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An algebraic approach for human posture estimation in the sagittal plane using accelerometer noisy signal*

Wilfrid Perruquetti¹, Vincent Bonnet², Mamadou Mboup³, Rosane Ushirobira⁴ and Philippe Fraisse⁵

Abstract—Our aim is to develop an algebraic approach to estimate human posture in the sagittal plane using Inertial Measurement Unit (IMU) providing accelerations and angular velocities. For this purpose, we address the issue of the estimation of the amplitude, frequency and phase of a biased and noisy sum of three sinusoidal waveform signals on a moving time horizon. The length of the time window being small, the estimation must be done within a fraction of the signal's period. The problem is solved via an algebraic method. The efficiency of our approach is illustrated by computer simulations.

I. INTRODUCTION

In human motion analysis, kinematics and kinetics quantities are usually obtained by using a stereophotogrammetric system and force-plates providing accurate results but requiring a considerable economic investment and complex experimental protocols. Inertial measurement units (IMUs) have recently become popular as an instrument to quantify human motion [7], thanks to their ease-of-use, robust design, low-cost and small dimensions. Additionally, mass market electronics such as cell phones contain embedded IMUs along with recording and transmission capabilities. For these reasons, IMUs are not confined to the laboratory, opening a wide field of possibilities in rehabilitation.

Usually, IMUs include accelerometers and rate gyroscopes to measure accelerations and angular velocities, respectively. Theoretically, the determination of the position and orientation of the device in space could be obtained by integrating the obtained signals. Unfortunately, the outputs are subject to drift over time and that jeopardizes the time integration of the raw signals when estimating orientation data [7]. This problem has been overcome by the use of recursive filters, such as Kalman filters [7], allowing the estimation of the sensor orientation only, if no external sensor is used, *i.e.* a magnetometer. Model based adaptive filters, *i.e.* Fourier Linear Combiner [31], were used to estimate a trunk orientation during walking [4], but appeared to be sensitive

to parameter choices and conditions of use, thus highly task constrained.

Movement analysis literature provides numerous examples where several IMUs are attached to adjacent body segments to obtain 3D joint kinematics [22], [18]. For clinical or sports applications in a daily environment, and in the framework of a minimum measured input model proposed by Cappozzo [6] to maximize the functional information extracted from simplified experimental protocols, it is desirable to reduce the number of devices to a minimum.

Recently, accurate methodology [5] has been proposed to estimate kinematics, *i.e.* ankle, knee and hip angles, and kinetics in the sagittal plane, by using only one IMU located at the lower trunk. This approach, based on the least-square minimization of the difference between measured and estimated linear accelerations and the angular velocity at the IMU site, was validated through a body weight squat exercise stating the pseudo-periodicity of this task. However, this numerical approach was computationally time demanding and can be used only a posteriori of the actual motion performed by the human.

The squat exercise is one of the most popular movement used in rehabilitation [1] since it involves multiple joints and muscles in a single motion [17] and it is hence considered as very effective for improving lower-limb muscle function. Furthermore, the ability to perform this task is a prerequisite for more complex skills of daily living such as picking up an item, descending stairs, or rising from a chair [1]. As a consequence, the squat exercise is included in rehabilitation protocols [1], sports training programs [9] and assessment protocols for pathologies [2], [8].

This paper investigates the possibility of estimating lower-limb kinematics in the sagittal plane during a squat exercise using data collected by a single IMU, located on the lower trunk, and a three-degrees-of-freedom model of the musculoskeletal system. Remark that the IMU provides three independent kinematic quantities within a plane (an angular velocity and two acceleration components).

This issue is formulated in this paper as a parameter estimation problem of a sum of three complex exponential sinusoidal signals. This famous estimation problem was notably studied by Riche de Prony in his 1795 seminal paper [30] (see [21], [28] for more recent works). Several other resolution methods have been elaborated, such as linear or nonlinear regression, subspace methods [19], [32], [21], the extended Kalman filter [3], the notches filter [29], or techniques from adaptive nonlinear control [20], [26]. Nevertheless, the parameter estimation problem in a fraction

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of the time signal, from a biased and noisy signal has not been entirely solved. Our solution draws its inspiration from the algebraic analysis of [14], [13], [15], [11], [24]. More encouraging results in concrete examples can be found in [27], [33], [34], [36].

Section II goes from the geometric model of the body in the sagittal plane to the parameter estimation problem. Section III provides the estimation of the desired parameters. Section IV contains convincing numerical experiments that illustrate our method and compare it to the well-known modified Prony's method.

II. PROBLEM FORMULATION

As we mentioned earlier, the squat exercise is one of the most popular movement used in rehabilitation. In this setting, we would like to estimate kinematics, *i.e.* knee and hip angles in the sagittal plane using a single IMU located at the lower trunk. For this, let us consider a simplified 2D geometric model of a 3-segmented body (such a simplified model is currently used in biomechanics studies). This model is described by the figure below where the joint positions are:

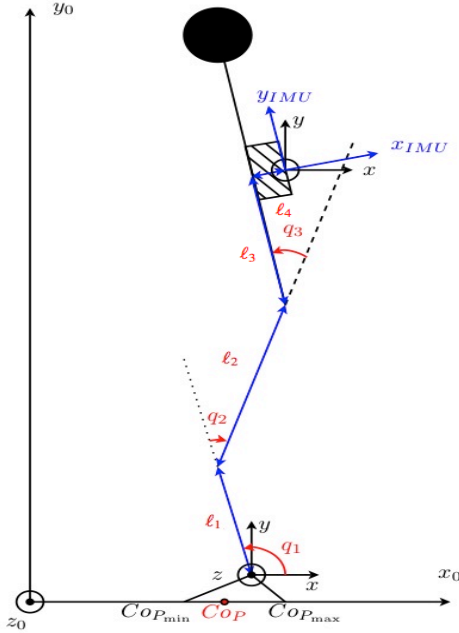


Fig. 1. Geometric model in the sagittal plane

$q = (q_1, q_2, q_3)^T$. Assume that ℓ_1 , ℓ_2 and ℓ_3 are unknown. Our geometric model is given by:

$$\begin{aligned} x &= \ell_1 c_1 + \ell_2 c_2 + \ell_3 c_3 + \ell_4 s_3 \\ y &= \ell_1 s_1 + \ell_2 s_2 + \ell_3 s_3 - \ell_4 c_3 \end{aligned}$$

where $c_k = \sum_{j=1}^k \cos(q_j)$ and $s_k = \sum_{j=1}^k \sin(q_j)$, for $k = 1, 2, 3$. Some hypothesis are enforced for such a movement: on a moving small time window, each angle is approximated by a line. That is:

$$\begin{aligned} q_1(u) &= \gamma_1(u) = \omega_1 u + \phi_1, \\ (q_1 + q_2)(u) &= \gamma_2(u) = \omega_2 u + \phi_2, \\ (q_1 + q_2 + q_3)(u) &= \gamma_3(u) = \omega_3 u + \phi_3, \end{aligned}$$

for $u \in [t - T, t]$ where t is the current time and T is the time window length. Using the complex notation:

$$\begin{aligned} p(t) &= x(t) + iy(t) \\ &= \ell_1 \exp(i\gamma_1) + \ell_2 \exp(i\gamma_2) + (\ell_3 - i\ell_4) \exp(i\gamma_3) \\ &= \ell_1 \exp(i(\omega_1 t + \phi_1)) + \ell_2 \exp(i(\omega_2 t + \phi_2)) \\ &\quad + (\ell_3 - i\ell_4) \exp(i(\omega_3 t + \phi_3)). \end{aligned} \quad (1)$$

Taking the time derivative of (1), one obtains:

$$\begin{aligned} \frac{d^{n+2}p}{dt^{n+2}} &= (i\omega_1)^{n+2} \ell_1 \exp(i\gamma_1) + (i\omega_2)^{n+2} \ell_2 \exp(i\gamma_2) \\ &\quad + (i\omega_3)^{n+2} (\ell_3 - i\ell_4) \exp(i\gamma_3). \end{aligned} \quad (2)$$

for $n \in \mathbb{N}$. Using the measured acceleration $m_a = \ddot{p} + \varpi$ where ϖ is the noise and p is the position in the sagittal plane written as $p = x + iy$ (see (1)), we would like to obtain an estimation of the parameters involved in the joint position description.

Replace n by 0, 1 and 2 in (2) to check that the acceleration $a_{cc} = \ddot{p}$ satisfies:

$$a_{cc}^{(3)} + \theta_3 a_{cc}^{(2)} + \theta_2 a_{cc}^{(1)} + \theta_1 a_{cc} = 0, \quad (3)$$

with

$$\theta_1 = i\omega_1 \omega_2 \omega_3, \quad (4)$$

$$\theta_2 = -(\omega_1 \omega_2 + \omega_1 \omega_3 + \omega_2 \omega_3), \quad (5)$$

$$\theta_3 = -i(\omega_1 + \omega_2 + \omega_3). \quad (6)$$

III. SOLUTION WITHIN AN ALGEBRAIC FRAMEWORK

Our aim is to reconstruct the position by estimating its parameters on a moving time horizon. Since the position is:

$$p(t) = \sum_{k=1}^3 \alpha_k \exp(i(\omega_k t + \phi_k))$$

where the parameters are given by $\alpha_1 = \ell_1, \alpha_2 = \ell_2, \alpha_3 = (\ell_3 - i\ell_4)$, we want to estimate the parameters $(\alpha_k, \omega_k, \phi_k)_{k=1 \dots 3}$ from the biased and noisy output measure

$$y(t) = a_{cc}(t) + \beta + \varpi,$$

where $a_{cc} = \ddot{p}$ (the only measured variable is the acceleration), β is an unknown constant bias and ϖ is a noise¹. A linear parametric estimation problem may often be formalized as finding a good approximation of some vector Θ on the basis of an observed signal which is a linear functional of the “true” signal depending on a set of parameters and a noise corrupting the observation. Here the signal $z(t) = a_{cc}(t) + \beta$ and Θ satisfy the differential equation (see 3):

$$z^{(3)}(t) + \theta_3 z^{(2)}(t) + \theta_2 \dot{z}(t) + \theta_1 (z(t) - \beta) = 0.$$

where are given by (4)-(6). This differential equation, in the operational domain, reads as:

¹We use here the framework developed in [10], [11], independent of any probabilistic modeling of the noise. In this point of view, the noise is seen as a *fast oscillation* (see [10]).

$$\begin{aligned}
& s(s - i\omega_1)(s - i\omega_2)(s - i\omega_3)Z(s) = \\
& s(s^2 - i(\omega_1 + \omega_2 + \omega_3)s - (\omega_1\omega_2 + \omega_1\omega_3 + \omega_2\omega_3))z(0) \\
& s(s + i\omega_1\omega_2\omega_3)\dot{z}(0) + s\ddot{z}(0) - \beta\omega_1\omega_2\omega_3
\end{aligned} \quad (7)$$

Among the unknown parameters, we wish to estimate $\Theta_{\text{est}} := \{\theta_1, \theta_2, \theta_3, \theta_4, \theta_5, \theta_6\}$, but not the bias $\Theta_{\text{est}} = \{\theta_7\}$, where

$$\begin{aligned}
\theta_4 &= -a_{cc}(0) = \beta - z(0), \\
\theta_5 &= -\dot{z}(0) = -\dot{a}_{cc}(0), \\
\theta_6 &= -\ddot{z}(0) = -\ddot{a}_{cc}(0), \\
\theta_7 &= -\beta
\end{aligned}$$

Notice that the original parameters can be easily deduced from Θ_{est} .

Lemma 1: The parameters $\ell_k, \omega_k, \phi_k, k = 1 \dots 3$ and ℓ_4 can be obtained from Θ_{est} .

Proof: Let us note that $\ell_1 = \alpha_1, \ell_2 = \alpha_2, \ell_3 = \Re(\alpha_3), \ell_4 = -\Im(\alpha_3)$. If $k = 1, 2, 3$, one can easily deduce ω_k from θ_k since $i\omega_k$ are the roots of the polynomial $\omega^3 + \theta_3\omega^2 + \theta_2\omega + \theta_1 = 0$. From θ_4, θ_5 and θ_6 , one obtains $a_{cc}(0) = -\theta_4 = \sum_{k=1}^3 (i\omega_k)^2 \alpha_k \exp i\phi_k, \dot{a}_{cc}(0) = -\theta_5 = \sum_{k=1}^3 (i\omega_k)^3 \alpha_k \exp i\phi_k$ and $\ddot{a}_{cc}(0) = -\theta_6 = \sum_{k=1}^3 (i\omega_k)^4 \alpha_k \exp i\phi_k$:

$$\begin{pmatrix} -\theta_4 \\ \theta_5 \\ \theta_6 \end{pmatrix} = A \begin{pmatrix} \alpha_1 \exp i\phi_1 \\ \alpha_2 \exp i\phi_2 \\ \alpha_3 \exp i\phi_3 \end{pmatrix}$$

with $A = \begin{pmatrix} (i\omega_1)^2 & (i\omega_2)^2 & (i\omega_3)^2 \\ (i\omega_1)^3 & (i\omega_2)^3 & (i\omega_3)^3 \\ (i\omega_1)^4 & (i\omega_2)^4 & (i\omega_3)^4 \end{pmatrix}$ a Vandermonde matrix. Taking its inverse gives $\alpha_k \exp i\phi_k, k = 1 \dots 3$. The desired results are obtained by taking absolute values and arguments of these complex relations and by ordering the frequencies. ■

Using the notation (4)-(8), the equation (7) reads as

$$\begin{aligned}
& s(s^3 + \theta_3s^2 + \theta_2s + \theta_1)Z(s) + s(s^2 + \theta_3s + \theta_2)\theta_4 \\
& s(s + \theta_3)\theta_5 + s\theta_6 + (s^3 + \theta_3s^2 + \theta_2s + \theta_1)\theta_7 = 0,
\end{aligned}$$

from which we would like to obtain a system of equations on Θ_{est} and independent of Θ_{est} . We denote by $\mathbb{C}_\Theta[s]$ ² (respectively $\mathbb{C}_{\Theta_{\text{est}}}[s]$) the polynomial ring in the variable s with coefficients in \mathbb{C}_Θ (respectively in $\mathbb{C}_{\Theta_{\text{est}}}$) where $\mathbb{C}_\Theta := \mathbb{C}(\Theta)$ and $\mathbb{C}_{\Theta_{\text{est}}} := \mathbb{C}(\Theta_{\text{est}})$ are algebraic extensions. We obtain the relation:

$$\mathcal{R}(s, Z(s), \Theta_{\text{est}}, \Theta_{\text{est}}) := P(s)Z(s) + Q(s) + \bar{Q}(s) = 0 \quad (8)$$

with

²The polynomial ring in $\frac{d}{ds}$ with coefficients in $\mathbb{C}_\Theta[s]$.

$$\begin{aligned}
P(s) &= sT(s) \\
Q(s) &= s^3\theta_4 + s^2(\theta_5 + \theta_3\theta_4) + s(\theta_6 + \theta_2\theta_4 + \theta_3\theta_5) \\
&\in \mathbb{C}_{\Theta_{\text{est}}}[s]
\end{aligned}$$

$$\bar{Q}(s) = T(s)\theta_7 \in \mathbb{C}_\Theta[s]$$

where we set $T(s) = s^3 + \theta_3s^2 + \theta_2s + \theta_1 \in \mathbb{C}_{\Theta_{\text{est}}}[s]$. We proceed in three steps:

- 1) Algebraic elimination of all terms in Θ_{est} : let us notice that when \bar{Q} is a constant, the differential operator $\frac{d}{ds}$ annihilates it, since $\frac{d}{ds}\bar{Q} = 0$. More generally, there exist differential operators that annihilate any \bar{Q} (called \bar{Q} -annihilators). All possible \bar{Q} -annihilators form a principal ideal of $\mathbb{C}_{\Theta_{\text{est}}}(s)[\frac{d}{ds}]$ (meaning this set is generated by a single operator in $\mathbb{C}_{\Theta_{\text{est}}}(s)[\frac{d}{ds}]$). This generator is called a **\bar{Q} -minimal annihilator**.
- 2) Obtaining a system of equations in Θ_{est} : a minimal annihilator generates all differential operators that annihilate \bar{Q} . Exploiting the Weyl Algebra structure of $\mathbb{C}_{\Theta_{\text{est}}}(s)[\frac{d}{ds}]$, any \bar{Q} -annihilator is rewritten in a canonical form. That allows us to make choices in order to obtain a system of equations having good numerical properties (once back in the time domain).
- 3) Resolution of the obtained system: we use the inverse Laplace transform

$$\mathcal{L}^{-1}\left(\frac{1}{s^m} \frac{d^p Z(s)}{ds^p}\right) = \frac{(-1)^p t^{m+p}}{(m-1)!} \int_0^1 w_{m-1,p}(\tau) z(t\tau) d\tau$$

with $w_{m,p}(t) = (1-t)^m t^p, \forall p, m \in \mathbb{N}, m \geq 1$ to bring the equations back in the time domain. The integers m, p will be chosen as small as possible so that the resulting estimation is as least as possible sensitive to the noise.

To briefly explain the theoretical framework, let us set $B := \mathbb{C}(s)[\frac{d}{ds}]$. This algebra is endowed with a structure of a one-generator Weyl algebra. In consequence, it benefits of nice properties of this algebraic structure, such as the principality of left ideals.

Definition 2: Let $R \in \mathbb{C}_\Theta[s]$. An R -annihilator w.r.t. B is an element of $\text{Ann}_B(R) = \{F \in B \mid F(R) = 0\}$.

Since $\text{Ann}_B(R)$ is a left ideal, then $\text{Ann}_B(R)$ is a principal left ideal, i.e. it is generated by a unique $\Pi_{\min} \in B$, up to multiplication by an element of B . That means

$$\text{Ann}_B(R) = B \Pi_{\min}.$$

We call Π_{\min} a **minimal R -annihilator w.r.t. B** . Remark that $\text{Ann}_B(R)$ contains annihilators in finite integral form, i.e. operators with coefficients in $\mathbb{C}[\frac{1}{s}]$. We have the following lemmas:

Lemma 3: Let $R = s^n, n \in \mathbb{N}$. A minimal R -annihilator is given by

$$\Pi_n = s \frac{d}{ds} - n.$$

Moreover, for $m, n \in \mathbb{N}$, the operators Π_m and Π_n commute. Thus, one can use the following Lemma

Lemma 4: Let P_1 and $P_2 \in \mathbb{C}_\Theta[s]$. Let Π_1 be a P_1 -annihilator and Π_2 be a P_2 -annihilator such that $\Pi_1\Pi_2 = \Pi_2\Pi_1$. Then $\Pi_1\Pi_2$ is a $(\mu P_1 + \eta P_2)$ -annihilator for all $\mu, \eta \in \mathbb{C}_\Theta$.

Now, recall that $\bar{Q} = (s^3 + \theta_3 s^2 + \theta_2 s + \theta_1) \theta_7$. So, the above Lemma provides a minimal \bar{Q} -annihilator w.r.t. B:

$$\Pi_{\min} = \left(s \frac{d}{ds} - 4 \right) \circ \cdots \circ \left(s \frac{d}{ds} - 1 \right) \circ \left(s \frac{d}{ds} \right).$$

Using the commuting rules in B, it is not hard to prove that:

$$\Pi_{\min} = s^4 \frac{d^4}{ds^4}.$$

Applying Π_{\min} on relation (8) gives

$$\begin{aligned} \Pi_{\min} (P(s) Z(s)) &= P_4(s) \frac{d^4 Z(s)}{ds^4} + P_3(s) \frac{d^3 Z(s)}{ds^3} \\ &+ P_2(s) \frac{d^2 Z(s)}{ds^2} + P_1(s) \frac{dZ(s)}{ds} + P_0(s) Z(s) \end{aligned}$$

where

$$\begin{aligned} P_4(s) &= s^5 T(s), \\ P_3(s) &= s^5 (16s^2 + 12s\theta_3 + \theta_2), \\ P_2(s) &= s^4 (72s^2 + 36s\theta_3 + 12\theta_2), \\ P_1(s) &= s^4 (96s + 24\theta_3), \\ P_0(s) &= 24s^4, \\ \Pi_{\min} (Q(s)) &= 0, \quad \Pi_{\min} (\bar{Q}(s)) = 0. \end{aligned}$$

providing the following algebraic relation

$$\sum_{k=0}^4 P_k(s) \frac{d^k Z(s)}{ds^k} = 0.$$

We obtain a single equation in θ_1, θ_2 and θ_3 . To linearly identify these three parameters, we need two independent equations. The following result show that this is not possible in the operational domain.

Theorem 5: There do not exist three \bar{Q} -annihilators w.r.t $\mathbb{C}(s) \left[\frac{d}{ds} \right]$ leading to three independent equations in θ_1, θ_2 and θ_3 .

Proof: Thanks to the principality of the left ideal $\text{Ann}_B(\bar{Q})$, any \bar{Q} -annihilator is of the form

$$\Pi = \sum_{i=0}^{\ell} g_i(s) \frac{d^{i+4}}{ds^{i+4}}$$

where $g_i(s) \in \mathbb{C}_{\Theta_{\text{est}}}(s)$, $\forall 1 \leq i \leq \ell$. We have $\Pi(Q(s)) = \Pi(\bar{Q}) = 0$. Since $P \in \mathbb{C}[s]$ is of degree 4, by computing $\Pi(P(s) Z(s))$ we obtain:

$$\frac{d^{i+4}}{ds^{i+4}} (P(s) Z(s)) = \sum_{k=0}^4 \binom{i+4}{k} P^{(k)}(s) Z^{(i+4-k)}(s)$$

with

$$\begin{aligned} P^{(0)}(s) &= s^4 + \theta_3 s^3 + \theta_2 s^2 + \theta_1 s \\ P^{(1)}(s) &= 4s^3 + 3\theta_3 s^2 + 2\theta_2 s + \theta_1 \\ P^{(2)}(s) &= 12s^2 + 6\theta_3 s + 2\theta_2 \\ P^{(3)}(s) &= 24s + 6\theta_3 \\ P^{(4)}(s) &= 24 \end{aligned}$$

Therefore Π applied on relation \mathcal{R} (8) reads as:

$$\sum_{i=0}^{\ell} g_i(s) (A_i \theta_1 + B_i \theta_2 + C_i \theta_3 + D_i) = 0$$

where A_i, B_i, C_i and D_i depend on the variables s and $\frac{d}{ds}$. Denote by $L_i := (A_i \ B_i \ C_i \ D_i)$. Then for $i > j$ we have by induction on $(j - i)$:

$$L_j = \frac{d}{ds} \frac{d^{j-i}}{ds^{j-i}} L_i$$

and that completes the proof of the theorem. \blacksquare

Remark 6: Let us note that for a similar parameter identification problem of a sinusoid, it is possible to find two independent equations in the operational domain (see [37]).

Therefore we are going to use such a construction in the time domain. To obtain three equations we select $\ell = 2$ in the expression of a \bar{Q} -annihilator. That leads to the following 6th-order annihilator written in the canonical form:

$$\Pi = g_0(s) \frac{d^4}{ds^4} + g_1(s) \frac{d^5}{ds^5} + g_2(s) \frac{d^6}{ds^6},$$

where $g_0(s), g_1(s), g_2(s) \in \mathbb{C}(s)$. The choice of $g_0(s) = 1, g_1(s) = 0, g_2(s) = 0$; $g_0(s) = 0, g_1(s) = 1, g_2(s) = 0$ and $g_0(s) = 0, g_1(s) = 0, g_2(s) = 1$ gives three equations in the operational domain leading to the following system in the time domain:

$$\begin{pmatrix} \frac{1}{6} J_1 & \frac{1}{6} J_2 & J_3 \\ -\frac{1}{24} J_4 & -\frac{1}{6} J_5 & -\frac{1}{2} J_6 \\ \frac{1}{12} J_7 & \frac{1}{4} J_8 & J_9 \end{pmatrix} \begin{pmatrix} \theta_1 \\ \theta_2 \\ \theta_3 \end{pmatrix} = - \begin{pmatrix} J_{10} \\ J_{11} \\ J_{12} \end{pmatrix}$$

where we set $v_{m,n} = v_{m,n}(u) = (t-u)^m u^n$, for $m, n \in \mathbb{N}$ and $J_i = \int_0^t I_i z(u) du$, for $1 \leq i \leq 12$,

$$\begin{aligned}
I_1 &= 2v_{3,4} - t v_{3,3} \\
I_2 &= 14 v_{2,4} - 14 t v_{2,3} + 3 t^2 v_{2,2} \\
I_3 &= 14 v_{1,4} - 21 t v_{1,3} + 9 t^2 v_{1,2} - t^3 v_{1,1} \\
I_4 &= 9 v_{3,5} - 5 t v_{3,4} \\
I_5 &= 18 v_{2,5} - 20 t v_{2,4} + 5 t^2 v_{2,3} \\
I_6 &= 42 v_{1,5} - 70 t v_{1,4} + 35 t^2 v_{1,3} - 5 t^3 v_{1,2} \\
I_7 &= 5 v_{3,6} - 3 t v_{3,5} \\
I_8 &= 15 v_{2,6} - 18 t v_{2,5} + 5 t^2 v_{2,4} \\
I_9 &= 30 v_{1,6} - 54 t v_{1,5} + 30 t^2 v_{1,4} - 5 t^3 v_{1,3} \\
I_{10} &= -16 v_{1,3} + 36 v_{2,2} - 16 v_{3,1} + v_{0,4} + v_{4,0} \\
I_{11} &= 20 v_{1,4} - 60 v_{2,3} + 40 v_{3,2} - 5 v_{4,1} - v_{0,5} \\
I_{12} &= -24 v_{1,5} + 15 v_{4,2} + 90 v_{2,4} - 80 v_{3,3} + v_{0,6}
\end{aligned}$$

Finally, the expressions for θ_1 , θ_2 and θ_3 are:

$$\begin{aligned}
\theta_1 &= 12 \frac{2 a J_2 - 2 b J_3 + d J_{10}}{\Lambda} \\
\theta_2 &= 12 \frac{-2 a J_1 + c J_3 + e J_{10}}{\Lambda} \\
\theta_3 &= \frac{4 b J_1 - 2 c J_2 + f J_{10}}{\Lambda}
\end{aligned}$$

where

$$\begin{aligned}
a &= 2J_9J_{11} + J_6J_{12}, \quad b = 3J_8J_{11} + 2J_5J_{12}, \\
c &= 2J_7J_{11} + J_4J_{12}, \quad d = 4J_5J_9 - 3J_6J_8, \\
e &= J_6J_7 - J_4J_9, \quad f = 3J_4J_8 - 4J_5J_7, \\
\Lambda &= 2 d J_1 + 2 e J_2 + f J_3
\end{aligned}$$

A. Estimation of θ_4 , θ_5 and θ_6

Using annihilators generated by the minimal \bar{Q} -annihilator w.r.t. $\mathbb{C}(s) \left[\frac{d}{ds} \right]$, we could linearly identify the parameters θ_1, θ_2 and θ_3 . These annihilators do not depend on the parameters to be found. Now, one can show that it is not possible to identify linearly the remaining parameters θ_4, θ_5 and θ_6 , so we will use nonlinear equations in θ_1, θ_2 and θ_3 . Recall that $T(s) = s^3 + \theta_3 s^2 + \theta_2 s + \theta_1 \in \mathbb{C}_{\text{est}}[s]$. So, let us consider

$$\Pi_{\min}^{\Theta_{\text{est}}} = T \frac{d}{ds} - T',$$

a minimal \bar{Q} -annihilator w.r.t. $\mathbb{C}_{\Theta_{\text{est}}}(s) \left[\frac{d}{ds} \right]$. Applying it on relation (8) gives:

$$\begin{aligned}
\Pi_{\min}^{\Theta_{\text{est}}}(P Z) &= T^2 \left(s \frac{dZ}{ds} + Z \right) \\
\Pi_{\min}^{\Theta_{\text{est}}}(Q) &= T' \theta_1 \theta_4 + T(U' - U) \theta_5 + T(1 - s) \theta_6 \\
\Pi_{\min}^{\Theta_{\text{est}}}(\bar{Q}) &= 0
\end{aligned}$$

where $U = s^2 + \theta_3 s \in \mathbb{C}_{\Theta}[s]$. That gives the following algebraic relation:

$$T^2 \left(s \frac{dZ}{ds} + Z \right) + T' \theta_1 \theta_4 + T(U' - U) \theta_5 + T(1 - s) \theta_6 = 0.$$

We obtain a single equation in θ_4, θ_5 and θ_6 . That leads to the following annihilator:

$$\begin{aligned}
\Pi &= g_0(s) \Pi_{\min}^{\Theta_{\text{est}}} + g_1(s) \left(T \frac{d^2}{ds^2} - T'' \right) + \\
&\quad g_2(s) \left(T \frac{d^3}{ds^3} + T' \frac{d^2}{ds^2} - T'' \frac{d}{ds} - T''' \right),
\end{aligned}$$

where $g_0(s), g_1(s)$ and $g_2(s) \in \mathbb{C}(s)$. Selecting $g_0(s) = 1, g_1(s) = 0, g_2(s) = 0$; $g_0(s) = 0, g_1(s) = 1, g_2(s) = 0$ and $g_0(s) = 0, g_1(s) = 0, g_2(s) = 1$, we obtain three equations:

$$\begin{pmatrix} T' \theta_1 & T(U' - U) & T(1 - s) \\ T'' \theta_1 & 2T - T''U & -sT'' \\ 6\theta_1 & 2T' - T''U' - 6U & -T'' - 6s \end{pmatrix} \begin{pmatrix} \theta_4 \\ \theta_5 \\ \theta_6 \end{pmatrix} = - \begin{pmatrix} B_1 \\ B_2 \\ B_3 \end{pmatrix}$$

where

$$\begin{aligned}
B_1 &= T^2 \left(s \frac{dZ}{ds} + Z \right) \\
B_2 &= T \left(2T'Z + 2(T + sT') \frac{dZ}{ds} + sT \frac{d^2Z}{ds^2} \right) \\
B_3 &= 2(TT'' + T'^2)Z + 2(sTT'' + 4TT' + sT'^2) \frac{dZ}{ds} \\
&\quad + T(3T + 4sT') \frac{d^2Z}{ds^2} + sT^2 \frac{d^3Z}{ds^3}
\end{aligned}$$

After some elementary operations on the above matrix, a triangular matrix can be obtained providing the formulas for the remaining θ_4, θ_5 and θ_6 . These expressions are rather extensive, so we do not present them here.

IV. SIMULATIONS

The following figures show the estimation of the parameters θ_1, θ_2 and θ_3 concerning the results of the normalized mean values and variances. More precisely, the “true” parameters are denoted by θ_1, θ_2 and θ_3 and $\hat{\theta}_{i,k}$ denotes the estimation of θ_i obtained at the k -th run. The modified Prony’s method (PM) is used as a reference. Each point is obtained by averaging the results over 100 trials.

Dotted line curves represent exact values, while solid line curves show the estimations by our algebraic method and dashed line curves, the results by the modified Prony’s method.

The simulation results for the estimation of the parameters θ_1, θ_2 and θ_3 versus the estimation time is shown in figure 2.

Figure 3 shows the plot of $\hat{\theta}_i = \frac{1}{100} \sum_k \hat{\theta}_{i,k}$ and $\frac{\text{var}(\hat{\theta}_i)}{\theta_i^2}$ versus the estimation time.

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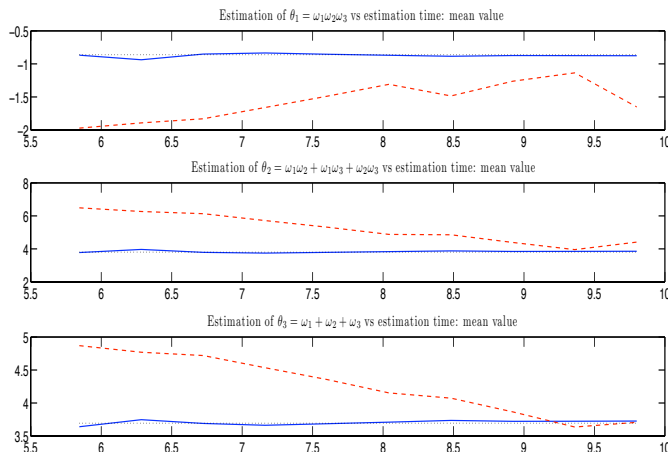


Fig. 2. Comparison with the modified Prony's method

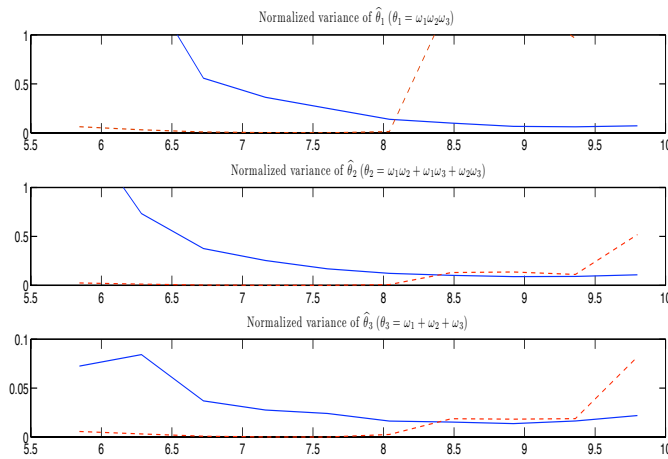


Fig. 3. Variances

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