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Multichannel Deconvolution of Vibrational Signals: A State-Space Inverse Filtering Approach

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1 Deconvolution of noisy measurements, especially when they are multichannel, has always
2 been a challenging problem. The development of processing techniques range from simple
3 Fourier methods to more sophisticated model-based parametric methodologies based on the
4 underlying acoustics of the problem at hand. Methods relying on multichannel mean-squared
5 error processors (Wiener filters) have evolved over long periods from the seminal efforts in
6 seismic processing. However, when more is known about the acoustics, then model-based
7 state-space techniques incorporating the underlying process physics can improve the pro-
8 cessing significantly. The problem of interest is the vibrational response of a tightly-coupled
9 acoustic test object excited by an out-of-the-ordinary, transient, potentially impairing its
10 operational performance. Employing a multiple input/multiple output structural model of
11 the test object under investigation enables the development of an inverse filter by applying
12 subspace identification techniques during initial calibration measurements. Feasibility appli-
13 cations based on a mass transport experiment and test object calibration test demonstrate
14 the ability of the processor to extract the excitation successfully even in the case of random
15 excitations.

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¹⁷ **I INTRODUCTION**

¹⁸ When transporting delicate acoustical objects of interest, out-of-the ordinary, transient
¹⁹ events can occur affecting overall system performance creating great concern. Events that
²⁰ can occur are essentially pulse-like, transient signals of short duration that evolve from var-
²¹ ious phenomena. Here the event can be created by either dropping of a test object during
²² shipping/packing subjecting it to a compact high-energy blow or the object being struck
²³ unintentionally during transit resulting in potential damage or even just the typical random
²⁴ vibrations evolving from roadway, rail or flight turbulence. The intensity and location of
²⁵ the strike can cause an inoperability condition that is totally unacceptable. Therefore, it
²⁶ is essential to detect, classify and localize damage of any test object subjected to a shock
²⁷ event. This effort is aimed at evaluating the vibrational response of acoustical test objects
²⁸ that are subjected to “transport” shocks and roadway vibrations during shipping and han-
²⁹ dling as well as any test object subjected to random vibrations—another common event
³⁰ during transport. Any potential damage that could be inflicted during transportation must
³¹ not only be detected, but also evaluated to determine the operational readiness of the test
³² object before and after transport.^{1–6}

³³ The estimation of excitation signals from noisy data is termed the deconvolution prob-
³⁴ lem in the signal processing literature. The *deconvolution problem* is based on recovering the
³⁵ input excitation signal(s) from a system characterized by its impulse response sequence.^{7–11}
³⁶ Using this model of the system, an “inverse” representation or filter is developed to remove
³⁷ the system from the measured data and recover the input.^{1,12,13} Deconvolution has long
³⁸ been a problem of great interest especially in the seismic community where the source lo-
³⁹ cation and extraction problem is one of great interest in localizing earthquakes and other
⁴⁰ phenomena.^{1,2} Explosives in ocean acoustics have also been acoustic sources, desirable or
⁴¹ undesirable, for both exploration and mapping leading to a transient deconvolution prob-
⁴² lem of high interest.^{3,4} Deconvolution problems in nondestructive evaluation (*NDE*), room
⁴³ acoustics and structural vibration problems abound.^{8,14,15}

⁴⁴ Multichannel processing methods evolve from a variety of acoustic applications in spec-
⁴⁵ tral estimation, ocean acoustics, structural acoustics and more.^{16–19} Model-based methods

46 show improved performance with multiple input/multiple output (*MIMO*) constructs incor-
47 porating embedded models such as finite impulse response, autoregressive moving average
48 and state-space models that are prevalent in spectral estimation and structural vibration
49 analysis.^{15–17} In this paper, the state-space approach is employed for a number of reasons,
50 not just because the systems under investigation are primarily structural and can easily
51 be captured within this framework, but also because they can be physically represented
52 by a multichannel, linear time-invariant (*LTI*), mass-damper-spring (*MCK*) vibrating struc-
53 ture along with the added advantage of existing numerically stable subspace estimation
54 techniques.^{15,19–21}

55 The evolution of multichannel techniques for deconvolution has progressed significantly
56 since the pioneering work of Robinson in the development of a recursive, mean-squared error
57 (Wiener) method based on an *FIR*-representation and efficient Levinson methodology.^{2,22,23}
58 Following this work other methods evolved especially in spectral estimation applied to
59 acoustic problems (e.g. ocean acoustics, sonar, seismology, *NDE*) as well as state-space
60 techniques.^{24–26} The state-space approach coupled to the well-known Kalman filter proces-
61 sor has evolved from seismic applications incorporating a well-defined geophysical model.²⁵
62 Since deconvolution is essentially an ill-conditioned *inverse problem*, an alternative method-
63 ology has evolved in ocean acoustics termed matched-field processing (*MFP*) primarily aimed
64 at target localization and tracking.²⁶ In this approach measured multichannel field data are
65 compared to that predicted by a propagation model, maxima or minima are then calculated
66 based on various criteria to locate the target(s) position.²⁶ Another recent model-based ap-
67 proach incorporating a transient model has evolved using a forward modeling technique cou-
68 pled to a Kalman filter, similar to the matched-field approach.^{26,27} In this method, a Kalman
69 filter with its embedded system model identified from experimental data, is employed in an
70 iterative scheme to extract a parameterized transient.^{26,27}

71 There are two candidate approaches that can be used to mitigate this multichannel
72 problem. The first is the well-known Wiener least-squares solution employing the nonpara-
73 metric multichannel Levinson algorithm.^{2,22,24} The second approach, that is pursued in this
74 paper, incorporates a state-space model that can be used to develop an inverse filter directly
75 from input/output data. This approach incorporates any existing modal coupling that exists
76 in the underlying structure being identified. That is, the state-space approach is to estimate

77 the response of an underlying linear time-invariant, multichannel structural system using a
78 black-box state-space model. This model captures the underlying structural dynamics of
79 critical components enabling a viable vibration analysis to ensure that even weakly coupled
80 modal signals buried in the noise are represented. Thus the primary contribution of this
81 paper is to develop an inverse system design technique from calibration measurements em-
82 ploying subspace identification methodology and applying the resulting design as a filter to
83 solve the multichannel deconvolution problem.^{20,28–30}

84 The development of the underlying structural system and its incorporation into the
85 state-space framework is developed in Sec. II. Next the deconvolution problem is defined in
86 terms of multichannel input/state/output system descriptions and their equivalence. This
87 is followed by the description of stochastic representations including the Gauss-Markov and
88 innovations models leading to the state-space description of the inverse (shaping) filter along
89 with its design—the primary mechanism employed in this effort. The design and applica-
90 tion of the inverse filter for multichannel deconvolution is discussed in Sec. III after briefly
91 describing a set of various transient shock signals that typically occur during transit. Two
92 applications are discussed in detail. First a noisy mass-simulation transportation data ex-
93 periment obtained by transporting a large-mass concrete block using a tractor/trailer vehicle
94 on typical roadways followed by the vibrational response experiment of a test object excited
95 by random excitations completing the study. The results of this work are summarized in the
96 final section.

97 II. BACKGROUND

98 In this section, multiple channel structural vibration models are briefly developed lead-
99 ing to a set of deterministic as well as stochastic state-space models that are employed
100 throughout to solve the deconvolution problem. The multichannel aspects of this problem
101 are defined in terms of the state-space realization enabling it to uniquely characterize the
102 problem and proceed with its solution.

103 A. Vibrational State-Space Model

104 Mechanical systems are important in many applications, especially when considering
 105 vibrational responses of critical components such as turbine-generator pairs in nuclear sys-
 106 tems on ships or even in power generating plants at home as well as aircraft structures that
 107 transport people throughout the world. Next we briefly present the generic multivariable
 108 mechanical system representation that will be employed in examples and case studies to
 109 follow.

110 A multichannel, linear, time-invariant mechanical system can be characterized by

$$M\ddot{\mathbf{d}}(\tau) + C_d\dot{\mathbf{d}}(\tau) + K\mathbf{d}(\tau) = B_p\mathbf{p}(\tau) \quad (1)$$

111 where \mathbf{d} is the $N_d \times 1$ displacement vector, \mathbf{p} is the $N_p \times 1$ excitation force, and M , C_d ,
 112 K , are the $N_d \times N_d$ lumped mass, damping, and spring constant matrices characterizing the
 113 vibrational process model, respectively and B_p is the input weighting matrix.

114 Define the $2N_d$ -state vector as $\mathbf{x}(\tau) := [\mathbf{d}(\tau) \mid \dot{\mathbf{d}}(\tau)]^T$, then the continuous-time (τ)
 115 state-space representation of this process can be expressed as

$$\dot{\mathbf{x}}(\tau) = \underbrace{\begin{bmatrix} 0 & | & I \\ \hline -M^{-1}K & | & -M^{-1}C_d \end{bmatrix}}_{A_c} \mathbf{x}(\tau) + \underbrace{\begin{bmatrix} 0 \\ \hline M^{-1}B_p \end{bmatrix}}_{B_c} \mathbf{p}(t) \quad (2)$$

116 or more compactly

$$\dot{\mathbf{x}}(\tau) = A_c\mathbf{x}(\tau) + B_c\mathbf{p}(t) \quad (3)$$

117 for A_c and B_c the appropriately dimensioned continuous-time (subscript c) system and input
 118 transmission matrices.

119 The corresponding measurement or output vector relation can be obtained from

$$\mathbf{y}(\tau) = \mathbf{C}_a\ddot{\mathbf{d}}(\tau) + \mathbf{C}_v\dot{\mathbf{d}}(\tau) + \mathbf{C}_d\mathbf{d}(\tau) \quad (4)$$

120 where the constant matrices: \mathbf{C}_a , \mathbf{C}_v , \mathbf{C}_d are the respective acceleration, velocity and dis-
 121 placement weighting matrices of appropriate dimension.

122 Solving for the acceleration in Eq. 1 and substituting for this term in Eq. 4, gives

$$\mathbf{y}(\tau) = \underbrace{\begin{bmatrix} C_d - \mathbf{C}_a M^{-1} K & | & \mathbf{C}_v - \mathbf{C}_a M^{-1} \mathbf{C}_d \end{bmatrix}}_{C_c} \begin{bmatrix} \mathbf{d}(\tau) \\ \dot{\mathbf{d}}(\tau) \end{bmatrix} + \underbrace{\mathbf{C}_a M^{-1} B_p}_{D_c} \mathbf{p}(\tau) \quad (5)$$

123 to yield the vibrational measurement in terms of the state-space model as:

$$\mathbf{y}(\tau) = C_c \mathbf{x}(\tau) + D_c \mathbf{u}(\tau) \quad (6)$$

124 where the continuous-time output or measurement vector is $\mathbf{y} \in \mathcal{R}^{N_y \times 1}$ completing the
125 deterministic multiple input/multiple output (*MIMO*) vibrational state model.

126 Corresponding to this continuous-time representation is its discrete-time counterpart
127 consisting of similar state/measurement relations:

$$\begin{aligned} \mathbf{x}(t+1) &= A\mathbf{x}(t) + B\mathbf{u}(t) && [\text{State}] \\ \mathbf{y}(t) &= C\mathbf{x}(t) + D\mathbf{u}(t) && [\text{Measurement}] \end{aligned} \quad (7)$$

128 with appropriately dimensioned matrices defined by the model set $\Sigma_{ABCD} := \{A, B, C, D\}$

129 The discrete *transfer function* matrix is defined in terms of the \mathcal{Z} -transform

$$\mathcal{H}(z) = C(zI - A)^{-1}B + D \quad (8)$$

130 with the *impulse response* matrix specified by its set of Markov parameters specified by the
131 underlying state-space model^{24,31}

$$\mathcal{H}(t) = \underbrace{CA^{t-1}B + D}_{\text{Markov Parameters}} \delta(t) \quad (9)$$

132 **B. Deconvolution**

133 The basic deterministic multichannel deconvolution problem can be defined mathemati-
134 cally as:

¹³⁵ GIVEN an N_y -vector measurement sequence $\{\mathbf{y}(t)\}; t = 1, \dots, N_t$ for $\mathbf{y} \in \mathcal{R}^{N_y \times 1}$, FIND the
¹³⁶ corresponding N_u -vector excitation (input) sequence, $\{\mathcal{U}(t)\}$

¹³⁷ The direct solution to the deterministic deconvolution problem is given by

$$\underbrace{\mathcal{U}(t)}_{\text{Excitation}} = \underbrace{\mathcal{H}^{-1}(t)}_{\text{Inverse Impulse Response}} \star \underbrace{\mathbf{y}(t)}_{\text{Measurement}} \quad (10)$$

¹³⁸ or in the \mathcal{Z} -domain as

$$\underbrace{\mathcal{U}(z)}_{\text{Excitation}} = \underbrace{\mathcal{H}^{-1}(z)}_{\text{Inverse Transfer Function}} \times \underbrace{\mathbf{Y}(z)}_{\text{Measurement}} \quad (11)$$

¹³⁹ Therefore, it is clear mathematically why this problem is termed an “inverse” problem—
¹⁴⁰ primarily because the system impulse response or transfer function matrices must be inverted
¹⁴¹ in order to recover the excitation signal. Approaches to solve the deconvolution problem
¹⁴² range from a simple division of Fourier spectra to more sophisticated Wiener inversions
¹⁴³ using smoothed power spectra to achieve reasonable results for the single channel case.²⁴
¹⁴⁴ However, all attempts in the multichannel case usually result in transfer function modeling
¹⁴⁵ approaches and time domain solutions as in the seismic case.² For multichannel acoustic
¹⁴⁶ systems, a state-space model is one of the fundamental mechanisms applicable.^{10,25,27}

¹⁴⁷ The multiple channel models can be developed, starting with a set of input/output
¹⁴⁸ representations eventually leading to a set of *deterministic* state-space models. Typical
¹⁴⁹ *discrete-time* deterministic multiple input/multiple output (*MIMO*) systems can be char-
¹⁵⁰ acterized by their impulse response matrices or equivalently multichannel transfer function
¹⁵¹ matrices. The impulse response of a discrete-time system is

$$\mathbf{y}(t) = \mathcal{H}(t) \star \mathbf{u}(t) = \sum_{k=0}^K \mathcal{H}(t-k) \mathbf{u}(k) \quad (12)$$

¹⁵² with t is the discrete-time index, \star the multichannel *convolution* operator and $\mathbf{y} \in \mathcal{R}^{N_y \times 1}$,
¹⁵³ the vector of outputs, $\mathbf{u} \in \mathcal{R}^{N_u \times 1}$, the vector of inputs, $\mathcal{H} \in \mathcal{R}^{N_y \times N_u}$ the *impulse response*
¹⁵⁴ *matrix* with corresponding *transfer function matrix*, $\mathcal{H}(z) \in \mathcal{C}^{N_y \times N_u}$.

¹⁵⁵ The impulse response can be represented as a multichannel matrix in terms of its inputs
¹⁵⁶ (columns) and outputs (rows) or equivalently in terms of column vector functions ($\mathbf{h}_i(t) \in$

¹⁵⁷ $\mathcal{R}^{N_y} \times 1$) or row vector functions ($\mathbf{h}_i^T(t) \in \mathcal{R}^{N_u} \times 1$), that is,

$$\mathcal{H}(t) = \text{Outputs} \left\{ \underbrace{\begin{bmatrix} h_{11}(t) & \cdots & h_{1N_u}(t) \\ \vdots & \ddots & \vdots \\ h_{N_y1}(t) & \cdots & h_{N_yN_u}(t) \end{bmatrix}}_{\text{Inputs}} \right\} = [\mathbf{h}_1(t) \mid \cdots \mid \mathbf{h}_{N_u}(t)] = \begin{bmatrix} \mathbf{h}_1^T(t) \\ \vdots \\ \mathbf{h}_{N_u}^T(t) \end{bmatrix} \quad (13)$$

¹⁵⁸ The multichannel convolution operations are then defined in terms of this representation

¹⁵⁹ as:

$$\mathbf{y}(t) = \mathcal{H}(t) \star \mathbf{u}(t) = [\mathbf{h}_1(t) \mid \cdots \mid \mathbf{h}_{N_u}(t)] \star \mathbf{u}(t) = [\mathbf{h}_1(t) \star \mathbf{u}(t) \mid \cdots \mid \mathbf{h}_{N_u}(t) \star \mathbf{u}(t)] \quad (14)$$

¹⁶⁰ and therefore,

$$\begin{aligned} \mathbf{y}(t) = \mathcal{H}(t) \star \mathbf{u}(t) &= \begin{bmatrix} h_{11}(t) \star u_1(t) & \cdots & h_{1N_u}(t) \star u_{N_u}(t) \\ \vdots & \ddots & \vdots \\ h_{N_y1}(t) \star u_1(t) & \cdots & h_{N_yN_u}(t) \star u_{N_u}(t) \end{bmatrix} \\ &= \begin{bmatrix} \sum_{k=0}^K h_{11}(k)u_1(t-k) & \cdots & \sum_{k=0}^K h_{1N_u}(k)u_{N_u}(t-k) \\ \vdots & \ddots & \vdots \\ \sum_{k=0}^K h_{N_y1}(k)u_1(t-k) & \cdots & \sum_{k=0}^K h_{N_yN_u}(k)u_{N_u}(t-k) \end{bmatrix} \end{aligned} \quad (15)$$

¹⁶¹ where $h_{mn}(t)$ the impulse response from the n -th input excitation ($u_n(t)$) measured at the
¹⁶² m -th output channel ($y_m(t)$); for $m = 1, \dots, N_y$; and $n = 1, \dots, N_u$.

¹⁶³ The multichannel transfer function matrix follows by applying the \mathcal{Z} -transform to obtain

$$\mathcal{H}(z) = \begin{bmatrix} H_{11}(z) & \cdots & H_{1N_u}(z) \\ \vdots & \ddots & \vdots \\ H_{N_y1}(z) & \cdots & H_{N_yN_u}(z) \end{bmatrix} = [\mathbf{H}_1(z) \cdots \mathbf{H}_{N_u}(z)] \quad \text{for} \quad \mathbf{H}_n \in \mathcal{C}^{N_y \times 1} \quad (16)$$

¹⁶⁴ The multichannel system can also be represented in state-space form with the impulse
¹⁶⁵ response matrix given in terms of its Markov parameters

$$\mathcal{H}(t) = \underbrace{CA^{t-1}B + D\delta(t)}_{\text{Markov Parameters}}; \quad t = 0, 1, \dots, N \quad (17)$$

¹⁶⁶ such that

$$\mathcal{H}(t) = \begin{bmatrix} \mathbf{c}_1^T A^{t-1} \mathbf{b}_1 + d_{11}\delta(t) & \dots & \mathbf{c}_1^T A^{t-1} \mathbf{b}_{N_u} + d_{1N_u}\delta(t) \\ \vdots & \ddots & \vdots \\ \mathbf{c}_{N_y}^T A^{t-1} \mathbf{b}_1 + d_{N_y1}\delta(t) & \dots & \mathbf{c}_{N_y}^T A^{t-1} \mathbf{b}_{N_u} + d_{N_yN_u}\delta(t) \end{bmatrix} \quad (18)$$

¹⁶⁷ with the corresponding transfer function matrix in state-space form given by

$$\mathcal{H}(z) = \begin{bmatrix} \mathbf{c}_1^T(zI - A)^{-1} \mathbf{b}_1 + d_{11} & \dots & \mathbf{c}_1^T(zI - A)^{-1} \mathbf{b}_{N_u} + d_{1N_u} \\ \vdots & \ddots & \vdots \\ \mathbf{c}_{N_y}^T(zI - A)^{-1} \mathbf{b}_1 + d_{N_y1} & \dots & \mathbf{c}_{N_y}^T(zI - A)^{-1} \mathbf{b}_{N_u} + d_{N_yN_u} \end{bmatrix} \quad (19)$$

¹⁶⁸ demonstrating the fact that the input/state/output representation captures the input/output
¹⁶⁹ as well as the internal structure of the underlying system in terms of its state variables and
¹⁷⁰ equivalent impulse response/transfer function matrices.

¹⁷¹ C. Gauss-Markov and Innovation Models

¹⁷² Incorporating noise and uncertainty into the basic multichannel problem, the *stochastic*
¹⁷³ deconvolution problem evolves.^{6,24,25} Applying more structure to this stochastic problem
¹⁷⁴ leads to a linear, time-invariant *Gauss-Markov model* (GM) with *correlated noise sources*
¹⁷⁵ (see Fig. 1(a)) for stationary processes as:

$$\begin{aligned} \mathbf{x}(t+1) &= A\mathbf{x}(t) + B\mathbf{u}(t) + \mathbf{w}(t) \\ \mathbf{y}(t) &= C\mathbf{x}(t) + D\mathbf{u}(t) + \mathbf{v}(t) \end{aligned} \quad (20)$$

¹⁷⁶ where $\mathbf{x}, \mathbf{w} \in \mathcal{R}^{N_x \times 1}$, $\mathbf{y}, \mathbf{v} \in \mathcal{R}^{N_y \times 1}$ and $\mathbf{u} \in \mathcal{R}^{N_u \times 1}$ with $A \in \mathcal{R}^{N_x \times N_x}$, $B \in \mathcal{R}^{N_x \times N_u}$,
¹⁷⁷ $C \in \mathcal{R}^{N_y \times N_x}$, $D \in \mathcal{R}^{N_y \times N_u}$, $\mathbf{w} \sim \mathcal{N}(0, R_{ww})$, $\mathbf{v} \sim \mathcal{N}(0, R_{vv})$ and the cross-covariance matrix
¹⁷⁸ given by $\text{cov}(\mathbf{w}, \mathbf{v}) = R_{wv}$. (Here the notation $\mathcal{N}(\mu, \mathbf{V})$ defines a Gaussian distribution of
¹⁷⁹ mean vector μ and variance matrix \mathbf{V}).

Noisy data must be processed to increase the signal-to-noise ratio (*SNR*) enabling the recovery problem to succeed. A state-space processor based on the Gauss-Markov representation leads directly to an optimal solution—the Kalman filter. It produces enhanced estimates of both the states and measurements while providing the all important innovations (residual error) sequence for performance analysis.^{24,27} The basic state estimation problem is to find the minimum variance estimate of the state vector of the *GM*-model in terms of the currently available measurement sequence $y(t)$.

The innovations (*INV*) representation of the Kalman filter in “prediction form” is given by (see Refer. 27 for details)

$$\begin{aligned}\hat{\mathbf{x}}(t+1) &= A\hat{\mathbf{x}}(t) + B\mathbf{u}(t) + K_p(t)\mathbf{e}(t) && \text{[State Estimate]} \\ \mathbf{e}(t) &= \mathbf{y}(t) - \underbrace{C\hat{\mathbf{x}}(t)}_{\hat{\mathbf{y}}(t)} && \text{[Innovation]}\end{aligned}\tag{21}$$

with $\mathbf{e}(t)$ the *innovations sequence*, $\hat{\mathbf{y}}(t)$ the *estimated measurement* and $K_p(t)$ the *predicted Kalman gain* for correlated noise sources R_{vv} with state error covariance $\tilde{P}(t)$ given by

$$\begin{aligned}R_{ee}(t) &= C\tilde{P}(t)C' + R_{vv}(t) && \text{[Innovations Covariance]} \\ K_p(t) &= (A\tilde{P}(t)C' + R_{vv}(t))R_{ee}^{-1}(t) && \text{[Kalman Gain]} \\ \tilde{P}(t+1) &= A\tilde{P}(t)A' - K_p(t)R_{ee}(t)K_p'(t) + R_{vv}(t) && \text{[Error Covariance]}\end{aligned}\tag{22}$$

where the *innovations model* can be defined in terms of the Kalman filter parameters as $\Sigma_{INV} := \{A, C, \tilde{P}, K_p, R_{ee}\}$.

With this information in mind, the solution to the multichannel deconvolution problem is based on designing and applying an inverse filter to recover the excitation as shown in Eq. 11. A direct model of an inverse filter is quite difficult to obtain analytically; however, we apply a subspace identification technique (*N4SID*) to solve the multichannel deconvolution problem.²⁸ Essentially, this approach is used to design a “shaping filter” (see Ref. 24) based on the state-space approach using representative excitation signals and apply it directly noisy

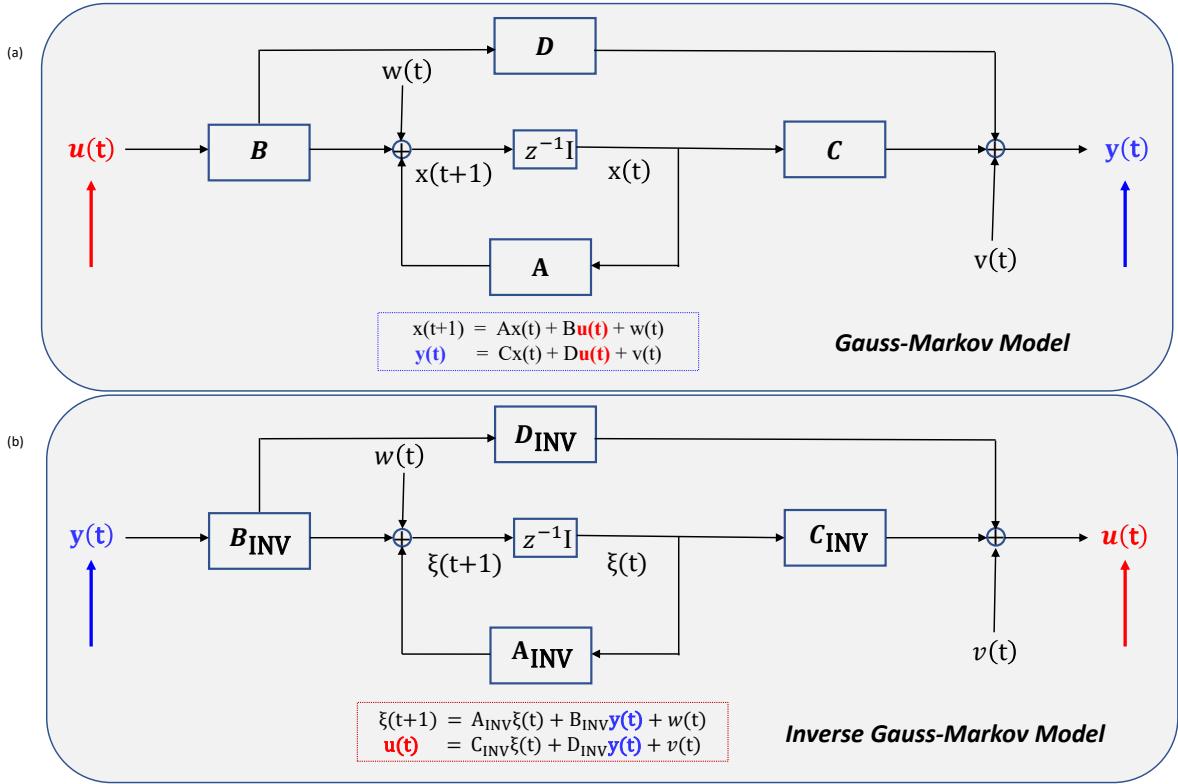


Figure 1: State-Space Realizations of Gauss-Markov and Inverse Filters: (a) Gauss-Markov model: Input: $(\mathbf{u}(t))$ and Output: $(\mathbf{y}(t))$. (b) Inverse Gauss-Markov (shaping) filter: Input: $(\mathbf{y}(t))$ and Output: $(\mathbf{u}(t))$.

199 data. Once designed, the filter is applied to measured data extracting the desired excitation
200 directly.

201 **D. Inverse (Shaping) Filter**

202 A shaping filter is developed directly from Wiener filtering theory where a filtered output
203 (e.g. a pulse) is termed the “desired” signal (d) with the measured data (y) as input. The
204 objective is to develop a filter response capable of producing the desired signal or *shaping*
205 the output, that is,

$$d(t) = \hat{\mathcal{F}}(t) \star y(t) \longrightarrow \hat{\mathcal{F}} = R_{yy}^{-1} R_{dy}$$

206 with covariance matrix/vector, R_{yy} and R_{dy} .²⁴

207 For deconvolution, the shaping (inverse) filter is primarily developed to apply a set of
 208 calibration measurement data as *input* and produce the estimated excitations as *outputs*, that
 209 is, the filter is designed to create a processor that estimates the input excitations. First, the
 210 impulse response of the shaping filter or equivalently the multichannel state-space processor
 211 must be estimated during the *design* phase and next it must be *applied* to measured data
 212 as its input—the usual filtering operation. From the deconvolution problem perspective, the
 213 shaping filter is the required “inverse filter”.

214 In the state-space framework, we have that $\Sigma_{inv} = \{A_{inv}, B_{inv}, C_{inv}, D_{inv}\}$ is character-
 215 ized by

$$\begin{aligned}\xi(t+1) &= A_{inv}\xi(t) + B_{inv}\mathbf{y}(t) + w(t) && [\text{State}] \\ \mathbf{u}(t) &= C_{inv}\xi(t) + D_{inv}\mathbf{y}(t) + v(t) && [\text{Excitation}]\end{aligned}\tag{23}$$

216 where \mathbf{y} is the new *input* and \mathbf{u} is the new *output* of this inverse filter “shaping” it to be the
 217 actual excitation as shown in Fig. 1(b).

218 In summary, the multichannel shaping (inverse) filter *design* procedure is:

219 • *Obtain* excitation and multichannel sensor *calibration* data;

220 • *Design* inverse (shaping) filter, $\hat{\Sigma}_{inv} = \{\hat{A}_{inv}, \hat{B}_{inv}, \hat{C}_{inv}, \hat{D}_{inv}\}$, from calibration data
 221 using subspace identification (N4SID) techniques; and

222 • *Filter* subsequent measured data with the inverse filter to *extract* the excitations per-
 223 forming the deconvolution.

224 III. MULTICHANNEL DECONVOLUTION

225 The multichannel deconvolution processor was designed and applied to two sets of acous-
 226 tic vibration data: (1) Transport Data; (2) Calibration Data. The transportation data was
 227 gathered using a tractor/trailer vehicle and a large mass to estimate typical roadway vi-
 228 brations and shock events during shipping/handling operations. A test object response was

²²⁹ investigated during a calibration experiment using a large shaker with random excitations.
²³⁰ Both tests were employed to evaluate the feasibility of the inverse filter approach. Other
²³¹ simulations and data were also used and reported.^{5,31,32}

²³² **A. Mass Transportation Experiment**

²³³ A variety of excitations can occur during shipping and handling for transport any time
²³⁴ during this process characterized by three typical excitations:^{5,32}

- ²³⁵ • *DROP*—a drop can occur anytime during shipping/handling when the structural object
²³⁶ is being placed in a container or trailer.
- ²³⁷ • *HAZARD*—a hazard can occur anytime during transit, once the object is placed in the
²³⁸ transporter (truck, train, plane, ship, etc.).
- ²³⁹ • *ROAD*—a road induced vibration can occur anytime during transit on a roadway or
²⁴⁰ rail or at sea/air.

²⁴¹ The *DROP* is the most severe of excitations that can be directly applied to the struc-
²⁴² tural object being transported. It can occur in a variety of situations when the object is
²⁴³ being handled for shipping such as: forklift placement or moving the object through a vari-
²⁴⁴ ety of transporters (e.g. truck-to-train or truck-to-plane). The *HAZARD* excitation can also
²⁴⁵ occur in a variety of manners. For instance, if construction were being performed on a road
²⁴⁶ or railway with uneven surfaces being exposed as well as pot-holes on a road for example.
²⁴⁷ The *ROAD* excitation induces a persistent vibrational response of the transported struc-
²⁴⁸ tural object during transit. Data were gathered, analyzed and used to synthesize potential
²⁴⁹ responses evaluating the ability of the processor to extract these excitations employing an
²⁵⁰ inverse multichannel filter—all of the results were successful as discussed in Ref. 32.

²⁵¹ Mass transport experiments were performed by incorporating a 1500-lb concrete block
²⁵² mounted on a wooden shipping palate—the “Mass Transport Simulator”.⁵ The block syn-
²⁵³ thesized a mock test object in size and shape and was transported in a 48-ft tractor/trailer
²⁵⁴ over a typical transportation path in order to acquire shock and vibration data. The mass
²⁵⁵ was mounted over the front axles and instrumented with tri-axial accelerometers located:

256 adjacent to the center-of-gravity of the block, centered in the trailer bed and above the rear
257 axle as illustrated in Fig.2.

258 Data were acquired at a 10KHz sampling frequency triggered by shock events during
259 the transport. The raw data were filtered and decimated to a Nyquist frequency of 5KHz .
260 This data set contains a *high g*-shock event as recorded over the rear axle on channels 4 – 6.
261 The shock, a HAZARD, was produced (unintentionally) by the tractor/trailer riding over a
262 large road surface separation at different levels causing a *g*-force event as shown by the large
263 transient recorded on the *Z*-direction channel (No. 6) and indicated on the *X*, *Y*-channels
264 (No. 4 and 5) as well.

265 The processing approach is shown in Fig. 2 where the multichannel measurements
266 are band-pass filtered using a 10^{th} -order Butterworth filter between the frequency band
267 of 60Hz to 4.5KHz based on the range of expected rigid body modes of the vibrating
268 structure ($< 60\text{Hz}$). The data were equalized (pre-whitened) to ensure a wide bandwidth for
269 deconvolution. Once these data were available, the “average” impulse response along with the
270 upper accelerometer measurements were used in an optimal deconvolution (single channel)
271 scheme to extract the shock excitation for analysis. The resulting signal was investigated
272 further applying a spectrogram processor to generate a frequency-time evolution analysis of
273 the vibrational response as well as the deconvolution processor as illustrated.

274 The excitation and accelerometer data were pre-processed (filtered, decimated, trend
275 removed, normalized) as shown in Fig. 3(a) where a set of extracted shock excitation trans-
276 sients and their corresponding ensemble spectra are given along with the subsequent response
277 data and spectra in (b). Multichannel deconvolution (design) was performed by estimating
278 (N4SID) an inverse filter using a 40-th order state-space model applying the excitation data
279 as the *output* and the response data as the *input*.^{20,28,29}

280 The results of the inverse filter design are shown in Fig. 4 where the true excitation data
281 (turquoise) and their estimates (red) are overlayed in (a). Recall that the Z-M test requires
282 that the estimate should lie below the bound (0.17) , while the W-T insists that 95% of
283 each channel correlation estimates lie within the bounds or equivalently 5% are outside.
284 For the design, the Z-M/W-T results for each measurement are: (No. 1: 0.022/6.3%), (No.
285 2: 0.058/6.3%), (No. 3: 0.026/4.7%). The application of the inverse filter processor to
286 measurement data is shown in Fig. 5 where the average data spectrum is compared to the

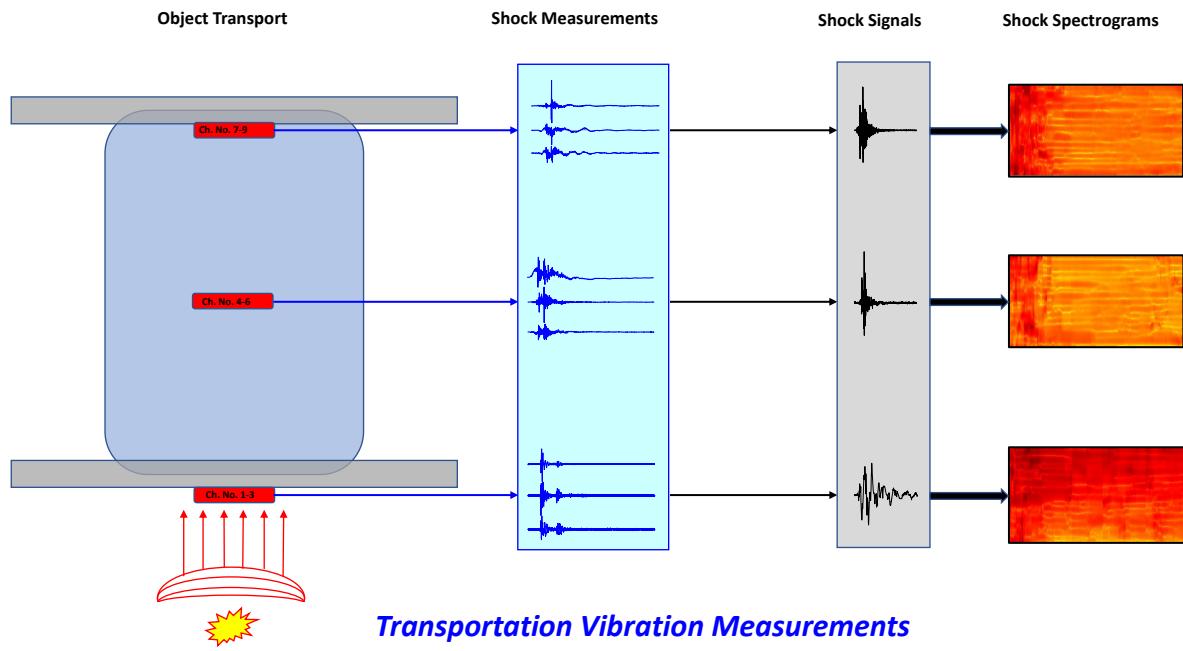


Figure 2: Transportation Vibration Measurements and Processing for Analysis: Test object transport structure with shock excitation, multichannel accelerometer measurements, processed signals and analysis spectrogram.

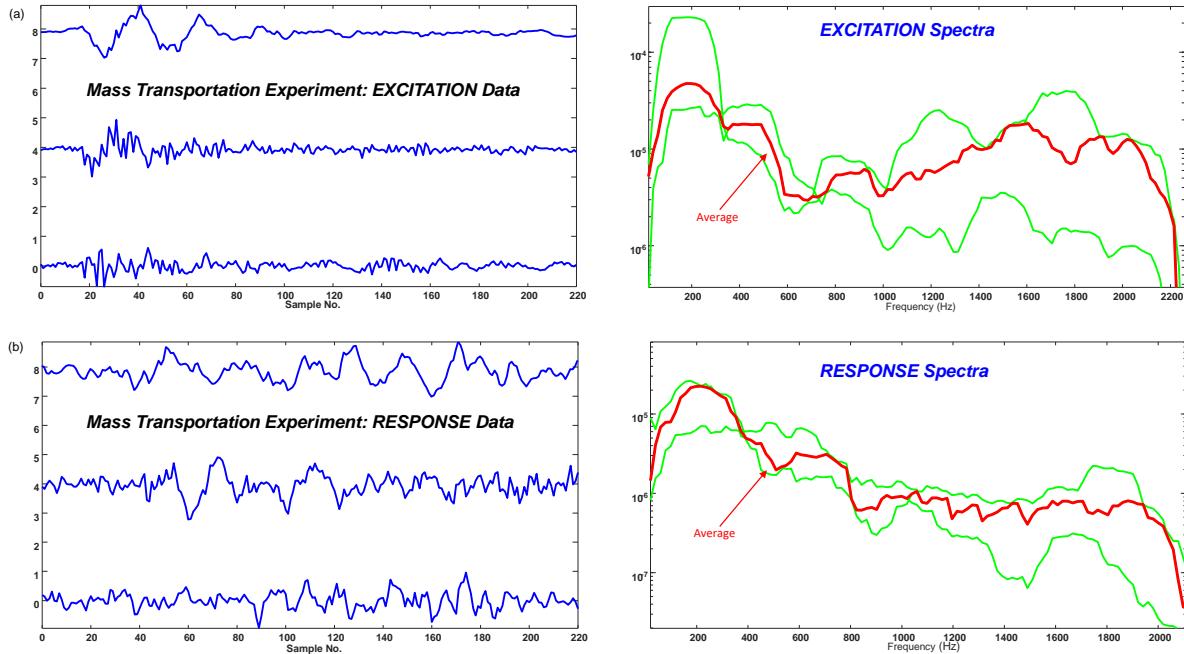


Figure 3: Mass Transportation Experiment Data: (a) Multichannel excitation (input) data and ensemble (thin line) with average (thick line) spectra. (b) Multichannel response (output) data and ensemble (thin line) with average (thick line) spectra.

287 average deconvolved spectrum. The results are encouraging, since the spectral bands of high
 288 interest are captured by the processor.

289 B. Test Object Calibration Experiment

290 Calibration tests are usually performed before shipping any acoustical object to ensure
 291 its proper operation especially for delicate instruments. The application of the multichannel
 292 deconvolution approach to an “unknown” structural test object is the focus of this effort.
 293 These tests are performed on this object that is essentially a complex, stationary structure
 294 with no rotating parts that is subjected to random excitations with accelerometers placed on
 295 its surface and around its periphery. Here the primary objective is to examine the feasibility
 296 of applying the model-based deconvolution technique to a mulitple input/multiple (*MIMO*)
 297 structural object with minimal a priori information subjected to environmental disturbances
 298 and noise.

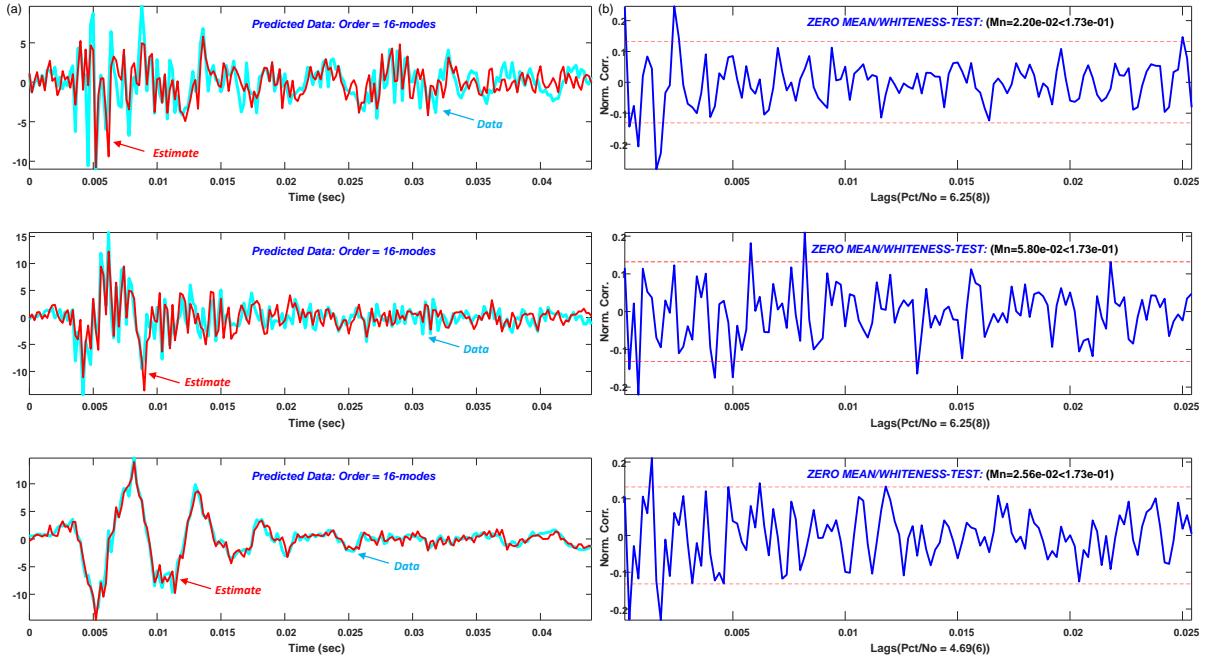


Figure 4: Mass Transportation Experiment: Inverse Filter Design for Excitation Recovery (Deconvolution). (a) *Design*: Recovery (multichannel) subspace (order = 16-modes) estimates with true-mean outputs. (b) *Performance*: Zero-Mean/Whiteness optimality tests: Z-M/W-T are: (No. 1: 0.022/6.3%), (No. 2: 0.058/6.3%), (No. 3: 0.026/4.7%).

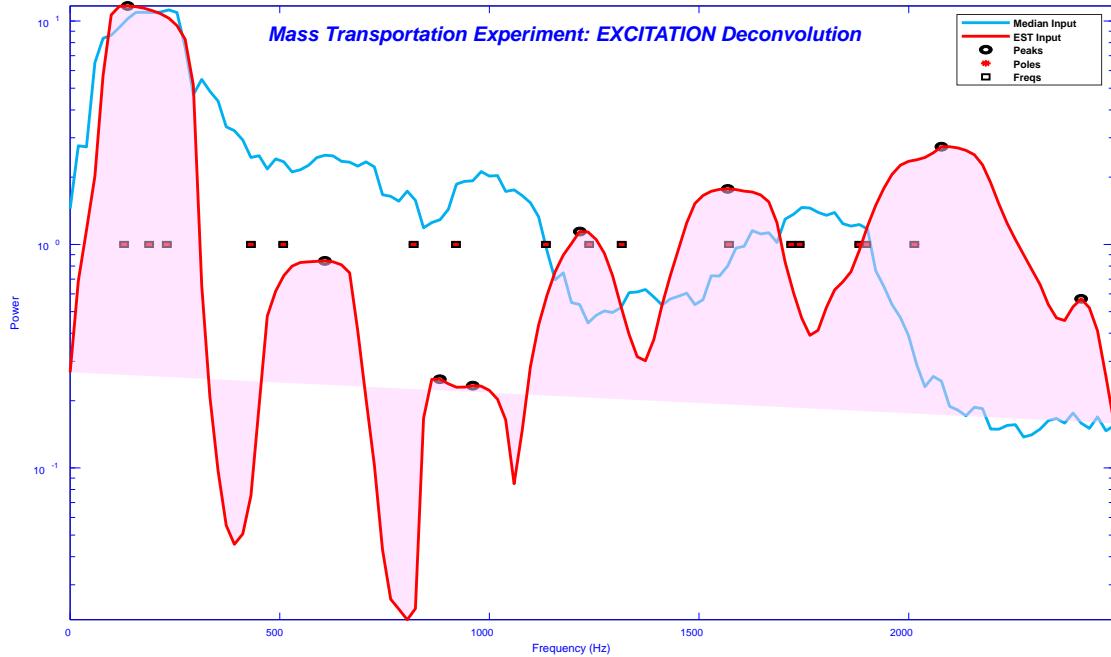


Figure 5: Mass Transportation Experiment Inverse Filter Design Spectra: Median excitation spectrum and average recovered (deconvolved) excitation (filled) spectral estimate.

299 The object under test is subjected to random excitations by placing a stinger or motor-
 300 driven rod perpendicular to the base of the structure as illustrated in Fig. 6. A suite of 19-
 301 triaxial (XYZ) accelerometers is positioned strategically about the surface of the structural
 302 object along with a single triaxial sensor allocated to measure the stinger xcitation time
 303 series. In total, an array of 57-accelerometer channels acquired a set of 10-minute duration
 304 data at a $6.4KHz$ sampling frequency.^{24,31} For pre-processing the data were subsequently
 305 down-sampled to $2.5KHz$ in order to focus on the range of the excitation frequencies ($<$
 306 $1.25KHz$). For this investigation, a subset of 8-triaxial accelerometers is selected as well as
 307 the single triaxial sensor measuring the stinger excitation. Therefore, from the state-space
 308 perspective our MIMO-system, is a targeted system of up to a maximum of 12-modes or
 309 24-states with an array of 24-channels (XYZ) of time series measurements and 3-channels
 310 (XYZ) of an excitation measurement that we are attempting to recover from these noisy
 311 accelerometer measurements using an inverse filter.

312 The raw (down-sampled) data represent the expected data windows (5000 samples)
 313 acquired from a real-time acquisition system. The windowed responses (time series) were

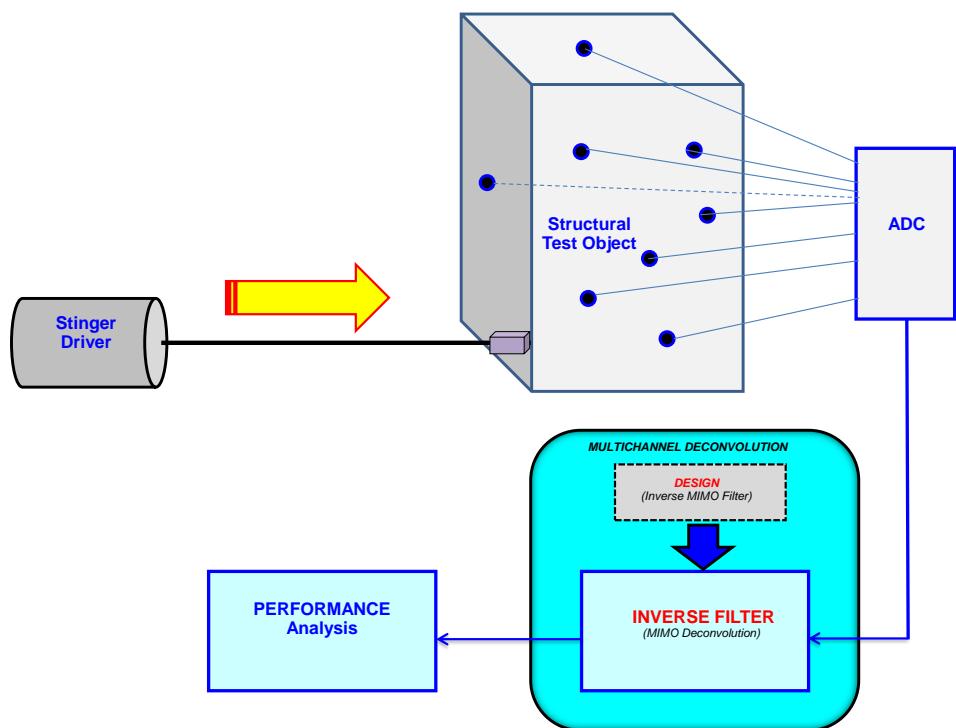


Figure 6: Structural Test Object Experimental Setup: Motor driven stinger (random excitations), accelerometer sensor measurements, MIMO analog-to-digital (A/D) acquisition, inverse filter (DESIGN), multichannel deconvolution,(INVERSE FILTERING), performance analysis.

314 pre-processed, that is, they were outlier corrected, equalized (whitening filter), bandpass
315 filtered ($150 - 1.1\text{KHz}$), and normalized (mean removal/unit variance) prior to performing
316 the inverse filter design. Once pre-processed the input/output data with roles reversed were
317 provided to the subspace algorithm enabling an identification of a stability constrained,
318 state-space model of the inverse filter, $\Sigma_{inv} = \{A_{inv}, B_{inv}, C_{inv}, D_{inv}\}$. Once the design
319 accomplished, the inverse filter is applied to an independent section (5000 samples) of noisy
320 accelerometer data to validate multichannel deconvolution processor performance.

321 The *MIMO*-data of the controlled experiment are shown in Fig. 7 where the triaxial
322 (random) excitations with their accompanying ensemble spectra are shown along with the 8-
323 triaxial accelerometer responses (24-channels) on the surface and periphery of the structural
324 object. The ensemble spectra bounded at 1100Hz of both excitations and responses are
325 also shown with the average spectrum (thick line) as well. The question to be answered is
326 whether or not the multichannel deconvolution technique using an inverse filter is capable for
327 extracting these excitations from the noisy accelerometer measurement data. We investigate
328 this problem in two-phases: *XYZ*-data sets individually (8 directional outputs and 1-input)
329 and the combined measurement array directly (24-outputs and 3-exitations). The simpler
330 *XYZ*-data sets are investigated first followed by the combination or batch data.

331 The design procedure is to: (1) *Calibration*: design the *MIMO*-inverse filter using the
332 state-space subspace identification method constrained for stable solutions only; (2) *Applica-*
333 *tion*: process the incoming accelerometer measurements with Σ_{inv} to extract the excitations.
334 The performance metrics that can be used are: the percentage of model fit (Fit %) to the
335 data and its corresponding mean-squared error (MSE). This procedure is applied, starting
336 with the individual *XYZ*-directional data sets with the results for the *X*-channel data is
337 shown in Fig. 8(a) where the estimated excitation (thin dotted-line) is overlaid on the actual
338 (initial) excitation (thick line). The subspace “fit” using a 25-mode model to the data (ex-
339 citation) is at 44.4% and the MSE at 0.29. The optimality tests (zero-mean/white) indicate
340 an optimal subspace design as Z-M/W-T: 0.009/4.9%. Note that since the excitations are
341 random signals, then a reasonable comparison is the power spectra as shown in (c). It is
342 clear that the design spectrum (filled) has captured the prominent spectral characteristics
343 of the original excitation. The application of the inverse filter to another section of noisy
344 measurement data (8-channels) also demonstrates the robustness of this approach, since the

345 extracted excitation spectrum (green) also captures the salient features of the original ex-
346 citation data (thick line). The resonant peaks (inset list) and the identified modal peaks
347 (squares) are also shown overlaid on the spectral plots.

348 The multichannel deconvolution results for the Y -channel data shown in Fig. 9. Again
349 the estimated excitation (dotted line) is overlaid on the actual (initial) excitation (thick
350 line) where the subspace “fit” using a 25-mode model to the data is at 55.8% and the MSE
351 0.17—somewhat better than that of the X -channel. The optimality tests (zero-mean/white)
352 indicate an optimal subspace design as Z -M/W-T: 0.006/4.7% with slightly better statistics
353 as well.

354 Finally for the individual directional data, the multichannel deconvolution of the Z -
355 channel data is depicted in Fig. 10 as above. The results are better than those of the
356 previous individual channel data primarily because of a higher directional sensitivity (better
357 SNR) to the induced vibrations. In this case, the the subspace “fit” again using a 25-mode
358 model to the data is at 66.0% (best) and the smallest MSE of 0.11—somewhat better than
359 that of the other channels. The optimality tests (zero-mean/white) indicate an optimal
360 subspace design as Z -M/W-T: 0.003/6.6% (slightly larger %).

361 Next we consider the “batch” of all of the sensors combined as a *MIMO*-system of 3-
362 excitations (inputs) and 24-responses (outputs) of Fig. 7. The inverse filter design results as a
363 *MIMO*-system is shown in Fig. 11 where the overlaid fits and Z -M/W-T are shown. Here the
364 subspace “fits” using a 20-mode model to the excitation data are at (35%,33%,31%) and the
365 respective MSE at 1.25 not as good as the individual XYZ -channel results. The optimality
366 tests (zero-mean/white) were also not quite as good for an optimal subspace design as Z -
367 M/W-T: (0.005/7.6%; 0.003/8.3%; 0.005/7.7%). This could be because a lower SNR for the
368 combination of batch channels as well as the fact that individual deconvolvers were design
369 directly from each excitation separately. Next the inverse filter was applied directly to the
370 24-channel response data with the results shown in Fig. 12 depicting the deconvolution of
371 each of the raw excitation channels (dotted lines). The similarity to the channel excitation
372 spectra (solid lines) is quite good and clearly captures the major frequencies (list) available
373 from the subspace identification.

374 This completes the discussion of the results of applying the *MIMO* deconvolution tech-
375 nique using the multichannel inverse filter subspace design as compared to the individual

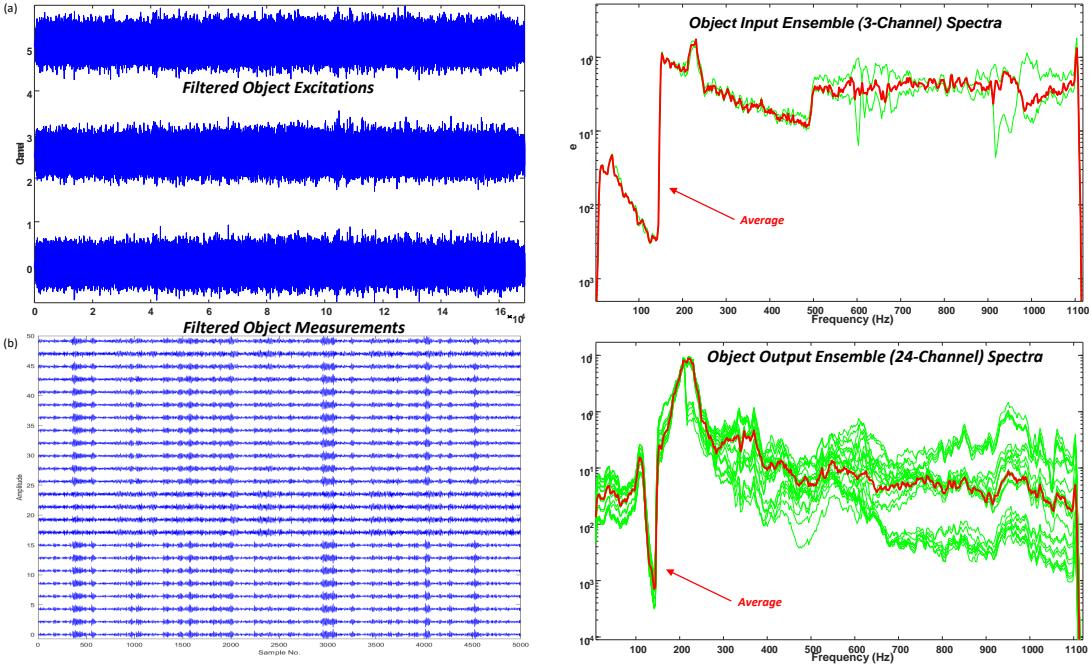


Figure 7: Test Object Data: (a) Multichannel (3-channels) random excitation (input) data and ensemble with average spectra. (b) Multichannel (24-channels) response (output) data and ensemble with average spectra.

376 channel designs. Even though the individual designs indicate a slightly superior performance,
 377 the batch design option may prove to be quite adequate in some applications. Thus, rea-
 378 sonable solutions to the multichannel deconvolution problem is successful on experimental
 379 data.

380 **IV. SUMMARY**

381 Transporting critical acoustical objects of high interest is a viable problem from the
 382 initial shipping/packaging and subsequent vibrational response inflicted during actual trans-
 383 port by rail, highway, sea or air. This leads to the need to extract any of the excitations
 384 incurred in order to assess the potential damage and assess potential structural failures. The
 385 multichannel deconvolution problem for transporting critical test objects is investigated by
 386 developing a shaping or inverse filter design based on a state-space (subspace) identification
 387 technique. The filter is designed during calibration tests and applied to noisy multichannel

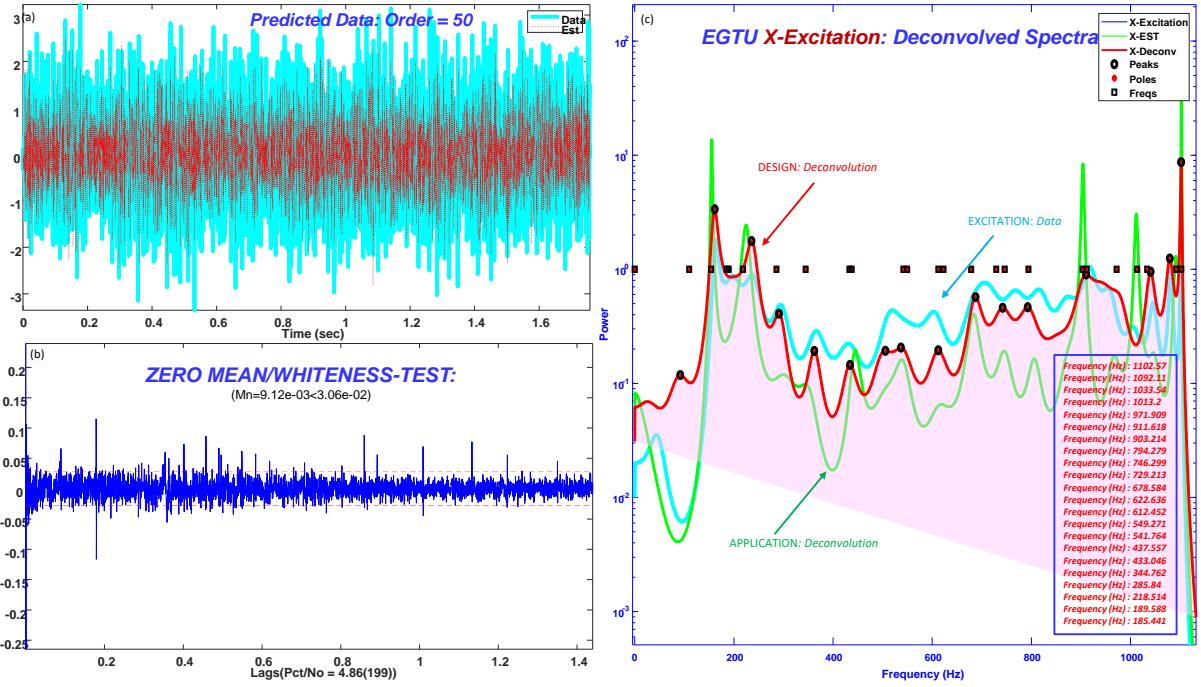


Figure 8: Test Object X-Channel Data (8-Measurements, 1-Excitation): (a) *Design*: Recovery (multichannel) subspace estimates (Order = 25-modes, Fit = 44.4%, MSE = 0.29). (b) *Performance*: Zero-Mean/Whiteness optimality tests: Z-M/W-T are: (No. 1: 0.009/4.9%). (c) Deconvolution spectra: Excitation, inverse filtered application and design deconvolution with spectral peaks (circles) and eigen-frequencies (squares) including peak frequency estimates (list).

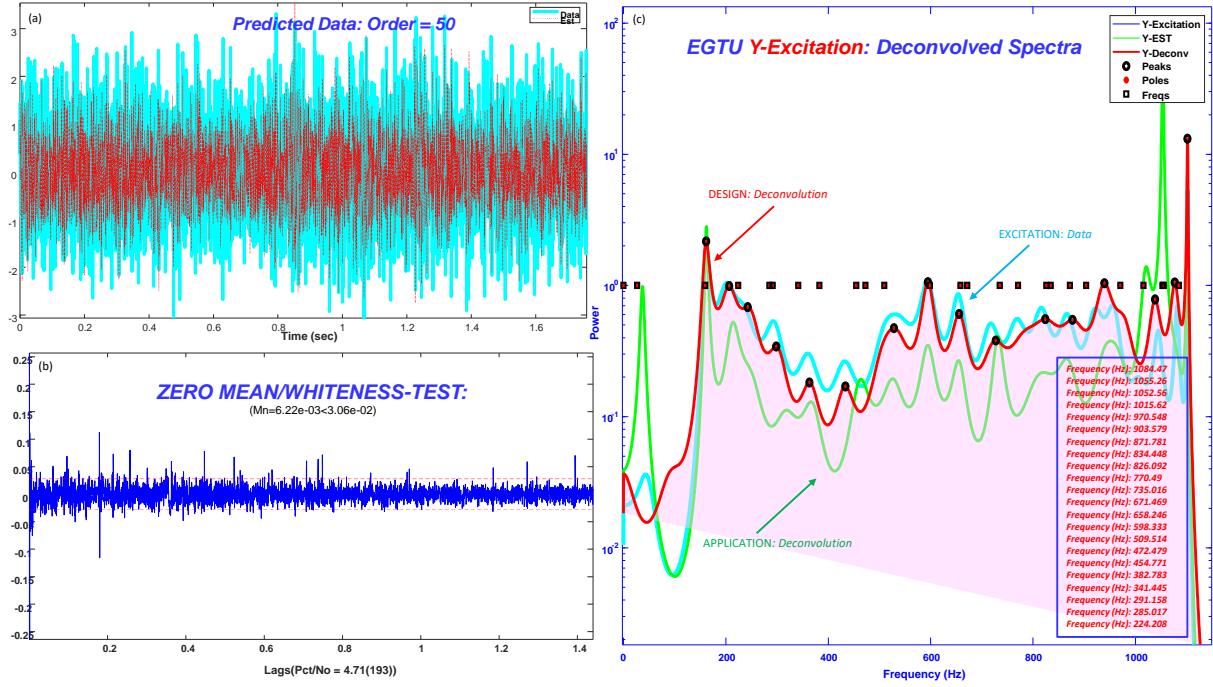


Figure 9: Test Object Y-Channel Data (8-Measurements, 1-Excitation): (a) *Design*: Recovery (multichannel) subspace estimates (Order = 25-modes, Fit = 55.8%, MSE = 0.17). (b) *Performance*: Zero-Mean/Whiteness optimality tests: Z-M/W-T are: (No. 1: 0.006/4.7%). (c) Deconvolution spectra: Excitation, inverse filtered application and design deconvolution with spectral peaks (circles) and eigen-frequencies (squares) including peak frequency estimates (list).

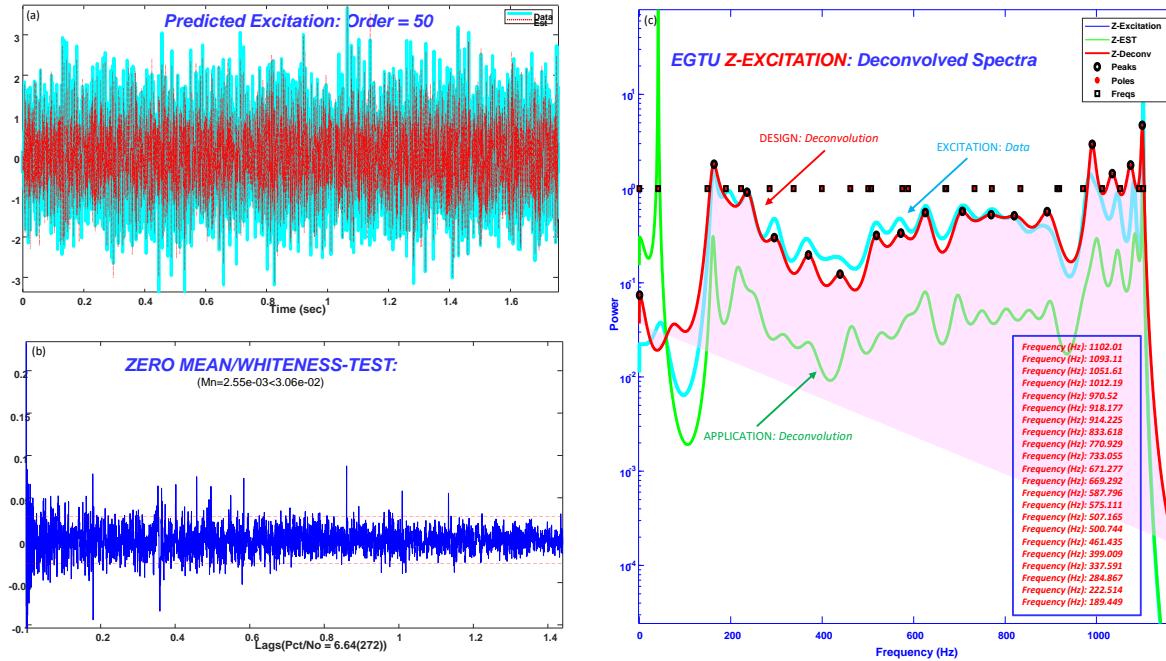


Figure 10: Test Object Z-Channel Data (8-Measurements, 1-Excitation): (a) *Design*: Recovery (multichannel) subspace estimates (Order = 25-modes, Fit = 66.0%, MSE = 0.11). (b) *Performance*: Zero-Mean/Whiteness optimality tests: Z-M/W-T are: (No. 1: 0.003/6.6%). (c) Deconvolution spectra: Excitation, inverse filtered application and design deconvolution with spectral peaks (circles) and eigen-frequencies (squares) including peak frequency estimates (list).

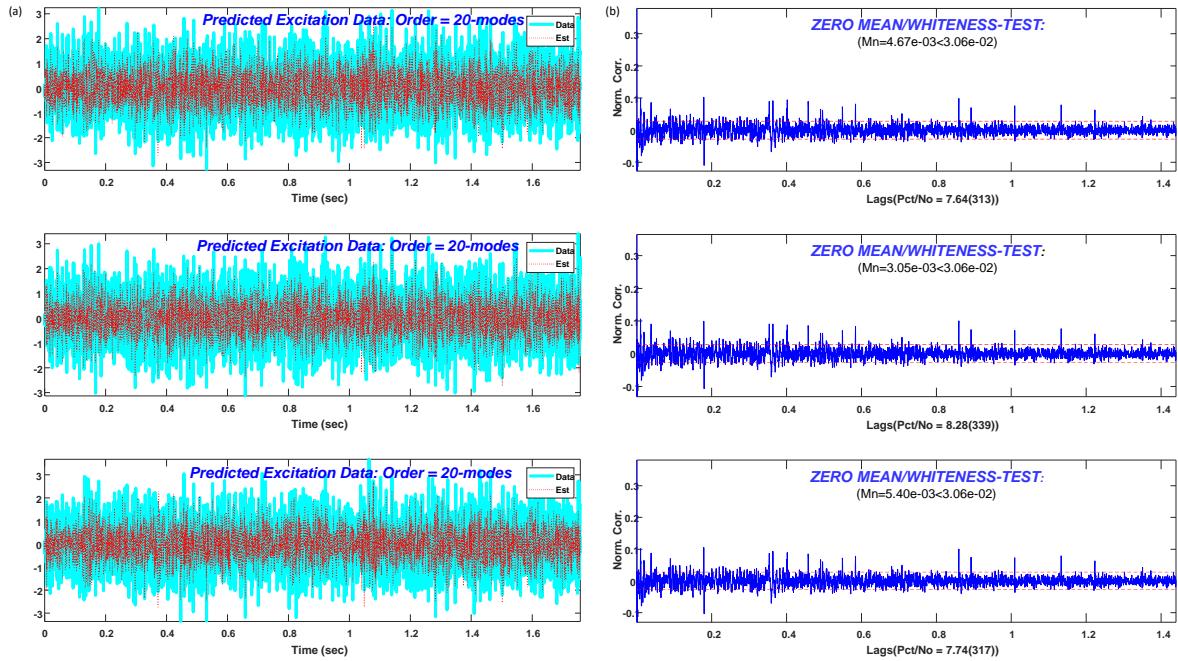


Figure 11: Test Object DESIGN: Inverse Filter Design (3-Channels) for Excitation Recovery (Deconvolution). (a) *Design*: Recovery (multichannel) subspace (Order = 20-modes, Fits = 35%,33%,31%) estimates with corresponding raw excitation data to match and *Performance*: Zero-Mean/Whiteness optimality tests: Z-M/W-T are: (No. 1: 0.005/7.6%), (No. 2: 0.003/8.3%), (No. 3: 0.005/7.7%).

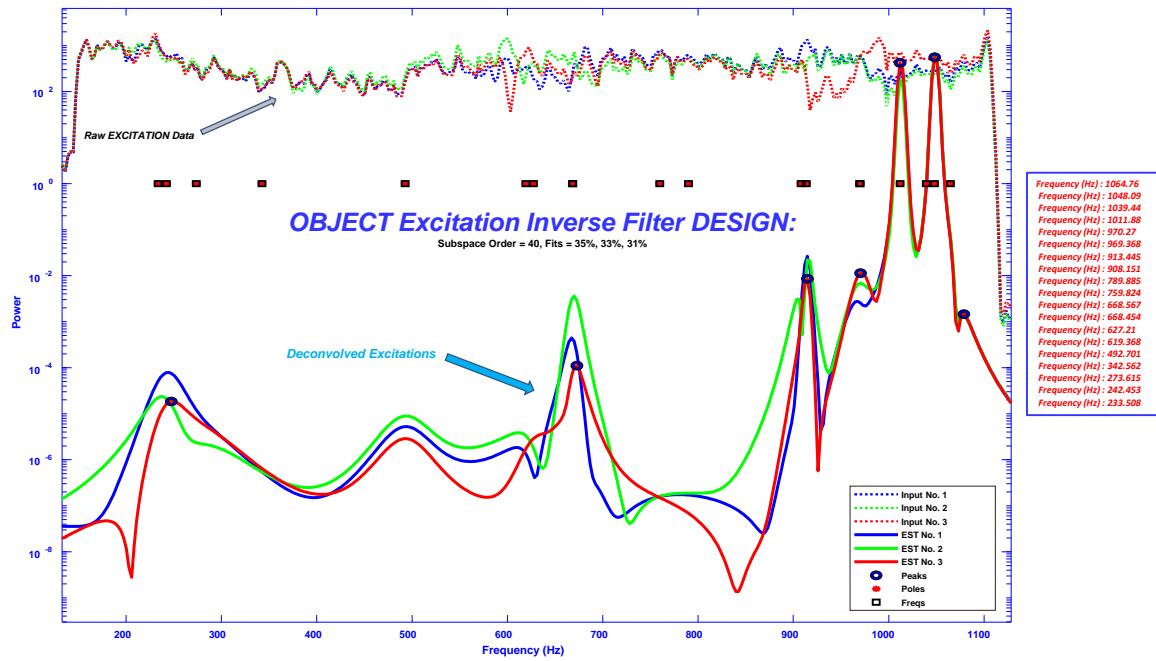


Figure 12: Test Object Inverse Filter Design Spectra: Raw excitation (dotted lines) spectra (3-Channels) and recovered (deconvolved) excitation (solid lines) spectral estimates with spectral peaks (circles) and eigen-frequencies (squares) including peak frequency estimates (list).

388 accelerometer measurement data demonstrating a reliable and timely approach to solving
389 this critical problem.

390 A *Mass Transportation Experiment* is performed employing a large concrete block as a
391 test object that was packaged and shipped in an instrumented tractor/trailer vehicle along
392 typical roadways to obtain both excitation and response signals for analysis and performance
393 evaluations. The basic idea is to extract shock and vibration excitation signals that test
394 objects experience during a typical transport scenario. During this transport “known” shocks
395 (drops) occur and are processed along with minor shocks during various segments of travel
396 yielding valuable data sets. The results of applying a model-based deconvolution are quite
397 reasonable enabling a successful extraction of the excitation inputs.

398 Finally, the vibrational response of a structural test object is investigated during a
399 calibration test with recorded random excitation inputs from a shaker. Again the results are
400 quite encouraging indicating that the shaping or inverse filter design and application provide
401 a meaningful methodology that can be applied to extract random transient excitations during
402 transport of critical structural test objects to assess potential damage and ensure reliable
403 operation.

404 **II Acknowledgments**

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408 transportation experiment and test object shaker data along with Mr. J. Case, B. Illingworth
409 and J. Cook for helpful discussion on the problem throughout this effort.

APPENDIX A: Subspace Identification Method

410 In this appendix, we briefly summarize the major points of the numerical algorithm
 411 **for** state space subspace system **identification** (*N4SID*) technique.²⁸ Primarily, subspace
 412 techniques extract an extended observability matrix directly from the acquired data first,
 413 followed by estimating the state-space, system model (Σ_{ABCD}) (see Refr. 20, 28 – 30 for
 414 more details). The *observability matrix* to be extracted is defined by

$$\mathcal{O}_k := \begin{bmatrix} C \\ \cdots \\ \vdots \\ \cdots \\ CA^{k-1} \end{bmatrix} \quad (24)$$

415 The underlying mathematical foundation that enables these extractions is projection
 416 theory. The primary idea, when applied to this problem, is to perform projections in a
 417 Hilbert space occupied by random vectors. That is, if $\mathbf{y}_f(t)$ is a random vector (finite) of
 418 *future outputs* and $\mathbf{y}_p(t)$ a random vector of *past outputs*, then the projection of the “future
 419 output data onto the past output data” $\mathcal{P}_{\mathcal{Y}_f|\mathcal{Y}_p}$ is invoked by applying the *projection operator*
 420 onto the past output data space to the future output data.

421 This idea of projecting a vector onto a subspace spanned by another vector can be
 422 extended to projecting a row space of a matrix onto the row space of another matrix.^{20,28–30}
 423 Invoking oblique projections of the row space of future data \mathcal{Y}_f onto the row space of past
 424 data \mathcal{Y}_p enables us to extract both the extended observability matrix as well as the estimated
 425 state vectors by applying a singular value decomposition (*SVD*) operation, that is,²⁰

$$\mathcal{P}_{\mathcal{Y}_f|\mathcal{Y}_p} = \mathcal{O}_k \hat{\mathcal{X}}_k = \underbrace{\left(U_{N_x} \Sigma_{N_x}^{1/2} \right)}_{\mathcal{O}_{N_x}} \underbrace{\left((\Sigma'_{N_x})^{1/2} V'_{N_x} \right)}_{\hat{\mathcal{X}}_k} \quad (25)$$

426 where U_{N_x} and V'_{N_x} are the respective left and right orthogonal matrices of the *SVD* per-
 427 formed on a data matrix.²⁰

428 This technique also requires a “shifted” projection $\mathcal{P}_{\mathcal{Y}_f^-|\mathcal{Y}_p^+}$ to extract the model. Here
 429 the operator projects shifted future data \mathcal{Y}_f^- as a row and incorporates it into the past output
 430 data array such that $\mathcal{Y}_p \rightarrow \mathcal{Y}_p^+$. This projection, coupled with the first enables the extraction

⁴³¹ of estimated states, since it has been shown that³⁹

$$\mathcal{P}_{\mathcal{Y}_f|\mathcal{Y}_p} = \mathcal{O}_k \times \hat{\mathcal{X}}_k \quad \text{and} \quad \mathcal{P}_{\mathcal{Y}_f^-|\mathcal{Y}_p^+} = \mathcal{O}_{k-1} \times \hat{\mathcal{X}}_{k+1} \quad [\text{Projections}] \quad (26)$$

⁴³² where \mathcal{O}_{k-1} is the observability matrix with the last block row removed.

⁴³³ With this in mind, *both* states can be extracted directly from the projections using
⁴³⁴ pseudo-inversion ($\#$) to obtain

$$\hat{\mathcal{X}}_k = \mathcal{O}_k^\# \times \mathcal{P}_{\mathcal{Y}_f|\mathcal{Y}_p} = \mathcal{O}_k \times \hat{\mathcal{X}}_k \quad \text{and} \quad \hat{\mathcal{X}}_{k+1} = \mathcal{O}_{k-1}^\# \times \mathcal{P}_{\mathcal{Y}_f^-|\mathcal{Y}_p^+} = \mathcal{O}_{k-1} \times \hat{\mathcal{X}}_{k+1} \quad [\text{States}] \quad (27)$$

⁴³⁵ With these states of a Kalman filter now available from the SVD and pseudo-inversions,
⁴³⁶ the underlying “batch” state-space (innovations) model is

$$\begin{aligned} \hat{\mathcal{X}}_{k+1} &= A \hat{\mathcal{X}}_k + B \mathcal{U}_{k|k} + \xi_{\omega_k} \\ \hat{\mathcal{Y}}_{k|k} &= C \hat{\mathcal{X}}_k + D \mathcal{U}_{k|k} + \xi_{\nu_k} \end{aligned} \quad (28)$$

⁴³⁷ where the block data and input matrices are defined by $\mathcal{Y}_{k|k}$, $\mathcal{U}_{k|k}$, respectively and the
⁴³⁸ corresponding system and measurement noise processes by $\xi_{\omega_k}, \xi_{\nu_k}$.^{20,28}

⁴³⁹ The residuals or equivalently innovations sequence and its covariance are defined by

$$\xi := \begin{bmatrix} \xi_{\omega_k} \\ \cdots \\ \xi_{\nu_k} \end{bmatrix}; \quad \text{and} \quad R_{\xi\xi} := E\{\xi\xi'\} = E \left\{ \begin{bmatrix} \xi_{\omega_k} \\ \cdots \\ \xi_{\nu_k} \end{bmatrix} \begin{bmatrix} \xi_{\omega_k} & | & \xi_{\nu_k} \end{bmatrix}' \right\} \quad (29)$$

⁴⁴⁰ More compactly,

$$\underbrace{\begin{bmatrix} \hat{\mathcal{X}}_{k+1} \\ \cdots \\ \hat{\mathcal{Y}}_{k|k} \end{bmatrix}}_{\text{known}} = \underbrace{\begin{bmatrix} A & | & B \\ \cdots & | & \cdots \\ C & | & D \end{bmatrix}}_{\text{known}} \underbrace{\begin{bmatrix} \hat{\mathcal{X}}_k \\ \cdots \\ \mathcal{U}_{k|k} \end{bmatrix}}_{\text{known}} + \begin{bmatrix} \xi_{\omega_k} \\ \cdots \\ \xi_{\nu_k} \end{bmatrix} \quad (30)$$

⁴⁴¹ which can be solved as an estimation problem providing a *least-squares solution* as:

$$\begin{bmatrix} \hat{A} & | & \hat{B} \\ \cdots & | & \cdots \\ \hat{C} & | & \hat{D} \end{bmatrix} = \left(\begin{bmatrix} \hat{\mathcal{X}}_{k+1} \\ \cdots \\ \hat{\mathcal{Y}}_{k|k} \end{bmatrix} \begin{bmatrix} \hat{\mathcal{X}}_k \\ \cdots \\ \mathcal{U}_{k|k} \end{bmatrix}' \right) \left(\begin{bmatrix} \hat{\mathcal{X}}_k \\ \cdots \\ \mathcal{U}_{k|k} \end{bmatrix} \begin{bmatrix} \hat{\mathcal{X}}_k \\ \cdots \\ \mathcal{U}_{k|k} \end{bmatrix}' \right)^{-1} \quad (31)$$

⁴⁴² with the corresponding “least-squares” residual (innovations) covariances estimated by

$$\hat{R}_{\xi\xi} = \begin{bmatrix} R_{\omega\omega}^e & | & R_{\omega v}^e \\ - & | & - \\ (R_{\omega v}^e)' & | & R_{vv}^e \end{bmatrix} = \begin{bmatrix} KR_{ee}K' & | & KR_{ee}^{1/2} \\ - & | & - \\ (KR_{ee}^{1/2})' & | & R_{ee} \end{bmatrix} \quad (32)$$

⁴⁴³ leading to

$$\begin{aligned} \hat{R}_{ee} &\approx R_{vv}^e & [\text{Innovations Covariance}] \\ \hat{K} &\approx R_{\omega v}^e \hat{R}_{ee}^{-1/2} & [\text{Kalman Gain}] \end{aligned} \quad (33)$$

⁴⁴⁴ Thus, the solution of the stochastic realization problem, $\Sigma_{\text{INV}} = \{\hat{A}, \hat{B}, \hat{C}, \hat{D}, R_{\omega\omega}^e, R_{\omega v}^e, R_{vv}^e\}$,
⁴⁴⁵ is obtained through solving these least-squares relations using the *N4SID*-method.^{20,28}

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LIST OF FIGURES

511 FIG. 1 State-Space Realizations of Gauss-Markov and Inverse Filters: (a) Gauss-Markov
512 model: Input: $(\mathbf{u}(t))$ and Output: $(\mathbf{y}(t))$. (b) Inverse Gauss-Markov (shaping) filter: Input:
513 $(\mathbf{y}(t))$ and Output: $(\mathbf{u}(t))$.

514 FIG. 2 Transportation Vibration Measurements and Processing for Analysis: Test ob-
515 ject transport structure with shock excitation, multichannel accelerometer measurements,
516 processed signals and analysis spectrogram.

517 FIG. 3 Mass Transportation Experiment Data: (a) Multichannel excitation (input)
518 data and ensemble (thin line) with average (thick line) spectra. (b) Multichannel response
519 (output) data and ensemble (thin line) with average (thick line) spectra.

520 FIG. 4 Mass Transportation Experiment: Inverse Filter Design for Excitation Recovery
521 (Deconvolution). (a) *Design*: Recovery (multichannel) subspace (order = 16-modes) esti-
522 mates with true-mean outputs. (b) *Performance*: Zero-Mean/Whiteness optimality tests:
523 Z-M/W-T are: (No. 1: 0.022/6.3%), (No. 2: 0.058/6.3%), (No. 3: 0.026/4.7%).

524 FIG. 5 Mass Transportation Experiment Inverse Filter Design Spectra: Median exci-
525 tation spectrum and average recovered (deconvolved) excitation (filled) spectral estimate.
526

527 FIG. 6 Structural Test Object Experimental Setup: Motor driven stinger (random ex-
528 citations), accelerometer sensor measurements, *MIMO* analog-to-digital (A/D) acquisition,
529 inverse filter (DESIGN), multichannel deconvolution,(INVERSE FILTERING), performance
530 analysis.

531 FIG. 7 Test Object Data: (a) Multichannel (3-channels) random excitation (input)
532 data and ensemble with average spectra. (b) Multichannel (24-channels) response (output)
533 data and ensemble with average spectra.

534 FIG. 8 Test Object X-Channel Data (8-Measurements,1-Excitation): (a) *Design*: Re-

535 covery (multichannel) subspace estimates (Order = 25-modes, Fit = 44.4%, MSE = 0.29). (b)
 536 *Performance*: Zero-Mean/Whiteness optimality tests: Z-M/W-T are: (No. 1: 0.009/4.9%).
 537 (c) Deconvolution spectra: Excitation, inverse filtered application and design deconvolu-
 538 tion with spectral peaks (circles) and eigen-frequencies (squares) including peak frequency
 539 estimates (list).

540 FIG. 9 Test Object Y-Channel Data (8-Measurements,1-Excitation): (a) *Design*: Re-
 541 covery (multichannel) subspace estimates (Order = 25-modes, Fit = 55.8%, MSE = 0.17). (b)
 542 *Performance*: Zero-Mean/Whiteness optimality tests: Z-M/W-T are: (No. 1: 0.006/4.7%).
 543 (c) Deconvolution spectra: Excitation, inverse filtered application and design deconvolu-
 544 tion with spectral peaks (circles) and eigen-frequencies (squares) including peak frequency
 545 estimates (list).

546 FIG. 10 Test Object Z-Channel Data (8-Measurements,1-Excitation): (a) *Design*: Re-
 547 covery (multichannel) subspace estimates (Order = 25-modes, Fit = 66.0%, MSE = 0.11). (b)
 548 *Performance*: Zero-Mean/Whiteness optimality tests: Z-M/W-T are: (No. 1: 0.003/6.6%).
 549 (c) Deconvolution spectra: Excitation, inverse filtered application and design deconvolu-
 550 tion with spectral peaks (circles) and eigen-frequencies (squares) including peak frequency
 551 estimates (list).

552 FIG. 11 Test Object DESIGN: Inverse Filter Design (3-Channels) for Excitation Re-
 553 covery (Deconvolution). (a) *Design*: Recovery (multichannel) subspace (Order = 20-modes,
 554 Fits = 35%,33%,31%) estimates (dotted lines) with corresponding raw excitation data to
 555 match (solid lines)) and *Performance*: Zero-Mean/Whiteness optimality tests: Z-M/W-T
 556 are: (No. 1: 0.005/7.6%), (No. 2: 0.003/8.3%), (No. 3: 0.005/7.7%).

557 FIG. 12 Test Object Inverse Filter Design Spectra: Raw excitation (dotted-lines) spectra
 558 (3-Channels) and recovered (deconvolved) excitation (solid lines) spectral estimates with
 559 spectral peaks (circles) and eigen-frequencies (squares) including peak frequency estimates
 560 (list).