The Asymptotic Local Approach to Change Detection and Model Validation

ALBERT BENVENISTE, MEMBER, IEEE, MICHÈLE BASSEVILLE, AND GEORGES V. MOUSTAKIDES, MEMBER, IEEE

Abstract—We present a systematic approach for the design of change detection and model validation algorithms for dynamical systems. We show how to associate to any identification algorithm a change detection and a model validation procedure, which are optimal in some asymptotic sense. The foundations of our method go back to the asymptotic local approach in statistics, and our method generalizes this approach.

INTRODUCTION

The problem of detecting changes in dynamical properties of signals and systems has received growing attention in the last 15 years, as can be seen from the survey papers [21] and [1], and the monograph [2]. Actually, this problem arises in several areas of automatic control and signal processing, which may be classified as follows:

1) failure detection in controlled systems, and
2) gain updating in adaptive algorithms, for tracking quick variations of the parameters.

Many applied fields have been already concerned, as discussed, for example, in [1], and a significant amount of methodological tools are now available. See the above mentioned reference for an extensive bibliography on this subject.

On the other hand, the areas of system identification and system monitoring are primarily concerned with the problem of model validation in the following cases.

1) Check whether a given model set fits the considered system (identify the best model within the chosen model set, and perform model validation to ultimately accept or reject the selected model set).

2) Check whether a given nominal model (intended, for instance, to describe the ideal behavior of a given system) fits the considered system.

Most of the control softwares provide routines to perform model validation; the usual way is to monitor prediction errors, equation errors, etc., see [11] for example). However, most of the model validation techniques are rather ad hoc from the statistical viewpoint.

The purpose of this paper is to present a fairly general methodological tool to associate to any identification algorithm a change detection and a more validation procedure. The foundations of our approach are found in Le Cam's work on contiguity of probability distribution and also the fundamental work of H. L. Weinert [11]. Let us first investigate some examples.

A. Examples

1) Jump in the Mean of a Signal: Consider a signal of the form

\[ y_n = \theta_n + \nu_n \]  

(1.1.1)

where \( \nu_n \) is a sequence of i.i.d. random variables with distribution \( \mu \), and \( \theta_n \) is a piecewise constant function. The problem is to detect the changes in \( \theta_n \), and to estimate the magnitude and the location of the jumps.

2) Changes in an AR Process: Consider an AR process of the form

\[ y_n = \sum_{i=1}^{p} a_i y_{n-i} + \sigma \nu_n \]  

(1.1.2)

where \( \sigma \) is the standard deviation of the noise, and \( a_i \) are the coefficients of the AR model.

The problem will be stated for the case of change detection; the problem of model validation will be directly stated in Section IV. Consider a dynamical system subject to sudden changes. Our purpose is

1) to decide on-line whether a change occurred or not,
2) if a change occurred, to estimate the change time,
3) to identify the origin and the magnitude of the change.

Let us first investigate some examples.

A. Examples

1) Jump in the Mean of a Signal: Consider a signal of the form

\[ y_n = \theta_n + \nu_n \]  

(1.1.1)

where \( \nu_n \) is a sequence of i.i.d. random variables with distribution \( \mu \), and \( \theta_n \) is a piecewise constant function. The problem is to detect the changes in \( \theta_n \), and to estimate the magnitude and the location of the jumps.

2) Changes in an AR Process: Consider an AR process of the form

\[ y_n = \sum_{i=1}^{p} a_i y_{n-i} + \sigma \nu_n \]  

(1.1.2)

where \( \sigma \) is the standard deviation of the noise, and \( a_i \) are the coefficients of the AR model.

The problem will be stated for the case of change detection; the problem of model validation will be directly stated in Section IV. Consider a dynamical system subject to sudden changes. Our purpose is

1) to decide on-line whether a change occurred or not,
2) if a change occurred, to estimate the change time,
3) to identify the origin and the magnitude of the change.
where \((v_n)\) is a zero mean i.i.d. sequence of unit variance. The model \((1.1.2)\) is summarized in the parameter
\[
\theta_n^T := (a_1, \cdots, a_p; \sigma).
\] (1.1.3)

Setting
\[
\phi_{n-1}^T := (y_{n-1}, \cdots, y_{n-p})
\] (1.1.4)

(1.1.2) can be rewritten under the following state-space form:
\[
\phi_n = A(\theta_n)\phi_{n-1} + B(\theta_n)v_n
\]
\[
y_n = (1, 0, \cdots, 0)\phi_n
\]
\[
A(\theta_n) = \begin{bmatrix} a_1 & a_p \\ 1 & 0 \end{bmatrix}, \quad B(\theta_n) = \begin{bmatrix} \sigma \\ 0 \end{bmatrix}
\] (1.1.5)

where the unspecified entries of the matrix \(A(\theta_n)\) are equal to zero. The formulas \((1.1.5)\) express the fact that \(B(\theta_n)\) is a controlled Markov chain with control parameter \(\theta_n\). This means that \((\phi_n)\) is a Markov chain the transition matrix of which depends on the parameter \(\theta_n\). Assuming \(\theta_n\) to be piecewise constant, it is desired 1) to detect its jumps, 2) to estimate the zero. The formulas \((1.1.5)\) express the fact that \(B(\theta_n)\) depends on the parameter \(\theta_n\).

Setting
\[
(\text{En})
\]

These two basic examples motivate the following general setting, which uses the framework of controlled semi-Markov processes, as used, for example, in [7].

B. Detection of Changes in a Controlled Semi-Markov Process

We shall say that \((X_n)\) is a controlled semi-Markov process with control parameter \(\theta_n\) if \((X_n)\) is of the form
\[
P(\xi_n \in G|\xi_{n-1}, \xi_{n-2}, \cdots) = \int_G \pi_{\theta_n}(\xi_{n-1}, dx)
\]
\[
X_n = f(\xi_n)
\] (1.2.1)

where \(\pi_{\theta_n}(\xi, dx)\) is the transition probability of a Markov chain \((\xi_n)\) depending on a parameter \(\theta_n\). The model \((1.2.1)\) represents the true system. Accordingly, the sequential change detection problem in the system \((1.2.1)\) is formulated as follows.

DS: There exists an instant \(r: 0 < r \preceq +\infty\), such that \((X_n)\) is controlled by the parameter
\[
\theta_n = \theta_0 \quad \text{for} \quad n < r
\]
\[
\theta_n = \theta_1 \quad \text{for} \quad n \geq r.
\]

The questions we want to answer are then the following. Given a record \(X_1, \cdots, X_n\),

1) detection decide between \(n < r\) (no change occurred before \(n\)) and \(r \leq n\) (a change occurred before \(n\));
2) estimation when \(r \leq n\) has been decided, estimate the change time \(r\);
3) identification if anyone is unknown, identify \(\theta_0\) and/or \(\theta_1\).

Of course, only a subset of these problems is of interest in some cases. For example, only the problem 1) has to be investigated in failure detection when no diagnosis is required.

C. A Basic Problem and Its Solution: Change in the Mean of Independent Gaussian Vector Random Variables

This problem is the easiest change detection problem, and will illustrate our purpose. As a matter of fact, its solution will appear as a basic component of the general change detection problems we shall investigate subsequently. Consider a sequence of independent Gaussian vector random variables \((Y_n)\) with constant covariance matrix \(R\), and with mean equal to 0 until time \(r - 1\), and equal to \(\theta\) from time \(r\), where \(\theta\) is an unknown parameter. The well-known solution to this change detection problem is the GLR test (generalized likelihood ratio), see [22]. Recall briefly how this test is obtained. First, fix \(r\) and \(\theta\). Given the record \(Y_1, \cdots, Y_n\), the log likelihood ratio between the hypotheses

- \(H_0\): there is no change until \(n\)
- \(H_1\): there is a change at time \(r\) of magnitude \(\theta\)

is given by
\[
S^r_\theta = \sum_{k=r}^n Y_k^T R^{-1} Y_k - \sum_{k=r}^n (Y_k - \theta)^T R^{-1} (Y_k - \theta)
\]
\[
= 2 \sum_{k=r}^n Y_k^T R^{-1} \theta - (n - r + 1) \theta^T R^{-1} \theta.
\] (1.3.1)

Replacing \(\theta\) by its most likely value under the hypothesis of change (with \(r\) still fixed), we get
\[
S^r_\theta = \max_{\theta} S^r_\theta = (\Delta^r_\theta)^T R^{-1} \Delta^r_\theta
\] (1.3.2)

where
\[
\Delta^r_\theta := (n - r + 1)^{-1/2} \sum_{k=r}^n Y_k
\] (1.3.3)

and
\[
\hat{\theta}(n, r) := \arg \max_{\theta} S^r_\theta = (n - r + 1)^{-1/2} \Delta^r_\theta
\] (1.3.4)

Taking in \((1.3.2)\) the maximum with respect to \(r\) yields
\[
G_n := \max_{r} S^r_\theta, \quad r_n = \arg \max_{r} S^r_\theta.
\] (1.3.5)

Finally, the stopping rule to decide that a change occurred is given by
\[
\nu = \min \{ n : G_n \geq \lambda \}
\] (1.3.6)

while the estimates of the instant of change and the magnitude of the jump are, respectively, given by
\[
\hat{r} = r_n, \quad \hat{\theta} = \hat{\theta}(\nu, \hat{r}).
\] (1.3.7)

The formulas \((1.3.3)-(1.3.7)\) define the complete change detection test procedure for this case.

II. MATHEMATICAL BACKGROUND

In this section, we shall associate to any adaptive algorithm a fundamental invariance principle which will be the basis of our method.

A. Some Useful Background on Adaptive Algorithms, and Problem Statement

We shall first introduce the kind of adaptive algorithms we shall consider; we shall use the form and related assumptions of [7]; see also [15] or [10] for slightly different assumptions.

1) Some Background on Adaptive Algorithms: The adaptive algorithms we shall consider are of the form
\[
\theta_n = \theta_{n-1} + \gamma_n H(\theta_{n-1}, X_n)
\] (2.1.1)
where \( \theta \) belongs to \( R^d \) or to some submanifold of \( R^d \), and the state \( X_n \) belongs to \( R^n \). The gain \( \gamma_n \) can decrease to 0, or converge to a positive constant limit. The state vector \( X_n \) is generally a semi-Markov process controlled by the parameter \( \theta \); this means that

\[
P(\xi_n \in d\xi | \xi_{n-1}, \xi_{n-2}, \cdots ; \theta_{n-1}, \theta_{n-2}, \cdots) = \pi_{\theta_{n-1}}(\xi_{n-1}, d\xi)\]

where the extended state \( (\xi_n) \) is, for \( \theta \) fixed, a Markov chain with transition probability \( \pi(\xi, dx) \) which depends on the parameter \( \theta \). We assume that, for every \( \theta \) belonging to the domain of the algorithm, the Markov chain \( (\xi_n) \) admits a unique invariant probability measure (i.e., is ergodic). This framework includes the case where the state \( (X_n) \) itself is a stationary semi-Markov process with distribution independent of \( \theta \). It includes also the case of conditionally linear dynamics, such as used in [11], i.e.,

\[
X_n = A(\theta_{n-1})X_{n-1} + B(\theta_{n-1})W_n
\]

where \( A(\theta) \) and \( B(\theta) \) are matrices, and \( (W_n) \) is an i.i.d. zero mean sequence (in this case, \( (X_n) \) is asymptotically ergodic for \( \theta \) fixed if and only if the matrix \( A(\theta) \) is asymptotically stable). The function \( H(\theta, X) \) can be discontinuous, but we shall assume that the following mean vector field

\[
h(\theta) := \lim_{\alpha \to -\infty} E_\theta(H(\theta, X_\alpha))
\]

where \( E_\theta \) denotes the expectation under the law \( P_\theta \) of the process \( (X_n)_{n \geq 0} \) for \( \theta \) fixed. The ODE associated to the algorithm is then

\[
\theta = h(\theta), \theta(0) = \theta
\]

the solution of which will be denoted by \( (\theta(t)), t \geq 0 \) or \( (\theta(z), t)_{t \geq 0} \) accordingly. We are now ready to introduce the framework we shall use for the change detection problem.

2) Problem Statement

a) Investigation of the Least-Squares Algorithm for AR Identification: The identification of \( \theta_0 \) in (1.1.5) can be, for example, performed via the least-squares stochastic gradient algorithm

\[
\theta_n = \theta_{n-1} + \gamma_n \phi_n(\theta_n)\epsilon_n(\theta_{n-1}, \theta_n)
\]

where \( \phi_n(\theta_n) \) is defined in (1.1.5). In (2.1.5), the dependence on the true parameter \( \theta_0 \) has been made explicit, to introduce the convenient form for the change detection problem. In this form, the true system \( \theta_0 \) is obviously not available to the user, but clearly influences the conditional distribution of the pair \( (\phi_n, \epsilon_n) \). Hence, the investigation of this example motivates the following form we shall use for the adaptive algorithms instead of (2.1.1), (2.1.2) (we shall always in the sequel write \( \epsilon_n \) instead of \( \theta_n \) to denote the true system):

\[
\theta_n = \theta_{n-1} + \gamma H(\theta_{n-1}; X_n)
\]

The second equation of (2.1.6) expresses the true system. The second equation of (2.1.6) expresses the fact that the true system does influence the law of the state \( \xi_n \); note that the form of the algorithm, as available to the user, has been kept unchanged.

As usual, more sophisticated gain strategies can be used; for example, the classical least-squares algorithm makes use of a recursively updated matrix gain instead of the crude constant scalar one used in (2.1.5). But the gain strategy is irrelevant for our purpose, only the random vector field \( H(\theta_{n-1}; X_n) \) will be relevant.

b) Problem Statement and Assumptions: Our starting point is now the triple introduced in (2.1.6), namely:

\[
H(\theta; X_n), \pi_{\theta,z}(\xi, dx), f
\]

where

- \( \theta \) is the adjustable parameter available to the user
- \( z \) is the parameter which represents the true system; \( z \) is not available to the user
- the state \( X_n \) is a semi-Markov process controlled by the pair \( (\theta, z) \), the law of which will be denoted by \( P_{\theta,z} \).

This triple will be simply referred to in the sequel as the random vector field. As usual, we shall assume that the transition probability \( \pi_{\theta,z}(\xi, dx) \) is ergodic and positively recurrent, and hence admits a unique invariant probability. To simplify our notations, we shall denote, respectively, by

\[
\hat{P}_{\theta,z} \text{ and } \hat{E}_{\theta,z}
\]

the steady-state distribution of the process \( (X_n) \) under \( (\theta, z) \) and corresponding expectation. As usual for adaptive algorithms, the following mean vector field is associated to (2.1.7), according to the notation (2.1.8)

\[
h(\theta, z) := \hat{E}_{\theta,z}(H(\theta; X_n)) = \lim_{\alpha \to -\infty} E_{\theta,z}[H(\theta; X_\alpha)]
\]

where \( \hat{E}_{\theta,z} \) denotes the expectation with respect to \( \hat{P}_{\theta,z} \). This is nothing but the usual mean vector field of the associated ODE, where the dependence of the true system \( z \) has been made explicit. From now on, we shall distinguish a nominal model

\[
\theta = \theta_0
\]

chosen by the user. The problem is to detect small deviations of the true system \( z \) from the nominal model \( \theta_0 \) by only monitoring the random vector field \( H(\theta_0; X_n) \). The following assumptions will be in force in the sequel, and we shall denote by \( h_\theta \) and \( h_z \), respectively, the first and second partial derivatives of \( h \).

Assumption NS: The model set matches the true system in the following sense: for every \( z \),

\[
h(\theta, z) = 0 \iff \theta = z.
\]

Consequence: The following relationship holds:

\[
h_\theta(z, z) = -h_z(z, z)
\]

the proof of which is obvious and left to the reader. We are now ready to present our problem statement.

Change Detection Problem: Given a nominal model \( \theta_0 \) chosen by the user, and a record \( X_0, \cdots, X_n \) of length \( n \) of the state vector; test between the following hypotheses by using the random vector field trajectory \( [H(\theta_0; X_n)]_{0 \leq k \leq n} \)

- \( H_0: z = \theta_0 \);
- \( H_1: z = \theta_0 + \theta/\sqrt{n} \), where \( \theta \neq 0 \) is an unknown change;
- \( H_1^*: \) there exists \( r \in ]0, 1[ \), such that

\[
z = \theta_0 \text{ for } k < r n \quad \text{or} \quad z = \theta_0 + \frac{\theta}{\sqrt{n}} \text{ for } r n \leq k \leq n
\]

where \( \theta \neq 0 \) is an unknown change.

Comment: The hypothesis \( H_0 \) expresses that the nominal model is identical to the true system; the hypothesis \( H_1 \) corresponds to a constant deviation between the nominal model and the true system of magnitude order \( n^{-1/2} \); finally, the hypothesis \( H_1^* \) corresponds to the occurrence of a change of magnitude order
n^{-1/2} inside the record. Introducing the scaling factor $\sqrt{n}$ is classical in statistics, and is known as the asymptotic local approach. The interested reader is referred to [11], [19], and [9] for further information on the asymptotic local approach for the likelihood ratio testing methods.

B. Main Results

Assumption NS is in force throughout this section. Fix a nominal model $\theta_0$, and consider the following cumulative sum, where $m \leq n$

$$D_{n,m}(\theta_0, \theta) = \frac{1}{\sqrt{n}} \sum_{k=1}^{m} H(\theta_0; X_k),$$

where $H(\theta)$ is given by

$$R(\theta) := \sum_{n=-\infty}^{\infty} \text{Cov}_B \{ \eta(\theta_0; X_0), \eta(\theta; X_0) \}.$$ ...

Theorem 1: i) Behavior of the marginal distribution:

$$D_n(\theta_0, 0) \xrightarrow{n \to \infty} N(0, R(\theta_0))$$

where $R(\theta)$ is given by

$$R(\theta) := \sum_{n=-\infty}^{\infty} \text{Cov}_B \{ \eta(\theta_0; X_0), \eta(\theta; X_0) \}.$$ ...

Then, when $n$ tends to infinity, the process $\{D_n(\theta_0, 0)\}_{0 \leq r \leq 1}$ converges weakly towards the process $\{D_t(\theta_0, 0, \theta)\}_{0 \leq r \leq 1}$, solution of the linear stochastic differential equation

$$dD_t = -1_{\{r \geq 1\}} \cdot h_\theta \cdot \cdot dt + R^{1/2} \cdot dW_t$$

where $R = R(\theta_0)$ is given in (2.2.3), while $h_\theta = h_\theta(\theta_0)$ is defined in (2.1.11).

Corollary 3: Hypothesis $H_1$

$$D_n(\theta_0, 0) \xrightarrow{n \to \infty} N[-h_\theta \cdot \theta, R(\theta_0)].$$

This corollary is directly carried out from Theorem 2 by taking $\tau = 0$.

Proof: See the Appendix.

III. LOCAL CHANGE DETECTION TECHNIQUES

A. The Local Test

From the user's point of view, the cumulative sums $D_{n,m}$ given by the formulas (2.2.1) or (2.2.6) are identical, since they differ only via a change on the true parameter $\theta$, which is not observed by the user. These cumulative sums will be from now on denoted as follows:

$$D_{n,m}(\theta_0) = \frac{1}{\sqrt{n}} \sum_{k=1}^{m} Y_k(\theta_0),$$

where $Y_k(\theta_0) = Y_k(\theta_0; X_k)$. We shall interpret Theorem 2 as follows. Assume a change of magnitude order $n^{-1/2}$ occurred at time $r$ in the direction of change $\theta$, and $n$ is large enough. Then, considering the random variables $Y_k(\theta_0)$ as independent, and distributed as follows:

$$Y_k(\theta_0) = N[0, R(\theta_0)], \quad k < r$$

$$Y_k(\theta_0) = N[-h_\theta \cdot \theta, R(\theta_0)], \quad k \geq r$$

would exactly result in the asymptotic behavior described by (2.2.8). Hence, we shall replace the original testing problem ($H_0$ against $H_1$) by the asymptotically equivalent problem of detecting changes in the mean of the independent Gaussian variables according to (3.1.1), (3.1.2). Restricting the study to the case where the direction of change $\theta$ is unknown, we shall apply the formulas (1.3.3)–(1.3.7) to the detection of a change like (3.1.2). This gives the formulas of the local change detection procedure:

$$S^*_r(\theta) = 2 \sum_{k=r}^{n} [Y_k R^{-1} h_\theta \cdot \theta] - (n-r+1) \theta^T \cdot h_\theta^T R^{-1} h_\theta \cdot \theta$$

where $\theta_0$ has been deleted for simplicity. Fixing $r$ and maximizing with respect to $\theta$ yields

$$\hat{\theta}(n, r) := \arg \max_{\theta} S^*_r(\theta) = (\Delta^*_r)^T R^{-1} \Delta^*_r,$$

$$\Delta^*_r := (n-r+1)^{-1} \sum_{k=r}^{n} Y_k,$$

$$\hat{\theta}(n, r) := \arg \max_{\theta} S^*_r(\theta) = -(n-r+1)^{-1} h_\theta^T \cdot \theta$$

These corollaries are in force throughout this section. Fix a nominal model $\theta_0$, and consider the following cumulative sum, where $m \leq n$
The matrix least-squares algorithm, namely

\[ G_n = \max_r S^n_r, \quad r = \min \{ n : G_n \geq \lambda \} \]

and

\[ r_n = \arg \max_r S^n_r, \quad \hat{\theta} = \hat{\theta}(r, \hat{r}). \]  

Note that (3.1.5-i) is sufficient if the change detection only is of interest. The local test is given by the formulas (3.1.1), (3.1.4), (3.1.5). The threshold \( \lambda \) is easily selected by knowing that, under no change hypothesis, we have

\[ E_\theta(S^n_r) = d, \]

since \((n - r + 1)S^n_r\) is (approximately) a central \( \chi^2 \) with \( d(n - r + 1) \) degrees of freedom.

**Comments:**
1. A probably more commonly used method is the following one.
   a. Run the adaptive identification algorithm with constant gain
   \[ \theta_n = \theta_{n-1} + y_i H(\theta_{n-1}, X_n). \]
   b. Use a \( \chi^2 \)-test of the form
   \[ (\theta_n - \theta_0)^T \Sigma^{-1}(\theta_n - \theta_0) \geq \lambda \]

with a suitable matrix \( \Sigma \) using the fact that \( \theta_n - \theta_0 \) is approximately Gaussian and zero mean for \( \gamma \) small in the hypothesis of no change (use a central limit theorem for stochastic approximations to select the proper matrix \( \Sigma \); see, for example [10] and [7]). This latter method is in fact far from being as efficient as our method. It is known in fact that the deviation \( \theta_n - \theta_0 \) is quite complex: this deviation behaves like a first-order Gaussian Markov process [10]. But in this case, it is known [22] that the best local test involves the innovations of this Markov process, which gives something different from (3.1.7). Our method is precisely the right way to test for small changes in the true system. We shall now illustrate this method on two nontrivial examples, and show that it is the convenient generalization of the local likelihood ratio tests introduced by Le Cam ([18], [19], [9]); other examples can be found in [7].

2. The formulas (3.1.1), (3.1.4), (3.1.5) do define the local test: these formulas have to be applied in practice regardless of any asymptotic consideration (i.e., no small change is needed, nor a large delay for detection). The only purpose of the asymptotic framework was to provide guidelines for the design of local tests. On the other hand, this framework is also used to show that (at least for local likelihood ratio model validation techniques, see [19]) local methods are asymptotically uniformly most powerful, which justify their use from the theoretical viewpoint. But let us again emphasize that these assumptions no longer have to be taken into account in practice.

**B. Examples**

1. **Change Detection in AR Processes:** The objective is to detect changes in the parameter \( \theta \) in the system

\[ y_n = \phi_T^T \theta + \nu_n, \quad \phi_n^T = (y_{n-1}, \ldots, y_{n-p}). \]

We apply our method with the random vector field of the classical least-squares algorithm, namely

\[ H(\theta, y_n, \phi_n) : = \phi_n e_n(\theta), \quad e_n(\theta) = y_n - \phi_n^T \theta. \]

The matrix \( R(\theta) \) corresponding to (2.2.3) is given by

\[ R(\theta) = E_\theta(\phi_n \phi_n^T \theta_n) = \sigma^2 \Sigma(\theta_0) \]

where \( \sigma^2 \) is the variance of \( \nu_n \) and \( \Sigma(\theta_0) \) the covariance of the regression vector \( \phi_n \) for the nominal model \( \theta_0 \). This gives

\[ \Delta(\theta_0) = (n - r + 1)^{1/2} \sum_{k=r}^n \phi_k e_k(\theta_0). \]

It is easy to verify that \( \sigma^2 \Delta^2(\theta_0) \) is the derivative with respect to \( \theta \) of the log likelihood of the sample \( y_1, \ldots, y_n \) under \( \theta_0 \), while \( \sigma^2 \Sigma(\theta_0) \) is the Fisher information matrix. Comparing the obtained procedure with [18] and [8] reveals that (3.1.1), (3.1.4), (3.1.5), (3.2.3), (3.2.4) yields the so-called local likelihood ratio test, which is the convenient procedure to detect small changes in the parameters of an AR process.

2. **Detecting Changes in the Poles of an ARMA Process with the Instrumental Local Test:** This example is much more interesting, since we shall derive with our method a new test, which is nonclassical, and has been proposed and analyzed in detail in [3] and [16]. Consider an ARMA model of the form

\[ y_n = \sum_{i=0}^p a_i y_{n-i} + \sum_{j=1}^q b_j y_{n-j} + \nu_n \]

where \( (\nu_n) \) is a white noise. Our purpose is to monitor possible changes in the AR parameters, while considering the MA parameters as nuisance parameters. This is recognized as a difficult problem, since the poles and zeros of an ARMA process are tightly coupled (the Fisher information matrix exhibits coupling between AR and MA parameters). However, the instrumental variable (I.V.) method is known to be an identification procedure which satisfies our robustness requirements; for example, it is shown in [6] that the AR parameters can be consistently identified with the I.V. method even if the MA parameters are time-varying. Recall briefly this method [20]. Setting

\[ \theta_0^T := (a_1, \ldots, a_p), \quad \Phi_0^T := (y_{n-1}, \ldots, y_{n-p}), \quad \Psi_n^T := (y_{n-q-1}, \ldots, y_{n-q-p}) \]

The random vector field of interest is here equal to

\[ H(\theta_0; \psi_n, \phi_n) = \psi_n(\phi_n - \phi_n^T \theta_0) := Y_n(\theta_0) \]

where \( \theta_0 \) is the nominal model. To apply our method, we must calculate the matrices

\[ R(\theta_0) = \sum_{n\in Z} E_\theta[ Y_n(\theta_0) Y_n(\theta_0)^T ] \]

\[ = \sum_{n=q}^{n-q} E_\theta[ \psi_n(\phi_n - \phi_n^T \theta_0)^T (\phi_n - \phi_n^T \theta_0) ] \]

\[ h_\theta(\theta_0) = -E_\theta(\psi_n(\phi_n^T \theta_0)^T) \]

where \( E_\theta \) is a shorthand for \( E_\theta \theta \). The instrumental test is obtained by combining the formulas (3.1.1), (3.1.4), (3.1.5), (3.2.8), (3.2.9). As expected, this test exhibits very pleasant robustness properties with respect to the nuisance MA parameters: for instance, it is proved in [16] that the instrumental test does
effectively detect changes in the AR parameters, while ignoring possible changes in the MA parameters, a property which is certainly not satisfied by the likelihood ratio tests associated to ARMA processes! Hence, our general method allowed us to derive a new, nonclassical method of change detection. It is not our purpose here to discuss the details of practical implementations. The interested reader is referred to [3] for further details.

IV. LOCAL MODEL VALIDATION TECHNIQUES

Model validation is often considered as a must to verify the relevance of a given identification procedure for a given plant or system; but in fact model validation is also useful for other purposes. The main purposes of model validation can be indeed classified in the two following classes.

1) Verify that the selected model set is convenient to capture the behavior of a given plant or system. The usual procedure is then as follows: first identify the best model within the considered model set, second check (via model validation techniques) if the so obtained model describes the true system in a satisfactory way. For example, model validation is certainly needed when oversimplified model sets are used to identify a given system.

2) Try to detect a possible inconsistency of a given system with respect to a given prespecified behavior; this a priori behavior could be a specification of the designer, or could also be the result of a previous identification performed when the system was supposed to be safe. Furthermore, perform a diagnosis on the origin of the possible changes. This second point of view was for example taken in [3], [4] for monitoring offshore structures subject to vibrations.

We shall now show that our local framework does apply for model validation as well, and further leads to theoretically sound model validation techniques, compared to the classically used ones.

A. Problem Statement

We use the same framework as for change detection. Consider a semi-Markov process \( (X_n) \) with conditional density parameterized by \( \theta_n \) according to the formulas

\[
P \{ \xi_n \in G | \xi_{n-1}, \xi_{n-2}, \ldots \} = \int_G \pi_{\theta_n}(\xi_{n-1}, dx) X_n = f(\xi_n)
\]

where \( \pi_{\theta_n}(\xi, dx) \) is the transition probability parametrized by \( \theta_n \) of the Markov chain \( (\xi_n) \). The model validation problem is then simply formulated as the following hypothesis testing problem.

VM: Given a nominal model \( \theta_0 \), decide between the hypotheses

\[
\theta = \theta_0 : \text{the nominal model is valid} \\
\theta \neq \theta_0 : \text{the nominal model is not valid.}
\]

Here, \( \theta_0 \) denotes the model to be validated (nominal model), while \( \theta \) denotes the (unknown) true system corresponding to the observed record \( X_1, \ldots, X_N \).

B. Local Validation Method Associated to an Adaptive Algorithm

The problem VM is formulated in the local framework as follows. We consider again as in (2.1.7) the random vector field associated to the adaptive algorithm:

\[
H(\theta; X_n), \pi_{\theta_n}(\xi, dx), f
\]

where

\* \( \theta \) is the nominal model, chosen by the user;

\* \( z \) denotes the true system, which is not available to the user;

\* \( X_n \), the state at time \( n \), is a random semi-Markov process with transition matrix controlled by the pair \((\theta, z)\).

Again Assumption NS is in force throughout this section. The problem VM is then formulated as follows: assume that a nominal model \( \theta_0 \) and a record \( X_1, \ldots, X_N \) of the state vector are given. It is desired, by monitoring the random vector field \((H(\theta_0; X_1)), \ldots, (H(\theta_0; X_N))\), to decide between the hypotheses:

\[
H_0 : z = \theta_0 \\
H_1 : z = \theta_0 + \frac{\theta}{\sqrt{n}}
\]

where \( \theta \neq 0 \) is a fixed but unknown change.

It is then clear that the problem VM is a particular case of the change detection problem we have studied before: just set \( r = 0 \) and delete the maximization with respect to \( r \) in the formulas (3.1.3), (3.1.4). This gives the following formulas, where the explicit dependence on \( \theta_0 \) was deleted for the sake of simplicity. For a fixed \( \theta \), the log likelihood ratio between the hypotheses \( H_1 \) and \( H_0 \) is given by

\[
S_\theta(\theta) = 2 \sum_{t=1}^N \left\{ Y_t^T R^{-1} \theta - n \theta^T \cdot h_t^T R^{-1} \theta - \theta \right\}
\]

where \( Y \) is defined in (3.1.1). Finally, the following \( \chi^2 \) test is derived

\[
\Delta^T R^{-1} \Delta_n \geq \chi^2 \text{ with } \Delta_n = \frac{1}{n} \sum_{k=1}^n Y_k.
\]

Again, the threshold \( \chi^2 \) can be chosen by using the fact that, under the hypothesis \( H_0 \), validity of the nominal model \( \theta_0 \), \( n \Delta^T R^{-1} \Delta_n \) is a \( \chi^2 \) with \( n \) degrees of freedom. The same examples as before can be used to illustrate our method. See [4] for an extensive application of the instrumental test as a model validation method to check fatsigues or failures in a vibrating structure. Furthermore, other examples are proposed as exercises in the book [7].

V. DIAGNOSIS

The diagnosis problem can be formulated for change detection as well as for model validation. Its goal is to identify the most likely origin of the change among a list of a priori fixed directions of change. For example, it can be desired to monitor a specific pole of a high order ARMA process. Furthermore, it can be desired to recognize the origin of the changes in terms of parameterizations which are not identifiable (this is, for example, the case when nonidentifiable physical models are referred to for the diagnosis). Let us first investigate this problem on a simplified example, borrowed from [4] and [17].

A. The Example of Vibrating Systems

Consider a vibrating system subject to external disturbances, and monitored via accelerometers or strain gauges. A relevant finite element approximation yields the continuous-time linear model

\[
MZ + CZ + KZ = E \\
Y = LZ \quad Y \in R^d, d \ll D
\]

where \( Z \) is the vector of the displacements (or accelerations), \( M \) is the mass matrix, \( C \) specifies the damping, and \( K \) is the stiffness matrix; \( E \) is the excitation, and the second equation expresses the fact that only a few components of the state are observed. We assume that the excitation is a white noise with a given unknown covariance matrix. The discrete-time version of (5.1.1) is, in
state-space form

\[ X_{n+1} = F X_n + V_{n+1} \]
\[ Y_n = H X_n \]

(5.1.1) and (5.1.2) are related as follows:

\[ \lambda(F) = \exp \left[ \tau \cdot \lambda(Ms^2 + Cs + K) \right], H \phi_\lambda = L \psi_\lambda \]

where \( \tau \) is the discretization step, \( \lambda(\cdot) \) denotes an eigenvalue, \( \phi_\lambda \) the corresponding eigenvector of \( F \), and \( \psi_\lambda \) the eigenvector of the polynomial matrix \( (Ms^2 + Cs + K) \) associated to the eigenvalue \( \exp(\tau \lambda) \). Finally, the eigenstructure of (5.1.2) reflects the eigenstructure of the vibrating system (5.1.1), while the excitation noise \( V_n \) is a byproduct of the excitation \( E \). The problem is to diagnose the origin of changes in the vibrating characteristics of the system by simply monitoring the signal \( Y \). Such a diagnosis can be formulated

- in the model domain: the corresponding parametrization is in terms of the observed eigenstructure of the system, and is identifiable [because of (5.1.3)] if the model (5.1.2) is minimal.
- in the physical domain: the corresponding parametrization is in terms of the physical parameters \( M, C, K \) (or of related ones), and is generally not identifiable.

The two problems are not of the same difficulty. In the first case, it is for example possible to use the formula (3.1.4) in order to estimate the most likely change \( \theta \), since the corresponding parametrization is identifiable, while it is not possible to do it in the second case, since the corresponding model set is not identifiable. This is even more true if a model reduction is performed when replacing (5.1.1) by (5.1.2), which is always the case in practice. We shall thus propose a suitable general approach to solve this problem.

**B. Some Prerequisites**

Recall the following elementary result in Gaussian hypothesis testing. Let \( U \) be a random variable distributed as \( N(\mu, \Sigma) \). Consider a full column rank matrix \( M \); for testing \( \mu = 0 \) against \( \mu = M \nu \), where \( \nu \neq 0 \), the log likelihood ratio is

\[ T = \frac{1}{2} (U - M \nu)^T \Sigma^{-1} (U - M \nu) + \frac{1}{2} U^T \Sigma^{-1} U \]
\[ = U^T \Sigma^{-1} M \nu - \frac{1}{2} \nu^T M^T \Sigma^{-1} M \nu. \]

The maximum likelihood estimate of \( \nu \) is

\[ \hat{\nu} = (M^T \Sigma^{-1} M)^{-1} M^T \Sigma^{-1} U. \]

So that we get the following \( \chi^2 \) statistics to test \( \mu = 0 \) against \( \mu = M \nu, \nu \neq 0 \)

\[ \chi = U^T \Sigma^{-1} M [M^T \Sigma^{-1} M]^{-1} M^T \Sigma^{-1} U. \]

(5.2.1)

We shall now apply these elementary formulas to our asymptotic local approach. For simplicity, we shall investigate the case of model validation only, but it should be clear that the whole analysis extends to change detection as well.

**C. Diagnosis of Changes on Identifiable Model Sets**

Going back to the statement of the local method for model validation, the general diagnosis problem is formulated as follows. Assume that a nominal model \( \theta_0 \) and a record \( X_1, \ldots, X_n \) of the state vector are given. It is desired, by monitoring the random vector field \( (H(\theta_0; X_i))_{1 \leq i \leq n} \), to decide between the hypotheses:

\[ H_0 : z = \theta_0 \]
\[ H_1 : z = \theta_0 + \frac{\theta}{\sqrt{n}}, \text{ where } \theta \neq 0 \text{ is a fixed but unknown change inside some specified subspace } \Theta. \]

Choose a full column rank matrix \( M_0 \) such that \( \Theta = \text{range}(M_0) \); keeping (3.1.2) in mind, we can directly use the formula (5.2.1) to get the suitable version of the formula (4.2.3)

\[ \Delta_n^T R^{-1} M [M^T R^{-1} M]^{-1} M^T R^{-1} \Delta_n \geq \lambda \]
\[ M = h_\theta(\theta_0) \cdot M_0 \]

(5.3.1)

where \( \Delta_n \) is defined in (4.2.3). This can be used as follows. If \( \Theta \) is the subspace spanned by a subset of the coordinates of the parameter \( \theta \), choose \( M_0 \) as being the corresponding projection matrix. If \( \Theta \) is the subspace spanned by a subset of the coordinates of another identifiable parameter set \( \Psi = \{ \psi \} \) such that there exists a change of coordinates

\[ \theta = F(\psi) \]

(5.3.2)

with \( F \) being a local diffeomorphism, build \( M_0 \) as being the corresponding subset of the columns of the Jacobian matrix

\[ F'(\psi_0) \]

(5.3.3)

where \( \psi_0 \) is the nominal model in the parameter set \( \Psi \). This was, for example, the approach taken in [3], [4] for diagnosing changes in specified poles of a vector ARMA process.

**D. Diagnosis on Nonidentifiable Model Sets**

1) A Rough Procedure: Assume now the parameter set \( \Psi \) to be monitored is not identifiable, which means that \( F \) is not a diffeomorphism (since it is not bijective!). Then, it is no more possible to apply the preceding method, since the nominal model \( \psi_0 \) used in (5.3.3) to compute the Jacobian cannot be derived from \( \theta_0 \). The suitable modification of the method is then the following.

**Step 1:** Select a nominal model \( \theta_0 \) in the (identifiable) parameter set of the adaptive algorithm. For example, the nominal model can be simply identified, say, on a previous reference record.

**Step 2:** We assume that a coarse nominal \( \psi_0 \) is available:

\[ \theta_0 \approx F(\psi_0) \]

(5.4.1)

(this is, for example, the case when \( \phi_0 \) is an approximate physical model of the system provided by the designer). We compute the Jacobian \( F'(\psi_0) \) at this coarse nominal model, and we select the proper columns. This provides us with coarse directions of change to be monitored, which are sufficiently accurate in practice.

Since the parameter space \( \Psi \) is assumed to be much larger than the identifiable parameter space \( \Theta \) and \( \Theta_1, \ldots, \Theta_p \) which might not be distinguished by our testing method. To overcome this difficulty, the following method is proposed in [17] and currently implemented for the application to vibration monitoring.

2) An Improved Procedure: Step 1 of the former procedure is kept. Step 2 is refined as follows.

**Step 2.1:** Assume a coarse nominal model \( \psi_0 \) in the sense of (5.4.1) is available; select candidate changes \( \delta \psi_1, \delta \psi_2, \ldots \) to be monitored in the large parameter space \( \Psi \) and compute the corresponding changes

\[ \delta \theta_0 = F'(\psi_0) \cdot \delta \psi_i \]

(5.4.2)
in the identifiable parameter space \( \Theta \). Let us emphasize that the magnitude of these changes is of importance: some realistic changes in the parameter set \( \Psi \) may result in too small changes in the identifiable parameter set \( \Theta \), so that there is no hope to detect them. Consequently, such changes have to be removed from the monitoring procedure, this is the purpose of the next step.

Step 2.2: Selection of the monitorable changes. Given a change \( \delta \theta \) obtained via the Step 2.1, the noncentrality parameter of the \( \chi^2 \) statistics (5.3.1) corresponding to \( M_0 = \delta \theta \) is equal to

\[
d(\theta, \theta') = 1 - \rho_{ij}
\]

\[
\rho_{ij}^2 = \frac{(\theta_i^T h_i^T R^{-1} h_i \theta_j)^2}{(\theta_i^T h_i^T R^{-1} h_i \theta_i)(\theta_j^T h_j^T R^{-1} h_j \theta_j)}.
\]

(5.4.3)

Compare to a chosen threshold this noncentrality parameter for all the \( \delta \theta \)'s obtained in Step 2.1 and keep only those changes for which the threshold is exceeded: these are the monitorable changes.

Step 2.3: Compare any clustering method to replace by a single unit vector \( \bar{\theta} \) each subset of \( \delta \theta \)'s that are close to each other in the sense of the following distance measure (we write \( \bar{\theta} \) for short instead of \( \delta \theta \), and we remove the dependence on the nominal model \( \theta_0 \)):

\[
d(\theta_i, \bar{\theta}) = 1 - \rho_{ij}
\]

\[
\rho_{ij} = \frac{H(x_i) - H(x_j)}{H(x_i) + H(x_j)}.
\]

Note that \( \rho_{ij} \) is nothing but the cosine of the angle between the subspaces spanned by the vectors \( \theta_i \) and \( \theta_j \). The final subspaces to be monitored are the spaces spanned by the unit vectors \( \bar{\theta} \) obtained in Step 2.3: denote these subspaces by \( \bar{\Theta}_1, \ldots, \bar{\Theta}_N \) they are guaranteed to correspond to hypotheses which are both monitorable and distinguishable from each other.

Step 2.4: Monitor in parallel all the corresponding \( \chi^2 \)-statistics to decide the origin of the possible changes in terms of the large, nonidentifiable, parameter set \( \Psi \). The resulting procedure can allow the diagnosis of small changes with a good accuracy.

This method is currently implemented on the vibrating system example mentioned above. Primary results show that 1) the clustering step produces classes that are coherent from the mechanical viewpoint, 2) the local tests built according to the described procedure do allow the isolation of changes occurring in the considered classes.

### VI. Conclusion

We have introduced a general method to associate to any identification procedure a change detection and a model validation procedure. This general approach is based on the so-called asymptotic local approach used in the area of statistics as a tool to analyze or design likelihood ratio testing procedures. Our method extends the former one to procedures which are more based on likelihood ratios. Furthermore, this method provides as a direct byproduct correctly sound procedures for the diagnosis of the origin of the changes, even when those changes are formulated in terms of (nonidentifiable) larger models. The method was illustrated on two typical examples: the least-squares algorithm, where the classical local likelihood ratio approach was rederived in this way, and the instrumental test, a procedure, recently proposed by the present authors, which is associated to the well-known instrumental variable method, and was used on a significant practical application in vibration mechanics.

### APPENDIX A

**Assumptions and Proofs**

In this Appendix, we give the assumptions and proofs of Theorems 1 and 2. The basic references are the three papers by Mac Leish given hereafter.

---

2 When no numerical ill conditioning occurs, such as encountered on a single one among several simulation examples.
\[ z_n = \theta_0 + n^{-1/2} \theta + \xi_n \]

where \( \xi_n \) is an arbitrary unit vector, and

\[ T = 1, k_n(t) = t \]  \hfill (6.4.7)

where \( \lambda \) is an arbitrary unit vector, and

\[ R(\theta, z) := \sum_{n = -\infty}^{\infty} c_{0_{\text{h}}} z_n [H(\theta; X_n), H(\theta; X_0)]. \]

The conditions (6.4.4) are obviously satisfied. We shall furthermore assume that the conditions (6.4.5), (6.4.6) hold, with constants \( \psi_k \) that are uniform in \( \lambda \) and large enough, and that the function \( z = R(\theta, z) \) is continuous and bounded from below. These are very weak conditions: stationarity of \( X_\lambda \) is not required, discontinuities are allowed on the random vector field \( \theta \rightarrow H(\theta; X_n) \), and the mixingale condition is satisfied for every reasonable Markov chain \( \epsilon_\lambda \). Verification of the assumptions (6.4.5), (6.4.6) can be a heavy task on difficult examples, but such a verification is beyond the scope of the present paper. See, for example, [5] for the verification of the stronger function of \( \phi \) mixingale condition on nontrivial examples.

C. Proofs

Let us begin with the proof of Theorem 1. First, notice that

\[ E_{\theta_0, z_0} [H(\theta_0, X_1)] = h(\theta_0, z_0) \]  \hfill (6.4.8)

for \( n \) and \( i \) large.

Using the notations of (2.2.4), the theorem of Mac Leish implies that

\[ \lambda^1 \{ R(\theta_0) \} = \left\{ D_{n,i}(\theta_0, 0) \right\}_{0 \leq i \leq 1} \rightarrow \lambda^1 \{ W_{n,i} \}_{0 \leq i \leq 1}. \]  \hfill (6.4.9)

Since \( \lambda \) is arbitrary, this proves the theorem. In fact, a simple invariance principle for mixingales has not sufficed for Theorem 1.

The proof of Theorem 2 requires the stronger result on arrays of mixingales. It is obviously sufficient to prove Theorem 2 for \( \tau = 0 \). We shall write \( D_{n,i}(\theta) \) for short instead of \( D_{n,i}(\theta_0, \theta_0, \tau \cdot \theta) \), and delete the dependency on \( \theta_0 \) when no confusion can occur. Taking into account (6.4.8), the theorem of Mac Leish implies here that

\[ \lambda^{1/2} \left[ D_{n,i}(\theta) - n^{-1/2} \sum_{k = 1}^{[n]} h(\theta_0, z_n) \right]_{0 \leq i \leq 1} \rightarrow \lambda^1 \{ W_{n,i} \}_{0 \leq i \leq 1}. \]  \hfill (6.4.10)

Finally, a first-order Taylor expansion

\[ h(\theta_0, z_n) = h(\theta_0, \theta_0) + n^{-1/2} h_1(\theta_0 \cdot \theta) \]  \hfill (6.4.11)

\[ = n^{-1/2} h_1(\theta_0 \cdot \theta) \cdot \theta \]

gives Theorem 2.
identification, adaptive algorithms, data transmission systems, image coding, and change detection.

Michèle Basseville was born in Paris, France, in 1952. She graduated from the Ecole Normale Supérieure, Fontenay-aux-Roses, France. Since 1976, she has been with IRISA, Rennes. Until her “thèse d’Etat” in 1982, her main interest has been on-line segmentation of digital signals, and then has moved towards change detection and diagnosis in dynamical systems. She has coedited (with A. Benveniste) a Springer-Verlag LNCIS issue devoted to the design of statistical algorithms for change detection.

Georges V. Moustakides (S'79-M'82-SM'82-M'83) was born in Drama, Greece, on April 16, 1955. He received the diploma in electrical engineering from the National Technical University, Athens, Greece, the M.Sc. degree in systems engineering from the Moore School of Electrical Engineering, University of Pennsylvania, Philadelphia, and the Ph.D. degree in electrical engineering from Princeton University, Princeton, NJ, in 1979, 1980, and 1983, respectively. From 1983 to 1986, he worked in the Institut de Recherche en Informatique et Systèmes Aléatoires, Rennes, France. His interests include detection of signals in dependent noise, detection of changes in systems, and theory of optimal stopping rules.