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# Nonlinear modal analysis via non-parametric machine learning tools.

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## Abstract

Modal analysis is an important tool in the structural dynamics community; it is widely utilised to understand and investigate the dynamical characteristics of *linear* structures. Many methods have been proposed in recent years regarding the extension to nonlinear analysis, such as nonlinear normal modes or the method of normal forms, with the main objective being to formulate a mathematical model of a nonlinear dynamical structure based on observations of input/output data from the dynamical system. In fact, for the majority of structures where the effect of nonlinearity becomes significant, nonlinear modal analysis is a *necessity*.

The objective of the current paper is to demonstrate a machine learning approach to output-only nonlinear modal decomposition using kernel independent component analysis and locally linear embedding analysis. The key element is to demonstrate a pattern recognition approach which exploits the idea of independence of principal components from the linear theory by learning the nonlinear manifold between the variables. In this work the importance of output-only modal analysis via “blind source” separation tools

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is highlighted as the excitation input/force is not needed and the method can be implemented directly via experimental data signals without worrying about the presence or not of specific nonlinearities in the structure.

*Keywords:* pattern recognition, nonlinear dynamical systems, modal decomposition, manifold learning.

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## 1. Introduction

The machine learning methods that are presented in this paper aim to address the problem of validity that surrounds the modal analysis of nonlinear structures. Modal analysis is an important tool in structural dynamics as it is widely used to understand the dynamical characteristics of linear structures. Many methods have been proposed in recent years regarding nonlinear analysis, such as nonlinear normal modes or the method of normal forms [1–9].

It is evident through time, that linear modal analysis tools have been, and continue to be, the dominant methods that are used for the analysis of linear dynamic structures (or weakly nonlinear systems). However, as structural technology is moving towards lighter, greener aerospace structures, new materials and large civil infrastructure, the effect of nonlinearity becomes significant, and a working theory of nonlinear modal analysis would potentially shed light on the dynamical challenges of this new era.

If one checks the literature, one will face the argument that a term nonlinear modal analysis is very difficult to formulate [10], as in the original theoretical foundation of a mode, was a diagonalisable linear system with imaginary eigenvalues. As a result, in diagonalised form, the system reduces to a family of linear SDOF oscillators. In practice, that leads, in the original coordinates, to solutions which are linear combinations of independent oscillations or

modes each with its own frequency. These independent modes mean that they do not interact and that the system is linear.

In reality, if someone moves away from this philosophical journey then one will realise that this argument is not entirely true. Of course, it is not mathematically and practically possible to preserve all the distinct properties of what is called a linear normal mode [11] when one is moving to a nonlinear normal mode. However, at this point it is vital to make it very clear that one can choose a different, yet consistent definition of a nonlinear normal mode; this can be based on the foundations of the Rosenberg normal mode [6] or the Shaw-Pierre normal mode [7]. It is the latter idea that this investigation is generally based on; the idea that for a nonlinear system, the nonlinear normal modes are defined in terms of invariant manifolds i.e states that if motion is initiated on such a manifold it stays there for all time.

In this work a new approach is investigated through the use of unsupervised pattern recognition techniques such, as kernel independent component analysis (KICA) and locally-linear-embedding manifold learning (LLE). These methods serve two purposes, a reduction in the dimensionality by mapping the data from high-dimensional spaces to lower-dimensional spaces, and a revealing of the hidden features of the data by learning the structure of the nonlinear manifold between the variables of interest. Of course this dimensionality reduction is accompanied by a loss of some information, therefore, the goal in dimensionality reduction should be to preserve as much relevant information as possible.

It has to be stated at this point that this work is a different approach to another recent method of learning a transformation into ‘normal modes’ directly from the data by statistical independence, via an evolutionary optimisation

framework and a polynomial expansion that was proposed in [12] (a little more discussion can be found in the conclusions).

The methods share the same good, i.e to create uncorrelated variables, but retain the maximum possible variance of the original observations. The effect of structural nonlinearity on linear modal analysis is critical. Specifically, decoupling of the system into SDOF systems is lost and in turn superposition is lost. It is of critical importance to mention that these clever and advanced unsupervised algorithms can work with output-only data and can play a significant role in the model updating of nonlinear systems by giving crucial insight into the dynamical behaviour of the system.

It has to be crystal clear that in the literature and in the machine learning community one can find hundreds of methods and their variants, for unsupervised learning and the purpose of this work is not to compare all of them (as this would not be a research paper or hit the target of this work), but to identify the most practical and representative ones for nonlinear modal analysis (or even operational modal analysis) so the dynamics community can benefit and utilise pattern recognition methodologies in a simple manner without complicated algebraic analysis, or even without a priori equations of motion. Furthermore, as the title dictates, this paper will try to shed some light on how useful machine learning methods are for nonlinear modal analysis via unsupervised blind separation and manifold learning tools.

To make things simpler for the reader and to add more clear context in “layman’s terms”, throughout this work a variety of representative machine learning algorithms (or tools that any reader can use or apply similarly) are demonstrated for operational output-only modal decomposition for nonlinear systems from multiple-degrees-of-freedom to single-degree-of-freedom systems

via pure data analysis. This category of manifold learning algorithms in simple terms, are used to find patterns and structure in presented data and the tools utilised here mainly are used to extract patterns (linear or nonlinear) and hence unmask and recognise the complexity of patterns between data. In the context of this paper these algorithms are very useful tools that are introduced in a comprehensive way for the first time for nonlinear systems as generally, structures vibrate with certain shapes/patterns (e.g. mode shapes) and at specific frequencies (e.g. natural frequencies). These patterns and associated frequencies manifest as complex relationships in the output measurement data and it is these specific complex patterns which are extracted with manifold learning tools (either linear, like PCA, or nonlinear, like LLE). The tools mentioned are important and require more attention as they do not use any of physics or require any algebraic equations of the structural system to give predictions but rely only to statistical methods and the available measured data.

To add a link with classic modal analysis, these uncorrelated variables found by manifold learning algorithms can be referred to as the modal coordinates of the system, with the statistical independence of the variables accounting every time for the manifold “definition” that the extracted modes are invariant. Invariant modes just mean that a motion in one mode will not affect the motion of the other modes and this is exactly and simply what statistically uncorrelated variables mean in a machine learning context. As a final remark, these algorithms find the uncorrelated variables using just output data when the forcing is difficult to define or not known (and not the dimensionality reduction itself that this algorithms are usually utilised for in pattern recognition community).

The layout of the paper is as follows. Section Two covers the main features

of extended linear modal analysis using linear decoupling methods such as principal component analysis, while Section Three discusses an alternative approach of independent component analysis (ICA). Section Four presents a new approach based on measured data - the locally-linear-embedding method. Sections Five and Six give an example of nonlinear modal analysis based on the unsupervised learning techniques that are mentioned in previous sections and discuss how PCA and kernel independent component analysis (KICA) break down for multi-degrees-of-freedom systems (MDOF) with high nonlinearity. The paper finishes with an example of experimental validation and some overall conclusions.

## **2. Principal Component Analysis or Principal Orthogonal Decomposition**

The majority of the methods mentioned in the introduction are based on knowledge of the algebraic equations of motion of the system. In contrast here, the authors shed some light via some fast and simple machine learning algorithms motivated by the decomposition of modes, by utilising time series data of randomly-excited systems.

As a first step, the method of principal component analysis (PCA), that can be used in linear modal analysis is presented, then nonlinear statistical independence is considered via kernel component analysis and a powerful and simple method of nonlinear manifold unfolding like locally-linear-embedding is investigated finally.

PCA removes linear correlations among the data and is only sensitive to second order statistics. It is, however, very common to deal with data sets where the relationships among variables are weakly nonlinear (nonlinear

systems would need statistics of order three or higher). PCA is a linear multivariate data analysis method that gives a linear transformation from a set of physical variables (as here) to a new set of transformed variables. The linear transformation constructs a set of orthonormal vectors (principal vectors) and the associated variance for the orthonormal vectors (principal values). These scaling terms act as the weight, or one could say the importance of each orthonormal vector. These vectors are orthogonal to one another (which means they have no projection or relationship to one another, and thus represent a type of modal decomposition).

PCA takes a multivariate data set and maps it onto a new set of variables called “principal components”, which are linear combinations of the old variables. The first principal component will account for the highest amount of the variance in the data set and the second principal component will account for the second highest variance in the data set **independent** of the first, and so on. The importance of the method arises from the fact that, in terms of mean-squared-error of reconstruction, it is the optimal linear tool for compressing data of high dimension into data of lower dimension. The unknown parameters of the transformation can be computed directly from the raw data set and, once all parameters are derived, compression and decompression are small operations based on matrix algebra [13–15]. One has,

$$[X] = [K][Y] \tag{1}$$

Where  $[Y]$  represents the original input data with size  $p \times n$ , with  $p$  the number of variables and  $n$  the number of data sets,  $[X]$  is the scores matrix of reduced dimension  $q \times n$  where  $q < p$  contains the transformed variables and  $[K]$  is called the loading matrix. The columns of  $[K]$  are the eigenvectors



corresponding to the largest eigenvalues of the covariance matrix of  $[Y]$ . The covariance matrix is equal to,

$$[S] = E \left[ (\{Y\} - \{\bar{Y}\}) (\{Y\} - \{\bar{Y}\})^T \right] \quad (2)$$

where  $E$  is the expectation operator and  $\bar{Y}$  is the mean value.

The original data reconstruction is performed by the inverse of equation (1),

$$[\hat{Y}] = [K]^{-1}[X] \quad (3)$$

The information loss of the mapping procedure is calculated in the reconstruction error matrix,

$$[E] = [Y] - [\hat{Y}] \quad (4)$$

For further information on PCA, readers are referred to any text book on multivariate analysis (examples being references [13, 14]).

### 3. Kernel independent component analysis

Independent component analysis (ICA) is a tool that recovers a latent random vector  $\{x\} = (x_1, \dots, x_m)$  from measurements of  $m$  unknown linear functions of that vector. The components of  $\{x\}$  are required to be mutually independent. As a result an observation  $\{y\} = (y_1, \dots, y_m)$  is modelled as [16–18],

$$\{y\} = [A]\{x\} \quad (5)$$

where  $[A]$  is an  $m \times m$  matrix of parameters.

If  $[W] = [A]^{-1}$  is the parameter matrix inverse then the estimate of  $[W]$  can be calculated by giving an estimate of the latent independent components such as,

$$\{\hat{x}\} = [W]\{y\} \quad (6)$$

It can be shown [16–18], that minimising the mutual information between the components of (6) is essentially a contrast function minimisation.

Contrast functions [19] are statistical functions that are capable of separating or extracting independent components from a data mixture [18]. If a contrast function (cf) is derived by the  $F$ -correlation statistics, it can be defined as the maximum correlation between the tested random variables  $f_1$  and  $f_m$  [18] and can be written as:

$$cf = \max_{f_1, f_m \in f} \text{corr}(f_1(x_1), f_m(x_m)) = \max_{f_1, f_m \in f} \frac{\text{cov}(f_1(x_1), f_m(x_m))}{(\text{var } f_1(x_1))^{\frac{1}{2}} (\text{var } f_m(x_m))^{\frac{1}{2}}} \quad (7)$$

for each  $i \dots m$ , of estimated source vectors such as  $\{x\} = (x_1, \dots, x_m)$ . cov is the covariance function (or kernel functions in the machine learning community and can take any specified form of kernel from the user) and var is the classic variance function. This contrast function is equal to zero only if the variables are independent.

Different methods have been introduced in the literature regarding ICA that make use of different nonlinear contrast functions [16–18]. The nonlinear ICA method that is used in this study is kernel independent component analysis (KICA) which makes use of the “kernel trick” which is an algorithm that uses multiple nonlinear functions, but through an entire function space of a family of candidate nonlinearities. The “kernel trick” is basically forcing the

functions to work in a reproducing kernel Hilbert space, for further information on ICA and Kernel ICA, readers are referred to [16–18]. The “kernel trick” is widely known in the mathematical and in the machine learning community so, there is no purpose on further commenting on it but here it is important as in order to utilise the  $F$ -correlation as a contrast function for ICA, one needs to be able to find canonical correlations (see further below) in the given space and at the same time being able to optimise these correlations.

Canonical correlation is a well-known method in the multivariate analysis of correlation (that is used a lot in linear independent component analysis (ICA)). Canonical refers to the statistical term for inferencing the latent variables (variables that are not directly observed) that usually are able to represent the variables that are directly observed. Please note for example, that the well-known Discriminant Analysis is a just a special case of the canonical correlation analysis where one has a set of binary variables with a set of continuous variables.

In order to help the reader further, the  $F$ -correlation refers directly to the  $F$ -distribution and  $F$ -test statistics. The  $F$ -distribution is described as the ratio of two estimates of variance and it can be used to calculate the probability values in the analysis of the variance (and this simple ratio is what equation (7) is displaying). The probability density function that is used as an analysis of the variance, is a function of the ratio of two independent random variables and is divided by the number of degrees of freedom. A common example that  $F$ -statistic can be used, is when one runs an “ANOVA” test or a regression model in order to discover if the means between two populations are significantly different.

Briefly, the general outline of the KICA algorithm is as follows,

If one assumes  $[Y] = (\{y_1\}, \dots, \{y_m\})$  of data vectors and the parameter matrix  $[W]$  of equation (6), and sets  $\{X\} = [W]\{Y\}$  then one can derive a set of estimated source vectors such as  $[X] = (\{x_1\}, \dots, \{x_m\})$ . The  $m$  components of these vectors lead to a set of  $m$  centered kernel Gram matrices,  $[K_1], \dots, [K_m]$ .

Briefly, a Gram matrix can be generally defined via  $K_{ij} = K(x_i, x_j)$ , which is a positive-semidefinite Kernel matrix [18]. This kernel matrix  $[K]$  is accompanied by a mapping of a function  $\Phi$ ,

$$K(x, y) = \langle \Phi(x), \Phi(y) \rangle \quad (8)$$

This kernel can be then used to compute the inner product in the  $F$ -distribution space. This is often called the *kernel trick*. These kernel matrices can then be used in order to define a contrast function [18]:

$$C(W) = \hat{I}_{cf}([K_1], \dots, [K_m]) \quad (9)$$

where  $\hat{I}_{cf}$  is a contrast function given by:

$$\hat{I}_{cf} = -\frac{1}{2} \log \left( 1 - \max_{f_1, f_m \in f} \text{corr}(f_1(x_1), f_m(x_m)) \right) \quad (10)$$

This valid contrast function is derived by  $F$ -correlation statistics and is defined as the maximum correlation between the tested random variables  $f_1$  and  $f_m$ . [18].

These functions have very useful properties as it is nonnegative and is equal to zero only if the variables are independent (classic assumption for an  $F$ -statistic). The kernel ICA algorithm involves minimising this function  $C(W)$  with respect to the matrix  $[W]$ , this is called kernelised canonical correlation analysis (KCCA) [18] (which is mainly used in this study). Canonical correlation analysis (CCA) is a multivariate method similar in nature to PCA. The main difference is that while PCA works with a single random vector and maximises the variance of projections of the observations, while CCA works with a set of  $m$  random vectors by maximising the correlation between sets of projections [18]. PCA solves an eigenvalue problem, CCA solves a generalised eigenvalue problem.

Another contrast function which can be defined is via the kernel generalised variance (KGV) algorithm which suggests defining a corresponding quantity for kernelised canonical correlation analysis [18].

The basic concept that one has to remember is that ICA can remove correlations and higher-order dependences between the variables compared to PCA (which can only go up to second-order statistics).

#### **4. Nonlinear manifold learning via locally-linear embedding**

Locally-linear embedding (LLE) is introduced here [20–23] as an effective method of nonlinear manifold learning that can be used in nonlinear modal analysis where more complicated nonlinear correlations are exposed in the geometric manifold space (as will be investigated later).

Other very strong methods can be applied in such complex nonlinear manifolds, such as nonlinear principal component analysis via the usage of auto-associative neural networks (AANN) [14, 24, 25]. The usage of such methods

in structural health monitoring (SHM) can be seen in [26]. For the current study, LLE is used, as it is a much simpler tool and more effective for non-linear modal decomposition. The reason that it is a more effective in terms of decomposition is due to the nature of an auto-encoder. The AANN is a type of (multi-layer perceptron) MLP whose target outputs are the same as the input. Generally, the auto-associative neural network consists of five layers including the input, mapping, bottleneck, demapping and output layers [24, 25, 27–30]. A restriction of the mentioned topology is that the bottleneck layer must have less neurons than the input and output layers and this allows compression. This neural network architecture was motivated by Nonlinear Principal Component Analysis (NLPCA) which is a robust and powerful statistical method for feature extraction and dimension reduction.

However, the critical point is that the bottleneck layer must simply have less neurons than the input and output layers and this alone means that the components-variables from the bottleneck layer are not in any way proven to be statistically independent. If the firing neurons in the bottleneck layer have the same neurons as the input and output layers then there is no learning performed in terms of decomposition as there is pure reconstruction of the input space and as a result no nonlinear modes. A good study that shows how AANNs can be utilised in nonlinear modal analysis as an important feature extraction tool can be seen in [31].

An extensive overview of the LLE algorithm can be found in [20, 21], briefly, and for the purposes of this paper, a short description is given.

The LLE method is based on simple geometric intuition. If the observations consist of  $N$  real-valued vectors  $\{x_i\}$  with dimensions  $D$  and they are sampled from a smooth underlying nonlinear manifold, then each data point and

its neighbours is expected to lie on or close to a locally formed patch of the manifold. This local geometry can be characterised by finding linear coefficients that can reconstruct each data point with respect to each set of neighbours.

If one establishes  $K$  nearest neighbours per data point, then the load reconstruction error is given by a cost function,

$$error(W) = \sum_i \left| \{x_i\} - \sum_j [W_{ij}] \{x_j\} \right|^2 \quad (11)$$

where  $[W_{ij}]$  is the weight contribution of the  $j_{th}$  data point to the  $i_{th}$  reconstruction. In order to compute these weights the cost function has to be minimised under the following constraints. The reconstruction errors that are subject to the constrained weights should be invariant to rotations and rescaling. In turn, in order that the LLE algorithm preserves this invariant manifold idea as a final step of the method, each measurement  $\{x_i\}$  should be mapped to lower dimensional vector  $\{Y_i\}$  that minimises the cost function:

$$error(Y) = \sum_i \left| \{Y_i\} - \sum_j [W_{ij}] \{Y_j\} \right|^2 \quad (12)$$

The main difference with the previous cost function is that here the weights are fixed but the  $\{Y_i\}$  co-ordinates are optimised.

## 5. A two-degree-of-freedom system

The system of interest here will be a nonlinear two-DOF lumped parameter system (see Fig.1). Data were simulated using a 4<sup>th</sup>-order Runge-Kutta

algorithm and the excitation was chosen to be a Gaussian white noise sequence with zero mean and 5.0 units variance and the associated displacements were extracted.

$$\begin{aligned} & \begin{bmatrix} m & 0 \\ 0 & m \end{bmatrix} \begin{Bmatrix} \ddot{y}_1 \\ \ddot{y}_2 \end{Bmatrix} + \begin{bmatrix} 2c & -c \\ -c & 2c \end{bmatrix} \begin{Bmatrix} \dot{y}_1 \\ \dot{y}_2 \end{Bmatrix} + \begin{bmatrix} 2k & -k \\ -k & 2k \end{bmatrix} \begin{Bmatrix} y_1 \\ y_2 \end{Bmatrix} \\ & + k_3 \begin{Bmatrix} y_1^3 \\ 0 \end{Bmatrix} = \begin{Bmatrix} x_1 \\ 0 \end{Bmatrix} \end{aligned} \quad (13)$$

The model parameters adopted were:  $m = 1$ ,  $c = 0.1$ ,  $k = 10$ ,  $k_3 = 1500$  and  $\{y\}$  is the vector of displacements,  $\{\dot{y}\}$  is a vector of velocities,  $\{\ddot{y}\}$  is a vector of accelerations and  $\{x\}$  is a vector of forcing. The nonlinearity that is assumed is cubic. It should be noted that the damping here is proportional, so the underlying linear system uncouples. Data were simulated with a sampling frequency of 100Hz. In total, 100,000 points were simulated; these were mainly used in order to estimate the spectral densities shown later and, only 2000 points were used for the training of the machine learning algorithms.

The method that is used in order to calculate the power spectral densities (PSDs) which follow, is the Welch method based on time averaging over short, modified periodograms which could decolour the effect of different random excitation inputs [32]. The signals are split into sections and the periodograms of each section are averaged. Through the Welch method, these data sections are overlapped and a window, such as the Hanning window is applied in order to filter each section. The overlapping of the signal sections is usually either 50% (as in this paper) or 75%.

Fig.2 shows the results of PSDs for the simulated physical variables. Both modes are present in the PSDs for the physical coordinates, which shows that the system is clearly not uncoupled. For all the graphs the vertical axis is the



### **PSD of displacement and the frequency is in Hz.**

As can be seen in Fig.3, PCA fails in decoupling the nonlinear system (standard linear modal analysis) but kernel ICA, as seen in Fig.4, has successfully decoupled the nonlinear system into two SDOF systems due to the removal of the higher order statistical dependence. Standard linear modal analysis is equivalent to PCA in this case as the mass matrix is diagonal. PCA as already mentioned can compute the new transformed variables (called principal components) as linear combinations of the original variables. The first principal component is required to have the largest possible variance. This approach means that PCA can decompose only up to second-order/moment statistics where all components that are computed, are under the constraint of being orthogonal to the first component and to have the largest possible inertia. And this is the basic reason that PCA is under-performing when strong nonlinearities are present as the dependencies are moving away from second-order statistics correlations.

Furthermore, in Fig.5 LLE gives even better results for KICA, as the decoupling, is even more visual and effective and this is something that the reader should keep in mind as it will be presented in the next sections.

To be very clear the results are presented in order of natural frequencies of the examined system and the associated decoupled SDOF systems from the MDOF full system.

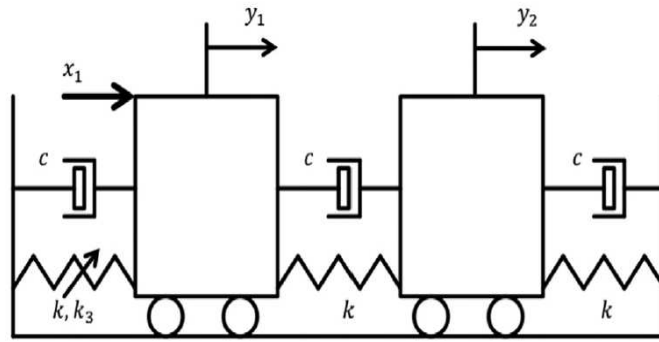


Figure 1: Nonlinear two-DOF lumped parameter system.

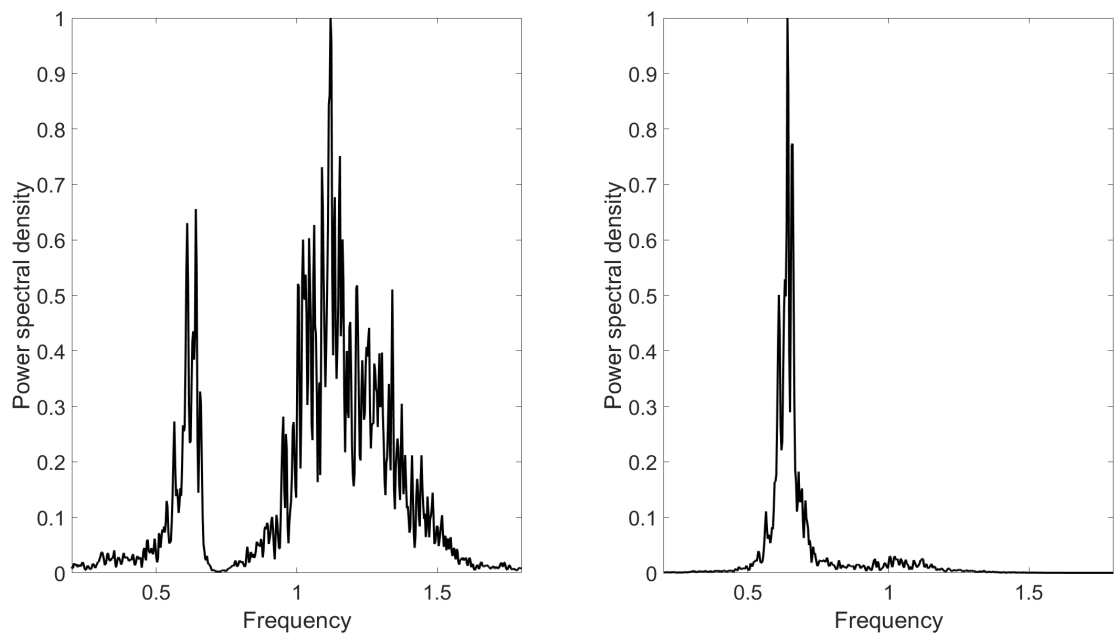


Figure 2: PSDs for physical variables.

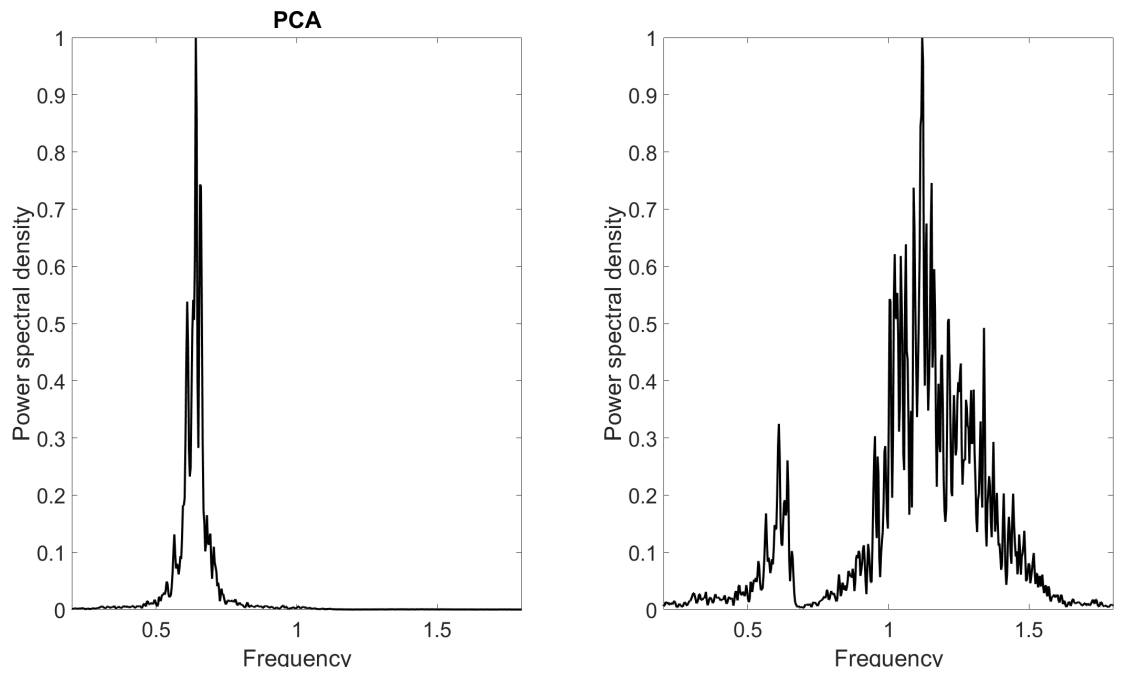


Figure 3: PSDs for transformed variables: linear modal analysis (PCA).

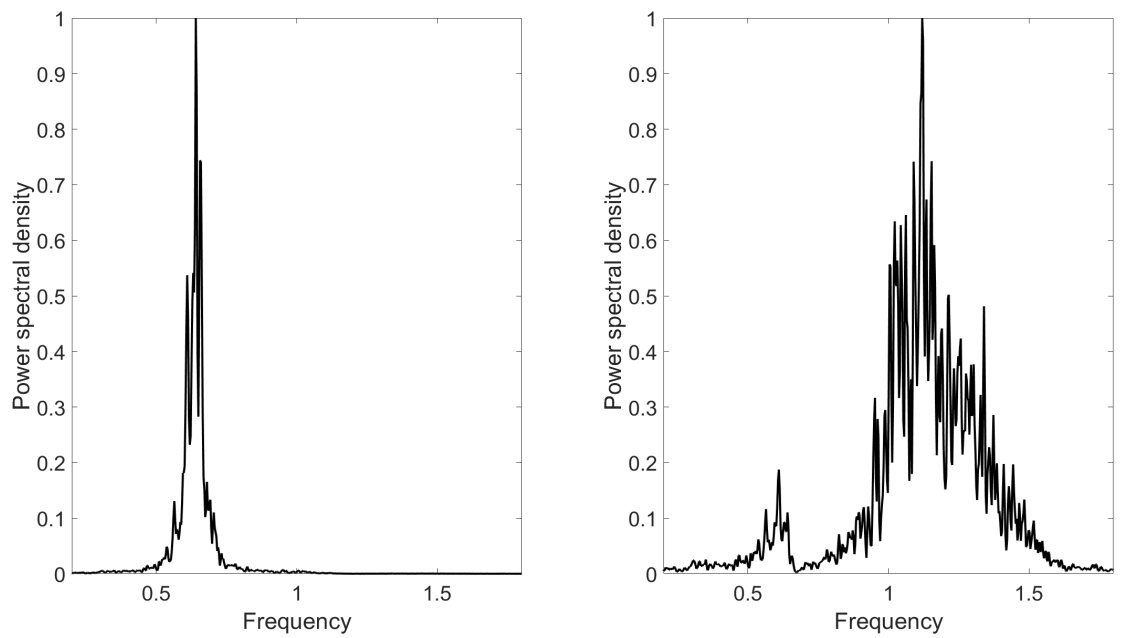


Figure 4: PSDs for transformed variables: Kernel ICA.

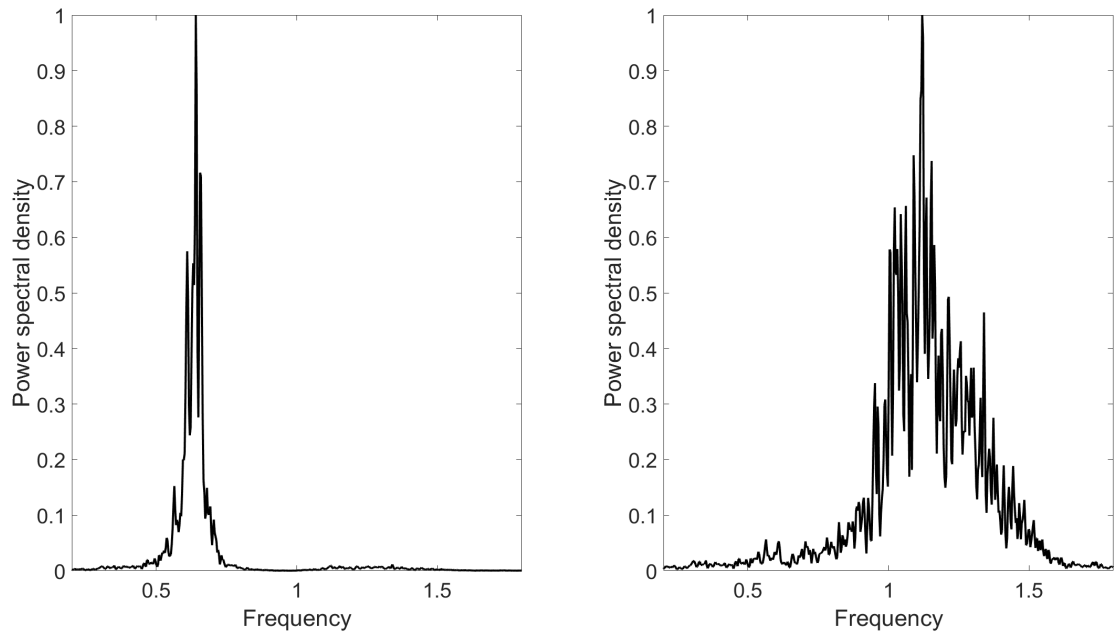


Figure 5: PSDs for transformed variables: local linear embedding.

## 6. A three-degree-of-freedom system

In order to validate the results further, a more complicated system in terms of degrees of freedom is discussed. The system of interest will be a nonlinear three-DOF lumped parameter system. Data were simulated using a 4<sup>th</sup>-order Runge-Kutta algorithm and the excitation was chosen to be a Gaussian white noise sequence with zero mean and variance 5.0 and the associated

displacements were extracted.

$$\begin{aligned}
& \begin{bmatrix} m & 0 & 0 \\ 0 & m & 0 \\ 0 & 0 & m \end{bmatrix} \begin{Bmatrix} \ddot{y}_1 \\ \ddot{y}_2 \\ \ddot{y}_3 \end{Bmatrix} + \begin{bmatrix} 2c & -c & 0 \\ -c & 2c & -c \\ 0 & -c & 2c \end{bmatrix} \begin{Bmatrix} \dot{y}_1 \\ \dot{y}_2 \\ \dot{y}_3 \end{Bmatrix} \\
& + \begin{bmatrix} 2k & -k & 0 \\ -k & 2k & -k \\ 0 & -k & 2k \end{bmatrix} \begin{Bmatrix} y_1 \\ y_2 \\ y_3 \end{Bmatrix} + k_3 \begin{Bmatrix} y_1^3 \\ 0 \\ 0 \end{Bmatrix} = \begin{Bmatrix} x_1 \\ 0 \\ 0 \end{Bmatrix} \quad (14)
\end{aligned}$$

The model parameters adopted were:  $m = 1$ ,  $c = 0.1$ ,  $k = 10$ ,  $k_3 = 1500$ . Again, the damping is proportional, so the underlying linear system uncouples. In total, 100,000 points were simulated; these were mainly used in order to estimate the spectral densities as shown later and, only 2000 points were used for the training of the machine learning algorithms.

As can be seen in Figs. 6-8, both PCA and kernel ICA lack efficiency and performance in decoupling the nonlinear modes of the system. This is the reason that a novel approach to structural dynamics is introduced next in the form of the local linear embedding method. In Fig.9 the LLE method is shown to successfully decouple the modes as it was able to unfold and learn the underlying nonlinear manifold.

As can be seen in this section, the combination of stronger nonlinearity with multi-degree of freedom systems makes the performance of both the PCA and ICA algorithm very weak (see Fig. 6-8). Neither of them can decouple successfully the nonlinear modes. This is the reason that locally-linear- embedding is adapted as a quick, very simple and effective method of nonlinear manifold learning and can be used in nonlinear modal analysis.

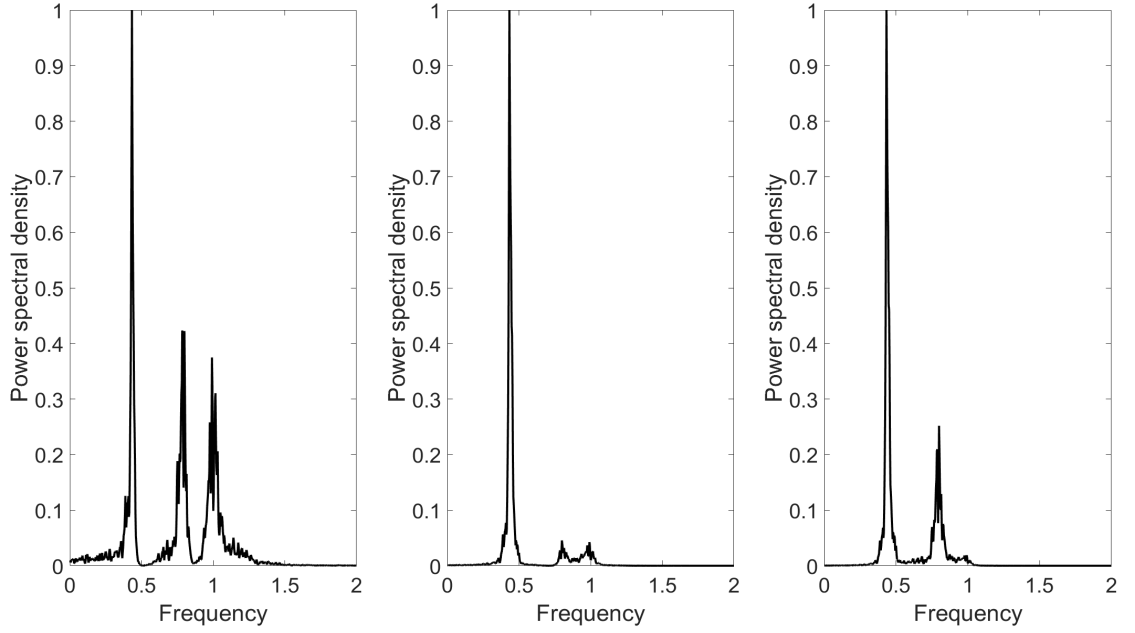


Figure 6: PSDs for physical variables.

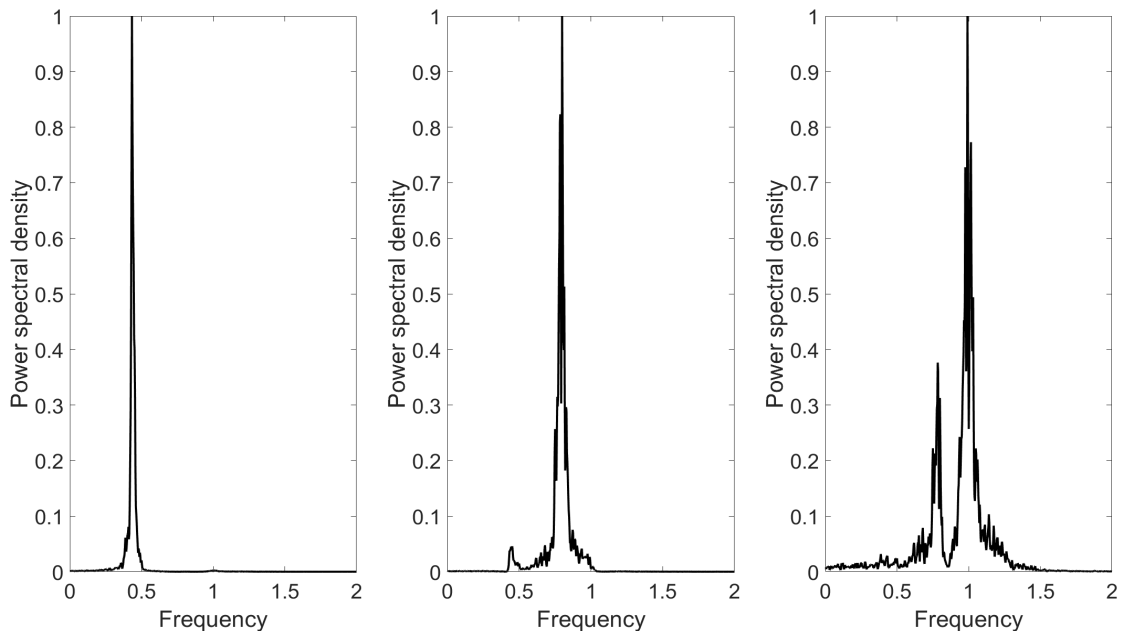


Figure 7: PSDs for transformed variables: linear modal analysis (PCA).

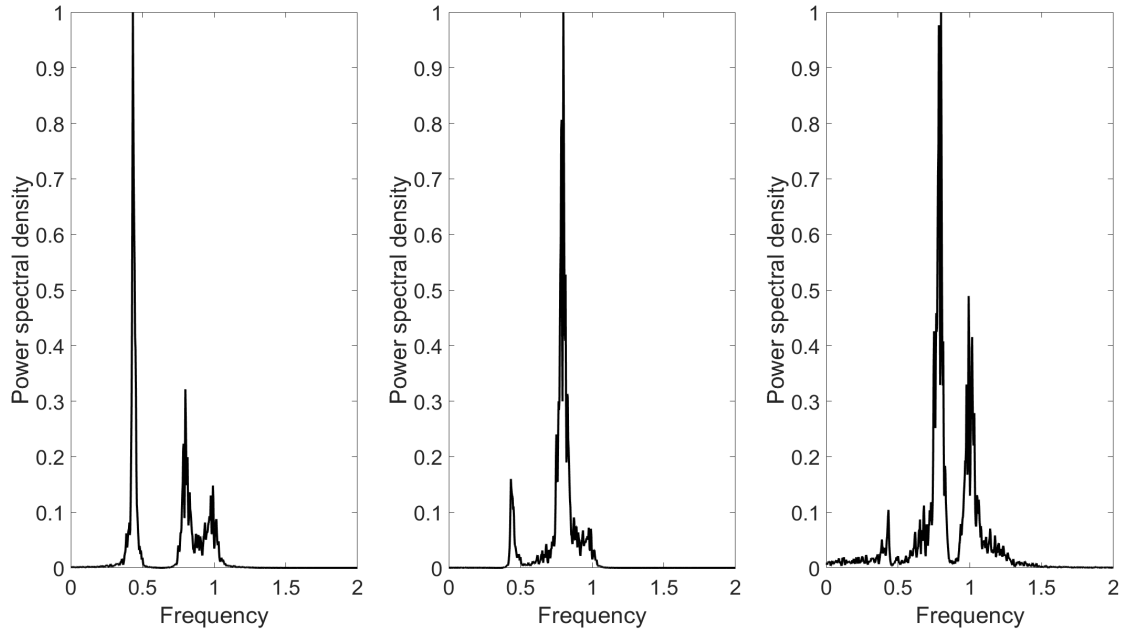


Figure 8: PSDs for transformed variables: Kernel ICA.

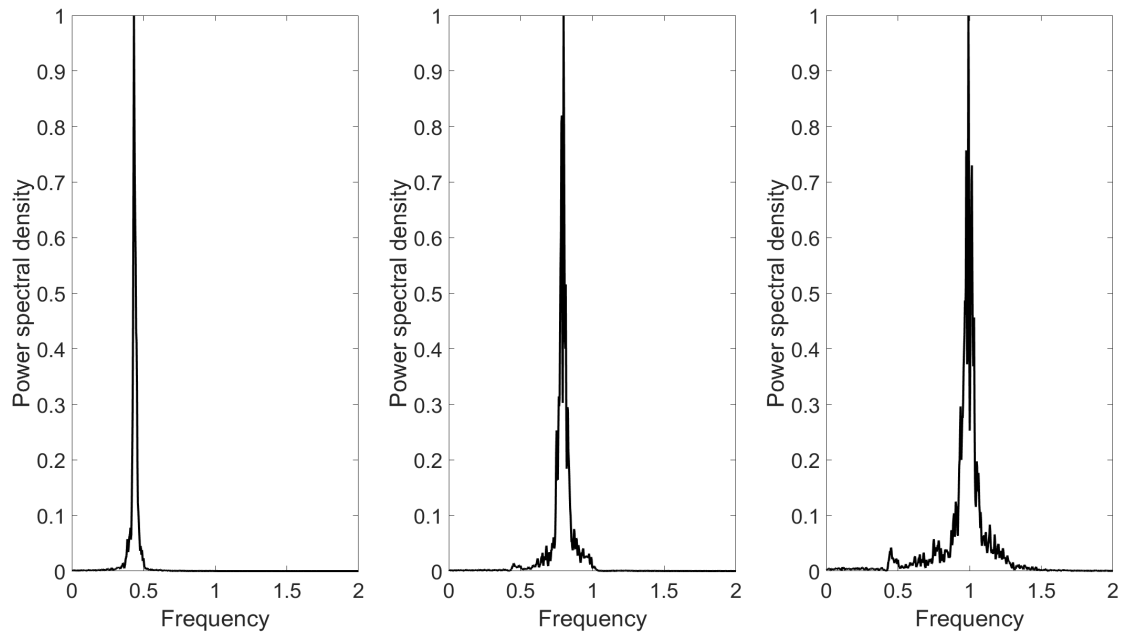


Figure 9: PSDs for transformed variables: local linear embedding.

## 7. An experimental validation

The final case study is a further investigation of the methods based on an experimental setup (see Fig.10). The full description of the experiment can be viewed in [33, 34]. Briefly, the measurements were collected from a ‘bookshelf’ structure at the Engineering Institute from Los Alamos National Laboratories [33, 34]. The model is a three-storey base-excited structure. Within the limits of this linear structure, it is possible to introduce nonlinear dynamics via a bumper mechanism between the top two floors, which introduces a nonlinear contact mechanism. The broadband base excitation was between 20-150 Hz and in relative co-ordinates this gives three ‘modes’, but the time series of the four accelerations are used as all of them carry important information for the transformations.

It is evident from Figs.11-14, that the conclusions derived from the previous simulated models, are also valid in the experimental investigation. PCA fails in decoupling the nonlinear system but kernel ICA and LLE compete in effectiveness with the LLE being slightly more powerful overall due to its highly effective nonlinear mapping.



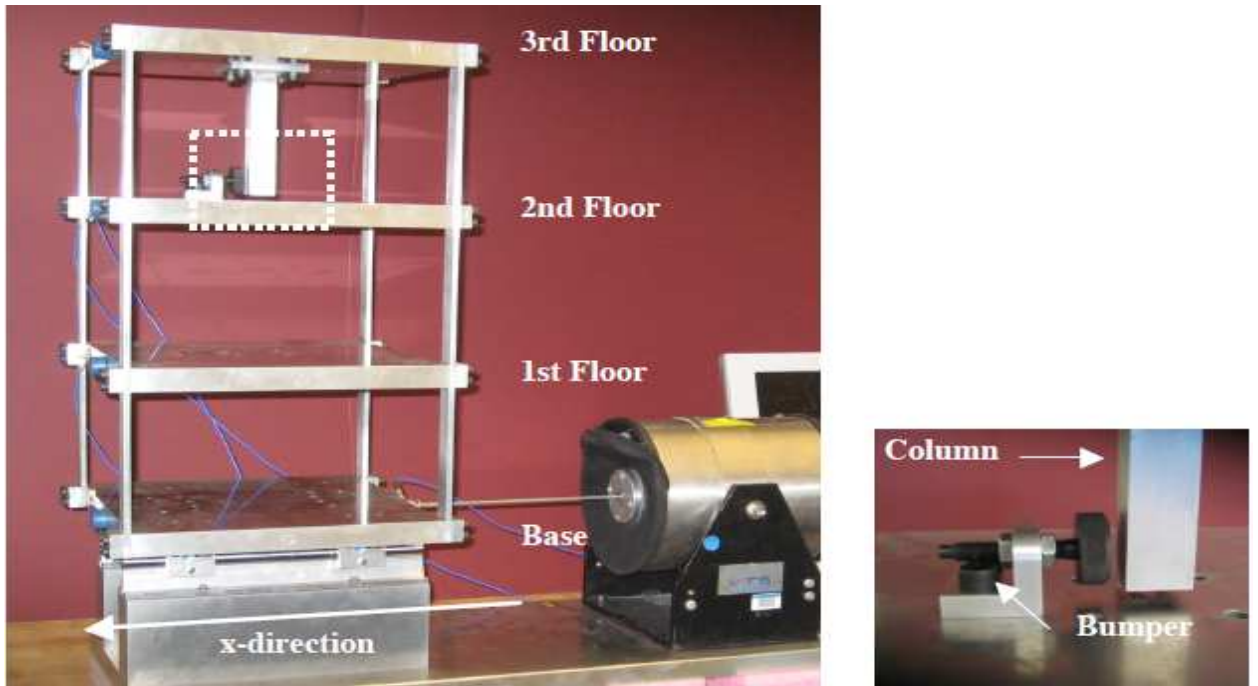


Figure 10: Test structure architecture [33, 34].

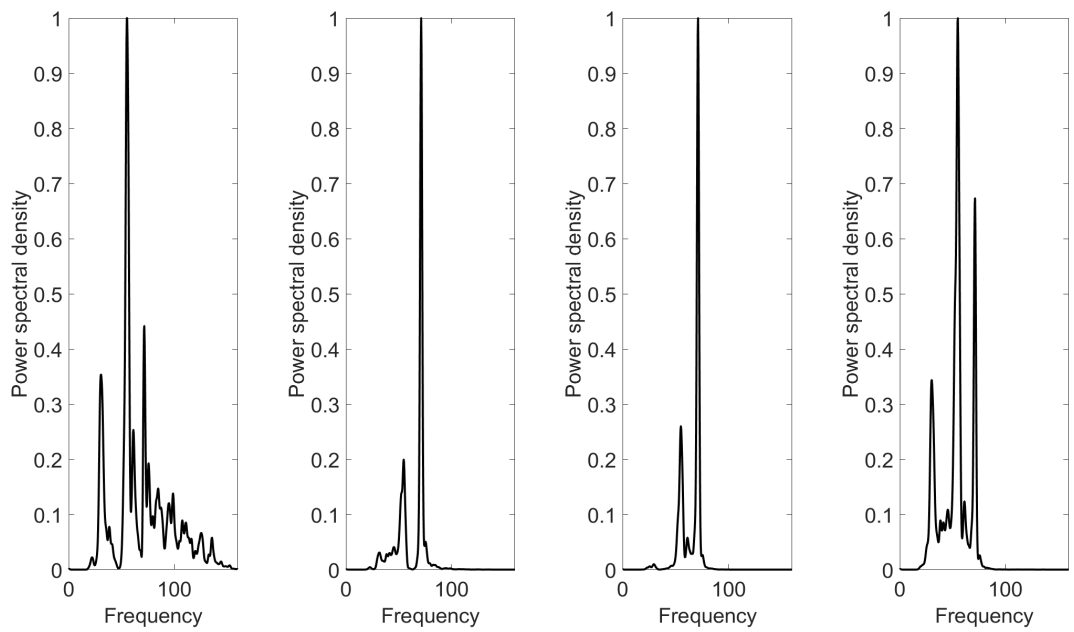


Figure 11: PSDs for physical variables.

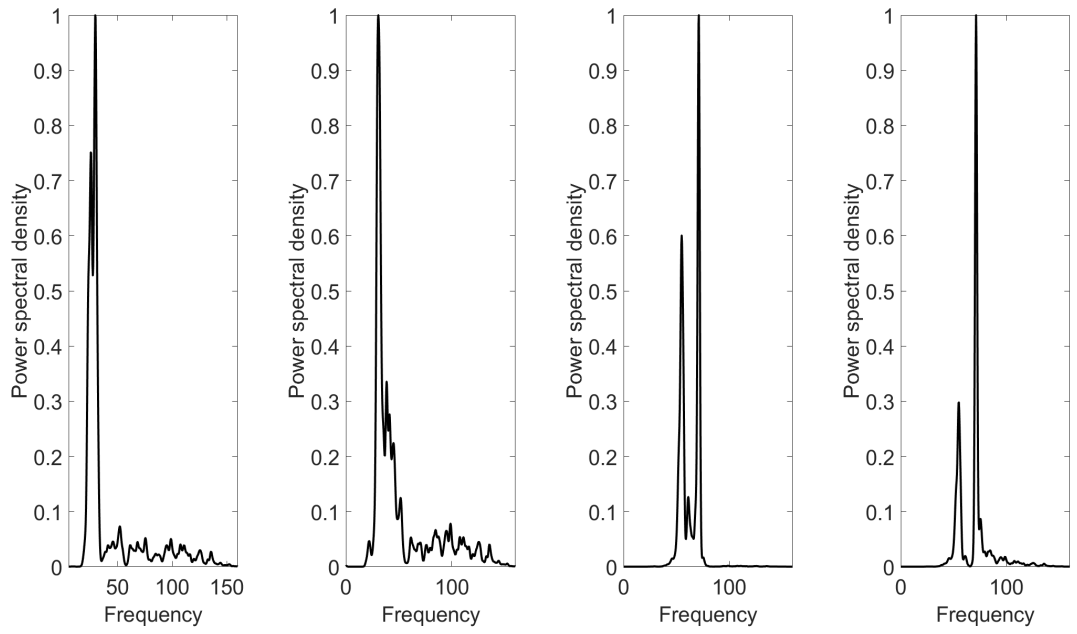


Figure 12: PSDs for transformed variables: linear modal analysis (PCA).

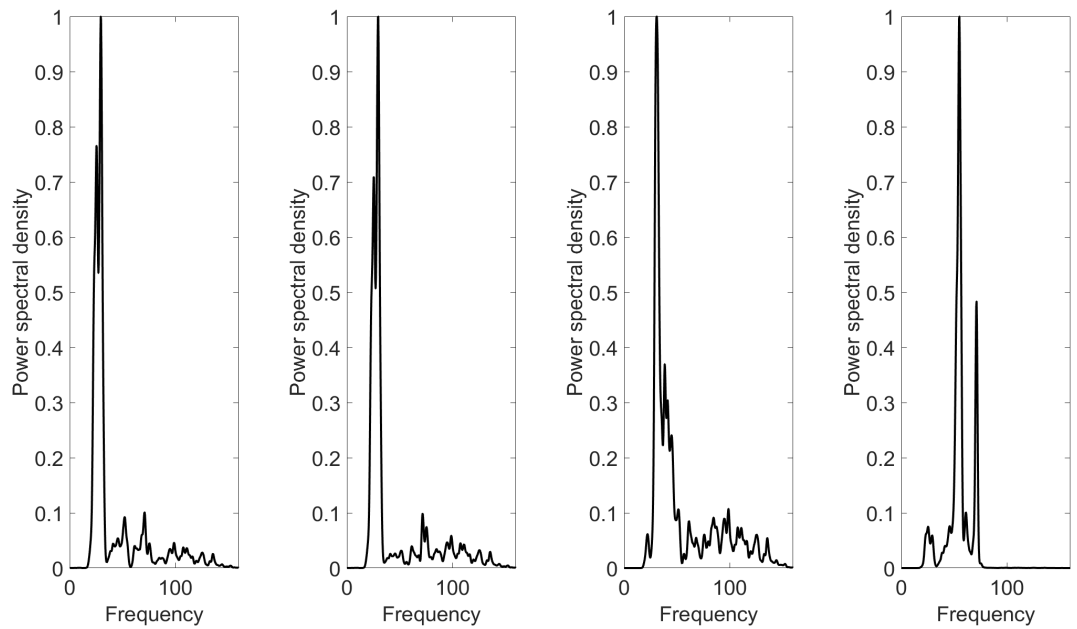


Figure 13: PSDs for transformed variables: Kernel ICA.

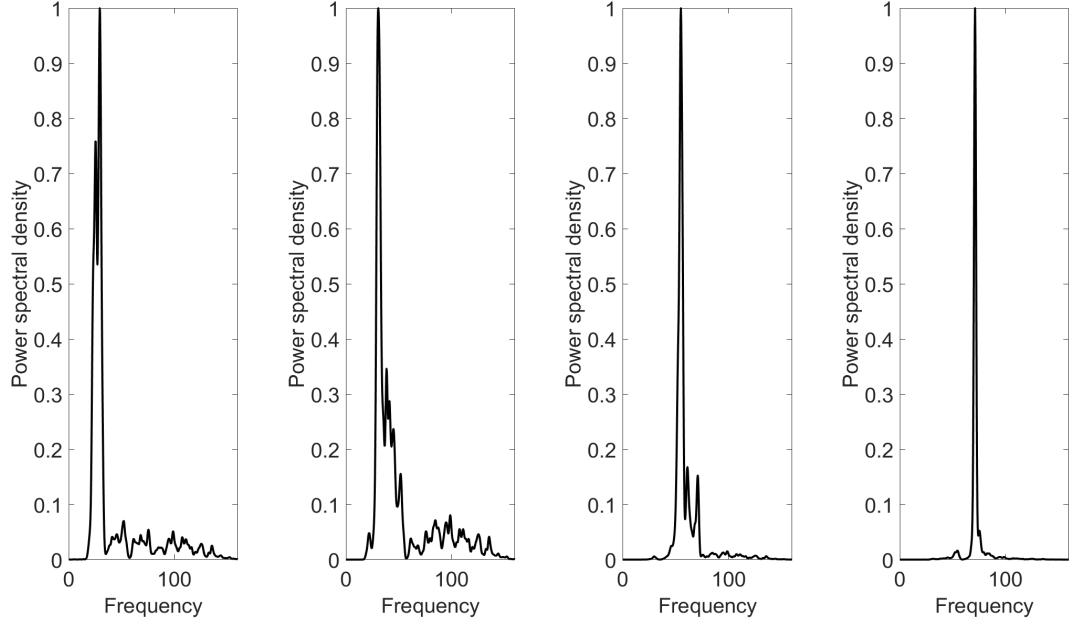


Figure 14: PSDs for transformed variables: local linear embedding.

## 8. Conclusion & discussion

The purpose of this paper is to highlight the key utility of some advanced and representative machine learning methods, not only for dynamic analysis of structures but also as a method of dimension reduction for nonlinear mechanical systems. The main benefit of the approach taken here is that complicated algebraic analysis is not necessary. Furthermore, the physical equations of the system are not needed.

At this point the authors need to include a comment about some previous work in [12], as this paper is a continuation of [12], via another perspective and path. In [12], one has to form a cost function and an optimisation problem. This cost function (or objective function) has to be defined by the user by adopting engineering knowledge with *trial and error*. An objective function

which minimised all correlations up to third order is implemented in [12] where to simplify the computation, the terms with velocities were disregarded. Furthermore, a penalty function was used to impose orthogonality on the polynomial coefficient vectors obtained after the optimisation. However, it is cloudy what constraints should be used for the nonlinear problem as the transformation is nonlinear. Also, as the authors use the same case studies as in [12] one can see that the results are giving a slightly better resolution and separation compared to the previous mentioned work (especially for the three-DOF system and the experimental case study).

The biggest advantage of the approach presented here is that one needs not necessarily worry about the majority of the analytical formulations. Furthermore one can build for several datasets, the nonlinear subspace learning only once and construct directly a forward and inverse transformation in an unsupervised and nonparametric black-box path. Also, one can even use supervised regression techniques like Gaussian processes as in [12] (which is a very clever way to construct an inverse problem in a semi-supervised learning manner).

A significant disadvantage regarding LLE for example (compared to ICA), is that LLE, although it can easily be trained with small data sets and then project new data as it comes it can not project low-dimensional data back into the data space as back projection/reconstruction can be implemented easily for linear techniques or ICA or AANN ([22, 23]) but not for sparse spectral dimensionality reduction techniques like LLE or Laplacian eigenmaps. PCA (or ICA in some extent), for example, can go forward or backward into the space because it forms an eigendecomposition of a full matrix. But LLE as described computes a graph representation of the data points and tries to keep intact the local properties of the data. But this preservation of

local properties leads to an embedding of non-convex manifold by writing the high-dimensional data as a combination of their nearest neighbours and as a result in the low-dimensional representation of the data, LLE attempts to retain the reconstruction weights making the direct and accurate projection of low-dimensional data back into high-dimensional space very difficult or impossible [22, 23]. But one can use a similar clever path as in [12] for an inverse formulation.

Another big contribution of this work is that it opens the path for nonlinear operational modal analysis through video or image data (as in [35, 36]) using pure machine learning unsupervised techniques for blind source separation. As a result, this machine learning approach is suited to experimental investigation of nonlinear systems using only the measured output responses. Obviously, the methods presented here are not a panacea and the purpose of this study is to promote the usage of such tools that share a machine learning nature for nonlinear dynamics in an potential practical application away from conventional and classic methods.

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