Nonlinear Blind Parameter Estimation

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Abstract

This paper deals with parameter estimation of nonlinear continuous-time models when the input signals of the corresponding system are not measured. The contribution of the paper is to show that, with simple priors about the unknown input signals and using derivatives of the output signals, one can perform the estimation procedure. As an illustration, we consider situations where the simple priors, *e.g.* independence or Gaussianity of the unknown inputs, is assumed.

I. Introduction

Consider the *invertible models with a relative degree* r,

$$\mathbf{u}\left(t\right)=\psi_{\mathbf{p}}\left(\mathbf{y}\left(t\right),\dot{\mathbf{y}}\left(t\right),\ldots,\mathbf{y}^{\left(r-1\right)}\left(t\right),\mathbf{y}^{\left(r\right)}\left(t\right)\right), \tag{1}$$

where $t\in\mathbb{R}$ is the time, $\mathbf{u}\left(t\right)\in\mathbb{R}^{m}$ is the unknown (*i.e.* unobserved) input vector signal, $\mathbf{y}^{\left(i\right)}\left(t\right)\in\mathbb{R}^{m}$ is the ith derivative of the observed output vector signal $\mathbf{y}\left(t\right)$, $\mathbf{p}\in\mathcal{P}\subseteq\mathbb{R}^{n}$ is the unknown parameter vector and $\psi_{\mathbf{p}}$ is an analytical parametric function from $\left(\mathbb{R}^{m}\right)^{r+1}$ to $\mathbb{R}^{m}$. Since all flat models [13] should satisfy (1), the class of invertible models is rather large.

Example 1: Consider the system composed of two tanks of water depicted on Figure 1. The inputs u_1 and u_2 are the incoming water rates in each tanks and the outputs y_1 and y_2 are the heights of water. The two parameters a and b are, respectively, the section of the pipe between the tanks and the section of the leak pipe of each tanks. The state space equations of this system are given by [17]

$$\dot{y}_1(t) = -b\sqrt{2gy_1(t)}-a\cdot sign(y_1(t)-y_2(t))\sqrt{2g|y_1(t)-y_2(t)|}+u_1(t) \tag{2a}$$

$$\dot{y}_2(t) = -b\sqrt{2gy_2(t)}+a\cdot sign(y_1(t)-y_2(t))\sqrt{2g|y_1(t)-y_2(t)|}+u_2(t) \tag{2b}$$

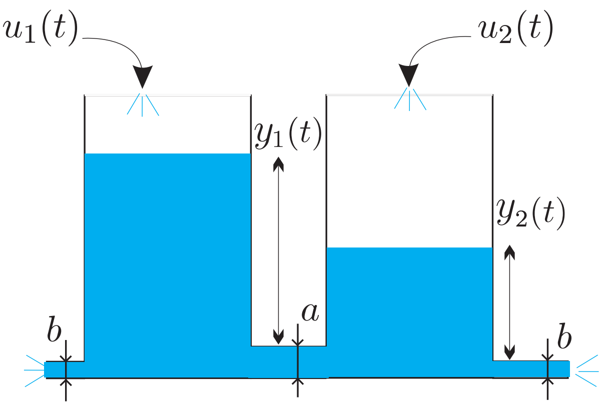

Fig. 1. Hydraulic system composed by 2 water tanks joined by a canal.

where $sign$ is the sign function and g is the acceleration of gravity. The system can also be written as $\mathbf{u}(t) = \psi_{\mathbf{p}}(\mathbf{y}(t), \dot{\mathbf{y}}(t))$ with $\mathbf{u}(t) = (u_1(t), u_2(t))^T$,$\mathbf{y}(t) = (y_1(t), y_2(t))^T$,$\mathbf{p} = (a, b)^T$ and ψ is defined by

$$\psi_{\mathbf{p}}(\mathbf{y}(t), \dot{\mathbf{y}}(t)) = \begin{pmatrix} \dot{y}_1(t) + b\sqrt{2gy_1(t)} + a \cdot sign(y_1(t) - y_2(t))\sqrt{2g|y_1(t) - y_2(t)|} \\ \dot{y}_2(t) + b\sqrt{2gy_2(t)} - a \cdot sign(y_1(t) - y_2(t))\sqrt{2g|y_1(t) - y_2(t)|} \end{pmatrix}. \quad (3)$$

Other invertible models can be found in [22].

The parameter estimation problem [31] in a blind context consists in estimating the unknown parameter vector $\mathbf{p}$ by only exploiting the observed signals $\mathbf{y}$ [1][30][2]. One only assumes weak statistical assumptions on the unknown input signals, *e.g.* independency or Gaussianity, and the model $\psi_{\mathbf{p}}$ is known (except its parameters).

For instance, consider Example 1 where only the outputs $(y_1(t), y_2(t))$ are measured. If assuming that the unknown inputs $(u_1(t), u_2(t))$ are independent (or Gaussian) is realistic, then the parameters a and b could be obtained from the knowledge of the outputs without any other measurements.

For this kind of borderline problem where prior knowledge is poor, our goal is to prove that the estimation of $\mathbf{p}$ is possible.

A. Signal assumptions

We assume that the input vector signal $\mathbf{u}$ belongs to $\mathcal{S}^m$, where $\mathcal{S}$ denotes the set of all *stationary*, *ergodic and smooth random signals i.e.*, whose the ith derivative with respect to t is defined for

any $i \in \mathbb{N}$. As a consequence, $\dot{\mathbf{u}}, \ddot{\mathbf{u}}, \dddot{\mathbf{u}}, \dots$ also belong to $\mathcal{S}^m$. Remark that white noise is not a suitable input since it is not differentiable [25].
Note that this assumption does not imply that $\mathbf{y}$ belongs to $\mathcal{S}^m$. For instance, when the model is unstable, $\mathbf{y}$ is not stationary and cannot belong to $\mathcal{S}^m$.

We also assume that $\mathbf{u}$ satisfies a few statistical properties, that can be described by statistical moments. A *generalized moment* μ (*or moment* for short) of $\mathbf{u} \in \mathcal{S}^m$, is a function from $\mathcal{S}^m$ to $\mathbb{R}$ which can be written as $\mu(\mathbf{u}) = E(u_{j_1}^{(i_1)} u_{j_2}^{(i_2)} \dots u_{j_s}^{(i_s)})$, where $s \geq 1$, $j_1, \dots, j_s \in \{1, \dots, m\}$ are the input indexes and $i_1, \dots, i_s \in \mathbb{N}$ are the derivative orders. The set of all moments will be denoted by $\mathcal{M}$. The integer s is called the order of μ. For instance $E\left(\dot{u}_1^3 \ddot{u}_2\right) = E(\dot{u}_1 \dot{u}_1 \dot{u}_1 \ddot{u}_2)$ is a moment of $\mathcal{S}^2$ with order 4 where $j_1, \dots, j_3 = 1$ and $j_4 = 2$. To be consistent with the literature, when $s \geq 3$, μ will be said to be of higher (than 2) order.

B. *Estimating functions*

In the following, an *estimating function* [6][20][27][14] is a function from $\mathcal{S}^m$ to $\mathbb{R}^q$ whose components are functions of generalized moments from $\mathcal{M}$. For instance, the function

$$h : \begin{cases} \mathcal{S}^2 & \rightarrow & \mathbb{R} \\ (u_1, u_2) & \rightarrow & E(u_1 u_2) - E(u_1) E\left(u_2\right) \end{cases} \tag{4}$$

is an estimating function. In this paper, these functions will be designed in order to vanish when some statistical assumptions on the inputs are satisfied. For example, if the signals u_1 and u_2 are assumed to be decorrelated, the estimating function (4) should be used.
We are now able to formalize the blind parameter estimation problem to be considered in this paper as follows. Given a parametric model $\mathbf{u} = \psi_{\mathbf{p}}\left(\mathbf{y}, ..., \mathbf{y}^{(r)}\right)$, where $\mathbf{y}$ is measured whereas $\mathbf{u}$, assumed to belong to $\mathcal{S}^m$, is unknown, and an estimating function $\mathbf{h}$, the blind parameter estimation problem consists in characterizing the set of solutions

$$\mathbb{P} = \left\{\mathbf{p} \in \mathbb{R}^n \mid \mathbf{h}\left(\psi_{\mathbf{p}}\left(\mathbf{y}, \dot{\mathbf{y}}, \dots, \mathbf{y}^{(r)}\right)\right) = \mathbf{0}\right\}. \tag{5}$$

Estimating $\mathbb{P}$ is then equivalent to solve a set of nonlinear equations in $\mathbf{p}$.

C. *Content of the paper*

In this paper, we propose a new methodology for solving the blind estimation of nonlinear parametric invertible models. However, defining the rigorous conditions, for which the methodology will succeed remains beyond the scope of this paper. Moreover, we shall assume that the measured signals are noiseless and all derivatives $\mathbf{y}^{(i)}, i \geq 0$ of $\mathbf{y}$ are available[1]. In practice, this is never the case, but, even in such an ideal context, there is no general method for blindly estimating $\mathbf{p}$.

Note that the estimation of $\mathbf{p}$ leads to the knowledge of $\mathbf{u}$, via the relation (1). Thus, the Blind Parameter Estimation (BPE) is very closed to Blind Source Separation (BSS) (or Independent Components Analysis (ICA) when the input are assumed to be independent) which consists in estimating the unknown input signals [19][9][8][3][7][15], using simple statistical priors. Indeed, unlike BSS (or ICA) which recovered the inputs with some indeterminacies [10], BPE can be viewed as ”perfect” ICA where no indeterminacies is allowed on the inputs.

This paper is organized as follows. Section II introduces definitions and properties of random signals and of their derivatives. Section III shows how these properties can be used for solving the blind estimation problem. Simulation is presented in Section IV considering the tanks of water system. In Section V, a discussion about the identifiability problem is proposed, before the conclusion.

II. SOME RESULTS RELATED TO DERIVATIVES OF RANDOM SIGNALS

In the blind parameter estimation problem, one only assumes that statistical features (such as independence or Gaussianity) are satisfied by the unknown input signals $\mathbf{u}$. These conditions can be written into a set of equations involving generalized moments of $\mathbf{u}$. In order to be able to write these equations, we first introduce a few properties satisfied by generalized moments [26]. These properties will then be used to build suited estimation functions $\mathbf{h}$ in Section III.

First, let us present the definition of statistically independent signals and Gaussian signals.

Definition 1: Denote by $\mathcal{F}$ the set of all functions defined from $\mathcal{S}$ to $\mathbb{R}$. The random signals $u_1, \ldots,\ u_m$ of $\mathcal{S}^m$ are statistically independent if $\forall f_1, f_2, \ldots, f_m \in \mathcal{F}$, the random variables $x_1 = f_1\left(u_1\right), \ldots, x_m = f_m\left(u_m\right)$ are statistically independent.

[1]The estimation of the derivatives $\mathbf{y}^{(i)}$ from $\mathbf{y}$ is not addressed in this paper. The reader interested by this topic is referred to [29][12][24][11]

Definition 2: Denote by $\mathcal{L}$ the set of all linear forms defined from $\mathcal{S}^m$ to $\mathbb{R}$. The random signals $u_1, \ldots, u_m$ of $\mathcal{S}^m$ are Gaussian if $\forall f_1, f_2, \ldots, f_m \in \mathcal{L}$, the random variables $x_1 = f_1(u_1), \ldots, x_m = f_m(u_m)$ are Gaussian.

The following proposition gives relationship between independent (resp. Gaussian) signals and their derivatives that will be exploited in next Section (see [5]).

Proposition 1: If the m random signals $u_1, \ldots, u_m$ of $\mathcal{S}$ are independent (resp. Gaussian) then $\forall (k_1, \ldots, k_m) \in \mathbb{N}^m$, $u_1^{(k_1)}, \ldots, u_m^{(k_m)}$ are independent (resp. Gaussian).

III. Estimating functions

This section points out how estimating functions $\mathbf{h}$ could be built when statistical assumptions on the input random signals $\mathbf{u}$ are available. First, we shall consider the case where inputs are assumed to be independent. Then, the case where a few inputs are assumed to be Gaussian will be treated.

A. *Case of independent inputs*

Let us introduce some statistical properties of generalized moments of random vector signal $\mathbf{u} = (u_1, \ldots, u_m) \in \mathcal{S}^m$.

Proposition 2: Define the moment

$$m_{i,j}^{(k)(\ell)}(\mathbf{u}) = E(u_i^{(k)} u_j^{(\ell)}) - E(u_i^{(k)})E(u_j^{(\ell)}), k \geq 0, \ell \geq 0, i, j \in \{1, \ldots, m\}, \tag{6}$$

where $\mathbf{u} = (u_1, \ldots, u_m) \in \mathcal{S}^m$, we have the following properties

$$(i) \quad k + \ell \geq 1 \quad \Rightarrow m_{i,j}^{(k)(\ell)}(\mathbf{u}) = E(u_i^{(k)} u_j^{(\ell)}), \tag{7}$$

$$(ii) \quad k_1 + \ell_1 = k_2 + \ell_2 \quad \Rightarrow \quad m_{i,j}^{(k_1)(\ell_1)}(\mathbf{u}) = (-1)^{\ell_1 - \ell_2} m_{i,j}^{(k_2)(\ell_2)}(\mathbf{u}). \tag{8}$$

$$(iii) \quad m_{i,j}^{(k)(\ell)}(\mathbf{u}) = (-1)^k m_{j,i}^{(k)(\ell)}(\mathbf{u}), \tag{9}$$

Proof: The proof can be done considering that

$$E\left(u_i^{(k)}\right) = 0, \forall k \geq 1, \tag{10a}$$

$$E\left(u_i^{(k)}(t)\, u_j^{(\ell)}(t-\tau)\right) = (-1)^\ell \frac{d^{k+\ell}\gamma_{u_i u_j}(\tau)}{d\tau^{k+\ell}}, \tag{10b}$$

where $\gamma_{u_i u_j}(\tau)$ is the correlation function between u_i and u_j (see [25]). ■

When $(u_1, \ldots, u_m)$ are independent then, for all $k \geq 0$ and $l \geq 0$, we have

$$m_{i,j}^{(k)(\ell)}(\mathbf{u}) = 0 \text{ if } i \neq j. \tag{11}$$

However, Propositions 2 (ii) and (iii) points out relationships between moments. As a consequence, in order to cancel the redundant terms, we can choose the following estimating function:

$$\mathbf{h} : \left\{ \begin{array}{ccc} \mathcal{S}^m & \to & \mathbb{R}^{\frac{(m-1)m}{2}\frac{(q+1)q}{2}} \\ \mathbf{u} & \to & \left(m_{i,j}^{(k)(\ell)}(\mathbf{u}) \right)_{i=1,\ldots,m;\ j=i+1,\ldots,m}^{k=0,\ldots,q\ ;\ \ell=k,\ldots,q} \end{array} \right. \tag{12}$$

where the integer number q is the maximum derivative order of the input signal. Practically, q must be chosen so that the number of estimating equations is equal or larger to the number of unknowns. For q large, one has a large number of estimating functions with respect to the unknown number and one can hope to achieve a robust resolution, but with a higher computational cost. Note that in the expression of estimating functions (12), we only took second order moments. Of course, higher order moments could also be used.

B. Case of Gaussian inputs

Assume now that the inputs are Gaussian, the divergence to Gaussianity can be measured using the Kurtosis, which is equal to zero for Gaussian random variables. Moreover, according to Proposition 1 and Equality (10a), the input derivatives are centered and still Gaussian. As a consequence, the following estimating function could be a good candidate for measuring the (divergence to) Gaussianity of the signal $\mathbf{u}$.

$$\mathbf{h} : \left\{ \begin{array}{ccl} \mathcal{S}^m & \to & \mathbb{R}^{q-1} \\ \mathbf{u} & \to & \begin{pmatrix} E\left([u - E(u)]^4\right) - 3E\left([u - E(u)]^2\right)^2 \\ E(\dot{u}^4) - 3E\left(\dot{u}^2\right)^2 \\ \vdots \\ E\left(\left[u^{(q)}\right]^4\right) - 3E\left(\left[u^{(q)}\right]^2\right)^2 \end{pmatrix} \end{array} \right. . \tag{13}$$

As previously, the integer q (which is the maximum derivative order) must be chosen so that the number n of estimating equations (components of $\mathbf{h}$) is equal or greater than the unknown number.

Remark 1: If the invertible system is linear, *i.e.* $\mathbf{u} = \sum_{i=0}^{i=r} \mathbf{A}_i \mathbf{y}^{(i)}$, and if the inputs are known to be Gaussian then, the outputs $\mathbf{y}$ are also Gaussian [25]. Thus, all matrices $\mathbf{A}_i$ should be considered as feasible, since they lead to a Gaussian input signal $\mathbf{u}$. All parameters (the entries of $\mathbf{A}_i$) should thus be considered as acceptable and the blind estimation is impossible without priors. In fact, additional information, like non-stationarity [28] or temporal correlation [4] of sources could be used in this context like in blind source separation.

C. Approximating the estimating function

The set $\mathbb{P}$ is defined by the following vector equations (see Equation (5)) :

$$\mathbf{g}(\mathbf{p}) \stackrel{\text{def}}{=} \mathbf{h}(\psi_{\mathbf{p}}\left(\mathbf{y}, \dot{\mathbf{y}}, \ldots, \mathbf{y}^{(r)}\right)) = \mathbf{0}. \tag{14}$$

In practice, it is not possible to get an analytical expression for $\mathbf{g}$ since only signal expectations can be estimated. We shall now explain, on a simple example, how an empirical estimate of $\mathbf{g}$ can be obtained. Take for instance the scalar model described by

$$u = \psi_p\left(y, \dot{y}\right) = \dot{y} + p \sin y, \tag{15}$$

and assume that the estimating function is chosen as $h(u) = E(u\dot{u})$. Since u is stationary,

$$\begin{aligned} g(p) &= h(\psi_p\left(y, \dot{y}\right)) = h(\dot{y} + p\sin y) = E\left((\dot{y} + p\sin y)(\ddot{y} + p\dot{y}\cos y)\right) \\ &= E\left(\dot{y}\ddot{y} + p\dot{y}^2\cos y + p\ddot{y}\sin y + p^2\dot{y}\sin y\cos y\right). \end{aligned}$$

On the other hand, define the empirical estimator $\hat{E}\left(x\right)$ for $E(x)$ of a signal as

$$\hat{E}(x) \stackrel{\text{def}}{=} \frac{1}{N}\sum_{k=0}^{N} x(k\tau), \tag{16}$$

where N is the number of available samples and τ is the sampling period. Thus $g(p)$ can be approximated by

$$\hat{g}(p) = \hat{E}\left(\dot{y}\ddot{y}\right) + p\hat{E}\left(\dot{y}^2\cos y\right) + p\hat{E}\left(\ddot{y}\sin y\right) + p^2\hat{E}\left(\dot{y}\sin y\cos y\right). \tag{17}$$

The function $g(p)$ is thus approximated by the second degree polynomial $\hat{g}(p)$, the coefficients of which are computed from the knowledge of the signal $y(t)$.

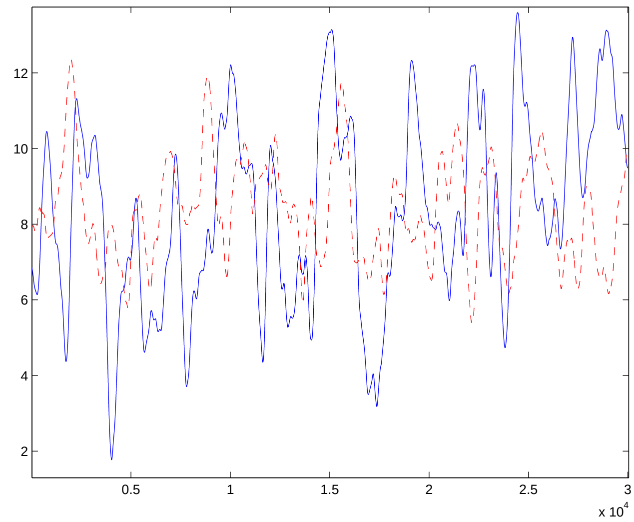

Fig. 2. Signal $u_1(t)$ and $u_2\,(t)$.

IV. Simulation

In this section, we consider the system of Example 1, where the input and the observed signals are related to an inverse model described in (3). We shall assume the statistical independence of the inputs and we will design an estimating function in order to estimate the unknown parameters without the knowledge of the inputs.

Consider two independent colored Gaussian signals u_1 and u_2 of $\mathcal{S}$ obtained as a filtering of a white Gaussian noise (N samples). These two signals feed a parametric nonlinear model described by the two following relations:

$$\begin{pmatrix} u_1(t) \\ u_2(t) \end{pmatrix} = \begin{pmatrix} \dot{y}_1\,(t) + b\sqrt{2gy_1\,(t)} + a.sign\,(y_1\,(t) - y_2\,(t))\,\sqrt{2g\,|y_1\,(t) - y_2\,(t)|} + n_1(t) \\ \dot{y}_2\,(t) + b\sqrt{2gy_2\,(t)} - a.sign\,(y_1\,(t) - y_2\,(t))\,\sqrt{2g\,|y_1\,(t) - y_2\,(t)|} + n_2(t) \end{pmatrix} \tag{18}$$

where the two parameters are $p_1^* = a^* = 0.3$ and $p_2^* = b^* = 0.2$ and $\mathbf{n}(t) = (n_1(t), n_2(t))$ are an additive Gaussian noise (mean μ and variance σ^2). Figures 2 and 3 represent the inputs and the outputs with $\mathbf{n}(t) = \mathbf{0}$ $(\forall t)$ and $N = 30000$.

Assume that u_1 and u_2 are independent. No other assumption are taken into account: especially, the Gaussianity is not exploited. According to Subsection III-A, we choose the following estimating function $\mathbf{h}$:

$$\mathbf{h} = \begin{pmatrix} E\left(u_1 u_2\right) - E\left(u_1\right) E\left(u_2\right) \\ E\left(\dot{u}_1 u_2\right) \end{pmatrix} \tag{19}$$

which provides two equations (as many as the number of parameters); $\mathbf{h}(u_1, u_2)$ vanishes when u_1 and u_2, and $\dot{u}_1$ and u_2 become uncorrelated. Equivalently to subsection III-C, the condition $\mathbf{h}(\mathbf{u}) = \mathbf{0}$ can be approximated by

$$\Sigma_I(N) : \begin{cases} \hat{E}\left(u_1 u_2\right) - \hat{E}\left(u_1\right) \hat{E}\left(u_2\right) & = & 0 \\ \hat{E}\left(\dot{u}_1 u_2\right) & = & 0 \end{cases} \tag{20}$$

According to the model (18), and since

$$\dot{u}_1\left(t\right) = \ddot{y}_1\left(t\right) + \frac{\sqrt{g} b \dot{y}_1\left(t\right)}{\sqrt{2 y_1\left(t\right)}} + \frac{\sqrt{g} a \dot{y}_1\left(t\right)}{\sqrt{2\left|y_1\left(t\right) - y_2\left(t\right)\right|}}, \tag{21}$$

we have

$$\begin{array}{lcl} \hat{E}(u_1) & = & \hat{E}(\dot{y}_1) + b\sqrt{2g}\hat{E}(\sqrt{y_1}) + a\sqrt{2g}\hat{E}(sign\left(y_1 - y_2\right)\sqrt{\left|y_1 - y_2\right|}), \\ \hat{E}(u_2) & = & \hat{E}(\dot{y}_2) + b\sqrt{2g}\hat{E}(\sqrt{y_2}) - a\sqrt{2g}\hat{E}(sign\left(y_1 - y_2\right)\sqrt{\left|y_1 - y_2\right|}), \\ \hat{E}(u_1 u_2) & = & \hat{E}(\dot{y}_1\dot{y}_2) + b\sqrt{2g}\hat{E}(\dot{y}_2\sqrt{y_1} + a\sqrt{2g}\hat{E}(\dot{y}_2 sign\left(y_1 - y_2\right)\sqrt{\left|y_1 - y_2\right|}) \\ & & +\sqrt{2g}b\hat{E}(\dot{y}_1\sqrt{y_2}) + 2gb^2\hat{E}(\sqrt{y_1 y_2}) \\ & & +2gab\hat{E}(sign\left(y_1 - y_2\right)\sqrt{y_2\left|y_1 - y_2\right|}) \\ & & -a\sqrt{2g}\hat{E}(\dot{y}_1 sign\left(y_1 - y_2\right)\sqrt{\left|y_1 - y_2\right|}) \\ & & -ab\sqrt{2g}\hat{E}(\sqrt{2gy_1} sign\left(y_1 - y_2\right)\sqrt{2g\left|y_1 - y_2\right|}) - 2a^2 g\hat{E}(\left|y_1 - y_2\right|), \\ \hat{E}(\dot{u}_1 u_2) & = & \hat{E}(\ddot{y}_1\dot{y}_2) + \frac{\sqrt{g}b}{2}\hat{E}(\frac{\dot{y}_1\dot{y}_2}{\sqrt{y_1}}) + \frac{\sqrt{g}a}{2}\hat{E}(\frac{\dot{y}_1\dot{y}_2}{\sqrt{\left|y_1 - y_2\right|}}) + b\sqrt{2g}\hat{E}(\ddot{y}_1\sqrt{y_2}) \\ & & +b^2 g\hat{E}(\dot{y}_1\sqrt{\frac{y_2}{y_1}}) + gab\hat{E}(\dot{y}_1\sqrt{\frac{y_2}{\left|y_1 - y_2\right|}}) \\ & & -a\sqrt{2g}\hat{E}(\ddot{y}_1 sign\left(y_1 - y_2\right)\sqrt{\left|y_1 - y_2\right|}) \\ & & -agb\hat{E}(\dot{y}_1 sign\left(y_1 - y_2\right)\sqrt{\frac{\left|y_1 - y_2\right|}{y_1}}) - ga^2\hat{E}(\dot{y}_1 sign\left(y_1 - y_2\right)). \end{array} \tag{22}$$

The system (20) is composed of two nonlinear equations whose coefficients ($\hat{E}(\dot{y}_1)$,$\hat{E}(\dot{y}_1)\dots$) depend on N and with two unknowns a and b. We solved this system for different values of N using an interval method (see [16], [23]). For each N, we have found only one solution vector $\hat{\mathbf{p}}(N)$. Table of Figure (4) represents the estimation square error estimation for different values of N. One can check $\hat{\mathbf{p}}(N)$ tends to $\mathbf{p}^*$, the true parameter vector, as N tends to infinity.

Note that, in the presence of noise, the proposed method is ill-suited (see Table 5) since differentiation leads to noise amplification. In this context, our approach fails to give any reliable

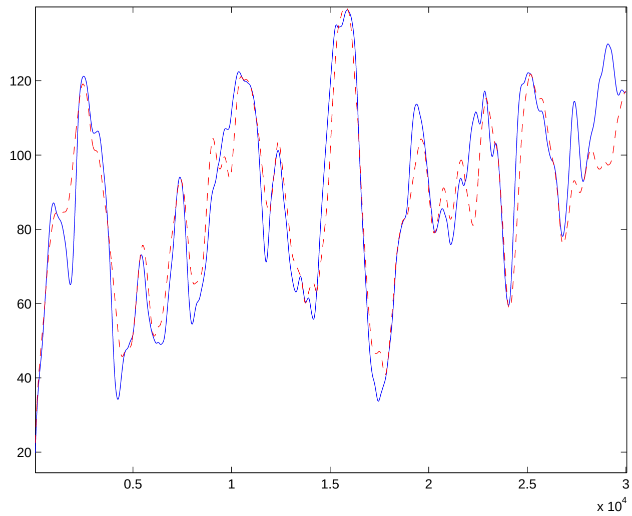

Fig. 3. Signal $y_1(t)$ and $y_2(t)$.

N	1000	5000	10000	20000	30000	50000
$\hat{E}\left([\hat{p}_1(N) - p_1^*]^2\right)$	$5 \cdot 10^{-2}$	$3.4 \cdot 10^{-2}$	$4.5 \cdot 10^{-2}$	$\cdot 10^{-3}$	$7.3 \cdot 10^{-5}$	$6.7 \cdot 10^{-5}$
$\hat{E}\left([\hat{p}_2(N) - p_2^*]^2\right)$	$4.8 \cdot 10^{-2}$	$4.4 \cdot 10^{-2}$	$2 \cdot 10^{-3}$	$4 \cdot 10^{-4}$	$6.7 \cdot 10^{-5}$	$6.7 \cdot 10^{-5}$

Fig. 4. Parametric square error for blind estimation based on independence prior (without noise).

results without a serious adaptation. However there exists practical situations where the number of outputs is larger than that of outputs and/or where more statistical properties of the inputs signal are available. For such cases, where noise is involved, our approach can also be used as an effective method for estimating the parameters of a system [21][18].

Variance of noise σ^2	0	1	4	9	25	36
$\hat{E}\left([\hat{p}_1(N) - p_1^*]^2\right)$	$7.3 \cdot 10^{-5}$	$6.9 \cdot 10^{-4}$	10^{-3}	$6 \cdot 10^{-2}$	$7 \cdot 10^{-2}$	$1.3 \cdot 10^{-1}$
$\hat{E}\left([\hat{p}_2(N) - p_2^*]^2\right)$	$6.7 \cdot 10^{-5}$	$3.7 \cdot 10^{-4}$	$2.4 \cdot 10^{-3}$	$3 \cdot 10^{-2}$	$3 \cdot 10^{-2}$	$1 \cdot 10^{-1}$

Fig. 5. Parametric square error for blind estimation based on independence prior in presence of noise (with $\mu = 0$ and $N = 30000$ samples).

V. Blind identifiability

In the parameter estimation problems (in blind or not), the question to check the uniqueness of the parameters, *i.e.* the identifiability, is tough. By analogy with the (structural) identifiability defined when the inputs are measured [31], the *blind identifiability* characterizes the chances of success of the blind estimation process and could be defined as follow : Formally, a invertible system $\mathbf{u} = \psi_{\mathbf{p}^\star}\left(\mathbf{y}, \ldots, \mathbf{y}^{(r)}\right)$ is *blindly identifiable according to the independence assumption* if $\forall \mathbf{p}^\star \in \mathcal{P}$

$$\begin{cases} \psi_{\mathbf{p}^\star}\left(\mathbf{y}, \ldots, \mathbf{y}^{(r)}\right) \text{ are independent} \\ \psi_{\hat{\mathbf{p}}}\left(\mathbf{y}, \ldots, \mathbf{y}^{(r)}\right) \text{ are independent} \end{cases} \Longrightarrow \hat{\mathbf{p}} = \mathbf{p}^\star. \tag{23}$$

For a system which satisfies the condition (23), the independence assumption is rich enough to estimate the parameters in an unique way.

Example 2: Consider the following (linear) invertible system

$$\begin{cases} u_1 = p_1 y_1 + p_2 y_2 \\ u_2 = p_2 y_1 + p_1 y_2 \end{cases} \tag{24}$$

where the unknown inputs are assumed independent. Suppose that the true vector of parameters $\mathbf{p}^\star = (p_1^\star, p_2^\star)$ leads to independent inputs $(u_1^\star, u_2^\star)^T$, then, $\forall \alpha \in \mathbb{R}, \mathbf{p} = (\alpha p_1^\star, \alpha p_2^\star)$ leads to the inputs $(\alpha u_1^\star, \alpha u_2^\star)^T$ which are still independent. Hence, the system (24) is not blindly identifiable according to the independence assumption.

Likewise the "classical" identifiability, the blind identifiability is difficult to verify in practice. Some basic conditions can be obtained: For example, if the system is unidentifiable, then it is blindly unidentifiable. However, give necessary and sufficient conditions to check whether an invertible system invertible is blindly identifiable (for example according to independence assumption) is beyond the scoop of the paper. Although no proof of parameter uniqueness is given, the proposed method, based on intervals analysis, returns the set of compatible parameters (with the estimating function). As a consequence, if the solution is unique then the system is identifiable otherwise no conclusion can be reach and we should add equations in order to get a reduction of the number of solutions.

VI. Conclusion

In this paper, a new blind parameter estimation approach based on statistical assumptions on the unknown input signals has been proposed. We have shown that for a large class of parametric models, the knowledge of a few statistical cross-moments of outputs can be used for estimating the unknown parameters.

As we explained, our goal is not to provide a robust estimation method, but simply to prove that borderline problems, basically considered as unsolvable, can be solved using weak statistical priors on the input signals. Moreover, this paper points out the interest of using statistics of the derivatives of signals.

This approach is related to second-order blind source separation (BSS) method [4] based on delayed variance-covariance matrices, in which delays instead of derivatives are used. Of course, when observations are noisy, when the number of samples is not large enough or when the model is not perfectly known (*e.g.* the order r is unknown), the method proposed in this paper does not lead to reliable estimations. Further investigations include the existence condition and the uniqueness issues, the relationships with BSS method using delayed variance-covariance matrices, and robust algorithms especially for noisy observations or small size samples.

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