Identification of Wiener systems with quantized inputs and binary-valued output observations

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**Abstract**

This paper investigates identification of Wiener systems with quantized inputs and binary-valued output observations. By parameterizing the static nonlinear function and incorporating both linear and nonlinear parts, we begin by investigating system identifiability under the input and output constraints. Then a three-step algorithm is proposed to estimate the unknown parameters by using the empirical measure, input persistent patterns, and information on noise statistics. Convergence properties of the algorithm, including strong convergence and mean-square convergence rate, are established. Furthermore, by selecting a suitable transformation matrix, the asymptotic efficiency of the algorithm is proved in terms of the Cramér–Rao lower bound. Finally, numerical simulations are presented to illustrate the main results of this paper.

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1. Introduction

Wiener systems are often used to describe nonlinear systems in practice. Such systems are typically comprised of two blocks: a linear dynamic system followed by a nonlinear static function. Practical Wiener systems are exemplified by distillation columns (Zhu, 1999), pH control processes (Kalafatis, Arifin, Wang, & Cluett, 1995), and biological systems (Hunter & Korenberg, 1986). Theoretically, some nonlinear systems, which are not of a Wiener structure, may be represented or approximated by a multivariate Wiener model (Boyd & Chua, 1985). Consequently, its study carries profound theoretical and practical significance.


Along with the rapid advancement of sensor and communication technologies (Shen, Tan, Wang, Wang, & Lee, 2015; Xie & Wang, 2014), system identification under binary-valued/quantized observations has also drawn a lot of attention during the past decade (Casini, Garulli, & Vicino, 2012; Godoy, Goodwin, Agüero, Marelli, & Wigren, 2011; Guo & Zhao, 2013; Wang, Yin, Zhang, & Zhao, 2010; Wang, Zhang, & Yin, 2003; Wigren, 1998).
Identification of Wiener systems under binary-valued/quantized observations becomes naturally an interesting problem. Zhao, Wang, Yin, and Zhang (2007) presented the first algorithm to this problem. Under scaled full-rank periodic inputs and binary-valued observations, Zhao et al. (2007) showed that the identification of Wiener systems could be decomposed into a finite number of core identification problems. The concept of joint identifiability of the core problem was introduced to capture the essential conditions under which a Wiener system could be identified with binary-valued observations. A strongly convergent algorithm was constructed and proved to be asymptotically efficient for the core identification problems, achieving asymptotic optimality in its convergence rate. The idea and technique developed in Zhao et al. (2007) has also been successfully applied to identification of Hammerstein systems with quantized observations (Zhao, Wang, Yin, & Zhang, 2010).

However, commonly encountered inputs are not necessarily periodic. Input signals often cannot be arbitrarily selected to be periodic (Kang, Zhai, Liu, & Zhao, 2015; Ljung, 1987), and in adaptive control the control input is adjusted in real time and is usually non-periodic (Guo, 1993; He, Zhang, & Ge, 2014). Under both quantized inputs and quantized output observations, Guo, Wang, Yin, Zhao, and Zhang (2015) offered a constructive method to identify finite impulse response (FIR) systems, in which regressor sequences were classified into distinct pattern sets according to their values. It was shown that input–output data could be grouped, without losing any information, on the basis of both quantized output observations and input regressor patterns and used to derive an asymptotically efficient algorithm. This paper extends this idea to identify Wiener systems under quantized inputs and binary-valued output observations.

Different from the identification algorithms for linear systems in Guo et al. (2015), identification of Wiener systems is more complex, mainly because the internal variables between the linear and nonlinear subsystems are unmeasured, making it hard to identify the subsystems individually. In this paper, for identifiable Wiener systems, a three-step identification algorithm is proposed. The first step aims to estimate the output of the nonlinear function by using empirical measures and organize its inputs a finite number of possible values defined as the products of basic persistent patterns and parameters of the linear dynamics. Then the second step estimates the parameters of the nonlinear function and its input values jointly. Finally, the third step estimates the parameters of the linear dynamics. Under some typical assumptions on system order, input persistent excitation, and noise distribution functions, the algorithm is shown to be strongly convergent and asymptotically efficient in terms of the Cramér–Rao (CR) lower bound.

The rest of the paper is organized into the following sections. Section 2 formulates the Wiener systems identification problem with quantized inputs and binary-valued observations. System identifiability under input and output quantization is discussed in Section 3. A three-step identification algorithm is introduced in Section 4 based on empirical measures, persistent patterns, relations between the linear and nonlinear subsystems. Section 5 establishes convergence properties of the algorithm, including strong convergence, mean-square convergence rate, and asymptotic efficiency. A numerical case study is presented in Section 6 to demonstrate effectiveness of the algorithm and the convergence properties. Finally, findings of the paper are summarized in Section 7, together with remarks on some open issues.

2. Problem formulation

Consider a single-input-single-output discrete-time Wiener system described by

\[
\begin{align*}
  x_k &= \sum_{i=1}^{n} a_i u_{k-i+1} \\
  y_k &= H(x_k, \eta) + d_k
\end{align*}
\]

where \( u_k, x_k \) and \( d_k \) are the input, the intermediate variable, and the system noise, respectively. \( H(\cdot, \eta) : \mathcal{D}_H \mapsto \mathbb{R} \) is a parameterized static nonlinear function with domain \( \mathcal{D}_H \subseteq \mathbb{R} \) and vector-valued parameter \( \eta \in \Omega_H \subseteq \mathbb{R}^m \). Both \( n \) and \( m \) are known. By defining the regressor \( \phi_k = [u_k, \ldots, u_{k-n+1}]' \) and \( \theta = [a_1, \ldots, a_n]' \), the linear dynamics can be expressed compactly as \( x_k = \phi_k \theta \). Here \( z' \) denotes the transpose of \( z \in \mathbb{R}^{1 \times n} \) for a vector or matrix.

The system structure is shown in Fig. 1, in which the input \( u_k \) is quantized and takes a finite number of possible values, \( u_k \in \mathcal{U} = \{\mu_1, \ldots, \mu_l\} \). The output \( y_k \) is measured by a binary sensor with a finite threshold \( C \in \mathbb{R} \), which can be represented by an indicator function

\[
s_k = I(y_k \leq C) = \begin{cases} 1, & y_k \leq C; \\ 0, & \text{otherwise}. \end{cases}
\]

Based on \( \{u_k\} \) and \( \{s_k\} \), this paper will first discuss the issue of identifiability, then design an algorithm to identify \( \theta \) and \( \eta \) for identifiable systems, and finally establish key convergence properties of the algorithm.

Assumption 2.1. Suppose that \( \{d_k\} \) is a sequence of i.i.d. (independent and identically distributed) random variables. The accumulation distribution function \( F(\cdot) \) of \( d_1 \) is invertible and the inverse function denoted by \( F^{-1}(\cdot) \) is twice continuously differentiable. The moment generating function of \( d_1 \) exists.

Remark 2.1. In this paper, the output quantizer is binary-valued with the threshold \( C \). For multi-threshold quantizers, the reader is referred to Wang et al. (2010) in which a quasi-convex combination technique was introduced to combine information from different thresholds and to achieve asymptotic efficiency. For more general quantizers, Wigren (1998) introduced a stochastic gradient-based adaptive filtering algorithm. Its analysis method with an associated differential equation may be useful for other types of systems.

3. System identifiability

System identification addresses the fundamental issue: Under what conditions, the parameters of a Wiener system can be uniquely determined from its noise-free input–output observations? For identifiable systems, algorithms can then be developed to estimate system parameters under noisy observations.

Suppose that \( u = \{u_k, k = 1, 2, \ldots\} \) is an arbitrary input sequence taking quantized values in \( \mathcal{U} = \{\mu_1, \ldots, \mu_l\} \). The input \( u \) generates a regressor sequence \( \{\phi_k\} \) that takes values in \( r^n \) possible (row vector) patterns denoted by \( \mathcal{P} = \{\pi_1, \ldots, \pi_l\} \). Pattern examples include \( \pi_1 = [\mu_1, \ldots, \mu_1, \mu_1], \pi_2 = [\mu_1, \ldots, \mu_1, \mu_2], \) etc.

For a given input sequence \( u \) and its corresponding regressor sequence \( \{\phi_{n+1}, \ldots, \phi_{n+N}\} \), denote \( (N\text{-dependent}) N_j = \sum_{i=1}^{n} I(\phi_{n+i} = \pi_j), j \in \{1, \ldots, l\} \). That is, \( \{\phi_{n+1}, \ldots, \phi_{n+N}\} \) contains \( N_j \) copies of the pattern \( \pi_j \).
Assumption 3.1. The input sequence \( u \) is deterministic. There exists \( \beta_j \geq 0 \) such that \( \lim_{u \to \infty} N_j / N = \beta_j \). If \( \beta_j > 0 \), then the pattern \( \pi_j \) is said to be persistent in \( u \). Without loss of generality, suppose that for the input \( u \) under study, \( \beta_j \neq 0 \) for \( j \in L_0 = \{1, \ldots, l_0\} \) and \( \beta_j = 0 \) for \( j \in L_0' = \{l_0 + 1, \ldots, l\} \).

It will become clear that convergence properties depend only on persistent patterns. As a result, the non-persistent patterns \( \pi_{0+1}, \ldots, \pi_l \in L_0' \) will not be used in designing algorithms.

Denote \( w_j = \pi_j \theta \). Then, the input–output mapping of the nonlinear function becomes

\[
\begin{align*}
H(w_1, \eta) &= \pi_1, \\
\vdots \\
H(w_n, \eta) &= \pi_n,
\end{align*}
\]

where the output \( \pi = [\pi_1, \ldots, \pi_n] \in \mathbb{R}^b \) can be derived from observed data and are considered to be known in study of identifiability.

Let

\[
\psi = \begin{bmatrix} \pi_1 \\ \vdots \\ \pi_n \end{bmatrix},
\]

and assume that \( \psi \) has full column rank (then \( l_0 \geq n \)), which is a basic persistent excitation condition in identification of FIR systems with quantized inputs and outputs (Guo et al., 2015). Hence, one can always select \( n \) patterns from \( \pi_1, \ldots, \pi_n \) such that their transposes constitute a basis of \( \mathbb{R}^n \). Without loss of generality, let these \( n \) patterns be \( \pi_1, \ldots, \pi_n \), which will be called the set of basic persistent patterns.

Consequently, all other persistent patterns can be represented by the basis, \( \pi'_j = \sum_{i=1}^{n} y_{ij} \pi_i, j = n + 1, \ldots, l_0 \), which implies that

\[ w_j = \sum_{i=1}^{n} y_{ij} w_i, \quad j = n + 1, \ldots, l_0. \]

Substituting these into (3), we have

\[
(4)
\]

and asumption 1 it is known that

\[
(5)
\]

Equality (5) contains \( l_0 \) equations and \( n + m \) unknowns. If the solution to (5) exists and is unique, then \( \eta \) and \( W \triangleq [w_1, \ldots, w_n]^\top \) can be obtained. Furthermore, \( \theta \) can be derived from \( W \) since \( W = \Phi \theta \) and \( \Phi \) is full rank with \( \Phi \triangleq [\pi_1, \ldots, \pi_n]^\top \). In this sense, the system (1) is identifiable. To ensure this identifiability in the algorithm design, we give an assumption as follows.

Assumption 3.2. There exists a compact set \( \mathcal{S} \subseteq \mathbb{R}^b \) that contains the true output \( \pi \in \mathcal{S} \) such that for any \( \xi \in \{\xi_1, \ldots, \xi_l\} \in \mathcal{S} \), the equations

\[
(6)
\]

have a unique solution \( [x_1, \ldots, x_n, \eta] \) \( \in \mathbb{R}^{n+m} \), denoted by \( \varphi(\xi) \). Moreover, \( \varphi(\xi) \) is bounded and continuous in \( \mathcal{S} \).

For a given full (row) rank matrix \( \Gamma \in \mathbb{R}^{(n+m) \times l_0} \), denote its range from \( \mathcal{S} \) as \( \mathcal{S}^0 = \{ \zeta : \zeta = \Gamma \xi, \xi \in \mathcal{S} \} \subseteq \mathbb{R}^{n+m} \). Let

\[
(7)
\]

Then, for any \( \xi \in \mathcal{S}^0 \), there exist \( \xi \in \mathcal{S} \) and \( \xi^0 \in \mathbb{R}^b \) such that \( \xi = \Gamma \xi \) and \( \xi = \Gamma^+ \xi + (I - \Gamma^+ \Gamma) \xi^0 \), where \( \Gamma^+ \) represents the Moore–Penrose inverse and \( I \) is the identity matrix of suitable dimension. Under Assumption 3.2, \( \mathbb{H}(\varphi(\xi)) = \xi \). Hence \( G(\varphi(\xi)) = \Gamma \mathbb{H}(\varphi(\xi)) = \Gamma \xi = \xi \), which implies that

\[
G \left( \rho(I^+ \xi + (I - I^+ \Gamma) \xi^0) \right) = \xi.
\]

Therefore, \( \rho(I^+ \xi + (I - I^+ \Gamma) \xi^0) \) is a solution of the equation

\[
(8)
\]

In fact, (7) defines a linear transformation on \( \mathbb{H}(x_1, \ldots, x_n, \eta) \) by the left multiplication of a full-rank matrix. This transformation has no effect on the existence of solutions to Eq. (6). In the subsequent algorithm design, \( \Gamma \) will be used to improve convergence properties of the algorithm in Section 5.

Remark 3.1. If specific parametric models are considered on the nonlinear function, certain normalization is often needed to ensure that the parameters are independent. For example, consider the nonlinear model \( y_k = b_0 + b_1 x_k + b_2 x_k^2 \) with unknown parameters \( \{b_0, b_1, b_2\} \); and the linear dynamic system \( x_k = a_1 x_{k-1} + a_2 x_{k-2} \), where there are only three independent parameters, but four unknowns. Without normalization on the scaling factor, the parameters cannot be uniquely determined from any input–output sequence. As a remedy, one may impose \( b_2 = 1 \). In this paper, we assume that such normalization has already been included in the model parameterization.

4. Identification algorithm

Under Assumption 3.2, by (5) it is known that

\[
(9)
\]

Since this mapping \( \tau(\alpha) \) is known and continuous, one may estimate \( \alpha \) first, and then derive estimates for \( W \) and \( \eta \) via (8). With this in mind, an identification algorithm is constructed as follows, which is divided into three steps.

Identification Algorithm:

1. (Estimate \( \alpha \)). At \( N \) (after \( N + n \) observations), for \( j \in L_0 \), by (1) the system outputs under \( \pi_j \) can be described by

\[
y_k = H(\pi_j \theta, \eta) + d_k = H(w_j, \eta) + d_k
\]

and the corresponding binary-valued observations are denoted by \( s^d_k = I_{\{y_k \leq \xi_l\}} \).

Define

\[
(10)
\]

and let

\[
(11)
\]

(12) (Estimate \( \theta \)). Under Assumption 3.2, an estimate of \( \theta \) denoted by \( \hat{\theta}_N \) can be derived by

\[
(13)
\]
Proof. By virtue of Theorem 5.1, we have 
\[ N \rightarrow \bar{\theta} \text{ w.p.1 as } N \rightarrow \infty. \]
\[ \tilde{\theta}_N \rightarrow \bar{\theta} \text{ w.p.1 as } N \rightarrow \infty. \] (14)

5. Convergence properties

This section establishes key convergence properties of the identification algorithm, including strong convergence, mean-square convergence rate, and asymptotic efficiency.

5.1. Strong convergence

Theorem 5.1. Consider system (1) with binary-valued observations (2). If \( \psi \) given by (4) is full column rank, and Assumptions 2.1, 3.1, and 3.2 hold, then \( \tilde{\theta}_N \) from (11) converges strongly to the true \( \theta \), 
\[ \tilde{\theta}_N \rightarrow \theta \text{ w.p.1 as } N \rightarrow \infty. \]

Proof. By the strong law of large numbers and (9), we have 
\[ \tilde{\theta}_N \rightarrow \bar{\theta} \text{ w.p.1 as } N \rightarrow \infty, \]
which together with Assumption 2.1 implies that 
\[ C \rightarrow F^{-1}(S_{\alpha}) \rightarrow H(w_j, \eta), \text{ w.p.1 as } N \rightarrow \infty, \quad j \in L_0. \]
From (9) and (10), it follows that \( \tilde{\theta}_N \rightarrow \alpha \text{ w.p.1 as } N \rightarrow \infty. \)
Since \( \tau(\zeta) \) is continuous in \( \mathcal{Z}^{\tau} \), \( \tilde{\theta}_N \rightarrow \tau(\alpha) \rightarrow \tau(\alpha) = \theta \) by (8). This completes the proof. \[ \square \]

Theorem 5.2. Under the conditions of Theorem 5.1, \( \tilde{\theta}_N \) from (14) converges strongly to the true \( \theta \), 
\[ \tilde{\theta}_N \rightarrow \theta \text{ w.p.1 as } N \rightarrow \infty. \]

Proof. By virtue of Theorem 5.1, we have 
\[ \tilde{W}_N \rightarrow W = \psi \theta, \text{ w.p.1 as } N \rightarrow \infty, \]
which together with (14) yields that 
\[ \tilde{\theta}_N \rightarrow \psi^{-1}\tilde{W}_N \rightarrow \psi^{-1}\psi \theta = \theta, \text{ w.p.1 as } N \rightarrow \infty. \]
\[ \square \]

5.2. Asymptotic efficiency

For convenience, denote \( F^d(\phi) = df(x)/dx \), \( F_{CH}(x) = F(C - H(x, \eta)), \) 
\[ \Lambda = \text{diag} \left[ \begin{array}{c} F_{CH}(w_1) \ \cdots \ F_{CH}(w_{j_0}) \end{array} \right] \]
\[ \gamma^d(\phi) = \frac{\partial \eta(\phi)}{\partial \phi} = \begin{bmatrix} \frac{\partial \eta_1(\phi)}{\partial \phi} & \cdots & \frac{\partial \eta_{\tau_{j_0}}(\phi)}{\partial \phi} \end{bmatrix}, \quad j = 1, \ldots, j_0. \]
\[ \gamma^d(\phi) = \frac{\partial \eta(\phi)}{\partial \phi} = \begin{bmatrix} \frac{\partial \eta_1(\phi)}{\partial \phi} & \cdots & \frac{\partial \eta_{\tau_{j_0}}(\phi)}{\partial \phi} \end{bmatrix}, \quad j = 1, \ldots, j_0. \]
\[ B = \frac{\partial G}{\partial \eta}, \quad D = \frac{\partial H}{\partial \eta}. \]
where \( \text{diag}[\tilde{z}_1, \ldots, \tilde{z}_N] = \text{diag}[^\tau z_1, \ldots, ^\tau z_N] \) is a diagonal matrix. Let 
\[ \Sigma(N; \bar{\theta}) \] represent the covariance matrix of the estimation error of \( \tilde{\theta}_N \), i.e., 
\[ \Sigma(N; \bar{\theta}) = E(\tilde{\theta}_N - \bar{\theta})(\tilde{\theta}_N - \bar{\theta})^\top, \quad N = 1, 2, \ldots, \]
where \( E(\cdot) \) is the expectation.

Lemma 5.1. If \( \mathbb{E}(x_1, \ldots, x_n, \eta) \) is differentiable at \( \phi \), then the Cramér–Rao lower bound for estimating \( \phi \) based on observations of \( \{s_k, 1 \leq k \leq N\} \) is 
\[ \Sigma_{CR}(N; \phi) = \left( \sum_{j=1}^{N_j} \frac{F_{CH}(w_j)}{F_{CH}(w_j)(1 - F_{CH}(w_j))} \right)^{-1}. \]

Proof. Let \( z_k \) be some possible sample value of \( s_k \). Since \( \{d_k\} \) is i.i.d, the likelihood function of \( s_1, \ldots, s_N \) taking values \( z_1, \ldots, z_N \) conditioned on \( \phi \) is 
\[ \ell(z_1, \ldots, z_N; \phi) = \text{Pr}[s_1 = z_1, \ldots, s_N = z_N; \phi] \]
\[ = \prod_{k=1}^{N_j} \left[ F(C - H(x_k, \eta)) \right]^{s_k} \left[ 1 - F(C - H(x_k, \eta)) \right]^{1-s_k} \]
\[ = \prod_{k=1}^{N_j} \left[ F_{CH}(x_k) \right]^{s_k} \left[ 1 - F_{CH}(x_k) \right]^{1-s_k}. \]

Replace the particular realizations \( z_k \) by their corresponding random variables \( s_k \) and denote the resulting quantity by \( \ell = \ell(s_1, \ldots, s_N; \phi) \). Set \( M_{N_j} = \{ k : \phi_k = \pi_k, 1 \leq k \leq N \} \) and \( x_j = \frac{1}{N} \sum_{k \in M_{N_j}} s_k \). It is apparent that \( E x_j = F_{CH}(w_j) \). Then, we have 
\[ \ell = \prod_{j=1}^{N_j} \prod_{k \in M_{N_j}} \left[ F_{CH}(w_j) \right]^{s_k} \left[ 1 - F_{CH}(w_j) \right]^{1-s_k} \]
\[ = \prod_{j=1}^{N_j} \left[ F_{CH}(w_j) \right]^{N_j x_j} \left[ 1 - F_{CH}(w_j) \right]^{N_j - N_j x_j}, \]
which leads to log \( \ell = \sum_{j=1}^{N_j} \left[ F_{CH}(w_j) \right]^{s_k} \left[ 1 - F_{CH}(w_j) \right]^{1-s_k} \)
and 
\[ \frac{\partial \log \ell}{\partial \phi} = \sum_{j=1}^{N_j} \left[ \frac{F_{CH}(w_j)}{F_{CH}(w_j)(1 - F_{CH}(w_j))} \right] \frac{\partial H(\phi)}{\partial \phi} \]
\[ + \left[ \frac{F_{CH}(w_j)}{F_{CH}(w_j)(1 - F_{CH}(w_j))} \right] \frac{\partial H(\phi)}{\partial \phi} \]
Consequently, it can be verified that 
\[ E \left[ \frac{\partial^2 \log \ell}{\partial \phi^2} \right] = - \sum_{j=1}^{N_j} \left[ \frac{F_{CH}(w_j)}{F_{CH}(w_j)(1 - F_{CH}(w_j))} \right]^2 \left[ \frac{\partial H(\phi)}{\partial \phi} \right]^2 \]
and (17) follows. \[ \square \]

Remark 5.1. The assumption that the input \( u \) is deterministic simplifies analysis. If the input \( u \) is stochastic, the regressor sequence \( \{\phi_k\} \) will be dependent, unless the system is just a gain. As a result, \( \{s_k\} \) becomes dependent even if \( \{u_k\} \) is i.i.d. This makes it difficult to derive the joint distribution of \( \{s_k\} \) or obtain the CR lower bound for estimating \( \phi \).

Theorem 5.3. Under the conditions of Theorem 5.1 and Lemma 5.1, if \( \tau(\phi) \) is differentiable at \( \alpha \) and \( D \) in (16) has full row rank, then the estimate \( \tilde{\theta}_N \) from (11) has the mean-square convergence rate 
\[ N \Sigma(N; \bar{\theta}) \rightarrow (FD)^{-1} \Gamma \gamma^2 \Lambda^\top (D')^{-1} \text{ as } N \rightarrow \infty, \]
where \( \gamma = \text{diag}[1/\sqrt{\tau}, \ldots, 1/\sqrt{\tau}] \) and \( \Lambda \) is given by (15).
Proof. By the mean value theorem, from (8) and (11) there exist \( \hat{\alpha}_N, \dot{\alpha}_N, \ldots, \dot{\alpha}_N^{\pm 2m} \) on the line segment \( \alpha \) and \( \alpha \) such that
\[
\hat{\alpha}_N (\alpha) = \frac{d}{d\alpha} \left( \frac{\varphi(\alpha)}{\varphi(\alpha)} \right)_{\alpha = \alpha}.
\]
By Wang et al. (2010), it can be concluded that \( \sqrt{N}(C - F^{-1}(\hat{\alpha}_N)) \rightarrow N \left( 0, \frac{\varphi(w_1) \cdot \varphi(w_2)}{\varphi(\alpha)} \right) \), which implies that
\[
\begin{align*}
\tau_N \left[ C - F^{-1}(\hat{\alpha}_N) - H(w_1), \eta \right] & \rightarrow N \left( 0, \Lambda^2 \right) \quad \text{as } N \rightarrow \infty,
\end{align*}
\]
as \( N \rightarrow \infty \), where \( \tau_N = \text{diag}(\sqrt{N}_1, \ldots, \sqrt{N}_m) \) and \( \dot{\alpha}_N \) denotes convergence in distribution. In the light of Assumption 3.1, we have \( \tau_N \rightarrow Y^{-1} \) as \( N \rightarrow \infty \). By (10), one can get
\[
\sqrt{N}(\hat{\alpha}_N - \alpha) \rightarrow N(0, \Gamma \gamma^2 \Lambda^2 \Gamma') \quad \text{as } N \rightarrow \infty.
\]
Note that \( \hat{\alpha}_N \rightarrow \alpha \) w.p.1. as \( N \rightarrow \infty \), by (7) and (18)–(19) it can be seen that
\[
N \sum(N; \theta) \rightarrow \Gamma^* \gamma^2 \Lambda^2 \Gamma', \quad \text{as } N \rightarrow \infty.
\]

Theorem 5.4. Under the conditions of Theorem 5.3, if one selects
\[
\Gamma = \Gamma^* = (D^{T-2} \Lambda^{-2} D')^{-1} D^{T-2} \Lambda^{-2} D',
\]
then the estimate \( \hat{\theta} \) from (11) is asymptotically efficient in the sense that
\[
N \sum(N; \theta) - N \sum_{\alpha}(N; \theta) \rightarrow 0 \quad \text{as } N \rightarrow \infty.
\]

Proof. Since \( \gamma, \Lambda > 0 \) and \( D \) is full row rank, \( D^{T-2} \Lambda^{-2} D' > 0 \). Under the hypothesis, \( \Gamma^* D' = (D^{T-2} \Lambda^{-2} D')^{-1} D^{T-2} \Lambda^{-2} D' = I \) by (21). Consequently, we have
\[
(I^{T-2} D')^{-1} \Gamma^* \gamma^2 \Lambda^2 (I^{T-2})' = \Gamma^* \gamma^2 \Lambda^2 (I^T)'.
\]
By Lemma 5.1, it can be seen that
\[
N \sum_{\alpha}(N; \theta) \rightarrow \left[ \frac{\partial H(w_1, \eta)}{\partial \theta}, \ldots, \frac{\partial H(w_m, \eta)}{\partial \theta} \right] \gamma^2 \Lambda^2 = \left( D^{T-2} \Lambda^{-2} D' \right)^{-1} \text{ as } N \rightarrow \infty.
\]
This and (22) prove the theorem by virtue of Theorem 5.3. □

6. Simulation example

Consider a Wiener system, in which the linear dynamics is a gain system and the output nonlinearity is an exponential function
\[
\begin{align*}
0 = \alpha \partial_{\theta} \beta, \\
\gamma(x_t) = H(x_t, \eta) + d_t = 2^{x_t} + \eta + d_t,
\end{align*}
\]
where the true values are \( \theta = 20, \eta = 30 \) and \( (d_t) \) is a sequence of i.i.d. normal random variables with zero mean and standard deviation \( \sigma = 5 \). The output \( y_t \) is measured by a sensor with threshold \( C = 39 \), and hence \( s_k = I_{\{y_t \leq C\}}. \) The input \( u_t \) is quantized and takes values from \( U = \{\mu_1, \mu_2, \mu_3, \mu_4\} = \{0, 0.2, 3, 5\} \). Since \( \theta \in \mathbb{R} \), we have \( \mathcal{P} = \mathbb{R} \). Suppose that at step \( N \), the input sequence generates patterns with the following frequencies
\[
N_1 = N - N_2 = N_3 - N_4, \quad N_2 = \{0, 0.6(N - N_1)\}, \quad N_3 = 0.2\{0, 110, \{\log(N)\}\}, \quad N_4 = \{\sqrt{N}\},
\]
where \(|z|^2\) denotes the smallest integer greater than or equal to \( z \in \mathbb{R} \). As a result, \( \beta_1 = \lim_{N \rightarrow \infty} N_1/N = 0.4, \beta_2 = 0.6, \beta_3 = \beta_4 = 0;\) and \( \Psi = \{1, 2\}, \sigma, \{w_1, w_2\} = \{2, 4\}, \sigma, \{\sigma_1, \sigma_2\} = \{34, 46\} \) by (3) and (4). Let \( \sigma_1 \) be the basic persistent pattern. Then \( \sigma_2 = 2x_1, w_2 = w_1, \) and \( W = w_1 = 2 \).

For any \( \xi = (X_1, X_2) \in \mathbb{R}^2 \), \( \{x_1, x_2\} \in \mathbb{R}^2 \), it can be derived that the following equations
\[
H(x_1, \eta) = \left( \begin{array}{c} H(x_1, \eta) \\ H(2x_1, \eta) \end{array} \right)
\]
have a unique solution \( x_1 = \log_2 \left( \frac{1}{2} \right) \) and \( x_2 = \eta \), indicating that Assumption 3.2 holds.

Using (12) and (13) to compute \( \hat{\theta}_N \) and \( \hat{\eta}_N \), the convergence is shown by Figs. 2 and 3. Furthermore, Fig. 4 demonstrates the convergence of 0_N given by (14).

By \( H(x, \eta) = 2^x + \eta \), one can get
\[
D = \left[ \begin{array}{cc} \frac{\partial H(w_1, \eta)}{\partial \theta} & \partial H(w_2, \eta) \\ \frac{\partial H(w_1, \eta)}{\partial \theta} & \partial H(w_2, \eta) \end{array} \right] = \left[ \begin{array}{cc} 4 \ln 2 & 32 \ln 2 \\ 1 & 1 \end{array} \right],
\]
which illustrates that \( D \) is full rank. Since \( l_0 = n + m = 2, \quad \Gamma^* = (D^{T-2} \Lambda^{-2} D')^{-1} D^{T-2} \Lambda^{-2} = (D')^{-1}. \) With \( \Gamma = \Gamma^* = \left[ \begin{array}{cc} -1 & 1 \\ 32 \ln 2 & -4 \ln 2 \end{array} \right], \right] \), Theorem 5.4 is true and hence \( \hat{\theta}_N \) is asymptotically efficient, which is shown by Fig. 5.
7. Concluding remarks

This paper studies identification of Wiener systems under quantized inputs and binary-valued output observations. After establishing identifiability conditions, a three-step algorithm is introduced to estimate unknown parameters. The algorithm is shown to be strongly convergent and asymptotically efficient in terms of the CR lower bound. The results of this paper can be extended to more general cases of multi-threshold quantized observations. The method can potentially be extended to identify Hammerstein systems and other nonlinear systems under quantized inputs and quantized observations.

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