

Some Worthy Signal Processing Techniques for Mechanical Fault Diagnosis

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Super-Wavelet Signal Processing Techniques

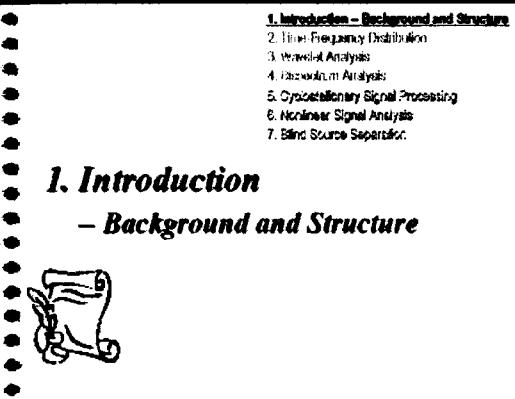


Outline

- 1. Introduction – Background and Structure
- 2. Time-Frequency Distribution
- 3. Wavelet Analysis
- 4. Bispectrum Analysis
- 5. Cyclostationary Signal Processing
- 6. Nonlinear Signal Analysis
- 7. Blind Source Separation
- 8. Conclusion

The Super Wavelet Laboratory of Tsinghua University, China





1. Introduction
– Background and Structure



- 1. Introduction – Background and Structure
- 2. Time-Frequency Distribution
- 3. Wavelet Analysis
- 4. Bispectrum Analysis
- 5. Cyclostationary Signal Processing
- 6. Nonlinear Signal Analysis
- 7. Blind Source Separation

Super-Wavelet Signal Processing Techniques



Condition Monitoring and Fault Diagnosis

Mechanical condition monitoring and fault diagnosis is

- A developing subject, and supported by many other subjects
- A technique related closely to the modern industry
- A research hot point in mechanical engineering area

Key Point: exploit the fault diagnosis theory, method and available technology

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Super-Wavelet Signal Processing Techniques



Research Direction

- The significant research direction in mechanical fault diagnosis area:
 - Theories and approaches for fault feature extracting and fault classification, identification
 - Complicated fault generating mechanism and its model
 - Intelligent fault diagnosis system (including the expert system and network based remote diagnosis system)
- One of the Key Points: Fault feature extracting techniques based on (modern) signal processing

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Super-Wavelet Signal Processing Techniques



Technique Structure

```

graph TD
    MK([Mechanical Knowledge  
Machine]) --> MT([Measuring Techniques])
    MK --> MTE([Modeling Techniques])
    MT --> AS([Acoustic & Vibration signal])
    MTE --> AS
    AS --> A([Analysis])
    A --> SI([Structure & Strength])
    A --> PI([Parameter Identification])
    SI --> SP([Signal Processing techniques])
    PI --> AP([Applied Mechanics])
    SP --> AP
    AP --> S1([Spectroscopy])
    AP --> TFD([Time-Frequency Distribution])
    AP --> W([Wavelet])
    AP --> BS([Blind Source Separation])
    AP --> C([CWT])
    AP --> FWT([Fractal Wavelet Transform])
    AP --> STFT([Short-Time Fourier Transform])
    AP --> STFT([Spectrograms])
    AP --> TFD([Time-Frequency Distributions])
    AP --> W([Wavelets])
    AP --> BS([Blind Source Separation])
    AP --> C([CWT])
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    AP --> STFT([Short-Time Fourier Transform])
    AP --> S1([Spectroscopy])
  
```

Technique Structure

Machine → **Modeling Techniques** → **Analysis** → **Structure & Strength**, **Parameter Identification**

Measuring Techniques → **Acoustic & Vibration signal** → **Analysis** → **Structure & Strength**, **Parameter Identification**

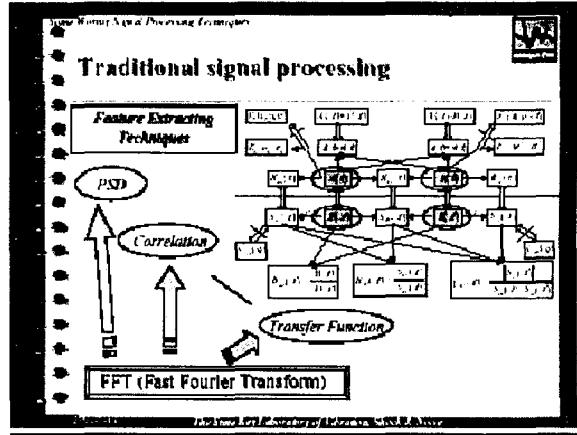
Signal Processing techniques → **Applied Mechanics**

Applied Mechanics → **Spectroscopy**, **Time-Frequency Distribution**, **Wavelet**, **Blind Source Separation**, **CWT**, **Fractal Wavelet Transform**, **Short-Time Fourier Transform**, **Spectrograms**, **Time-Frequency Distributions**, **Wavelets**, **Blind Source Separation**, **CWT**, **Fractal Wavelet Transform**, **Short-Time Fourier Transform**, **Spectroscopy**

Signal Processing

- Signal processing technique is the basis of fault diagnosis, and is the necessary and essential tool for feature extracting
- The traditional signal processing still play an important role
- In recent year, the modern signal processing technique has shown its strength

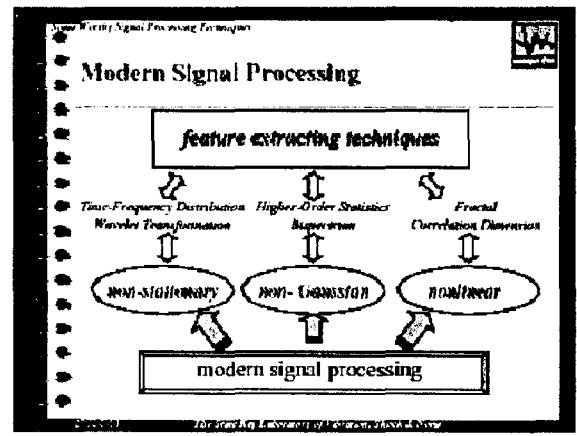
The Standard System of IASR Model & View



Modern Signal Processing

- The inbeing of modern signal processing can be recapitulated as a prefix "non-", that is to research:
 - Non-linear, non-causal, non-minimum phase system
 - Non-Gaussian, non-stationary, non-integral dimension (fractal) signal
 - Non-white additive noise
- To obtain fault feature accurately and available, it's necessary to develop the fault diagnosis theories and methods based on non-Gaussian, non-stationary and non-linear signal analysis

The Standard System of IASR Model & View

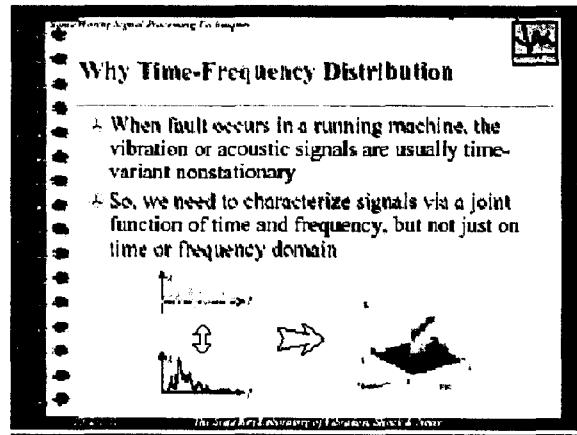


2. Time-Frequency Distribution

1. Introduction - The Standard System of IASR Model & View

1. Introduction - The Standard System of IASR Model & View
2. Time-Frequency Distribution
3. Wavelet Analysis
4. Intrinsic Analysis
5. Multi-dimensional Signal Processing
6. Nonlinear Signal Processing
7. Fault Diagnosis Application

The Standard System of IASR Model & View



Classification of TFD

Linear	Nonlinear
Wavelet transform (WT)	Short-time Fourier transform (STFT)
Time-frequency analysis (TFA) class	Time-frequency analysis (TFA) class
Time-frequency distributions (TFDs)	Nonlinear cross-correlation time-frequency distributions

- Fault condition usually corresponds to the energy change of the measured signal
- For feature extracting, since our purpose is to describe a signal's Time-Frequency (T-F) energy distribution (that is, the instantaneous PSD), while wavelet transform is not in meaning of T-F (but in time-scaling) & don't corresponds to the energy, therefore, the C₂ class is selected

Section 1.4.2. Classification of TFDs

Examples

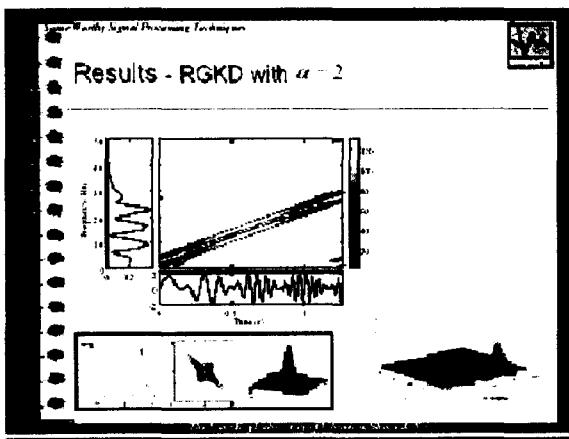
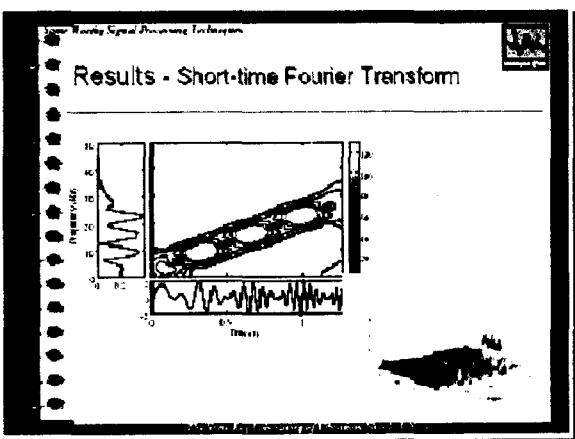
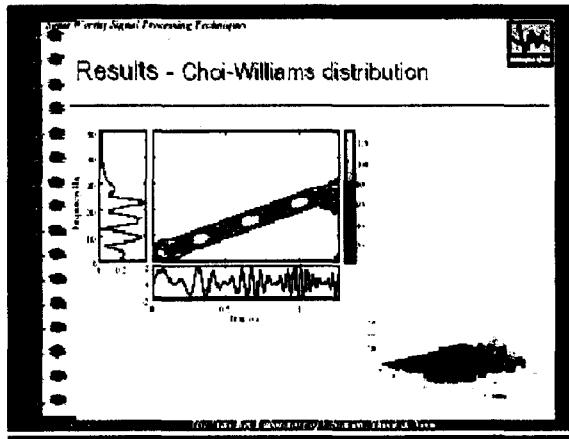
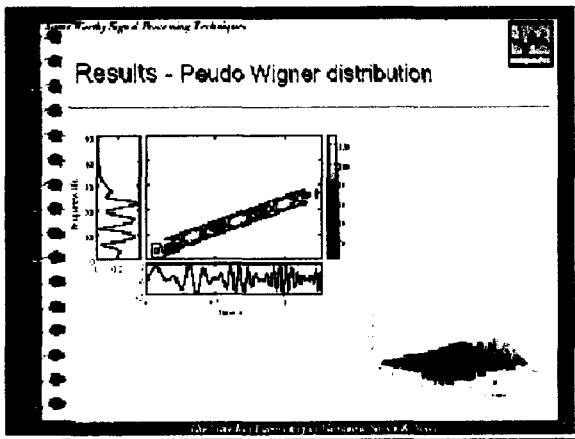
Chirp Signals - Linearly increasing frequency chirp:

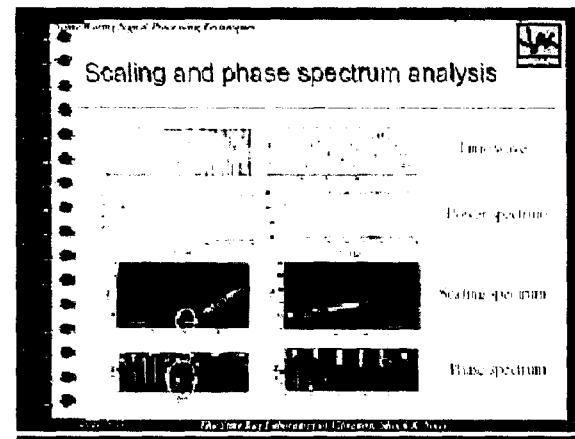
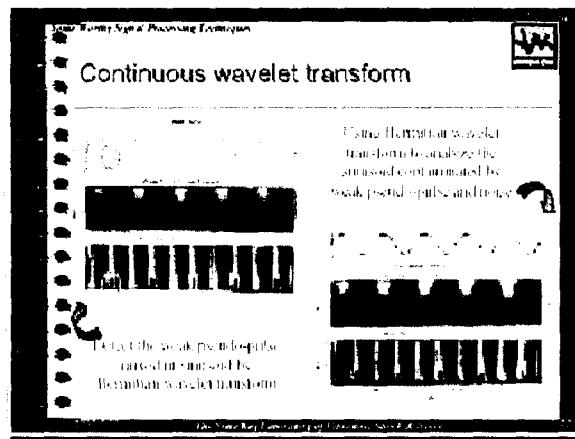
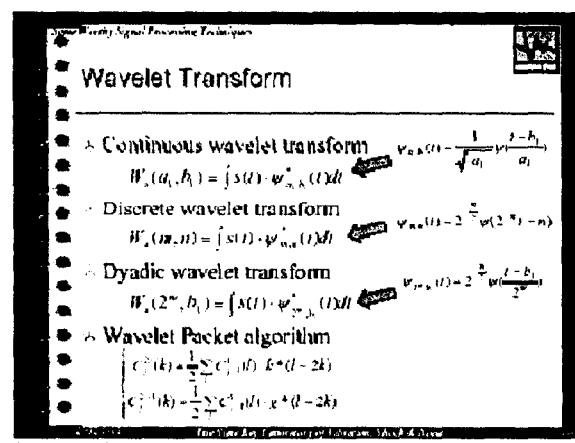
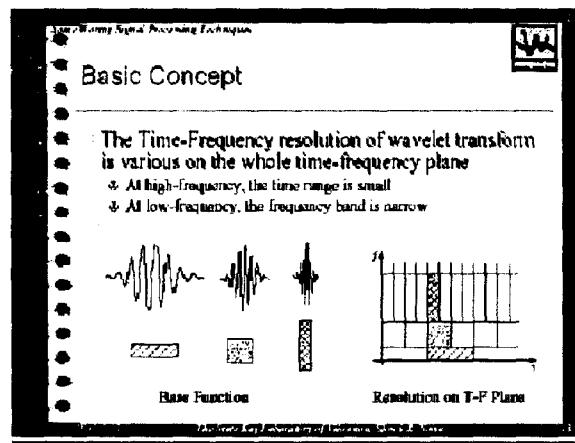
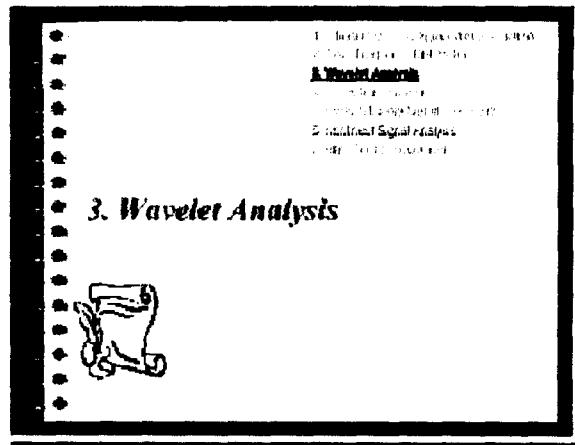
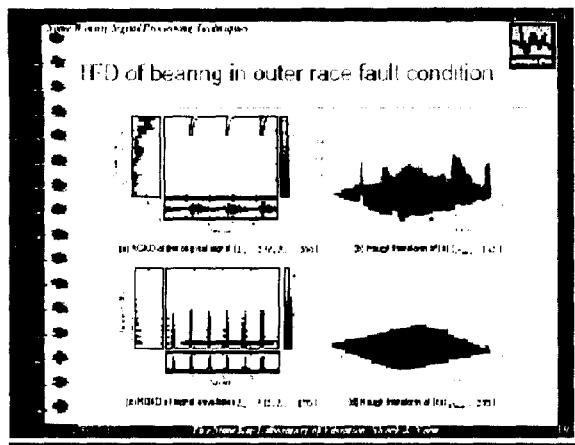
$$x(t) = A_1 \sin(2\pi(f_1 + t)(N)) + A_2 \sin(2\pi(f_2 + k_2 t)) + n(t)$$

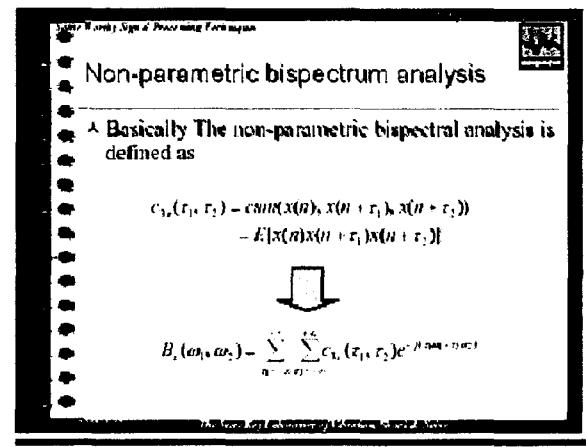
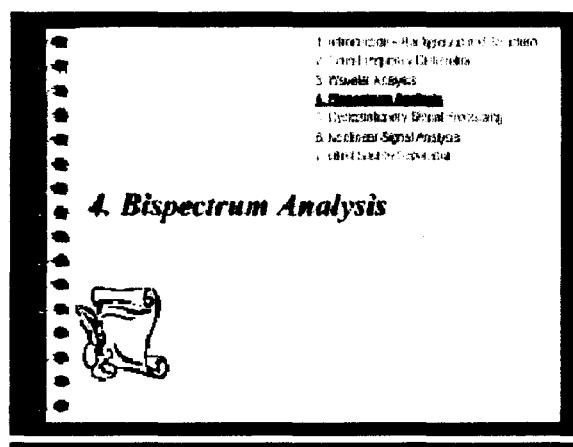
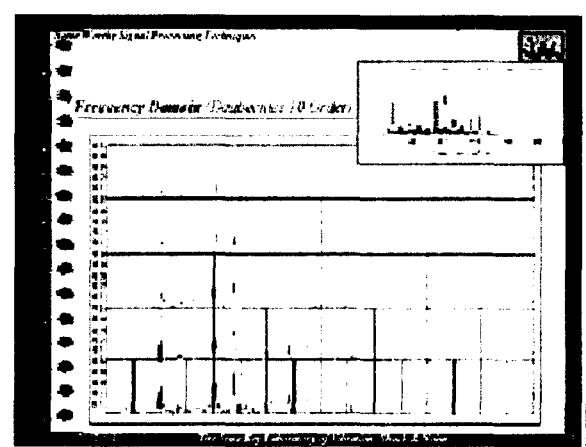
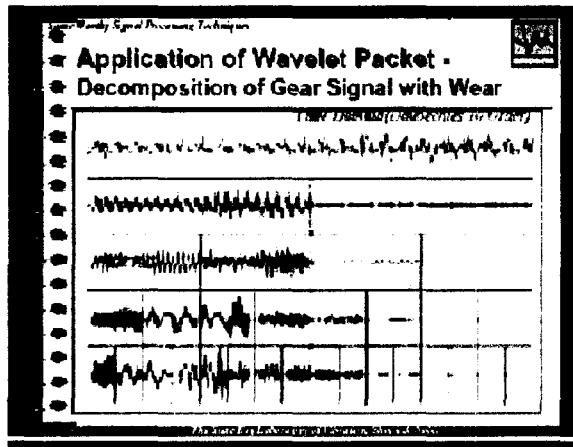
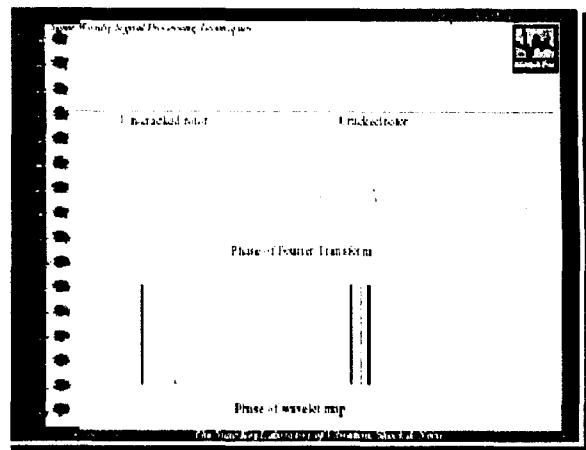
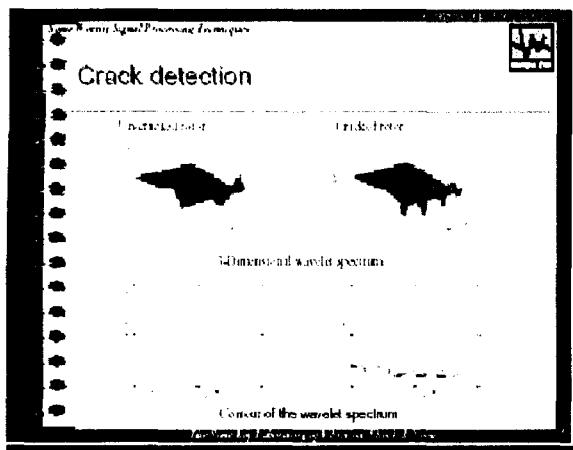
Magnitudes: $A_1 = A_2 = 1$
Initial frequency: $f_1 = 1$, $f_2 = 4$
Rate of linearly increasing frequency: $k_2 = f_2 - f_1 = 10\text{Hz}$
Random noise: $n(t) \sim N(0, 1)$
Sampling frequency: $f_s = 100\text{Hz}$
Data length in time-domain: $N = 256$



Section 1.4.3. Examples of TFDs







Properties of bispectrum

- (1) $B_3(\omega_1, \omega_2)$ is generally a complex
- $$B_3(\omega_1, \omega_2) = |B_3(\omega_1, \omega_2)| \exp[j\phi_3(\omega_1, \omega_2)]$$
- (2) $B_3(\omega_1, \omega_2)$ is double periodic and the period is 2π , i.e.
- $$B_3(\omega_1, \omega_2) = B_3(\omega_1 + 2\pi, \omega_2 + 2\pi)$$
- (3) $B_3(\omega_1, \omega_2)$ holds the following symmetry:

$$\begin{aligned} B_3(\omega_1, \omega_2) &= B_3(\omega_2, \omega_1) = B_3(-\omega_1, -\omega_2) = B_3(-\omega_2, -\omega_1) \\ &= B_3(-\omega_1 - \omega_2, \omega_2) = B_3(\omega_1 - \omega_2, -\omega_2) \\ &= B_3(-\omega_1 - \omega_2, \omega_1) = B_3(\omega_1 - \omega_2, -\omega_1) \end{aligned}$$

The SURFEX Laboratory (Module 2.3) was used.

Simulation analysis

where, let

- $f_1 = 0.15f_{\text{max}}$
- $f_2 = 0.25f_{\text{max}}$
- $f_3 = f_1 + f_2 = 0.40f_{\text{max}}$
- θ_1 and θ_2 are the uniformly distributed random number in region $[0, 2\pi]$, and they are mutually independent.
- $\theta_3 = \theta_1 + \theta_2$. θ_3 is uniformly distributed random number in region $[0, 2\pi]$.
- $n(1) \sim N(0, 0.1)$

The SURFEX Laboratory (Module 2.3) was used.

Identification of frequency coupling

The SURFEX Laboratory (Module 2.3) was used.

Detection of quadratic harmonics

where, $f_1 = 100Hz$, $f_2 = 200Hz$, $n(1) \sim N(0, 200)$, $f_s = 2f_{\text{max}}$, and $f_{\text{max}} = 400Hz$.

The SURFEX Laboratory (Module 2.3) was used.

The SURFEX Laboratory (Module 2.3) was used.

Input vector for LVO:
+ 4 x 8 Peak values of projection of Bispectrum

The SURFEX Laboratory (Module 2.3) was used.

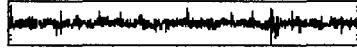
1. Introduction
 2. Cyclostationary Signal Processing
 3. Cyclostationary Signal Processing
 4. Nonlinear Signal Analysis
 5. Cyclostationary Signal Processing
 6. Numerical Signal Analysis
 7. Nonlinear Signal Analysis

5. Cyclostationary Signal Processing



Basic Concept

- A Cyclostationary signal is a special kind of non-stationary signal with underlying periodicities. Its statistic properties exhibit periodical stationary, or its statistic function vary with time periodically or polyperiodically (with multiple incommensurate periods)
- The vibration signals measured from the rotating machinery especially when some faults occur are typical examples of regular variant signals.



The short-time spectrum of a rotating shaft's vibration

Algorithm of sine-wave generation

- A cyclostationary signal is such a signal that the finite-strength additive sine-wave components may be generated via nonlinear transformation, while the signal itself contains typically no any finite-strength additive sine-wave component
- The minimum order of nonlinear transformation needed for generating sine waves is called the cyclostationary order of the signal, while the generated frequency of sine wave is named cyclic frequency and all the cyclic frequencies compose a cyclic frequency set

$$\hat{E}^{(n)}(t) = \sum_{k=1}^n e_k(t) \quad \text{where } e_k = \lim_{T \rightarrow \infty} \frac{1}{T} \int_0^T g(t) e^{-j2\pi k t} dt \sim \delta(\nu_k - k\nu) \sim \delta(\nu - \nu_k)$$

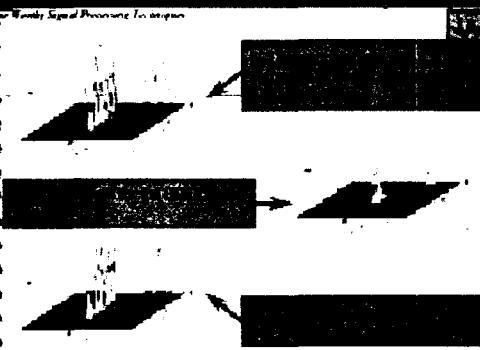
For more details, refer to the book "Nonlinear Signal Processing"

Basic algorithm

- Cyclic mean
$$M_t^n = E[e_n(t) \exp(-j2\pi \nu t)]$$
- Cyclic auto-correlation function
$$R_t^n(\tau) = \frac{1}{T} \int_0^T R_t(t, t+\tau) \exp(-j2\pi \nu t) dt$$
- Spectral correlation density function
$$N_\nu^n(f) = \frac{1}{T} \int_0^T R_t^n(\tau) \exp(-j2\pi \nu f \tau) d\tau$$

For more details, refer to the book "Nonlinear Signal Processing"

Numerical simulations



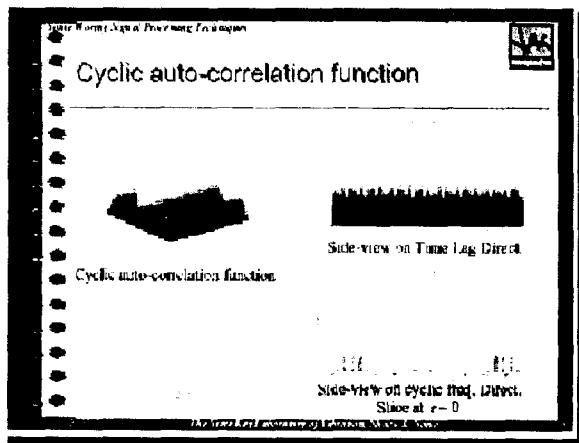
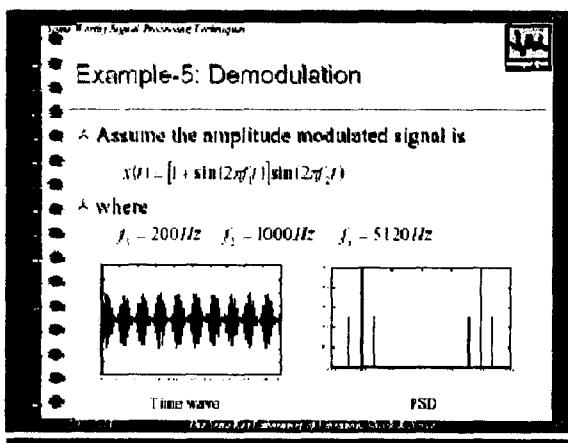
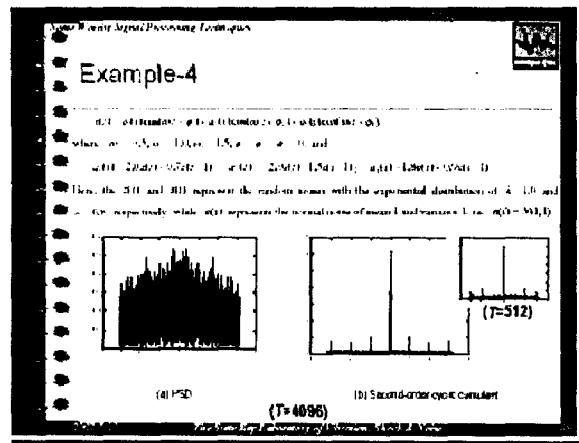
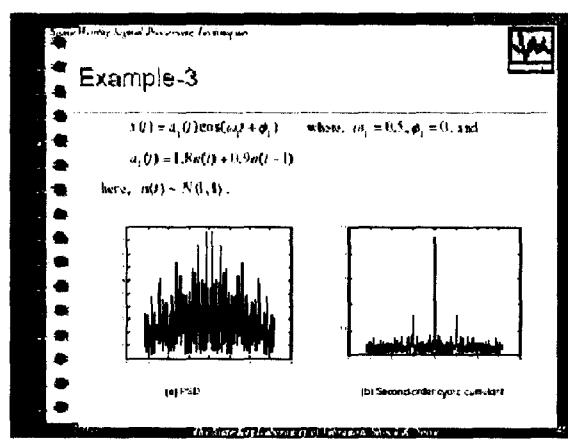
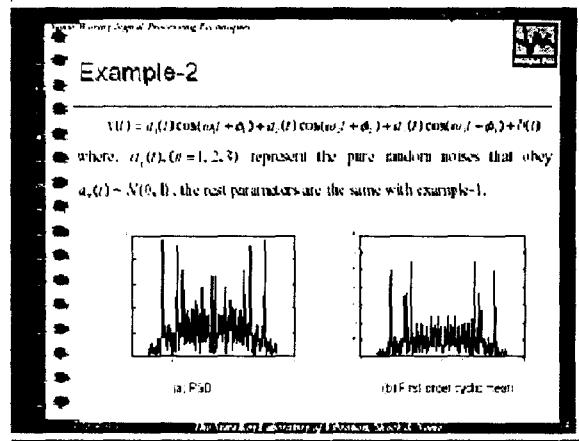
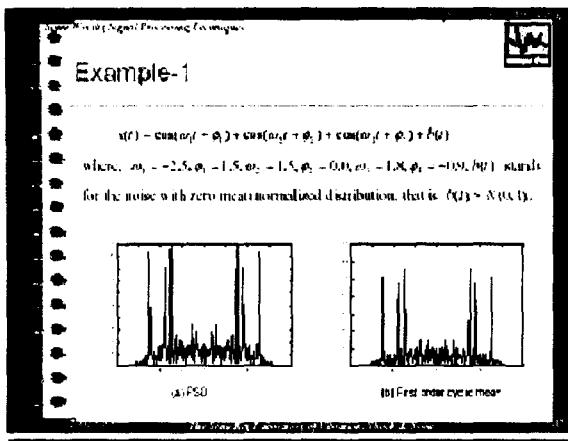
SCD – Spectral correlation density
 BPSK signal – Binary Phase-Shift Keyed signal

For more details, refer to the book "Nonlinear Signal Processing"

Numerical simulations

- $s(t) = \sum_{i=1}^p a_i(t) e^{j(\phi_i + \omega_i t)} + b(t); \quad i = 0, 1, \dots, N-1$
- Assume that:
 - $\{\phi_1, \phi_2, \dots, \phi_p\}$ are distinct in $(-\pi, 0) \cup (0, \pi)$;
 - $\{\phi_1, \phi_2, \dots, \phi_p\}$ are deterministic constants in $(-\pi, \pi)$, and mutually independent with $\{a_1, a_2, \dots, a_p\}$;
 - $\{a_1(t), a_2(t), \dots, a_p(t)\}$ and $\{b(t)\}$ are mutually independent, stationary, and mixing processes.

For more details, refer to the book "Nonlinear Signal Processing"



Spectral correlation density function

Spectral correlation density function

Side-view on freq. Direct.

Application

- A Rolling element bearing
 - Type: GB6203 (ball bearing)
 - Pitch diameter: 28.5mm,
 - diameter of balls: 6.747mm,
 - contact angle: 0
- A Measuring condition
 - working speed: 1800 r/min,
 - sampling frequency: 5120Hz,
 - data length: 1024
- A Feature (characteristic) frequencies
 - inner race: 129.86Hz,
 - outer race: 80.14Hz,
 - ball: 59.81Hz.

Degree of Cyclostationary (DCS)

A The definition of DCS

$$DCS^m = \sqrt{\frac{\sum_r |R_r^m(r)|^2}{\sum_r |R_r^m(0)|^2}} \quad R_r^m(r) = \left(\frac{1}{T} \int_0^T r(t + \frac{T}{2})^m (t - \frac{T}{2})^{m-1} dt \right)$$

$$DCS^c = \sqrt{\frac{\sum_r |S_r^c(f)|^2}{\sum_r |S_r^c(0)|^2}} \quad S_r^c(f) = \int_{-\infty}^{\infty} R_r^c(\tau) e^{-j2\pi f\tau} d\tau$$

Result of DCS for bearing

Spectral correlation density function

Cyclic auto-correlation function

Degree of cyclostationarity

Table of Contents

- 1. Introduction - Signal processing
- 2. Nonlinear Dynamics
- 3. Wavelet Analysis
- 4. Fractals and Fractal Analysis
- 5. Cyclostationary Signal Processing
- 6. Nonlinear Signal Analysis
- 7. Other Topics Appendix

6. Nonlinear Signal Analysis

State space reconstruction

N-point time series, $\{x_1, x_2, \dots, x_N\}$

$$\mathbf{y}_i = [x_i, x_{i+1}, \dots, x_{i+(m-1)}]^T, \quad i=1, 2, \dots, N_m$$

Where $N_m < N$, m is the embedding dimension, i is the lag time measured in units of sampling interval.

- To ensure that the components of y_i are independent, the lag time should be selected carefully.
- Instead of choosing the m and τ separately, the embedding window length $\tau_e = (m-1)\tau$ should be chosen. And, setting $\tau_e > \tau_p$, where τ_p is the mean orbital-period that is equal to the mean time between peaks (btp) of the raw time series.

Signal Processing Techniques

G-P algorithm

The dimension can be written as

$$D_q = \begin{cases} \frac{1}{q-1} \lim_{\delta \rightarrow 0^+} \frac{\ln \sum p^q(\delta)}{\ln \delta}, & q \neq 1 \\ \lim_{\delta \rightarrow 0^+} \frac{\sum p_i(\delta) \ln p_i(\delta)}{\ln \delta}, & q = 1 \end{cases}$$

where for $q = 0$, the D_0 is the fractal dimension and in general it is identical to the capacity and the Hausdorff dimension. D_1 is the information dimension and D_2 is the correlation dimension.

(An Introduction to Nonlinear Dynamics and Chaos)

Signal Processing Techniques

$$C_n(r) = \frac{2}{N_s(N_s - 1)} \sum_{i=1}^{N_s} H[r - |x_i - x_{j(i)}|] \quad (r, j)$$

$$D_2(r) = \lim_{r \rightarrow 0^+} \frac{C_n(r)}{C_n(r)r^2} \quad r = \|y - y_i\| = \left[\sum_{k=1}^m (y_{ik} - x_{ik})^2 \right]^{1/2}$$

$$r^m = \|y_i - y_j\| = \left[\sum_{k=1}^m (y_{ik} - x_{jk})^2 \right]$$

$$r_{i,j,m} = \left[\sum_{k=1}^m (y_{ik} - x_{j(m)})^2 \right] = |x_i - x_j| + \|x_{i,m} - x_{j,m}\|$$

(An Introduction to Nonlinear Dynamics and Chaos)

Signal Processing Techniques

Principle of noise deduction by SSA

It is plausible to assume the system state space is rather high dimensional and the noise fills in low dimensional state space more or less uniformly

$$B = A^T A = \frac{1}{N_x} \sum_{i=1}^{N_x} y_i y_i^T \quad A = V \begin{bmatrix} v_1 & v_2 & \dots & v_L \end{bmatrix}^T$$

$$= \frac{1}{N_x} \begin{bmatrix} \sum_{i=1}^{N_x} V_{1,i} V_{1,i}^T & \dots & \sum_{i=1}^{N_x} V_{1,i} V_{L,i}^T & \dots & \sum_{i=1}^{N_x} V_{L,i} V_{L,i}^T \\ \vdots & \ddots & \vdots & \ddots & \vdots \\ \sum_{i=1}^{N_x} V_{L,i} V_{1,i}^T & \dots & \sum_{i=1}^{N_x} V_{L,i} V_{L,i}^T & \dots & \sum_{i=1}^{N_x} V_{L,i} V_{L,i}^T \\ \vdots & \ddots & \vdots & \ddots & \vdots \\ \sum_{i=1}^{N_x} V_{M,i} V_{1,i}^T & \dots & \sum_{i=1}^{N_x} V_{M,i} V_{L,i}^T & \dots & \sum_{i=1}^{N_x} V_{M,i} V_{M,i}^T \end{bmatrix}$$

(An Introduction to Nonlinear Dynamics and Chaos)

Signal Processing Techniques

Principle of noise deduction by SSA

- Presupposition: The first several eigenvalues (say M in all) of the covariance matrix almost arise from the signal (maybe slightly contaminated); the remaining $L-M$ eigenvalues arise from the noise
- So it is possible to find a "noise floor" that arises from noise
- Then by removing those extra eigenvalues, a great amount of noise can be reduced

(An Introduction to Nonlinear Dynamics and Chaos)

Signal Processing Techniques

Shaft orbit and pseudo-phase portrait

 Oil whirl fault

(a) shaft orbit



(b) PPD reconstructed from the signal
 (c) PPD reconstructed from the signal

(An Introduction to Nonlinear Dynamics and Chaos)

Signal Processing Techniques

Shaft orbit and pseudo-phase portrait

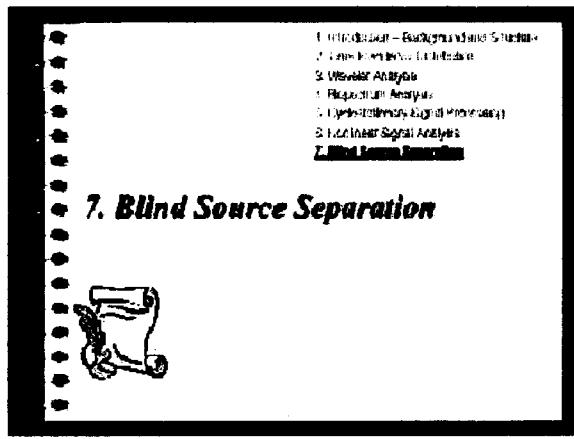
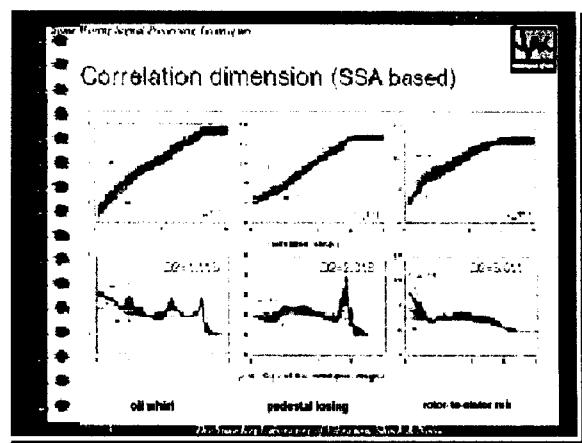
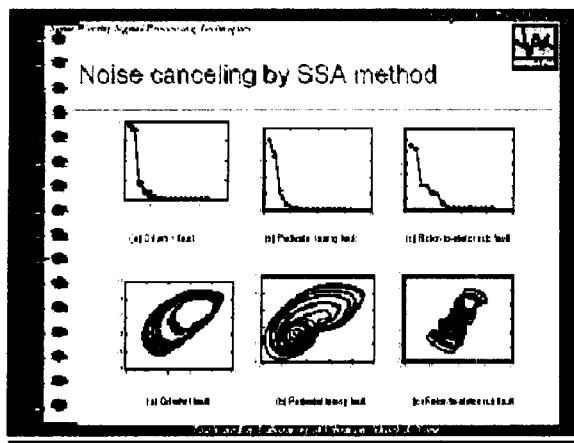
 pedestal bearing fault

(a) shaft orbit



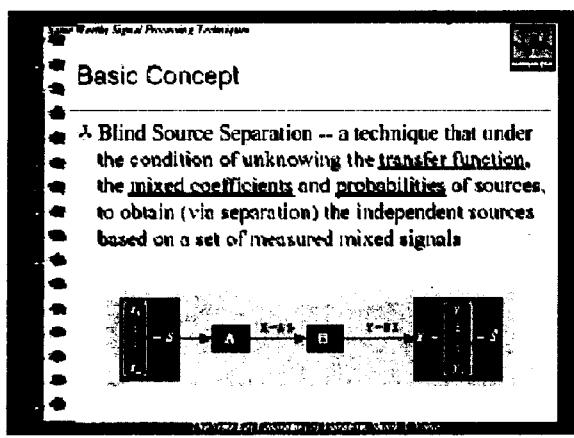
(b) PPD reconstructed from the signal
 (c) PPD reconstructed from the signal

(An Introduction to Nonlinear Dynamics and Chaos)



Basic Idea

- A technique of that under the condition of knowing the mixed coefficients and probabilities of multiple source signals, find the independent source signals from the mixed signal. That is, in case of knowing only the output of a system, find the input and the system.
- It is developed based on MUSIC (Multiple Signals Classification) - a signal subspace method of auto-correlation matrix for eigenvalue problem



Application area of blind source separation techniques

- Wave recovering and signal reconstructing
- Estimating to Direction of arrive (DOA)

- Till now, the Blind source separation technique has already received widely applications in radar, sonar, telecommunication, biomedicine, image processing, and physical geography, etc.

Non-Binary Signal Processing Techniques

Computing approaches

- For narrow-band signal. There exist many blind source separation algorithms, such as:
 - maximum likelihood
 - signal subspace
 - higher-order spectrum
 - maximum entropy
 - Adaptive
 - Joint Approximate Diagonalization of Eigen-matrices (JADE)

The Source Separation of Non-Binary Signals

Non-Binary Signal Processing Techniques

Strategy for wide-band and correlation sources

- The wide-band signal can be divided up to several un-overlapped narrow-band signals, and then the above algorithms can be employed
- For correlation sources, the following techniques can be utilized:
 - Space smooth technique
 - Frequency domain smooth technique

The Source Separation of Correlation Signals

Non-Binary Signal Processing Techniques

Simulations

- Suppose there are two sources, and four sensors are used to measure the mixed signals. The parameters are as follows:
 - Sampling frequency: 3200Hz
 - Source location: $s_1 = [0.3 \quad 1.8]$; $s_2 = [0.6 \quad 1.4]$
 - Sensor positions: $[0.1 \quad 0]$; $[0.25 \quad 0]$; $[0.4 \quad 0]$; $[0.55 \quad 0]$

The Simulation of Non-Binary Signals

Non-Binary Signal Processing Techniques

Narrow band signals

The diagram illustrates the BSS process for narrow band signals. It shows the measured signals being processed through a BSS algorithm to estimate the original sources. The estimated signals closely match the true source signals.

The Non-Binary Signal Processing of Narrow Band Signals

Non-Binary Signal Processing Techniques

Wide band signals

The diagram illustrates the BSS process for wide band signals. It shows the measured signals being processed through a BSS algorithm to estimate the original sources. The estimated signals closely match the true source signals. The measured spectra are also shown.

The Non-Binary Signal Processing of Wide Band Signals

Non-Binary Signal Processing Techniques

Experiment

- Two sources: motor running at 3000r/min, speaker with 175Hz signal
- Three sensors
- Sampling frequency: 5000Hz

The diagram shows a practical experimental setup. Three sensors capture signals from a motor and a speaker. These signals are amplified and converted to digital data by an AD converter before being sent to a computer for analysis.

The Non-Binary Signal Processing Experiment

