Title: Dynamic Latent Variable Modeling and Feature Analysis of Systems with Reduced Dynamic **Dimensions**

Abstract: Dynamics in multi-dimensional data from engineering systems is inevitable. In addition, multi-collinearity is ubiquitous in modern engineering systems in the era of data-rich environment. In this talk, we present a dynamic latent variable (DLV) modeling framework with a canonical correlation objective to model such data with simultaneously dimension reduction and latent dynamic modeling. The dynamic latent variables are enforced to be orthogonal and separated from non-dynamic latent factors. The DLV framework allows for multivariate dynamic latent models as well as successive univariate latent models, with the latter having an advantage in dynamic feature engineering for process troubleshooting. A DLV framework for MIMO system identification is also presented, which is convenient to handle parallel controlled variables and comoving manipulated variables. A couple of examples will be used to illustrate the superiority of the DLV framework.



Biography: Dr. S. Joe Qin is currently Chair Professor, Dean of the School of Data Science, and Director of Hong Kong Institute for Data Science at City University of Hong Kong. In his prior career he was the Fluor Professor at the Viterbi School of Engineering of the University of Southern California, Endowed Professor at the University of Texas at Austin, and Principal Engineer at Emerson Process Management. He was Cheung Kong Visiting Professor with Tsinghua University from 2006 to 2009.

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