Signal processing techniques for local damage detection in gears and bearings in presence of non-Gaussian noise - a stochastic perspective *A keynote for CMMNO Conference in China (2021)*

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Wrocław University of Science and Technology

Highlights

We will present recent developments related to signal processing for local damage detection in bearings and gearboxes with focus on heavy duty mining mechanical systems. We will address following issues :

Why local damage? - still hot topic for condition monitoring community.

State of the art - focus on heavy duty industry perspective.

Challenges - T-V Load/speed conditions, non-Gaussian noise, multiple damage, mixture of various sources, poor SNR.

Recent solutions – cyclo-stationary analysis in presence of non-Gaussian noise, optimal filter design for SOI extraction, source separation, de-noising.

Methods - alternative dependence measures, robust statistics, statistical modelling, stochastic processes, Non-Negative Matrix Factorisation.

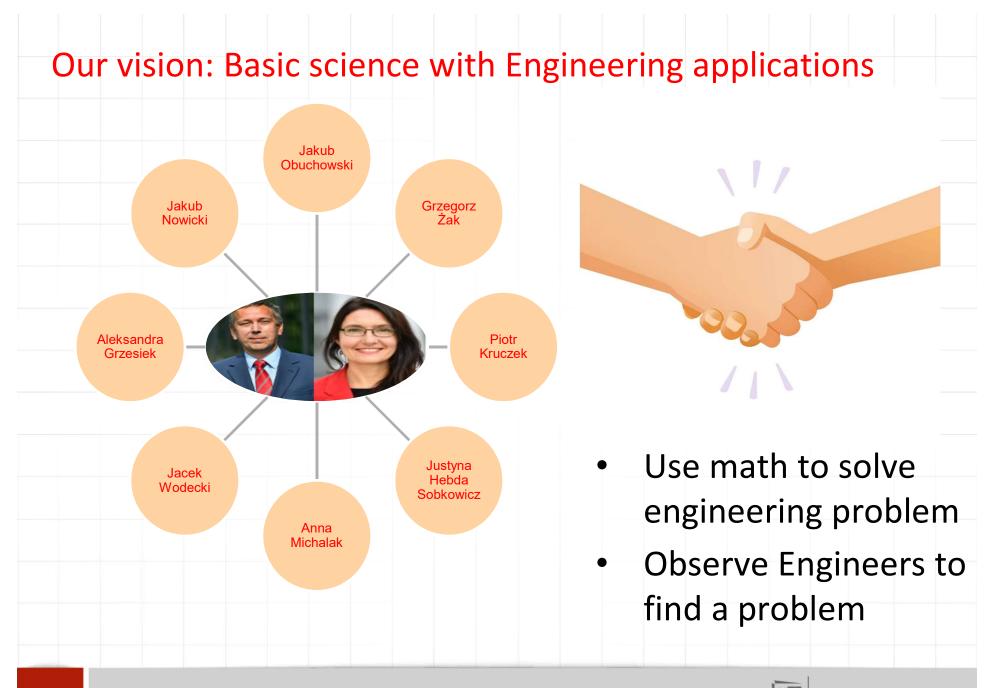
Future - inspection robots, acoustic signals.

Each approach presented in the talk will touch **objects**, their specific **design** and **operational** factors, **math background** for proposed solutions and finally **results** obtained for real data from **industry**.





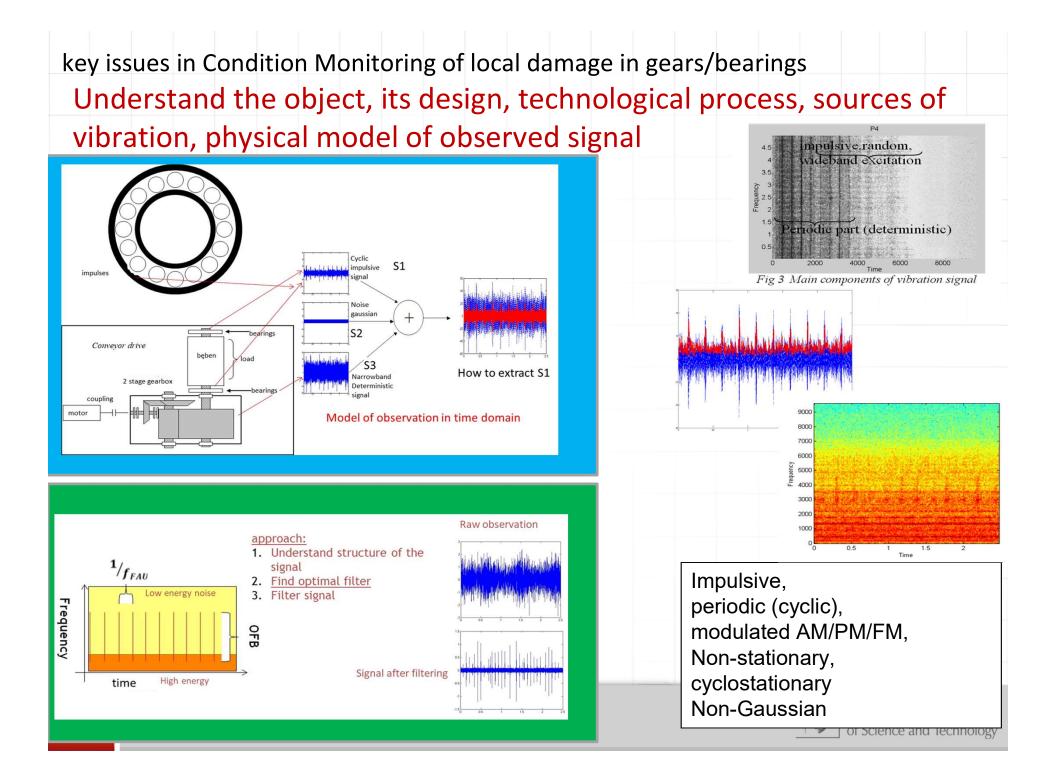
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key issues in Condition Monitoring of local damage in gears/bearings

- Understand the object, its design, technological process, sources of vibration, physical model of observed signal
- Use appropriate mathematical tools to analyse signal structure
- Describe (model) the signal in language of stochastic processes
- Extract features impulsiveness and/or periodicity
- Filter design, SOI extraction, sources separation



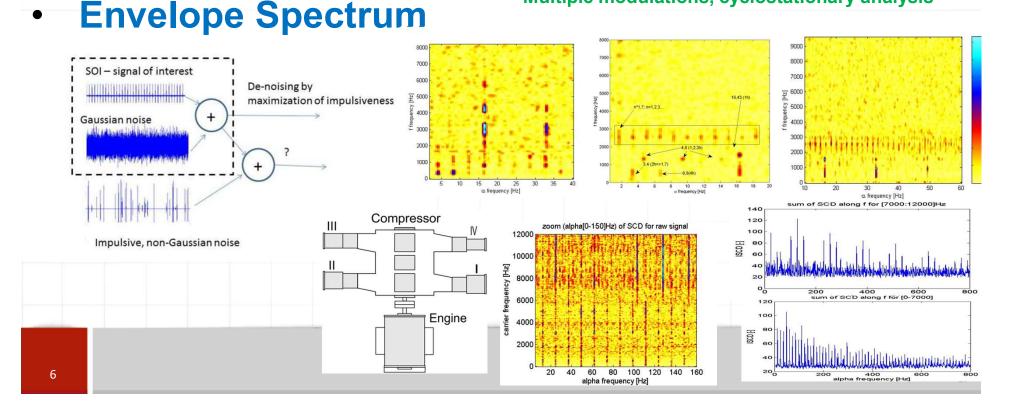


key issues in Condition Monitoring of local damage in gears/bearings Understand the object, its design, technological process, sources of vibration, physical model of observed signal

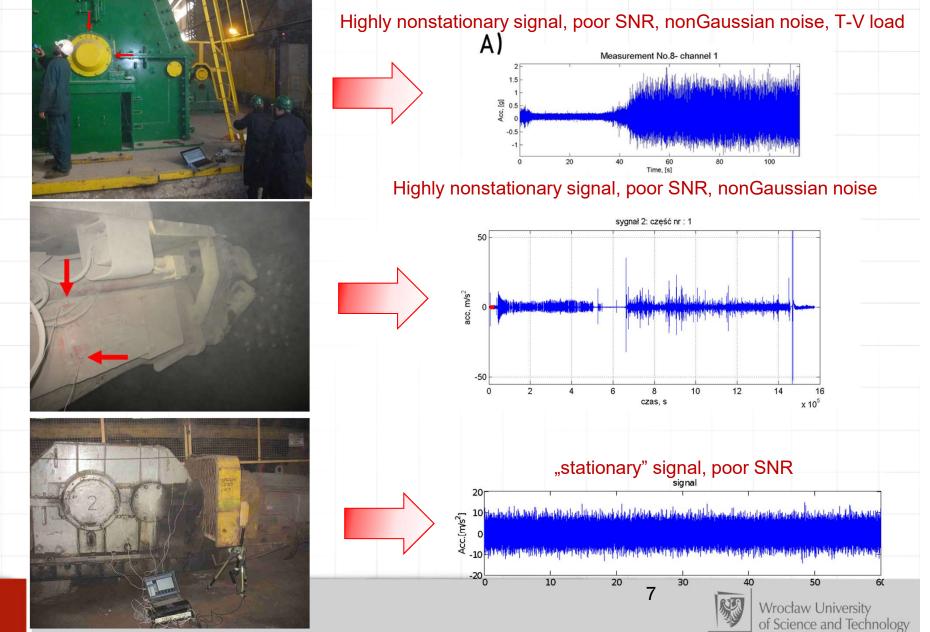
- Kurtosis (impulsiveness) based filter optimization
- Demodulation

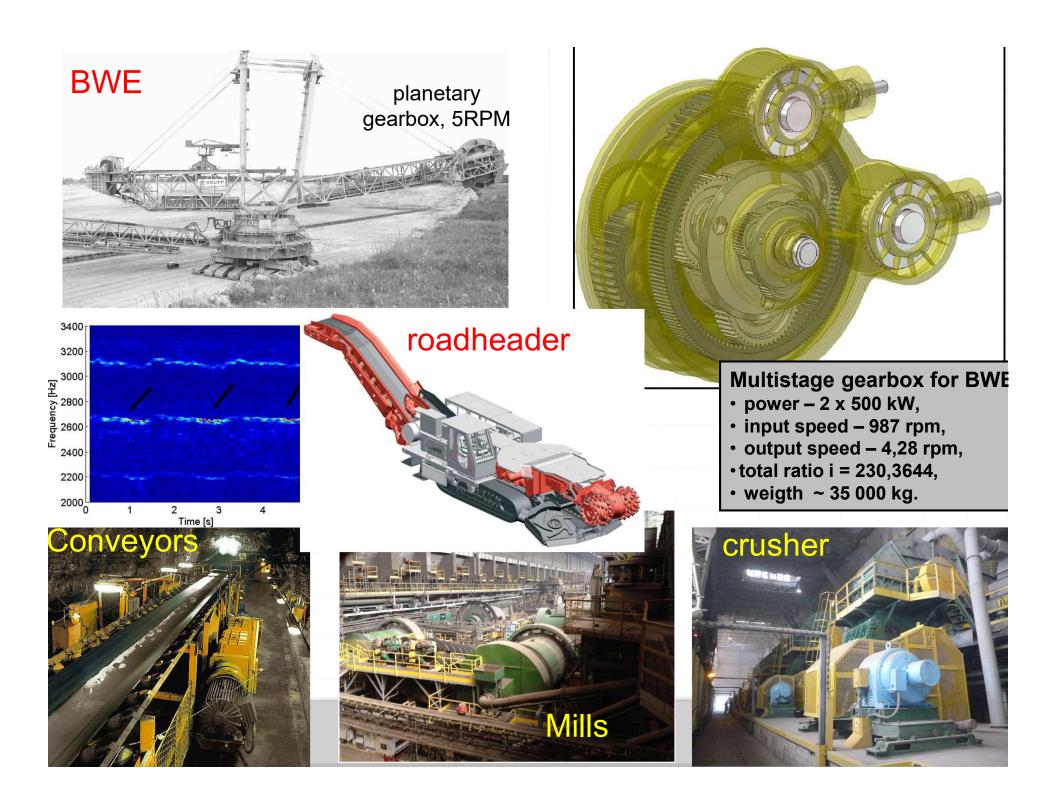
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Multiple modulations, cyclostationary analysis



Understand the object, its design, technological process, sources of vibration, physical model of observed signal





Recent solutions – cyclostationary analysis in presence of non-Gaussian noise, optimal filter design for SOI extraction, source separation, de-noising.

Signal of Interest is impulsive and cyclic (periodic)

- In presence of Gaussian noise kurtosis based approaches are great to detect impulsive component in noisy observation!
- However, there are also other statistics that could be used. They could be better in some cases!
- Cyclostationarity detection is based on autocovariance measure
- In case of non-Gaussian noise it should NOT be used!
- Alternative measures are needed!
- Signal of Interest is impulsive and cyclic (periodic) => why not use these properties together? (concept of Extended Infogram)



Use cases presentation

Robust statistics, statistical modelling, stochastic processes for non-Gaussian signal processing (band selection, filtering, cycle detection)

Measures of dependences for band selection and filter design for SOI extraction in presence of non-Gaussian noise – bearings damage detection in crusher

Novel cyclo-stationary analysis in presence of non-Gaussian noise – bearings damage detection in crusher

Non-Negative Matrix Factorisation for source separation

Fusion of time and frequency domains – Concept of Extended Infogram for impulsive signals



Use cases presentation

Robust statistics, statistical modelling, stochastic processes for non-Gaussian signal processing (band selection, filtering, cycle detection)

J Obuchowski, A Wyłomańska, R Zimroz

Selection of informative frequency band in local damage detection in rotating machinery Mechanical Systems and Signal Processing 48 (1-2), 138-152

A Wyłomańska, G Żak, P Kruczek, R Zimroz Application of tempered stable distribution for selection of optimal frequency band in gearbox local damage detection Applied Acoustics 128, 14-22

G Żak, A Wyłomańska, R Zimroz

Periodically impulsive behavior detection in noisy observation based on generalized fractional order dependency map Applied Acoustics 144, 31-39

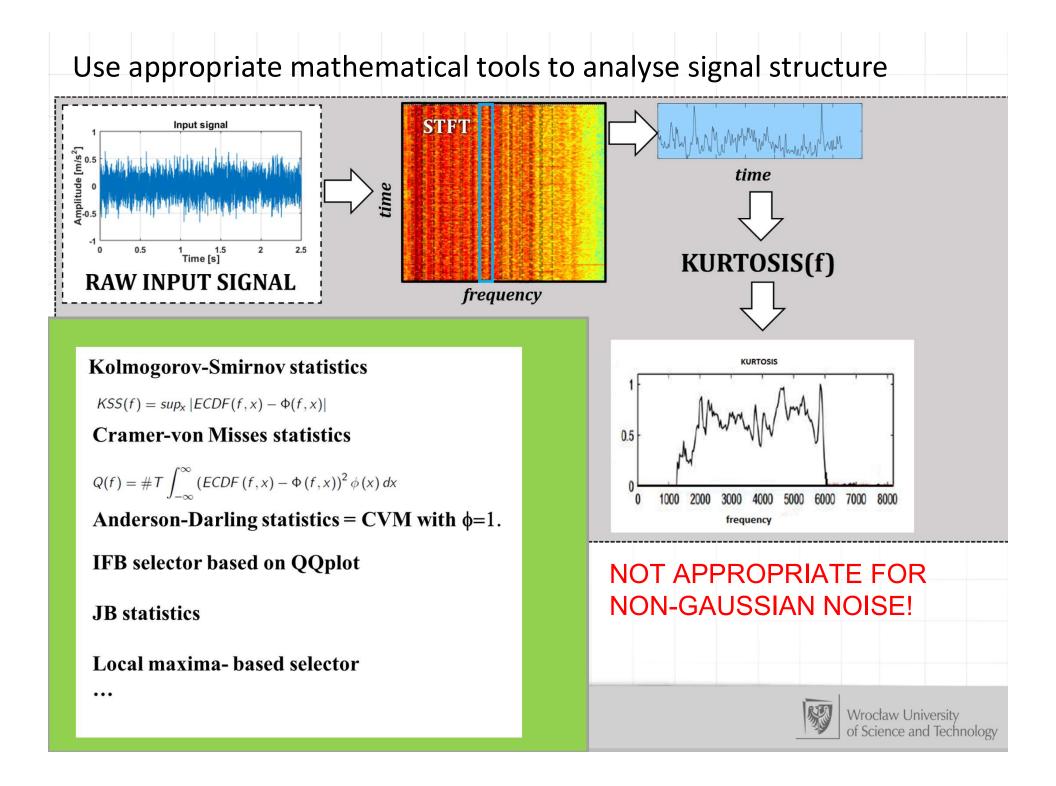
G Żak, M Teuerle, A Wyłomańska, R Zimroz

Measures of dependence for-stable distributed processes and its application to diagnostics of local damage in presence of impulsive noise Shock and Vibration 2017

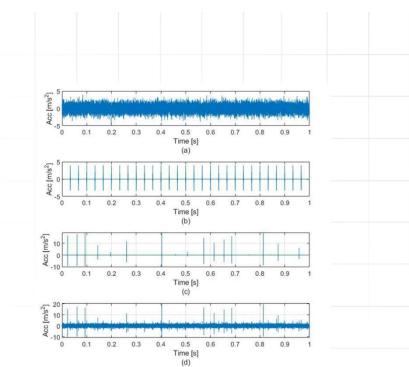
G Żak, A Wyłomańska, R Zimroz

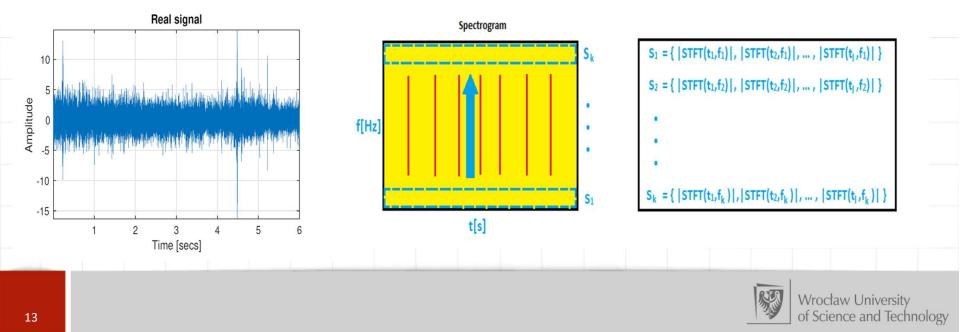
Local damage detection method based on distribution distances applied to time-frequency map of vibration signal IEEE Transactions on Industry Applications 54 (5), 4091-4103











New approaches – α -stable distribution –based methods

- The class of α stable distributions is known as an extension of the classical Gaussian distribution.
- One of the distribution's parameters is the stability index $\alpha \in (0, 2]$, which indicates the distance from the Gaussian distribution.
- This parameter indicates how impulsive is the distribution.
- For the α = 2 the α distribution simplifies to the Gaussian distribution with some parameters μ, σ. If the α tends to 0 then the examined distribution becomes more impulsive (the values of the outliers significantly increase).





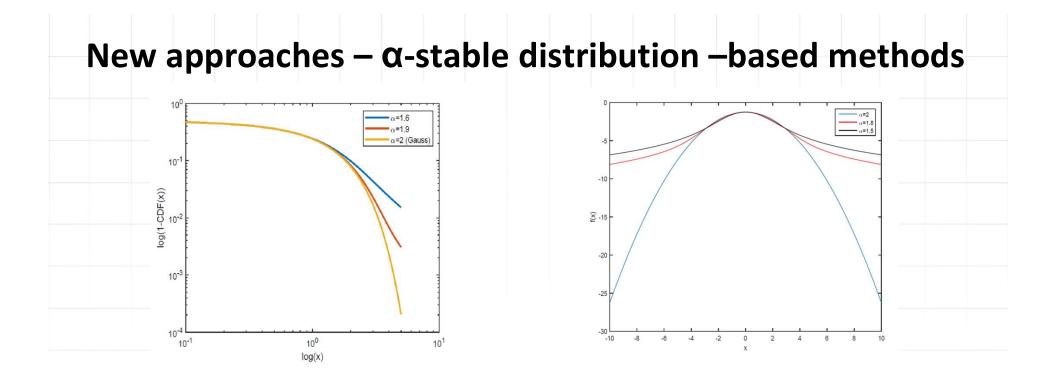
New approaches – α -stable distribution –based methods

The α – stable distribution is defined by the characteristic function, which is as follows:

$$\mathbb{E}[\exp i\theta X] = \phi_X(\theta) = \begin{cases} e^{-\sigma^{\alpha}|\theta|^{\alpha} \{1 - i\beta \operatorname{sign}(\theta) \tan(\pi\alpha/2)\} + i\mu\theta}, & \alpha \neq 1, \\ e^{-\sigma|\theta| \{1 + i\beta \operatorname{sign}(\theta)\frac{2}{\pi} \log(|\theta|\} + i\mu\theta}, & \alpha = 1. \end{cases}$$

The parameters $\sigma > 0$, $\beta \in [-1, 1]$, and $\mu \in \mathbb{R}$ are the scale, skeweness and shift parameters respectively.





- Tail exponent estimation,
- Quantile estimation, McCulloch (1986)
- Regression-type method, Koutrouvelis (1980)
- Maximum likelihood method, new version Mittnik et al.
 (1999).
 ALPHA SELECTOR=2-α



Use cases presentation

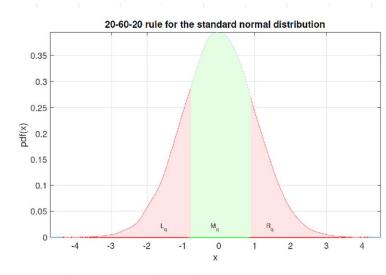
Robust statistics, statistical modelling, stochastic processes for non-Gaussian signal processing (band selection, filtering, cycle detection)

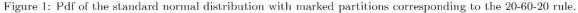
conditional variance statistics for informative band selection

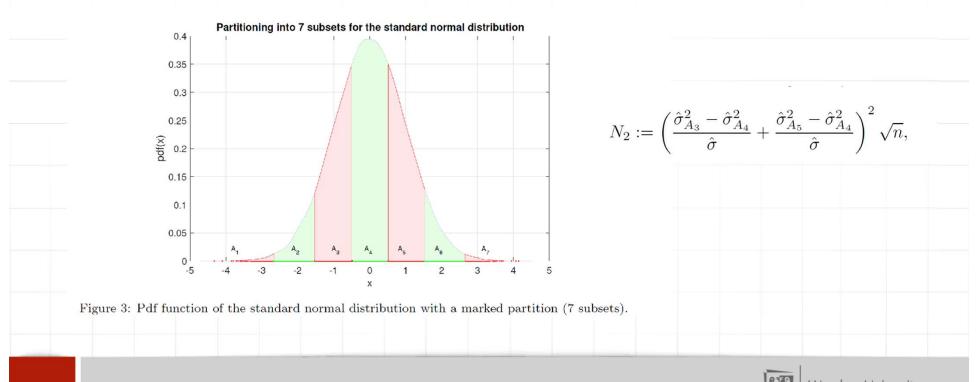
J Hebda-Sobkowicz, R Zimroz, M Pitera, A Wyłomańska

Informative frequency band selection in the presence of non-Gaussian noise–a novel approach based on the conditional variance statistic with application to bearing fault diagnosis Mechanical Systems and Signal Processing 145, 106971









 $N := \frac{1}{\rho} \left(\frac{\hat{\sigma}_{L_q}^2 - \hat{\sigma}_{M_q}^2}{\hat{\sigma}^2} + \frac{\hat{\sigma}_{R_q}^2 - \hat{\sigma}_{M_q}^2}{\hat{\sigma}^2} \right) \sqrt{n},$

New approaches – conditional variance statistics -based methods

 It has been shown that for any population that can be described by a multidimensional normal vector, this fixed ratio leads to a global equilibrium state and we have:

$$\sigma_L^2 = \sigma_M^2 = \sigma_R^2,$$

$$\sigma_L^2 = Var(X|X < q_{0.2}), \ \sigma_M^2 = Var(X|q_{0.2} < X < q_{0.8})$$

 $\sigma_R^2 = Var(X|q_{0.8} < X).$

 Based on the 20/60/20 rule the test for the Gaussianity was proposed, where the test statistic was defined as:

$$C_3 = \rho \sqrt{N} \left(\frac{\hat{\sigma}_L^2 - \hat{\sigma}_M^2}{\hat{\sigma}^2} + \frac{\hat{\sigma}_R^2 - \hat{\sigma}_M^2}{\hat{\sigma}^2} \right).$$



New approaches – conditional variance statistics -based methods

The conditional variance statistic for the bearing fault diagnosis is defined as follows:

$$\hat{C}_7 := \left(\frac{\hat{\sigma}_{A_3}^2 - \hat{\sigma}_{A_4}^2}{\hat{\sigma}^2} + \frac{\hat{\sigma}_{A_5}^2 - \hat{\sigma}_{A_4}^2}{\hat{\sigma}^2}\right)^2 \sqrt{N}.$$

The lower index 7 in the statistic $C_7(\cdot)$ refers to the amount of the partitions A_i into which the distribution of the vector $x = (x_1, ..., x_N)$ has been divided. Whereas $\hat{\sigma}_{A_i}$ denotes the estimator of the standard deviation σ_{A_i} in the given set A_i . The main property of divisions A_i is that their variances are equal.



New approaches – conditional variance statistics -based methods

Assuming the Gaussian distribution the following equation is fulfilled:

$$\sigma_{A_1}^2 = \sigma_{A_2}^2 = \sigma_{A_3}^2 = \sigma_{A_4}^2 = \sigma_{A_5}^2 = \sigma_{A_6}^2 = \sigma_{A_7}^2.$$

- The condition (5) creates a dispersion balance for the conditional populations and a different number of partitioning sets could be considered.
- After time-frequency signal decomposition the estimator $\hat{C}_7(\cdot)$ applied to the individual frequency band f_i : $\hat{C}_7(f_i)$ is called <u>conditional variance-based selector (CVB selector)</u>.
- The CVB selector is able to distinguish occurring different impulses based on the distribution of their amplitudes.



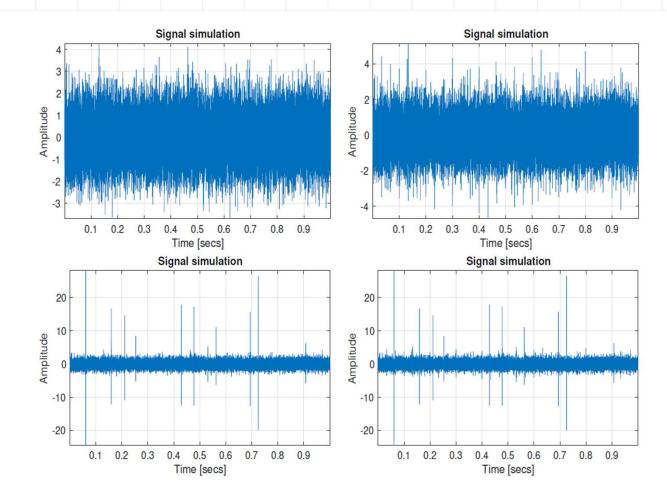


Figure: Simulated signals: s1- Gaussian noise, s2- Gaussian noise with cyclic impulses, s3- non-Gaussian noise, s4- non-Gaussian noise with cyclic impulses.



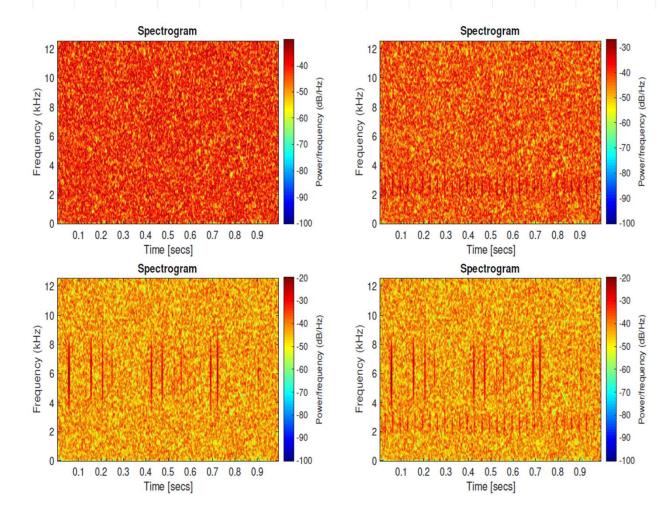


Figure: Spectrograms of the simulated signals: s1- Gaussian noise, s2-Gaussian noise with cyclic impulses, s3- non-Gaussian noise, s4non-Gaussian noise with cyclic impulses.

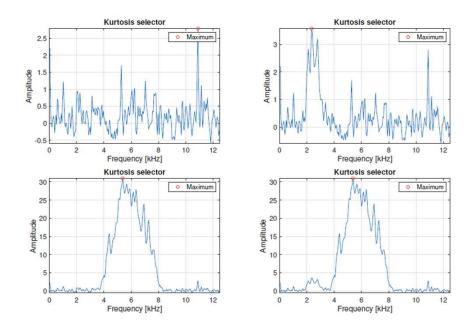


Figure: Spectral kurtosis for simulated signals: s1- Gaussian noise, s2-Gaussian noise with cyclic impulses, s3- non-Gaussian noise, s4non-Gaussian noise with cyclic impulses.



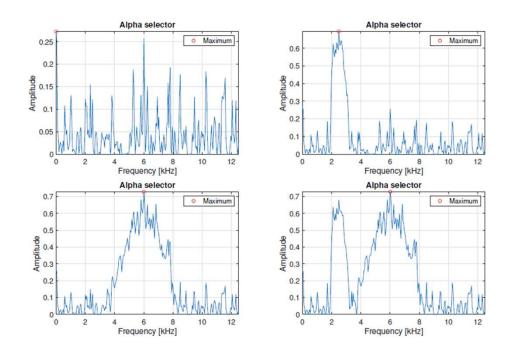


Figure: Alpha selector for simulated signals: s1- Gaussian noise, s2-Gaussian noise with cyclic impulses, s3- non-Gaussian noise, s4non-Gaussian noise with cyclic impulses.



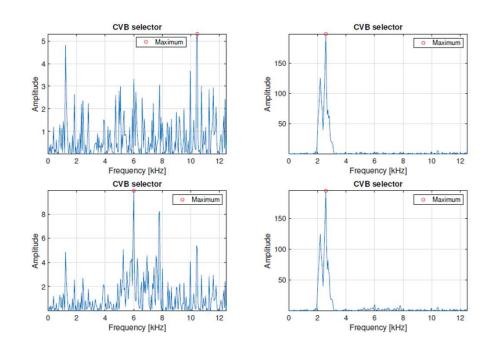


Figure: CVB selector for simulated signals: s1- Gaussian noise, s2-Gaussian noise with cyclic impulses, s3- non-Gaussian noise, s4non-Gaussian noise with cyclic impulses.



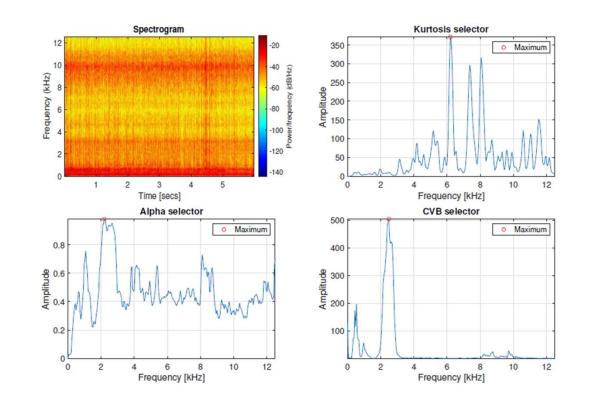


Figure: Results for real signal from crushing machine.



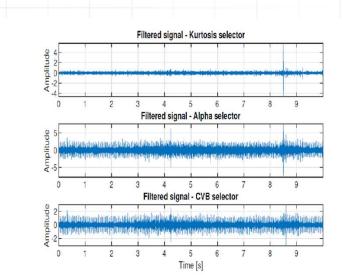


Figure: The results of the copper ore crusher's signal filtration perf by three different selectors.

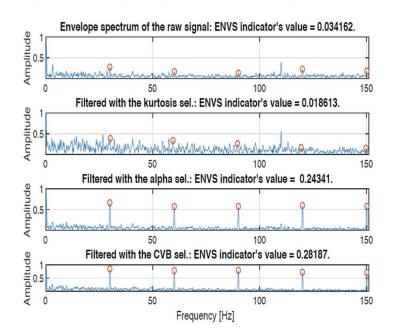
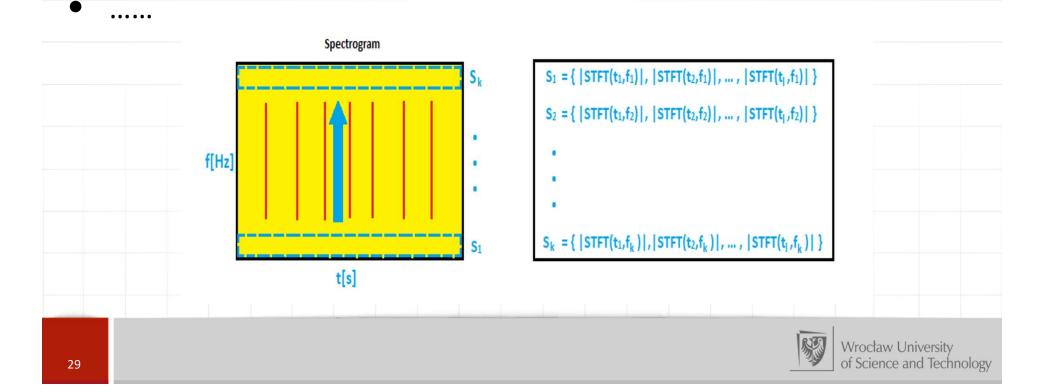


Figure: The envelope spectrum for filtered signals.



Classical approaches

- Approach based on the second order cyclostationarity (analysis of autocovariance function, Cyclic Spectral Coherence, cyclostationarity indicators, etc.).
- Application of the measures of impulsiveness to the signal in timefrequency representation (Spectral Kurtosis, selectors based on the statistics used for Gaussian distribution testing, other IFB selectors).



Use cases presentation

Novel cyclo-stationary analysis in presence of non-Gaussian noise – bearings damage detection in crusher

P Kruczek, R Zimroz, A Wyłomańska

How to detect the cyclostationarity in heavy-tailed distributed signals Signal Processing 172, 107514

P Kruczek, R Zimroz, J Antoni, A Wyłomańska

Generalized spectral coherence for cyclostationary signals with α -stable distribution Mechanical Systems and Signal Processing 159, 107737



Selected results – alternative dependency measures for heavy-tailed distributed signals

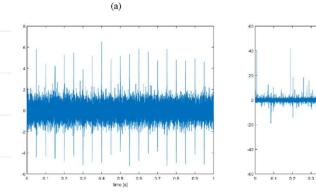
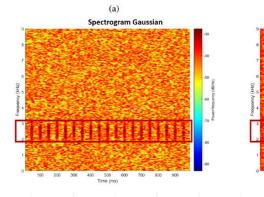
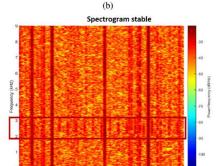


Fig. 4. The exemplary simulated signal without SoS noise (a) and with SoS noise (b). Because the amplitude for signal with SoS noise is much higher, the presented signals have different scale on the y axis.





400 500 Time (ms)

0.5 0.6

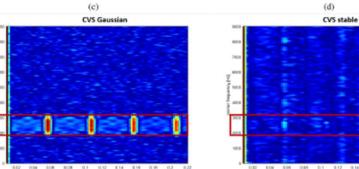
time [s]

0.4

0.8 0.9

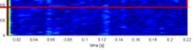
0.7

(b)

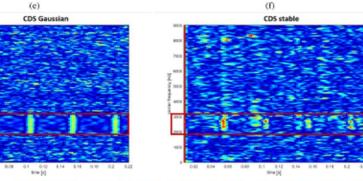


time (s)

(c)



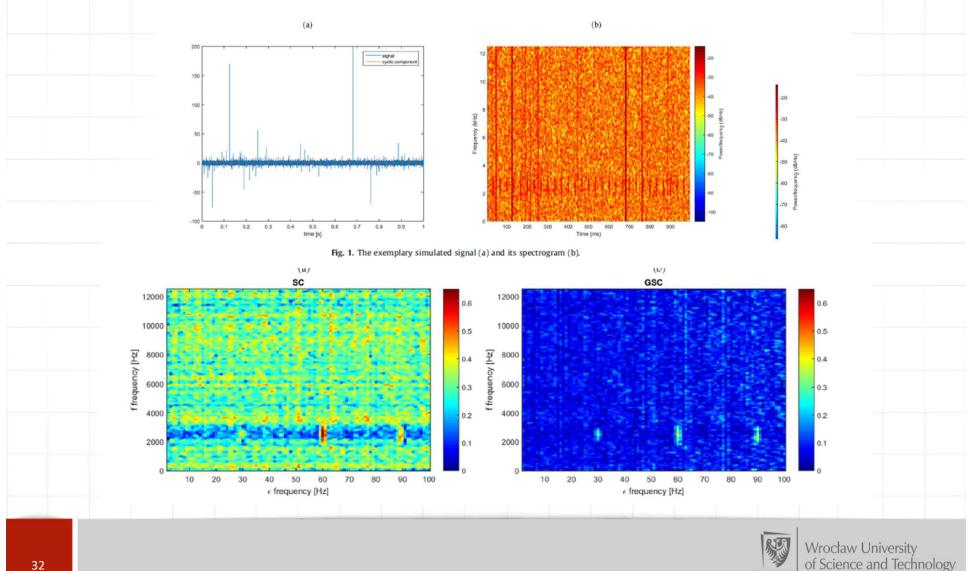
(d)



g. 5. The spectrogram of simulated signal without SoS noise (a) nad with SoS noise (b). The CVS map of simulated signal without SoS noise (c) nad with SoS noise (d), in CDS map of simulated signal without SoS noise (c) nad with SoS noise (f).



Selected results – alternative dependency measures for heavy-tailed distributed signals



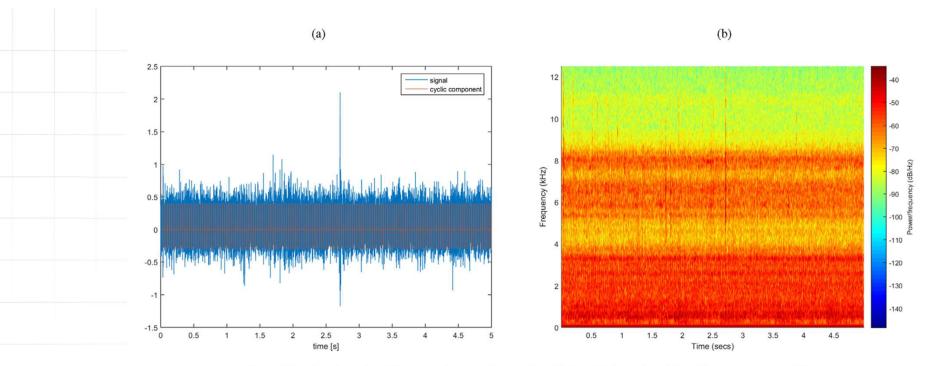
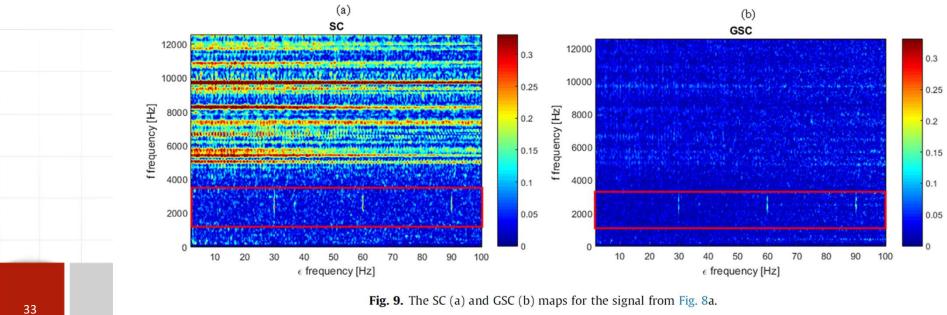


Fig. 8. The vibration signal from crusher machine with added cyclic impulses (a) and its spectrogram (b).



Use cases presentation

Measures of dependences for band selection and filter design for SOI extraction in presence of non-Gaussian noise – bearings damage detection in crusher

J Nowicki, J Hebda-Sobkowicz, R Zimroz, A Wyłomańska

Dependency measures for the diagnosis of local faults in application to the heavy-tailed vibration signal Applied Acoustics 178, 107974

J Nowicki, J Hebda-Sobkowicz, R Zimroz, A Wylomanska

Local Defect Detection in Bearings in the Presence of Heavy-Tailed Noise and Spectral Overlapping of Informative and Non-Informative Impulses

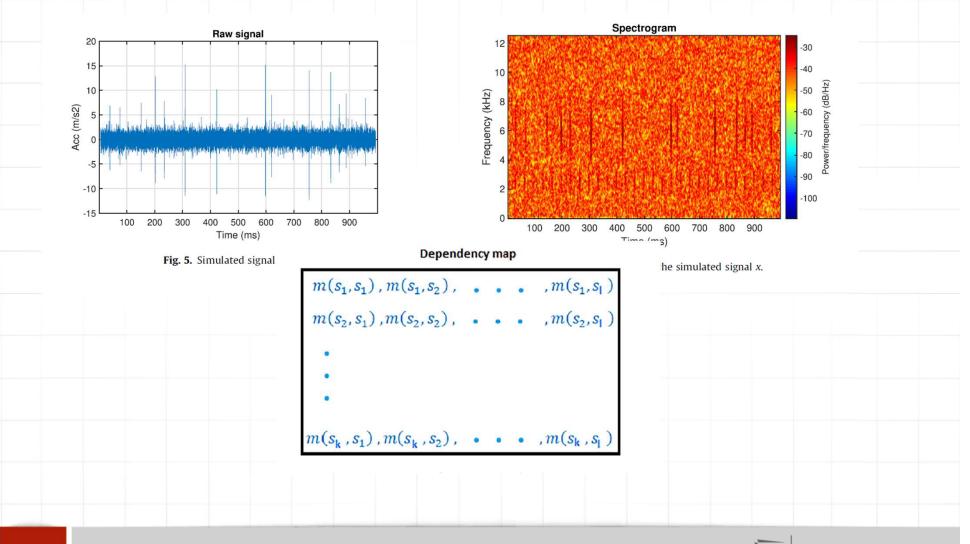
Sensors 20 (22), 6444

J Hebda-Sobkowicz, R Zimroz, A Wyłomańska

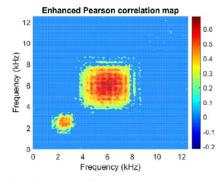
Selection of the Informative Frequency Band in a Bearing Fault Diagnosis in the Presence of Non-Gaussian Noise—Comparison of Recently Developed Methods Applied Sciences 10 (8), 2657

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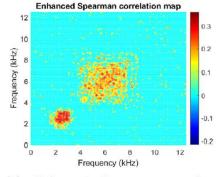
Selected results – alternative dependency measures for heavy-tailed distributed signals



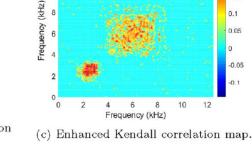
Selected results – alternative dependency measures for heavy-tailed distributed signals



(a) Enhanced Pearson correlation map.



Enhanced Spearman correlation (b) map.



Enhanced Kendall correlation map

0.2

0.15

0.1

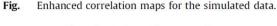
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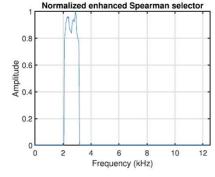
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Normalized enhanced Pearson selector 0.8 ව 0.6 Amplitu 9.4 0.2 0 0 2 4 6 8 10 12 Frequency (kHz)

(a) Normalized enhanced Pearson selector.

Fig.





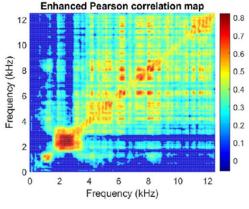
(b) Normalized enhanced Spearman selector.

Normalized enhanced IFB selectors for the simulated data.

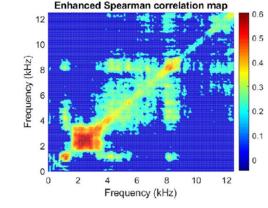
0.8 Amplitude 0.2 2 12 0 4 6 8 10 Frequency (kHz) (c) Normalized enhanced Kendall selector.

Normalized enhanced Kendall selector

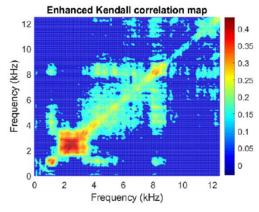
Selected results – alternative dependency measures for heavy-tailed distributed signals



(a) Enhanced Pearson correlation map.



(b) Enhanced Spearman correlation map.

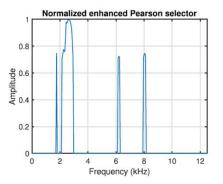


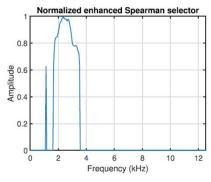
(c) Enhanced Kendall correlation map.

Fig. Enhanced correlation maps for industrial data.

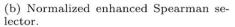


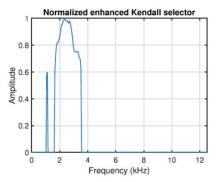
Selected results – comparison



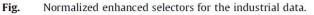


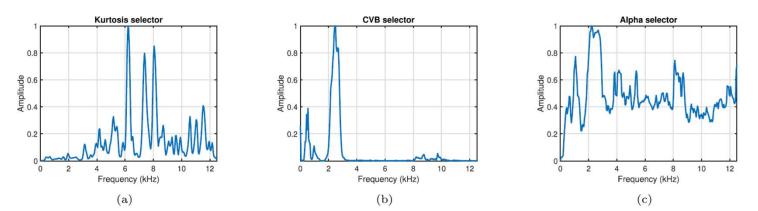
(a) Normalized enhanced Pearson selector.

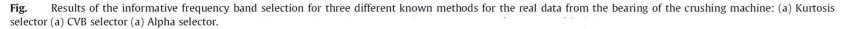




(c) Normalized enhanced Kendall selector.









Use cases presentation

Non-Negative Matrix Factorisation for source separation

J Wodecki, A Michalak, R Zimroz, T Barszcz, A Wyłomańska

Impulsive source separation using combination of Nonnegative Matrix Factorization of bi-frequency map, spatial denoising and Monte Carlo simulation Mechanical Systems and Signal Processing 127, 89-101

J Wodecki, P Kruczek, A Bartkowiak, R Zimroz, A Wyłomańska

Novel method of informative frequency band selection for vibration signal using Nonnegative Matrix Factorization of spectrogram matrix

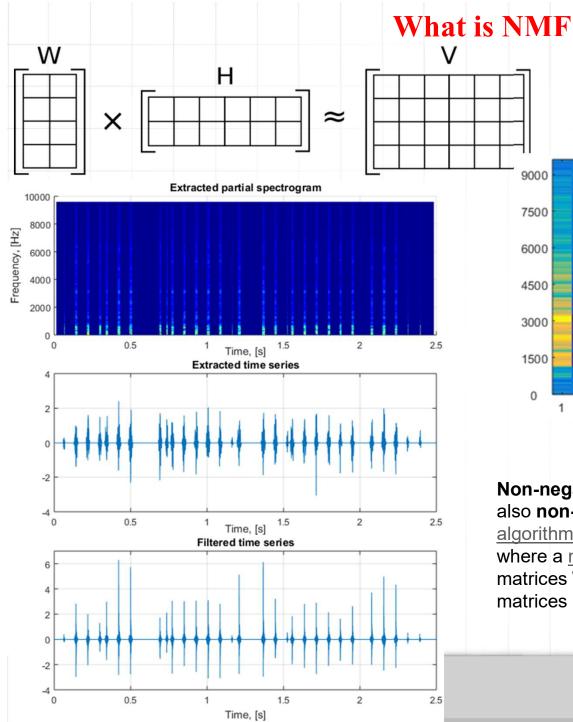
Mechanical Systems and Signal Processing 130, 585-596

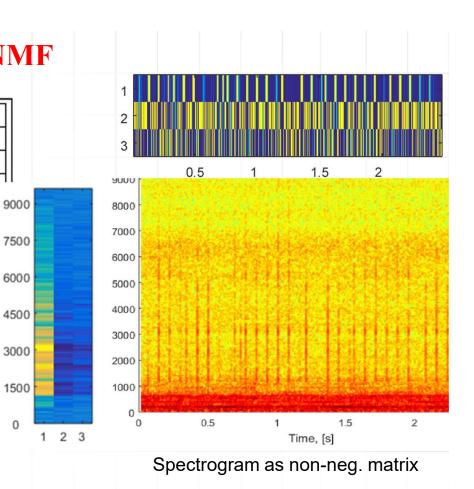
J Wodecki, A Michalak, R Zimroz, A Wyłomańska

Separation of multiple local-damage-related components from vibration data using Nonnegative Matrix Factorization and multichannel data Fusion

Mechanical Systems and Signal Processing 145, 106954

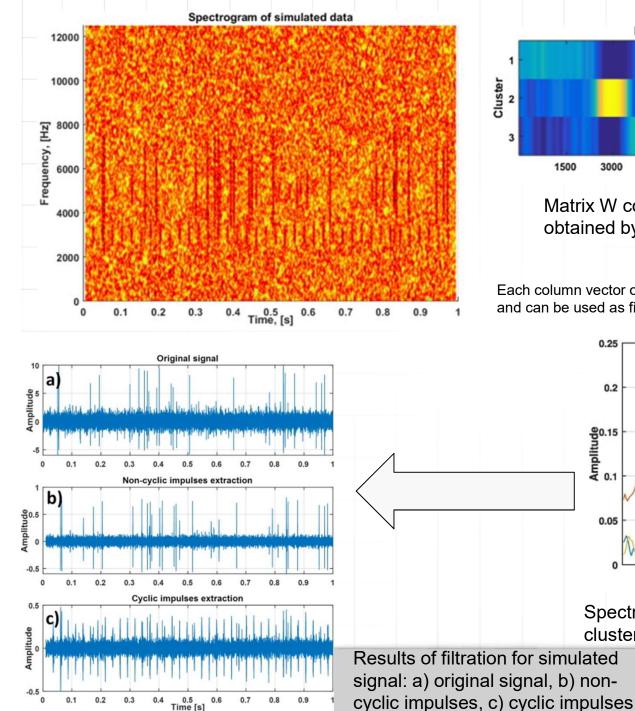


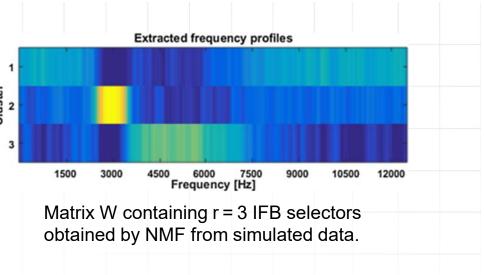




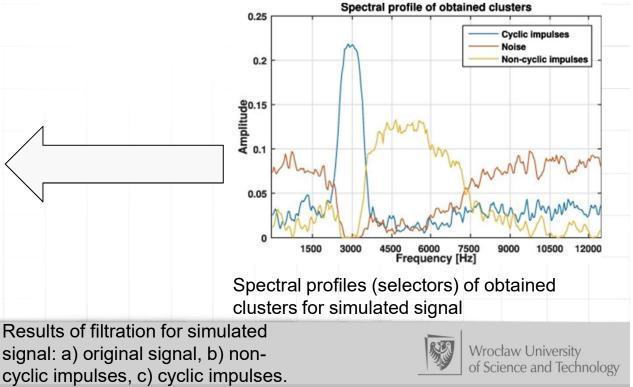
Non-negative matrix factorization (NMF or NNMF), also non-negative matrix approximation is a group of algorithms in multivariate analysis and linear algebra where a matrix V is factorized into (usually) two matrices W and H, with the property that all three matrices have no negative elements







Each column vector of \mathbf{W} is considered as averaged spectral density and can be used as filter characteristic (also named *selector*).



Use cases presentation

Fusion of time and frequency domains – Concept of Extended Infogram for impulsive signals

Original Idea:

J Antoni The infogram: Entropic evidence of the signature of repetitive transients Mechanical Systems and Signal Processing 74, 73-94

Enhancement

Justyna Hebda-Sobkowicz, Radoslaw Zimroz, Agnieszka Wylomanska, Jerome Antoni

Infogram performance analysis and its enhancement for bearings diagnostics in presence of non-Gaussian noise



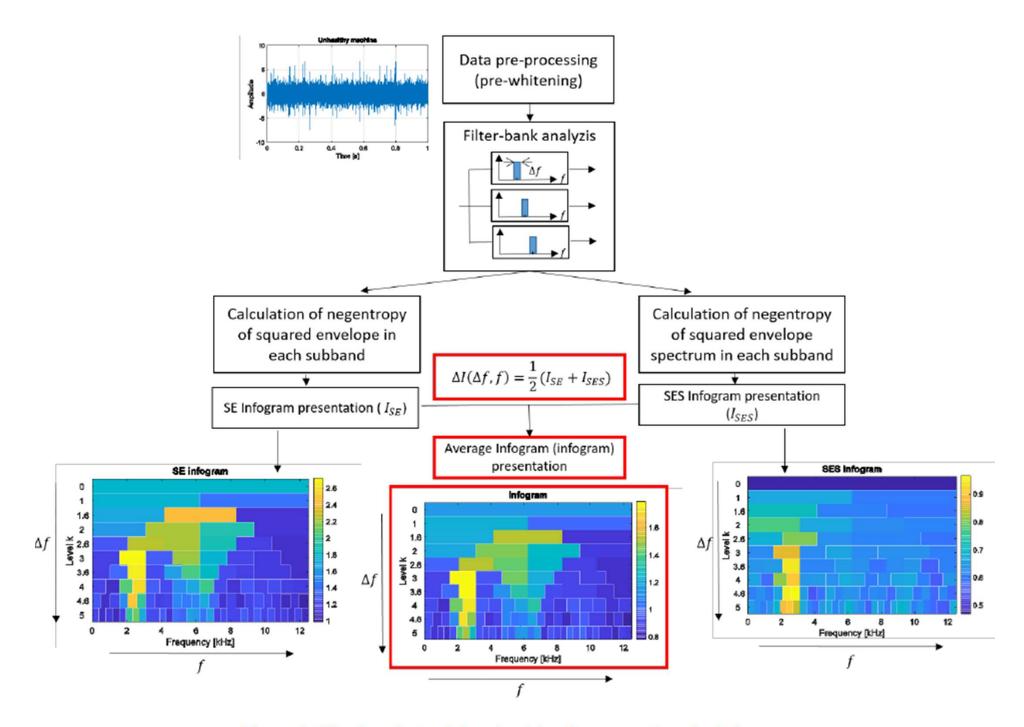
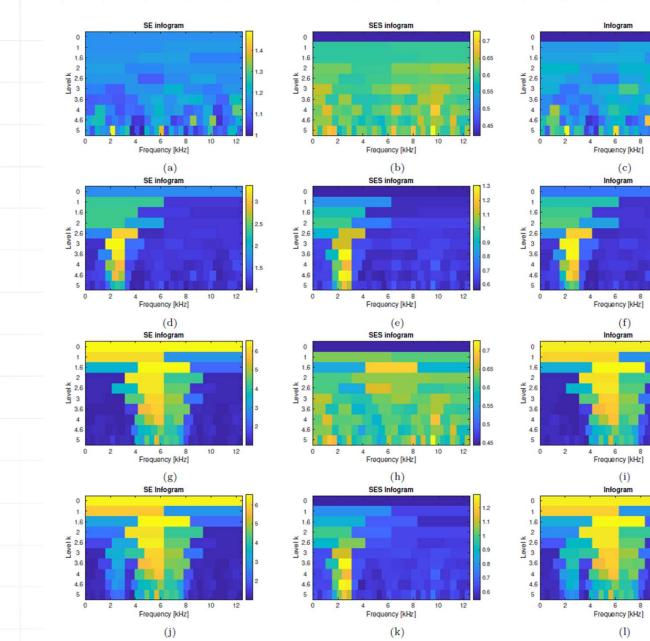
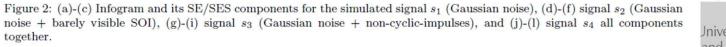


Figure 3: The flowchart of the algorithm for computing the infogram.





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0.95

0.9

0.85

2.2

1.8

1.6

1.4

1.2

0.8

3.5

1.5

3.5

12

10

10 12

12

10

10 12



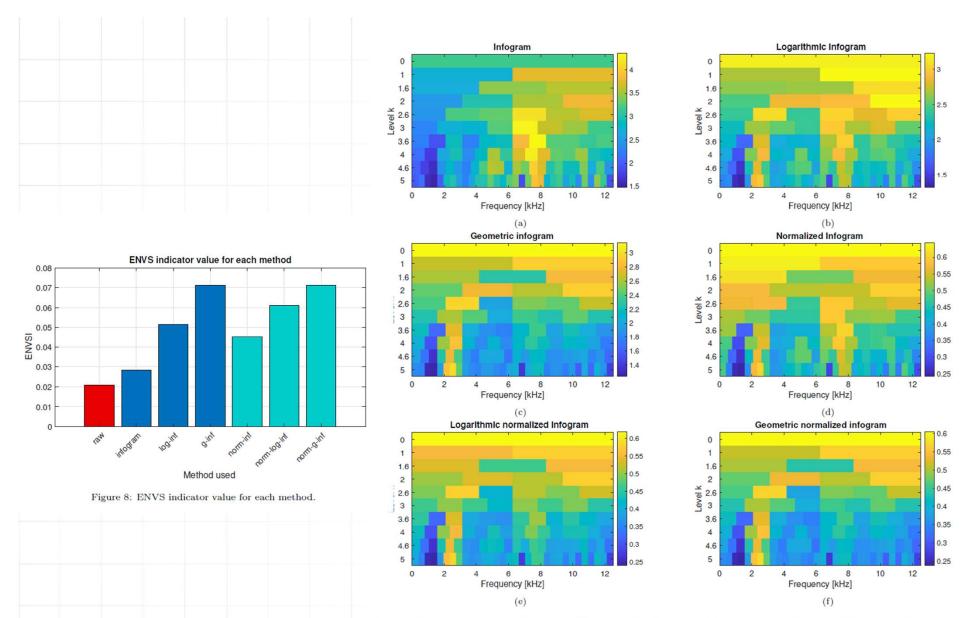


Figure 7: Summary of the results of the IFB selection by the averaged infogram (a) and its extended versions: log-infogram (b), g-infogram (c), norm-infogram (d), ln-norm-infogram (e), g-norm-infogram (f).



Summary

- For years, mathematical methods have been used in various engineering applications.
- The inspiration for us was prof. Hugo Steinhaus, who believed that "There is no applied mathematics as a ready-made doctrine. It is created when mathematical thought comes into contact with the surrounding world".
- The ideas of prof. Steinhaus is continued by his students.
- In research conducted as part of the cooperation between Faculty of Pure and Applied Mathematics and Geoengineering, Mining and Geology (WUST) we prove that
- mathematics can be useful, and the development of new mathematical methods in CM enables the analysis of increasingly complex systems;
- ✓ interdisciplinary cooperation between two different fields is possible;
- ✓ such cooperation benefits both sides.



Summary – condition monitoring perspective

- industrial application of condition monitoring strongly depends on several factors (machine design/complexity, fault type/size, operational condition and its variability, noninformative disturbances: character and level =>SNR)
- in mining mechanical systems one may meet many critical combination of these factors and it push us to work on **novel**, more **effective**, less complex, more **robust** etc techniques.
- one of the biggest challenge is related to **impulsive noise** related to **technological process** (cutting, sieving, crushing, compressing etc.), external conditions, multiple faults, other specific conditions, unexpected disturbances...
- We have found that most really powerful methods developed by famous researchers don't work for our data!
- We tried to understand reasons of that, we proposed models of signals and we developed new approaches for informative band selection based on statistical parameters other than famous kurtosis
- we realise that some techniques cannot work and it has serious theoretical background as assumptions required by many techniques used in applications are not fulfilled! Even if we are able to obtain some results, from scientific point of view the reliability of the result is difficult to estimate
- another great example is cyclostationary analysis classical formula in case non-Gaussian noise will not provide results with poor SNR (SNR is not defined for non-Gaussian noise as it based on variance...)
- for our diagnostic data we need advanced mathematical methods, both application and definition
 of new theorems and estimation techniques...



Summary – time series, stochastic processes -> math perspective

- From math point of view, the CM is one of **challenging application** of mathematical theories.
- It is often related to applications of robust statistics or alternative dependency measures, analysis and modelling of time series (especially with non-Gaussian distribution).
- However, it has appeared, that it also could be **beneficial to maths** itself!
- Real world examples allowed to define **new class of problems.** One of the example is the new theory of non-Gaussian and non-stationary time series.
- Theory of cyclostationary analysis developed for stochastic processes with non-Gaussian distribution is currently a topic for 2 PhD @ Faculty of Pure and Applied Mathematics, WUST.
- Many MSc and Engineering thesis in math during last 9 years appeared at Faculty of Pure and Applied mathematics, WUST.
- Math students can see **real applications** of learned theories (statistics, time series analysis, stochastic modelling courses).
- Thanks to collaboration between Faculty of Maths and Faculty of Mining more than 80 papers have been published! Also in mathematical journals.



Where we are going?

- We continue the collaboration in the area of condition monitoring new methods dedicated for the non-stationary signals with non-Gaussian distributions.
- We work on both theoretical solutions as well as implementations (deploying monitoring systems with our methods)
- We are happy to collaborate with prof. Fulei Chu (Tsinghua University) Chinese-Polish Sheng project on new methods of processing non-stationary signals with non-Gaussian characteristics has been submitted 2021.
- We are also interesting in diagnostic and prognostic approaches for condition monitoring systems of complex mechanical structures operating in the presence of non-Gaussian disturbances and variable operating conditions
- We are Editors of several special issues contact us if you want to submit an article!
- Interested in post-doc positions or Phd positions?
- We are open in research collaboration



Thank you for your attention!



