Spis treści

Summary	7
Streszczenie	9
Acknowledgements	11
1. Introduction	12
1.1. SHM and similar research fields	12
1.2. Effects of varying environmental and operational conditions	
on SHM	13
1.3. Why contegration has been applied to SHM	16
1.4. A review of cointegration-based approaches for SHM	20
	24
2. Stationarity and nonstationarity	27
2.1. Definitions and basic concepts	27
2.2. The series and stationarity 2.3. Unit root tests	29
2.4. The Dickey-Fuller (DF) and augmented Dickey-Fuller (ADF) tests	35
3 Cointegration method	30
3.1 Introduction to cointegration	39
3.2. Cointegration and common trends	40
3.3. Testing for cointegration	42
3.4. Johansen's cointegration procedure	43
3.5. Testing for stationarity	45
3.6. Example using the Weierstrass-Mandelbrot cosine fractal function	46
3.7. Summary and discussion	49
4. Lag length selection in cointegration analysis used for SHM	52
4.1. Background	52
4.2. Conventional selection methods from econometrics	53
4.2.1. Methods based on the information criteria	53
4.2.2. Methods based on the likelihood ratio test	54
4.2.3. Methods based on the sequential modified likelihood ratio test	55
4.2.4. Sample size and lag length selection	56
4.3. Optimal lag length selection based on stationarity analysis used	57
A A Summary and conclusions	57
F. Cointegration based environely to CUM environment	59
5. Contegration-based approach to SHM applications	6 0
5.1.1 Using geometrical features of cointegration residuals	61
5.1.2. Using wavelet variance characteristics of cointegration residuals	61
5.1.2.1. Fractal-based signal processing using wavelets	61
	01

5.1.2.2. Wavelet-based fractal analysis of cointegration residuals	63
residuals	63
5.2. Case study 1: Structural damage detection in aluminium plates	05
using lamb waves under temperature variations	64
5.2.1. Lamb wave data contaminated by temperature	64
5.2.2. Lag length selection results	66
5.2.3. Damage detection results using cointegration residuals	67
5.2.4. Damage detection results using wavelet variance characteristics	
of cointegration residuals	70
5.2.5. Damage detection results using stationary statistical	
characteristics of cointegration residuals	76
5.3. Case study 2: Impact damage detection in composite plates	
using nonlinear acoustics under load changes	77
5.3.1. Principle of nonlinear vibro-acoustic wave modulation technique	77
5.3.2. Vibro-acoustic data for different frequencies of modal excitations	78
5.3.3. Lag length selection results	80
5.3.4. Damage detection results using stationary statistical characteristics of	
cointegration residuals	81
5.4. Summary and conclusions	84
6. Cointegration-based approach to condition monitoring	
of wind turbines	86
6.1. Introduction	86
6.2. Condition monitoring and fault diagnosis of wind turbines	
using SCADA data	87
6.2.1. Review of previous work	88
6.2.2. Discussion	90
6.3. Cointegration-based approach to condition monitoring of wind	
turbines	91
6.4. Experimental wind turbine data	93
6.5. Case study 1: Using various process parameters of the	
wind turbine	99
6.5.1. Optimal cointegrating vectors	99
6.5.2. Condition monitoring and fault detection using cointegration	
residuals	100
6.5.3. Discussion	104
6.6. Case study 2: Using only the temperature data of gearbox	
and generator	105
6.7. Summary and conclusions	109
7. Summary and conclusions	110
7.1. Summary	110
7.2. Conclusions	112
References	114