

Gravitational Search Algorithm for Dynamic Neural Network

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ABSTRACT

Gravitational inquiry calculation (GSA) is a recently created and promising calculation in view of the law of gravity and communication between masses. This paper proposes an enhanced gravitational hunt calculation (IGSA) to enhance the execution of the GSA, and first applies it to the field of element neural system identification. The IGSA utilizes experimentation technique to upgrade the ideal specialist amid the entire inquiry handle. Also, in the late time of the pursuit, it changes the circle of the poor operator and quests the ideal specialists position assist utilizing the organize drop strategy. For the trial verification of the proposed calculation, both GSA and IGSA are testified on a suite of four surely understood benchmark capacities and their complexities are looked at. It is demonstrated that IGSA has much better efficiency, improvement accuracy, meeting rate and strength than GSA. From that point, the IGSA is connected to the nonlinear auto backward exogenous (NARX) repetitive neural system identification for an attractive levitation framework. Contrasted and the framework identification in light of gravitational pursuit calculation neural system (GSANN) and other traditional strategies like BPNN and GANN, the proposed calculation demonstrates the best execution.

Keywords: Gravitational search algorithm, orbital change, optimization, neural network, system identification.

1. INTRODUCTION

Gravitational pursuit calculation (GSA) is a novel meta-heuristic stochastic streamlining calculation motivated by the law of gravity and mass interactions[1]. Tests have demonstrated that GSA exhibits a solid upgrading ability contrasted and genuine hereditary calculation (RGA), molecule swarm streamlining (PSO) and focal constrain improvement (CFO). So far this calculation has been quickly and broadly connected to filter modeling[2], anticipating future oil request in Iran[3], pipeline scheduling[4], slant steadiness analysis[5], dispatch problems[6, 7] and numerous other research fields.

Nonlinear framework identification in view of element neural system is dependably the difficulty and hotspot in the control hypothesis look into. The substance of framework identification in view of neural system is to pick the best possible neural system parameters in order to estimated the genuine framework. The vast majority of the system plan efforts have been on calculation choice for negligible cycles and better joining in computation. Yang and Lee[8] connected the back-spread (BP) calculation to three neural systems for framework identification. Hereditary calculation (GA) has been connected to feedforward[9] and outspread premise work neural networks[10]. Combination of GA with conjugate angle, fluffy rationale and Newton-Raphson technique has likewise been proposed[11, 12]. Be that as it may, acquiring better union and abstaining from catching into the nearby least during the time spent recognizing non-straight framework in view of neural system has dependably been an open problem. As an effective worldwide streamlining calculation, GSA can possibly be utilized for preparing a neural network. In any case, its application investigate in this viewpoint is still uncommon at this point.

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The course of preparing neural system weights is additionally to look for the base of a high-measurement multimodal function. Regarding the high-measurement multimodal work, it is essential to complete the exact nearby pursuit in the late time of advancement for improving the improvement precision[13]. Be that as it may, GSA is not ready to efficiently understand this for without an effective nearby inquiry system. There-fore, the execution of GSA still should be enhanced hide their and in this way an enhanced gravitational inquiry calculation (IGSA) is proposed. In IGSA, experimentation strategy is received to redesign the ideal operator in the entire pursuit prepare keeping in mind the end goal to encourage the worldwide investigation. What's more, at the final phase of emphases, IGSA changes the circle of the poor operators and ventures the ideal specialists position encourage utilizing the organize drop strategy to enhance the nature of the arrangement. Numerical reproduction aftereffects of enhancement of four acclaimed benchmark capacities and a neural system identification issue show that the proposed methodologies can significantly enhance the GSAs union execution.

Whatever is left of the paper is sorted out as takes after. A brief survey of GSA and the proposed IGSA calculation are exhibited in Section 2. In Section 3, the trial of the proposed IGSA through four benchmark capacities is completed and recreation results are contrasted and those acquired by means of GSA. The reproduction results and investigation on neural net-work identification are displayed in Section 4. At long last, the conclusion is displayed in Section 5.

2. IMPROVED ALGORITHM OF GSA

2.1. GSA

GSA is a heuristic optimization algorithm based on the law of gravity among objects. In GSA, the search agents are a collection of masses, and their interactions are based on the Newtonian laws of gravity and motion. The gravity force is an acting force drawing objects closely. In the pre liminary stage of the universe formation, various objects were disorderly distributed all around the universe. Due to the existence of the universal gravitation, the objects with higher gravitation gathered together and then evolved into the galaxy.

In GSA, each agent has four variables: position, inertial mass, active gravitational mass and passive gravitational mass. Now consider a system with N agents in the search scope. We define the position of the i -th agent (agent i) by $X_i = (x_i^1, \dots, x_i^d, \dots, x_i^N)$, $i = 1, 2, \dots, N$, where x_i^d is the d -th dimension value of agent i .

At time t , the force applied on agent i by agent j is

$$F_{ij}^d(t) = tt(t) \frac{M_{pi}(t) \times M_{aj}(t)}{R_{ij}(t) + \varepsilon} x_i^d(t) - x_i^d(t)^\Sigma \quad (1)$$

where $M_{pi}(t)$ is the passive gravitational mass related to agent i , $M_{aj}(t)$ is the active gravitational mass related to agent j , ε is a small constant, $R_{ij}(t)$ is Euclidean distance between agent i and agent j , $tt(t)$ is gravitational coefficient and is decreased over time so as to control the search accuracy.

$$R_{ij}(t) = \|X_i(t) - X_j(t)\|_2 \quad (2)$$

$$tt(t) = tt_0 e^{-T \frac{t}{t_{\max}}} \quad (3)$$

The resultant force acting on agent i in the d -th dimension is

$$F_i^d(t) = \sum_{j \in Kbes} rand_j F_{ij}^d(t) \quad (4)$$

According to Newton second law, the acceleration of agent i at time t in direction of the d -th dimension is

$$a_i^d(t) = \frac{F_i^d(t)}{M_i(t)} \quad (5)$$

where $M_{ii}(t)$ is the inertial mass of agent i . $M_{ii}(t) = M_{pi}(t) = M_{ai}(t) = M_i$, $i = 1, 2, \dots, N$. The gravitational and inertia masses are updated by the following equations.

$$m_i(t) = \frac{fit_i(t) - worst(t)}{best(t) - worst(t)} \quad (6)$$

$$M_i(t) = \frac{m_i(t)}{N \sum_{j=1}^N m_j(t)} \quad (7)$$

After the acceleration is calculated, the speed and position of agent can be updated as

$$V_i^d(t+1) = rand, V_i^d(t) + a_i^d(t) \quad (8)$$

$$X_i^d(t+1) = X_i^d(t) + V_i^d(t+1) \quad (9)$$

where $rand_i$ is a uniform random variable between 0 and 1. For the minimum problem, there are

$$best(t) = \min_{j \in \{1, \dots, N\}} fit_j(t) \quad (10)$$

$$worst(t) = \max_{j \in \{1, \dots, N\}} fit_j(t) \quad (11)$$

For the maximum problem, there are

$$best(t) = \max_{j \in \{1, \dots, N\}} fit_j(t) \quad (12)$$

$$worst(t) = \min_{j \in \{1, \dots, N\}} fit_j(t) \quad (13)$$

2.2. Main improved strategies of IGSA

2.2.1. Orbital change of poor agents positions

During GSA searching process, all agents gradually converge to a small local zone, which results in a low searching efficiency in the late period, so an effective mechanism should be established to help poor agents jump out of the local minimum. Influenced by the gravitational attraction, artificial satellites and space ships (including space station) fall at a speed of 100 m/d, which will hamper their normal operation. So during the flying, orbital change is always required. Based on the concept mentioned above, the paper performs an orbital change operation upon the poor agents (in the paper, the worst 10 agents are chosen according to the fitness) in the late search period of the algorithm in order to prevent them from falling into the local minimum and improve the algorithm performance.

Using (14), orbital change operation is able to enlarge or contract the positions of poor agents at a certain probability (named jump rate). The positions change adaptively along with its original value, and is called orbital change radius. That is, if agents positions converge to a smaller value, the orbital change radius will be smaller, on the contrary, if agents positions converge to a bigger value, the orbital change

radius will be bigger, too. The orbital change operation is good for jumping out of the local minimum and improving the convergence speed, and yet not making a big disturbance upon the global.

$$xm_i = x_i + \text{rands } x_i, i = 1, 2, \dots, N \quad (14)$$

where rands is a random number between “1 and 1.

2.2.2. Further search of optimal agent position

The GSA algorithm generally converges quickly in the early 70% iterations, and then the convergence speed becomes slow. In order to further intensify the optimal searching ability of the algorithm in the late period, the optimal agent is further optimized by coordinate descent method[14] and it transforms the multi-variable optimization problem into some single-variable sub-problems. It helps optimize further the position of the optimal agent, establish an effective local search mechanism and thus improve the algorithm performance further. The detailed steps for coordinate descent method are as follows.

Step 1. The variable that needs further optimization is the optimal agents t position x_{best} . Define the initial unit orthogonal search direction, generally the coordinate axis direction, as the candidate, i.e., d_i, d_{di} ; the range of the variable x_{best} is $[\text{low}, \text{up}]^{\text{dim}}$, where dim is the dimension of x_{best} .

Step 2. Solving sub-problem

$$\text{For } (j = 1, j^{\text{TM}} \text{ dim}, j + +) \quad (15)$$

$$\min : f(x_{\text{best},j} + \lambda_j d_j) \quad (16)$$

where λ_j is the coordinate parameter in the direction of the j -th coordinate and is required to meet the feasible condition:

$$\text{low} - x_{\text{best},j}^{\text{TM}} \lambda_j^{\text{TM}} \text{up} - x_{\text{best},j} \quad (17)$$

Step 3. By precise linear search, we can obtain the optimal solution and update the position of optimal agent by

$$x_{\text{best}} = x_{\text{best}} + \lambda_j d_j \quad (18)$$

2.2.3. Update optimal agent using trial-and-error method

In GSA, all current agents change at each step; if the optimal agents fitness becomes bad, the next search will begin from a worse position. The optimal position of those historical search steps, L_{best} , and its fitness F_{best} , only play a role for comparison, rather than participate into each step of iterative search. In order to utilize the information of L_{best} , the optimal agent is updated using the trial-and-error method, i.e., after each iteration, the search will continue to the next step if the fitness of the optimal agent turns better. Otherwise, the position of optimal agents position and fitness will be replaced by L_{best} and F_{best} .

2.3. Steps of IGSA algorithm

The steps of IGSA algorithm are as follows:

Step 1. Initialization of parameters.

Step 2. Fitness evaluation of agents.

Step 3. Update gravitational coefficient $tt(t)$, best value $\text{best}(t)$ and worst value $\text{worst}(t)$.

Step 4. Update the optimal fitness $F_{\text{best}}(t)$ in the history record group and its corresponding position $L_{\text{best}}(t)$, and the trial-and-error method is adopted for the updating of optimal agent.

Step 5. Calculate the inertial mass, resultant force, acceleration and velocity of agents.

- Step 6. Update the position of agents.
- Step 7. If it has run 70% of the maximum iterative steps, the orbital change operation should be carried out for those agents whose fitness values are bad.
- Step 8. If it has run 70% of the maximum iterative steps, the coordinate descent method should be carried out for the optimal agent.
- Step 9. Repeat Steps 2 to 8 until the stop criteria is reached.

3. TEST AND ANALYSIS FOR ALGORITHM PERFORMANCE

3.1. Benchmark functions

In order to verify the improvement of IGSA algorithm for multimodal function optimization, four classic benchmark functions^[1,15] are chosen for comparison test shown in Table 1, where F_1 and F_2 are the famous Rastrigin and Griewank functions, respectively, and their dimensions are both 30 ($n = 30$).

3.2. Optimization results and analysis

The parameter setting for IGSA is as follows: The agent scale N is 30, maximum number of iterations $max\ it$ is 500, and the orbital change probability (jump rate) J_r is 0.5. In order to decrease the influence of random factors used in the algorithm, fifty independent experiments are carried out for each function minimum optimization simulation and the average evolution curves for the fifty experiments are shown in Fig. 1.

The evaluation indexes of an algorithm's performance include the optimization precision, convergence speed and robustness. The robustness is evaluated by computing the ratio of the test times that the

Table 1 Test functions

Test function	Scale	f_{opt}	X_{opt}
$F_1(X) = \sum_{i=1}^n [x_i^2 - 10 \cos(2\pi x_i) + 10]$	$[5.12, 5.12]^n$	0	$[0, \dots, 0]$
$F_2(X) = \frac{1}{4000} \sum_{i=1}^n x_i^2 - \prod_{i=1}^n \cos(\frac{x_i}{\sqrt{i}}) + 1$	$[-600, 600]^n$	0	$[0, \dots, 0]$
$F_3(X) = \frac{1}{500} \sum_{j=1}^n \left(\sum_{i=1}^n (x_i - a_{ij})^2 \right)^{-1}$	$[-65.53, 65.53]^2$	0.9980	$[-32, 32]$
where $(a_{ij}) = \begin{bmatrix} -32, -16, 0, 16, 32, 32, \dots, 0, 16, 32 \\ -32, -32, -32, -32, -16, \dots, 32, 32, \\ 32 \end{bmatrix}$			
$F_4(X) = -\sum_{i=1}^5 [(X - a_i)(X - a_i)^T + c_i]^{-1}$	$[0, 10]^4$	-10.1532	$[4, 4, 4, 4]$
where if $i=1, a_i=[4,4,4,4],$ $c_i=0.1; \text{ if } i=2, a_i=[1,1,1,1],$ $c_i=0.2;$ if $i=3, a_i=[8,8,8,8], c_i=0.2;$ if $i=4, a_i=[6,6,6,6], c_i=0.4;$ if $i=5, a_i=[3,7,3,7], c_i=0.4.$			

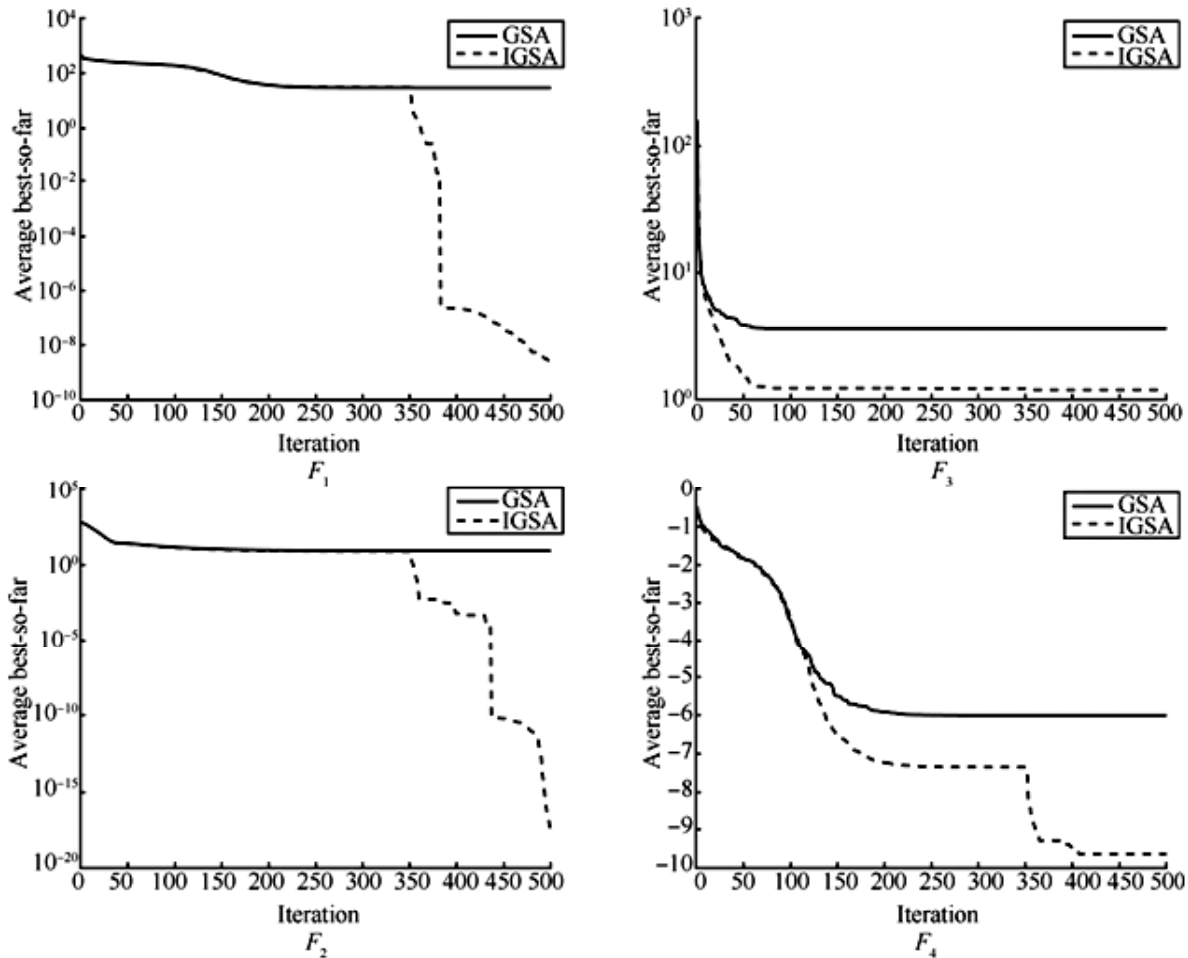


Figure 1: Optimization evolution curves of test functions based on GSA and IGSA

algorithm reaches the regulated threshold value to the total test times^[16], i.e., the success rate in Table 2. The thresholds of F_1 , F_2 , F_3 , and F_4 are set respectively as e^{-5} , e^{-5} , 0.999 and 10.1531. From Table 2, we can clearly find that each index of IGSA is better than that of GSA, and its optimization precision is improved by over 60% compared with GSA, and the robustness is also increased by 100%.

From Fig. 1, we can find that the convergence speed of IGSA is similar to GSA in the preliminary stage of evolution. In the middle stage of evolution, both GSA and IGSA show a tendency to premature convergence and the evolution speed declines, but since IGSA has utilized the information of those historical search steps, the evolution space is exploited further in F_3 and F_4 , and the IGSA begins to exhibit a certain advantage. In the later stage of evolution, the difference between these two algorithms' performance becomes distinctive: The gravitational constant decreases with the increase of iteration, and the evolution is very difficult to be optimized further using GSA. However, based on the orbital change for the poor agents and the further search for the optimal agent, the convergence speed of IGSA is accelerated greatly and thus IGSA presents the "two-section" evolution characteristic. The IGSA helps solve the premature convergence problem of GSA and enhances the exploitation capability.

Khajehzadeh et al.[5] proposed the MGSA (modified GSA) algorithm, which adopts the self-adaptation maximum speed restriction strategy to control the global exploration ability of the GSA algorithm. However, the restriction parameter of the MGSA algorithm is not easy to regulate. The function F_4 in the reference paper and the function F_1 in this paper are both Rastrigin functions, and optimization result in the reference paper is 0.796 on average, the worst value is 2.985 and the best value is 0. Compared with the experimental result in Table 2, the IGSA algorithm proposed in the paper shows better optimization precision and performance.

Table 2
Optimization precision and robustness comparison of GSA and IGSA

Function	Method	Average	Best	Worst	Success rate (%)
F_1	GSA	29.0528	12.9345	47.7580	0
	IGSA	2.2768×10^{-9}	5.6843×10^{-13}	9.3698×10^{-8}	100
F_2	GSA	8.4050	2.6617	24.0624	0
	IGSA	4.4409×10^{-18}	0	2.2204×10^{-16}	100
F_3	GSA	3.6446	0.9980	12.9875	4
	IGSA	1.1964	0.9980	3.9683	88
F_4	GSA	-5.9981	-10.1532	-2.6829	38
	IGSA	-9.6461	-10.1532	2.2204×10^{-16}	90

3.3. Analysis of complexity

In the practical application of GSA, the calculation burden is mainly concentrated on the calculation of fitness function value, whose calculation complexity is $O(N \times \max it)$. However, in the IGSA, further search for the optimal agent also adds computation burden to the external circulation complexity, so the complexity of IGSA turns into $O(N \times \max it) + O(\dim \times \max it \times 0.3)$. But with the improvement of the optimization performance, the scale of agents or iteration steps become lower, so the computation burden of IGSA should still be decreased and less than GSA.

CPU operation time is an important index to reflect the algorithm complexity. In [1], the group scale N for all test functions is 50, the maximum number of iterations $\max it$ for F_1 and F_2 is 1000, and $\max it$ for F_3 and F_4 is 500; while in IGSA, N and $\max it$ are set to be 30 and 500 for all functions, respectively. Other parameters are the same. Through the simulation for these four functions by using the GSA parameters in [1] and the IGSA parameters described above, the CPU operation time for the two algorithms can be obtained (see Table 3). According to the comparison, we can easily find that IGSA algorithm uses fewer group scales and iterations, its CPU operation time is less and the result is better than those in [1].

Neural network training is an optimization problem of high-dimension multimodal function, which is to optimize the weights and biases by the learning algorithm and minimize an objective function of errors between the real and estimated values[18]. In the paper, the root mean square error function (RMES) is chosen as the objective function described in (20). It is also the fitness function of the IGSA algorithm.

Table 3
Comparison of CPU operation time

	$F1(s)$	$F2(s)$	$F3(s)$	$F4(s)$
GSA	9.3	9.5	5.0	2.7
IGSA	6.3	5.8	4.1	1.9

4. NEURAL NETWORK IDENTIFICATION BASED ON IGSA

4.1. Neural network design

The common neural network types for nonlinear dynamic system identification mainly include nonlinear autoregressive models with exogenous inputs (NARX) regressive neural network[17], proportional-integral-derivative (PID) neural network, complete feedback neural network and local feedback neural network. The NARX regressive neural network is also called the time delay neural network or the nonlinear auto-regressive filter, which comprises the time delay units plus multi-layer feedforward network. It

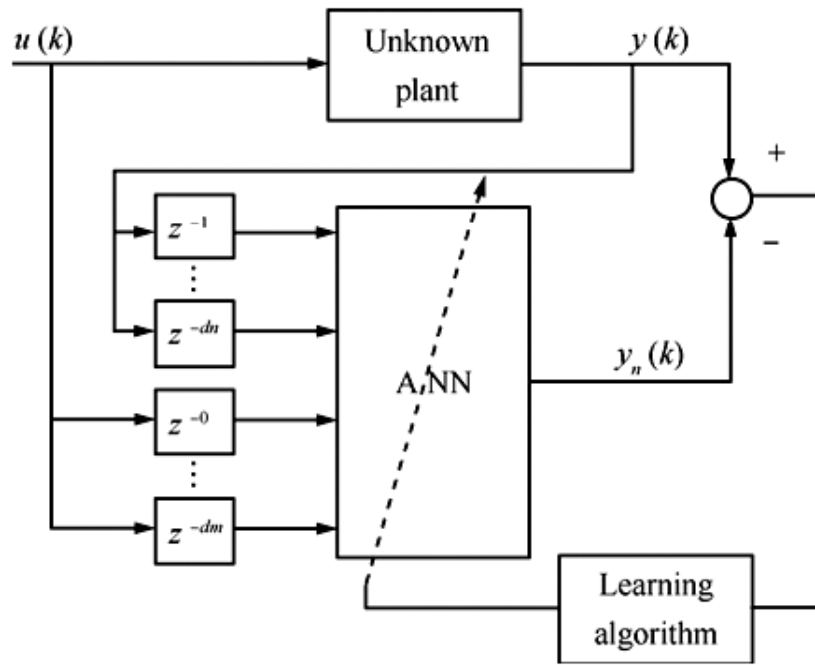


Figure 2: NARX regressive neural network structure for dynamic system identification

is generally used for identifying dynamic system that can be described by the nonlinear auto-regressive moving average (ARMA) model. It has clear and simple structure and is easy to be analyzed.

The neural network structure for dynamic system identification is presented in Fig. 2. The expression of NARX model is shown in (19). The current output $y(k)$ only has relation to the current input and the previous input and output.

$$y(k) = f(y(k-1), \dots, y(k-n), u(k), u(k-1), \dots, u(k-m)) \quad (19)$$

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$$\min : j = \frac{\sum (y(i) - y_n(i))^2}{N} \quad (20)$$

where $y(i)$ is the i -th real value of the sample, and $y_n(i)$ is the i -th network output value of the sample.

NARX regressive neural network structure is n - m - h , where n , m , h denotes the unit numbers of input layer, hidden layer and output layer, respectively. In order to make the variable connection between IGSA and neural network convenient, the bias information is included in the weight value, i.e., increase one dimension upon the input dimension number, and the constant input of this dimension is -1 , and then the bias will be included in the connection weight w_1 between the input layer and hidden layer, so w_1 turns into $(n+1) \times m$ dimensions. For the same reason, increase one more hidden unit, and the unit value is constant 1 , independent of the input layer. Then incorporate the hidden unit into the connection weight w_2 between the hidden layer and output layer, so w_2 will turn into $h \times (m+1)$ dimensions.

By the encoder and decoder, information is transmitted between IGSA and the neural network, and the process of encoding and decoding is similar to those of chromosome in GA. As there are too many parameters in the neural network, the data will become too long if binary encoding is adopted, and it will also result in the decrease of calculation speed and precision. So the decimal encoding scheme is adopted.

4.2. Neural network design

In order to verify the effectiveness of the proposed algorithm for identification of a real process device, a magnetic levitation system is chosen as the identification object. The structure of the system is shown in Fig. 3. The equation of motion for this system is

$$\frac{d^2 y(t)}{dt^2} + \frac{\alpha r^2(t)}{My(t)} \frac{\beta dy(t)}{Mdt}$$

where $y(t)$ is the distance of the magnet above the electromagnet, $i(t)$ is the current flowing in the electromagnet, M is the mass of the magnet, and g is the acceleration of gravity. The parameter β is a viscous friction coefficient that is determined by the material in which the magnet moves, and α is a field strength constant that is determined by the number of turns of wire on the electromagnet and the strength of the magnet. The system is a typical non-linear dynamic system, which is appropriate for modeling based on the NARX regressive neural network.

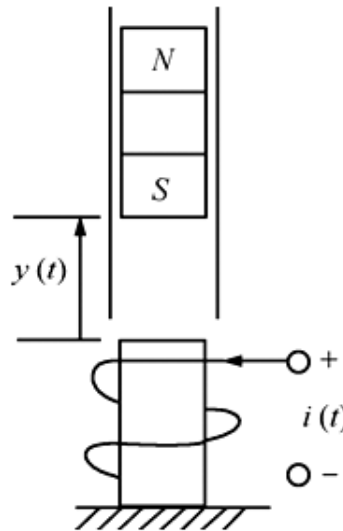


Figure 3: NARX regressive neural network structure for dynamic system identification

In Fig. 4, samples collected for training the NARX regressive neural network are normalized into $[-1, 1]$, where the dotted line indicates the normalized voltage applied upon the electro magnet and the real line indicates the normalized position that the permanent magnet suspends above the electro magnet. The sampling period for the system is 0.3 s, and 130 groups of data are sampled. The former 100 groups are used for training the network, and the latter 30 groups are used for checking the generalization ability of the network.

The experimental parameters are set as follows.

- 1) NARX regressive neural network parameters: Network structure is 5-10-1, network input variable and output variable are voltage and position shown in Fig. 4, respectively; the time delay parameters are both 2.
- 2) IGSA algorithm parameters: The maximum number of iterations $max\ it$ is 200; group scale N is 50; dimension number dim is 71; search scope is $[4, 6]$; Jr is 0.5. This parameter setting is also used for the GSA algorithm.
- 3) BP algorithm parameters: Learning factor is 0.1; initial values of weights and biases are random numbers between 0 and 1; the maximum number of iterations is 1500.

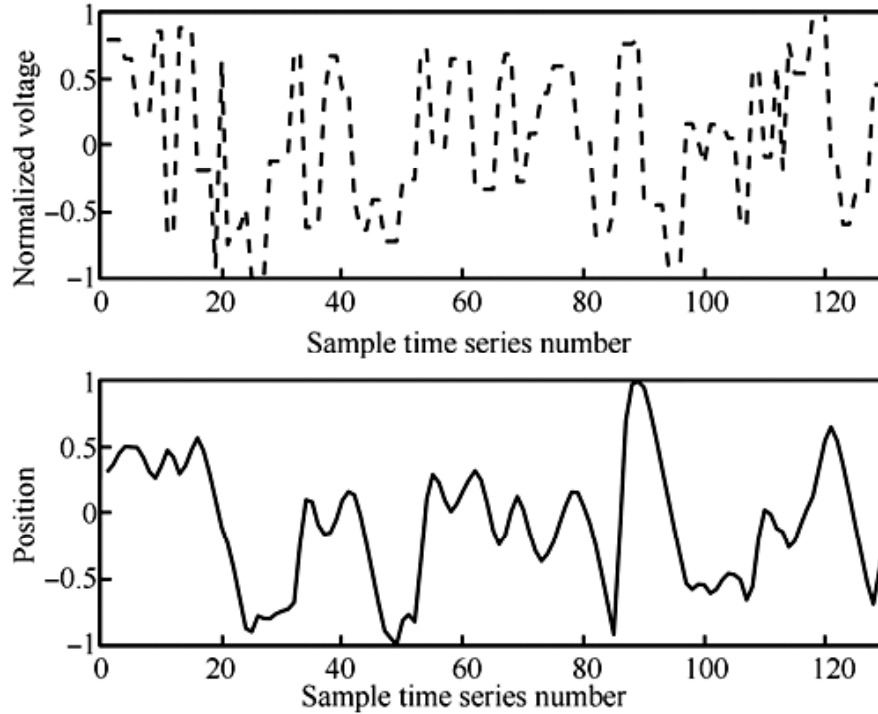


Figure 4: NARX regressive neural network structure for dynamic system identification

- 4) GA algorithm parameters: The group number and maximum number of iterations are the same as IGSA; and the selection, crossover and mutation functions are subject to the roulette, scattered and uniform types, respectively; and probabilities of crossover and mutation are 0.8 and 0.1, respectively.

GSA, IGSA, BP and GA algorithms are used for training the NARX neural network, respectively, to fit with the real magnetic levitation system; and different convergence curves of each algorithm are shown in Fig. 5. The training errors and generalization errors for the four algorithms above are summarized in Table 4. From Fig. 5 and Table 4, we can find that the training effect for GA model is the worst. In the

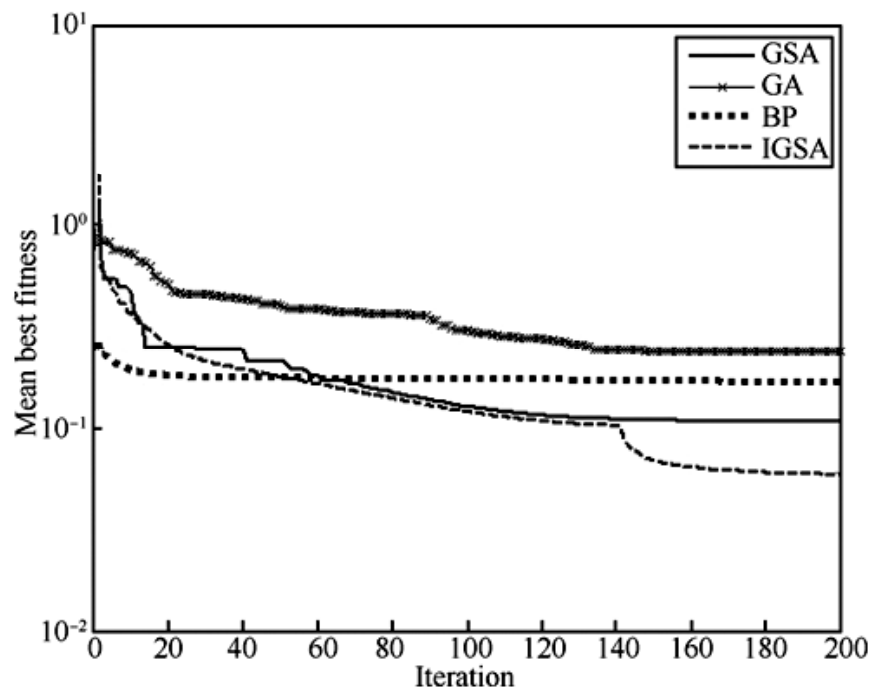


Figure 5: Convergence curves of NARX regressive neural network based on GSA, IGSA, BP and GA

preliminary stage, BP model shows the fastest convergence speed, but it is liable to fall into the local optimization. Although its average training error is better than the GSA model, its generalization ability is a little weaker. Benefiting from the trial-and-error method for the optimal agent in the preliminary stage, the convergence curves of IGSA model are located under GSA. Benefiting from the further search optimization for the optimal agent and the orbital change operation of poor agents in the later stage, the optimization precision of IGSA model is raised quickly. As a whole, the performance of IGSA model is obviously better than GSA model, and it has the best performance among these four algorithms. The IGSA algorithm is very effective on the neural network identification for non-linear dynamic system.

Table 4
Performance comparison for four algorithms

Name of neural	Type error	Training Generalization	network error
GSANN	Best	0.0578	0.0527
	Average	0.1083	0.0835
IGSAN	Best	0.0350	0.0418
	Average	0.0432	0.0735
N	Best	0.0718	0.0838
	Average	0.0937	0.1084
	Best	0.1061	0.1261
BPNN	Average	0.1806	0.1890
	GANN		

5. CONCLUSIONS

In this paper, an improved gravitational search algorithm (IGSA) is proposed and applied to the identification of dynamic neural network system. IGSA improves the original algorithm in three main aspects. First, inspired by the orbit change of satellites, we introduce an orbit change for poor agents to help them jump out of local minimum. Second, the coordinate descent method is introduced and applied to the optimal position search to establish an effective local search mechanism. Third, a trial-and-error method is used to update the optimal agent. The IGSA is easy to implement and can effectively reduce the iterative time. Compared with GSA on optimizing four well-known benchmark functions, our improved algorithm has been testified to possess excellent performance in terms of accuracy, convergence rate, stability and robustness. The IGSA together with BP, GA and GSA are applied to the neural network identification of a magnetic levitation dynamic system. Simulation results show that the IGSA algorithm has the lowest training error and generation error, which proves that it opens a new effective source for solving the non-linear dynamic system identification problems based on neural network.

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