

A novel differential evolution for model order reduction

Raghav Prasad Parouha

Department of Mathematics, Indira Gandhi National Tribal University Amarkantak M.P. India

Email id: rparouha@gmail.com

Abstract- Many variants of Differential Evolution (DE) algorithms exist in literature to solve Engineering Design Problems. However, the performance of DE is highly affected by the inappropriate choice of its operators like mutation and crossover. Moreover, in general practice, DE does not employ any strategy of memorizing the so-far-best results obtained in the initial part of the previous cycle. In this paper a 'Memory based DE (MBDE)' propose which having two 'swarm operators'. These operators are based on the personal and global best mechanism of particle swarm optimization (PSO). Proposed MBDE is validate on 13 typical benchmark functions. Further to test its efficacy five different model order reduction (MOR) problems for single-input and single-output system are solved by MBDE. The results of MBDE are compared with state-of-the-art algorithms that also solved those problems. Numerical, statistical and graphical analysis reveal the competency of the proposed algorithm.

Index Terms- Differential Evolution, Mutation, Crossover, Engineering design problems.

1. INTRODUCTION

Nowadays, optimization problems are very important and frequently appear in the real world. Solving such problems is a challenging area of research in the science and engineering disciplines. In spite of many Evolutionary Algorithms (EAs), Differential Evolution (DE) [1] is an efficient, formidable and popular ingredient. The DE has many advantages like easy implementation, reasonably faster, robust and exhibits effective global search ability [2-8]. In general, it also has efficient global search ability and hence considered as global optimization algorithm [9]. Therefore, it has been applied to solve many engineering optimization problems such as mechanical engineering design problem [10], fuzzy clustering of image pixel [11], economic load dispatch [12], nuclear reactor core design [13] and many others [9]. However, most of the time, the solution gets stacked in some local optima. As a result, it leads to a premature convergence. It is because of DE have some individual shortcomings like sometimes the solution gets stacked in local optimum which leads to premature convergence [8, 14, 15]. Also, same as other EAs, DE does not guarantee to reach at global optimal solution in a finite time interval [8]. Therefore, in order to improve the performance of basic DE, a number of attempts are made in the literature [2-23]. A detailed survey on the variants of DE can be found in [20, 21]. Moreover, in order to improve the robustness of DE, a number of mutation strategies of DE have been proposed in [9, 16, 17, 19, 20, 21, 22]. Basically, DE is much sensitive to choice of the mutation strategy. Also, it is very difficult to recommend a fixed set of parameters for different problems [9, 16, 17, 19, 20, 21, 22]. On the other hand, inappropriate choice of mutation strategy may lead to premature convergence, stagnation or wastage of computational time [9].

Similarly, researchers mainly used two types of crossover schemes in DE namely binomial crossover and exponential crossover [1]. In [24], Price recommended the use of binomial crossover is better.

But later, it is observed that there are no significant differences between these crossovers [25].

Unfortunately, according to 'No Free Lunch Theorem [26]', no single optimization method exist which is able to solve consistently to all global optimization problems. In spite of quite a good number of DE variants exist in the literature; DE further yields improved results while hybridizing with Particle Swarm Optimization (PSO) [27]. Each of them is capable of dominating the shortcoming of the other to add the robustness in the resultant hybrid algorithm. The magical synergy of DE and PSO has been well established and has crossed many success milestones in recent past. Yet, many hybrid methods of DE and PSO have been proposed [28-46]. These approach moves around the enhancement of capabilities of DE and PSO in various aspects and successfully applied to wide range of optimization problems such as medical image processing problem [30], engineering design optimization [37, 38], well placement optimization [40], power systems optimization [41], digital FIR filter design [42] and many others.

Though many variants of DE and its hybrid algorithms have been suggested in the literature to solve optimization problems, they are unable to provide satisfactory result. The reason behind this is DE has no mechanism to memorize the so-far best solution but it uses only the global information about the search space [36]. Therefore, in spite of the increased convergence rate of DE, the algorithm mostly loses its computing power and eventually leads to premature convergence as reported in [4, 9, 15].

Inspired by above fact a memory based differential evolution proposed in this paper where two novel operators (swarm mutation and swarm crossover) were introduced under the PSO environment. The remainder of this paper is organized as follows. Section 2 presents overview of the basic DE. Section 3 presents a detailed description of the proposed algorithm. The efficiency of the proposed algorithm is validated through unconstrained benchmark functions in Section 4. The proposed algorithm is applied to solve MOR problems in Section 5. Section 6 draws the conclusion of the paper along with some highlights on future scopes.

2. OVERVIEW OF BASIC DIFFERENTIAL EVOLUTION

Differential Evolution (DE) is an Evolutionary Algorithm (EA) proposed by Storn and Price in 1995 [1]. The outline of the classical DE may be given as follows.

Initialization

Initialize a population of NP target vectors (parents) $x_i = (x_{i1}, x_{i2}, \dots, x_{iD})$; $i = 1, 2, \dots, NP$, is randomly generated within user-defined bounds, where D is the dimension of the optimization problem.

Mutation

Let $x_i(t) = x_{i1}(t), x_{i2}(t), \dots, x_{iD}(t)$ be the ' i^{th} ' individuals at ' t^{th} ' generation. A mutant vector $v_i(t+1) = (v_{i1}(t+1), v_{i2}(t+1), \dots, v_{iD}(t+1))$ is generated as follows.

$$v_i(t+1) = x_{r_1} + F \times (x_{r_2}(t) - x_{r_3}(t))$$

where, $r_1 \neq r_2 \neq r_3 \neq i$ and $F \in [0, 1]$ is the mutation factor.

Crossover

The target vector $x_i(t)$ and the mutant vector $v_i(t+1)$ create a new trial vector $u_i(t+1) = (u_{i1}(t+1), u_{i2}(t+1), \dots, u_{iD}(t+1))$ as follows.

$$u_{ij}(t+1) = \begin{cases} v_i(t+1); & \text{if } rand(0,1) \leq CR \text{ or } j = rand(i) \\ x_i(t) & ; \text{if } rand(0,1) > CR \text{ or } j \neq rand(i) \end{cases}$$

where j and $rand(i) \in (1, 2, \dots, D)$, $CR \in [0, 1]$ is the crossover constant.

Selection

Selection operates by comparing the individual's fitness to generate the next generation population.

$$x_{ij}(t+1) = \begin{cases} u_i(t+1); & \text{if } f(u_i(t+1)) \leq f(x_i(t)) \\ x_i(t) & ; \text{otherwise} \end{cases}$$

The cyclic implementation of mutation, crossover and selection is continued till it meets with the pre-defined stopping criterion.

3. PROPOSED METHOD

Motivated by the advantages and disadvantages of DE, and above observations, in this present study 'Memory Based Differential Evolution (MBDE)' proposed. where the mutation and crossover are termed as 'swarm mutation' and 'swarm crossover' because of these operator based on p^{best} and g^{best} mechanism of PSO [27]. The proposed operators are explained in the following section.

3.1. Swarm mutation

Let $x_i(t) = x_{i1}(t), x_{i2}(t), \dots, x_{iD}(t)$ is the target vector and $p_i(t)$ is the personal best position vector, in the current generation ' t '. Then a mutant vector (i.e. perturbed vector) $v_i(t) = v_{i1}(t), v_{i2}(t), \dots, v_{iD}(t)$ is generated by 'Swarm Mutation' as follows.

$$v_i(t) = x_i(t) + \frac{f(p_i^{best}(t))}{f(x_i^{worst}(t))} \times (p_i^{best}(t) - x_i(t)) + \frac{f(g^{best}(t))}{f(x_i^{worst}(t))} \times (g^{best}(t) - x_i(t)) \quad (1)$$

where $p_i^{best}(t)$ is the personal and $g^{best}(t)$ is the global best position of the vector $p_i(t)$ respectively, $f(p_i^{best}(t))$ is the personal best and $f(g^{best}(t))$ is the global best function value of the vector $p_i(t)$ respectively, $f(x_i^{worst}(t))$ is the worst function value of vector $x_i(t)$, in the current generation ' t '. Whenever $f(x_i^{worst}(t)) = 0$ it will be replaced by a large positive constant ' r ', in order to impact a small perturbation to $x_i(t)$. Clearly, each of the ratio-coefficient of the terms $(p_i^{best}(t) - x_i(t))$ and $(g^{best}(t) - x_i(t))$ generates a real constant factor between $[0, 1]$ that controls the amplification of the differential variation.

3.2. Swarm crossover

To generate a new trial vector $u_i(t) = u_{i1}(t), u_{i2}(t), \dots, u_{iD}(t)$, 'Swarm Crossover' works as follows.

$$u_{ij}(t) = \begin{cases} v_i(t) + rand(0,1) \times (g^{best}(t) - p_i^{best}(t)); & \text{if } rand(0,1) \leq CR \text{ or } j = rand(i) \\ x_i(t) + rand(0,1) \times (g^{best}(t) - p_i^{best}(t)); & \text{if } rand(0,1) > CR \text{ or } j \neq rand(i) \end{cases} \quad (2)$$

where $v_i(t)$ is the mutant vector, $x_i(t)$ is the target vector, j and $rand(i) \in (1, 2, \dots, D)$, $CR \in [0, 1]$ is the crossover constant.

3.3. Steps of proposed algorithm

Steps of the proposed MBDE presented below.

Step 1: Randomly generate all vectors i.e. $x_i(t) = (x_1, x_2, \dots, x_{NP})$ in the prescribed search range

Step 2: Evaluate $x_i(t)$; i. e. find the function values of $x_i(t)$ for $i = 1, 2, \dots, NP$

Step 3: Set $t = 0$

Step 4: Construct a matrix $p(t) = x_i(t), p_i^{best}(t) = p(t)$, go to step 6
 Step 10: Stop if the termination criterion is met, else set $t = t + 1$ and go to Step-5

Step 5: Update $p(t) = p_i^{best}(t)$ using

$$p(t) = \begin{cases} x_i(t) & ; \text{ if } f(x_i(t)) \leq f(p_i(t-1)) \\ p_i(t-1); & \text{ otherwise} \end{cases}$$

Step 6: Find $g^{best}(t)$

Step 7: Swarm Mutation using the Eq. (1)

Step 8: Swarm Crossover using the Eq. (2)

Step 9: Apply Elitism

4. VALIDATION OF PROPOSED ALGORITHM

In this section before solving the MOR problem, proposed MBDE applied to solve 13 unconstrained benchmark functions (reported in Table 1 and taken from [23]).

Table 1 Benchmark Functions

f	Function Name	Formulation	S	C	f_{min}
f ₁	Sphere	$f(x) = \sum_{i=1}^D x_i^2$	[-100, 100]	US	0
f ₂	Schwefel 2.22	$f(x) = \sum_{i=1}^D x_i + \prod_{i=1}^D x_i $	[-10,10]	UN	0
f ₃	Schwefel 1.2	$f(x) = \sum_{i=1}^D \left(\sum_{j=1}^D x_j^2 \right)$	[-100, 100]	UN	0
f ₄	Schwefel2.21	$f(x) = \max_{1 \leq i \leq D} \{ x_i \}$	[-100, 100]	UN	0
f ₅	Step	$f(x) = \sum_{i=1}^D (\lfloor x_i + 0.5 \rfloor)^2$	[-100, 100]	US	0
f ₆	Quartic	$f(x) = \sum_{i=1}^D ix_i^4 + \text{random} [0,1]$	[-1.28, 1.28]	US	0
f ₇	Rosenbrock	$f(x) = \sum_{i=1}^{D-1} (100(x_{i+1} - x_i)^2 + (x_i - 1)^2)$	[-30, 30]	UN	0
f ₈	Schwefel	$f(x) = 418.9829 \times D - \sum_{i=1}^D (x_i \sin \sqrt{ x_i })$	[-500, 500]	MS	0
f ₉	Rastrigin	$f(x) = 10D + \sum_{i=1}^D (x_i^2 - 10 \cos(2\pi x_i))$	[-5.12, 5.12]	MS	0
f ₁₀	Ackley	$f(x) = 20 + e - 20e^{-\frac{1}{\sqrt{D}} \sum_{i=1}^D x_i^2} - e^{-\frac{1}{D} \sum_{i=1}^D \cos(2\pi x_i)}$	[-32, 32]	MN	0
f ₁₁	Griewank	$f(x) = \frac{1}{4000} \sum_{i=1}^D \frac{x_i^2}{i} - \prod_{i=1}^D \cos\left(\frac{x_i}{\sqrt{i}}\right) + 1$	[-600, 600]	MN	0
f ₁₂	Penalized	$f(x) = \frac{\pi}{D} \left\{ 10 \sin^2(\pi y_1) + \sum_{i=1}^{D-1} (y_i - 1)^2 [1 + 10 \sin^2(\pi y_{i+1})] + (y_D - 1)^2 \right\} + \sum_{i=1}^D u(x_i, 10, 100, 4)$ where $y_i = 1 + \frac{1}{4}(x_i + 1)$ and $u(x_i, a, k, m) = \begin{cases} k(x_i - a)^m & ; x_i > a \\ 0 & ; -a \leq x_i \leq a \\ k(-x_i - a)^m & ; x_i < -a \end{cases}$	[-50, 50]	MN	0
f ₁₃	Penalized2	$f(x) = 0.1 \left\{ \sin^2(\pi x_1) + \sum_{i=1}^{D-1} (x_i - 1)^2 [1 + \sin^2(3\pi x_{i+1})] + (x_D - 1)^2 [1 + \sin^2(2\pi x_D)] \right\} + \sum_{i=1}^D u(x_i, 5, 100, 4)$ where $y_i = 1 + \frac{1}{4}(x_i + 1)$ and $u(x_i, a, k, m) = \begin{cases} k(x_i - a)^m & ; x_i > a \\ 0 & ; -a \leq x_i \leq a \\ k(-x_i - a)^m & ; x_i < -a \end{cases}$	[-50, 50]	MN	0

S: domain of the variables, f_{min} : Global minima, C: Function characteristics, U: Unimodal, M: multimodal, S: separable, N: non-separable

Table 2 Comparison of MBDE with others in [23] for 13 (10D) benchmark functions, in terms of mean and S. D. of the best objective function value

f	Max. NFEs	Algorithm				
		MBDE	GDE	DE/rand/1	DE/best/1	DE/target-to-best/1
f ₁	100000	1.429e-295 (0.000e+00)	4.821e-46 (1.13e-45)	1.382e-36 (1.19e-36)	1.602e-39 (1.39e-39)	2.954e-41 (2.694e-41)
f ₂	100000	2.642e-293 (0.000e+00)	2.875e-21 (4.99e-21)	7.475e-19 (3.58e-19)	4.291e-20 (3.63e-20)	9.352e-21 (3.646e-21)
f ₃	100000	4.623e-291 (0.000e+00)	1.338e-24 (2.77e-24)	1.168e-20 (9.57e-21)	1.84e-22 (1.35e-22)	4.685e-24 (3.772e-24)
f ₄	100000	1.182e-296 (0.000e+00)	1.042e-14 (2.91e-14)	3.048e-13 (2.35e-13)	2.683e-14 (2.80e-14)	3.943e-15 (1.695e-15)
f ₅	100000	0.000e+000 (0.000e+00)	1.325e-15 (3.37e-15)	2.325e-12 (3.35e-12)	2.278e-21 (3.28e-21)	5.986e-22 (1.260e-22)
f ₆	100000	0.000e+00 (0.00e+00)	0.000e+00 (0.00e+00)	0.000e+00 (0.00e+00)	0.000e+00 (0.00e+00)	0.000e+00 (0.00e+00)
f ₇	100000	1.037e-006 (2.420e-08)	1.329e-03 (6.047e-4)	1.78e-03 (6.776e-4)	2.011e-03 (8.390e-4)	1.694e-03 (7.761e-04)
f ₈	100000	0.000e+000 (0.000e+00)	7.787e+02 (1.871e+2)	2.460e+02 (3.611e+2)	6.664e+02 (3.734e+2)	5.012e+02 (1.347e+2)
f ₉	100000	0.000e+000 (0.000e+00)	5.597e+00 (1.570e+0)	1.882e+01 (3.235e+0)	6.467e+00 (1.641e+0)	2.192e+01 (3.391e+0)
f ₁₀	100000	1.284e-015 (0.000e+00)	7.993e-15 (2.90e-15)	4.440e-15 (0.000e+0)	5.151e-15 (1.49e-15)	4.440e-15 (0.000e+0)

f_{11}	100000	0.000e+000 (0.000e+00)	8.883e-02 (4.691e-2)	1.819e-02 (9.154e-2)	1.219e-02 (1.021e-1)	3.127e-02 (8.615e-02)
f_{12}	100000	1.511e-032 (1.258e-48)	4.7116e-32 (1.15e-47)	4.7116e-32 (1.15e-37)	1.711e-32 (1.15e-47)	4.711e-32 (1.53e-47)
f_{13}	100000	1.346e-032 (2.042e-48)	1.349e-32 (2.884e-48)	1.349e-32 (2.884e-48)	1.349e-32 (2.884e-48)	1.349e-32 (2.884e-48)

Table 3 Comparison of MBDE with others in [23] for 13 (30D) benchmark functions, in terms of mean and S. D. of the best objective function value

f	Max. NFEs	Algorithm				
		MBDE	GDE	DE/rand/1	DE/best/1	DE/target-to-best/1
f_1	300000	4.162e-290 (0.000e+00)	6.074e-24 (8.53e-24)	1.355e-03 (5.304e-4)	4.968e-04 (3.323e-4)	1.096e-04 (4.7257e-05)
f_2	300000	1.495e-292 (0.000e+00)	1.759e-07 (4.185e-7)	2.130e-01 (7.311e-2)	2.882e-02 (7.528e-3)	2.040e-02 (8.340e-03)
f_3	300000	4.528e-289 (0.000e+00)	1.764e-02 (2.105e-2)	1.314e+04 (3.752e+2)	4.742e+02 (1.814e+2)	2.692e+02 (7.346e+1)
f_4	300000	1.620e-291 (0.000e+00)	3.256e-01 (2.675e-1)	2.813e+00 (3.646e+1)	1.000e+00 (3.224e-1)	8.337e-01 (1.919e-01)
f_5	300000	0.000e+000 (0.000e+00)	5.217e+00 (5.189e+0)	2.722e+01 (6.322e-1)	3.348e+01 (2.827e+1)	2.856e+01 (2.035e+1)
f_6	300000	1.584e-012 (6.519e-18)	1.557e-23 (2.65e-23)	1.363e-03 (3.836e-4)	6.735e-04 (3.156e-4)	1.032e-04 (3.624e-05)
f_7	300000	2.402e-006 (1.501e-08)	1.899e-02 (6.103e-3)	2.483e-02 (6.148e-3)	2.759e-02 (6.852e-3)	2.029e-02 (5.103e-03)
f_8	300000	0.000e+000 (0.000e+00)	2.897e+03 (8.860e+2)	7.00e+03 (2.866e+2)	3.097e+03 (7.15e+12)	4.377e+03 (1.338e+3)
f_9	300000	0.000e+000 (0.000e+00)	4.745e+01 (1.201e+1)	1.964e+02 (7.629e+1)	1.106e+02 (1.898e+1)	2.019e+02 (6.946e+0)
f_{10}	300000	1.654e-015 (1.462e-16)	2.129e-10 (1.12e-10)	1.796e-02 (3.406e-3)	8.160e-03 (2.819e-3)	3.603e-03 (9.845e-04)
f_{11}	300000	0.000e+000 (0.000e+00)	8.127e-03 (9.785e-3)	7.260e-03 (2.931e-3)	5.785e-03 (5.361e-3)	4.030e-03 (3.991e-03)
f_{12}	300000	1.674e-021 (2.183e-30)	6.133e-21 (7.05e-22)	5.678e-04 (2.638e-4)	1.191e-04 (7.364e-5)	3.317e-05 (3.053e-05)
f_{13}	300000	1.642e-023 (1.038e-30)	5.541e-23 (9.19e-23)	2.508e-03 (9.607e-4)	1.401e-03 (3.463e-3)	1.024e-04 (7.882e-05)

The

simulations were conducted on Intel(R) Core-i3, 2.20 GHz, 2GB RAM, computer in the C-Free Standard 4.0 Environment. To execute the performance of MBDE, population size (NP) is taken as 10D and 30D (where D is the dimensions of the problems) and after fine-tuned crossover rate are recommended as $CR = 0.9$ for further study.

For each problem, 50 independent runs are performed and numerical results are reported in respective tables. The boldface values in each table represents the better value achieved by that corresponding algorithm and 'Na' shows the non-availability of the results. For a fair comparison the stopping criterion in this study remains the same as in GDE [23]. The results produced by MBDE on 13 typical unconstrained benchmark functions have been

compared with state-of-the-art algorithms.

4.1. Numerical analysis

The mean and standard deviation (S.D.) of the best objective function value for 50 runs is reported in Table 2 and Table 3 for 10D and 30D benchmark functions, respectively. The results produced by proposed algorithm are compared with DE/rand/1, DE/best/1, DE/target-to-best/1 and group based differential evolution (GDE) [23]. It is observed that from Table 2 and Table 3 that MBDE outperforms its competitors in all benchmark functions both for 10D and 30D. Only for f_6 , MBDE performs equally to others for 10D, but better than others in 30D except GDE. It is worth noting that in almost all cases MBDE impacts very less S. D.

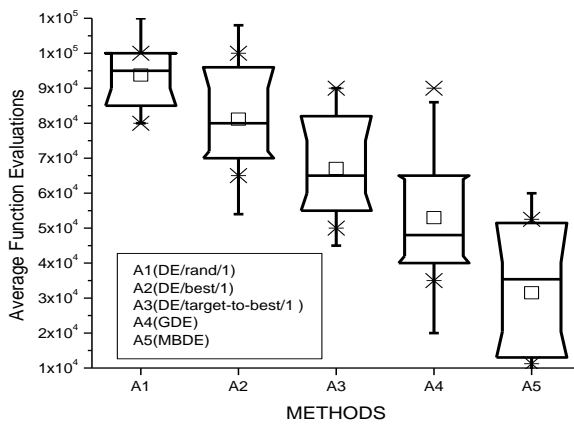


Fig. 1(a). Average NFEs of MBDE with others in [23] for 13 (10D) benchmark Functions

The average numbers of function evaluations (NFEs) for all the algorithms under consideration are compared in Fig. 1(a) and 1(b) for 10D and 30D, respectively. From these figure it can be concluded that MBDE uses fewer number of NFEs compared to rest algorithms.

4.2. Convergence analysis

The convergence speed of MBDE is compared with the other algorithms reported in [23] over a set of

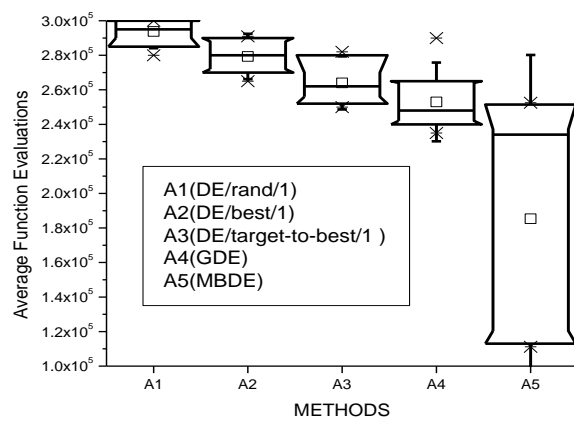


Fig. 1(b). Average NFEs of MBDE with others in [23] for 13 (30D) benchmark Functions

5 higher dimensional (30D) typical test functions (Sphere, Rosenbrock, Schwefel, Rastrigin and Ackley) are picked. The convergence graphs are presented in Fig. 2(a-e). From these figures it can be concluded that in all the functions MBDE converge much faster than other algorithms. It can be concluded that, MBDE is greatly stable to minimize the unconstrained optimization problems.

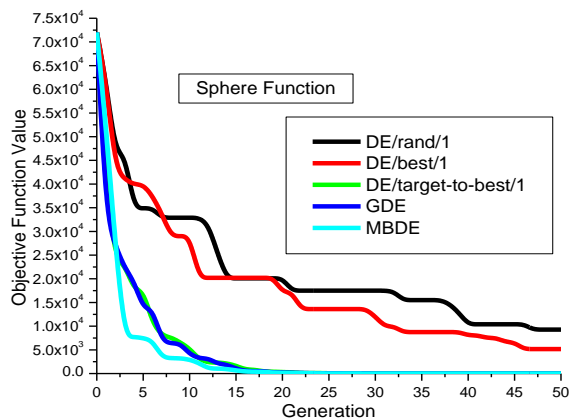


Fig. 2(a). Convergence of MBDE with others in [23] for Sphere Function (30D)

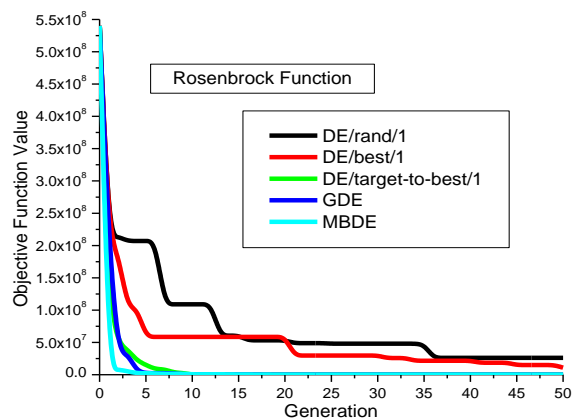


Fig. 2(b). Convergence of MBDE with others in [23] for Rosenbrock Function (30D)

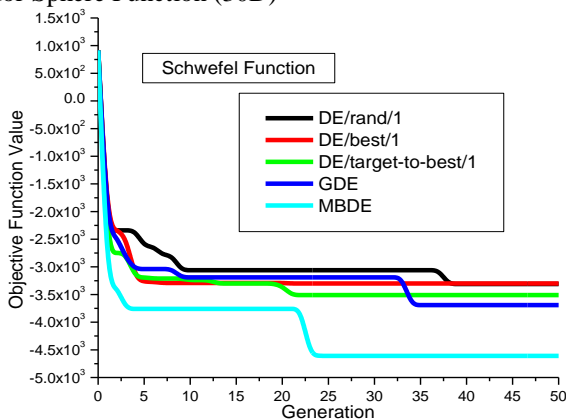


Fig. 2(c). Convergence of MBDE with others in [23]

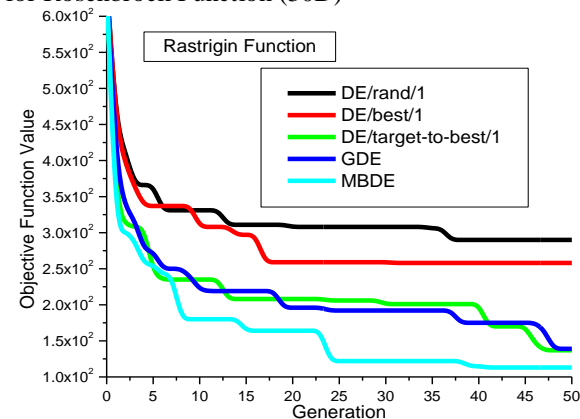


Fig. 2(d). Convergence of MBDE with others in [23]

for Schwefel Function (30D)

for Rastrigin Function (30D)

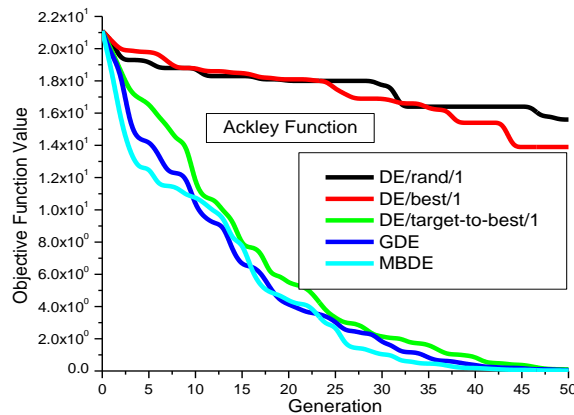


Fig. 2(e). Convergence of MBDE with others in [23] for Ackley Function (30D)

4.3. Statistical analysis

To compare the performance of multiple algorithms on the test suite, a well-known ranking based test namely Friedman test [47] is selected. In Table 4 the average ranking of MBDE, GDE, DE/rand/1, DE/best/1, DE/target-to-best/1 on unconstrained benchmark functions are presented.

Table 4 Average rankings achieved by Friedman test

Algorithms	Ranking
MBDE	5.18
GDE	4.27
DE/rand/1	2.26
DE/best/1	3.05
DE/target-to-best/1	3.57

The performance of the compared algorithms can be sorted by average ranking into the following order: MBDE, GDE, DE/target-to-best/1, DE/best/1, DE/rand/1. The best average ranking was obtained by the proposed MBDE, which outperforms the other algorithms.

5. APPLICATION OF PROPOSED ALGORITHM

In this section proposed MBDE is applied to solve the model order reduction (MOR) problem. A brief description of the MOR problem is presented below.

5.1. Problem statement

Let's consider a n^{th} order linear time invariant dynamic single-input and single-output system (SISO) system given as follows.

$$G(s) = \frac{N(s)}{D(s)} = \frac{\sum_{i=0}^{n-1} a_i s^i}{\sum_{i=0}^n b_i s^i} \quad (3)$$

Where a_i and b_i are known constants. The problem is to find out r^{th} order reduced model in the transfer function form $R(s)$, where $r < n$ represented by Eq. (4) such that the reduced model retains the important characteristics of the original system and

approximates its step responses as closely as possible for the same type of inputs with minimum Integral square error (ISE) as well as Impulse response energy (IRE).

$$R(s) = \frac{N_r(s)}{D_r(s)} = \frac{\sum_{i=0}^{r-1} a'_i s^i}{\sum_{i=0}^r b'_i s^i} \quad (4)$$

where a'_i and b'_i are unknown constants.

Mathematically, the ISE of step responses of the original and the reduced system can be expressed by the following error index given by Eq. 5).

$$J = \int_0^{\infty} [y(t) - y_r(t)]^2 dt \quad (5)$$

where $y(t)$ is the unit step response of the original system and $y_r(t)$ is the unit step response of the reduced system. The error index is the function of unknown coefficients of reduced order model so that the error index is minimized.

The IRE for the original and the various reduced models is given by as following Eq. (6).

$$IRE = \int_0^{\infty} g(t)^2 dt \quad (6)$$

where, $g(t)$ is the Impulse response of the system. In this paper the objective is to minimize the objective function based on both ISE and IRE.

5.2. Procedure to reduced second order model for the given higher order system

Let's consider the original high order system transfer function is given by Eq. (7).

$$G(s) = \frac{b_n s^n + b_{n-1} s^{n-1} + \dots + b_1 s + b_0}{a_m s^m + a_{m-1} s^{m-1} + \dots + a_1 s + a_0} \quad (7)$$

where m is the order of the system and $m > n$.

$$G(s) = \frac{b_n s^n + b_{n-1} s^{n-1} + \dots + b_1 s + b_0}{(s+\lambda_1)(s+\lambda_2)(s+\lambda_3)\dots(s+\lambda_m)} \quad (8)$$

where $-\lambda_1 - \lambda_2 < -\lambda_3 < \dots < -\lambda_{m-1} < -\lambda_m$ are distinct real Eigen values of the system. The unit step responses of (8) can be determined as follows.

$$T(s) = \frac{G(s)}{s} = \frac{k_0}{s} + \frac{k_1}{s+\lambda_1} + \frac{k_2}{s+\lambda_2} + \dots + \frac{k_{m-1}}{s+\lambda_{m-1}} + \frac{k_m}{s+\lambda_m} \quad (9)$$

where $k_i^{\text{'s}}$ are real constants. Taking inverse Laplace transformation of Eq. (9),

$$y(t) = k_0 + k_1 e^{-\lambda_1 t} + k_2 e^{-\lambda_2 t} + \dots + k_m e^{-\lambda_m t} \quad (10)$$

where k_0 is steady state response and the rest of the terms are transient response of the system given in equation (8). Let the proposed reduced order system constructed is of 2nd order, where

$$R(s) = \frac{a_0s+a_1}{a_2s^2+a_3s+a_4} = \frac{a_0s+a_1}{(s+\mu_1)(s+\mu_2)} \quad (11)$$

where μ_1 and μ_2 are distinct and real Eigen values and $-\mu_1 < -\mu_2$.

The unit step response of (10) can be determined as follows.

$$T_1(s) = \frac{R(s)}{s} = \frac{k'_0}{s} + \frac{k'_1}{s+\mu_1} + \frac{k'_2}{s+\mu_2} \quad (12)$$

where k'_0, k'_1, k'_2, μ_1 and μ_2 are real constants. Let the inverse Laplace transformation of Eq. (12) is as follows.

$$y_r(t) = k'_0 + k'_1e^{-\mu_1t} + k'_2e^{-\mu_2t} \quad (13)$$

In order that steady state part of the responses of the original high order system (8) and the reduced order system (11) are matched exactly, the following condition should be fulfilled.

$$k_0 = k'_0 \quad (14)$$

The ISE of the transient responses of the system of (8) and (11) is given as follows.

$$\begin{aligned} J &= \int_0^\infty [(y(t) - k_0) - (y_r(t) - k'_0)]^2 dt \\ &= \int_0^\infty [y(t) - y_r(t)]^2 dt \text{ since } k_0 = k'_0 \\ &= \int_0^\infty \left\{ \sum_{i=1}^n k_i e^{-\lambda_i t} - \sum_{j=1}^2 k'_j e^{-\mu_j t} \right\}^2 dt \end{aligned} \quad (15)$$

where k_i^s and λ_i^s are known and k'_1, k'_2, μ_1, μ_2 are all unknown constants, which are randomly generated in

MBDE and the value of J are calculated. The reduced model $R(s)$ is obtained over 30 independent runs so that the integral square error J is minimized. In the next step that reduced model $R(s)$ is taken where IRE given by Eq. (6) is also minimized.

5.3. Simulations results and discussion

In order to assess the efficiency of the proposed MBDE, it has been applied on five numerical examples of MOR problems. These numerical examples are reported in Table 5, having real and distinct Eigen values. Proposed MBDE aims at solving these numerical examples with two objectives. They are (i) to minimize the Integral Square Error (ISE) and (ii) Impulse Response Energy (IRE); between original higher order system and reduced lower order system.

The result produced by MBDE for considered five test system is compared with FBDE [18], LICLDE [48] and ABC [49]. For the fair comparison, the population size, independent runs and stopping criterion are same as LICLDE [48]. Remaining parameters of MBDE are same as section 4. The best reported ISE and IRE are boldfaced in the respective tables. The original and the reduced systems for numerical examples 1, 2, 3, 4 and 5 are presented in Tables 6, 7, 8, 9 and 10, respectively.

Table 5 List of 5 numerical example of Model Order Reduction (MOR) problem

Numerical example	Original Source	Transfer function of original model
1. Fourth-order system	Lucas [50]	$G_1(s) = \frac{8169.13s^3 + 50664.97s^2 + 9984.32s + 500}{100s^4 + 10520s^3 + 52101s^2 + 10105s + 500}$
2. Fourth-order system	Pal [51]	$G_2(s) = \frac{s+4}{s^4 + 19s^3 + 113s^2 + 245s + 150}$
3. Fourth-order system	Aguirre [52]	$G_3(s) = \frac{4.269s^3 + 5.10s^2 + 3.9672s + 0.9567}{4.3992s^4 + 9.0635s^3 + 8.021s^2 + 5.362s + 1}$
4. Eighth-order system	Shamash [53]	$G_4(s) = \frac{18s^7 + 514s^6 + 5982s^5 + 36380s^4 + 122664s^3 + 222088s^2 + 185760s + 40320}{s^8 + 36s^7 + 546s^6 + 4536s^5 + 22449s^4 + 67284s^3 + 118124s^2 + 109584s + 40320}$
5. Ninth-order system	Eydgahi et al. [54]	$G_5(s) = \frac{s^4 + 35s^3 + 291s^2 + 1093s + 1700}{s^9 + 9s^8 + 66s^7 + 294s^6 + 1029s^5 + 2541s^4 + 4684s^3 + 5856s^2 + 4620s + 1700}$

Table 6 Comparison of proposed method with existing methods for numerical example 1

Method of reduction	Reduced Models $R_1(s)$	ISE	IRE
Original	$G_1(s)$	-----	34.069
MBDE	$\frac{72.523558s + 252.508258}{s^2 + 89.582564s + 252.508258}$	0.00125892	34.068896
FBDE [18]	$\frac{85.33529245s + 462.3004006}{s^2 + 113.6582937s + 462.3004006}$	0.0017826566	34.06884

LICLDE [48]	$\frac{101.3218182s + 867.893179}{s^2 + 169.4059231s + 867.893179}$	0.0036228741	34.069918
ABC [49]	$\frac{485s+50000}{s^2 +4187s+50000}$	0.011624954	34.065841

Table 7 Comparison of proposed method with existing methods for numerical example 2

Method of reduction	Reduced Models $R_2(s)$	ISE	IRE
Original	$G_2(s)$	-----	0.00026938
MBDE	$\frac{-0.0045958s + 0.08260527}{s^2 + 4.021015s + 3.0988975}$	4.001259e-006	0.0002699
LICLDE [48]	$\frac{-0.0195s + 0.2884}{s^2 + 14.9813s + 10.82}$	4.3168e-006	0.00027
ABC [49]	$\frac{0.0318s+4.0074}{s^2 +13.7409s+150.2775}$	0.0005	0.0039

Table 8 Comparison of proposed method with existing methods for numerical example 3

Method of reduction	Reduced Models $R_3(s)$	ISE	IRE
Original	$G_3(s)$	-----	0.54536
MBDE	$\frac{0.75984s + 2.94328}{s^2 + 3.15286s + 3.079858}$	0.21501e-01	0.545388
LICLDE [48]	$\frac{0.7853s+2.949}{s^2 +3.1515s+3.0823}$	0.338 e-01	0.54538
ABC [49]	$\frac{0.2034s+8.994}{s^2 +7.9249s+9.4008}$	0.03501	0.54552

Table 9 Comparison of proposed method with existing methods for numerical example 4

Method of reduction	Reduced Models $R_4(s)$	ISE	IRE
Original	$G_4(s)$	-----	21.740
MBDE	$\frac{14.886587s + 4.78524}{s^2 + 5.98827s + 4.78524}$	0.08e-03	21.74
FBDE [18]	$\frac{17.32178s + 5.3660}{s^2 + 7.0240s + 5.3660}$	0.80e-03	21.74
LICLDE [48]	$\frac{17.203s + 5.3633}{s^2 + 6.9298s + 5.3633}$	0.80e-03	21.74
ABC [49]	$\frac{17.387s+5.3743}{s^2 +7.091s+5.3743}$	0.00085	21.696

Table 10 Comparison of proposed method with existing methods for numerical example 5

Method of reduction	Reduced Models $R_5(s)$	ISE	IRE
Original	$G_5(s)$	-----	0.47021
MBDE	$\frac{-0.598856818s + 0.9965860}{s^2 + 1.49989469s + 0.9965860}$	0.20595e-01	0.471842
LICLDE [48]	$\frac{-0.6372s+1.0885}{s^2 +1.5839s+1.0885}$	0.209e-01	0.4718

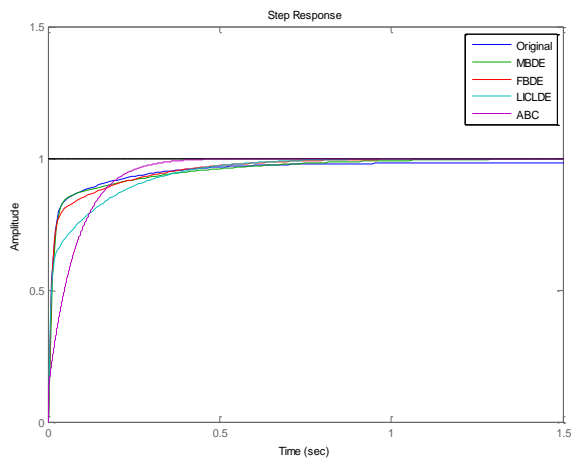


Fig. 3(a). Comparison of step response for numerical example 1

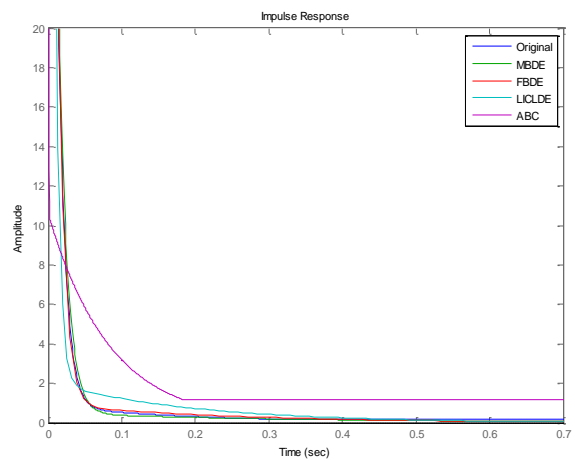


Fig. 3(b). Comparison of impulse response for numerical example 1

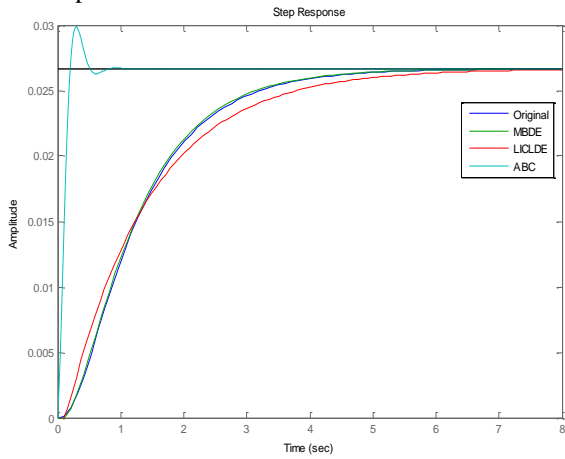


Fig. 4(a). Comparison of step responses for numerical example 2

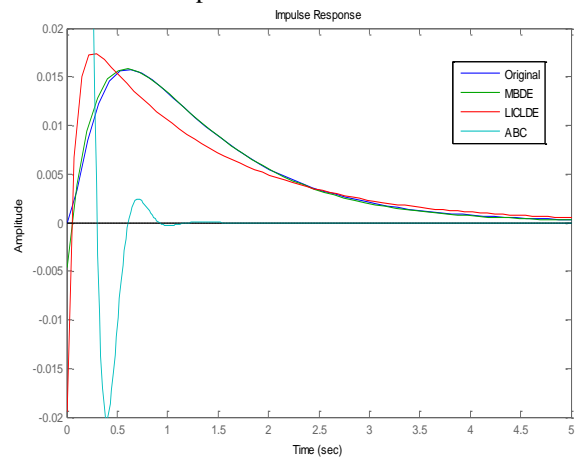


Fig. 4(b). Comparison of impulse responses for numerical example 2

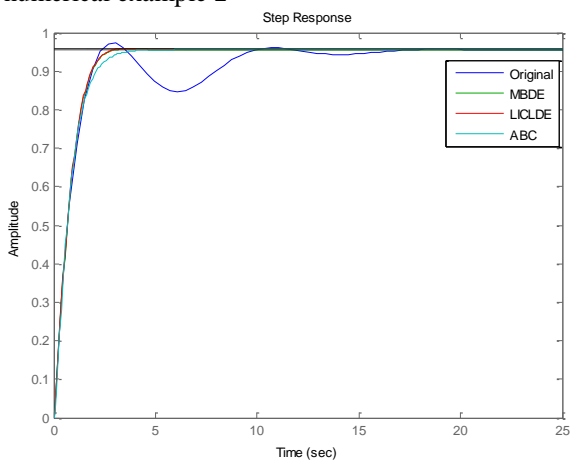


Fig. 5(a). Comparison of step responses for numerical example 3

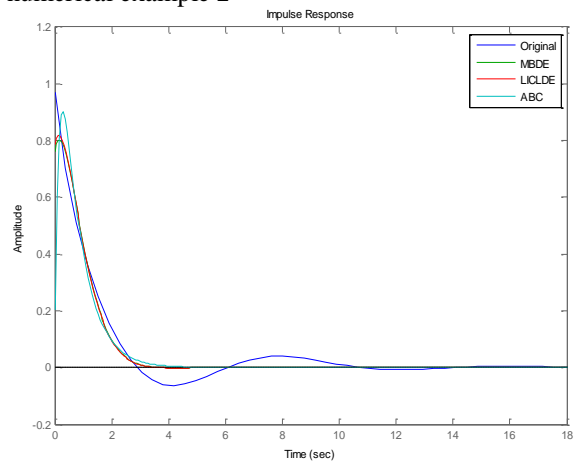


Fig. 5(b). Comparison of impulse responses for numerical example 3

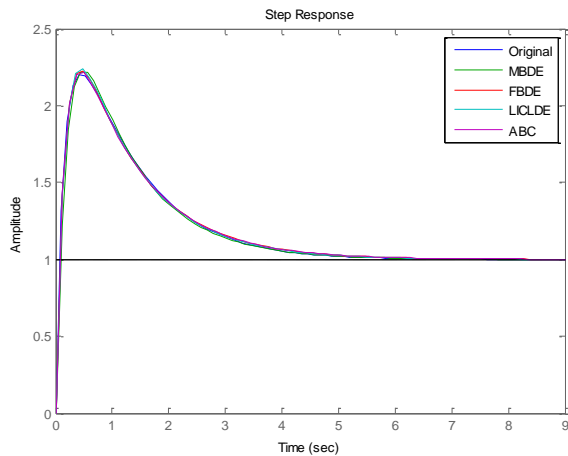


Fig. 6(a). Comparison of step responses for numerical example 4

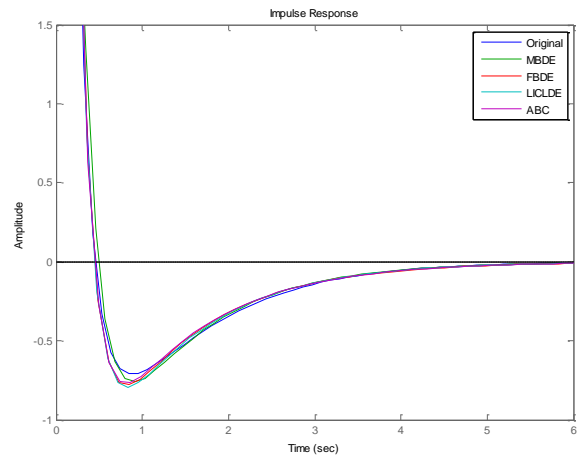


Fig. 6(b). Comparison of impulse responses for numerical example 4

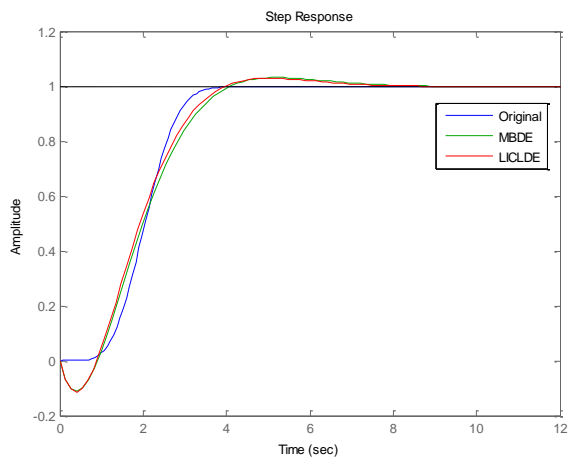


Fig. 7(a). Comparison of step responses for numerical example 5

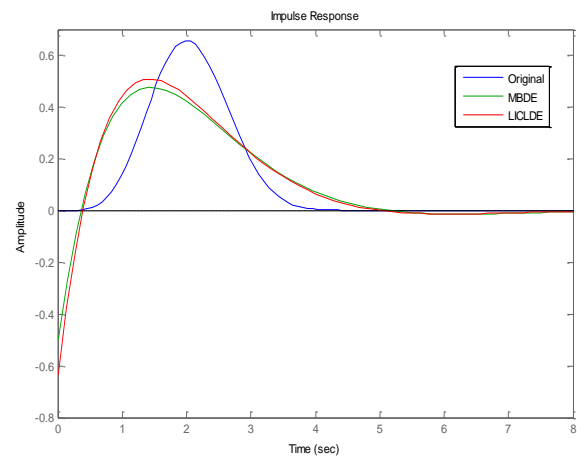


Fig. 7(b). Comparison of impulse responses for numerical example 5

The unit step responses of the original, the reduced systems using MBDE and best reported method in [18, 48, 49] are shown in Figs. 3(a), 4(a), 5(a), 6(a) and 7(a), respectively for corresponding numerical examples. Also the impulse responses of the original, the reduced systems using MBDE and best reported method in [18, 48, 49] are shown in Figs. 3(b), 4(b), 5(b), 6(b) and 7(b), respectively for corresponding numerical examples. It can be observed that for numerical examples 1, 2, 3 and 5, ISEs obtained by MBDE are significantly less than that of other methods. However, the ISE for numerical example 4 obtained by MBDE significantly equal to LICLDE and FBDE but significantly less than of other methods.

Also for all numerical examples, IREs of the reduced models obtained by MBDE are closest to that of the originals. Moreover, the step response (Figs. 3(a), 4(a), 5(a), 6(a) and 7(a)) as well as impulse response curve (Figs. 3(b), 4(b), 5(b), 6(b) and 7(b)) seem to be closely lying on the original curve. It may also be seen that the steady state responses of the original and the reduced order models by MBDE are exactly matching while the transient response

matching is also very close as compared to other methods. Thus these numerical examples establish the superiority of MBDE over other methods. Finally, MBDE performance is superior to state-of-the-art algorithms. Thus, MBDE may be treated as a robust method to solve MOR problem.

6. CONCLUSION AND FUTURE WORKS

In this paper a ‘Memory Based Differential Evolution (MBDE)’ is proposed for solving model order reduction problems. It employs two new operators (swarm mutation and swarm crossover) based on PSO environment. The performance of MBDE has been compared with state-of-the-art variants of DE and other recent algorithms.

The experimental and graphical comparisons conclude the proposed MBDE (i) have few parameters to fine tune, it is easy to use for solving optimization problems, (ii) have better solution quality, rate of convergence, efficiency and efficacy as compared to its competitors, (iii) have well balanced diversity (iv) probably avoids the stagnation and helps to get rid of stacking in local minima and (v) with

respect to minimize the considered engineering optimization problem, achieves a marginal improvement over others.

As a future works, MBDE can be applied in large real world problem and engineering and for solving multi-objective optimization problems.

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