

Implementation of Legendre Neural Network to Solve Time-Varying Singular Bilinear Systems

V. Muruges¹, B. Saravana Balaji^{2,*}, Habib Sano Aliy³, J. Bhuvana⁴, P. Saranya⁵, Andino Maseleno⁶, K. Shankar⁷ and A. Sasikala⁸

¹Department of Computer Science, College of Informatics, Bule Hora University, PO Box 144, Ethiopia

²Department of Information Technology, Lebanese French University, Erbil, 44001, Iraq

³Department of Logistics and Supply Chain Management, Arba Minch University, Sawla Campus, PO Box 13, Ethiopia

⁴Department of MCA, School of Computer Science and IT, Jain (Deemed to be) University, Bangalore, 560069, India

⁵Department of Computer Science and Engineering, SRM Institute of Science and Technology, Chennai, 603203, India

⁶Department of Information Systems, STMIK Pringsewu, Lampung, Indonesia

⁷Department of Computer Applications, Alagappa University, Karaikudi, 630003, India

⁸Department of EEE, Sri Sairam Institute of Technology, Chennai, 600044, India

*Corresponding Author: B. Saravana Balaji. Email: saravanabalaji.b@lfu.edu.krd

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Abstract: Bilinear singular systems can be used in the investigation of different types of engineering systems. In the past decade, considerable attention has been paid to analyzing and synthesizing singular bilinear systems. Their importance lies in their real world application such as economic, ecological, and socioeconomic processes. They are also applied in several biological processes, such as population dynamics of biological species, water balance, temperature regulation in the human body, carbon dioxide control in lungs, blood pressure, immune system, cardiac regulation, etc. Bilinear singular systems naturally represent different physical processes such as the fundamental law of mass action, the DC motor, the induction motor drives, the mechanical brake systems, aerial combat between two aircraft, the missile intercept problem, modeling and control of small furnaces and hydraulic rotary multi-motor systems. The current research work discusses the Legendre Neural Network's implementation to evaluate time-varying singular bilinear systems for finding the exact solution. The results were obtained from two methods namely the RK-Butcher algorithm and the Runge Kutta Arithmetic Mean (RKAM) method. Compared with the results attained from Legendre Neural Network Method for time-varying singular bilinear systems, the output proved to be accurate. As such, this research article established that the proposed Legendre Neural Network could be easily implemented in MATLAB. One can obtain the solution for any length of time from this method in time-varying singular bilinear systems.

Keywords: Time-varying singular bilinear systems; RK-butcher algorithm; legendre neural network method



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1 Introduction

Differential Equations (DEs) are algebraic relations that exist between functions and their derivatives. These DEs are the backbone of any sort of physical system. Partial differential equations (PDE) or ordinary differential equations (ODE) are the basis upon which most of the chemistry, physics, math, engineering etc., are modeled. In most cases, it is not simple to get an analytical solution for DEs. Therefore, researchers started considering new and dynamic numerical methods to approximate their solutions.

Numerical methods have few limitations, for instance, high computational cost. However, they are widely used for resolving DEs, and they evolved since the first differential equation was derived. Finite differences, finite elements, finite volumes and spectral methods are some of the conventional methods available for spatial discretization of Partial Differential Equations (PDEs) [1]. In this case of discretizing Ordinary Differential Equations (ODEs), some of the following conventional methods are applied i.e., the Euler Method, the Runge–Kutta Method, the RK-Gill Method [2] and the RK-Butcher Algorithm [3].

Artificial Intelligence (AI) experienced rapid development in recent years due to the researchers shifted their attention towards neural network methods [4]. Artificial Neural Networks (ANN) are applied in a wide of domains such as control systems [5], image processing techniques [6] and pattern recognition [7] since they produce promising output. With a proven track record, neural network methods, especially neural network function approximation capabilities, are applied to solve DEs through neural network models.

Legendre Neural Network was leveraged in the study conducted by Mall et al. [8], in which a novel method was proposed as a solution for ODE. To solve two DEs such as Linear Coefficients Delay Differential-Algebraic Equations and Singularly Perturbed DE [9], Legendre Neural Network was proposed by Liu et al. [10]. Yang et al. [11] used Legendre Neural Network-based algorithm for elliptical partial DEs. In the research conducted by Chen et al. [12], the researchers used Block Trigonometric Exponential Neural Network to find a probable solution for Continuous-Time Model. A new algorithm was proposed by Toni Schneidereit et al. based on Artificial Neural Network to resolve ODs [13].

In the current research paper, the author proposes a novel approach to resolve time-varying singular bilinear systems with the help of the highly accurate Legendre Neural Network method [14].

2 Legendre Neural Networks

There are two components present in single layers Legendre Neural Network such as input node and output node [15]. Its functional expansion depends on Legendre polynomials. Legendre polynomials constitute a set of orthogonal polynomials which are obtained as a solution for Legendre differential equations. Legendre polynomials are simply denoted $L_n(u)$ in which n is the order of polynomial whereas u lies between -1 and 1 . Legendre polynomials are a group of orthogonal polynomials and attained to resolve Legendre differential equations. Fig. 1 shows the structure of the Legendre Neural Network.

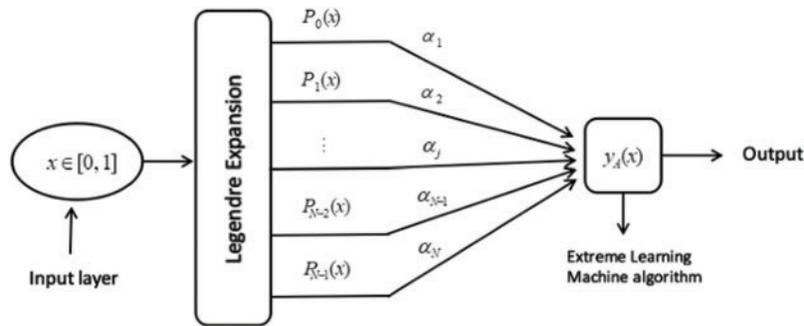


Figure 1: Architecture of legendre neural network

Having its functional expansion based on Legendre polynomial $P_n(x)$, Legendre Neural Network for a single layer has one input and one output. The mathematical model for Legendre Neural Network for N nodes of a polynomial $P_n(x)$ is as follows

$$y_A(x) = \sum_{j=1}^N \alpha_j p_{j-1}(w_j x + b_j) \tag{1}$$

Here, the network’s input value is denoted by x , the output is denoted by y_A , the weight of the input node of j^{th} hidden node is denoted via w_j , b_j corresponds to the threshold for j^{th} hidden node, and finally, the weight vector of the j^{th} hidden node is denoted by α_j . To simplify the Eq. (1), let us take $w_j = 1$ and $b_j = 0$, then the model in the Eq. (1) becomes

$$y_A(x) = \sum_{j=1}^N \alpha_j p_{j-1}(x) \tag{2}$$

As per the universal approximation theorem, Singularly Perturbed Differential Equations (SPDEs) represent its analytical solution, whereas $y_A(x)$ represents its approximate solution

$$\|y(x) - y_A(x)\| = \left\| y(x) - \sum_{j=1}^N \alpha_j p_{j-1}(x) \right\| \leq \epsilon \tag{3}$$

$$L_{\epsilon} y_A(x) = C \text{ on } \partial I \tag{4}$$

Here, the intervals are discretized, which denotes the boundary points. The weight α_j can be solved as given herewith.

$$\begin{aligned}
 & \begin{bmatrix} L_{\in} \left(\sum_{j=1}^N p_{j-1}(x_1) \right) \\ L_{\in} \left(\sum_{j=1}^N p_{j-1}(x_2) \right) \\ L_{\in} \left(\sum_{j=1}^N p_{j-1}(x_3) \right) \\ \vdots \\ L_{\in} \left(\sum_{j=1}^N p_{j-1}(x_B) \right) \end{bmatrix} \\
 (\alpha) &= \begin{bmatrix} f_1 \\ f_2 \\ f_3 \\ \vdots \\ c \end{bmatrix} \tag{5}
 \end{aligned}$$

This can be described simply as follows

$$H\alpha = F \tag{6}$$

H matrix is the first left term in Eq. (4) that corresponds to the neural network's output matrix after the linear L_{\in} operator and Bf is the first proper Eq. (4). To mitigate the error between proper solution $y(x)$ and approximate solution $y_A(x)$, the optimization should be done by using extreme Machine Learning (ML) algorithm [16] as given as follows.

$$\min \|H(\alpha) - f\| \tag{7}$$

3 Time-Varying Singular Bilinear Systems

Here, the first-order time-varying singular system is considered.

$$K\dot{x}(t) = Ax(t) + B(t)u(t) \tag{8}$$

In this equation $x(0) = x_0$, K corresponds to $n \times n$ singular matrix, whereas $n \times n$ matrix is denoted by A and $n \times r$ matrix is denoted by B . The n -state vectors are denoted by $x(t)$, while the r -input vector corresponds to $u(t)$.

Based on the above discussion, the time-varying singular bilinear system is rewritten in the following form.

$$E(t)\dot{x}(t) = A(t)x(t) + \sum_{i=1}^q N_i(t)x(t)u_i(t) + B(t)u(t) \tag{9}$$

The rewritten form of Eq. (9) is given below.

$$E(t)\dot{x}(t) = \left(A(t) + \sum_{i=1}^q N_i(t)u_i(t) \right) x(t) + B(t)u(t) \tag{10}$$

Here, $E(t) \in R^{n \times n}$ denotes the singular matrix whereas the state corresponds to $x(t) \in R^n$, control.

$u(t) \in R^q$, $A(t) \in R^{n \times n}$, $B(t) \in R^{n \times q}$. $N_i(t) \in R^{n \times n}$ and $u_i(t), i = 1, 2, 3, \dots, q$, are the components of $u(t)$. From this equation, the response $x(t) 0 \leq t \leq t_i$, should be calculated.

It is challenging to solve a time-varying singular bilinear system compared to its counterpart i.e., time-invariant singular bilinear system [17]. So, various researchers attempted different transformation methods to get rid of this challenge. The current research study leveraged Legendre Neural Network to find a highly accurate solution for a time-varying singular bilinear system [18].

4 Simulation Example

In this research work, the author considered a time-varying singular bilinear system as proposed earlier [19,20].

$$\left. \begin{aligned} E(t) &= \begin{bmatrix} 0 & -t & 0 \\ 1 & 0 & t \\ 0 & 1 & 0 \end{bmatrix}, \quad A(t) = \begin{bmatrix} -2 & t & 1 \\ 0 & -4 & 2 \\ -2t & 0 & 1 \end{bmatrix}, \quad N_1(t) = \begin{bmatrix} 1 & -t & 1 \\ 0 & 3 & -2 \\ 2t & 0 & -2 \end{bmatrix}, \\ B(t) &= [2 \quad 1 \quad 3]^T, \quad u(t) = 1, \quad \text{with initial condition } x(0) = [12 \quad 2 \quad 5]^T \end{aligned} \right\} \tag{11}$$

If Eq. (5) is solved, then the exact solution for x(t) is as shown below

$$x(t) = \begin{bmatrix} (2-t) \left(\exp\left(-\frac{t}{2}\right) + \exp(t) \right) + 8 \\ 2 \exp\left(-\frac{t}{2}\right) - \exp(t) + 1 \\ \exp\left(-\frac{t}{2}\right) + \exp(t) + 3 \end{bmatrix} \tag{12}$$

Legendre Neural Network was used to further assess the discrete solution for Eq. (10), and in this stage, 0.25 is considered the step size (t). The results attained from different methods such as the RK-Butcher algorithm and the Runge Kutta Arithmetic Mean Method (RKAM) were compared with that of the solution attained from Legendre Neural Network. Tabs. 1 and 2 show

the results and the analytic solution determined using Eq. (12). These tables further shows the error between analytic solution and discrete solution.

Table 1: Solution for the Eqs. (10) and (12) for $x_1(t)$

S. No.	Time	$x_1(t)$						
		Analytic solutions	RK-AM solutions	RK-AM error	RK-Butcher solutions	RK-Butcher error	LeNN method	LeNN error
1	0	12.00000	12.00665	0.00665	12.00002	0.00002	12.00000	0.00000
2	0.25	11.79141	11.79729	0.00588	11.79144	0.00004	11.79141	0.00000
3	0.5	11.64128	11.64816	0.00688	11.64127	0.00001	11.64128	0.00000
4	0.75	11.50536	11.50861	0.00325	11.50539	0.00003	11.50536	0.00000
5	1	11.32481	11.32895	0.00414	11.32491	0.00010	11.32481	0.00000
6	1.25	11.01920	11.01983	0.00063	11.01933	0.00013	11.01920	0.00000
7	1.5	10.47703	10.48023	0.0032	10.47718	0.00015	10.47703	0.00000
8	1.75	9.542866	9.559073	0.016207	9.542883	0.000017	9.542866	0.00000
9	2	8.000000	8.020953	0.020953	8.000020	0.000020	8.000000	0.00000

Table 2: Solution of Eqs. (10) and (12) for $x_2(t)$

S. No.	Time	$x_2(t)$						
		Analytic solutions	RK-AM solutions	RK-AM error	RK-Butcher solutions	RK-Butcher error	LeNN method	LeNN error
1	0	2.000000	2.000278	0.000278	2.000002	0.000002	2.000000	0.00000
2	0.25	1.480968	1.480478	0.00049	1.480972	0.000004	1.480968	0.00000
3	0.5	0.908880	0.908602	0.000278	0.908886	0.000006	0.908880	0.00000
4	0.75	0.257579	0.257820	0.000241	0.257587	0.000008	0.257579	0.00000
5	1	-0.50522	-0.51246	0.00724	-0.50532	0.000010	-0.50522	0.00000
6	1.25	-1.41982	-1.42875	0.00893	-1.41994	0.000012	-1.41982	0.00000
7	1.5	-2.53696	-2.53987	0.00291	-2.53710	0.000014	-2.53696	0.00000
8	1.75	-3.92088	-3.92850	0.00762	-3.92204	0.000016	-3.92088	0.00000
9	2	-5.65330	-5.65859	0.00529	-5.65348	0.000018	-5.65330	0.00000

5 Conclusions

Legendre Neural Network obtained highly accurate discrete solutions compared to other methods such as the RK-Butcher algorithm and the Runge Kutta Arithmetic Mean Method (RKAM). It can be observed from Tabs. 1–2 that Legendre Neural Network Method attained only minimal absolute error in contrast to RKAM and RK-Butcher Algorithms because these algorithms produced a considerable error. To conclude, the current study results established that Legendre Neural Network is a promising candidate to evaluate time-varying singular bilinear systems.

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