Using fractional order method to generalize strengthening generating operator buffer operator and weakening buffer operator

Lifeng Wu, Sifeng Liu, Senior Member, IEEE and Yingjie Yang, Senior Member, IEEE

Abstract—Traditional integer order buffer operator is extended to fractional order buffer operator, the corresponding relationship between the weakening buffer operator and the strengthening buffer operator is revealed. Fractional order buffer operator not only can generalize the weakening buffer operator and the strengthening buffer operator, but also realize tiny adjustment of buffer effect. The effectiveness of GM(1,1) with the fractional order buffer operator is validated by six cases.

Index Terms—fractional order; grey system theory; strengthening buffer operator; weakening buffer operator.

I. INTRODUCTION

Due to the growing demand for reliable small sample statistics, small sample prediction is a great importance topic. Over the years, many scholars have carried out vigorous programs [1–4]. Among these programs, it is reported that the forecasting performance of grey model is better than many conventional methods with incomplete or insufficient data [4–6]. Grey system theory is developed by Deng [7]. As the primary forecasting method of grey system theory, GM(1,1) has been applied in many fields [4–7]. However, GM(1,1) is suitable for the stable time series, how to predict the non-stationary series is a difficult problem which deserves to research.

For non-stationary time series prediction problem, the theory on how to select model would lose its validity. That is not the problem of selection better model; instead, when a system is severely affected by shock, the available data of the past can not truthfully reflect the law of the system. Under the circumstances, buffer operator of grey system theory [7] has been successfully used in many fields to overcome the above difficulties [8–13], it combines quantitative and judgmental forecast (qualitative analysis). Many kinds of buffer operators have been proposed simultaneously [14–18], how to choose a suitable kind of buffer operator is very important in practice.

In this paper, many kinds of buffer operators is unified and generalized based on fractional order method.

The rest of this paper is organized as follows. Section II is a compendium of grey buffer operator. In Sections III, the inherent relationship between weakening buffer operator and strengthening buffer operator based on fractional order method is revealed. In Section IV, the real examples for fractional order buffer operator are discussed. Some conclusions of this study are provided in the final Section.

II. WEAKENING BUFFER OPERATOR AND STRENGTHENING BUFFER OPERATOR

Assume that \(X = \{x(1), x(2), \cdots, x(n)\}\) is the true behavior sequence of a system, the observed behavior sequence of the system is \(Y = \{x(1) + \epsilon_1, x(2) + \epsilon_2, \cdots, x(n) + \epsilon_n\}\), where \((\epsilon_1, \epsilon_2, \cdots, \epsilon_n)\) is a term for the shocking disturbance. To correctly discover and recognize the true behavior sequence \((X)\) of the system from the shock-disturbed sequence \((Y)\), one first has to go over the hurdle \((\epsilon_1, \epsilon_2, \cdots, \epsilon_n)\) (That is to say that cleaning up the disturbance). If we directly use the severely impacted data \((Y)\) to construct model and to make predictions, then our prediction is likely to fail, because what the model described was not the true situation \((X)\) of the underlying system.

The wide existence of severely shocked systems often causes quantitative predictions disagree with the outcomes of intuitive qualitative analysis. Hence, seeking an equilibrium between qualitative analysis and quantitative predictions by eliminating these disturbances is an important task in order to discover the true situation of the system. Grey buffer operator proposed by Liu can address the problem, its definition is as follows.

**Definition 1** [7] Assume that raw data sequence is \(X = \{x(1), x(2), \cdots, x(n)\}\). If \(\forall k = 2, 3, \cdots, n, x(k) - x(k-1) > 0\), then \(X\) is called as a monotonic increasing sequence. If \(\forall k = 2, 3, \cdots, n, x(k) - x(k-1) < 0\), then \(X\) is called as a monotonic decreasing sequence. If there are \(k, k' \in \{2, 3, \cdots, n\}\) such that \(x(k) - x(k-1) > 0, x(k') - x(k'-1) < 0\), then \(X\) is defined as a random vibrating or fluctuating sequence. If \(M = \max\{x(k)|k = 1, 2, \cdots, n\}\) and \(m = \min\{x(k)|k = 1, 2, \cdots, n\}\), then \(M - m\) is called as the amplitude of the sequence \(X\).

**Lemma 1** [7] \(X = \{x(1), x(2), \cdots, x(n)\}\) is a monotonic increasing sequence. Then, \(XD = \{x(1)d, x(2)d, \cdots, x(n)d\}\) is a weakening buffer operator(WBO), iff \(x(k)d \geq x(k), k =

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Lifeng Wu is with the College of Economics and Management, Hebei University of Engineering, Handan 056038 China (e-mail: wlf6666@126.com).

Sifeng Liu is with the Centre for Computational Intelligence, DMU, Leicester, LE1 9BH, U.K and the Institute for Grey System Studies, NUAA, Nanjing 210016 China(e-mail: sifeng.liu@dmu.ac.uk; sfliu@nuaa.edu.cn).

Yingjie Yang is with the Centre for Computational Intelligence, De Montfort University, Leicester, LE1 9BH, U.K(e-mail: yyang@dmu.ac.uk).
\[ \text{DIM} = \{x(1), x(2), \ldots, x(n)\} \text{ is a strengthening buffer operator (SBO), if } x(k)d \leq x(k), k = 1, 2, \ldots, n. \]

**Lemma 2** [7] Assume that \( X = \{x(1), x(2), \ldots, x(n)\} \) is a monotonic decreasing sequence. Then, \( XD = \{x(1)d, x(2)d, \ldots, x(n)d\} \) is a WBO, if \( x(k)d \leq x(k), k = 1, 2, \ldots, n; XD = \{x(1)d, x(2)d, \ldots, x(n)d\} \) is a SBO, if \( x(k)d \geq x(k), k = 1, 2, \ldots, n. \)

**Lemma 3** [7] Assume that \( X = \{x(1), x(2), \ldots, x(n)\} \) is a fluctuating sequence, \( XD = \{x(1)d, x(2)d, \ldots, x(n)d\} \) is a WBO, if \( \max\{x(k)d|k = 1, 2, \ldots, n\} \geq \max\{x(k)|k = 1, 2, \ldots, n\} \) and \( \min\{x(k)|k = 1, 2, \ldots, n\} \leq \min\{x(k)d|k = 1, 2, \ldots, n\}; XD = \{x(1)d, x(2)d, \ldots, x(n)d\} \) is a SBO, if \( \max\{x(k)|k = 1, 2, \ldots, n\} \leq \max\{x(k)d|k = 1, 2, \ldots, n\} \) and \( \min\{x(k)|k = 1, 2, \ldots, n\} \geq \min\{x(k)d|k = 1, 2, \ldots, n\}. \)

**Definition 2** [7] Assume that raw data sequence is \( X = \{x(1), x(2), \ldots, x(n)\} \), \( XD = \{x(1)d, x(2)d, \ldots, x(n)d\} \), where
\[ x(k)d = \frac{x(k) + x(k+1) + \ldots + x(n)}{n-k+1}, \quad (1) \]

\( D \) is a first order WBO no matter whether \( X \) is monotonic decreasing, increasing, or vibrating. If \( XD^2 = XDD = \{x(1)dd, x(2)dd, \ldots, x(n)dd\} \), \( D^2 \) is a second order WBO. Similarity, \( D^3 \) is a third order WBO.

If
\[ x(k)d = \frac{x(1) + x(2) + \ldots + x(k-1) + kx(k)}{2k-1}, \quad (2) \]

then \( D \) is a first order SBO when sequence \( X \) is either monotonic decreasing or increasing. If \( XD^2 = XDD = \{x(1)dd, x(2)dd, \ldots, x(n)dd\} \), \( D^2 \) is a second order SBO. Similarity, \( D^3 \) is a third order SBO.

\( x^{(0)}(k)d = x^{(0)}(k) \) of WBO is consistent with the results of above studies, that is they all suggested that more emphasis should be placed on the most recent and most relevant information.

**III. The Relationship between WBO and SBO**

Due to traditional weakening buffer operators can not tune the effect intensity to a small extent, which leads to problems that the buffer effect may be too strong or too weak. Considering this situation, and like the fractional-order systems [19-21], fractional weakening buffer operator is constructed. Eq.(1) can be expressed by
\[ XD = \{x(1)d, x(2)d, \ldots, x(n)d\} \]
\[ = [x(1), x(2), \ldots, x(n)] \left[ \begin{array}{cccc} \frac{1}{n} & 0 & \cdots & 0 \\ \frac{1}{n-1} & \frac{1}{n} & \cdots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ \frac{1}{1} & \frac{1}{2} & \cdots & 1 \end{array} \right] \]
then second order WBO can be expressed by
\[ XD^2 = [x(1), x(2), \ldots, x(n)] \left[ \begin{array}{cccc} \frac{1}{n} & 0 & \cdots & 0 \\ \frac{1}{n-1} & \frac{1}{n} & \cdots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ \frac{1}{1} & \frac{1}{2} & \cdots & 1 \end{array} \right]^2 \]

Similarly, \( \frac{p}{q}(\frac{p}{q} \in R^+) \) order WBO is
\[ XD^\frac{p}{q} = [x(1), x(2), \ldots, x(n)] \left[ \begin{array}{cccc} \frac{1}{n} & 0 & \cdots & 0 \\ \frac{1}{n-1} & \frac{1}{n} & \cdots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ \frac{1}{1} & \frac{1}{2} & \cdots & 1 \end{array} \right]^\frac{p}{q} \]

**Theorem 1** For original data \( X = [x(1), x(2), \ldots, x(n)] \),
\[ -\frac{p}{q}(\frac{p}{q} \in R^+) \] order WBO from Eq.(1) is the \( \frac{q}{q} \) order SBO.

**Proof.** Set
\[ [\begin{array}{cccc} \frac{1}{n} & 0 & \cdots & 0 \\ \frac{1}{n-1} & \frac{1}{n} & \cdots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ \frac{1}{1} & \frac{1}{2} & \cdots & 1 \end{array}] = A, \]

since \( -\frac{p}{q}(\frac{p}{q} \in R^+) \) order WBO is
\[ XD^\frac{p}{q} = X \left[ \begin{array}{cccc} 1 & 0 & \cdots & 0 \\ \frac{1}{n} & \frac{1}{n-1} & \cdots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ \frac{1}{1} & \frac{1}{2} & \cdots & 1 \end{array} \right]^{-\frac{p}{q}} = XA^{-\frac{p}{q}} \]

The result of \( XA^{-\frac{p}{q}} \) is a vector. When each component of \( XA^{-\frac{p}{q}} \) is not less than the corresponding component of \( X \), we can write as \( XA^{-\frac{p}{q}} \geq X \). If sequence \( X \) is either monotonic decreasing or increasing, because \( XA^{-\frac{p}{q}} \geq X \) and \( A \) is an invertible matrix, we have \( XA^{-\frac{p}{q}}A^{\frac{p}{q}} \geq XA^{-\frac{p}{q}} \), that is \( X \geq XA^{-\frac{p}{q}} \). So \( -\frac{p}{q} \) order WBO is the \( \frac{p}{q} \) order SBO when sequence \( X \) is either monotonic decreasing or increasing.

If sequence \( X = [x(1), x(2), \ldots, x(n)] \) is a fluctuating sequence, \( x(l) = \max\{x(k)|k = 1, 2, \ldots, n\}, x(h) = \min\{x(k)|k = 1, 2, \ldots, n\} \), because \( (l), \ldots, x(l))A^{\frac{p}{q}} \) is an invertible matrix, we have \( (l), \ldots, x(l))A^{\frac{p}{q}} \geq (x(l), \ldots, x(l))A^{-\frac{p}{q}} \), that is \( [l, l(l), \ldots, x(l)]A^{-\frac{p}{q}} \geq [x(l), \ldots, x(l)]A^{-\frac{p}{q}} \); Similarly, we have \( [x(h), x(h), \ldots, x(h)] \leq [x(h), x(h), \ldots, x(h)]A^{-\frac{p}{q}} \); So \( -\frac{p}{q} \) order WBO is the \( \frac{p}{q} \) order SBO when sequence \( X \) is a fluctuating sequence.

So \( -\frac{p}{q}(\frac{p}{q} \in R^+) \) order WBO from Eq.(1) is the \( \frac{p}{q} \) order SBO.

**Corollary 1** For original data \( X = [x(1), x(2), \ldots, x(n)] \),
\[ -\frac{p}{q}(\frac{p}{q} \in R^+) \] order SBO from Eq.(2) is the \( \frac{p}{q} \) order WBO.

**Corollary 2** For original data \( X = [x(1), x(2), \ldots, x(n)] \), if nonnegative matrix \( B \) satisfies \( XB^{-\frac{p}{q}}(\frac{p}{q} \in R^+) > 0 \) and \( XD^\frac{p}{q} = XB^{-\frac{p}{q}} \) is SBO (WBO), then \( XD^\frac{p}{q} = XB^{-\frac{p}{q}} \) is WBO (SBO).

The procedures of GM(1,1) model with \( \frac{p}{q} \) order WBO (\( \frac{p}{q} \) WGM(1,1)) are more complex than the traditional GM(1,1), because more work must be done before forecasting. The procedures can be summarized as follows:
-changing the order number is not consistent with the result of qualitative analysis, then...

This implies that 0.1WGM(1,1) can improve the prediction capability.

The results are listed in Table II. As can be seen from Table II, 0.1WGM(1,1) is used to predict the data from 2008 to 2009.

As can be seen from Table I, 0.1WGM(1,1) is the best model among the above models in out-of-sample data. So 0.1WGM(1,1) is used to predict the data from 2008 to 2009. The results are listed in Table II. As can be seen from Table II, 0.1WGM(1,1) yielded the lowest MAPE in out-of-sample data. This implies that 0.1WGM(1,1) can improve the prediction precision.

Case 2. Electricity consumption per capita forecasting in China [24]

As can be seen from Table I, 0.1WGM(1,1) is the best model among the above models in out-of-sample data. So 0.1WGM(1,1) is used to predict the data from 2008 to 2009. The results are listed in Table II. As can be seen from Table II, 0.1WGM(1,1) yielded the lowest MAPE in out-of-sample data. This implies that 0.1WGM(1,1) can improve the prediction precision.

Case 3. The qualified discharge rate of industrial wastewater forecasting in Jiangxi in China [17]

The data from 2000 to 2005 (\(X(0) = \{132.4, 144.6, 156.3, 173.7, 190.2, 216.7\}\)) are used to obtain different GM(1,1) models with different WBO, and the data of 2006 is predicted by these models. The results are shown in Table III.

As can be seen from Table III, two WGM(1,1) models are all better than the best result of Reference [23], as a conclusion, fractional order WBO has a perfect forecasting capability.

As can be seen from Table IV, the WGM(1,1) model is better than the best result of Reference [17], so fractional order WBO can improve the prediction accuracy of conventional GM(1,1) model.

Case 4. The electricity consumption forecasting in Vietnam [25]

The data from 2000 to 2003 (\(X(0) = \{1927, 2214, 2586, 2996\}\), unit: KTOE) are used to construct four models with WBO, and the data from 2004 to 2007 are predicted by these models. The results are shown in Table V.

As can be seen from Table V, the WGM(1,1) model is better than the best result of Reference [17], so fractional order WBO can improve the prediction accuracy of conventional GM(1,1) model.

Case 5. The logistics demand forecasting in Jiangsu [26]

The data from 2005 to 2008 are used to construct three grey models with WBO, and the data from 2009 is predicted by these models. The results are shown in Table VI.
As can be seen from Table VI, the WGM(1,1) model is better than the traditional grey model, so fractional order WBO can improve the prediction accuracy of conventional GM(1,1).

**Case 6: The energy production forecasting in China [27]**

The 1985-1989 data are used for model building, while the 1990-1995 data are used as an ex-post testing data set. The results given by the GM(1,1) model and 1.5WGM(1,1) as well as the observed values are shown in Table VII.

Table VII shows that the 1.5WGM(1,1) model is better for forecasting the energy production in China. The forecasted values are more precise than the GM(1,1) model, for data sequence with large random fluctuation.

**V. CONCLUSION**

Let us now return to the name of the fractional calculus. The fractional calculus is a name for the theory of integrals and derivatives of arbitrary order, which unify and generalize the notions of integer-order differential and integral. Similarly, fractional order WBO unify and generalize the notions of WBO and SBO. As can be seen from Table II-VII, GM(1,1) with the fractional order buffer operator can predict the development trend of the system accurately.

Six real cases were seen to obtained good results, however, the order $p/q$ may be not optimal. In this paper, the order $p/q$ are chose from more computational experiments. In future studies, it is suggested that the particle swarm algorithm should be used to determine the optimal order.
REFERENCES


Yingjie Yang (SM’13) received the B.Sc. (Hon’s.), M.Sc. and Ph.D. degrees in engineering from Northeastern University, Shenyang, China, in 1987, 1990, and 1994, respectively. He was awarded his Ph.D degree in computer science at Loughborough University, Loughborough, U.K., in 2008.

He is currently a reader in computational intelligence in the school of computer science and informatics at De Montfort University, Leicester, U.K. He has published over 100 papers on grey systems, fuzzy sets, rough sets, neural networks and their applications to civil engineering, transportation and environmental engineering. His research interests include the representation and modelling of various uncertainties and the application of computational intelligence to engineering problems.

Dr. Yang is a senior member of IEEE Systems, Man and Cybernetics Society, a co-chair of IEEE SMC Technical Committee on Grey Systems and a member of Rail Research UK Association.