ENHANCED ARTIFICIAL BEE COLONY-LEAST SQUARES SUPPORT VECTOR MACHINES ALGORITHM FOR TIME SERIES PREDICTION

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DOCTOR OF PHILOSOPHY
UNIVERSITI UTARA MALAYSIA
2014

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Abstrak

Sejak beberapa dekad yang lalu, Mesin Sokongan Vektor Kuasa Dua Terkecil (LSSVM) telah digunakan secara meluas dalam masalah ramalan di pelbagai domain aplikasi. Walaubagaimanapun, literatur sedia ada menunjukkan keupayaan LSSVM bergantung kepada nilai parameter hiper, iaitu parameter regularisasi dan parameter kernel, di mana ianya akan mempengaruhi generalisasi LSSVM dalam tugasan ramalan. Kajian ini mencadangkan algoritma hibrid, berdasarkan Koloni Lebah Buatan (ABC) dan LSSVM yang terdiri dari tiga algoritma; ABC-LSSVM, *lv*ABC-LSSVM and *cm*ABC-LSSVM. Algoritma *lv*ABC diperkenalkan untuk mengatasi masalah minimum setempat dengan menambah baik proses carian menggunakan mutasi Levy. Dalam pada itu, algoritma *cm*ABC yang menggunakan mutasi konvensional dapat mengatasi masalah penyesuaian terlebih atau penyesuaian terkurang. Kombinasi algoritma *lv*ABC dan *cm*ABC, yang kemudiannya dikenali sebagai algoritma Koloni Lebah Buatan Dipertingkat-Mesin Sokongan Vektor Kuasa Dua Terkecil (*e*ABC-LSSVM) telah direalisasikan pada ramalan harga komoditi sumber asli yang tidak boleh diperbaharui. Setelah tugas pengumpulan data dan pra pemprosesan data siap dilakukan, algoritma *e*ABC-LSSVM direkabentuk dan dibangunkan. Keupayaan *e*ABC-LSSVM dinilai berdasarkan lima metrik statistik, iaitu Min Peratusan Ralat Mutlak (MAPE), ramalan ketepatan, simetri Min Peratusan Ralat Mutlak (sMAPE), Peratusan Ralat Punca Kuasa Min (RMSPE) dan Theil's U. Keputusan menunjukkan *e*ABC-LSSVM mempunyai kadar ralat ramalan yang lebih rendah berbanding dengan lapan model hibrid antara LSSVM dan algoritma Evolusi Pengkomputan (EC). Tambahan pula, algoritma yang dicadangkan juga telah dibandingkan dengan teknik ramalan tunggal iaitu Mesin Sokongan Vektor (SVM) dan Rangkaian Neural dengan Rambatan ke Belakang (BPNN). Secara umumnya, *e*ABC-LSSVM telah menghasilkan ramalan ketepatan melebihi 90%. Ini menunjukkan *e*ABC-LSSVM berkeupayaan dalam menyelesaikan masalah optimisasi terutamanya dalam bidang ramalan. Algoritma *e*ABC-LSSVM dijangka dapat memberi manfaat kepada para pelabur dan pedagang komoditi dalam perancangan pelaburan dan pengunjuran keuntungan.

Kata kunci: Koloni Lebah Buatan, Mesin Sokongan Vektor Kuasa Dua Terkecil, Ramalan Siri Masa

Abstract

Over the past decades, the Least Squares Support Vector Machines (LSSVM) has been widely utilized in prediction task of various application domains. Nevertheless, existing literature showed that the capability of LSSVM is highly dependent on the value of its hyper-parameters, namely regularization parameter and kernel parameter, where this would greatly affect the generalization of LSSVM in prediction task. This study proposed a hybrid algorithm, based on Artificial Bee Colony (ABC) and LSSVM, that consists of three algorithms; ABC-LSSVM, *lv*ABC-LSSVM and *cm*ABC-LSSVM. The *lv*ABC algorithm is introduced to overcome the local optima problem by enriching the searching behaviour using Levy mutation. On the other hand, the *cm*ABC algorithm that incorporates conventional mutation addresses the over-fitting or under-fitting problem. The combination of *lv*ABC and *cm*ABC algorithm, which is later introduced as Enhanced Artificial Bee Colony – Least Squares Support Vector Machine (*e*ABC-LSSVM), is realized in prediction of non renewable natural resources commodity price. Upon the completion of data collection and data pre processing, the *e*ABC-LSSVM algorithm is designed and developed. The predictability of *e*ABC-LSSVM is measured based on five statistical metrics which include Mean Absolute Percentage Error (MAPE), prediction accuracy, symmetric MAPE (sMAPE), Root Mean Square Percentage Error (RMSPE) and Theils' U. Results showed that the *e*ABC-LSSVM possess lower prediction error rate as compared to eight hybridization models of LSSVM and Evolutionary Computation (EC) algorithms. In addition, the proposed algorithm is compared to single prediction techniques, namely, Support Vector Machines (SVM) and Back Propagation Neural Network (BPNN). In general, the *e*ABC-LSSVM produced more than 90% prediction accuracy. This indicates that the proposed *e*ABC-LSSVM is capable of solving optimization problem, specifically in the prediction task. The *e*ABC-LSSVM is hoped to be useful to investors and commodities traders in planning their investment and projecting their profit.

Keywords: Artificial Bee Colony, Least Squares Support Vector Machines, Time series prediction

Acknowledgement

Alhamdulillah…praise to Allah S.W.T for every breath I take, thankful for his mercy giving me a good health, strength and spirit throughout this journey.

First and foremost, I am heartily thankful to my main supervisor, Dr. Yuhanis Yusof for her valuable guidance and continuous support from the initial to the final level which enabled me to accomplish this research. She showed me different ways to approach a research problem and the need to be courage, persistent and patience to achieve my goal. Thank you for always reminds me for the thing that I overlooked, and thank you for being a great supervisor with a friendly touch. Your understanding is much indeed appreciated.

I also like to express my deepest appreciation to my co-supervisor, Dr. Siti Sakira Kamaruddin. The patience supervision and enthusiastic encouragement that she gave truly help the progression of this research. It is an honour for me to have both of you as my supervisors.

I would also like to dedicate this work to my lovely husband, Dr. Mohd Herwan. His continuous support and *du'a* means a lot me. Thank you for being with me, through ups and downs, and sharing the tears and laughs together. Not forgotten, my wonderful daughter, Zahra An Naurah who never fails to amaze me. She is such a glowing flower in my heart. Thank you for being my side throughout this meaningful journey. I owe both of them a lot. Last, I offer my regards and blessings to all families and friends of those who supported me in any respect during the completion of this research. Thank you for praying for my success.

May this little achievement will keep me grounded. Alhamdulillah for the end of this quest and for a new beginning. May Allah bless us all…

To the other half…the love of my life, Mohd Herwan
&
my sweet honey bee, Zahra An Naurah

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List of Abbreviations

ABC	-	Artificial Bee Colony Algorithm
ACO	-	Ant Colony Optimization
AFSA	-	Artificial Fish Swarm Algorithm
AI	-	Artificial Intelligent
ANFIS	-	Adaptive Neuro Fuzzy Inference
ANN	-	Artificial Neural Network
ARIMA	-	Autoregressive Integrated Moving Average
ARE	-	Average Relative Error
BCC	-	Bacteria Colony Chemotaxis
BPNN	-	Back Propagation Neural Network
CI	-	Computational Intelligence
CV	-	Cross Validation
DE	-	Differential Evolution
EB	-	Employed Bee
EC	-	Evolutionary Computation
EMD	-	Empirical Mode Decomposition
EP	-	Evolutionary Programming
ERM	-	Empirical Risk Minimization
GA	-	Genetic Algorithm
GDP	-	Gross Domestic Product
GMSE	-	Generalization Mean Square Error
GSA	-	Gravitational Search Algorithm
IMF	-	Intrinsic Mode Function
LMSE	-	Learning Mean Square Error
LSSVM	-	Least Squares Support Vector Machines
MAE	-	Mean Absolute Error
MAPE	-	Mean Absoluter Percentage Error
MATLAB	-	Matrix Laboratory Software
MLP	-	Multilayer Perceptron

MRE	-	Mean Relative Error
MSE	-	Mean Square Error
NLL	-	Negative Log Likehood
OB	-	Onlooker Bee
OECD	-	Organization for Economic Co-operation and Development
PCA	-	Principal Component Analysis
PNN	-	Probabilistic Neural Network
PSO	-	Particle Swarm Optimization
QP	-	Quadratic Programming
RBF	-	Radial Basis Function
RE	-	Relative Error
RMSE	-	Root Mean Square Error
SB	-	Scout Bee
SOM	-	Self Organizing Maps
SRM	-	Structural Risk Minimization
SVM	-	Support Vector Machines
SVR	-	Support Vector Regression
WTI	-	West Texas Intermediate

CHAPTER ONE
INTRODUCTION

1.1 Background Study

Since its emergence in the past decades, Least Squares Support Vector Machines (LSSVM) (Suykens, Van Gestel, De Brabanter, De Moor, & Vandewalle, 2002)which is an extension of Support Vector Machines (SVM) (Vapnik,1995) has contributed significant impact in machine learning community. As a powerful algorithm, it has been recognized as one of the standard tools in solving various data mining tasks which include prediction, classification and many others (Cheng, Guo, & Wu, 2010, Li, 2009).Nonetheless, besides its diversity in application, it is worth noting that the capability of LSSVM is highly dependent on the value of its hyper-parameters, namely regularization parameter, γ and kernel parameter, σ^2 (Jiang & Zhao, 2013).

In this regard, this study proposes a hybridization of LSSVM with a relatively new optimization algorithm namely Artificial Bee Colony (ABC) (Karaboga, 2005). The ABC algorithm which has been introduced by Dervis Karaboga is enlightened from the intelligent foraging behavior of honey bees swarm (Karaboga, 2005). In 2008, an extensive review and comparative analysis regarding its performance efficiency was examined which concluded that the ABC algorithm is comparable to the other existing optimization algorithms including Differential Evolution (DE), Particle Swarm Optimization (PSO) and Genetic Algorithm (GA) (El-Abd, 2012; Karaboga & Basturk, 2008).

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