Modification of the new conjugate gradient algorithm to solve nonlinear fuzzy equations

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Article Info	ABSTRACT
Article history:	The conjugate gradient approach is a powerful tool that is used in a variety
Received Feb 25, 2021 Revised Jun 15, 2022 Accepted Jul 1, 2022	of areas to solve problems involving large-scale reduction. In this paper, we propose a new parameter in nonlinear conjugate gradient algorithms to solve nonlinear fuzzy equations based on Polak and Ribiere (PRP) method, where we prove the descent and global convergence properties of the proposed algorithm. In terms of numerical results, the new method has been compared
Keywords:	with the methods of Fletcher (CD), Fletcher and Reeves (FR), and Polak and Ribiere (PRP). The proposed algorithm has outperformed the rest of the
Algorithm Conjugate gradient Fuzzy	algorithms in the number of iterations and in finding the best value for the function and the best value for the variables.
Numerical Optimization	This is an open access article under the <u>CC BY-SA</u> license.
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1. INTRODUCTION

The numerical solution of a nonlinear algebraic problem like:

F(x) = 0

(1)

is standard in engineering and natural sciences. Many engineering design issues that must satisfy certain limits can be explained using nonlinear equalities or inequalities. The was the first to present and analyze the concept of fuzzy numbers and arithmetic operations [1]. The solution of nonlinear equations in which fuzzy numbers entirely or partially represent the parameters is one of the most popular applications of fuzzy number arithmetic [2]–[4].

Analytical technology is widely used. Buckley and Qu procedures, for example, are standard analytical techniques [5]–[8] are insufficient for the solution of equations such as:

(i)
$$ax^5 + bx^4 + cx^3 + dx^2 + ex + f = g$$

(ii) $x - \sin x = g$

x, a, b, c, d, e, f, and *g* are ambiguous numbers. As a result, we must consider Newton's method for solving a fuzzy nonlinear issue while developing numerical approaches for locating the roots of such equations [1].

Once a suitably precise approximation has been determined, the technique proposed by Newton has the benefit of being able to converge quickly. This approach is flawed due to the fact that it requires an accurate starting estimate in order to guarantee convergence. The steepest descent method can only converge to the resolution in a linear fashion, despite the fact that it will typically converge even if the initial approximations are not very accurate [7]. We devised a one-of-a-kind conjugate gradient coefficient and used it in our solution to fuzzy nonlinear equations. This allowed us to successfully solve the equations. In this article, the conjugate gradient method, which is well-known for being both simple and effective, is used to explore how to tackle optimization issues. This method is well-known for being both easy and successful.

2. LITERATURE REVIEW OF CONJUGATE GRADIENT METHODS

The form of the equation for the nonlinear conjugate gradient (CG) technique may be found as (2):

$$x_{k+1} = x_k + \alpha_k d_k, k \ge 1 \tag{2}$$

where x1 is an initial point, α_k is a step–length and α_k step size that satisfies the standard Wolfe conditions (SWC) in (4), and where x1 is an initial point (5) [9], [10].

$$f(x_k + \alpha_k d_k) \le f(x_k) + \delta \alpha_k g_k^T d_k$$
(3)

$$d_k^T g(x_k + \alpha_k d_k) \ge \sigma d_k^T g_k \tag{4}$$

The following formula is the strong Wolffe terms in the equation as indicative in (5) and (6) [9], [11].

$$f(x_k + \alpha_k d_k) \le f(x) + \delta \alpha_k g_k^T d_k$$
(5)

$$|d_k^T g(x_k + \alpha_k d_k)| \le -\sigma d_k^T g_k \tag{6}$$

$$d_{k+1} = \begin{cases} -g_1, k = 1\\ -g_{k+1} + \beta_k d_k, k \ge 1 \end{cases}$$
(7)

Later, we will discuss some of the different beta parameters. The most famous of these parameters are the Fletcher and Reeves (FR) parameter in 1964 [12], the Fletcher (CD) parameter in 1989 [13], the Polak and Ribiere (PRP) parameter in 1969 [14], the Hestenes-Stiefel (HS) parameter in 1952 [15], the Dai-Yuan (DY) parameter in 1999 [16], and Hisham- Khalil (KH) in 2021 [17]. Here are the formulas for the above parameters.

$$\beta^{FR} = \frac{\|g_{k+1}\|^2}{\|g_k\|^2} \qquad \qquad \beta^{CD} = \frac{-\|g_{k+1}\|^2}{g_k^T d_k} \\ \beta^{HS} = \frac{g_{k+1}^T y_k}{y_k^T d_k} \qquad \qquad \beta^{PRP} = \frac{g_{k+1}^T y_k}{\|g_k\|^2} \\ \beta^{DY} = \frac{\|g_{k+1}\|^2}{y_k^T d_k} \qquad \qquad \beta^{KH} = \frac{\|g_{k+1}\|_1^2}{\|g_k\|_1^2},$$

Where $g_k = \nabla f(x_k)$, and let $y_k = g_{k+1} - g_k$, for more see [18], [19].

3. THE NEW MODIFIED AZH2-CG ALGORITHM FORMULA

We get the direction of the research of the new modified method from the $d_1 = -g_1$ and,

$$d_{k+1} = -g_{k+1} + \beta^{AZH_2} d_k$$
$$\beta^{AZH_2} = \frac{g_{k+1}^T y_k}{\theta \|g_k\|_1^2 + (1-\theta) \|g_k\|^2}$$

the goal of developing the new algorithm is to obtain a convergent method and achieve the descent property. We utilize the following equation for a new and speedier way:

$$d_{k+1} = -g_{n+1} + \beta^{AZH_2} d_k \tag{8}$$

$$\beta^{AZH_2} = \frac{g_{n+1}^T y_n}{\theta \|g_n\|_1^2 + (1-\theta) \|g_n\|^2}$$
(9)

where $0 < \theta < 1$.

3.1. Descent property

In this section we will cover the descent property of the new modified, method to prove the effectiveness of the new method defined in (8) and (9), here is a proof descent property of the new method. Theorem (1): the new modified algorithm fulfills the strong Wolf conditions found in (5) and (6) we put the new algorithm in (2) where the parameter and search direction are calculated from (8) and (9) to be the new search direction are descent for all k provided $g_{n+1}^T d_{k+1} < 0$.

Proof: the prove is by indication, for k=1, $d_1 = -g_1 \rightarrow g_1^T d_1 < 0$, . Now suppose $g_k^T d_k < 0$ or $g_k^T s_k < 0$ $s_k = \alpha_k d_k$ then for k + 1 we have:

$$g_{n+1}^{T} d_{k} = -g_{n+1}^{T} g_{k+1} + \beta^{AZH_{2}} g_{n+1}^{T} d_{k}$$
$$g_{n+1}^{T} d_{k} = -g_{n+1}^{T} g_{n+1} + \frac{y_{n}^{T} g_{n+1}}{\theta \|g_{n}\|_{*}^{2} + (1-\theta) \|g_{n}\|^{2}} g_{n+1}^{T} d_{k}$$

assume that $y_n^T g_{n+1} > 0$, $0 < \theta < 1$,

$$\begin{split} g_{n+1}^{T} d_{k} &\leq g_{n+1}^{T} g_{n+1} (-1 + \frac{y_{k}^{T} g_{n+1}}{\theta \|g_{n}\|_{1}^{2} \|g_{n+1}\|^{2} + (1-\theta) \|g_{n}\|^{2} \|g_{n+1}\|^{2}} g_{n+1}^{T} d_{k}) \\ \lambda &= \frac{y_{k}^{T} g_{n+1}}{\theta \|g_{n}\|_{1}^{2} \|g_{n+1}\|^{2} + (1-\theta) \|g_{n}\|^{2} \|g_{n+1}\|^{2}} \\ g_{n+1}^{T} d_{k} &\leq g_{n+1}^{T} g_{n+1} (-1 + \lambda) \\ g_{n+1}^{T} d_{k} &\leq -g_{n+1}^{T} g_{n+1} (1-\lambda) \end{split}$$

where $0 < \lambda < 1$,

$$\begin{split} & \mathsf{C} = (1 - \lambda) \\ & \mathsf{g}_{n+1}^\mathsf{T} \, \mathsf{d}_k \leq - \| \mathsf{g}_{n+1} \|^2 \, \mathsf{C} \\ & \mathsf{g}_{n+1}^\mathsf{T} \, \mathsf{d}_k \leq - \, \mathsf{C} \, \| \mathsf{g}_{n+1} \|^2 \end{split}$$

by using strong wolfe conditions $g_n^T d_k \leq -c|g_n|$,

$$\therefore g_{n+1}^T d_{k+1} < 0$$

the proof is complete.

3.2. The study of global convergence

Next, we shall demonstrate that the CG technique with $\beta_{k+1}^{AZH_2}$ converges globally. Our new method won't work until we make the following assumption:

Assumption (1):

- if f is constrained lower in the level set, we may say that:

 $S = \{x \in \mathbb{R}^n : f(x) \le f(x_0)\}$; On some preliminary points.

- in the case of f, the differentiation is continuous, and the gradient is Lipshitz continuous, existing L > 0 such that:

$$|| g(x) - g(y) || \le L || x - y || \forall x, y \in N$$
(10)

- there exists a constant $\mu > 0$ such that f is a uniformly convex function if and only if:

$$(g(x) - g(y))^{\mathrm{T}}(x - y) \ge \mu || x - y ||^{2} \text{ for any } x, y \in S$$
(11)

or equivalently,

$$y_k^T S_k \ge \mu \|S_k\|^2$$
 and $\mu \|s_k\|^2 \le y_k^T s_k \le L \|s_k\|^2$ (12)

contrary to this, assumption (1) makes it crystal evident that there are positive constants B that are such that:

$$\|x\| \le B, \forall x \in S \tag{13}$$

$$\parallel g(x) \parallel \leq \bar{\gamma}, \forall x \in S \tag{14}$$

Lemma (1): assume that assumption (1) and (13) are true and that any conjugate gradient approach in the range of (1) and (2), where d_{k+1} is the descending direction and α_k is the result of a strong Wolfe line search, is taken into consideration. If:

$$\sum_{k>1} \frac{1}{\|d_{k+1}\|^2} = \infty$$
(16)

so, we have:

$$\liminf_{k\to\infty} \|g_k\| = 0$$

more information may be found in the following study [19]-[24].

Theorem (2): let's begin by supposing that the descent condition, (13), and assumption (1) are all correct. Take the following example of a conjugate gradient technique into consideration:

$$d_{k+1} = -g_{n+1} + \beta^{AZH_2} d_k$$
$$\beta^{AZH_2} = \frac{g_{n+1}^T y_n}{\theta \|g_n\|_1^2 + (1-\theta) \|g_n\|^2}$$

where α_k is determined using Wolfe line search conditions (5) and (6), and if the objective function is uniformly distributed over set S, then $\liminf_{k\to\infty} \|g_k\| = 0$.

Proof: first and foremost, we must substitute our new $\beta_{k+1}^{AZH_2}$ in the direction of d_{k+1} , in order to get the desired result:

$$\begin{split} \|d_{n+1}\|^2 &= \|-g_{n+1} + \beta^{AZH_2} d_k\|^2 \\ \|d_{n+1}\|^2 &\leq \|-g_{n+1}\|^2 + \|\beta^{AZH_2} d_k\|^2 \\ \|d_{n+1}\|^2 &\leq \|-g_{n+1}\|^2 + \|\beta^{AZH_2} d_k\|^2 \\ \|d_{n+1}\|^2 &\leq \|g_{n+1}\|^2 + \|\frac{g_{n+1}^T y_k}{\theta \|g_n\|_1^2 + (1-\theta) \|g_n\|^2} d_k \|\Big|^2 \\ \|d_{n+1}\|^2 &\leq \|g_{n+1}\|^2 + \frac{\|g_{n+1}\|^2 \|y_k\|^2 \|d_k\|^2}{\theta \|g_n\|_1^2 + (1-\theta) \|g_n\|^2} \\ \|d_{n+1}\|^2 &\leq \|g_{n+1}\|^2 (1 + \frac{\|y_k\|^2 \|d_k\|^2}{\theta \|g_n\|_1^2 + (1-\theta) \|g_n\|^2}) \\ \|d_{n+1}\|^2 &\leq \|g_{n+1}\|^2 (1 + \frac{\|y_k\|^2 \|d_k\|^2}{\theta \|g_n\|_1^2 + (1-\theta) \|g_n\|^2}) \\ \|d_{k+1}\|^2 &\leq \|g_{n+1}\|^2 a \end{split}$$

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$$\sum_{k \ge 1} \frac{1}{\|d_k\|^2} \ge \frac{1}{a} \frac{1}{\|g_{k+1}\|^2} \sum_{k=1}^{\infty} 1 = \infty$$
$$\lim_{n \to \infty} (\inf_{k \ge 1} \|g_n\|) = 0$$

4. NUMERICAL RESULTS AND COMPARISONS

In this part of the paper, we will address the performance of the new algorithm in comparison with Fletcher algorithms CD, FR, and PRP, and the algorithms, and through the numerical results in Table 1, we note the efficiency of the new algorithm compared to other algorithms in the same field. The solutions of the nonlinear fuzzy equations are plotted in graphs (1)-(3). The numerical results and graphics were shown using MATLAB 2021b program on a laptop with a storage capacity of 500 GB, a Core i5 processor and 8 GB RAM.

a. Y - best:- best variable

b. f - best:- best function value

Table 1 shows the details of the results of the new modified AZH2 algorithm compared with other algorithms such as CD, FR, and PRP. The solutions of the examples are drawn in the Figures 1-3.

Example 1: "Take the nonlinear equation with fuzzy coefficients as an example:

 $(3,4,5)Y^2 + (1,2,3)Y = (1,2,3)$

Assume that x is positive, and the parametric form of this equation is as follows, with no loss of generality:

$$\begin{cases} (3+\rho)\underline{Y}^{2}(\rho) + (1+\rho)\underline{Y}(\rho) - (1+\rho) = 0, \\ (5-\rho)\overline{Y}^{2}(\rho) + (3-\rho)\overline{Y}(\rho) - (3-\rho) = 0. \end{cases}$$

The following settings are required as beginning values for the system described above. For $\rho = 1$:

$$\begin{cases} 4\underline{Y}^{2}(1) + 2\underline{Y}(1) - 2 = 0, \\ 4\overline{Y}^{2}(1) + 2\overline{Y}(1) - 2 = 0, \end{cases}$$

for $\rho = 0$,

$$\begin{cases} 3\underline{Y}^{2}(0) + \underline{Y}(0) - 1 = 0, \\ 5\overline{Y}^{2}(0) + \overline{Y}(0) - 3 = 0, \end{cases}$$

with initial values:

$$Y_0 = (\underline{Y}(0), \underline{Y}(1), \overline{Y}(1), \overline{Y}(0)) = (0.434, 0.5, 0.5, 0.681).$$
" [7], [25].

Example 2: "Take the nonlinear equation with fuzzy coefficients as an example:

$$(4,6,8)Y^2 + (2,3,4)Y - (8,12,16) = (5,6,7)$$

assume that x is positive, and the parametric form of this equation is as follows, with no loss of generality:

$$\begin{cases} (4+2\rho)\underline{Y}^{2}(\rho) + (2+\rho)\underline{Y}(\rho) - (3+3\rho) = 0, \\ (8-2\rho)\overline{Y}^{2}(\rho) + (4-\rho)\overline{Y}(\rho) - (9-3\rho) = 0. \end{cases}$$

the following settings are required as beginning values for the system described above. For $\rho = 1$:

$$\begin{cases} 6\underline{Y}^{2}(1) + 3\underline{Y}(1) - 6 = 0, \\ 6\overline{Y}^{2}(1) + 3\overline{Y}(1) - 6 = 0, \end{cases}$$

for $\rho = 0$,

$$\begin{cases} 4\underline{Y}^{2}(0) + 2\underline{Y}(0) - 3 = 0, \\ 8\overline{Y}^{2}(0) + 4\overline{Y}(0) - 9 = 0, \end{cases}$$

with initial values:

$$Y_0 = (\underline{Y}(0), \underline{Y}(1), \overline{Y}(1), \overline{Y}(0)) = (0.651, 0.7808, 0.7808, 0.8397) ." [7], [25].$$

Example 3: "Take the nonlinear equation with fuzzy coefficients as an example

$$(1,2,3)Y^3 + (2,3,4)Y^2 + (3,4,5) = (5,8,13)$$

Assume that x is positive, and the parametric form of this equation is as follows, with no loss of generality:

$$\begin{cases} (1+\rho)\underline{Y}^3(\rho) + (2+\rho)\underline{Y}^2(\rho) - (2+2\rho) = 0, \\ (3-\rho)\overline{Y}^3(\rho) + (4-\rho)\overline{Y}^2(\rho) - (8-4\rho) = 0. \end{cases}$$

The following settings are required as beginning values for the system described above. For $\rho = 1$

$$\begin{cases} 2\underline{Y}^{3}(1) + 3\underline{Y}^{2}(1) - 4 = 0, \\ 2\overline{Y}^{3}(1) + 3\overline{Y}^{2}(1) - 4 = 0, \end{cases}$$

for $\rho = 0$,

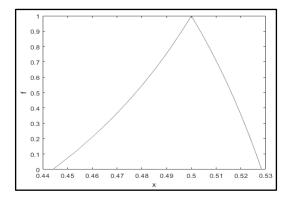
$$\begin{cases} \underline{Y}^{3}(0) + 2\underline{Y}^{2}(0) - 2 = 0, \\ 3\overline{Y}^{3}(0) + 4\overline{Y}^{2}(0) - 8 = 0 \end{cases}$$

with initial values:

$$Y_0 = (\underline{Y}(0), \underline{Y}(1), \overline{Y}(1), \overline{Y}(0)) = (0.76, 0.91, 0.91, 1.06) ." [7], [25].$$

Table 1. Numerical comparison of the modified method with other methods

Problems	Algorithms	Iterations	Y-best	f-best
1	FR-CG	8	[0.4343,0.5,0.5,0.5307]	5.2505e-014
	PRP-CG	6		1.2314e-016
	CD-CG	8		8.1709e-014
	AZH2-CG	6		2.2529e-16
2	FR-CG	12	[0.6514,0.7808,0.7808,0.8397]	2.3998e-010
	PRP-CG	12		7.9887e-012
	CD-CG	14		5.9506e-010
	AZH2-CG	8		1.4357e-12
3	FR-CG	19	[0.8393,0.9108,0.9108,1.0564]	2.6011e-011
	PRP-CG	16		4.6595e-012
	CD-CG	135		1.4978e-008
	AZH2-CG	12		1.9792e-12



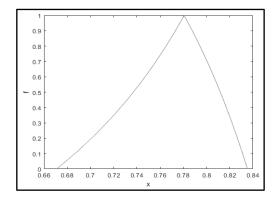
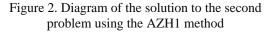


Figure 1. Diagram of the solution to the first problem using the AZH1 method



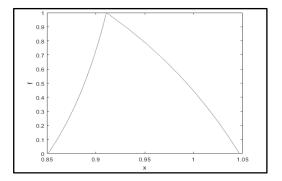


Figure 3. Diagram of the solution to the third problem using the AZH1 method

5. CONCLUSION

We conclude from this paper that using the new modified AZH_2 algorithm to solve nonlinear fuzzy equations gives us high efficiency in solving with fewer iterations and with higher accuracy compared with other algorithms in the same field, where other algorithms can be developed in the future that may be more efficient in solving non-fuzzy problems linear.

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