

main advantage of SGE in relation to GE is the reduction of the redundancy in the representation of individuals, as well as the increasing of the locality in the space of solutions [10]. These features make SGE more effective and robust in the exploration of solutions than GE [8], being able to obtain even better results than the GS proposal.

The rest of this paper is structured as follows: Section 2 describes how the SGE is generated. Section 3 describes the energy prediction process. Section 4 presents the experimental results. Section 5 concludes the paper by giving some concluding remarks on the work carried out.

2 MODEL GENERATION WITH SGE

Structured Grammar Evolution (SGE) [9, 10] is a recently proposed variation of the Genetic Programming (GP) paradigm. The main characteristic of SGE is the use of a structured grammar to generate the individuals. This grammar is defined by a set of non-terminal symbols and a set of terminal symbols. The grammar is used to generate the individuals by a process called grammar evolution. In this process, the grammar is evolved by a genetic algorithm. The individuals are represented by the grammar rules. The fitness of an individual is determined by the accuracy of the model it generates. The SGE process is iterative, and it continues until a satisfactory model is found.

Differential Evolution (DE) is an evolutionary algorithm, presented in [11]. It is a simple and efficient algorithm for optimization problems. It is based on the idea of differential evolution, where the individuals are represented by vectors in a search space. The algorithm uses a set of control parameters to evolve the population. The fitness of an individual is determined by the accuracy of the model it generates. The DE process is iterative, and it continues until a satisfactory model is found.

Therefore, the proposed model generation process follows the same idea as in [2]. In this process, the SGE and DE are combined to generate the energy prediction model. The SGE is used to generate the grammar, and the DE is used to evolve the grammar. The fitness of an individual is determined by the accuracy of the model it generates. The process is iterative, and it continues until a satisfactory model is found.

As shown in Figure 1, the main process receives a set of parameters for the SGE and DE algorithms. These parameters are used to generate the grammar and evolve it. The SGE process is iterative, and it continues until a satisfactory grammar is found. The DE process is also iterative, and it continues until a satisfactory model is found. The final model is the energy prediction model.

For example, a population of 3 parameterized models could be the following:

$$\begin{aligned} w_1 \times x_1 + (x_2 \times w_2) - x_3 \\ w_0 + (w_1/x_1) + (w_3 \times x_3) \\ w_0 - (w_1/x_1) + (x_2 \times w_2) - w_3 \times x_3 \end{aligned}$$

In this toy example the parameters are represented by the w_i elements, and the variables by the x_i elements. The first two models have 3 parameters and 2 variables, and the third model has 4 parameters and 3 variables.

Then, for each model, the DE process is applied. The DE process involves the selection of a parent model, the generation of a new model, and the replacement of the parent model with the new model. This process is repeated for a fixed number of iterations. The final model is the one with the highest fitness.

As it can be seen from the figure, this is a general process that can be adapted to any problem. The SGE and DE processes are used to generate and evolve the model. The fitness of the model is determined by the accuracy of the prediction. The process is iterative, and it continues until a satisfactory model is found.

The generic process has been adapted to the energy prediction scenario.

3 ENERGY PREDICTION

3.1 Energy Prediction Process
As stated in the previous section, the energy prediction process is based on the SGE and DE algorithms. The SGE is used to generate the grammar, and the DE is used to evolve the grammar. The fitness of an individual is determined by the accuracy of the model it generates. The process is iterative, and it continues until a satisfactory model is found.

In this process, the SGE and DE are combined to generate the energy prediction model. The SGE is used to generate the grammar, and the DE is used to evolve the grammar. The fitness of an individual is determined by the accuracy of the model it generates. The process is iterative, and it continues until a satisfactory model is found.

The grammar does not strictly fix the structure of the model, because the `<recExpr>` element allows the extension of the mathematical expression. This allows the SGE to generate models with a more complex structure. The SGE process is iterative, and it continues until a satisfactory grammar is found. The DE process is also iterative, and it continues until a satisfactory model is found. The final model is the energy prediction model.

Since the grammar has six derivation rules, each SGE individual will have six genes. These genes are used to generate the model. The SGE process is iterative, and it continues until a satisfactory grammar is found. The DE process is also iterative, and it continues until a satisfactory model is found. The final model is the energy prediction model.

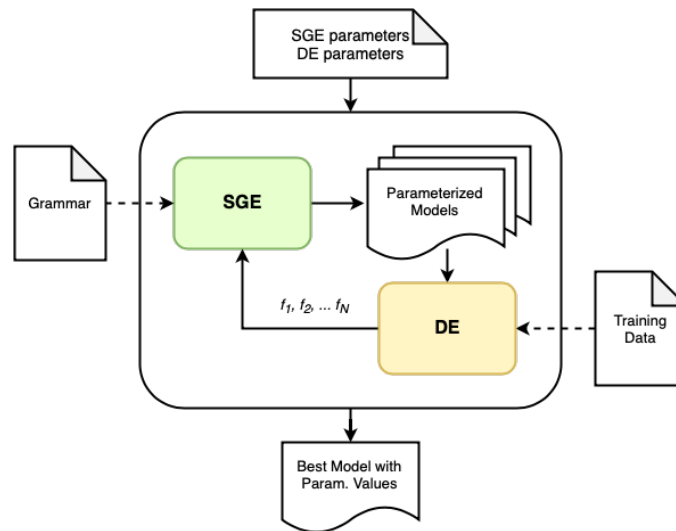


Figure 1: Flow diagram with the algorithmic SGE+DE process.

[illegible]

Figure 2: Grammar used for SGE experiments, adapted from [11].

into a +. The decoding process continues till all the non-terminals are processed, returning the expression that is shown in the last row of the table.

4 EXPERIMENTAL RESULTS

In this section, we will present the results of the proposed algorithm to produce more accurate energy demand forecasts. In this section, we will present the results of the proposed algorithm to produce more accurate energy demand forecasts.

Table 1: Mapping procedure that converts an individual (first row, right)

表1：使用SGE将单个（第一行，右列）转换为多项式表达式的映射过程。每行表示使用图2中语法的派生步骤。每个基因都有分别扩展

Each row represents a derivation step using the grammar in Figure 2.

Figure 2. Each gene has its own separate expansion

<start>, <recExpr>, <expr>, <param>, <var>, <op>, respectively. Adapted from [9].

Derivation step	Integers left
<start>	{[0], [1, 0], [0, 0], [8, 5], [11, 4], [0, 2, 1, 2]}
w[0] <op> <recExpr>	{[], [1, 0], [0, 0], [8, 5], [11, 4], [2, 1, 2, 1]}
w[0] + <recExpr>	{[], [1, 0], [0, 0], [8, 5], [11, 4], [2, 1, 2]}
w[0] + <expr> <op> <recExpr>	{[], [0], [0], [8, 5], [11, 4], [2, 1, 2]}
w[0] + <param> <op> <var> <op> <recExpr>	{[], [0], [0], [8, 5], [11, 4], [2, 1, 2]}
w[0] + w[10] <op> <var> <op> <recExpr>	{[], [0], [0], [5], [11, 4], [2, 1, 2]}
w[0] + w[10] * <var> <op> <recExpr>	{[], [0], [0], [5], [11, 4], [1, 2]}
w[0] + w[10] * x[13] <op> <recExpr>	{[], [0], [0], [5], [4], [1, 2]}
w[0] + w[10] * x[13] - <expr>	{[], [], [0], [5], [4], [1, 2]}
w[0] + w[10] * x[13] - <param> <op> <var>	{[], [], [1], [5], [4], [2]}
w[0] + w[10] * x[13] - w[6] <op> <var>	{[], [], [1], [1], [4], [2]}
w[0] + w[10] * x[13] - w[6] * <var>	{[], [], [1], [1], [4], [1]}
w[0] + w[10] * x[13] - w[6] * x[5]	{[], [], [1], [1], [1], [1]}

4.1 Setup

In order to make a fair comparison, we use the same numerical parameters as in [11].

为了进行公平的比较,我们尽可能使用文献中描述的不同数值参数[11]。对于SGE算法,我们定义了50个个体的种群,这些种群在40代中进行了评估。我们允许10%的最佳个人不受任何影响地生存下来,并直接传递给下一代。应用变异算子的概率对于重组为0.65,对于变异为0.02。关于与基因型表示相关的参数,我们有一个基因型,允许深度在5到17之间变化的派生树。另一方面,在DE方法的配置中,我们使用了75个个体的种群,这些种群在100代。对于变异算子的比率,我们使用0.8803进行交叉,使用0.4717进行突变[2]。

Each algorithm is executed 30 times, in order to perform statistical analysis. Table 2 summarises the parameters of each algorithm.

Table 2: Parameters used in the experimental analysis for each method.

Parameter	Value
GE	
Number of runs	30
Population Size	50
Generations	40
Selection Method	Tournament with size 3
Elitism	10%
Crossover Rate	0.65
Mutation Rate	0.02
Initialisation	Random
Min. Initialisation Depth	5
Max. Initialisation Depth	6
Max. Tree Depth	17
DE	
Population Size	75
Generations	100
DE Strategy	best1bin
Crossover Rate (CR)	0.8803
Mutation Rate (Differential Weight)	0.4717

The evolutionary process is guided by the minimization of the sum of the absolute errors between the predicted values and the observed values. The fitness function is defined as $SAE = \sum_{i=1}^T (|\hat{y}_i - y_i|)$, where \hat{y}_i is the predicted value and y_i is the observed value for sample i .

$$SAE = \sum_{i=1}^T (|\hat{y}_i - y_i|) \quad (1)$$

4.2 Dataset for Energy Demand Estimation

The dataset for energy demand estimation is derived from the Spanish economic data. Our experimental dataset corresponds to the real data of Spain, which is composed of 14 macroeconomic variables:

- (1) Gross Domestic Product (  )
- (2) Population
- (3) Exports (  )
- (4) Imports (  )
- (5) Energy production (kTOE)
- (6) Electricity power transport (kWh)
- (7) Electricity production (kWh)
- (8) GDP per unit of energy use (e per kTOE)
- (9) Energy imports net (% use)
- (10) Fossil fuel consumption (% total)
- (11) Electric power consumption (kWh)
- (12) CO2 emissions (Mton)
- (13) Unemployment rate
- (14) Diesel consumption in road (kTOE)

All the variables have been gathered between the years of 1980 and 2011. The dataset is divided into two parts: a training set and a test set. The training set is composed of 15 years: 1983, 1985, 1987, 1988, 1990, 1991, 1993, 1995, 1999, 2002, 2004, 2007, 2009, 2010, 2011. The test set is composed of 16 years: 1982, 1984, 1986, 1989, 1992, 1994, 1996, 1997, 1998, 2000, 2001, 2003, 2005, 2006, 2008. All the data was standardised according to the minimum and maximum values.

1983, 1985, 1987, 1988, 1990, 1991, 1993, 1995, 1999, 2002, 2004, 2007, 2009, 2010, 2011. The test set is composed of 16 years: 1982, 1984, 1986, 1989, 1992, 1994, 1996, 1997, 1998, 2000, 2001, 2003, 2005, 2006, 2008. All the data was standardised according to the minimum and maximum values.

2009, 2010, 2011. The test set is composed by the following 16 years: 1982, 1984, 1986, 1989, 1992, 1994, 1996, 1997, 1998, 2000, 2001, 2003, 2005, 2006, 2008. All the data was standardised according to the minimum and maximum values.

4.3 Training Results

The experimental results show that the proposed method is able to accurately predict the energy demand.

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Figure 3 shows the evolution of MBF across the 40 generations, averaging the 30 runs. An overview of the results shows that the error of the prediction process decreases rapidly in the first 15 generations, and then it stabilizes. The results show that the proposed method is able to accurately predict the energy demand.

In Table 3, we can see the training results. The results show that the proposed method is able to accurately predict the energy demand. The fitness function is defined as $SAE = \sum_{i=1}^T (|\hat{y}_i - y_i|)$, where \hat{y}_i is the predicted value and y_i is the observed value for sample i . The results show that the proposed method is able to accurately predict the energy demand.

Table 3: Best and mean best fitness results of the energy prediction experiment.

The results show that the proposed method is able to accurately predict the energy demand.

Training	
Best Fitness	Mean Best Fitness
0.09	0.20 (�� 0.09)

Finally, the best model evolved is presented in Eq. (2). The results show that the proposed method is able to accurately predict the energy demand. The fitness function is defined as $SAE = \sum_{i=1}^T (|\hat{y}_i - y_i|)$, where \hat{y}_i is the predicted value and y_i is the observed value for sample i . The results show that the proposed method is able to accurately predict the energy demand.

$$w_0 + w_6 * x_1 * \log(abs(w_2 * x_1)) + w_9 - (x_{11})^{(w_{11})} - w_{10} * (x_{12})^{(w_{13})} - \exp(abs(w_{13} * x_{11})) * w_{13} - x_1 * w_{11} - x_8 * w_{14} - (x_4)^{(w_5)} - w_1 * (x_6)^{(w_{13})} \quad (2)$$

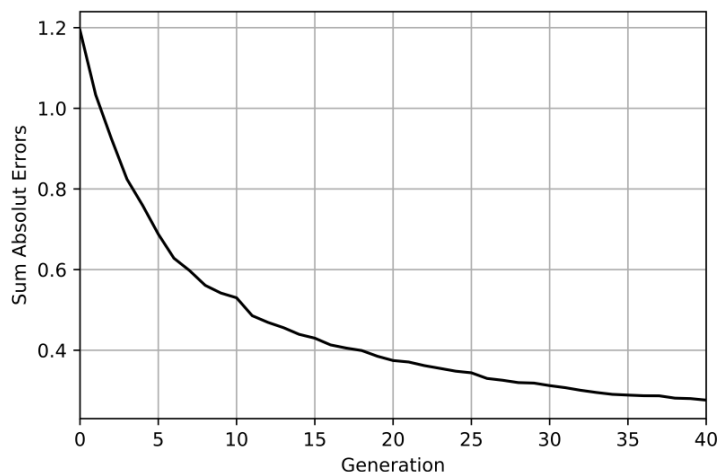


Figure 3: Mean Best Fitness evolution along the 40 generations. The results are averages of 30 runs.

图3：40年来平均最佳健身水平的演变。结果是30次运行的平均值。

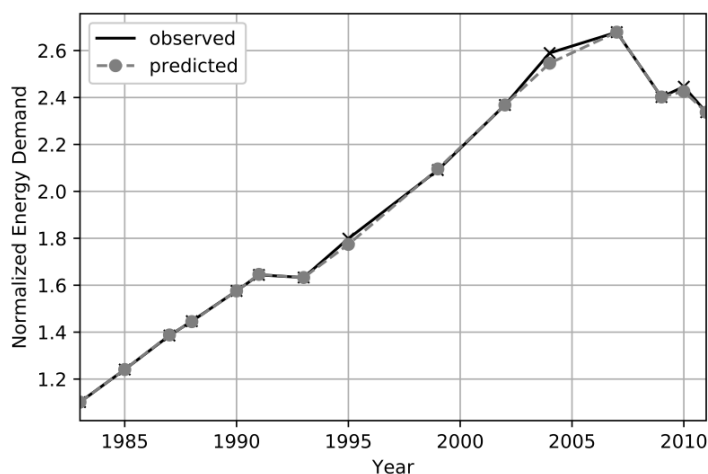


图4：训练数据的最佳演化模型（公式(2)）的预测。

Figure 4: Predictions of the best evolved model (Eq. (2)) for the training data.

4.4 Testing Results

4.4测试结果

在本节中，我们将分析由SGE + DE算法演化而来的模型的泛化能力。我们首先分析未用于训练算法的数据的预测结果。然后，我们将获得的结果与[11]中提出的GS方法获得的结果进行比较。为了比较这些方法，我们使用了Mann-Whitney检验，原因是数据不遵循正态分布，并且两种算法的初始总体都不同。我们使用显著性水平 $\alpha = 0.05$ 。当发现统计差异时，我们计算效果大小以评估差异的意义。效应大小可以低 ($0.1 \leq r < 0.3$)，中 ($0.3 \leq r < 0.5$) 或大 ($r \geq 0.5$) [4]。

A summary of the obtained results are presented in Table 4. Looking at the trend presented by the models, it can be seen that the models generated by the SGE are capable of representing the data, and the results are of interest. The models involved in the comparison are of different types. Regarding the results, it can be seen that the SGE obtains a smaller error, but it also is able to have a smaller standard deviation (Figure 5).

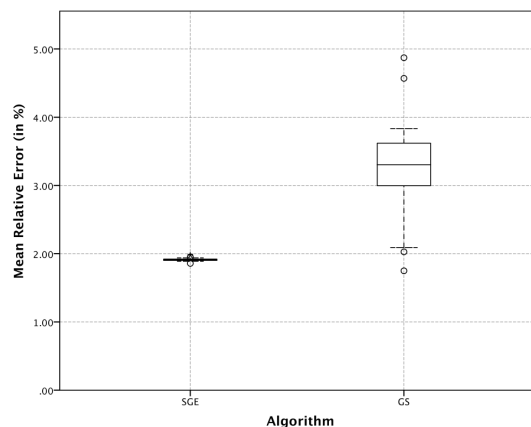


Figure 5: Comparison of the prediction results obtained with SGE and GS. The results show that the prediction results obtained with SGE are closer to the actual values than those obtained with GS, indicating that SGE is more accurate than GS.

To further confirm the effectiveness of the the SGE approach, we employed the SGE model to simulate the evolution of the models evolved in the GS model. The results of the simulation are shown in Table 3. The statistical analysis shows that the SGE model and the GS model have a significant difference (p-value<0.000), and the influence is relatively large (r>0.5).

Finally, the robustness of the proposed method. Figure 6 shows the prediction and test results of the actual energy demand units (KTOE) of the test set using the best model evolved from the SGE model. As we can see, the results follow the same trend as the training data, even though the SGE model tends to underestimate the energy demand over the years. These results prove the quality of the evolutionary model and the robustness of the proposed method.

Table 4: **Best and Mean Best Fitness results of the energy prediction**
 表4：西班牙测试数据集的能量预测估计值的最佳和均值最佳拟合结果。接近零的值更好。***表示该算法具有统计上的显著差异，并且效果大小较大。

Testing		
Algorithm	Best Fitness	Mean Best Fitness
SGE	1.18***	1.91 (\pm 0.004)
GS	1.75	3.27 (\pm 0.124)

5 CONCLUSIONS AND FUTURE WORK

5. 结论与展望

在这项工作中，我们调查了结构化语法演变（SGE）的能力，以寻找西班牙总能源需求的预测模型。SGE将个体表示为染色体，其中每个基因由对应于每个非末端符号产生的值的列表组成。这样，解码过程就不同于GE，并且可以增加遗传算子的位置。SGE的这些特性使其更强大，并且使其非常适合与DE方法结合使用。

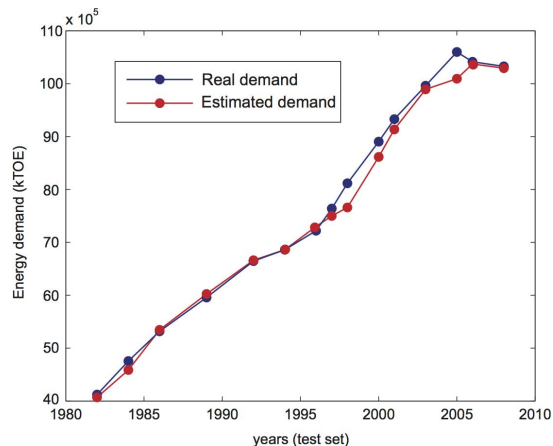


Figure 6: Predictions of the best evolved model for the testing data 图6：1982年至2008年之间测试数据最佳演化模型的预测。

process is different to GE and can increase the locality of the genetic operators. These particularities of SGE make it more robust and make it ideal to be combined with DE approach.

The experimental results conducted reveal that the majority of the better than p with t have v propos of GE, 进行的实验结果表明, 所提出方法的30次运行中的大多数所产生的模型比以前的方法好。另一个有趣的结果与SGE的鲁棒性有关, 因为生成的最佳模型在不同运行之间的标准偏差很小。所提出的方法显示了其避免GE弊端的能力, 并在一年的时间范围内获得了西班牙总能源需求的出色预测。

此外,我们将获得的结果与“语法群”(GS)[11]的结果进行了比较,这是解决当前问题的最有效方法之一。比较表明,SGE不仅获得了更好的模型(即,它们具有较小的误差),而且由于它们的标准偏差明显较小,因此它们也更加健壮。

In future energy demand with this methodology, and the inclusion of a dif-

ferent set of macro-economic indicators or alternative inputs which can be related to the energy consumption in a given country.

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