Short Term Wind Speed Prediction Based on VMD and DBN Combined Model Optimized by Improved Sparrow Intelligent Algorithm

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ABSTRACT Accurate wind speed prediction can help the power department to perceive the change rule of wind power in advance, reduce the impact of wind power grid connection, and then improve the wind power consumption rate. Therefore, an optimized variational modal decomposition (OVMD) method combined with optimized depth belief neural network (ODBN) is proposed to predict wind speed. First, the original wind speed data are processed by OVMD method, then the decomposed data are predicted by ODBN method, and the predicted component values are superimposed to obtain the wind speed prediction results. Taking the actual wind speed data of a certain area in Northwest China as an example, the proposed combined model is compared with common prediction methods such as DBN, long short term memory (LSTM), extreme learning machine (ELM), BP neural network, etc. The experimental results show that its RMSE decreases by 0.4494, 0.4778, 0.6217 and 0.6587, and its MAPE decreases by 10.3554%, 11.5484%, 14.6226% and 15.9493% respectively. The results verify the effectiveness of the prediction model.

INDEX TERMS Wind farm, wind speed, prediction accuracy, VMD, DBN.

NOMENCLATURE

| Acronym | Description |
|---------|-------------|
| VMD     | Variational modal decomposition. |
| ODBN    | Optimized deep belief neural network. |
| DBN     | Deep belief network. |
| OVMD    | Optimized variational modal decomposition. |
| ADMM    | Alternating direction multiplier method. |
| LSTM    | Long short-term memory. |
| SVM     | Support vector machine. |
| ELM     | Extreme learning machine. |
| BPNN    | Back propagation neural network. |
| EMD     | Empirical mode decomposition. |
| EEMD    | Ensemble empirical mode decomposition. |
| CEEMD   | Complementary Ensemble Empirical Mode Decomposition. |
| CEEMDAN | Complete ensemble empirical mode decomposition with adaptive noise. |
| ST      | Safe threshold. |
| PIP     | Proportion of investigator population. |
| PDP     | Proportion of discoverer population. |
| ISSA    | Improved sparrow search algorithm. |
| SSA     | Sparrow search algorithm. |
| GWO     | Gray wolf optimization algorithm. |
| MFO     | Moth fire optimization algorithm. |
| PSO     | Particle swarm optimization algorithm. |
| IMF     | Intrinsic mode function. |
| BIMF    | Bandwidth intrinsic mode function. |
| ISSA-VMD| Improved sparrow search algorithm-variational modal decomposition. |
| ISSA-DBN| Improved sparrow search algorithm-deep belief network. |
| OVMD-ODBN| Optimized variational modal decomposition-optimized deep belief neural network. |

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I. INTRODUCTION

Wind power output has strong random fluctuation and it is difficult to predict. The prediction deviation of wind power increases the rotary reserve cost required to maintain the stability of the power grid, and the excessive error may even lead to “off-grid” and other safety accidents. The power dispatching department often talks about wind change, which restricts the development of wind power to a certain extent [1], [2]. The accurate prediction of wind speed can effectively reduce the uncertain impact of wind power and improve the utilization of wind power in the power system. Therefore, it is necessary to predict the wind speed of wind farm.

At present, some scholars have carried out a lot of research on wind speed prediction, which is mainly divided into physical model method and intelligent prediction method. Physical model [3], [4] is mainly based on numerical weather forecast and topographic information, but it is vulnerable to the influence of the location of wind power plant and inherent physical characteristics of fans, and the adaptability of the method is poor. The intelligent method takes all kinds of external factors affecting load or historical load data as input and makes prediction based on various artificial intelligence methods, typical representatives of which are BP neural network and Support Vector Machine (SVM), etc. [5], [6], [7]. BP neural network [8] has many adjustable parameters and good operability, but its generalization ability is limited and it is easy to fall into local optimum. SVM can solve nonlinear and local minimum problems well, but the prediction accuracy is low when dealing with large-scale data. Deep learning algorithm is an extension of traditional artificial intelligence algorithm. Because it adopts multi-layer nonlinear transformation, it can more effectively represent the complex relationship in wind speed and wind power data. At present, it has become a research hotspot in new energy output prediction [9], [10]. Literature [11] proposed that the complete set empirical mode decomposition was used to preprocess data, and the combined model of long and short-term memory neural network and BP network was used to build wind speed prediction model. Literature [12] proposed a combined model of convolutional neural network and bidirectional long and short-term memory neural network, in which convolutional neural network was used to propose the internal features of time series, and genetic algorithm was used to optimize the hyperparameters in the model. Literature [13] proposed a combination model combining wavelet transform and deep belief network, and made a comparative analysis with conventional prediction methods. Literature [14] proposed an adaptive deep learning model, which can realize automatic data learning and generate appropriate structure, and can capture the dynamic characteristics of wind speed data, thus achieving good wind speed prediction effect. However, the prediction methods in literature [11], [12], [13], and [14] are characterized by poor stability.

Due to the strong nonlinear characteristics of wind speed data, the single prediction method is rough, and it is difficult to refine the intrinsic law of the analysis data, and the prediction error is large. Wavelet decomposition, empirical mode function and other methods are used to decompose the data signal, and the prediction model of each component is established separately, which has gradually replaced the single prediction method. In literature [15] and [16], empirical mode decomposition method was used to decompose data series and further predict wind speed, but the modal aliasing problem existing in EMD could not be avoided. Literature [11] and [17] introduced improved EMD methods, including set empirical mode decomposition and complete set empirical mode decomposition, but the mode aliasing problem of EMD was not fundamentally solved. In literature [18] and [19], variational modal decomposition is used to decompose data sequence, which can effectively avoid the occurrence of modal aliasing. However, this method is not adaptive, and parameters such as decomposition number and penalty factor need to be determined.

In addition, some literatures discuss the use of swarm intelligence methods to optimize the parameters of prediction models, such as the optimization of VMD parameters and DBN parameters. These problems are essentially constrained programming mathematical problems, and the accuracy of the problem mainly depends on the optimization performance of intelligent algorithms, so the selection and optimization of solution methods is very important. Spark search algorithm [20] is a new intelligent optimization algorithm proposed in 2020. Compared with traditional intelligent optimization algorithms such as particle swarm optimization algorithm and gravitational search algorithm, this algorithm has advantages in search accuracy, convergence speed and stability. Scholar Li Yali [21] has made a detailed comparative study of the new swarm intelligent optimization algorithm that has emerged in recent years. It is concluded that the performance of sparrow search algorithm in convergence accuracy and stability is far better than that of bat algorithm, grey wolf optimization, whale optimization algorithm and other five optimization algorithms. However, as an algorithm

| Model Name     | Description                                                                 |
|----------------|----------------------------------------------------------------------------|
| OVMD-DBN       | Optimized variational modal decomposition-deep belief network.             |
| OVMD-LSTM      | Optimized variational modal decomposition-long short-term memory.           |
| EMD-ODBN       | Empirical mode decomposition-optimized deep belief neural network.          |
| GBRBM          | Gauss-Bernoulli-restricted Boltzmann machine.                               |
| RBM            | Restricted Boltzmann machine.                                              |
| RMSE           | Root mean square error.                                                     |
| MAPE           | Mean absolute percent error.                                               |
| MAE            | Mean absolute error.                                                       |
| $R^2$          | Coefficient of determination.                                              |
| RBFNN          | Radial basis function neural network.                                      |
| ELMAN          | Simple recurrent neural network.                                            |
with excellent performance, SSA algorithm is rarely used by researchers to optimize the parameters of VMD and DBN, and few literatures consider optimizing the parameters of VMD and DBN at the same time.

Based on the above research, this paper introduces the improved sparrow algorithm and energy difference tracking method to adaptively optimize the key parameters of VMD, selects the depth belief network to establish the prediction model of each component, and uses the improved sparrow algorithm to optimize the super parameters of the prediction model. Finally, a combined wind speed prediction model of Issa to optimize VMD and DBN is proposed. The actual wind farm data in Northwest China are selected to verify the feasibility of this method. The main contributions of this study include the following:

1) An improved sparrow optimization algorithm based on reverse learning and cloud model theory is proposed to enhance the optimization ability of the algorithm.

2) The tracking method of energy difference is introduced, and an improved SSA algorithm is proposed to optimize the decomposition number and dependency factor of VMD.

3) An improved sparrow optimization algorithm is proposed and verified to optimize the structural parameters of DBN model.

4) The validity of the model is evaluated for the dates under different months.

The remainder of this article is organized as follows. Section 2 analyzes the improved sparrow intelligence algorithm and variational mode decomposition theory. Section 3 introduces deep belief networks and the implementation process of the ISSA-DBN prediction model. Section 4 carries on the experiment. The conclusions are drawn in Section 5.

II. VARIATIONAL MODAL DECOMPOSITION OPTIMIZED BY SPARROW ALGORITHM

A. VARIATIONAL MODAL DECOMPOSITION

VMD is a completely non-recursive mode variational method, which decomposes signal $f$ into multiple mode functions $u_k$ with certain sparse properties, and solves the problems of mode aliasing and high-frequency signal loss existing in EMD. The calculation formula of $u_k$ bandwidth is shown in Formula (1) below:

$$
\begin{aligned}
\min & \left\{ \sum_{k} \left\| \partial_t \left[ \left( \delta (t) + \frac{j}{\pi t} \right) \cdot u_k (t) \right] e^{-j\omega_k t} \right\|^2 \right. \\
\text{s.t.} & \sum_k u_k (t) = f (t) \\
\end{aligned}
$$

In the formula, $\{u_k\}$ is the modal components and $\{\omega_k\}$ is the frequency center of each component.

Solve the above equation with the augmented Lagrange function, and obtain Equation (2):

$$
L \left( \{u_k\}, \{\omega_k\}, \lambda \right) = \alpha \sum_{k=1}^{K} \left\| \partial_t \left[ \left( \delta (t) + \frac{j}{\pi t} \right) \cdot u_k (t) \right] e^{j\omega_k t} \right\|^2 + \left\| f (t) - \sum_{k=1}^{K} u_k (t) \right\|^2 + \left\{ \lambda \left( t \right), f (t) - \sum_{k=1}^{K} u_k (t) \right\} 
$$

The formula above can be obtained by using the alternating direction multiplier method (ADMM):

$$
\begin{aligned}
\hat{u}_k^{n+1} (\omega) &= \frac{\hat{f} (\omega) - \sum_{i \neq k} \hat{u}_i (\omega) + \hat{\lambda} (\omega) / 2}{1 + 2\alpha (\omega - \omega_k)^2} \\
\omega_k^{n+1} &= \frac{\int_{0}^{\infty} \omega \hat{u}_k (\omega) d\omega}{\int_{0}^{\infty} \hat{u}_k (\omega)^2 d\omega}
\end{aligned}
$$

In the formula, $\hat{u}_k^{n+1} (\omega)$ and $\omega_k^{n+1}$ are wiener filtering and frequency center of each component respectively.

B. THE SPARROW ALGORITHM

Sparrow search algorithm (SSA) is a bionic intelligent algorithm proposed by Xue Jiankai et al. in 2020, which simulates the foraging and anti-predation behavior of sparrow population. When foraging, the whole sparrow population is divided into two fixed proportion of finders and entrants. According to the foraging rules, the finder guides the population search and foraging through location updating. Some participants chose to follow the finders to get food, while others chose to constantly monitor the finders and participate in food competition to increase their own predation rate. When the sparrow population is aware of the danger, the sparrows in different positions will choose the corresponding escape strategy. The above is a brief introduction of SSA algorithm, and the specific content can be found in literature [20] and [22].

The location of the finder is updated as follows:

$$
\begin{aligned}
x_{ij}^{t+1} &= \begin{cases} 
\frac{x_{ij}^{t} \cdot \exp \left[ \frac{-i}{\alpha \cdot \text{MaxCycle}} \right]}{Q \cdot \exp \left[ \frac{x_{ij}^{t} - x_{pj}^{t}}{t^2} \right]} , & i > NP/2 \\
x_{ij}^{t} + Q L , & R_2 < \text{ST}
\end{cases}
\end{aligned}
$$

where, MaxCycle is the maximum number of iterations of the algorithm; $\alpha$ is uniform random number within interval $[0, 1]$; $Q$ is a standard normal random number; $L$ is the matrix of $1 \times d$ with an element value of 1; $R_2$ and ST are the set warning value and safety value respectively.

The location of the subscriber is updated as follows:

$$
\begin{aligned}
x_{ij}^{t+1} &= \frac{\sum_{j} x_{ij}^{t} \cdot \exp \left[ \frac{-i}{\alpha \cdot \text{MaxCycle}} \right]}{Q \cdot \exp \left[ \frac{x_{ij}^{t} - x_{pj}^{t}}{t^2} \right]} , & i > NP/2 \\
x_{ij}^{t+1} + x_{ij}^{t} - x_{pj}^{t} A^+ L , & \text{其他}
\end{aligned}
$$

where, $x_{ij}^{t}$ is the optimal position of the discoverer in the $t$ iteration; $x_{pj}^{t}$ is the global worst position at the $t$ iteration; $NP$ is population number; $A$ represents the matrix of $1 \times d$ whose elements are randomly assigned 1 or -1, and $A^+ = A^T (A A^T)^{-1}$.
entropy $E_n$ and hyper entropy $H_n$. The cloud model is characterized by stability in uncertainty and change in stability. The optimal solution of SSA algorithm can be taken as the center of the cloud model to search and compare the surrounding points, and then the optimal solution can be found. Normal cloud model is an important model in cloud theory, which can reflect the random probability distribution of nature and has great universality. Let $C$ be a qualitative concept in the domain $U$ of quantitative theory. If the quantitative value $x$ is a random realization of the qualitative concept in the domain $U$ and satisfies $x \sim N(\mu, \sigma^2)$, then the certainty of $C$ can be expressed as:

$$
\mu(x) = e^{\frac{(x-\mu)^2}{2\sigma^2}}
$$

In the formula, $\mu(x)$ is a random number at $(0, 1)$.

4) ISSA ALGORITHM

Combined with the previous sections, the steps of ISSA algorithm proposed in this paper can be summarized as follows:

**Step 1:** Initialize the algorithm parameters $N$, $Maxiter$, ST and the proportion of discoverer, joiner and scout in the sparrow population.

**Step 2:** The initial population is generated by using Equation (8).

**Step 3:** The population is updated by the sparrow algorithm, and the reverse population is generated by using Equation (9); And calculate the optimal individual.

**Step 4:** According to Section C, the position of the optimal solution is improved by using the normal cloud generator, and the optimal solution at this time is compared and determined.

**Step 5:** If $t < MaxCycle$, then $t = t + 1$, return to step 3, otherwise the algorithm ends.

D. OPTIMIZATION OF VMD BASED ON ISSA

When VMD is used for signal decomposition, parameters such as modal decomposition number, penalty factor, fidelity coefficient and convergence condition need to be preset. The study shows that the decomposition accuracy of VMD mainly depends on decomposition number $K$ and penalty factor $\alpha$. If the value of decomposition number $K$ is set too small, information will be lost; if the value of decomposition number $K$ is set too large, excessive decomposition will be caused. Penalty parameter $\alpha$ affects the bandwidth of each modal component, and different bandwidth scales affect the signal extraction results. Due to the complexity and variability of the actual signals to be decomposed, it is difficult to set the decomposition number $K$ and penalty factor $\alpha$ artificially, and it is easy to lead to randomness of decomposition results [24]. Therefore, this paper proposes to optimize VMD parameters using ISSA algorithm.

The fitness function of ISSA’s optimization of VMD parameters is based on the energy difference tracking method proposed in literature [25]. The basic idea is to decompose signal $f(t)$ into $K$ finite Bandwidth Intrinsic Mode Function (BIMF) $u_i$ according to VMD method, as shown in
the following formula.

\[ f(t) = u_1(t) + u_2(t) + \cdots + u_k(t) = \sum_{i=1}^{k} u_i(t) \quad (11) \]

If BIMF satisfies orthogonality, then the energy of the original signal \( f(t) \) (see Equation 12) is equal to the energy sum of \( K \) decomposed signals (see Equation 13).

\[ E_{f1} = \int_{-\infty}^{+\infty} f^2(t) \, dt \quad (12) \]

\[ E_{BIMF} = \int_{-\infty}^{+\infty} u_1(t) \, dt + \cdots + \int_{-\infty}^{+\infty} u_k(t) \, dt \quad (13) \]

\[ E_{f1} = E_{BIMF} \quad (14) \]

If the actual decomposition components of the signal are not all orthogonal, there is an energy error \( E_{err} \) between \( E_{f1} \) and \( E_{BIMF} \).

\[ E_{err} = \left| E_{f1} - E_{BIMF} \right| \quad (15) \]

The smaller \( E_{err} \) is, the better the orthogonality of decomposed BIMF component is, and the decomposition result can better characterize the characteristics of signal \( f(t) \).

The solving steps of the optimal parameter combination \([K, \alpha]\) of VMD algorithm are as follows:

\textit{Step 1:} Set the parameters of ISSA algorithm and the initial population, and take the energy error \( E_{err} \) as fitness function.

\textit{Step 2:} VMD decomposition is performed on the signal, and the fitness value of each sparrow can be obtained by formula (15).

\textit{Step 3:} According to the optimization mechanism of the sparrow algorithm, the individual positions of sparrows are updated, the corresponding energy error \( E_{err} \) of each position is compared, and the minimum fitness value is constantly updated.

\textit{Step 4:} Cycle through step 2 \( \sim \) step 4 until the global minimum fitness value is determined or the maximum number of iterations is reached, and the optimal sparrow individual \([K, \alpha]\) is output.

\textit{Step 5:} VMD decomposition of the signal is carried out by using the optimal parameter \([K, \alpha]\).

### E. SIMULATION TEST OF ISSA AND OVMD

1) SIMULATION TEST OF ISSA

In order to verify the performance of SSA algorithm, it is compared and analyzed with common gray Wolf optimization algorithm (GWO), particle swarm optimization algorithm (PSO), and moth flame optimization algorithm (MFO). Different single-mode and multi-mode benchmark test function scenarios are selected, as shown in Table 1. Parameter Settings of each test algorithm are shown in Table 2. The number of population is set as 30, the number of iterations is set as 500, and the experimental results are the values of each method running independently for 30 times.

As can be seen from Table 3, ISSA and PSO, MFO and GWO algorithms have better optimization accuracy and stability in both single-mode and multi-mode test environments, and the single mode function optimization results of the improved ISSA algorithm are better than those of SSA algorithm. Except for \( f_5 \), both of them have obtained theoretical values in multi-mode function optimization. From the time complexity, facing the complexity of the same problem, algorithm statement within the loop execution time mainly depends on the deepest level, as a result of the ISSA algorithm is introduced into chaos initialization, reverse learning optimization strategy as well as the method of normal cloud generation method into all did not increase the original scale, the cycle of SSA algorithm complexity so ISSA algorithm with SSA algorithm at the same time complexity, ISSA algorithm does not reduce the optimization timeliness of the original SSA algorithm. It can be seen intuitively from Figure 1 that ISSA algorithm has good convergence accuracy and fast convergence speed. According to the analysis results, ISSA has excellent performance in solving accuracy and adaptability.
2) SIMULATION TEST OF OVMD
To verify the effectiveness of OVMD decomposition signal, a test signal \( y(t) \) is constructed, as shown in the following formula.

\[
\begin{align*}
y(t) &= y_1(t) + y_2(t) + y_3(t) + y_4(t) \\
y_1(t) &= \cos(100\pi t) \\
y_2(t) &= 1.2 \cos(200\pi t) \\
y_3(t) &= 1.5 \sin(300\pi t)
\end{align*}
\]

(16)

In the formula, \( y_4 \) is Gaussian noise with mean value of 0 and variance of 0.2. The sampling frequency \( f_s \) is 1kHz and the sampling point is 512.

ISSA population number is 20, iteration number is 30, the optimization range of \( K \) is set as [2, 14], the search range of \( \alpha \) is set as [0, 2000], the parameter combination of VMD optimized by SSA algorithm is \([K, \alpha]\) as \([4, 936]\), and the minimum energy error is 0.481. The OVMD decomposition results of \( y(t) \) under this parameter are shown in Figure 2. The EMD method and OVMD method are compared and analyzed, and the EMD decomposition results are shown in Figure 3.

As can be seen from Figure 2, after OVMD decomposition of noisy signal \( y(t) \), various frequency signals and noise signals can be separated, and the amplitude of component
signals $u_1$, $u_2$ and $u_3$ are also close to the original signal. As can be seen from Figure 4, there is obvious frequency aliasing in EMD decomposition components and the decomposition effect is poor. Therefore, OVMD method was used to decompose the wind speed series.

### III. DBN NEURAL NETWORK AND OVMD-ODBN COMBINED PREDICTION MODEL

#### A. DEEP BELIEF NETWORK

Deep belief network (DBN) was proposed by Goeffrey Hinton [26], and its structure is shown in Figure 5. It is limited by multiple restricted boltzmann machine (RBM) stack of feedforward neural networks, matter all connections between model layer, there is no connection in the layer, in which each matter including hidden layer $h$ and visual $v$, the output of the previous matter layer as the next matter unit of input layer, the last of the whole network structure is controlled by a hidden layer and output layer structure of regression. Through input vector $x$ and output vector $y$, the sample set $(x, y)$ of the prediction model is formed together. RBM is a model based on the concept of energy, and the joint configuration energy function of the visible layer and
the hidden layer is

$$E(v, h | \theta) = - \sum_{ij} w_{ij}v_i h_j - \sum_i a_i v_i - \sum_j b_j h_j$$ (17)

In the formula, $v_i$ and $h_j$ represent the state of visible layer node and hidden layer node respectively. $a_i$ and $b_j$ represent the bias corresponding to visible layer node and hidden layer node respectively. $w_{ij}$ represents the connection weight between the visible and hidden layers.

According to the above formula, the joint probability density of the visible layer and the hidden layer can be obtained

$$p(v, h | \theta) = \frac{1}{Z(\theta)} e^{-E(v, h | \theta)}$$ (18)

In the formula, $Z(\theta) = \sum_{v_h} e^{-E(v, h | \theta)}$ is the normalized factor.

In unsupervised learning, the purpose of training is to get parameters $\theta$. For the training set containing $N$ samples, the maximum likelihood function can be used

$$\theta^* = \arg \max_{\theta} \sum_{n=1}^{N} \log p(v^n | \theta)$$ (19)

DBN algorithm greedily pretrains RBM layer by layer, and then fine-tune and optimize the initial weight obtained by pre-training layer by layer using supervised back propagation algorithm, so that the model can obtain the optimal solution, and thus can characterize the complex nonlinear relationship in the wind speed data.

B. GAUSS-BERNOULLI CONSTRAINED BOLTZMANN MACHINE

For the standard deep belief network, the nodes of hidden layer and visible layer are Bernoulli values when sampling, while the input variables are continuous data when wind speed prediction. Therefore, gauss-Bernoulli Constrained Boltzmann machine (GBRBM) was introduced in this paper as the first RBM of DBN photovoltaic prediction model. Gaussian Bernoulli restricted Boltzmann machine introduces Gaussian function, so that the input vector is no longer limited to the Bernoulli distribution (binary distribution), which solves the problem of information loss when RBM processes
continuous input vectors. Firstly, continuous input data were converted into binary Bernoulli variables through GBRBM, and then further processed through standard RBM. This DBN is capable of processing continuous data and has functional modeling capabilities. The energy function of GBRBM is

\[ E(v, h | \theta) = - \sum_{ij} \frac{v_i h_j}{\sigma_i} - \sum_i (\frac{v_i - a_i}{2\sigma_i^2})^2 - \sum_j b_j h_j \]  

(20)

In the formula, \( v_i \) and \( h_j \) represent the states of visible layer nodes and hidden layer nodes respectively. At this point, \( v_i \) is a real-value input vector of wind speed sequence correlation factors, \( h_j \) value still conforms to Bernoulli type \{0,1\} distribution, and \( \sigma \) is the standard deviation of Gaussian distribution. According to equations (21) and (22), the conditional probability of GBRBM visible layer and hidden layer units can be obtained.

\[ p(v | h) = N(a_i + \sigma_i \sum_j w_{ij}h_j, \sigma_i^2) \]  

(21)

\[ p(h = 1 | v) = \text{sigmoid}(b_j + \sum_i \frac{v_i}{\sigma_i}w_{ij}) \]  

(22)

In the formula, \( N(\mu, \sigma) \) is a Gaussian function with mean value \( \mu \) and standard deviation \( \sigma \).

C. WIND SPEED PREDICTION MODEL BASED ON ISSA-DBN

Literature [27] points out that for specific sample data and DBN structure, setting appropriate parameters has an important impact on the modeling accuracy of DBN. The factors such as the number of hidden layers, the number of neurons in each layer and the learning rate in DBN are analyzed. It is concluded that the hidden layers of deep neural network should be set as 2 or 3 layers, and the model accuracy is high. When the number of hidden layers increases to 4, the classification or prediction effect of the model decreases and the generalization performance also decreases. In order to save the algorithm time, this paper selects the DBN network structure with 2 hidden layers, and uses the improved SSA optimization algorithm to optimize the number of neurons at 2 hidden layers and the learning rate of the whole DBN network.

For the two hidden layers of DBN, the number of neurons in each hidden layer is represented as \( m_1 \) and \( m_2 \), and the learning rate is \( \eta \). When coding the sparrow population in ISSA algorithm, each individual is a vector \( X(m_1, m_2, \eta) \), then the optimization problem of DBN parameter can be expressed as:

\[ F_{\text{fitness}}(m_1, m_2, \eta) = \frac{\sum_{i=1}^{N} (v_i - Y_i)^2}{N} \]  

(23)

\[ \text{s.t.} \begin{cases} 1 \leq m_1 \leq 100 \\ 1 \leq m_2 \leq 100 \\ 0 \leq \eta \leq 1 \end{cases} \]  

(24)

In the formula, \( N \) is the number of samples, \( v_i \) and \( Y_i \) are the predicted value and true value of the first sample respectively.

See Figure 6 for the flow chart of ISSA optimization DBN, and the specific steps are as follows:

Step 1: Set the parameters of Issa algorithm and the initial population, code the individuals in the population, set each sparrow as a three-dimensional vector \( X(m_1, m_2, \eta) \), select the population number as 20, set the maximum iteration number as 100, and set the threshold parameter \( \varepsilon \) as 0.001.

Step 2: The original wind speed data is decomposed by OVMD, and the generated component data is used as a test set, and the fitness value of each sparrow is obtained by formula (23).

Step 3: According to the sparrow algorithm optimization mechanism, the positions of individual sparrows are updated, the fitness function values corresponding to each position are compared, and the minimum fitness value is constantly updated.

Step 4: When the fitness function value is less than the threshold value \( \varepsilon \) or reaches the maximum number of iterations, the loop iteration ends, and the global minimum fitness value is determined to complete the optimization of DBN parameters.

D. OVMD-ODBN COMBINED PREDICTION MODEL

OVMD-ODBN proposed in this paper is shown in Figure 7, and the specific steps are as follows:

Step 1: Preprocess the wind speed data, query the singular values and missing data in the data, and fill them with cubic spline interpolation.

Step 2: OVMD decomposes the original wind speed sequence and obtains several training and test data sets of the DBN-network constructed by IMF.

Step 3: Initialize parameters such as the number of hidden layers and training times of DBN-network and the number of ISSA population and training times. ISSA algorithm is used to determine the number of neurons and the learning rate of each hidden layer in DBN network.

Step 4: Conduct pre-training and reverse fine-tuning on the determined DBN-network structure, and build DBN models corresponding to each IMF component.

Step 5: Start from the first moment of prediction, make multi-step rolling prediction, overlay and get the final wind speed value.

Step 6: Root mean square error (RMSE), mean absolute percentage error (MAPE), mean absolute error (MAE) and coefficient of determination (R²) are selected to evaluate the performance of the prediction model.

\[ \text{RMSE} = \sqrt{\frac{1}{N} \sum_{i=1}^{N} (s_i - s_i')^2} \]  

(25)

\[ \text{MAPE} = \frac{1}{N} \sum_{i=1}^{N} \left| \frac{s_i - s_i'}{s_i} \right| \times 100\% \]  

(26)
\[ \text{MAE} = \frac{1}{N} \sum_{i=1}^{N} |s_i - s_i'| \]  
\[ R^2 = 1 - \frac{\sum_{i=1}^{N} (s_i - s_i')^2}{\sum_{i=1}^{N} (\bar{s}_i - s_i)^2} \]

In the formula, \( N \) is the number of samples; \( \bar{s}_i \) is the average of the true values; \( s_i \) and \( s_i' \) are the \( i \) true value and the predicted value respectively.

**IV. EXPERIMENT AND RESULT ANALYSIS**

**A. ANALYSIS OF EXPERIMENTAL DATA**

The wind speed data in January of a wind farm in northwest China is taken as the sample, and the resolution of wind speed data is 15min. Taking the data from 2588-2976 in January as the sample population, the input and output data sets are set by using the method of predicting the data from the first five moments to the next moment. Among them, data from 2588-2880 are used as training data, and data from 2881-2776 are used as test samples. That is, 96 data are wind speed test data on January 31. See Figure 8 for wind power data. When the sample sequence is decomposed by the VMD method, the penalty parameter \( \alpha \) and decomposition quantity value of VMD are optimized by the method described in section II, and the default values of other parameters are adopted. The decomposition results are shown in Figure 9.

As can be seen from Figure 9, the data quantity of IMF1 is the largest, but its frequency is low. The frequency of the other three columns increases gradually, but its value decreases gradually. In the prediction of wind speed data, the IMF1...
FIGURE 10. Prediction results of each component.

FIGURE 11. Prediction results of different prediction methods.
component that plays a leading role in prediction accuracy is used.

B. ANALYSIS OF EXPERIMENTAL RESULTS
The comparison prediction models selected in this paper are shown in Table 4. The prediction method including ODBN, wherein the hidden layer value and learning rate of DBN are optimized according to part III of this paper. The conventional non-optimized DBN model is set with two RBM layers, the number of hidden layers is 50 and 100, the operation cycle is 300 generations, and the learning rate is 0.01. Parameter settings of other methods are as follows: The structural parameter of ELM is 102-35-1, the maximum iteration number is 500, and the activation function is $\text{sig}$. BP uses a single hidden layer, the structure parameters are 102-55-1, the learning rate is 0.01, and the maximum number of iterations is 500. The hidden layer of LSTM is set to 2, the time step is set to 20, and the learning rate is set to 0.05. The structural parameter of ELMAN is 15-35-1, the maximum iteration number is 500. The structural parameter of RBFNN is 19-30-1, the maximum iteration number is 500. In order to verify the performance of the proposed method in this paper, set up the comparison of four different scenarios, to make the results more convincing, considering the instability of neural network model to predict the results, the experimental results of the method are averaged, test times for 15 times, and the simulation results are shown in Table 4, as shown in Figure 10 and 11, which obtained by OVMD four components, See Figure 9. Then, the corresponding ODBN model is established to predict the four components, and the prediction results are shown in Figure 10. The final prediction results are obtained by superposing the values of each predicted component, as shown in Figure 11. As can be seen from Table 4, compared with LSTM and ELM and BP methods, RMSE index decreased by 0.0284m/s, 0.1723m/s and 0.2093m/s, MAPE index decreased by 1.193%, 4.2672% and 5.5939%, respectively. The results show that the prediction effect of DBN is better than that of LSTM, ELM and BP, among which the prediction effect of BP model is the worst, the prediction effect of LSTM model is better, but the prediction speed of LSTM method is the worst. ELM, LSTM and BP neural networks are not as stable as DBN. Compared with the ODBN method, the RMSE and MAPE indexes of the proposed OVMD-ODBN method decreased by 0.3731m/s and 8.7223%, respectively. Compared with the ODBN method, the RMSE and MAPE indexes of EMD-ODBN decreased by 0.2016m/s and 7.4064%, respectively. Compared with LSTM method, RMSE and MAPE indexes of OVMD-LSTM decreased by 0.3229m/s and 5.9793% respectively, indicating that the combined prediction model can accurately characterize the internal characteristics of each part of the signal due to the pretreatment and refinement operation of the prediction signal, and then carry out classification prediction. Therefore, the prediction effect is better than the single rough prediction method. It can be seen from Table 4 that compared with LSTM, ELM, BPNN, RBFNN and ELMAN methods, the RMSE index of DBN decreased by 0.0284m/s, 0.1723m/s, 0.2093m/s, 0.6879m/s and 0.0682m/s, and the MAPE index decreased by 1.193%, 4.2672%, 5.5939%,
TABLE 4. Error indicators of different prediction methods.

| Prediction method | RMSE(m/s) | MAPE(%) | MAE | R² |
|-------------------|-----------|---------|-----|----|
| OVMD-ODBN         | 0.3621    | 7.6309  | 0.2879 | 0.9414 |
| OVMD-DBN          | 0.4454    | 8.4502  | 0.3479 | 0.9113 |
| ODBN              | 0.7352    | 16.3532 | 0.6030 | 0.7584 |
| DBN               | 0.8115    | 17.9863 | 0.6512 | 0.7056 |
| OVMD-LSTM         | 0.5170    | 13.2    | 0.4366 | 0.8805 |
| EMD-ODBN          | 0.5336    | 8.9468  | 0.3838 | 0.8727 |
| EEMD-ODBN         | 0.5849    | 11.0008 | 0.4822 | 0.8471 |
| CEEMD-ODBN        | 0.6820    | 13.6636 | 0.6012 | 0.7921 |
| CEEMDAN-ODBN      | 0.3945    | 7.6154  | 0.3278 | 0.9305 |
| LSTM              | 0.8399    | 19.1793 | 0.6863 | 0.6847 |
| ELM               | 0.9838    | 22.2535 | 0.7523 | 0.5674 |
| BPNN              | 1.0208    | 23.5802 | 0.7758 | 0.5343 |
| RBFNN             | 1.4994    | 27.0022 | 1.0641 | -0.0049 |
| ELMAN             | 0.8797    | 21.4284 | 0.7081 | 0.6541 |

9.0159% and 3.4421% respectively. The results show that the prediction effect of DBN is better than other methods, among which RBFNN model has the worst prediction effect, LSTM and ELMAN model have better prediction results, but ELM, LSTM, BPNN and ELMAN are not as stable as DBN. Compared with OVMD-DBN, RMSE and MAPE indexes of OVMD-ODBN decreased by 0.0833m/s and 0.8193%, respectively, indicating that the DBN parameter optimization model proposed in this paper is better than the simple DBN parameter random setting method. It can be concluded from Table 4 and Table 5 that MAE and R² indexes of each method are consistent with RMSE and MAPE indexes, which verifies the rationality of the above analysis.

In order to further verify the generalization ability of the prediction method proposed in this paper, wind speed data in different months (May 6, August 16 and October 22) are selected as test objects to establish OVMD-ODBN model respectively. The final prediction curve is shown in Figure 12, and the error indicators are shown in Table 5. As can be seen from the chart, the predicted RMSE indexes for August 16 and October 22 are all less than 0.5m/s, and the distribution of MAPE indexes is less than 10%. The mean absolute error is also relatively small, R² index is close to 1. The overall prediction effect is good. Due to the large wind speed mutation on May 6, the prediction effect is not as good as the prediction effect of the previous two days, but the error is within 1m/s. Therefore, the prediction models proposed in this paper can meet the requirements of accurate prediction.

V. CONCLUSION

In order to improve the prediction accuracy of wind speed, OVMD-ODBN prediction model is proposed. Through experimental analysis, the following conclusions are drawn: (1) The prediction accuracy and stability of DBN method are better than that of LSTM, ELM and BP methods. (2) Optimization of decomposition number \( K \) and penalty factor \( \alpha \) parameters of VMD method by ISSA algorithm can improve the signal adaptability of VMD method, and optimization of hidden layer unit number and learning rate of DBN prediction model by ISSA algorithm can optimize the performance of DBN prediction model. (3) The combined prediction model of OVMD-ODBN, OVMD-DBN and EMD-ODBN is better than the single DBN and ODBN method. From the whole prediction process, VMD variable IMF1 accounts for the largest proportion, but the prediction error is a little large, so the prediction accuracy of IMF1 component needs to be further improved. In addition, the empirical value and default value are used for VMD parameters in the experiment. In the next step, we will continue to study the comprehensive prediction effect of different methods according to different decomposition data characteristics.

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