

A hybrid Fire Fly and differential evolution algorithm for optimization of a mixed repairable and non-repairable system reliability problem

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Abstract

In this paper, a hybrid meta-heuristic approach is proposed to optimize the mathematical model of a system with mixed repairable and non-repairable components. In this system, repairable and non-repairable components are connected in series. Redundant components and preventive maintenance strategies are applied for non-repairable and repairable components, respectively. The problem is formulated as a bi-objective mathematical programming model aiming to reach a tradeoff between system reliability and cost. By hybridizing a standard multi-objective fire fly (MOFA) and differential evolution (DE) algorithms, a powerful and efficient approach called MOF-DE algorithm which has inherited the advantages of the two algorithms is introduced to solve this problem. In order to achieve the best performance of MOF-DE, response surface methodology (RSM) is used to set proper values for the algorithm parameters. To evaluate the performance of the proposed algorithm, various numerical examples are tested and results are compared with methods like NSGA-II, MOPSO and standard MOFA. From the experiments, it is concluded that the performance of the MOF-DE algorithm is better than other methods at finding promising solutions. Finally, sensitivity analysis is carried out to investigate behavior of the proposed algorithm.

Keywords: Meta-heuristics, Reliability, Firefly algorithm (FA), Differential evolution (DE), Multi-objective Optimization, Preventive Maintenance

1- Introduction

Reliability is a criterion for measuring performance of a system, and the larger and more complex a system the greater the cost due to poor and unreliable performance. Compensating for this cost can sometimes be impossible; therefore, the optimization reliability problem has been considered by many researchers. There are three approaches to increase the reliability of a system, 1) optimizing the system component reliability by adjusting the process parameters, 2) the use of redundant components in series, parallel or a combination, and 3) taking preventive maintenanceaction(Rigdon, 2008). Since the components of a system are repairable or non-repairable, the two types of problems in the field of reliability optimization are defined as redundancy allocation problems (RAP) and reliability centered

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maintenance (RCM). Most studies consider just one of the problems and provide a method to solve it. For examples; Heungseob and Pansoo developed stochastic models to design and analyze the time-dependent reliability of non-repairable systems with heterogeneous components using a structured Markov chain (Heungseob & Pansoo, 2017). To analyze and compare the age and block replacement policies, a numerical analysis technique was proposed by (Rebaiaia, Ait-Kadi, Rahimi, & Jamshidi, 2016). In real world, a system may compose of many components with uncertain values of reliabilities. Soltani et al have used a robust optimization approach to solve the redundancy allocation problem (RAP) in series parallel systems with component mixing where uncertainty exists in components' reliabilities.(Soltani, Safari, & Sadjadi, 2015). Salmasnia et al (Salmasnia, Ameri, & Niaki, 2016) had proposed a method based on the robust loss function approach to solve the redundancy allocation problem. Few studies have examined both problems (RAP and RCM) simultaneously. However, in the real world systems are generally composed of both repairable and non-repairable components (Zoulfaghari, Hamadani, & Abouei Ardakan, 2014). In this study, a mathematical model of a system consisting of repairable and nonrepairable components is developed. The time of reaching inherent availability for all components is considered to be less than the mission time so availability function reaches a constant. Omitting this limitation allows the mathematical model developed by Mohammad Zadeh Doghahe and Sadjadi (2015) (MohammadZadeh Dogahe & Sadjadi, 2015) to be used in this study. In their model cold and hot strategies are considered for redundant components.

A wide range of optimization problems in various fields of engineering that we face today, are complex and nonlinear. Hence, understanding and applying effective methods with reasonable cost and time, that provides the opportunity to find solutions with good quality, is important. The high computational cost and time in exact and approximate mathematical methods and sometimes their disability in solving these problems, has led to the emergence of new methods. Since nature is a good sample for optimization and evolution, these methods are inspired by nature and are called meta-heuristic methods. These methods are classified into three groups: Meta-heuristics based on gene transfer, Meta-heuristics based on interactions among individual insects and Meta-heuristics based on biological aspects of alive beings (Ruiz-Vanoye & Díaz-Parra, 2011). For example Genetic Algorithms belongs to the first category, Ant Colony, Honey Bees and Firefly Algorithms are the second category and Simulated Annealing, Tabu Search and Particle Swarm Optimization Algorithms fall into the third category. Although these methods does not guarantee an optimal answer, but based on evidence and experience in dealing with computational time and cost, they are evaluated efficient and considering their power and efficiency are widely applied in many optimizations fields.

Since in order to increase system reliability, cost, volume, weight and system down time due to maintenance also increase, in most recent studies, the problem is considered as two or multi-objective so that conflicting objectives such as system reliability, total cost, system downtime, volume and weight are optimized simultaneously. These problems are categorized as NP-Hard Problems (Chern, 1992) and to solve them, Meta-heuristics method has been used extensively. For example, Suman (Suman, 2003) has used simulated annealing algorithm and Zhao et al (Zhao, Liu, & Dao, 2007)have used ant colony algorithm to solve multi-objective reliability problems. In another study, Non-dominated Genetic algorithm (NSGA) has been used for identifying Pareto solutions set of multi-objective redundancy allocation problem (MORAP) and by using two approaches, pseudo-ranking scheme and data mining clustering; the best solutions have been selected by decision maker (Taboadaa, Baheranwalaa, & Coit, 2007). Also Kumar et al (Kumar, Izui, Yoshimura, & Nishiwaki, 2009)has used two well-known genetic algorithms known strength Pareto evolutionary genetic algorithm (SPEA2) and NSGA-II to optimize multi-level RAP. A penalty based cuckoo search (CS) algorithm was presented to solve the reliability e redundancy allocation problems (RRAP) with nonlinear resource constraints by Garg (Garg, 2015). He et al had developed basic artificial fish swarm algorithm by adding selection and crossover operators to solve large-scalereliability-redundancy allocation problem(RRAP). (He, Hu, Ren, & Zhang, 2015) In some studies, multi-objective problem is converted to a single-objective problem using weighted or penalty function technique and then are solved. Huang et al(Huang, Qu, & Zuo, 2009) argue that converting multi-objective problems to the single objective problems, reduce the number of optimal solutions, therefore provided a multi-objective optimization algorithm combined with niched Pareto GA and a method of constraint handling, that solve the multi-objective problems without the need of penalty parameter in three steps: 1) searching forfeasiblesolutions2) choose the non-dominated solutionsand3) maintaining the diversity of solutions. Liang and Lo (Liang & Lo, 2010) in their study optimized MORAP problem with the use of multi-objective variable neighborhood search algorithm and a new selection strategy based on the balance between intensity and diversity. Also, another study of two-stage approach is used to solve MORAP (Li, Liao, & Coit, 2009). Such that at the first step, multiple objective evolutionary algorithm (MOEA) method to determine the Pareto set is applied and similar solutions using self-organizing map (SOM) are classified. In the second step, the effectiveness of solutions in each category is compared by data enveloping analysis (DEA).

Fire fly algorithm as a meta-heuristic optimization method was introduced in 2008 (Yang, 2010). The algorithm was first presented for single-objective and continues problems and in 2013 was developed to multi-objective Firefly algorithm (Yang, 2013). Sayadi et al. (2013) have used multi-objective firefly algorithm to solve the manufacturing cell formation problem. Noting that the solution space of the algorithm is continuous and problem variables are binary, sigmoid function is used to convert continuous to binary solutions. This algorithm is called discrete firefly algorithm (DFA). Another study has used DFA on multi-objective flow shop scheduling problem (Marichelvam, Prabaharan, & Yang, 2014). Li and Ye(Li & Ye, 2012) have used MOFA for optimizing production scheduling system with two objective of make span and machines vacancy rate target function. Gandomi et al. (2011) have used FA for mixed continuous and discrete structural optimization problems. RAP problem was solved using Firefly algorithm that was modified by combining with chaotic sequences. They showed the advantages of FA by comparing the results (Dos Santos Coelho, de Andrade Bernert, & Mariani, 2011). Other studies over the past five years using the FA algorithm have been reviewed by Yang and He (2013).

Also some studies in recent years have been conducted to compare FA algorithm with other Metaheuristic algorithms, for example, Goel et al have used two algorithm inspired by particle intelligence for unconstrained problems optimization. They compared the performance of bat algorithm and fire fly algorithm and showed that FA has better results than BA (Goel, Gupta, & Goel, 2013). Chai-ead et al used fire fly and bees algorithms to solve noisy non-linear optimization problems and demonstrated that in these problems FA will provide better results (Chai-ead, Aungkulanon, & Luangpaiboon, 2011). Also using neural network and FA the process of cutting glass with water jet has been modeled and optimized (Amirabadi, Khalili, Foorginejad, & Ashoori, 2013).

This paper aims at using the new firefly improved algorithm to solve a bi-objective reliability problem of a combined system of repairable and non- repairable components using redundancy and maintenance strategies. Our work is presented in five sections. The first part is a review of the literature and past research. The second part presents the developed mathematical model of the reliability problem, and section three provides the conventional methodology of multi-objective firefly algorithms and the idea derived from differential evolution (DE) algorithm is described. In Section four numerical examples using the proposed algorithm are solved and the results are compared with basic MOFA, non-dominated sorting genetic algorithm (NSGA-II) and multi objective particle swarm optimization (MOPSO). Finally, the conclusions are presented.

Nomenclature

Indices and Parameters:

i: indices for components of non-repairable subsystem $i \in \{1, 2, ..., E\}$

i: indices for components of repairable subsystem $i' \in \{1, 2, ..., M\}$

j: component type in non-repairable subsystem $j \in \{1, 2, ..., Si\}$

 S_i : number of available types for component i

t: time counter $t \in \{1, 2, ..., mT\}$

T: system mission time

m: number of inspections during each time unit

For non- repairable components:

 B_0 : available budget to purchase redundant components

V, W: maximum allowed volume and weight

 w_{ij} : weight of type j of component i

 v_{ij} : volume of type j of component i

 c_{ij} : purchasing cost for type j of component i

 λ_{ii} : failure rate of type j of component i

For repairable components:

 c_i^1 : repair cost for component i

 c_i^2 : replacement cost of component i

 $\bar{\lambda}_i$: failure rate of component*i* after repair

 $\bar{\lambda}_i$: failure rate of componentiat time zero and after each replacement

 λ_{Maxi} : maximum allowed failure rate for component i η_i :rate of increase in failure rate for repairable component i

 λ_{it} : failure rate of component i at period t

Decision variables:

 x_{ij} : number of components i with type j used as redundant

 y_{it} : if repair is performed on subsystemi in period t equals 1; otherwise 0

 \hat{y}_{it} : if component *i* is replaced in period *t* equals 1; otherwise 0

2- Mathematical Formulation

In most research the system under study includes either repairable or non-repairable components, but in real world systems usually consist simultaneously of both repairable and non-repairable components. A new mixed integer nonlinear model of a system with both repairable and non-repairable components was introduced by Mohammad Zadeh Doghahe and Sadjadi (2015). Our model was formulated according to their model and the following assumptions.

- M + E subsystems consist of E non-repairable and M repairable subsystem connected in series.
- In order to increase system reliability parallel redundant components are applied to non-repairable parts and preventive maintenance actions are applied to repairable parts.
- Parameters related to non-repairable components including component failure rate, purchase price, weight and volume are specific and certain.
- Redundant components strategy is active. Also, redundant components can be selected from different types.
- A fixed amount of budget is available at time zero to purchase redundant components. Also, the total volume and weight of the non-repairable components are defined and limited.
- The repairable components failure rate increases with η_i in each period. The maximum allowed failure rate for each period is known (λ_{Maxi}), if a component failure rate becomes more than the allowed value, it will be repaired or replaced at the first inspection.
- The repair and replacement cost of any component is determined and failure rates are calculated after each inspection according to equation (6).
- System mission time and the number of inspections during each period are determined.

Thus, the developed mathematical model of the problem with two objectives and seven constraints is formulated as follows:

$$Max R(t) = \prod_{i \in E} \left(1 - \prod_{j=1}^{S_i} \left(1 - e^{-\lambda_{ij} \cdot t} \sum_{l=0}^{k_{ij}-1} \frac{\left(\lambda_{ij} t\right)^l}{l!} \right)^{x_{ij}} \right) \times \prod_{i \in M} e^{-(\lambda_{it} t)^{\alpha}}$$
(1)

$$Min \ C(t) = \sum_{i=1}^{mT} \sum_{i=1}^{M} (c_i^1 \times y_{it} + c_i^2 \times \dot{y}_{it})$$

$$\sum_{i=1}^{S_i} \sum_{i=1}^{E} (c_i^1 \times y_{it} + c_i^2 \times \dot{y}_{it})$$
(2)

$$\sum_{j=1}^{S_i} \sum_{i=1}^{E} w_{ij}. x_{ij} \le W$$

$$\sum_{j=1}^{S_i} \sum_{i=1}^{E} v_{ij}. x_{ij} \le V$$
(4)

$$\sum_{i=1}^{S_i} \sum_{j=1}^{E} v_{ij}. x_{ij} \le V \tag{4}$$

$$y_{it} + \dot{y}_{it} \le 1 \qquad \qquad \forall i = 1, \dots, M \quad t = 1, \dots, mT \tag{5}$$

$$\lambda_{it} = (\lambda_{i(t-1)} + \eta_i) \times (1 - (y_{it} + \dot{y}_{it})) + y_{it} \times \bar{\lambda}_i + \dot{y}_{it} \times \bar{\lambda}_i \qquad \forall i = 1, ..., M \quad t = 1, ..., mT$$
 (6)

$$\lambda_{it} \le \lambda_{Maxi} \qquad \forall i = 1, ..., M \quad t = 1, ..., mT \tag{7}$$

$$\sum_{j=1}^{J_{i=1}} \sum_{i=1}^{J_{i=1}} y_{ij} \cdot x_{ij} \leq V$$

$$y_{it} + \acute{y}_{it} \leq 1 \qquad \forall i = 1, ..., M \quad t = 1, ..., mT$$

$$\lambda_{it} = (\lambda_{i(t-1)} + \eta_i) \times (1 - (y_{it} + \acute{y}_{it})) + y_{it} \times \bar{\lambda}_i + \acute{y}_{it} \times \bar{\bar{\lambda}}_i \qquad \forall i = 1, ..., M \quad t = 1, ..., mT$$

$$\lambda_{it} \leq \lambda_{Maxi} \qquad \forall i = 1, ..., M \quad t = 1, ..., mT$$

$$\sum_{i=1}^{L} \sum_{j=1}^{J_{i=1}} x_{ij} \times c_{ij} \leq B_0$$

$$y_{it} \in \{0,1\}, \quad \acute{y}_{it} \in \{0,1\}, \quad x_{ij} \in Z^{+}$$

$$(4)$$

$$\forall i = 1, ..., M \quad t = 1, ..., mT$$

$$(7)$$

$$(8)$$

$$y_{it} \in \{0,1\}, \quad \dot{y}_{it} \in \{0,1\}, \quad x_{ij} \in Z^+$$
 (9)

Equation (1) and (2) show the objectives of the problem, including maximizing reliability and minimizing costs. Repairable and non-repairable components are connected in series so the reliability of the system is obtained by multiplying the reliability of these two sections. It is assumed that the time-tofailure distribution function of non-repairable components are $Erlang(\lambda, k)$ (sum of working time of components which have Exponential failure distributions) (Coit, 2001), (Azaron, Katagiri, Kato, & Sakawa, 2005) and (Safari, 2012). Also, the reliability is calculated based on the distribution function of Weibull $(\alpha, \frac{1}{2})$ in the repairable section (Jardine & Buzacott, 1985), (Dieter, Pickard, & Bertsche, 2010) and (De Castro & Cavalca, 2006). The cost function is total cost of components repair and replacement during the system mission time, which should be minimized.

Constraints (3 and 4) explain that the total weight and volume of the assigned components to the nonrepairable components should not exceed allowed weight and volume (V, W: maximum allowed volume and weight). Equation (5) states that components of the repairable section can be repaired or replaced only at inspection points and the constraints of Equation (6) determine the failure rate of each component in each period according to the type of action (replacement, repair or no action). Failure rate is increased by η_i if no repair or replacement action is taken on the component at period t, and is changed into $\bar{\lambda}_{il}$ and $\bar{\lambda}_{ij}$ if the component is repaired and replaced at period t, respectively. Constraint (7) determines the upper limit of acceptable failure rate of each component in a period. Constraint (8) ensures that the total cost to purchase redundant components in the non-repairable section does not exceed the available budget and constraints, and (9) shows the range of problem decision variables.

3- Multi-Objective Fire Fly Algorithm

In this section, first the methodology of basic multi-objective fire fly algorithm (MOFA) is discussed then the improved algorithm, inheriting the superiority of both algorithms MOFA and differential evolution (DE), is offered.

3-1- Methodology

Swarm Intelligence is a new field of research that solves complex problems in reality by inspiring social behavior models of particles. By complex problems we mean problems that are seeking a minimum or maximum value of one or more objective functions in a D-dimensional space. Using traditional and exact methods to solve these problems requires high computational cost and time. Thus, swarm intelligence algorithms were introduced to solve these problems. These algorithms find time and cost effective solutions near the optimal solution. The firefly algorithm is one of these methods.

The firefly algorithm was introduced by Xin-She Yangin (2007). This algorithm was inspired by the flashing behavior of fireflies to attract each other. Fireflies produce cold light with wavelengths from 510 to 670 nanometers. The two main functions of flashes in these insects are mating and attracting preys. The fireflies also use flashing lights as a defense against predators. Yang introduced the firefly algorithm by considering the following rules:

- ✓ Fire flies attract each other regardless of their sex.
- ✓ With increasing distance, attractiveness will decrease.
- ✓ The brightness of fire flies are defined according to the objective function.

Brightness (I) of each firefly at place x is defined as $I(x) \propto f(x)$ and attractiveness (β) is defined with respect to distance of firefly i from firefly $j(r_{ij})$. In addition, the light intensity decreases with distance from the light source, generally shown in the form of $I(r) = \frac{I_s}{r^2}$ where r is the distance from the source and I_s is intensity at the source. In order to avoid singularity at r = 0 this equation, based on the Gaussian form, is approximated to equation I where I_0 is the original light intensity and γ is the fixed light absorption coefficient. γ is a parameter describing the variation of the attractiveness and its value has a great impact on the speed of convergence and the FA performance. Attractiveness of a firefly, as mentioned, is proportional to light intensity, so attractiveness is calculated as equation (10):

$$\beta(r) = \beta_0 e^{-\gamma r^m} (m \ge 1) \tag{10}$$

Where β_0 is attractiveness at r = 0. The distance between firefly i and firefly j at x_i and x_j , respectively, based on the Cartesian distance is obtained as follows:

$$r_{ij} = \|x_i - x_j\| = \sqrt{\sum_{k=1}^{d} (x_{i,k} - x_{j,k})^2}$$
(11)

Where $x_{i,k}$ is the k-th component of x_i in spatial coordinate. Regarding the type of the problem, calculating distances can be defined differently. Equation (12) presents how the movement of firefly i towards firefly j (more attractive) is calculated:

$$x_{i+1} = x_i + \beta_0 e^{-\gamma r_{ij}^2} (x_j - x_i) + \alpha_0 \epsilon_i$$
 (12)

The second term of equation (12) is movement because of attraction and the third term is random movement where α_0 is a randomization parameter and ε_i is the vector of random numbers with a Gaussian or uniform distribution.

Yang has shown that this algorithm is more effective and more successful than other algorithms such as PSO and GA(Yang X., Multiobjective Firefly Algorithm for Continuous Optimization, 2013). This method was first designed for continuous problems, but more recent studies have shown that it is also very efficient in discrete problems(Sayadi, Hafezalkotob, & Jalali Naini, 2013). Simplicity in understanding and implementation of the FA is the advantage of this algorithm compared to other similar algorithms. Below are some notes that represent the behavior of FA (Yang, 2010) in special cases referred to:

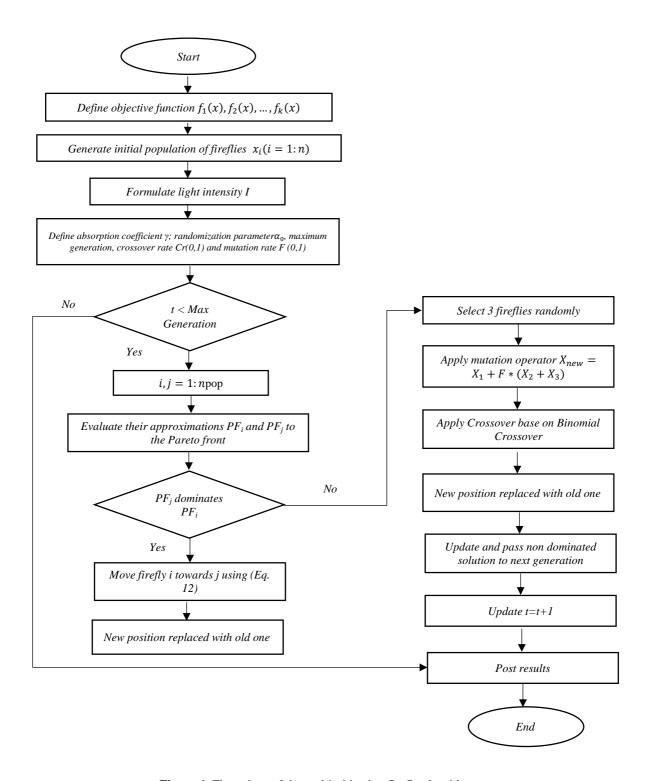
- ✓ If $\beta_0 = 0$ random walk biased is converted to simple random walk.
- ✓ When $\gamma \rightarrow 0$, it means that the attractiveness is constant at every distance and here FA becomes a special case of the PSO algorithm.
- ✓ When $\gamma \to \infty$, that means the attractiveness is almost zero and this is similar to random search method.

- ✓ When $n \to \infty$ (number of fireflies), and $t \gg 1$ (number of iterations), then the algorithm FA will close to the global optima.
- \checkmark Large values for m indicate rapid decrease of light intensity with increasing distance.

3-2- Efficient Hybrid MOF-DE Algorithm

The mathematical model in this study is formulated as a bi-objective problem; therefore a multi-objective firefly algorithm (MOFA) is applied. FA was developed into MOFA by Yang (Yang, 2013). In his algorithm, the standard MOFA will be a random walk around the best point if no new non-dominated solutions are found after any iteration, meaning $x_i^{t+1} = g_*^t + \alpha_t \epsilon_i^t$ where g_*^t will be the best solution found. In this way, new solutions are generated. Yung has tried to present a more powerful approach for multi-objective optimization problems by developing MOFA.

We have used a differential evolution algorithm (DEA) to empower standard MOFA and to propose an efficient hybrid MOF-DE algorithm. Our proposed algorithm uses crossover, mutation and selection operators derived from DEA when MOFA is unsuccessful in finding a new non-dominated solution in a given iteration. The difference between the MOF-DE proposed algorithm and standard MOFA is that the MOF-DE algorithm gives all solutions the same chance of being selected to generate new solutions and the optimal level is not a priority in the selection operation. The advantage of this idea is that the probability of getting trapped in a local optimum is reduced and with full random movements the possibility of searching a wide range of solution space is provided. Figure 1 shows the flowchart of the MOF-DE algorithm.



 $\textbf{Figure 1.} \ \textbf{Flow chart of the multi-objective firefly algorithm}$

Simplicity, speed of convergence, accuracy, robustness and a small number of parameters are some advantages of DEA that have attracted the attention of many researchers (Das & Nagaratnam Suganthan,

2011). This algorithm searches for the optimal global solutions in four main stages, as presented in figure 2.

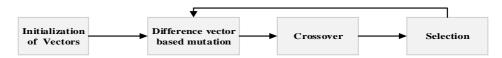


Figure 2. DE Algorithm stages

First, the initial solution vector in D-dimensional space is randomly generated. In our proposed algorithm, the initial solutions of DE are selected among the solutions generated by MOFA. In the second stage, three vectors are selected randomly from the current population; the difference between two vectors is computed and then multiplied by F, a random number in the interval (0, 1) known as the control parameter. The result is added to a third vector. Equation (13) expresses this process.

$$\vec{X}$$
 (13)

In order to enhance diversity of the solutions, across over operation is utilized in the third step. Two common methods that are used in the crossover operation are exponential and binomial. The binomial method is employed as a cross over operator in our proposed MOF-DE algorithm. At this point, the mutant solutions are combined with a target vector chosen among the existing solutions and new solution vectors are generated. Crossover rate (Cr) is also used as the control parameter similar to F. We set Cr based on the RSM result as explained in the next section. The last step is to determine whether the new or the pervious solution is chosen. If the new solution dominates the previous one, it replaces it; otherwise the pervious solution is retained in the population and other solutions are generated according to the mentioned procedure.

Since the variables of our problem are binary and integer and MOFA and DE algorithms find solutions in continuous space, round and sigmoid functions are used to convert real number to the integer and binary solutions. In the next section some numerical examples are employed, after setting algorithm parameters, to compare the proposed algorithm (MOF-DE)with the basic multi-objective firefly algorithm (MOFA), non-dominated sorting genetic algorithm (NSGA-II) and multi objective particle swarm optimization (MOPSO).

4- Numerical examples

In this section at first, the effective parameters on algorithms performance are first adjusted with the help of RSM and then using some numerical examples the proposed algorithm is compared to basic MOFA, NSGA-II and MOPSO algorithms. All algorithms are coded in MATLAB and the test problems have been solved on a PC with 4 GB RAM/1.80 GHz CPU.

4- 1- Tuning the Parameters

Identifying key algorithm parameters and setting their proper values greatly affects the performance of the algorithms. Table 1 reviews how parameters were set in the literature. Response surface methodology (RSM) was employed to determine the optimum value for our proposed algorithm. RSM is a mathematical and statistical technique that examines the relationship between one (or more) response variables and the set of parameters (input variables) influencing them. Using this method, the levels of parameters that optimize the response variables were identified (Najafi, Akhavan Niaki, & Shahsavar, 2009).

The main parameters of the MOF-DE algorithm are number of population (Npop), maximum iteration (Maxit), randomization parameter (\propto_0), fixed light absorption coefficient (γ) and crossover rate (Cr). The upper and lower values for each parameter as well as the appropriate design of experiments should be determined before using the RSM. Central composite and Box-Behnken are two common designs. Table

2 shows the range of the input parameters that were specified based on the literature review. Design Expert 7 software was used to run RSM. A central composite design (CCD) with 8 center points and face-centered design was applied for the experiment. A set of 50 test problems were run to generalize the statistical results according to the design.

Table 1. FA parameters value in previous studies

Parameter	Interval Range	Effect on FA Behavior	Coelho	Marichelva	Goel	Amirabadi	Chai-ead	Gandom
X ₀ (Initial pop)	Distribute uniformly/ Generate fireflies far from each other	Not significant	Uniform distribution	Uniform distribution	-	Neural network	-	-
Npop	[2, 200]	Yes	15	10, 20, 50	10, 20, 40	27	40	n<50
Maxit	[10, 3000]	Yes	200	-	10	20	15	
α_0	[0,1]	Yes	$* \mu_2. \gamma(t - 1) \times [1 - \alpha (t - 1)]$	0, 0.5, 1	0.2	0.2	[0,1]	$0.01 L^{**}$ $\propto_0 0.9^t$
eta_0	[0, 1]	Not significant	1	0, 0.5, 1	0	1	1	1
γ	[0,100]]	Yes (speed of the convergence)	* $\mu_1 \cdot \gamma(t - 1) \times [1 - \gamma(t - 1)]$	0.5, 0.75, 1	1	1	[0.01,100]	$\begin{array}{c} 1/\sqrt{L} \\ 0.5/L^2 \end{array}$
ϵ_i	Gaussian or uniform distribution	Not significant	$\begin{bmatrix} rand - \\ 1/2 \end{bmatrix}$	$[rand - \frac{1}{2}]$	Gaussian distribution	$[rand - \frac{1}{2}]$	$[rand - \frac{1}{2}]$	$\begin{bmatrix} rand - \\ 1/2 \end{bmatrix}$

^{*1} $\leq \mu_1, \mu_2 \leq 4$ ** L: length of design variables (upper bound-lower bound)

Table 2. Range of the parameters

Parameter	Low	High
Npop	10	100
Maxit	50	200
\propto_0	0.1	0.9
γ	1	3
Cr	0.5	0.9

Next the response variables should be determined. As mentioned in the literature, there are two criteria to evaluate algorithm performance: i) Convergence to the Pareto set and ii) Diversity of the produced Pareto optimal set. Several metrics have been proposed to measure these two criteria (Yu & Gen, 2010). For example, the number of non-dominated solutions (NNS) is a convergence metric, and diversification metric (DM) and maximum spread metric (MS) are criteria of measuring diversity that are calculated in equations (14) and (15).

$$DM = \left[\sum_{i=1}^{N} max(\|x_i - y_i\|)\right]^{1/2}$$
(14)

$$MS = \left[\sum_{m=1}^{M} \frac{(\max_{i=1}^{|N|} f_m^i - \min_{i=1}^{|N|} f_m^i)^2}{F_m^{max} - F_m^{min}} \right]^{1/2}$$
 (15)

Where, $||x_i - y_i||$ is the Euclidean distance between the non-dominated solution x_i and the non-dominated solution y_i (Khalili-Damghani, Abtahi, & Tavana, 2013). Letters M and N denote number of objective functions and number of the Pareto solutions, respectively, f_m^i is the m-th objective function

value for i-th number of the Pareto solution, and F_m^{max}/F_m^{min} is the maximum/minimum value of the m-th objective function.

In addition to the above metrics, computation time (CPU time) and the ranges of reliability and cost(difference between the maximum and minimum of generated solutions for objective functions), are also key measures to evaluate algorithm performance. Here NNS, CPU and solutions quality (SQ) are considered as response variables for comparing different designs. SQ is the weighted average of the DM, MS, reliability (f^1) and cost (f^2) measures that are calculated as follows:

$$SQ = \frac{w_1 \times RDI_{DM} + w_2 \times RDI_{MS} + w_3 \times RDI_{f^1} + w_4 \times RDI_{f^2}}{w_1 + w_2 + w_3 + w_4}$$
(16)

Where $w_1, ..., w_4$ the weight of each metric and RDI are is the relative deviation index that is calculated in equation (17). RDI is used to normalize raw data. After running the algorithm on a variety of designs, the obtained results are normalized using this index. In this study, w_i values are considered 1, 1, 2, and 2, respectively.

$$RDI = \frac{|Design_{sol} - Best_{sol}|}{|Worst_{sol} - Best_{sol}|} \times 100$$
(17)

 $Design_{sol}$ is the solution obtained for each design and $Best_{sol}$ and $Worst_{sol}$ are the best and worst solutions obtained among all designs, respectively. RDI=0 indicates the best state and RDI=100 indicates the worst state. Some results of the RSM are presented in Table 3.

Table 3. Results of the RSM experiments

		Input va	ariables			_	Resp	onse varia	ables
Run Order	Npop	Maxit	\propto_0	γ	Cr		Time	NNS	SQ
1	10	200	0.1	3	0.9	_	0.064825	56	67.41568
2	10	50	0.9	1	0.5		0.001771	76	57.35318
3	10	125	0.5	2	0.7		0.026299	76	60.73577
4	55	125	0.5	2	0.5		2.358113	40	15.78178
5	100	200	0.1	1	0.9		13.79505	56	13.87116
6	10	200	0.9	3	0.5		0.05288	64	49.319
7	55	125	0.5	2	0.7		2.448544	56	49.99109
8	55	125	0.5	1	0.7		2.431169	32	22.64962
9	100	50	0.9	1	0.9		3.375597	68	49.16369
10	55	125	0.5	2	0.7		2.534933	8	34.8434

After performing the experiments, analysis of variance (ANOVA) is used to fit an adequate model to the experimental data and finally optimum values for the algorithm parameters are identified according to the desired response values. Contour and surface plots display how a response variable relates to two factors based on a model equation. For instance, the contour plot in Figure 3-aindicates that the highest NNS is obtained when the Npop level is medium (about 55 to 65) and Maxit level is about 160. This area appears in the green part of the plot. The surface plot (Figure 3-b) also shows that the highest SQ is obtained when the Npop level is medium and alpha (α_0) level is high. Figure 3-c and Table 4 present the optimum values for the algorithm parameters that provide the highest desirability.

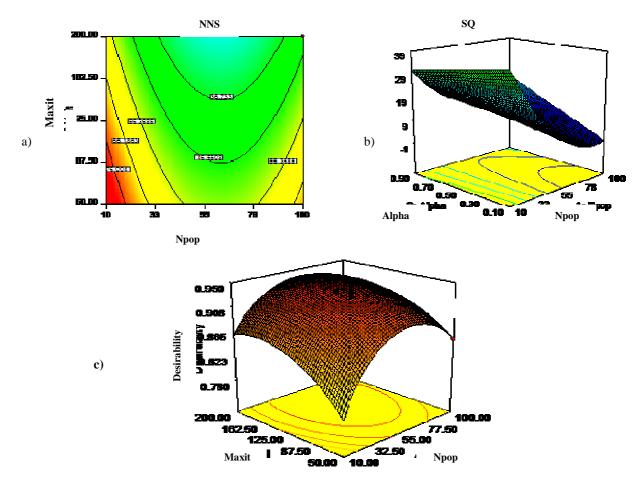


Figure 3. Counter and surface plots, a) NNS vs. Npop and Maxit, b) SQ vs. Npop and Alpha (α_0) , c) Desirability vs. Maxit and Npop

Table 4. Optimum value for parameters of MOF-DE and other algorithms

MOF-DE	Value	MOFA	Value	NSGA-II	Value	MOPSO	Value
*Npop	60	Npop	50	Npop	100	Npop	50
*Maxit.	170	Maxit.	200	Maxit	200	Maxit	200
*∝ ₀	0.9	\propto_0	0.25	**Mr	0.2	Alpha	0.1
* γ	1	eta_0	1	***Cr	0.9	****C ₁	2
*Cr	0.9	γ	1			****C ₂	2
eta_0	1	ϵ_i	$[rand - \frac{1}{2}]$				
ϵ_i	$[rand - \frac{1}{2}]$						

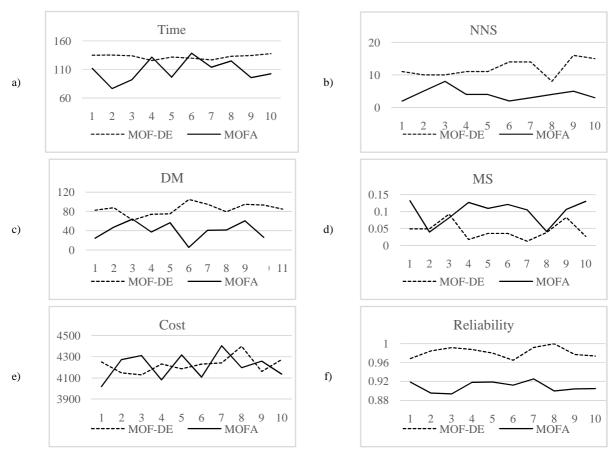


Figure 4. Comparing obtained results by proposed algorithm (MOF-DE) and standard MOFA

4-2- Evaluating Proposed Algorithm

In this section using a number of test problems, the proposed algorithm (MOF-DE) is compared with three well-known algorithms, standard MOFA, NSGA-II and MOPSO. Table 4 shows the values of the input parameters for each algorithms as determined by the results of RSM and previous studies. First, 10numerical examples are selected and run 30 times, then average values of measures are calculated and utilized to compare MOFA-DE with the standard MOFA algorithm. Figure 4 shows the proposed algorithm uses more computational time than standard MOFA, but by comparing measures of NNS, DM, MS, and also the objective function, we see that it provides better results.

Next, a numerical example of the model presented in section 2, with input from Tables (5-7), is solved by the proposed approach with the three mentioned algorithms. We also used some data from MohammadZadeh Dogahe & Sadjadi (2015).

Table 5. Component data for non-repairable section

-	С	hoice	1 (j=	=1)				e 2 (j			С	hoice				C	hoice	e 4 (j	=4)	
i	λ_{ij}	k _i	v_i	w_i	c_i	λ_{ij}	k_i	v_{ij}	w_i	c_i	λ_{ij}	k_i	v_i	w_i	c_i	λ_{ij}	k_i	v_i	w_i	c_i
1	0.0053	2	3	3	1	0.000 7	1	4	4	1	0.004 9	2	2	2	2	0.008	3	5	5	2
2	0.0081	3	8	8	2	0.000 6	1	1 0	10	1	0.004	2	9	9	1	-	-	-	-	-
3	0.013	3	7	7	2	0.011	3	5	5	3	0.012 4	3	6	6	1	0.004 6	2	4	4	4
4	0.0074	2	5	5	3	0.012 4	3	6	6	4	0.006 8	2	4	4	5	-	-	-	-	-
5	0.0061	1	4	4	2	0.004 1	2	3	3	2	0.008 1	3	5	5	3	-	-	-	-	-
6	0.0043	3	5	5	3	0.005 6	3	4	4	3	0.002 6	2	5	5	2	0.000 4	1	4	4	2
7	0.0105	3	7	7	4	0.004 6	2	8	8	4	0.003 9	2	9	9	5	-	-	-	-	-
8	0.0105	3	4	4	3	0.001	1	7	7	5	0.010 5	3	6	6	6	-	-	-	-	-
9	0.0026	2	8	8	2	0.000 1	1	9	9	3	0.004	1	7	7	4	0.000 9	1	8	8	3
1 0	0.0141	3	6	6	4	0.006 8	2	5	5	4	0.001	1	6	6	5	-	-	-	-	-
1 1	0.0039	2	5	5	3	0.003 5	2	6	6	4	0.003 1	2	6	6	5	-	-	-	-	-
1 2	0.0023	1	4	4	2	0.007 6	2	5	5	3	0.013	3	6	6	4	0.011	3	7	7	5
1 3	0.0021	2	5	5	2	0.005	3	5	5	3	0.006 6	3	6	6	2	-	-	-	-	-
1 4	0.0110	3	4	6	4	0.008	1	6	7	4	0.003 5	2	6	6	5	0.004	3	5	9	6

Table 6. Component data for repairable section

Parameters	ί	1	2	3	4	5	6	7	8	9	10	11
λ_{i0}		0.0004	0.0004	0.0004	0.0004	0.0004	0.0004	0.0004	0.0004	0.00041	0.00041	0.00041
$ar{\lambda}_i$		0.0005	0.0005	0.0005	0.0005	0.0005	0.0005	0.0005	0.0005	0.00058	0.00058	0.00058
$ar{ar{\lambda}}_i$		0.0004	0.0004	0.0004	0.0004	0.0004	0.0004	0.0004	0.0004	0.000416	0.000416	0.000416
α_i		2.5	2.5	2.5	2.5	2.5	2.5	2.5	2.6	2.6	2.6	2.4
c_i^1		3	3	3	3	3	3	3	3	3	3	3
c_i^2		4	3	5	6	3.6	7	6	4	3.5	3	4.5

The system considered was comprised of 14 non-repairable (in 3 or 4 types) and 11 repairable components connected in series. Table 5 includes data of failure rate, Erlang distribution parameters, purchasing cost and operational cost, volume, and weight for each non-repairable component. Table 6 indicates data of failure rate, Weibull distribution parameters, and repair and replacement costs for repairable components. In addition, Table 7 presents upper bounds for some problem parameters.

Table 7. Upper bound of parameters

Parameter	T	M	λ_{Maxi}	B_0	W	V	η_i
Value	5	3	0.003	100	180	150	0.001

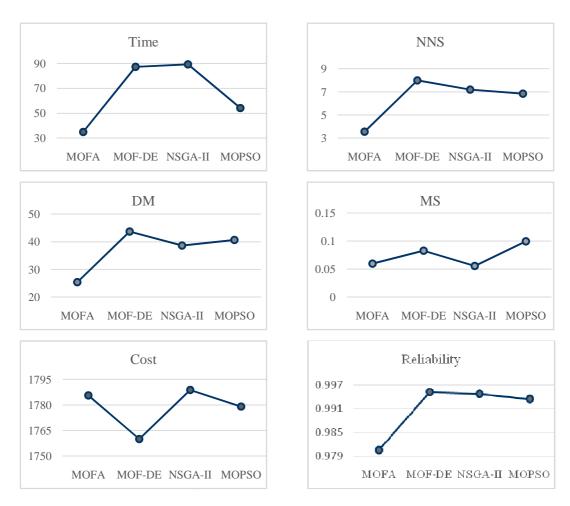


Figure 5. Obtained results for metrics and objectives by Standard MOFA, MOF-DE, NSGA-II and MOPSO

The example was run 50 times with each algorithm and the results are presented in Figure 5. As can be seen, standard MOFA consumed less time than the other algorithms (Fig. 5-a). Regarding the NNS and the diversity of solutions (DM) the proposed algorithm (MOF-DE) has the best performance compared to other methods, also among the Pareto solutions, the lowest cost and highest reliability is in MOF-DE. On the subject of measures MS, NSGA-II and MOFA Pareto showed more uniform distribution among other responses.

The results of the MOF-DE algorithm are summarized in Table 8. The first four columns represent the number and type of the redundant components for the non-repairable section. For example the first row (i = 1) indicates that a redundant component of the second and fourth type is needed (j = 2,4). The last columns of Table 8 present the selected maintenance policies that have been taken at each period in the repairable section where 0 means no preventive action is required in that period, and 1 and 2 indicates repair and replacement, respectively. For example, for the first component, repair should be done at time:t = 4 and 14 and replacement at t = 7, 10 and 13.

Table 8. Selected maintenance actions and redundancy components obtained from MOF-DE

Non-re	epairable	e compo	nents									Rep	airab	le Co	mpon						
j i	1	2	3	4	_	í	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15
1	0	1	0	1	_	1	0	0	0	1	0	0	2	0	0	2	0	0	2	1	0
2	1	1	1	0		2	0	0	0	1	0	2	0	0	1	0	0	2	0	0	2
3	1	1	1	0		3	0	0	2	0	0	1	0	2	0	0	1	0	0	2	0
4	1	0	1	0		4	0	0	0	1	0	0	1	0	0	2	0	2	0	0	1
5	1	0	1	0		5	0	2	2	2	0	0	2	0	0	1	1	1	0	0	1
6	0	0	1	0		6	0	1	0	0	1	0	0	2	0	0	1	0	0	2	1
7	1	1	0	0		7	0	1	0	0	2	2	0	0	1	0	0	2	2	0	0
8	1	0	1	0		8	0	1	0	0	2	0	0	2	0	0	2	0	0	1	0
9	0	1	0	1		9	0	1	0	0	2	0	0	1	0	0	2	0	0	1	0
10	1	0	0	0		10	0	1	1	0	0	2	0	0	1	0	0	1	0	0	1
11	1	0	1	0		11	0	1	2	0	2	1	1	0	0	1	0	0	2	0	0
12	1	1	0	1																	
13	1	2	1	0																	
14	0	1	0	1																	

4- 3- Sensitivity Analysis

In addition to the parameters indicated in table 1, different values of m, equation (10),may also be effective in the MOFA, while in all previous studies m=2. The parameter m determine the relation between the light intensity at each point and the distance to the light source. If the light source is a point, light intensity decreases in proportion to the inverse square of the distance from the source, this means m=2 and if it isanarea light source m=1. These are some facts in the real world; however, in the virtual world they can be dismissed. Thus, by adjusting the values 0, 1, 2, 10 and 100 for the parameter m, the proposed algorithm performance can be reviewed. After running the MOF-DE algorithm 20 times, the average value of some performance measures was calculated. Table 9 shows the results.

It can be concluded from Table 9 that there is no significant difference for time, MS, and mean value of reliability and cost at different values of parameterm; however, when m is equal to zero, NNS and DM are significantly different. This difference can be analyzed when m=0 which indicates the fireflies are not limited to closer brighter ones and results in a wider search space, therefore more Pareto solutions can be found (NNS) and diversity also increases (DM). As other measures show, high diversity does not guarantee the optimal solution with higher quality. Comparison of two other values of m, m=2 showed the better performance of the proposed algorithm

Table 9. Obtained results from different amounts of m by MOF-DE

m	0	1	2	10	100
Time	100.6613	96.94699	100	101.4665	100.4711
NNS	18.8	9.4	12.2	11.8	10.6
DM	118.2076	78.07391	89.2	82.00488	87.5629
MS	0.126716	0.094055	0.091	0.101962	0.113238
Cost	4143.35	4175.088	4109	4117.573	4175.893
Reliability	0.947647	0.945185	0.953734	0.937291	0.947365

5- Conclusion

In this paper, an effective hybrid approach was used to optimize a reliability problem in a system composed of repairable and non-repairable components. In this system, two parts of repairable and non-repairable components are connected in series, and to increase the reliability redundant components were used in the first part and preventive maintenance actions were taken in the second part. A problem with the two objectives of increasing overall system reliability and reducing maintenance costs taking into account the constraints of weight, volume and initial budget was formulated. The DE approach was used to develop a standard MOFA and MOF-DE algorithm. The proposed algorithm has benefited from the

advantages of extensive search of the solution space found in DEA and that standard MOFA doesn't find any new Pareto solution in the iteration of search processes. Numbers of test problems were employed for evaluating the performance of the proposed algorithm with three famous algorithms, standard MOFA, NSGA-II and MOPSO.

Conflict of interests

The authors declare that there is no conflict of interests regarding the publication of this article.

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