Contents

1 Introduction **1**

1 SYSTEMS AND CYBERNETICS 1
- 1.1 Definitions 2
- 1.2 Model and simulation 4
- 1.3 Concept of black box 5

2 SELF-ORGANIZATION MODELING 6
- 2.1 Neural approach 6
- 2.2 Inductive approach 7

3 INDUCTIVE LEARNING METHODS 9
- 3.1 Principal shortcoming in model development 10
- 3.2 Principle of self-organization 11
- 3.3 Basic technique 11
- 3.4 Selection criteria or objective functions 12
- 3.5 Heuristics used in problem-solving 17

2 Inductive Learning Algorithms 27

1 SELF-ORGANIZATION METHOD 27
- 1.1 Basic iterative algorithm 28

2 NETWORK STRUCTURES 30
- 2.1 Multilayer algorithm 30
- 2.2 Combinatorial algorithm 32
- 2.3 Recursive scheme for faster combinatorial sorting 35
- 2.4 Multilayered structures using combinatorial setup 38
- 2.5 Selectional-combinatorial multilayer algorithm 38
- 2.6 Multilayer algorithm with propagating residuals (front propagation algorithm) 41
- 2.7 Harmonic Algorithm 42
- 2.8 New algorithms 44

3 LONG-TERM QUANTITATIVE PREDICTIONS 51
- 3.1 Autocorrelation functions 51
- 3.2 Correlation interval as a measure of predictability 53
- 3.3 Principal characteristics for predictions 60

4 DIALOGUE LANGUAGE GENERALIZATION 63
- 4.1 Regular (subjective) system analysis 64
- 4.2 Multilevel (objective) analysis 65

4.3 Multilevel algorithm . . . 65

3 Noise Immunity and Convergence 75
1 ANALOGY WITH INFORMATION THEORY . . . 75
1.1 Basic concepts of information and self-organization theories . . . 77
1.2 Shannon's second theorem . . . 79
1.3 Law of conservation of redundancy . . . 81
1.4 Model complexity versus transmission band . . . 82
2 CLASSIFICATION AND ANALYSIS OF CRITERIA . . . 83
2.1 Accuracy criteria . . . 84
2.2 Consistent criteria . . . 85
2.3 Combined criteria . . . 86
2.4 Correlational criteria . . . 86
2.5 Relationships among the criteria . . . 87
3 IMPROVEMENT OF NOISE IMMUNITY . . . 89
3.1 Minimum-bias criterion as a special case . . . 90
3.2 Single and multicriterion analysis . . . 93
4 ASYMPTOTIC PROPERTIES OF CRITERIA . . . 98
4.1 Noise immunity of modeling on a finite sample . . . 99
4.2 Asymptotic properties of the external criteria . . . 102
4.3 Calculation of locus of the minima . . . 105
5 BALANCE CRITERION OF PREDICTIONS . . . 108
5.1 Noise immunity of the balance criterion . . . 111
6 CONVERGENCE OF ALGORITHMS . . . 118
6.1 Canonical formulation . . . 118
6.2 Internal convergence . . . 120

4 Physical Fields and Modeling 125
1 FINITE-DIFFERENCE PATTERN SCHEMES . . . 126
1.1 Ecosystem modeling . . . 128
2 COMPARATIVE STUDIES . . . 133
2.1 Double sorting . . . 135
2.2 Example - pollution studies . . . 137
3 CYCLIC PROCESSES . . . 143
3.1 Model formulations . . . 146
3.2 Realization of prediction balance . . . 151
3.3 Example - Modeling of tea crop productions . . . 153
3.4 Example - Modeling of maximum applicable frequency (MAP) . . . 159

5 Clusterization and Recognition 165
1 SELF-ORGANIZATION MODELING AND CLUSTERING . . . 165
2 METHODS OF SELF-ORGANIZATION CLUSTERING . . . 177
2.1 Objective clustering - case of unsupervised learning . . . 178
2.2 Objective clustering - case of supervised learning . . . 180
2.3 Unimodality - "criterion-clustering complexity" . . . 188
3 OBJECTIVE COMPUTER CLUSTERING ALGORITHM . . . 194
4 LEVELS OF DISCRETIZATION AND BALANCE CRITERION . . . 202
5 FORECASTING METHODS OF ANALOGUES . . . 207
5.1 Group analogues for process forecasting . . . 211
5.2 Group analogues for event forecasting . . . 217

6 Applications 223
1 FIELD OF APPLICATION . . . 225
2 WEATHER MODELING . . . 227
2.1 Prediction balance with time- and space-averaging . . . 227
2.2 Finite difference schemes . . . 230
2.3 Two fundamental inductive algorithms . . . 233
2.4 Problem of long-range forecasting . . . 234
2.5 Improving the limit of predictability . . . 235
2.6 Alternate approaches to weather modeling . . . 238
3 ECOLOGICAL SYSTEM STUDIES . . . 247
3.1 Example - ecosystem modeling . . . 248
3.2 Example - ecosystem modeling using rank correlations . . . 253
4 MODELING OF ECONOMICAL SYSTEM . . . 256
4.1 Examples - modeling of British and US economies . . . 257
5 AGRICULTURAL SYSTEM STUDIES . . . 270
5.1 Winter wheat modeling using partial summation functions . . . 272
6 MODELING OF SOLAR ACTIVITY . . . 279

7 Inductive and Deductive Networks **285**
1 SELF-ORGANIZATION MECHANISM IN THE NETWORKS . . . 285
1.1 Some concepts, definitions, and tools . . . 287
2 NETWORK TECHNIQUES . . . 291
2.1 Inductive technique . . . 291
2.2 Adaline . . . 292
2.3 Back Propogation . . . 293
2.4 Self-organization boolean logic . . . 295
3 GENERALIZATION . . . 296
3.1 Bounded with transformations . . . 297
3.2 Bounded with objective functions . . . 298
4 COMPARISON AND SIMULATION RESULTS . . . 300

8 Basic Algorithms and Program Listings **311**
1 COMPUTATIONAL ASPECTS OF MULTILAYERED ALGORITHM .. 311
1.1 Program listing . . . 313
1.2 Sample output . . . 323
2 COMPUTATIONAL ASPECTS OF COMBINATORIAL ALGORITHM . . 326
2.1 Program listing . . . 327
2.2 Sample outputs . . . 336
3 COMPUTATIONAL ASPECTS OF HARMONICAL ALGORITHM 339
3.1 Program listing . . . 341
3.2 Sample output . . . 353

Epilogue 357

Bibliography **359**

Index **365**