# LEARNING BAGGED MODELS OF DYNAMIC SYSTEMS

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#### INTRODUCTION

\*EQUATION DISCOVERY (ED) IS THE PROCESS OF INDUCING SCIENTIFIC LAWS AND MODELS IN FORM OF EQUATIONS FROM OBSERVATIONS (MEASURED DATA)

\*Inductive Process Modeling (IPM) based on ED uses combination of DOMAIN KNOWLEDGE AND OBSERVATIONS (MEASUREMENTS) TO INDUCE EXPLANATORY PROCESS-BASED MODELS OF DYNAMIC SYSTEMS

\*Ensemble learning methods (ENSEMBLES) consider combina-TIONS OF MULTIPLE PREDICTIVE MODELS TO MAXIMIZE THE PREDICTIVE PERFORMANCE OF THE SYSTEM

### MOTIVATION

\*Ensembles of dynamic models has not yet been considered in the MACHINE LEARNING COMMUNITY.

\*Adapting the traditional Bagging approach, in the context OF LEARNING ENSEMBLES OF ODE MODELS

AIM: EVALUATE THE PERFORMANCE OF ENSEMBLE OF ODE MODELS COMPARED TO CLASSICAL ODE MODELS WITH AUTOMATED PROCESS BASED MODELING APPROACH



#### ENSEMBLES OF ODE MODELS CLASSIC Ensemble Bootstrap replicates BAGGING Training Set T Model M<sub>1</sub> Learning Algorithm Model M2 Learning Algorithm replacements Model Mm Learning Algorithm

\*PROBMOT - TOOL FOR COMPLETE MOD-ELING, PARAMETER ESTIMATION AND SIMULATION OF PROCESS-BASED MODELS \*CONCEPTUAL (HIGH-LEVEL) REPRESENTA-TION OF A MODEL

- Rules which indicate how the MODEL STRUCTURES ARE GENERATED

\*Models are formulated as ODEs \*Knowledge is represented as Lbrary OF ENTITIES AND PROCESSES

\*Entities are state/variable of the SYSTEM

\*PROCESSES REPRESENT THE INTERACTION

THE CRITERIA FOR GENERATING

BETWEEN THE ENTITIES

META-HEURISTIC OPTIMIZATION

QUANTITATIVE OBJECTIVE FUNCTIONS

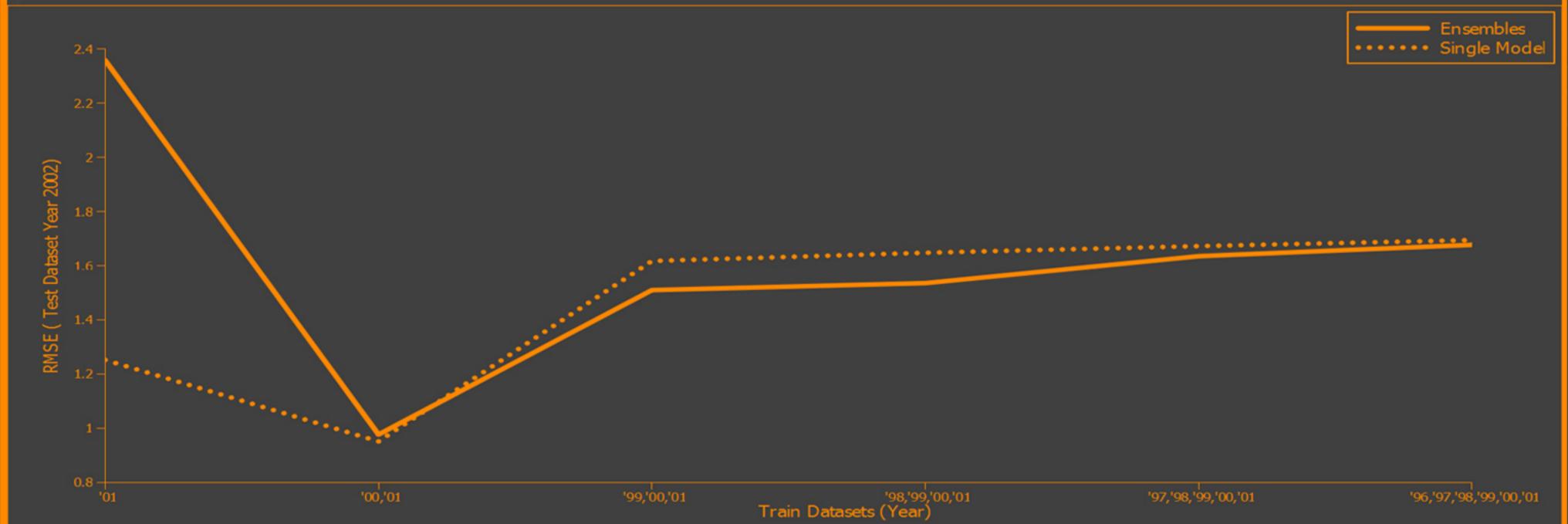
ENSEMBLES OF ODE MODELS

## EXPERIMENTS & CONCLUSION

LAKE BLED, SLOVENIA

MODELING PHYTOPLANCKTON CONCENTRATION Train Set: 6 datasets containing measurements by year (1996-2001) TEST SET: 1 DATASET WITH MEASUREMENTS OF YEAR 2002

> ADAPTED BAGGING FOR ODE MODELS EVALUATION SCENARIO: LEARNING CURVE



\*Parameter estimation is based on **The ensemble model only slightly improves the overall performance** OF THE ODE MODELS

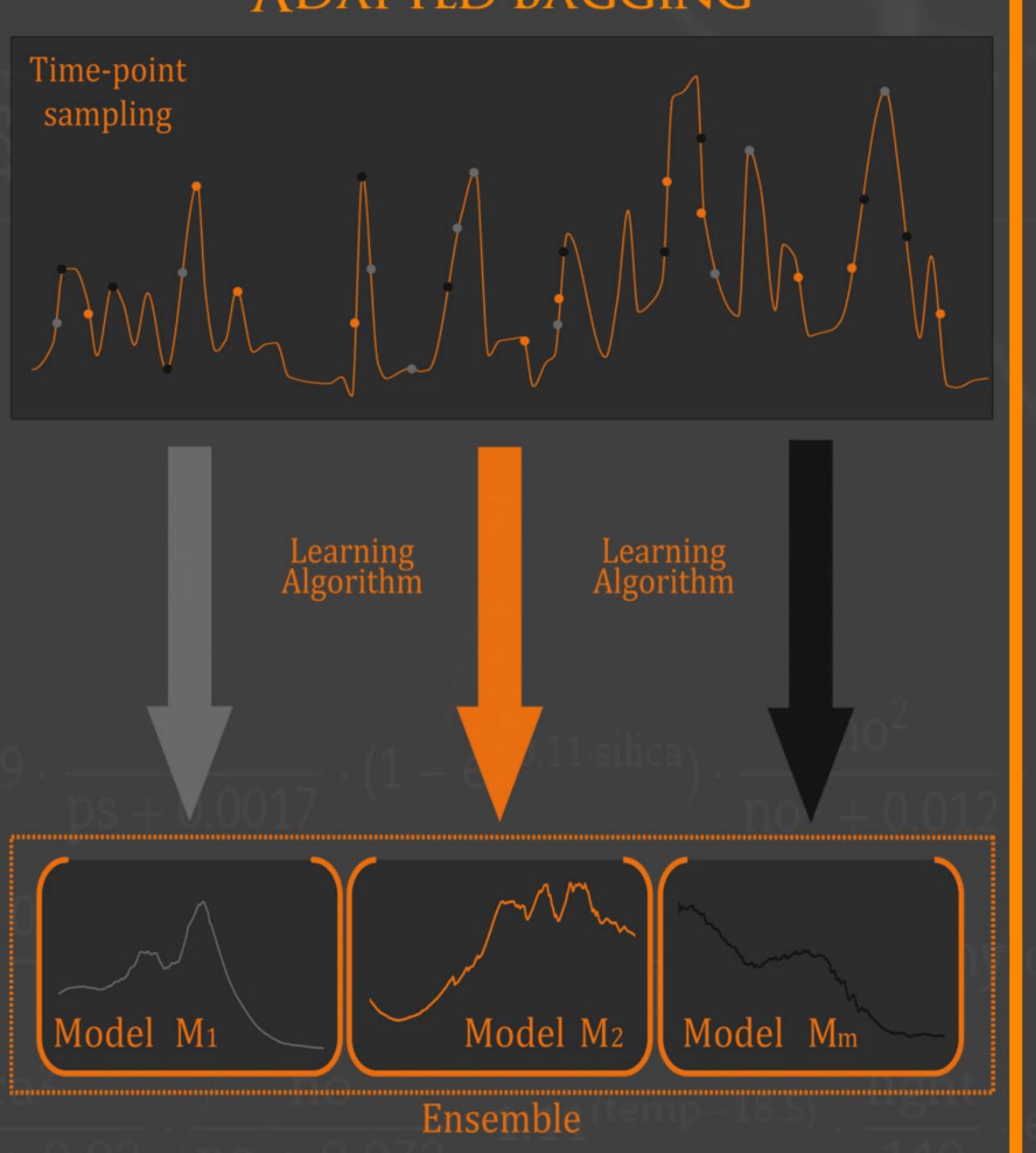
CUSTOM ADDING TOO MANY PRECEDING DATA SETS TO THE TRAINING DATA DOESNT IMPROVE THE PREDICTIVE PERFORMANCE

\*MODIFICATION OF PROBMOT TO MEET THESE RESULTS UNCOVER IMPORTANT CHARACTERISTICS OF THE ENSEMBLES APPROACH. MOREOVER, THEY CLEARLY POINT TO IMPORTANT DIRECTIONS FOR FUTURE IMPROVEMENT OF THE PERFORMANCE OF THIS METHODOLOGY

OUR APPROACH CHOOSES UNIFORMLY RANDOM TIME POINTS FROM THE TIME SERIES & ASSIGNS WEIGHTS TO EACH OF THEM.

BY PENALIZING (ENCOURAGING) DIFFER-ENT TIME POINTS FROM EACH BOOT-

ADAPTED BAGGING





EXAMPLE MODEL l(nitrogen.conc) = hitrogen.alpha\*phyto.maxGrowthRate\*phyto.conc\*phyto.nutrientLim nitrogen conc l(phosphorus.conc) = bhosphorus.alpha\*phyto.maxGrowthRate\*phyto.conc\*phyto.nutrientLim alpha hyto.nutrientLim = itrogen.conc / (nitrogen.conc + nitrogen.halfSat) 

