

Contents

1	Introduction.....	1
1.1	The Need for Unified Computational Intelligence.....	1
1.2	Contributions of This Work.....	4
1.3	The Three Types of Machine Learning	4
1.3.1	Unsupervised Learning	4
1.3.2	Supervised Learning	8
1.3.3	Reinforcement Learning	9
1.4	A Unified Approach	14
1.5	Future Work.....	16
2	The Unified Art Architecture.....	19
2.1	Introduction	19
2.2	Motivation	19
2.3	Block Diagram.....	20
2.4	Operation	22
2.4.1	Step 1: Calculate State Trace	22
2.4.2	Step 2: Calculate Control	24
2.4.3	Step 3: Process Control.....	25
2.4.4	Step 4: Interpret Reward via Critic	26
2.5	An Extended Architecture	27
2.5.1	The Vigilance Test.....	27
2.5.2	The Weight Update	30
2.5.3	Algorithm.....	32
3	An Application of Unified Computational Intelligence.....	33
3.1	Overview	33
3.2	Introduction	33
3.2.1	Machine Learning.....	34
3.2.2	Information Fusion	34
3.3	Approach	35
3.3.1	System Architecture.....	35
3.3.2	Information Fusion Engine	36
3.4	Application	37
3.4.1	Vehicle Tracking.....	40
3.4.2	Analysis	41

3.5	Future Work.....	47
3.6	Conclusion.....	48
4	The Time Scales Calculus	49
4.1	Introduction	49
4.2	Fundamentals.....	50
4.3	Single-Variable Calculus	52
4.4	Calculus of Multiple Variables	55
4.5	Extension of the Chain Rule	56
4.6	Induction on Time Scales	58
4.7	Quantum Calculus	58
5	Approximate Dynamic Programming on Time Scales.....	61
5.1	Overview	61
5.2	Introduction	61
5.3	Dynamic Programming Overview	62
5.4	Dynamic Programming Algorithm on Time Scales.....	63
5.4.1	Delta Derivative Version	64
5.4.2	Quantum Calculus Version	66
5.5	HJB Equation on Time Scales	69
5.5.1	Delta Derivative Version	70
5.5.2	Nabla Derivative Version	72
5.5.3	Alpha Derivative Version	74
5.6	Conclusions	75
6	Backpropagation on Time Scales.....	77
6.1	Overview	77
6.2	Introduction	77
6.3	Ordered Derivatives.....	78
6.3.1	Network Definitions	79
6.3.2	Structure of Ordered Derivatives	80
6.3.3	The Chain Rule	82
6.4	The Backpropagation Algorithm on Time Scales.....	85
6.5	Quantum Calculus	86
6.6	Conclusions	89
7	Unified Computational Intelligence in Social Science.....	91
7.1	Introduction	91
7.2	Game Theory and Computational Social Science.....	92
7.2.1	Computational Intelligence	92
7.2.2	Agent-Based Computational Social Science.....	96
7.2.3	Game Theory	97
7.3	Economics and Finance	98
7.3.1	Introduction.....	98
7.3.2	Background.....	99
7.3.3	Agent-Based Computational Economics	99

7.3.4	Application to Economic Systems	101
7.3.5	Future Research Directions	102
7.4	Intelligence in Markets	102
7.4.1	Introduction.....	103
7.4.2	Approximate Dynamic Programming and Stochastic Control	104
7.4.3	Evolving Asset Pricing Strategies.....	106
7.4.4	The Design of Market Mechanisms.....	108
7.4.5	Computational Markets.....	109
References.....		111