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A simulation study of a Hilbert state space model for changes in affinities among members in informal groups

Naohito Chino*[1)]

This is the revised version of the supplement of the paper which appeared in the proceedings of the workshop on Problem Solving through the Applications of Mathematics to Human Behaviors. In that supplement we added its motivation, tables and figures, and so on to the paper in order to complete it. Various solution curves in the figures suggest that our complex difference equation model covers enormous possible scenarios for the formation and dissolution of affinities among members of informal groups. Since the original model (Chino, 2002) assumes not only the finite-dimensional Hilbert space but also the indefinite metric space as the state space, this model might have wide applicability to all sorts of phenomena in which asymmetric relationships among objects are essential. An extended version of our model is also proposed in that supplement, in which a constant disturbance term is added. It is evident that this term enriches possible scenarios curiously and drastically. Differences between our model and the extant complex difference equation models are also discussed. Finally, we shall consider some open problems to be solved.

Keywords: finite-dimensional Hilbert space, indefinite metric space, complex difference equation model, longitudinal asymmetric relational data matrices, n-body problem, Chino and Shiraiwa's theorem, tripartite deadlock, bifurcation theory, stability problem, holomorphic function

1 Motivation

In any branch of science, we first start with the careful observations of the phenomenon under study, and establish the so-called empirical law which governs the phenomenon. For example, Kepler's law was established by Kepler using a body of astronomical observations of planetary motions which had been gathered by Tycho Brahe. According to this law, especially the first law, the earth goes round the sun on the elliptical orbit.

However, the Kepler's law will never teach us why and how the earth moves around the sun. Furthermore, we may ask whether the elliptical orbit is the only possible orbit or not. To answer these questions, we need two theoretical laws. One is Newton's second law, and the other Newton's law of gravitation.

On the one hand, Newton's second law, $F = ma$, is written as a second order differential equation, if we denote $x(t)$ as the position vector of the particle at time t:

$$\frac{dx^2(t)}{dt^2} = \frac{1}{m} F(x). \tag{1}$$

*1) Department of Psychology, Faculty of Psychological & Physical Science, Aichi Gakuin University
Requests for reprints should be sent to : chino@dpc.agu.ac.jp

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where m denotes the mass of the particle.

On the other hand, Newton's law of gravitation states that a body of mass m_1 exerts a force F on a body of mass m_2 such that $F = \frac{gm_1m_2}{r^2}$, where r denotes the distance between their centers of gravity and g a constant. Thus, if m_1 lies at the origin of R^3 and m_2 at $x \in R^3$, the force on m_2 can be written as

$$F(x) = -gm_1m_2\frac{x}{|\ x\ |^3}. \tag{2}$$

By solving the above differential equation, we can obtain possible three types of orbits, i.e., a *hyperbola*, *parabola*, and *ellipse* according to whether the total energy of the system $E > 0$, $E = 0$, or $E < 0$ (e.g., Hirsch & Smale, 1974, p.26). As is apparent from this example, an important role of any theoretical law is that it enables us to predict the phenomena which have never been observed empirically.

The above problem can easily be extended to the so-called "n-body problem" . The Newtonian n-body problem, which is the prototype of other n-body problems, can generally be written as,

$$m_j\frac{dx_j^2(t)}{dt^2} = -grad_j\,V(x), \quad for \quad j = 1, 2, \cdots, n, \tag{3}$$

where $V(x)$ is a C^2 function, and

$$grad\ V = \left(\frac{\partial V}{\partial x_1}, \cdots, \frac{\partial V}{\partial x_n}\right). \tag{4}$$

However, the n-body problem seems to be not easy to solve, and no clear picture has emerged on these equations (Hirsch & Smale, 1974).

In the next section we shall briefly discuss n-body problems mainly in the social and behavioral sciences, and consider some basic problems associated with the n-body problems in these areas of research.

2 n-body problems mainly in the social and behavioral sciences

Let us now ask some questions about n-body problems of phenomena in the social and behavioral sciences as well as the biological sciences. The following list might be considered typical examples of the phenomena observed in these sciences: relationships among members of any informal groups such as classmates at school or college and changes in these relationships over time; relationship called pecking order among a group of hens and cocks in a chicken house and changes in these relationships over time; amounts of trade among nations and their changes over time; strength of connections among neurons and changes in it over time. In all of these examples, members of the group can be thought of as constituents of the n bodies in the n-body problem.

What are the *state spaces* in which these objects are embedded? Are they embedded rationally in the *Euclidean space?* Have we already gathered ample observations necessary to construct some *empirical laws?* Can we construct some theoretical laws based on a few principles or statements about the phenomenon under study?

The first question is concerned with the basic problem in asymmetric multidimensional scaling (abbreviated hereafter, as *asymmetric MDS*) in psychometrics (e.g., Chino, 2012), and the answer to the second question is negative in the strict sense, because the distances from member j to member k as well as the one from member k to member j defined in the Euclidean space are the same and this relation contradicts the asymmetric similarities between members usually observed in the phenomena in the social and behavioral sciences. To cope with this problem, various augmented distance models have been proposed which assume the Euclidean space or Minkowski's l-metric space and augment the distance by adding some factors on asymmetry (e.g., Okada & Imaizumi, 1984, 1987).

In contrast, Chino and Shiraiwa (1993) have shown that objects can be embedded in a finite dimensional Hilbert space or an indefinite metric space, given an asymmetric similarity matrix $\boldsymbol{S}$ whose (j, k) element is the observed similarity from object j to object k. Let us here construct a *Hermitian matrix* $\boldsymbol{H}$ as follows:

$$\boldsymbol{H} = (\boldsymbol{S} + \boldsymbol{S}^t)/2 + i\,(\boldsymbol{S} - \boldsymbol{S}^t)/2. \tag{5}$$

where $i^2 = -1$. Chino and Shiraiwa have proven that a necessary and sufficient condition for a set of distances $d_{jk} = d_{kj}$ to be the true interpoint distances in a (complex) Hilbert space is the *positive semi-definiteness* of $\boldsymbol{H}$. This is an extension of the S*choenberg-Young-Householder theorem* (Chino et al., 2012) on MDS to the case of the complex space.

Chino and Shiraiwa have also shown that objects are embedded in an appropriate space by solving the eigenvalue problem of $\boldsymbol{H}$. In fact we have

$$\boldsymbol{H} = \boldsymbol{X}\boldsymbol{\Omega}_s\boldsymbol{X}^t + i\,\boldsymbol{X}\boldsymbol{\Omega}_{sk}\boldsymbol{X}^t, \tag{6}$$

where

$$\boldsymbol{\Omega}_s = \begin{pmatrix} \boldsymbol{\Lambda}, & \boldsymbol{O} \\ \boldsymbol{O}, & \boldsymbol{\Lambda} \end{pmatrix}, \quad \boldsymbol{\Omega}_{sk} = \begin{pmatrix} \boldsymbol{O}, & -\boldsymbol{\Lambda} \\ \boldsymbol{\Lambda}, & \boldsymbol{O} \end{pmatrix}, \tag{7}$$

and Λ is a diagonal matrix of order n which is the number of non-zero eigenvalues of $\boldsymbol{H}$, i.e., $\Lambda = diag(\lambda_1; \lambda_2; \cdots; \lambda_n)$. The matrix $\boldsymbol{X}$ is the special *real* $N \times 2n$ *coordinate matrix of objects,* i.e., $\boldsymbol{X} = (U_r, U_c)$, where $\boldsymbol{U}_1 = \boldsymbol{U}_r + i\boldsymbol{U}_c$ and $\boldsymbol{U}_1$ are composed of the complex eigenvectors of $\boldsymbol{H}$ corresponding to its non-zero eigenvalues. It should be noticed that all the eigenvalues of $\boldsymbol{H}$ is *real*.

It is easy to show that Eq. (6) can be rewritten as

$$\boldsymbol{S} = \boldsymbol{X}\boldsymbol{\Omega}_s\boldsymbol{X}^t + \boldsymbol{X}\boldsymbol{\Omega}_{sk}\boldsymbol{X}^t. \tag{8}$$

This equation shows the relation between observed similarities among objects and the coordinates of objects in an appropriate complex space. For further detail, see Chino and Shiraiwa (1993) and Chino (2012).

If $\boldsymbol{S}$ are measured at a *ratio* scale level, we can embed objects in an appropriate complex space. Chino and Shiraiwa (1993) call the above method for asymmetric MDS *Hermitian Form Model* (abbreviated as HFM). In application, however, it is often the case that $\boldsymbol{S}$ are not measured at a ratio scale level. For example, Table 1 shows a sociometric data, in which each element designates the affinity of a member toward another member in a class of a senior-high school.

It is measured at an *interval level*. In such a case we must estimate the coordinates of objects by a suitable method. Saburi and Chino (2008) show one such method. In their method $\boldsymbol{S}$ may be measured at either the ordinal, interval, or ratio level.

As regards the third question, we have not had ample observations regarding many of the problems listed above, especially in cases in the social and behavioral sciences. In such a situation, a set of longitudinal asymmetric relational data matrices (to be precise, longitudinal attraction data matrices) among members of a dormitory in The University of Michigan is a rare example, which was gathered by Newcomb (1961). In general, it is laborious to gather such a longitudinal asymmetric data matrices in phenomena in the social and behavioral sciences. Thus, it will be appropriate and natural at present to simulate such phenomena using some mathematical models.

Table 1: Sociometric data for 10 students in a high school

rater \ ratee	1	2	3	4	5	6	7	8	9	10
1	4	3	4	3	5	5	6	4	7	7
2	2	3	4	6	7	6	5	5	4	5
3	4	4	3	5	5	4	4	3	4	5
4	4	7	6	3	7	7	4	6	4	5
5	1	7	6	7	4	7	6	6	6	5
6	4	5	4	6	5	7	4	4	4	4
7	4	5	4	4	3	3	6	6	4	6
8	2	4	4	4	5	4	5	2	4	4
9	6	5	5	5	5	6	5	5	4	6
10	4	4	4	3	4	4	4	4	4	4

(reproduced from Chino (1978))

One such candidate may be a *difference equation model*. Considering the Chino and Shiraiwa's theorem, we assume that the state space in which objects or members are embedded is a Hilbert space or an indefinite metric space. Furthermore, we assume that members obey the following basic principles of interpersonal behaviors:

1. The asymmetric sentiment relationships among members make their affinities change.
2. If a member has a positive sentiment toward another member, then he or she approaches to the target member.
3. If a member has a negative sentiment toward another member, then he or she parts from the target member.

There exist two minor principles in this difference equation model, as listed below:

1. The magnitude of change in coordinate of members is proportional to the sine of the difference in angles (arguments) between two members in a complex plane.
2. The magnitude of change in coordinate of members is proportional to the norm of the coordinate in a complex plane.

The first one is concerned with our asymmetric MDS, HFM, and the magnitudes of change in coordinates of members take the maximum value when the angle is $\pm\pi=2$. The second one is associated with the *self-similarity* of each member, because the norm represents the magnitude of similarity to oneself. Recently, we have proposed a more general model which drops these two assumptions. We shall later discuss it in the discussion section.

One of the models which fulfill these requirements is the finite-dimensional complex difference equation model proposed by Chino (2002) :

$$\boldsymbol{z}_{j,n+1} = \boldsymbol{z}_{j,n} + \sum_{m=1}^{q} \sum_{k\neq j}^{N} \boldsymbol{D}_{jk,n}^{(m)} \boldsymbol{f}^{(m)}(\boldsymbol{z}_{k,n} - \boldsymbol{z}_{j,n}), \quad j = 1, 2, \cdots, N. \tag{9}$$

Here,

$$\boldsymbol{f}^{(m)}(\boldsymbol{z}_{k,n} - \boldsymbol{z}_{j,n}) = \left((z_{k,n}^{(1)} - z_{j,n}^{(1)})^m, (z_{k,n}^{(2)} - z_{j,n}^{(2)})^m, \cdots, (z_{k,n}^{(p)} - z_{j,n}^{(p)})^m \right)^t. \tag{10}$$

Moreover,

$$\boldsymbol{D}_{jk,n}^{(m)} = diag\left(w_{jk,n}^{(1,m)}, w_{jk,n}^{(2,m)}, \cdots, w_{jk,n}^{(p,m)} \right), \tag{11}$$

$$w_{jk,n}^{(l,m)} = a_n^{(l,m)} r_{j,n}^{(l,m)} r_{k,n}^{(l,m)} \sin\left(\theta_{k,n}^{(l,m)} - \theta_{j,n}^{(l,m)} \right), \quad l = 1, 2, \cdots, p, \quad m = 1, 2, \cdots, q. \tag{12}$$

In the above model, N denotes the number of members in informal groups, and p and q represent appropriate constants. Moreover, $r_{j;n}$ and $\theta_{j;n}$ denote, respectively, the norm and the argument of member j's position vector, $z_{j;n}$, at time n. Of course, the vector is a p-dimensional vector in a finite-dimensional complex space. The space may be either a Hilbert space or an indefinite metric space. In this paper we assume the former space.

On the one hand, it is assumed in Eq. (9) *that the positive direction of the configuration of members* in each of the complex planes associated with the complex dimensions is *counterclockwise* (Chino, 1978, 1990). On the other hand, it is assumed that the positive direction is *clockwise* in HFM (Chino & Shiraiwa, 1993). In this paper we choose the clockwise direction in each of the complex plane as the positive direction. As a result, Eq. (9) must be rewritten as,

$$\boldsymbol{z}_{j,n+1} = \boldsymbol{z}_{j,n} + \sum_{m=1}^{q} \sum_{k\neq j}^{N} \boldsymbol{D}_{jk,n}^{(m)} \boldsymbol{f}^{(m)}(\boldsymbol{z}_{j,n} - \boldsymbol{z}_{k,n}), \quad j = 1, 2, \cdots, N. \tag{13}$$

Here, it is necessary to change the signs of each of the elements in Eq. (10) by exchanging j and k. Moreover, we simplified the factors in the sine function of Eq. (12) a bit, and added new parameters b and c, as follows:

$$a_n^{(l,m)} r_{j,n}^{(l,m)} r_{k,n}^{(l,m)} = b\big(r_{j,n}^{(l,m)} r_{k,n}^{(l,m)}\big)^c. \tag{14}$$

In this supplement, we also discuss a more general model, in which a small complex constant (*vector*) is added to Eq. (13), i.e.,

$$\boldsymbol{z}_{j,n+1} = \boldsymbol{z}_{j,n} + \sum_{m=1}^{q} \sum_{k \neq j}^{N} \boldsymbol{D}_{jk,n}^{(m)} \boldsymbol{f}^{(m)}(\boldsymbol{z}_{j,n} - \boldsymbol{z}_{k,n}) + \boldsymbol{z}_0, \quad j = 1, 2, \cdots, N. \tag{15}$$

In the appendix, we show some restricted simulation results of the above general difference equation model described by Eq. (15). It will be seen that the above constant enriches possible scenarios for the formation and dissolution of affinities among members of (informal) groups.

3 Restricted simulation results of a general complex difference equation model

In this section and the appendix, several simulations are conducted to examine our complex difference equation models under different conditions. In all of the simulations, we first show the initial configuration of objects (members) which we assumed. In this paper, we assume the unidimensional Hilbert space to be the state space, i.e., the usual complex plane, although our model assumes a finite-dimensional Hilbert space or an indefinite metric space in general.

In looking at configurations of objects in these simulations, some caution must be exercised. In psychometrics it is usual to depict the positions of objects as dots. However, in this section we draw them as position vectors in order to show the change in these positions over time (iteration) as clearly as possible. Another reason is that in HFM similarity between two objects is represented as an inner product (to be precise, Hermitian inner product), and therefore the origin is crucial. It should be noticed that the positive direction of the configuration is *clockwise* since we utilize HFM in this simulation.

Simulation 1: dyad relation, N=2, n=200, p=q=1, b=c=1/50

In Sim.1, we examined change in a dyad relation during 200 iterations, where the number of members equals 2, p=q=1, and b=c=1/50 in Eq. (13). Fig. 1 illustrates the change in configurations of two members in the complex plane. It is apparent that the skewness of affinity between the two gradually decreases, as both of them rotate in the clockwise direction, as time proceeds. Here, it should be noticed from Fig.2a, 2b that self-similarities of both members, i.e., norms of their position vectors, increase monotonically after earlier iterations. In contrast, the skewness of affinity between them decreases monotonically immediately after the first iteration, as is apparent from Fig.2c.

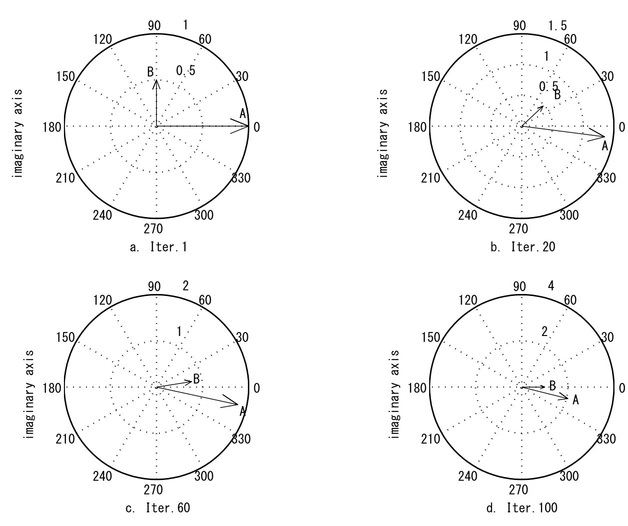

Figure 1: Locomotion of a dyad relation in a unidimensional Hilbelt space

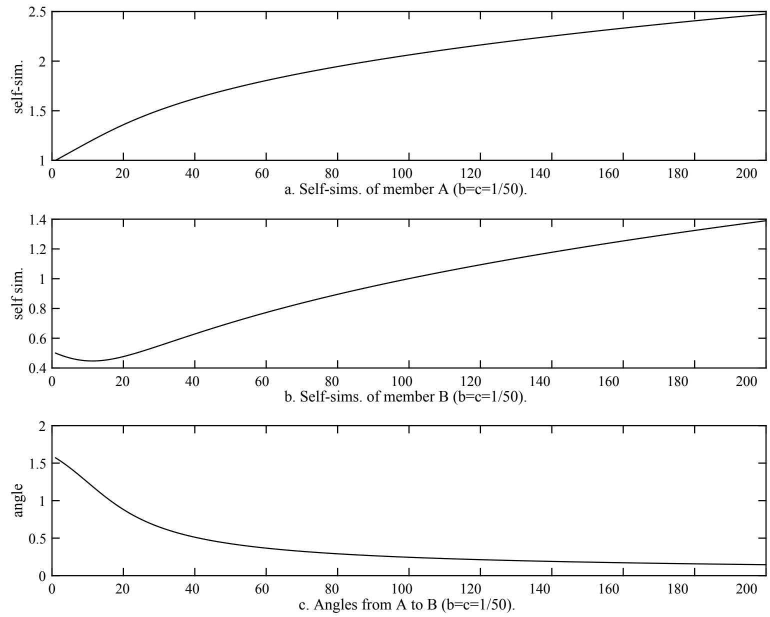

Figure 2 : Changes in self-similarities of the dyad (2a, b) and change in the angle (2c)

Finally, Fig.3 depicts orbits of the dyad during 200 iterations in the same complex plane. In this figure, a black dot represents the origin. Moreover, A_1 and B_1 in this figure denote the initial points of the two members, respectively. It is apparent from this figure that both of the two members part from the origin as iteration proceeds, moving on the same line while preserving the distance between them.

As can be seen from Sim.1, locomotion of a dyad in the complex plane is simple and linear, and the skewness of affinity between the dyad diminishes asymptotically. However, in the case of triad relation, their locomotions become nonlinear and show curious scenarios. However, in many cases the skewness of affinity among members diminishes asymptotically after fairly long iterations. We shall show such scenarios in the several subsections that follow.

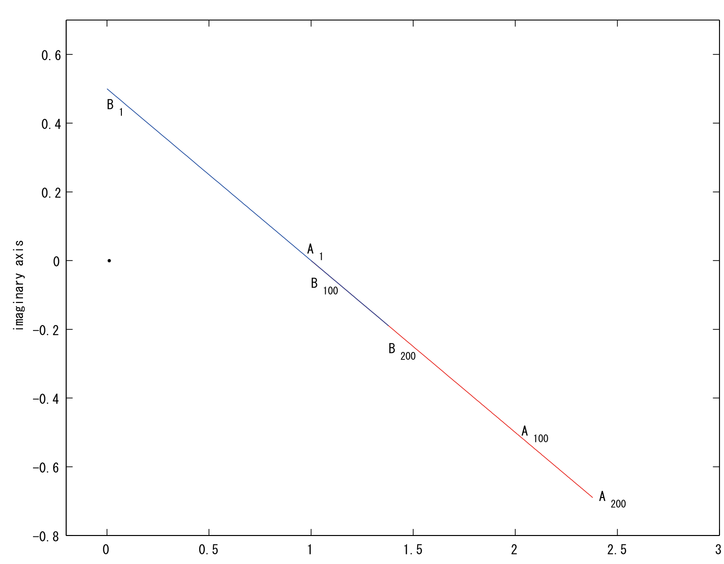

Figure 3 : Orbits of the dyad in simulation 1

4 Discussion

In this paper, we have first made a brief review of the asymmetric MDS methods which have been developed in psychometrics, and have pointed out that those methods which deal with longitudinal asymmetric relational data are rare. Next, we have made a restricted simulation study, in which a revised version of a complex difference equation model proposed first by Chino (2002) is examined. In this paper, we have examined a special difference equation model whose state space is assumed to be a unidimensional Hilbert space.

As shown in the simulation, it was found that this model includes a body of curious scenarios concerning the change in affinities of members. Furthermore, we have proposed a more general model which adds a complex constant (vector) in the above model. This model extends the original one in such a way that it introduces interesting oscillation phenomena in the process of change in affinities over time (iteration).

There are a lot of open problems to be discussed. Some of them are (1) the problem of estimating model parameters, given empirical data, (2) identification of the bifurcation parameters by for example utilizing SEM, (3) stability analysis of our model, (4) the problem of defining energy in our model.

In the appendix, we have shown major results on several simulation studies other than Sim.1. These simulations suggest that the difference equation models proposed in this paper can predict a body of curious possible scenarios for the formation and dissolution of affinities among members of informal groups.

However, there exists a fundamental defect in our models, the reason being that our two minor principles in these models include the complex conjugate, $\bar{\mathbf{z}}_{jn}$, of the coordinate vectors, $\mathbf{z}_{jn}$, of each member in a complex space. It is well known in elementary complex analysis that the complex conjugate of any coordinate in the complex space is not *differentiable* (Bak & Newman, 1982). This means that $\mathbf{z}_{j,n+1}$ in Eqs. (13) and (15) is not a *holomorphic* function (Chino, 2014; Shiraiwa, K., personal communication, March 3, 2014). As a result, our differential equation models proposed in this paper cannot be called the complex dynamical system in the traditional sense.

Of course there exists a way to avoid this defect. To do so, we may assume that the state space in our differential equation models described by Eqs. (13) and (15) is the 2p-dimensional Euclidean space, where p is the number of dimensions of the Hilbert space or the indefinite metric space. Another way is to drop Eq. (12) of our models. This means that we shall consider a more general model without discarding the assumption that the state space of our models is the complex space (Chino, 2014). We have now been conducting a new simulation study based on this new general model. The important point of this model is that we can utilize the theory and methods of the complex dynamical system in the traditional mathematical sense in this case.

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Appendix

Simulation 2: triad relation, N=3, n=7000, p=q=1, b=c=1/50

In Sim.2 we examined change in a triad relation during 7000 iterations, where the number of members equals 3, p=q=1, b=c=1/50 in Eq.13. Fig.4 suggests that as time proceeds the triad relation which exhibits asymmetric sentiment structures among members at the initial coordinates converges to an almost symmetric relation after the lengthy iterations.

Such a tendency can be ascertained by the fact that angles among the triad seem to converge to zero or 2π in Fig.6. This tendency can also be confirmed by the fact that the three orbits of the triad seem to converge to a line in Fig.7, as time proceeds.

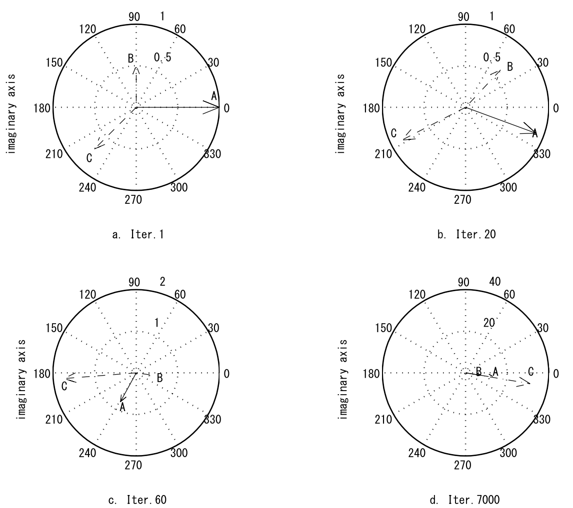

Figure 4: Locomotion of a triad relation in a unidimensional Hilbelt space

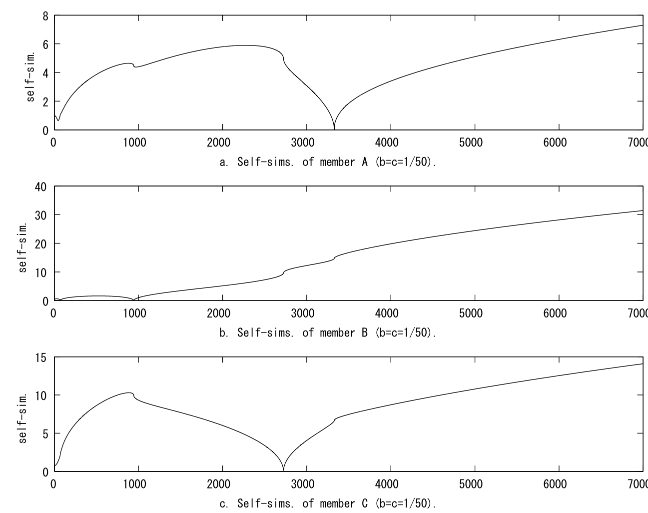

Figure 5: Changes in self-similarities of the triad

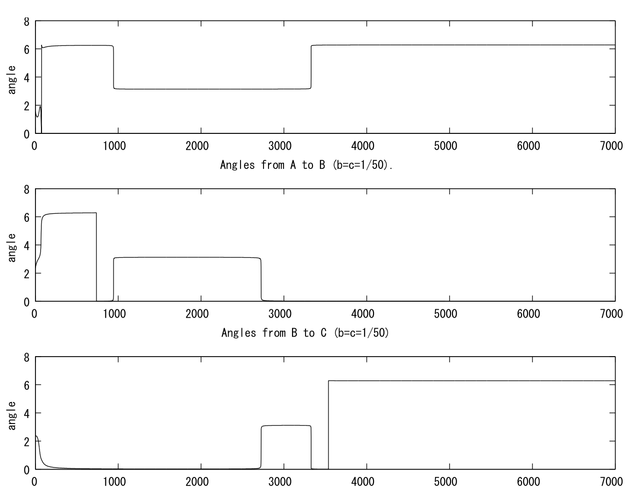

Figure 6: Changes in angles among the triad

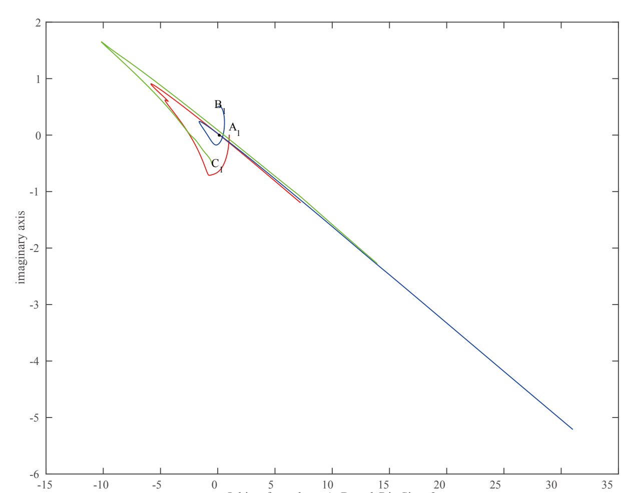

Figure 7: Orbits of the triad in simulation 2

Simulation 3: tripartite deadlock, N=3, n=600, p=q=1, b=c=1/50

In Sim.3 we examined change in the so-called *tripartite deadlock* relation during 600 iterations. It is apparent from Fig.8 that the deadlock relation remains unchanged with regard to angles among three members even if time proceeds. This feature can be directly confirmed from Fig.10. It is also apparent from Fig.9 that the self-similarities of members, i.e., the lengths of members from the origin increase gradually as time passes, such features being ascertained by drawing Fig.9 more clearly. Fig.11 depicts orbits of the tripartite in Sim.3, which illustrates these features simultaneously in a figure.

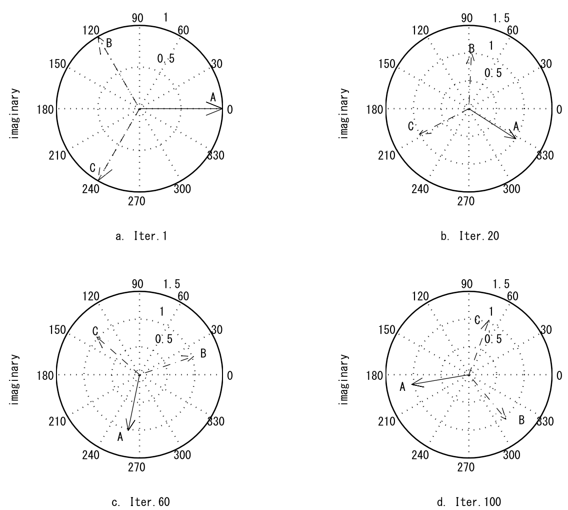

Figure 8: Locomotion of a tripartite in a unidimensional Hilbelt space

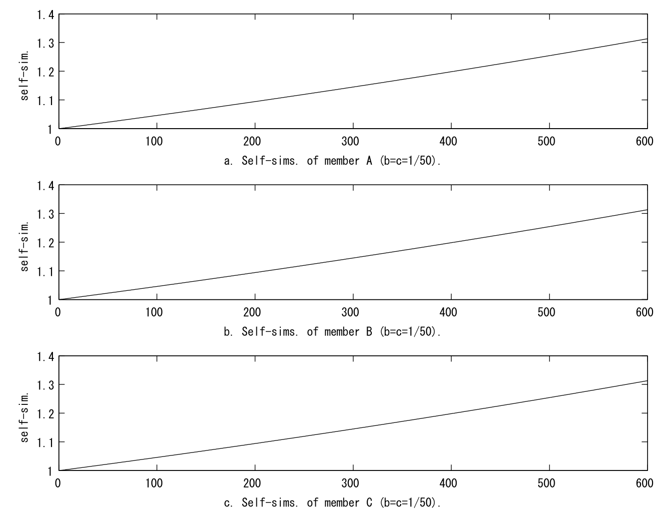

Figure 9: Changes in self-similarities of the tripartite

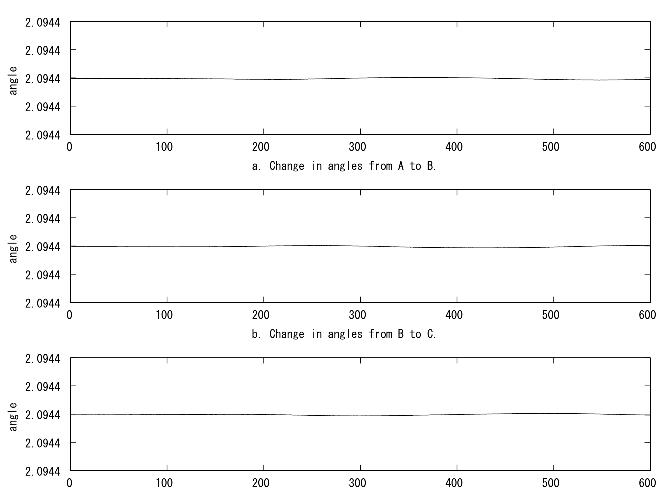

Figure 10: Changes in angles among the tripartite

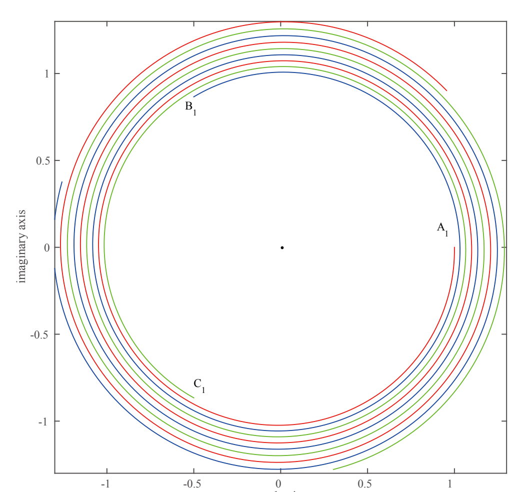

Figure 11: Orbits of the tripartite in simulation 3

Simulation 4: linear triad relation, N=3, n=200, p=q=1, b=c=1/50

In Sim.4 we examined change in a linear triad relation over time, where the initial coordinates of the three members are located in line, as can be seen in Fig.12a. It is apparent from Fig.12 that asymmetric relations among members gradually disappear as time proceeds, which can be directly verified by looking at Fig.14. In Fig.14a and 14b, angles from *A* to *B* as well as *B* to *C* converge to zero, while in Fig.14c, the angle from *C* to *A* converges to 2π, as time passes. It is apparent from Fig.15 that orbits of the triad in Sim.4 may form in line, as time passes.

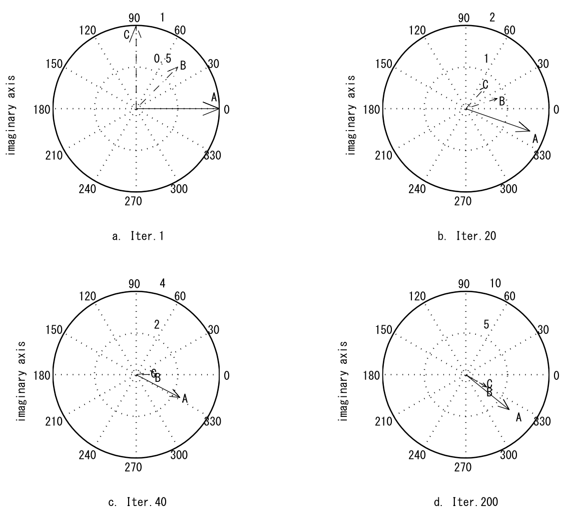

Figure 12: Locomotion of a triad in a unidimensional Hilbelt space

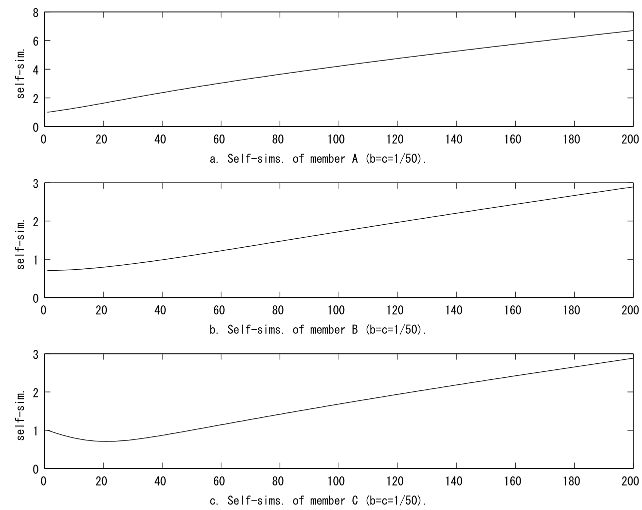

Figure 13: Changes in self-similarities of the triad

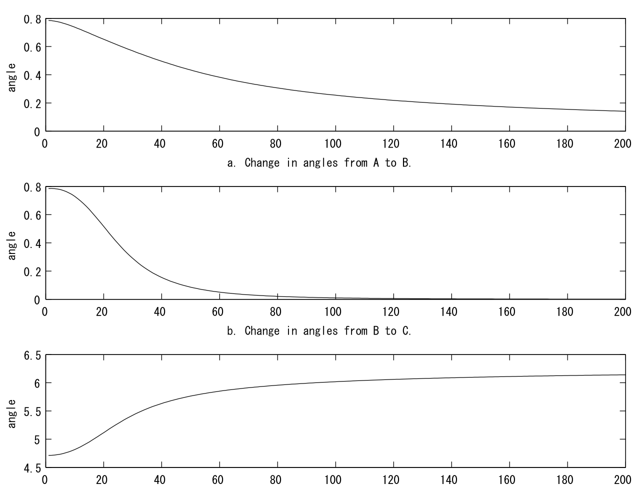

Figure 14: Changes in angles among the triad

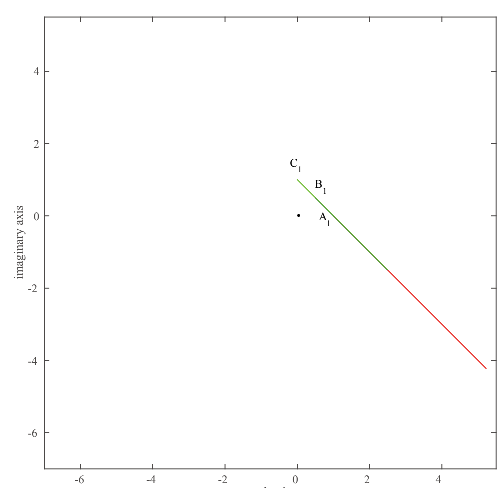

Figure 15: Orbits of the triad in simulation 4

Simulation 5: dyadic relation, N=2, n=200, p=1, q=2, b=c=1/50

In Sim.5, we examined change in a dyadic relation during 200 iterations. Results of the simulation are illustrated in Figs.16 through 18. Initial coordinates of the dyad are the same as those in Sim.1. In this case, however, the system of difference equations is quadratic, while it is linear in Sim.1. It is apparent from these results that the nonlinearity of the system makes much difference to the scenarios of change in the dyadic relation between the two members.

First, the configuration of members at iteration 100 (i.e., Fig.1d) in Sim.1 shows that members A and B become a symmetric relation in which they like one another, while in Sim.5 they become the other symmetric relation in which they dislike one another as can be seen in Fig.16d. Second, the self-similarities of the dyad no longer increase in Sim.5 as shown in Figs.17a to 17b, while they increase monotonically or increase after some point in time at an initial stage. It is interesting to note that the angle between the two members increase monotonically at the initial stage but that it converges to a value at which two members stand in line and cease to move. Such motions can be inferred by looking closely at Fig.18.

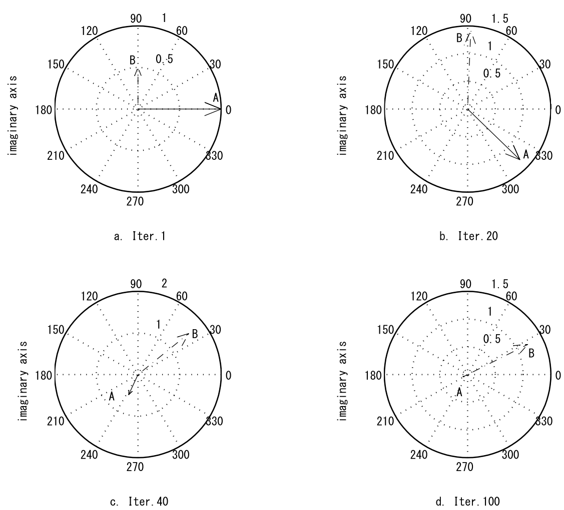

Figure 16: Locomotion of a dyad in a unidimensional Hilbelt space

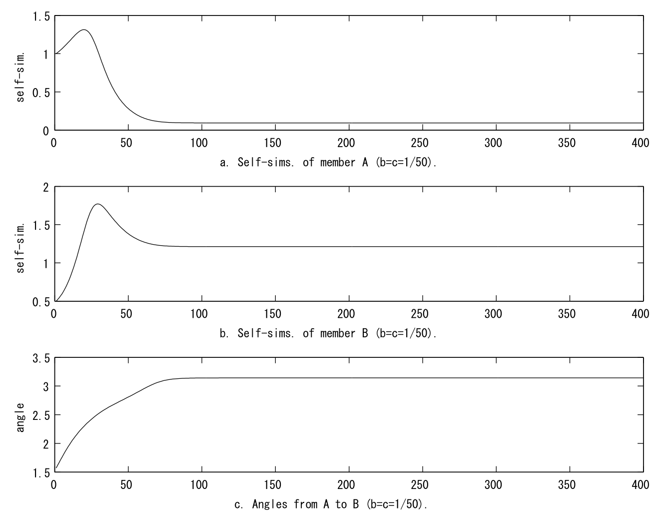

Figure 17: Changes in self-similarities of the dyad (17a, b) and change in the angle (17c)

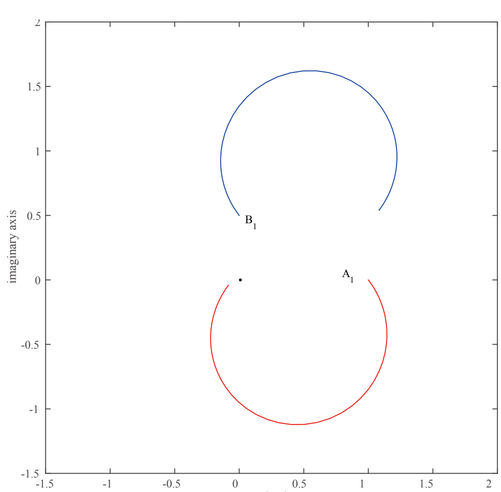

Figure 18: Orbits of the dyad in simulation 5

Simulation 6: tripartite deadlock, N=3, n=600, p=1, q=2, b=c=1/50

In Sim.6, we examined change in a tripartite deadlock relation, whose relation is the same as that in Sim.3. However, the order of Eq.(13) in Sim.3 is linear (i.e., $q = 1$), whereas it is quadratic in Sim.6. In contrast with the results of Sim.3, this tripartite deadlock relation at an initial point in time, dissolves as time proceeds, as can be seen in Fig.19. On the one hand, self-similarities of members no longer increase as time proceeds in marked contrast to those shown in Fig.9 of Sim.3. On the other hand, angles from A to B as well as B to C converge to π, while the angle from C to A converges to 0. Such features can be seen in the orbits of these members illustrated in Fig.22. It will be interesting to note that in this figure locations of the three members seem to approach to a line.

It should be noticed that the initial configuration in this simulation is the same as that in Sim.3. Nevertheless, the configuration at iteration 100 is completely different from that, as shown in Fig.19. Moreover, self-similarities of the triad no longer increase monotonically, and after earlier iterations they begin to decrease and then approach to some constants asymptotically, as depicted in Fig.20. Furthermore, orbits of the triad are no longer linear, as shown in Fig.22.

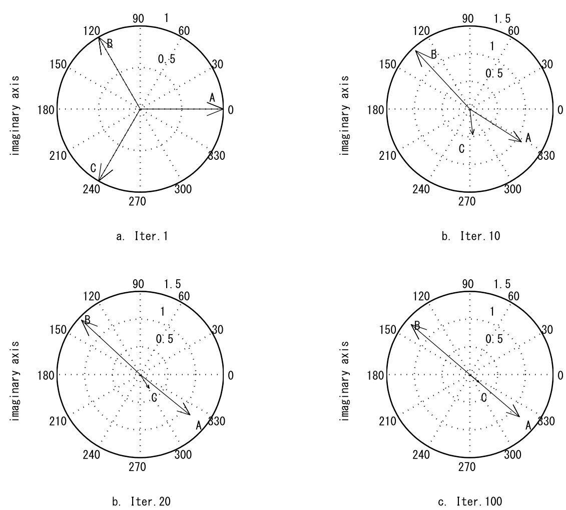

Figure 19: Locomotion of a tripartite in a unidimensional Hilbelt space

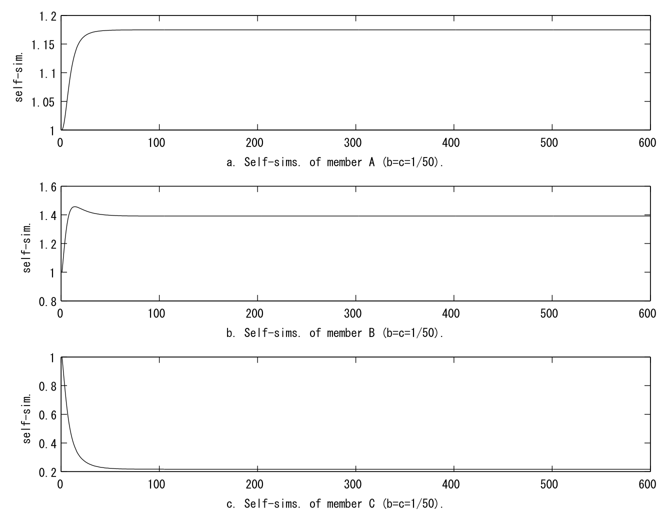

Figure 20: Changes in self-similarities of the tripartite

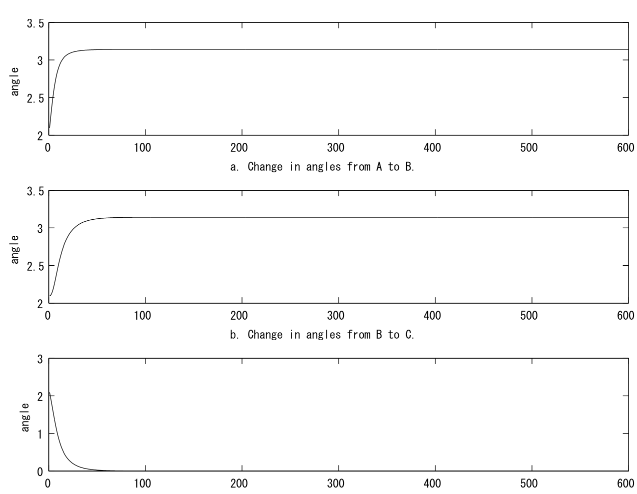

Figure 21: Changes in angles among the tripartite

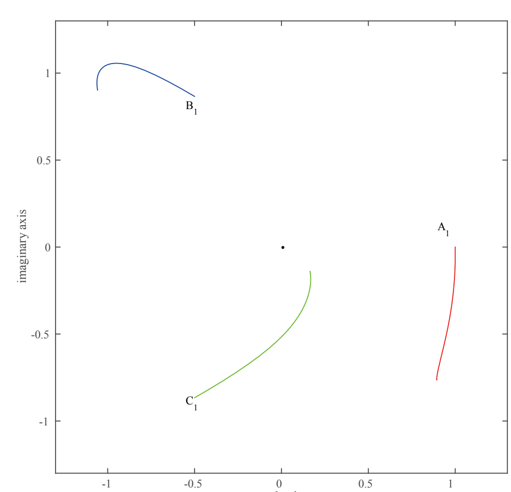

Figure 22: Orbits of the tripartite in simulation 6

Simulation 7: dyad relation, const=0.01i, N=2, n=1000, p=q=1, b=c=1/50

In Sim.7, we examined change in a dyadic relation, whose initial configuration is the same as that shown in Sim.1 and 5, and whose system is linear. However, this system is completely different from those in these simulations in that it includes a complex constant term, $0.01i$, as described in Eq. (15). In this case, a striking feature emerges in change in the angle between the two members at around 100th iteration, as can be seen in Fig.24c. That is, the angle begins to oscillate for a whole, and then it behaves like a *damped oscillator* (see, for exmaple, Thompson & Stewart, 1986). Such oscillations can also be observed in Fig.25, which shows the orbits of the dyad in Sim.7.

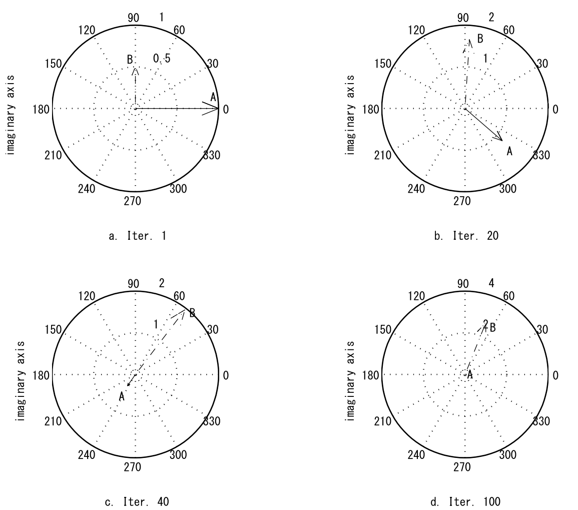

Figure 23: Locomotion of a dyad relation in a unidimensional Hilbelt space

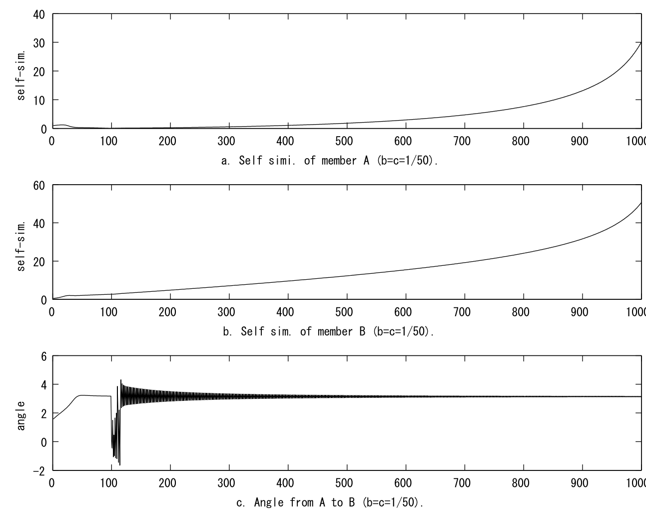

Figure 24: Changes in self-similarities of the dyad (24a, b) and change in the angle (24c)

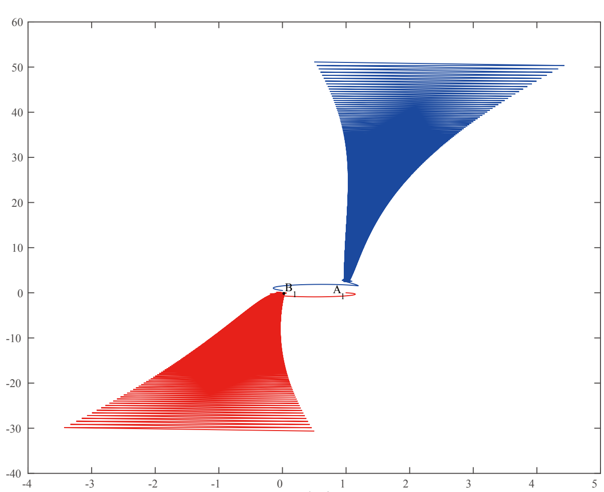

Figure 25: Orbits of the dyad in simulation 7

Simulation 8: triad relation, const=0.0001i, N=3, n=20,000, p=q=1, b=c=1/50

In Sim.8, we examined change in a triad relation which starts with the same configuration in Sim.2. Although the system is linear as in Sim.2, it has a complex constant, $0.0001i$, in Eq. (15). In this case, self-similarities increase after some point in time, and angles among three members exhibit very curious behaviors, as can be inferred from Fig.28. In all of the three figures in Fig.28, there seems to be complex oscillations in angle. Moreover, the orbits of the triad depicted in Fig.29 show interesting and striking behaviors during 20,000 iterations.

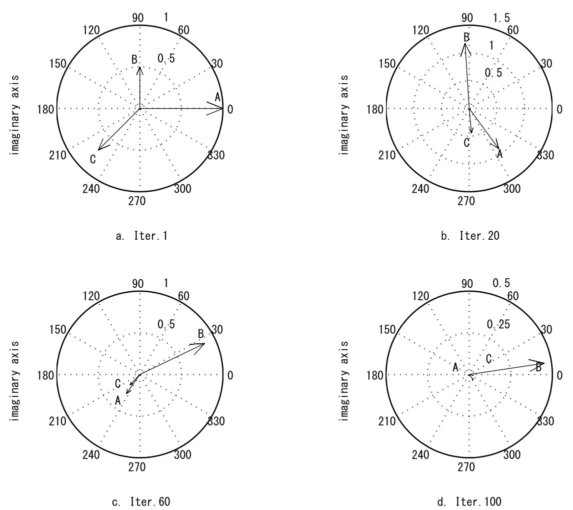

Figure 26: Locomotion of a triad relation in a unidimensional Hilbelt space

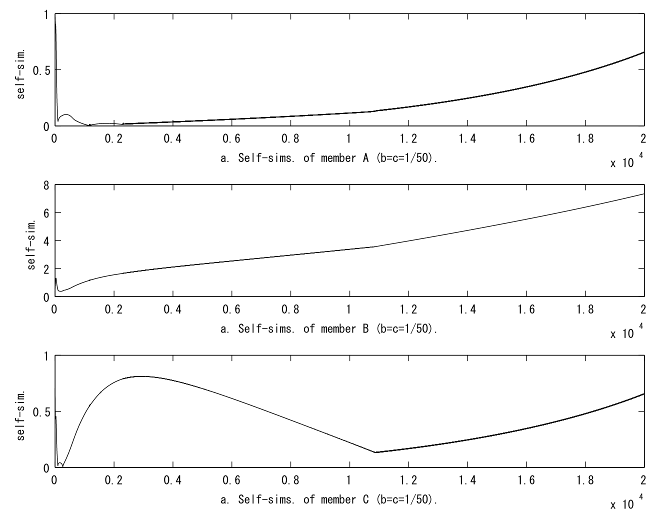

Figure 27: Changes in self-similarities of the triad

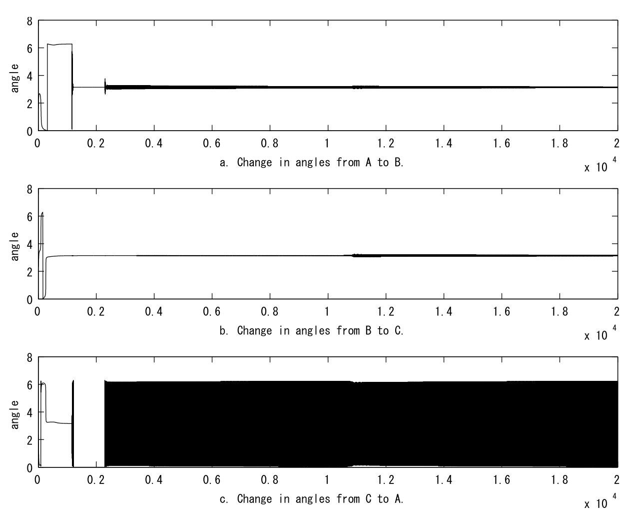

Figure 28: Changes in angles among the triad

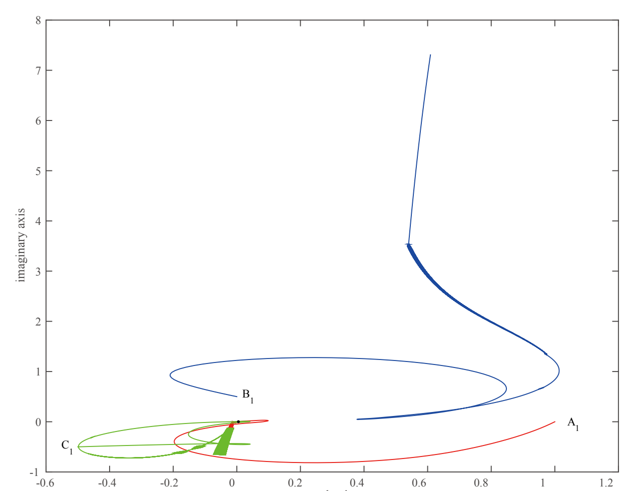

Figure 29: Orbits of the triad in simulation 8

Simulation 9: triad relation, const=0.0001i, N=3, n=8600, p=1, q=2, b=c=1/50

In Sim.9, we examined change in a triad relation in which two of them (members, B and C) like one another but a third (member A) dislikes them both at the initial configuration. Such interpersonal relationships is symmetric. This system includes a complex constant term (0.0001i) and is quadratic. Self-similarities of this system exhibit interesting behaviors as time proceeds, and after long iterations they seem to diverge. As in Sim.8, angles among the three members oscillate in various manners, as shown in Fig.32. Orbits shown in Fig.33 are also reminiscent of such oscillations.

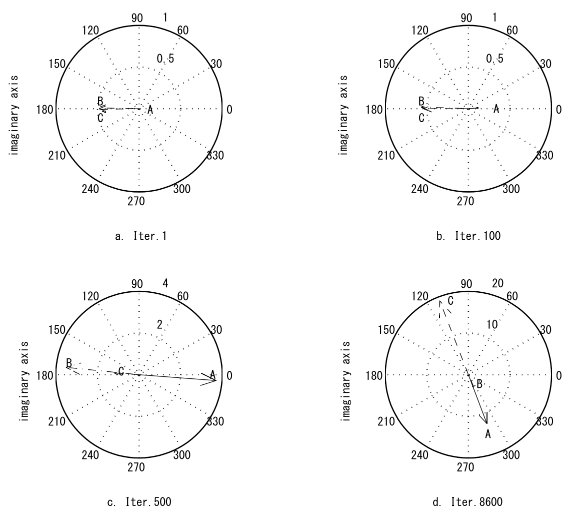

Figure 30: Locomotion of a triad relation in a unidimensional Hilbelt space

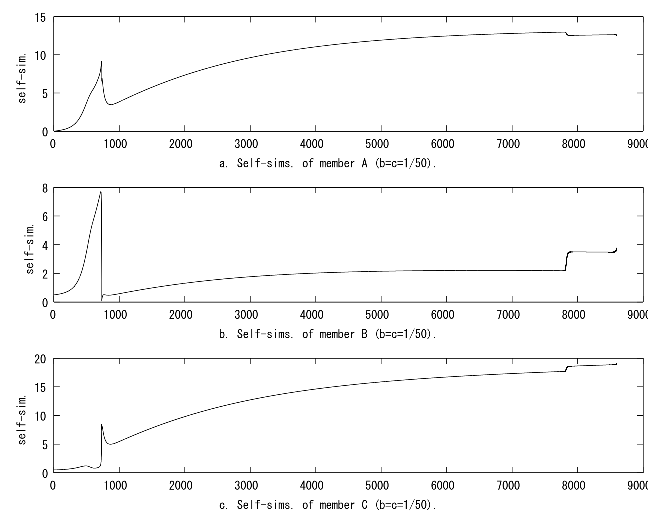

Figure 31: Changes in self-similarities of the triad

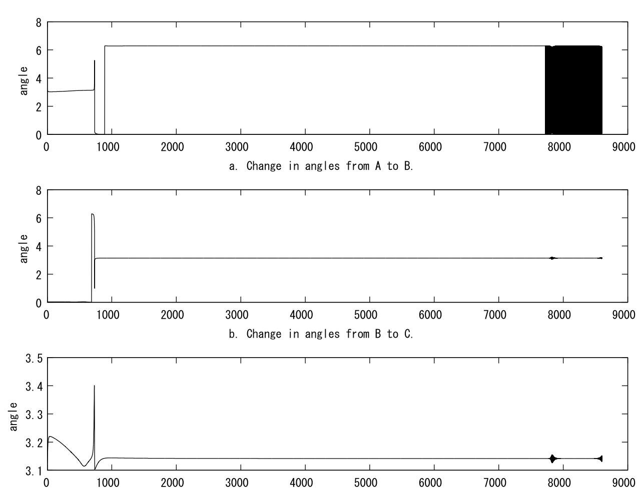

Figure 32: Changes in angles among the triad

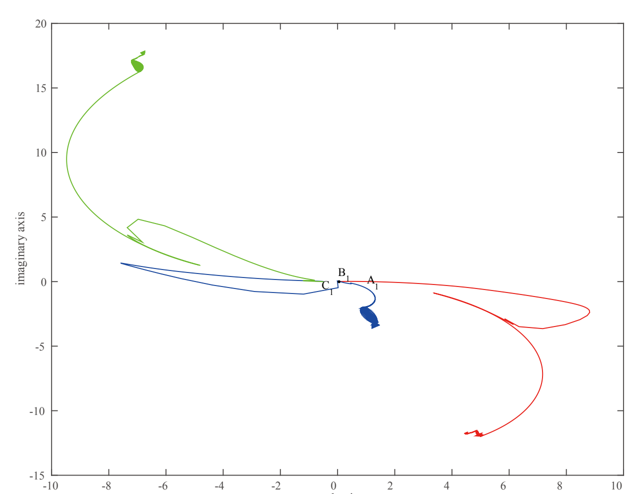

Figure 33: Orbits of the triad in simulation 9

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A simulation study of a Hilbert state space model for changes in affinities among members in informal groups

千野　直仁

要約：

この論文は，人間行動への数理の応用による課題解決に関するワークショップの予稿集論文の補遺についての修正版である．その予稿集論文の補遺において，我々は予稿集論文を完全なものにするために，論文の動機，表と図，などを追加した．図に描かれたいろいろな解曲線は，我々の複素差分方程式モデルが非公式集団の成員間の親近度関係の形成や崩壊に対する膨大な可能なシナリオをカバーすることを示唆している．もとのモデル（Chino, 2002）は有限次元ヒルベルト空間のみならず不定計量空間を状態空間として仮定しているので，このモデルは対象間の非対称な関係が本質的であるところのすべての種類の現象に対する幅広い適用可能性を持つであろう．補遺においては，われわれのモデルに定数の攪乱項が加わった拡張版も提案されている．この攪乱項が可能なシナリオを興味深くかつ劇的に豊かにすることは明白である．我々のモデルと現存する複素差分方程式モデルとの差異についても議論される．最後に，我々は未だ解明されていない幾つかの問題について考察する．

キーワード：有限次元複素ヒルベルト空間，不定計量空間，複素差分方程式モデル，縦断的非対称関係データ行列，n- 体問題，千野・白岩の定理，三すくみ，分岐理論，安定性問題，正則関数