The annealing of an iterative system

Guanglu Gong
glgong@math.tsinghua.edu.cn
Tsinghua University

An iterative system is suggested to find the parameter optimal sites of the mean of a random potential with parameter, based on Kohknen's self-organized learning. Large deviation of Markov chains, developed by Wentzel, is applied to estimate the time of the system process exiting from the different level sets of object function, so that by an annealing procedure, the global minimum can be finally achieved in the sense of convergence in probability.