Reservoir computing with logistic map

R. Arun^(b),^{1,*} M. Sathish Aravindh^(b),^{1,2,3,†} A. Venkatesan,^{4,‡} and M. Lakshmanan^(b),[§]

¹Department of Nonlinear Dynamics, School of Physics, Bharathidasan University, Tiruchirappalli - 620 024, India

²Department of Aerospace, Indian Institute of Technology Madras, Chennai 600 036, India

³Centre of Excellence for Studying Critical Transition in Complex Systems, Indian Institute of Technology Madras, Chennai 600 036, India

Affiliated to Bharathidasan University, Puthanampatti, Tiruchirappalli - 621 007, India

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Recent studies on reservoir computing essentially involve a high-dimensional dynamical system as the reservoir, which transforms and stores the input as a higher-dimensional state for temporal and nontemporal data processing. We demonstrate here a method to predict temporal and nontemporal tasks by constructing virtual nodes as constituting a reservoir in reservoir computing using a nonlinear map, namely, the logistic map, and a simple finite trigonometric series. We predict three nonlinear systems, namely, Lorenz, Rössler, and Hindmarsh-Rose, for temporal tasks and a seventh-order polynomial for nontemporal tasks with great accuracy. Also, the prediction is made in the presence of noise and found to closely agree with the target. Remarkably, the logistic map performs well and predicts close to the actual or target values. The low values of the root mean square error confirm the accuracy of this method in terms of efficiency. Our approach removes the necessity of continuous dynamical systems for constructing the reservoir in reservoir computing. Moreover, the accurate prediction for the three different nonlinear systems suggests that this method can be considered a general one and can be applied to predict many systems. Finally, we show that the method also accurately anticipates the time series of the all the three variable of Rössler system for the future (self-prediction).

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I. INTRODUCTION

Neural networks [also known as artificial neural networks (ANNs)], deep neural networks (DNNs), and recurrent neural networks (RNNs) are subsets of machine learning, and they resemble the human brain by mimicking the way in which biological neurons process information within themselves [1-3]. Reservoir computing (RC) which is a RNN based frame-work, is efficient in training to perform a given task [4-6]. In RC, the network that is the hidden layer is not trained but only the output or readout layer is trained. The computational effort is considerably reduced in RC when compared with RNNs and this makes it a highly efficient and practical approach for various machine-learning tasks [7]. Reservoir computing has been successfully applied in a wide range of applications, including time series prediction [8], spatiotemporal prediction [9], speech recognition [10], image classification [11], etc. Also, chaotic signals that are overlaid are separated using RC. Remarkably, the reservoir need not contain a large complex network and it can be any kind of dynamical system, as long as it is capable of transforming an input into higher-dimensional state and as long as it can be perturbed by input and its output observed. The dynamical system which is rich in its dynamics can act like a high-dimensional system and encode the inputs as a temporal pattern instead of multiplexing the

input in state space as in conventional RC. In 2011, Appeltant et al. showed that inputs can be multiplexed in time rather than space by turning a single nonlinear node as a virtually high-dimensional system [12]. By constructing a reservoir in terms of virtual nodes they have demonstrated the speech recognition task. Dion, Mejaouri, and Sylvestre have achieved RC by constructing a network of virtual nodes multiplexed in time by the dynamics of oscillating silicon beam which exhibits Duffing nonlinearity and proved time series prediction and spoken word recognition [13]. Haynes et al. have shown that a single autonomous Boolean logic element can be used as a physical system [14]. Jensen and Tufte have employed Murali-Lakshmanan-Chua chaotic circuit to provide the nonlinear node and predicted nontemporal tasks [15]. Very recently, Mandal, Sinha, and Shrimali have proved that a single forced driven pendulum can be considered as a single node reservoir in RC and they have predicted the temporal and nontemporal tasks with great accuracy [16].

In this article, following the general methodology for RC [12–16] where the reservoir can be constructed by the virtual nodes, we propose the interesting possibility that one can use as RC just a nonlinear map or the map with a simple trigonometric function, encoding the inputs as temporal patterns instead of a continuous dynamical system. Also, we prove the universality of this method by predicting both non-temporal and temporal tasks. In the case of a nontemporal task, we predict the nature of a polynomial function, and in a temporal task, we predict three nonlinear chaotic systems that include Lorenz, Rössler and Hindmarsh-Rose systems with great accuracy. Also, we train the reservoir and predict the time-series of the variables x, y, and z of the Rössler system

⁴PG & Research Department of Physics, Nehru Memorial College (Autonomous),

^{*}Contact author: arunbdu@gmail.com

[†]Contact author: sathisharavindhm@gmail.com

[‡]Contact author: av.phys@gmail.com

[§]Contact author: lakshman.cnld@gmail.com

by supplying x, y, and z, respectively, as inputs (closed-loop prediction).

The paper is organized as follows: In Sec. II, the prediction for the nontemporal task is discussed to predict a polynomial function, and in Sec. III, the temporal task is explained to predict three nonlinear systems, namely, the Lorenz, Rössler, and Hindmarsh-Rose oscillators using the logistic map as a reservoir for the prediction. We have also predicted the closedloop task for Rössler system and investigated the performance of the RC against hyper-parameters. In Appendix A, both the nontemporal and temporal tasks are predicted out by incorporating an additional simple trigonometric series function as a reservoir, and in Appendix B the dynamical behavior of the logistic map is briefly discussed for ready reference. Finally, we present our conclusion in Sec. V.

II. PREDICTION FOR NONTEMPORAL TASK

For a nontemporal task we consider the prediction of a seventh-degree polynomial f(x) = (x - 3)(x - 2)(x - 3)(x -1)x(x+1)(x+2)(x+3) for $u_{\min} \leq x \leq u_{\max}$. From a few available samples $(x_i, f(x_i))$ [= (u_i, v_i) for convenience] between the chosen limits u_{\min} and u_{\max} , where i = $1, 2, 3, \ldots, L$, a state vector matrix R of the reservoir is formed and then a weight matrix W corresponding to the linear transformation between the actual output and the reservoir state vector matrix is determined by training the reservoir. Furthermore, the polynomial is predicted for the complete set of x values between u_{\min} and u_{\max} by using the obtained weight matrix. Two row vectors u and v of size $1 \times L$ are formed from the samples (u_i, v_i) as $u = [u_1, u_2, \dots, u_i, \dots, u_L]$ and $v = [v_1, v_2, \dots, v_i, \dots, v_L]$. The state vector matrix of the reservoir is constructed by L column vectors corresponding to each input u_i , i = 1, 2, ..., L. Each input is multiplexed, forming virtual nodes, and state vector of size $L \times 1$ corresponding to each input is formed. For multiplexing, each input element u_i is supplied to the logistic map equation

$$\omega_{n+1} = a_i \omega_n (1 - \omega_n), \quad i = 1, 2, \dots L,$$
 (1)

via a_i through the linear transformation

$$a_i = a_{\min} + \left(\frac{a_{\max} - a_{\min}}{u_{\max} - u_{\min}}\right)(u_i - u_{\min}).$$
 (2)

The quantities a_{\min} and a_{\max} in Eq. (2) can be chosen accordingly for the best prediction and can also be chosen based on the requirement of using chaotic or nonchaotic region, in the bifurcation diagram of the logistic map (1), for better prediction (see Fig. 1). Equation (1) is iterated for $\omega_1, \omega_2, ..., \omega_P$ corresponding to each a_i . The initial value of $\omega = \omega_0$ is taken as 0.95 throughout this paper. *P* is a hyperparameter, i.e., it can be tuned to enhance the accuracy in prediction. Therefore, we can generate *P* number of ω for each a_i as $\omega_1^i, \omega_2^i, \ldots, \omega_P^i$. The input u_i is then multiplexed via a_i by $\omega_1^i, \omega_2^i, \ldots, \omega_P^i$. A reservoir state vector (column vector) Y_i corresponding to a_i with size ($P \times 1$) is formed from the data points $\omega_1^i, \omega_2^i, \ldots, \omega_P^i$ as

$$Y_i = \left[\omega_1^i, \omega_2^i, \dots, \omega_P^i\right]^T.$$
(3)

Similarly, the reservoir state vectors Y_1, Y_2, \ldots, Y_L for L inputs are computed corresponding to the choice of parameters



FIG. 1. Bifurcation diagram of the logistic map. The vertical dashed line separates the periodic region and chaotic region (a > 3.57). The periodic regions include period-1 region (1.0 < a < 3.0), period-2 cycle region (3.0 < a < 3.449), period-4 cycle region (3.449 < a < 3.544112), and so on (see for example, Ref. [18]).

 $a_1, a_2, a_3, \ldots, a_L$, respectively, and they are stacked together to from a reservoir state vector matrix $R = [Y_1, Y_2, \ldots, Y_L]$ with the size $P \times L$ as

The linear transformation between the vector v and the reservoir state vector matrix R is given by (see Fig. 2)

$$v = W_n R, \tag{5}$$



FIG. 2. A schematic diagram for training with the logistic map. The input u_i is linearly transformed into a_i and then supplied to the logistic map to form virtual nodes for the reservoir. V_i , i = 1, 2, ..., L is the output generated from the reservoir. The iterated values of the logistic map $(\omega_k^i, k = 1, 2, ..., P)$ are indicated as red dots. W_k , k = 1, 2, ..., P, are the components of the weight matrix W. The black dotted lines inside the reservoir indicate the internal computations of the reservoir.

where W_n is the weight matrix for the nontemporal (*n*) task case with size $(1 \times P)$ and it can be obtained from the reservoir state vector matrix *R* and the actual output vector *v* by Eq. (5) as

$$W_n = vR^{-1} \tag{6}$$

by employing the Moore-Penrose pseudoinverse [17].

Using the above weight matrix W_n , the polynomial f(x) can be predicted for *L* new inputs $u' = [u'_1, u'_2, ..., u'_L]$ for which the output is unknown by

$$V = W_n R'. \tag{7}$$

The L elements of u' can be random or uniform between $x = u_{\min}$ and $x = u_{\max}$. The matrix R' in Eq. (7) is the reservoir state vector matrix constructed for u' by the same procedure discussed above. We predict the polynomial f(x) for L (=100) number of xs uniformly distributed between $u_{\min} = -3$ and $u_{\text{max}} = +3$. It is plotted in Fig. 3(a) in the absence of noise. The parameters are kept as P = 100, $a_{\min} = 2.1$, and $a_{\max} =$ 2.2. The solid blue line indicates the actual result and the red open circles indicate the prediction that matches well with the actual result. To verify the efficiency of this procedure in prediction over noise, both the input and output of the samples (u_i, v_i) are supplied along with the strength of the noise $\delta = 0.1$ (i.e., the random noise is generated between $-\delta$ and $+\delta$ using uniform distribution function). The weight matrix W_n is then obtained corresponding to these noisy samples and then the prediction is made for the uniformly distributed xs (along with noise) between -3 and +3 as discussed before. In Fig. 3(b), the predicted output plotted by red downward triangles match well with the target values plotted by the blue upward triangles. To confirm the prediction in the chaotic region corresponding to $a_{\min} = 3.8$ and $a_{\max} = 3.9$, the polynomial is predicted for P = 20 with the strength of the noise being 0.1 and the result is plotted in Fig. 3(c). From Fig. 3 we can clearly observe that the polynomial is accurately predicted in both the cases of absence and presence of noise, for the bifurcation parameter a in the chaotic as well as the nonchaotic regions. Statistically, the accuracy of the prediction with the target is measured by the root mean square error (RMSE) E_R :

$$E_R = \sqrt{\sum_{i=1}^{L} (v_i - V_i)^2 / L},$$
(8)

and the normalized root mean square error (NRMSE) E_{NR} :

$$E_{NR} = \frac{E_R}{\sum_{i=1}^{L} (V_i - V_{avg})^2 / L}.$$
 (9)

The set v_i is the actual output value set for the corresponding predicted output set V_i . V_{avg} is the mean of the output set V_i . In the above nontemporal task for predicting the polynomial f(x) the values of (RMSE, NRMSE) are calculated as $(3.475 \, 412 \times 10^{-3}, 2.305 \, 818 \times 10^{-6})$ and $(6.152 \, 246 \times 10^{-2}, 3.976 \, 396 \times 10^{-5})$ corresponding to the absence [Fig. 3(a)] and presence [Fig. 3(b)] of noise, respectively, for the nonchaotic region and $(6.689 \, 998 \times 10^{-2}, 4.1269 \times 10^{-5})$ corresponding to the chaotic region [Fig. 3(c)].



FIG. 3. Prediction of the polynomial f(x) = (x - 3)(x - 2)(x - 1)x(x + 1)(x + 2)(x + 3) for x between -3 and +3 for (a) $a_{\min} = 2.1$, $a_{\max} = 2.2$, P = 100, $\delta = 0$, (b) $a_{\min} = 2.1$, $a_{\max} = 2.2$, P = 100, $\delta = 0.1$, and (c) $a_{\min} = 3.8$, $a_{\max} = 3.9$, P = 20, $\delta = 0.1$. Here L = 100, $u_{\min} = -3$, and $u_{\max} = 3$.

Here, one may note that the prediction for f(x) has been done with $a_{\min} = 2.1$ and $a_{\max} = 2.2$ in the nonchaotic region and $a_{\min} = 3.8$ and $a_{\max} = 3.9$ in the chaotic region. The input is supplied through the small window (i.e., $\Delta a = a_{\max} - a_{\min} = 0.1$) of the parameter *a* of the logistic map. The parameter window is small and cannot be increased more than 0.1 while maintaining the RMSE below 1.0 for better prediction.

We also note that the parameter window can be increased and the polynomial function can be predicted over a wider range of *a*, including the chaotic regime, by forming a simple finite series of trigonometric functions from the values obtained through the logistic map (ω_i , i = 1, 2, ..., P). The details are given in Appendix A.

Furthermore, the performance of the reservoir over the strength of noise in predicting the polynomial is investigated



FIG. 4. Variation of RMSE with respect to the strength of noise for the nonchaotic (red) and chaotic (blue). Here, $u_{\min} = -3.2$ and $u_{\max} = 3.2$.

by plotting the RMSE against the strength of noise for $a_{\min} = 2.1$ and $a_{\max} = 2.2$ while P = 100 and for $a_{\min} = 3.8$ and $a_{\max} = 3.9$ while P = 20 in Fig. 4. It clearly shows that, when the logistic map operates in the chaotic and nonchaotic regions, the value of the RMSE is maintained below 1.0 as long as the strength of the noise is below 0.36 and 0.62, respectively. Beyond these strengths the error increases considerably.

III. PREDICTION FOR TEMPORAL TASK

In this section we perform the temporal task of predicting the time series of one variable of a nonlinear system by supplying the time series of another variable of the same system as input. We consider three different nonlinear systems, namely, the Lorenz, Rössler, and Hindmarsh-Rose oscillators, and predict their y(t) variable from that of x(t). This temporal task of predicting the time series requires a sequential form of input of the past data to predict the future. For this temporal task, let the total number of samples available for training be L and the samples be given by $(x_i(t), y_i(t))$, where i = 1, 2, ..., L. For convenience let $(u_i, v_i) = (x_i(t), y_i(t))$. Unlike the nontemporal task that we discussed in the previous section, these samples (u_i, v_i) are sequential data corresponding to time $t = t_1, t_2, t_3, ..., t_L$. Here the u_i and v_i can be denoted as inputs and outputs, respectively, and their corresponding state vectors are given by the row vectors u = $[u_1, u_2, \ldots, u_L]$ and $v = [v_1, v_2, \ldots, v_L]$. The reservoir state vector Z_i corresponding to the input u_i is constructed as $Z_i =$ $[g_0Y_{i-m},\ldots,g_{m-1}Y_{i-1},g_mY_i]^T$ along with *m* previous inputs to bring the effect of past memory in prediction. Here, the finite memory parameter m is a hyperparameter. Also, Y_k , $k = i - m, i - m + 1, \dots, i$, corresponding to the input u_k , $k = i - m, i - m + 1, \dots, i$, is similarly constructed as a column vector with size $(P \times 1)$ by Eq. (3), using Eqs. (1) and (2), in the same way explained above for the nontemporal task. Here g_i , j = 1, 2, ..., m are the weights assigned to Y_k , $k = i - m, i - m + 1, \dots, i$. The values of g_i are uniformly distributed in the range [0,1] and hence $g_0 = 0$ and $g_m = 1$. Therefore, the size of the reservoir state vector Z_i for the temporal task is $(mP \times 1)$. Similarly, all the reservoir state vectors Z_1, Z_2, \ldots, Z_L corresponding to the inputs $u_i, i = 1, 2, \ldots, L$, respectively, are obtained and the reservoir state vector matrix *R* is formed by staking them together as $R = [Z_1, Z_2, ..., Z_L]$. Since $g_0 = 0$ the reservoir state vector matrix R is constructed

for the samples
$$(u_i, v_i)$$
, $i = 1, 2, \ldots, L$ as

with the size of $(mP \times L)$. Using the above matrix R the weight matrix W_t for this temporal (t) task can be obtained as

$$W_t = vR^{-1}. (11)$$

The size of the weight matrix W_t is $(1 \times mP)$. After obtaining the weight matrix W_t , the outputs corresponding to the new set of sequential data inputs $u' = [u_2, u_3, \dots, u_{L+1}]$ are predicted for the output $V = [V_2, V_3, \dots, V_{L+1}]$ using the relation

$$V = W_t R'. \tag{12}$$

Here R' is the revised reservoir state vector matrix for the new set of inputs. Similarly, the process is repeated to predict the outputs for the successive set of sequential inputs.

A. Lorenz system

The Lorenz system, governed by the equations

$$\dot{x} = 10(y - x),$$

 $\dot{y} = x(28 - z) - y,$
 $\dot{z} = xy - (8/3)z,$ (13)

is predicted for the variable y(t) from the input x(t). The predictions are shown from t = 50 to t = 100 in Figs. 5(a) and 5(b) in the absence and presence of noise, respectively, where the actual output i.e., target is plotted in green solid line and the prediction is plotted as red dashed line. The strength of the noise has been taken as 0.01. The prediction is made with the choice of the parameters as $a_{\min} = 1$, $a_{\text{max}} = 2$, $u_{\text{min}} = -17$, $u_{\text{max}} = 17$, P = 3, and m = 100. The training is done from t = 40.00 to t = 49.99 with 1000 data points and the prediction is made from t = 50.00 to t = 99.99as shown in Figs. 5(a) and 5(b). From Figs. 5(a) and 5(b) we can observe that the prediction is good and matches well with the target. The root mean square error (RMSE) is calculated for the prediction between the times t = 50 and $t = 1000 (95\ 000\ data\ points)$ as $1.541\ 608 \times 10^{-3}$ in the absence of noise and 7.168561×10^{-2} in the presence of noise. The initial conditions for training as well as prediction are $(x^*, y^*, z^*) = (25, 18, 120)$ and the time step is kept as 0.01 for the generation of input x(t) and prediction of output y(t). It has been verified that the prediction is made even after t = 1000 with good accuracy. We have also indicated the (rescaled) Lyapunov time $t_L = t\lambda_{max}$, where λ_{max} is the maximal Lyapunov exponent, in each of the panels of Fig. 5 and also in Figs. 6 and 7 below for other systems.



FIG. 5. Prediction of Lorenz system for y(t) from the input x(t) for the strengths of (a) $\delta = 0$ and (b) $\delta = 0.01$. Here, $a_{\min} = 1$, $a_{\max} = 2$, $u_{\min} = -17$, $u_{\max} = 17$, P = 3, and m = 100. In each of the figures, we have also indicated the Lyapunov time $t_L = t \cdot \lambda_{\max}$, where $\lambda_{\max} = 0.906$ is the maximal Lyapunov exponent of the Lorenz system [19].

B. Rössler system

The Rössler system, governed by the equations

$$\dot{x} = -y - z,$$

 $\dot{y} = x + 0.2y,$
 $\dot{z} = 0.2 + z(x - 5.7),$ (14)

is predicted and plotted in Figs. 6(a) and 6(b) in the absence and presence of the noise, respectively, for the parameters $a_{\min} = 1$, $a_{\max} = 2$, $u_{\min} = -10$, $u_{\max} = 12$, P = 3, and m = 100. Here the strength of the noise is 0.01. In both the figures the target is plotted by solid green line and the prediction is plotted by dashed red line between the times t = 500.0 and t = 999.9. The training was made with 1000 data points between the times t = 400.0 and t = 499.9. Figures 6(a) and 6(b) imply that the prediction is great for both the cases of absence and presence of noise. The initial conditions $(x^*, y^*, z^*) = (0.1, 0.2, 0.3)$ are taken for the training and prediction. The time step is maintained as 0.1. The root mean square error for the predictions between t = 500and t = 10000 with 95 000 data in the absence and pres-



FIG. 6. Prediction of Rössler system for y(t) from the input x(t) for the strength of (a) $\delta = 0$ and (b) $\delta = 0.01$. Here, $a_{\min} = 1$, $a_{\max} = 2$, $u_{\min} = -10$, $u_{\max} = 12$, P = 3, m = 100, and $\lambda_{\max} = 0.0714$ [19].

ence of the noise are calculated as $4.660\,823 \times 10^{-2}$ and $5.376\,042 \times 10^{-2}$, respectively.

C. Hindmarsh-Rose system

The Hindmarsh-Rose (HR) system, governed by the equations

$$\dot{x} = y + 3x^2 - x^3 - z + 3.25,$$

$$\dot{y} = 1 - 5x^2 - y,$$

$$\dot{z} = 0.006[4(x + 1.6) - z],$$
 (15)

is predicted for the time between t = 500.0 and t = 999.9in Fig. 7(a) for the absence of noise and in Fig. 7(b) for the presence of noise. The strength of noise is kept here as 0.01. The target is plotted by solid green line and the prediction is plotted by red dashed line. The parameters were chosen as $a_{\min} = 1$, $a_{\max} = 2$, $u_{\min} = -1.2$, $u_{\max} = 1.8$, P = 5, and m = 100. Also, the time step and the initial conditions for the training and prediction are taken as 0.1 and $(x^*, y^*, z^*) =$ (-1.6, 4.0, 2.75) and 0.1, respectively. The training was done with 1000 data points between the times t = 400.0 and t =499.9. The prediction is satisfactory, as shown in Figs. 7(a) and 7(b), and the root mean square error for the predictions between t = 500 and $t = 10\,000$ (95 000 data) is determined



FIG. 7. Prediction of Hindmarsh-Rose system for y(t) from the input x(t) for the strength of (a) $\delta = 0$ and (b) $\delta = 0.01$. Here, $a_{\min} = 1$, $a_{\max} = 2$, $u_{\min} = -1.2$, $u_{\max} = 1.8$, P = 5, m = 100, and $\lambda_{\max} = 0.018$ [20].

as $1.032\,240 \times 10^{-3}$ for the prediction without noise and $1.464\,032 \times 10^{-2}$ with noise.

In the nontemporal task the predictions were made with good accuracy for the parameter window $\triangle a = 0.1$ since the error in the prediction becomes large when $\triangle a > 0.1$. However, in temporal cases, where the nonlinear systems were predicted with $a_{\text{max}} = 2$, $a_{\text{min}} = 1$, and $\triangle a = 1$, the parameter window can be increased up to four. This implies that the temporal cases can be predicted accurately with the parameter *a* in the periodic as well as chaotic ranges of the logistic map. We have predicted the three nonlinear systems for the different ranges of parameter window (i) $(a_{\min}, a_{\max}) = (1, 2)$, (ii) $(a_{\min}, a_{\max}) = (3, 3.4)$, and (iii) $(a_{\min}, a_{\max}) = (3.6, 4)$ corresponding to the regions (logistic map) of period-1, period-2 cycle and chaos in the presence and absence of noise and the results are listed in Table I. The RMSE values listed in Table I confirms the accuracy in the prediction of the three nonlinear systems for the larger parameter windows of a, i.e., in the periodic and chaotic regions of the logistic map.

D. Simultaneous prediction of y(t) and z(t) from x(t)

In the previous sections, only the y(t) of the three nonlinear dynamical systems was predicted from the input x(t). Here, we intend to predict the variables y(t) and z(t) simultaneously



FIG. 8. Prediction of Hindmarsh-Rose system for y(t) and z(t) from the input x(t) without noise. Here, $a_{\min} = 3.6$, $a_{\max} = 4$, $u_{\min} = -1.2$, $u_{\max} = 1.8$, P = 5, and m = 100.

from x(t). The procedure for this simultaneous prediction is given below: To obtain the weight matrix for this prediction the row vector v in Eq. (11) can be replaced by a matrix $[v^y, v^z]^T$ with two row vectors v^y and v^z having output elements $[v_1^y, v_2^y, \dots, v_L^y]$ and $[v_1^z, v_2^z, \dots, v_L^z]$ corresponding to y(t) and z(t), respectively. The reservoir state vector matrix *R* is constructed from the input vector $u = [u_1, u_2, \ldots, u_L]$ corresponding to x(t) as before. After finding the weight matrix W_t (with size $2 \times mP$), both the variables v(t) and z(t) are predicted for the input $u' = [u_2, u_3, \dots, u_{L+1}]$ by the relation given by Eq. (12) for the output $V = [V^y, V^z]^T$. Here $V^{y} = [V_{2}^{y}, V_{3}^{y}, \dots, V_{L+1}^{y}]$ and $V^{z} = [V_{2}^{z}, V_{3}^{z}, \dots, V_{L+1}^{z}]$ are the output vectors corresponding to y(t) and z(t), respectively. The y(t) and z(t) variables of the Hindmarsh-Rose system are predicted from the input x(t) in the absence of noise and plotted in Fig. 8 for $a_{\min} = 3.6$, $a_{\max} = 4$, $u_{\min} = -1.2$, $u_{\text{max}} = 1.8$, P = 5, and m = 100. The figure confirms that the prediction is good and the RMSEs are determined to be 2.922 806 $\times 10^{-4}$ and 3.059 959 $\times 10^{-4}$ for y(t) and z(t), respectively. We have also predicted the self-prediction of x(t)of the Rössler system from the same input x(t) by logistic map and trigonometric series function (for details see the Appendix A).

TABLE I. RMSE and NRMSE values for the three dynamical systems for different ranges of (a_{\min}, a_{\max}) in the presence ($\delta = 0.01$) and absence of noise. Here the values of *P*, *m*, u_{\min} , and u_{\max} for the Lorenz, Rössler, and Hindmarsh-Rose systems are the same as those used in Figs. 5, 6 and 7, respectively.

Dynamical		RMSE	NRMSE
system	(a_{\min}, a_{\max})	$(\delta = 0)$	$(\delta = 0)$
Lorenz	(1, 2)	$1.541608 imes 10^{-3}$	$2.33887324 imes 10^{-5}$
Lorenz	(3.0, 3.4)	$8.99947 imes 10^{-4}$	$1.36539263 \times 10^{-5}$
Lorenz	(3.6, 4)	$7.703143 imes 10^{-4}$	$1.16872192 imes 10^{-5}$
Rössler	(1, 2)	$4.660823 imes 10^{-2}$	2.003829×10^{-3}
Rössler	(3.0, 3.4)	$4.772730 imes 10^{-2}$	$2.05197354 \times 10^{-3}$
Rössler	(3.6, 4)	$4.744061 imes 10^{-2}$	$2.03963365 imes 10^{-3}$
Hindmarsh-Rose	(1, 2)	$1.032240 imes 10^{-3}$	$3.77652143 imes 10^{-4}$
Hindmarsh-Rose	(3.0, 3.4)	$1.538142 imes 10^{-3}$	$5.62739888 imes 10^{-4}$
Hindmarsh-Rose	(3.6, 4)	$2.299932 imes 10^{-3}$	$8.41439563 imes 10^{-4}$
Dynamical		RMSE	NRMSE
system	(a_{\min}, a_{\max})	$(\delta = 0.01)$	$(\delta = 0.01)$
Lorenz	(1, 2)	$7.168561 imes 10^{-2}$	$1.087678029 imes 10^{-3}$
Lorenz	(3.0, 3.4)	$7.286838 imes 10^{-2}$	$1.1057753916 imes 10^{-3}$
Lorenz	(3.6, 4)	$7.221521 imes 10^{-2}$	$1.0959847161 imes10^{-3}$
Rössler	(1, 2)	$5.376042 imes 10^{-2}$	$2.3116406 imes 10^{-3}$
Rössler	(3.0, 3.4)	$5.529051 imes 10^{-2}$	$2.37715542 imes 10^{-3}$
Rössler	(3.6, 4)	$5.481263 imes 10^{-2}$	$2.3564095 imes 10^{-3}$
Hindmarsh-Rose	(1, 2)	$1.464032 imes 10^{-2}$	$5.37781048 imes 10^{-3}$
Hindmarsh-Rose	(3.0, 3.4)	$1.378490 imes 10^{-2}$	$5.06357896 imes 10^{-3}$
Hindmarsh-Rose	(3.6, 4)	$1.440286 imes 10^{-2}$	$5.26906593 imes 10^{-3}$

E. Self-prediction (or) closed-loop prediction

Next, by making use of the above procedure, the timeseries of x(t), y(t), and z(t) of the Rössler system are predicted by using the same x(t), y(t), and z(t) variables, respectively, as input. The results are presented in Figs. 9(a), 9(b), and 9(c), respectively, with the strength of noise $\delta = 0.01$. Here the target is plotted as green line and the prediction is plotted as red dashed line. For x(t) and y(t), the training is made with 5000 data points collected between t = 10.0 and t = 509.9 with the time-space 0.1 and the prediction is made from t = 510.1 to t = 810.0 with the weight matrix W_t obtained at t = 510.0. The weight matrix W_t is determined by $W_t = vR^{-1}$ using the reservoir state vector matrix R formed with the inputs from t = 10.0 to t = 509.9 and the outputs v from t = 10.1 to t = 510.0. In Fig. 9(a), a close prediction with the target up to t = 690 is observed for x(t) for P = 20, $a_{\min} = 3$, $a_{\max} = 3.5$, $u_{\min} = -10$, and $u_{\max} = 15$. The RMSE and NRMSE are determined as 4.272064×10^{-1} and 1.701691×10^{-2} , respectively, for the prediction between t = 510.1 and t = 610. Similarly, as may be observed from Fig. 9(b), the variable y(t) is also closely predicted up to t = 680 with P = 35, $a_{\min} = 3.6$, and $a_{\max} = 4$, $u_{\min} = -15$, and $u_{\max} = 15$. The RMSE and NRMSE are measured as 4.350448×10^{-1} and 1.946701×10^{-2} , respectively, for the prediction between t = 510.1 and t = 610. The z(t) variable is predicted from t = 600.1 to t = 700 with P = 2, $a_{\min} = 1$, and $a_{\max} = 2$, $u_{\min} = -1$, and $u_{\max} = 25$ from the training of 5000 data points between t = 100.0 and t = 599.9. The result is plotted in Fig. 9(c), where we can see that the prediction matches

well with the target up to t = 630 and then a deviation starts to appear. For this prediction, the memory stack in the column vector of the reservoir state vector matrix R is formed with 1000 entries (i.e., m = 1000) with the memory weights 0.001, 0.002, ..., 1.0, instead of m = 100 considered for predicting x(t) and y(t). The RMSE and NRMSE are determined as 1.147 877 and 1.520 118 × 10⁻¹ for the prediction between t = 600.1 and t = 630.0.

F. Higher-dimensional system

The applicability of our methodology of reservoir is further verified for the four-dimensional chaotic system considered by Qi *et al.* [21] as given below:

$$\dot{x}_1 = a(x_2 - x_1) + x_2 x_3 x_4,$$

$$\dot{x}_2 = b(x_1 + x_2) - x_1 x_3 x_4,$$

$$\dot{x}_3 = -c x_3 + x_1 x_2 x_4,$$

$$\dot{x}_4 = -d x_4 + x_1 x_2 x_3.$$
 (16)

In Figs. 10(a), 10(b), and 10(c) the variables x_2 , x_3 , and x_4 are predicted from the inputs x_1 , x_2 , and x_3 , respectively for the duration of time from t = 10 to t = 15.0. For the given inputs the above system is numerically solved with the initial conditions (0.1,0.2,0.3,0.4) for (x_1, x_2, x_3, x_4) and for a = 35, b = 10, c = 1, and d = 25. The step size for time is kept as 0.001. The training is done from t = 9.000 to 9.999 with L = 1000 data points and the prediction is shown from 10.0 to 15.0. The values of P, a_{\min} , a_{\max} , u_{\min} ,



FIG. 9. Prediction of Rössler system for (a) x(t) when P = 20, $a_{\min} = 3$, $a_{\max} = 3.5$, $u_{\min} = -10$, $u_{\max} = 15$, m = 100, and L = 5000, (b) y(t) when P = 35, $a_{\min} = 3.6$, $a_{\max} = 4$, $u_{\min} = -15$, $u_{\max} = 15$, m = 100, and L = 5000, and (c) z(t) when P = 2, $a_{\min} = 1$, $a_{\max} = 2$, $u_{\min} = -1$, $u_{\max} = 25$, m = 1000, and L = 5000, from the inputs x(t), y(t), and z(t), respectively, for a strength of noise of 0.01.

and u_{max} are kept as 3, 3.6, 3.9, -6, and 10, respectively. Here, the strength of noise is taken as zero. From Fig. 10 we can observe that the predictions for x_2 , x_3 , and x_4 are exact. The accuracy is maintained for a long time and the (RMSE, NRMSE) are determined for the time period between t = 10.0 to t = 100.0 as $(3.766656 \times 10^{-2}, 1.074041 \times 10^{-2})$, $(2.549922 \times 10^{-2}, 0.09876749 \times 10^{-2})$ and $(2.098983 \times 10^{-3}, 1.65217 \times 10^{-3})$, respectively.

IV. PERFORMANCE OF RESERVOIR COMPUTING

The performance of the reservoir against the hyperparameters a_{\min} , a_{\max} , P, and L are discussed here for both



FIG. 10. Prediction of the four-dimensional system for the variable (a) x_2 from the input x_1 , (b) x_3 from the input x_2 , and (c) x_4 from the input x_3 . Here P = 3, L = 1000, $a_{\min} = 3.6$, $a_{\max} = 3.9$, $u_{\min} = -6$, $u_{\max} = 10$, and m = 100.

the temporal and nontemporal tasks. In Figs. 11(a)-11(c), for the prediction of the seventh-degree polynomial function discussed in Sec. II, the logarithmic values of RMSE are plotted against the upper limit of bifurcation value of the logistic map a_{max} , the number of iterations of the logistic map P and the length of the inputs L, respectively, for the noise strength 0.1, L = 100 and $u_{\min} = -3.2$, $u_{\max} = 3.2$. In Fig. 11(a) log₁₀(RMSE) is plotted for different values of a_{\min} , 1.0 (red), 2.0 (blue), 3.2 (magenta), and 3.5 (black) for P = 100 and 3.5 (green) for P = 20. From Fig. 11(a), we can observe that if the value of a is in the nonchaotic region, the error in the prediction increases when the difference between a_{max} and a_{min} increases. If a is in the chaotic region, the error becomes large when P is large and can be reduced by decreasing the value of P. In Fig. 11(b), the log_{10} (RMSE) is plotted against the number of iterations P for (a_{\min}, a_{\max}) : (2.1,2.2),





FIG. 11. $\log_{10}(\text{RMSE})$ of the polynomial prediction task against (a) a_{max} when P = 100 and L = 100, (b) logistic map iteration length P when $a_{\text{min}} = 2.1$, $a_{\text{max}} = 2.2$ (red); $a_{\text{min}} = 3.57$, $a_{\text{max}} = 3.58$ (blue); and $a_{\text{min}} = 3.8$, $a_{\text{max}} = 3.9$ (magenta), and (c) input length L when P = 100 and $a_{\text{min}} = 2.1$, $a_{\text{max}} = 2.2$. Here, $u_{\text{min}} = -3.2$, $u_{\text{max}} = 3.2$, and the noise strength is 0.1.

(3.57,3.58), and (3.8,3.9) by the red, blue, and magenta lined points, respectively, while L = 100. From Fig. 11(b) we can identify that, if *a* is in the nonchaotic region, i.e., $a_{\min} = 2.1$, $a_{\max} = 2.2$, the error reduces drastically once the value of *P* increases above 10, whereas in the region which is identified as the edge of chaos ($a_{\min} = 3.57$, $a_{\max} = 3.58$) or in the chaos region ($a_{\min} = 3.8$, $a_{\max} = 3.9$), the error reduces initially with *P* and then increases considerably while increasing the value of *P*. In Fig. 11(c), where $\log_{10}(\text{RMSE})$ is plotted against the number of input length *L* for P = 100, $a_{\min} = 2.1$, and $a_{\max} = 2.2$, we observe that the error can be minimized when the length of the input *L* is increased above 40.

To investigate the performance of the reservoir for the temporal task, Fig. 12(a) is plotted for the RMSE (for the

FIG. 12. Prediction of y from x from the Lorenz system for (a) RMSE against a_{max} when P = 3 and L = 1000, (b) $\log_{10}(\text{RMSE})$ against P for L = 1000 when (i) $a_{\text{min}} = 1$, $a_{\text{max}} = 2$ (red), (ii) $a_{\text{min}} = 3.57$, $a_{\text{max}} = 3.58$ (blue), and (iii) $a_{\text{min}} = 3.8$, $a_{\text{max}} = 3.9$ (magenta), and (c) $\log_{10}(\text{RMSE})$ against L when P = 3 and $a_{\text{min}} = 1$, $a_{\text{max}} = 2$. Here, $u_{\text{min}} = -17$, $u_{\text{max}} = 17$ and the noise strength is 0.01.

prediction of y from x of the Lorenz system) against a_{max} for different values of $a_{\text{min}} = 1.5$ (red), 3.2 (blue), 3.5 (magenta), and 3.6 (black) while P = 3, L = 1000, $u_{\text{min}} = -17$, and $u_{\text{max}} = 17$. From Fig. 12(a) we can understand that the error is small and there is no impact on the RMSE by changing the values of a_{min} and a_{max} . Figures 12(b) and 12(c) are plotted for log₁₀(RMSE) against P when L = 1000 and L when P = 3, respectively, for $u_{\text{min}} = -17$ and $u_{\text{max}} = 17$. In Fig. 12(b) the red, blue, and magenta lined points correspond to the nonchaotic region ($a_{\text{min}} = 1$, $a_{\text{max}} = 2$), edge of chaos ($a_{\text{min}} = 3.57$, $a_{\text{max}} = 3.58$), and chaotic region ($a_{\text{min}} = 3.8$, $a_{\text{max}} = 3.9$), respectively. From Fig. 12(b) we can observe that irrespective to the region of a the error in the



FIG. 13. The schematic diagram for training with trigonometric function. The input u_i is linearly transformed into a_i and then is supplied into logistic map to form a time varying function. V_i , i = 1, 2, ..., L is the output generated from the reservoir. The W_k , k = 1, 2, ..., P are the components of the weight matrix W. The black dotted lines inside the reservoir indicate the internal computations of the reservoir.

prediction becomes very small at low values of *P* and gets enhanced slightly for large values of *P*. Figure 12(c), which has been plotted for $a_{\min} = 1$ and $a_{\max} = 2$, confirms that the error drastically reduces when the length of the input *L* increases above 300.

V. CONCLUSION

We have successfully demonstrated that both temporal and nontemporal tasks can be predicted well by constructing a reservoir using the well-known nonlinear map, that is the logistic map, or the map with a simple trigonometric series (when needed) in reservoir computing. The logistic map is used to transform the input into a higher-dimensional system by constructing virtual nodes. We have predicted a seventhorder polynomial for nontemporal tasks and three nonlinear systems, namely, the Lorenz, Rössler, and Hindmarsh-Rose oscillators, for temporal tasks with a logistic map. The polynomial is accurately predicted in the absence and presence of noise, with the root mean square error of 3.475412×10^{-3} and 6.152246×10^{-2} , respectively. Also, we have predicted the three nonlinear dynamical systems for the variable y(t) from the input x(t) in the presence and absence of



FIG. 14. The prediction of polynomial f(x) = (x - 3)(x - 2)(x - 1)x(x + 1)(x + 2)(x + 3) between -3 and +3 in the absence of noise with $a_{\min} = 3$ and $a_{\max} = 3.5$. Here L = 100, P = 100, $u_{\min} = -3$, and $u_{\max} = 3$.





FIG. 15. Prediction of Rössler system for x(t) from the input x(t) for the strength of noise 0.01 by (a) trigonometric function with P = 5, N = 100, $t_N = 10$, $a_{\min} = 1$, and $a_{\max} = 3.5$.

noise with a strength of 10^{-2} . The root mean square errors for the Lorenz, Rössler, and Hindmarsh-Rose systems, are determined as 1.541608×10^{-3} , 4.660823×10^{-2} , and 1.03224×10^{-3} , respectively, in the absence of noise. The same errors are determined as 7.168561×10^{-2} , $5.376042 \times$ 10^{-2} , and 1.464032×10^{-2} , respectively, in the presence of noise strength 10^{-2} . The low values of the root mean square error for both the temporal and nontemporal tasks confirm that the accuracy of the above method is quite satisfactory and that it can be employed as an effective reservoir in reservoir computing. We have also, predicted the time-series of x, y, and z variables of the Rössler system under the closed-loop task i.e., without taking the true values of other inputs as input, and have obtained the RMSE as 4.272064×10^{-1} , 4.350448×10^{-1} and 1.147 877, respectively. The method has also been demonstrated well for the four-dimensional system [Eq. (16)]. The parameter window for the input is increased by constructing a simple trigonometric series for



FIG. 16. The iterated values of ω_n from logistic map equation Eq. (1) when (a) a = 2.0, (b) a = 3.2, (c) a = 3.5, (d) a = 3.55, (e) a = 3.6, and (f) a = 3.8 while $\omega_0 = 0.95$.

time multiplexing the input with virtual nodes. The time series of x(t) of the Rössler system is predicted with good accuracy by the logistic map as well as with the trigonometric series. Also, the self-prediction of the remaining two state variables y(t) and z(t) of the same system and the three state variables of the other two nonlinear systems are verified (results not shown here) by the logistic map and trigonometric series.

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APPENDIX A: MULTIPLEXING WITH A SIMPLE TRIGONOMETRIC SERIES

In Sec. II the polynomial was predicted with the parameter window $\triangle a = 0.1$ and it was mentioned that the error will become large when the range is increased further. If there is a requirement for supplying large number of data as input the parameter window should be large enough to accommodate the inputs and it will be preferable if the value of $\triangle a$ is ≥ 0.5 . Here, we discuss a methodology to increase the size of the parameter window to predict the polynomial in the nontemporal task by constructing a simple trigonometric function formed by the iterated values of logistic map $\omega_1^i, \omega_2^i, \ldots, \omega_p^i$ corresponding to each input u_i . The input u_i is then multiplexed in time via a_i by a simple trigonometric series function given by (see Fig. 13)

$$y^{i}(t) = \sum_{k=1}^{k=P} \sin\left(\omega_{k}^{i}t\right).$$
(A1)

From Eq. (A1), one can collect N data points $y_1^i, y_2^i, \ldots, y_N^i$ for $y^i(t)$ at $t = t_j$, where $j = 1, 2, \ldots, N$ corresponding to u_i . Here the step size $(t_{j+1} - t_j)$ is given by t_N/N , and $t_0 =$ 0 and t_N are the initial and final values of t, respectively. N is the total number of data points we intend to collect corresponding to each u_i or a_i for the prediction. Here, t_N and N are the hyperparameters. t_0 is taken as zero for this entire work. A reservoir state vector (column vector) Y_i corresponding to a_i and u_i is formed with size $(N \times 1)$ from the data points $y_1^i, y_2^i, \ldots, y_N^i$ as $Y_i = [y_i^1, y_i^2, \ldots, y_i^N]^T$. After constructing the reservoir state vectors Y_1, Y_2, \ldots, Y_L corresponding to u_1, u_2, \ldots, u_L (L inputs) using Eq. (A1), they are stacked together to from a reservoir state vector matrix $R = [Y_1, Y_2, \ldots, Y_L]$ with the size $N \times L$ as

$$R = \begin{bmatrix} y_1^1 & y_1^2 & y_1^3 & \dots & y_1^L \\ y_2^1 & y_2^2 & y_2^3 & \dots & y_2^L \\ y_3^1 & y_3^2 & y_3^3 & \dots & y_3^L \\ \dots & \dots & \dots & \dots & \dots \\ y_N^1 & y_N^2 & y_N^3 & \dots & y_N^L \end{bmatrix}.$$
 (A2)

From the reservoir state vector matrix R and the output vector v the weight matrix W_{nt} for the nontemporal task is obtained by using Eq. (6) and the output is predicted as given by Eq. (5). The polynomial f(x) is predicted based on this procedure and plotted in Fig. 14 without noise for the parameter window $\triangle a = 0.5$. The parameters are $a_{\min} =$ 3.0 and $a_{\text{max}} = 3.5$, P = 5, N = 100, $t_0 = 0$, and $t_N = 10$. The solid blue line is for target and the red open circle is for prediction. The RMSE is determined as $6.896466 \times$ 10^{-2} . This procedure of trigonometric series can also be used to predict temporal tasks with reservoir matrix constructed by $R = [Z_1, Z_2, ..., Z_L]$ similar to the construction procedure used for temporal task discussed in Sec. III above. Here the reservoir state vector Z_i corresponding to the input u_i is given by $Z_i = [g_0 Y_{i-m}, \ldots, g_{m-1} Y_{i-1}, g_m Y_i]^T$ along with *m* previous inputs, where $Y_i = [y_1^i, y_2^i, \dots, y_N^i]^T$. The data points $y_1^i, y_2^i, \ldots, y_N^i$ for the input u_i are obtained from Eq. (A1) instead of $\omega_1^i, \omega_2^i, \ldots, \omega_P^i$ obtained from logistic map.

By making use of this procedure, the time series of x(t) of the Rössler system is predicted by using the same x(t) as an input. The training is made with the 5000 data points collected between t = 10.0 and t = 509.9 with the time-space 0.1 and the prediction is made from t = 510.0 to t = 609.9 with the weight matrix W_t obtained at t = 509.9. The weight matrix W_t is determined by $W_t = vR^{-1}$ using the reservoir state vector matrix R formed with the inputs from t = 10.0 to t = 510.0. The close prediction with the target is shown in Fig. 15 where the target is plotted by green line and the prediction is plotted by red dashed line for N = 100, $t_N = 10$, P = 5, $a_{\min} = 1$, $a_{\max} = 3.5$ along with the noise strength 0.01. The RMSE and NRMSE are determined as 0.735 332 and 2.794 308 8 × 10⁻², respectively.

APPENDIX B: DYNAMICAL BEHAVIOUR OF THE LOGISTIC MAP [18]

The iterated values of logistic map equation $\omega_{n+1} = a\omega_n(1 - \omega_n)$, where n = 0, 1, 2, ..., P, are plotted in Fig. 16 for a = 2.0, 3.2, 3.5, 3.55, 3.6, and 3.8 while P = 50. As we can see from Fig. 16(a), after transients, the variable ω_n exhibits fixed-point values while a = 2.0. Figures 16(b), 16(c), and 16(d) exhibit 2-periodic, 4-periodic, and 8-periodic oscillations, respectively, corresponding to a = 3.2, 3.5, and 3.55. Figures 16(e) and 16(f) exhibit a chaotic nature when a = 3.6 and 3.8.

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