

CHAPTER 13

Neurodynamics

Problem 13.1

The equilibrium state $\mathbf{x}(0)$ is (asymptotically) stable if in a small neighborhood around $\mathbf{x}(0)$, there exists a positive definite function $V(\mathbf{x})$ such that its derivative with respect to time is negative definite in that region.

Problem 13.3

Consider the system of coupled nonlinear differential equations:

$$\frac{dx_j}{dt} = \phi_j(\mathbf{W}, \mathbf{i}, \mathbf{x}), \quad j = 1, 2, \dots, N$$

where \mathbf{W} is the weight matrix, \mathbf{i} is the bias vector, and \mathbf{x} is the state vector with its j th element denoted by x_j .

(a) With the bias vector \mathbf{i} treated as input and with fixed initial condition $\mathbf{x}(0)$, let $\mathbf{x}(\infty)$ denote the final state vector of the system. Then,

$$0 = \phi_j(\mathbf{W}, \mathbf{i}, \mathbf{x}(\infty)), \quad j = 1, 2, \dots, N$$

For a given matrix \mathbf{W} and input vector \mathbf{i} , the set of initial points $\mathbf{x}(0)$ evolves to a fixed point. The fixed points are functions of \mathbf{W} and \mathbf{i} . Thus, the system acts as a “mapper” with \mathbf{i} as input and $\mathbf{x}(\infty)$ as output, as shown in Fig. 1(a):

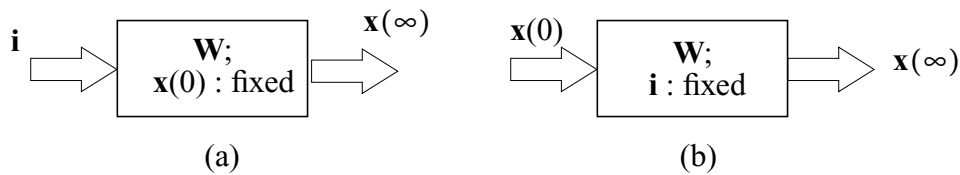


Figure 1: Problem 13.3

(b) With the initial state vector $\mathbf{x}(0)$ treated as input, and the bias vector \mathbf{i} being fixed, let $\mathbf{x}(\infty)$ denote the final state vector of the system. We may then write

$$0 = \phi_j(\mathbf{W}, \mathbf{i}:\text{fixed}, \mathbf{x}(\infty)), \quad j = 1, 2, \dots, N$$

Thus with $\mathbf{x}(0)$ acting as input and $\mathbf{x}(\infty)$ acting as output, the dynamic system behaves like a pattern associator, as shown in Fig. 1b.

Problem 13.4

(a) We are given the fundamental memories:

$$\xi_1 = [+1, +1, +1, +1, +1]^T$$

$$\xi_2 = [+1, -1, -1, +1, -1]^T$$

$$\xi_3 = [-1, +1, -1, +1, +1]^T$$

The weight matrix of the Hopfield network (with $N = 5$ and $p = 3$) is therefore

$$\begin{aligned} \mathbf{W} &= \frac{1}{N} \sum_{i=1}^p \xi_i \xi_i^T - \frac{P}{N} \mathbf{I} \\ &= \frac{1}{5} \begin{bmatrix} 0 & -1 & +1 & +1 & -1 \\ -1 & 0 & +1 & +1 & +3 \\ +1 & +1 & 0 & -1 & +1 \\ +1 & +1 & -1 & 0 & +1 \\ -1 & +3 & +1 & +1 & 0 \end{bmatrix} \end{aligned}$$

(b) According to the alignment condition, we write

$$\xi_i = \text{sgn}(\mathbf{W} \xi_i), \quad i = 1, 2, 3$$

Consider first ξ_1 , for which we have

$$\text{sgn}(\mathbf{W} \xi_1) = \text{sgn} \left(\frac{1}{5} \begin{bmatrix} 0 & -1 & +1 & +1 & -1 \\ -1 & 0 & +1 & +1 & +3 \\ +1 & +1 & 0 & -1 & +1 \\ +1 & +1 & -1 & 0 & +1 \\ -1 & +3 & +1 & +1 & 0 \end{bmatrix} \begin{bmatrix} +1 \\ +1 \\ +1 \\ +1 \\ +1 \end{bmatrix} \right)$$

$$= \text{sgn} \left(\frac{1}{5} \begin{bmatrix} 0 \\ +4 \\ +2 \\ +2 \\ +4 \end{bmatrix} \right) = \begin{bmatrix} +1 \\ +1 \\ +1 \\ +1 \\ +1 \end{bmatrix} = \xi_1$$

$$\text{sgn}(\mathbf{W}\xi_2) = \text{sgn} \left(\frac{1}{5} \begin{bmatrix} 0 & -1 & +1 & +1 & -1 \\ -1 & 0 & +1 & +1 & +3 \\ +1 & +1 & 0 & -1 & +1 \\ +1 & +1 & -1 & 0 & +1 \\ -1 & +3 & +1 & +1 & 0 \end{bmatrix} \begin{bmatrix} +1 \\ -1 \\ -1 \\ +1 \\ -1 \end{bmatrix} \right)$$

$$= \text{sgn} \left(\frac{1}{5} \begin{bmatrix} +2 \\ -4 \\ -2 \\ 0 \\ -4 \end{bmatrix} \right) = \begin{bmatrix} +1 \\ -1 \\ -1 \\ +1 \\ -1 \end{bmatrix} = \xi_2$$

$$\text{sgn}(\mathbf{W}\xi_3) = \text{sgn} \left(\frac{1}{5} \begin{bmatrix} 0 & -1 & +1 & +1 & -1 \\ -1 & 0 & +1 & +1 & +3 \\ +1 & +1 & 0 & -1 & +1 \\ +1 & +1 & -1 & 0 & +1 \\ -1 & +3 & +1 & +1 & 0 \end{bmatrix} \begin{bmatrix} -1 \\ +1 \\ -1 \\ +1 \\ +1 \end{bmatrix} \right)$$

$$= \text{sgn} \left(\frac{1}{5} \begin{bmatrix} -2 \\ +4 \\ 0 \\ +2 \\ +4 \end{bmatrix} \right) = \begin{bmatrix} -1 \\ +1 \\ -1 \\ +1 \\ +1 \end{bmatrix} = \xi_2$$

Thus all three fundamental memories satisfy the alignment condition.

Note: Wherever a particular element of the product $\mathbf{W}\xi_i$ is zero, the neuron in question is left in its previous state.

(c) Consider the noisy probe:

$$\mathbf{x} = [+1, -1, +1, +1, +1]^T$$

which is the fundamental memory with its second element reversed in polarity. We write

$$\begin{aligned} \mathbf{W}\mathbf{x} &= \frac{1}{5} \begin{bmatrix} 0 & -1 & +1 & +1 & -1 \\ -1 & 0 & +1 & +1 & +3 \\ +1 & +1 & 0 & -1 & +1 \\ +1 & +1 & -1 & 0 & +1 \\ -1 & +3 & +1 & +1 & 0 \end{bmatrix} \begin{bmatrix} +1 \\ -1 \\ +1 \\ +1 \\ +1 \end{bmatrix} \\ &= \frac{1}{5} \begin{bmatrix} +2 \\ +4 \\ 0 \\ 0 \\ -2 \end{bmatrix} \end{aligned} \quad (1)$$

Therefore,

$$\text{sgn}(\mathbf{W}\mathbf{x}) = \begin{bmatrix} +1 \\ +1 \\ +1 \\ +1 \\ -1 \end{bmatrix}$$

Thus, neurons 2 and 5 want to change their states. We therefore have 2 options:

- Neuron 5 is chosen for a state change, which yields the result

$$\mathbf{x} = [+1, +1, +1, +1, +1]^T$$

This vector is recognized as the fundamental memory ξ_1 , and the computation is thereby terminated.

- Neuron 2 is chosen to change its state, yielding the vector

$$\mathbf{x} = [+1, -1, +1, +1, -1]^T$$

Next, we go on to compute

$$\begin{aligned}
\mathbf{Wx} &= \frac{1}{5} \begin{bmatrix} 0 & -1 & +1 & +1 & -1 \\ -1 & 0 & +1 & +1 & +3 \\ +1 & +1 & 0 & -1 & +1 \\ +1 & +1 & -1 & 0 & +1 \\ -1 & +3 & +1 & +1 & 0 \end{bmatrix} \begin{bmatrix} +1 \\ -1 \\ +1 \\ +1 \\ -1 \end{bmatrix} \\
&= \frac{1}{5} \begin{bmatrix} +4 \\ -2 \\ -2 \\ -2 \\ -2 \end{bmatrix} \\
\text{sgn}(\mathbf{Wx}) &= \begin{bmatrix} +1 \\ -1 \\ -1 \\ -1 \\ -1 \end{bmatrix}
\end{aligned}$$

Hence, neurons 3 and 4 want to change their states:

- If we permit neuron 3 to change its state from +1 to -1, we get

$$\mathbf{x} = [+1, -1, -1, +1, -1]^T$$

which is recognized as the fundamental memory ξ_2 .

- If we permit neuron 4 to change its state from +1 to -1, we get

$$\mathbf{x} = [+1, -1, +1, -1, -1]$$

which is recognized as the negative of the third fundamental memory ξ_3 .

In both cases, the new state would satisfy the alignment condition and the computation is then terminated.

Thus, when the noisy version of ξ_1 is applied to the network, with its second element changed in polarity, one of 2 things can happen with equal likelihood:

1. The original ξ_1 is recovered after 1 iteration.
2. The second fundamental memory ξ_2 or the negative of the third fundamental memory ξ_3 is recovered after 2 iterations, which, of course, is in error.

Problem 13.5

Given the probe vector

$$\mathbf{x} = [+1, -1, +1, +1, +1]^T$$

and the weight matrix of (1) Problem 13.4, we find that

$$\mathbf{W}\mathbf{x} = \frac{1}{5} \begin{bmatrix} 2 \\ 4 \\ 0 \\ 0 \\ -2 \end{bmatrix}$$

and

$$\text{sgn}(\mathbf{W}\mathbf{x}) = \begin{bmatrix} +1 \\ +1 \\ +1 \\ +1 \\ -1 \end{bmatrix}$$

According to this result, neurons 2 and 5 have changed their states. In synchronous updating, this is permitted. Thus, with the new state vector

$$\mathbf{x} = \begin{bmatrix} +1 \\ +1 \\ +1 \\ +1 \\ -1 \end{bmatrix}$$

on the next iteration, we compute

$$\mathbf{W}\mathbf{x} = \frac{1}{5} \begin{bmatrix} 0 & -1 & +1 & +1 & -1 \\ -1 & 0 & +1 & +1 & +3 \\ +1 & +1 & 0 & -1 & +1 \\ +1 & +1 & -1 & 0 & +1 \\ -1 & +3 & +1 & +1 & 0 \end{bmatrix} \begin{bmatrix} +1 \\ +1 \\ +1 \\ +1 \\ -1 \end{bmatrix}$$

$$= \frac{1}{5} \begin{bmatrix} +2 \\ -2 \\ 0 \\ 0 \\ +4 \end{bmatrix}$$

Hence,

$$\text{sgn}(\mathbf{W}\mathbf{x}) = \begin{bmatrix} +1 \\ -1 \\ +1 \\ +1 \\ +1 \end{bmatrix}$$

The new state vector is therefore

$$\mathbf{x} = \begin{bmatrix} +1 \\ -1 \\ +1 \\ +1 \\ +1 \end{bmatrix}$$

which is recognized as the original probe. In this problem, we thus find that the network experiences a limit cycle of duration 2.

Problem 13.6

(a) The vectors

$$\xi_1 = [-1, -1, -1, +1, -1]^T$$

$$\xi_2 = [+1, +1, +1, -1, +1]^T$$

$$\xi_3 = [+1, -1, +1, -1, -1]^T$$

are simply the negatives of the three fundamental memories considered in Problem 13.4, respectively. These 3 vectors are therefore also fundamental memories of the Hopfield network.

(b) Consider the vector

$$\mathbf{x} = [0, +1, +1, +1, +1]^T$$

which is the result of masking the first element of the fundamental memory ξ_1 of Problem 13.4. According to our notation, a neuron of the Hopfield network is in either state +1 or -1. We therefore have the choice of setting the zero element of \mathbf{x} to +1 or -1. The first option restores the vector \mathbf{x} to its original form: fundamental memory ξ_1 , which satisfies the alignment condition. Alternatively, we may set the zero element equal to -1, obtaining

$$\mathbf{x} = [-1, +1, +1, +1, +1]^T$$

In this latter case, the alignment condition is not satisfied. The obvious choice is therefore the former one.

Problem 13.7

We are given

$$\mathbf{W} = \begin{bmatrix} 0 & -1 \\ -1 & 0 \end{bmatrix}$$

(a) For state \mathbf{s}_2 we have

$$\begin{aligned} \mathbf{W}\mathbf{s}_2 &= \begin{bmatrix} 0 & -1 \\ -1 & 0 \end{bmatrix} \begin{bmatrix} -1 \\ +1 \end{bmatrix} \\ &= \begin{bmatrix} -1 \\ +1 \end{bmatrix} \end{aligned}$$

which yields

$$\text{sgn}(\mathbf{W}\mathbf{s}_2) = \begin{bmatrix} -1 \\ +1 \end{bmatrix} = \mathbf{s}_2$$

Next for state \mathbf{s}_4 , we have

$$\begin{aligned}\mathbf{W}\mathbf{s}_4 &= \begin{bmatrix} 0 & -1 \\ -1 & 0 \end{bmatrix} \begin{bmatrix} +1 \\ -1 \end{bmatrix} \\ &= \begin{bmatrix} +1 \\ -1 \end{bmatrix}\end{aligned}$$

which yields

$$\text{sgn}(\mathbf{W}\mathbf{s}_4) = \begin{bmatrix} +1 \\ -1 \end{bmatrix} = \mathbf{s}_4$$

Thus, both states \mathbf{s}_2 and \mathbf{s}_4 satisfy the alignment condition and are therefore stable.

Consider next the state \mathbf{s}_1 , for which we write

$$\begin{aligned}\mathbf{W}\mathbf{s}_1 &= \begin{bmatrix} 0 & -1 \\ -1 & 0 \end{bmatrix} \begin{bmatrix} +1 \\ +1 \end{bmatrix} \\ &= \begin{bmatrix} -1 \\ -1 \end{bmatrix}\end{aligned}$$

which yields

$$\text{sgn}(\mathbf{W}\mathbf{s}_1) = \begin{bmatrix} -1 \\ -1 \end{bmatrix} = \mathbf{s}_1$$

Thus, both neurons want to change; suppose we pick neuron 1 to change its state, yielding the new state vector $[-1, +1]^T$. This is a stable vector as it satisfies the alignment condition. If, however, we permit neuron 2 to change its state, we get a state vector equal to \mathbf{s}_4 . Similarly, we may show that the state vector $\mathbf{s}_3 = [-1, -1]^T$ is also unstable. The resulting state-transition diagram of the network is thus as depicted in Fig. 1.

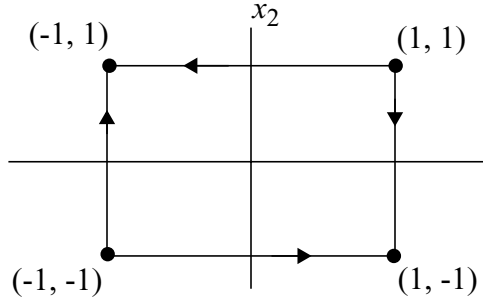


Figure 1: Problem 13.7

The results depicted in Fig. 1 assume the use of asynchronous updating. If, however, we use synchronous updating, we find that in the case of \mathbf{s}_1 :

$$\text{sgn}(\mathbf{W}\mathbf{s}_1) = \begin{bmatrix} -1 \\ -1 \end{bmatrix}$$

Permitting both neurons to change state, we get the new state vector $[-1, -1]^T$. This is recognized to be stable state \mathbf{s}_3 . Now, we find that

$$\begin{bmatrix} 0 & -1 \\ -1 & 0 \end{bmatrix} \begin{bmatrix} -1 \\ -1 \end{bmatrix} = \begin{bmatrix} +1 \\ +1 \end{bmatrix}$$

which takes back to state \mathbf{s}_1 .

Thus, in the synchronous updating case, the states \mathbf{s}_1 and \mathbf{s}_3 represent a limit cycle with length 2.

Returning to the normal operation of the Hopfield network, we note that the energy function of the network is

$$\begin{aligned} E &= -\frac{1}{2} \sum_i \sum_{\substack{j \\ i \neq j}} w_{ji} s_i s_j \\ &= -\frac{1}{2} w_{12} s_1 s_2 - \frac{1}{2} w_{21} s_2 s_1 \\ &= -w_{12} s_1 s_2 \quad \text{since } w_{12} = w_{21} \\ &= s_1 s_2 \end{aligned} \tag{1}$$

Evaluating (1) for all possible states of the network, we get the following table:

State	Energy
[+1, +1]	+1
[-1, +1]	-1
[-1, -1]	+1
[+1, -1]	-1

Thus, states s_1 and s_3 represent global minima and are therefore stable.

Problem 13.8

The energy function of the Hopfield network is

$$E = -\frac{1}{2} \sum_i \sum_j w_{ji} s_j s_i \quad (1)$$

The overlap m_v is defined by

$$m_v = \frac{1}{N} \sum_j s_j \xi_{v,j} \quad (2)$$

and the weight w_{ji} is itself defined by

$$w_{ji} = \frac{1}{N} \sum_v \xi_{v,j} \xi_{v,i} \quad (3)$$

Substituting (3) into (1) yields

$$\begin{aligned}
E &= -\frac{1}{2N} \sum_i \sum_j \sum_v \xi_{v,j} \xi_{v,i} s_j s_i \\
&= -\frac{1}{2N} \sum_v \left(\sum_i s_i \xi_{v,i} \right) \left(\sum_j s_j \xi_{v,j} \right) \\
&= -\frac{1}{2N} \sum_v (m_v N)(m_v N) \\
&= -\frac{N}{2} \sum_v m_v^2
\end{aligned}$$

where, in the third line, we made use of (2).

Problem 13.11

We start with the function (see (13.48) of the text)

$$E = \frac{1}{2} \sum_{i=1}^N \sum_{j=1}^N c_{ji} \phi_i(u_i) \phi_j(u_j) - \sum_{j=1}^N \int_0^{u_j} b_j(\lambda) \phi'_j(\lambda) d\lambda \quad (1)$$

where $\phi'_j(\cdot)$ is the derivative of the function $\phi_j(\cdot)$ with respect to its argument. We now differentiate the function E with respect to time t and note the following relations:

1. $C_{ji} = C_{ij}$
2.
$$\begin{aligned} \frac{\partial}{\partial t} \phi_j(u_j) &= \frac{\partial u_j}{\partial t} \frac{\partial}{\partial u_j} \phi_j(u_j) \\ &= \frac{\partial u_j}{\partial t} \phi'_j(u_j) \end{aligned}$$
3.
$$\begin{aligned} \frac{\partial}{\partial t} \int_0^{u_j} b_j(\lambda) \phi'_j(\lambda) d\lambda &= \frac{\partial u_j}{\partial t} \frac{\partial}{\partial u_j} \int_0^{u_j} b_j(\lambda) \phi'_j(\lambda) d\lambda \\ &= \frac{\partial u_j}{\partial t} b_j(u_j) \phi'_j(u_j) \end{aligned}$$

Accordingly, we may use (1) to express the derivative $\partial E / \partial t$ as follows:

$$\frac{\partial E}{\partial t} = \frac{\partial u_j}{\partial t} \left(\sum_{i=1}^N \sum_{j=1}^N c_{ji} \phi'_j(u_j) - \sum_{j=1}^N b_j(u_j) \phi'_j(u_j) \right) \quad (2)$$

From Eq. (13.47) in the text, we have

$$\frac{\partial u_j}{\partial t} = a_j(u_j) \left(b_j(u_j) - \sum_{i=1}^N c_{ji} \phi_i(u_i) \right), \quad j = 1, 2, \dots, N \quad (3)$$

Hence using (3) in (2) and collecting terms, we get the final result

$$\frac{\partial E}{\partial t} = - \sum_{j=1}^N a_j(u_j) \phi'_j(u_j) \left(b_j(u_j) - \sum_{i=1}^N c_{ji} \phi_i(u_i) \right)^2 \quad (4)$$

Provided that the coefficient $a_j(u_j)$ satisfies the nonnegativity condition

$a_j(u_j) > 0$ for all u_j
 and the function $\phi'_j(u_j)$ satisfies the monotonicity condition
 $\phi'_j(u_j) \geq 0$ for all u_j ,
 we then immediately see from (4) that
 $\frac{\partial E}{\partial t} \leq 0$ for all t

In words, the function E defined in(1) is the Lyapunov function for the coupled system of nonlinear differential equations (3).

Problem 13.12

From (13.61) of the text:

$$\frac{d}{dt}v_j(t) = -v_j(t) + \sum_{i=1}^N c_{ji}\phi_i(v_i), \quad j = 1, 2, \dots, N \quad (1)$$

where

$$c_{ji} = \delta_{ji} + \beta w_{ji}$$

where δ_{ji} is a Kronecker delta. According to the Cohen-Grossberg theorem of (13.47) in the text, we have

$$\frac{d}{dt}u_j(t) = -a_j(u_j) \left[b_j(u_j) - \sum_{i=1}^N c_{ji}\phi_i(u_i) \right] \quad (2)$$

Comparison of (1) and (2) yields the following correspondences between the Cohen-Grossberg theorem and the brain-in-state-box (BSB) model:

Cohen-Grossberg Theorem	BSB Model
u_j	v_j
$a_j(u_j)$	1
$b_j(u_j)$	$-v_j$
c_{ji}	$-c_{ji}$
$\phi_i(u_i)$	$\phi(v_i)$

Therefore, using these correspondences in (13.48) of the text:

$$E = \frac{1}{2} \sum_i \sum_j c_{ji} \phi_i(u_i) \phi_j(u_j) - \sum_j \int^{u_j} b_j(\lambda) \phi'_j(\lambda) d\lambda,$$

we get the following Liapunov function for the BSB model:

$$E = - \frac{1}{2} \sum_i \sum_j c_{ji} \phi(v_i) \phi(v_j) + \sum_j \int_0^{v_j} \lambda \phi'(\lambda) d\lambda \quad (3)$$

From (13.55) in the text, we note that

$$\phi(y_j) = \begin{cases} +1 & \text{if } y_j > 1 \\ y_j & \text{if } -1 \leq y_j \leq 1 \\ -1 & \text{if } y_j \leq -1 \end{cases}$$

We therefore have

$$\phi'(y_j) = \begin{cases} 0, & |y_j| > 1 \\ 1, & |y_j| \leq 1 \end{cases}$$

Hence, the second term of (3) is given by

$$\begin{aligned} \sum_j \int_0^{v_j} \lambda \phi'(\lambda) d\lambda &= \sum_j \int_0^{v_j} \lambda d\lambda = \frac{1}{2} \sum_j v_j^2 \\ &= \frac{1}{2} \sum_j x_j^2 \quad \text{inside the linear region} \end{aligned} \quad (4)$$

The first term of (3) is given by

$$\begin{aligned} -\frac{1}{2} \sum_j \sum_i c_{ji} \phi(v_i) \phi(v_j) &= -\frac{1}{2} \sum_j \sum_i (\delta_{ji} + \beta w_{ji}) \phi(v_i) \phi(v_j) \\ &= -\frac{\beta}{2} \sum_j \sum_i w_{ji} x_j x_i - \frac{1}{2} \sum_j \phi^2(v_j) \\ &= -\frac{\beta}{2} \sum_j \sum_i w_{ji} x_j x_i - \frac{1}{2} \sum_j x_j^2 \end{aligned} \quad (5)$$

Finally, substituting (4) and (5) into (3), we obtain

$$E = -\frac{\beta}{2} \sum_j \sum_i w_{ji} x_j x_i - \frac{\beta}{2} \mathbf{x}^T \mathbf{W} \mathbf{x}$$

which is the desired result

Problem 13.13

The activation function $\phi(v)$ of Fig. P13.13 is a nonmonotonic function of the argument v ; that is, $\partial\phi/\partial v$ assumes both positive and negative values. It therefore violates the monotonicity condition required by the Cohen-Grossberg theorem; see Eq. (4) of Problem 13.11. This means that the Cohen-Grossberg theorem is not applicable to an associative memory like a Hopfield network that uses the activation function of Fig. P14.15.