

MATLAB Simulation - for Gradient-Based Neural Network for Online Matrix Inversion...

To Solve the Matrix Inverse, the neural system design is based on the Equation

$$Ax - I = 0$$

where...

$A \in \mathbb{R}^{n \times n}$ (matrix)

$x \in$ Unknown matrix

$I \in$ ~~Identity~~ ^{Inverse} Identity Matrix

Takes one (or) more values but returns a single value

→ adding a Scalar-valued energy function.

$$E(t) = \|Ax(t) - I\|^2 / 2$$

(Time) → (time varying Matrix)

→ Taking Negative of the "Gradient" as the descent direction

$$\partial E / \partial x = A^T (Ax(t) - I)$$

Thus, the classic linear equation becomes

$$\dot{x}(t) = -\gamma \frac{\partial E}{\partial x} = -\gamma A^T (Ax(t) - I)$$

$$x(0) = x_0$$

①

where γ = design parameter > 0

By adding an non-linear Activation function array "F" we can change the ① into an "general Neural Model"

$$\dot{x}(t) = -\gamma (A^T F (Ax(t) - I)) \rightarrow (2)$$

$$\int_0^{\infty} (\quad) dt$$

$$(I - \exp(-\gamma A)) A = X(0) - X(\infty)$$

$$\left[\begin{array}{c} \dot{x}(t) = -\gamma A^T F (Ax(t) - I) \\ x(0) = x_0 \end{array} \right]$$

HYBRID ZNN...

In Robotics Matrix Inversion is considered one of the most important Aspect. It takes considerably more time to inverse a matrix (i.e.) Thrice the Original Size of the matrix. Our Aspect is to minimize the time to get effective Matrix Inversion.

Zhang Neural Network (ZNN) which is a part of RNN created by Zhang in 2001 deals with this problem of time-varying Matrices. The GNN which is also a part of RNN deals with time invariant Matrix. ZNN is more focused on dealing with Error function rather than Scalar Valued Norm. There are lots of hybrid NN created by researchers based on ZNN & GNN.

Our motive is to create a NN which doesn't restrict the use of Activation Function. A proper Non Linear AF can increase convergence rate.

Problem Statement :-

The General form of a time-invariant Matrix inversion is

$$B(t) X(t) = I \quad \text{where } t \in (0, +\infty) \rightarrow (1)$$

where

$B(t) \rightarrow$ Known Time Varying Matrix $X(t) \rightarrow$ Unknown Time Varying Matrix $I \rightarrow$ Inverse Mat Identity Matrix

GNN modelling :-

$$\mathcal{E}(t) = \frac{1}{2} \| B(t) X(t) - I \|_F^2 \rightarrow \text{Frobenius Norm.} \quad (2)$$

The $\mathcal{E}(t) \rightarrow 0$ when $X(t)$ converge to "exact solution"
 (i.e.) $X(t) \cdot \dot{X}(t) = B^{-1}$

where B^{-1} is Theoretical Inverse of the Matrix B .

To make $\mathcal{E}(t) \rightarrow 0$, we use Negative Gradient $-\frac{\partial \mathcal{E}(t)}{\partial X(t)}$

$$\text{Thus...} \quad \frac{\partial \mathcal{E}(t)}{\partial X(t)} = B^T(t) (B(t) X(t) - I) \rightarrow (3)$$

The Designed Formula for GNN is

$$\begin{aligned} \dot{X}(t) &= -\gamma_1 \frac{\partial \mathcal{E}(t)}{\partial X(t)} \\ &= -\gamma_1 B^T(t) (B(t) X(t) - I) \rightarrow (4) \end{aligned}$$

adding AF(ϕ)

$$\dot{X}(t) = -\gamma_1 B^T(t) \phi(B(t) X(t) - I) \rightarrow (5)$$

where $\gamma_1 > 0$ (Non Negative Integer)

ϕ = AF (odd Monotically increasing)

ZNN Modelling :-

In this the Error of a time-Varying Matrix Inversion is

$$E(t) = B(t) X(t) - I \rightarrow \textcircled{6}$$

where $t \in (0, +\infty)$

The Derivative of Error is,

$$E'(t) = -\gamma_2 \phi(E(t)) \rightarrow \textcircled{7}$$

Sub/ eqn $\textcircled{6}$ in $\textcircled{7}$.

$$\Rightarrow B(t) \dot{X}(t) = -\dot{B}(t) X(t) - \gamma_2 \phi(B(t) X(t) - I) \rightarrow \textcircled{8}$$

Proposed Model :- (H-ZNN)

$$HZNN = GINN + ZNN.$$

(ie $\textcircled{5}$ & $\textcircled{9}$)

Multiply $B(t)$ in $\textcircled{5}$.

$$B(t) \dot{X}(t) = -\gamma_1 B(t) B^T(t) \phi(B(t) X(t) - I) \rightarrow \textcircled{9}$$

Adding $\textcircled{8}$ & $\textcircled{9}$ $\gamma_1 = \gamma_2$ assuming.

$$2(B(t) \dot{X}(t)) = -\dot{B}(t) X(t) - \gamma \phi(B(t) X(t) - I) - \gamma B(t) B^T(t) \phi(B(t) X(t) - I)$$

$$= -\dot{B}(t) X(t) - \gamma (B(t) B^T(t) + I) \phi(B(t) X(t) - I) \rightarrow \textcircled{10}$$

Activation Function :-

We are Using Power Sigmoidal Function.

$$\phi_{ps}(x) = \begin{cases} \frac{1+\exp(-x^p)}{1-\exp(-x^p)} & , \text{ if } |x| < 1 \\ \frac{1-\exp(-x^p)}{1+\exp(-x^p)} & , \text{ if } |x| \geq 1 \end{cases}$$

Simulink Model :-

Now, we are going to implement the 10 in the Simulink.

A Constant ^{Block} with a value of B Matrix is considered to be the input & the Constant Block I carries the value of Identity Matrix. To get the transpose of the B, we use transpose Function block & to get the ^{time} derivated value we use derivative Function block. There are several operations such as summation, integration, multiplication, differentiation, were used to design this following block.

Activation Function :-

We are using power Sigmoidal AF where the value of p is '4'.