Chapter 5 Feedback Neural Network

5.1 Hopfield neural network 5.2 BAM network

5.1 Hopfield neural network

In 1982, Hopfield J J brought forward a single layer feedback network composed of nonlinear component.



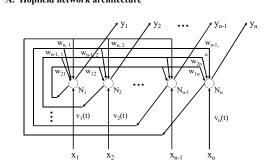
Feedback network is a nonlinear dynamic system.

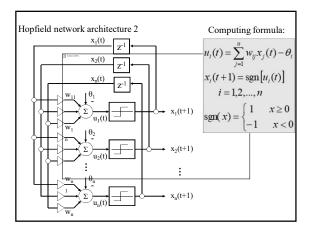
- Nonlinear difference equation → Discrete HNN (DHNN)
- differential equation \longrightarrow Continuous HNN (CHNN)

Applications: associative memory or classification computing for optimization

5.1.1 Discrete Hopfield Neural Network

A. Hopfield network architecture





B. Working principle

1. Asynchronous(series) pattern

$$x_i(t+1) = sgn[u_i(t)]$$

$$x_{j}(t{+}1){=}x_{i}(t) \qquad (\ j{\neq}i\)$$

2. Synchronous(parallel) pattern

$$x_i(t+1)=sgn[u_i(t)]$$
 (i=1,2,...,n)

3. Network stability

awork stability
$$x_i(t+1) = x_i(t) = \operatorname{sgn}\left[\sum_{j=1}^{n} w_{ij} x_i(t) - \theta_i\right]$$

$$i = 1.2 \quad n$$

Stability analysis

Using "energy function"

$$\mathbb{Z} = \frac{1}{2} \sum_{i=1}^{n} \sum_{j=1}^{n} w_{ij} x_i x_j + \sum_{i=1}^{n} \theta_i x_j$$
Matrix format:

 $E = -\frac{1}{2}X^{T}WX + X^{T}\theta$

x=1 or -1, w and θ are limited constant, so the energy function is limited constant.

$$E \left| \le \frac{1}{2} \sum_{i=1}^{n} \sum_{j=1}^{n} \left| w_{ij} \right| x_{i} \left| x_{j} \right| + \sum_{i=1}^{n} \left| \theta_{i} \right| x_{i} \right|$$

$$= \frac{1}{2} \sum_{i=1}^{n} \sum_{j=1}^{n} \left| w_{ij} \right| + \sum_{i=1}^{n} \left| \theta_{i} \right|$$

If $\Delta E = E(t+1) - E(t) \le 0$ then the network converges to a steady status.

 $\Delta x_{k}u_{k}(t) = [x_{k}(t+1) - x_{k}(t)]u_{k}(t)$ $= \{sgn[u_{k}(t)] - sgn[u_{k}(t-1)]]u_{k}(t)$ ≥ 0 $w_{kk} \geq 0$ $\therefore \quad \Delta F \leq 0$ The energy function is limited constant, therefore the network can converge to a local minimum point.

5.1.2 Associative Memory

A. Auto-association Memory

The M samples ($\{x^i\},\ i{=}1,2,...,M$) are stored in the network through learning process.

If input x'= $x^{\alpha}+v$, x^{α} is one of the M samples

v is bias item

Then output $Y = x^{\alpha}$

B. Hetero-association Memory

The relationship between two samples:

 $X^i \rightarrow y^i$, i=1,2,...,M

For example, xi stand for a man's picture,

yi stand for his name.

If input x'= $x^{\alpha}+v$ then output Y= y^{α}

Network computing phases:

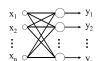
Learning: forming W(correspond to x1, x2,..., xp)

Initial: v(0)=x (assuming input $x=x^k$)

Running: v(t+1)=sgn(v(t)W)

Steady output: v=xk

C. Learning rule



Transfer function:

f(z)=sgn(z)

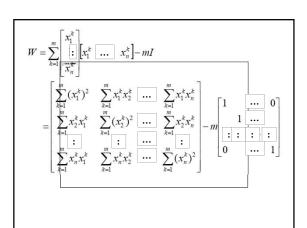
Outer product rule:

 $X^{*} = [x_1^{*}, x_2^{*}, ..., x_n^{*}]$

 $W = \sum_{k=1}^{m} [X^{K} (X^{k})^{T} - I]$

that is $x_i^{k}=\pm 1, i=1,2,...,n$

I is n×n unit matrix, w_{ii}=0



$$\sum_{k=1}^{m} (x_1^k)^2 = \sum_{k=1}^{m} (x_2^k)^2 = \dots = \sum_{k=1}^{m} (x_n^k)^2 = m$$

$$W = \begin{bmatrix}
0 & \sum_{k=1}^{m} x_1^k x_2^k & \dots & \sum_{k=1}^{m} x_1^k x_n^k \\
\sum_{k=1}^{m} x_2^k x_1^k & 0 & \dots & \sum_{k=1}^{m} x_2^k x_n^k \\
\vdots & \vdots & \ddots & \vdots \\
\sum_{k=1}^{m} x_n^k x_1^k & \sum_{k=1}^{m} x_n^k x_2^k & 0
\end{bmatrix}$$

$$\therefore W_{ij} = W_{jj}, W_{ii} = 0 \quad (i, j = 1, 2, \dots, n)$$

$$W_{ij} = \begin{cases}
\sum_{k=1}^{m} x_i^k x_j^k & i \neq j \\
0 & i = j
\end{cases}$$

Hopfield network association and recall algorithm

* Learning phase

- 1. Give m samples $x^k = \{x_1^k, x_2^k, ..., x_n^k\}, k=1,2,...,m$ set W=[0], k=0, begin to iteration
- 2. Calculate $w_{ij}(k+1)=w_{ij}(k)+x_i^{k+1}x_i^{k+1}, k=1,2,...,m$
- 3. k=k+1

if the number of iteration less than M then goto 2 else end.

* Association and recall phase

- 1. input vector x^1 , $x_i(0)=x_i$, $1 \le i \le N$
- $x_j(t+1) = f_j\{\sum_{i=1}^N w_{ij} x_i(t)\}$ j = 1, 2, ..., n

Example 1
$$x = [1 -1 1]^{T}$$
Weight factors matrix (outer product rule):
$$W = XX^{T} - I = \begin{bmatrix} 0 & -1 & 1 \\ -1 & 0 & -1 \\ 1 & -1 & 0 \end{bmatrix}$$

$$y = f(WX) = f(\begin{bmatrix} 0 & -1 & 1 \\ -1 & 0 & -1 \\ 1 & -1 & 0 \end{bmatrix} \bullet \begin{bmatrix} 1 \\ -1 \\ 1 \end{bmatrix}$$

$$= f(\begin{bmatrix} 2 \\ -2 \\ 2 \end{bmatrix} = \begin{bmatrix} 1 \\ -1 \\ 1 \end{bmatrix}$$

$$y = [1 -1 1]^{T}$$

Network associative function taking into account the input with aberrance $(1) x_1 = [0 -1 1]^T$ $y_1 = f(WX_1) = f(\begin{bmatrix} 2 & -1 & 1 \end{bmatrix}^T) = \begin{bmatrix} 1 & -1 & 1 \end{bmatrix}^T$ $(2) x_2 = [0 0 1]^T$ $y_2 = f(WX_2) = f(\begin{bmatrix} 1 & -1 & 0 \end{bmatrix}^T) = \begin{bmatrix} 1 & -1 & 1 \end{bmatrix}^T$ $(3) x_3 = [0 \ 0 \ 0]^T$ $y_3 = f(WX_3) = f(\begin{bmatrix} 0 & 0 & 0 \end{bmatrix}^T) = \begin{bmatrix} 1 & 1 & 1 \end{bmatrix}^T$

Example 2
$$x^{(1)} = \begin{bmatrix} 1 \\ 1 \\ 1 \\ 1 \end{bmatrix} \qquad x^{(2)} = \begin{bmatrix} -1 \\ -1 \\ -1 \\ -1 \end{bmatrix}$$

$$Recall and check$$

$$f(Wx^{(1)}) = f \begin{bmatrix} 6 \\ 6 \\ 6 \end{bmatrix} = \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix} = x^{(1)}$$

$$W = x^{(1)}x^{(1)T} + x^{(2)}x^{(2)T} - 2I$$

$$= \begin{bmatrix} 0 & 2 & 2 & 2 \\ 2 & 0 & 2 & 2 \\ 2 & 2 & 0 & 2 \\ 2 & 2 & 2 & 0 \end{bmatrix}$$

$$f(Wx^{(2)}) = f \begin{bmatrix} -6 \\ -6 \\ -6 \end{bmatrix} = \begin{bmatrix} -1 \\ -1 \\ -1 \\ -1 \end{bmatrix} = x^{(2)}$$

Association memory function

①
$$x(0) = x^{(3)} = \begin{bmatrix} -1 & 1 & 1 \end{bmatrix}^T$$

Using asynchronous(series) pattern, the sequence is 1,2,3,4

 $x_1(1) = f\left(\sum_{j=1}^n w_{1j}x_j(0)\right) = f(6) = 1$
 $x_2(1) = x_2(0) = 1$
 $x_3(1) = x_3(0) = 1$
 $x_4(1) = x_4(0) = 1$

Using asynchronous pattern, the sequence is 1,2,3,4

 $x_2(1) = x_2(0) = -1$
 $x_3(1) = x_3(0) = -1$
 $x_4(1) = x_4(0) = -1$

$$x(0) = x^{(5)} = \begin{bmatrix} 1 & 1 & -1 & -1 \end{bmatrix}^T$$
The iteration sequence is 1,2,3,4.

Step 1
$$x_1(1) = f\left(\sum_{j=1}^n w_{1j}x_j(0)\right) = f(-2) = -1$$

$$x_j(1) = x_j(0) \qquad i = 2,3,4$$
that is $x(1) = \begin{bmatrix} -1 & 1 & -1 & -1 \end{bmatrix}^T$ Not converge to $x^{(1)}$ or $x^{(2)}$.

Step 2
$$x_2(2) = f\left(\sum_{j=1}^n w_{2j}x_j(1)\right) = f(-6) = -1$$

$$x_j(2) = x_j(1) \qquad j = 1,3,4$$

Converge to $x^{(2)}$

 $x(2) = \begin{bmatrix} -1 & -1 & -1 \end{bmatrix}^T = x^{(2)}$

The iteration sequence is 3,4,1,2

Step 1
$$x_3(1) = f\left(\sum_{j=1}^{n} w_{2j}x_j(0)\right) = f(2) = 1$$

$$x_3(1) = x_i(0) \qquad i = 1,2,4$$

$$x(1) = \begin{bmatrix} 1 & 1 & 1 & -1 \end{bmatrix}^T \quad \text{not converge to input vector}$$

Step 2
$$x_4(2) = f\left(\sum_{j=1}^{n} w_{4j}x_j(1)\right) = f(6) = 1$$

$$x_i(2) = x_i(1) \qquad i = 1,2,3$$

$$x(2) = \begin{bmatrix} 1 & 1 & 1 \end{bmatrix}^T = x^{(1)} \qquad \text{converge to } x^{(1)}$$

Synchronous (parallel) computing

①
$$x(0) = x^{(3)} = \begin{bmatrix} -1 & 1 & 1 & 1 \end{bmatrix}^T$$

$$x(1) = f(Wx(0)) = f(Wx^{(5)}) = f\begin{bmatrix} 6 \\ 2 \\ 2 \\ 2 \end{bmatrix} = \begin{bmatrix} 1 \\ 1 \\ 1 \\ 1 \end{bmatrix}$$

$$x(2) = f(Wx(1)) = f\begin{bmatrix} 6 \\ 6 \\ 6 \\ 6 \end{bmatrix} = \begin{bmatrix} 1 \\ 1 \\ 1 \\ 1 \end{bmatrix}$$
Converge to $x^{(1)}$

$$x(0) = x^{(4)} = \begin{bmatrix} 1 & -1 & -1 \end{bmatrix}^{T}$$

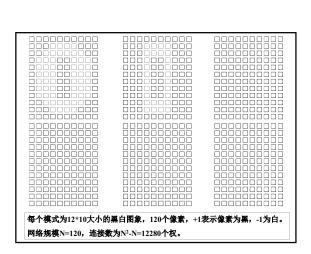
$$x(1) = f(Wx(0)) = f(Wx^{(4)}) = f \begin{bmatrix} -6 \\ -2 \\ -2 \\ -2 \end{bmatrix} = \begin{bmatrix} -1 \\ -1 \\ -1 \\ -1 \end{bmatrix}$$

$$x(2) = f(Wx(1)) = f \begin{bmatrix} -6 \\ -6 \\ -6 \\ -6 \end{bmatrix} = \begin{bmatrix} -1 \\ -1 \\ -1 \\ -1 \\ -1 \end{bmatrix}$$
Converge to $x^{(2)}$

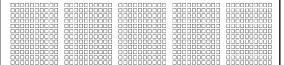
$$x(0) = x^{(5)} = \begin{bmatrix} 1 & 1 & -1 & -1 \end{bmatrix}^T$$

$$x(1) = f(Wx(0)) = f(Wx^{(5)}) = f \begin{bmatrix} -2 \\ -2 \\ 2 \\ 2 \end{bmatrix} = \begin{bmatrix} -1 \\ -1 \\ 1 \\ 1 \end{bmatrix}$$

$$x(2) = f(Wx(1)) = f \begin{bmatrix} 2 \\ 2 \\ -2 \\ -2 \end{bmatrix} = \begin{bmatrix} 1 \\ 1 \\ -1 \\ -1 \end{bmatrix}$$
Oscillate between two status



先用外积法学习权值,然后用基本向量作为输入。经试验,所有基本向量都是网络的稳定状态。为检查其纠错能力,对基本向量加噪声污染,方法是每一像素都以0.25的概率翻转(-1改为1或反之)。测试结果如下。



污染的6 10次迭代后 20次迭代后 30次迭代后 37次迭代后

模式: 0 1 2 3 4 6 迭代次数: 34 32 26 37 25 37

5.1.3 Continuous Hopfield Neural Network

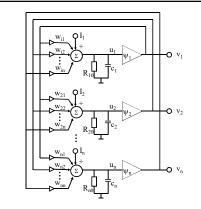
Hopfield dynamic neural model

I_i — external input signal

$$v_i = \psi_i(u_i) = \frac{1}{1 + e^{-u_i}}$$

$$v_i = \psi_i(u_i) = \tanh(u_i)$$

CHNN Model



$$c_{i} \frac{du_{i}}{dt} + \frac{u_{i}}{R_{i0}} = \sum_{j=1}^{n} \frac{1}{R_{ij}} (v_{j} - u_{i}) + I_{i}$$

$$c_{i} \frac{du_{i}}{dt} = \sum_{j=1}^{n} \frac{v_{j}}{R_{ij}} - \left(\frac{1}{R_{i0}} + \sum_{j=1}^{n} \frac{1}{R_{ij}}\right) u_{i} + I_{i}$$
$$= -\frac{u_{i}}{R} + \sum_{i=1}^{n} w_{ij} v_{j} + I_{i}$$

$$\begin{vmatrix} \frac{du_i}{dt} \\ = -\frac{u_i}{\tau_i} + \sum_{j=1}^n w_{ij}v_j + \theta_i \\ w_{ij} - \frac{1}{R_{ij}c_i} & \theta_i - \frac{I_i}{c_i} & v_i - \psi_i(u_i) \end{vmatrix}$$

If $du_i/dt=0$ then $u=\tau Wv+\theta$. The formula is similar to the one of DHNN.

Definition of Energy Function

$$E = -\frac{1}{2} \sum_{i=1}^{n} \sum_{j=1}^{n} w_{ij} v_{i} v_{j} - \sum_{i=1}^{n} v_{i} I_{i} + \sum_{i=1}^{n} \frac{1}{R_{i}} \int_{0}^{v_{i}} \psi_{i}^{-1}(v) dv$$

If the amplification is bigger enough, the third item can be ignored. The expression of energy function is the same as one of the DHNN.

$$E = -\frac{1}{2} \sum_{i=1}^{n} \sum_{j=1}^{n} w_{ij} v_{i} v_{j} - \sum_{i=1}^{n} v_{i} I_{i}$$

5.1.4 Computing for optimization

应用Hopfield网络优化计算步骤:

- 1. 对于特定问题,选择一种合适的表示方法,使神经元网络的输出与问题的解对应起来。
- 2. 构造神经元网络能量函数,使其最小值对应于问题的最佳解。
- 3. 由能量函数推出神经元网络结构。
- 4. 运行网络,稳定状态就是在一定条件下问题的解答。

Example 1: TSP—Traveling Salesman Problem

有一旅行商从某一城市出发,访问各城市一次,且仅一次后再回到原出发城市,要求找出一条最短的巡回路线。

N cities : C= $\{c_1, c_2, ..., c_N\}$

d_{ii}: distance between c_i and c_i

设 N=5, 即A、B、C、D、E分别代表5个城市。

任选一条路径: $B\rightarrow D\rightarrow E\rightarrow A\rightarrow C\rightarrow B$

则其总长: S=d_{BD}+d_{DE}+d_{EA}+d_{AC}+d_{CB}

第一步:将此问题映照到一个神经网络。

设每个神经元放大器有很高的放大倍数,神经元输出为0、1二值,如换位矩阵所示。

行表示城市,列表示巡回次序 矩阵的每个元素为一个神经元, 即N²=25个神经元组成 Hopfield网络。

换位矩阵(Permutation Matrix)

次序 城市	1	2	3	4	5
A	0	0	0	1	0
В	1	0	0	0	0
С	0	0	0	0	1
D	0	1	0	0	0
Е	0	0	1	0	0

第二步:把问题的目标函数转化为能量函数,并将问题的变量对应于网络的状态。

- 1. 一个城市只能被访问一次,即换位矩阵每行只有一个"1"。
 - * 即第x行的所有元素vxi按顺序两两相乘之和应为0。

$$\sum_{i=1}^{N-1} \sum_{j=i+1}^{N} v_{xi} v_{xj} = 0$$

N行的所有元素按顺序两两相乘之和也应为0。

$$\sum_{x=1}^{N} \sum_{i=1}^{N-1} \sum_{j=i+1}^{N} v_{xi} v_{xj} = 0$$

将此式乘上加权系数就为网络能量函数的第一项。

$$\frac{A}{2} \sum_{x=1}^{N} \sum_{i=1}^{N-1} \sum_{j=i+1}^{N} v_{xi} v_{xj} = 0$$

2. 一次只能访问一个城市,即换位矩阵每列只有一个"1"。

与上同理,得能量函数的第二项:

$$\frac{B}{2} \sum_{i=1}^{N} \sum_{x=1}^{N-1} \sum_{v=x+1}^{N} v_{xi} v_{yi} = 0$$

总共有N个城市,即换位矩阵元素之和为N。

$$\sum_{i=1}^{N} \sum_{i=1}^{N} v_{xi} - N = 0$$

得能量函数得第三项:

$$\frac{C}{2} \left[\sum_{v=1}^{N} \sum_{i=1}^{N} v_{xi} - N \right]$$

4. 要求巡回路径最短,即能量函数的最小值对应于TSP的最短路径。

设任意两个城市x、y之间的距离为 d_{xy} ,访问此二城市有两种途径:

$$x \to y$$
 和 $y \to x$
 $d_y v_{xi} v_{y,j+1}$ 和 $d_{xy} v_{xi} v_{y,j-1}$ 順序访问 x 、 y两城市的所有途径(长度)为:
$$\sum_{i=1}^{N} \left(d_{xy} v_{xi} v_{y,i+1} + d_{xy} v_{xi} v_{y,i-1} \right) = \sum_{i=1}^{N} d_{xy} v_{xi} \left(v_{y,i+1} + v_{y,i-1} \right)$$
 If $i+1>n$ then $i+1=1$

N个城市两两之间所有可能的访问途径的长度可表示为:

$$\sum_{x=1}^{N} \sum_{y=1}^{N} \sum_{i=1}^{N} d_{xy} v_{xi} \left(v_{y,i+1} + v_{y,i-1} \right)$$

能量函数的第四项:

$$\frac{D}{2} \sum_{x=1}^{N} \sum_{y=1}^{N} \sum_{i=1}^{N} d_{xy} v_{xi} (v_{y,i+1} + v_{y,i-1})$$

最后的网络能量函数为:

$$\begin{split} E &= \frac{A}{2} \sum_{x=1}^{N} \sum_{i=1}^{N-1} \sum_{j=i+1}^{N} v_{xi} v_{xj} + \frac{B}{2} \sum_{i=1}^{N} \sum_{x=1}^{N-1} \sum_{y=x+1}^{N} v_{xi} v_{yi} \\ &+ \frac{C}{2} \left(\sum_{x=1}^{N} \sum_{i=1}^{N} v_{xi} - N \right)^{2} + \frac{D}{2} \sum_{x=1}^{N} \sum_{y=1}^{N} \sum_{l=1}^{N} d_{xy} v_{xl} (v_{y,l+1} + v_{y,l-1}) \end{split}$$

当E达到极小值时,由网络状态v_{ij}构成的换位矩阵表达了最佳旅行路径。

Hopfield能量函数:

$$E = -\frac{1}{2} \sum_{i=1}^{n} \sum_{j=1}^{n} w_{ij} v_{i} v_{j} - \sum_{i=1}^{n} v_{i} I_{i}$$

比较TSP能量函数与Hopfield标准能量函数,可以得到:

$$\begin{split} w_{x_{i},y} &= -A \, \delta_{xy} (1 - \delta_{y}) - B \, \delta_{y} (1 - \delta_{xy}) - C - D d_{xy} (\delta_{j,i+1} + \delta_{j,j-1}) \\ I_{xi} &= C N \\ \delta_{ij} &= \begin{cases} 1 & i = j \\ 0 & i \neq j \end{cases} \\ \Re \, \bot 式代入网络运行方程式, \qquad \frac{du_{i}}{dt} &= -\frac{u_{i}}{\tau_{i}} + \sum_{j=1}^{n} w_{y} v_{j} + \theta_{i} \end{cases} \qquad \mathcal{A}: \\ c_{xi} &= \frac{du_{i}}{dt} &= -\frac{u_{xi}}{R_{xi}} - A \sum_{\substack{j=1 \\ j \neq i}}^{N} v_{yj} - B \sum_{\substack{j=1 \\ j \neq x}}^{N} v_{yj} - C \left(\sum_{x=1}^{N} \sum_{y=1}^{N} v_{xy} - N \right) - D \sum_{y=1}^{N} d_{xy} \left(v_{y,i+1} + v_{y,j-1} \right) \\ v_{xi} &= \psi_{xi} (u_{xi}) \end{split}$$

反馈网络用于优化计算和作为联想存储这两个问题 是对偶的。

用于优化计算时W已知(以目标函数和约束条件建立系统的能量函数确定),目的是找E达到最小的稳定状态,即是优化计算问题的解;

作联想存储时则稳定状态是给定的(对应于待存向量),要通过学习找到合适的W。