



DD2437 – Artificial Neural Networks and Deep Architectures (annda)

Lecture 8: Hopfield networks

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KTH Royal Institute of Technology

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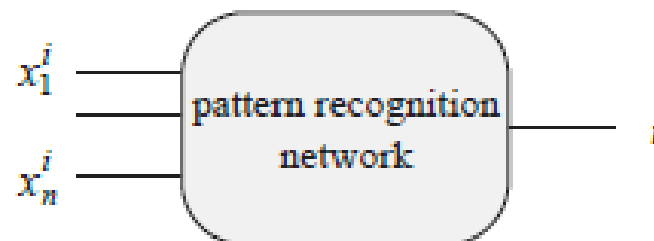
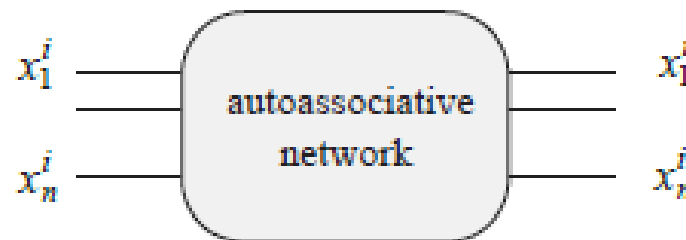
- Associative memory
- Hopfield networks
- Memory storage and TSP example
- Stochastic networks – Boltzmann machine

Lecture overview

- Associative memory, learning
- Hopfield networks
- Storage capacity
- Optimisation with Hopfield networks

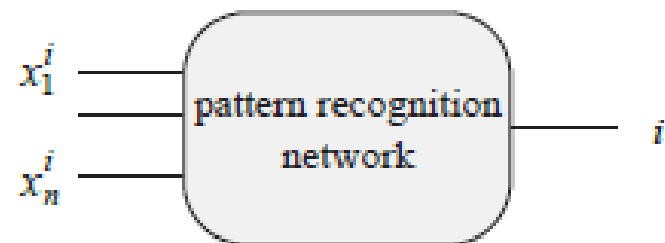
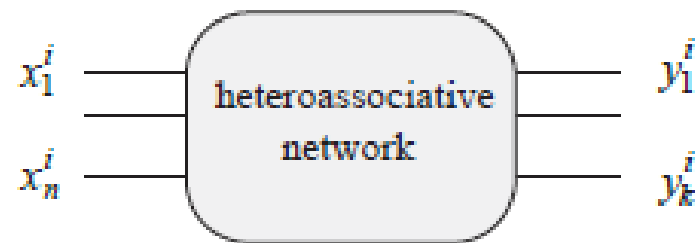
- **Associative memory**
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Associative pattern recognition



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Associative pattern recognition

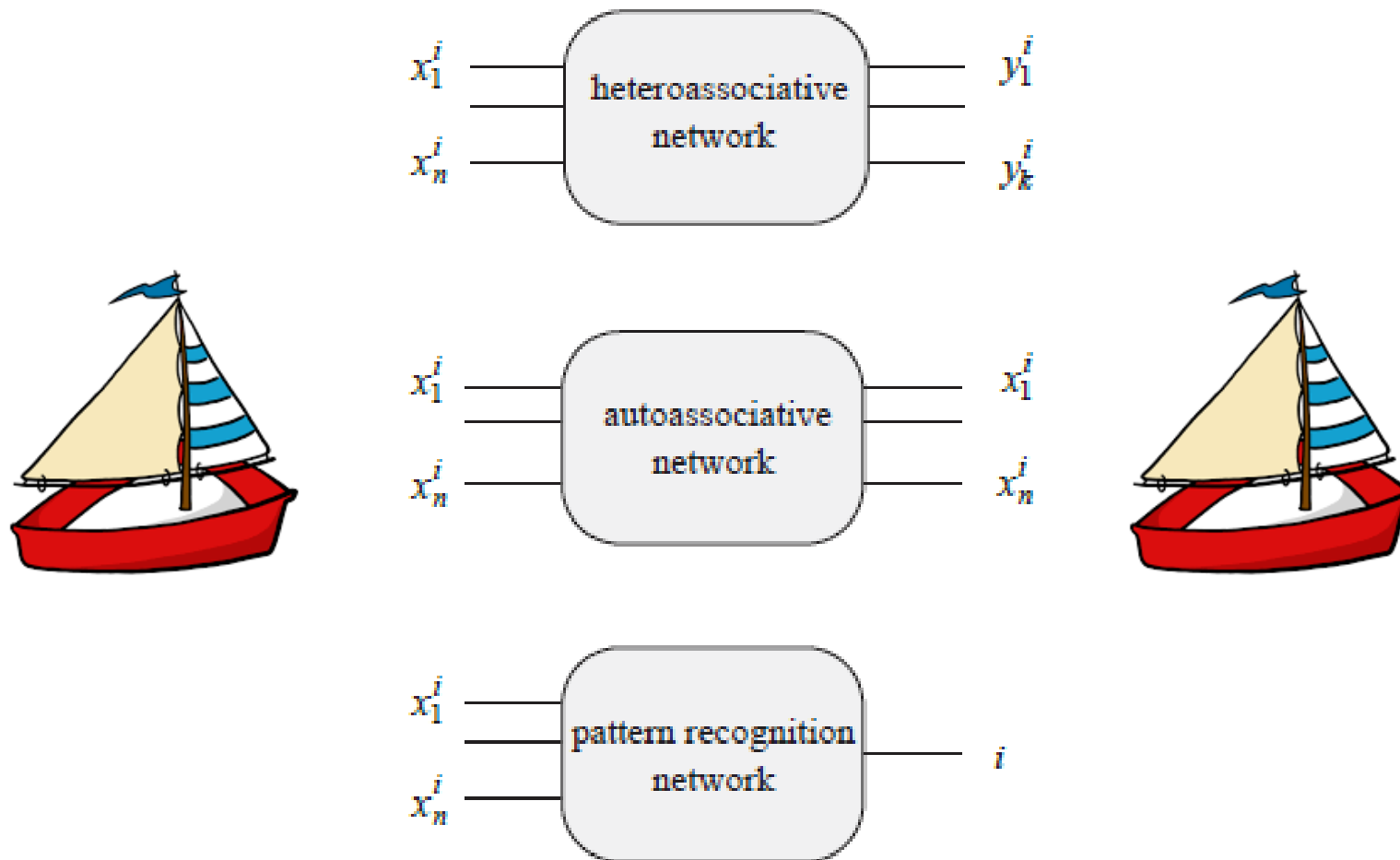


boat



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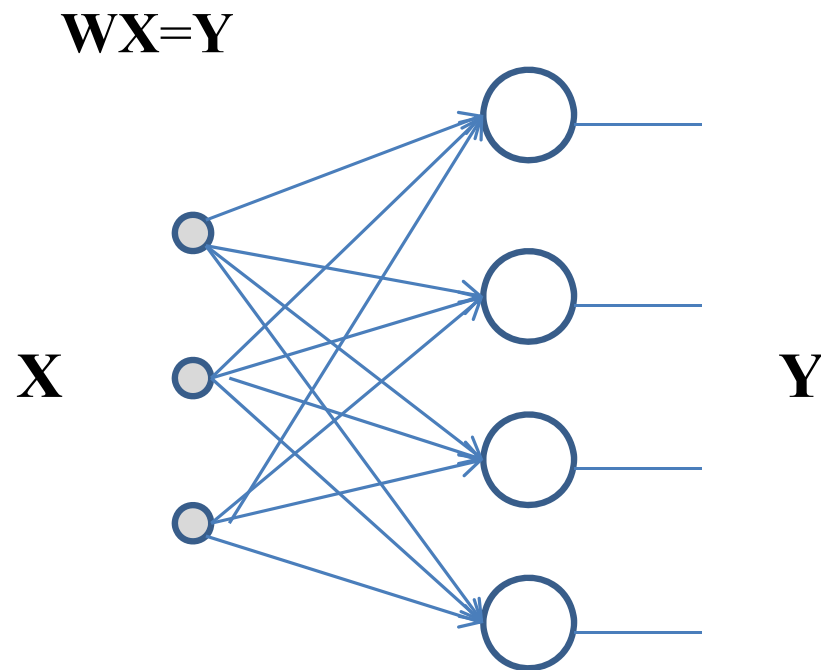
Associative pattern recognition



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Linear associative memory networks

- Single layer networks (see lecture 2, correlation memory)



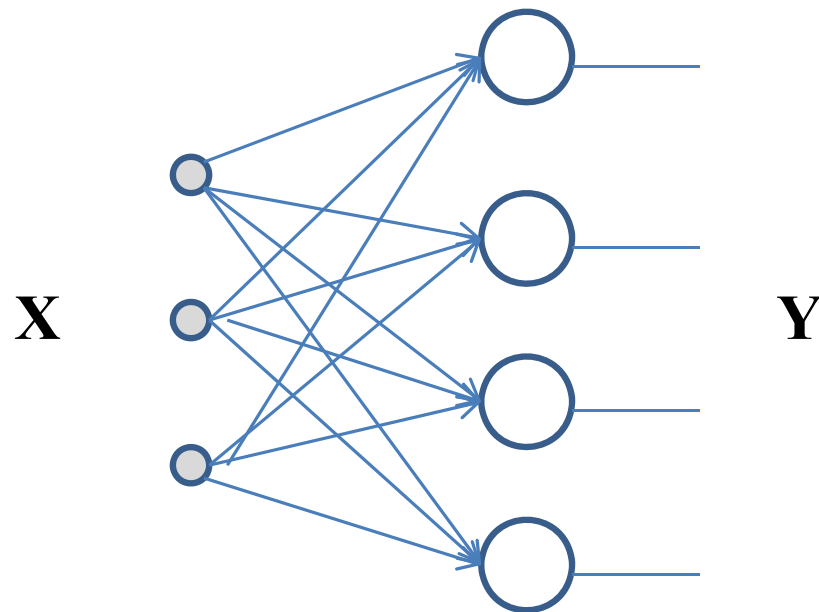
without feedback
(recall is a feedforward step)

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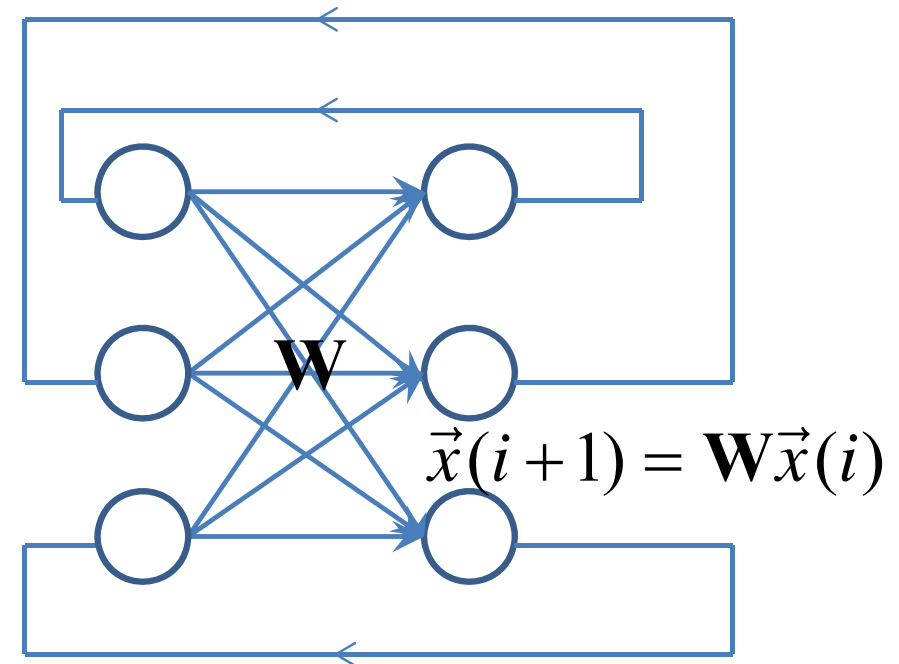
Linear associative memory networks

- Simple single layer or recurrent networks

$$\mathbf{W}\mathbf{X}=\mathbf{Y}$$



without feedback
(recall is a feedforward step)



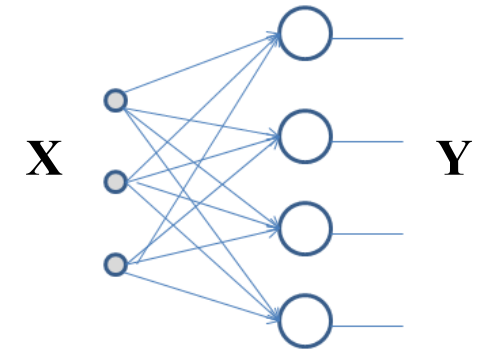
autoassociative recurrent network, with feedback
(recall is an iterative process)

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Associative learning in a single layer network

- Bipolar coding $\{-1, 1\}$ with sign transform:

$$\text{sgn}(x) = \begin{cases} 1, & x \geq 0 \\ -1, & x < 0 \end{cases}$$

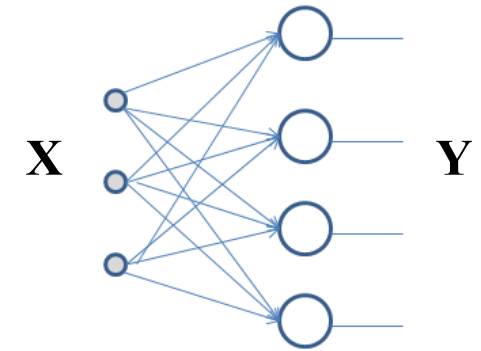


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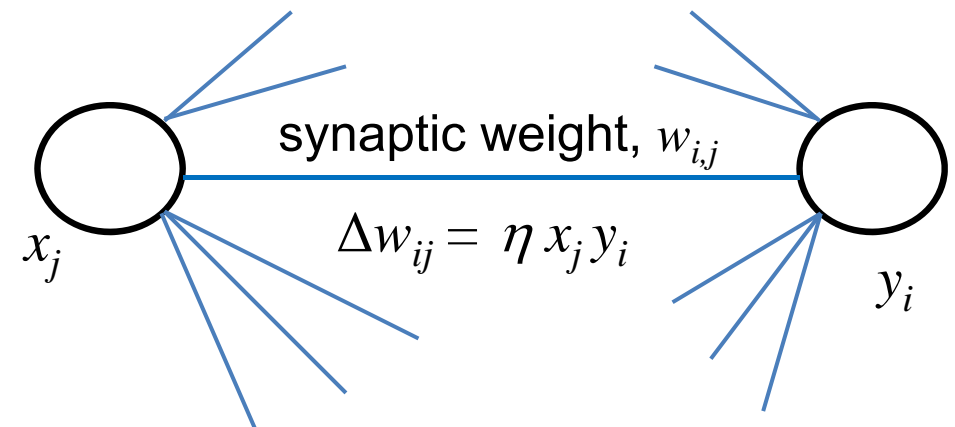
$$\text{sgn}(x) = \begin{cases} 1, & x \geq 0 \\ -1, & x < 0 \end{cases}$$



- Hebbian learning (correlation learning, outer product)

$$\mathbf{W} = \mathbf{W}^1 + \mathbf{W}^2 + \dots + \mathbf{W}^m$$

$$\mathbf{W}^k = [w_{ij}] = [x_j^k \ y_i^k] \quad (\text{outer product})$$

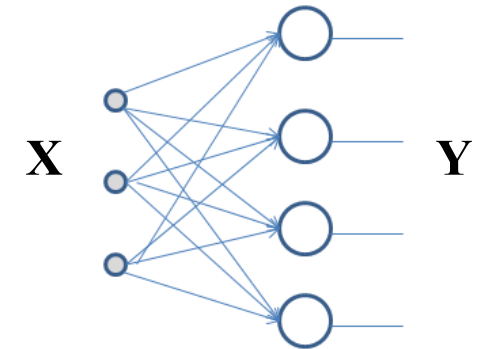


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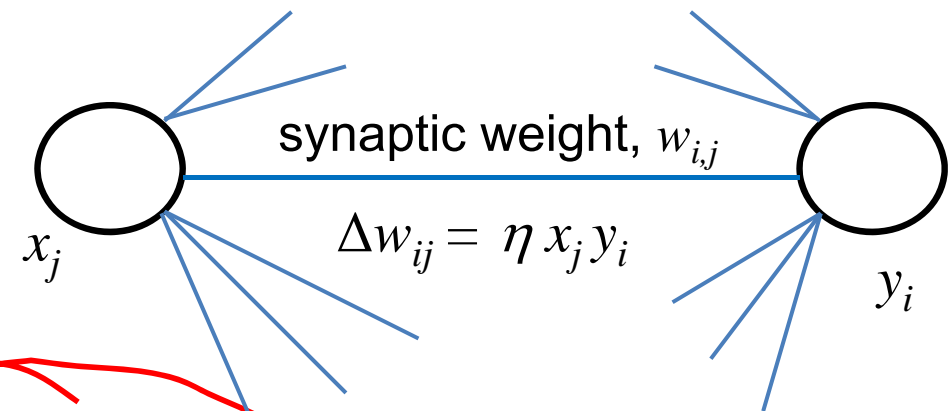
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$$\vec{y}_p (\vec{x}_p^T \vec{x}_p) + \sum_{p \neq k}^m \vec{y}_k (\vec{x}_p^T \vec{x}_k)$$

crosstalk

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Hebbian learning for associative memory

- Autoassociative case

$$\mathbf{W} = \mathbf{X}\mathbf{X}^T$$

$$\text{sgn}(\mathbf{W}\vec{x}) = \vec{x}, \quad \text{sgn}(\mathbf{W}\mathbf{X}) = \mathbf{X}$$

Essentially, \vec{x} are the eigenvectors of nonlinear sgn operation so the idea is to find \mathbf{W} for which $\text{sgn}(\mathbf{W}\mathbf{X})$ has these patterns as eigenvectors,

but we do not want $\mathbf{W} = \mathbf{I}$ as a trivial solution of $\text{sgn}(\mathbf{W}\mathbf{X}) = \mathbf{X}$

$$\text{for } \mathbf{W} = \mathbf{X}\mathbf{X}^T, \quad \text{sgn}(\mathbf{W}\mathbf{X}) = \text{sgn}(\underbrace{\mathbf{X}\mathbf{X}^T}_{\mathbf{I}}\mathbf{X}) = \text{sgn}(\mathbf{X}) = \mathbf{X}$$

For orthogonal \mathbf{X} (or nearly),
 $\mathbf{X}^T\mathbf{X}$ is a scaled identity \mathbf{I} matrix

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$$\mathbf{W} = \mathbf{X}\mathbf{X}^T$$

From a geometrical perspective:

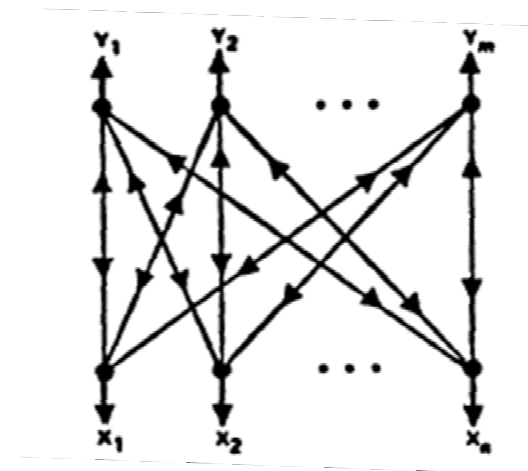
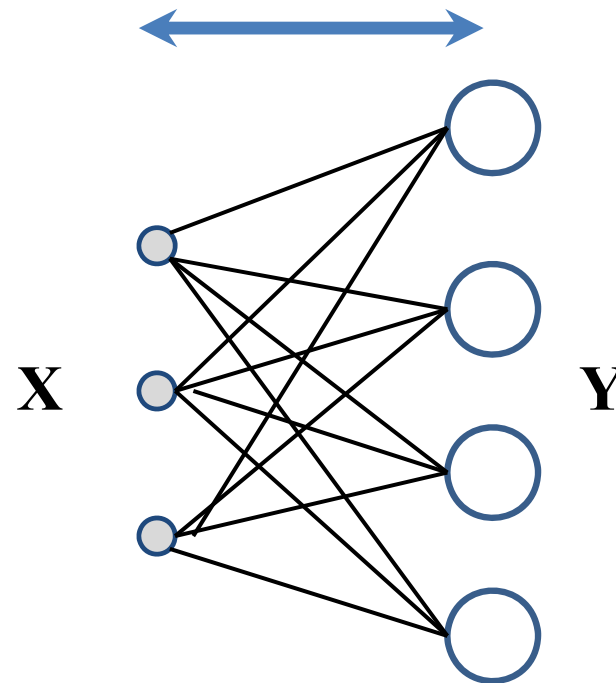
\mathbf{W} describes *non-orthogonal* projection on the subspace spanned by \vec{x} .

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Bidirectional associative memory (resonance)

Builds on the concept of memory networks with feedback (recursive)

- bipolar $\{-1, 1\}$ coding
- sign activation function



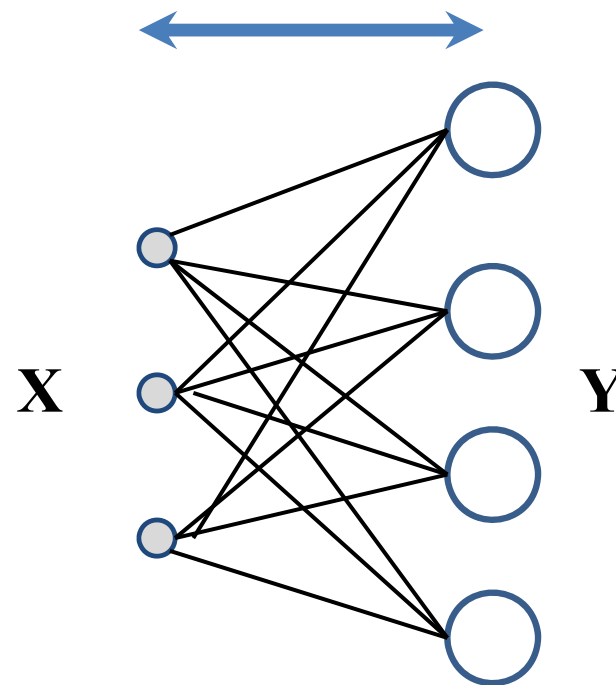
B. Kosko, 1988

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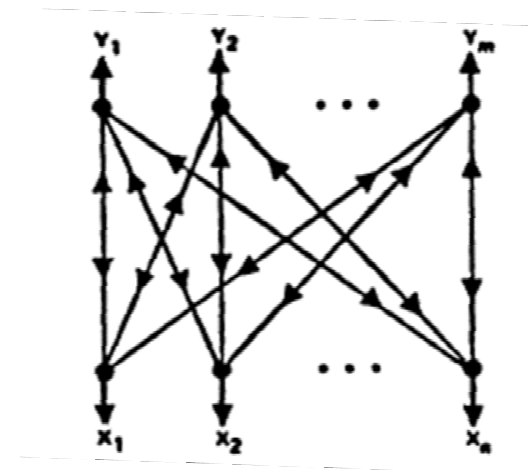
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Bidirectionality (feedback) imposes extra challenges

- synchronous vs asynchronous update
- different properties depending on updating mode



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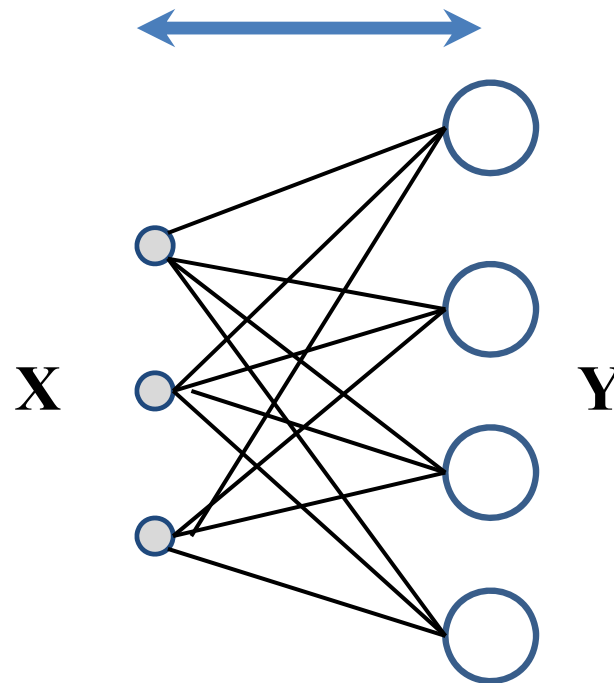
Bidirectional associative memory (resonance)

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$$\vec{y}(t) = \text{sgn}(\mathbf{W}\vec{x}(t))$$

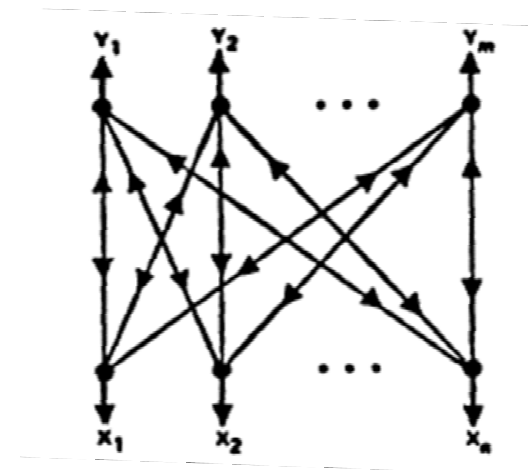
$$\vec{x}(t+1) = \text{sgn}(\mathbf{W}\vec{y}(t))$$



Does it converge?
What are stable points?

Bidirectionality (feedback) imposes extra challenges

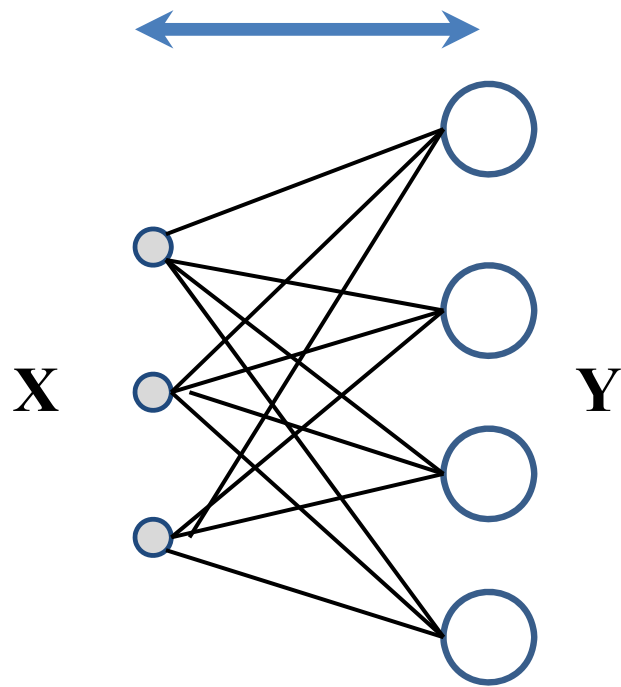
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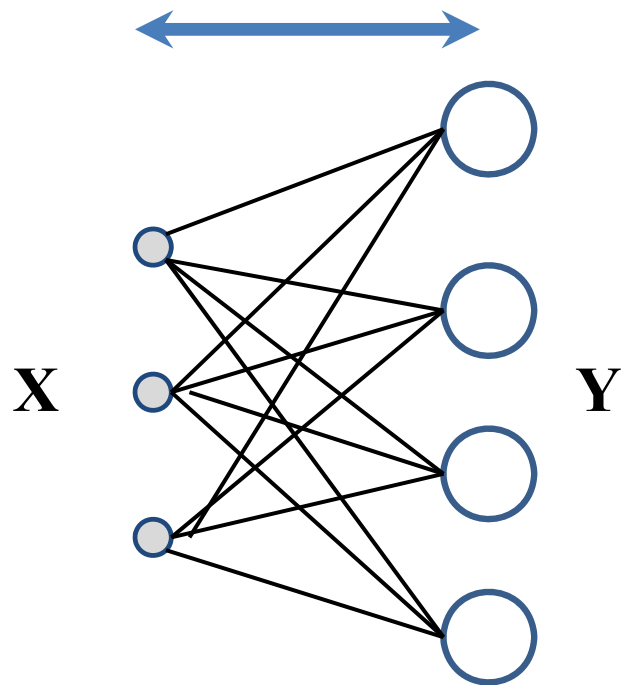
Concept of energy in BAM



If (\vec{x}, \vec{y}) is a stable point, then nearby points like (\vec{x}_0, \vec{y}_0) should converge.

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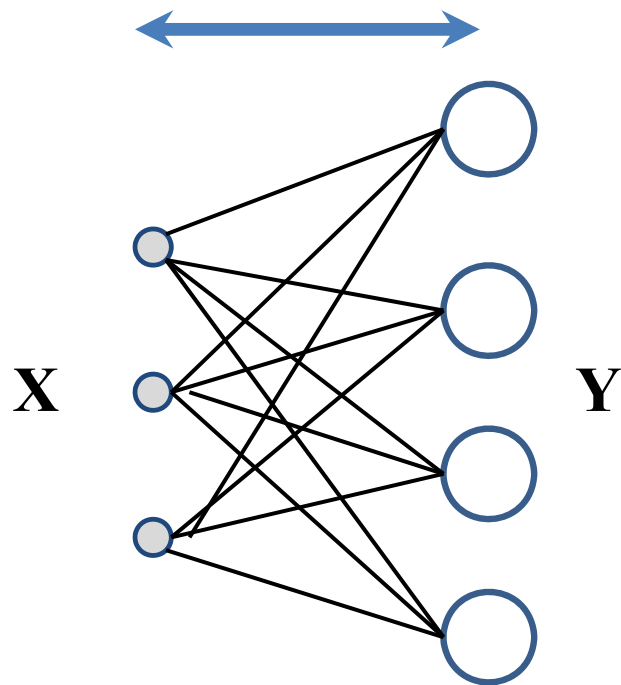
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$$\vec{y}_0 = \mathbf{W}\vec{x}_0, \text{ next } \vec{e} = \mathbf{W}^T \vec{y}_0$$

How far is \vec{e} from \vec{x}_0 ?

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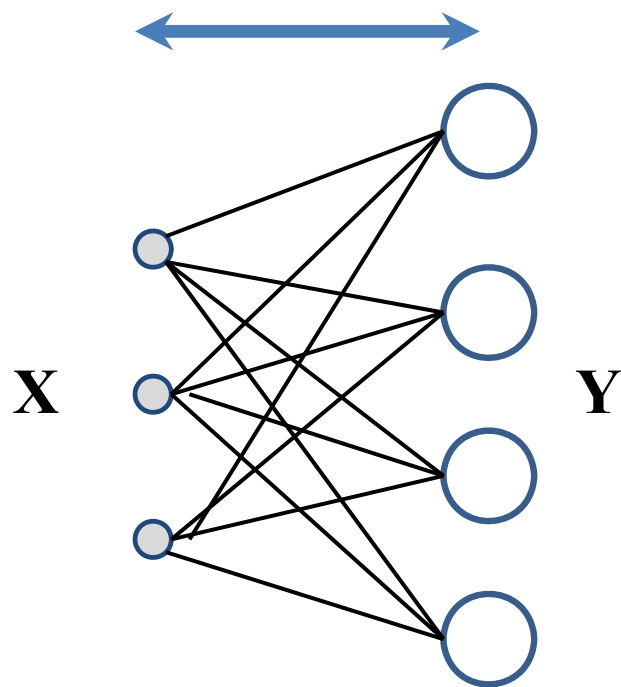
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How far is \vec{e} from \vec{x}_0 ?

$$E = -\vec{x}_0^T \vec{e} = -\vec{x}_0^T \mathbf{W}^T \vec{y}_0 = -\vec{y}_0^T \mathbf{W} \vec{x}_0$$

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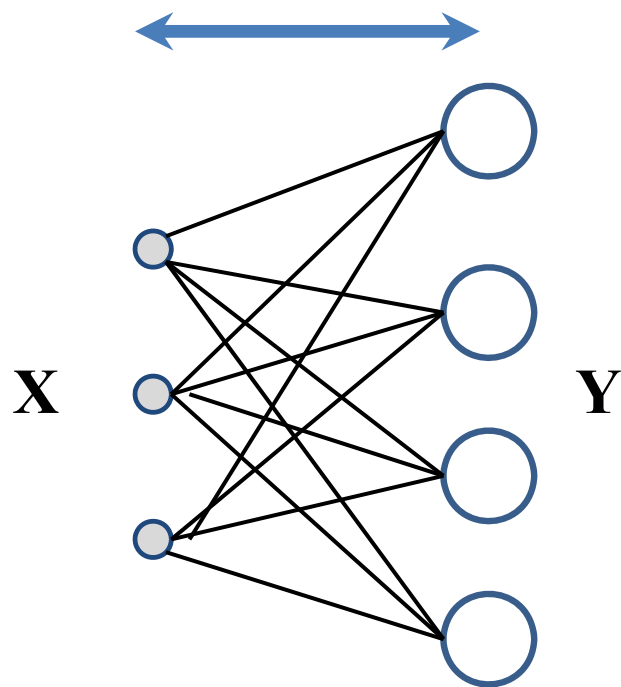
For the autoassociative BAM with \mathbf{W} , energy in the state \vec{x} :

$$E(\vec{x}, \vec{x}) = -\frac{1}{2} \vec{x}^T \mathbf{W} \vec{x}$$

$$E(\vec{x}) = -\frac{1}{2} \sum_{i,j=1}^n w_{i,j} x_i x_j$$

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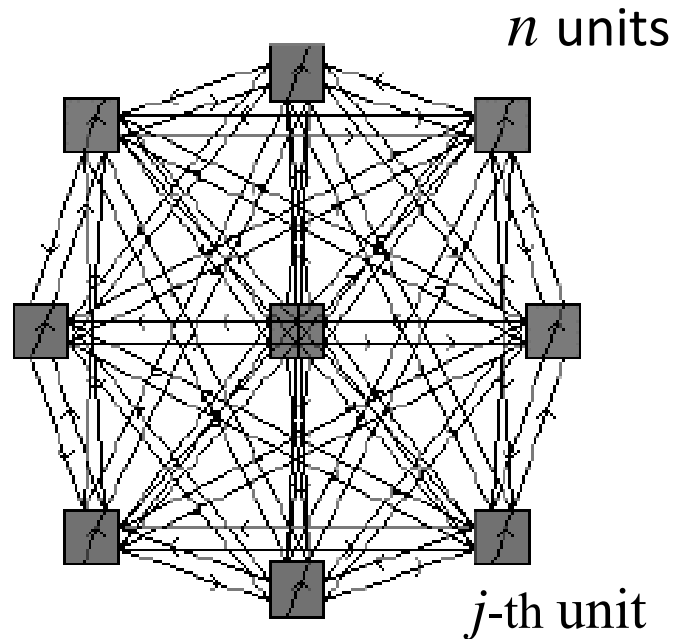
$$E(\vec{x}, \vec{x}) = -\frac{1}{2} \vec{x}^T \mathbf{W} \vec{x} + \vec{x}^T \vec{\theta}$$

If bias is added

$$E(\vec{x}) = -\frac{1}{2} \sum_{i,j=1}^n w_{i,j} x_i x_j + \sum_{i=1}^n \theta_i x_i$$

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Hopfield network



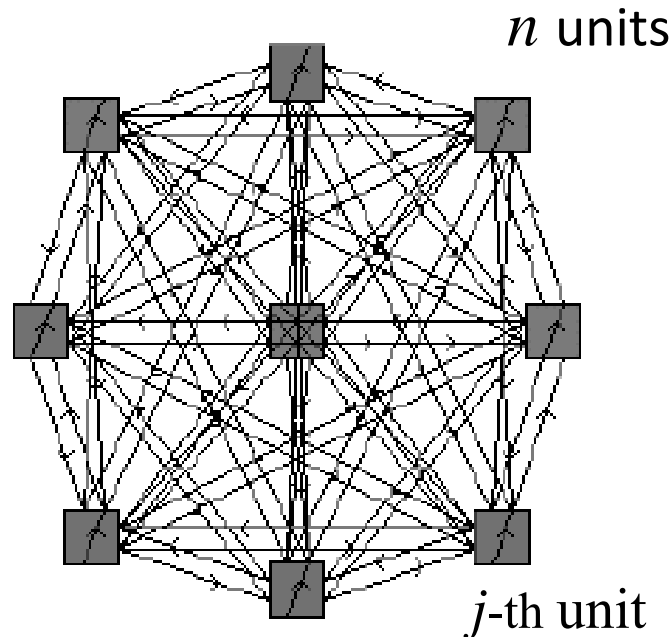
$$\forall_i w_{i,i} = 0 \quad \text{no self-connections}$$

$$\vec{x}' = \text{sgn}(\mathbf{W}\vec{x} + \vec{\theta})$$

$$E(\text{state} = \vec{x}) = -\frac{1}{2} \sum_{i=1}^n \sum_{j=1}^n w_{i,j} x_i x_j + \sum_{i=1}^n \theta_i x_i$$

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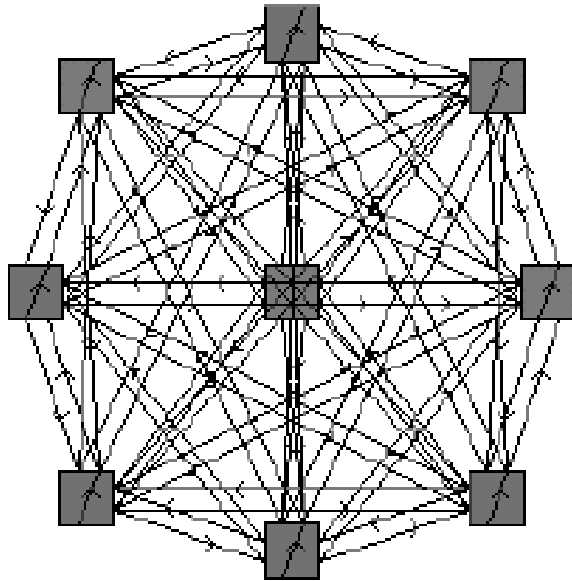
Iterative recall with asynchronous update

- 1) Apply input probe $\xi_p = [\xi_{1,p}, \xi_{2,p}, \dots, \xi_{n,p}]$, i.e. $x_j(0) = \xi_{j,p}$
- 2) Iterate *asynchronous* update until convergence (until the state \mathbf{x} remains unchanged)

$$x_j(t+1) = \text{sgn}\left(\sum_{i=1}^n w_{j,i} x_i(t)\right) \quad j=1,\dots,n \text{ is randomly selected one at a time}$$

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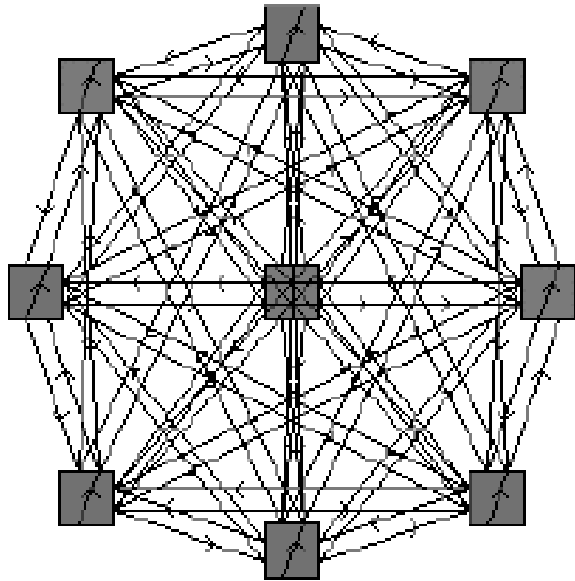
$$E(\text{state} = \vec{x}) = -\frac{1}{2} \sum_{i=1}^n \sum_{j=1}^n w_{i,j} x_i x_j + \sum_{i=1}^n \theta_i x_i$$

Update occurs only when the state changes, so.....

$$\Delta E_{x_j \rightarrow x_j^*} = -\frac{1}{2} \left(\sum_i^n w_{i,j} x_i x_j^* - \sum_i^n w_{i,j} x_i x_j \right) = -\frac{1}{2} (x_j^* - x_j) \sum_i^n w_{i,j} x_i \leq 0$$

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W should be symmetric with diag=0 for convergence

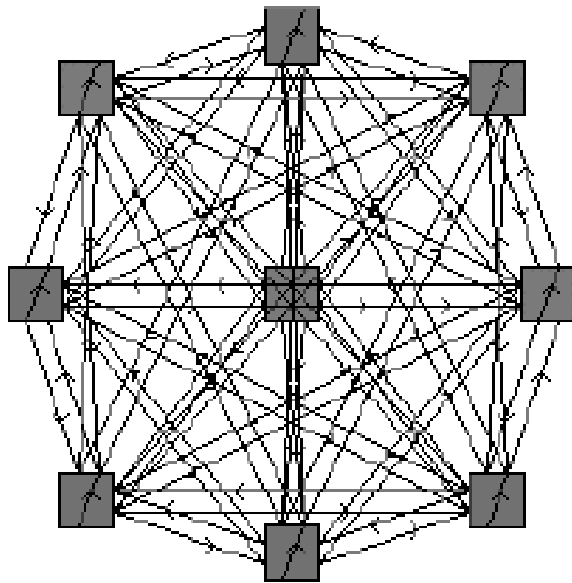
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towards lower energy – convergence!

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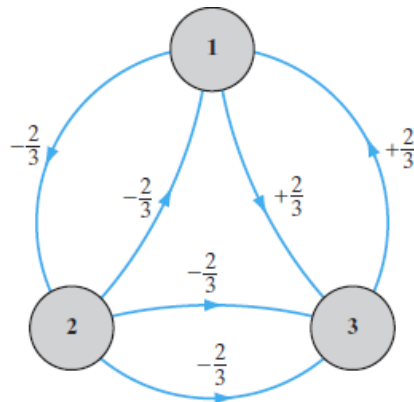
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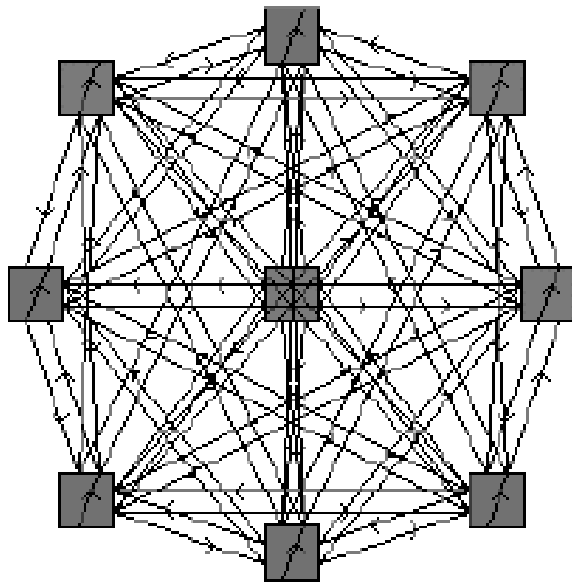
\mathbf{W} should be symmetric with $\text{diag}=0$ for convergence

How many states are candidates for fixed states?



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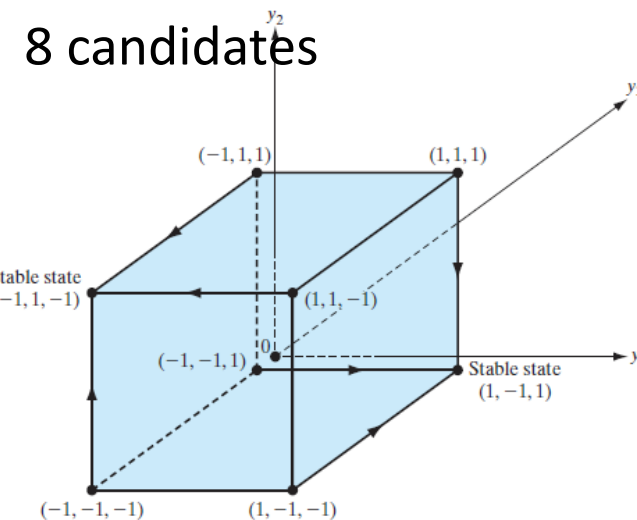
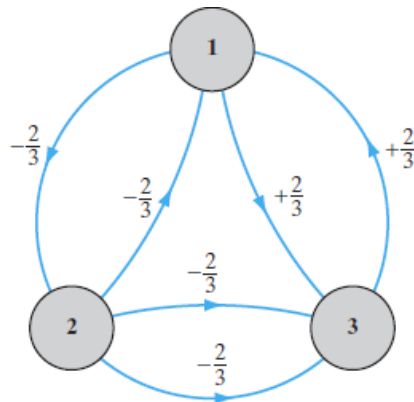


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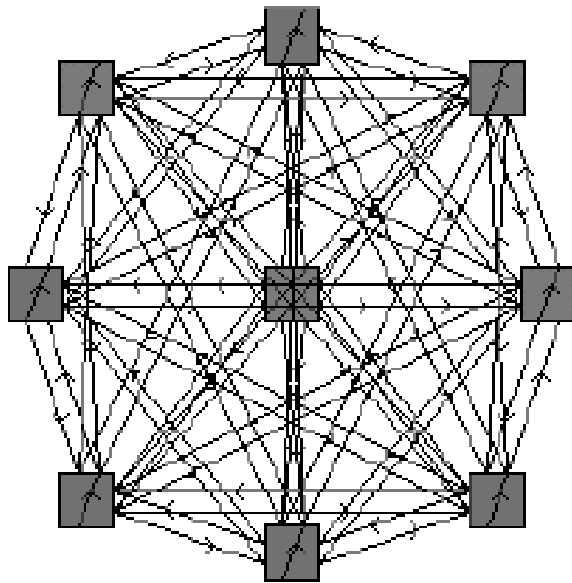
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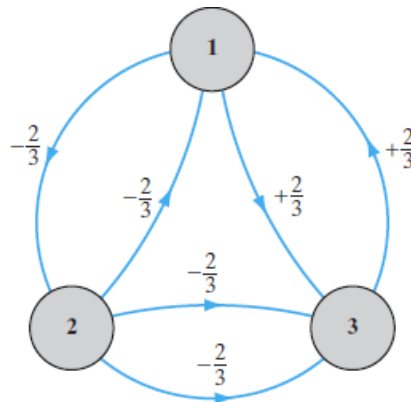


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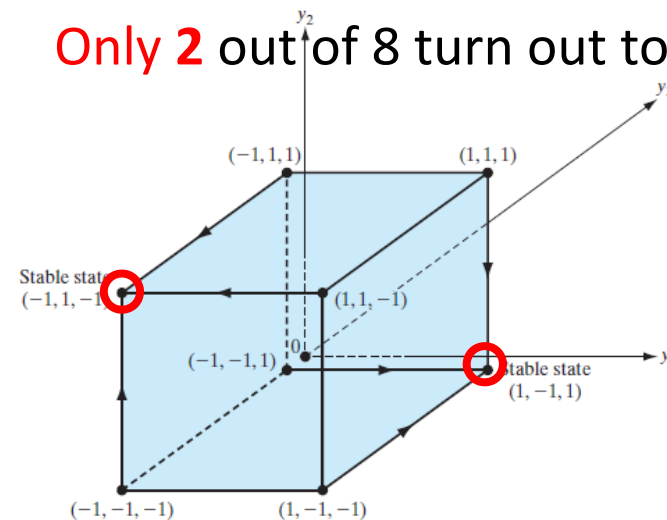
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\mathbf{W} should be symmetric with diag=0 for convergence

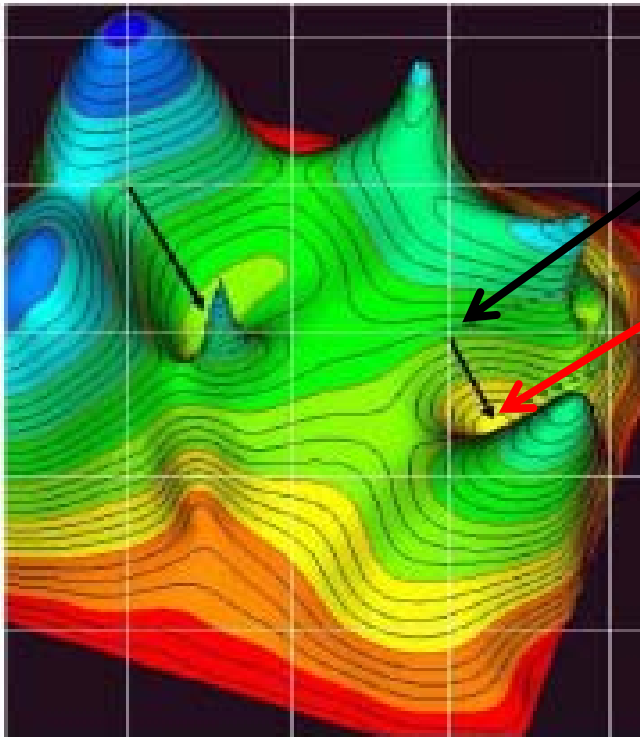


Only 2 out of 8 turn out to be stable!



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Attractor dynamics



Memory cue

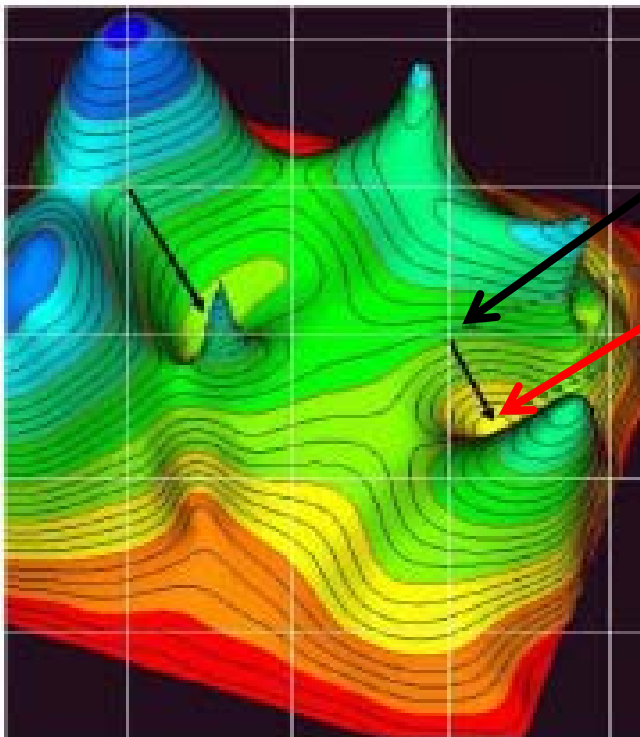
(within the basin of attractor)

Memory state

(local energy minimum,
stable point, attractor)

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Attractor dynamics



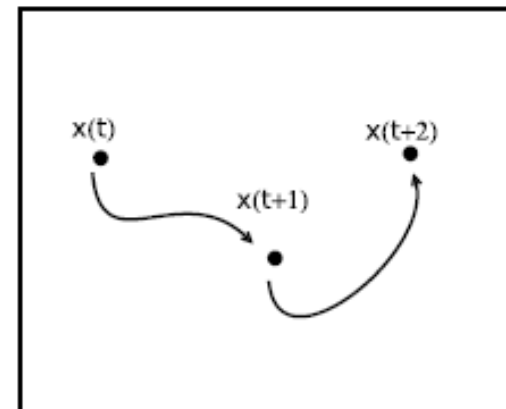
Memory cue

(within the basin of attractor)

Memory state

(local energy minimum, stable point, **fixed-point attractor**)

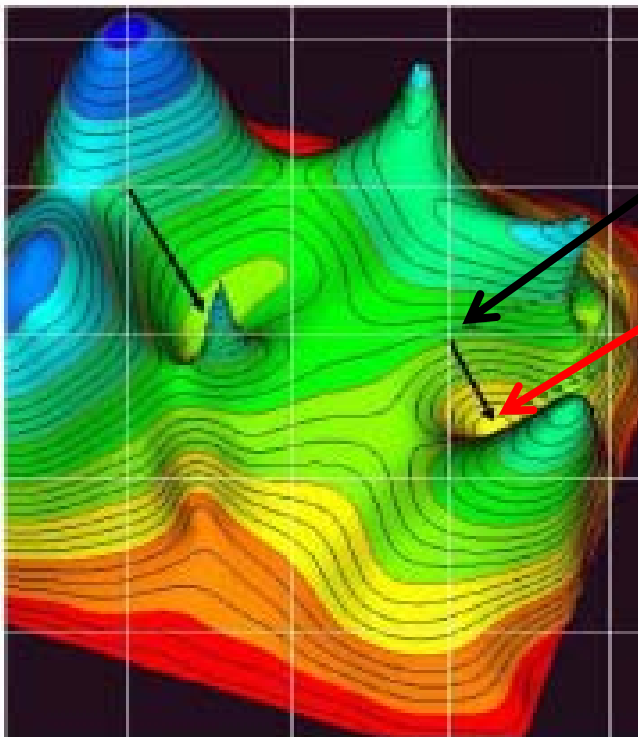
Dynamics travelling in the energy landscape and attracted to the energy minimum



In *discrete* Hopfield network, the energy landscape is discrete!

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Attractor dynamics



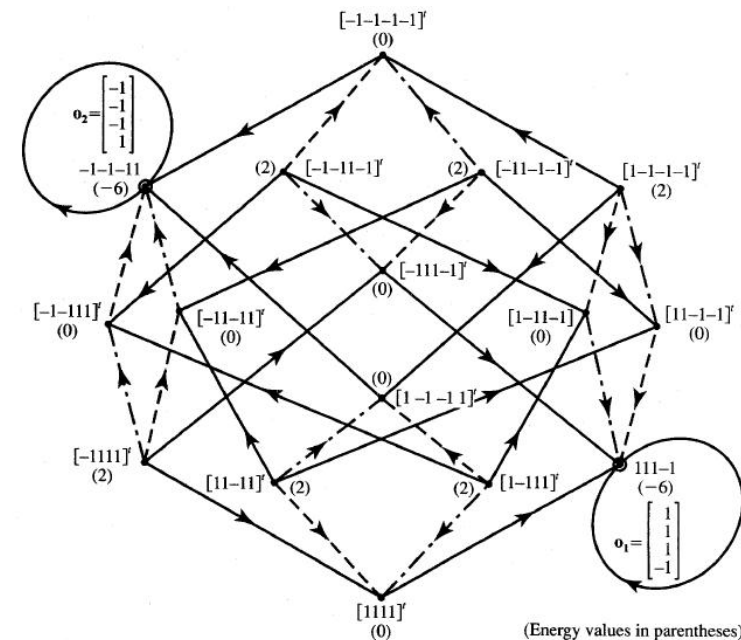
Memory cue

(within the basin of attractor)

Memory state

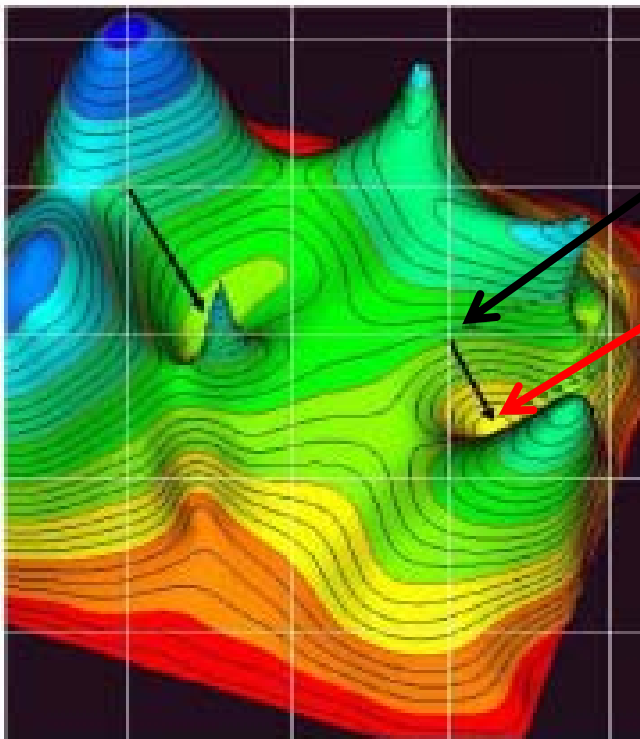
(local energy minimum,
stable point, **fixed-point attractor**)

In *discrete* Hopfield network,
the energy landscape is discrete!



- Associative memory
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Attractor dynamics



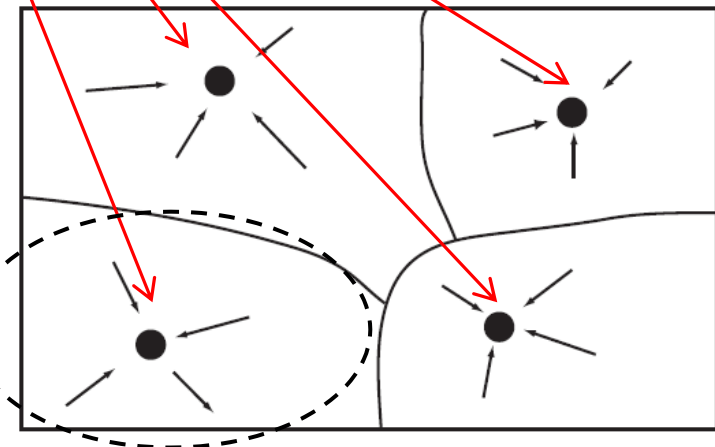
Memory cue

(within the basin of attractor)

Memory state

(local energy minimum,
stable point, **fixed-point attractor**)

Around each fixed point (attractor), there is
a ***basin of attraction***



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How do we learn memories for storage?

Hopfield network as a content addressable memory

A set of memory patterns $\{\xi_1, \xi_2, \dots, \xi_M\}$ to be learnt.

$$\xi_k = [\xi_{k,1}, \xi_{k,2}, \dots, \xi_{k,n}], \quad k=1, \dots, M$$

Outer product rule (Hebbian-like learning) is used to compute **W**:

$$w_{j,i} = \begin{cases} \frac{1}{n} \sum_{k=1}^M \xi_{k,j} \cdot \xi_{k,i}, & j \neq i \\ 0, & j = i \end{cases}$$

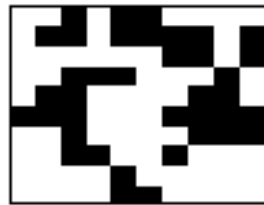
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Pattern storage and recall example

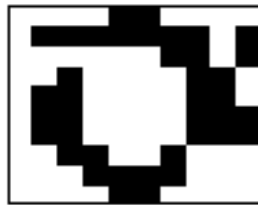
- ▶ The following patterns ξ^1 , ξ^2 , ξ^3 were stored in the weight matrix W :



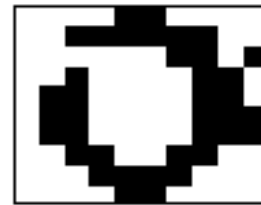
- ▶ Four snapshots of the state evolution $x(t)$:



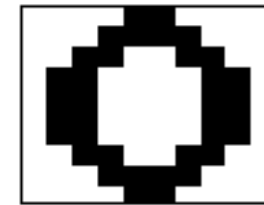
$t = 0$



$t = 50$

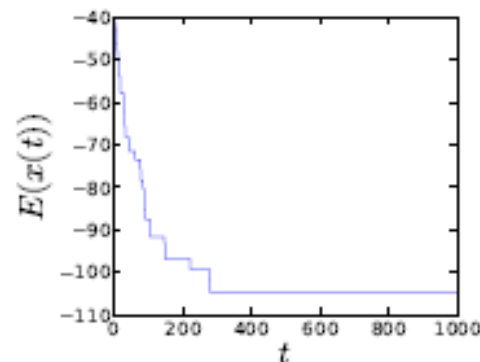


$t = 100$



$t = 300$

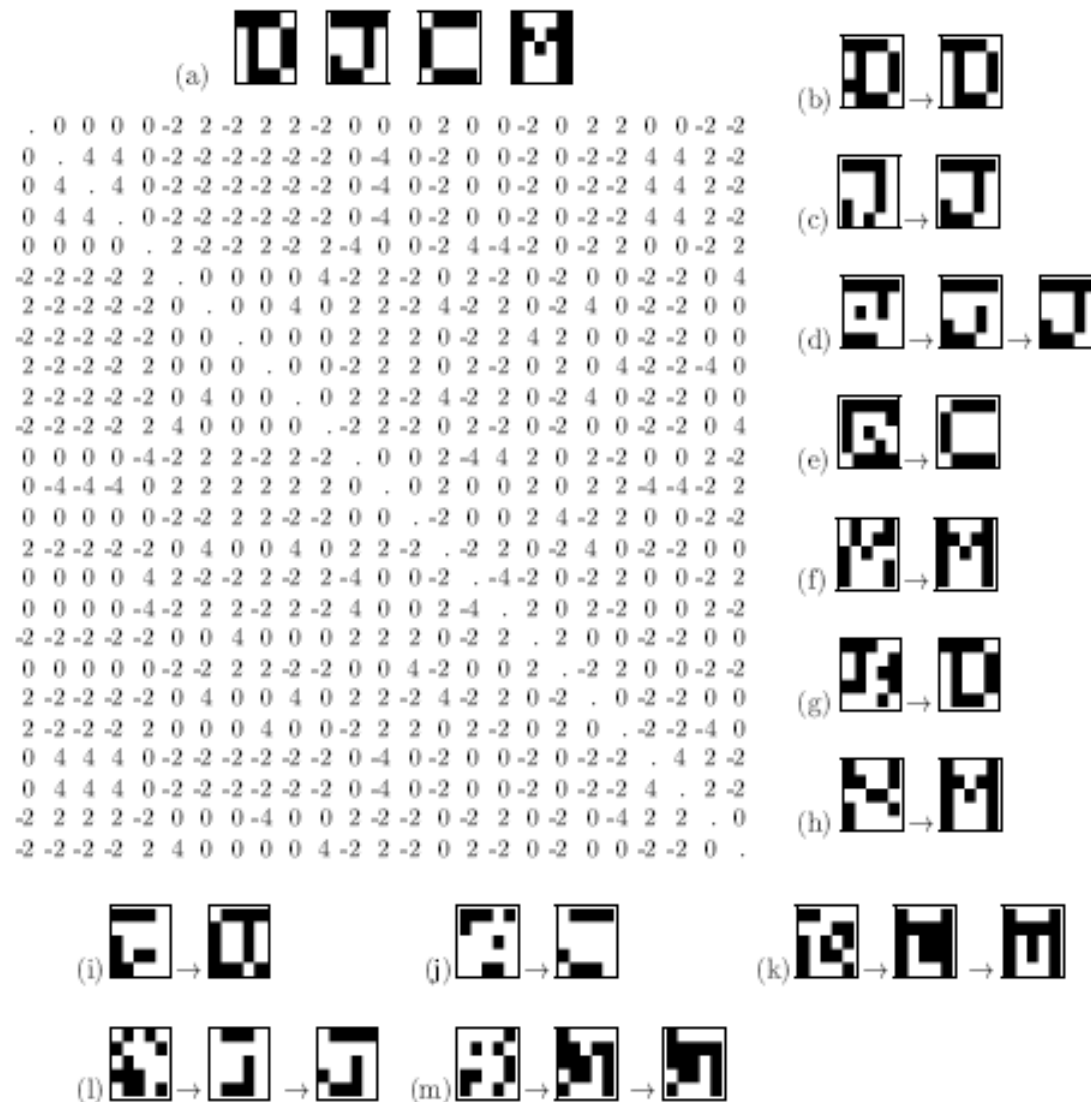
- ▶ Evolution of the energy $E(x(t))$:



adapted from L. Busing (TU Graz)

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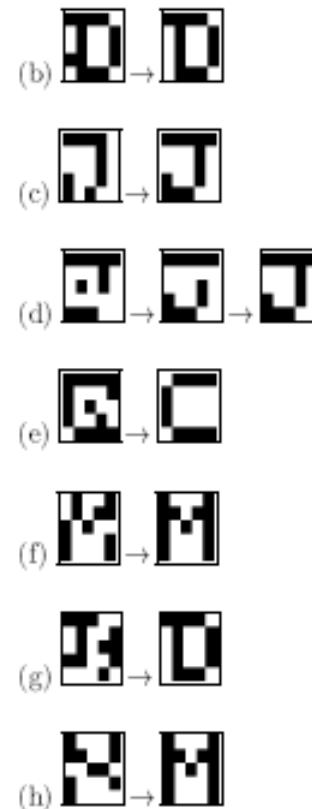
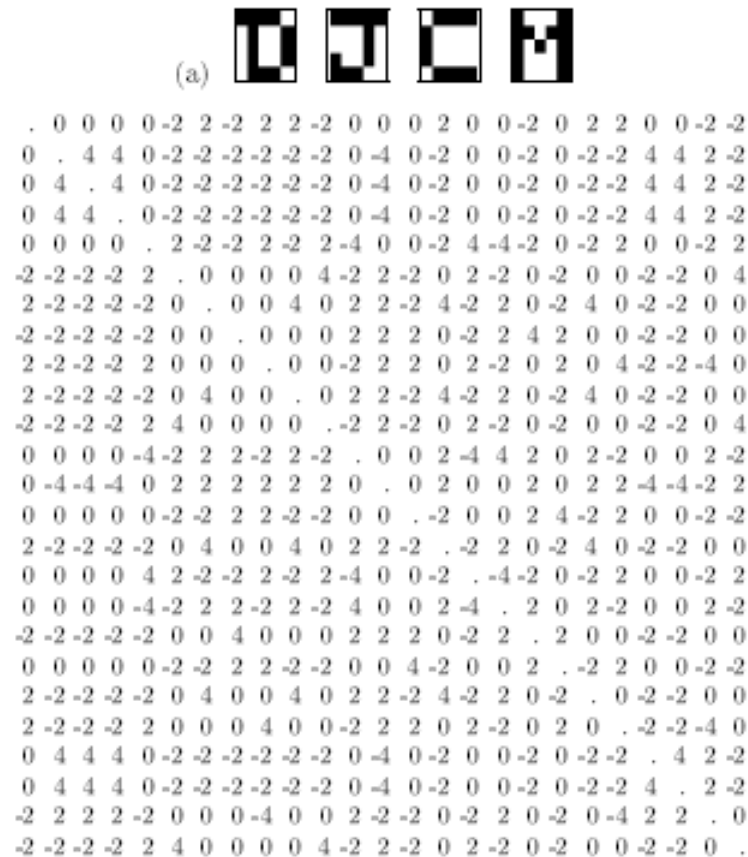
Pattern storage and recall example



adapted from McKay

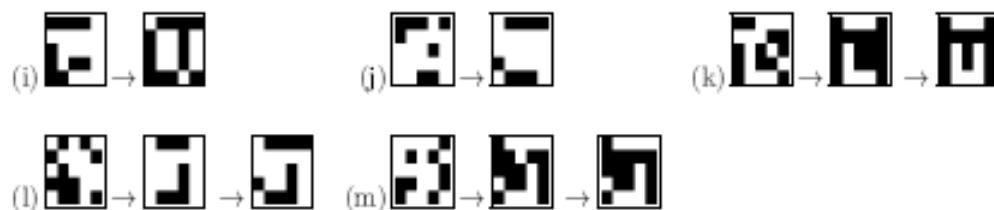
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Pattern storage and recall example



Common problems

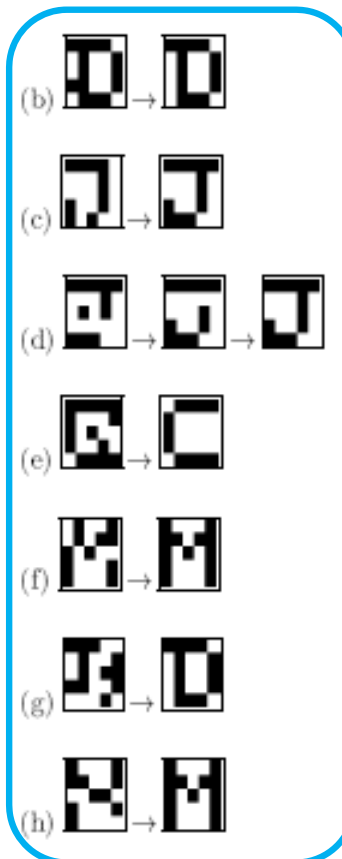
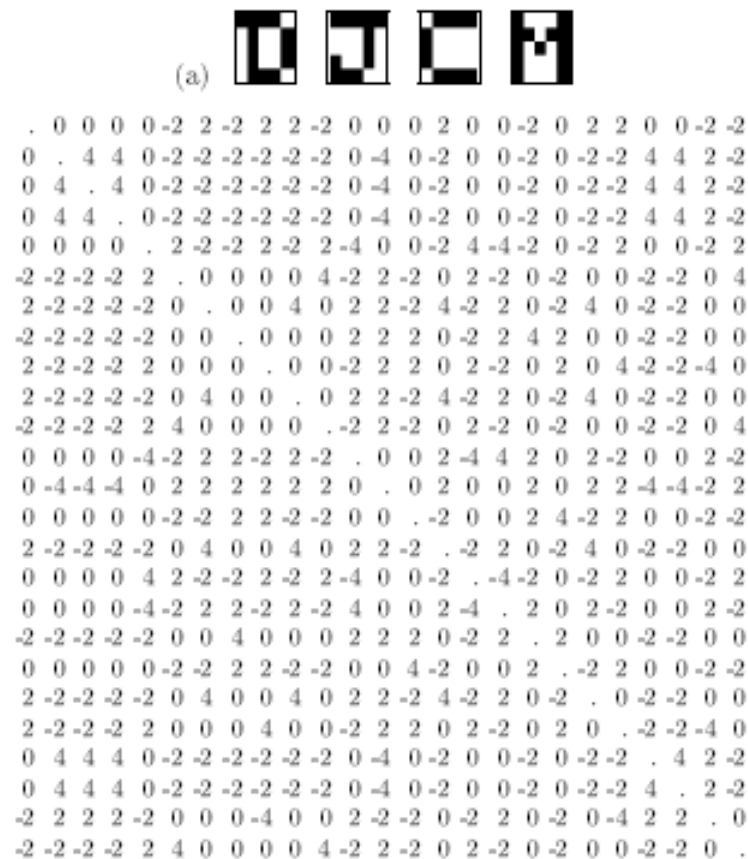
1. Corruption of individual bits.
2. Lack of encoded memory or a very small basin of attraction.
3. Appearance of spurious additional memories.



adapted from McKay

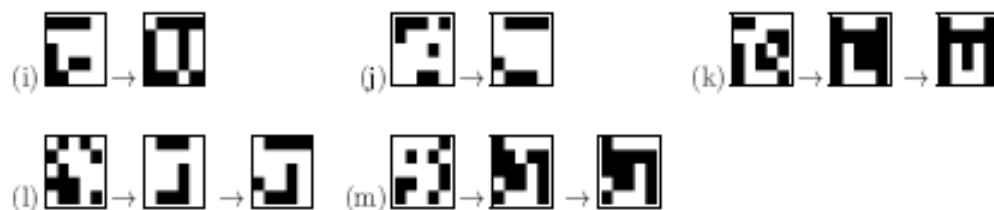
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Common problems

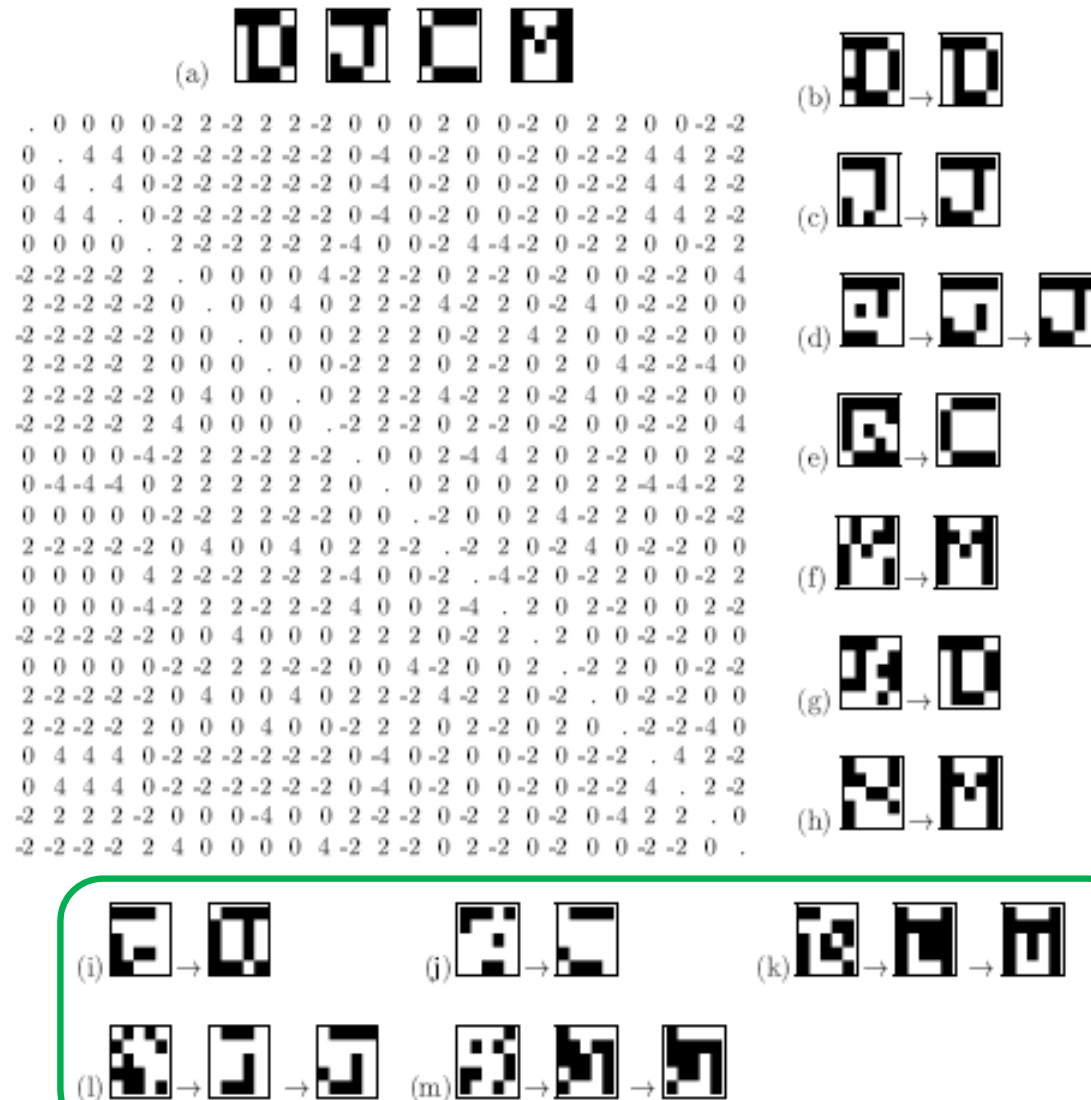
1. [Corruption of individual bits.](#)
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Pattern storage and recall example



Common problems

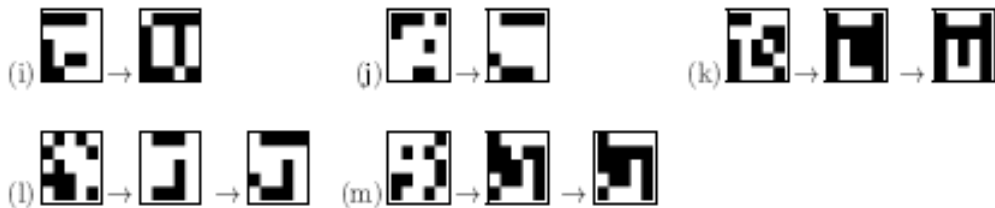
1. Corruption of individual bits.
2. Lack of encoded memory or a very small basin of attraction.
3. Appearance of spurious additional memories.

Spurious states often arise out of degenerate eigenvectors.

adapted from McKay

- **Memory storage and TSP example**

Pattern storage and recall example



Common problems

1. Corruption of individual bits.
2. Lack of encoded memory or a very small basin of attraction.
3. Appearance of spurious additional memories.

Generally, Hopfield network is robust to noise, data corruption and “brain damage” (zeroed subset of weights).

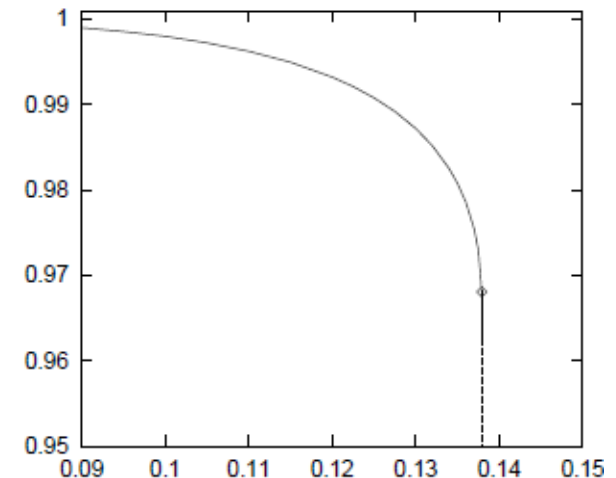
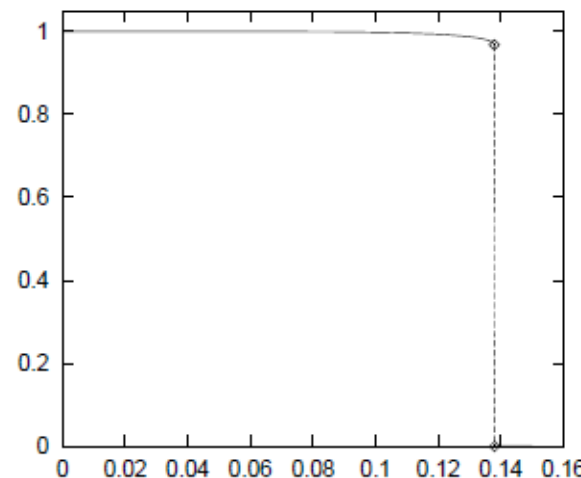
adapted from McKay

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Memory capacity

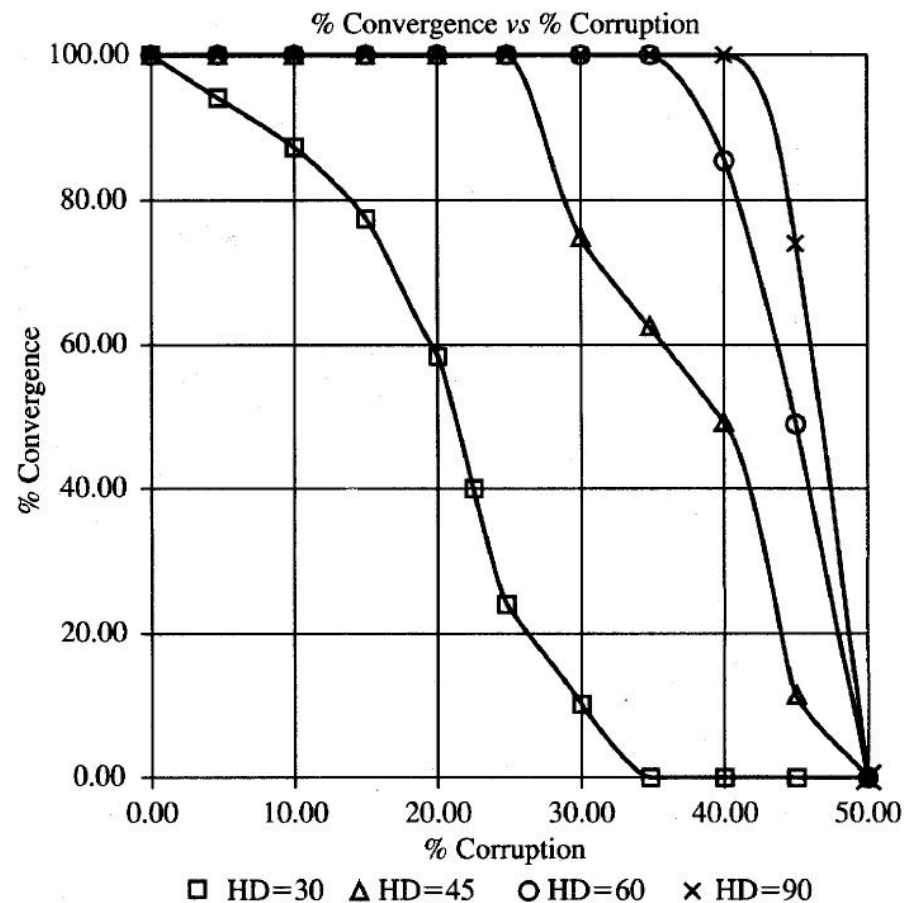
- Cross-talk between memory patterns is key to limited capacity
- Memory capacity is usually tested on independent random patterns
 - Hopfield network can store roughly $M \leq 0.138 n$ of such random patterns (sharp discontinuity)
 - for large M/n , unstable bits may unfold into an avalanche effect
 - for sparse patterns in the order of $n \cdot \log(n)$
- To guarantee stability of all patterns with high probability, we must ensure

$$M \leq \frac{n}{4 \ln n}$$



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Catastrophic forgetting effect



Convergence rate is defined based on the convergence criterion, often expressed as the upper bound on *Hamming distance*.

Network properties are not robust for synchronous updates.

Also, problems for continuous networks.

$$a_i = \sum_j w_{ij} x_j \quad x_i = \tanh(a_i).$$

Better behaviour for continuous continuous –time Hopfield network

$$a_i(t) = \sum_j w_{ij} x_j(t). \quad \frac{d}{dt} x_i(t) = -\frac{1}{\tau} (x_i(t) - f(a_i)),$$

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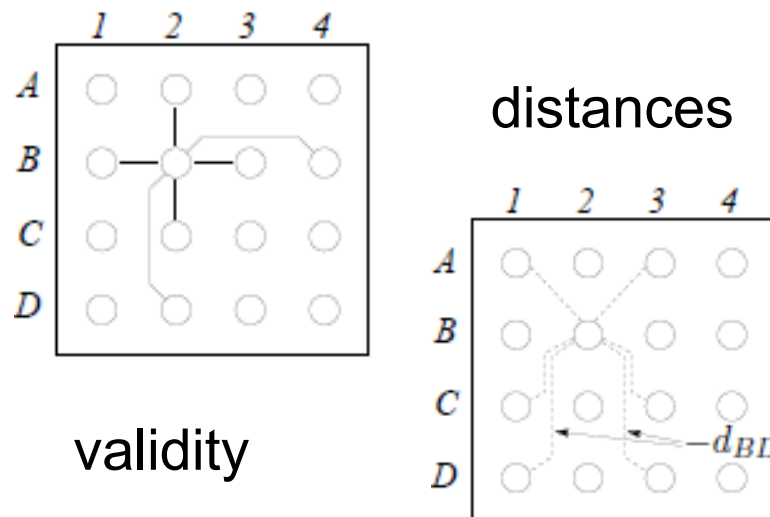
Hopfield networks for optimisation problems

- Hopfield network's dynamics minimises an energy function
- Some optimisation problems could be mapped to the quadratic energy function (particularly constrain satisfaction problems(CSPs))

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Hopfield networks for optimisation problems

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- Travelling salesman problem (TSP) as a classic CSP problem

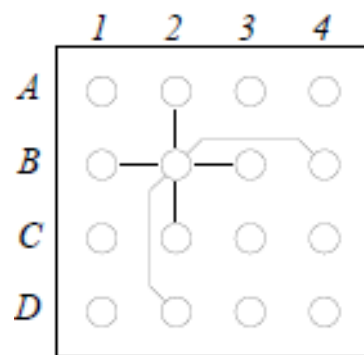


$$E = \underbrace{\frac{1}{2} \sum_{i,j,k} d_{ij} x_{ik} x_{j,k+1}}_{\text{sum of distances}} + \underbrace{\frac{\gamma}{2} \left(\sum_{j=1}^n \left(\sum_{i=1}^n x_{ij} - 1 \right)^2 + \sum_{i=1}^n \left(\sum_{j=1}^n x_{ij} - 1 \right)^2 \right)}_{\text{validity: single 1s in each column and row}}$$

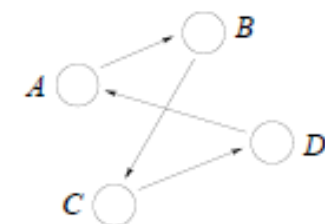
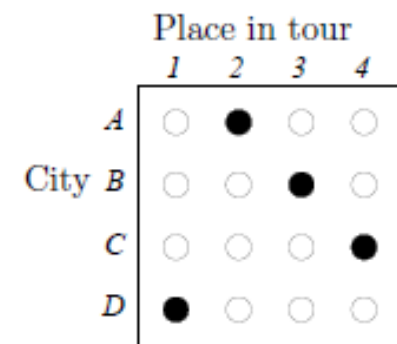
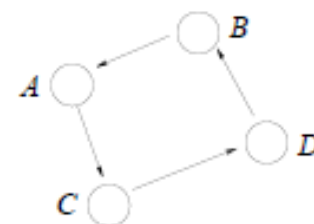
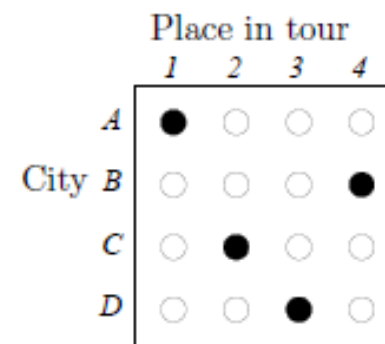
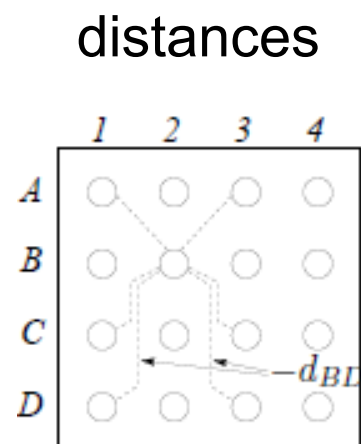
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validity



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Hopfield networks

In summary

- Hopfield network is a nice model for memory with biological features including Hebbian learning
- It is a very simple, stable and mathematically tractable model
- It has limited capacity and assumes near orthogonal patterns
- It does not allow for storing time series
- The attractor dynamics is limited to fixed points