

Neural Networks - Problem Statement

For Problem 1, implement the following system in Simulink and assume a damping ratio (zeta) of 0.5, a fixed step integration with a time step of 0.01 sec, and a unit step input occurring at 1 second, with a simulation stop time of 15 seconds. Generate a training dataset of (time, input, omega) as inputs and y as the output for values of omega 0.5, 1.0, 1.5, 2.0, 2.5, 3.0, and 3.5 rad/sec.

$$y(s) = \frac{\omega_n^2}{s^2 + 2\zeta\omega_n s + \omega_n^2} u(s)$$

Problem 1) Neural Network Estimator – single variable (60 points)

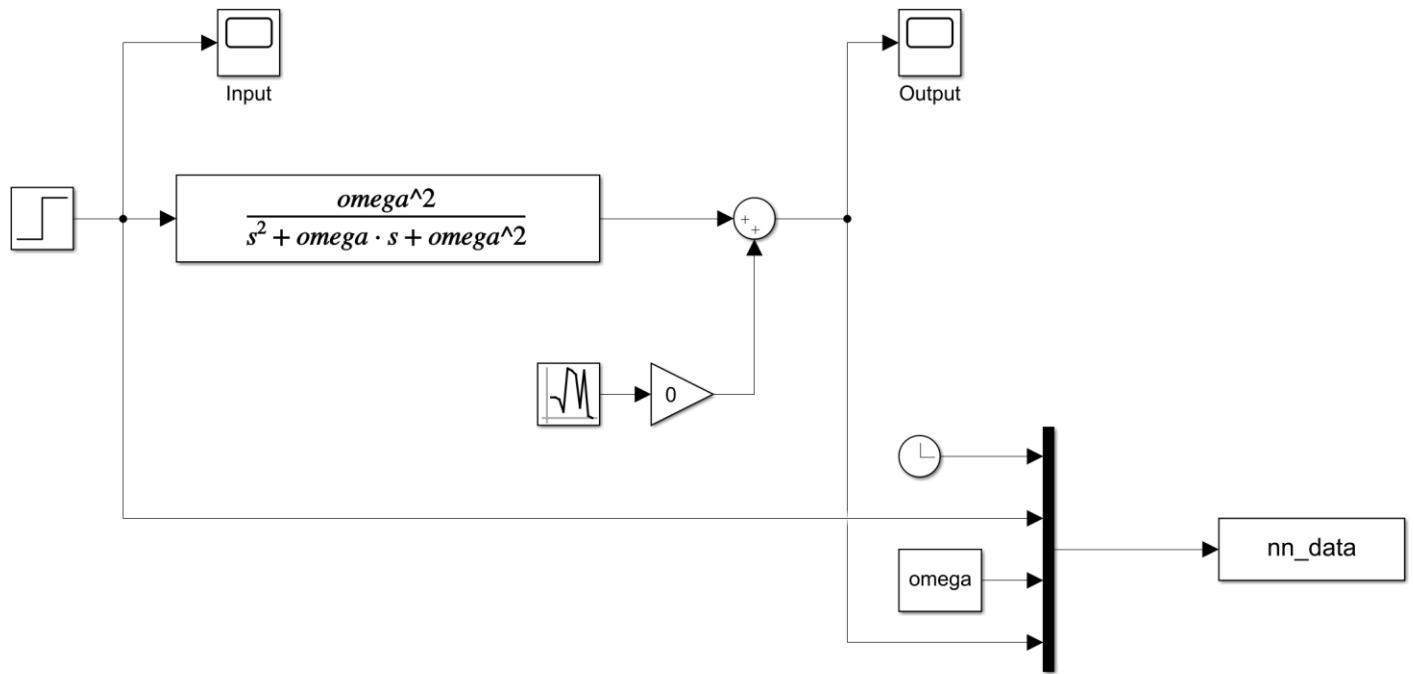
- a) Use the nnstart tool Fitting App to fit four, single hidden-layer networks with 10, 15, 20, and 25 nodes in the hidden layer, respectively. Save each as either an m-file function or Simulink block. Generate comparisons of the neural network fits with the training data. Make any observations about the size of the network and the quality of fit it produces.
- b) Now test the fit model by testing the neural network output with the true system output for omega values 0.75, 1.25, 1.75, 2.25, 2.75, and 3.25 rad/sec. Make any observations about the size of the network and the quality of fit it produces for this test data or if any frequencies fit better than others.
- c) Finally, comment on the overall ability of the neural network to work or not work for this application and the best size for the network, in your opinion.
- d) Let's see if the network can extrapolate. Set the natural frequency to 0.25 rad/sec, run the system, and compare the output of the true system with the output of your best neural network. Does the network do a good job when operating outside the training limits in this case? Repeat for a natural frequency of 3.75 rad/sec.

Problem 2) Neural Network Estimator – noise effects (40 points)

For Problem 2, repeat the first three steps (a through c but not d) of Problem 1 but add zero mean noise with variance 0.001 to the output data used for training. Comment on the effects of noise on the ability of the network to model these data.

Problem - 1:

a.

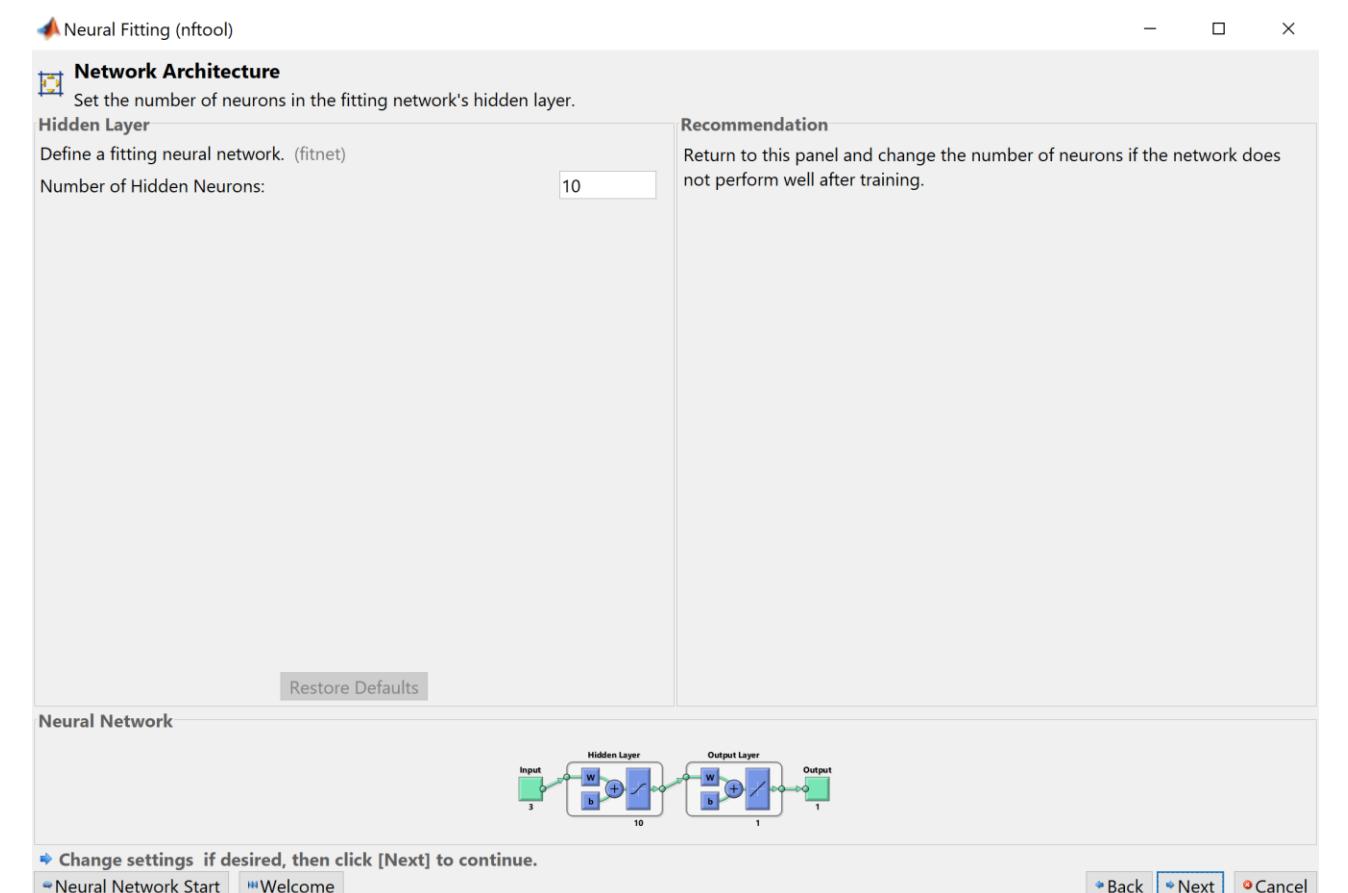
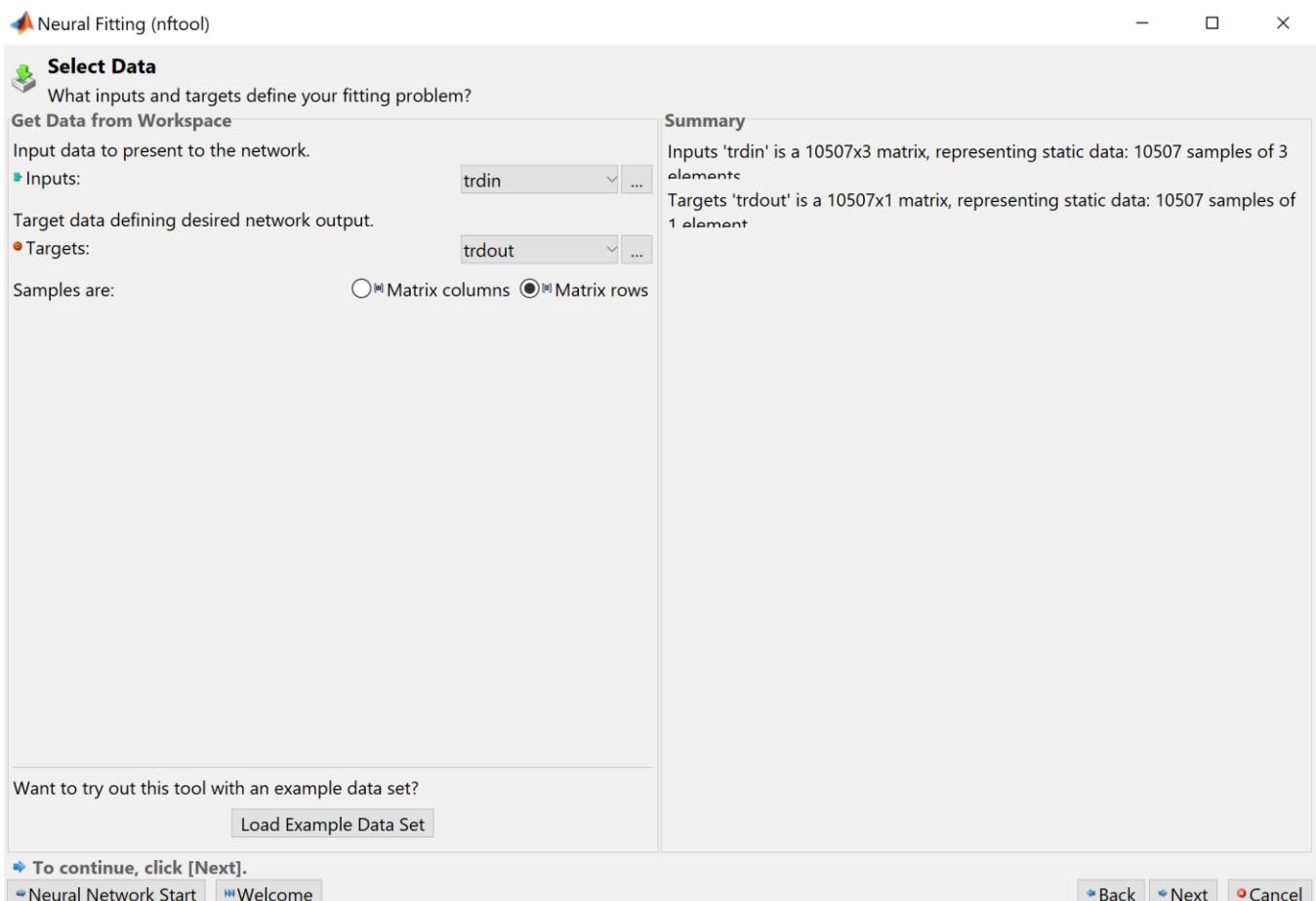


Simulink Diagram to generate training data

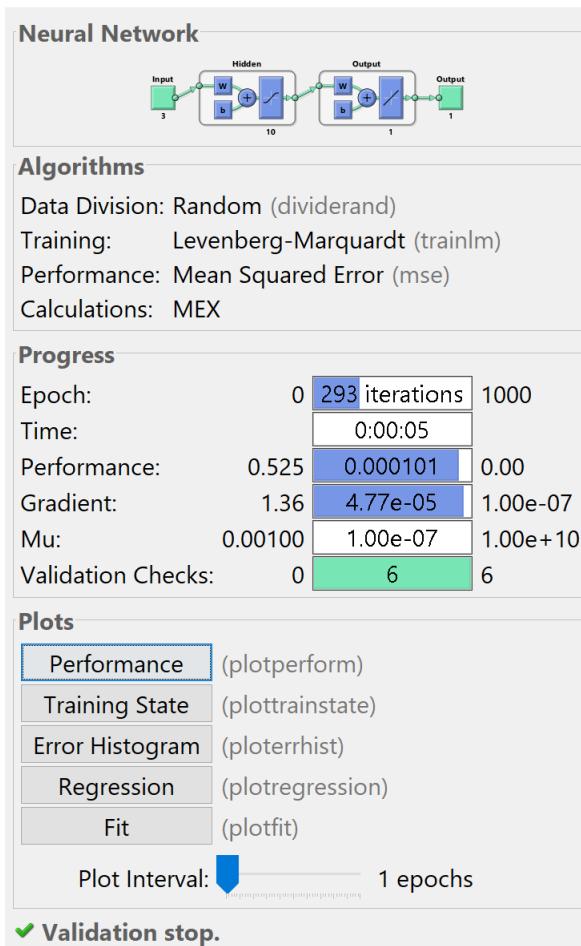
MATLAB Commands to arrange the data

```
omega=0.5 %run the simulation every time a new omega is defined  
trdata=nn_data  
omega=1  
trdata=[trdata;nn_data]  
omega=1.5  
trdata=[trdata;nn_data]  
omega=2  
trdata=[trdata;nn_data]  
omega=2.5  
trdata=[trdata;nn_data]  
omega=3  
trdata=[trdata;nn_data]  
omega=3.5  
trdata=[trdata;nn_data]  
  
trdin=trdata(:,1:3)  
trdout=trdata(:,4)
```

Fitting with 10 neurons



Neural Network Training ...



Neural Fitting (nftool)

Train Network

Train the network to fit the inputs and targets.

Train Network

Choose a training algorithm:

Levenberg-Marquardt

This algorithm typically requires more memory but less time. Training automatically stops when generalization stops improving, as indicated by an increase in the mean square error of the validation samples.

Train using Levenberg-Marquardt. (trainlm)

Retrain

Notes

Training multiple times will generate different results due to different initial conditions and sampling.

Results

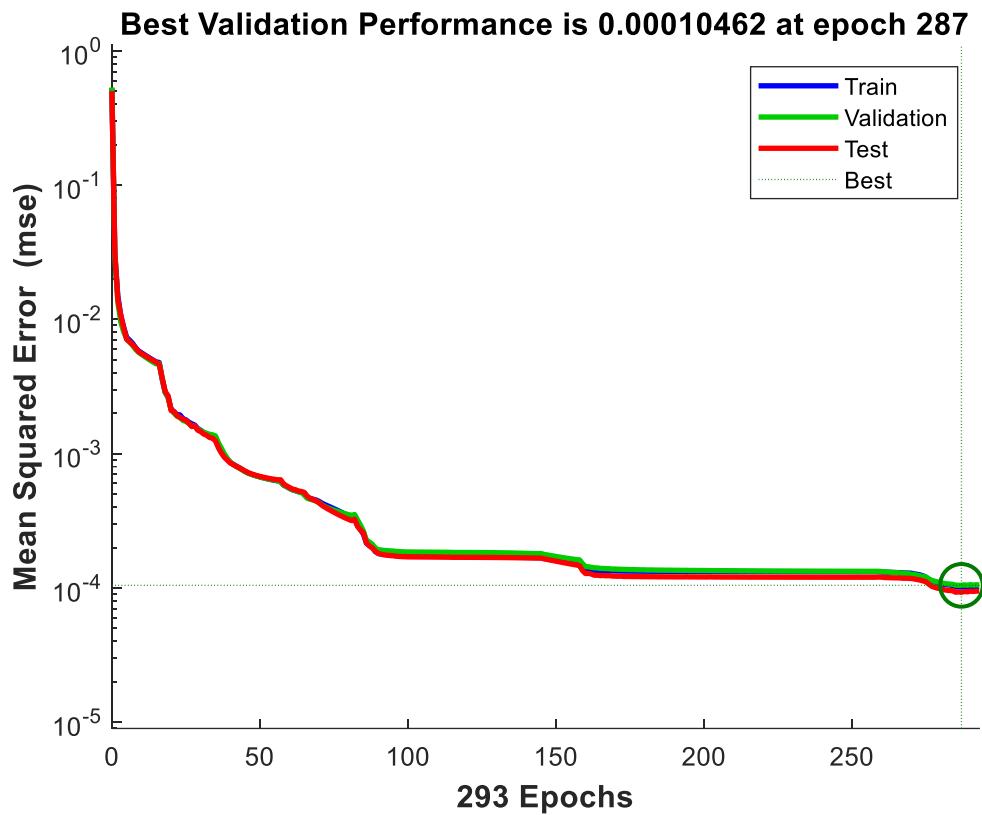
	Samples	MSE	R
Training:	7355	1.01771e-4	9.99514e-1
Validation:	1576	1.04619e-4	9.99492e-1
Testing:	1576	9.28886e-5	9.99500e-1

Plot Fit Plot Error Histogram

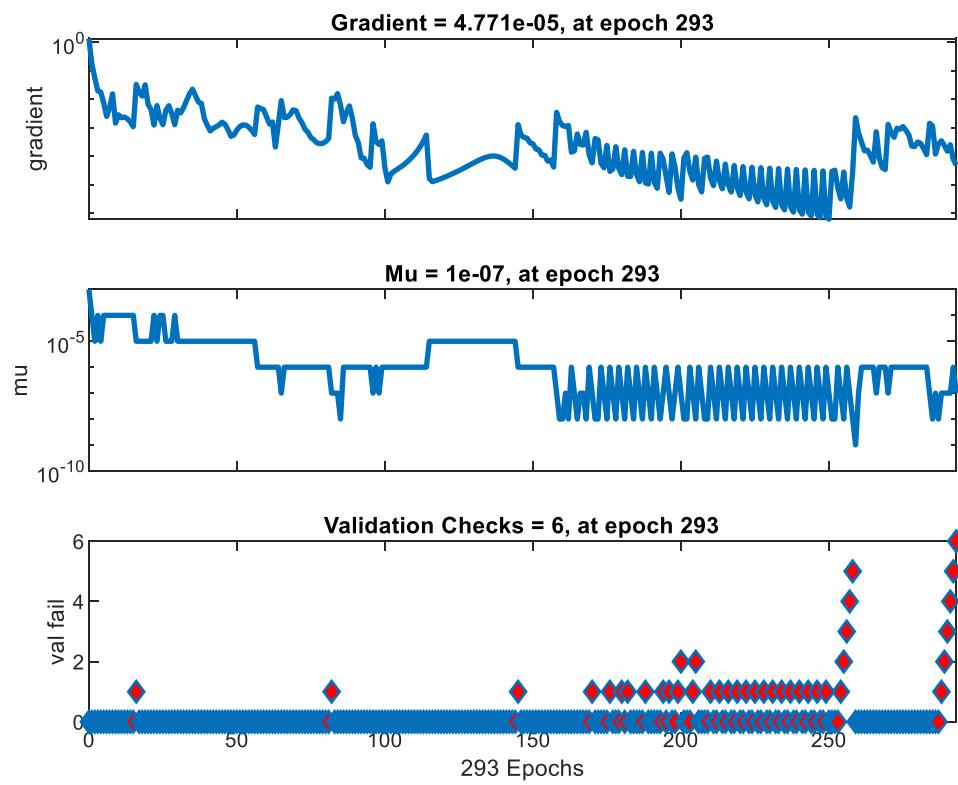
Plot Regression

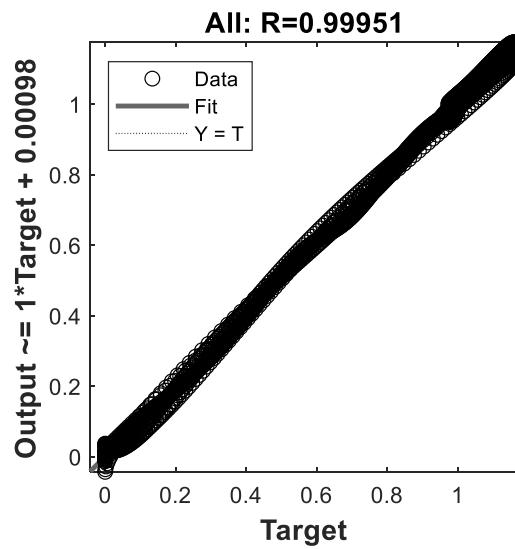
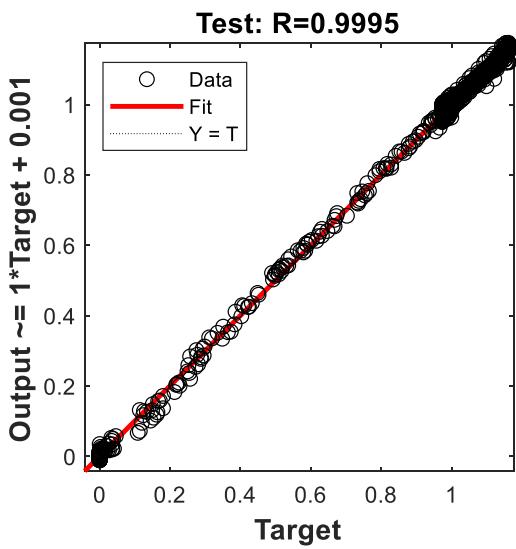
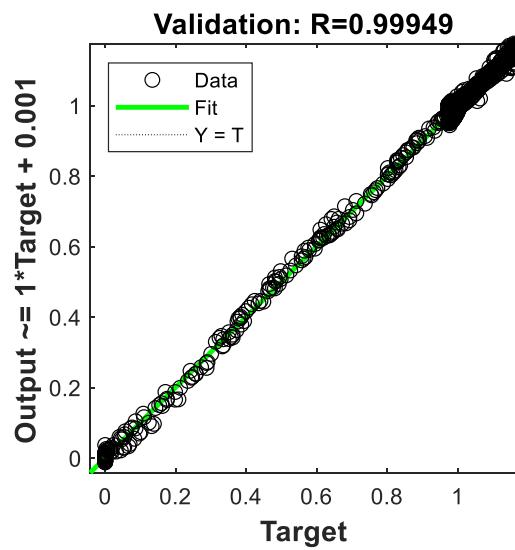
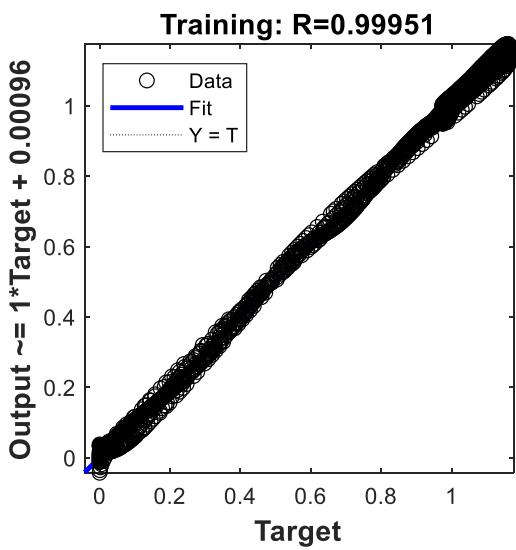
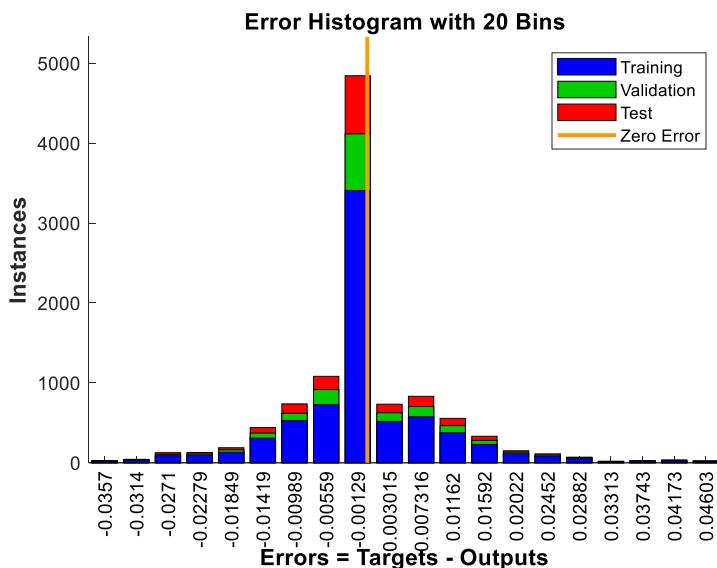
Mean Squared Error is the average squared difference between outputs and targets. Lower values are better. Zero means no error.

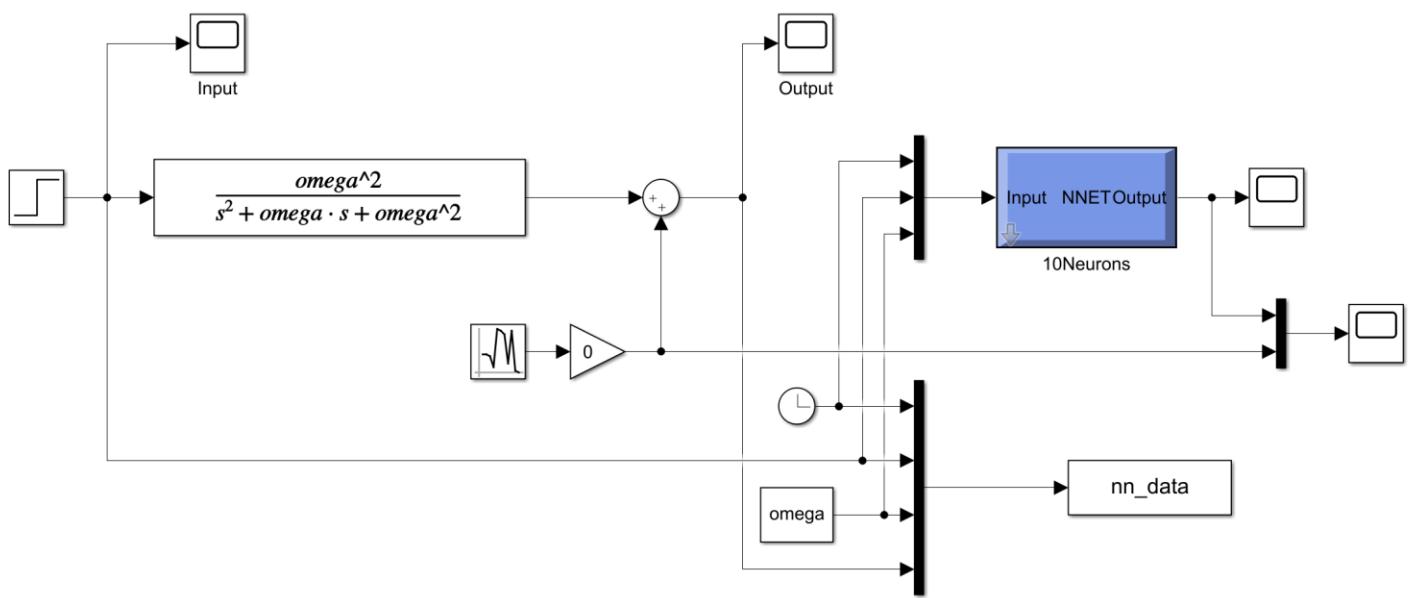
Regression R Values measure the correlation between outputs and targets. An R value of 1 means a close relationship, 0 a random relationship.



Training State

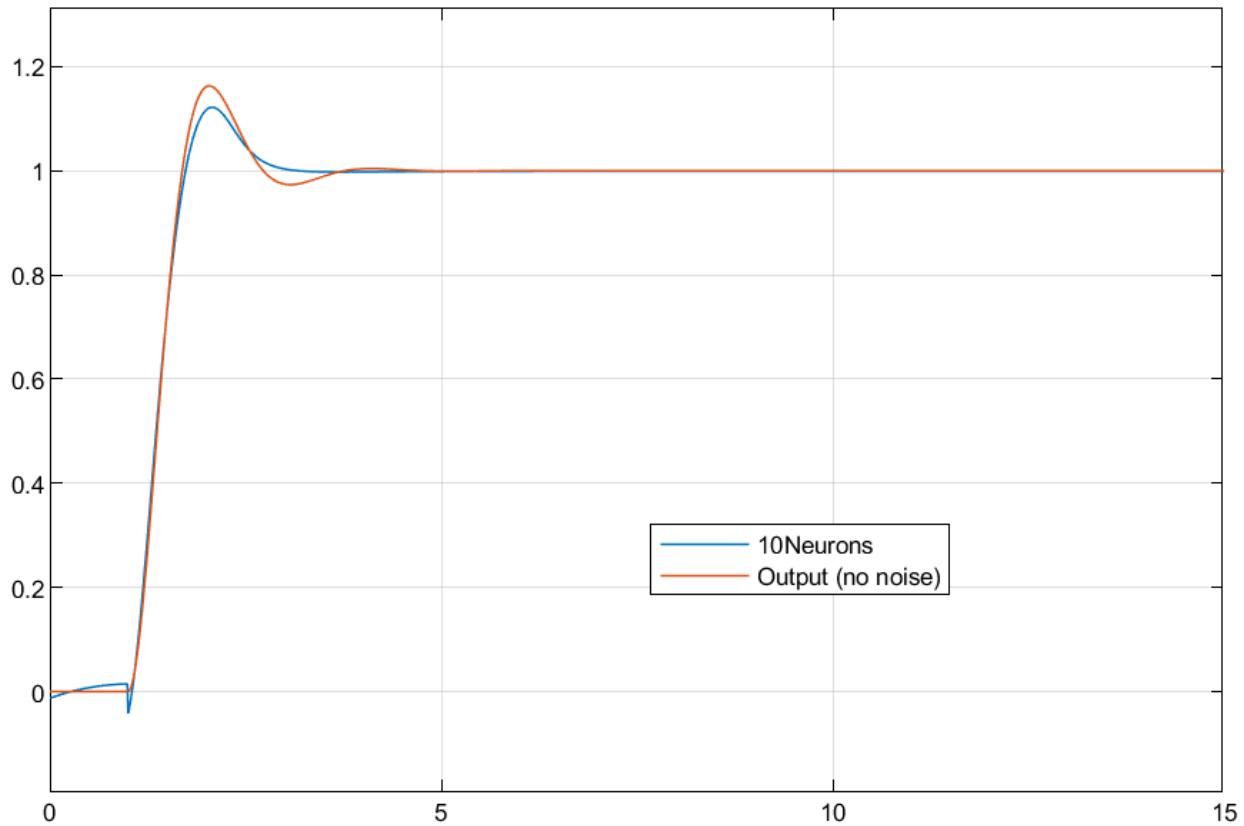




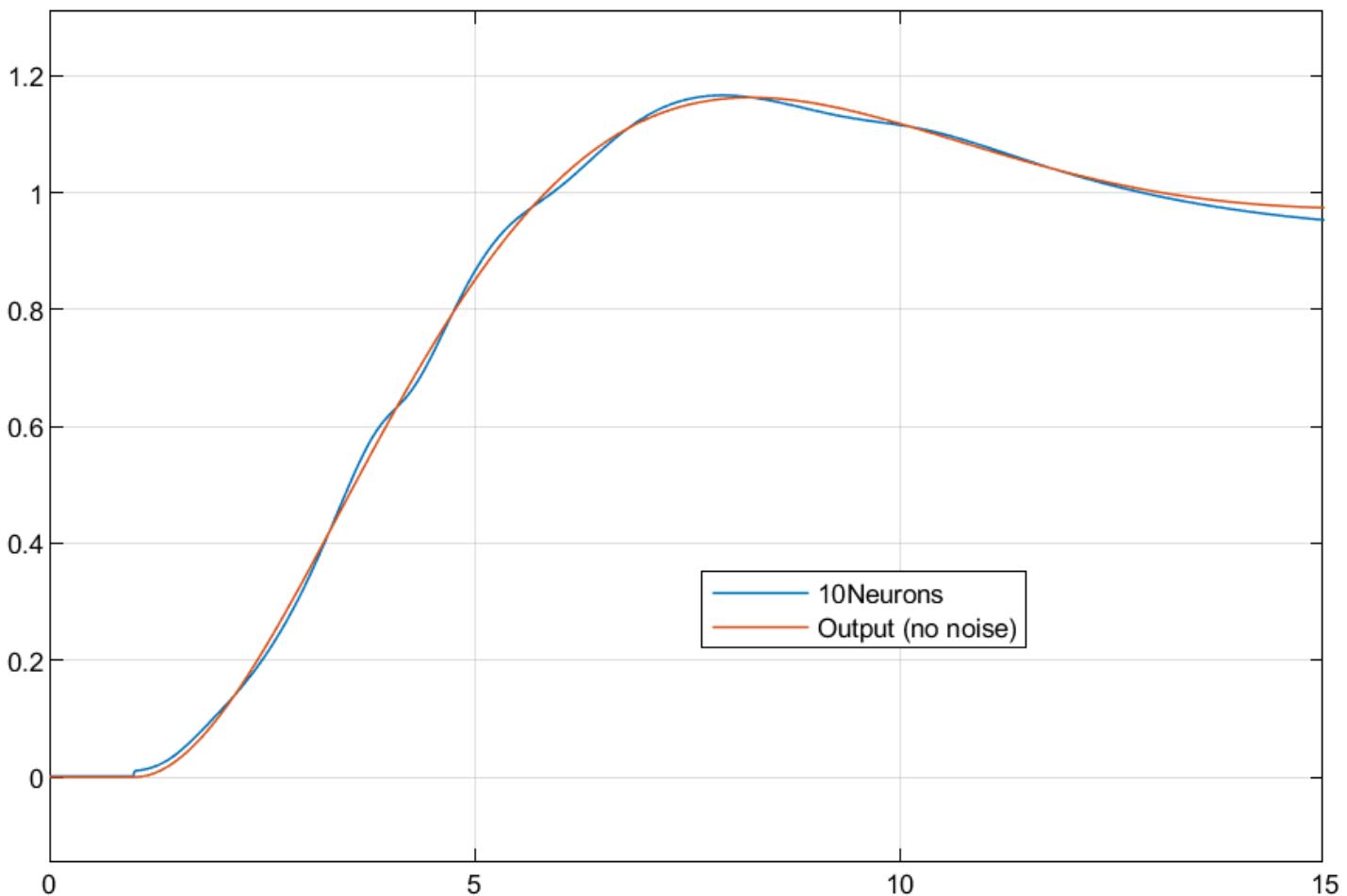


Simulink Diagram

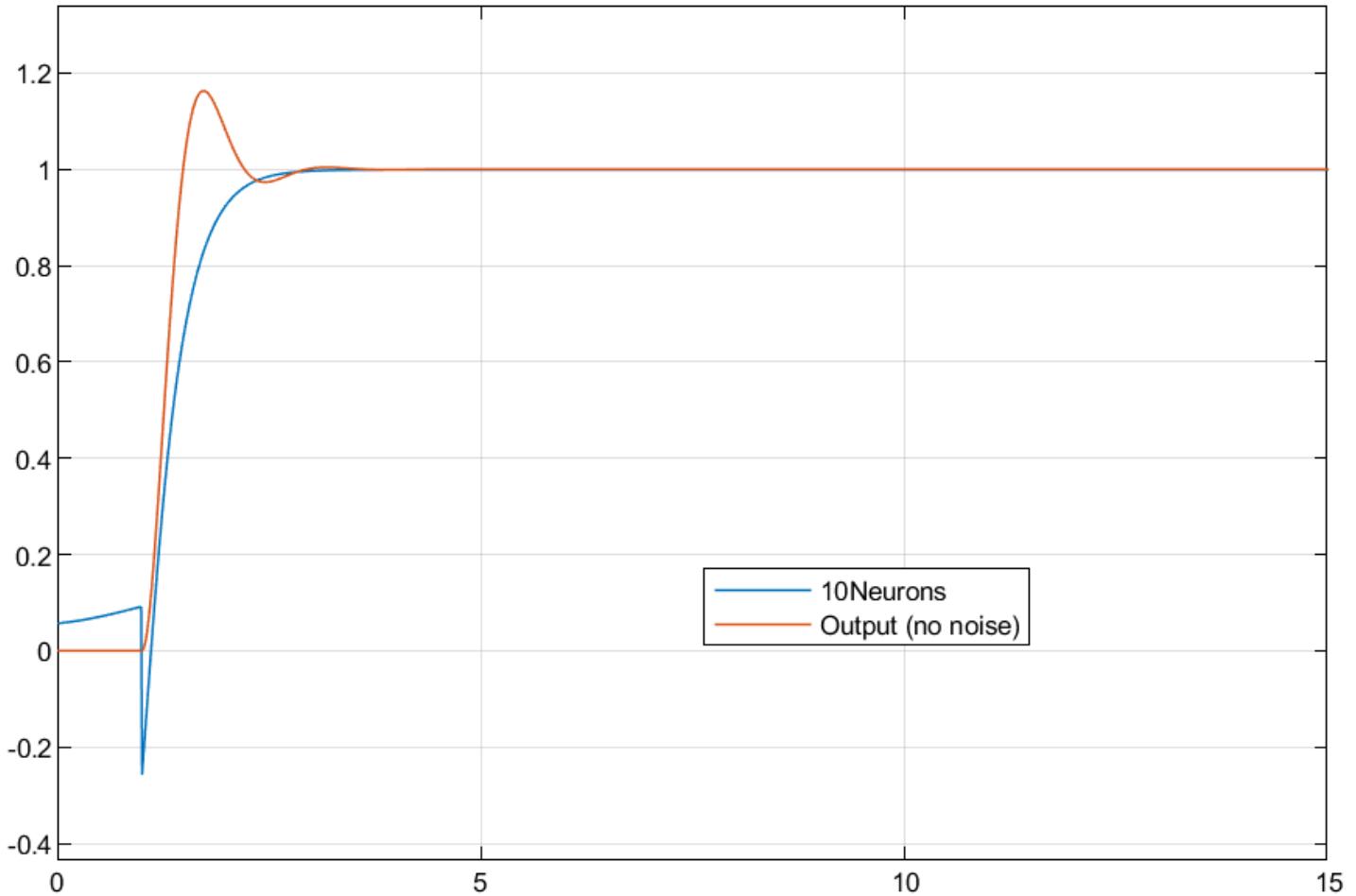
Output comparison



It is observed that the neural network approximation is slightly different at the start. The value of omega is at the last defined value of 3.5. On running the simulation again with $\omega = 0.5$, the following graph is obtained

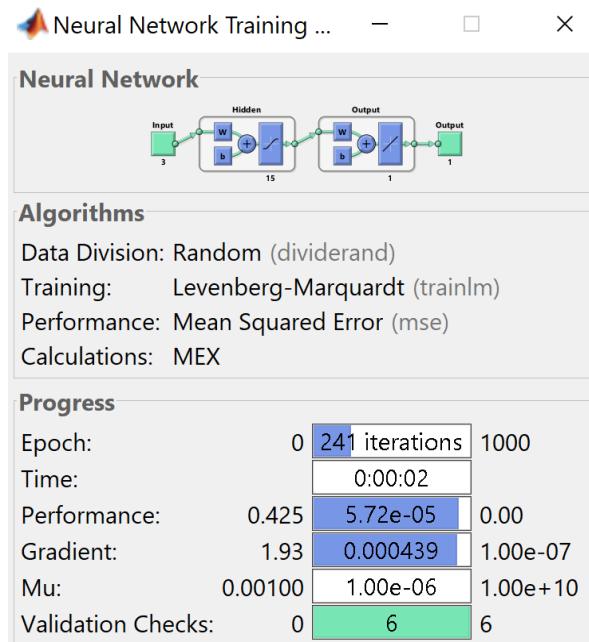


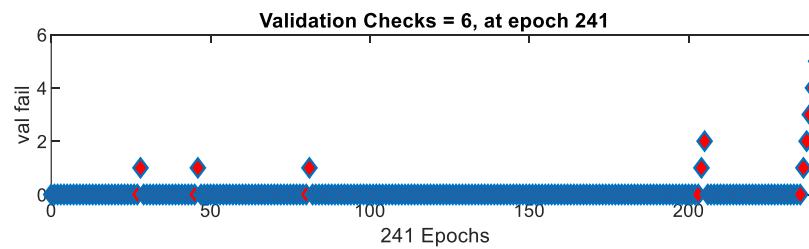
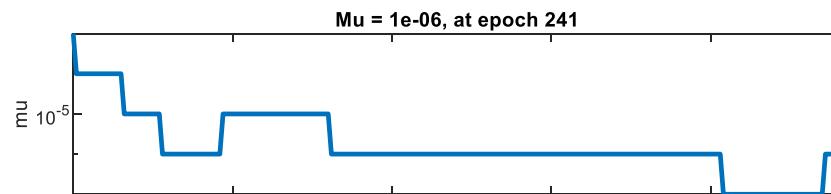
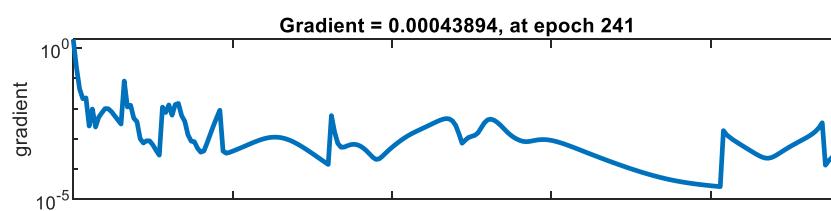
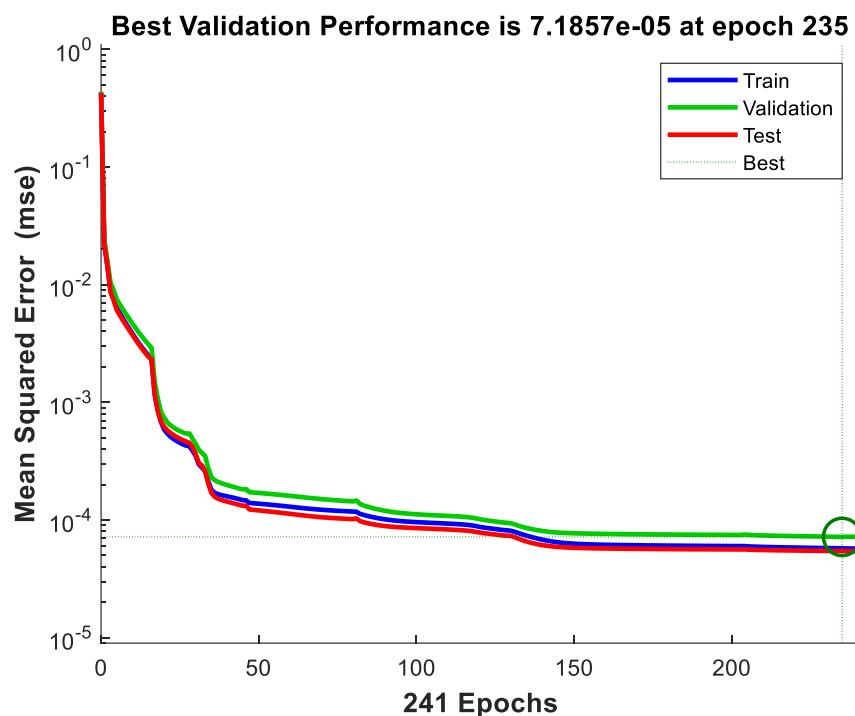
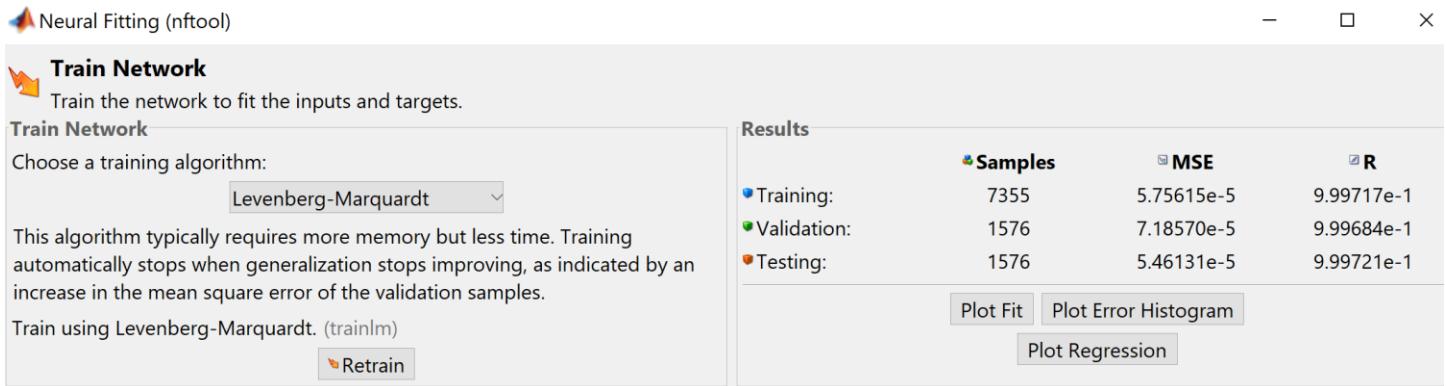
Although the mismatch is still present, we can see that the approximation is very good. Now checking the algorithm for extrapolation, we define ω as 5 which is far from all training data.

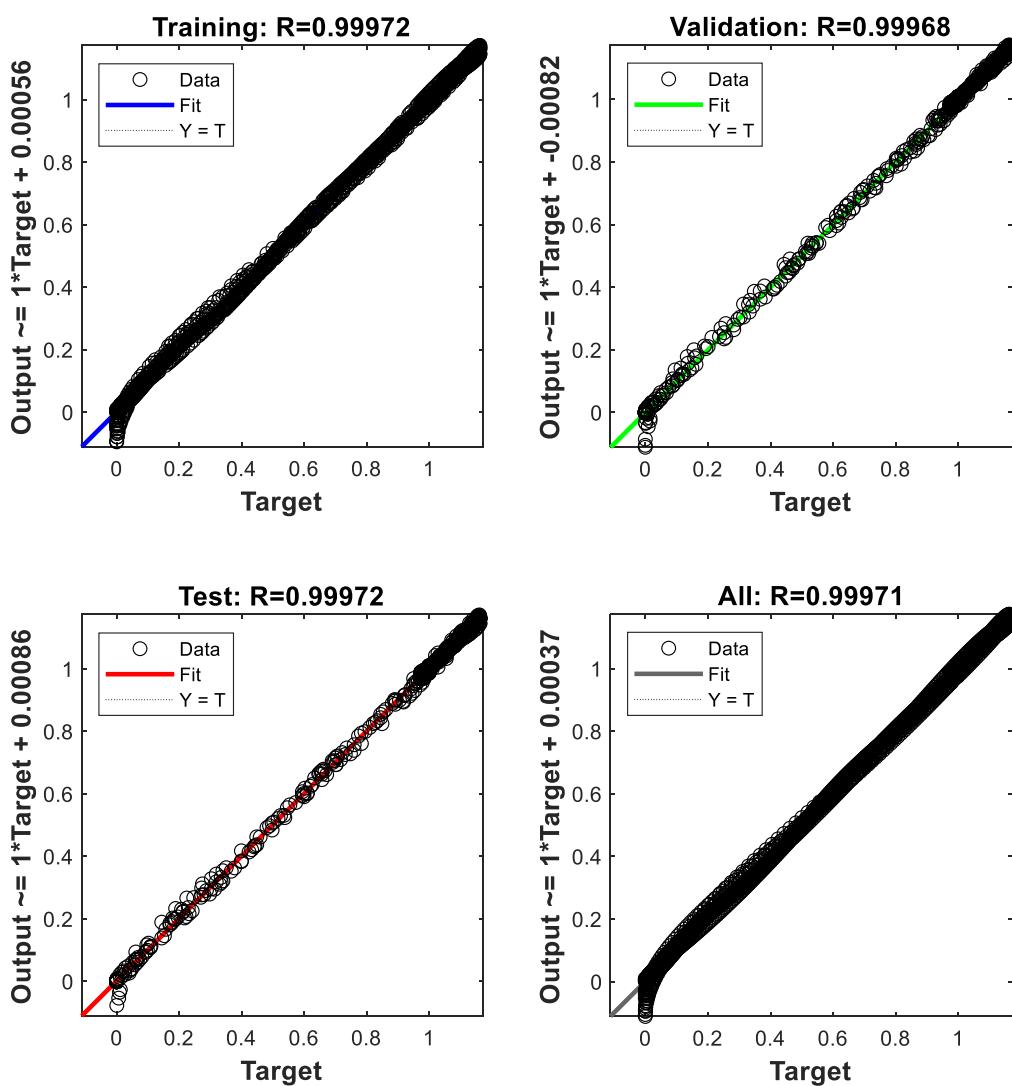
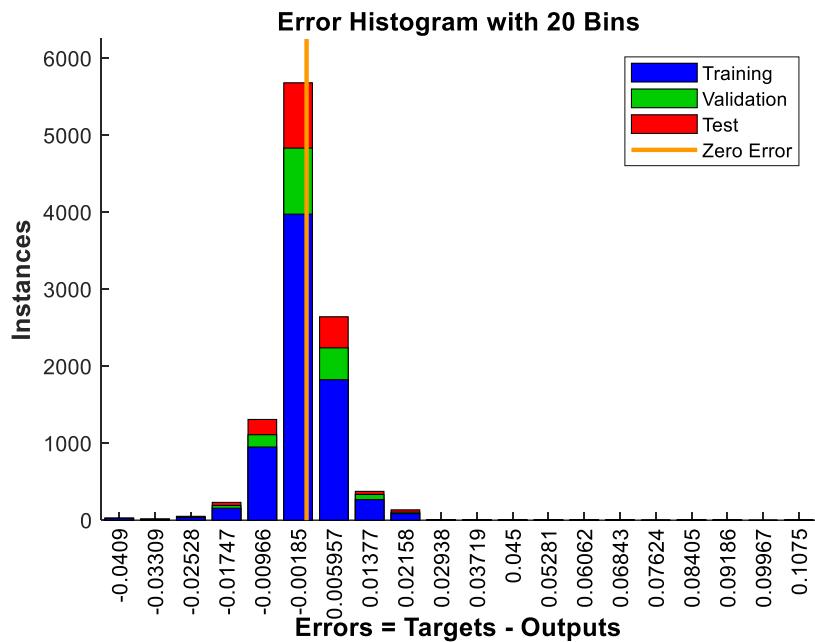


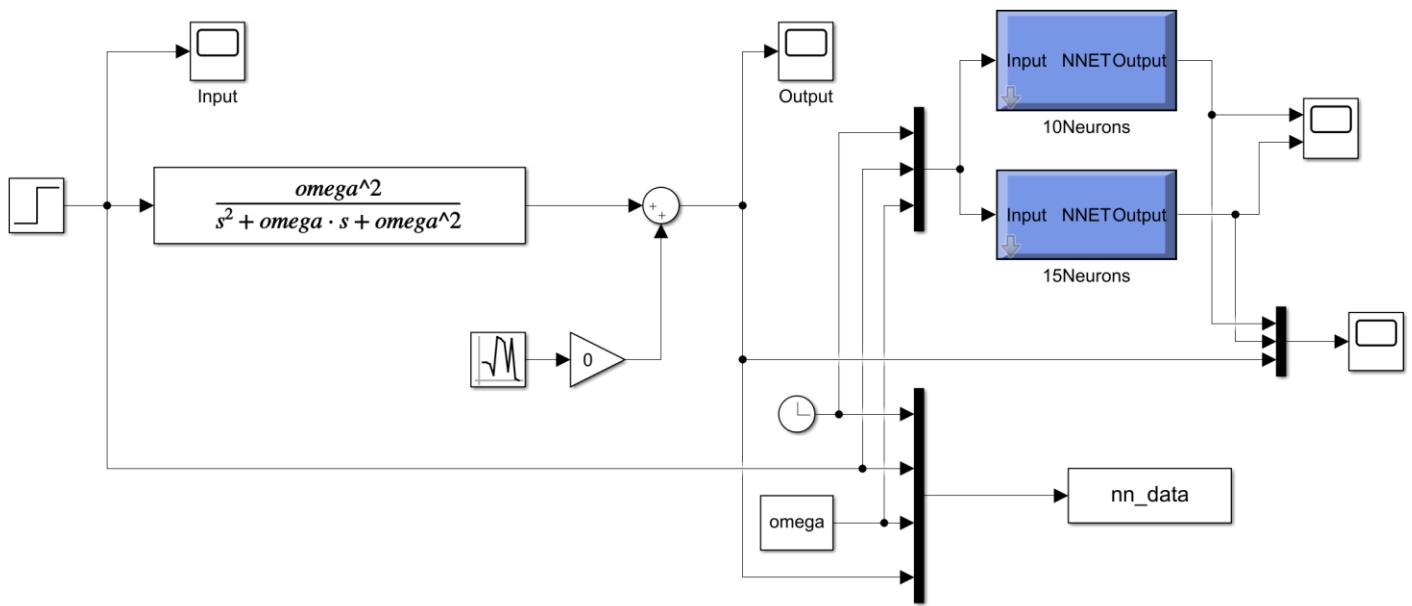
It is observed that the transition state outputs are significantly different although they converge in around 3 seconds which is also the settling time for the system.

Training with 15 neurons



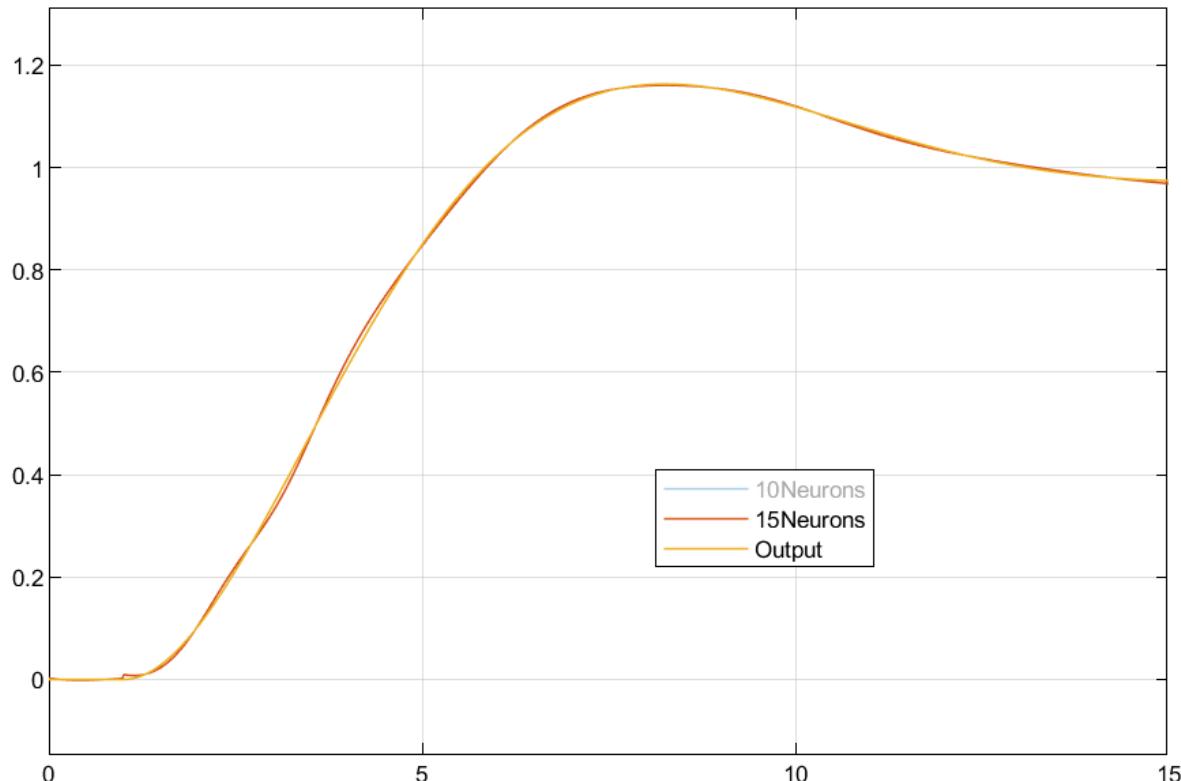




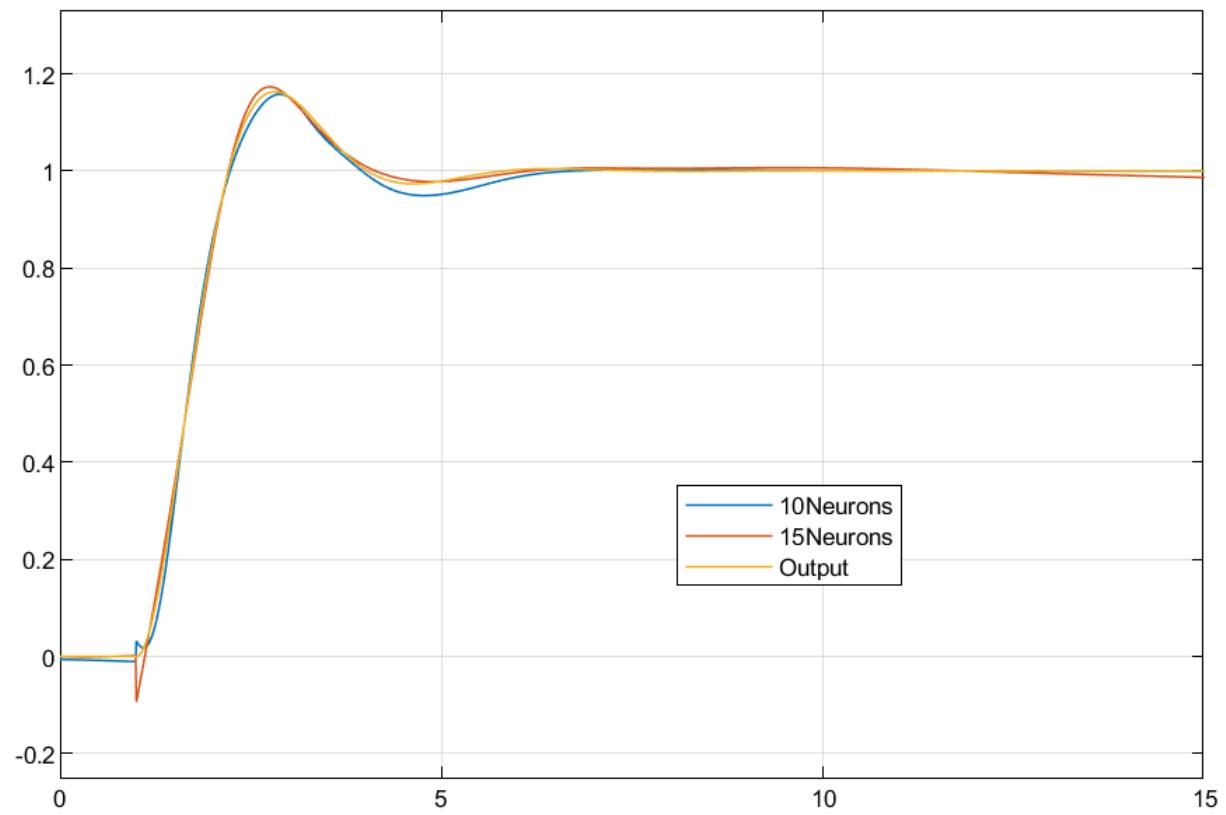


Simulink Diagram

Output Comparison

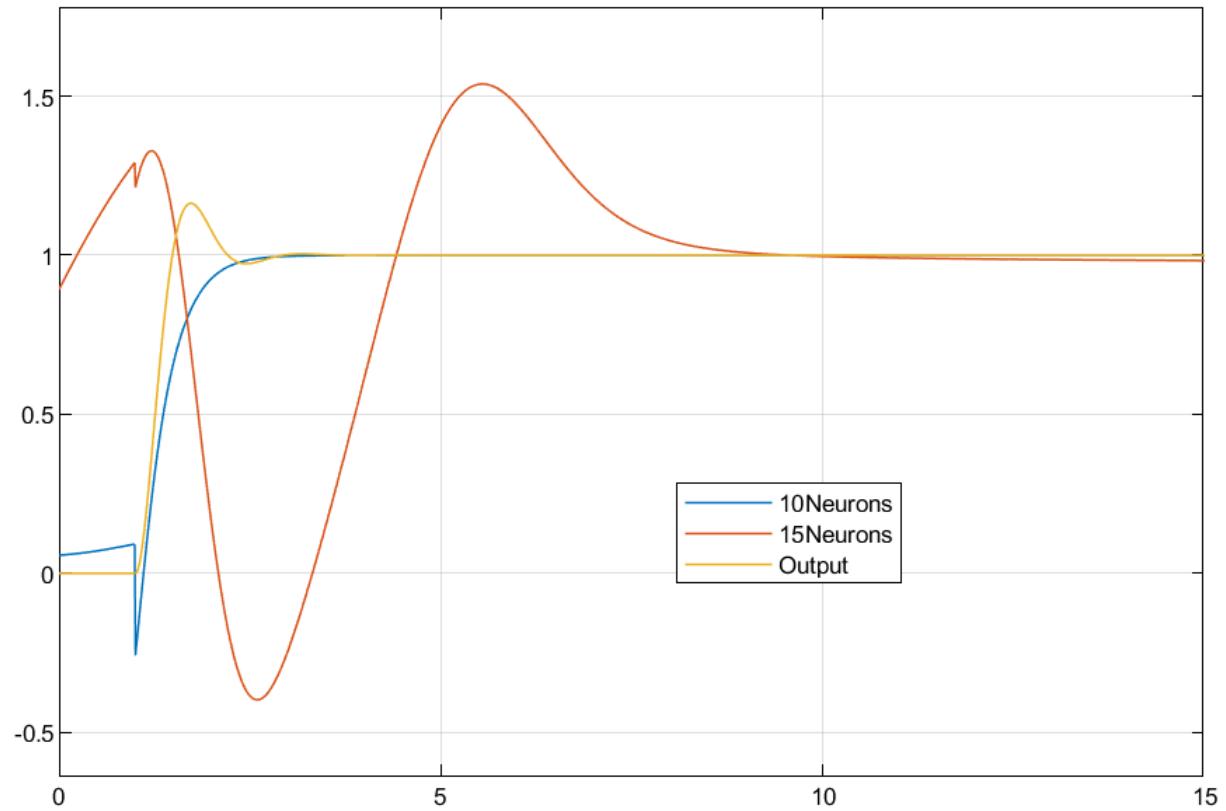


Omega = 0.5



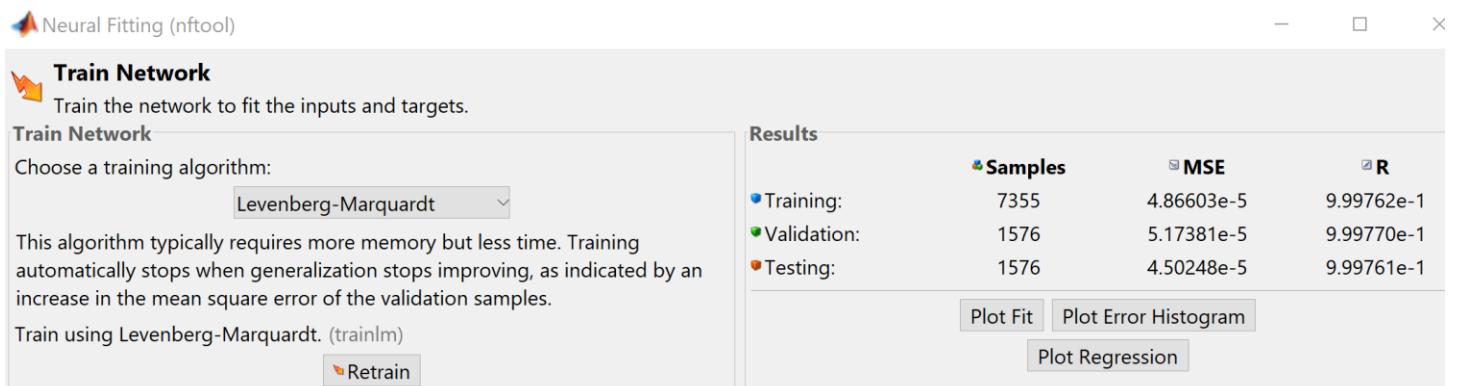
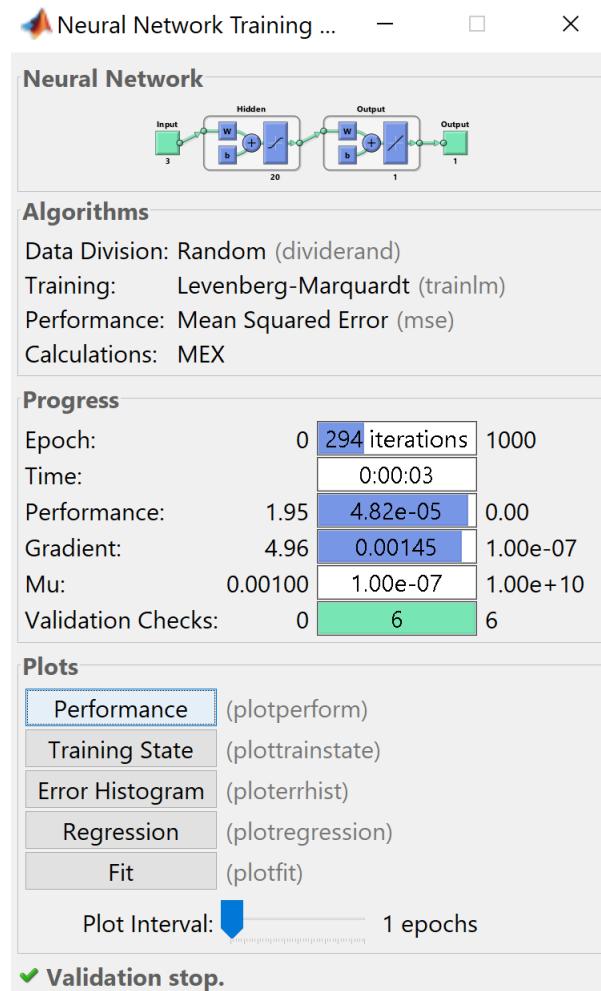
Plot above Omega = 2

Plot below Omega = 5

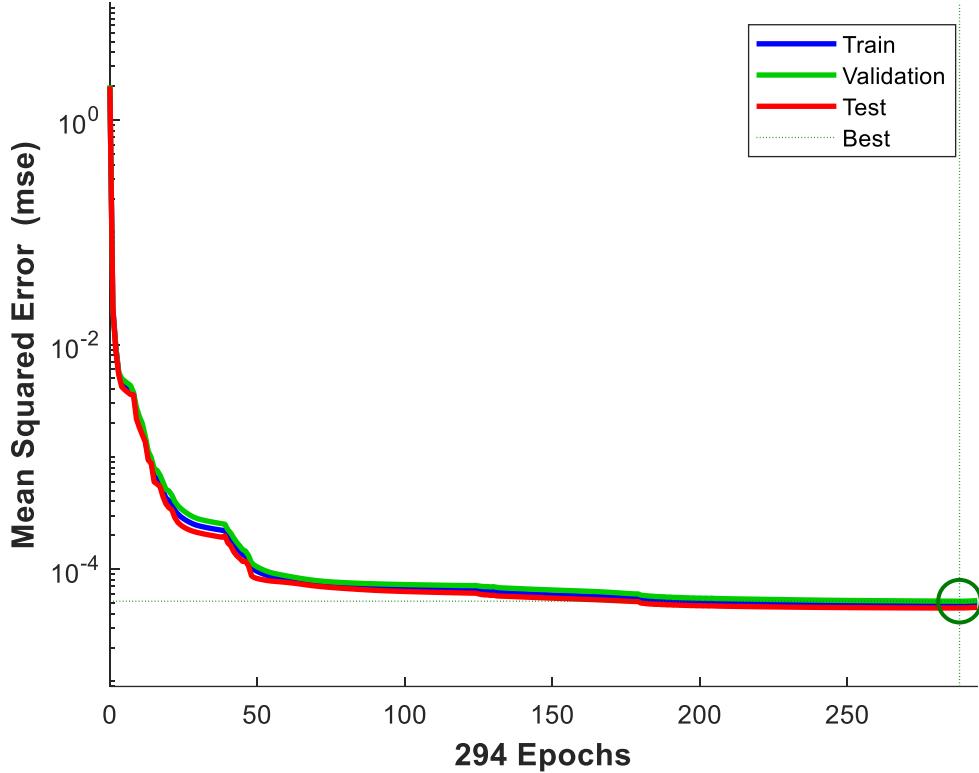


Initial mismatches have increased and the neural network trained with 15 neurons is less efficient at extrapolating omega values as compared to the previous one with 10 neurons.

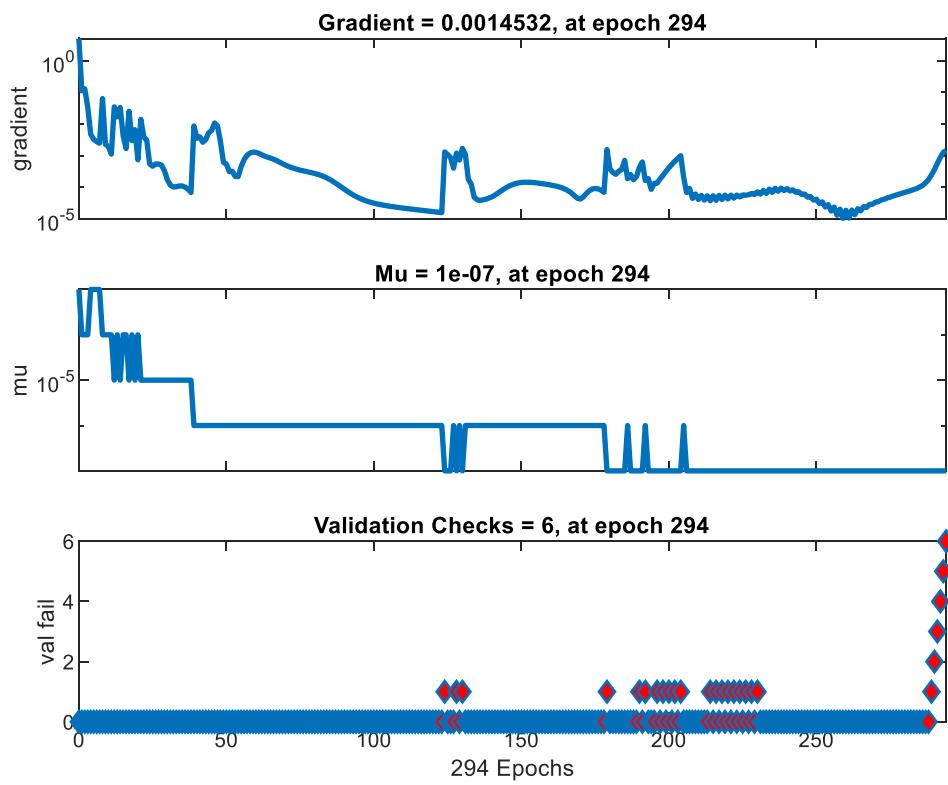
Training with 20 neurons

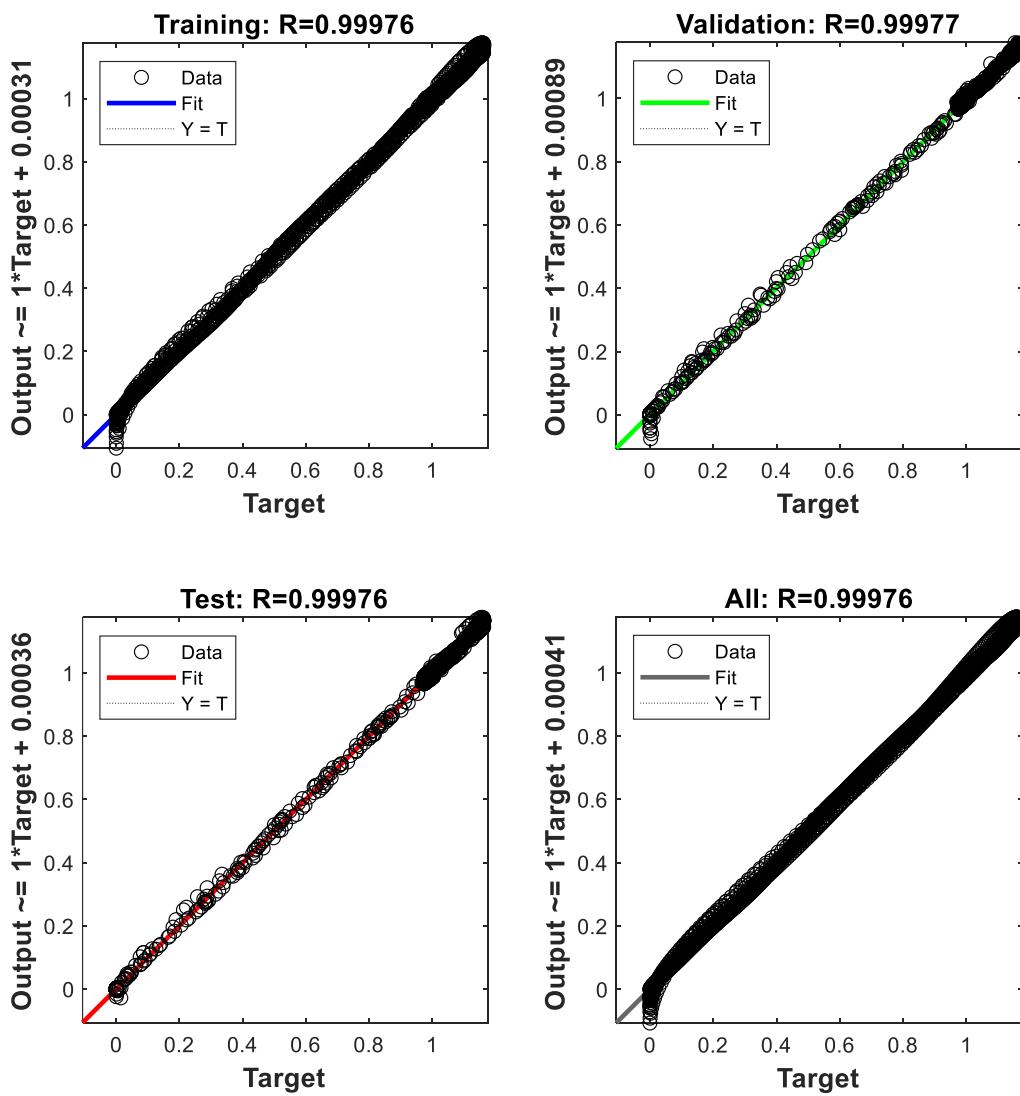
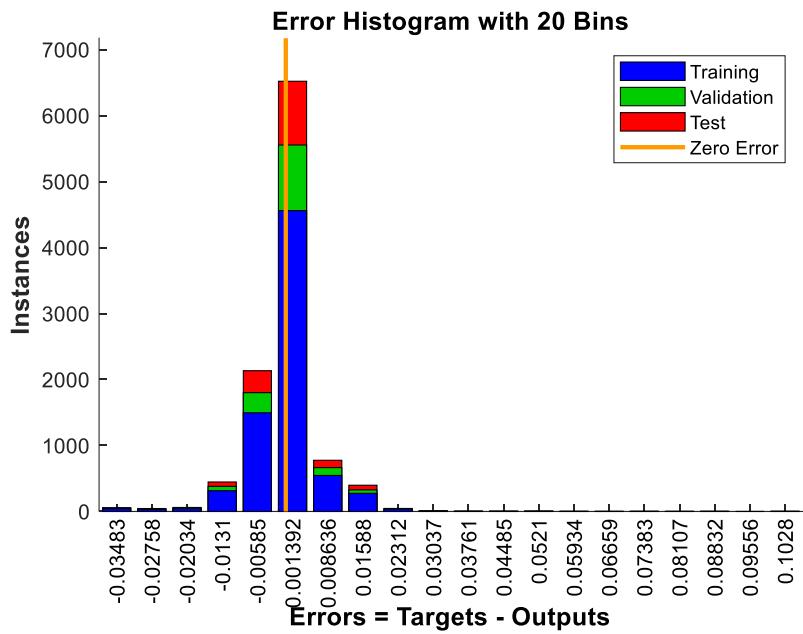


Best Validation Performance is 5.1738e-05 at epoch 288

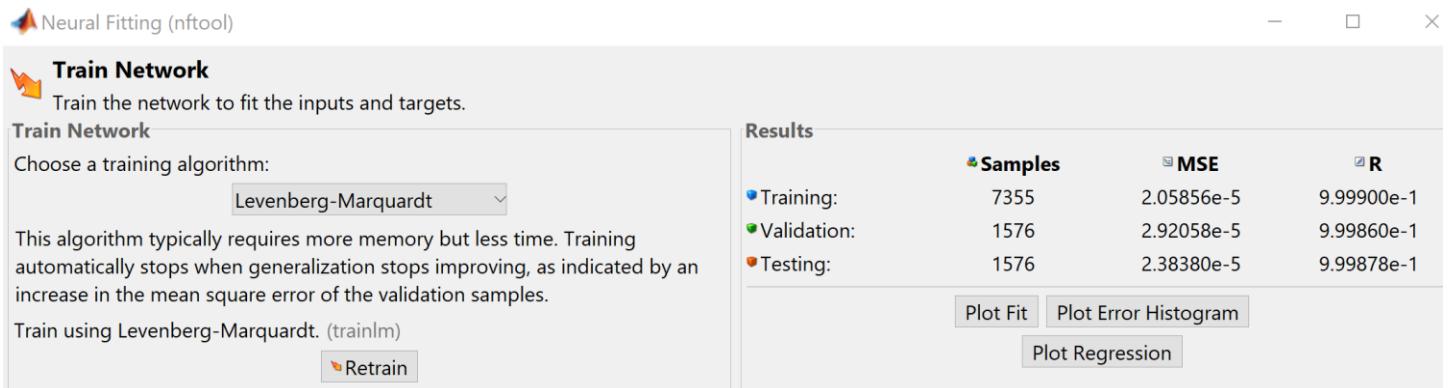
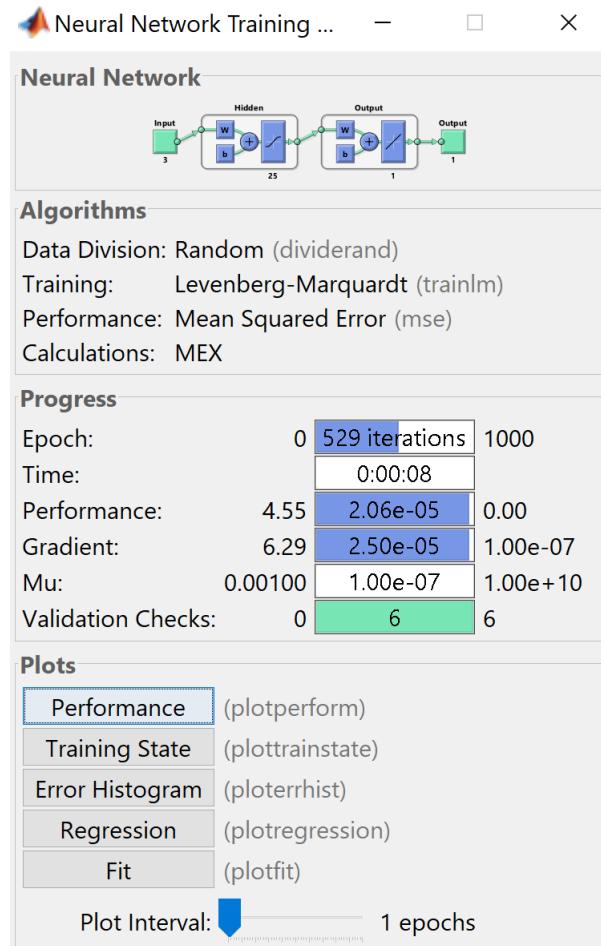


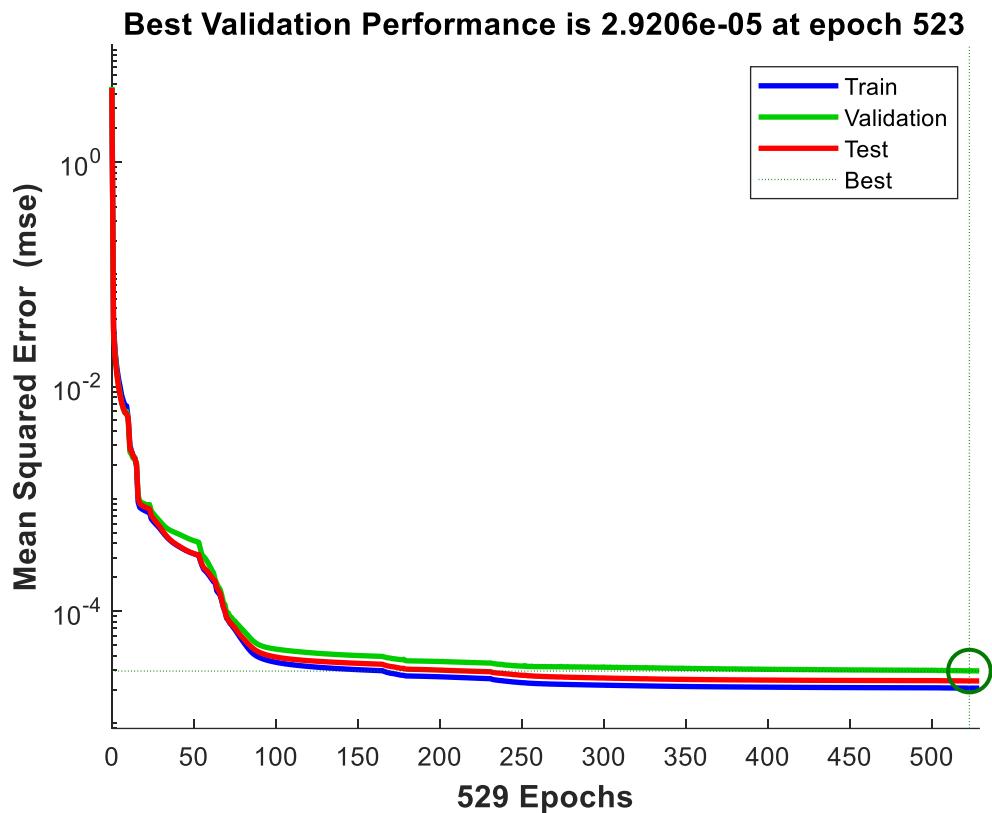
Training State



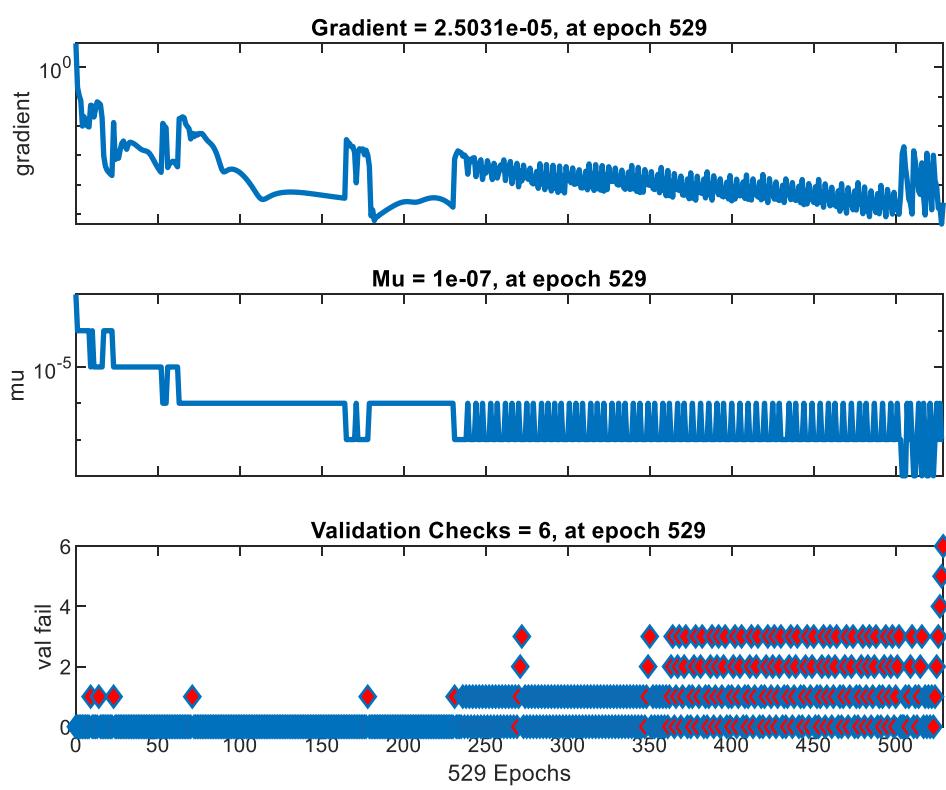


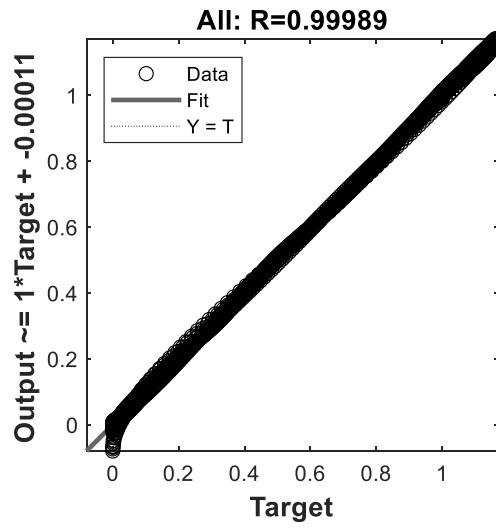
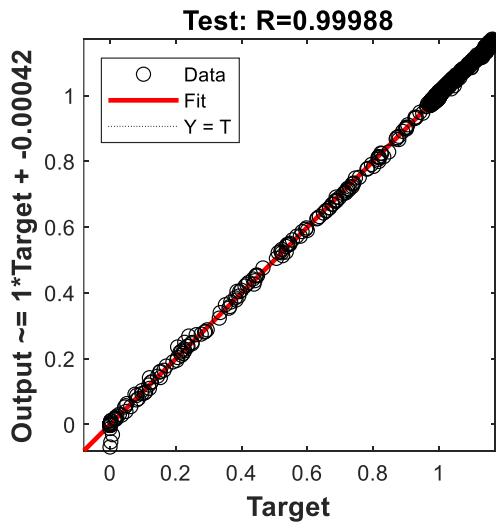
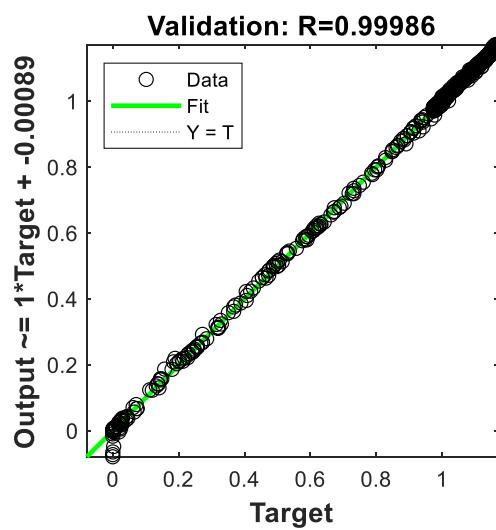
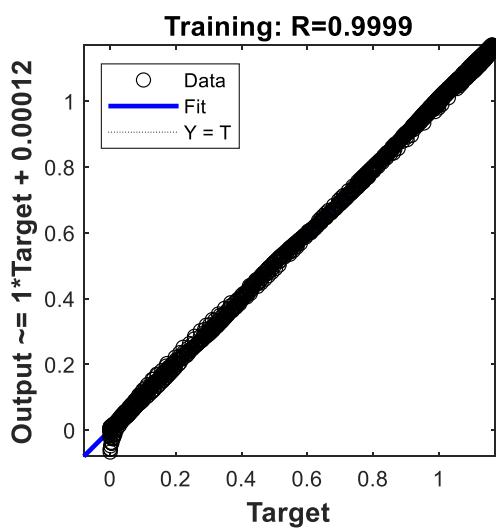
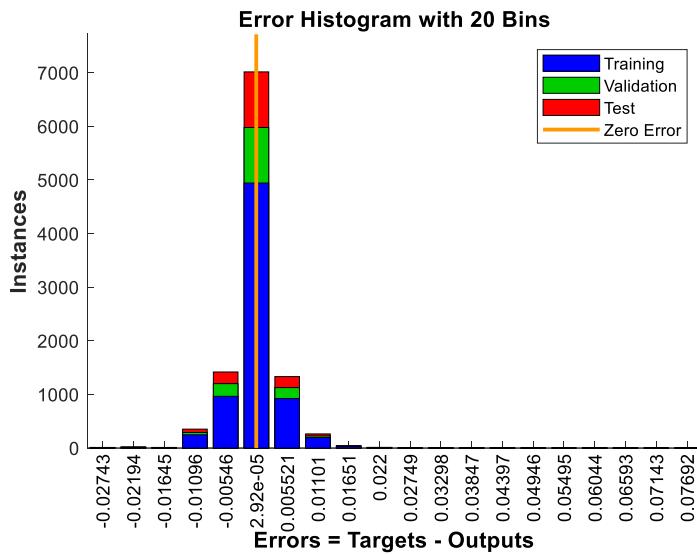
Training with 25 neurons



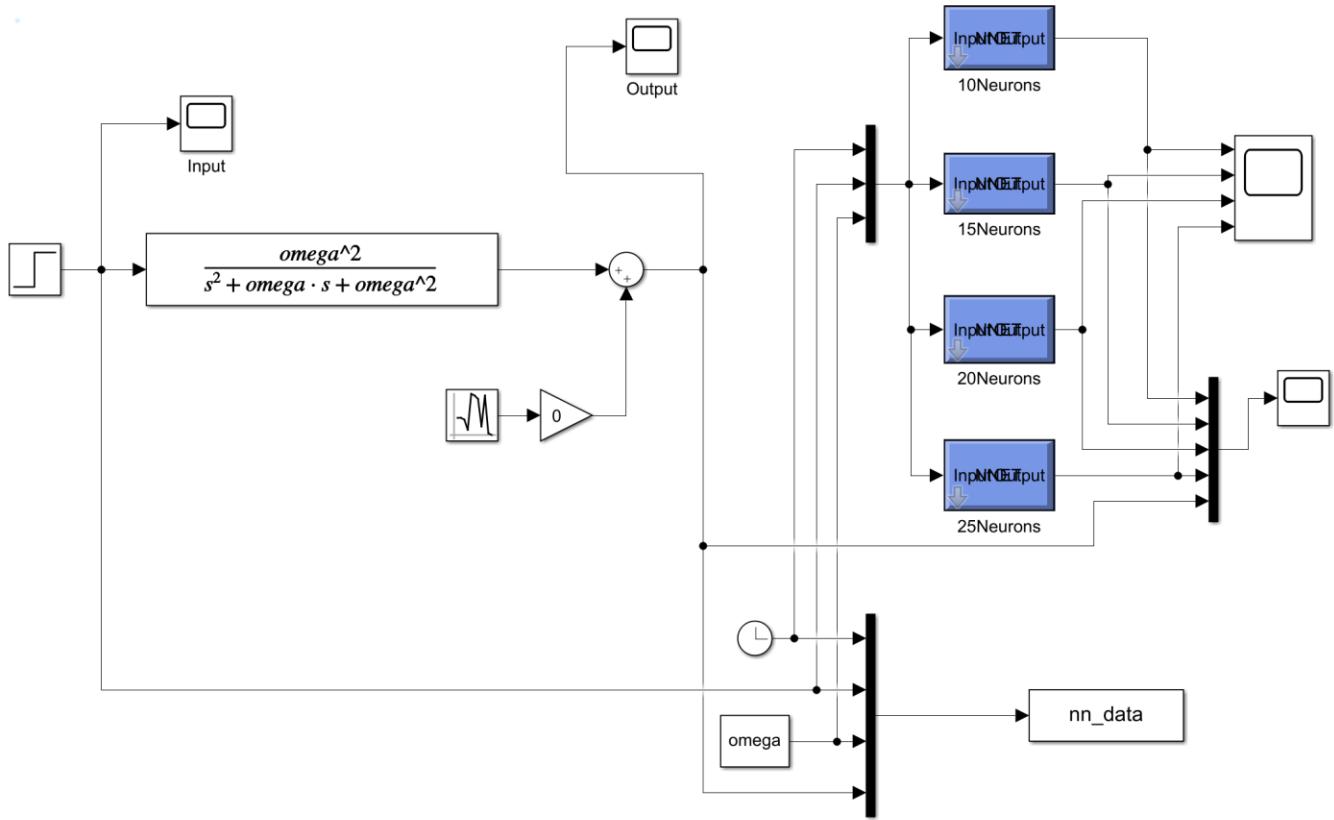


Training State

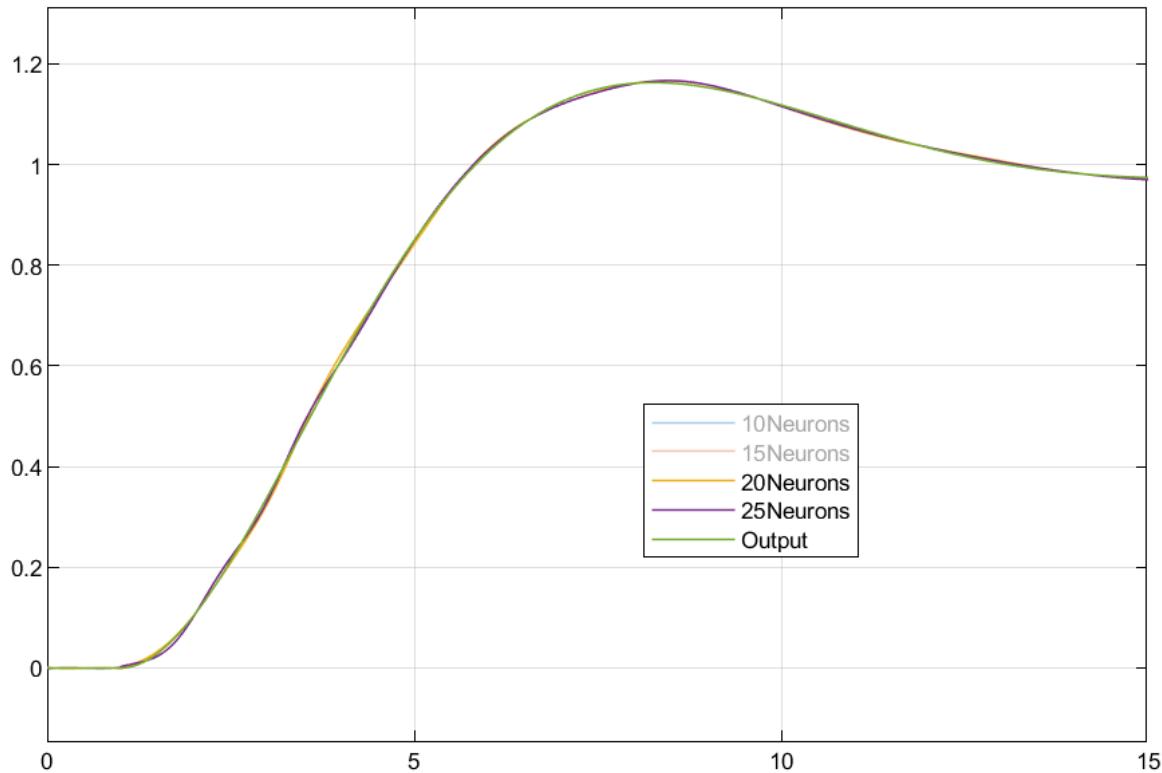




Output Comparison

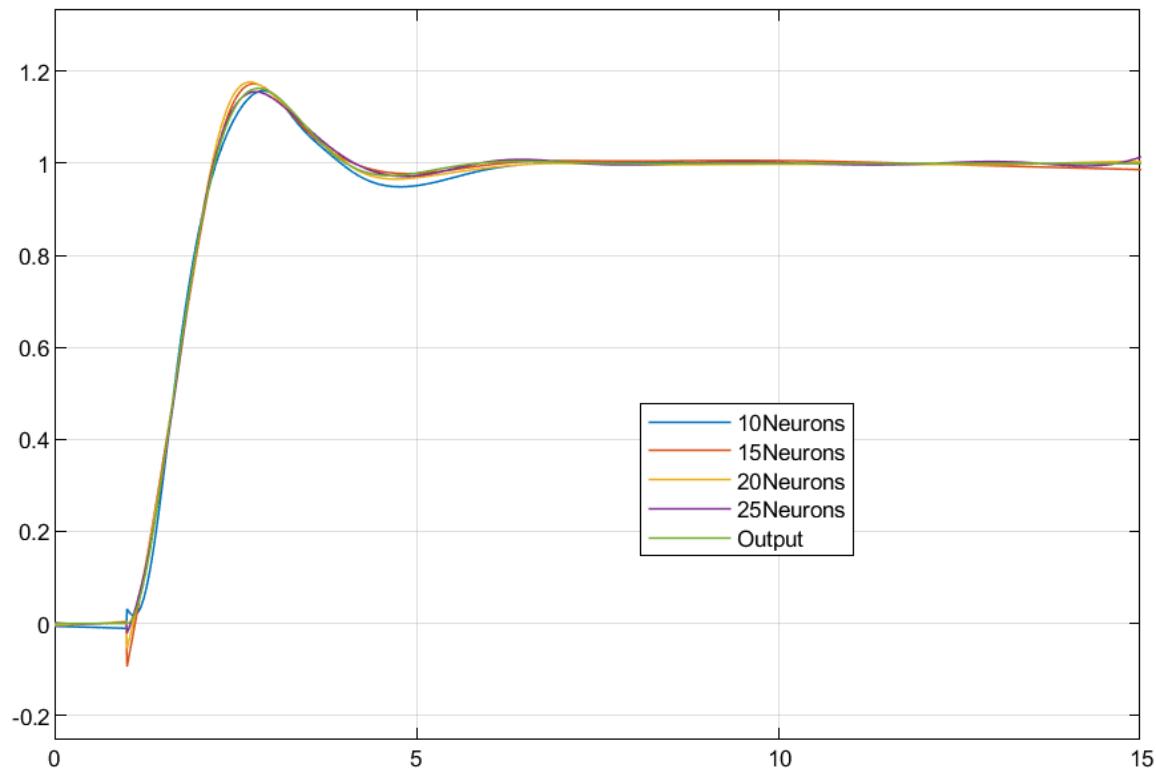


Simulink Diagram



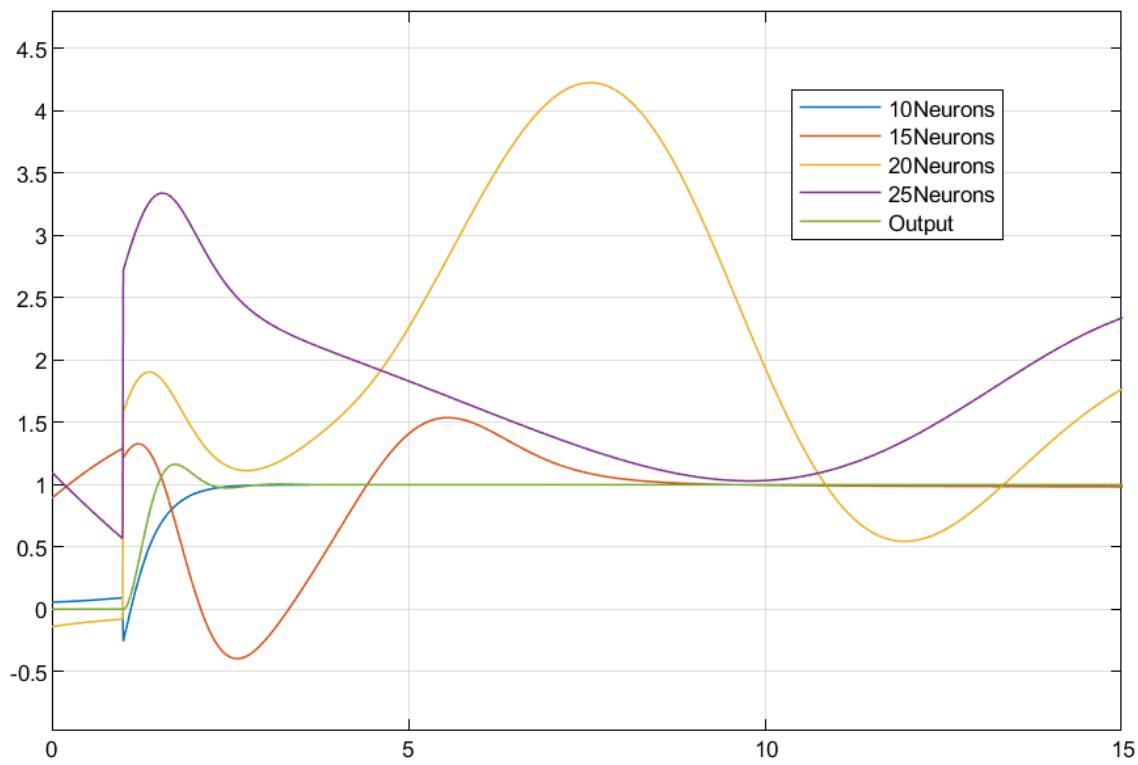
Plot for $\omega = 0.5$

It is observed that as the number of neurons is increased to 20 and 25, the fit becomes better with reduced mismatch in the initial stages for $\omega = 0.5$.



Plot above $\omega = 2$

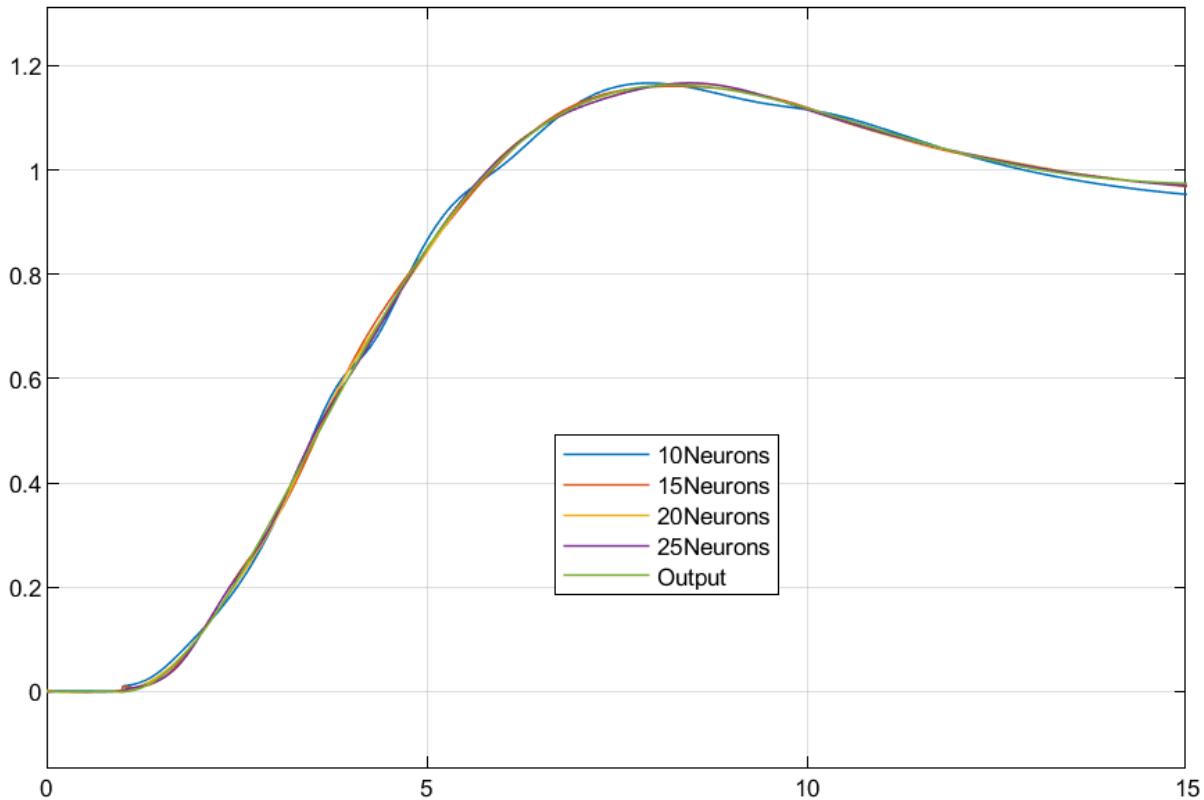
Plot below, $\omega = 5$



More neurons are good for fitting if much extrapolation is not required. However, since more neurons accommodate more information, they might fit unnecessarily complex functions.

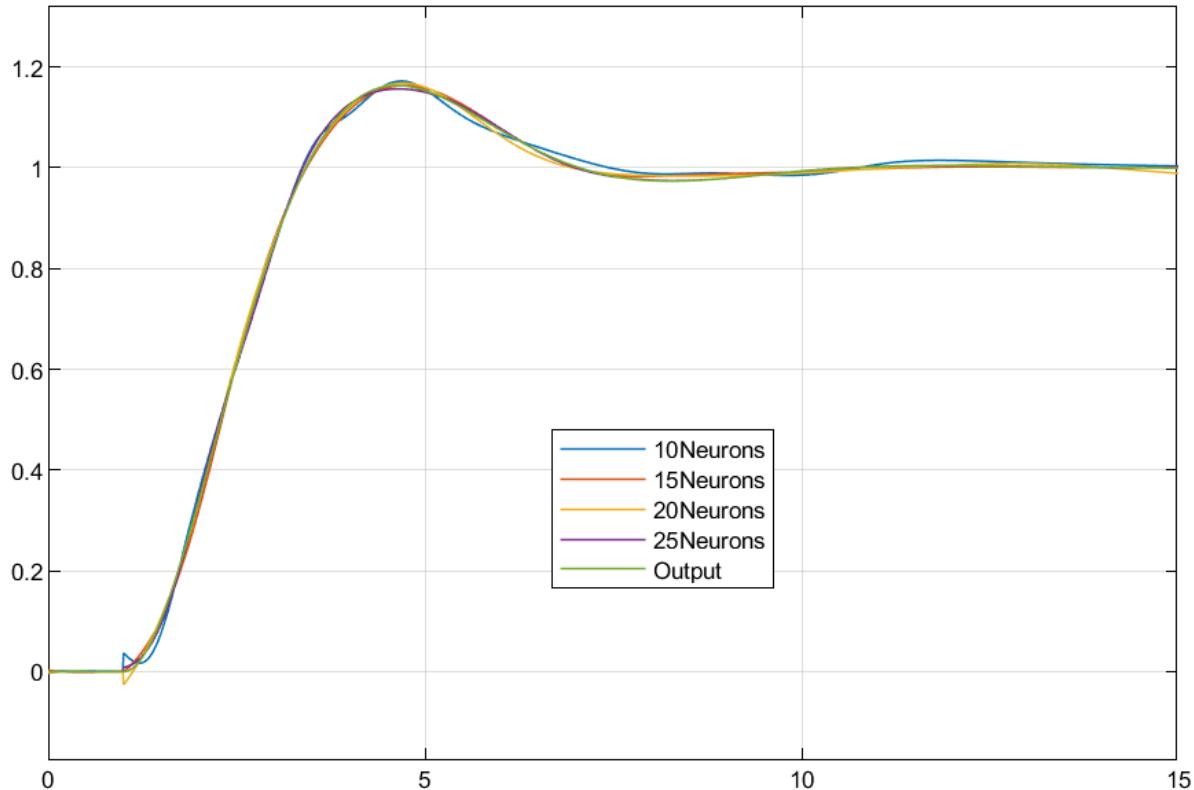
Extended Comparison

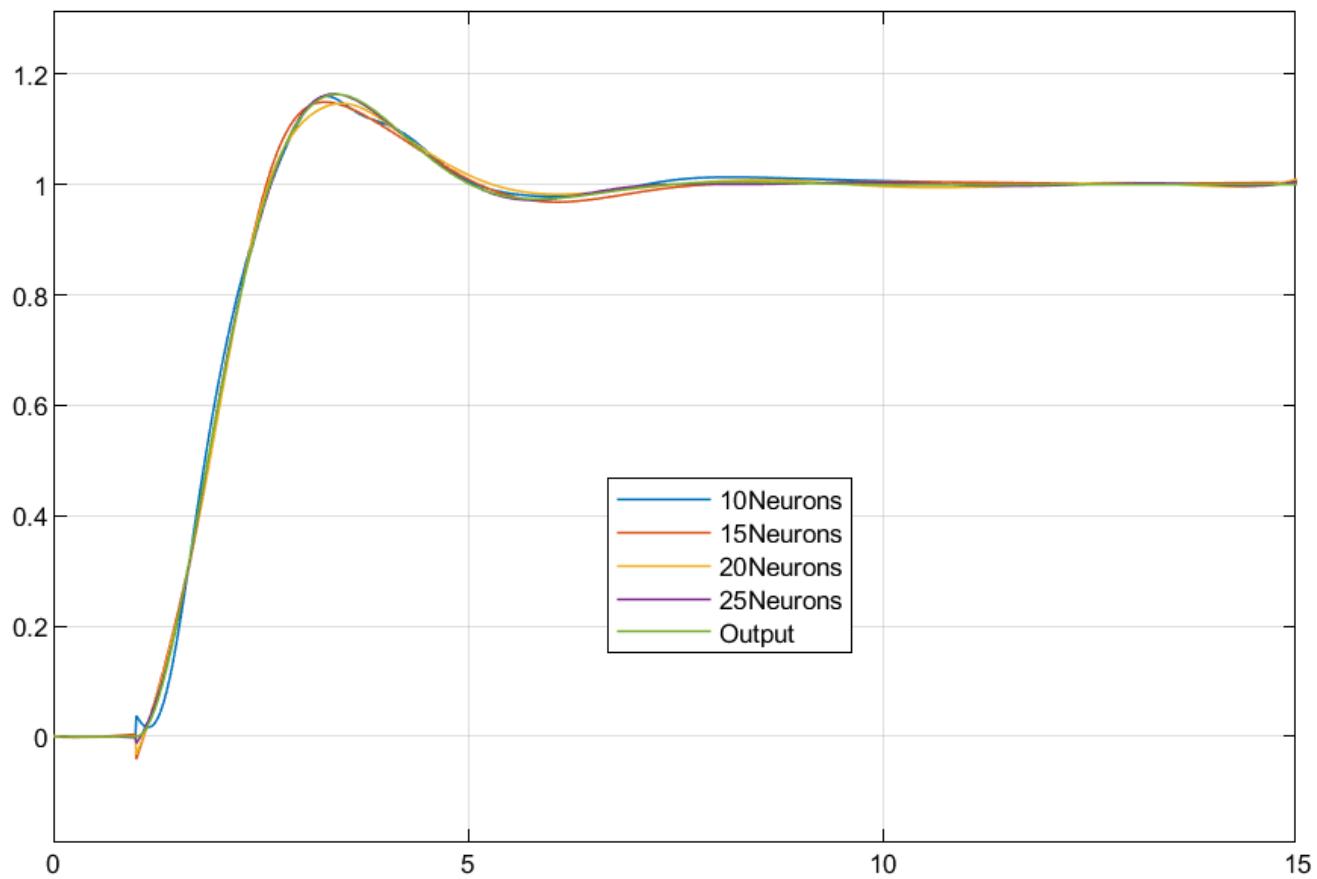
This part merely compares all the fits at all the given omega values for training.



Plot above, Omega = 0.5

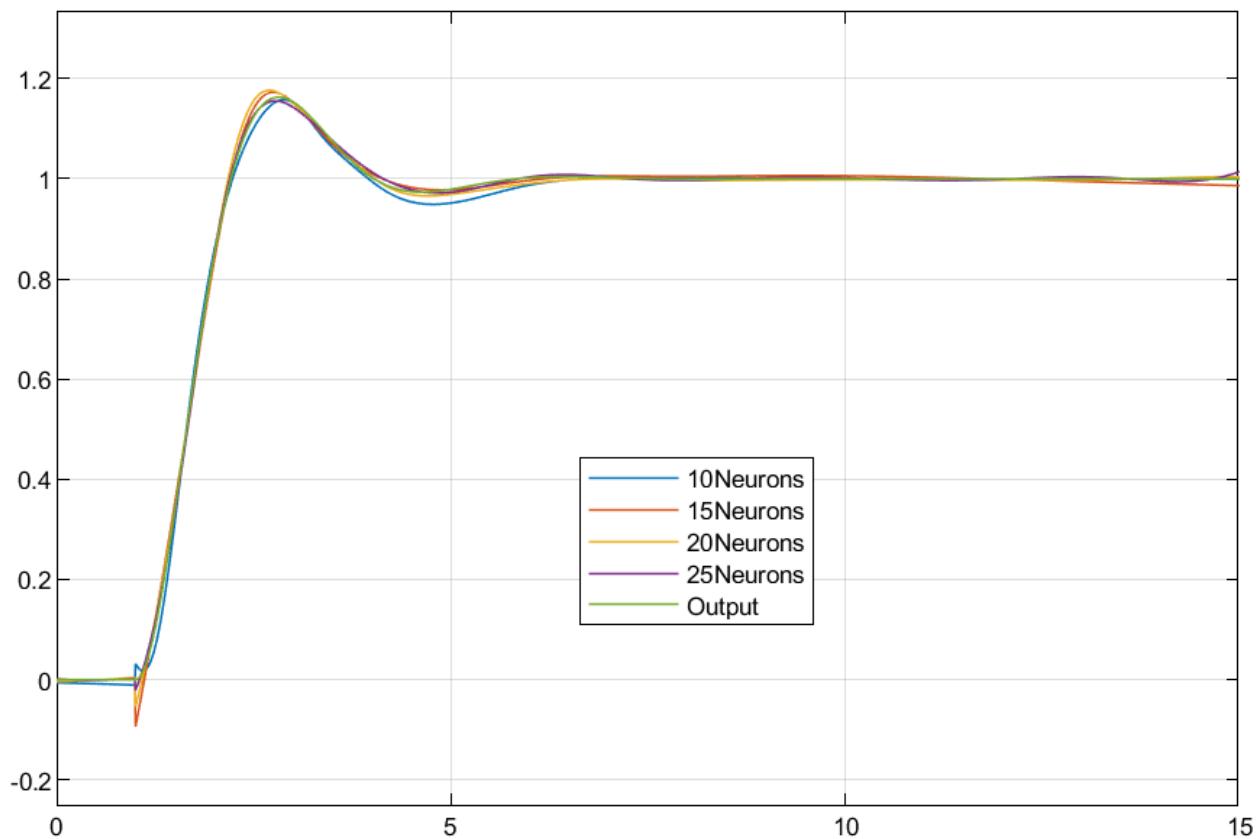
Plot below, Omega = 1

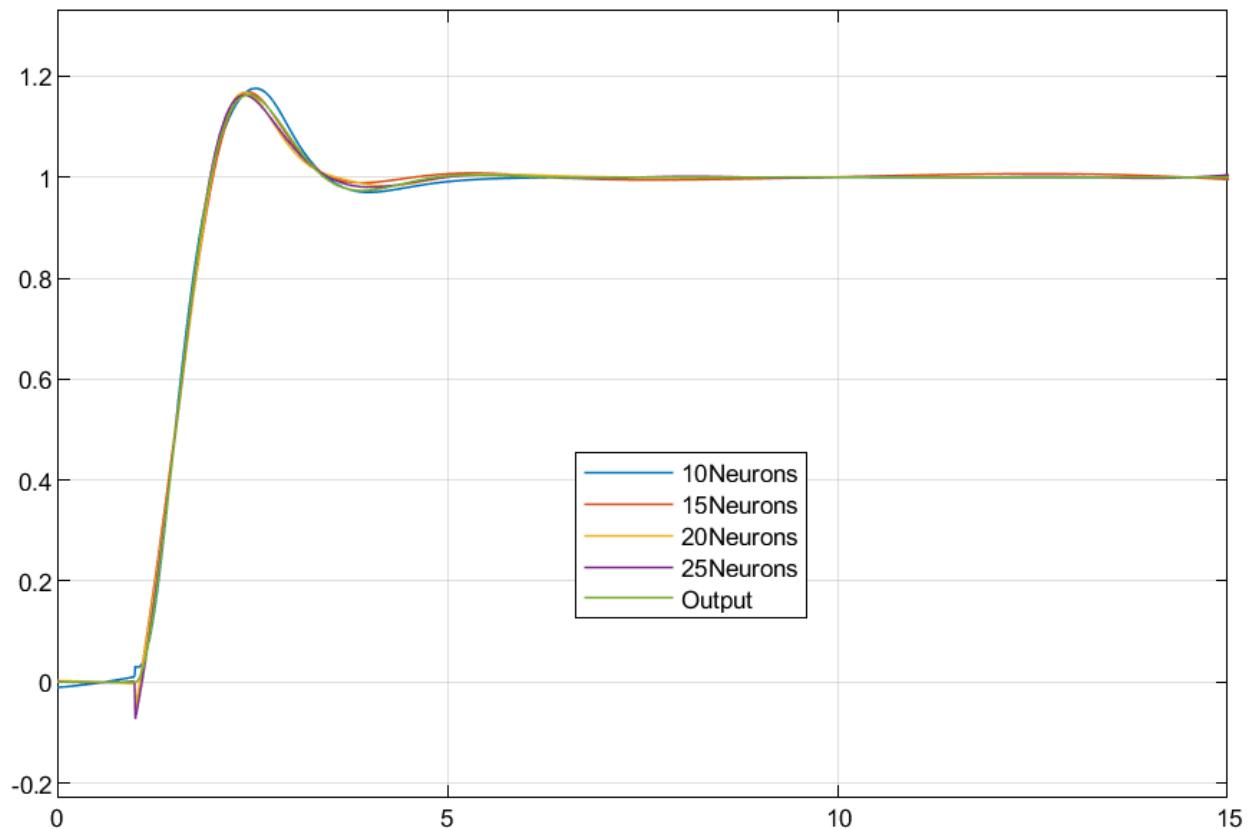




Plot above, $\omega = 1.5$

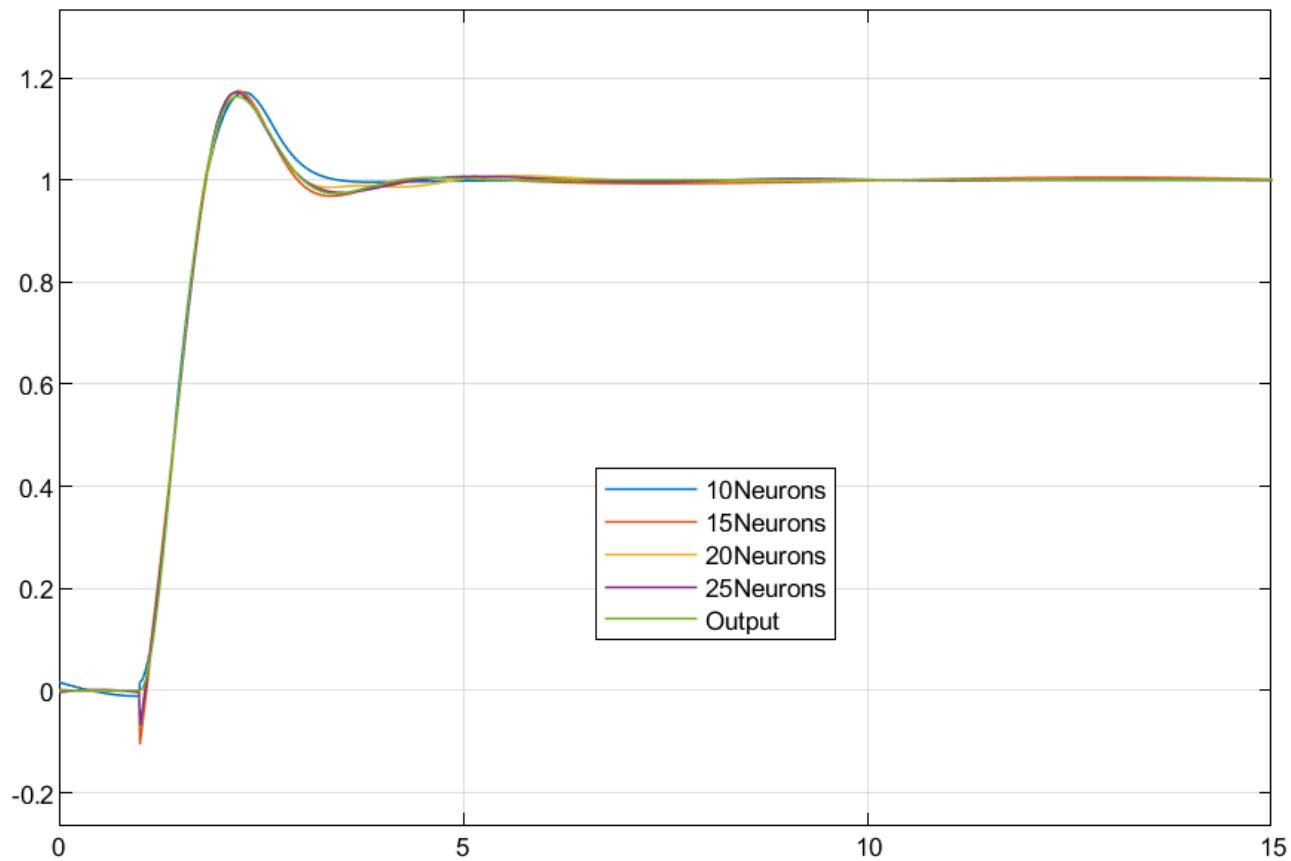
Plot below, $\omega = 2$

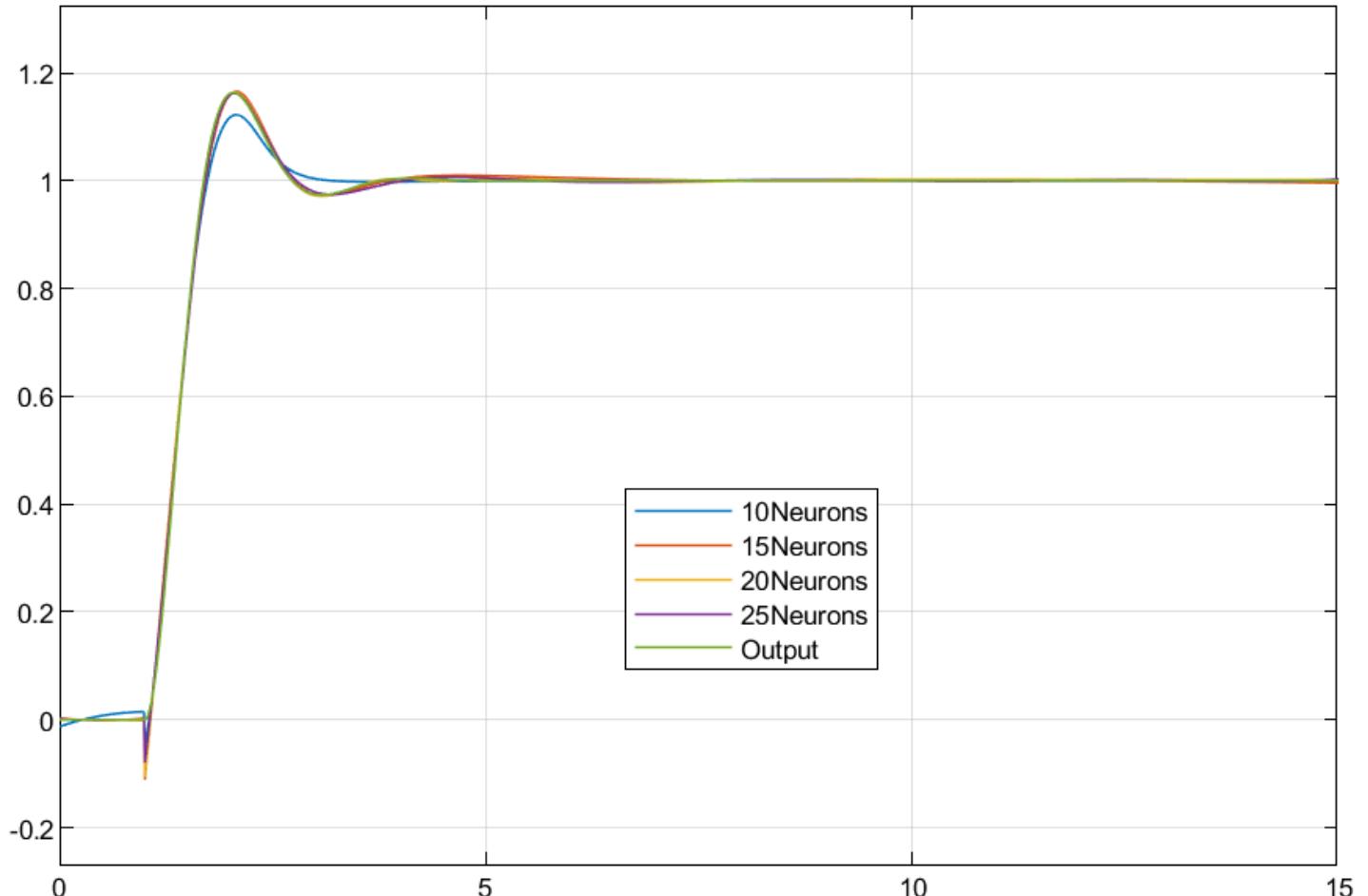




Plot above, $\omega = 2.5$

Plot below, $\omega = 3$



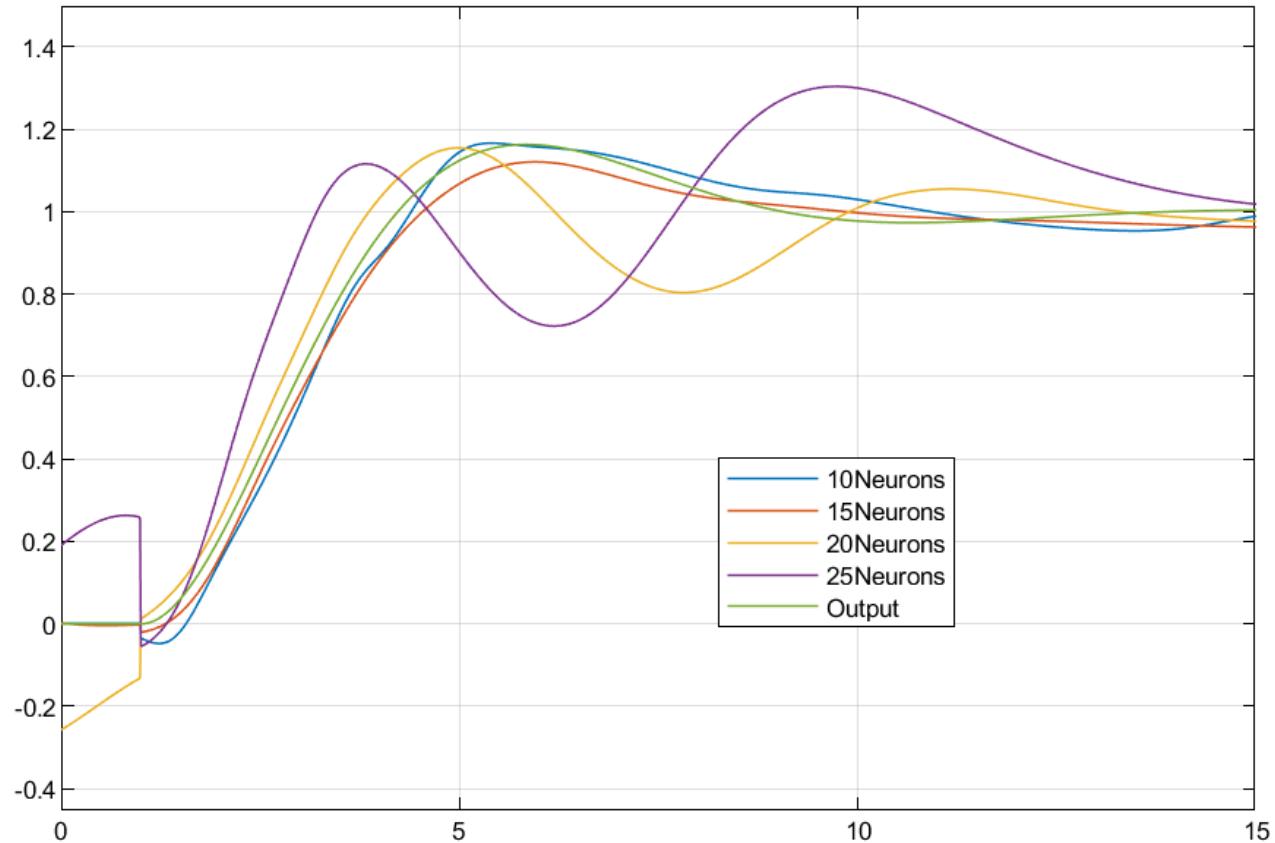


$\Omega = 3.5$

Conclusion – From the training and validation data, it is apparent that more neurons produce a better fit. This is supported by the best performance for validation data and the general performance (in the Neural Network Training window) metrics.

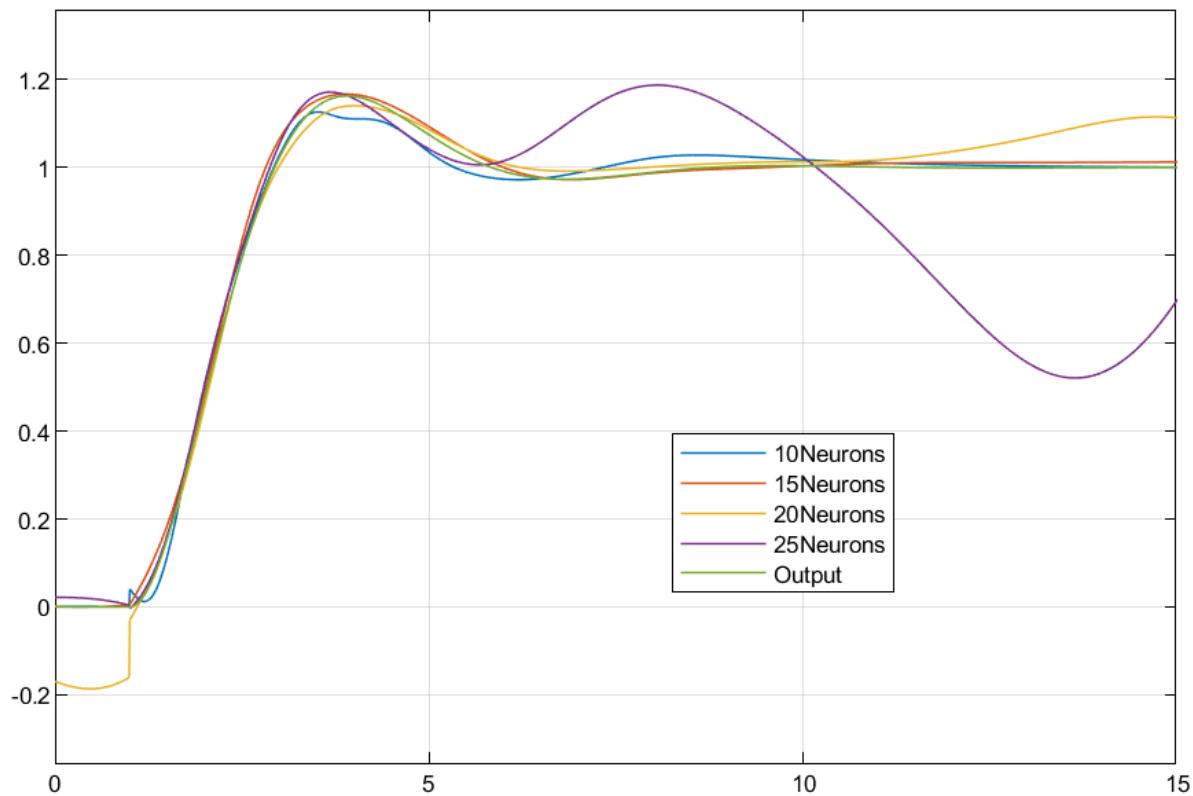
Other than that, the output is slightly erroneous in the transition state but is very good once steady state is reached for almost all neural networks. However, it is notable that the neural network with 10 Neurons goes up just before the step input whereas others dip downwards. The dipping amplitude decreases with the increase of neurons.

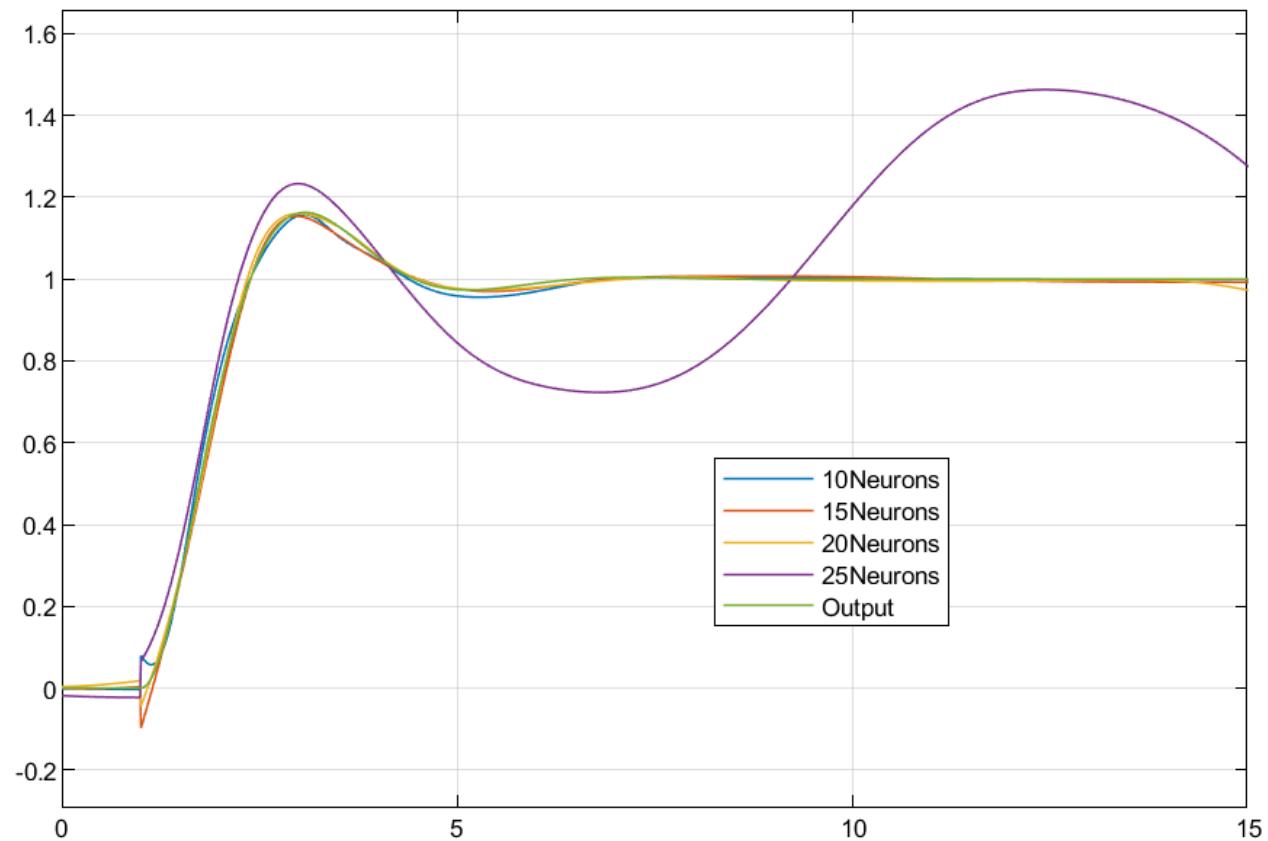
b. Testing extrapolation



Plot above, $\omega = 0.75$

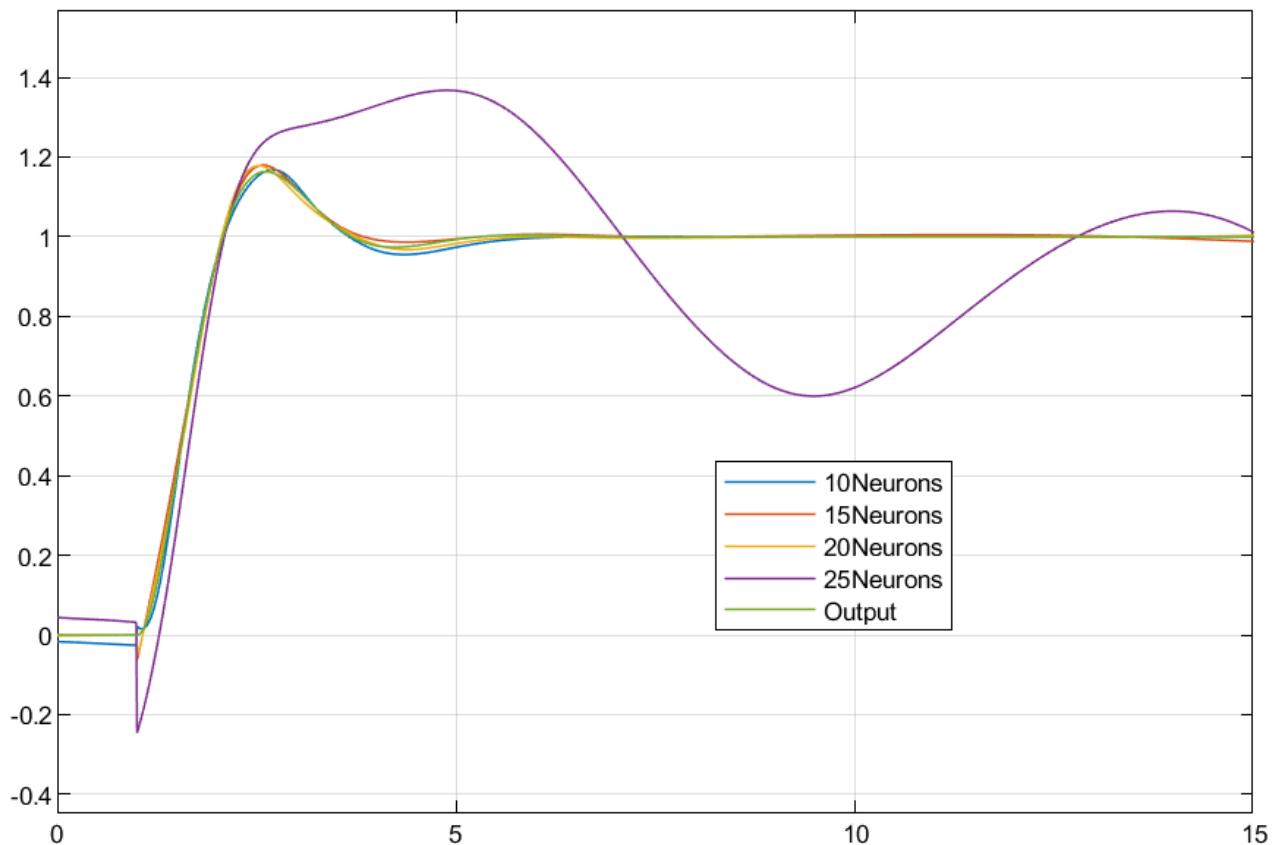
Plot below, $\omega=1.25$

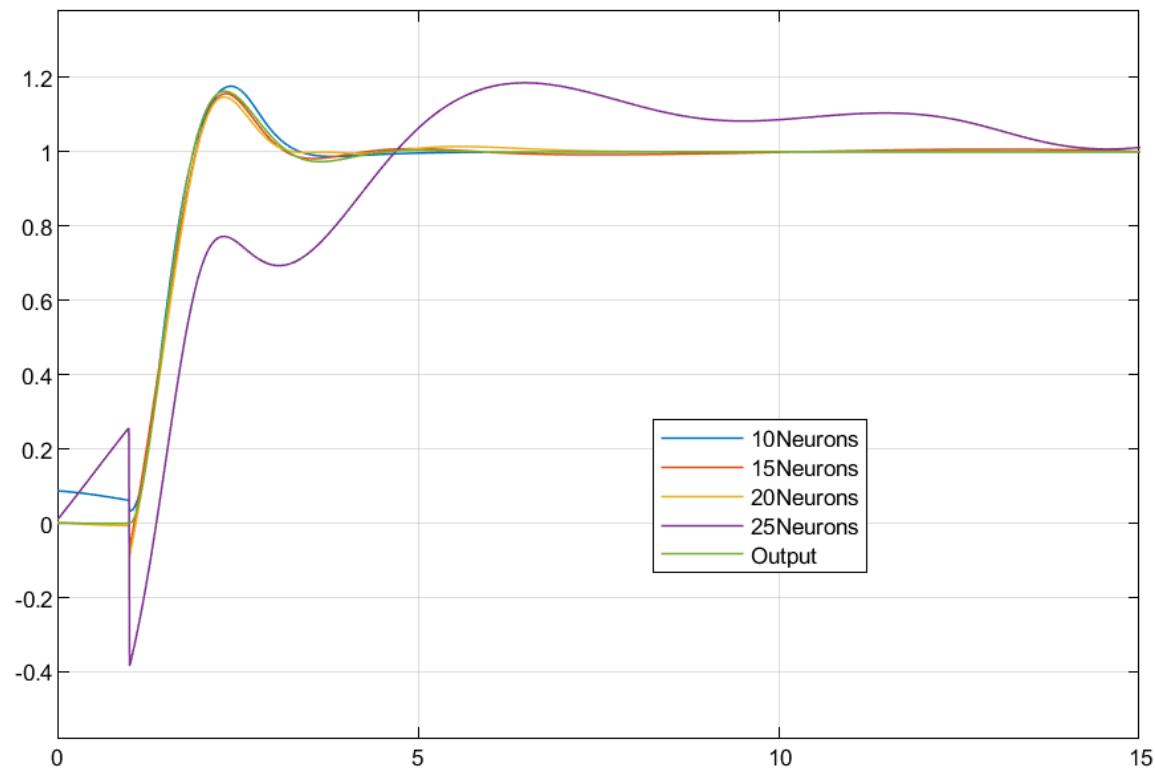




Plot above, $\omega = 1.75$

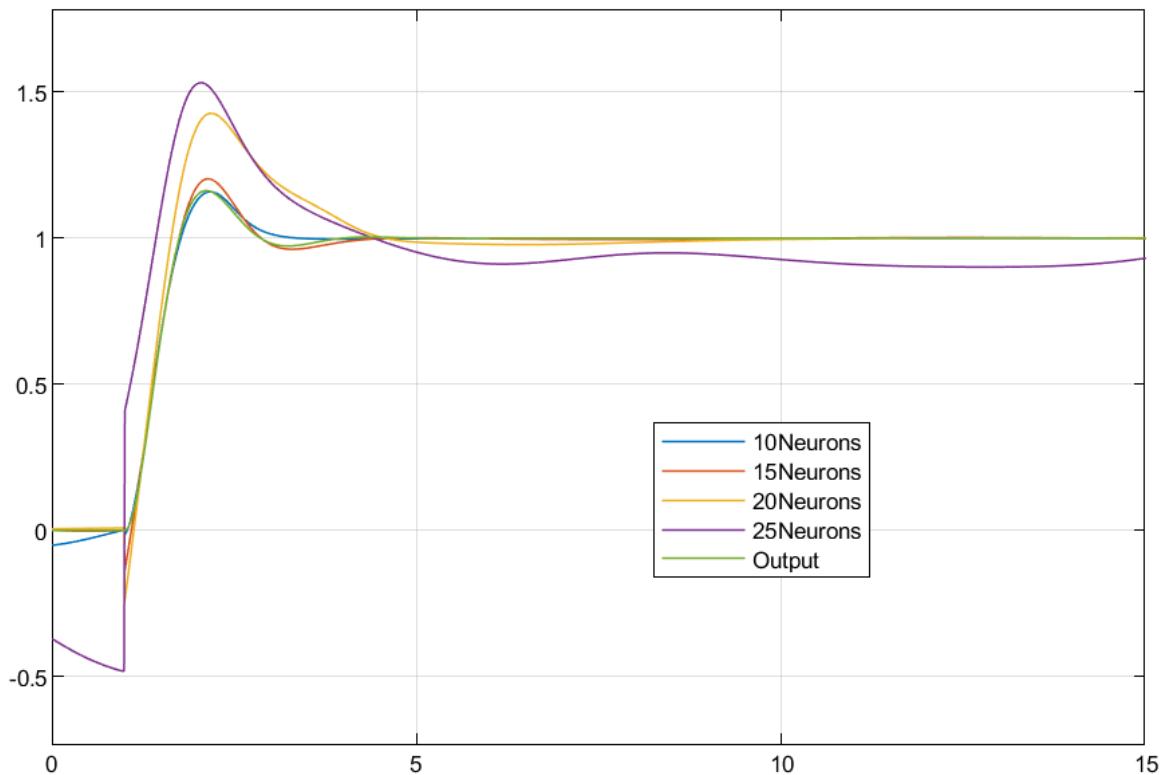
Plot below, $\omega = 2.25$





Plot above, $\omega = 2.75$

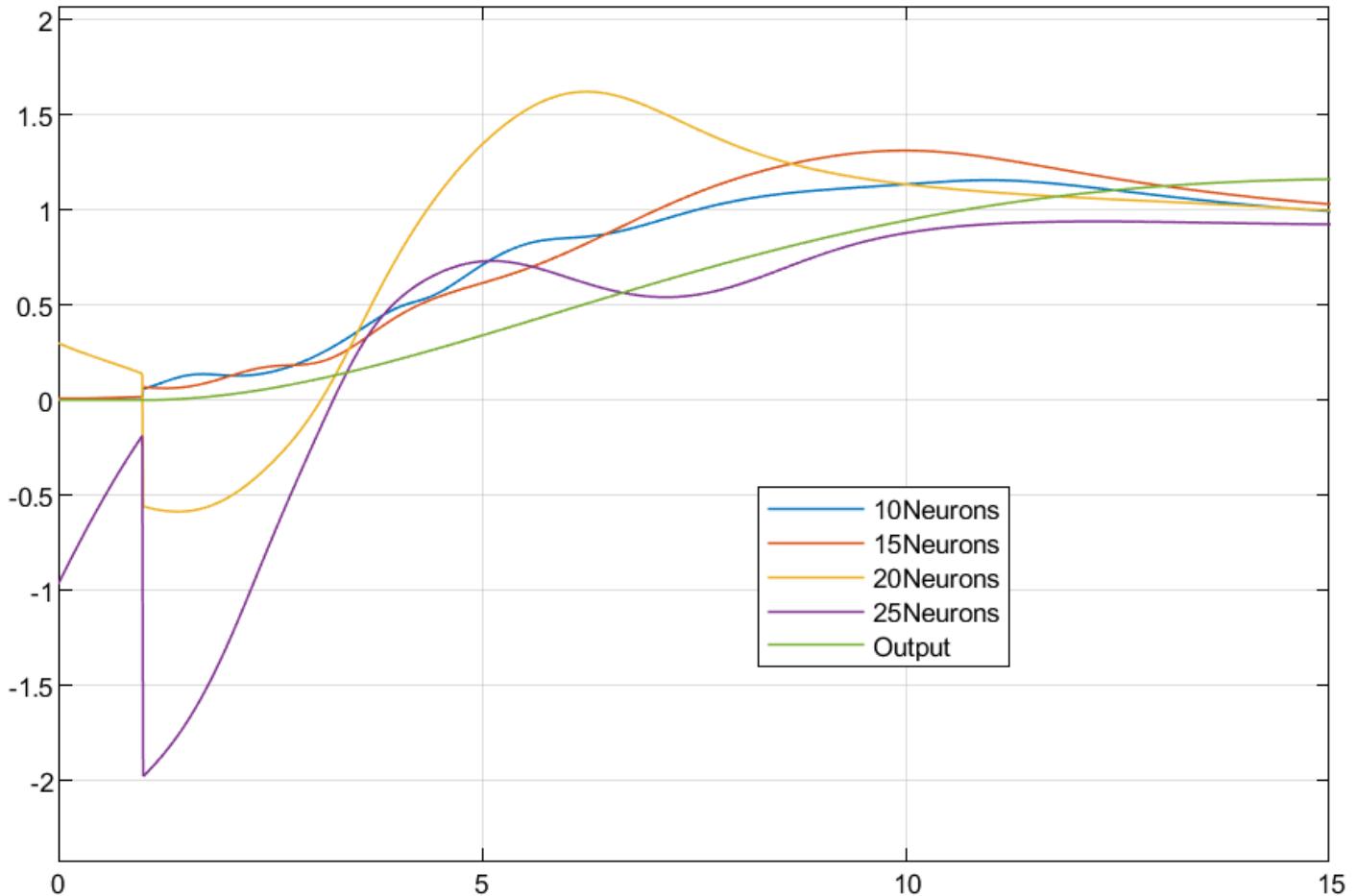
Plot below, $\omega = 3.25$



Conclusion – It is observed that smaller frequencies are tougher to interpolate as compared to larger frequencies. The neural network with 10 neurons does the best job at interpolation as it provides the nearest output at $\omega = 0.75$. More number of neurons may cause overfitting which is why more neurons lead to less efficient interpolation.

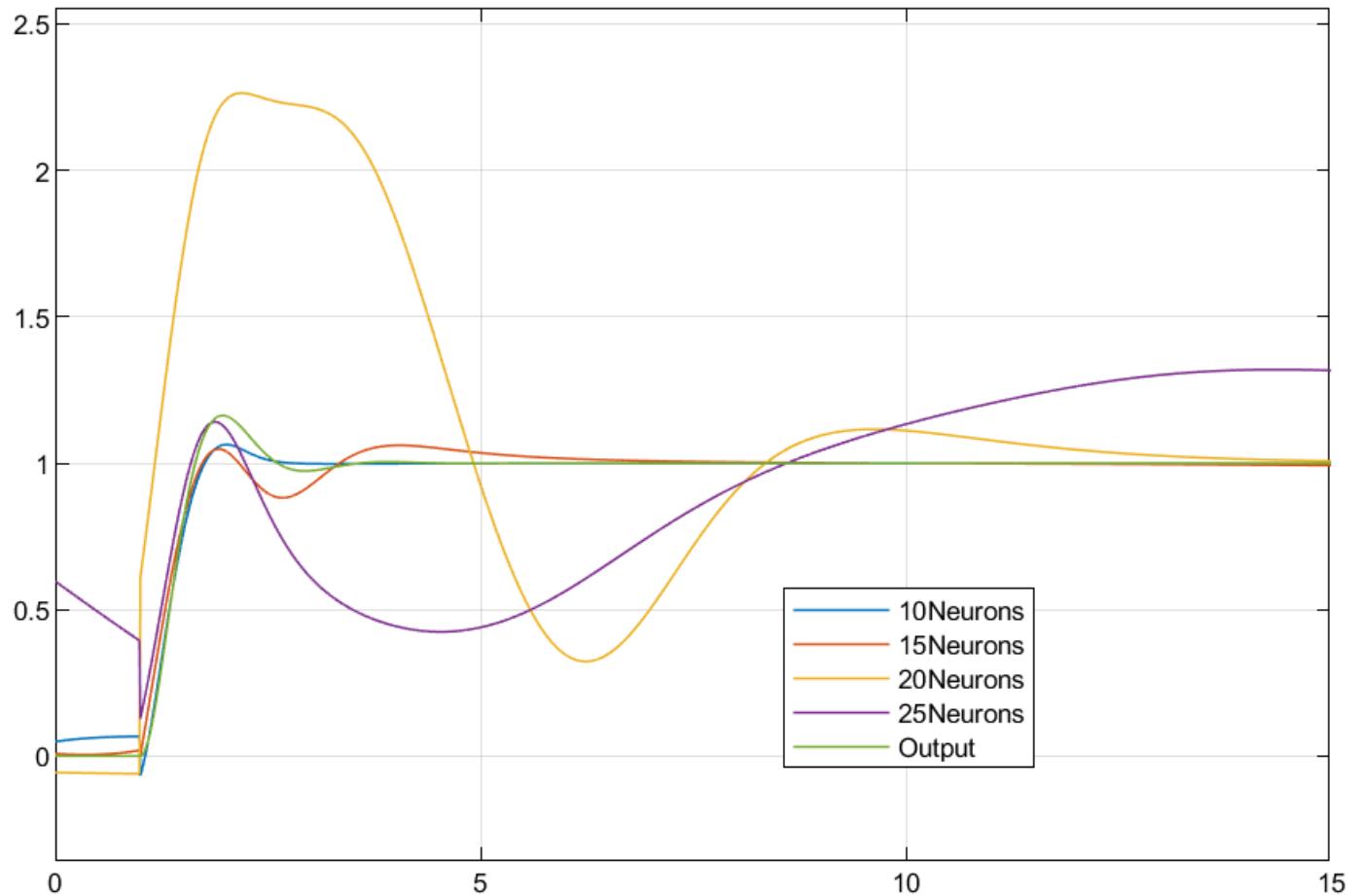
C. The neural network with 10 neurons does a good job of interpolating frequency at lower as well as higher frequencies. Thus, **neural networks with around 10 neurons** will work effectively for this system if they are trained using inputs and outputs over all the operating frequencies. If the operating frequency doesn't change or stays constant at regions used for training data then more neurons may be good. Note that more neurons are good at fitting but they are not so good at interpolation for this system. Also, none of the neural networks is really close to the system so they might not be usable if the acceptable errors in output are of the magnitude 10^{-3} .

d. Plots for extrapolation



Plot above, $\omega = 0.25$

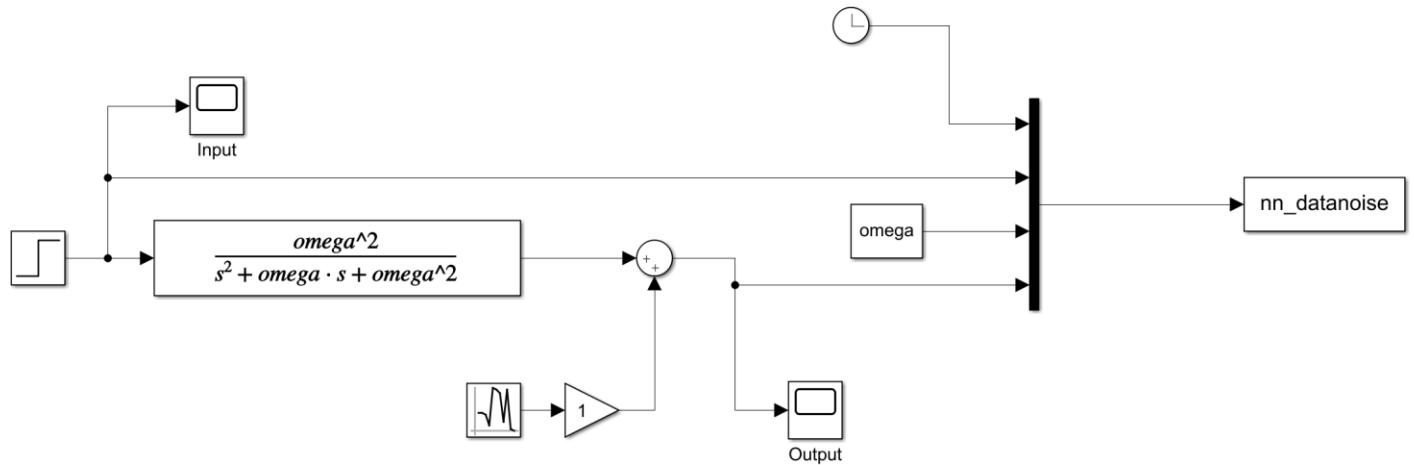
Plot below, $\omega = 3.75$



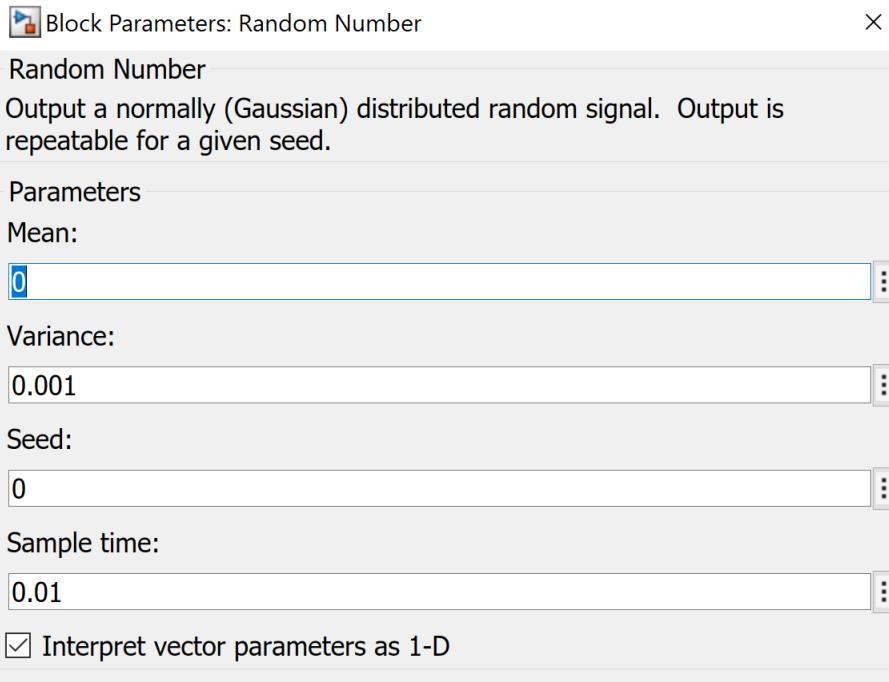
Conclusion - It is observed that for both frequencies, the neural network with 10 neurons is the closest to the actual output. While it doesn't do a very good job when operating outside the training limits, it is still better than the rest.

Problem - 2:

a.



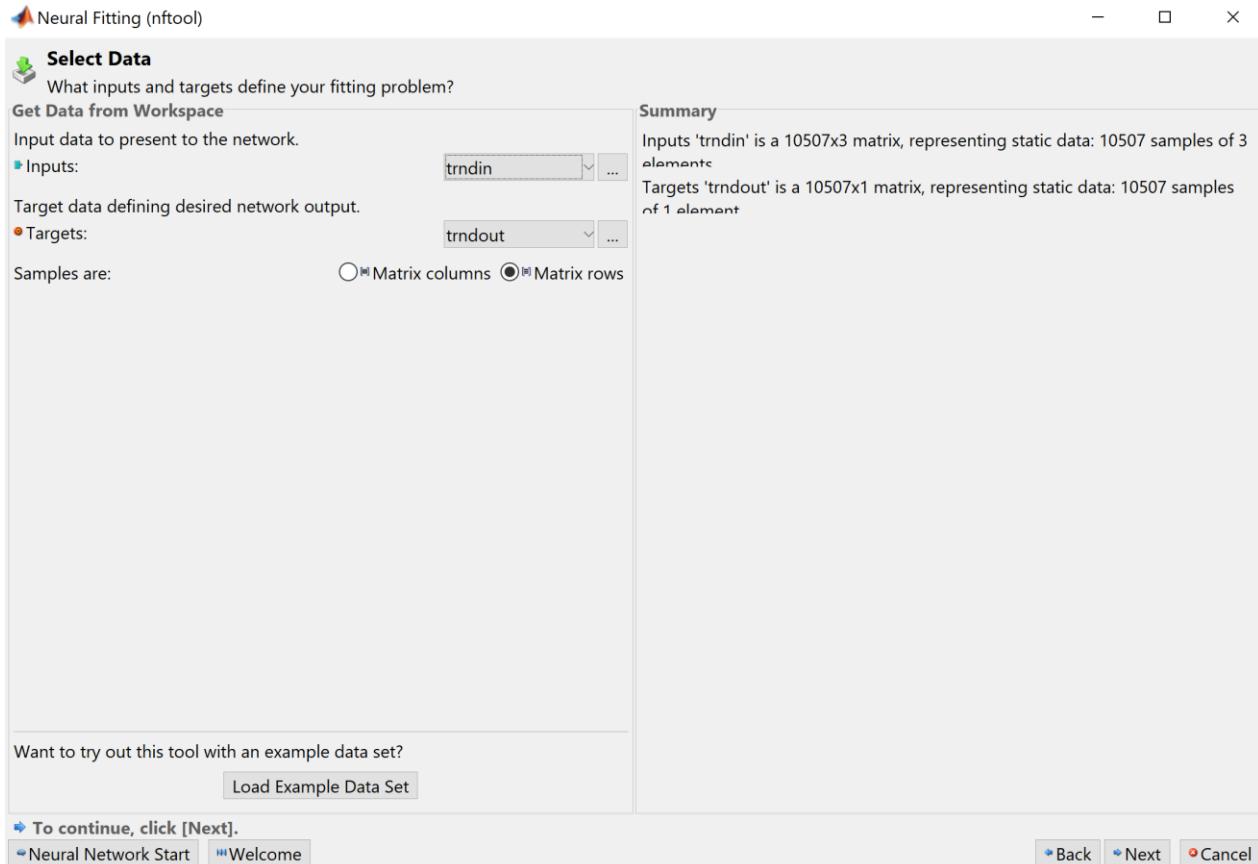
Simulink Diagram



Noise Parameters

MATLAB Commands to arrange the data

```
omega=0.5 %run simulation after every new omega value  
trndata=nn_datanoise  
omega=1  
trndata=[trndata;nn_datanoise]  
omega=1.5  
trndata=[trndata;nn_datanoise]  
omega=2  
trndata=[trndata;nn_datanoise]  
omega=2.5  
trndata=[trndata;nn_datanoise]  
omega=3  
trndata=[trndata;nn_datanoise]  
omega=3.5  
trndata=[trndata;nn_datanoise]  
trndin=trndata(:,1:3)  
trndout=trndata(:,4)
```



Neural Network Training ...

Neural Network



Algorithms

Data Division: Random (dividerand)
Training: Levenberg-Marquardt (trainlm)
Performance: Mean Squared Error (mse)
Calculations: MEX

Progress

Epoch:	0	91 iterations	1000
Time:		0:00:01	
Performance:	0.443	0.00128	0.00
Gradient:	1.73	0.00120	1.00e-07
Mu:	0.00100	1.00e-06	1.00e+10
Validation Checks:	0	6	6

Plots

- Performance (plotperform)
- Training State (plottrainstate)
- Error Histogram (ploterrhist)
- Regression (plotregression)
- Fit (plotfit)

Plot Interval: 1 epochs

✓ Validation stop.

Neural Fitting (nftool)

Train Network

Train the network to fit the inputs and targets.

Train Network

Choose a training algorithm:

Levenberg-Marquardt

This algorithm typically requires more memory but less time. Training automatically stops when generalization stops improving, as indicated by an increase in the mean square error of the validation samples.

Train using Levenberg-Marquardt. (trainlm)

Retrain

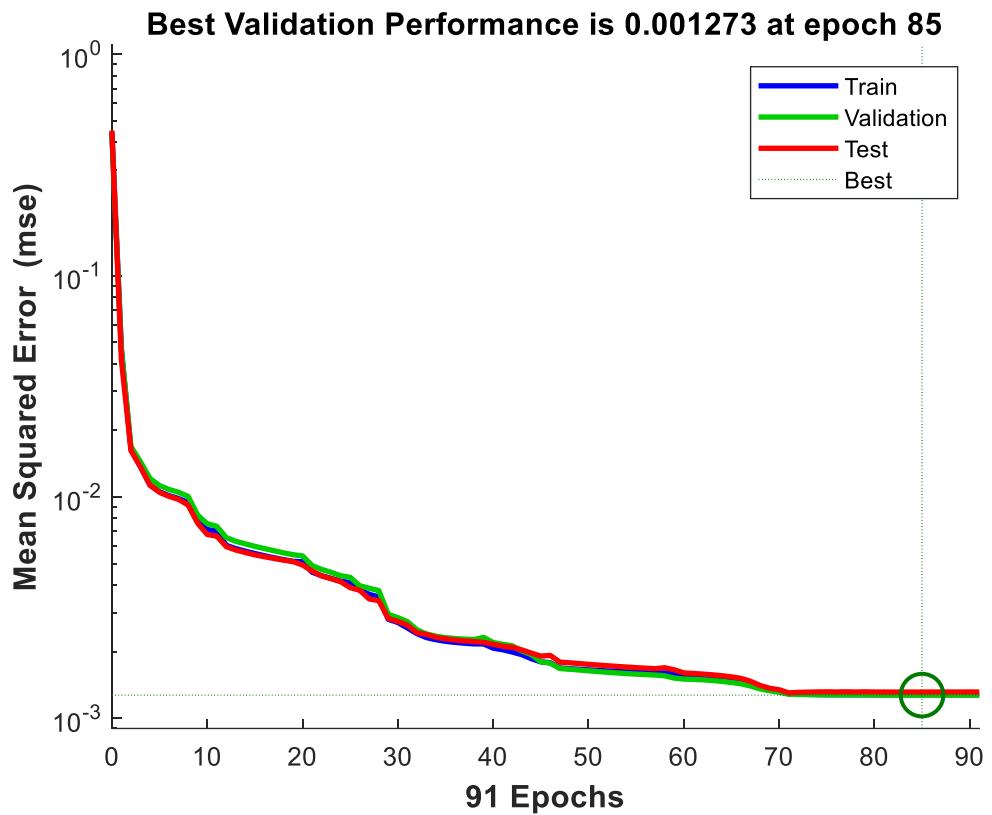
Results

	Samples	MSE	R
Training:	7355	1.27695e-3	9.93871e-1
Validation:	1576	1.27302e-3	9.93896e-1
Testing:	1576	1.31431e-3	9.93286e-1

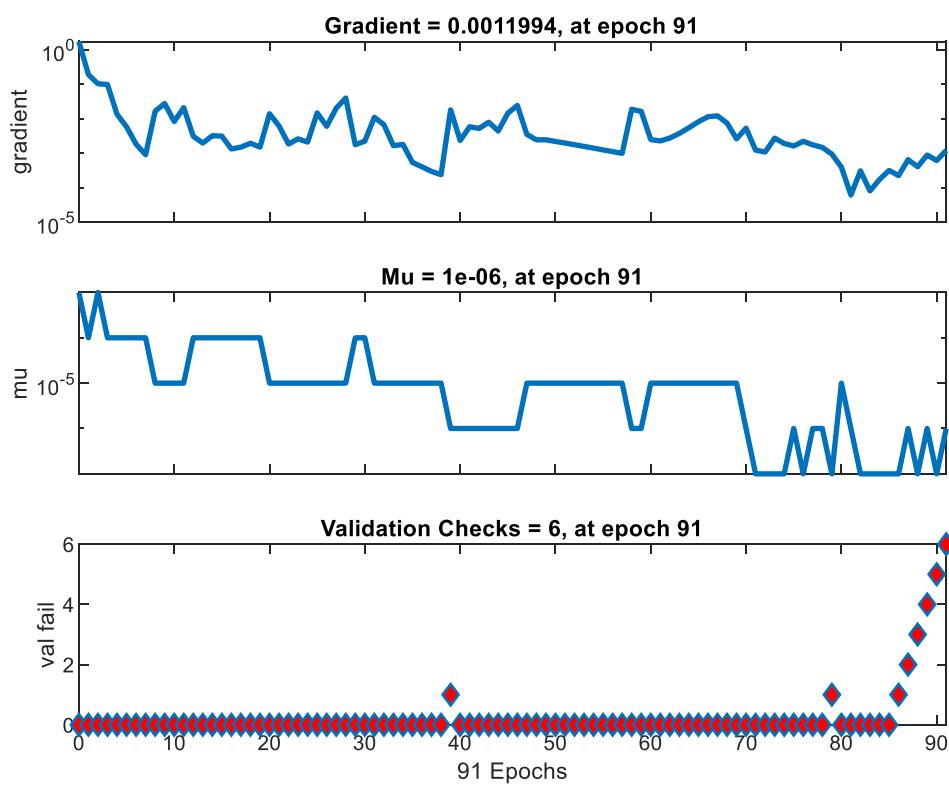
Plot Fit Plot Error Histogram

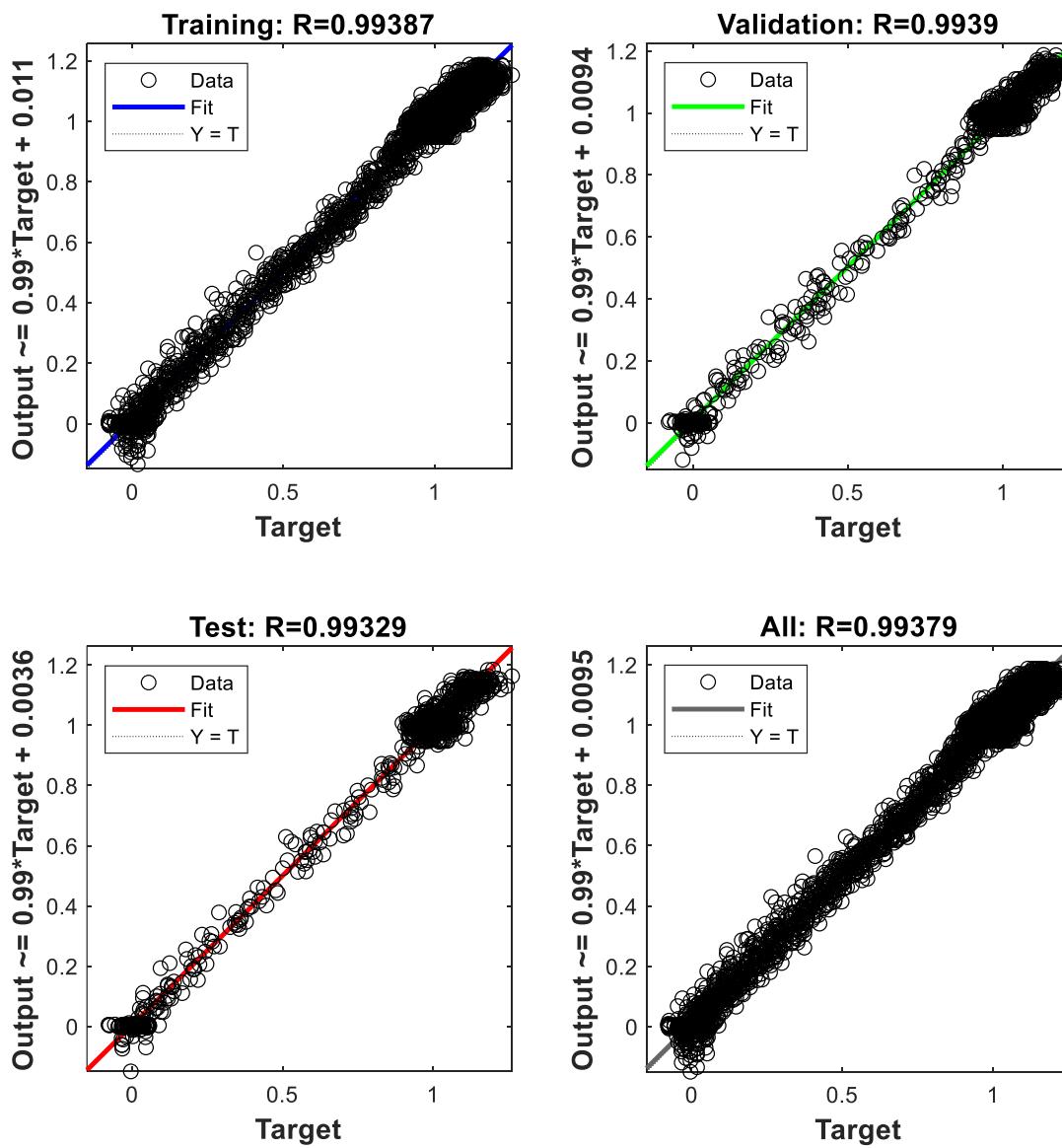
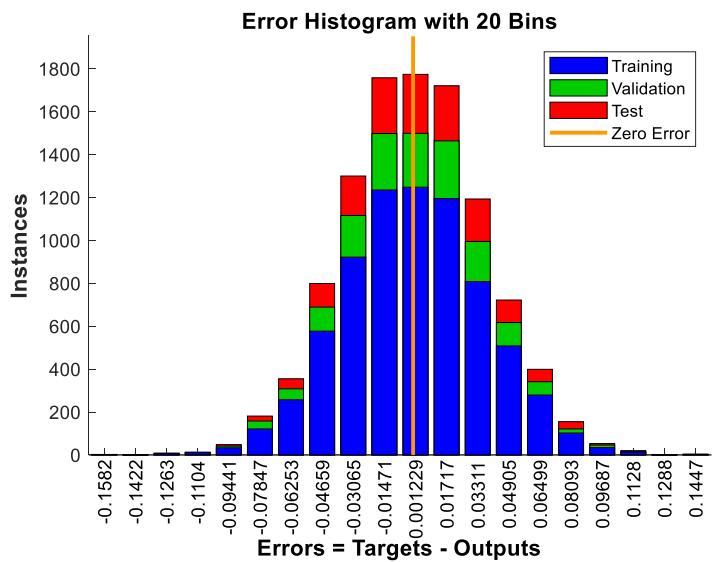
Plot Regression

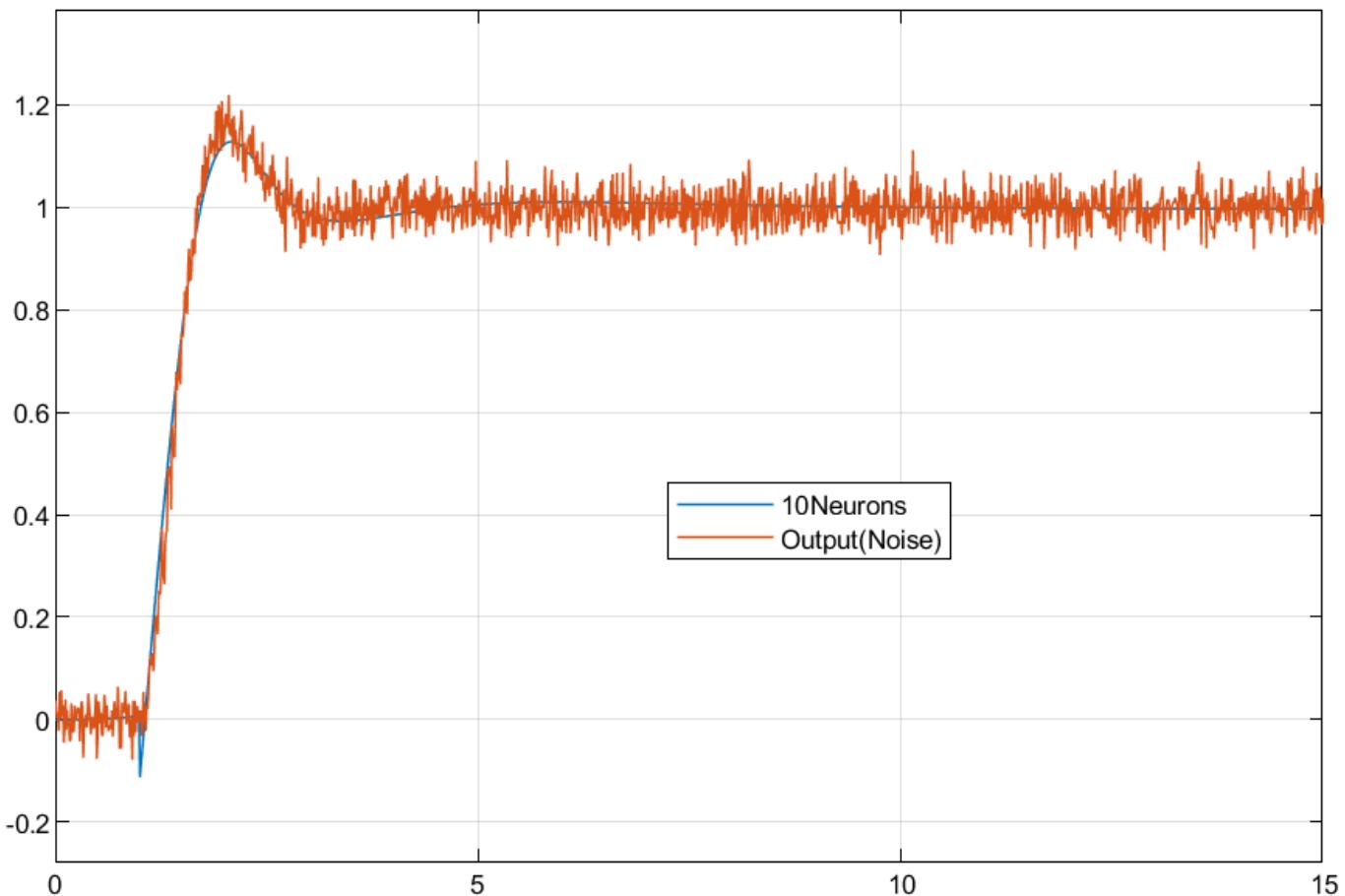
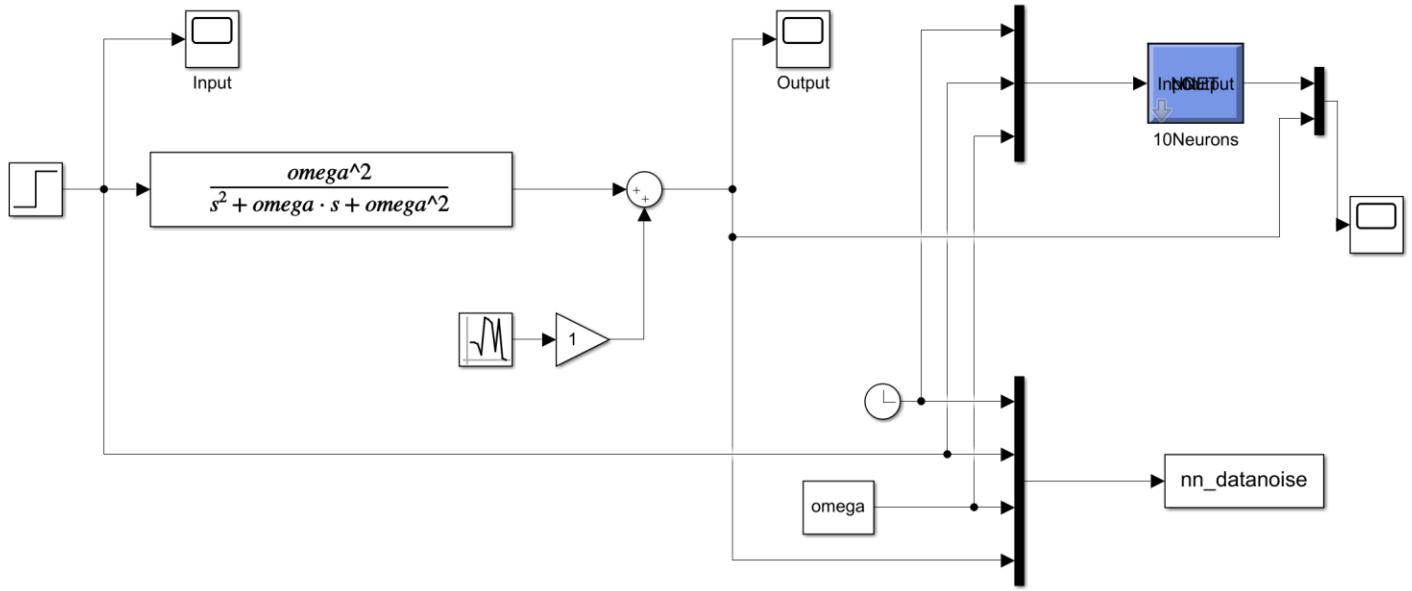
Notes



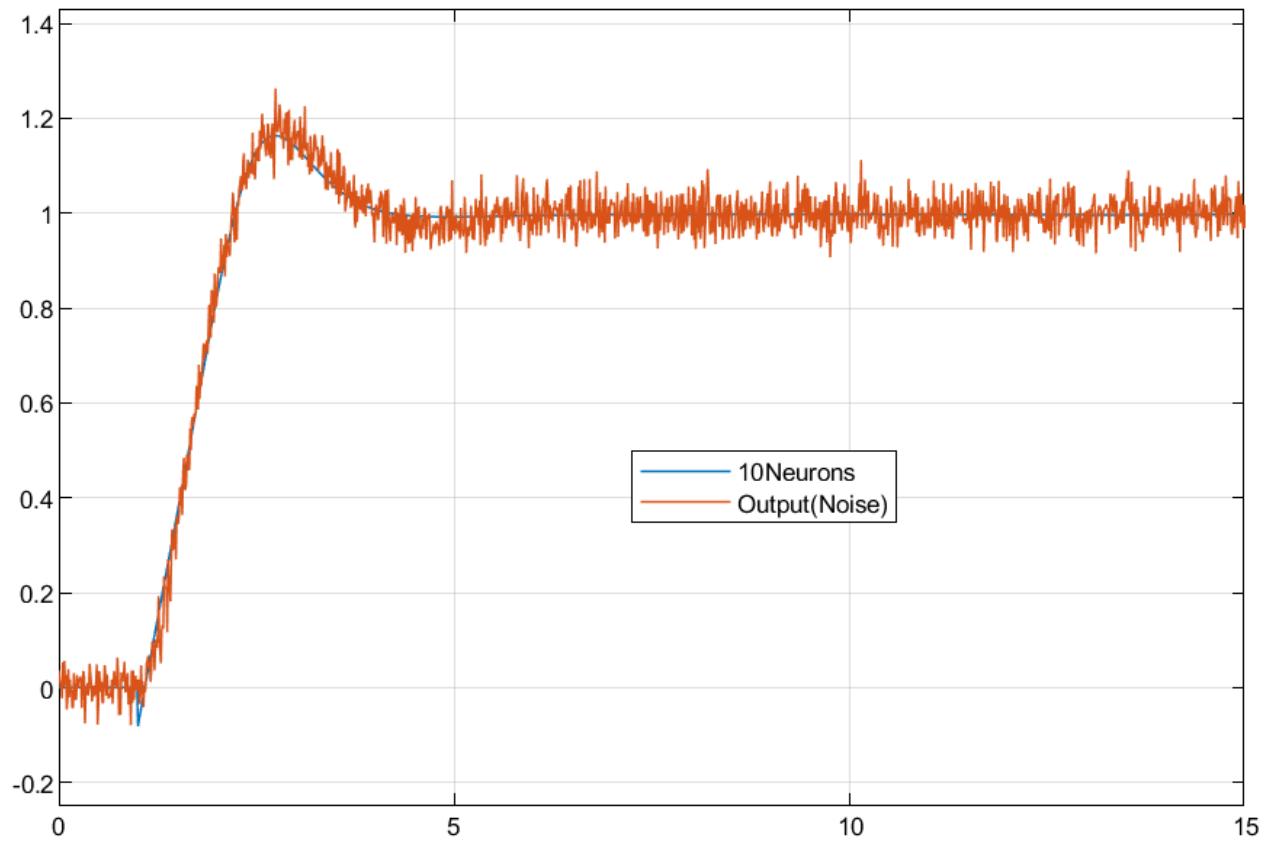
Training State





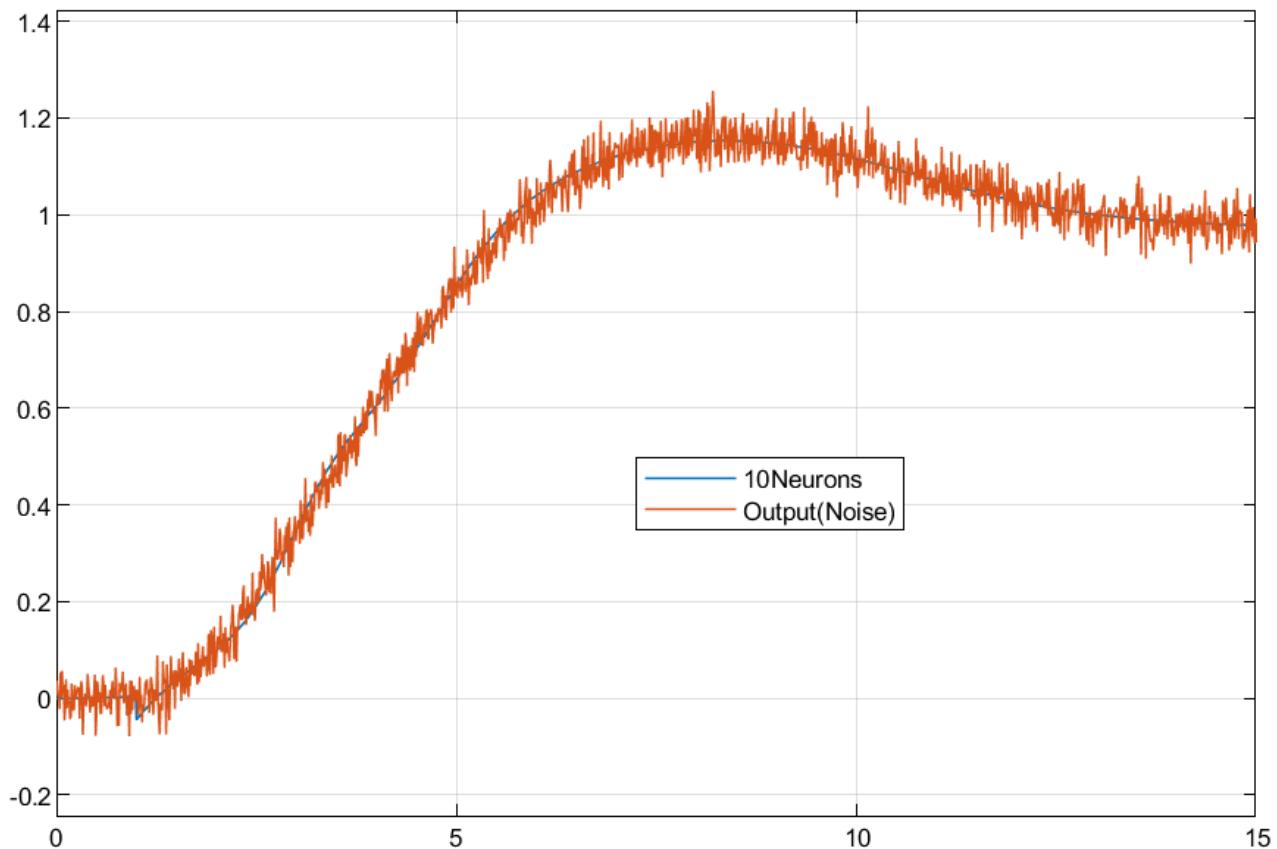


Omega = 3.5

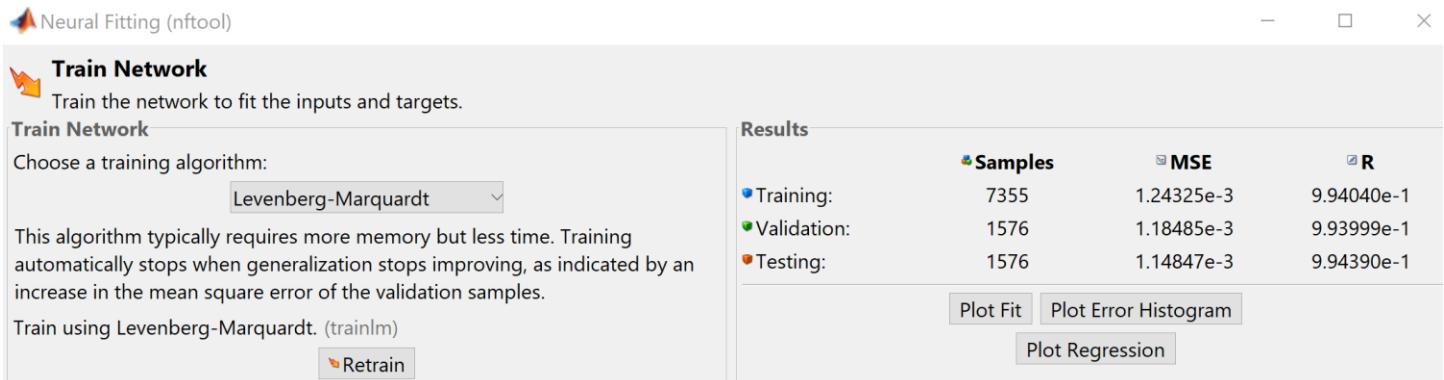
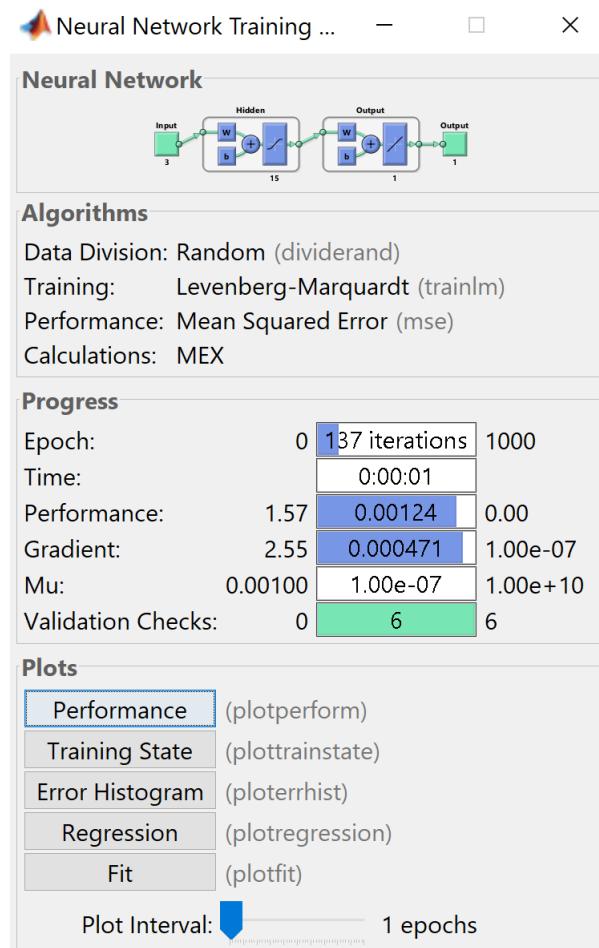


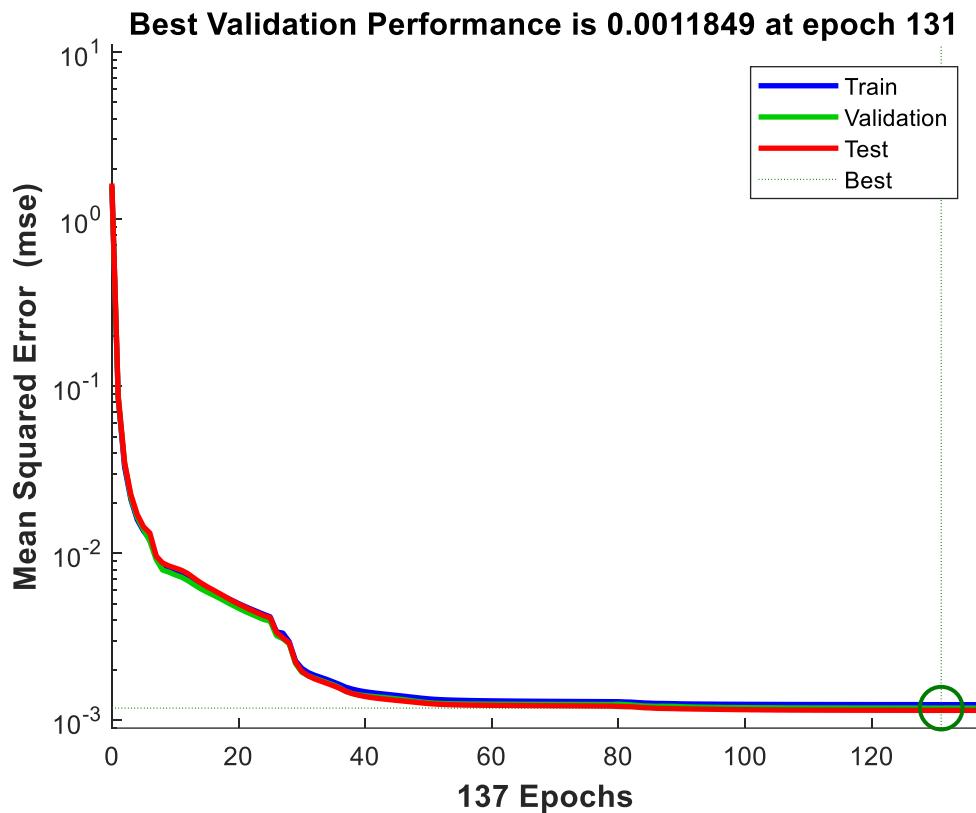
Plot above, $\omega = 2$

Plot below, $\omega = 0.5$

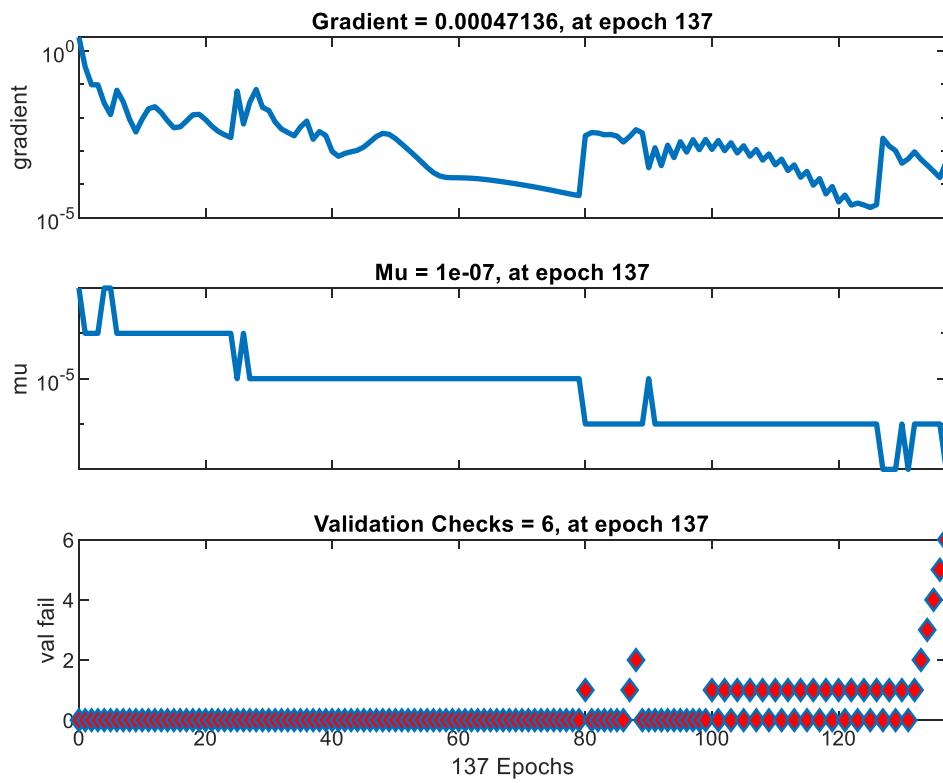


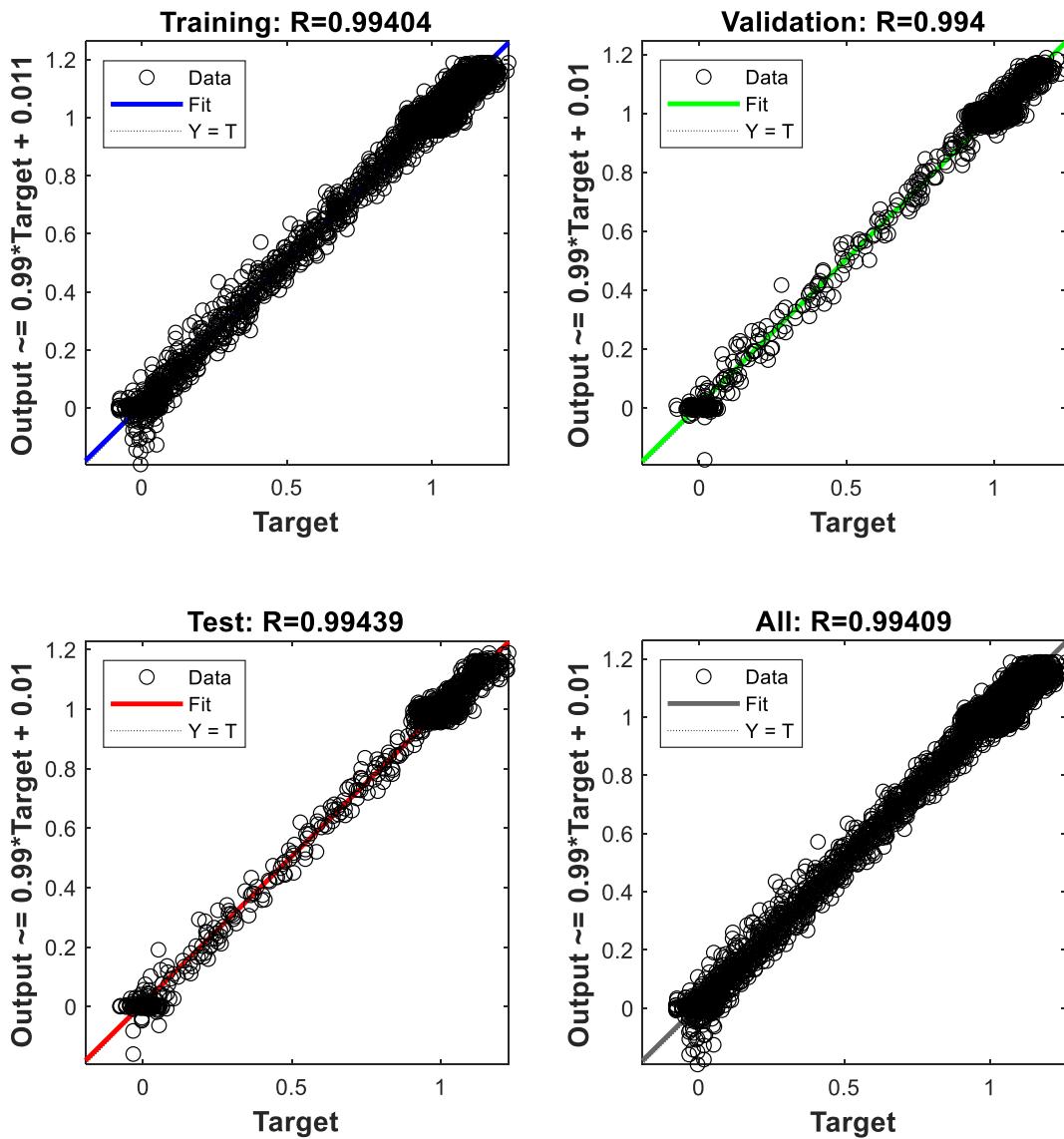
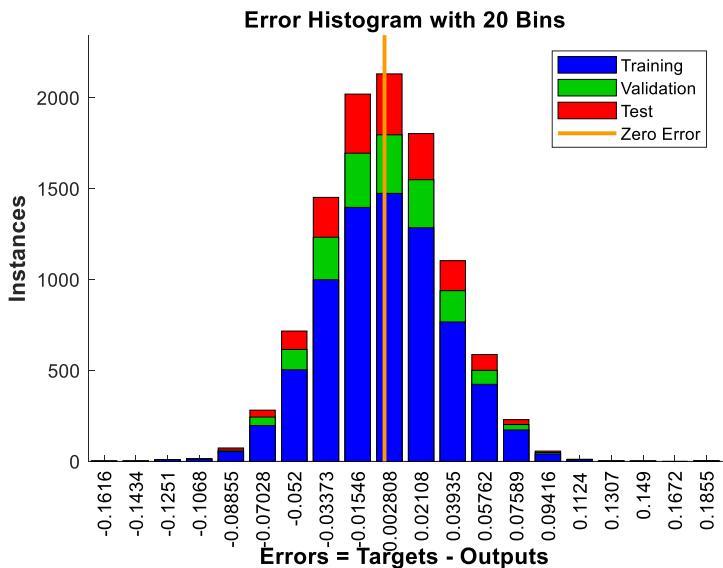
Training with 15 Neurons



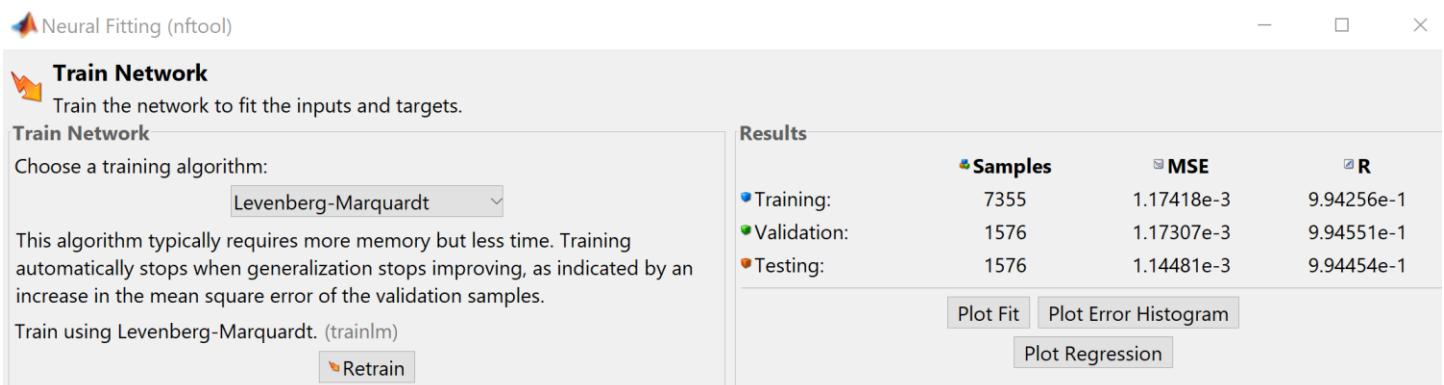
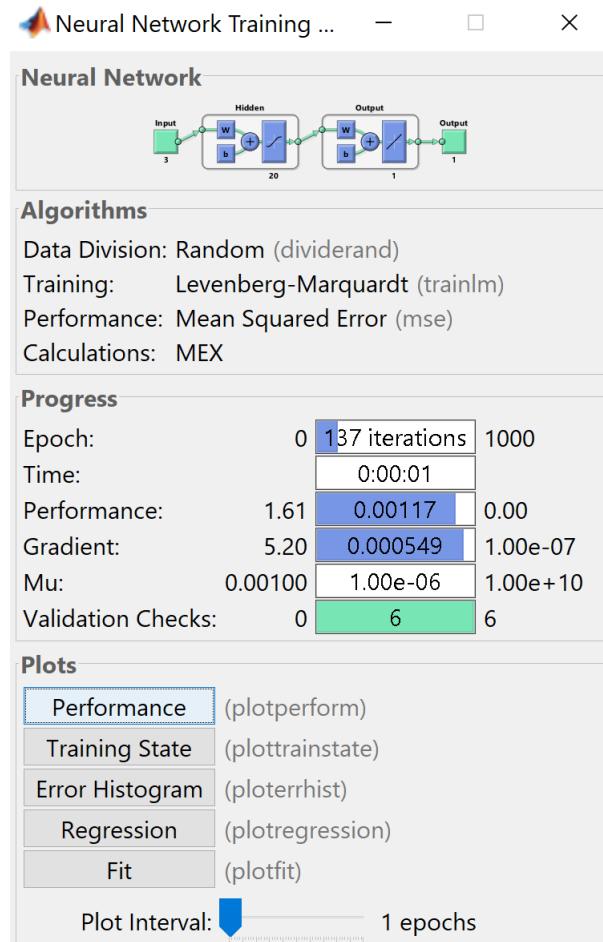


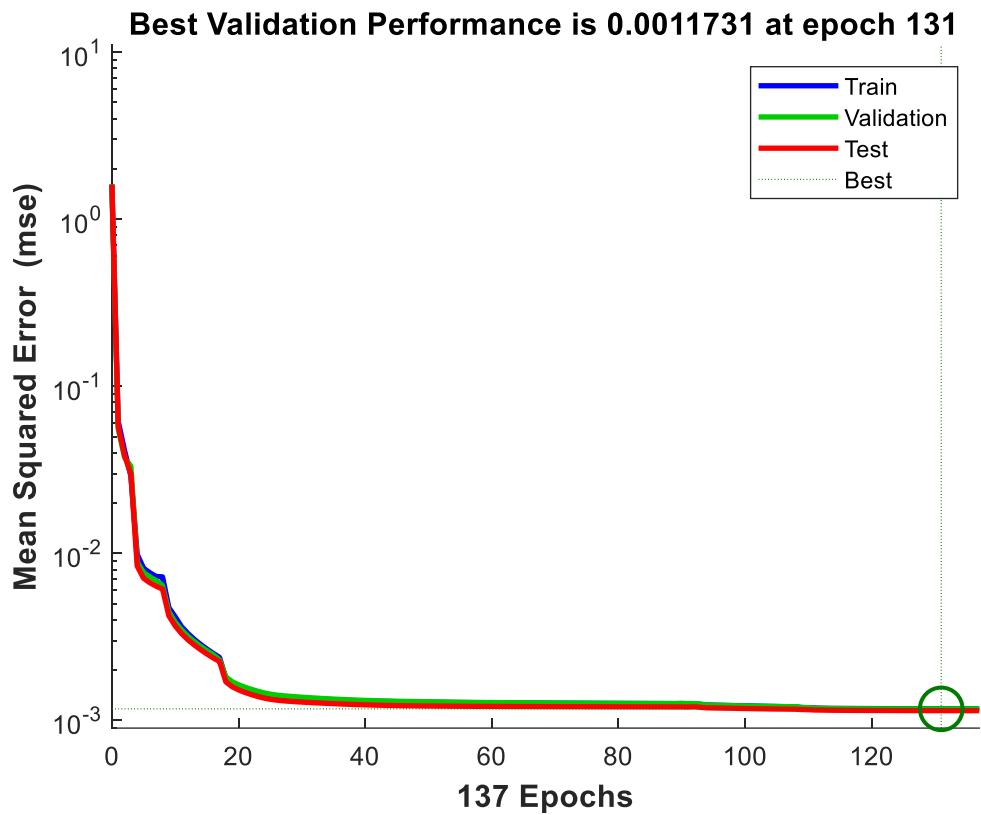
Training State



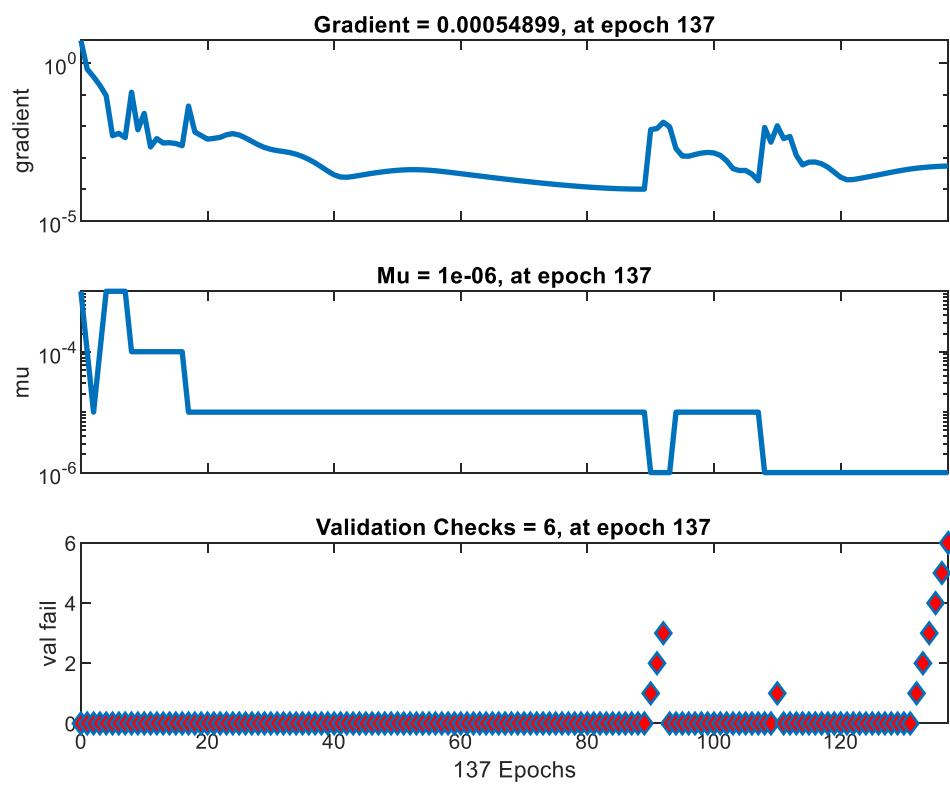


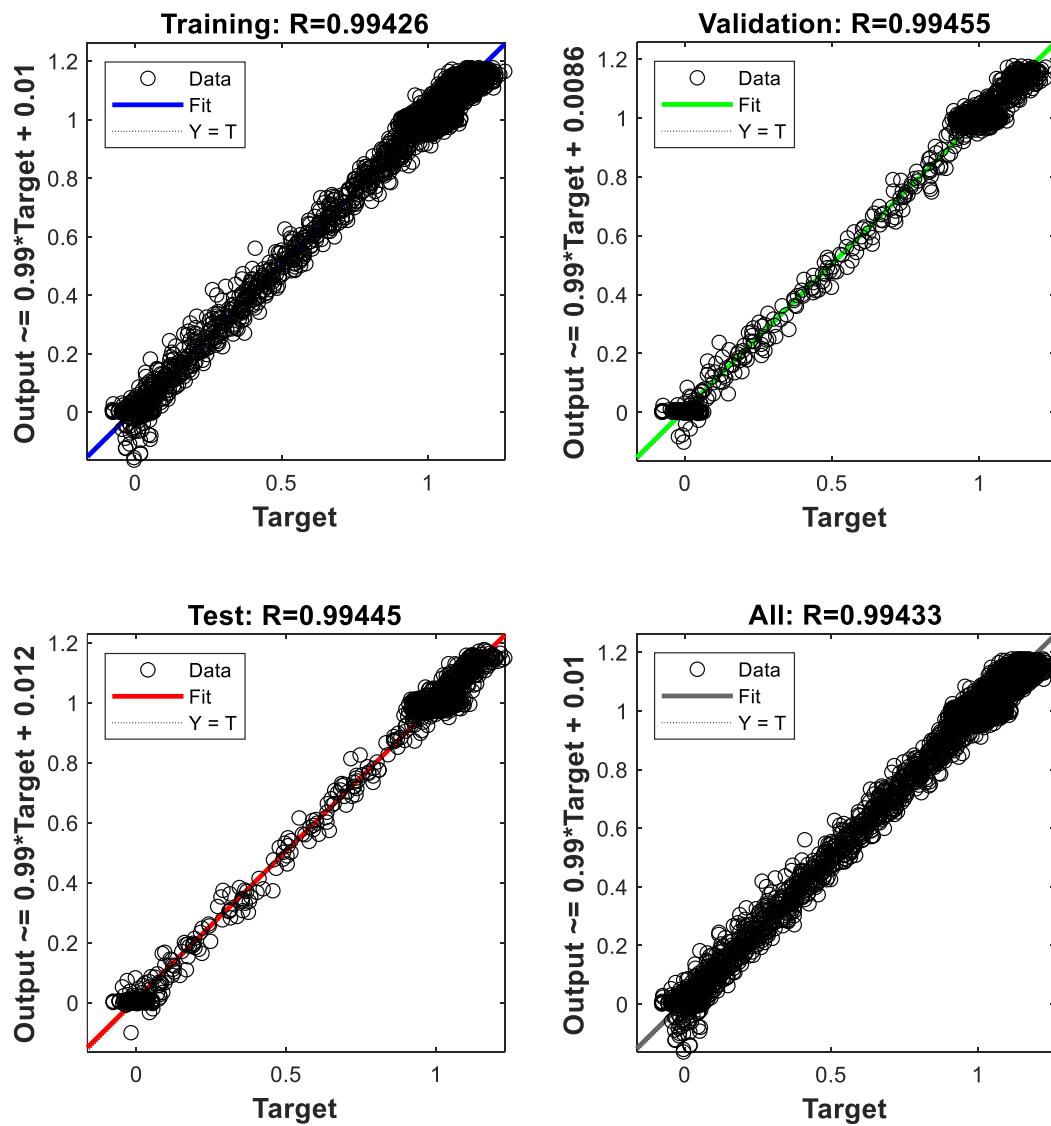
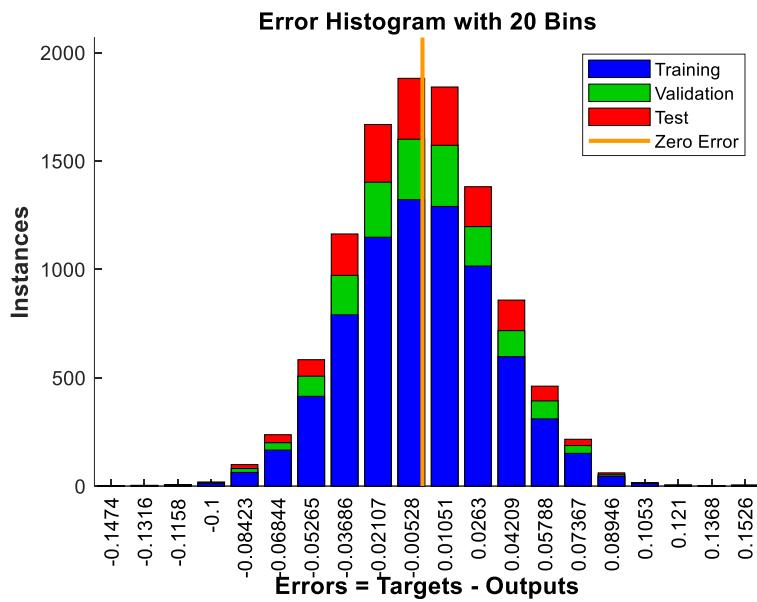
Training with 20 neurons



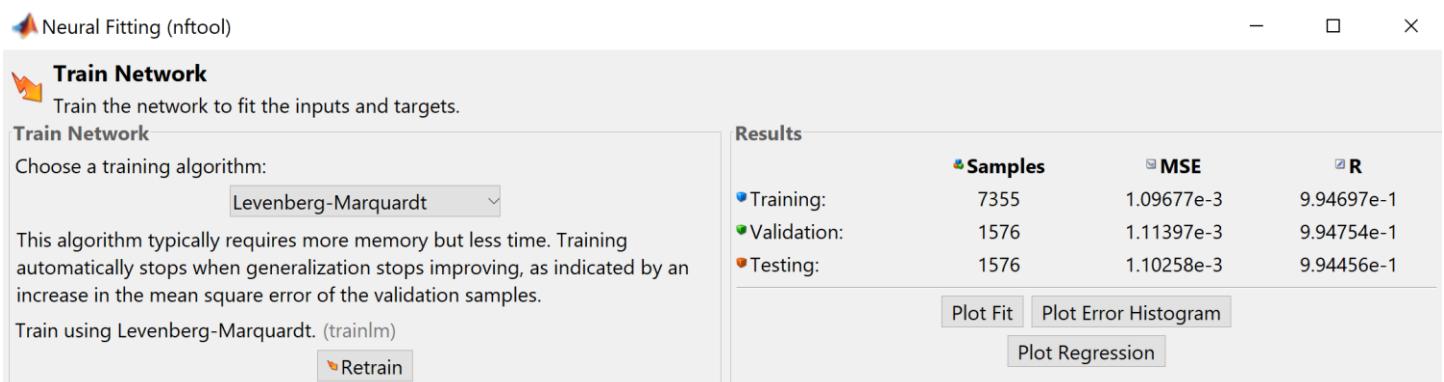
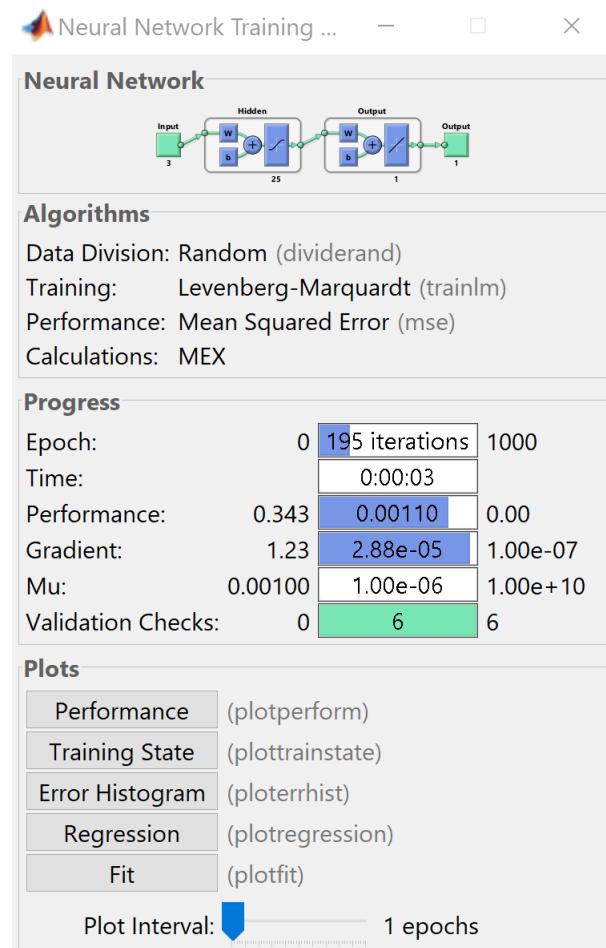


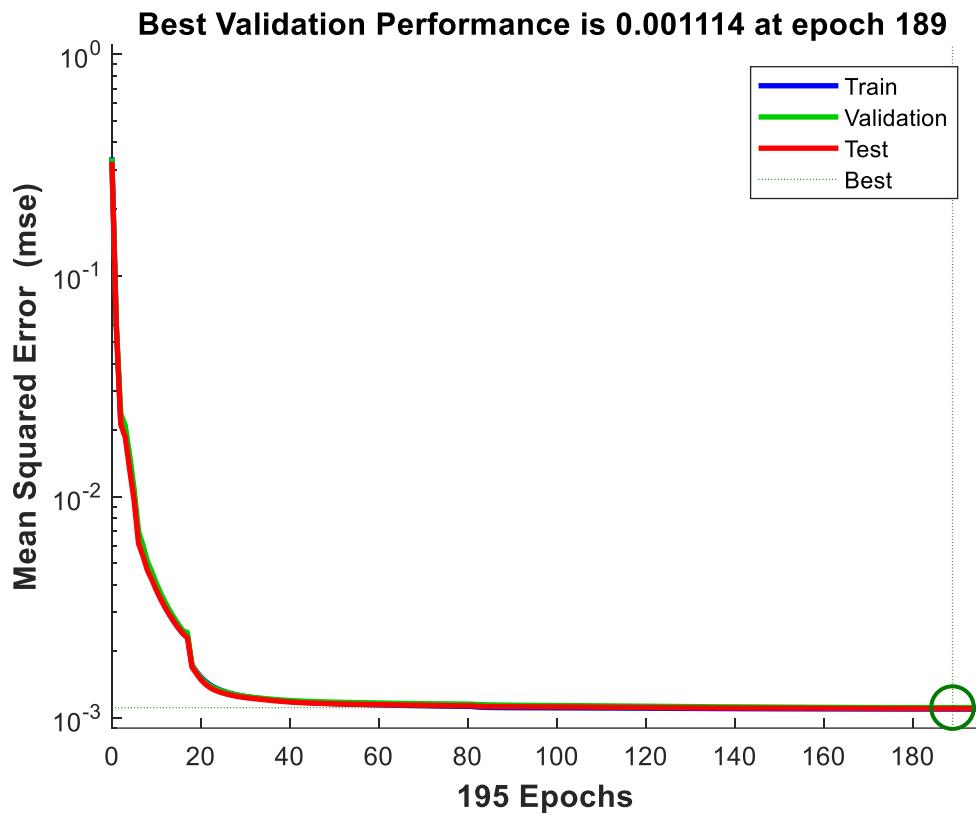
Training State



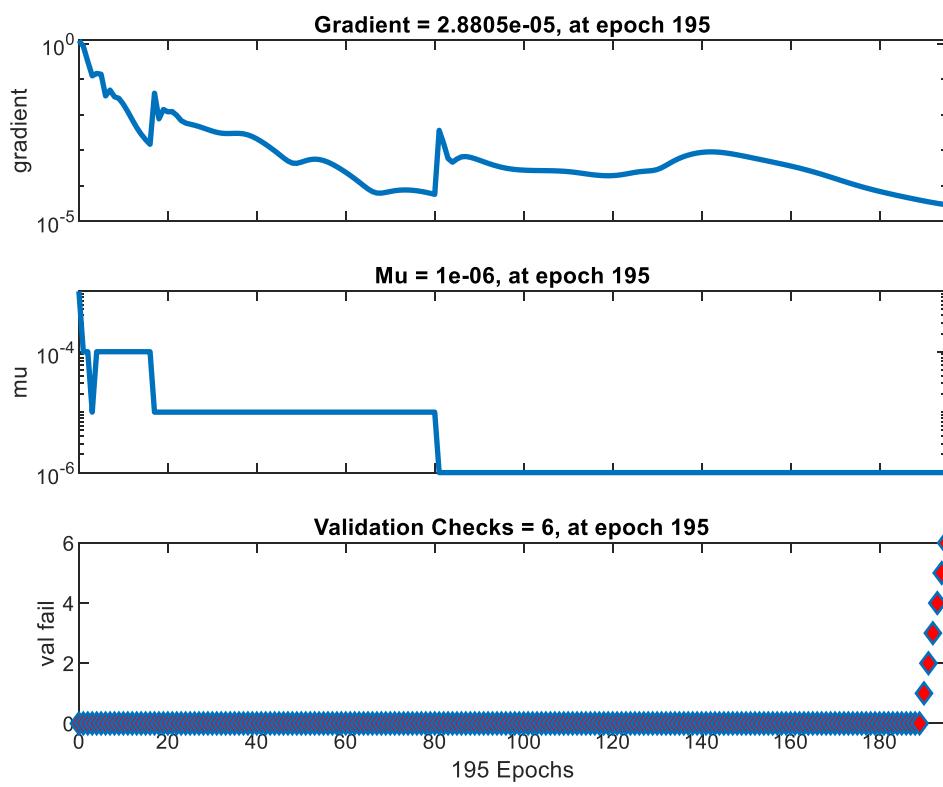


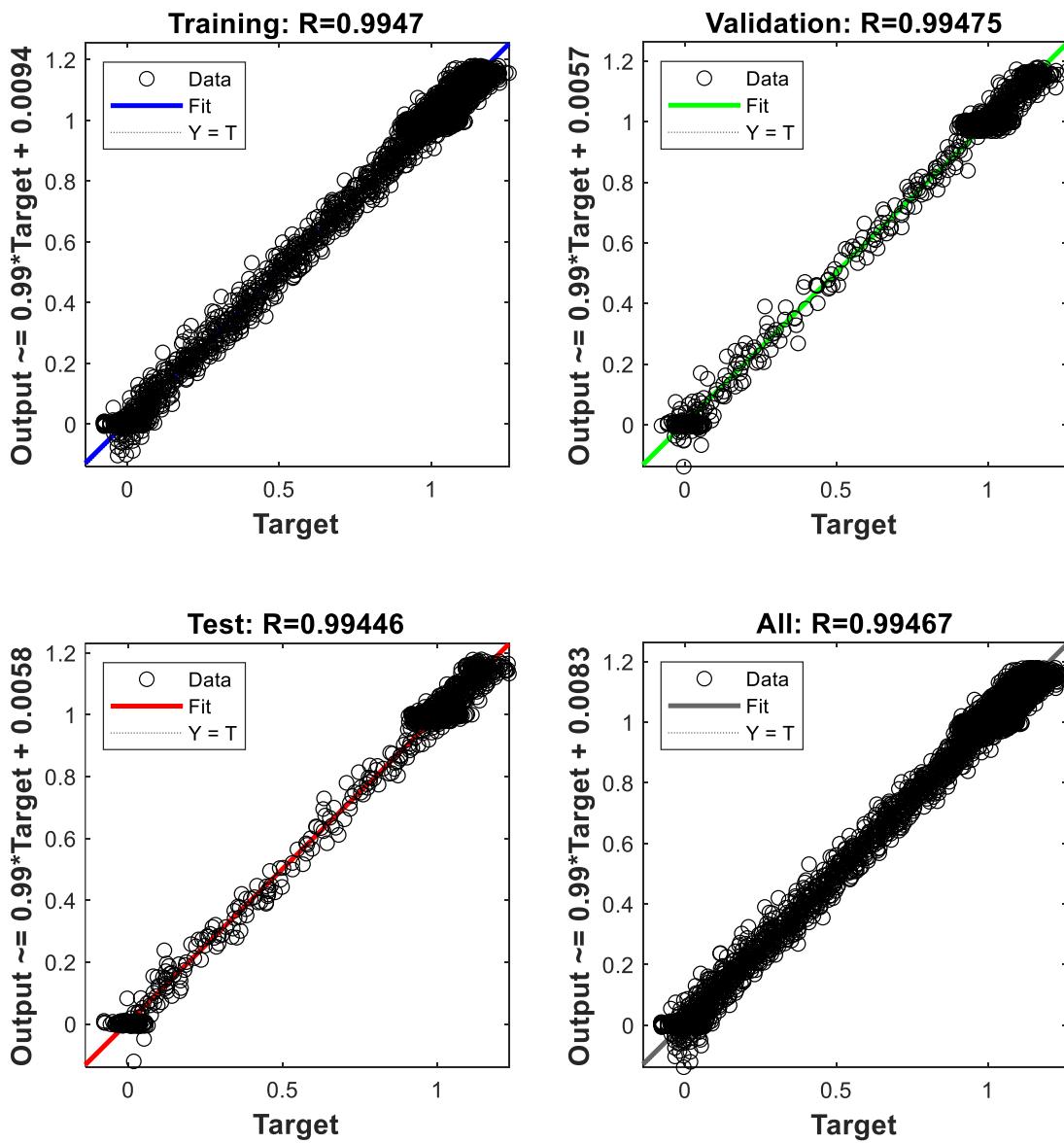
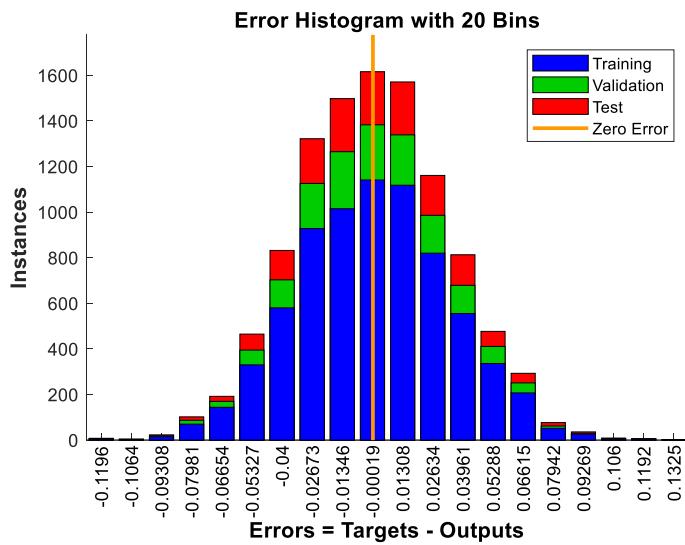
Training with 25 neurons



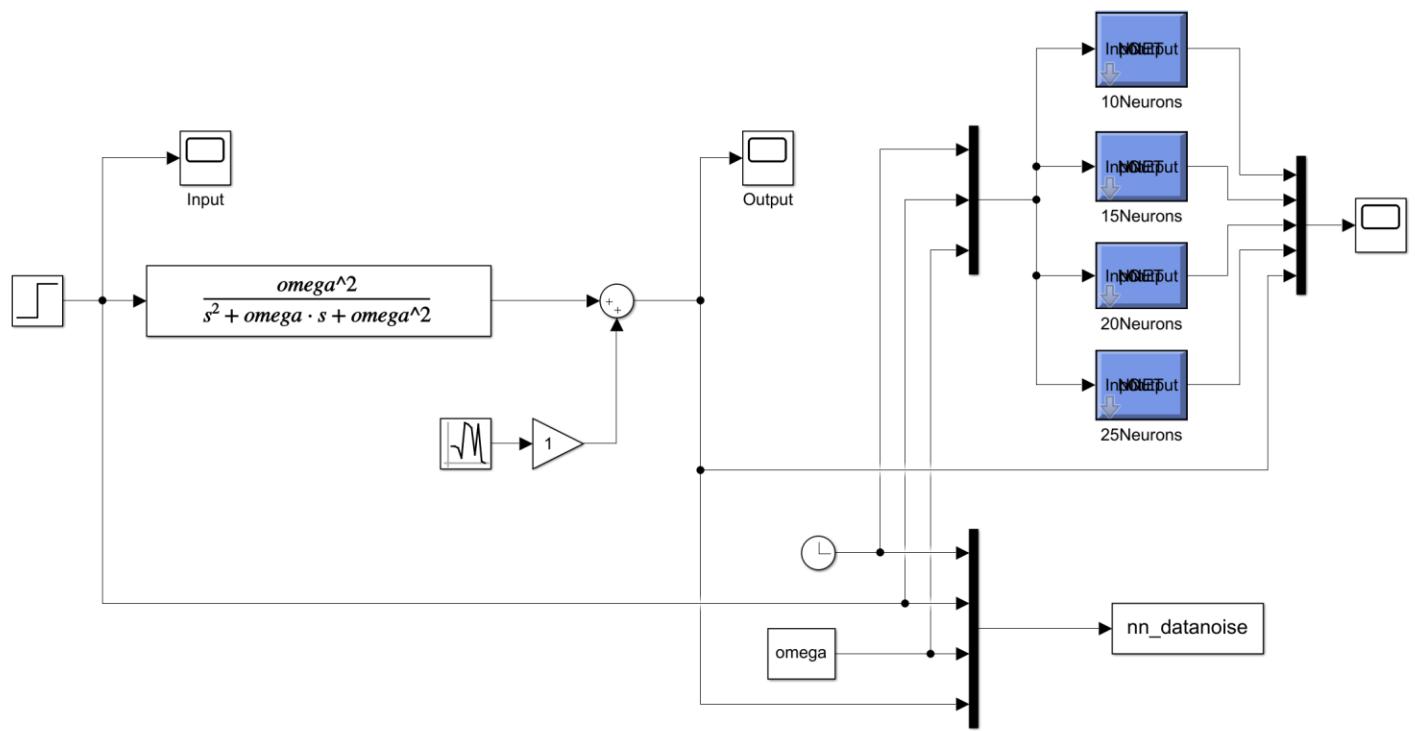


Training State

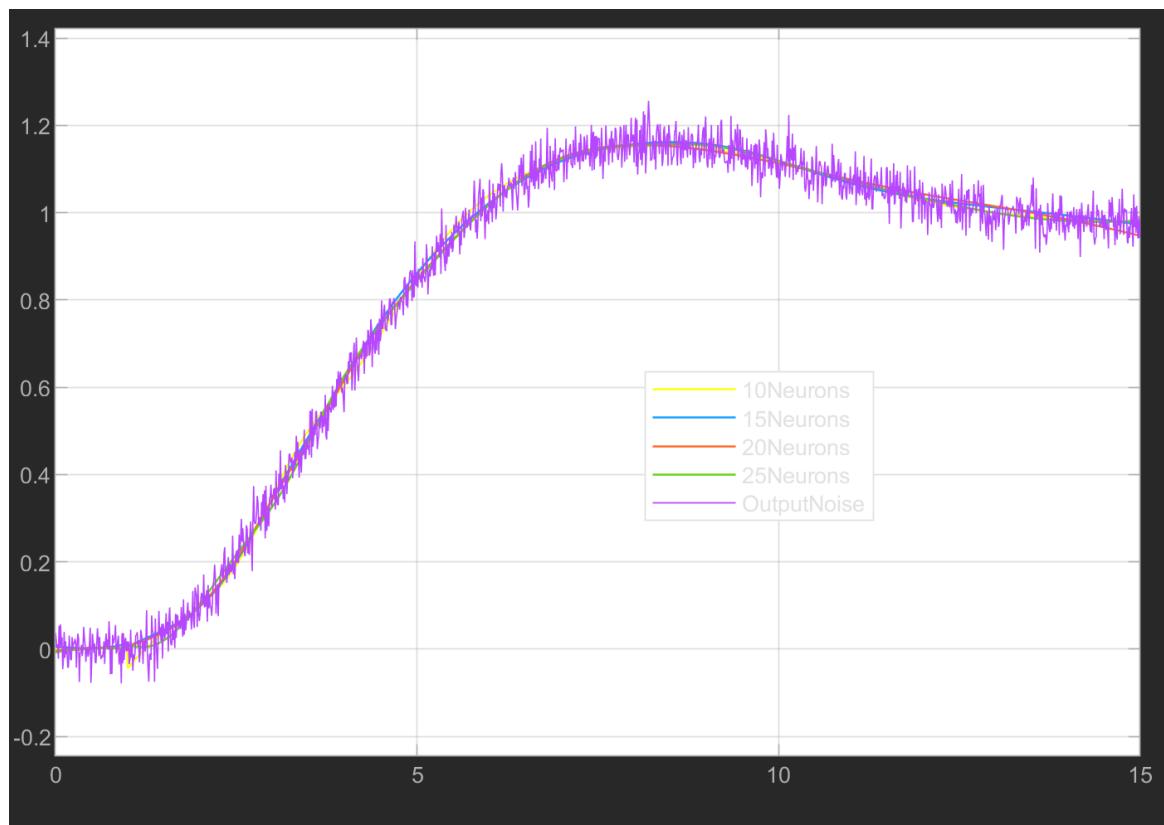




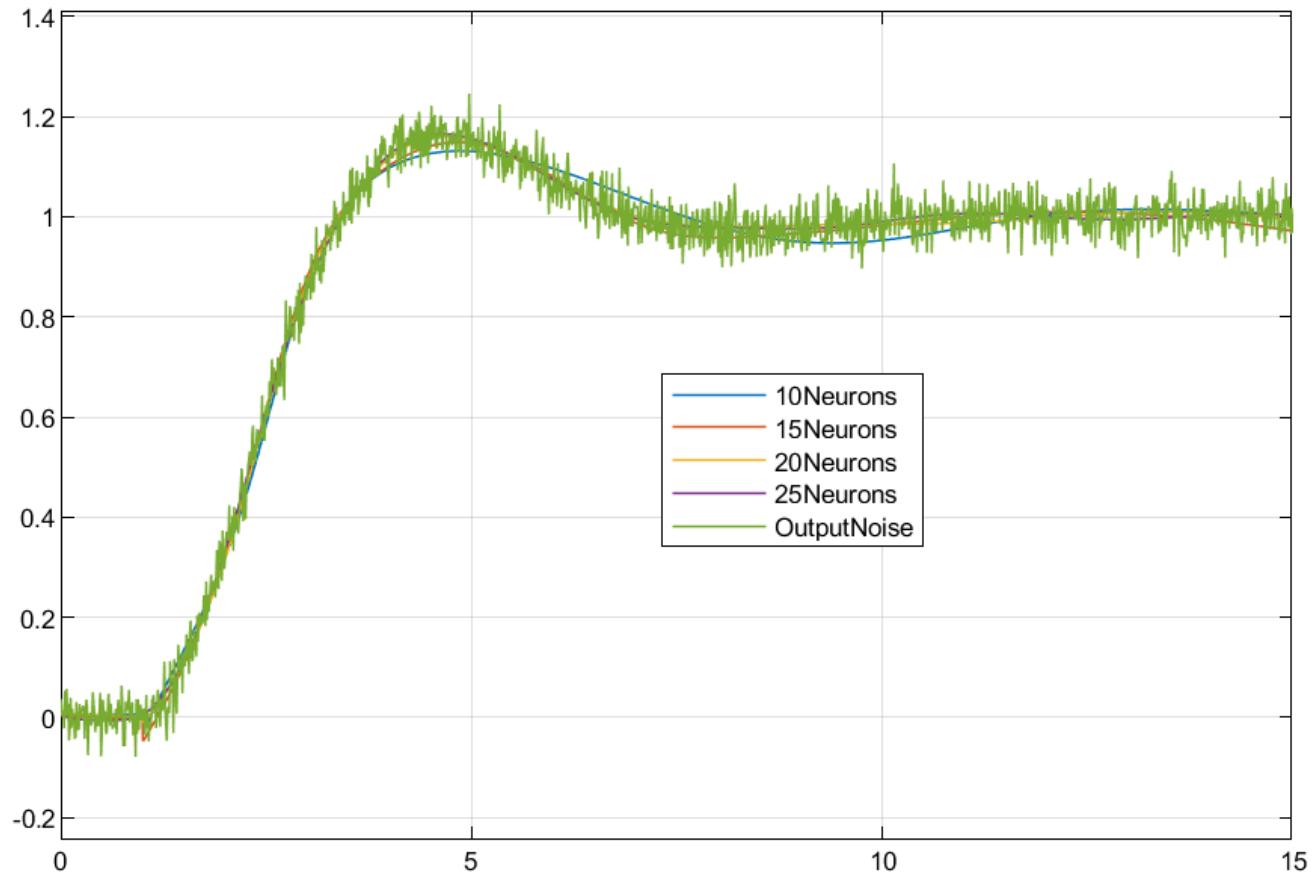
Output Comparison



Simulink Diagram

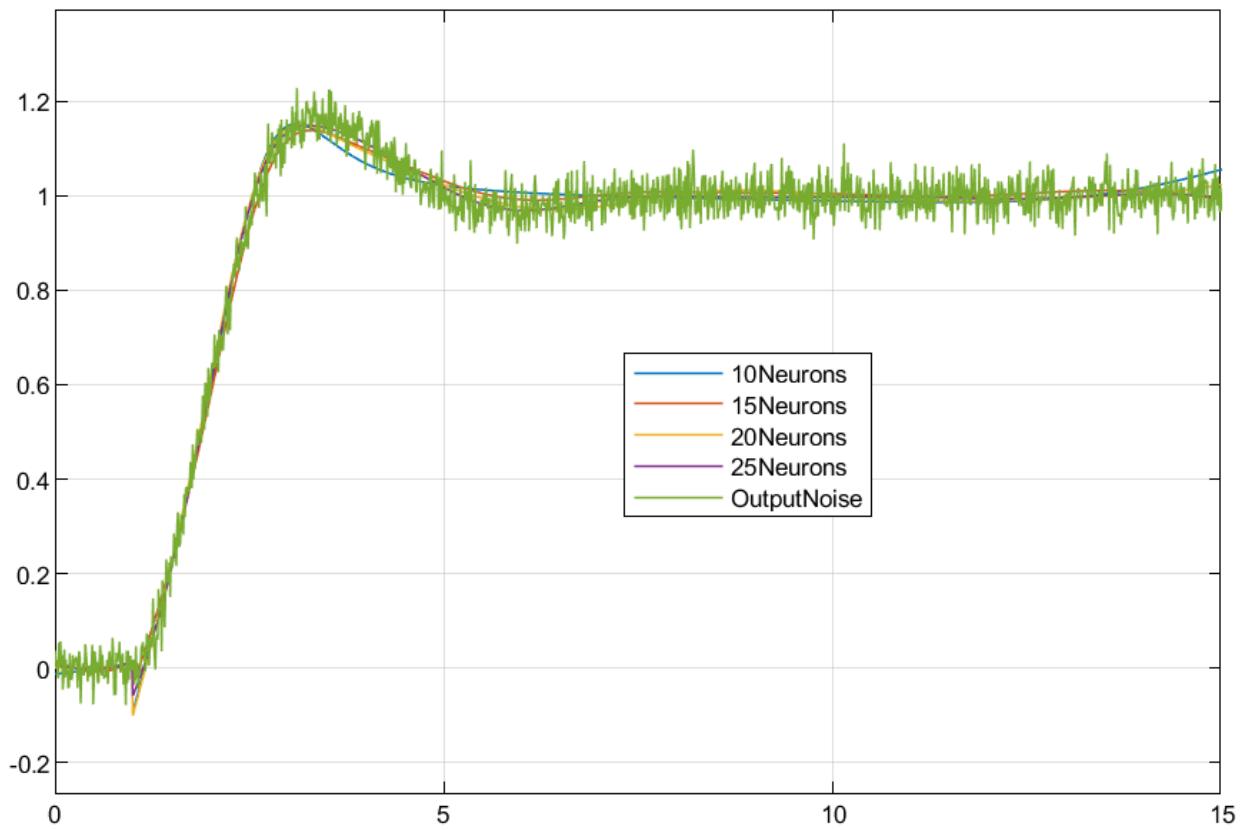


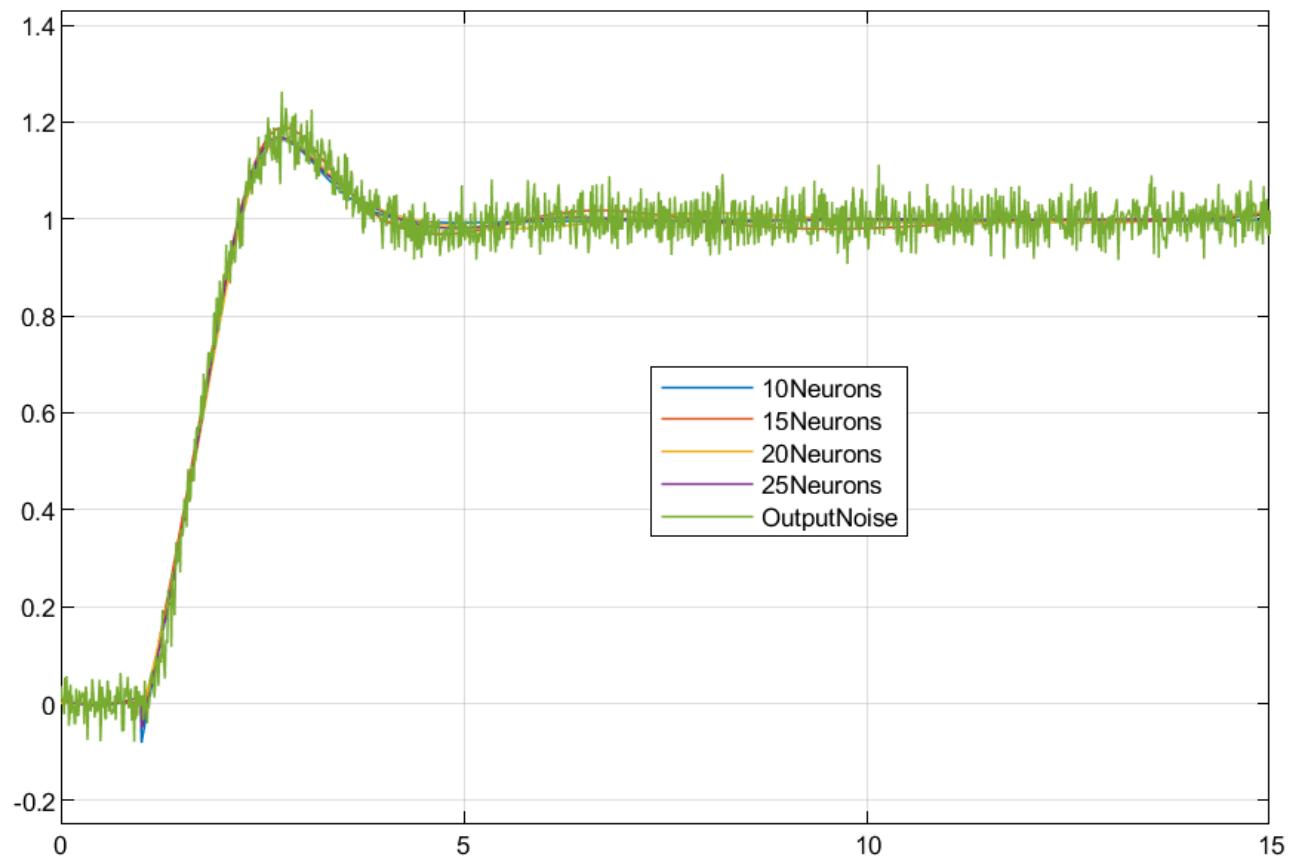
Omega = 0.5



Plot above, $\omega = 1$

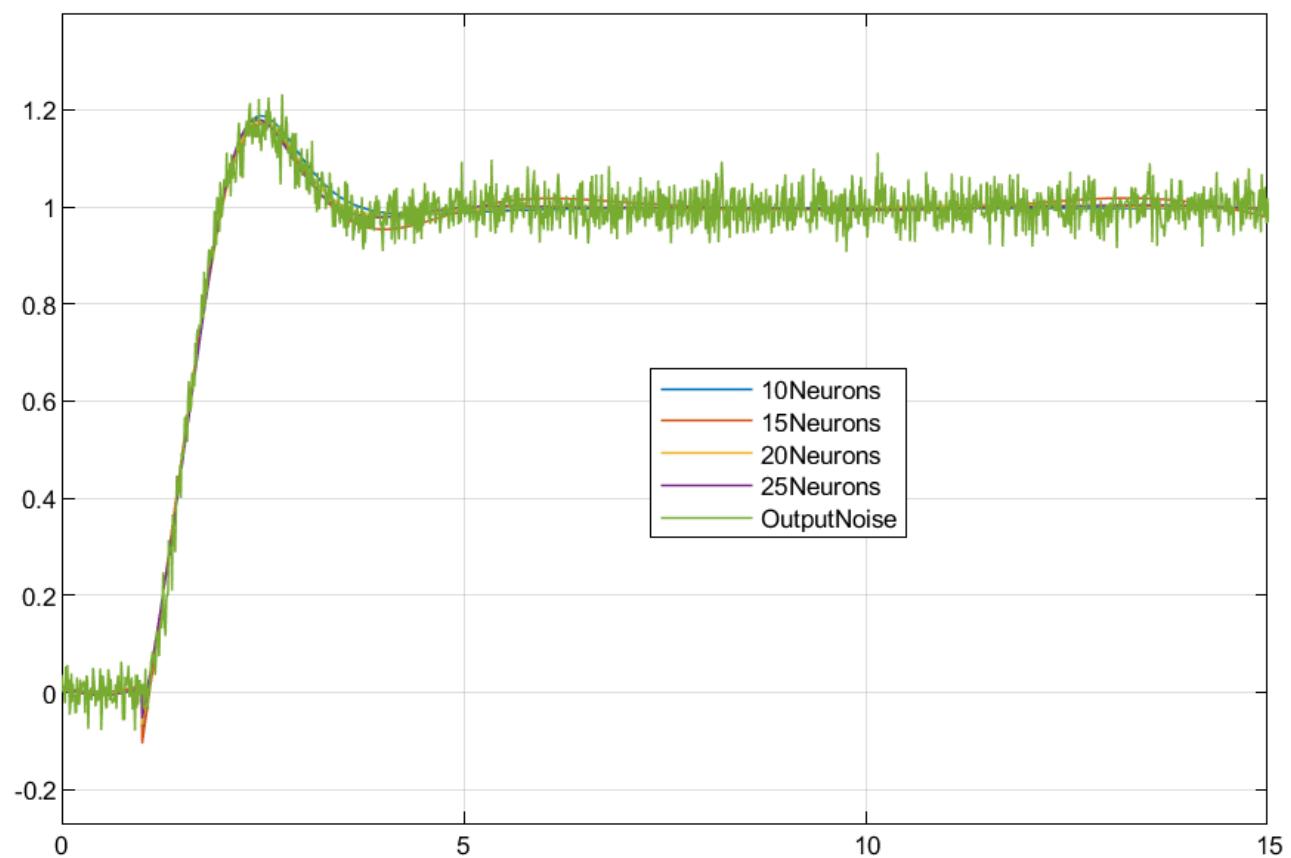
Plot below, $\omega = 1.5$

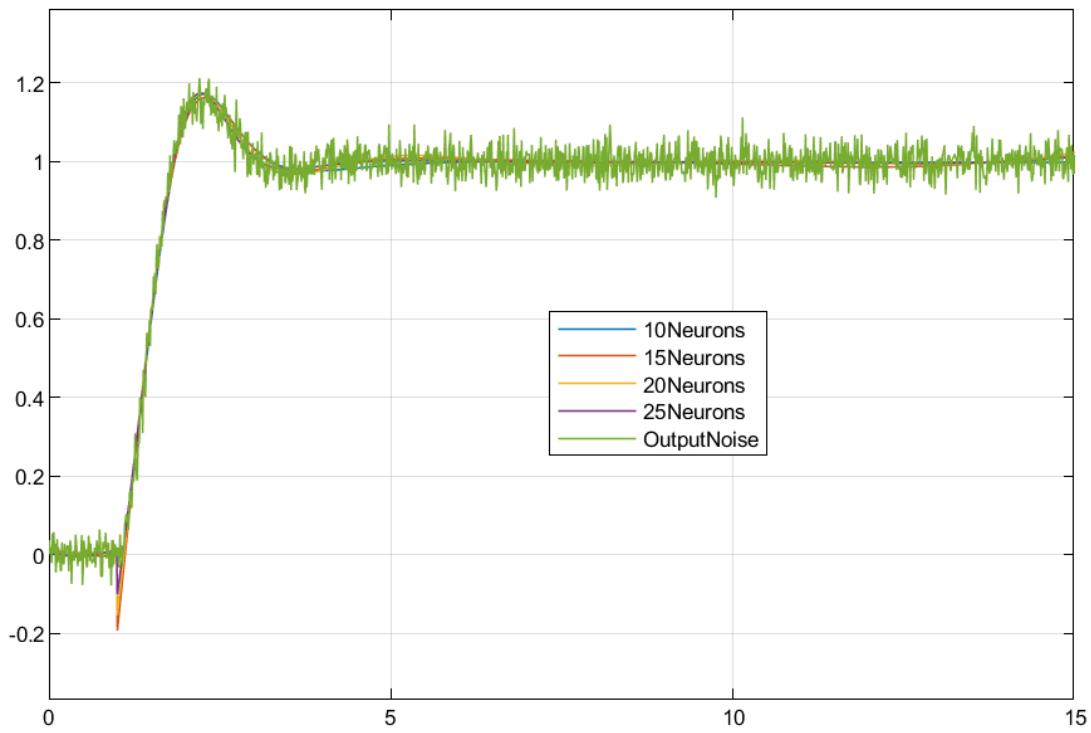




Plot above, $\omega = 2$

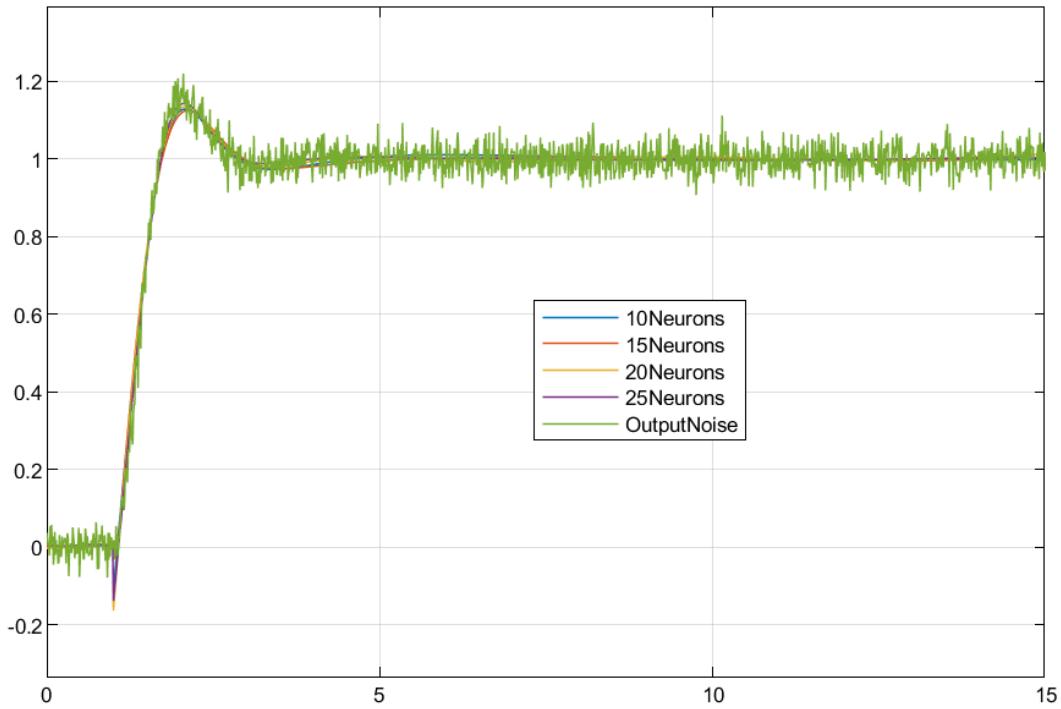
Plot below, $\omega = 2.5$





Plot above, $\omega = 3$

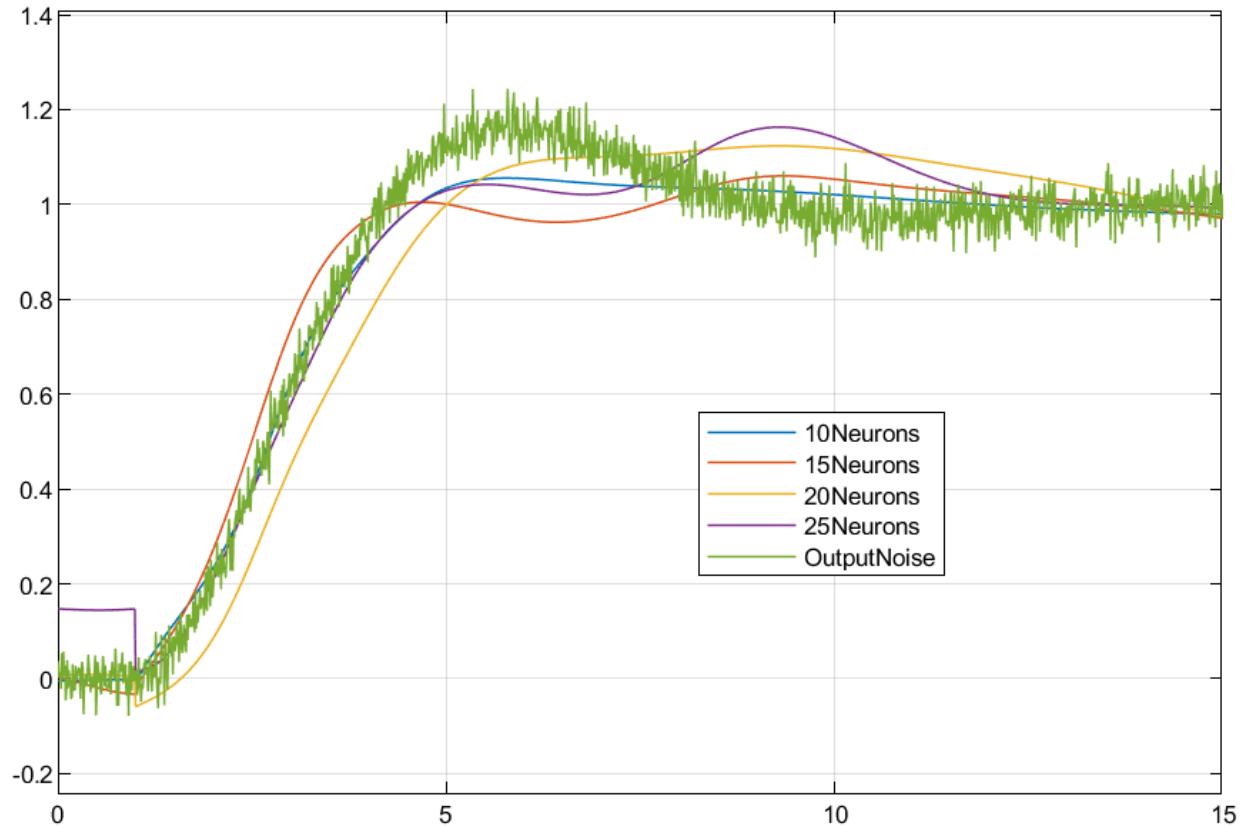
Plot below, $\omega = 3.5$



Conclusion – Based on the validation data performance and plots above, increasing the number of neurons improves the fit. This is supported by the best performance for validation data and the general performance (in the Neural Network Training window) metrics.

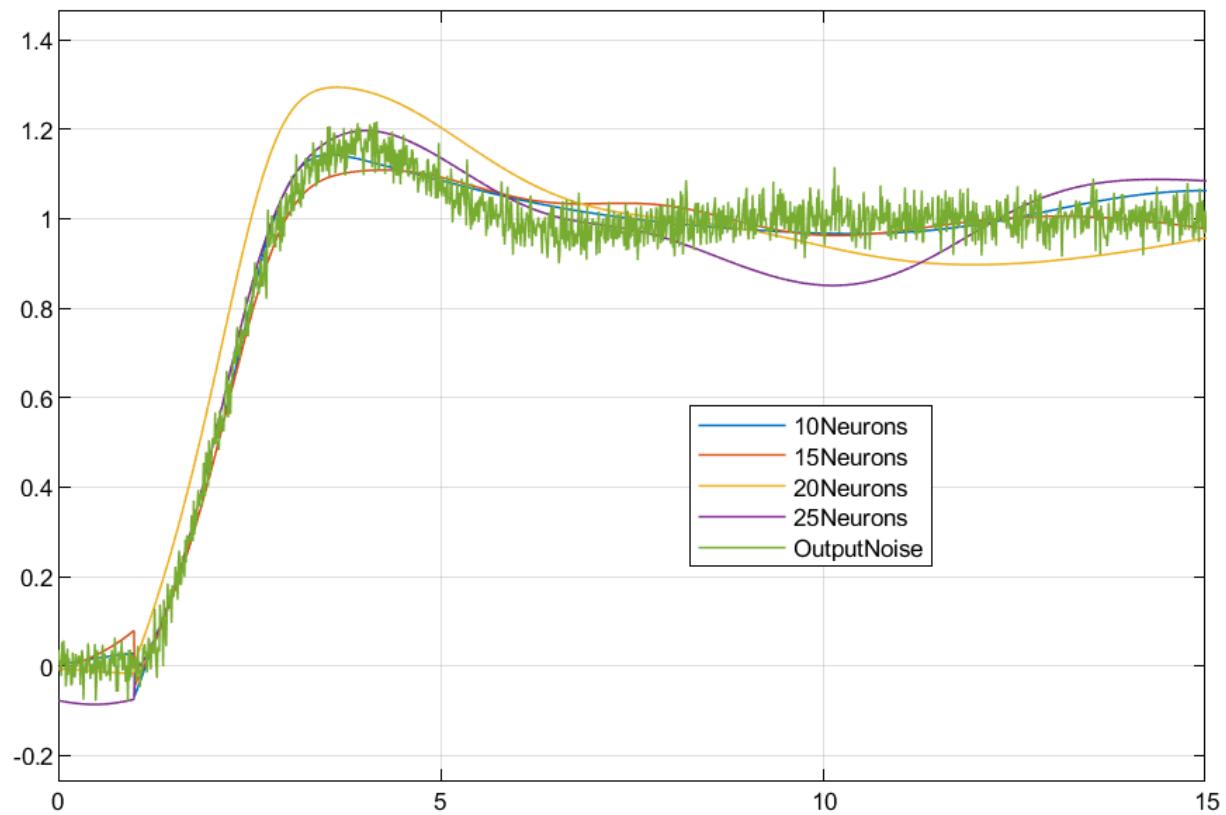
Other than that, the output is slightly erroneous in the transition state but is very good once steady state is reached for almost all neural networks. However, it is notable that other than the neural network with 10 Neurons, the output dips downwards just before the step input. The dipping amplitude decreases with the increase of neurons.

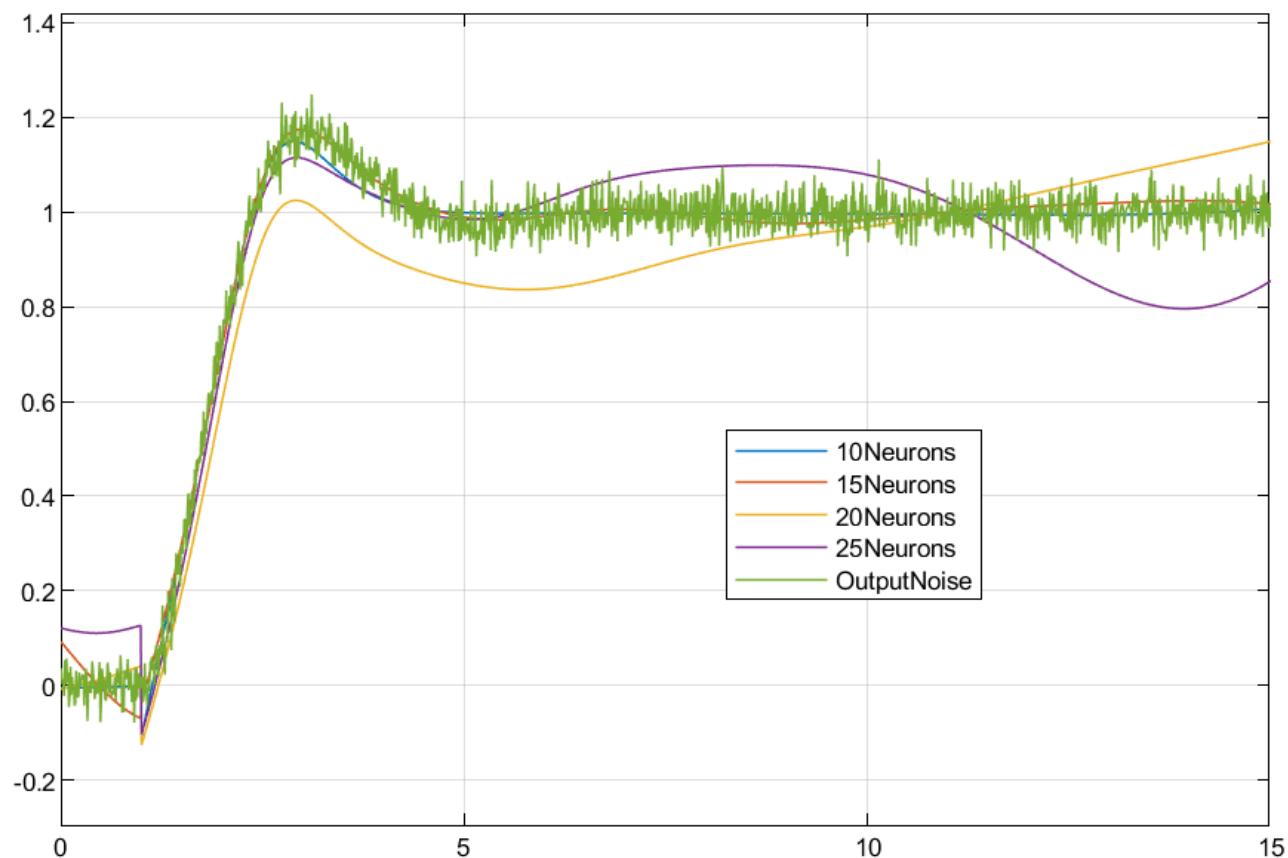
b. Interpolation



Plot above, $\omega = 0.75$

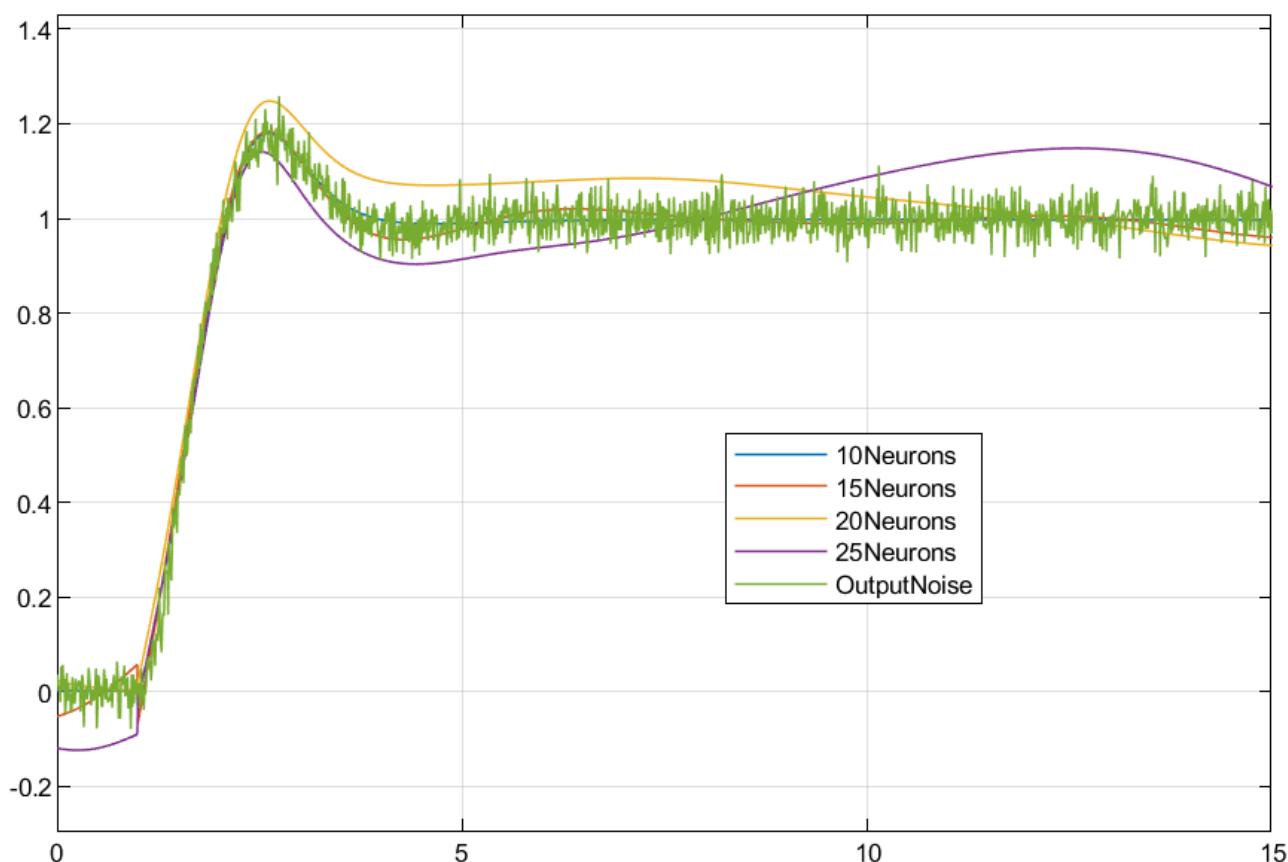
Plot below, $\omega = 1.25$

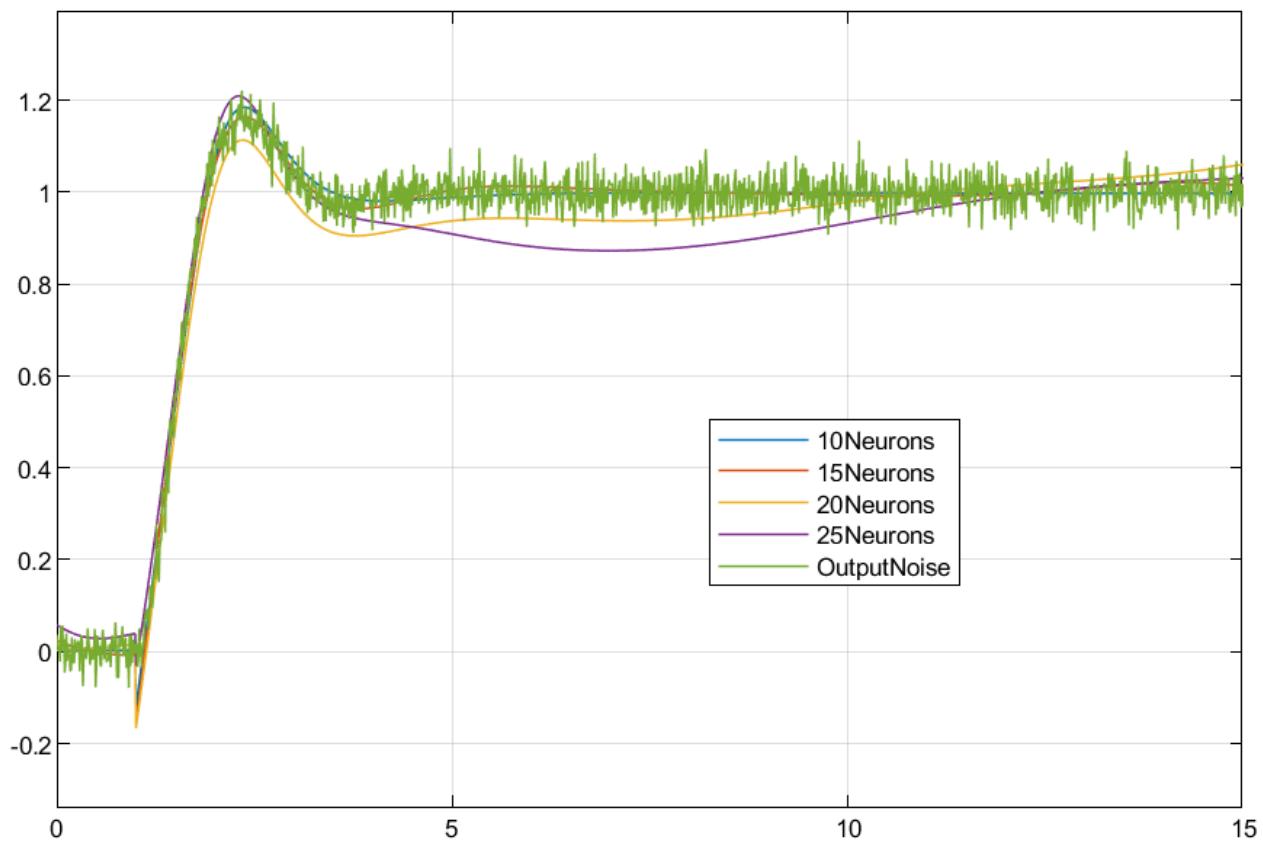




Plot above, $\omega = 1.75$

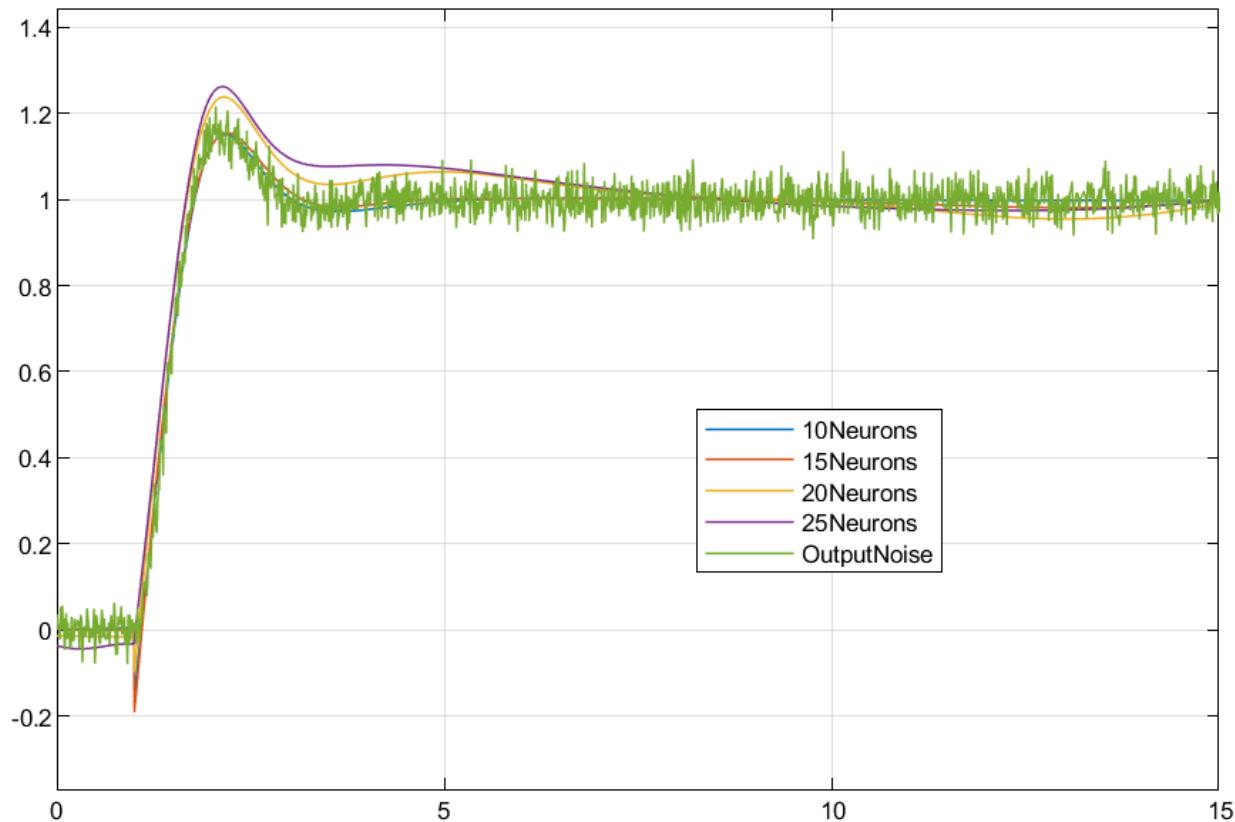
Plot below, $\omega = 2.25$





Plot above, $\omega = 2.75$

Plot below, $\omega = 3.25$



Conclusion - Similar to the previous scenario without noise, it is observed that smaller frequencies are tougher to interpolate as compared to larger frequencies. The neural network with 10 neurons does the best job at interpolation as it provides the nearest output at $\omega = 0.75$. More number of neurons may cause overfitting which is why more neurons lead to less efficient interpolation.

C. The neural network with 10 neurons does a good job of interpolating frequency at lower as well as higher frequencies. Thus, **neural networks with around 10 neurons** will work effectively for this system if they are trained using inputs and outputs over all the operating frequencies. If the operating frequency doesn't change or stays constant at regions used for training data then more neurons may be good. Note that more neurons are good at fitting but they are not so good at interpolation for this system. Also, none of the neural networks is really close to the system so they might not be usable if the acceptable errors in output are less than 10^{-3} . Although noise seems to have no effect on the ability of network to model the data, its effect can be clearly seen when comparing the best validation performance and the mean squared error values. Thus, **noise reduces the fitting ability of the network** for this system.