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# Neural Network

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## Abstract

In this homework assignment, we are going to train neural network on three different dynamical systems to predict the moving trajectories by giving an initial condition. The dynamical systems we are using here are Kuramoto-Sivashinsky (KS) equation, reaction-diffusion system, and Lorenz equation. From this assignment we can see that it is possible to predict trajectories by using neural networks even though we do not know the true equations or the system is chaotic. However, it was difficult to tune the parameters for neural networks in a short period of time.

## 1 Introduction and Overview

Machine learning has been widely used in recent years. People are seeking higher accuracy in classification and regression tasks. Therefore, neural networks are invented. In this homework assignment, we assumed we do not have the exact equation for dynamical system and wanted to train neural network to predict the trajectory based on the initial condition.

## 2 Theoretical Background

Neural network builds multiple layers between the inputs and outputs and put different functions on each layer to map the input layer by layer. In equation, the idea for neural networks look like this:

$$f(A_3, f(A_2, f(A_1, x))) \dots$$

where A and f map the input x into a new space, and in next iteration, this will be taken as new input and we will have a new A and f. Each A and f is a layer. We keep doing this and our neural network will be built.

### 2.1 Activation Function

For functions that are used in each layer, we did not use random functions. The functions we used are all easy to differentiate. The most commonly used functions are:

$$f(x) = \begin{cases} x & \text{linear} \\ \begin{cases} 0 & x \leq 0 \\ 1 & x > 0 \end{cases} & \text{binary step} \\ \frac{1}{1+e^{-x}} & \text{logistic} \\ \tanh(x) & \text{tanh} \\ \begin{cases} 0 & x \leq 0 \\ x & x > 0 \end{cases} & \text{ReLU} \end{cases}$$

### 2.2 Loss Function

In order to see whether we have a good prediction from neural net or not, we need a way to represent what a good prediction looks like. In order to do that, the idea of loss function is introduced. In this way, we quantifies the prediction by a number. When this number is small, which means the prediction is good; and large number means bad predictions. Normally, mean square error is used as loss function, which is computed as:

$$\operatorname{argmin}_A ||y - f(A, x)||^2$$

## 2.3 optimizer

In order to minimize the loss function, an optimizer is needed. Since the input and output are normally high dimensional. Therefore, it is hard to find the global minimum or maximum. At this time, a optimizer is needed to take step by step and reach the optimal. Since the neural networks are actually composition of functions, the back propagation is to apply the chain rule on these equations to find the optimal. The reason why we choose the functions that are easy to differentiate is because usually people use stochastic gradient descent or back propagation as optimizer. And these two ways both need to take gradient which means derivatives. By using easy-to-differentiate activation functions will make our life easier.

## 2.4 SVD

Sometimes, our input and output are too high dimensional that many of the dimensions are not necessary. In order to speed up computation time, we can apply SVD to reduce the dimension of the data matrix. All matrix can be decomposed into:

$$A = U\Sigma V^*$$

where  $U$  are the feature space and  $V$  is the matrix of the coefficients on each feature.  $\Sigma$  is a square matrix with singular values on the diagonal and it can tell us how many important components are in there by looking at the values. To get the reduced dimension data matrix, we can just do:

$$A_r = U_r * A$$

which projects the entire data matrix on a low dimension space. SVD can change the high-dimensional data to low-dimensional, while the important features are still remained.

# 3 Algorithm Implementation and Development

## 3.1 Part I

The dynamical system we need to predict in this part is Kuramoto-Sivashinsky (KS) equation. First we run to solve the equation and get the data. Since this data has space dimension of 1024 which is too large. I changed it to 64 to reduce the dimension. Since we wanted to predict the trajectory for  $t + \Delta t$ , I took the first to the second last in time as my input and second to last as output. Therefore, each data point has a corresponding point which is the location after  $\Delta t$  time. After building a neural network with three layers, I put the input and output into the network and trained it. To see whether the prediction is good or not, I change the initial condition from cosine to sine and generated the true trajectory. Then I took the initial condition and iterated using the trained network to generate the predicted trajectory.

## 3.2 Part II

In this part we need to predict the trajectory of reaction-diffusion reaction equation. We have  $u$  and  $v$  components, and each  $u$  and  $v$  is a image. First of all, I reshape each image into a column vector. For each time step, I stack  $u$  matrix on top of  $v$  matrix. Therefore, I have a tall skinny data matrix. Since this data matrix is high dimensional, I did SVD on that in order to reduce the dimension. I plotted the singular values and found out that only 2 of the components are the most important. I chose 2, 5, 10, and 30 as rank in order to test the results caused by different ranks. Then, I projected the original data matrix on a new space by multiplying with the reduced  $U$  matrix. I took the first to the second last as my input and second to the last as my output, and put them in the neural network and train. In order to test the result, I first randomly choose one image from the entire original matrix and run the trained net on that to get prediction for  $t + \Delta t$ . Then I chose the next one from original matrix as ground truth and compared.

## 3.3 Part III

In this part we are dealing with Lorenz equation. As we know, Lorenz system is a chaotic system; a small change in the initial condition will change the result a lot. Therefore, we generate the data 100 times to get a big data matrix. Also, in order to generalize the training of neural networks, I took three different values of  $\rho$ , which are 10, 28, and 40. Therefore, we have three sets of data in 3 dimensions and each set contains 100 subsets. In order to predict the trajectory, we take the first to the second last data as input and second to the last as output, and then put input and output into the net we built and train. In order to see how the predictions are, we randomly generate an initial condition and choose two different  $\rho$  values, and used these to do the test. Firstly, I used the ode45 command in MATLAB to generate the true trajectory; then, I used the net I trained to iterate and generated the predictions. Then, I compared the trajectory of ground truth and prediction.

For the second section of this part, we want to predict when the trajectory will jump to another lobe. At first, I plotted the trajectory and found that the division line between lobes is  $y = 2 * x$ . I took the same input as before, which is from the first to the second last point. The only thing changed is that I did not need  $z$  component. Therefore, I only have two columns in the input. For the output, I calculated where the trajectory was and labeled it. If it is above the  $y = 2 * x$  line, I labeled it as 1, otherwise I labeled it as -1. Therefore, I have the coordinates for trajectory and which lobe it located. Since we are asked to predict when it

will jump, which means given a point, we want to know how far it is from the jump point. Therefore, I counted backward and created another vector represented the distance. This distance vector is the output I used this time. I built a neural network and putted in input and output to train it. After training, I randomly generated an initial condition and compared the ground truth with the prediction.

## 4 Computational Results

### 4.1 Part I

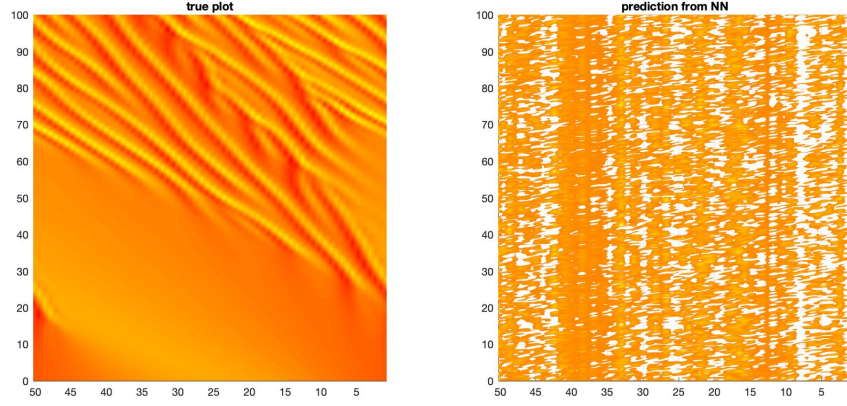


Figure 1: KS true trajectory vs prediction

Figure 1 shows the true KS trajectory and prediction. As we can see from the plot that the prediction is not very good. We can see the stripes from the prediction, but the pattern is not clear enough and it does not match with the true trajectory very much.

### 4.2 Part II

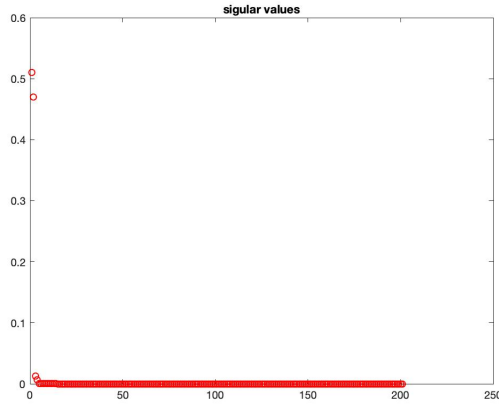


Figure 2: Singular values

Figure 2 shows the singular values from the original data matrix. As shown in this plot, only two components are important in this case.

As shown in Figure 3 Figure 4 and Figure 5 we can see that the predictions are all pretty good. With rank 2, the predictions already did very well. Rank 5 and 10 are not necessary in training neural net and predict.

Figure 6a and Figure 6b shows the comparison of the true trajectory and prediction. And Figure 7 shows the details of the comparison from x, y, and z direction separately. On the left side, it's the result for  $\rho = 17$ . and right side is for  $\rho = 35$ .

Figure 8a shows the line  $y = 2 * x$  which separated two lobes. And Figure 8b tells the time in advance that the trajectory will jump to another lobe for  $\rho = 28$ .

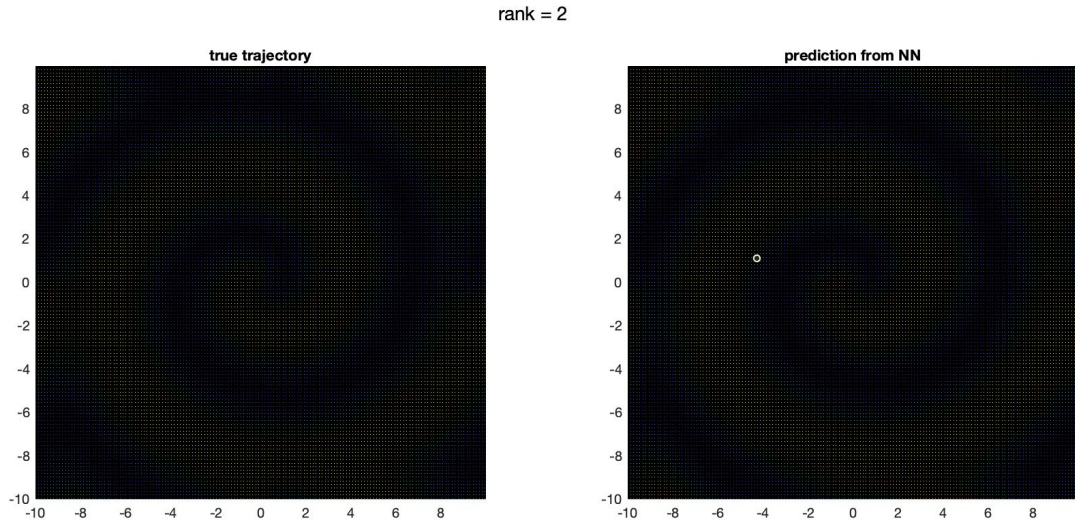


Figure 3: rank = 2

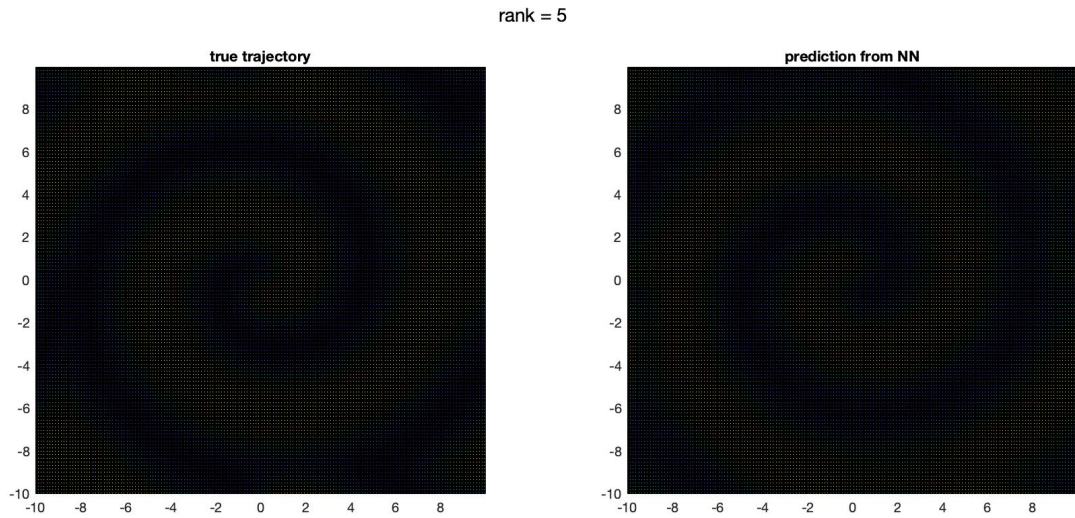


Figure 4: rank = 5

## 5 Summary and Conclusions

### 5.1 Part I

As we can see from this bad result, tuning parameters for a neural network is really time consuming and sensitive. A small change will affect the prediction a lot. Due the complexity of the dynamical system, using neural network to predict can be hard.

### 5.2 Part II

Since I stacked  $u$  and  $v$  together to train the neural network, the prediction is a little bit dark because it mixed  $u$  and  $v$  together. However, a pattern can still be seen from it. If I trained  $u$  and  $v$  separately, I will get a better result.

### 5.3 Part III

For this chaotic dynamical system, a small change in initial condition will change the trajectory a lot. Therefore, for small  $\rho$  we may have trajectory fly off far.

rank = 10

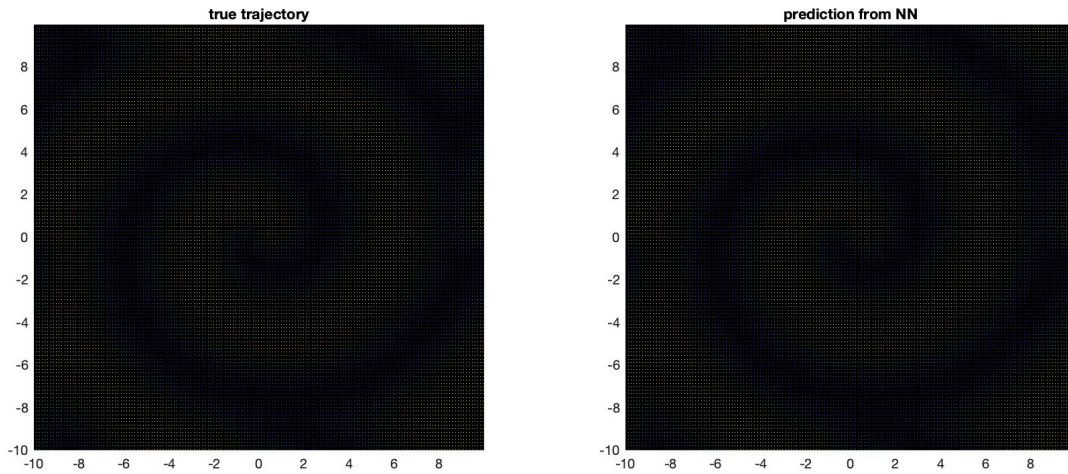


Figure 5: rank = 10

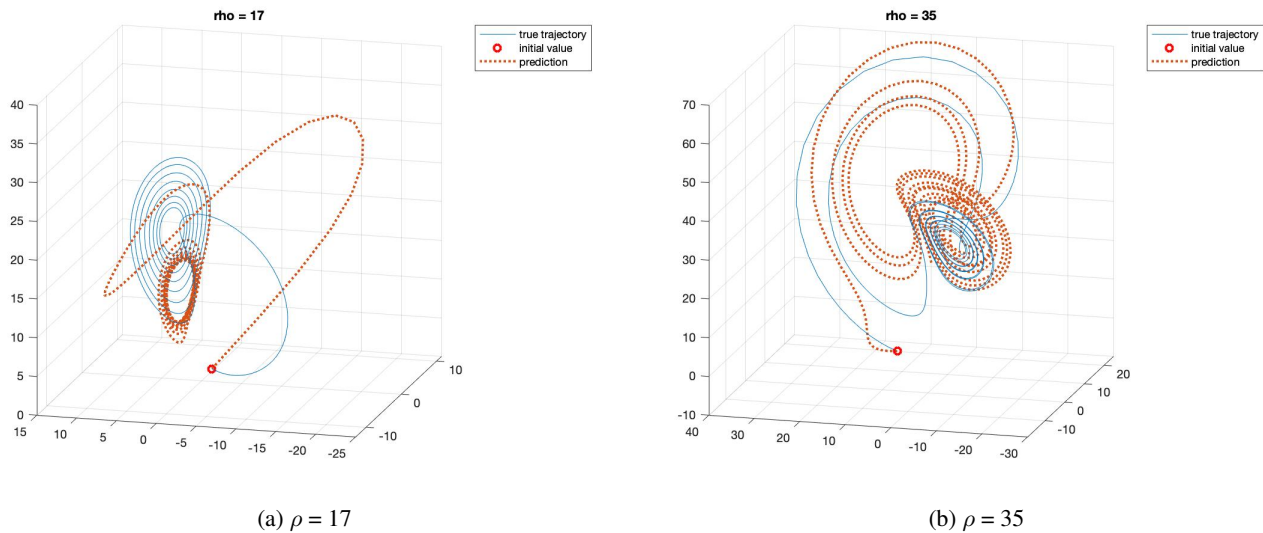


Figure 6: Lorenz Trajectories

From this homework we can see that predicting a real life problem is really hard. There are many factors affecting the result and a small change can affect the result a lot. Due to time constraints, only simple neural networks are used here. If it's possible, I would like to use more complicated networks, such as the convolutional neural network to train the KS equation in the future.

## Appendix A Functions used

```
net = feedforwardnet([10 10 10]);
```

This command define the number of layers we want and the number of neurons we want on each layer.

```
net.layers1.transferFcn = 'logsig';
```

This command define the function we want to use for each layer. This "1" means first layer, and "logsig" shows we want to use the log-sig activation function.

```
net = train(net,input,output);
```

After building all the layers we want, we can combine them together and train our neural network by plugging in input and output.



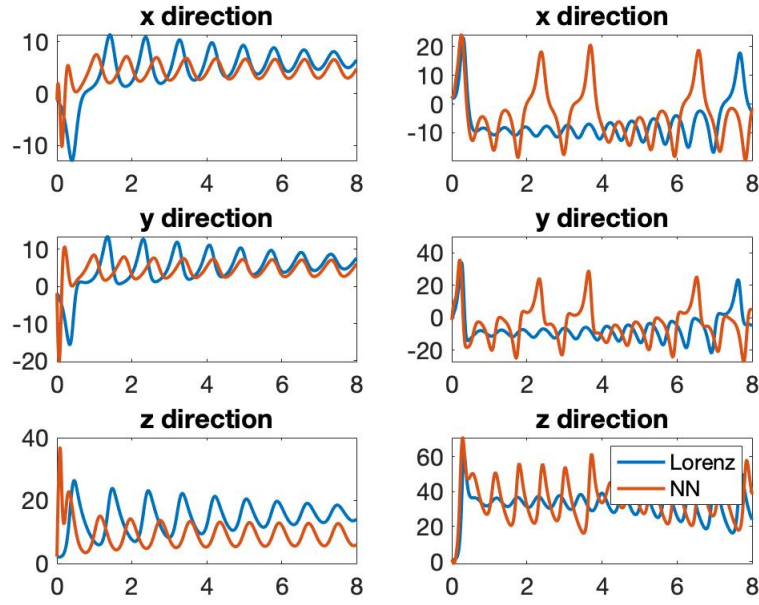
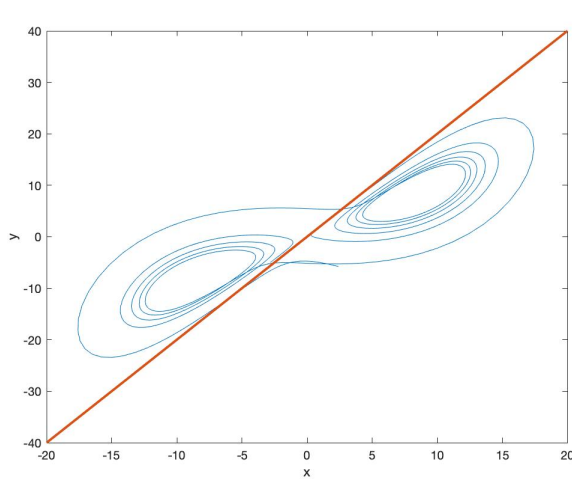
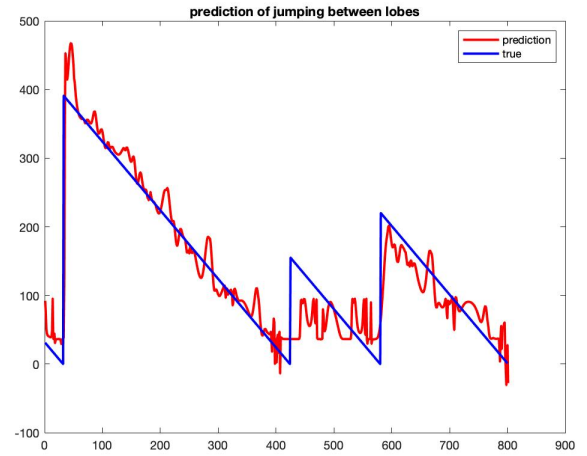


Figure 7: comparison for  $\rho = 17$  and  $\rho = 35$  in x,y,z direction



(a) division plane between lobes



(b) comparison between truth and prediction about jumping between lobes

Figure 8: Jumping

## Appendix B MATLAB codes

### Part I

```
1 clear all; close all; clc
2
3 % Kuramoto–Sivashinsky equation (from Trefethen)
4 %  $u_t = -u*u_x - u_{xx} - u_{xxx}$ , periodic BCs
5
6 N = 64;
7 x = 32*pi*(1:N)'/N;
8 u = cos(x/16).*(1+sin(x/16));
9 v = fft(u);
10
11 % % % % %
12 %Spatial grid and initial condition:
13 h = 0.025;
14 k = [0:N/2-1 0 -N/2+1:-1]'/16;
15 L = k.^2 - k.^4;
16 E = exp(h*L); E2 = exp(h*L/2);
17 M = 16;
18 r = exp(1i*pi*((1:M)-.5)/M);
19 LR = h*L(:,ones(M,1)) + r(ones(N,1),:);
20 Q = h*real(mean((exp(LR/2)-1)./LR,2));
21 f1 = h*real(mean((-4-LR+exp(LR)).*(4-3*LR+LR.^2))./LR.^3,2));
22 f2 = h*real(mean((2+LR+exp(LR)).*(-2+LR))./LR.^3,2));
23 f3 = h*real(mean((-4-3*LR-LR.^2+exp(LR)).*(4-LR))./LR.^3,2));
24
25 % Main time-stepping loop:
26 uu = u; tt = 0;
27 tmax = 100; nmax = round(tmax/h); nplt = floor((tmax/250)/h); g = -0.5i*k;
28 for n = 1:nmax
29     t = n*h;
30     Nv = g.*fft(real(ifft(v)).^2);
31     a = E2.*v + Q.*Nv;
32     Na = g.*fft(real(ifft(a)).^2);
33     b = E2.*v + Q.*Na;
34     Nb = g.*fft(real(ifft(b)).^2);
35     c = E2.*a + Q.*(2*Nb-Nv);
36     Nc = g.*fft(real(ifft(c)).^2);
37     v = E.*v + Nv.*f1 + 2*(Na+Nb).*f2 + Nc.*f3; if mod(n,nplt)==0
38         u = real(ifft(v));
39     uu = [uu,u]; tt = [tt,t]; end
40 end
41 % Plot results:
42 %surf(tt,x,uu), shading interp, colormap(hot), axis tight
43 %view([-90 90]), colormap(autumn);
44 %set(gca,'zlim',[-5 50])
45
46 %save('kuramoto_sivishinky.mat','x','tt','uu')
47
48 %%
49 %figure(2), pcolor(x,tt,uu.'),shading interp, colormap(hot),axis off
50
51 %% train NN
52 l = length(tt);
53 input = uu(:,1:l-1);
54 output = uu(:,2:l);
55 n = randi([1 250],1,50);
56 train_input = input(:,n);
57 train_output = output(:,n);
58
59 %%
```

```

60 net = feedforwardnet([128 64 64]);
61 net.layers{1}.transferFcn = 'logsig';
62 net.layers{2}.transferFcn = 'radbas';
63 net.layers{3}.transferFcn = 'purelin';
64 net = train(net,train_input,train_output);
65
66 %%
67 xt = 16*pi*(1:N)/N;
68 ut = sin(xt/16).*(1+sin(xt/16));
69 vt = fft(ut);
70
71 uu_t = ut; tt_t = 0;
72 %unn(:,1)=ut;
73 unn = [ut];
74 tmax = 100; nmax = round(tmax/h); nplt = floor((tmax/250)/h); g = -0.5i*k;
75 for n = 1:nmax
76 t = n*h;
77 Nv = g.*fft(real(ifft(vt)).^2);
78 a = E2.*vt + Q.*Nv;
79 Na = g.*fft(real(ifft(a)).^2);
80 b = E2.*vt + Q.*Na;
81 Nb = g.*fft(real(ifft(b)).^2);
82 c = E2.*a + Q.*(2*Nb-Nv);
83 Nc = g.*fft(real(ifft(c)).^2);
84 vt = E.*vt + Nv.*f1 + 2*(Na+Nb).*f2 + Nc.*f3;
85 if mod(n,nplt)==0
86 utt = real(ifft(vt));
87 uu_t = [uu_t, utt];
88 tt_t = [tt_t, t];
89 % un=net(ut);
90 % unn=[unn,un];
91 % ut=un;
92 end
93
94 end
95 %Plot results:
96 subplot(1,2,1)
97 surf(tt_t,xt,uu_t), shading interp, colormap(hot), axis tight
98 title('true plot')
99 view([-90 90]), colormap(autumn);
100 set(gca,'zlim',[-5 50])
101
102 for i = 2:length(uu_t)
103     un=net(ut);
104     unn=[unn,un];
105     ut=un;
106 end
107 subplot(1,2,2)
108 surf(tt_t,xt,unn), shading interp, colormap(hot), axis tight
109 title('prediction from NN')
110 view([-90 90]), colormap(autumn);
111 set(gca,'zlim',[-5 50])

```

## Part II

```

1 clear all; close all; clc
2
3 % lambda-omega reaction-diffusion system
4 % u_t = lam(A) u - ome(A) v + d1*(u_xx + u_yy) = 0
5 % v_t = ome(A) u + lam(A) v + d2*(v_xx + v_yy) = 0
6 %
7 % A^2 = u^2 + v^2 and
8 % lam(A) = 1 - A^2

```



```

9  % ome(A) = -beta*A^2
10
11
12  t=0:0.05:10;
13  d1=0.1; d2=0.1; beta=1.0;
14  L=20; n=512; N=n*n;
15  x2=linspace(-L/2,L/2,n+1); x=x2(1:n); y=x;
16  kx=(2*pi/L)*[0:(n/2-1) -n/2:-1]; ky=kx;
17
18  % INITIAL CONDITIONS
19
20  [X,Y]=meshgrid(x,y);
21  [KX,KY]=meshgrid(kx,ky);
22  K2=KX.^2+KY.^2; K22=reshape(K2,N,1);
23
24  m=1; % number of spirals
25
26  u = zeros(length(x),length(y),length(t));
27  v = zeros(length(x),length(y),length(t));
28
29  u(:,:,1)=tanh(sqrt(X.^2+Y.^2)).*cos(m*angle(X+i*Y)-(sqrt(X.^2+Y.^2)));
30  v(:,:,1)=tanh(sqrt(X.^2+Y.^2)).*sin(m*angle(X+i*Y)-(sqrt(X.^2+Y.^2)));
31
32  % REACTION-DIFFUSION
33  uvt=[reshape(fft2(u(:,:,1)),1,N) reshape(fft2(v(:,:,1)),1,N)].';
34  [t,uvsol]=ode45('reaction_diffusion_rhs',t,uvt,[],K22,d1,d2,beta,n,N);
35
36  %%
37  datau(:,1) = reshape(u(:,:,1),N,1);
38  datav(:,1) = reshape(v(:,:,1),N,1);
39  for j=1:length(t)-1
40  ut=reshape((uvsol(j,1:N)).',n,n);
41  vt=reshape((uvsol(j,(N+1):(2*N))).',n,n);
42  u(:,:,j+1)=real(ifft2(ut));
43  v(:,:,j+1)=real(ifft2(vt));
44  datau(:,j+1) = reshape(u(:,:,j+1),N,1);
45  datav(:,j+1) = reshape(v(:,:,j+1),N,1);
46
47  figure(1)
48  pcolor(x,y,v(:,:,j+1)); shading interp; colormap(hot); colorbar; drawnow;
49  end
50
51  %save('reaction_diffusion_big.mat','t','x','y','u','v')
52
53  %%
54  % load reaction_diffusion_big
55  % pcolor(x,y,u(:,:,end)); shading interp; colormap(hot)
56
57  %%
58  data = [datau;datav];
59  [uu,ss,vv] = svd(data,'econ');
60  plot(ss/max(ss),'ro')
61  title('singular values')
62  %%
63  rank = 30;
64  data_reduced = uu(:,1:rank).'*data;
65  %data_reduced = uu*ss(:,1:rank)*vv(:,1:rank).';
66  %data_reduced = uu(:,1:rank)*ss(1:rank,1:rank)*vv(1:rank,1:rank);
67  %data_reduced = uu(1:rank,:)*ss*vv(:,1:rank);
68  train_input = data_reduced(:,1:end-1);
69  train_output = data_reduced(:,2:end);
70

```

```

71 %% train NN
72 % n = randi([1 200],1,50);
73 % input = train_input(n,:);
74 % output = train_output(n,:);
75
76 net = feedforwardnet([10 10 10]);
77 net.layers{1}.transferFcn = 'logsig';
78 net.layers{2}.transferFcn = 'radbas';
79 net.layers{3}.transferFcn = 'purelin';
80 net = train(net,train_input,train_output);
81
82 %% test performance
83 t = randi([1 201],1,1);
84 test_in = data(:,t);
85 test_out = data(:,t+1);
86 l = length(test);
87
88 %NN prediction
89 projection = uu(:,1:rank).'*test_in; % project on reduced domain
90 next = net(projection);
91 prediction = uu(:,1:rank)*next; % project back to full domain
92 subplot(1,2,1)
93 pcolor(x,y,reshape(test_out(1:(l/2)),512,512));
94 title('true trajectory');
95 subplot(1,2,2)
96 pcolor(x,y,reshape(prediction(1:(l/2)),512,512));
97 title('prediction from NN');
98 supitle('rank = 30')

```

### Part III

```

1 clear all, close all
2
3 % Simulate Lorenz system
4 dt=0.01; T=8; t=0:dt:T;
5 b=8/3; sig=10;
6
7 Lorenz = @(t,x)([ sig * (x(2) - x(1)) ; ...
8                  x(4) * x(1)-x(1) * x(3) - x(2) ; ...
9                  x(1) * x(2) - b*x(3);
10                  0]);
11 ode_options = odeset('RelTol',1e-10, 'AbsTol',1e-11);
12
13 figure(1)
14 input1=[]; output1=[];
15 for j=1:100 % training trajectories
16     x0=[30*(rand(3,1)-0.5);10];
17     [t,y] = ode45(Lorenz,t,x0);
18     input1=[input1; y(1:end-1,:)];
19     output1=[output1; y(2:end,:)];
20     plot3(y(:,1),y(:,2),y(:,3)), hold on
21     plot3(x0(1),x0(2),x0(3),'ro')
22 end
23 xlabel('x')
24 ylabel('y')
25 zlabel('z')
26 grid on, view(-23,18)
27
28 figure(2)
29 input2=[]; output2=[];
30 for j=1:100 % training trajectories
31     x0=[30*(rand(3,1)-0.5);28];
32     [t,y] = ode45(Lorenz,t,x0);

```

```

33     input2=[input2; y(1:end-1,:)];
34     output2=[output2; y(2:end,:)];
35     plot3(y(:,1),y(:,2),y(:,3)), hold on
36     plot3(x0(1),x0(2),x0(3),'ro')
37 end
38 xlabel('x')
39 ylabel('y')
40 zlabel('z')
41 grid on, view(-23,18)
42
43 figure(3)
44 input3=[]; output3=[];
45 for j=1:100 % training trajectories
46     x0=[30*(rand(3,1)-0.5);40];
47     [t,y] = ode45(Lorenz,t,x0);
48     input3=[input3; y(1:end-1,:)];
49     output3=[output3; y(2:end,:)];
50     plot3(y(:,1),y(:,2),y(:,3)), hold on
51     plot3(x0(1),x0(2),x0(3),'ro')
52 end
53 xlabel('x')
54 ylabel('y')
55 zlabel('z')
56 grid on, view(-23,18)
57
58 %%
59 n = randi([1 8000],1,100);
60 input = [input1(n,:);input2(n,:);input3(n,:)];
61 output = [output1(n,:);output2(n,:);output3(n,:)];
62
63 %%
64 net = feedforwardnet([10 10 10]);
65 net.layers{1}.transferFcn = 'logsig';
66 net.layers{2}.transferFcn = 'radbas';
67 net.layers{3}.transferFcn = 'purelin';
68 net = train(net,input.',output. ');
69
70 %% p = 17
71 figure(6)
72 x0=[20*(rand(3,1)-0.5);17];
73 [t,y] = ode45(Lorenz,t,x0);
74 plot3(y(:,1),y(:,2),y(:,3)), hold on % ground truth
75 plot3(x0(1),x0(2),x0(3),'ro','Linewidth',[2]) % initial value
76 grid on
77
78 ynn(1,:)=x0;
79 for jj=2:length(t)
80     y0=net(x0);
81     ynn(jj,:)=y0.'; x0=y0;
82 end
83 plot3(ynn(:,1),ynn(:,2),ynn(:,3)),':','Linewidth',[2])
84 legend('true trajectory','initial value','prediction')
85 title('rho = 17')
86
87 figure(7)
88 subplot(3,2,1), plot(t,y(:,1),t,ynn(:,1),'Linewidth',[2])
89 title('x direction')
90 subplot(3,2,3), plot(t,y(:,2),t,ynn(:,2),'Linewidth',[2])
91 title('y direction')
92 subplot(3,2,5), plot(t,y(:,3),t,ynn(:,3),'Linewidth',[2])
93 title('z direction')
94

```

```

95 % p = 35
96 figure(8)
97 x0=[20*(rand(3,1)-0.5);35];
98 [t,y] = ode45(Lorenz,t,x0);
99 plot3(y(:,1),y(:,2),y(:,3)), hold on
100 plot3(x0(1),x0(2),x0(3),'ro','LineWidth',[2])
101 grid on
102
103 ynn(1,:)=x0;
104 for jj=2:length(t)
105     y0=net(x0);
106     ynn(jj,:)=y0.'; x0=y0;
107 end
108 plot3(ynn(:,1),ynn(:,2),ynn(:,3),'.','LineWidth',[2])
109 legend('true trajectory','initial value','prediction')
110 title('rho = 35')
111
112 figure(7)
113 subplot(3,2,2), plot(t,y(:,1),t,ynn(:,1),'LineWidth',[2])
114 title('x direction')
115 subplot(3,2,4), plot(t,y(:,2),t,ynn(:,2),'LineWidth',[2])
116 title('y direction')
117 subplot(3,2,6), plot(t,y(:,3),t,ynn(:,3),'LineWidth',[2])
118 title('z direction')
119 %suptitle('comparison between prediction and true trajectory')
120
121 figure(6), view(-75,15)
122 figure(8), view(-75,15)
123 figure(7)
124 subplot(3,2,1), set(gca,'FontSize',[15],'Xlim',[0 8])
125 subplot(3,2,2), set(gca,'FontSize',[15],'Xlim',[0 8])
126 subplot(3,2,3), set(gca,'FontSize',[15],'Xlim',[0 8])
127 subplot(3,2,4), set(gca,'FontSize',[15],'Xlim',[0 8])
128 subplot(3,2,5), set(gca,'FontSize',[15],'Xlim',[0 8])
129 subplot(3,2,6), set(gca,'FontSize',[15],'Xlim',[0 8])
130 legend('Lorenz','NN')
131
132 %%
133 r = 28;
134 inputx = []; outputx = [];
135 inputy = []; outputy = [];
136 %for j=1:100 % training trajectories
137     x0=[30*(rand(3,1)-0.5);r];
138     [t,y] = ode45(Lorenz,t,x0);
139     inputx=[inputx; y(1:end-1,1)];
140     inputy = [inputy; y(1:end-1,2)];
141     outputx=[outputx; y(2:end,1)];
142     outputy = [outputy; y(2:end,2)];
143     %plot3(y(:,1),y(:,2),y(:,3)), hold on
144     %plot3(x0(1),x0(2),x0(3),'ro')
145     %xlabel('x')
146     %ylabel('y')
147     %zlabel('z')
148 %end
149
150 plot(inputx,inputy)
151 hold on
152 plot(-20:20,2.*[-20:20],'LineWidth',[2])
153 xlabel('x')
154 ylabel('y')
155
156

```

```

157 lobe = [];
158 for i = 1:length(inputx)
159     if inputy(i) > 2*inputx(i)
160         lobe = [lobe;1];
161     else
162         lobe = [lobe;-1];
163     end
164
165     % if output(i)*output(i+1) < 0
166     %     output(i+1) = -1;
167     % else
168     %     output(i+1) = 1;
169     % end
170 end
171
172 label = [1];
173 a = 0;
174 for i = length(lobe):-1:2
175     if sign(lobe(i)*lobe(i-1)) == -1
176         a = 0;
177         label = [a;label]; % if jumps to another lobe, denote as 1
178     else
179         a = a+1;
180         label = [a;label]; % if stays, denote as 0
181     end
182
183 end
184 figure()
185 plot(label)
186 training = [inputx(1:length(label)) outputy(1:length(label))];
187
188 %%
189 net1 = feedforwardnet([10 10 10]);
190 net1.layers{1}.transferFcn = 'logsig';
191 net1.layers{2}.transferFcn = 'radbas';
192 net1.layers{3}.transferFcn = 'purelin';
193 net1 = train(net1,training.',label. ');
194
195 %% test NN
196 x0=[30*(rand(3,1)-0.5);28];
197 [t,y] = ode45(Lorenz,t,x0);
198 performance = net1(y(:,1:2). ');
199
200 lobe1 = [];
201 for i = 1:length(y(:,1))
202     if y(i,2) > 2*y(i,1)
203         lobe1 = [lobe1;1];
204     else
205         lobe1 = [lobe1;-1];
206     end
207 end
208
209 label1 = [];
210 a = 0;
211 for i = length(lobe1):-1:2
212     if sign(lobe1(i)*lobe1(i-1)) == -1
213         a = 0;
214         label1 = [a;label1]; % if jumps to another lobe, denote as 1
215     else
216         a = a+1;
217         label1 = [a;label1]; % if stays, denote as 0
218     end

```

```
219
220 end
221
222 plot(performance , 'r' , 'LineWidth' , [2])
223 hold on
224 plot(label1 , 'b' , 'LineWidth' , [2])
225 legend('prediction' , 'true')
226 title('prediction of jumping between lobes')
```