

CONTENTS

About the Authors	vi
Preface	vii
Acknowledgments	xii
List of Important Symbols and Operators	xiii
List of Important Abbreviations	xix

PART I **Fundamental Neurocomputing Concepts and Selected Neural Network Architectures and Learning Rules**

1 Introduction to Neurocomputing	3
1.1 What Is Neurocomputing?	3
1.2 Historical Notes	6
1.3 Neurocomputing and Neuroscience	13
1.4 Classification of Neural Networks	18
1.5 Guide to the Book	19
References	21
2 Fundamental Neurocomputing Concepts	24
2.1 Introduction	24
2.2 Basic Models of Artificial Neurons	25
2.3 Basic Activation Functions	27
2.4 Hopfield Model of the Artificial Neuron	33
2.5 Adaline and Madaline	35
2.5.1 <i>Simple Adaptive Linear Combiner and the LMS Algorithm</i>	
2.5.2 <i>Adaptive Linear Element (Adaline)</i> 2.5.3 <i>Multiple Adaline (Madaline)</i>	
2.6 Simple Perceptron	56
2.6.1 <i>Mays's Perceptron Learning Rules</i> 2.6.2 <i>Simple Perceptron with a Sigmoid Activation Function</i>	
2.7 Feedforward Multilayer Perceptron	62
2.8 Overview of Basic Learning Rules for a Single Neuron	64
2.8.1 <i>Generalized LMS Learning Rule</i> 2.8.2 <i>Hebbian Learning</i>	
2.8.3 <i>Oja's Learning Rule</i> 2.8.4 <i>Potential Learning Rule</i>	
2.8.5 <i>Correlation Learning Rule</i> 2.8.6 <i>Standard Perceptron Learning Rule</i> 2.8.7 <i>Generalized Perceptron Learning Rule</i>	

2.9	Data Preprocessing	79
	<i>2.9.1 Scaling 2.9.2 Transformations 2.9.3 Fourier Transform </i>	
	<i>2.9.4 Principal-Component Analysis 2.9.5 Partial Least-Squares</i>	
	<i>Regression 2.9.6 Wavelets and Wavelet Transforms</i>	
	Problems	86
	References	91
3	Mapping Networks	96
3.1	Introduction	96
3.2	Associative Memory Networks	97
	<i>3.2.1 General Linear Distributed Associative Memories </i>	
	<i>3.2.2 Correlation Matrix Memory 3.2.3 An Error Correction</i>	
	<i>Approach for Correction Matrix Memories</i>	
3.3	Backpropagation Learning Algorithms	106
	<i>3.3.1 Basic Backpropagation Algorithm for the Feedforward</i>	
	<i>Multilayer Perceptron 3.3.2 Some Practical Issues in Using</i>	
	<i>Standard Backpropagation 3.3.3 Backpropagation Learning</i>	
	<i>Algorithm with Momentum Updating 3.3.4 Batch Updating </i>	
	<i>3.3.5 Search-Then-Converge Method 3.3.6 Batch Updating with</i>	
	<i>Variable Learning Rate 3.3.7 Vector-Matrix Form of the</i>	
	<i>Backpropagation Algorithm</i>	
3.4	Accelerated Learning Backpropagation Algorithms	120
	<i>3.4.1 Conjugate Gradient Backpropagation for the Feedforward</i>	
	<i>Multilayer Perceptron 3.4.2 Recursive Least-Squares-Based</i>	
	<i>Backpropagation Algorithm 3.4.3 Backpropagation with Adaptive</i>	
	<i>Slopes of Activation Functions 3.4.4 Levenberg–Marquardt</i>	
	<i>Algorithm</i>	
3.5	Counterpropagation	136
3.6	Radial Basis Function Neural Networks	140
	<i>3.6.1 Training the RBF NN with Fixed Centers 3.6.2</i>	
	<i>Training the RBF NN Using the Stochastic Gradient Approach </i>	
	<i>3.6.3 Orthogonal Least Squares</i>	
	Problems	152
	References	162
4	Self-Organizing Networks	165
4.1	Introduction	165
4.2	Kohonen Self-Organizing Map	166
4.3	Learning Vector Quantization	173
4.4	Adaptive Resonance Theory (ART) Neural Networks	182
	<i>4.4.1 ART1 4.4.2 Fuzzy ART and Fuzzy ARTMAP</i>	
	Problems	190
	References	196

5	Recurrent Networks and Temporal Feedforward Networks	198	xxvii
			CONTENTS
5.1	Introduction	198	
5.2	Overview of Recurrent Neural Networks	198	
5.3	Hopfield Associative Memory	199	
5.4	Simulated Annealing	209	
5.5	Boltzmann Machine	215	
5.6	Overview of Temporal Feedforward Networks	221	
5.7	Simple Recurrent Network	222	
5.8	Time-Delay Neural Networks	226	
5.9	Distributed Time-Lagged Feedforward Neural Networks	228	
	Problems	231	
	References	238	

PART II Applications of Neurocomputing

6	Neural Networks for Optimization Problems	243	
6.1	Introduction	243	
6.2	Neural Networks for Linear Programming Problems	244	
	6.2.1 <i>Neural Networks for the Standard Form of the LP Problem</i>		
	6.2.2 <i>Neural Networks for the Nonstandard Form of the LP Problem</i>		
6.3	Neural Networks for Quadratic Programming Problems	257	
6.4	Neural Networks for Nonlinear Continuous Constrained Optimization Problems	268	
	6.4.1 <i>Neural Networks for Penalty Function NP Methods</i>		
	6.4.2 <i>Neural Networks for Barrier Function NP Methods</i>		
	6.4.3 <i>Neural Networks for Ordinary Lagrange Multiplier NP Methods</i>		
	6.4.4 <i>Neural Networks for the Augmented Lagrange Multiplier Method</i>		
	Problems	286	
	References	290	
7	Solving Matrix Algebra Problems with Neural Networks	292	
7.1	Introduction	292	
7.2	Inverse and Pseudoinverse of a Matrix	293	
7.3	LU Decomposition	301	
7.4	QR Factorization	305	
7.5	Schur Decomposition	311	
7.6	Spectral Factorization – Eigenvalue Decomposition (EVD) (Symmetric Eigenvalue Problem)	313	
7.7	Neural Network Approach for the Symmetric Eigenvalue Problem	315	

7.8	Singular Value Decomposition	320
7.9	A Neurocomputing Approach for Solving the Algebraic Lyapunov Equation	326
7.10	A Neurocomputing Approach for Solving the Algebraic Riccati Equation	329
	Problems	334
	References	339
8	Solution of Linear Algebraic Equations Using Neural Networks	342
8.1	Introduction	342
8.2	Systems of Simultaneous Linear Algebraic Equations	343
8.3	Least-Squares Solution of Systems of Linear Equations	345
8.4	A Least-Squares Neurocomputing Approach for Solving Systems of Linear Equations	346
8.5	Conjugate Gradient Learning Rule for Solving Systems of Linear Equations	351
8.6	A Generalized Robust Approach for Solving Systems of Linear Equations Corrupted with Noise	354
8.7	Regularization Methods for Ill-Posed Problems with Ill-Determined Numerical Rank	361
8.8	Matrix Splittings for Iterative Discrete-Time Methods for Solving Linear Equations	370
8.9	Total Least-Squares problem	375
8.10	An L_∞ -Norm (Minimax) Neural Network for Solving Linear Equations	379
8.11	An L_1 -Norm (Least-Absolute-Deviations) Neural Network for Solving Linear Equations	381
	Problems	384
	References	391
9	Statistical Methods Using Neural Networks	395
9.1	Introduction	395
9.2	Principal-Component Analysis	396
9.3	Learning Algorithms for Neural Network Adaptive Estimation of Principal Components	400
	<i>9.3.1 Estimation of the First Principal Component—Normalized Hebbian Learning Rule of Oja 9.3.2 Estimation of Several Principal Components—Symmetric Subspace Learning Rule 9.3.3 Estimation of Several Principal Components—Generalized Hebbian Algorithm 9.3.4 Estimation of Several Principal Components—Stochastic Gradient Ascent Algorithm 9.3.5 Estimation of Several Principal Components—Adaptive Principal Component Extraction Algorithm 9.3.6 Nonlinear Principal Component Analysis (NLPCA) and Robust PCA</i>	

9.4	Principal-Component Regression	426	xxix
9.5	Partial Least-Squares Regression	435	CONTENTS
9.6	A Neural Network Approach for Partial Least-Squares Regression	442	
9.7	Robust PLSR: A Neural Network Approach Problems References	450 455 460	
10	Identification, Control, and Estimation Using Neural Networks	468	
10.1	Introduction	468	
10.2	Linear System Representation	468	
10.3	Autoregressive Moving Average Models	469	
10.4	Identification of Linear Systems with ARMA Models	470	
10.5	Parametric System Identification of Linear Systems Using PLSNET	473	
10.6	Nonlinear System Representation	477	
	10.6.1 Nonlinear Input-State-Output Representation		
	10.6.2 Nonlinear ARMA		
10.7	Identification and Control of Nonlinear Dynamical Systems	484	
	10.7.1 Identification of Nonlinear Systems 10.7.2 Nonlinear Control		
10.8	Independent-Component Analysis: Blind Separation of Unknown Source Signals	500	
	10.8.1 Overview of Independent-Component Analysis		
	10.8.2 Independent-Component Analysis Using Neural Networks		
	10.8.3 Fast Fixed-Point Algorithm for ICA		
10.9	Spectrum Estimation of Sinusoids in Additive Noise	519	
	10.9.1 Problem Statement 10.9.2 PLSR Solution to Frequency Estimation		
10.10	Other Case Studies	529	
	10.10.1 Estimation of Glucose Concentrations from Synthetic NIR Data 10.10.2 Event Classification Using Infrasonic Data		
	Problems	539	
	References	546	
App A	Mathematical Foundation for Neurocomputing	550	
A.1	Introduction	550	
A.2	Linear Algebra	550	
	A.2.1 Fields and Vector Spaces A.2.2 Matrix Representations and Operations A.2.3 Inner and Outer Products A.2.4 Linear Independence of Vectors A.2.5 Rank of a Matrix and Linear Independence A.2.6 Matrix Definiteness A.2.7 Inverse and Pseudoinverse of a Matrix A.2.8 Orthogonal and Unitary		

Matrices, and Conjugate Vectors | *A.2.9 Eigenvalues and Eigenvectors* | *A.2.10 Similarity Transformations* | *A.2.11 Jordan Canonical Form* | *A.2.12 State-Space Description of Dynamical Systems* | *A.2.13 Vector and Matrix Norms* | *A.2.14 Singular-Value Decomposition* | *A.2.15 Matrix Condition Number* | *A.2.16 Partitioned Matrix Operations* | *A.2.17 The Kronecker Product and Sum* | *A.2.18 Summary of Important Properties for Real and Complex Square Matrices* | *A.2.19 Patterned and Special Matrices*

A.3 Principles of Multivariable Analysis 589

A.3.1 Sets and Functions | *A.3.2 Quadratic Forms* | *A.3.3 Chain Rule* | *A.3.4 Matrix Calculus*

A.3.4.1 Differentiation of Scalar Functions with Respect to a Vector | *A.3.4.2 Differentiation of Scalar Functions with Respect to a Matrix*

A.3.5 Hessian Matrix | *A.3.6 Jacobian Matrix* | *A.3.7 Taylor Series Expansion*

A.4 Lyapunov's Direct Method 598

A.5 Unconstrained Optimization Methods 601

A.5.1 Necessary and Sufficient Conditions for an Extremum | *A.5.2 Steepest Descent* | *A.5.3 Newton's Methods* | *A.5.4 Modified Newton and Quasi-Newton Methods* | *A.5.5 Conjugate Gradient Method*

A.6 Constrained Nonlinear Programming 610

A.6.1 Kuhn-Tucker Conditions | *A.6.2 Lagrange Multiplier Methods*

A.7 Random Variables and Stochastic Processes 613

A.7.1 Random Variables | *A.7.2 Probability Distribution Functions* | *A.7.3 Probability Density Functions* | *A.7.4 Expectation, Mean Values, and Moments* | *A.7.5 Stochastic Processes* | *A.7.6 Vector Stochastic Processes* | *A.7.7 Power Spectral Density Functions and Matrices* | *A.7.8 Linear Systems Driven by White Noise and Spectral Factorization*

A.8 Fuzzy Set Theory 628

A.9 Selected Trigonometric Identities 629

References 632

Name Index 633

Subject Index 636