## Neurodynamics

## Dynamical System:

A dynamical system may be defined as a deterministic mathematical prescription for evolving the state of a system forward in time

Continuous System: Time is a continuous variable

$$
\begin{aligned}
& \frac{d x_{1}}{d t}=F_{1}\left(x_{1}, x_{2}, \ldots \ldots, x_{N}\right) \\
& \frac{d x_{2}}{d t}=F_{2}\left(x_{1}, x_{2}, \ldots \ldots, x_{N}\right) \quad \text { or } \quad \dot{\mathbf{x}}=F(\mathbf{x}, \boldsymbol{\mu}) \quad \boldsymbol{x} \in \mathfrak{R}^{\mathrm{N}}
\end{aligned}
$$

$$
\frac{d x_{N}}{d t}=F_{N}\left(x_{1}, x_{2}, \ldots \ldots, \quad x_{N}\right)
$$

With $\mathbf{x} \in U \subset \mathfrak{R}^{\mathrm{N}}, \boldsymbol{\mu} \in V \subset \mathfrak{R}^{\mathrm{P}}$
where $U$ and $V$ are open sets in $\mathfrak{R}^{\mathrm{N}}$ and $\mathfrak{R}^{\mathrm{P}}$

## Neurodynamics

Discrete System: Time is a discrete integer-valued variable

$$
\mathbf{x}_{\mathrm{N}+1}=F\left(\mathbf{x}_{\mathrm{N}}\right)
$$

where $\mathbf{x}$ is a $N$ dimensional vector. Given an initial state $\mathbf{x}_{0}$, we can generate an orbit of the discrete time system $\mathbf{x}_{0}, \mathbf{x}_{1}, \mathbf{x}_{2}, \ldots$. by iterating the map.

For example: $x_{N+1}=-0.5 x_{N}$

## Continuous Dynamical Systems

For the dynamical system:

$$
\begin{gather*}
\dot{\mathbf{x}}=F(\mathbf{x}, \boldsymbol{\mu}) \quad \boldsymbol{x} \in \mathfrak{R}^{\mathrm{N}}  \tag{1}\\
\mathbf{y}=\mathbf{x}-\mathbf{x}_{\mathrm{f}}(t) \tag{2}
\end{gather*}
$$

Let
Where $\mathrm{x}_{\mathrm{f}}(\mathrm{t})$ is a fixed point.
Then, $\quad \dot{\mathbf{x}}=\mathbf{x}_{f}(t)+\dot{\mathbf{y}}$
Using the Taylor expanding about $\boldsymbol{x}_{\mathrm{f}}(t)$ gives

$$
\begin{equation*}
\dot{\mathbf{x}}=F\left(\mathbf{x}_{\mathrm{f}}(\mathrm{t})\right)+D F\left(\mathbf{x}_{\mathrm{f}}(\mathrm{t})\right) \mathbf{y}+O\left(\left.\mathbf{y}\right|^{2}\right) \tag{3}
\end{equation*}
$$

Using the factor that $\mathbf{x}_{f}(t)=F\left(\mathbf{x}_{\mathrm{f}}(\mathrm{t})\right)$, we get

$$
\begin{equation*}
\dot{\mathbf{y}}=D F\left(\mathbf{x}_{\mathrm{f}}(\mathrm{t})\right) \mathbf{y}+O\left(|\mathbf{y}|^{2}\right) \tag{4}
\end{equation*}
$$

## Continuous Dynamical Systems

Since $\mathbf{y}$ is small, so it is reasonable that the stability of the original system could be answered by studying the associated linear system:

$$
\begin{equation*}
\dot{\mathbf{y}}=D F\left(\mathbf{x}_{\mathrm{f}}(\mathrm{t})\right) \mathbf{y} \tag{5}
\end{equation*}
$$

Then,

$$
\begin{equation*}
\mathbf{y}(t)=e^{D F\left(\mathbf{x}_{f}\right) t} \mathbf{y}_{0} \tag{6}
\end{equation*}
$$

Since $D F\left(\mathbf{x}_{\mathrm{f}}(\mathrm{t})\right)=D F\left(\mathbf{x}_{\mathrm{f}}\right)$, then

$$
\begin{equation*}
\dot{\mathbf{y}}=\mathbf{A y} \tag{7}
\end{equation*}
$$

## Continuous Dynamical Systems

A is called a Jacobian matrix (partial derivatives):

$$
\mathbf{A}=D F(\mathbf{x})=\left[\begin{array}{lll}
\frac{\partial f_{1}}{\partial x_{1}}(\mathbf{x}) & \ldots & \frac{\partial f_{1}}{\partial x_{n}}(\mathbf{x}) \\
\cdots & \cdots & \cdots \\
\frac{\partial f_{n}}{\partial x_{1}}(\mathbf{x}) & \ldots & \frac{\partial f_{n}}{\partial x_{n}}(\mathbf{x})
\end{array}\right]
$$

## Continuous Dynamical Systems

We have an eigenvalue equation:

$$
\begin{gather*}
\mathbf{A} \mathbf{e}=\lambda \mathbf{e}  \tag{8}\\
\mathbf{y}(t)=\sum_{k=1}^{N} A_{k} e_{k} \exp \left(\lambda_{k} t\right) \tag{9}
\end{gather*}
$$

where $\mathbf{A}_{\mathrm{k}}$ are determined from the initial condition: $y_{0}=\sum_{k=1}^{N} A_{k} e_{k}$ $\lambda_{\mathrm{k}}(\mathrm{k}=1,2, \ldots \ldots, \mathrm{~N})$ are eigenvalues of $\mathbf{A}$

## Continuous Dynamical Systems

Definition 1: (Lyapunov stability) $\mathbf{x}_{\mathrm{f}}(\mathrm{t})$ is said to be stable or Lyapunov stable, if given $\varepsilon>0$, there exists a $\delta=\delta(\varepsilon)>0$ such that, for any other solution, $\mathbf{y}(\mathrm{t})$, of the system (2-2), satisfying $\left|\mathbf{x}_{\mathrm{f}}\left(\mathrm{t}_{0}\right)-\mathbf{y}\left(\mathrm{t}_{0}\right)\right|<\delta$, then $\left|\mathbf{x}_{\mathrm{f}}(\mathrm{t})-\mathbf{y}(\mathrm{t})\right|<\varepsilon$ for $\mathrm{t}>\mathrm{t}_{0}, \mathrm{t}_{0} \in \mathfrak{R}$.

Definition 2: (asymptotic stability) $\mathbf{x}_{\mathrm{f}}(\mathrm{t})$ is said to be asymptotic stable if it is lyapunov stable and if there exists a constant $b>0$ such that if $\left|\mathbf{x}_{\mathrm{f}}\left(\mathrm{t}_{0}\right)-\mathbf{y}\left(\mathrm{t}_{0}\right)\right|<b$, then $\left|\mathbf{x}_{\mathrm{f}}(\mathrm{t})-\mathbf{y}(\mathrm{t})\right|=0$ when $\mathrm{t} \rightarrow \infty$.

Definition 3: Let $\mathbf{x}=\mathbf{x}_{\mathrm{f}}$ be a fixed point of $=F(\mathbf{x})$, then, $\mathbf{x}_{\mathrm{f}}$ is called a hyperbolic fixed point if none of the eigenvalues of $D F\left(\mathbf{x}_{f}\right)$ have zero real part. (a hyperbolic fixed point of a $N$-dimensional map is defined as: none of its eigenvalues have absolute one)

## Stability of Equilibrium State

Theorem 1: Suppose all of the eigenvalues of $\mathbf{A}$ in Eqn.
have negative real parts. Then the equilibrium solution $\mathbf{x}_{f}$ of the nonlinear flow defined by Eqn.(1) is asymptotically stable.

Theorem 2: if one of the eigenvalues of $\mathbf{A}$ has a positive real part, the fixed point is unstable

## Stability of Equilibrium State

For a two-dimensional continuous system, the stability of a fixed point can be classified by its eigenvalues of the Jacobian matrix evaluated at a fixed point in three types:

- The eigenvalues are real and have the same sign. If the eigenvalues are negative, this is a stable point; if the eigenvalues are positive, this is a unstable point.
- The eigenvalues are real and have opposite signs. In this case, there is a one-dimensional stable manifold and a onedimensional unstable manifold. This fixed point is called a unstable saddle point.
- The eigenvalues are complex conjugates. If the real part of the eigenvalues is negative, this is a stable spiral or a spiral sink. If the real part is positive, this is an unstable spiral or a spiral source. If the real parts are zero, then this is a center.



## Stability of Equilibrium State



## Stability of Equilibrium State

$$
\begin{gathered}
d x / d t=x-x^{3} / 3-y+I(t) \\
d y / d t=c(x+a-b y) \\
(a=0.7, b=0.8, c=0.1) \\
J=\left[\begin{array}{cc}
1-x^{2} & -1 \\
c & -b c
\end{array}\right] \\
\lambda_{1,2}=-\left[\left(b c-1+x^{2}\right) \pm\left(\left(x^{2}-1+b c\right)^{2}-4 c\right)^{1 / 2}\right] / 2
\end{gathered}
$$

## Stability of Equilibrium State

- For $0<A_{0}<0.341$, the eigenvalues are complex and the real part is negative and hence the fixed point $\left(x_{\mathrm{p}}, y_{\mathrm{p}}\right)$ is a stable focus.
- At $A_{0}=0.341$, the real part of eigenvalues vanishes and the system undergoes a Hopf bifurcation.
- For $0.341<A_{0}<1.397$, the real part is positive and the fixed point is unstable, one can expect a stable limitcycle in this range.
- At $A_{0}=1.397$ the real part of the eigenvalues vanishes and the system undergoes Hopf bifurcation.
- For $A_{0}>1.397$, the real part is negative, the system's solution is again a stable fixed point.
$\cdot$ For sufficiently large $A_{0}$, the system points diverge to infinity.


## Stability of Equilibrium State

## Lyapunov Function

According to the definition of stability it would be sufficient to find a neighborhood $U$ of $\mathbf{x}_{\mathrm{f}}$ for which orbits starting in $U$ remain in $U$ for positive times. This condition would be satisfied if we could show that the vector field is either tangent to the boundary of $U$ or pointing inward toward $\mathbf{x}_{\mathrm{f}}$.

## Stability of Equilibrium State

## Lyapunov Function

Theorem: Consider the following continuous dynamical system

$$
\mathbf{x}=F(\mathbf{x}) \quad \mathbf{x} \in \mathfrak{R}^{\mathrm{N}}
$$

Let $\mathbf{x}_{\mathrm{f}}$ be a fixed point and let $V: U \rightarrow \Re$ be a continuous
differentiable function defined on some neighborhood $U$ of $\mathbf{x}_{\mathrm{f}}$ such that
i) $V\left(\mathbf{x}_{\mathrm{f}}\right)=0$ and $V(\mathbf{x})>0$ if $\mathbf{x} \neq \mathbf{x}_{\mathrm{f}}$.
ii) $V(\mathbf{x}) \leq 0$ in $U-\left\{\mathbf{x}_{\mathrm{f}}\right\}$.

Then $\mathbf{x}_{\mathrm{f}}$ is stable. Moreover, if
iii) $\dot{V}(\mathbf{x})<0$ in $U-\left\{\mathbf{x}_{\mathrm{f}}\right\}$.

Then $\mathbf{x}_{\mathrm{f}}$ is asymptotically stable.

## Stability of Equilibrium State

## Lyapunov Function

$$
\begin{aligned}
& \dot{x}=f(x, y) \\
& \dot{y}=g(x, y)
\end{aligned} \quad(x, y) \in \mathfrak{R}^{2}
$$

Let $\left(\mathrm{x}_{\mathrm{f}}, \mathrm{y}_{\mathrm{f}}\right)$ be a fixed point. Let $V(\mathrm{x}, \mathrm{y})$ be the scalar-valued function, $V: \mathfrak{R}^{2} \rightarrow \mathfrak{R}^{1}$, with $V\left(\mathrm{x}_{\mathrm{f}}, \mathrm{y}_{\mathrm{f}}\right)=0$, and the locus of points satisfying $V(\mathrm{x}, \mathrm{y})=C=$ constant form closed curves for different values of $C$ encircling $\left(\mathrm{x}_{\mathrm{f}}, \mathrm{y}_{\mathrm{f}}\right)$ with $V(\mathrm{x}, \mathrm{y})>0$ in a neighborhood of $\left(\mathrm{x}_{\mathrm{f}}, \mathrm{y}_{\mathrm{f}}\right)$.


## Stability of Equilibrium State

## Lyapunov Function

The gradient of $V, \nabla V$, is a vector perpendicular to the tangent vector along each curve of $V$ which points in the direction of increasing $V$. So if the vector field were always to be either tangent or pointing inward for each of these curves surrounding $\left(\mathrm{x}_{\mathrm{f}}, \mathrm{y}_{\mathrm{f}}\right)$, we would have

$$
\nabla \mathrm{V}(\mathrm{x}, \mathrm{y}) \cdot(\dot{\mathrm{x}}, \dot{y}) \leq 0
$$

## Stability of Equilibrium State

## Lyapunov Function



## Discrete Dynamical Systems

## Linearized Stability of Equilibrium Solutions

fixed point (stationary point or equilibrium point):
is an equilibrium solution of a point $\mathbf{x}_{\boldsymbol{f}} \in \mathfrak{R}^{\mathrm{N}}$ such that $\mathbf{x}_{\mathbf{f}}=F\left(\mathbf{x}_{\mathrm{f}}(t)\right)$.

Example 1 (logistic map): $\mathrm{x}_{\mathrm{n}+1}=\mathrm{f}\left(\mathrm{x}_{\mathrm{n}}\right)=\mathrm{x}_{\mathrm{n}}\left(1-\mathrm{x}_{\mathrm{n}}\right)$
There is only one fixed point: $x=0$
Example 2 (logistic map): $\mathrm{x}_{\mathrm{n}+1}=\mathrm{f}\left(\mathrm{x}_{\mathrm{n}}\right)=2 \mathrm{x}_{\mathrm{n}}\left(1-\mathrm{x}_{\mathrm{n}}\right)$
There are two fixed points: $\mathrm{x}=0$ and $\mathrm{x}=0.5$

## Discrete Dynamical Systems

## Linearized Stability of Equilibrium Solutions

$$
\begin{gathered}
\text { Example } 3 \text { (Henon map): }\binom{x_{n+1}}{y_{n+1}}=\binom{a-x_{n}^{2}+b y_{n}}{x_{n}} \\
\mathrm{a}=1, \mathrm{~b}=1
\end{gathered}
$$

There are two fixed points: $(x=1, y=1)$ and $(x=-1, y=-1)$

## Stability of Equilibrium State

$$
\begin{gather*}
\mathbf{x}_{\mathrm{N}}=\mathbf{x}_{\mathrm{f}}+\mathbf{y}_{\mathrm{N}}  \tag{10}\\
\mathbf{y}_{\mathrm{N}+1}=D F\left(\mathbf{x}_{\mathrm{f}}\right) \mathbf{y}_{\mathrm{N}}+\mathrm{O}\left(\mathbf{y}_{\mathrm{N}}^{2}\right)  \tag{11}\\
\mathbf{y}_{\mathrm{N}+1}=\mathbf{A} \mathbf{y}_{\mathrm{N}}  \tag{12}\\
\mathbf{A e}=\lambda \mathbf{e}  \tag{13}\\
y_{n+1}=\sum_{k=1}^{N} A_{k} e_{k} \lambda_{k}^{n} \tag{14}
\end{gather*}
$$

## Conclusion:

directions corresponding to $\left|\lambda_{k}\right|>1$ are unstable; directions corresponding to $\left|\lambda_{\mathrm{k}}\right|<1$ is stable.

## Discrete Dynamical Systems

## Linearized Stability of Equilibrium Solutions

Example 1 (logistic map): $\mathrm{x}_{\mathrm{n}+1}=\mathrm{f}\left(\mathrm{x}_{\mathrm{n}}\right)=\mathrm{x}_{\mathrm{n}}\left(1-\mathrm{x}_{\mathrm{n}}\right)$
There is only one fixed point: $x=0$
Since $\left.f^{\prime}(x)\right|_{x=0}=1-\left.2 x\right|_{x=0}=1$, then $x=0$ is a center

Example 2 (logistic map): $\mathrm{x}_{\mathrm{n}+1}=\mathrm{f}\left(\mathrm{x}_{\mathrm{n}}\right)=2 \mathrm{x}_{\mathrm{n}}\left(1-\mathrm{x}_{\mathrm{n}}\right)$
There are two fixed points: $x=0$ and $x=0.5$
Since $\left.f^{\prime}(x)\right|_{x=0}=2-\left.4 x\right|_{x=0}=2$, then $x=0$ is unstable
Since $\left.f^{\prime}(x)\right|_{x=0.5}=2-\left.4 x\right|_{x=0.5}=0$, then $x=0$ stable (super-stable)

## Discrete Dynamical Systems

## Linearized Stability of Equilibrium Solutions

Example 3 (Henon map): $\quad\binom{x_{n+1}}{y_{n+1}}=\binom{a-x_{n}^{2}+b y_{n}}{x_{n}}$

$$
\mathrm{a}=1, \mathrm{~b}=1
$$

There are two fixed points: $(\mathrm{x}=1, \mathrm{y}=1)$ and $(\mathrm{x}=-1, \mathrm{y}=-1)$

$$
D F(\mathbf{x})=\left[\begin{array}{cc}
-2 x & 1 \\
1 & 0
\end{array}\right]
$$

For $(x=1, y=1) \quad \lambda_{1}=-1+\sqrt{2}, \quad \lambda_{2}=-1-\sqrt{2}, \quad$ unstable
For $(x=-1, y=-1) \quad \lambda_{1}=1+\sqrt{2}, \quad \lambda_{2}=1-\sqrt{2}, \quad$ unstable

## Stability of Equilibrium State

## Exercises:

1) Let $l(x)=a x+b$, where $a$ and $b$ are constants. Foe which values of a and b does 1 have na attracting fixed point? A repelling fixed point?
2) Let $f(x)=x-x^{2}$. Show that $x=0$ is a fixed point of $f$, and described the dynamical behavior of points near 0 .
3) For each of the following linear maps, decide whether the origin is a sink, source, or saddle.

$$
\left(\begin{array}{ll}
4 & 30 \\
1 & 3
\end{array}\right) \quad\left(\begin{array}{cc}
1 & 1 / 2 \\
1 / 4 & 3 / 4
\end{array}\right) \quad\left(\begin{array}{ll}
-0.4 & 2.4 \\
-0.4 & 1.6
\end{array}\right)
$$

## Stability of Equilibrium State

Exercises:
4) Let $g(x, y)=\left(x^{2}-5 x+y, x^{2}\right)$. Find and classify the fixed points of $g$ as sink, source, or saddle.
5) Let $f(x, y)=(\sin (\pi / 3) x, y / 2)$. Find all fixed points and their stability. Where does the orbit of each initial value go?
6) Find

$$
\lim _{n \rightarrow \infty}\left(\begin{array}{cc}
4.5 & 8 \\
-2 & -3.5
\end{array}\right)^{n}\binom{6}{9}
$$

## Hopfield Models

General Idea: Artificial Neural Networks $\leftrightarrow$ Dynamical Systems


Initial Conditions
Equilibrium Points

## Continuous Hopfield Model

$$
C_{i} \frac{d x_{i}(t)}{d t}=-\frac{x_{i}(t)}{R_{i}}+\sum_{j=1}^{N} w_{i j} \varphi_{j}\left(x_{j}(t)\right)+I_{i}
$$

a) the synaptic weight matrix is symmetric, $w_{\mathrm{ij}}=w_{\mathrm{j}}$, for all $i$ and $j$.
b) Each neuron has a nonlinear activation of its own, i.e. $y_{i}=\varphi_{i}\left(x_{\mathrm{i}}\right)$.

Here, $\varphi_{i}(\bullet)$ is chosen as a sigmoid function;
c) The inverse of the nonlinear activation function exists, so we may write $x=\varphi_{i}^{-1}(y)$.

## Continuous Hopfield Model

Lyapunov Function:

$$
\begin{aligned}
E & =-\frac{1}{2} \sum_{j=1}^{N} \sum_{i=1}^{N} w_{i j} y_{i} y_{j}+\sum_{i=1}^{N} \frac{1}{R_{i}} \int_{0}^{x_{i}} \varphi_{i}^{-1}\left(y_{i}\right) d x-\sum_{i=1}^{N} I_{i} y_{i} \\
\frac{d E}{d t} & =-\sum_{i=1}^{N}\left(\sum_{j=1}^{N} w_{i j} y_{j}-\frac{x_{i}}{R_{i}}+I_{i}\right) \frac{d y_{i}}{d t} \\
& =-\sum_{i=1}^{N} C_{i}\left[\frac{d \varphi_{i}^{-1}\left(y_{i}\right)}{d t}\right] \frac{d y_{i}}{d t} \\
& =-\sum_{i=1}^{N} C_{i}\left(\frac{d y_{i}}{d t}\right)^{2}\left[\frac{d \varphi_{i}^{-1}\left(y_{i}\right)}{d t}\right] \\
& \leq 0
\end{aligned}
$$

## Discrete Hopfield Model

- Recurrent network
- Fully connected
- Symmetrically connected $\left(\mathrm{w}_{\mathrm{ij}}=\mathrm{w}_{\mathrm{ij}}\right.$, or $\left.\mathrm{W}=\mathrm{W}^{\mathrm{T}}\right)$
- Zero self-feedback $\left(\mathrm{w}_{\mathrm{ii}}=0\right)$
- One layer
- Binary States:
$\mathrm{x}_{\mathrm{i}}=1$ firing at maximum value
$\mathrm{x}_{\mathrm{i}}=0$ not firing
- or Bipolar
$\mathrm{x}_{\mathrm{i}}=1$ firing at maximum value
$x_{i}=-1$ not firing


## Discrete Hopfield Model



## Discrete Hopfield Model

(Bipole)
Transfer Function for Neuron $\boldsymbol{i}$ :

$$
x_{i}= \begin{cases}1 & \sum_{j \neq i} w_{i j} x_{j}-\theta_{i}>0 \\ -1 & \sum_{j \neq i} w_{i j} x_{j}-\theta_{i}<0 \\ x_{i} & \sum_{j \neq i} w_{i j} x_{j}-\theta_{i}=0\end{cases}
$$

$\boldsymbol{x}=\left(x_{1}, x_{2} \ldots x_{N}\right)$ : bipole vector, network state.
$\theta_{\mathrm{i}}$ : threshold value of $x_{\mathrm{i}}$.
$x_{i}=\operatorname{sgn}\left(\sum_{j \neq i} w_{i j} x_{j}-\theta_{i}\right) \quad \mathbf{x}=\operatorname{sgn}(\mathbf{W} \mathbf{x}-\Theta)$

## Discrete Hopfield Model

## Energy Function:

$$
E=-\frac{1}{2} \sum_{i} \sum_{j \neq i} w_{i j} x_{i} x_{j}+\sum_{i} \theta_{i} x_{i}
$$

For simplicity, we consider all threshold $\theta_{i}=0$ :

$$
E=-\frac{1}{2} \sum_{i} \sum_{j \neq i} w_{i j} x_{i} x_{j}
$$

## Discrete Hopfield Model

Learning Prescription (Hebbian Learning):

$$
w_{i j}=\frac{1}{N} \sum_{\mu=1}^{M} \xi_{\mu, i} \xi_{\mu, j}
$$

$\left\{\xi_{\mu} \mid \mu=1,2, \ldots, \mathrm{M}\right\}: \mathrm{M}$ memory patterns
Pattern $\xi^{s}=\left(\xi^{s}{ }_{1}, \xi_{2}^{s}, \ldots, \xi_{\mathrm{n}}^{s}\right)$, where $\xi_{i}^{s}$ take value 1 or -1 In the matrix form:

$$
\mathbf{W}=\frac{1}{N} \sum_{\mu=1}^{M} \boldsymbol{\xi}_{\mu} \boldsymbol{\xi}_{\mu}^{T}-M \mathbf{I}
$$

## Discrete Hopfield Model

Energy function is lowered by this learning rule:

$$
\begin{aligned}
E & =-\frac{1}{2} \sum_{i} \sum_{j \neq i} w_{i j} x_{i} x_{j}=-\frac{1}{2} \sum_{i} \sum_{j \neq i} w_{i j} \xi_{\mu, i} \xi_{\mu, j} \\
& \Leftrightarrow-\frac{1}{2} \sum_{i} \sum_{j \neq i} \xi_{\mu, i}^{2} \xi_{\mu, j}^{2}
\end{aligned}
$$

## Discrete Hopfield Model

Pattern Association (asynchronous update):

$$
\begin{aligned}
& \Delta_{k} E=E(k+1)-E(k) \\
& =-\frac{1}{2} \sum_{i} \sum_{j \neq i} w_{i j} x_{i}(k+1) x_{j}+\frac{1}{2} \sum_{i} \sum_{j \neq i} w_{i j} x_{i}(k) x_{j} \\
& \Leftrightarrow-\Delta x_{i}(k) \sum_{j \neq i} w_{i j} x_{j} \\
& \qquad \quad \Delta \boldsymbol{E}_{\mathbf{k}} \leq \mathbf{0}
\end{aligned}
$$

## Discrete Hopfield Model

## Example:

Consider a network with three neurons, the weight matrix is:

$$
\mathbf{W}=\frac{1}{3}\left[\begin{array}{ccc}
0 & -2 & 2 \\
-2 & 0 & -2 \\
2 & -2 & 0
\end{array}\right]
$$




The model with three neurons has two fundamental memories $(-1,1,-1)^{\mathrm{T}}$ and $(1,-1,1)^{\mathrm{T}}$

State (1, -1, $\mathbf{1}^{\text {T }}$ :

$$
\begin{gathered}
\mathbf{W} \mathbf{x}=\frac{1}{3}\left[\begin{array}{ccc}
0 & -2 & 2 \\
-2 & 0 & -2 \\
2 & -2 & 0
\end{array}\right]\left[\begin{array}{c}
1 \\
-1 \\
1
\end{array}\right]=\frac{1}{3}\left[\begin{array}{c}
4 \\
-4 \\
4
\end{array}\right] \\
\operatorname{sgn}[\mathbf{W} \mathbf{x}]=\left[\begin{array}{c}
1 \\
-1 \\
1
\end{array}\right]=\mathbf{x}
\end{gathered}
$$

A stable state

State $\left(-1,1,-1^{\text {T }}\right.$ :

$$
\begin{gathered}
\mathbf{W} \mathbf{x}=\frac{1}{3}\left[\begin{array}{ccc}
0 & -2 & 2 \\
-2 & 0 & -2 \\
2 & -2 & 0
\end{array}\right]\left[\begin{array}{c}
-1 \\
1 \\
-1
\end{array}\right]=\frac{1}{3}\left[\begin{array}{c}
-4 \\
4 \\
-4
\end{array}\right] \\
\operatorname{sgn}[\mathbf{W} \mathbf{x}]=\left[\begin{array}{c}
-1 \\
1 \\
-1
\end{array}\right]=\mathbf{x}
\end{gathered}
$$

A stable state

State (1, 1, 1) ${ }^{\text {T: }}$

$$
\begin{gathered}
\mathbf{W} \mathbf{x}=\frac{1}{3}\left[\begin{array}{ccc}
0 & -2 & 2 \\
-2 & 0 & -2 \\
2 & -2 & 0
\end{array}\right]\left[\begin{array}{l}
1 \\
1 \\
1
\end{array}\right]=\frac{1}{3}\left[\begin{array}{c}
0 \\
-4 \\
0
\end{array}\right] \\
\operatorname{sgn}[\mathbf{W} \mathbf{x}]=\left[\begin{array}{c}
1 \\
-1 \\
1
\end{array}\right] \neq \mathbf{x}
\end{gathered}
$$

An unstable state. However, it converges to its nearest stable state $(1,-1,1)^{\mathrm{T}}$

State (-1, 1, 1) ${ }^{\text {T: }}$

$$
\begin{gathered}
\mathbf{W} \mathbf{x}=\frac{1}{3}\left[\begin{array}{ccc}
0 & -2 & 2 \\
-2 & 0 & -2 \\
2 & -2 & 0
\end{array}\right]\left[\begin{array}{c}
-1 \\
1 \\
1
\end{array}\right]=\frac{1}{3}\left[\begin{array}{c}
0 \\
0 \\
-4
\end{array}\right] \\
\operatorname{sgn}[\mathbf{W} \mathbf{x}]=\left[\begin{array}{c}
-1 \\
1 \\
-1
\end{array}\right]
\end{gathered}
$$

An unstable state. However, it converges to its nearest stable state $(-1,1,-1)^{\mathrm{T}}$

Thus, the synaptic weight matrix can be determined by the two patterns:

$$
\begin{aligned}
\mathbf{W} & =\frac{1}{3}\left[\begin{array}{c}
1 \\
-1 \\
1
\end{array}\right]\left[\begin{array}{lll}
-1 & 1 & -1
\end{array}\right]+\frac{1}{3}\left[\begin{array}{c}
1 \\
-1 \\
1
\end{array}\right]\left[\begin{array}{lll}
-1 & 1 & -1
\end{array}\right]-\frac{2}{3}\left[\begin{array}{lll}
1 & 0 & 0 \\
0 & 1 & 0 \\
0 & 0 & 1
\end{array}\right] \\
& =\frac{1}{3}\left[\begin{array}{ccc}
0 & -2 & 2 \\
-2 & 0 & -2 \\
2 & -2 & 0
\end{array}\right]
\end{aligned}
$$

## Computer Experiments



## Significance of Hopfield Model

1) The Hopfield model establishes the bridge between various disciplines.
2) The velocity of pattern recalling in Hopfield models is independent on the quantity of patterns stored in the net.

## Limitations of Hopfield Model

1) Memory capacity;

The memory capacity is directly dependent on the number of neurons in the network. A theoretical result is

$$
p<\frac{N}{2 \log N}
$$

When $N$ is large, it is approximately

$$
p=0.14 \mathrm{~N}
$$

2) Spurious memory;
3) Auto-associative memory;
4) Reinitialization
5) Oversimplification

## Problema de Caixeira Viajante

- Buscar um caminho mais curto entre $n$ cidades visitando cada cidade somente uma vez e voltando a cidade de partida.
- Um problema clássico de otimização combinatório;
- Algoritmos para encontrar uma solução exato são NP-difíceis


## Problema de Caixeira Viajante

$$
\begin{aligned}
& E= \frac{W_{1}}{2}\left\{\sum_{i=1}^{n}\left(\sum_{j=1}^{n} x_{i j}-1\right)^{2}+\sum_{j=1}^{n}\left(\sum_{i=1}^{n} x_{i j}-1\right)^{2}\right\} \\
&+\frac{W_{2}}{2}\left\{\sum_{i=1}^{n} \sum_{j=1}^{n} \sum_{k=1}^{n}\left(x_{k j+1}+x_{k j-1}\right) x_{i j} d_{i j}\right\} \\
& x_{i 0}=x_{i n} \quad d_{i j} \text { : distancia entre cidade } i \mathrm{e} j \\
& x_{i n+1}=x_{i 1} \quad
\end{aligned}
$$

| Cidade/Posição | 1 | 2 | 3 | 4 |
| :---: | :---: | :---: | :---: | :---: |
| 1 | 1 | 0 | 0 | 0 |
| 2 | 0 | 0 | 1 | 0 |
| 3 | 0 | 0 | 0 | 1 |
| 4 | 0 | 1 | 0 | 0 |

$x_{\mathrm{ij}}$ : Output do neurônio ( $\mathrm{i}, \mathrm{j}$ )
$N$ cidades, $N^{2}$ neurônios

$$
\begin{gathered}
y_{i j}(t+1)=k y_{i j}(t)+\alpha\left\{-W_{1}\left(\sum_{i \neq j}^{N} x_{i j}(t)+\sum_{k \neq i}^{N} x_{k j}(t)\right)-W_{2}\left(\sum_{k \neq i}^{N} d_{i k} x_{k j+1}(t)+\sum_{k \neq i}^{N} d_{i k} x_{k j-1}(t)\right)+W_{3}\right\} \\
x_{i j}(t)=\frac{1}{1+e^{-y_{i j}(t) / \varepsilon}} \\
x_{i j}(t)= \begin{cases}1 & \text { iff } x_{i j}(t)>\sum_{k, l} x_{k l}(t) / N^{2} \\
0 & \text { otherwise }\end{cases} \\
\end{gathered}
$$

