

Neurodynamics

Discrete System: Time is a discrete integer-valued variable

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

where **x** is a *N* dimensional vector. Given an initial state \mathbf{x}_0 , we can generate an orbit of the discrete time system $\mathbf{x}_0, \mathbf{x}_1, \mathbf{x}_2, \dots$ by iterating the map.

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

Continuous Dynamical Systems For the dynamical system: $\mathbf{x} = F(\mathbf{x}, \boldsymbol{\mu}) \quad \boldsymbol{x} \in \mathfrak{R}^{N}$ (1) Let $\mathbf{y} = \mathbf{x} - \mathbf{x}_{\mathrm{f}}(t)$ (2)Where $x_f(t)$ is a fixed point. $\mathbf{\dot{x}} = \mathbf{x}_{f}(t) + \mathbf{y}$ Then, Using the Taylor expanding about $x_f(t)$ gives $\mathbf{\dot{x}} = F(\mathbf{x}_{f}(t)) + DF(\mathbf{x}_{f}(t))\mathbf{y} + O(|\mathbf{y}|^{2})$ (3) Using the factor that $\mathbf{x}_f(t) = F(\mathbf{x}_f(t))$, we get • $\mathbf{y} = DF(\mathbf{x}_{f}(t))\mathbf{y} + O(|\mathbf{y}|^{2})$ (4)

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:

$$\mathbf{y} = DF(\mathbf{x}_{\mathrm{f}}(\mathbf{t}))\mathbf{y} \tag{5}$$

Then,

$$\mathbf{y}(t) = e^{DF(\mathbf{x}_f)t} \mathbf{y}_0 \tag{6}$$

Since $DF(\mathbf{x}_{f}(t)) = DF(\mathbf{x}_{f})$, then

$$\mathbf{y} = \mathbf{A}\mathbf{y} \tag{7}$$

Continuous Dynamical Systems

A is called a Jacobian matrix (partial derivatives):

$$\mathbf{A} = DF(\mathbf{x}) = \begin{bmatrix} \frac{\partial f_1}{\partial x_1}(\mathbf{x}) & \dots & \frac{\partial f_1}{\partial x_n}(\mathbf{x}) \\ \dots & \dots & \dots \\ \frac{\partial f_n}{\partial x_1}(\mathbf{x}) & \dots & \frac{\partial f_n}{\partial x_n}(\mathbf{x}) \end{bmatrix}$$

Continuous Dynamical Systems

We have an eigenvalue equation:

$$\mathbf{A}\mathbf{e} = \lambda \mathbf{e} \tag{8}$$

$$\mathbf{y}(t) = \sum_{k=1}^{N} A_k e_k \exp(\lambda_k t)$$
(9)

where \mathbf{A}_k are determined from the initial condition: $y_0 = \sum_{k=1}^N A_k e_k$

 $\lambda_k~(k=1,\,2,\,....,\,N)$ are eigenvalues of A

Continuous Dynamical Systems

Definition 1: (*Lyapunov stability*) $\mathbf{x}_{f}(t)$ 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, $\mathbf{y}(t)$, of the system (2-2), satisfying $|\mathbf{x}_{f}(t_{0}) - \mathbf{y}(t_{0})| < \delta$, then $|\mathbf{x}_{f}(t) - \mathbf{y}(t)| < \varepsilon$ for $t > t_{0}$, $t_{0} \in \Re$.

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

Definition 3: Let $\mathbf{x} = \mathbf{x}_f$ be a fixed point of $= F(\mathbf{x})$, then, \mathbf{x}_f is called a *hyperbolic* fixed point if none of the eigenvalues of $DF(\mathbf{x}_f)$ 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

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 one-dimensional 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

For 0 < A₀ < 0.341, the eigenvalues are complex and the real part is negative and hence the fixed point (x_p, y_p) is a stable focus.
At A₀ = 0.341, the real part of eigenvalues vanishes and the system undergoes a Hopf bifurcation.
For 0.341 < A₀ < 1.397, the real part is positive and the fixed point is unstable, one can expect a stable limitcycle in this range.
At A₀ = 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.

•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}_{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}_{f} . Stability of Equilibrium StateLyapunov FunctionTheorem: Consider the following continuous dynamical system $\mathbf{x} = F(\mathbf{x})$ $\mathbf{x} \in \Re^N$ Let \mathbf{x}_f be a fixed point and let $V: U \rightarrow \Re$ be a continuousdifferentiable function defined on some neighborhood U of \mathbf{x}_f such that $\mathbf{i}) V(\mathbf{x}_f) = 0$ and $V(\mathbf{x}) > 0$ if $\mathbf{x} \neq \mathbf{x}_f$. $\mathbf{i}) \dot{V}(\mathbf{x}) \leq 0$ in $U - \{\mathbf{x}_f\}$.Then \mathbf{x}_f is stable. Moreover, if $\mathbf{ii}) \dot{V}(\mathbf{x}) < 0$ in $U - \{\mathbf{x}_f\}$.Then \mathbf{x}_f is asymptotically stable.

Stability of Equilibrium StateLyapunov Functionx = f(x, y)y = g(x, y)y = g(x, y)(x, y) $\in \Re^2$ Let (x_f, y_f) be a fixed point. Let V(x, y) be the scalar-valued
function, $V: \Re^2 \rightarrow \Re^1$, with $V(x_f, y_f) = 0$, and the locus of
points satisfying V(x, y) = C = constant form closed curves
for different values of C encircling (x_f, y_f) with V(x, y) > 0
in a neighborhood of (x_f, y_f) .









Discrete Dynamical Systems

Linearized Stability of Equilibrium Solutions

Example 3 (Henon map):
$$\begin{pmatrix} x_{n+1} \\ y_{n+1} \end{pmatrix} = \begin{pmatrix} a - x_n^2 + by_n \\ x_n \end{pmatrix}$$

a = 1, b = 1

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

Stability of Equilibrium State

$$\mathbf{x}_{\mathrm{N}} = \mathbf{x}_{\mathrm{f}} + \mathbf{y}_{\mathrm{N}} \tag{10}$$

$$\mathbf{y}_{N+1} = DF(\mathbf{x}_f)\mathbf{y}_N + O(\mathbf{y}_N^2)$$
(11)

$$\mathbf{y}_{N+1} = \mathbf{A}\mathbf{y}_N \tag{12}$$

$$\mathbf{A}\mathbf{e} = \lambda \mathbf{e} \tag{13}$$

$$y_{n+1} = \sum_{k=1}^{N} A_k e_k \lambda_k^n \tag{14}$$

Conclusion:

directions corresponding to $|\lambda_k|>1$ are unstable; directions corresponding to $|\lambda_k|<1$ is stable.

Discrete Dynamical Systems Linearized Stability of Equilibrium Solutions Example 1 (logistic map) : $x_{n+1} = f(x_n) = x_n(1-x_n)$ There is only one fixed point: x = 0Since $f'(x)|_{x=0} = 1 - 2x|_{x=0} = 1$, then x = 0 is a center Example 2 (logistic map): $x_{n+1} = f(x_n) = 2x_n(1-x_n)$ There are two fixed points: x = 0 and x = 0.5Since $f'(x)|_{x=0} = 2 - 4x|_{x=0} = 2$, then x = 0 is unstable Since $f'(x)|_{x=0.5} = 2 - 4x|_{x=0.5} = 0$, then x = 0 stable (super-stable)



Stability of Equilibrium State

Exercises:

Let l(x) = ax+b, where a and b are constants. Foe which values of a and b does l have na attracting fixed point? A repelling fixed point?
 Let f(x) = x- x². 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.

(4 30)	$\begin{pmatrix} 1 & \frac{1}{2} \end{pmatrix}$	(-0.4)	2.4
$\begin{pmatrix} 1 & 3 \end{pmatrix}$	$\begin{pmatrix} 1/4 & 3/4 \end{pmatrix}$	(-0.4	1.6)







$$\begin{aligned} \text{Lyapunov Function:} \\ E = -\frac{1}{2} \sum_{j=1}^{N} \sum_{i=1}^{N} w_{ij} y_i y_j + \sum_{i=1}^{N} \frac{1}{R_i} \int_0^{x_i} \varphi_i^{-1}(y_i) dx - \sum_{i=1}^{N} I_i y_i \\ \frac{dE}{dt} = -\sum_{i=1}^{N} \left(\sum_{j=1}^{N} w_{ij} y_j - \frac{x_i}{R_i} + I_i \right) \frac{dy_i}{dt} \\ = -\sum_{i=1}^{N} C_i \left[\frac{d \varphi_i^{-1}(y_i)}{dt} \right] \frac{dy_i}{dt} \\ = -\sum_{i=1}^{N} C_i \left(\frac{dy_i}{dt} \right)^2 \left[\frac{d \varphi_i^{-1}(y_i)}{dt} \right] \\ \le 0 \end{aligned}$$







Discrete Hopfield Model

Energy Function:

$$E = -\frac{1}{2} \sum_{i} \sum_{j \neq i} w_{ij} x_i x_j + \sum_{i} \theta_i x_i$$

For simplicity, we consider all threshold $\theta_i = 0$:

$$E = -\frac{1}{2} \sum_{i} \sum_{j \neq i} w_{ij} x_i x_j$$

Discrete Hopfield Model

Learning Prescription (Hebbian Learning):

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

 $\{\xi_{\mu} \mid \mu = 1, 2, ..., M\}$: M memory patterns

Pattern
$$\xi^{s} = (\xi^{s}_{1}, \xi^{s}_{2}, ..., \xi^{s}_{n})$$
, where ξ^{s}_{i} take value 1 or -1

In the matrix form:

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















State (1, 1, 1)^{T:}

$$\mathbf{W}\mathbf{x} = \frac{1}{3} \begin{bmatrix} 0 & -2 & 2 \\ -2 & 0 & -2 \\ 2 & -2 & 0 \end{bmatrix} \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix} = \frac{1}{3} \begin{bmatrix} 0 \\ -4 \\ 0 \end{bmatrix}$$

$$\operatorname{sgn}[\mathbf{W}\mathbf{x}] = \begin{bmatrix} 1 \\ -1 \\ 1 \end{bmatrix} \neq \mathbf{x}$$
An unstable state. However, it converges to its nearest stable state (1, -1, 1)^T













Problema de Caixeira Viajante

$$E = \frac{W_1}{2} \left\{ \sum_{i=1}^n \left(\sum_{j=1}^n x_{ij} - 1 \right)^2 + \sum_{j=1}^n \left(\sum_{i=1}^n x_{ij} - 1 \right)^2 \right\}$$

$$+ \frac{W_2}{2} \left\{ \sum_{i=1}^n \sum_{j=1}^n \sum_{k=1}^n (x_{k\,j+1} + x_{k\,j-1}) x_{ij} d_{ij} \right\}$$

$$x_{i0} = x_{in}$$

$$x_{in+1} = x_{i1}$$

$$d_{ij}$$
: distancia entre cidade $i \in j$



$$y_{ij}(t+1) = ky_{ij}(t) + \alpha \left\{ -W_1 \left(\sum_{i \neq j}^N x_{ij}(t) + \sum_{k \neq i}^N x_{kj}(t) \right) - W_2 \left(\sum_{k \neq i}^N d_{ik} x_{kj+1}(t) + \sum_{k \neq i}^N d_{ik} x_{kj-1}(t) \right) + W_3 \right\}$$

$$x_{ij}(t) = \frac{1}{1+e^{-y_{ij}(t)/\varepsilon}}$$

$$x_{ij}(t) = \begin{cases} 1 & iff \quad x_{ij}(t) > \sum_{k,l} x_{kl}(t) / N^2 \\ 0 & otherwise \end{cases}$$