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COMMENT ON “CONVERGENCE PROPERTIES OF ADAPTIVE THRESHOLD ELEMENTS...”

SVATOPLUK BLÁHA

Results published by authors W. Schoenborn and G. Stanke in [1] can be simplified if normalized pattern weigh vectors are used.

First of all the following convention for denoting relations will be introduced: the relations taken over from [1] have their origin numbers or numbers with apostrophe, if relations have been modified. The new relations are signed by numbers with leading zero.

Let us consider the two-class pattern recognition problem, which is in [1] described in Fig. 1. In that case there exists the solution vector w_{2A} which determine the hyperplane separating two max $-2A$ -separable classes $\mathcal{K}1$ and $\mathcal{K}2$ according to definition (2) in [1]. The maximum distance between two parallel hyperplanes separating both classes is $2A$. The decision rule is

$$(1') \quad \frac{w_{2A}^+}{|w_{2A}^+|} x - a \quad \begin{cases} \geq A \Rightarrow x \in \mathcal{K}1 \\ \leq A \Rightarrow x \in \mathcal{K}2 \end{cases}$$

Definition (2) can be rearranged at first by changing the scales of individual components x_i of pattern vectors, so that their values will belong to the interval $\langle 0, 1 \rangle$:

$$(01) \quad \bar{x}_i = \frac{x_i - x_{imin}}{x_{imax} - x_{imin}}, \quad i = 1, \dots, n$$

$$0 \leq \bar{x}_i \leq 1$$

Augmented pattern vector y and weight vector w will be

$$(2') \quad w = (w^+, w_{n+1}) \frac{1}{|w|}$$

$$y = (\bar{x}, x_{n+1}) \quad \text{for } x \in \mathcal{K}1$$

$$y = (-\bar{x}, -x_{n+1}) \quad \text{for } x \in \mathcal{K}2$$

The decision rule can be then written in the very simple form

$$(3) \quad \mathbf{w}\mathbf{y} \geq \delta.$$

Let the value of additional component be $x_{n+1} = 1$ and as $|\mathbf{w}| = 1$, then

$$(4) \quad w_{n+1} = -a|\mathbf{w}^+|, \quad \delta = A/|\mathbf{w}^+|.$$

The training algorithm, concerning only patterns \mathbf{y} misclassified by vector \mathbf{w}_t , leads to the following correction of vector \mathbf{w}_t :

$$(5) \quad \begin{aligned} \mathbf{w}_1 & \text{ arbitrary, but } |\mathbf{w}_1| = 1 \\ \mathbf{w}_{t+1} & = \bar{\mathbf{w}}_t + \gamma\mathbf{y}_t \\ \bar{\mathbf{w}}_{t+1} & = \mathbf{w}_{t+1}/|\mathbf{w}_{t+1}|, \quad \bar{\gamma} = \gamma/|\mathbf{w}_{t+1}| \end{aligned}$$

In (6) the solution vector \mathbf{w}_{2d} instead of $\alpha\mathbf{w}_\delta$ will be used:

$$(6) \quad |\bar{\mathbf{w}}_{t+1} - \bar{\mathbf{w}}_{2d}|^2 = |\bar{\mathbf{w}}_t/|\mathbf{w}_{t+1}| - \bar{\mathbf{w}}_{2d}|^2 + 2\bar{\gamma}\bar{\mathbf{w}}_t\mathbf{y}_t/|\mathbf{w}_{t+1}| - 2\bar{\gamma}\bar{\mathbf{w}}_{2d}\mathbf{y}_t + \bar{\gamma}^2|\mathbf{y}_t|^2$$

and after t corrections starting with \mathbf{w}_1 and considering that maximum length of pattern vector is $|\mathbf{y}_{\max}|^2 = n$, as it is hypercube diagonal, we obtain using $\bar{\gamma} \cong \gamma$

$$(8') \quad |\bar{\mathbf{w}}_{t+1} - \bar{\mathbf{w}}_{2d}|^2 \leq |\bar{\mathbf{w}}_1 - \bar{\mathbf{w}}_{2d}|^2 - t(2\gamma\delta - \gamma^2n).$$

The most inconvenient starting vector $\bar{\mathbf{w}}_1$ is perpendicular to the solution vector $\bar{\mathbf{w}}_{2d}$, and as $|\bar{\mathbf{w}}| = 1$ the difference

$$(9) \quad |\bar{\mathbf{w}}_1 - \bar{\mathbf{w}}_{2d}|^2 \leq 2,$$

where equality is valid for the most inconvenient case. When the solution is attained, the difference $|\bar{\mathbf{w}}_{t+1} - \bar{\mathbf{w}}_{2d}| = 0$ and using (9) we obtain from (8')

$$(10) \quad \begin{aligned} 0 & \leq 2 - t(2\gamma\delta - \gamma^2n) \\ t & \geq \frac{2}{2\gamma\delta - \gamma^2n} \end{aligned}$$

As $t > 0$ then necessarily $2\gamma\delta - \gamma^2n > 0$ and, consequently, γ must be chosen so that the relation

$$(11) \quad \gamma < \frac{2\delta}{n}$$

holds. Let us minimize t considering equality in (10)

$$\frac{d}{d\gamma}(2\gamma\delta - \gamma^2n) = 2\delta - 2\gamma n = 0$$

We obtain

$$(12) \quad \gamma = \frac{\delta}{n}$$

and the minimum of t , as upper bound for the number of correction steps, is evidently given by

$$(06) \quad t_g = \frac{2n}{\delta^2} = \frac{2}{\gamma^2 n}$$

The minimum value of δ can depend on a technical equipment and in that case it is limited by accuracy of measurement. If the accuracy is for example 1% of the range of possible values, then $\delta = 0.005\sqrt{n}$ and the upper limit of the correction steps is $t_g = 80000$ and the optimum value of γ is $\gamma = 0.005\sqrt{n}$.

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