Neural Network Toolbox 5 User's Guide

Howard Demuth Mark Beale Martin Hagan

MATLAB®



How to Contact The MathWorks



www.mathworks.com Web comp.soft-sys.matlab Newsgroup www.mathworks.com/contact_TS.html Technical support



suggest@mathworks.com bugs@mathworks.com doc@mathworks.com service@mathworks.com info@mathworks.com

Product enhancement suggestions Bug reports Documentation error reports Order status, license renewals, passcodes Sales, pricing, and general information



>

508-647-7000 (Phone)

508-647-7001 (Fax)

The MathWorks, Inc. 3 Apple Hill Drive Natick, MA 01760-2098

For contact information about worldwide offices, see the MathWorks Web site.

Neural Network Toolbox User's Guide

$\ensuremath{\mathbb C}$ COPYRIGHT 2005–2007 by The MathWorks, Inc.

The software described in this document is furnished under a license agreement. The software may be used or copied only under the terms of the license agreement. No part of this manual may be photocopied or reproduced in any form without prior written consent from The MathWorks, Inc.

FEDERAL ACQUISITION: This provision applies to all acquisitions of the Program and Documentation by, for, or through the federal government of the United States. By accepting delivery of the Program or Documentation, the government hereby agrees that this software or documentation qualifies as commercial computer software or commercial computer software documentation as such terms are used or defined in FAR 12.212, DFARS Part 227.72, and DFARS 252.227-7014. Accordingly, the terms and conditions of this Agreement and only those rights specified in this Agreement, shall pertain to and govern the use, modification, reproduction, release, performance, display, and disclosure of the Program and Documentation by the federal government (or other entity acquiring for or through the federal government) and shall supersede any conflicting contractual terms or conditions. It this License fails to meet the government's needs or is inconsistent in any respect with federal procurement law, the government agrees to return the Program and Documentation, unused, to The MathWorks, Inc.

Trademarks

MATLAB, Simulink, Stateflow, Handle Graphics, Real-Time Workshop, SimBiology, SimHydraulics, SimEvents, and xPC TargetBox are registered trademarks and The MathWorks, the L-shaped membrane logo, Embedded MATLAB, and PolySpace are trademarks of The MathWorks, Inc. Other product or brand names are trademarks or registered trademarks of their respective holders.

Patents

The MathWorks products are protected by one or more U.S. patents. Please see www.mathworks.com/patents for more information.

Revision History

June 1992 April 1993 January 1997 July 1997 January 1998 September 2000 June 2001 July 2002 January 2003 June 2004 October 2004 October 2004 March 2005 March 2006 September 2006 March 2007 September 2007

First printing Second printing Third printing Fourth printing Fifth printing Sixth printing Seventh printing Online only Online only Online only Online only Eighth printing Online only Online only Ninth printing Online only Online only

Revised for Version 3 (Release 11) Revised for Version 4 (Release 12) Minor revisions (Release 12.1) Minor revisions (Release 13) Minor revisions (Release 13) Revised for Version 4.0.3 (Release 14) Revised for Version 4.0.4 (Release 14SP1) Revised for Version 4.0.4 Revised for Version 4.0.5 (Release 14SP2) Revised for Version 5.0 (Release 2006a) Minor revisions (Release 2006b) Minor revisions (Release 2007a) Revised for Version 5.1 (Release 2007b)

Acknowledgments

The authors would like to thank

Joe Hicklin of The MathWorks for getting Howard into neural network research years ago at the University of Idaho, for encouraging Howard to write the toolbox, for providing crucial help in getting the first toolbox Version 1.0 out the door, for continuing to help with the toolbox in many ways, and for being such a good friend.

Roy Lurie of The MathWorks for his continued enthusiasm for the possibilities for Neural Network Toolbox.

Jim Tung of The MathWorks for his long-term support for this project.

Liz Callanan of The MathWorks for getting us off to such a good start with Neural Network Toolbox Version 1.0.

Pascal Gahinet of The MathWorks for helping us craft a good schedule for Neural Network Toolbox Releases SP3 and SP4.

Madan Bharadwaj of The MathWorks for his help with planning, demos, and gecks, for getting user feedback, and for helping with many other toolbox matters.

Ronelle Landy of The MathWorks for help with gecks and other programming issues.

Mark Haseltine of The MathWorks for his help with the BaT system and for geeking us on track with conference calls.

Rajiv Singh of The MathWorks for his help with gecks and BaT problems.

Bill Balint of The MathWorks for his help with gecks.

Matthew Simoneau of The MathWorks for his help with demos, test suite routines, for getting user feedback, and for helping with other toolbox matters.

Jane Carmody of The MathWorks for editing help and for always being at her phone to help with documentation problems.

Lisl Urban, **Peg Theriault**, **Christi-Anne Plough**, and **Donna Sullivan** of The MathWorks for their editing and other help with the Mac document.

Elana Person and **Jane Price** of The MathWorks for getting constructive user feedback on the toolbox document and its graphical user interface.

Susan Murdock of The MathWorks for keeping us honest with schedules.

Sean McCarthy of The MathWorks for his many questions from users about the toolbox operation.

Orlando De Jesús of Oklahoma State University for his excellent work in developing and programming the dynamic training algorithms described in Chapter 6, "Dynamic Networks," and in programming the neural network controllers described in Chapter 7, "Control Systems."

Bernice Hewitt for her wise New Zealand counsel, encouragement, and tea, and for the company of her cats **Tiny** and **Mr. Britches**.

Joan Pilgram for her business help, general support, and good cheer.

Leah Knerr for encouraging and supporting Mark. Teri Beale for her encouragement and for taking care of Mark's three greatest inspirations, Valerie, Asia, and Drake, while he worked on this toolbox.

Martin Hagan, Howard Demuth, and Mark Beale for permission to include various problems, demonstrations, and other material from *Neural Network Design*, January, 1996.

Neural Network Design Book

Neural Network Toolbox authors have written a textbook, *Neural Network Design* (Hagan, Demuth, and Beale, ISBN 0-9717321-0-8). The book presents the theory of neural networks, discusses their design and application, and makes considerable use of MATLAB[®] and Neural Network Toolbox. Demonstration programs from the book are used in various chapters of this user's guide. (You can find all the book demonstration programs in Neural Network Toolbox by typing nnd.)

This book can be obtained from John Stovall at (303) 492-3648, or by e-mail at John.Stovall@colorado.edu.

The book has

- An Instructor's Manual for those who adopt the book for a class
- Transparency Masters for class use

If you are teaching a class and want an Instructor's Manual (with solutions to the book exercises), contact John Stovall at (303) 492-3648, or by e-mail at John.Stovall@colorado.edu.

To look at sample chapters of the book and to obtain Transparency Masters, go directly to the Neural Network Design page at

http://hagan.okstate.edu/nnd.html

Once there, you can obtain sample book chapters in PDF format and you can download the Transparency Masters by clicking "Transparency Masters (3.6MB)."

You can get the Transparency Masters in PowerPoint or PDF format.



Getting Started

What Are Neural Networks? 1-	-2
Fitting a Function 1-	-3
Using Command-Line Functions 1.	-3
Using the Neural Network Fitting Tool GUI 1-	•7
Using the Documentation 1-1	.6
Neural Network Applications 1-1	.7
Applications in this Toolbox 1-1	7
Business Applications 1-1	7

Neuron Model and Network Architectures

2

1

Neuron Model 24	-2
Simple Neuron	-2
Transfer Functions 2-	-3
Neuron with Vector Input 2-	-5
Network Architectures 24	-8
A Layer of Neurons 2-	-8
Multiple Layers of Neurons 2-1	0
Input and Output Processing Functions	2
Data Structures 2-1	4
Simulation with Concurrent Inputs in a Static Network 2-1	4
Simulation with Sequential Inputs in a Dynamic Network 2-1	5
Simulation with Concurrent Inputs in a Dynamic Network . 2-1	17

2-20		Styles	Fraining Styles
2-20	3)	ental Training (of Adaptive and Other Networks)	Incremental Tr
2-22		Training	Batch Training
2-25		ıg Tip	Training Tip .
2		Fraining	Batch Training

Perceptrons

3

ntroduction	
Neuron Model	
Perceptron Architecture	3-5
Creating a Perceptron (newp)	3-6
Simulation (sim)	3-8
Initialization (init)	3-10
Learning Rules	3-13
Perceptron Learning Rule (learnp)	3-14
Training (train)	3-17
Limitations and Cautions	3-22
Outliers and the Normalized Perceptron Rule	3-22
Graphical User Interface	3-24
Introduction to the GUI	
Create a Perceptron Network (nntool)	
Train the Perceptron	
Export Perceptron Results to Workspace	
Clear Network/Data Window	
Importing from the Command Line	
Save a Variable to a File and Load It Later	

Introduction 4-	2
Neuron Model 4-	3
Network Architecture 4- Creating a Linear Neuron (newlin) 4-	
Least Mean Square Error 4-	8
Linear System Design (newlind) 4-	9
Linear Networks with Delays 4-1 Tapped Delay Line 4-1 Linear Filter 4-1	0
LMS Algorithm (learnwh) 4-1	3
Linear Classification (train) 4-1	5
Limitations and Cautions	
Underdetermined Systems4-1Linearly Dependent Vectors4-1Too Large a Learning Rate4-1	8 8

Backpropagation

5 [

4 [

Introduction	5-2
Solving a Problem	5-4
Improving Results	5-6
Under the Hood	5-7

Architecture Feedforward Network	
Simulation (sim)	5-14
Training Backpropagation Algorithm	
Faster Training	5-19 5-21
Line Search Routines Quasi-Newton Algorithms Levenberg-Marquardt (trainlm) Reduced Memory Levenberg-Marquardt (trainlm)	5-29 5-30
Speed and Memory Comparison	
Improving Generalization Early Stopping Index Data Division (divideind) Random Data Division (dividerand) Block Data Division (divideblock) Interleaved Data Division (dividerand) Regularization Summary and Discussion of Early Stopping and Regularization	5-53 5-54 5-54 5-54 5-55 5-55 5-55
Preprocessing and Postprocessing Min and Max (mapminmax) Mean and Stand. Dev. (mapstd) Principal Component Analysis (processpca) Processing Unknown Inputs (fixunknowns) Representing Unknown or Don't Care Targets Posttraining Analysis (postreg)	5-63 5-64 5-65 5-66 5-67
Sample Training Session	5-69

Limitations and Cautions		5-74
--------------------------	--	------

Dynamic Networks

Introduction6-2Examples of Dynamic Networks6-2Applications of Dynamic Networks6-2Dynamic Network Structures6-3Dynamic Network Training6-3	2 7 8
Focused Time-Delay Neural Network (newfftd) 6-12	1
Distributed Time-Delay Neural Network (newdtdnn) 6-18	5
NARX Network (newnarx, newnarxsp, sp2narx) 6-18	3
Layer-Recurrent Network (newlrn) 6-24	4

Control Systems

7

6

Introduction
NN Predictive Control
System Identification
Predictive Control 7-5
Using the NN Predictive Controller Block
NARMA-L2 (Feedback Linearization) Control
Identification of the NARMA-L2 Model
NARMA-L2 Controller 7-16
Using the NARMA-L2 Controller Block

Model Reference Control	7-23
Using the Model Reference Controller Block	7-25
Importing and Exporting	7-31
Importing and Exporting Networks	7-31
Importing and Exporting Training Data	7-35

Radial Basis Networks

8

9

Introduction
Important Radial Basis Functions
Radial Basis Functions 8-3
Neuron Model
Network Architecture 8-4
Exact Design (newrbe) 8-5
More Efficient Design (newrb)
Demonstrations
Probabilistic Neural Networks
Network Architecture8-9
Design (newpnn)
Generalized Regression Networks
Network Architecture 8-12
Design (newgrnn)

Self-Organizing and Learning Vector Quantization Nets

Introduction	9-2
Important Self-Organizing and LVQ Functions	9-2

Competitive Learning	3
Architecture	3
Creating a Competitive Neural Network (newc)	4
Kohonen Learning Rule (learnk) 9-	
Bias Learning Rule (learncon) 9-	
Training	
Graphical Example 9-	
Self-Organizing Feature Maps	9
Topologies (gridtop, hextop, randtop) 9-1	0
Distance Functions (dist, linkdist, mandist, boxdist) 9-14	4
Architecture	7
Creating a Self-Organizing MAP Neural Network (newsom) . 9-18	8
Training (learnsom) 9-1	9
Examples	3
Learning Vector Quantization Networks	0
Architecture	0
Creating an LVQ Network (newlvq) 9-3	1
LVQ1 Learning Rule (learnlv1) 9-3	4
Training	5
Supplemental LVQ2.1 Learning Rule (learnlv2) 9-3	7

Adaptive Filters and Adaptive Training

10 🗆

Introduction Important Adaptive Functions	
Linear Neuron Model	10-3
Adaptive Linear Network Architecture Single ADALINE (newlin)	
Least Mean Square Error	10-7
LMS Algorithm (learnwh)	10-8

Adaptive Filtering (adapt)	10-9
Tapped Delay Line	10-9
Adaptive Filter	10-9
Adaptive Filter Example	10-10
Prediction Example	10-18
Noise Cancellation Example	10-14
Multiple Neuron Adaptive Filters	10-16

Applications

11 🗆

Introduction
Application Scripts 11-2
Applin1: Linear Design 11-3
Problem Definition 11-3
Network Design 11-4
Network Testing 11-4
Thoughts and Conclusions 11-0
Applin2: Adaptive Prediction
Problem Definition 11-
Network Initialization 11-8
Network Training 11-8
Network Testing 11-8
Thoughts and Conclusions 11-10
Appelm1: Amplitude Detection
Problem Definition 11-12
Network Initialization 11-1
Network Training 11-12
Network Testing 11-12
Network Generalization 11-1:
Improving Performance 11-14
Appcr1: Character Recognition 11-1
Problem Statement 11-1

Neural Network	11-16
System Performance	11-19
Summary	11-21

Advanced Topics

12 🛛

Custom Networks	12-2
Custom Network	12-2
Network Definition	12-3
Network Behavior 1	2-12
Additional Toolbox Functions 12	2-16
Custom Functions 12	2-17

Historical Networks

13 [

Introduction
Important Recurrent Network Functions
Elman Networks
Architecture
Creating an Elman Network (newelm) 13-4
Training an Elman Network 13-5
Hopfield Network 13-8
Fundamentals 13-8
Architecture
Design (newhop) 13-10

14 🗆

Network Properties	. 14-2
Architecture	. 14-2
Subobject Structures	. 14-5
Functions	. 14-7
Parameters	14-10
Weight and Bias Values	14-11
Other	14-12
Subobject Properties	14-13
Inputs	14-13
Layers	14-15
Outputs	
Biases	14-22
Input Weights	14-23
Layer Weights	

15 🗆

Analysis Functions 15-3
Distance Functions 15-4
Graphical Interface Functions 15-5
Layer Initialization Functions
Learning Functions 15-7
Line Search Functions 15-8
Net Input Functions 15-9
Network Initialization Function 15-10
Network Use Functions 15-11
New Networks Functions 15-12
Performance Functions 15-13
Plotting Functions 15-14
Processing Functions 15-15
Simulink Support Function 15-16
Topology Functions 15-17
Training Functions 15-18
Transfer Functions 15-19
Utility Functions 15-20

Vector Functions	15-21
Weight and Bias Initialization Functions	15-22
Weight Functions	15-23
Transfer Function Graphs	15-24

Functions — Alphabetical List

16 [

A

Mathematical Notation

Mathematical Notation for Equations and Figures A-2	2
Basic Concepts	2
Language	2
Weight Matrices A-2	2
Bias Elements and Vectors	2
Time and Iteration A-2	2
Layer Notation	3
Figure and Equation Examples A-S	3
Mathematics and Code Equivalents	ŧ

Demonstrations and Applications

B

Tables of Demonstrations and Applications	B-2
Chapter 2, "Neuron Model and Network Architectures"	B-2
Chapter 3, "Perceptrons"	B-2
Chapter 4, "Linear Filters"	B-3

Chapter 5, "Backpropagation"	B-3
Chapter 8, "Radial Basis Networks"	B-4
Chapter 9, "Self-Organizing and Learning	
Vector Quantization Nets"	B-4
Chapter 10, "Adaptive Filters and Adaptive Training"	B-4
Chapter 11, "Applications"	B-5
Chapter 13, "Historical Networks"	B-5

Simulink

C [

ockset
Fransfer Function Blocks C-2
Net Input Blocks C-3
Weight Blocks
Processing Blocks C-4
ock Generation
Example C-5
Exercises

Code Notes

D

Dimensions D-2
Variables D-3
Utility Function Variables D-4
Functions D-6
Code Efficiency D-7
Argument Checking D-8

EΓ

Glossary

Index

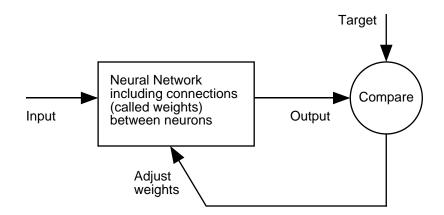
Getting Started

What Are Neural Networks? (p. 1-2)	Defines and introduces neural networks
Fitting a Function (p. 1-3)	Shows how to train a neural network to fit a function
Using the Documentation (p. 1-16)	Identifies prerequisites for using Neural Network Toolbox documentation
Neural Network Applications (p. 1-17)	Provides an overview of neural network applications and points you to the sections that describe them

What Are Neural Networks?

Neural networks are composed of simple elements operating in parallel. These elements are inspired by biological nervous systems. As in nature, the network function is determined largely by the connections between elements. You can train a neural network to perform a particular function by adjusting the values of the connections (weights) between elements.

Commonly neural networks are adjusted, or trained, so that a particular input leads to a specific target output. Such a situation is shown below. There, the network is adjusted, based on a comparison of the output and the target, until the network output matches the target. Typically many such input/target pairs are needed to train a network.



Neural networks have been trained to perform complex functions in various fields, including pattern recognition, identification, classification, speech, vision, and control systems.

Today neural networks can be trained to solve problems that are difficult for conventional computers or human beings. Throughout the toolbox emphasis is placed on neural network paradigms that build up to or are themselves used in engineering, financial, and other practical applications.

Fitting a Function

Neural networks are good at fitting functions and recognizing patterns. In fact, there is a proof that a fairly simple neural network can fit any practical function.

Suppose, for instance that you have data from a housing application [HaRu78]. You want to design a network that can predict the value of a house (in \$1000's) given 13 pieces of geographical and real estate information. You have a total of 506 example homes for which you have those 13 items of data and their associated market values.

Three ways to solve this problem are available. A command-line solution is shown below. A graphical user interface, nftool, is used in the second solution. Finally, nntool is a third possibility (see "Graphical User Interface" on page 3-24).

Using Command-Line Functions

First load the data, consisting of input vectors p and target vectors t, as follows:

load housing

Now create a network. For this example, you will use a feed-forward network with the default tan-sigmoid transfer function in the hidden layer and linear transfer function in the output layer. This is a useful structure for function approximation (or regression) problems. Use 20 neurons (somewhat arbitrary) in one hidden layer. More neurons require more computation, but allow the network to solve more complicated problems. More layers require more computation, but might result in the network solving complex problems more efficiently. The network has one output neuron, because there is only one target value associated with each input vector.

```
net = newff(p,t,20);
```

Now train the network. The network uses the default Levenberg-Marquardt algorithm for training. Input vectors p and target vectors t will be randomly divided into three sets so that 60% are used for training, 20% are used to validate that the network is generalizing and to stop training before overfitting. The last 20% are used as a completely independent test of network generalization.

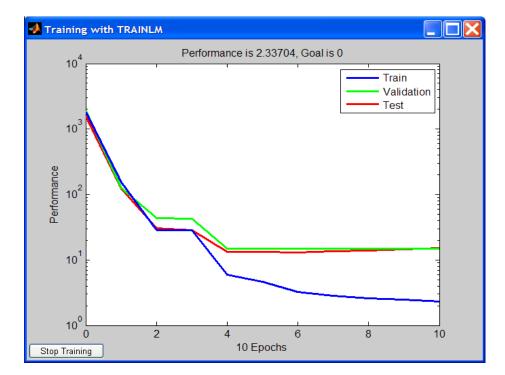
net=train(net,p,t);

1

TRAINLM-calcjx, Epoch 0/100, MSE 1798.9/0, Gradient 6636.81/1e-10 TRAINLM-calcjx, Epoch 10/100, MSE 2.3370/0, Gradient 2.4295/1e-10 TRAINLM, Validation stop.

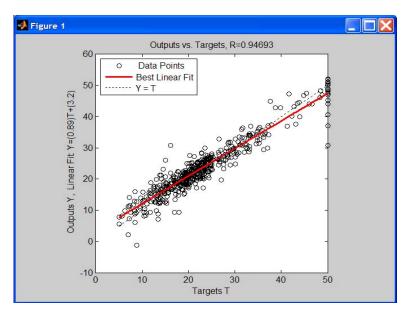
Note that the function train was used here. It presents all the input vectors to the network at once in a "batch." Alternatively, you can present the input vectors one at a time using the function adapt. The two training approaches are discussed in "Training Styles" on page 2-20.

This training stopped when the validation error increased, which occurred after 10 iterations. Training produces a plot of the training errors, validation errors, and test errors, as shown in the following figure. In this example, the result is reasonable because the final mean square error is small, the test set error and the validation set error have similar characteristics, and no significant overfitting has occurred.



Next, perform some analysis of the network response. Put the entire data set through the network (training, validation, and test sets) and perform a linear regression between the network outputs and the corresponding targets.

y = sim(net,p);
[m,b,r] = postreg(y,t);



The results are shown in the following figure.

The output tracks the targets very well, and the R-value is over 0.9. If even more accurate results were required, you could

- Reset the initial network weights and biases to new values with init and train again
- Increase the number of hidden neurons
- Increase the number of training vectors
- Increase the number of input values, if more relevant information is available
- Try a different training algorithm (see "Speed and Memory Comparison" on page 5-34)

In this case, the network response is satisfactory and you can now use sim to put the network to use on new inputs.

Using the Neural Network Fitting Tool GUI

First load the data as follows:

load housing

Open the Neural Network Fitting Tool window with this command:

nftool

You will see the following.

Neural Network Fitting Tool	
Neural Network Fitting Tool Welcome to the Neural Network Fitting Use a feed-forward neural network to fit an input-output Imput Hidden Layer Output Layer Output Layer R S1 S2 S2	
🏴 To continue, click [Next].	A Back Next Cancel

Click **Next** to proceed.

1

Select \boldsymbol{p} and \boldsymbol{t} from the menus shown below.

Neural Network Fitting Tool	
Select Data What inputs and associated targets define your probl Get Matrices from Workspace Input Data: Target Data: Samples are oriented as: Rows © Columns	lem? Summary Inputs are 13x506 representing 506 samples of 13 elements. Targets are 1x506 representing 506 samples of 1 element.
P To continue, click [Next].	🔷 Back 🔷 Next 🙆 Cancel

Click **Next** again.

Note that validation and test data sets are each set to 20% of the original data.

Neural Netwo	rk Fitting Tool		
Validatio Set aside s Select Percentage	on and Test Data	ation and testing. 304 samples 101 samples 101 samples	 Explanation Three Kinds of Samples: Training: These are presented to the network during training, and the network is adjusted according to its error. Validation: These are used to measure network generalization, and to halt training when generalization stops improving.
(Restore Defaults		Testing: These have no effect on training and so provide an independent measure of network performance during and after training.
🏴 Change the per	rcentages if desired,	then click [Next] t	o continue. 🗢 Back 🛸 Next 🔇 Cancel

Click Next.

1

Note that the number of hidden neurons is set to 20. You can change this in another run if you want. You might want to do this if the network does not perform as well as you like.

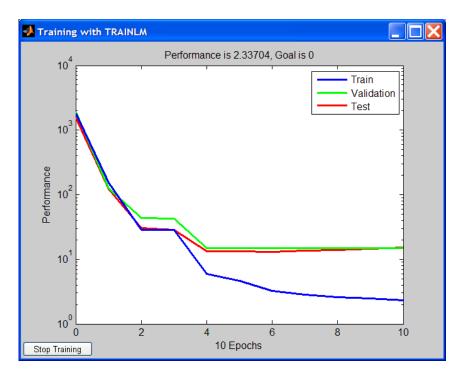
Neural Network Fitting Tool			
Network Size Set the number of neurons in the feed-forward networ			
Hidden Layer	Recommendation		
Number of Hidden Neurons: 20	Return to this panel and increase the number of neurons if the network does not perform well after training.		
Restore Defaults			
Architecture			
Input Hidden Layer Output Layer Output W*+ J U U U U U U U U U U U U U U U U U U			
P Change the number of neurons if desired, then click [Next] to continue.			
	🗢 Back 🛸 Next 🙆 Cancel		

Click Next.

Now click **Train**.

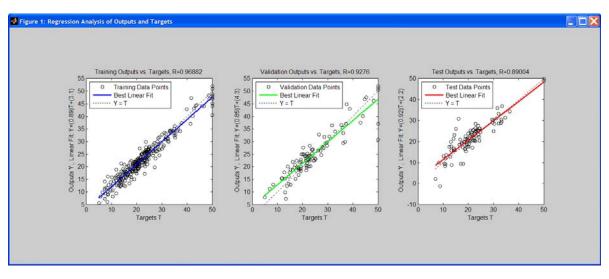
Neural Network Fitting Tool				
Train Network Train the network to fit the input and target data.	Results			
Train using Levenberg-Marguardt optimization.	Results	🛃 Samples	🔄 MSE	Ø B
Training automatically stops when generalization stops improving, as indicated by an increase in the mean square	♥ Training: ♥ Validation: ♥ Testing:	304 101 101	5.96439e-0 14.75387e-0 13.15944e-0	0.968821 0.927595 0.890040
error of the validation samples.		View F	Regression	
 Notes Training multiple times will generate different results due to different initial conditions and sampling. Mean Squared Error is the average squared difference between outputs and targets. Lower values are better. Zero means no error. 	between out	puts and target	sure the correlat s. An R value o ndom relationsh	f1 means
P View regression, train again, or click [Next] to contin	ue.	🗢 Back	🔷 Next	Cancel

1



This time the training required 10 iterations.

Now click View Regression in the Neural Network Fitting Tool.



These regression figures are similar to those of the command-line solution.

Here are the regression plots for the output with respect to training, validation, and test data.

Now click **Next** in the **Neural Network Fitting Tool** to evaluate the network.

1

📣 Neural Network Fitting Tool			
Populate Network Optionally test network on more data, then decide if network performance is good enough.			
Reiterate for better performance Optionally perform additional tests			
Try training again if you require marginal improvement.	📑 Input Data:	(none) 🖌	
🐚 Train Again	🧿 Target Data:	(none) 🖌	
- Tannigan	Samples are oriented as: Columns Rows 		
Increase network size if more improvement is needed.	Mean Squared Error Regression R Value	-	
Increase Network Size	View	Regression	
Not working? You may need to use a larger data set.	No input or target data sele	cted.	
P Select inputs and targets, click an improvement button, or click [Next].			
	a, of click (rick).	Next 🔇 Cancel	

At this point you could test the network against new data.

If you are dissatisfied with the network's performance on the original or new data you could train it again, increase the number of neurons, or perhaps get a larger training data set.

Assuming you are satisfied, click Next.

Use the buttons on this screen to save your result
--

Neural Network Fitting Tool					
Save Results Save network and data to workspace. Save Data to Workspace					
Save network to MATLAB network object named:	net				
Save performance and data set information to MATLAB struct named:	info				
📲 🗹 Save output to MATLAB matrix named:	output				
💥 🔽 Save error to MATLAB matrix named:	error				
Save input to MATLAB matrix named:	input				
O Save target to MATLAB matrix named:	target				
Save ALL selected values above to MATLAB struct named:	results				
Restore Defaults	💩 Save Results				
Generate an M-function to reproduce results or solve other problems:	🖺 Generate M-File				
🏴 To continue, click [Next].					
🔷 Back	Next Sinish				

You now have the network saved as net1 in the workspace. You can perform additional tests on it, or put it to work on new inputs, using the function sim.

If you are finished click the **Finish** button.

Using the Documentation

You can proceed to a later chapter, read it, and use its functions without difficulty if you first read Chapter 2, "Neuron Model and Network Architectures," and Chapter 3, "Perceptrons."

Chapter 2, "Neuron Model and Network Architectures," presents the fundamentals of the neuron model, the architectures of neural networks. It also discusses notation used in the toolbox.

Chapter 3, "Perceptrons," tells how to create and train simple networks. It also introduces a graphical user interface (GUI) that you can use to solve problems without a lot of coding.

The neuron model and the architecture of a neural network describe how a network transforms its input into an output. This transformation can be viewed as a computation. These first two chapters tell about the computations that are done and pave the way for an understanding of training methods for the networks.

Neural Network Applications

Applications in this Toolbox

Chapter 7, "Control Systems," describes three practical neural network control system applications, including neural network model predictive control, model reference adaptive control, and a feedback linearization controller.

Other neural network applications are described in Chapter 11, "Applications."

Business Applications

The *1988 DARPA Neural Network Study* [DARP88] lists various neural network applications, beginning in about 1984 with the adaptive channel equalizer. This device, which is an outstanding commercial success, is a single-neuron network used in long-distance telephone systems to stabilize voice signals. The *DARPA* report goes on to list other commercial applications, including a small word recognizer, a process monitor, a sonar classifier, and a risk analysis system.

Neural networks have been applied in many other fields since the *DARPA* report was written.

Aerospace

• High-performance aircraft autopilot, flight path simulation, aircraft control systems, autopilot enhancements, aircraft component simulation, aircraft component fault detection

Automotive

• Automobile automatic guidance system, warranty activity analysis

Banking

• Check and other document reading, credit application evaluation

Credit Card Activity Checking

• Spot unusual credit card activity that might possibly be associated with loss of a credit card

Defense

• Weapon steering, target tracking, object discrimination, facial recognition, new kinds of sensors, sonar, radar and image signal processing including data compression, feature extraction and noise suppression, signal/image identification

Electronics

• Code sequence prediction, integrated circuit chip layout, process control, chip failure analysis, machine vision, voice synthesis, nonlinear modeling

Entertainment

• Animation, special effects, market forecasting

Financial

• Real estate appraisal, loan advising, mortgage screening, corporate bond rating, credit-line use analysis, portfolio trading program, corporate financial analysis, currency price prediction

Industrial

• Neural networks are being trained to predict the output gases of furnaces and other industrial processes. They then replace complex and costly equipment used for this purpose in the past.

Insurance

• Policy application evaluation, product optimization

Manufacturing

• Manufacturing process control, product design and analysis, process and machine diagnosis, real-time particle identification, visual quality inspection systems, beer testing, welding quality analysis, paper quality prediction, computer-chip quality analysis, analysis of grinding operations, chemical product design analysis, machine maintenance analysis, project bidding, planning and management, dynamic modeling of chemical process system

Medical

• Breast cancer cell analysis, EEG and ECG analysis, prosthesis design, optimization of transplant times, hospital expense reduction, hospital quality improvement, emergency-room test advisement

Oil and Gas

• Exploration

Robotics

• Trajectory control, forklift robot, manipulator controllers, vision systems

Speech

• Speech recognition, speech compression, vowel classification, text-to-speech synthesis

Securities

• Market analysis, automatic bond rating, stock trading advisory systems

Telecommunications

• Image and data compression, automated information services, real-time translation of spoken language, customer payment processing systems

Transportation

• Truck brake diagnosis systems, vehicle scheduling, routing systems

1

2

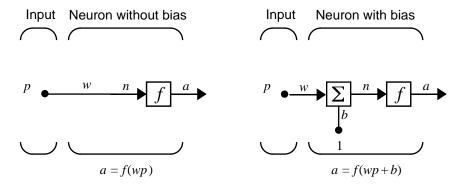
Neuron Model and Network Architectures

Neuron Model (p. 2-2)	A description of the neuron model, including simple neurons, transfer functions, and vector inputs
Network Architectures (p. 2-8)	A discussion of single and multiple layers of neurons
Data Structures (p. 2-14)	A discussion of how the format of input data structures affects the simulation of both static and dynamic networks
Training Styles (p. 2-20)	A description of incremental and batch training

Neuron Model

Simple Neuron

A neuron with a single scalar input and no bias appears on the left below.



The scalar input p is transmitted through a connection that multiplies its strength by the scalar weight w to form the product wp, again a scalar. Here the weighted input wp is the only argument of the transfer function f, which produces the scalar output a. The neuron on the right has a scalar bias, b. You can view the bias as simply being added to the product wp as shown by the summing junction or as shifting the function f to the left by an amount b. The bias is much like a weight, except that it has a constant input of 1.

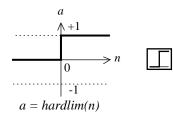
The transfer function net input n, again a scalar, is the sum of the weighted input wp and the bias b. This sum is the argument of the transfer function f. (Chapter 8, "Radial Basis Networks," discusses a different way to form the net input n.) Here f is a transfer function, typically a step function or a sigmoid function, that takes the argument n and produces the output a. Examples of various transfer functions are in "Transfer Functions" on page 2-3. Note that w and b are both *adjustable* scalar parameters of the neuron. The central idea of neural networks is that such parameters can be adjusted so that the network exhibits some desired or interesting behavior. Thus, you can train the network to do a particular job by adjusting the weight or bias parameters, or perhaps the network itself will adjust these parameters to achieve some desired end.

All the neurons in this toolbox have provision for a bias, and a bias is used in many of the examples and is assumed in most of this toolbox. However, you can omit a bias in a neuron if you want.

As previously noted, the bias b is an adjustable (scalar) parameter of the neuron. It is *not* an input. However, the constant 1 that drives the bias is an input and must be treated as such when you consider the linear dependence of input vectors in Chapter 4, "Linear Filters."

Transfer Functions

Many transfer functions are included in this toolbox. A complete list of them can be found in the reference pages. Three of the most commonly used functions are shown below.



Hard-Limit Transfer Function

The hard-limit transfer function shown above limits the output of the neuron to either 0, if the net input argument n is less than 0, or 1, if n is greater than or equal to 0. This function is used in Chapter 3, "Perceptrons," to create neurons that make classification decisions.

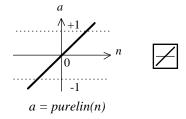
The toolbox has a function, hardlim, to realize the mathematical hard-limit transfer function shown above. Try the following code:

```
n = -5:0.1:5;
plot(n,hardlim(n),'c+:');
```

It produces a plot of the function hardlim over the range -5 to +5.

All the mathematical transfer functions in the toolbox can be realized with a function having the same name.

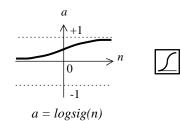
The linear transfer function is shown below.



Linear Transfer Function

Neurons of this type are used as linear approximators in Chapter 4, "Linear Filters."

The sigmoid transfer function shown below takes the input, which can have any value between plus and minus infinity, and squashes the output into the range 0 to 1.



Log-Sigmoid Transfer Function

This transfer function is commonly used in backpropagation networks, in part because it is differentiable.

The symbol in the square to the right of each transfer function graph shown above represents the associated transfer function. These icons replace the general f in the boxes of network diagrams to show the particular transfer function being used.

For a complete listing of transfer functions and their icons, see the reference pages. You can also specify your own transfer functions.

You can experiment with a simple neuron and various transfer functions by running the demonstration program nnd2n1.

Neuron with Vector Input

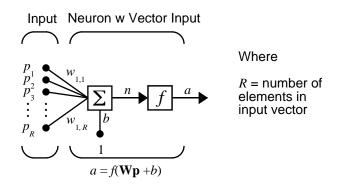
A neuron with a single R-element input vector is shown below. Here the individual element inputs

 $p_1, p_2, \ldots p_R$

are multiplied by weights

 $w_{1,1}, w_{1,2}, \dots w_{1,R}$

and the weighted values are fed to the summing junction. Their sum is simply Wp, the dot product of the (single row) matrix W and the vector p.



The neuron has a bias b, which is summed with the weighted inputs to form the net input n. This sum, n, is the argument of the transfer function f.

 $n = w_{1,1}p_1 + w_{1,2}p_2 + \dots + w_{1,R}p_R + b$

This expression can, of course, be written in MATLAB[®] code as

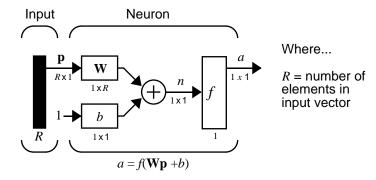
$$n = W*p + b$$

However, you will seldom be writing code at this level, for such code is already built into functions to define and simulate entire networks.

Abbreviated Notation

The figure of a single neuron shown above contains a lot of detail. When you consider networks with many neurons, and perhaps layers of many neurons, there is so much detail that the main thoughts tend to be lost. Thus, the

authors have devised an abbreviated notation for an individual neuron. This notation, which is used later in circuits of multiple neurons, is shown.

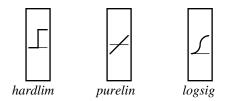


Here the input vector \mathbf{p} is represented by the solid dark vertical bar at the left. The dimensions of \mathbf{p} are shown below the symbol \mathbf{p} in the figure as Rx1. (Note that a capital letter, such as R in the previous sentence, is used when referring to the *size* of a vector.) Thus, \mathbf{p} is a vector of R input elements. These inputs postmultiply the single-row, R-column matrix \mathbf{W} . As before, a constant 1 enters the neuron as an input and is multiplied by a scalar bias b. The net input to the transfer function f is n, the sum of the bias b and the product \mathbf{Wp} . This sum is passed to the transfer function f to get the neuron's output a, which in this case is a scalar. Note that if there were more than one neuron, the network output would be a vector.

A *layer* of a network is defined in the previous figure. A layer includes the combination of the weights, the multiplication and summing operation (here realized as a vector product $\mathbf{W}\mathbf{p}$), the bias *b*, and the transfer function *f*. The array of inputs, vector \mathbf{p} , is not included in or called a layer.

Each time this abbreviated network notation is used, the sizes of the matrices are shown just below their matrix variable names. This notation will allow you to understand the architectures and follow the matrix mathematics associated with them.

As discussed in "Transfer Functions" on page 2-3, when a specific transfer function is to be used in a figure, the symbol for that transfer function replaces the f shown above. Here are some examples.



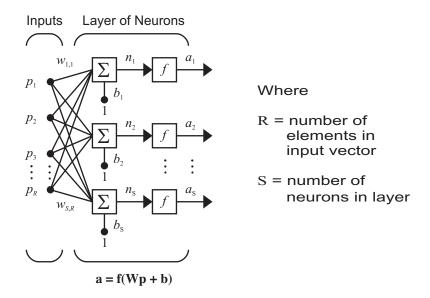
You can experiment with a two-element neuron by running the demonstration program nnd2n2.

Network Architectures

Two or more of the neurons shown earlier can be combined in a layer, and a particular network could contain one or more such layers. First consider a single layer of neurons.

A Layer of Neurons

A one-layer network with R input elements and S neurons follows.



In this network, each element of the input vector \mathbf{p} is connected to each neuron input through the weight matrix \mathbf{W} . The *i*th neuron has a summer that gathers its weighted inputs and bias to form its own scalar output n(i). The various n(i)taken together form an *S*-element net input vector \mathbf{n} . Finally, the neuron layer outputs form a column vector \mathbf{a} . The expression for \mathbf{a} is shown at the bottom of the figure.

Note that it is common for the number of inputs to a layer to be different from the number of neurons (i.e., R is not necessarily equal to S). A layer is not constrained to have the number of its inputs equal to the number of its neurons.

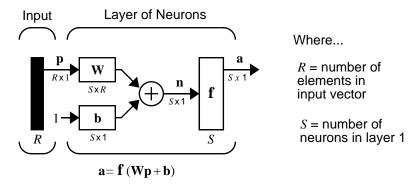
You can create a single (composite) layer of neurons having different transfer functions simply by putting two of the networks shown earlier in parallel. Both networks would have the same inputs, and each network would create some of the outputs.

The input vector elements enter the network through the weight matrix W.

$$\mathbf{W} = \begin{bmatrix} w_{1,1} & w_{1,2} & \dots & w_{1,R} \\ w_{2,1} & w_{2,2} & \dots & w_{2,R} \\ \\ w_{S,1} & w_{S,2} & \dots & w_{S,R} \end{bmatrix}$$

Note that the row indices on the elements of matrix **W** indicate the destination neuron of the weight, and the column indices indicate which source is the input for that weight. Thus, the indices in $w_{1,2}$ say that the strength of the signal *from* the second input element *to* the first (and only) neuron is $w_{1,2}$.

The S neuron R input one-layer network also can be drawn in abbreviated notation.

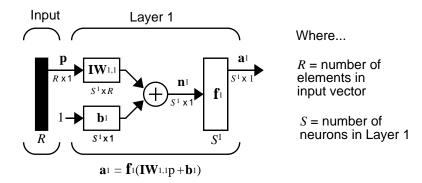


Here \mathbf{p} is an *R* length input vector, \mathbf{W} is an *SxR* matrix, and \mathbf{a} and \mathbf{b} are *S* length vectors. As defined previously, the neuron layer includes the weight matrix, the multiplication operations, the bias vector \mathbf{b} , the summer, and the transfer function boxes.

Inputs and Layers

To describe networks having multiple layers, the notation must be extended. Specifically, it needs to make a distinction between weight matrices that are connected to inputs and weight matrices that are connected between layers. It also needs to identify the source and destination for the weight matrices.

We will call weight matrices connected to inputs *input weights;* we will call weight matrices coming from layer outputs *layer weights.* Further, superscripts are used to identify the source (second index) and the destination (first index) for the various weights and other elements of the network. To illustrate, the one-layer multiple input network shown earlier is redrawn in abbreviated form below.

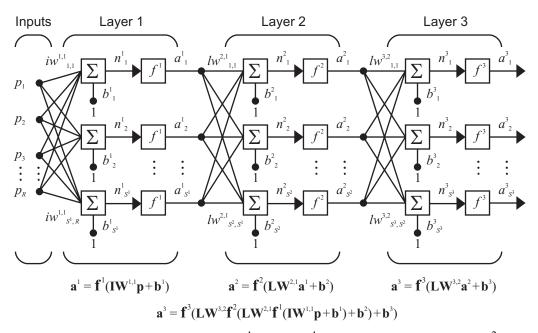


As you can see, the weight matrix connected to the input vector \mathbf{p} is labeled as an input weight matrix $(\mathbf{IW}^{1,1})$ having a source 1 (second index) and a destination 1 (first index). Elements of layer 1, such as its bias, net input, and output have a superscript 1 to say that they are associated with the first layer.

"Multiple Layers of Neurons" uses layer weight (LW) matrices as well as input weight (IW) matrices.

Multiple Layers of Neurons

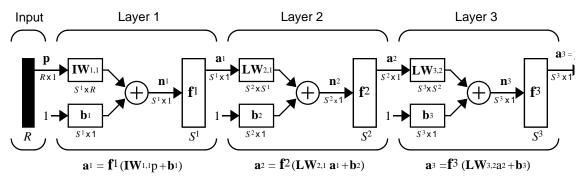
A network can have several layers. Each layer has a weight matrix \mathbf{W} , a bias vector \mathbf{b} , and an output vector \mathbf{a} . To distinguish between the weight matrices, output vectors, etc., for each of these layers in the figures, the number of the layer is appended as a superscript to the variable of interest. You can see the use of this layer notation in the three-layer network shown below, and in the equations at the bottom of the figure.



The network shown above has R^1 inputs, S^1 neurons in the first layer, S^2 neurons in the second layer, etc. It is common for different layers to have different numbers of neurons. A constant input 1 is fed to the bias for each neuron.

Note that the outputs of each intermediate layer are the inputs to the following layer. Thus layer 2 can be analyzed as a one-layer network with S^1 inputs, S^2 neurons, and an $S^2 \mathbf{x} S^1$ weight matrix W^2 . The input to layer 2 is \mathbf{a}^1 ; the output is \mathbf{a}^2 . Now that all the vectors and matrices of layer 2 have been identified, it can be treated as a single-layer network on its own. This approach can be taken with any layer of the network.

The layers of a multilayer network play different roles. A layer that produces the network output is called an *output layer*. All other layers are called *hidden layers*. The three-layer network shown earlier has one output layer (layer 3) and two hidden layers (layer 1 and layer 2). Some authors refer to the inputs as a fourth layer. This toolbox does not use that designation.



The same three-layer network can also be drawn using abbreviated notation.

 $a_3 = f^3 (LW_{3,2} f^2 (LW_{2,1} f^1 (IW_{1,1} p + b_1) + b_2) + b_3 = y$

Multiple-layer networks are quite powerful. For instance, a network of two layers, where the first layer is sigmoid and the second layer is linear, can be trained to approximate any function (with a finite number of discontinuities) arbitrarily well. This kind of two-layer network is used extensively in Chapter 5, "Backpropagation."

Here it is assumed that the output of the third layer, \mathbf{a}^3 , is the network output of interest, and this output is labeled as **y**. This notation is used to specify the output of multilayer networks.

Input and Output Processing Functions

Network inputs might have associated processing functions. Processing functions transform user input data to a form that is easier or more efficient for a network.

For instance, mapminmax transforms input data so that all values fall into the interval [-1, 1]. This can speed up learning for many networks. removeconstantrows removes the values for input elements that always have the same value because these input elements are not providing any useful information to the network. The third common processing function is fixunknowns, which recodes unknown data (represented in the user's data with NaN values) into a numerical form for the network. fixunknowns preserves information about which values are known and which are unknown.

Similarly, network outputs can also have associated processing functions. Output processing functions are used to transform user-provided target vectors for network use. Then, network outputs are reverse-processed using the same functions to produce output data with the same characteristics as the original user-rovided targets.

Both mapminmax and removeconstantrows are often associated with network outputs. However, fixunknowns is not. Unknown values in targets (represented by NaN values) do not need to altered for network use.

Processing functions are described in more detail in "Preprocessing and Postprocessing" in Chapter 5.

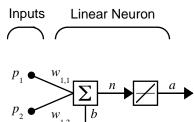
Data Structures

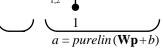
This section discusses how the format of input data structures affects the simulation of networks. It starts with static networks, and then continues with dynamic networks.

There are two basic types of input vectors: those that occur *concurrently* (at the same time, or in no particular time sequence), and those that occur *sequentially* in time. For concurrent vectors, the order is not important, and if there were a number of networks running in parallel, you could present one input vector to each of the networks. For sequential vectors, the order in which the vectors appear is important.

Simulation with Concurrent Inputs in a Static Network

The simplest situation for simulating a network occurs when the network to be simulated is static (has no feedback or delays). In this case, you need not be concerned about whether or not the input vectors occur in a particular time sequence, so you can treat the inputs as concurrent. In addition, the problem is made even simpler by assuming that the network has only one input vector. Use the following network as an example.





Suppose that the network simulation data set consists of Q = 4 concurrent vectors:

$$\mathbf{p}_1 = \begin{bmatrix} 1 \\ 2 \end{bmatrix}, \quad \mathbf{p}_2 = \begin{bmatrix} 2 \\ 1 \end{bmatrix}, \quad \mathbf{p}_3 = \begin{bmatrix} 2 \\ 3 \end{bmatrix}, \quad \mathbf{p}_4 = \begin{bmatrix} 3 \\ 1 \end{bmatrix}$$

Concurrent vectors are presented to the network as a single matrix:

P = [1 2 2 3; 2 1 3 1];

Suppose that this network typically outputs -100, 50 and 100. This is arbitrary for this example. If you were solving a real problem, you would have actual values.

T = [-100 50 100];

To set up this feedforward network, use the following command:

net = newlin(P,T);

For simplicity assign the weight matrix and bias to be

 $\mathbf{W} = \begin{bmatrix} 1 & 2 \end{bmatrix} \text{ and } b = \begin{bmatrix} 0 \end{bmatrix}$

The commands for these assignments are

net.IW{1,1} = [1 2]; net.b{1} = 0;

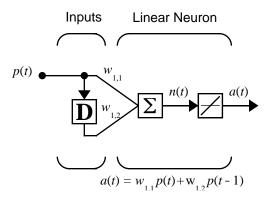
You can now simulate the network:

A = sim(net,P) A = 5 4 8 5

A single matrix of concurrent vectors is presented to the network, and the network produces a single matrix of concurrent vectors as output. The result would be the same if there were four networks operating in parallel and each network received one of the input vectors and produced one of the outputs. The ordering of the input vectors is not important, because they do not interact with each other.

Simulation with Sequential Inputs in a Dynamic Network

When a network contains delays, the input to the network would normally be a sequence of input vectors that occur in a certain time order. To illustrate this case, here is a simple network that contains one delay.



Suppose that the input sequence is

$$\mathbf{p1} = \begin{bmatrix} 1 \end{bmatrix}, \ \mathbf{p2} = \begin{bmatrix} 2 \end{bmatrix}, \ \mathbf{p3} = \begin{bmatrix} 3 \end{bmatrix}, \ \mathbf{p4} = \begin{bmatrix} 4 \end{bmatrix}$$

Sequential inputs are presented to the network as elements of a cell array:

 $P = \{1 \ 2 \ 3 \ 4\};$

Suppose you know that the typical output values include 10, 3 and -7. These values are arbitrary for this example; if you were solving a real problem, you would have real output values.

 $T = \{10, 3, 7\};$

The following commands create this network:

```
net = newlin(P,T,[0 1]);
net.biasConnect = 0;
```

Assign the weight matrix to be

$$\mathbf{W} = \begin{bmatrix} 1 & 2 \end{bmatrix}$$

The command is

net.IW{1,1} = [1 2];

You can now simulate the network:

A = sim(net, P)

```
A =
[1] [4] [7] [10]
```

You input a cell array containing a sequence of inputs, and the network produces a cell array containing a sequence of outputs. The order of the inputs is important when they are presented as a sequence. In this case, the current output is obtained by multiplying the current input by 1 and the preceding input by 2 and summing the result. If you were to change the order of the inputs, the numbers obtained in the output would change.

Simulation with Concurrent Inputs in a Dynamic Network

If you were to apply the same inputs as a set of concurrent inputs instead of a sequence of inputs, you would obtain a completely different response. (However, it is not clear why you would want to do this with a dynamic network.) It would be as if each input were applied concurrently to a separate parallel network. For the previous example, "Simulation with Sequential Inputs in a Dynamic Network" on page 2-15, if you use a concurrent set of inputs you have

$$\mathbf{p}_1 = \begin{bmatrix} 1 \end{bmatrix}, \quad \mathbf{p}_2 = \begin{bmatrix} 2 \end{bmatrix}, \quad \mathbf{p}_3 = \begin{bmatrix} 3 \end{bmatrix}, \quad \mathbf{p}_4 = \begin{bmatrix} 4 \end{bmatrix}$$

which can be created with the following code:

 $P = [1 \ 2 \ 3 \ 4];$

When you simulate with concurrent inputs, you obtain

A = sim(net,P) A = 1 2 3 4

The result is the same as if you had concurrently applied each one of the inputs to a separate network and computed one output. Note that because you did not assign any initial conditions to the network delays, they were assumed to be 0. For this case the output is simply 1 times the input, because the weight that multiplies the current input is 1.

In certain special cases, you might want to simulate the network response to several different sequences at the same time. In this case, you would want to present the network with a concurrent set of sequences. For example, suppose you wanted to present the following two sequences to the network:

$$\mathbf{p}_1(1) = \begin{bmatrix} 1 \end{bmatrix}, \ \mathbf{p}_1(2) = \begin{bmatrix} 2 \end{bmatrix}, \ \mathbf{p}_1(3) = \begin{bmatrix} 3 \end{bmatrix}, \ \mathbf{p}_1(4) = \begin{bmatrix} 4 \end{bmatrix}$$
$$\mathbf{p}_2(1) = \begin{bmatrix} 4 \end{bmatrix}, \ \mathbf{p}_2(2) = \begin{bmatrix} 3 \end{bmatrix}, \ \mathbf{p}_2(3) = \begin{bmatrix} 2 \end{bmatrix}, \ \mathbf{p}_2(4) = \begin{bmatrix} 1 \end{bmatrix}$$

The input P should be a cell array, where each element of the array contains the two elements of the two sequences that occur at the same time:

 $P = \{ [1 \ 4] \ [2 \ 3] \ [3 \ 2] \ [4 \ 1] \};$

You can now simulate the network:

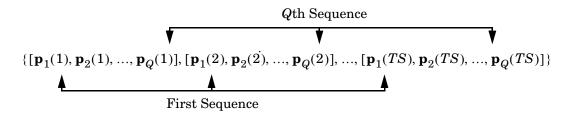
A = sim(net, P);

The resulting network output would be

 $A = \{ [1 \ 4] \ [4 \ 11] \ [7 \ 8] \ [10 \ 5] \}$

As you can see, the first column of each matrix makes up the output sequence produced by the first input sequence, which was the one used in an earlier example. The second column of each matrix makes up the output sequence produced by the second input sequence. There is no interaction between the two concurrent sequences. It is as if they were each applied to separate networks running in parallel.

The following diagram shows the general format for the input P to the sim function when there are Q concurrent sequences of TS time steps. It covers all cases where there is a single input vector. Each element of the cell array is a matrix of concurrent vectors that correspond to the same point in time for each sequence. If there are multiple input vectors, there will be multiple rows of matrices in the cell array.



In this section, you apply sequential and concurrent inputs to dynamic networks. In "Simulation with Concurrent Inputs in a Static Network" on page 2-14, you applied concurrent inputs to static networks. It is also possible to apply sequential inputs to static networks. It does not change the simulated response of the network, but it can affect the way in which the network is trained. This will become clear in "Training Styles" on page 2-20.

Training Styles

This section describes two different styles of training. In *incremental* training the weights and biases of the network are updated each time an input is presented to the network. In *batch* training the weights and biases are only updated after all the inputs are presented.

Incremental Training (of Adaptive and Other Networks)

Incremental training can be applied to both static and dynamic networks, although it is more commonly used with dynamic networks, such as adaptive filters. This section demonstrates how incremental training is performed on both static and dynamic networks.

Incremental Training with Static Networks

Consider again the static network used for the first example. You want to train it incrementally, so that the weights and biases are updated after each input is presented. In this case you use the function adapt, and the inputs and targets are presented as sequences.

Suppose you want to train the network to create the linear function:

 $t = 2p_1 + p_2$

Then for the previous inputs,

$$\mathbf{p}_1 = \begin{bmatrix} 1 \\ 2 \end{bmatrix}, \ \mathbf{p}_2 = \begin{bmatrix} 2 \\ 1 \end{bmatrix}, \ \mathbf{p}_3 = \begin{bmatrix} 2 \\ 3 \end{bmatrix}, \ \mathbf{p}_4 = \begin{bmatrix} 3 \\ 1 \end{bmatrix}$$

the targets would be

$$\mathbf{t}_1 = \begin{bmatrix} 4 \end{bmatrix}, \ \mathbf{t}_2 = \begin{bmatrix} 5 \end{bmatrix}, \ \mathbf{t}_3 = \begin{bmatrix} 7 \end{bmatrix}, \ \mathbf{t}_4 = \begin{bmatrix} 7 \end{bmatrix}$$

For incremental training, you present the inputs and targets as sequences:

First, set up the network with zero initial weights and biases. Also, set the initial learning rate to zero to show the effect of incremental training.

```
net = newlin(P,T,0,0);
net.IW{1,1} = [0 0];
net.b{1} = 0;
```

Recall from "Simulation with Concurrent Inputs in a Static Network" on page 2-14 that, for a static network, the simulation of the network produces the same outputs whether the inputs are presented as a matrix of concurrent vectors or as a cell array of sequential vectors. However, this is not true when training the network. When you use the adapt function, if the inputs are presented as a cell array of sequential vectors, then the weights are updated as each input is presented (incremental mode). As shown in the next section, if the inputs are presented as a matrix of concurrent vectors, then the weights are updated only after all inputs are presented (batch mode).

You are now ready to train the network incrementally.

[net,a,e,pf] = adapt(net,P,T);

The network outputs remain zero, because the learning rate is zero, and the weights are not updated. The errors are equal to the targets:

а	=	[0]	[0]	[0]	[0]
е	=	[4]	[5]	[7]	[7]

If you now set the learning rate to 0.1 you can see how the network is adjusted as each input is presented:

```
net.inputWeights{1,1}.learnParam.lr=0.1;
net.biases{1,1}.learnParam.lr=0.1;
[net,a,e,pf] = adapt(net,P,T);
a = [0] [2] [6] [5.8]
e = [4] [3] [1] [1.2]
```

The first output is the same as it was with zero learning rate, because no update is made until the first input is presented. The second output is different, because the weights have been updated. The weights continue to be modified as each error is computed. If the network is capable and the learning rate is set correctly, the error is eventually driven to zero.

Incremental Training with Dynamic Networks

You can also train dynamic networks incrementally. In fact, this would be the most common situation.

Here are the initial input \mathtt{Pi} and the inputs \mathtt{P} and targets \mathtt{T} as elements of cell arrays.

Pi = {1}; P = {2 3 4}; T = {3 5 7};

Create a linear network with one delay at the input, as used in a previous example. Initialize the weights to zero and set the learning rate to 0.1.

```
net = newlin(P,T,[0 1],0.1);
net.IW{1,1} = [0 0];
net.biasConnect = 0;
```

You want to train the network to create the current output by summing the current and the previous inputs. This is the same input sequence you used in the previous example (using sim) with the exception that you assign the first term in the sequence as the initial condition for the delay. You can now sequentially train the network using adapt.

```
[net,a,e,pf] = adapt(net,P,T,Pi);
a = [0] [2.4] [7.98]
e = [3] [2.6] [-0.98]
```

The first output is zero, because the weights have not yet been updated. The weights change at each subsequent time step.

Batch Training

Batch training, in which weights and biases are only updated after all the inputs and targets are presented, can be applied to both static and dynamic networks. Both types of networks are discussed in this section.

Batch Training with Static Networks

Batch training can be done using either adapt or train, although train is generally the best option, because it typically has access to more efficient training algorithms. Incremental training can only be done with adapt; train can only perform batch training. For batch training of a static network with adapt, the input vectors must be placed in one matrix of concurrent vectors.

```
P = [1 2 2 3; 2 1 3 1];
T = [4 5 7 7];
```

Begin with the static network used in previous examples. The learning rate is set to 0.1.

```
net = newlin(P,T,0,0.1);
net.IW{1,1} = [0 0];
net.b{1} = 0;
```

When you call adapt, it invokes trains (the default adaptation function for the linear network) and learnwh (the default learning function for the weights and biases). trains uses Widrow-Hoff learning.

```
[net,a,e,pf] = adapt(net,P,T);
a = 0 0 0 0
e = 4 5 7 7
```

Note that the outputs of the network are all zero, because the weights are not updated until all the training set has been presented. If you display the weights, you find

This is different from the result after one pass of adapt with incremental updating.

Now perform the same batch training using train. Because the Widrow-Hoff rule can be used in incremental or batch mode, it can be invoked by adapt or train. (There are several algorithms that can only be used in batch mode (e.g., Levenberg-Marquardt), so these algorithms can only be invoked by train.)

For this case, the input vectors can be in a matrix of concurrent vectors or in a cell array of sequential vectors. Because the network is static and because train always operates in batch mode, train converts any cell array of sequential vectors to a matrix of concurrent vectors. Concurrent mode

operation is used whenever possible because it has a more efficient MATLAB implementation.

```
P = [1 2 2 3; 2 1 3 1];
T = [4 5 7 7];
```

The network is set up in the same way.

```
net = newlin(P,T,0,0.1);
net.IW{1,1} = [0 0];
net.b{1} = 0;
```

Now you are ready to train the network. Train it for only one epoch, because you used only one pass of adapt. The default training function for the linear network is trainb, and the default learning function for the weights and biases is learnwh, so you should get the same results obtained using adapt in the previous example, where the default adaptation function was trains.

```
net.inputWeights{1,1}.learnParam.lr = 0.1;
net.biases{1}.learnParam.lr = 0.1;
net.trainParam.epochs = 1;
net = train(net,P,T);
```

If you display the weights after one epoch of training, you find

```
»net.IW{1,1}
ans = 4.9000 4.1000
»net.b{1}
ans =
2.3000
```

This is the same result as the batch mode training in adapt. With static networks, the adapt function can implement incremental or batch training, depending on the format of the input data. If the data is presented as a matrix of concurrent vectors, batch training occurs. If the data is presented as a sequence, incremental training occurs. This is not true for train, which always performs batch training, regardless of the format of the input.

Batch Training with Dynamic Networks

Training static networks is relatively straightforward. If you use train the network is trained in batch mode and the inputs are converted to concurrent vectors (columns of a matrix), even if they are originally passed as a sequence (elements of a cell array). If you use adapt, the format of the input determines

the method of training. If the inputs are passed as a sequence, then the network is trained in incremental mode. If the inputs are passed as concurrent vectors, then batch mode training is used.

With dynamic networks, batch mode training is typically done with train only, especially if only one training sequence exists. To illustrate this, consider again the linear network with a delay. Use a learning rate of 0.02 for the training. (When using a gradient descent algorithm, you typically use a smaller learning rate for batch mode training than incremental training, because all the individual gradients are summed before determining the step change to the weights.)

```
Pi = {1};
P = {2 3 4};
T = {3 5 6};
net = newlin(P,T,[0 1],0.02);
net.IW{1,1} = [0 0];
net.biasConnect = 0;
net.trainParam.epochs = 1;
```

You want to train the network with the same sequence used for the incremental training earlier, but this time you want to update the weights only after all the inputs are applied (batch mode). The network is simulated in sequential mode, because the input is a sequence, but the weights are updated in batch mode.

```
net = train(net,P,T,Pi);
```

The weights after one epoch of training are

```
»net.IW{1,1}
ans = 0.9000 0.6200
```

These are different weights than you would obtain using incremental training, where the weights would be updated three times during one pass through the training set. For batch training the weights are only updated once in each epoch.

Training Tip

The show parameter allows you to set the number of epochs between feedback during training. For instance, this code gives you training status information every 35 epochs when the network is later trained with train.

net.trainParam.show= 35;

Sometimes it is convenient to disable all training displays. That is done by setting show to NaN.

net.trainParam.show = NaN;

3

Perceptrons

Introduction (p. 3-2)	Introduces the chapter, and provides information on additional resources
Neuron Model (p. 3-3)	Provides a model of a perceptron neuron
Perceptron Architecture (p. 3-5)	Graphically displays perceptron architecture
Creating a Perceptron (newp) (p. 3-6)	Describes how to create a perceptron in Neural Network Toolbox
Learning Rules (p. 3-13)	Introduces network learning rules
Perceptron Learning Rule (learnp) (p. 3-14)	Discusses the perceptron learning rule learnp
Training (train) (p. 3-17)	Discusses the training function train
Limitations and Cautions (p. 3-22)	Describes the limitations of perceptron networks
Graphical User Interface (p. 3-24)	Discusses the Network/Data Manager GUI

Introduction

This chapter has a number of objectives. First it introduces you to learning rules, methods of deriving the next changes that might be made in a network, and training, a procedure whereby a network is actually adjusted to do a particular job. Along the way are described a toolbox function to create a simple perceptron network and functions to initialize and simulate such networks. The perceptron is used as a vehicle for tying these concepts together.

Rosenblatt [Rose61] created many variations of the perceptron. One of the simplest was a single-layer network whose weights and biases could be trained to produce a correct target vector when presented with the corresponding input vector. The training technique used is called the perceptron learning rule. The perceptron generated great interest due to its ability to generalize from its training vectors and learn from initially randomly distributed connections. Perceptrons are especially suited for simple problems in pattern classification. They are fast and reliable networks for the problems they can solve. In addition, an understanding of the operations of the perceptron provides a good basis for understanding more complex networks.

This chapter defines what is meant by a learning rule, explains the perceptron network and its learning rule, and tells you how to initialize and simulate perceptron networks.

The discussion of perceptrons in this chapter is necessarily brief. For a more thorough discussion, see Chapter 4, "Perceptron Learning Rule," of [HDB1996], which discusses the use of multiple layers of perceptrons to solve more difficult problems beyond the capability of one layer.

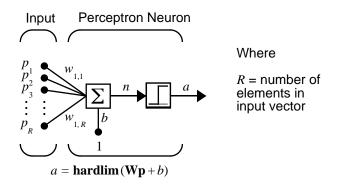
You might also want to refer to the original book on the perceptron, Rosenblatt, F., *Principles of Neurodynamics*, Washington D.C., Spartan Press, 1961 [Rose61].

Important Perceptron Functions

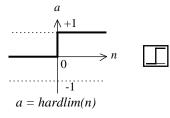
You can create perceptron networks with the function newp. These networks can be initialized, simulated, and trained with init, sim, and train. "Neuron Model" on page 3-3 describes how perceptrons work and introduces these functions.

Neuron Model

A perceptron neuron, which uses the hard-limit transfer function hardlim, is shown below.



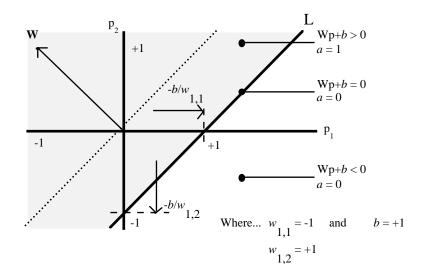
Each external input is weighted with an appropriate weight w_{1j} , and the sum of the weighted inputs is sent to the hard-limit transfer function, which also has an input of 1 transmitted to it through the bias. The hard-limit transfer function, which returns a 0 or a 1, is shown below.



Hard-Limit Transfer Function

The perceptron neuron produces a 1 if the net input into the transfer function is equal to or greater than 0; otherwise it produces a 0.

The hard-limit transfer function gives a perceptron the ability to classify input vectors by dividing the input space into two regions. Specifically, outputs will be 0 if the net input *n* is less than 0, or 1 if the net input *n* is 0 or greater. The input space of a two-input hard limit neuron with the weights $w_{1,1} = -1$, $w_{1,2} = 1$ and a bias b = 1 is shown below.



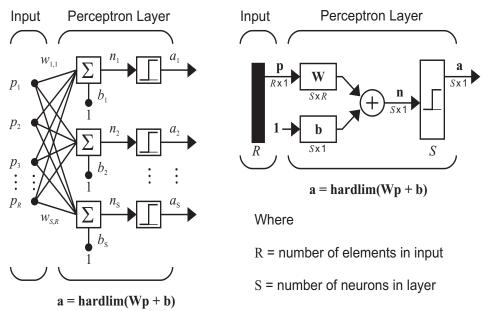
Two classification regions are formed by the *decision boundary* line L at $\mathbf{W}\mathbf{p} + b = 0$. This line is perpendicular to the weight matrix \mathbf{W} and shifted according to the bias *b*. Input vectors above and to the left of the line L will result in a net input greater than 0 and, therefore, cause the hard-limit neuron to output a 1. Input vectors below and to the right of the line L cause the neuron to output 0. You can pick weight and bias values to orient and move the dividing line so as to classify the input space as desired.

Hard-limit neurons without a bias will always have a classification line going through the origin. Adding a bias allows the neuron to solve problems where the two sets of input vectors are not located on different sides of the origin. The bias allows the decision boundary to be shifted away from the origin, as shown in the plot above.

You might want to run the demonstration program nnd4db. With it you can move a decision boundary around, pick new inputs to classify, and see how the repeated application of the learning rule yields a network that does classify the input vectors properly.

Perceptron Architecture

The perceptron network consists of a single layer of S perceptron neurons connected to R inputs through a set of weights $w_{i,j}$, as shown below in two forms. As before, the network indices i and j indicate that $w_{i,j}$ is the strength of the connection from the jth input to the ith neuron.



The perceptron learning rule described shortly is capable of training only a single layer. Thus only one-layer networks are considered here. This restriction places limitations on the computation a perceptron can perform. The types of problems that perceptrons are capable of solving are discussed in "Limitations and Cautions" on page 3-22.

Creating a Perceptron (newp)

A perceptron can be created with the function newp,

```
net = newp(P,T)
```

where input arguments are as follows:

- P is an R-by-Q matrix of Q input vectors of R elements each.
- T is an S-by-Q matrix of Q target vectors of S elements each.

Commonly the hardlim function is used in perceptrons, so it is the default.

The code below creates a perceptron network with a single one-element input vector with the values 0 and 2, and one neuron with outputs that can be either 0 or 1.

P = [0 2]; T = [0 1]; net = newp(P,T);

You can see what network has been created by executing the following code:

inputweights = net.inputweights{1,1}

which yields

```
inputweights =
        delays: 0
        initFcn: 'initzero'
        learn: 1
        learnFcn: 'learnp'
        learnParam: []
            size: [1 1]
        userdata: [1x1 struct]
        weightFcn: 'dotprod'
        weightParam: [1x1 struct]
```

The default learning function is learnp, which is discussed in "Perceptron Learning Rule (learnp)" on page 3-14. The net input to the hardlim transfer function is dotprod, which generates the product of the input vector and weight matrix and adds the bias to compute the net input. The default initialization function initzero is used to set the initial values of the weights to zero.

You can see that the default initialization for the bias is also 0.

Simulation (sim)

This section shows how sim works using a simple problem.

Suppose that you take a perceptron with a single two-element input vector, such as discussed in the decision boundary figure on page 3-4. This perceptron outputs the values 0 and 1.

Define the network using the following commands:

P = [-2 2;-2 2]; T = [0 1]; net = newp(P,[0 1]);

The network includes zero weights and biases. If you want weights and biases with values other than zero, you have to create them.

Set the two weights and the one bias to -1, 1, and 1, as they were in the decision boundary figure using the following commands:

```
net.IW{1,1}= [-1 1];
net.b{1} = [1];
```

To make sure that these parameters were set correctly, check them with

Now see if the network responds to two signals, one on each side of the perceptron boundary.

```
p1 = [1;1];
a1 = sim(net,p1)
a1 =
1
```

and for

```
p2 = [1;-1];
a2 = sim(net,p2)
a2 =
0
```

Sure enough, the perceptron classified the two inputs correctly.

You could present the two inputs in a sequence and get the outputs in a sequence as well.

```
p3 = {[1;1] [1;-1]};
a3 = sim(net,p3)
a3 =
    [1] [0]
```

Initialization (init)

You can use the function init to reset the network weights and biases to their original values. Suppose, for instance, that you start with the network

net = newp([-2 2;-2 2],[0 1]);

Now check the weights using the following command:

```
wts = net.IW\{1,1\}
```

which gives, as expected,

wts =

0 0

In the same way, you can verify that the bias is 0 with

bias = net.b{1}
which gives
bias =
0

Now set the weights to the values 3 and 4 and the bias to the value 5 with

```
net.IW{1,1} = [3,4];
net.b{1} = 5;
```

Recheck the weights and bias as shown above to verify that the change has been made. Sure enough,

```
wts =
3 4
bias =
5
```

Now use init to reset the weights and bias to their original values.

```
net = init(net);
```

You can check as shown above to verify that.

```
wts =
0 0
bias =
0
```

You can change the way that a perceptron is initialized with init. For instance, you can redefine the network input weights and bias initFcns as rands, and then apply init as shown below.

```
net.inputweights{1,1}.initFcn = 'rands';
net.biases{1}.initFcn = 'rands';
net = init(net);
```

Now check the weights and bias.

```
wts =
-0.2371 -0.8976
biases =
0.0775
```

You can see that the weights and bias are assigned random numbers.

Learning Rules

A *learning rule* is defined as a procedure for modifying the weights and biases of a network. (This procedure can also be referred to as a training algorithm.) The learning rule is applied to train the network to perform some particular task. Learning rules in this toolbox fall into two broad categories: supervised learning, and unsupervised learning.

In *supervised learning*, the learning rule is provided with a set of examples (the *training set*) of proper network behavior

 $\{\mathbf{p}_1, \mathbf{t}_1\}, \{\mathbf{p}_2, \mathbf{t}_2\}, ..., \{\mathbf{p}_Q, \mathbf{t}_Q\}$

where \mathbf{p}_q is an input to the network, and \mathbf{t}_q is the corresponding correct (*target*) output. As the inputs are applied to the network, the network outputs are compared to the targets. The learning rule is then used to adjust the weights and biases of the network in order to move the network outputs closer to the targets. The perceptron learning rule falls in this supervised learning category.

In *unsupervised learning*, the weights and biases are modified in response to network inputs only. There are no target outputs available. Most of these algorithms perform clustering operations. They categorize the input patterns into a finite number of classes. This is especially useful in such applications as vector quantization.

Perceptron Learning Rule (learnp)

Perceptrons are trained on examples of desired behavior. The desired behavior can be summarized by a set of input, output pairs

 $\boldsymbol{p}_1\boldsymbol{t}_1, \boldsymbol{p}_2\boldsymbol{t}_1, ..., \, \boldsymbol{p}_Q\boldsymbol{t}_Q$

where **p** is an input to the network and **t** is the corresponding correct (target) output. The objective is to reduce the error **e**, which is the difference $\mathbf{t} - \mathbf{a}$ between the neuron response **a** and the target vector **t**. The perceptron learning rule learnp calculates desired changes to the perceptron's weights and biases, given an input vector **p** and the associated error **e**. The target vector **t** must contain values of either 0 or 1, because perceptrons (with hardlim transfer functions) can only output these values.

Each time learnp is executed, the perceptron has a better chance of producing the correct outputs. The perceptron rule is proven to converge on a solution in a finite number of iterations if a solution exists.

If a bias is not used, learnp works to find a solution by altering only the weight vector \mathbf{w} to point toward input vectors to be classified as 1 and away from vectors to be classified as 0. This results in a decision boundary that is perpendicular to \mathbf{w} and that properly classifies the input vectors.

There are three conditions that can occur for a single neuron once an input vector \mathbf{p} is presented and the network's response \mathbf{a} is calculated:

CASE 1. If an input vector is presented and the output of the neuron is correct $(\mathbf{a} = \mathbf{t} \text{ and } \mathbf{e} = \mathbf{t} - \mathbf{a} = 0)$, then the weight vector \mathbf{w} is not altered.

CASE 2. If the neuron output is 0 and should have been 1 ($\mathbf{a} = 0$ and $\mathbf{t} = 1$, and $\mathbf{e} = \mathbf{t} - \mathbf{a} = 1$), the input vector \mathbf{p} is added to the weight vector \mathbf{w} . This makes the weight vector point closer to the input vector, increasing the chance that the input vector will be classified as a 1 in the future.

CASE 3. If the neuron output is 1 and should have been 0 ($\mathbf{a} = 1$ and $\mathbf{t} = 0$, and $\mathbf{e} = \mathbf{t} - \mathbf{a} = -1$), the input vector \mathbf{p} is subtracted from the weight vector \mathbf{w} . This makes the weight vector point farther away from the input vector, increasing the chance that the input vector will be classified as a 0 in the future.

The perceptron learning rule can be written more succinctly in terms of the error $\mathbf{e} = \mathbf{t} - \mathbf{a}$ and the change to be made to the weight vector $\Delta \mathbf{w}$:

CASE 1. If $\mathbf{e} = 0$, then make a change $\Delta \mathbf{w}$ equal to 0.

CASE 2. If $\mathbf{e} = 1$, then make a change $\Delta \mathbf{w}$ equal to \mathbf{p}^{T} .

CASE 3. If e = -1, then make a change Δw equal to $-p^{T}$.

All three cases can then be written with a single expression:

 $\Delta \mathbf{w} = (t - a)\mathbf{p}^{\mathrm{T}} = e\mathbf{p}^{\mathrm{T}}$

You can get the expression for changes in a neuron's bias by noting that the bias is simply a weight that always has an input of 1:

 $\Delta b = (t-a)(1) = e$

For the case of a layer of neurons you have

$$\Delta \mathbf{W} = (\mathbf{t} - \mathbf{a})(\mathbf{p})^{\mathrm{T}} = \mathbf{e}(\mathbf{p})^{\mathrm{T}}$$

and

 $\Delta \mathbf{b} = (\mathbf{t} - \mathbf{a}) = \mathbf{e}$

The perceptron learning rule can be summarized as follows:

$$\mathbf{W}^{new} = \mathbf{W}^{old} + \mathbf{ep}^T$$

and

$$\mathbf{b}^{new} = \mathbf{b}^{old} + \mathbf{e}$$

where $\mathbf{e} = \mathbf{t} - \mathbf{a}$.

Now try a simple example. Start with a single neuron having an input vector with just two elements. Here are input vectors with the values -2 and 2, and outputs with values 0 and 1.

net = newp([-2 2;-2 2],[0 1]);

To simplify matters, set the bias equal to 0 and the weights to 1 and -0.8.

net.b{1} = [0];

w = [1 -0.8]; net.IW{1,1} = w;

The input target pair is given by

p = [1; 2]; t = [1];

You can compute the output and error with

a = sim(net,p) a = 0 e = t-a e = 1

and use the function learnp to find the change in the weights.

The new weights, then, are obtained as

w = w + dww =2.0000 1.2000

The process of finding new weights (and biases) can be repeated until there are no errors. Recall that the perceptron learning rule is guaranteed to converge in a finite number of steps for all problems that can be solved by a perceptron. These include all classification problems that are linearly separable. The objects to be classified in such cases can be separated by a single line.

You might want to try demo nnd4pr. It allows you to pick new input vectors and apply the learning rule to classify them.

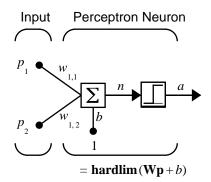
Training (train)

If sim and learnp are used repeatedly to present inputs to a perceptron, and to change the perceptron weights and biases according to the error, the perceptron will eventually find weight and bias values that solve the problem, given that the perceptron *can* solve it. Each traversal through all the training input and target vectors is called a *pass*.

The function train carries out such a loop of calculation. In each pass the function train proceeds through the specified sequence of inputs, calculating the output, error, and network adjustment for each input vector in the sequence as the inputs are presented.

Note that train does not guarantee that the resulting network does its job. You must check the new values of **W** and **b** by computing the network output for each input vector to see if all targets are reached. If a network does not perform successfully you can train it further by calling train again with the new weights and biases for more training passes, or you can analyze the problem to see if it is a suitable problem for the perceptron. Problems that cannot be solved by the perceptron network are discussed in "Limitations and Cautions" on page 3-22.

To illustrate the training procedure, work through a simple problem. Consider a one-neuron perceptron with a single vector input having two elements:



This network, and the problem you are about to consider, are simple enough that you can follow through what is done with hand calculations if you want. The problem discussed below follows that found in [HDB1996].

Suppose you have the following classification problem and would like to solve it with a single vector input, two-element perceptron network.

$$\begin{bmatrix} \mathbf{p}_1 = \begin{bmatrix} 2\\ 2 \end{bmatrix}, t_1 = 0 \end{bmatrix} \left\{ \mathbf{p}_2 = \begin{bmatrix} 1\\ -2 \end{bmatrix}, t_2 = 1 \right\} \left\{ \mathbf{p}_3 = \begin{bmatrix} -2\\ 2 \end{bmatrix}, t_3 = 0 \right\} \left\{ \mathbf{p}_4 = \begin{bmatrix} -1\\ 1 \end{bmatrix}, t_4 = 1 \begin{bmatrix} -2\\ 2 \end{bmatrix}, t_3 = 0 \right\}$$

Use the initial weights and bias. Denote the variables at each step of this calculation by using a number in parentheses after the variable. Thus, above, the initial values are W(0) and b(0).

$$\mathbf{W}(0) = \begin{bmatrix} 0 & 0 \end{bmatrix} \qquad b(0) = 0$$

Start by calculating the perceptron's output *a* for the first input vector \mathbf{p}_1 , using the initial weights and bias.

$$a = hardlim(\mathbf{W}(0)\mathbf{p}_1 + b(0))$$
$$= hardlim\left(\begin{bmatrix} 0 & 0 \end{bmatrix} \begin{bmatrix} 2 \\ 2 \end{bmatrix} + 0 \right) = hardlim(0) = 1$$

The output *a* does not equal the target value t_1 , so use the perceptron rule to find the incremental changes to the weights and biases based on the error.

$$e = t_1 - a = 0 - 1 = -1$$

$$\Delta \mathbf{W} = e \mathbf{p}_1^T = (-1) \begin{bmatrix} 2 & 2 \end{bmatrix} = \begin{bmatrix} -2 & -2 \end{bmatrix}$$

$$\Delta b = e = (-1) = -1$$

You can calculate the new weights and bias using the perceptron update rules.

$$\mathbf{W}^{new} = \mathbf{W}^{old} + \mathbf{ep}^{T} = \begin{bmatrix} 0 & 0 \end{bmatrix} + \begin{bmatrix} -2 & -2 \end{bmatrix} = \begin{bmatrix} -2 & -2 \end{bmatrix} = \mathbf{W}(1)$$
$$b^{new} = b^{old} + e = 0 + (-1) = -1 = b(1)$$

Now present the next input vector, \mathbf{p}_2 . The output is calculated below.

$$a = hardlim(\mathbf{W}(1)\mathbf{p}_2 + b(1))$$

$$= hardlim\left(\begin{bmatrix} -2 & -2 \end{bmatrix} \begin{bmatrix} -2 \\ -2 \end{bmatrix} - 1\right) = hardlim(1) = 1$$

On this occasion, the target is 1, so the error is zero. Thus there are no changes in weights or bias, so $W(2) = W(1) = \begin{bmatrix} -2 & -2 \end{bmatrix}$ and p(2) = p(1) = -1.

You can continue in this fashion, presenting \mathbf{p}_3 next, calculating an output and the error, and making changes in the weights and bias, etc. After making one pass through all of the four inputs, you get the values $\mathbf{W}(4) = \begin{bmatrix} -3 & -1 \end{bmatrix}$ and b(4) = 0. To determine whether a satisfactory solution is obtained, make one pass through all input vectors to see if they all produce the desired target values. This is not true for the fourth input, but the algorithm does converge on the sixth presentation of an input. The final values are

$$\mathbf{W}(6) = \begin{bmatrix} -2 & -3 \end{bmatrix} \text{ and } b(6) = 1$$

This concludes the hand calculation. Now, how can you do this using the train function?

The following code defines a perceptron like that shown in the previous figure, with initial weights and bias values of 0.

```
net = newp([-2 2;-2 2],[0 1]);
```

Consider the application of a single input.

p = [2; 2];

having the target

t = [0];

Set epochs to 1, so that train goes through the input vectors (only one here) just one time.

```
net.trainParam.epochs = 1;
net = train(net,p,t);
```

The new weights and bias are

```
w =
-2 -2
b =
-1
```

Thus, the initial weights and bias are 0, and after training on only the first vector, they have the values [-2 -2] and -1, just as you hand calculated.

Now apply the second input vector \mathbf{p}_2 . The output is 1, as it will be until the weights and bias are changed, but now the target is 1, the error will be 0, and the change will be zero. You could proceed in this way, starting from the previous result and applying a new input vector time after time. But you can do this job automatically with train.

Apply train for one epoch, a single pass through the sequence of all four input vectors. Start with the network definition.

```
net = newp([-2 2;-2 2],[0 1]);
net.trainParam.epochs = 1;
```

The input vectors and targets are

p = [[2;2] [1;-2] [-2;2] [-1;1]]t = [0 1 0 1]

Now train the network with

```
net = train(net,p,t);
```

The new weights and bias are

```
w =
-3 -1
b =
0
```

Note that this is the same result as you got previously by hand. Finally, simulate the trained network for each of the inputs.

```
a = sim(net,p)
a =
0 0 1 1
```

The outputs do not yet equal the targets, so you need to train the network for more than one pass. Try more epochs. This run gives the following results:

```
TRAINC, Epoch 0/20
TRAINC, Epoch 2/20
TRAINC, Performance goal met.
```

Thus, the network was trained by the time the inputs were presented on the third epoch. (As you know from hand calculation, the network converges on the presentation of the sixth input vector. This occurs in the middle of the second epoch, but it takes the third epoch to detect the network convergence.) The final weights and bias are

```
w =
-2 -3
b =
1
```

The simulated output and errors for the various inputs are

a =				
	0	1	0	1
error = a-t				
error =				
	0	0	0	0

You confirm that the training procedure is successful. The network converges and produces the correct target outputs for the four input vectors.

The default training function for networks created with newp is trainc. (You can find this by executing net.trainFcn.) This training function applies the perceptron learning rule in its pure form, in that individual input vectors are applied individually, in sequence, and corrections to the weights and bias are made after each presentation of an input vector. Thus, perceptron training with train will converge in a finite number of steps unless the problem presented cannot be solved with a simple perceptron.

The function train can be used in various ways by other networks as well. Type help train to read more about this basic function.

You might want to try various demonstration programs. For instance, demop1 illustrates classification and training of a simple perceptron.

Limitations and Cautions

Perceptron networks should be trained with adapt, which presents the input vectors to the network one at a time and makes corrections to the network based on the results of each presentation. Use of adapt in this way guarantees that any linearly separable problem is solved in a finite number of training presentations.

As noted in the previous pages, perceptrons can also be trained with the function train, which is discussed in detail in the next chapter. Commonly when train is used for perceptrons, it presents the inputs to the network in batches, and makes corrections to the network based on the sum of all the individual corrections. Unfortunately, there is no proof that such a training algorithm converges for perceptrons. On that account the use of train for perceptrons is not recommended.

Perceptron networks have several limitations. First, the output values of a perceptron can take on only one of two values (0 or 1) because of the hard-limit transfer function. Second, perceptrons can only classify linearly separable sets of vectors. If a straight line or a plane can be drawn to separate the input vectors into their correct categories, the input vectors are linearly separable. If the vectors are not linearly separable, learning will never reach a point where all vectors are classified properly. However, it has been proven that if the vectors are linearly separable, perceptrons trained adaptively will always find a solution in finite time. You might want to try demop6. It shows the difficulty of trying to classify input vectors that are not linearly separable.

It is only fair, however, to point out that networks with more than one perceptron can be used to solve more difficult problems. For instance, suppose that you have a set of four vectors that you would like to classify into distinct groups, and that two lines can be drawn to separate them. A two-neuron network can be found such that its two decision boundaries classify the inputs into four categories. For additional discussion about perceptrons and to examine more complex perceptron problems, see [HDB1996].

Outliers and the Normalized Perceptron Rule

Long training times can be caused by the presence of an *outlier* input vector whose length is much larger or smaller than the other input vectors. Applying the perceptron learning rule involves adding and subtracting input vectors from the current weights and biases in response to error. Thus, an input vector

with large elements can lead to changes in the weights and biases that take a long time for a much smaller input vector to overcome. You might want to try demop4 to see how an outlier affects the training.

By changing the perceptron learning rule slightly, you can make training times insensitive to extremely large or small outlier input vectors.

Here is the original rule for updating weights:

$$\Delta \mathbf{w} = (t - a)\mathbf{p}^{\mathrm{T}} = e\mathbf{p}^{\mathrm{T}}$$

As shown above, the larger an input vector \mathbf{p} , the larger its effect on the weight vector \mathbf{w} . Thus, if an input vector is much larger than other input vectors, the smaller input vectors must be presented many times to have an effect.

The solution is to normalize the rule so that the effect of each input vector on the weights is of the same magnitude:

$$\Delta \mathbf{w} = (t-a)\frac{\mathbf{p}^{\mathrm{T}}}{\|\mathbf{p}\|} = e\frac{\mathbf{p}^{\mathrm{T}}}{\|\mathbf{p}\|}$$

The normalized perceptron rule is implemented with the function learnpn, which is called exactly like learnp. The normalized perceptron rule function learnpn takes slightly more time to execute, but reduces the number of epochs considerably if there are outlier input vectors. You might try demop5 to see how this normalized training rule works.

Graphical User Interface

Introduction to the GUI

The graphical user interface (GUI) is designed to be simple and user friendly. A simple example will get you started.

You bring up a GUI Network/Data Manager window. This window has its own work area, separate from the more familiar command-line workspace. Thus, when using the GUI, you might export the GUI results to the (command-line) workspace. Similarly, you might want to import results from the workspace to the GUI.

Once the Network/Data Manager window is up and running, you can create a network, view it, train it, simulate it, and export the final results to the workspace. Similarly, you can import data from the workspace for use in the GUI.

The following example deals with a perceptron network. It goes through all the steps of creating a network and shows what you might expect to see as you go along.

Create a Perceptron Network (nntool)

Create a perceptron network to perform the AND function in this example. It has an input vector $p= [0 \ 0 \ 1 \ 1; 0 \ 1 \ 0 \ 1]$ and a target vector $t=[0 \ 0 \ 0 \ 1]$. Call the network ANDNet. Once created, the network will be trained. You can then save the network, its output, etc., by exporting it to the workspace.

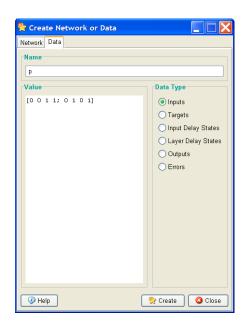
Input and Target

To start, type nntool. The following window appears.

🚸 Network/Data Manager		
∎• Input Data:	Vetworks	• Output Data:
🥝 Target Data:		K Error Data:
⊗ Input Delay States:		States:
🗞 Import 💽 New	Open) 🌢 Export) 🗶	Delete G Close

Click **Help** to get started on a new problem and to see descriptions of the buttons and lists.

First, define the network input, called p, having the value [0 0 1 1;0 1 0 1]. Thus, the network has a two-element input, and four sets of such two-element vectors are presented to it in training. To define this data, click **New**, and a new window, Create Network or Data, appears. Select the **Data** tab. Set the **Name** to p, the **Value** to [0 0 1 1;0 1 0 1], and make sure that **Data Type** is set to **Inputs**.



Click **Create** and then click **OK** to create an input p. The Network/Data Manager window appears, and p shows as an input.

Next create a network target. This time enter the variable name t, specify the value [0 0 0 1], and click **Target** under **Data Type**. Again click **Create** and **OK**. You will see in the resulting Network/Data Manager window that you now have t as a target as well as the previous p as an input.

Create Network

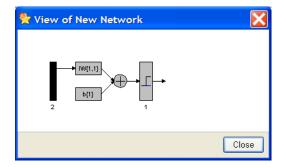
Now create a new network and call it ANDNet. Select the **Network** tab. Enter ANDNet under **Name**. Set the **Network Type** to Perceptron, for that is the kind of network you want to create.

You can set the inputs to p, and the example targets to t.

You can use a hardlim transfer function with the output range [0, 1] that matches the target values and a learnp learning function. For the **Transfer function**, select hardlim. For the **Learning function**, select learnp. The Create Network or Data window now looks like the following figure.

🍢 Create Network or Data	
Network Data	
Name	
ANDNet	
Network Properties	
Network Type:	Perceptron
Input data:	p
Target data:	t 🗸
Transfer function:	HARDLIM 👻
Learning function:	LEARNP 🗸
	🞦 View 👷 Restore Defaults
() Help	😤 Create 🛛 🙆 Close

To examine the network, click View.



The View of New Network shows that you are about to create a network with a single input (composed of two elements), a hardlim transfer function, and a single output. This is the desired perceptron network.

Now click **Create** and **OK** to generate the network. Now close the Create Network or Data window. You see the Network/Data Manager window with ANDNet listed as a network.

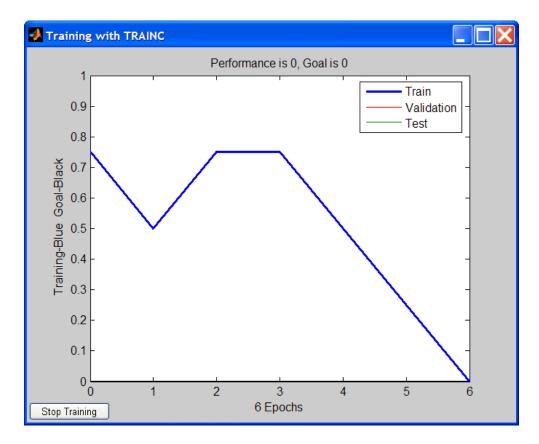
Train the Perceptron

To train the network, click ANDNet to highlight it. Then click **Open**. This leads to a new window, labeled **Network: ANDNet**. At this point you can see the network again by clicking the **View** tab. You can also check on the initialization by clicking the **Initialize** tab. Now click the **Train** tab. Specify the inputs and output by clicking the **Training Info** tab and selecting p from the list of inputs and t from the list of targets. The Network: ANDNet window should look like

🐺 Network: ANDNet			
View Train Simulate Adap	pt Reinitialize Weights Vie	w/Edit Weights	
Training Info Validation and	Testing Training Paramete	's	
Training Data		Training Results	
Inputs	p	 Outputs 	ANDNet_outputs
Targets	t 🔹	Errors	ANDNet_errors
Init Input Delay States	(zeros)	Final Input Delay States	ANDNet_inputStates
Init Layer Delay States	(zeros)	Final Layer Delay States	ANDNet_layerStates
			🐚 Train Network

Note that the contents of the **Training Results Outputs and Errors** fields have the name ANDNet_ prefixed to them. This makes them easy to identify later when they are exported to the workspace.

While you are here, click the **Training Parameters** tab. It shows you parameters such as the epochs and error goal. You can change these parameters at this point if you want.



Click **Train Network** to train the perceptron network. You will see the following training results.

Thus, the network was trained to zero error in six epochs. (Other kinds of networks commonly do not train to zero error, and their errors can cover a much larger range. On that account, their errors are plotted on a log scale rather than on a linear scale such as that used above for perceptrons.)

You can confirm that the trained network does indeed give zero error by using the input p and simulating the network. To do this, go to the **Network: ANDNet** window and click the **Simulate** tab. Use the **Inputs** menu to specify p as the input, and label the output as ANDNet_outputsSim to distinguish it from the training output. Click **Simulate Network** in the lower right corner and then click **OK**. Look at the Network/Data Manager and you will see a new variable in the output: ANDNet_outputsSim. Double-click it and a small window, **Data: ANDNet_outputsSim**, appears with the value

```
[0 0 0 1]
```

Thus, the network does perform the AND of the inputs, giving a 1 as an output only in this last case, when both inputs are 1. Close this window by clicking **OK**.

Export Perceptron Results to Workspace

To export the network outputs and errors to the MATLAB workspace, go back to the Network/Data Manager window. The output and error for ANDNet are listed in the **Outputs** and **Errors** fields on the right side. Next click **Export**. This gives you an Export from Network/Data Manager window. Click ANDNet_outputs and ANDNet_errors to highlight them, and then click the **Export** button. These two variables now should be in the MATLAB workspace. To confirm this, go to the command line and type who to see all the defined variables. The result should be

```
who
Your variables are:
ANDNet_errors ANDNet_outputs
```

You might type ANDNet_outputs and ANDNet_errors to obtain the following:

```
ANDNet_outputs =
0 0 0 1
and
ANDNet_errors =
0 0 0 0
```

You can export p, t, and ANDNet in a similar way. You might do this and check using who to make sure that they got to the workspace.

Now that ANDNet is exported you can view the network description and examine the network weight matrix. For instance, the command

```
ANDNet.iw{1,1}
```

```
gives

ans =

2 1

Similarly,

ANDNet.b{1}

yields

ans =

-3
```

Your network might yield a different result.

Clear Network/Data Window

You can clear the Network/Data Manager window by highlighting a variable such as p and clicking the **Delete** button until all entries in the list boxes are gone. By doing this, you start from a clean slate.

Alternatively, you can quit MATLAB. A restart with a new MATLAB, followed by nntool, gives a clean Network/Data Manager window.

Recall however, that you exported p, t, etc., to the workspace from the perceptron example. They are still there for your use even after you clear the Network/Data Manager window.

Importing from the Command Line

To make things simple, quit MATLAB. Start it again, and type ${\tt nntool}$ to begin a new session.

Create a new vector.

```
r= [0; 1; 2; 3]
r =
0
1
2
3
```

Click **Import** and set the destination **Name** to r (to distinguish between the variable named at the command line and the variable in the GUI). You will have a window that looks like this:

Import to Network/Data Ma	nager	
Source	Select a Variable	Destination
Import from MATLAB workspace	(no selection)	Name
🔵 Load from disk file	ANDNet_outputs p	r
MAT-file Name	r	Import As:
		O Network
Browse		💿 Input Data
		🔵 Target Data
		🔘 Initial Input States
		🔘 Initial Layer States
		🔵 Output Data
		◯ Error Data
		🛞 Import 🛛 🚳 Close

Click **Import** and verify by looking at the Network/Data Manager window that the variable r is there as an input.

Save a Variable to a File and Load It Later

Bring up the Network/Data Manager window and click **New Network**. Set the name to mynet. Click **Create**. The network name mynet should appear in the Network/Data Manager window. In this same window click **Export**. Select mynet in the variable list of the Export or Save window and click **Save**. This leads to the Save to a MAT File window. Save to the file mynetfile.

Now get rid of mynet in the GUI and retrieve it from the saved file. Go to the Network/ Data Manager window, highlight mynet, and click **Delete**. Click **Import**. This brings up the Import or Load to Network/Data Manager window. Click the **Load from Disk** button and type mynetfile as the **MAT-file Name**. Now click **Browse**. This brings up the Select MAT File window, with mynetfile as an option that you can select as a variable to be imported. Highlight mynetfile, click **Open**, and you return to the Import or Load to Network/Data Manager window. On the **Import As** list, select **Network**. Highlight mynet and click **Load** to bring mynet to the GUI. Now mynet is back in the GUI Network/Data Manager window.

3 Perceptrons

4

Linear Filters

Introduction (p. 4-2)	Introduces the chapter
Neuron Model (p. 4-3)	Provides a model of a linear neuron
Network Architecture (p. 4-4)	Graphically displays linear network architecture
Least Mean Square Error (p. 4-8)	Discusses Least Mean Square Error supervised training
Linear System Design (newlind) (p. 4-9)	Discusses the linear system design function newlind
Linear Networks with Delays (p. 4-10)	Introduces and graphically depicts tapped delay lines and linear filters
LMS Algorithm (learnwh) (p. 4-13)	
(It =)	Describes the Widrow-Hoff learning algorithm learnwh
Linear Classification (train) (p. 4-15)	Describes the Widrow-Hoff learning algorithm learnwh Discusses the training function train
c í	

Introduction

The linear networks discussed in this chapter are similar to the perceptron, but their transfer function is linear rather than hard-limiting. This allows their outputs to take on any value, whereas the perceptron output is limited to either 0 or 1. Linear networks, like the perceptron, can only solve linearly separable problems.

Here you design a linear network that, when presented with a set of given input vectors, produces outputs of corresponding target vectors. For each input vector, you can calculate the network's output vector. The difference between an output vector and its target vector is the error. You would like to find values for the network weights and biases such that the sum of the squares of the errors is minimized or below a specific value. This problem is manageable because linear systems have a single error minimum. In most cases, you can calculate a linear network directly, such that its error is a minimum for the given input vectors and target vectors. In other cases, numerical problems prohibit direct calculation. Fortunately, you can always train the network to have a minimum error by using the least mean squares (Widrow-Hoff) algorithm.

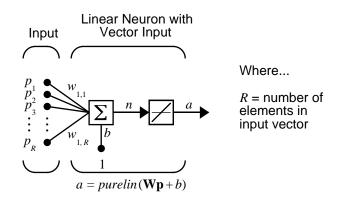
This chapter introduces newlin, a function that creates a linear layer, and newlind, a function that designs a linear layer for a specific purpose.

You can type help linnet to see a list of linear network functions, demonstrations, and applications.

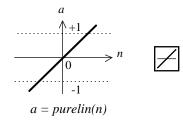
The use of linear filters in adaptive systems is discussed in Chapter 10, "Adaptive Filters and Adaptive Training."

Neuron Model

A linear neuron with R inputs is shown below.



This network has the same basic structure as the perceptron. The only difference is that the linear neuron uses a linear transfer function purelin.



Linear Transfer Function

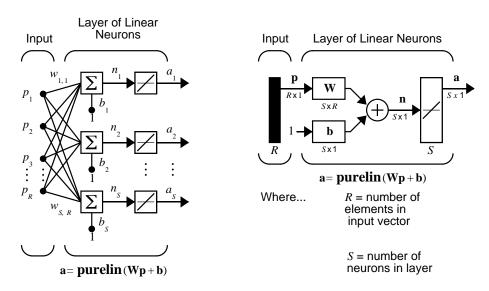
The linear transfer function calculates the neuron's output by simply returning the value passed to it.

$$a = purelin(n) = purelin(\mathbf{W}\mathbf{p} + b) = \mathbf{W}\mathbf{p} + b$$

This neuron can be trained to learn an affine function of its inputs, or to find a linear approximation to a nonlinear function. A linear network cannot, of course, be made to perform a nonlinear computation.

Network Architecture

The linear network shown below has one layer of S neurons connected to R inputs through a matrix of weights **W**.

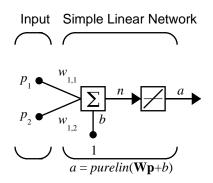


Note that the figure on the right defines an S-length output vector **a**.

A single-layer linear network is shown. However, this network is just as capable as multilayer linear networks. For every multilayer linear network, there is an equivalent single-layer linear network.

Creating a Linear Neuron (newlin)

Consider a single linear neuron with two inputs. The diagram for this network is shown below.



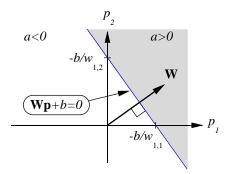
The weight matrix W in this case has only one row. The network output is

$$a = purelin(n) = purelin(\mathbf{W}\mathbf{p} + b) = \mathbf{W}\mathbf{p} + b$$

or

$$a = w_{1,1}p_1 + w_{1,2}p_2 + b$$

Like the perceptron, the linear network has a *decision boundary* that is determined by the input vectors for which the net input *n* is zero. For n = 0 the equation $\mathbf{Wp} + b = 0$ specifies such a decision boundary, as shown below (adapted with thanks from [HDB96]).



Input vectors in the upper right gray area lead to an output greater than 0. Input vectors in the lower left white area lead to an output less than 0. Thus, the linear network can be used to classify objects into two categories. However, it can classify in this way only if the objects are linearly separable. Thus, the linear network has the same limitation as the perceptron. You can create this network using the following command, which specifies typical input vectors of [-1; -1] and [1; 1] and typical outputs of [-1 1]. (These values are arbitrary. For a real problem, use real values.)

net = newlin([-1 1; -1 1],[-1 1]);

The network weights and biases are set to zero by default. You can see the current values with the commands

```
W = net.IW{1,1}
W = 0 0
```

and

b= net.b{1}
b =
0

However, you can give the weights any values that you want, such as 2 and 3, respectively, with

```
net.IW{1,1} = [2 3];
W = net.IW{1,1}
W =
2 3
```

You can set and check the bias in the same way.

```
net.b{1} = [-4];
b = net.b{1}
b =
-4
```

You can simulate the linear network for a particular input vector. Try

```
p = [5;6];
```

You can find the network output with the function sim.

```
a = sim(net,p)
a =
24
```

To summarize, you can create a linear network with newlin, adjust its elements as you want, and simulate it with sim. You can find more about newlin by typing help newlin.

Least Mean Square Error

Like the perceptron learning rule, the least mean square error (LMS) algorithm is an example of supervised training, in which the learning rule is provided with a set of examples of desired network behavior:

 $\left\{\mathbf{p}_1,\mathbf{t}_1\right\},\left\{\mathbf{p}_2,\mathbf{t}_2\right\},\,...,\,\left\{\mathbf{p}_Q,\mathbf{t}_Q\right\}$

Here \mathbf{p}_q is an input to the network, and \mathbf{t}_q is the corresponding target output. As each input is applied to the network, the network output is compared to the target. The error is calculated as the difference between the target output and the network output. The goal is to minimize the average of the sum of these errors.

$$mse = \frac{1}{Q} \sum_{k=1}^{Q} e(k)^{2} = \frac{1}{Q} \sum_{k=1}^{Q} (t(k) - a(k))^{2}$$

The LMS algorithm adjusts the weights and biases of the linear network so as to minimize this mean square error.

Fortunately, the mean square error performance index for the linear network is a quadratic function. Thus, the performance index will either have one global minimum, a weak minimum, or no minimum, depending on the characteristics of the input vectors. Specifically, the characteristics of the input vectors determine whether or not a unique solution exists.

You can find more about this topic in Chapter 10 of [HDB96].

Linear System Design (newlind)

Unlike most other network architectures, linear networks can be designed directly if input/target vector pairs are known. You can obtain specific network values for weights and biases to minimize the mean square error by using the function newlind.

Suppose that the inputs and targets are

P = [1 2 3]; T= [2.0 4.1 5.9];

Now you can design a network.

```
net = newlind(P,T);
```

You can simulate the network behavior to check that the design was done properly.

```
Y = sim(net,P)
Y =
2.0500 4.0000 5.9500
```

Note that the network outputs are quite close to the desired targets.

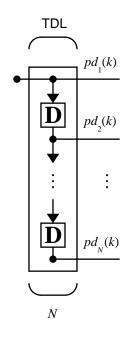
You might try demolin1. It shows error surfaces for a particular problem, illustrates the design, and plots the designed solution.

You can also use the function newlind to design linear networks having delays in the input. Such networks are discussed in "Linear Networks with Delays" on page 4-10. First, however, delays must be discussed.

Linear Networks with Delays

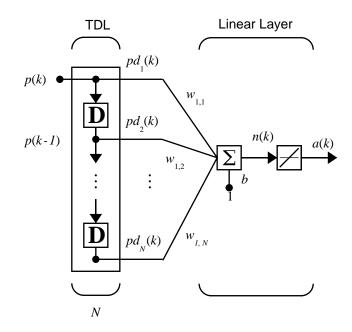
Tapped Delay Line

You need a new component, the tapped delay line, to make full use of the linear network. Such a delay line is shown below. There the input signal enters from the left and passes through N-1 delays. The output of the tapped delay line (TDL) is an N-dimensional vector, made up of the input signal at the current time, the previous input signal, etc.



Linear Filter

You can combine a tapped delay line with a linear network to create the linear filter shown.



The output of the filter is given by

$$a(k) = purelin(\mathbf{W}\mathbf{p}+b) = \sum_{i=1}^{K} w_{1,i}a(k-i+1)+b$$

The network shown is referred to in the digital signal processing field as a finite impulse response (FIR) filter [WiSt85]. Look at the code used to generate and simulate such a network.

Suppose that you want a linear layer that outputs the sequence T, given the sequence P and two initial input delay states Pi.

You can use newlind to design a network with delays to give the appropriate outputs for the inputs. The delay initial outputs are supplied as a third argument, as shown below.

net = newlind(P,T,Pi);

You can obtain the output of the designed network with

Y = sim(net, P, Pi)

to give

Y = [2.7297] [10.5405] [5.0090] [14.9550] [10.7838] [5.9820]

As you can see, the network outputs are not exactly equal to the targets, but they are close and the mean square error is minimized.

LMS Algorithm (learnwh)

The LMS algorithm, or Widrow-Hoff learning algorithm, is based on an approximate steepest descent procedure. Here again, linear networks are trained on examples of correct behavior.

Widrow and Hoff had the insight that they could estimate the mean square error by using the squared error at each iteration. If you take the partial derivative of the squared error with respect to the weights and biases at the kth iteration, you have

$$\frac{\partial e^2(k)}{\partial w_{1,j}} = 2e(k)\frac{\partial e(k)}{\partial w_{1,j}}$$

for j = 1, 2, ..., R and

$$\frac{\partial e^2(k)}{\partial b} = 2e(k)\frac{\partial e(k)}{\partial b}$$

Next look at the partial derivative with respect to the error.

$$\frac{\partial e(k)}{\partial w_{1,j}} = \frac{\partial [t(k) - a(k)]}{\partial w_{1,j}} = \frac{\partial}{\partial w_{1,j}} [t(k) - (\mathbf{W}\mathbf{p}(k) + b)]$$

or

$$\frac{\partial e(k)}{\partial w_{1,j}} = \frac{\partial}{\partial w_{1,j}} \left[t(k) - \left(\sum_{i=1}^{K} w_{1,i} p_i(k) + b \right) \right]$$

Here $p_i(k)$ is the *i*th element of the input vector at the *k*th iteration.

This can be simplified to

$$\frac{\partial e(k)}{\partial w_{1,j}} = -p_j(k)$$

and

$$\frac{\partial e(k)}{\partial b} = -1$$

Finally, change the weight matrix, and the bias will be

 $2\alpha e(k)\mathbf{p}(k)$

and

 $2\alpha e(k)$

These two equations form the basis of the Widrow-Hoff $\left(LMS\right)$ learning algorithm.

These results can be extended to the case of multiple neurons, and written in matrix form as

$$\mathbf{W}(k+1) = \mathbf{W}(k) + 2\alpha \mathbf{e}(k)\mathbf{p}^{T}(k)$$
$$\mathbf{b}(k+1) = \mathbf{b}(k) + 2\alpha \mathbf{e}(k)$$

Here the error **e** and the bias **b** are vectors, and α is a *learning rate*. If α is large, learning occurs quickly, but if it is too large it can lead to instability and errors might even increase. To ensure stable learning, the learning rate must be less than the reciprocal of the largest eigenvalue of the correlation matrix **p**^T**p** of the input vectors.

You might want to read some of Chapter 10 of [HDB96] for more information about the LMS algorithm and its convergence.

Fortunately there is a toolbox function, learnwh, that does all the calculation for you. It calculates the change in weights as

```
dw = lr*e*p'
```

and the bias change as

db = lr*e

The constant 2, shown a few lines above, has been absorbed into the code learning rate 1r. The function maxlinlr calculates this maximum stable learning rate 1r as 0.999 * P'*P.

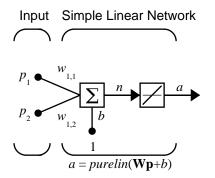
Type help learnwh and help maxlinlr for more details about these two functions.

Linear Classification (train)

Linear networks can be trained to perform linear classification with the function train. This function applies each vector of a set of input vectors and calculates the network weight and bias increments due to each of the inputs according to learnp. Then the network is adjusted with the sum of all these corrections. Each pass through the input vectors is called an *epoch*. This contrasts with adapt, discussed in Chapter 10, "Adaptive Filters and Adaptive Training," which adjusts weights for each input vector as it is presented.

Finally, train applies the inputs to the new network, calculates the outputs, compares them to the associated targets, and calculates a mean square error. If the error goal is met, or if the maximum number of epochs is reached, the training is stopped, and train returns the new network and a training record. Otherwise train goes through another epoch. Fortunately, the LMS algorithm converges when this procedure is executed.

A simple problem illustrates this procedure. Consider the linear network introduced earlier.



Suppose you have the classification problem presented in "Linear Filters" on page 4-1.

$$\left\{\mathbf{p}_1 = \begin{bmatrix} 2\\ 2 \end{bmatrix}, t_1 = 0\right\} \ \left\{\mathbf{p}_2 = \begin{bmatrix} 1\\ -2 \end{bmatrix}, t_2 = 1\right\} \ \left\{\mathbf{p}_3 = \begin{bmatrix} -2\\ 2 \end{bmatrix}, t_3 = 0\right\} \ \left\{\mathbf{p}_4 = \begin{bmatrix} -1\\ 1 \end{bmatrix}, t_4 = 1\right\}$$

Here there are four input vectors, and you want a network that produces the output corresponding to each input vector when that vector is presented.

Use train to get the weights and biases for a network that produces the correct targets for each input vector. The initial weights and bias for the new network are 0 by default. Set the error goal to 0.1 rather than accept its default of 0.

```
P = [2 1 -2 -1;2 -2 2 1];
T = [0 1 0 1];
net = newlin(P,T);
net.trainParam.goal= 0.1;
net = train(net,P,T);
```

The problem runs, producing the following training record.

```
TRAINB, Epoch 0/100, MSE 0.5/0.1.
TRAINB, Epoch 25/100, MSE 0.181122/0.1.
TRAINB, Epoch 50/100, MSE 0.111233/0.1.
TRAINB, Epoch 64/100, MSE 0.0999066/0.1.
TRAINB, Performance goal met.
```

Thus, the performance goal is met in 64 epochs. The new weights and bias are

```
weights = net.iw{1,1}
weights =
    -0.0615  -0.2194
bias = net.b(1)
bias =
    [0.5899]
```

You can simulate the new network as shown below.

A = sim(net, P) A = 0.0282 0.9672 0.2741 0.4320

You can also calculate the error.

err = T - sim(net,P) err = -0.0282 0.0328 -0.2741 0.5680

Note that the targets are not realized exactly. The problem would have run longer in an attempt to get perfect results had a smaller error goal been chosen, but in this problem it is not possible to obtain a goal of 0. The network is limited in its capability. See "Limitations and Cautions" on page 4-18 for examples of various limitations. This demonstration program, demolin2, shows the training of a linear neuron and plots the weight trajectory and error during training.

You might also try running the demonstration program nnd101c. It addresses a classic and historically interesting problem, shows how a network can be trained to classify various patterns, and shows how the trained network responds when noisy patterns are presented.

Limitations and Cautions

Linear networks can only learn linear relationships between input and output vectors. Thus, they cannot find solutions to some problems. However, even if a perfect solution does not exist, the linear network will minimize the sum of squared errors if the learning rate 1r is sufficiently small. The network will find as close a solution as is possible given the linear nature of the network's architecture. This property holds because the error surface of a linear network is a multidimensional parabola. Because parabolas have only one minimum, a gradient descent algorithm (such as the LMS rule) must produce a solution at that minimum.

Linear networks have various other limitations. Some of them are discussed below.

Overdetermined Systems

Consider an overdetermined system. Suppose that you have a network to be trained with four one-element input vectors and four targets. A perfect solution to wp + b = t for each of the inputs might not exist, for there are four constraining equations, and only one weight and one bias to adjust. However, the LMS rule still minimizes the error. You might try demolin4 to see how this is done.

Underdetermined Systems

Consider a single linear neuron with one input. This time, in demolin5, train it on only one one-element input vector and its one-element target vector:

```
P = [1.0];
T = [0.5];
```

Note that while there is only one constraint arising from the single input/target pair, there are two variables, the weight and the bias. Having more variables than constraints results in an underdetermined problem with an infinite number of solutions. You can try demolin5 to explore this topic.

Linearly Dependent Vectors

Normally it is a straightforward job to determine whether or not a linear network can solve a problem. Commonly, if a linear network has at least as many degrees of freedom (S*R+S = number of weights and biases) as

constraints (Q = pairs of input/target vectors), then the network can solve the problem. This is true except when the input vectors are linearly dependent and they are applied to a network without biases. In this case, as shown with demonstration demolin6, the network cannot solve the problem with zero error. You might want to try demolin6.

Too Large a Learning Rate

You can always train a linear network with the Widrow-Hoff rule to find the minimum error solution for its weights and biases, as long as the learning rate is small enough. Demonstration demolin7 shows what happens when a neuron with one input and a bias is trained with a learning rate larger than that recommended by maxlinlr. The network is trained with two different learning rates to show the results of using too large a learning rate.



5

Backpropagation

An introduction to the chapter, including information on additional resources
A discussion of the architecture, simulation, and training of backpropagation networks
A discussion of several high-performance backpropagation training algorithms
A comparison of the memory and speed of different backpropagation training algorithms
A discussion of two methods for improving generalization of a network — early stopping and regularization
A discussion of preprocessing routines that can be used to make training more efficient, along with techniques to measure the performance of a trained network
A tutorial consisting of a sample training session that demonstrates many of the chapter concepts
A discussion of limitations and cautions to consider when creating and training perceptron networks

Introduction

Backpropagation is the generalization of the Widrow-Hoff learning rule to multiple-layer networks and nonlinear differentiable transfer functions. Input vectors and the corresponding target vectors are used to train a network until it can approximate a function, associate input vectors with specific output vectors, or classify input vectors in an appropriate way as defined by you. Networks with biases, a sigmoid layer, and a linear output layer are capable of approximating any function with a finite number of discontinuities.

Standard backpropagation is a gradient descent algorithm, as is the Widrow-Hoff learning rule, in which the network weights are moved along the negative of the gradient of the performance function. The term *backpropagation* refers to the manner in which the gradient is computed for nonlinear multilayer networks. There are a number of variations on the basic algorithm that are based on other standard optimization techniques, such as conjugate gradient and Newton methods. Neural Network Toolbox implements a number of these variations. This chapter explains how to use each of these routines and discusses the advantages and disadvantages of each.

Properly trained backpropagation networks tend to give reasonable answers when presented with inputs that they have never seen. Typically, a new input leads to an output similar to the correct output for input vectors used in training that are similar to the new input being presented. This generalization property makes it possible to train a network on a representative set of input/target pairs and get good results without training the network on all possible input/output pairs. There are two features of Neural Network Toolbox that are designed to improve network generalization: regularization and early stopping. These features and their use are discussed in "Improving Generalization" on page 5-52.

This chapter also discusses preprocessing and postprocessing techniques, which can improve the efficiency of network training, in "Preprocessing and Postprocessing" on page 5-62.

Before beginning this chapter you may want to read a basic reference on backpropagation, such as D.E Rumelhart, G.E. Hinton, and R.J. Williams, "Learning internal representations by error propagation," D.E. Rumelhart and J. McClelland, editors, *Parallel Data Processing*, Vol.1, Chapter 8, The M.I.T. Press, Cambridge, MA, 1986, pp. 318–362. This subject is also covered in detail in Chapters 11 and 12 of M.T. Hagan, H.B. Demuth, and M.H. Beale, *Neural* *Network Design*, ISBN 0-9717321-0-8 (available from John Stovall, john.stovall@colorado.edu, 303.492.3648).

The primary objective of this chapter is to explain how to use the backpropagation training functions in the toolbox to train feedforward neural networks to solve specific problems. There are generally four steps in the training process:

- 1 Assemble the training data.
- 2 Create the network object.
- **3** Train the network.
- 4 Simulate the network response to new inputs.

This chapter discusses a number of different training functions, but using each function generally follows these four steps.

The next section, "Architecture," describes the basic feedforward network structure and demonstrates how to create a feedforward network object. Then the simulation and training of the network objects are presented.

Solving a Problem

This section demonstrates the common steps of solving a problem with backpropagation.

The first step is to define your problem. For supervised networks, such as feed-forward networks trained with backpropagation, this means a set of input vectors and a set of associated desired output vectors called *target vectors*.

The file housing.mat contains a predefined set of input and target vectors. The input vectors define data regarding real-estate properties and the target values define relative values of the properties. Load the data using the following command:

load housing

Loading this file creates two variables. The input matrix p consists of 506 column vectors of 13 real estate variables for 506 different properties. The target matrix t consists of the corresponding 506 relative valuations.

The next step is to create a network and train it until it has learned the relationship between the example inputs and targets.

The most common network used with backpropagation is the two-layer feed-forward network. The following call to newff creates a two-layer network with 20 neurons in the hidden layer. (The number of neurons in the output layer are automatically set to one, the number of elements in each vector of t.)

net = newff(p,t,20);

Two-layer feed-forward networks can potentially represent any input-output relationship with a finite number of discontinuities (which is a typical relationship you might want to model), assumming that there are enough neurons in the hidden layer.

Your next step is to train the network using the data.

```
net = train(net,p,t);
```

Training produces a plot that resembles the following:

The plot shows the mean squared error of the network starting at a large value and decreasing to a smaller value. In other words, it shows that the network is learning.

The plot has three lines. This is because the 506 training vectors in p and t are randomly divided into three sets. 60% of the vectors are used to train the network. 20% of the vectors are used to validate how well the network generalized. Training on the training vectors continues as long the training reduces the network's error on the validation vectors. After the network memorizes the training set (at the expense of generalizing more poorly), training is stopped. This technique automatically avoids the problem of overfitting, which plagues many optimization and learning algorithms.

Finally, the last 20% of the vectors provide an independent test of network generalization to data that the network has never seen.

Your command line output looks something like this:

TRAINLM-calcjx, Epoch 0/100, MSE 1798.9/0, Gradient 6636.8/1e-010 TRAINLM-calcjx, Epoch 10/100, MSE 2.337/0, Gradient 2.429/1e-010 TRAINLM, Validation stop.

It shows the same progression of a large mean-square error to a much smaller value. It also shows that training stopped at the point where the network generalized the best for the validation vectors.

After training the network, you can use it. Use sim to apply the network to the original vectors.

y = sim(net,p);

You can now apply the network to similar data. Assuming that the data used to train the network represents the general problem of pricing properties, you can expect the accuracy of the network for new data to be similar to the accuracy for test data during training.

Improving Results

The housing example demonstrated some simple commands you can use to solve many types of problems. However, if your first attempt does not meet your needs or expectations, this section describes some ways to improve network accuracy.

If the network is not sufficiently accurate, you can try initializing the network and the training again. Each time your initialize a feed-forward network, the network parameters are different and might produce different solutions.

```
net = init(net);
net = train(net,p,t);
```

As a second approach, you can increase the number of hidden neurons above 20. Larger numbers of neurons in the hidden layer give the network more flexibility because the network has more parameters it can optimize. (Increase the layer size gradually. If you make the hidden layer too large, you might cause the problem to be under-characterized and the network must optimize more parameters than there are data vectors to constrain these parameters.)

Finally, try using additional training data. Providing additional data for the network is more likely to produce a network that generalizes well to new data.

Under the Hood

The remainder of this chapter describes additional techniques for improving network performance. These advanced techniques require you to know how neural networks transform inputs into outputs and how backpropagation training works.

First, the feed-forward network architecture is introduced.

Networks that you train using backpropagation can have more than two hidden layers, which can make learning complex relationships easier for the network. Other architectures add more connections, which might help networks learn.

The default backpropagation training algorithm is Levenberg-Marquardt (trainlm). This is the fastest method in the toolbox, but it can use large amounts of memory. There are ways to reduce this memory requirement, and there are other algorithms that require less memory and might improve generalization.

Another way you might improve generalization is by modifying the default method that divides the data into training data, validation data, and test data. You can replace the default function dividerand by other methods, or you can change the relative percentages of vectors associated with dividerand to values other than 60%, 20% and 20%.

By default, networks trained with backpropagation have three input processing functions that automatically apply to network input data by sim or train. The first function fixunknowns re-encodes unknown input values represented by NaN values into numerical values so the network can operate on the values directly. The second function removeconstantrows removes inputs with values that are the same for all input vectors used to create the network. Such inputs contain no information and can cause numerical problems during network initialization or training. The third function mapminmax maps the range of input values to the range [-1 1], or normalizes the input values. Training is often faster when values are normalized.

removeconstantrows and mapminmax are also the default output processing functions.

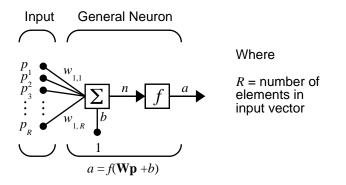
There are other input/output processing functions that can be used in addition to or instead of the default functions for particular kinds of problems.

Architecture

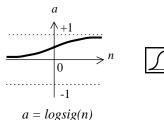
This section presents the architecture of the network that is most commonly used with the backpropagation algorithm — the multilayer feedforward network.

Neuron Model (logsig, tansig, purelin)

An elementary neuron with R inputs is shown below. Each input is weighted with an appropriate w. The sum of the weighted inputs and the bias forms the input to the transfer function f. Neurons can use any differentiable transfer function f to generate their output.



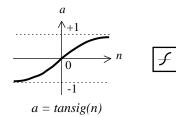
Multilayer networks often use the log-sigmoid transfer function logsig.



Log-Sigmoid Transfer Function

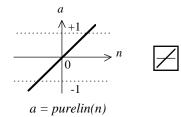
The function logsig generates outputs between 0 and 1 as the neuron's net input goes from negative to positive infinity.

Alternatively, multilayer networks can use the tan-sigmoid transfer function tansig.



Tan-Sigmoid Transfer Function

Occasionally, the linear transfer function purelin is used in backpropagation networks.



Linear Transfer Function

If the last layer of a multilayer network has sigmoid neurons, then the outputs of the network are limited to a small range. If linear output neurons are used the network outputs can take on any value.

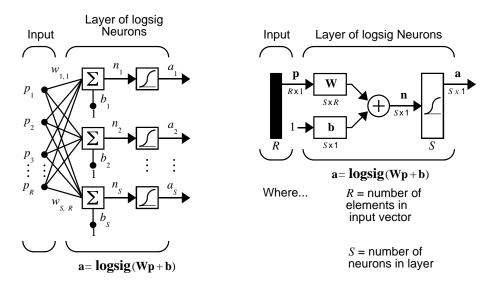
In backpropagation it is important to be able to calculate the derivatives of any transfer functions used. Each of the transfer functions above, logsig, tansig, and purelin, can be called to calculate its own derivative. To calculate a transfer function's derivative, call the transfer function with the string 'dn'.

```
dn = tansig('dn',n,a)
```

The three transfer functions described here are the most commonly used transfer functions for backpropagation, but other differentiable transfer functions can be created and used with backpropagation if desired. See Chapter 12, "Advanced Topics."

Feedforward Network

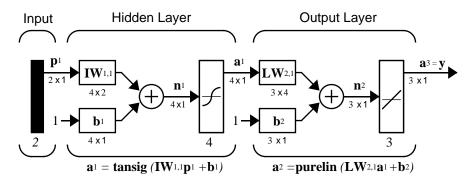
A single-layer network of S logsig neurons having R inputs is shown below in full detail on the left and with a layer diagram on the right.



Feedforward networks often have one or more hidden layers of sigmoid neurons followed by an output layer of linear neurons. Multiple layers of neurons with nonlinear transfer functions allow the network to learn nonlinear and linear relationships between input and output vectors. The linear output layer lets the network produce values outside the range -1 to +1.

On the other hand, if you want to constrain the outputs of a network (such as between 0 and 1), then the output layer should use a sigmoid transfer function (such as logsig).

As noted in Chapter 2, "Neuron Model and Network Architectures," for multiple-layer networks the number of layers determines the superscript on the weight matrices. The appropriate notation is used in the two-layer tansig/purelin network shown next.



This network can be used as a general function approximator. It can approximate any function with a finite number of discontinuities arbitrarily well, given sufficient neurons in the hidden layer.

Creating a Network (newff)

The first step in training a feedforward network is to create the network object. The function newff creates a feedforward network. It requires three arguments and returns the network object. The first argument is a matrix of sample R-element input vectors. The second argument is a matrix of sample S-element target vectors. The sample inputs and outputs are used to set up network input and output dimensions and parameters. The third argument is an array containing the sizes of each hidden layer. (The output layer size is determined from the targets.)

More optional arguments can be provided. For instance, the fourth argument is a cell array containing the names of the transfer functions to be used in each layer. The fifth argument contains the name of the training function to be used. If only three arguments are supplied, the default transfer function for hidden layers is tansig and the default for the output layer is purelin. The default training function is trainlm. For example, the following commands create a two-layer network. To create a network, you provide typical input and output values that initialize weight and bias values and determine the size of the output layer. Assume three input vectors with two elements having values [-1;0], [2;5] and [1; 1]. Assume the output vector to have a single element shown below as t. (These are arbitrary numbers. For a real problem, use real values.)

```
p = [-1 2 1; 0 5 1];
t = [-10 0 10];
```

There are three neurons in one hidden layer. The default transfer functions for hidden layers is tan-sigmoid, and for the output layer is linear.

```
net = newff(p,t,3);
```

This command creates the network object and also initializes the weights and biases of the network; therefore the network is ready for training. There are times when you might want to reinitialize the weights, or to perform a custom initialization. The next section explains the details of the initialization process.

Other Architectures for Backpropagation

While two-layer feed-forward networks can potentially learn virtually any input-output relationship, feed-forward networks with more layers might learn complex relationships more quickly.

The function newof creates cascade-forward networks. These are similar to feed-forward networks, but include a weight connection from the input to each layer, and from each layer to the successive layers. For example, a three-layer network has connections from layer 1 to layers 2, layer 2 to layer 3, and layer 1 to layer 3. The three-layer network also has connections from the input to all three layers. The additional connections might improve the speed at which the network learns the desired relationship.

Other networks can learn dynamic or time-series relationships. They are introduced in Chapter 6, "Dynamic Networks".

Initializing Weights (init)

Before training a feedforward network, you must initialize the weights and biases. The newff command automatically initializes the weights, but you might want to reinitialize them. You do this with the init command. This function takes a network object as input and returns a network object with all weights and biases initialized. Here is how a network is initialized (or reinitialized):

net = init(net);

For specifics on how the weights are initialized, see Chapter 12, "Advanced Topics."

Simulation (sim)

The function sim simulates a network. sim takes the network input p and the network object net and returns the network outputs a. You can use sim to simulate the network created above for a single input vector:

```
p = [1;2];
a = sim(net,p)
a =
-3.6686
```

(If you try these commands, your output might be different, depending on the state of your random number generator when the network was initialized.) Below, sim is called to calculate the outputs for a concurrent set of three input vectors. This is the batch mode form of simulation, in which all the input vectors are placed in one matrix. This is much more efficient than presenting the vectors one at a time.

```
p = [1 3 2;2 4 1];
a = sim(net,p)
a =
-3.6686 -0.9030 -4.3257
```

Training

Once the network weights and biases are initialized, the network is ready for training. The network can be trained for function approximation (nonlinear regression), pattern association, or pattern classification. The training process requires a set of examples of proper network behavior — network inputs p and target outputs t. During training the weights and biases of the network are iteratively adjusted to minimize the network performance function net.performFcn. The default performance function for feedforward networks is mean square error mse — the average squared error between the network outputs a and the target outputs t.

The remainder of this chapter describes several different training algorithms for feedforward networks. All these algorithms use the gradient of the performance function to determine how to adjust the weights to minimize performance. The gradient is determined using a technique called backpropagation, which involves performing computations backward through the network. The backpropagation computation is derived using the chain rule of calculus and is described in Chapter 11 of [HDB96].

The basic backpropagation training algorithm, in which the weights are moved in the direction of the negative gradient, is described in the next section. Later sections describe more complex algorithms that increase the speed of convergence.

Backpropagation Algorithm

There are many variations of the backpropagation algorithm, several of which are described in this chapter. The simplest implementation of backpropagation learning updates the network weights and biases in the direction in which the performance function decreases most rapidly, the negative of the gradient. One iteration of this algorithm can be written

 $\mathbf{x}_{k+1} = \mathbf{x}_k - \alpha_k \mathbf{g}_k$

where \mathbf{x}_k is a vector of current weights and biases, \mathbf{g}_k is the current gradient, and α_k is the learning rate.

There are two different ways in which this gradient descent algorithm can be implemented: incremental mode and batch mode. In incremental mode, the gradient is computed and the weights are updated after each input is applied to the network. In batch mode, all the inputs are applied to the network before the weights are updated. The next section describes the batch mode of training; incremental training is discussed in a later chapter.

Batch Training (train)

In batch mode the weights and biases of the network are updated only after the entire training set has been applied to the network. The gradients calculated at each training example are added together to determine the change in the weights and biases. For a discussion of batch training with the backpropagation algorithm, see page 12-7 of [HDB96].

Batch Gradient Descent (traingd)

The batch steepest descent training function is traingd. The weights and biases are updated in the direction of the negative gradient of the performance function. If you want to train a network using batch steepest descent, you should set the network trainFcn to traingd, and then call the function train. There is only one training function associated with a given network.

There are seven training parameters associated with traingd:

- epochs
- show
- goal
- time
- min_grad
- max_fail
- lr

The learning rate 1r is multiplied times the negative of the gradient to determine the changes to the weights and biases. The larger the learning rate, the bigger the step. If the learning rate is made too large, the algorithm becomes unstable. If the learning rate is set too small, the algorithm takes a long time to converge. See page 12–8 of [HDB96] for a discussion of the choice of learning rate.

The training status is displayed for every show iterations of the algorithm. (If show is set to NaN, then the training status is never displayed.) The other parameters determine when the training stops. The training stops if the number of iterations exceeds epochs, if the performance function drops below goal, if the magnitude of the gradient is less than mingrad, or if the training

time is longer than time seconds. max_fail, which is associated with the early stopping technique, is discussed in "Improving Generalization" on page 5-52.

The following code creates a training set of inputs p and targets t. For batch training, all the input vectors are placed in one matrix.

p = [-1 -1 2 2; 0 5 0 5];t = [-1 -1 1 1];

Create the feedforward network.

net = newff(p,t,3,{},'traingd');

In this simple example, turn off a feature that is introduced later.

```
net.divideFcn = '';
```

At this point, you might want to modify some of the default training parameters.

```
net.trainParam.show = 50;
net.trainParam.lr = 0.05;
net.trainParam.epochs = 300;
net.trainParam.goal = 1e-5;
```

If you want to use the default training parameters, the preceding commands are not necessary.

Now you are ready to train the network.

```
[net,tr]=train(net,p,t);
TRAINGD, Epoch 0/300, MSE 1.39177/1e-005, Gradient 1.85955/1e-010
TRAINGD, Epoch 50/300, MSE 0.51111/1e-005, Gradient 0.1989/1e-010
TRAINGD, Epoch 100/300, MSE 0.4030/1e-005, Gradient 0.3003/1e-010
TRAINGD, Epoch 150/300, MSE 0.0467/1e-005, Gradient 0.2403/1e-010
TRAINGD, Epoch 200/300, 8.664e-005/1e-005, Gradient 0.0498/1e-010
TRAINGD, Epoch 250/300, 9.640e-006/1e-005, Gradient 0.0103/1e-010
TRAINGD, Epoch 285/300, 9.640e-006/1e-005, Gradient 0.0034/1e-010
TRAINGD, Performance goal met.
```

The training record tr contains information about the progress of training. An example of its use is given in "Sample Training Session" on page 5-69.

Now you can simulate the trained network to obtain its response to the inputs in the training set.

```
a = sim(net,p)
a =
-1.0026 -0.9962 1.0010 0.9960
```

Try the *Neural Network Design* demonstration nnd12sd1[HDB96] for an illustration of the performance of the batch gradient descent algorithm.

Gradient Descent with Momentum

In addition to traingd, there are three other variations of gradient descent.

Gradient descent with momentum, implemented by traingdm, allows a network to respond not only to the local gradient, but also to recent trends in the error surface. Acting like a lowpass filter, momentum allows the network to ignore small features in the error surface. Without momentum a network can get stuck in a shallow local minimum. With momentum a network can slide through such a minimum. See page 12–9 of [HDB96] for a discussion of momentum.

Gradient descent with momentum depends on two training parameters. The parameter 1r indicates the learning rate, similar to the simple gradient descent. The parameter mc is the momentum constant that defines the amount of momentum. mc is set between 0 (no momentum) and values close to 1 (lots of momentum). A momentum constant of 1 results in a network that is completely insensitive to the local gradient and, therefore, does not learn properly.)

```
p = [-1 -1 2 2; 0 5 0 5];
t = [-1 -1 1 1];
net = newff(p,t,3,{}, 'traingdm');
net.trainParam.lr = 0.05;
net.trainParam.mc = 0.9;
net = train(net,p,t);
y = sim(net,p)
```

Try the *Neural Network Design* demonstration nnd12mo [HDB96] for an illustration of the performance of the batch momentum algorithm.

Faster Training

The previous section presented two backpropagation training algorithms: gradient descent, and gradient descent with momentum. These two methods are often too slow for practical problems. This section discusses several high-performance algorithms that can converge from ten to one hundred times faster than the algorithms discussed previously. All the algorithms in this section operate in batch mode and are invoked using train.

These faster algorithms fall into two categories. The first category uses heuristic techniques, which were developed from an analysis of the performance of the standard steepest descent algorithm. One heuristic modification is the momentum technique, which was presented in the previous section. This section discusses two more heuristic techniques: variable learning rate backpropagation, traingda, and resilient backpropagation, trainrp.

The second category of fast algorithms uses standard numerical optimization techniques. (See Chapter 9 of [HDB96] for a review of basic numerical optimization.) Later sections present three types of numerical optimization techniques for neural network training:

Conjugate gradient (traincgf, traincgp, traincgb, trainscg	"Conjugate Gradient Algorithms" on page 5-22
Quasi-Newton(trainbfg,trainoss)	"Quasi-Newton Algorithms" on page 5-29
Levenberg-Marquardt(trainlm)	"Levenberg-Marquardt (trainlm)" on page 5-30

Variable Learning Rate (traingda, traingdx)

With standard steepest descent, the learning rate is held constant throughout training. The performance of the algorithm is very sensitive to the proper setting of the learning rate. If the learning rate is set too high, the algorithm can oscillate and become unstable. If the learning rate is too small, the algorithm takes too long to converge. It is not practical to determine the optimal setting for the learning rate before training, and, in fact, the optimal learning rate changes during the training process, as the algorithm moves across the performance surface.

You can improve the performance of the steepest descent algorithm if you allow the learning rate to change during the training process. An adaptive learning rate attempts to keep the learning step size as large as possible while keeping learning stable. The learning rate is made responsive to the complexity of the local error surface.

An adaptive learning rate requires some changes in the training procedure used by traingd. First, the initial network output and error are calculated. At each epoch new weights and biases are calculated using the current learning rate. New outputs and errors are then calculated.

As with momentum, if the new error exceeds the old error by more than a predefined ratio, max_perf_inc (typically 1.04), the new weights and biases are discarded. In addition, the learning rate is decreased (typically by multiplying by $lr_dec = 0.7$). Otherwise, the new weights, etc., are kept. If the new error is less than the old error, the learning rate is increased (typically by multiplying by $lr_i = 1.05$).

This procedure increases the learning rate, but only to the extent that the network can learn without large error increases. Thus, a near-optimal learning rate is obtained for the local terrain. When a larger learning rate could result in stable learning, the learning rate is increased. When the learning rate is too high to guarantee a decrease in error, it is decreased until stable learning resumes.

Try the *Neural Network Design* demonstration nnd12v1 [HDB96] for an illustration of the performance of the variable learning rate algorithm.

Backpropagation training with an adaptive learning rate is implemented with the function traingda, which is called just like traingd, except for the additional training parameters max_perf_inc, lr_dec, and lr_inc. Here is how it is called to train the previous two-layer network:

```
p = [-1 -1 2 2; 0 5 0 5];
t = [-1 -1 1 1];
net = newff(p,t,3,{},'traingda');
net.trainParam.lr = 0.05;
net.trainParam.lr_inc = 1.05;
net = train(net,p,t);
y = sim(net,p)
```

The function traingdx combines adaptive learning rate with momentum training. It is invoked in the same way as traingda, except that it has the momentum coefficient mc as an additional training parameter.

Resilient Backpropagation (trainrp)

Multilayer networks typically use sigmoid transfer functions in the hidden layers. These functions are often called "squashing" functions, because they compress an infinite input range into a finite output range. Sigmoid functions are characterized by the fact that their slopes must approach zero as the input gets large. This causes a problem when you use steepest descent to train a multilayer network with sigmoid functions, because the gradient can have a very small magnitude and, therefore, cause small changes in the weights and biases, even though the weights and biases are far from their optimal values.

The purpose of the resilient backpropagation (Rprop) training algorithm is to eliminate these harmful effects of the magnitudes of the partial derivatives. Only the sign of the derivative is used to determine the direction of the weight update; the magnitude of the derivative has no effect on the weight update. The size of the weight change is determined by a separate update value. The update value for each weight and bias is increased by a factor delt_inc whenever the derivative of the performance function with respect to that weight has the same sign for two successive iterations. The update value is decreased by a factor delt_dec whenever the derivative with respect to that weight changes sign from the previous iteration. If the derivative is zero, then the update value remains the same. Whenever the weights are oscillating, the weight change is reduced. If the weight continues to change in the same direction for several iterations, then the magnitude of the weight change increases. A complete description of the Rprop algorithm is given in [ReBr93].

The following code recreates the previous network and trains it using the Rprop algorithm. The training parameters for trainrp are epochs, show, goal, time, min_grad, max_fail, delt_inc, delt_dec, delta0, and deltamax. The first eight parameters have been previously discussed. The last two are the initial step size and the maximum step size, respectively. The performance of Rprop is not very sensitive to the settings of the training parameters. For the example below, the training parameters are left at the default values.

```
p = [-1 -1 2 2;0 5 0 5];
t = [-1 -1 1 1];
net = newff(p,t,3,{},'trainrp');
```

```
net = train(net,p,t);
y = sim(net,p)
```

rprop is generally much faster than the standard steepest descent algorithm. It also has the nice property that it requires only a modest increase in memory requirements. You do need to store the update values for each weight and bias, which is equivalent to storage of the gradient.

Conjugate Gradient Algorithms

The basic backpropagation algorithm adjusts the weights in the steepest descent direction (negative of the gradient), the direction in which the performance function is decreasing most rapidly. It turns out that, although the function decreases most rapidly along the negative of the gradient, this does not necessarily produce the fastest convergence. In the conjugate gradient algorithms a search is performed along conjugate directions, which produces generally faster convergence than steepest descent directions. This section presents four variations of conjugate gradient algorithms.

See page 12-14 of [HDB96] for a discussion of conjugate gradient algorithms and their application to neural networks.

In most of the training algorithms discussed up to this point, a learning rate is used to determine the length of the weight update (step size). In most of the conjugate gradient algorithms, the step size is adjusted at each iteration. A search is made along the conjugate gradient direction to determine the step size that minimizes the performance function along that line. There are five different search functions included in the toolbox, and these are discussed in "Line Search Routines" on page 5-26. Any of these search functions can be used interchangeably with a variety of the training functions described in the remainder of this chapter. Some search functions are best suited to certain training functions, although the optimum choice can vary according to the specific application. An appropriate default search function is assigned to each training function, but you can modify this.

Fletcher-Reeves Update (traincgf)

All the conjugate gradient algorithms start out by searching in the steepest descent direction (negative of the gradient) on the first iteration.

$$\mathbf{p}_0 = -\mathbf{g}_0$$

A line search is then performed to determine the optimal distance to move along the current search direction:

$$\mathbf{x}_{k+1} = \mathbf{x}_k + \alpha_k \mathbf{p}_k$$

Then the next search direction is determined so that it is conjugate to previous search directions. The general procedure for determining the new search direction is to combine the new steepest descent direction with the previous search direction:

$$\mathbf{p}_k = -\mathbf{g}_k + \beta_k \mathbf{p}_{k-1}$$

The various versions of the conjugate gradient algorithm are distinguished by the manner in which the constant β_k is computed. For the Fletcher-Reeves update the procedure is

$$\beta_k = \frac{\mathbf{g}_k^T \mathbf{g}_k}{\mathbf{g}_{k-1}^T \mathbf{g}_{k-1}}$$

This is the ratio of the norm squared of the current gradient to the norm squared of the previous gradient.

See [FlRe64] or [HDB96] for a discussion of the Fletcher-Reeves conjugate gradient algorithm.

The following code reinitializes the previous network and retrains it using the Fletcher-Reeves version of the conjugate gradient algorithm. The training parameters for traincgf are epochs, show, goal, time, min_grad, max_fail, srchFcn, scal_tol, alpha, beta, delta, gama, low_lim, up_lim, maxstep, minstep, and bmax. The first six parameters have been previously discussed. The parameter srchFcn is the name of the line search function. It can be any of the functions described in "Line Search Routines" on page 5-26 (or a user-supplied function). The remaining parameters are associated with specific line search routines and are described later in this section. The default line search routine srchcha is used in this example. traincgf generally converges in fewer iterations than trainrp (although there is more computation required in each iteration).

```
p = [-1 -1 2 2;0 5 0 5];
t = [-1 -1 1 1];
net = newff(p,t,3,{},'traincgf');
net = train(net,p,t);
```

y = sim(net,p)

The conjugate gradient algorithms are usually much faster than variable learning rate backpropagation, and are sometimes faster than trainrp, although the results vary from one problem to another. The conjugate gradient algorithms require only a little more storage than the simpler algorithms. Therefore, these algorithms are good for networks with a large number of weights.

Try the *Neural Network Design* demonstration nnd12cg [HDB96] for an illustration of the performance of a conjugate gradient algorithm.

Polak-Ribiére Update (traincgp)

Another version of the conjugate gradient algorithm was proposed by Polak and Ribiére. As with the Fletcher-Reeves algorithm, the search direction at each iteration is determined by

$$\mathbf{p}_k = -\mathbf{g}_k + \beta_k \mathbf{p}_{k-1}$$

For the Polak-Ribiére update, the constant β_k is computed by

$$\beta_k = \frac{\Delta \mathbf{g}_{k-1}^T \mathbf{g}_k}{\mathbf{g}_{k-1}^T \mathbf{g}_{k-1}}$$

This is the inner product of the previous change in the gradient with the current gradient divided by the norm squared of the previous gradient. See [F1Re64] or [HDB96] for a discussion of the Polak-Ribiére conjugate gradient algorithm.

The following code recreates the previous network and trains it using the Polak-Ribiére version of the conjugate gradient algorithm. The training parameters for traincgp are the same as those for traincgf. The default line search routine srchcha is used in this example. The parameters show and epochs are set to the same values as they were for traincgf.

```
net=newff(p,t,3,{},'traincgp');
[net,tr]=train(net,p,t);
```

The traincgp routine has performance similar to traincgf. It is difficult to predict which algorithm will perform best on a given problem. The storage

requirements for Polak-Ribiére (four vectors) are slightly larger than for Fletcher-Reeves (three vectors).

Powell-Beale Restarts (traincgb)

For all conjugate gradient algorithms, the search direction is periodically reset to the negative of the gradient. The standard reset point occurs when the number of iterations is equal to the number of network parameters (weights and biases), but there are other reset methods that can improve the efficiency of training. One such reset method was proposed by Powell [Powe77], based on an earlier version proposed by Beale [Beal72]. This technique restarts if there is very little orthogonality left between the current gradient and the previous gradient. This is tested with the following inequality:

 $\left| \mathbf{g}_{k-1}^T \mathbf{g}_k \right| \geq 0.2 \left\| \mathbf{g}_k \right\|^2$

If this condition is satisfied, the search direction is reset to the negative of the gradient.

The following code recreates the previous network and trains it using the Powell-Beale version of the conjugate gradient algorithm. The training parameters for traincgb are the same as those for traincgf. The default line search routine srchcha is used in this example.

```
p = [-1 -1 2 2;0 5 0 5];
t = [-1 -1 1 1];
net = newff(p,t,3,{},'traincgb');
net = train(net,p,t);
y = sim(net,p)
```

The traincgb routine has somewhat better performance than traincgp for some problems, although performance on any given problem is difficult to predict. The storage requirements for the Powell-Beale algorithm (six vectors) are slightly larger than for Polak-Ribiére (four vectors).

Scaled Conjugate Gradient (trainscg)

Each of the conjugate gradient algorithms discussed so far requires a line search at each iteration. This line search is computationally expensive, because it requires that the network response to all training inputs be computed several times for each search. The scaled conjugate gradient algorithm (SCG), developed by Moller [Moll93], was designed to avoid the time-consuming line search. This algorithm combines the model-trust region approach (used in the Levenberg-Marquardt algorithm, described in "Levenberg-Marquardt (trainlm)" on page 5-30), with the conjugate gradient approach. See {Moll93] for a detailed explanation of the algorithm.

The following code reinitializes the previous network and retrains it using the scaled conjugate gradient algorithm. The training parameters for trainscg are epochs, show, goal, time, min_grad, max_fail, sigma, and lambda. The first six parameters have been discussed previously. The parameter sigma determines the change in the weight for the second derivative approximation. The parameter lambda regulates the indefiniteness of the Hessian.

```
p = [-1 -1 2 2;0 5 0 5];
t = [-1 -1 1 1];
net = newff(p,t,3,{},'trainscg');
net = train(net,p,t);
y = sim(net,p)
```

The trainscg routine can require more iterations to converge than the other conjugate gradient algorithms, but the number of computations in each iteration is significantly reduced because no line search is performed. The storage requirements for the scaled conjugate gradient algorithm are about the same as those of Fletcher-Reeves.

Line Search Routines

Several of the conjugate gradient and quasi-Newton algorithms require that a line search be performed. This section describes five different line searches you can use. To use any of these search routines, you simply set the training parameter srchFcn equal to the name of the desired search function, as described in previous sections. It is often difficult to predict which of these routines provides the best results for any given problem, but the default search function is set to an appropriate initial choice for each training function, so you never need to modify this parameter.

Golden Section Search (srchgol)

The golden section search srchgol is a linear search that does not require the calculation of the slope. This routine begins by locating an interval in which the minimum of the performance function occurs. This is accomplished by evaluating the performance at a sequence of points, starting at a distance of delta and doubling in distance each step, along the search direction. When the

performance increases between two successive iterations, a minimum has been bracketed. The next step is to reduce the size of the interval containing the minimum. Two new points are located within the initial interval. The values of the performance at these two points determine a section of the interval that can be discarded, and a new interior point is placed within the new interval. This procedure is continued until the interval of uncertainty is reduced to a width of tol, which is equal to delta/scale tol.

See [HDB96], starting on page 12-16, for a complete description of the golden section search. Try the *Neural Network Design* demonstration nnd12sd1 [HDB96] for an illustration of the performance of the golden section search in combination with a conjugate gradient algorithm.

Brent's Search (srchbre)

Brent's search is a linear search that is a hybrid of the golden section search and a quadratic interpolation. Function comparison methods, like the golden section search, have a first-order rate of convergence, while polynomial interpolation methods have an asymptotic rate that is faster than superlinear. On the other hand, the rate of convergence for the golden section search starts when the algorithm is initialized, whereas the asymptotic behavior for the polynomial interpolation methods can take many iterations to become apparent. Brent's search attempts to combine the best features of both approaches.

For Brent's search, you begin with the same interval of uncertainty used with the golden section search, but some additional points are computed. A quadratic function is then fitted to these points and the minimum of the quadratic function is computed. If this minimum is within the appropriate interval of uncertainty, it is used in the next stage of the search and a new quadratic approximation is performed. If the minimum falls outside the known interval of uncertainty, then a step of the golden section search is performed.

See [Bren73] for a complete description of this algorithm. This algorithm has the advantage that it does not require computation of the derivative. The derivative computation requires a backpropagation through the network, which involves more computation than a forward pass. However, the algorithm can require more performance evaluations than algorithms that use derivative information.

Hybrid Bisection-Cubic Search (srchhyb)

Like Brent's search, srchhyb is a hybrid algorithm. It is a combination of bisection and cubic interpolation. For the bisection algorithm, one point is located in the interval of uncertainty, and the performance and its derivative are computed. Based on this information, half of the interval of uncertainty is discarded. In the hybrid algorithm, a cubic interpolation of the function is obtained by using the value of the performance and its derivative at the two endpoints. If the minimum of the cubic interpolation falls within the known interval of uncertainty, then it is used to reduce the interval of uncertainty. Otherwise, a step of the bisection algorithm is used.

See [Scal85] for a complete description of the hybrid bisection-cubic search. This algorithm does require derivative information, so it performs more computations at each step of the algorithm than the golden section search or Brent's algorithm.

Charalambous' Search (srchcha)

The method of Charalambous, srchcha, was designed to be used in combination with a conjugate gradient algorithm for neural network training. Like the previous two methods, it is a hybrid search. It uses a cubic interpolation together with a type of sectioning.

See [Char92] for a description of Charalambous' search. This routine is used as the default search for most of the conjugate gradient algorithms because it appears to produce excellent results for many different problems. It does require the computation of the derivatives (backpropagation) in addition to the computation of performance, but it overcomes this limitation by locating the minimum with fewer steps. This is not true for all problems, and you might want to experiment with other line searches.

Backtracking (srchbac)

The backtracking search routine srchbac is best suited to use with the quasi-Newton optimization algorithms. It begins with a step multiplier of 1 and then backtracks until an acceptable reduction in the performance is obtained. On the first step it uses the value of performance at the current point and a step multiplier of 1. It also uses the value of the derivative of performance at the current point to obtain a quadratic approximation to the performance function along the search direction. The minimum of the quadratic approximation becomes a tentative optimum point (under certain conditions) and the performance at this point is tested. If the performance is not sufficiently

reduced, a cubic interpolation is obtained and the minimum of the cubic interpolation becomes the new tentative optimum point. This process is continued until a sufficient reduction in the performance is obtained.

The backtracking algorithm is described in [DeSc83]. It is used as the default line search for the quasi-Newton algorithms, although it might not be the best technique for all problems.

Quasi-Newton Algorithms

BFGS Algorithm (trainbfg)

Newton's method is an alternative to the conjugate gradient methods for fast optimization. The basic step of Newton's method is

$$\mathbf{x}_{k+1} = \mathbf{x}_k - \mathbf{A}_k^{-1} \mathbf{g}_k$$

where \mathbf{A}_{k}^{-1} is the Hessian matrix (second derivatives) of the performance index at the current values of the weights and biases. Newton's method often converges faster than conjugate gradient methods. Unfortunately, it is complex and expensive to compute the Hessian matrix for feedforward neural networks. There is a class of algorithms that is based on Newton's method, but which doesn't require calculation of second derivatives. These are called quasi-Newton (or secant) methods. They update an approximate Hessian matrix at each iteration of the algorithm. The update is computed as a function of the gradient. The quasi-Newton method that has been most successful in published studies is the Broyden, Fletcher, Goldfarb, and Shanno (BFGS) update. This algorithm is implemented in the trainbfg routine.

The following code reinitializes the previous network and retrains it using the BFGS quasi-Newton algorithm. The training parameters for trainbfg are the same as those for traincgf. The default line search routine srchbac is used in this example.

```
p = [-1 -1 2 2;0 5 0 5];
t = [-1 -1 1 1];
net = newff(p,t,3,{},'trainbfg');
net = train(net,p,t);
y = sim(net,p)
```

The BFGS algorithm is described in [DeSc83]. This algorithm requires more computation in each iteration and more storage than the conjugate gradient

methods, although it generally converges in fewer iterations. The approximate Hessian must be stored, and its dimension is $n \ge n$, where n is equal to the number of weights and biases in the network. For very large networks it might be better to use Rprop or one of the conjugate gradient algorithms. For smaller networks, however, trainbfg can be an efficient training function.

One Step Secant Algorithm (trainoss)

Because the BFGS algorithm requires more storage and computation in each iteration than the conjugate gradient algorithms, there is need for a secant approximation with smaller storage and computation requirements. The one step secant (OSS) method is an attempt to bridge the gap between the conjugate gradient algorithms and the quasi-Newton (secant) algorithms. This algorithm does not store the complete Hessian matrix; it assumes that at each iteration, the previous Hessian was the identity matrix. This has the additional advantage that the new search direction can be calculated without computing a matrix inverse.

The following code reinitializes the previous network and retrains it using the one-step secant algorithm. The training parameters for trainoss are the same as those for traincgf. The default line search routine srchbac is used in this example. The parameters show and epochs are set to 5 and 300, respectively.

```
p = [-1 -1 2 2;0 5 0 5];
t = [-1 -1 1 1];
net = newff(p,t,3,{},'trainoss');
net = train(net,p,t);
y = sim(net,p)
```

The one step secant method is described in [Batt92]. This algorithm requires less storage and computation per epoch than the BFGS algorithm. It requires slightly more storage and computation per epoch than the conjugate gradient algorithms. It can be considered a compromise between full quasi-Newton algorithms and conjugate gradient algorithms.

Levenberg-Marquardt (trainlm)

Like the quasi-Newton methods, the Levenberg-Marquardt algorithm was designed to approach second-order training speed without having to compute the Hessian matrix. When the performance function has the form of a sum of squares (as is typical in training feedforward networks), then the Hessian matrix can be approximated as

$$\mathbf{H} = \mathbf{J}^T \mathbf{J}$$

and the gradient can be computed as

$$\mathbf{g} = \mathbf{J}^T \mathbf{e}$$

where **J** is the Jacobian matrix that contains first derivatives of the network errors with respect to the weights and biases, and **e** is a vector of network errors. The Jacobian matrix can be computed through a standard backpropagation technique (see [HaMe94]) that is much less complex than computing the Hessian matrix.

The Levenberg-Marquardt algorithm uses this approximation to the Hessian matrix in the following Newton-like update:

$$\mathbf{x}_{k+1} = \mathbf{x}_k - \left[\mathbf{J}^T \mathbf{J} + \mu \mathbf{I}\right]^{-1} \mathbf{J}^T \mathbf{e}$$

When the scalar μ is zero, this is just Newton's method, using the approximate Hessian matrix. When μ is large, this becomes gradient descent with a small step size. Newton's method is faster and more accurate near an error minimum, so the aim is to shift toward Newton's method as quickly as possible. Thus, μ is decreased after each successful step (reduction in performance function) and is increased only when a tentative step would increase the performance function. In this way, the performance function is always reduced at each iteration of the algorithm.

The following code reinitializes the previous network and retrains it using the Levenberg-Marquardt algorithm. The training parameters for train1m are epochs, show, goal, time, min_grad, max_fail, mu, mu_dec, mu_inc, mu_max, and mem_reduc. The first six parameters were discussed earlier. The parameter mu is the initial value for μ . This value is multiplied by mu_dec whenever the performance function is reduced by a step. It is multiplied by mu_inc whenever a step would increase the performance function. If mu becomes larger than mu_max, the algorithm is stopped. The parameter mem_reduc is used to control the amount of memory used by the algorithm. It is discussed in the next section.

```
p = [-1 -1 2 2;0 5 0 5];
t = [-1 -1 1 1];
net = newff(p,t,3,{},'trainlm');
net = train(net,p,t);
```

y = sim(net,p)

The original description of the Levenberg-Marquardt algorithm is given in [Marq63]. The application of Levenberg-Marquardt to neural network training is described in [HaMe94] and starting on page 12-19 of [HDB96]. This algorithm appears to be the fastest method for training moderate-sized feedforward neural networks (up to several hundred weights). It also has a very efficient MATLAB implementation, because the solution of the matrix equation is a built-in function, so its attributes become even more pronounced in a MATLAB setting.

Try the *Neural Network Design* demonstration nnd12m [HDB96] for an illustration of the performance of the batch Levenberg-Marquardt algorithm.

Reduced Memory Levenberg-Marquardt (trainlm)

The main drawback of the Levenberg-Marquardt algorithm is that it requires the storage of some matrices that can be quite large for certain problems. The size of the Jacobian matrix is $Q \times n$, where Q is the number of training sets and n is the number of weights and biases in the network. It turns out that this matrix does not have to be computed and stored as a whole. For example, if you were to divide the Jacobian into two equal submatrices you could compute the approximate Hessian matrix as follows:

$$\mathbf{H} = \mathbf{J}^T \mathbf{J} = \begin{bmatrix} \mathbf{J}_1^T & \mathbf{J}_2^T \end{bmatrix} \begin{bmatrix} \mathbf{J}_1 \\ \mathbf{J}_2 \end{bmatrix} = \mathbf{J}_1^T \mathbf{J}_1 + \mathbf{J}_2^T \mathbf{J}_2$$

Therefore, the full Jacobian does not have to exist at one time. You can compute the approximate Hessian by summing a series of subterms. Once one subterm has been computed, the corresponding submatrix of the Jacobian can be cleared.

When you use the training function train1m, the parameter mem_reduc determines how many rows of the Jacobian are to be computed in each submatrix. If mem_reduc is set to 1, then the full Jacobian is computed, and no memory reduction is achieved. If mem_reduc is set to 2, then only half of the Jacobian is computed at one time. This saves half the memory used by the calculation of the full Jacobian.

There is a drawback to using memory reduction. A significant computational overhead is associated with computing the Jacobian in submatrices. If you

have enough memory available, then it is better to set mem_reduc to 1 and to compute the full Jacobian. If you have a large training set, and you are running out of memory, then you should set mem_reduc to 2 and try again. If you still run out of memory, continue to increase mem_reduc.

Even if you use memory reduction, the Levenberg-Marquardt algorithm will always compute the approximate Hessian matrix, which has dimensions $n \times n$. If your network is very large, then you might run out of memory. If this is the case, try trainscg, trainrp, or one of the conjugate gradient algorithms.

Speed and Memory Comparison

It is very difficult to know which training algorithm will be the fastest for a given problem. It depends on many factors, including the complexity of the problem, the number of data points in the training set, the number of weights and biases in the network, the error goal, and whether the network is being used for pattern recognition (discriminant analysis) or function approximation (regression). This section compares the various training algorithms. Feedforward networks are trained on six different problems. Three of the problems fall in the pattern recognition category and the three others fall in the function approximation category. Two of the problems are simple "toy" problems, while the other four are "real world" problems. Networks with a variety of different architectures and complexities are used, and the networks are trained to a variety of different accuracy levels.

The following table lists the algorithms that are tested and the acronyms used to identify them.

Acronym	Algorithm	
LM	trainlm	Levenberg-Marquardt
BFG	trainbfg	BFGS Quasi-Newton
RP	trainrp	Resilient Backpropagation
SCG	trainscg	Scaled Conjugate Gradient
CGB	traincgb	Conjugate Gradient with Powell/Beale Restarts
CGF	traincgf	Fletcher-Powell Conjugate Gradient
CGP	traincgp	Polak-Ribiére Conjugate Gradient
OSS	trainoss	One Step Secant
GDX	traingdx	Variable Learning Rate Backpropagation

Problem Title	Problem Type	Network Structure	Error Goal	Computer
SIN	Function approximation	1-5-1	0.002	Sun Sparc 2
PARITY	Pattern recognition	3-10-10-1	0.001	Sun Sparc 2
ENGINE	Function approximation	2-30-2	0.005	Sun Enterprise 4000
CANCER	Pattern recognition	9-5-5-2	0.012	Sun Sparc 2
CHOLESTEROL	Function approximation	21-15-3	0.027	Sun Sparc 20
DIABETES	Pattern recognition	8-15-15-2	0.05	Sun Sparc 20

The following table lists the six benchmark problems and some characteristics of the networks, training processes, and computers used.

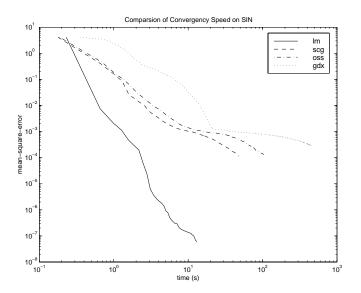
SIN Data Set

The first benchmark data set is a simple function approximation problem. A 1-5-1 network, with tansig transfer functions in the hidden layer and a linear transfer function in the output layer, is used to approximate a single period of a sine wave. The following table summarizes the results of training the network using nine different training algorithms. Each entry in the table represents 30 different trials, where different random initial weights are used in each trial. In each case, the network is trained until the squared error is less than 0.002. The fastest algorithm for this problem is the Levenberg-Marquardt algorithm. On the average, it is over four times faster than the next fastest algorithm. This is the type of problem for which the LM algorithm is best suited — a function approximation problem where the network has fewer than one hundred weights and the approximation must be very accurate.

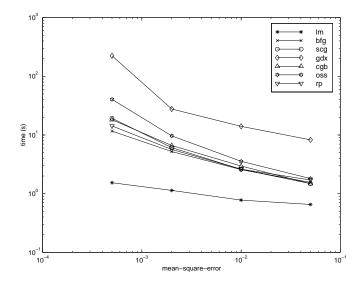
Algorithm	Mean Time (s)	Ratio	Min. Time (s)	Max. Time (s)	Std. (s)
LM	1.14	1.00	0.65	1.83	0.38
BFG	5.22	4.58	3.17	14.38	2.08
RP	5.67	4.97	2.66	17.24	3.72

Algorithm	Mean Time (s)	Ratio	Min. Time (s)	Max. Time (s)	Std. (s)
SCG	6.09	5.34	3.18	23.64	3.81
CGB	6.61	5.80	2.99	23.65	3.67
CGF	7.86	6.89	3.57	31.23	4.76
CGP	8.24	7.23	4.07	32.32	5.03
OSS	9.64	8.46	3.97	59.63	9.79
GDX	27.69	24.29	17.21	258.15	43.65

The performance of the various algorithms can be affected by the accuracy required of the approximation. This is demonstrated in the following figure, which plots the mean square error versus execution time (averaged over the 30 trials) for several representative algorithms. Here you can see that the error in the LM algorithm decreases much more rapidly with time than the other algorithms shown.



The relationship between the algorithms is further illustrated in the following figure, which plots the time required to converge versus the mean square error convergence goal. Here you can see that as the error goal is reduced, the improvement provided by the LM algorithm becomes more pronounced. Some algorithms perform better as the error goal is reduced (LM and BFG), and other algorithms degrade as the error goal is reduced (OSS and GDX).

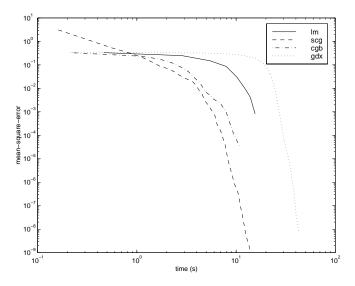


PARITY Data Set

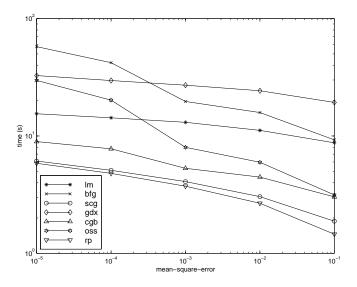
The second benchmark problem is a simple pattern recognition problem detect the parity of a 3-bit number. If the number of ones in the input pattern is odd, then the network should output a 1; otherwise, it should output a -1. The network used for this problem is a 3-10-10-1 network with tansig neurons in each layer. The following table summarizes the results of training this network with the nine different algorithms. Each entry in the table represents 30 different trials, where different random initial weights are used in each trial. In each case, the network is trained until the squared error is less than 0.001. The fastest algorithm for this problem is the resilient backpropagation algorithm, although the conjugate gradient algorithms (in particular, the scaled conjugate gradient algorithm) are almost as fast. Notice that the LM algorithm does not perform well on this problem. In general, the LM algorithm does not perform as well on pattern recognition problems as it does on function approximation problems. The LM algorithm is designed for least squares problems that are approximately linear. Because the output neurons in pattern recognition problems are generally saturated, you will not be operating in the linear region.

Algorithm	Mean Time (s)	Ratio	Min. Time (s)	Max. Time (s)	Std. (s)
RP	3.73	1.00	2.35	6.89	1.26
SCG	4.09	1.10	2.36	7.48	1.56
CGP	5.13	1.38	3.50	8.73	1.05
CGB	5.30	1.42	3.91	11.59	1.35
CGF	6.62	1.77	3.96	28.05	4.32
OSS	8.00	2.14	5.06	14.41	1.92
LM	13.07	3.50	6.48	23.78	4.96
BFG	19.68	5.28	14.19	26.64	2.85
GDX	27.07	7.26	25.21	28.52	0.86

As with function approximation problems, the performance of the various algorithms can be affected by the accuracy required of the network. This is demonstrated in the following figure, which plots the mean square error versus execution time for some typical algorithms. The LM algorithm converges rapidly after some point, but only after the other algorithms have already converged.



The relationship between the algorithms is further illustrated in the following figure, which plots the time required to converge versus the mean square error convergence goal. Again you can see that some algorithms degrade as the error goal is reduced (OSS and BFG).

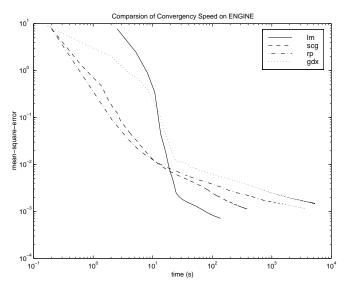


ENGINE Data Set

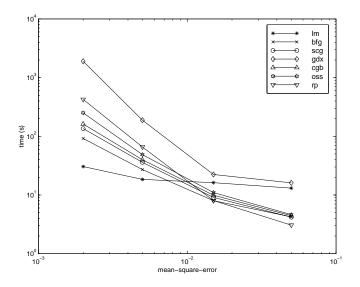
The third benchmark problem is a realistic function approximation (or nonlinear regression) problem. The data is obtained from the operation of an engine. The inputs to the network are engine speed and fueling levels and the network outputs are torque and emission levels. The network used for this problem is a 2-30-2 network with tansig neurons in the hidden layer and linear neurons in the output layer. The following table summarizes the results of training this network with the nine different algorithms. Each entry in the table represents 30 different trials (10 trials for RP and GDX because of time constraints), where different random initial weights are used in each trial. In each case, the network is trained until the squared error is less than 0.005. The fastest algorithm for this problem is the LM algorithm, although the BFGS quasi-Newton algorithm and the conjugate gradient algorithms (the scaled conjugate gradient algorithm in particular) are almost as fast. Although this is a function approximation problem, the LM algorithm is not as clearly superior as it was on the SIN data set. In this case, the number of weights and biases in the network is much larger than the one used on the SIN problem (152 versus 16), and the advantages of the LM algorithm decrease as the number of network parameters increases.

Algorithm	Mean Time (s)	Ratio	Min. Time (s)	Max. Time (s)	Std. (s)
LM	18.45	1.00	12.01	30.03	4.27
BFG	27.12	1.47	16.42	47.36	5.95
SCG	36.02	1.95	19.39	52.45	7.78
CGF	37.93	2.06	18.89	50.34	6.12
CGB	39.93	2.16	23.33	55.42	7.50
CGP	44.30	2.40	24.99	71.55	9.89
OSS	48.71	2.64	23.51	80.90	12.33
RP	65.91	3.57	31.83	134.31	34.24
GDX	188.50	10.22	81.59	279.90	66.67

The following figure plots the mean square error versus execution time for some typical algorithms. The performance of the LM algorithm improves over time relative to the other algorithms.



The relationship between the algorithms is further illustrated in the following figure, which plots the time required to converge versus the mean square error convergence goal. Again you can see that some algorithms degrade as the error goal is reduced (GDX and RP), while the LM algorithm improves.



CANCER Data Set

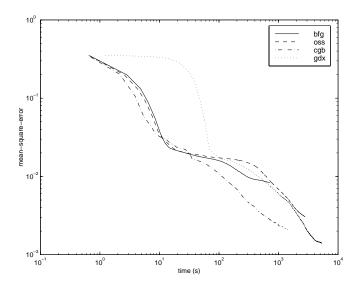
The fourth benchmark problem is a realistic pattern recognition (or nonlinear discriminant analysis) problem. The objective of the network is to classify a tumor as either benign or malignant based on cell descriptions gathered by microscopic examination. Input attributes include clump thickness, uniformity of cell size and cell shape, the amount of marginal adhesion, and the frequency of bare nuclei. The data was obtained from the University of Wisconsin Hospitals, Madison, from Dr. William H. Wolberg. The network used for this problem is a 9-5-5-2 network with tansig neurons in all layers. The following table summarizes the results of training this network with the nine different algorithms. Each entry in the table represents 30 different trials, where different random initial weights are used in each trial. In each case, the network is trained until the squared error is less than 0.012. A few runs failed to converge for some of the algorithms, so only the top 75% of the runs from each algorithm were used to obtain the statistics.

The conjugate gradient algorithms and resilient backpropagation all provide fast convergence, and the LM algorithm is also reasonably fast. As with the

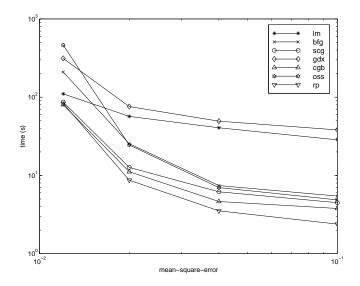
Algorithm	Mean Time (s)	Ratio	Min. Time (s)	Max. Time (s)	Std. (s)
CGB	80.27	1.00	55.07	102.31	13.17
RP	83.41	1.04	59.51	109.39	13.44
SCG	86.58	1.08	41.21	112.19	18.25
CGP	87.70	1.09	56.35	116.37	18.03
CGF	110.05	1.37	63.33	171.53	30.13
LM	110.33	1.37	58.94	201.07	38.20
BFG	209.60	2.61	118.92	318.18	58.44
GDX	313.22	3.90	166.48	446.43	75.44
OSS	463.87	5.78	250.62	599.99	97.35

parity data set, the LM algorithm does not perform as well on pattern recognition problems as it does on function approximation problems.

The following figure plots the mean square error versus execution time for some typical algorithms. For this problem there is not as much variation in performance as in previous problems.



The relationship between the algorithms is further illustrated in the following figure, which plots the time required to converge versus the mean square error convergence goal. Again you can see that some algorithms degrade as the error goal is reduced (OSS and BFG) while the LM algorithm improves. It is typical of the LM algorithm on any problem that its performance improves relative to other algorithms as the error goal is reduced.



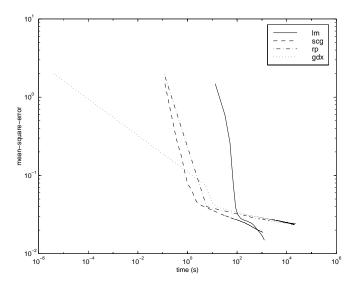
CHOLESTEROL Data Set

The fifth benchmark problem is a realistic function approximation (or nonlinear regression) problem. The objective of the network is to predict cholesterol levels (ldl, hdl, and vldl) based on measurements of 21 spectral components. The data was obtained from Dr. Neil Purdie, Department of Chemistry, Oklahoma State University [PuLu92]. The network used for this problem is a 21-15-3 network with tansig neurons in the hidden layers and linear neurons in the output layer. The following table summarizes the results of training this network with the nine different algorithms. Each entry in the table represents 20 different trials (10 trials for RP and GDX), where different random initial weights are used in each trial. In each case, the network is trained until the squared error is less than 0.027.

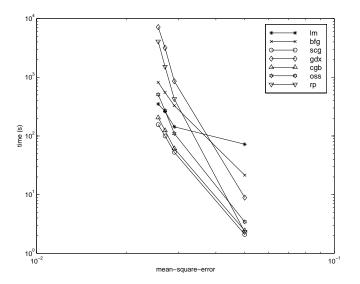
The scaled conjugate gradient algorithm has the best performance on this problem, although all the conjugate gradient algorithms perform well. The LM algorithm does not perform as well on this function approximation problem as it did on the other two. That is because the number of weights and biases in the network has increased again (378 versus 152 versus 16). As the number of parameters increases, the computation required in the LM algorithm increases geometrically.

Algorithm	Mean Time (s)	Ratio	Min. Time (s)	Max. Time (s)	Std. (s)
SCG	99.73	1.00	83.10	113.40	9.93
CGP	121.54	1.22	101.76	162.49	16.34
CGB	124.06	1.24	107.64	146.90	14.62
CGF	136.04	1.36	106.46	167.28	17.67
LM	261.50	2.62	103.52	398.45	102.06
OSS	268.55	2.69	197.84	372.99	56.79
BFG	550.92	5.52	471.61	676.39	46.59
RP	1519.00	15.23	581.17	2256.10	557.34
GDX	3169.50	31.78	2514.90	4168.20	610.52

The following figure plots the mean square error versus execution time for some typical algorithms. For this problem, you can see that the LM algorithm is able to drive the mean square error to a lower level than the other algorithms. The SCG and RP algorithms provide the fastest initial convergence.



The relationship between the algorithms is further illustrated in the following figure, which plots the time required to converge versus the mean square error convergence goal. You can see that the LM and BFG algorithms improve relative to the other algorithms as the error goal is reduced.



DIABETES Data Set

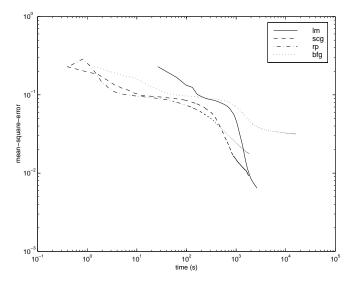
The sixth benchmark problem is a pattern recognition problem. The objective of the network is to decide whether an individual has diabetes, based on personal data (age, number of times pregnant) and the results of medical examinations (e.g., blood pressure, body mass index, result of glucose tolerance test, etc.). The data was obtained from the University of California, Irvine, machine learning data base. The network used for this problem is an 8-15-15-2 network with tansig neurons in all layers. The following table summarizes the results of training this network with the nine different algorithms. Each entry in the table represents 10 different trials, where different random initial weights are used in each trial. In each case, the network is trained until the squared error is less than 0.05.

The conjugate gradient algorithms and resilient backpropagation all provide fast convergence. The results on this problem are consistent with the other pattern recognition problems considered. The RP algorithm works well on all the pattern recognition problems. This is reasonable, because that algorithm was designed to overcome the difficulties caused by training with sigmoid functions, which have very small slopes when operating far from the center point. For pattern recognition problems, you use sigmoid transfer functions in the output layer, and you want the network to operate at the tails of the sigmoid function.

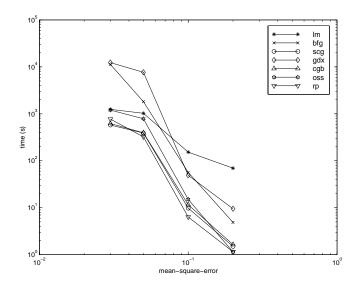
Algorithm	Mean Time (s)	Ratio	Min. Time (s)	Max. Time (s)	Std. (s)
RP	323.90	1.00	187.43	576.90	111.37
SCG	390.53	1.21	267.99	487.17	75.07
CGB	394.67	1.22	312.25	558.21	85.38
CGP	415.90	1.28	320.62	614.62	94.77
OSS	784.00	2.42	706.89	936.52	76.37
CGF	784.50	2.42	629.42	1082.20	144.63
LM	1028.10	3.17	802.01	1269.50	166.31

Algorithm	Mean Time (s)	Ratio	Min. Time (s)	Max. Time (s)	Std. (s)
BFG	1821.00	5.62	1415.80	3254.50	546.36
GDX	7687.00	23.73	5169.20	10350.00	2015.00

The following figure plots the mean square error versus execution time for some typical algorithms. As with other problems, you see that the SCG and RP have fast initial convergence, while the LM algorithm is able to provide smaller final error.



The relationship between the algorithms is further illustrated in the following figure, which plots the time required to converge versus the mean square error convergence goal. In this case, you can see that the BFG algorithm degrades as the error goal is reduced, while the LM algorithm improves. The RP algorithm is best, except at the smallest error goal, where SCG is better.



Summary

There are several algorithm characteristics that can be deduced from the experiments described. In general, on function approximation problems, for networks that contain up to a few hundred weights, the Levenberg-Marquardt algorithm will have the fastest convergence. This advantage is especially noticeable if very accurate training is required. In many cases, trainlm is able to obtain lower mean square errors than any of the other algorithms tested. However, as the number of weights in the network increases, the advantage of trainlm decreases. In addition, trainlm performance is relatively poor on pattern recognition problems. The storage requirements of trainlm are larger than the other algorithms tested. By adjusting the mem_reduc parameter, discussed earlier, the storage requirements can be reduced, but at the cost of increased execution time.

The traincp function is the fastest algorithm on pattern recognition problems. However, it does not perform well on function approximation problems. Its performance also degrades as the error goal is reduced. The memory requirements for this algorithm are relatively small in comparison to the other algorithms considered. The conjugate gradient algorithms, in particular trainscg, seem to perform well over a wide variety of problems, particularly for networks with a large number of weights. The SCG algorithm is almost as fast as the LM algorithm on function approximation problems (faster for large networks) and is almost as fast as trainrp on pattern recognition problems. Its performance does not degrade as quickly as trainrp performance does when the error is reduced. The conjugate gradient algorithms have relatively modest memory requirements.

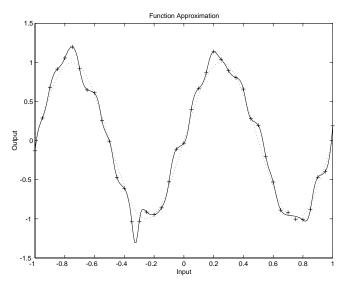
The performance of trainbfg is similar to that of trainlm. It does not require as much storage as trainlm, but the computation required does increase geometrically with the size of the network, because the equivalent of a matrix inverse must be computed at each iteration.

The variable learning rate algorithm traingdx is usually much slower than the other methods, and has about the same storage requirements as trainrp, but it can still be useful for some problems. There are certain situations in which it is better to converge more slowly. For example, when using early stopping (as described in the next section) you can have inconsistent results if you use an algorithm that converges too quickly. You might overshoot the point at which the error on the validation set is minimized.

Improving Generalization

One of the problems that occur during neural network training is called overfitting. The error on the training set is driven to a very small value, but when new data is presented to the network the error is large. The network has memorized the training examples, but it has not learned to generalize to new situations.

The following figure shows the response of a 1-20-1 neural network that has been trained to approximate a noisy sine function. The underlying sine function is shown by the dotted line, the noisy measurements are given by the '+' symbols, and the neural network response is given by the solid line. Clearly this network has overfitted the data and will not generalize well.



One method for improving network generalization is to use a network that is just large enough to provide an adequate fit. The larger network you use, the more complex the functions the network can create. If you use a small enough network, it will not have enough power to overfit the data. Run the *Neural Network Design* demonstration nnd11gn [HDB96] to investigate how reducing the size of a network can prevent overfitting.

Unfortunately, it is difficult to know beforehand how large a network should be for a specific application. There are two other methods for improving generalization that are implemented in Neural Network Toolbox: regularization and early stopping. The next sections describe these two techniques and the routines to implement them.

Note that if the number of parameters in the network is much smaller than the total number of points in the training set, then there is little or no chance of overfitting. If you can easily collect more data and increase the size of the training set, then there is no need to worry about the following techniques to prevent overfitting. The rest of this section only applies to those situations in which you want to make the most of a limited supply of data.

Early Stopping

The default method for improving generalization is called *early stopping*. This technique is automatically provided for all of the supervised network creation functions, including the backpropagation network creation functions such as newff.

In this technique the available data is divided into three subsets. The first subset is the training set, which is used for computing the gradient and updating the network weights and biases. The second subset is the validation set. The error on the validation set is monitored during the training process. The validation error normally decreases during the initial phase of training, as does the training set error. However, when the network begins to overfit the data, the error on the validation set typically begins to rise. When the validation error increases for a specified number of iterations (net.trainParam.max_fail), the training is stopped, and the weights and biases at the minimum of the validation error are returned.

The test set error is not used during training, but it is used to compare different models. It is also useful to plot the test set error during the training process. If the error in the test set reaches a minimum at a significantly different iteration number than the validation set error, this might indicate a poor division of the data set.

There are four functions provided for dividing data into training, validation and test sets. They are dividerand (the default), divideblock, divideint, and divideind. You can access or change the division function for your network with this property:

net.divideFcn

Each of these functions takes parameters that customize its behavior. These values are stored and can be changed with the following network property:

```
net.divideParam
```

Index Data Division (divideind)

Create a simple test problem. For the full data set, generate a noisy sine wave with input points ranging from -1 to 1 at steps of 0.01.

```
p = [-1:0.01:1];
t = sin(2*pi*p)+0.1*randn(size(p));
```

Divide the data by index so that successive samples are assigned to the training set, validation set, and test set successively:

```
trainInd = -1:0.03:1;
valInd = -1.01:0.03:1;
testInd = -1.02:0.03:1;
[trainP,valP,testP] = divideind(p,trainInd,valInd,testInd);
[trainT,valT,testT] = divideind(t,trainInd,valInd,testInd);
```

Random Data Division (dividerand)

You can divide the input data randomly so that 60% of the samples are assigned to the training set, 20% to the validation set and 20% to the test set, as follows:

```
[trainP,valP,testP,trainInd,valInd,testInd] = dividerand(p);
```

This function not only divides the input data, but also returns indices so that you can divide the target data accordingly using divideind.

```
[trainT,valT,testT] = divideind(t,trainInd,valInd,testInd);
```

Block Data Division (divideblock)

You can also divide the input data randomly such that the first 60% of the samples are assigned to the training set, the next 20% to the validation set, and the last 20% to the test set, as follows:

```
[trainP,valP,testP,trainInd,valInd,testInd] = divideblock(p);
```

Divide the target data accordingly using divideind.

```
[trainT,valT,testT] = divideind(t,trainInd,valInd,testInd);
```

Interleaved Data Division (dividerand)

Another way to divide the input data is to cycle samples between the training set, validation set, and test set according to percentages. You can interleave 60% of the samples to the training set, 20% to the validation set and 20% to the test set as follows:

```
[trainP,valP,testP,trainInd,valInd,testInd] = divideint(p);
```

Divide the target data accordingly using divideind.

```
[trainT,valT,testT] = divideind(t,trainInd,valInd,testInd);
```

Regularization

Another method for improving generalization is called regularization. This involves modifying the performance function, which is normally chosen to be the sum of squares of the network errors on the training set. The next section explains how the performance function can be modified, and the following section describes a routine that automatically sets the optimal performance function to achieve the best generalization.

Modified Performance Function

The typical performance function used for training feedforward neural networks is the mean sum of squares of the network errors.

$$F = mse = \frac{1}{N} \sum_{i=1}^{N} (e_i)^2 = \frac{1}{N} \sum_{i=1}^{N} (t_i - a_i)^2$$

It is possible to improve generalization if you modify the performance function by adding a term that consists of the mean of the sum of squares of the network weights and biases

 $msereg = \gamma mse + (1 - \gamma)msw$

where γ is the performance ratio, and

$$msw = \frac{1}{n}\sum_{j=1}^{n}w_{j}^{2}$$

Using this performance function causes the network to have smaller weights and biases, and this forces the network response to be smoother and less likely to overfit.

The following code reinitializes the previous network and retrains it using the BFGS algorithm with the regularized performance function. Here the performance ratio is set to 0.5, which gives equal weight to the mean square errors and the mean square weights. (Data division is cancelled by setting net.divideFcn so that the effects of msereg are isolated from early stopping.)

```
p = [-1 -1 2 2;0 5 0 5];
t = [-1 -1 1 1];
net=newff(p,t,3,{},'trainbfg');
net.divideFcn = '';
net.performFcn = 'msereg';
net.performParam.ratio = 0.5;
net.trainParam.show = 5;
net.trainParam.epochs = 300;
net.trainParam.goal = 1e-5;
[net,tr]=train(net,p,t);
```

The problem with regularization is that it is difficult to determine the optimum value for the performance ratio parameter. If you make this parameter too large, you might get overfitting. If the ratio is too small, the network does not adequately fit the training data. The next section describes a routine that automatically sets the regularization parameters.

Automated Regularization (trainbr)

It is desirable to determine the optimal regularization parameters in an automated fashion. One approach to this process is the Bayesian framework of David MacKay [MacK92]. In this framework, the weights and biases of the network are assumed to be random variables with specified distributions. The regularization parameters are related to the unknown variances associated with these distributions. You can then estimate these parameters using statistical techniques. A detailed discussion of Bayesian regularization is beyond the scope of this user guide. A detailed discussion of the use of Bayesian regularization, in combination with Levenberg-Marquardt training, can be found in [FoHa97].

Bayesian regularization has been implemented in the function trainbr. The following code shows how you can train a 1-20-1 network using this function to approximate the noisy sine wave shown on page 5-52. (Data division is cancelled by setting net.divideFcn so that the effects of trainbr are isolated from early stopping.)

```
p = [-1:.05:1];
t = sin(2*pi*p)+0.1*randn(size(p));
net=newff(p,t,20,{},'trainbr');
net.divideFcn ='';
net.trainParam.show = 10;
net.trainParam.epochs = 50;
randn('seed',192736547);
net = init(net);
[net,tr]=train(net,p,t);
TRAINBR, Epoch 0/200, SSE 273.764/0, SSW 21460.5, Grad
2.96e+02/1.00e-10, #Par 6.10e+01/61
TRAINBR, Epoch 40/200, SSE 0.255652/0, SSW 1164.32, Grad
1.74e-02/1.00e-10, #Par 2.21e+01/61
TRAINBR, Epoch 80/200, SSE 0.317534/0, SSW 464.566, Grad
5.65e-02/1.00e-10, #Par 1.78e+01/61
TRAINBR, Epoch 120/200, SSE 0.379938/0, SSW 123.028, Grad
3.64e-01/1.00e-10, #Par 1.17e+01/61
TRAINBR, Epoch 160/200, SSE 0.380578/0, SSW 108.294, Grad
6.43e-02/1.00e-10. #Par 1.19e+01/61
```

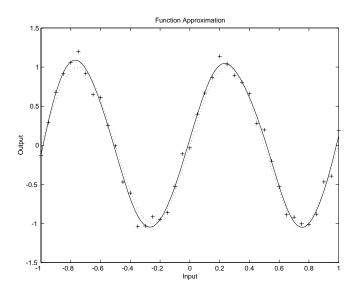
One feature of this algorithm is that it provides a measure of how many network parameters (weights and biases) are being effectively used by the network. In this case, the final trained network uses approximately 12 parameters (indicated by #Par in the printout) out of the 61 total weights and biases in the 1-20-1 network. This effective number of parameters should remain approximately the same, no matter how large the number of parameters in the network becomes. (This assumes that the network has been trained for a sufficient number of iterations to ensure convergence.)

The trainbr algorithm generally works best when the network inputs and targets are scaled so that they fall approximately in the range [-1,1]. That is

the case for the test problem here. If your inputs and targets do not fall in this range, you can use the function mapminmax or mapstd to perform the scaling, as described in "Preprocessing and Postprocessing" on page 5-62.

The following figure shows the response of the trained network. In contrast to the previous figure, in which a 1-20-1 network overfits the data, here you see that the network response is very close to the underlying sine function (dotted line), and, therefore, the network will generalize well to new inputs. You could have tried an even larger network, but the network response would never overfit the data. This eliminates the guesswork required in determining the optimum network size.

When using trainbr, it is important to let the algorithm run until the effective number of parameters has converged. The training might stop with the message "Maximum MU reached." This is typical, and is a good indication that the algorithm has truly converged. You can also tell that the algorithm has converged if the sum squared error (SSE) and sum squared weights (SSW) are relatively constant over several iterations. When this occurs you might want to click the **Stop Training** button in the training window.



Summary and Discussion of Early Stopping and Regularization

Early stopping and regularization can ensure network generalization when you apply them properly.

For early stopping, you must be careful not to use an algorithm that converges too rapidly. If you are using a fast algorithm (like train1m), set the training parameters so that the convergence is relatively slow. For example, set mu to a relatively large value, such as 1, and set mu_dec and mu_inc to values close to 1, such as 0.8 and 1.5, respectively. The training functions trainscg and trainrp usually work well with early stopping.

With early stopping, the choice of the validation set is also important. The validation set should be representative of all points in the training set.

When you use Bayesian regularization, it is important to train the network until it reaches convergence. The sum-squared error, the sum-squared weights, and the effective number of parameters should reach constant values when the network has converged.

With both early stopping and regularization, it is a good idea to train the network starting from several different initial conditions. It is possible for either method to fail in certain circumstances. By testing several different initial conditions, you can verify robust network performance.

When the data set is small and you are training function approximation networks, Bayesian regularization provides better generalization performance than early stopping. This is because Bayesian regularization does not require that a validation data set be separate from the training data set; it uses all the data. To provide some insight into the performance of the algorithms, both early stopping and Bayesian regularization were tested on several benchmark data sets, which are listed in the following table.

Data Set Title	Number of Points	Network	Description
BALL	67	2-10-1	Dual-sensor calibration for a ball position measurement
SINE (5% N)	41	1-15-1	Single-cycle sine wave with Gaussian noise at 5% level
SINE (2% N)	41	1-15-1	Single-cycle sine wave with Gaussian noise at 2% level
ENGINE (ALL)	1199	2-30-2	Engine sensor — full data set
ENGINE (1/4)	300	2-30-2	Engine sensor — 1/4 of data set
CHOLEST (ALL)	264	5-15-3	Cholesterol measurement — full data set
CHOLEST (1/2)	132	5-15-3	Cholesterol measurement — 1/2 data set

These data sets are of various sizes, with different numbers of inputs and targets. With two of the data sets the networks were trained once using all the data and then retrained using only a fraction of the data. This illustrates how the advantage of Bayesian regularization becomes more noticeable when the data sets are smaller. All the data sets are obtained from physical systems except for the SINE data sets. These two were artificially created by adding various levels of noise to a single cycle of a sine wave. The performance of the algorithms on these two data sets illustrates the effect of noise.

The following table summarizes the performance of early stopping (ES) and Bayesian regularization (BR) on the seven test sets. (The trainscg algorithm was used for the early stopping tests. Other algorithms provide similar performance.)

Method	Ball	Engine (All)	Engine (1/4)	Choles (All)	Choles (1/2)	Sine (5% N)	Sine (2% N)
ES	1.2e-1	1.3e-2	1.9e-2	1.2e-1	1.4e-1	1.7e-1	1.3e-1
BR	1.3e-3	2.6e-3	4.7e-3	1.2e-1	9.3e-2	3.0e-2	6.3e-3
ES/BR	92	5	4	1	1.5	5.7	21

Mean Squared Test Set Error

You can see that Bayesian regularization performs better than early stopping in most cases. The performance improvement is most noticeable when the data set is small, or if there is little noise in the data set. The BALL data set, for example, was obtained from sensors that had very little noise.

Although the generalization performance of Bayesian regularization is often better than early stopping, this is not always the case. In addition, the form of Bayesian regularization implemented in the toolbox does not perform as well on pattern recognition problems as it does on function approximation problems. This is because the approximation to the Hessian that is used in the Levenberg-Marquardt algorithm is not as accurate when the network output is saturated, as would be the case in pattern recognition problems. Another disadvantage of the Bayesian regularization method is that it generally takes longer to converge than early stopping.

Preprocessing and Postprocessing

Neural network training can be made more efficient if you perform certain preprocessing steps on the network inputs and targets. This section describes several preprocessing routines that you can use. The most common of these are provided automatically when you create a network.

Network-input processing functions transform inputs into a better form for the network use. Processing functions associated with a network output transform targets into a better form for network training, and reverse transformed outputs back to the characteristics of the original target data.

Most of the network creation functions in the toolbox, including the backpropagation network creation functions such as newff, automatically assign processing function to your network inputs and outputs. These functions transform the input and target values you provide into values that are better suited for the network.

You can override the default input and output processing functions when you call a network creation function, or by adjusting network properties after you create the network.

To see a cell array list of processing functions assigned to the input of a network, access this property:

net.inputs{1}.processFcns

To view the processing functions returned by the output of a two-layer network, access this network property:

net.outputs{2}.processFcns

You can use these properties to change the processing functions you want your network to apply to the inputs and outputs. However, we recommend that you use the defaults.

Several processing functions have parameters that customize their operation. You can access or change the parameters of the ith input processing function for the network input as follows:

```
net.inputs{1}.processParams{i}
```

You can access or change the parameters of the ith output processing function for the network output associated with the second layer, as follows:

```
net.outputs{2}.processParams{i}
```

For backpropagation network creation functions, such as newff, the default functions are fixunknowns, removeconstantrows and mapminmax. For outputs, the default processing functions are removeconstantrows and mapminmax.

Min and Max (mapminmax)

Before training, it is often useful to scale the inputs and targets so that they always fall within a specified range. The function mapminmax scales inputs and targets so that they fall in the range [-1,1]. The following code illustrates how to use this function.

```
[pn,ps] = mapminmax(p);
[tn,ts] = mapminmax(t);
net = train(net,pn,tn);
```

The original network inputs and targets are given in the matrices p and t. The normalized inputs and targets pn and tn that are returned will all fall in the interval [-1,1]. The structures ps and ts contain the settings, in this case the minimum and maximum values of the original inputs and targets. After the network has been trained, the ps settings should be used to transform any future inputs that are applied to the network. They effectively become a part of the network, just like the network weights and biases.

If mapminmax is used to scale the targets, then the output of the network will be trained to produce outputs in the range [-1,1]. To convert these outputs back into the same units that were used for the original targets, use the settings ts. The following code simulates the network that was trained in the previous code, and then converts the network output back into the original units.

```
an = sim(net,pn);
a = mapminmax(`reverse',an,ts);
```

The network output an corresponds to the normalized targets tn. The unnormalized network output a is in the same units as the original targets t.

If mapminmax is used to preprocess the training set data, then whenever the trained network is used with new inputs they should be preprocessed with the minimum and maximums that were computed for the training set stored in the

settings ps. The following code applies a new set of inputs to the network already trained.

```
pnewn = mapminmax(`apply',pnew,ps);
anewn = sim(net,pnewn);
anew = mapminmax(`reverse',anewn,ts);
```

Mean and Stand. Dev. (mapstd)

Another approach for scaling network inputs and targets is to normalize the mean and standard deviation of the training set. The function mapstd normalizes the inputs and targets so that they will have zero mean and unity standard deviation. The following code illustrates the use of mapstd.

```
[pn,ps] = mapstd(p);
[tn,ts] = mapstd(t);
```

The original network inputs and targets are given in the matrices p and t. The normalized inputs and targets pn and tn that are returned will have zero means and unity standard deviation. The settings structures ps and ts contain the means and standard deviations of the original inputs and original targets. After the network has been trained, you should use these settings to transform any future inputs that are applied to the network. They effectively become a part of the network, just like the network weights and biases.

If mapstd is used to scale the targets, then the output of the network is trained to produce outputs with zero mean and unity standard deviation. To convert these outputs back into the same units that were used for the original targets, use ts. The following code simulates the network that was trained in the previous code, and then converts the network output back into the original units.

```
an = sim(net,pn);
a = mapstd('reverse',an,ts);
```

The network output an corresponds to the normalized targets tn. The unnormalized network output a is in the same units as the original targets t.

If mapstd is used to preprocess the training set data, then whenever the trained network is used with new inputs, you should preprocess them with the means and standard deviations that were computed for the training set using ps. The following code applies a new set of inputs to the network already trained.

```
pnewn = mapstd(`apply',pnew,ps);
anewn = sim(net,pnewn);
anew = mapstd(`reverse',anewn,ts);
```

Principal Component Analysis (processpca)

In some situations, the dimension of the input vector is large, but the components of the vectors are highly correlated (redundant). It is useful in this situation to reduce the dimension of the input vectors. An effective procedure for performing this operation is principal component analysis. This technique has three effects: it orthogonalizes the components of the input vectors (so that they are uncorrelated with each other), it orders the resulting orthogonal components (principal components) so that those with the largest variation come first, and it eliminates those components that contribute the least to the variation in the data set. The following code illustrates the use of processpca, which performs a principal-component analysis using the processing setting maxfrac of 0.02.

```
[pn,ps1] = mapstd(p);
[ptrans,ps2] = processpca(pn,0.02);
```

The input vectors are first normalized, using mapstd, so that they have zero mean and unity variance. This is a standard procedure when using principal components. In this example, the second argument passed to processpca is 0.02. This means that processpca eliminates those principal components that contribute less than 2% to the total variation in the data set. The matrix ptrans contains the transformed input vectors. The settings structure ps2 contains the principal component transformation matrix. After the network has been trained, these settings should be used to transform any future inputs that are applied to the network. It effectively becomes a part of the network, just like the network weights and biases. If you multiply the normalized input vectors pn by the transformation matrix transMat, you obtain the transformed input vectors ptrans.

If processpca is used to preprocess the training set data, then whenever the trained network is used with new inputs, you should preprocess them with the transformation matrix that was computed for the training set, using ps2. The following code applies a new set of inputs to a network already trained.

```
pnewn = mapstd(`apply',pnew,ps1);
pnewtrans = processpca(`apply',pnewn,ps2);
a = sim(net,pnewtrans);
```

Principle component analysis is not reliably reversible. Therefore it is only recommended for input processing. Outputs requires reversible processing functions.

Processing Unknown Inputs (fixunknowns)

If you have input data with unknown values, you can represent them with NaN values. For example, here are five 2-element vectors with unknown values in the first element of two of the vectors:

```
p1 = [1 NaN 3 2 NaN; 3 1 -1 2 4];
```

The network will not be able to process the NaN values properly. Use the function fixunknowns to transform each row with NaN values (in this case only the first row) into two rows that encode that same information numerically.

[p2,ps] = fixunknowns(p1);

Here is how the first row of values was recoded as two rows.

p2	=				
	1	2	3	2	2
	1	0	1	1	0
	3	1	- 1	2	4

The first new row is the original first row, but with the mean value for that row (in this case 2) replacing all NaN values. The elements of the second new row are now either 1, indicating the original element was a known value, or 0 indicating that it was unknown. The original second row is now the new third row. In this way both known and unknown values are encoded numerically in a way that lets the network be trained and simulated.

Whenever supplying new data to the network, you should transform the inputs in the same way, using the settings ps returned by fixunknowns when it was used to transform the training input data.

```
p2new = fixunknowns(`apply',p1new,ps);
```

The function fixunkowns is only recommended for input processing. Unknown targets represented by NaN values can be handled directly by the toolbox learning algorithms. For instance, performance functions used by backpropagation algorithms recognize NaN values as unknown or unimportant values.

Representing Unknown or Don't Care Targets

Unknown or "don't care" targets can also be represented with NaN values. We do not want unknown target values to have an impact on training, but if a network has several outputs, some elements of any target vector may be known while others are unknown. One solution would be to remove the partially unknown target vector and its associated input vector from the training set, but that involves the loss of the good target values. A better solution is to represent those unknown targets with NaN values. All the performance functions of the toolbox will ignore those targets for purposes of calculating performance and derivatives of performance.

Posttraining Analysis (postreg)

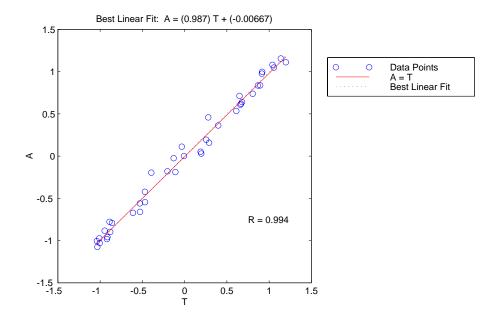
The performance of a trained network can be measured to some extent by the errors on the training, validation, and test sets, but it is often useful to investigate the network response in more detail. One option is to perform a regression analysis between the network response and the corresponding targets. The routine postreg is designed to perform this analysis.

The following commands illustrate how to perform a regression analysis on the network trained in "Summary and Discussion of Early Stopping and Regularization" on page 5-59.

The network output and the corresponding targets are passed to postreg. It returns three parameters. The first two, m and b, correspond to the slope and the *y*-intercept of the best linear regression relating targets to network outputs. If there were a perfect fit (outputs exactly equal to targets), the slope would be 1, and the *y*-intercept would be 0. In this example, you can see that the numbers are very close. The third variable returned by postreg is the correlation coefficient (R-value) between the outputs and targets. It is a measure of how well the variation in the output is explained by the targets. If this number is equal to 1, then there is perfect correlation between targets and

outputs. In the example, the number is very close to 1, which indicates a good fit.

The following figure illustrates the graphical output provided by postreg. The network outputs are plotted versus the targets as open circles. The best linear fit is indicated by a dashed line. The perfect fit (output equal to targets) is indicated by the solid line. In this example, it is difficult to distinguish the best linear fit line from the perfect fit line because the fit is so good.



Sample Training Session

A number of different concepts are covered in this chapter. At this point it might be useful to put some of these ideas together with an example of how a typical training session might go.

This example uses data from a medical application [PuLu92]. The goal is to design an instrument that can determine serum cholesterol levels from measurements of spectral content of a blood sample. There are a total of 264 patients for which there are measurements of 21 wavelengths of the spectrum. For the same patients there are also measurements of HDL, LDL, and VLDL cholesterol levels, based on serum separation. The first step is to load the data into the MATLAB workspace.

load choles_all

Next, create the network. The network object should process inputs by normalizing their standard deviation and performing principle component-analysis using a maximum fraction of 0.001. The targets are normalized for standard deviation.

```
net = newff(p,t,5);
net.inputs{1}.processFcns = {'mapstd','processpca'};
net.inputs{1}.processParams{2}.maxfrac = 0.001;
net.outputs{2}.processFcns = {'mapstd'};
```

You are now ready to create a network and train it. For this example, try a two-layer network with the default tan-sigmoid transfer function in the hidden layer and linear transfer function in the output layer. This is a useful structure for function approximation (or regression) problems.

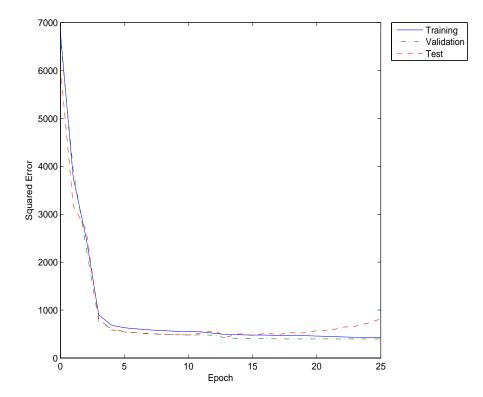
As an initial guess, use five neurons in the hidden layer. The resulting network will have three output neurons because the target vectors have three elements. The default Levenberg-Marquardt algorithm is used for training.

```
[net,tr]=train(net,p,t);
TRAINLM, Epoch 0/100, MSE 4580.74/0, Gradient 9083.7/1e-10
TRAINLM, Epoch 10/100, MSE 321.661/0, Gradient 490.966/1e-10
TRAINLM, Validation stop.
```

The training stopped after 15 iterations because the validation error increased. It is a useful diagnostic tool to plot the training, validation, and test errors to check the progress of training. You can do that with the following commands.

```
plot(tr.epoch,tr.perf,tr.epoch,tr.vperf,tr.epoch,tr.tperf)
legend('Training','Validation','Test',-1);
ylabel('Squared Error'); xlabel('Epoch')
```

The result is shown in the following figure. The result here is reasonable, because the test set error and the validation set error have similar characteristics, and it doesn't appear that any significant overfitting has occurred.

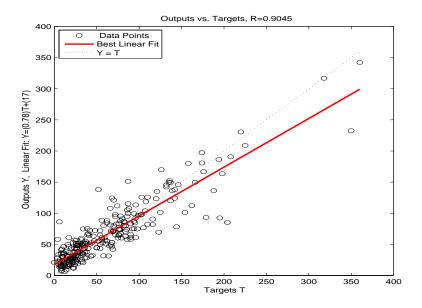


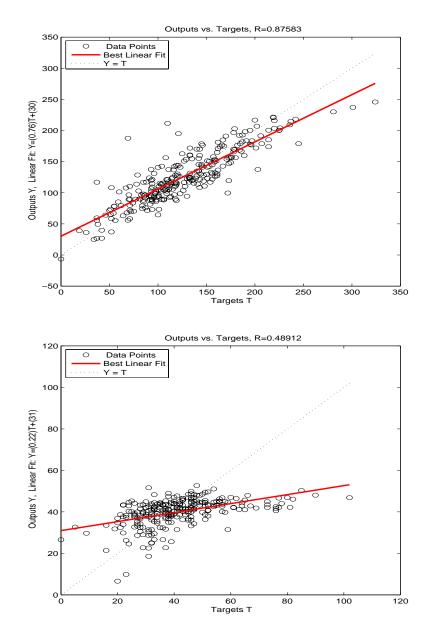
The next step is to perform some analysis of the network response. Put the entire data set through the network (training, validation, and test) and perform a linear regression between the network outputs and the corresponding targets. First, unnormalize the network outputs.

```
y = sim(net,p);
for i=1:3
```

```
figure(i)
[m(i),b(i),r(i)] = postreg(y(i,:),t(i,:));
end
```

In this case, there are three outputs, so perform three regressions. The results are shown in the following figures.





5-72

The first two outputs seem to track the targets reasonably well (this is a difficult problem), and the R-values are around 0.9. Modeling the third output (VLDL levels) is not as successful and the problem needs more work. You might go on to try other network architectures (more hidden layer neurons), or to try Bayesian regularization instead of early stopping for the training technique. Of course there is also the possibility that VLDL levels cannot be accurately computed based on the given spectral components.

The demonstration demobp1 contains the sample training session. The function nnsample contains all the commands used in this section. You can use it as a template for your own training sessions.

Limitations and Cautions

The gradient descent algorithm is generally very slow because it requires small learning rates for stable learning. The momentum variation is usually faster than simple gradient descent, because it allows higher learning rates while maintaining stability, but it is still too slow for many practical applications. These two methods are normally used only when incremental training is desired. You would normally use Levenberg-Marquardt training for small and medium size networks, if you have enough memory available. If memory is a problem, then there are a variety of other fast algorithms available. For large networks you will probably want to use trainscg or trainrp.

Multilayered networks are capable of performing just about any linear or nonlinear computation, and can approximate any reasonable function arbitrarily well. Such networks overcome the problems associated with the perceptron and linear networks. However, while the network being trained might theoretically be capable of performing correctly, backpropagation and its variations might not always find a solution. See page 12-8 of [HDB96] for a discussion of convergence to local minimum points.

Picking the learning rate for a nonlinear network is a challenge. As with linear networks, a learning rate that is too large leads to unstable learning. Conversely, a learning rate that is too small results in incredibly long training times. Unlike linear networks, there is no easy way of picking a good learning rate for nonlinear multilayer networks. See page 12-8 of [HDB96] for examples of choosing the learning rate. With the faster training algorithms, the default parameter values normally perform adequately.

The error surface of a nonlinear network is more complex than the error surface of a linear network. To understand this complexity, see the figures on pages 12-5 to 12-7 of [HDB96], which show three different error surfaces for a multilayer network. The problem is that nonlinear transfer functions in multilayer networks introduce many local minima in the error surface. As gradient descent is performed on the error surface it is possible for the network solution to become trapped in one of these local minima. This can happen, depending on the initial starting conditions. Settling in a local minimum can be good or bad depending on how close the local minimum is to the global minimum and how low an error is required. In any case, be cautioned that although a multilayer backpropagation network with enough neurons can implement just about any function, backpropagation does not always find the

correct weights for the optimum solution. You might want to reinitialize the network and retrain several times to guarantee that you have the best solution.

Networks are also sensitive to the number of neurons in their hidden layers. Too few neurons can lead to underfitting. Too many neurons can contribute to overfitting, in which all training points are well fitted, but the fitting curve oscillates wildly between these points. Ways of dealing with various of these issues are discussed in "Improving Generalization" on page 5-52. This topic is also discussed starting on page 11-21 of [HDB96].



6

Dynamic Networks

Introduction (p. 6-2)	An introduction to the concept of the dynamic network, its applications, and its training
Focused Time-Delay Neural Network (newfftd) (p. 6-11)	A presentation of the focused time delay neural network and its application to nonlinear prediction
Distributed Time-Delay Neural Network (newdtdnn) (p. 6-15)	A presentation of the distributed time delay neural network and its application to phoneme detection
NARX Network (newnarx, newnarxsp, sp2narx) (p. 6-18)	A presentation of the nonlinear ARX network and its application to the modeling of nonlinear dynamic systems
Layer-Recurrent Network (newlrn) (p. 6-24)	A presentation of the layered-recurrent network and its application to phoneme detection

Introduction

Neural networks can be classified into dynamic and static categories. Static (feedforward) networks have no feedback elements and contain no delays; the output is calculated directly from the input through feedforward connections. The training of static networks was discussed in Chapter 5, "Backpropagation." In dynamic networks, the output depends not only on the current input to the network, but also on the current or previous inputs, outputs, or states of the network. You saw some linear dynamic networks in Chapter 4, "Linear Filters."

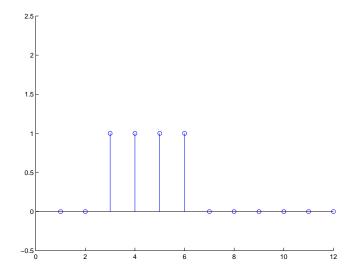
Dynamic networks can also be divided into two categories: those that have only feedforward connections, and those that have feedback, or recurrent, connections.

Examples of Dynamic Networks

To understand the differences between static, feedforward-dynamic, and recurrent-dynamic networks, create some networks and see how they respond to an input sequence. (First, you might want to review the section on applying sequential inputs to a dynamic network on page 2-15.)

The following command creates a pulse input sequence and plots it:

The resulting pulse is shown in the next figure.



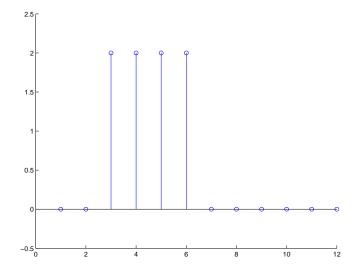
Now create a static network and find the network response to the pulse sequence. The following commands create a simple linear network with one layer, one neuron, no bias, and a weight of 2:

```
net = newlin(p,1);
net.biasConnect = 0;
net.IW{1,1} = 2;
```

You can now simulate the network response to the pulse input and plot it:

```
a = sim(net,p);
stem(cell2mat(a))
```

The result is shown in the following figure. Note that the response of the static network lasts just as long as the input pulse. The response of the static network at any time point depends only on the value of the input sequence at that same time point.



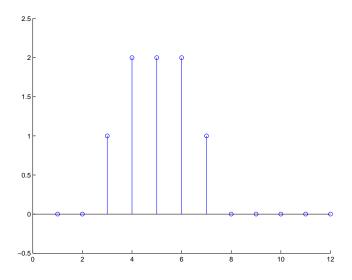
Now create a dynamic network, but one that does not have any feedback connections (a nonrecurrent network). You can use the same network used on page 2-15, which was a linear network with a tapped delay line on the input:

```
net = newlin(p,1,[0 1]);
net.biasConnect = 0;
net.IW{1,1} = [1 1];
```

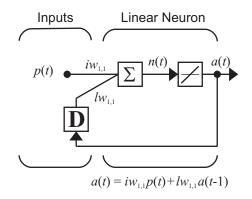
You can again simulate the network response to the pulse input and plot it:

```
a = sim(net,p);
stem(cell2mat(a))
```

The response of the dynamic network, shown in the following figure, lasts longer than the input pulse. The dynamic network has memory. Its response at any given time depends not only on the current input, but on the history of the input sequence. If the network does not have any feedback connections, then only a finite amount of history will affect the response. In this figure you can see that the response to the pulse lasts one time step beyond the pulse duration. That is because the tapped delay line on the input has a maximum delay of 1.

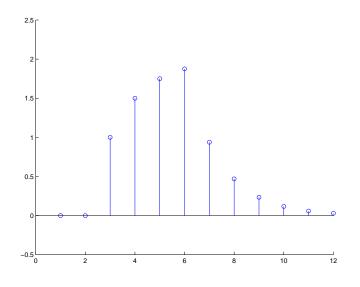


Now consider a simple recurrent-dynamic network, shown in the following figure.



You can create the network and simulate it with the following commands. The newnarx command is discussed in "NARX Network (newnarx, newnarxsp, sp2narx)" on page 6-18.

```
net = newnarx(p,[-1 1],0,1,[],{'purelin'});
net.biasConnect = 0;
net.LW{1} = .5;
frnet.IW{1} = 1;
a = sim(net,p);
stem(cell2mat(a))
```



The following figure is the plot of the network response.

Notice that the recurrent-dynamic networks typically have a longer response than the feedforward-dynamic networks. For linear networks, the feedforward-dynamic networks are called finite impulse response (FIR), because the response to an impulse input will become zero after a finite amount of time. The linear recurrent-dynamic networks are called infinite impulse response (IIR), because the response to an impulse can decay to zero (for a stable network), but it will never become exactly equal to zero. An impulse response for a nonlinear network cannot be defined, but the ideas of finite and infinite responses do carry over.

Applications of Dynamic Networks

Dynamic networks are generally more powerful than static networks (although somewhat more difficult to train). Because dynamic networks have memory, they can be trained to learn sequential or time-varying patterns. This has applications in such disparate areas as prediction in financial markets [RoJa96], channel equalization in communication systems [FeTs03], phase detection in power systems [KaGr96], sorting [JaRa04], fault detection [ChDa99], speech recognition [Robin94], and even the prediction of protein structure in genetics [GiPr02]. You can find a discussion of many more dynamic network applications in [MeJa00].

One principal application of dynamic neural networks is in control systems. This application is discussed in detail in Chapter 7, "Control Systems." Dynamic networks are also well suited for filtering. You have seen the use of some linear dynamic networks for filtering in Chapter 4, "Linear Filters," and some of those ideas are extended in this chapter, using nonlinear dynamic networks.

Dynamic Network Structures

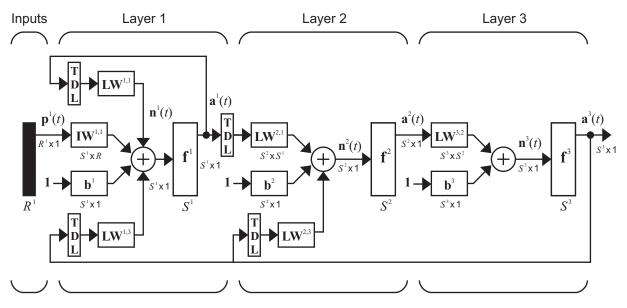
Neural Network Toolbox is designed to train a class of network called the Layered Digital Dynamic Network (LDDN). Any network that can be arranged in the form of an LDDN can be trained with the toolbox. Here is a basic description of the LDDN.

Each layer in the LDDN is made up of the following parts:

- Set of weight matrices that come into that layer (which can connect from other layers or from external inputs), associated weight function rule used to combine the weight matrix with its input (normally standard matrix multiplication, dotprod), and associated tapped delay line
- Bias vector
- Net input function rule that is used to combine the outputs of the various weight functions with the bias to produce the net input (normally a summing junction, netprod)
- Transfer function

The network has inputs that are connected to special weights, called input weights, and denoted by $\mathbf{IW}^{i,j}$ (net.IW{i,j} in the code), where *j* denotes the number of the input vector that enters the weight, and *i* denotes the number of the layer to which the weight is connected. The weights connecting one layer to another are called layer weights and are denoted by $\mathbf{LW}^{i,j}$ (net.LW{i,j} in the code), where *j* denotes the number of the layer coming into the weight and *i* denotes the number of the layer coming into the weight and *i* denotes the number of the layer at the output of the weight.

The following figure is an example of a three-layer LDDN. The first layer has three weights associated with it: one input weight, a layer weight from layer 1, and a layer weight from layer 3. The two layer weights have tapped delay lines associated with them.



Neural Network Toolbox can be used to train any LDDN, so long as the weight functions, net input functions, and transfer functions have derivatives. Most well-known dynamic network architectures can be represented in LDDN form. In the remainder of this chapter you will see how to use some simple commands to create and train several very powerful dynamic networks. Other LDDN networks not covered in this chapter can be created using the generic network command, as explained in Chapter 12, "Advanced Topics."

Dynamic Network Training

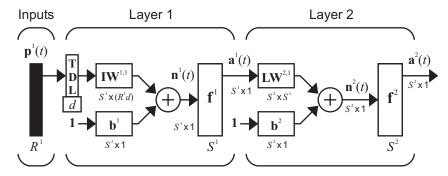
Dynamic networks are trained in Neural Network Toolbox using the same gradient-based algorithms that were described in Chapter 5, "Backpropagation." You can select from any of the training functions that were presented in that chapter. Examples are provided in the following sections.

Although dynamic networks can be trained using the same gradient-based algorithms that are used for static networks, the performance of the algorithms on dynamic networks can be quite different, and the gradient must be computed in a more complex way. Consider the simple recurrent network shown on page 6-6. The weights have two different effects on the network output. The first is the direct effect, because a change in the weight causes an immediate change in the output at the current time step. (This first effect can be computed using standard backpropagation.) The second is an indirect effect, because some of the inputs to the layer, such as a(t-1), are also functions of the weights. To account for this indirect effect, you must use dynamic backpropagation to compute the gradients, which is more computationally intensive. (See [DeHa01a] and [DeHa01b].) Expect dynamic backpropagation to train, in part for this reason. In addition, the error surfaces for dynamic networks can be more complex than those for static networks. Training is more likely to be trapped in local minima. This suggests that you might need to train the network several times to achieve an optimal result. See [DHM01] for some discussion on the training of dynamic networks.

The remaining sections of this chapter demonstrate how to create, train, and apply certain dynamic networks to modeling, detection, and forecasting problems. Some of the networks require dynamic backpropagation for computing the gradients and others do not. As a user, you do not need to decide whether or not dynamic backpropagation is needed. This is determined automatically by the software, which also decides on the best form of dynamic backpropagation to use. You just need to create the network and then invoke the standard train command.

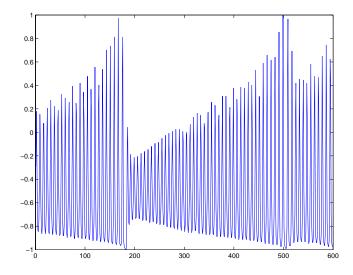
Focused Time-Delay Neural Network (newfftd)

Begin with the most straightforward dynamic network, which consists of a feedforward network with a tapped delay line at the input. This is called the focused time-delay neural network (FTDNN). This is part of a general class of dynamic networks, called focused networks, in which the dynamics appear only at the input layer of a static multilayer feedforward network. The following figure illustrates a two-layer FTDNN.



This network is well suited to time-series prediction. The following demonstrates the use of the FTDNN for predicting a classic time series.

The following figure is a plot of normalized intensity data recorded from a Far-Infrared-Laser in a chaotic state. This is a part of one of several sets of data used for the Santa Fe Time Series Competition [WeGe94]. In the competition, the objective was to use the first 1000 points of the time series to predict the next 100 points. Because the objective is simply to illustrate how to use the FTDNN for prediction, the network is trained to perform one-step-ahead predictions. (You can use the resulting network for multistep-ahead predictions by feeding the predictions back to the input of the network and continuing to iterate.)



The first step is to load the data, normalize it, and convert it to a time sequence (represented by a cell array):

load laser y = y(1:600)'; y = con2seq(y);

Now create the FTDNN network, using the newfftd command. This command is similar to the newff command, described on page 5-11, with the additional input of the tapped delay line vector (the second input). For this example, use a tapped delay line with delays from 1 to 8, and use five neurons in the hidden layer:

```
ftdnn_net = newfftd(y,y,[1:8],5);
ftdnn_net.trainParam.show = 10;
ftdnn_net.trainParam.epochs = 50;
```

Arrange the network inputs and targets for training. Because the network has a tapped delay line with a maximum delay of 8, begin by predicting the ninth value of the time series. You also need to load the tapped delay line with the eight initial values of the time series (contained in the variable Pi).

```
p = y(9:end);
t = y(9:end);
Pi=y(1:8);
ftdnn net = train(ftdnn net,p,t,Pi);
```

Notice that the input to the network is the same as the target. Because the network has a minimum delay of one time step, this means that you are performing a one-step-ahead prediction. The training proceeds as follows, using the default trainlm training function:

```
TRAINLM-calcjx, Epoch 0/50, MSE 0.353528/0, Gradient 1.31539/1e-010
TRAINLM-calcjx, Epoch 10/50, MSE 0.00225499/0, Gradient 0.00549387/1e-010
TRAINLM-calcjx, Epoch 20/50, MSE 0.00155725/0, Gradient 0.00054516/1e-010
TRAINLM-calcjx, Epoch 30/50, MSE 0.00118162/0, Gradient 0.00166592/1e-010
TRAINLM-calcjx, Epoch 40/50, MSE 0.00077035/0, Gradient 0.00393992/1e-010
TRAINLM-calcjx, Epoch 50/50, MSE 0.00067609/0, Gradient 0.00037696/1e-010
TRAINLM-calcjx, Epoch 50/50, MSE 0.00067609/0, Gradient 0.00037696/1e-010
TRAINLM, Maximum epoch reached, performance goal was not met.
```

(Your numbers might be different, depending on the initial random weights.) Now simulate the network and determine the prediction error.

```
yp = sim(ftdnn_net,p,Pi);
yp = cell2mat(yp);
e = yp-cell2mat(t);
rmse = sqrt(mse(e))
rmse =
0.0260
```

This result is much better than you could have obtained using a linear predictor, such as those shown in Chapter 4, "Linear Filters." You can verify this with the following commands, which design a linear filter with the same tapped delay line input as the previous FTDNN. (Because newlind creates a tapped delay line that contains a zero delay, you need to shift the input to the network by one time step.)

```
p = y(8:end-1);
clear Pi
Pi=y(1:7);
lin_net = newlind(p,t,Pi);
lin_yp = sim(lin_net,p,Pi);
lin_yp = cell2mat(lin_yp);
lin_e = lin_yp-cell2mat(t);
lin_rmse = sqrt(mse(lin_e))
```

lin_rmse = 0.1807

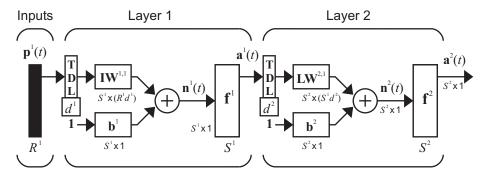
The rms error is 0.1807 for the linear predictor, but 0.0260 for the nonlinear FTDNN predictor.

One nice feature of the FTDNN is that it does not require dynamic backpropagation to compute the network gradient. This is because the tapped delay line appears only at the input of the network, and contains no feedback loops or adjustable parameters. For this reason, you will find that this network trains faster than other dynamic networks.

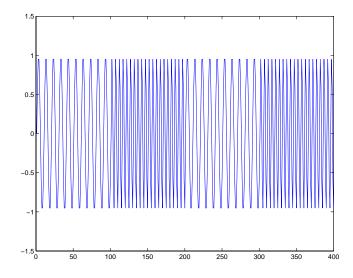
If you have an application for a dynamic network, try the linear network first (newlind) and then the FTDNN (newfftd). If neither network is satisfactory, try one of the more complex dynamic networks discussed in the remainder of this chapter.

Distributed Time-Delay Neural Network (newdtdnn)

The FTDNN had the tapped delay line memory only at the input to the first layer of the static feedforward network. You can also distribute the tapped delay lines throughout the network. The distributed TDNN was first introduced in [WaHa89] for phoneme recognition. The original architecture was very specialized for that particular problem. The figure below shows a general two-layer distributed TDNN.



This network can be used for a simplified problem that is similar to phoneme recognition. The network will attempt to recognize the frequency content of an input signal. The following figure shows a signal in which one of two frequencies is present at any given time.



The following code creates this signal and a target network output. The target output is 1 when the input is at the low frequency and -1 when the input is at the high frequency.

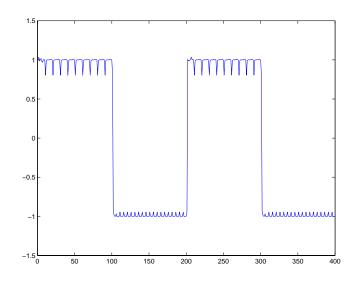
```
time = 0:99;
y1 = sin(2*pi*time/10);
y2 = sin(2*pi*time/5);
y=[y1 y2 y1 y2];
t1 = ones(1,100);
t2 = -ones(1,100);
t = [t1 t2 t1 t2];
```

Now create the distributed TDNN network with the newdtdnn function. The only difference between this function and the newfftd function is that the second input argument is a cell array containing the tapped delays to be used in each layer. Here delays of zero to four are used in layer 1 and zero to three are used in layer 2. (To add some variety, the training function trainbr is used in this example instead of the default, which is trainlm. You can use any training function discussed in Chapter 5, "Backpropagation.")

d1 = 0:4;

```
d2 = 0:3;
dtdnn_net = newdtdnn(p,t,5,{d1,d2});
dtdnn_net.trainFcn = 'trainbr';
dtdnn_net.trainParam.show = 5;
dtdnn_net.trainParam.epochs = 30;
dtdnn_net = train(dtdnn_net,p,t);
yp = sim(dtdnn_net,p);
yp = cell2mat(yp);
plot(yp);
```

The following figure shows the trained network output. The network is able to accurately distinguish the two "phonemes."



You will notice that the training is generally slower for the distributed TDNN network than for the FTDNN. This is because the distributed TDNN must use dynamic backpropagation.

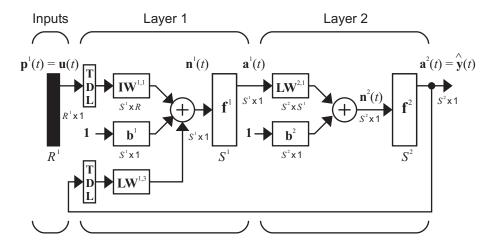
NARX Network (newnarx, newnarxsp, sp2narx)

All the specific dynamic networks discussed so far have either been focused networks, with the dynamics only at the input layer, or feedforward networks. The nonlinear autoregressive network with exogenous inputs (NARX) is a recurrent dynamic network, with feedback connections enclosing several layers of the network. The NARX model is based on the linear ARX model, which is commonly used in time-series modeling.

The defining equation for the NARX model is

$$y(t) = f(y(t-1), y(t-2), ..., y(t-n_y), u(t-1), u(t-2), ..., u(t-n_u))$$

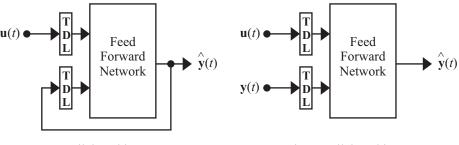
where the next value of the dependent output signal y(t) is regressed on previous values of the output signal and previous values of an independent (exogenous) input signal. You can implement the NARX model by using a feedforward neural network to approximate the function f. A diagram of the resulting network is shown below, where a two-layer feedforward network is used for the approximation. This implementation also allows for a vector ARX model, where the input and output can be multidimensional.



There are many applications for the NARX network. It can be used as a predictor, to predict the next value of the input signal. It can also be used for nonlinear filtering, in which the target output is a noise-free version of the

input signal. The use of the NARX network is demonstrated in another important application, the modeling of nonlinear dynamic systems.

Before demonstrating the training of the NARX network, an important configuration that is useful in training needs explanation. You can consider the output of the NARX network to be an estimate of the output of some nonlinear dynamic system that you are trying to model. The output is fed back to the input of the feedforward neural network as part of the standard NARX architecture, as shown in the left figure below. Because the true output is available during the training of the network, you could create a series-parallel architecture (see [NaPa91]), in which the true output is used instead of feeding back the estimated output, as shown in the right figure below. This has two advantages. The first is that the input to the feedforward network is more accurate. The second is that the resulting network has a purely feedforward architecture, and static backpropagation can be used for training.

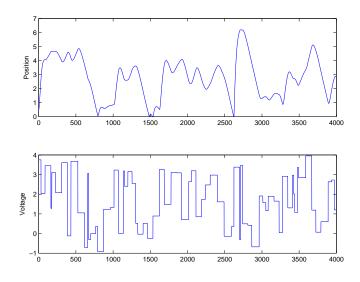


Parallel Architecture

Series-Parallel Architecture

The following demonstrates the use of the series-parallel architecture for training an NARX network to model a dynamic system.

The example of the NARX network is the magnetic levitation system described beginning on page 7-18. The bottom graph in the following figure shows the voltage applied to the electromagnet, and the top graph shows the position of the permanent magnet. The data was collected at a sampling interval of 0.01 seconds to form two time series.



The goal is to develop an NARX model for this magnetic levitation system. First load the training data. Use tapped delay lines with two delays for both the input and the output, so training begins with the third data point. There are two inputs to the series-parallel network, the u(t) sequence and the y(t) sequence, so p is a cell array with two rows.

```
load magdata
[u,us] = mapminmax(u);
[y,ys] = mapminmax(y);
y = con2seq(y);
u = con2seq(u);
p = u(3:end);
t = y(3:end);
```

Create the series-parallel NARX network using the function newnarxsp. Use 10 neurons in the hidden layer and use trainbr for the training function.

```
d1 = [1:2];
d2 = [1:2];
narx_net = newnarxsp(p,t,d1,d2,10);
narx_net.trainFcn = 'trainbr';
narx_net.trainParam.show = 10;
```

```
narx_net.trainParam.epochs = 600;
```

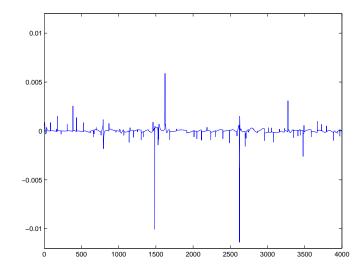
Now you are ready to train the network. First you need to load the tapped delay lines with the initial inputs and outputs. The following commands illustrate these steps.

```
Pi = [u(1:2); y(1:2)];
narx net = train(narx net,[p;t],t,Pi);
```

You can now simulate the network and plot the resulting errors for the series-parallel implementation.

```
yp = sim(narx_net,[p;t],Pi);
e = cell2mat(yp)-cell2mat(t);
plot(e)
```

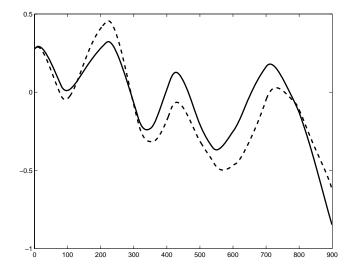
The result is displayed in the following plot. You can see that the errors are very small. However, because of the series-parallel configuration, these are errors for only a one-step-ahead prediction. A more stringent test would be to rearrange the network into the original parallel form and then to perform an iterated prediction over many time steps. Now the parallel operation is demonstrated.



There is a toolbox function (sp2narx) for converting NARX networks from the series-parallel configuration, which is useful for training, to the parallel configuration. The following commands illustrate how to convert the network just trained to parallel form and then use that parallel configuration to perform an iterated prediction of 900 time steps. In this network you need to load the two initial inputs and the two initial outputs as initial conditions.

```
narx_net2 = sp2narx(narx_net);
y1=y(1700:2600);
u1=u(1700:2600);
p1 = u1(3:end);
t1 = y1(3:end);
for k=1:2,
   Ai1{1,k}=zeros(10,1);
   Ai1{2,k}=y1{k};
end
for k=1:2,
   Pi1{1,k}=u1{k};
end
yp1 = sim(narx_net2,p1,Pi1,Ai1);
plot([cell2mat(yp1)' cell2mat(t1)'])
```

The following figure illustrates the iterated prediction. The solid line is the actual position of the magnet, and the dashed line is the position predicted by the NARX neural network. Although the network prediction is noticeably different from the actual response after 50 time steps, the general behavior of the model is very similar to the behavior of the actual system. By collecting more data and training the network further, you can produce an even more accurate result.

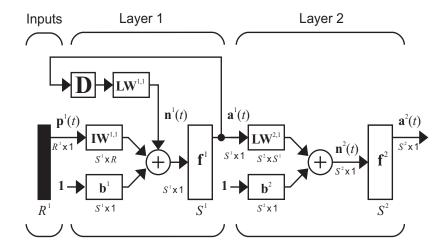


In order for the parallel response to be accurate, it is important that the network be trained so that the errors in the series-parallel configuration are very small.

You can also create a parallel NARX network, using the newnarx command, and train that network directly. Generally, the training takes longer, and the resulting performance is not as good as that obtained with series-parallel training.

Layer-Recurrent Network (newlrn)

The next dynamic network to be introduced is the Layer-Recurrent Network (LRN). An earlier simplified version of this network was introduced by Elman [Elma90]. In the LRN, there is a feedback loop, with a single delay, around each layer of the network except for the last layer. The original Elman network had only two layers, and used a tansig transfer function for the hidden layer and a purelin transfer function for the output layer. The original Elman network was trained using an approximation to the backpropagation algorithm. The newlrn command generalizes the Elman network to have an arbitrary number of layers and to have arbitrary transfer functions in each layer. The toolbox trains the LRN using exact versions of the gradient-based algorithms discussed in Chapter 5, "Backpropagation." The following figure illustrates a two-layer LRN.



The LRN configurations are used in many filtering and modeling applications discussed already. To demonstrate its operation, the "phoneme" detection problem discussed on page 6-15 is used. Here is the code to load the data and to create and train the network:

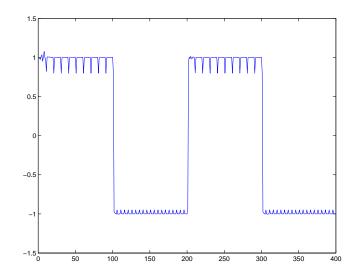
```
load phoneme
p = con2seq(y);
t = con2seq(t);
lrn_net = newlrn(p,t,8);
```

```
lrn_net.trainFcn = 'trainbr';
lrn_net.trainParam.show = 5;
lrn_net.trainParam.epochs = 50;
lrn_net = train(lrn_net,p,t);
```

After training, you can plot the response using the following code:

```
y = sim(lrn_net,p);
plot(cell2mat(y));
```

The following plot demonstrates that the network was able to detect the "phonemes." The response is very similar to the one obtained using the TDNN.



Function	Description
newfftd	Creates a focused time-delay neural network.
	newfftd(p,t,id,s,tf,btf,blf,pf,ipf,opf,ddf)
newdtdnn	Creates a distributed time-delay neural network.
	newdtdnn(p,t,s,d,tf,btf,blf,pf,ipf,opf,ddf)
newnarx	Creates a parallel NARX network.
	<pre>newnarx(p,t,id,od,s,tf,btf,blf,pf,ipf,opf,ddf)</pre>
newnarxsp	Creates a series-parallel NARX network.
	<pre>newnarxsp(p,t,id,od,s,tf,btf,blf,pf,ipf,opf,ddf)</pre>
sp2narx	Converts a series-parallel NARX network to a parallel NARX network
	sp2narx(net)
newlrn	Creates a Layer-Recurrent network.
	newelm(p,t,s,tf,btf,blf,pf,ipf,opf,ddf)

7

Control Systems

An introduction to the chapter, including an overview of key controller features
A discussion of the concepts of predictive control, and a description of the use of the NN Predictive Controller block
A discussion of the concepts of feedback linearization, and a description of the use of the NARMA-L2 Controller block
A depiction of the neural network plant model and the neural network controller, along with a demonstration of using the model reference controller block
Information on importing and exporting networks and training data

Introduction

Neural networks have been applied very successfully in the identification and control of dynamic systems. The universal approximation capabilities of the multilayer perceptron make it a popular choice for modeling nonlinear systems and for implementing general-purpose nonlinear controllers [HaDe99]. This chapter introduces three popular neural network architectures for prediction and control that have been implemented in Neural Network Toolbox:

- Model Predictive Control
- NARMA-L2 (or Feedback Linearization) Control
- Model Reference Control

This chapter presents brief descriptions of each of these architectures and demonstrates how you can use them.

There are typically two steps involved when using neural networks for control:

- **1** System identification
- 2 Control design

In the system identification stage, you develop a neural network model of the plant that you want to control. In the control design stage, you use the neural network plant model to design (or train) the controller. In each of the three control architectures described in this chapter, the system identification stage is identical. The control design stage, however, is different for each architecture:

- For model predictive control, the plant model is used to predict future behavior of the plant, and an optimization algorithm is used to select the control input that optimizes future performance.
- For NARMA-L2 control, the controller is simply a rearrangement of the plant model.
- For model reference control, the controller is a neural network that is trained to control a plant so that it follows a reference model. The neural network plant model is used to assist in the controller training.

The next three sections of this chapter discuss model predictive control, NARMA-L2 control, and model reference control. Each section consists of a

brief description of the control concept, followed by a demonstration of the use of the appropriate Neural Network Toolbox function. These three controllers are implemented as Simulink blocks, which are contained in Neural Network Toolbox blockset.

To assist you in determining the best controller for your application, the following list summarizes the key controller features. Each controller has its own strengths and weaknesses. No single controller is appropriate for every application.

Model Predictive Control

This controller uses a neural network model to predict future plant responses to potential control signals. An optimization algorithm then computes the control signals that optimize future plant performance. The neural network plant model is trained offline, in batch form, using any of the training algorithms discussed in Chapter 5, "Backpropagation." (This is true for all three control architectures.) The controller, however, requires a significant amount of online computation, because an optimization algorithm is performed at each sample time to compute the optimal control input.

NARMA-L2 Control

This controller requires the least computation of the three architectures described in this chapter. The controller is simply a rearrangement of the neural network plant model, which is trained offline, in batch form. The only online computation is a forward pass through the neural network controller. The drawback of this method is that the plant must either be in companion form, or be capable of approximation by a companion form model. (The companion form model is described in "Identification of the NARMA-L2 Model" on page 7-14.)

Model Reference Control

The online computation of this controller, like NARMA-L2, is minimal. However, unlike NARMA-L2, the model reference architecture requires that a separate neural network controller be trained offline, in addition to the neural network plant model. The controller training is computationally expensive, because it requires the use of dynamic backpropagation [HaJe99]. On the positive side, model reference control applies to a larger class of plant than does NARMA-L2 control.

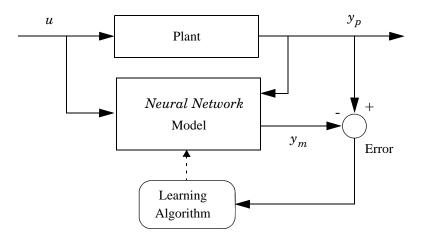
NN Predictive Control

The neural network predictive controller that is implemented in Neural Network Toolbox uses a neural network model of a nonlinear plant to predict future plant performance. The controller then calculates the control input that will optimize plant performance over a specified future time horizon. The first step in model predictive control is to determine the neural network plant model (system identification). Next, the plant model is used by the controller to predict future performance. (See the Model Predictive Control Toolbox documentation for complete coverage of the application of various model predictive control strategies to linear systems.)

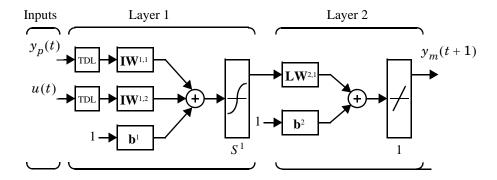
The following section describes the system identification process. This is followed by a description of the optimization process. Finally, it discusses how to use the model predictive controller block that is implemented in Simulink.

System Identification

The first stage of model predictive control is to train a neural network to represent the forward dynamics of the plant. The prediction error between the plant output and the neural network output is used as the neural network training signal. The process is represented by the following figure:



The neural network plant model uses previous inputs and previous plant outputs to predict future values of the plant output. The structure of the neural network plant model is given in the following figure.



This network can be trained offline in batch mode, using data collected from the operation of the plant. You can use any of the training algorithms discussed in Chapter 5, "Backpropagation," for network training. This process is discussed in more detail later in this chapter.

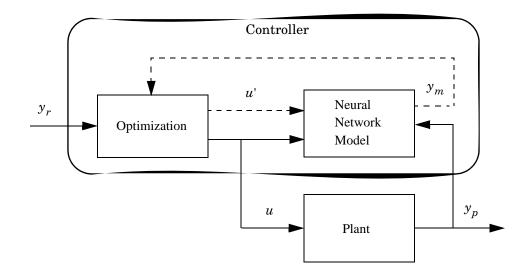
Predictive Control

The model predictive control method is based on the receding horizon technique [SoHa96]. The neural network model predicts the plant response over a specified time horizon. The predictions are used by a numerical optimization program to determine the control signal that minimizes the following performance criterion over the specified horizon.

$$J = \sum_{j=N_1}^{N_2} (y_r(t+j) - y_m(t+j))^2 + \rho \sum_{j=1}^{N_u} (u'(t+j-1) - u'(t+j-2))^2$$

where N_1 , N_2 , and N_u and define the horizons over which the tracking error and the control increments are evaluated. The u' variable is the tentative control signal, y_r is the desired response, and y_m is the network model response. The p value determines the contribution that the sum of the squares of the control increments has on the performance index.

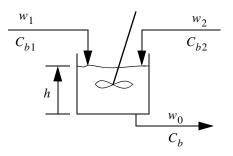
The following block diagram illustrates the model predictive control process. The controller consists of the neural network plant model and the optimization block. The optimization block determines the values of u' that minimize J, and then the optimal u is input to the plant. The controller block is implemented in Simulink, as described in the following section.



Using the NN Predictive Controller Block

This section demonstrates how the NN Predictive Controller block is used. The first step is to copy the NN Predictive Controller block from Neural Network Toolbox blockset to your model window. See your Simulink documentation if you are not sure how to do this. This step is skipped in the following demonstration.

A demo model is provided with Neural Network Toolbox to demonstrate the predictive controller. This demo uses a catalytic Continuous Stirred Tank Reactor (CSTR). A diagram of the process is shown in the following figure.



The dynamic model of the system is

$$\begin{aligned} \frac{dh(t)}{dt} &= w_1(t) + w_2(t) - 0.2\sqrt{h(t)} \\ \frac{dC_b(t)}{dt} &= (C_{b1} - C_b(t))\frac{w_1(t)}{h(t)} + (C_{b2} - C_b(t))\frac{w_2(t)}{h(t)} - \frac{k_1C_b(t)}{(1 + k_2C_b(t))^2} \end{aligned}$$

where h(t) is the liquid level, $C_b(t)$ is the product concentration at the output of the process, $w_1(t)$ is the flow rate of the concentrated feed C_{b1} , and $w_2(t)$ is the flow rate of the diluted feed C_{b2} . The input concentrations are set to $C_{b1} = 24.9$ and $C_{b2} = 0.1$. The constants associated with the rate of consumption are $k_1 = 1$ and $k_2 = 1$.

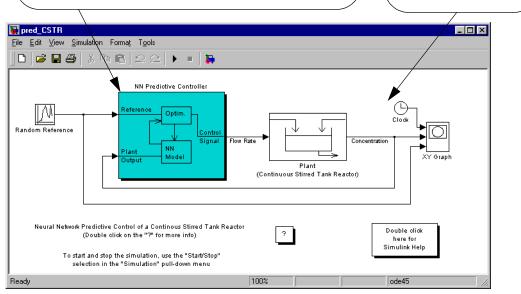
The objective of the controller is to maintain the product concentration by adjusting the flow $w_1(t)$. To simplify the demonstration, set $w_2(t) = 0.1$. The level of the tank h(t) is not controlled for this experiment.

To run this demo, follow these steps:

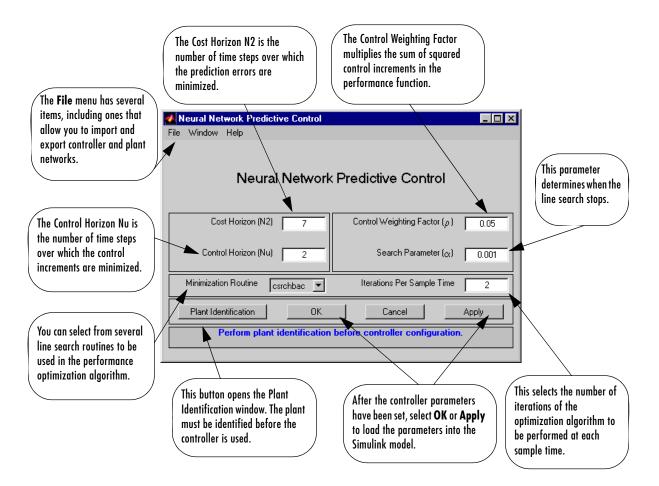
- Start MATLAB.
- 2 Run the demo model by typing predcstr in the MATLAB Command Window. This command starts Simulink and creates the following model window. The NN Predictive Controller block is already in the model.

This NN Predictive Controller block was copied from Neural Network Toolbox blockset to this model window. The **Control Signal** was connected to the input of the plant model. The output of the plant model was connected to **Plant Output**. The reference signal was connected to **Reference**.

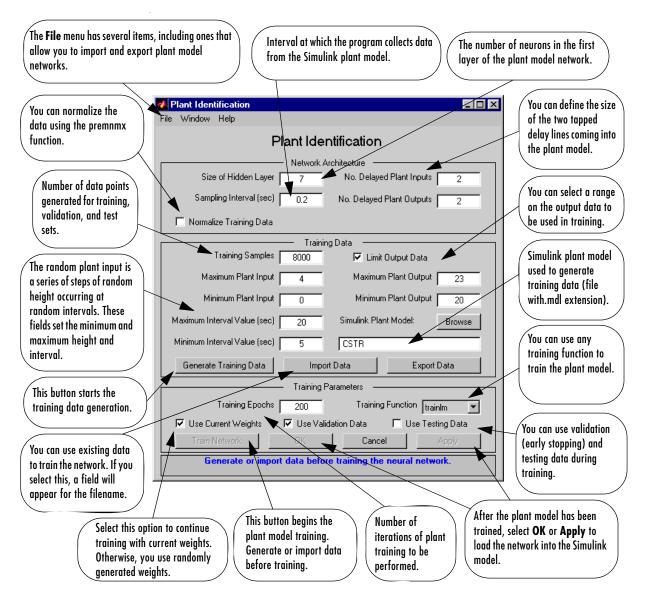
This block contains the Simulink CSTR plant model.



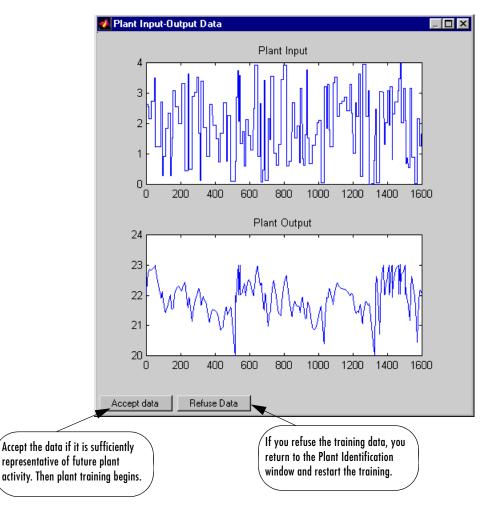
3 Double-click the NN Predictive Controller block. This brings up the following window for designing the model predictive controller. This window enables you to change the controller horizons N_2 and N_u . (N_1 is fixed at 1.) The weighting parameter p, described earlier, is also defined in this window. The parameter α is used to control the optimization. It determines how much reduction in performance is required for a successful optimization step. You can select which linear minimization routine is used by the optimization algorithm, and you can decide how many iterations of the optimization routines are slight modifications of those discussed in Chapter 5, "Backpropagation."



4 Select **Plant Identification**. This opens the following window. You must develop the neural network plant model before you can use the controller. The plant model predicts future plant outputs. The optimization algorithm uses these predictions to determine the control inputs that optimize future performance. The plant model neural network has one hidden layer, as shown earlier. You select the size of that layer, the number of delayed inputs and delayed outputs, and the training function in this window. You can select any of the training functions described in Chapter 5, "Backpropagation," to train the neural network plant model.

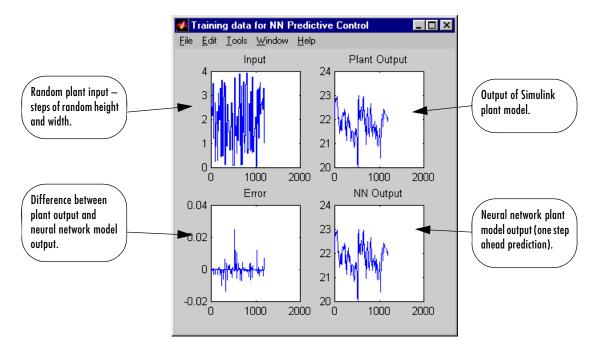


5 Select the **Generate Training Data** button. The program generates training data by applying a series of random step inputs to the Simulink plant model.



The potential training data is then displayed in a figure similar to the following.

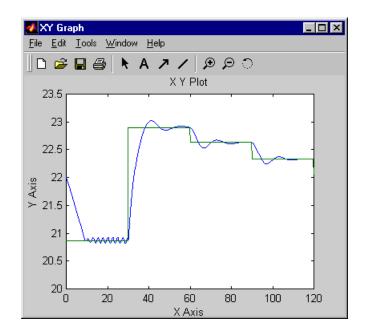
6 Select Accept Data, and then select Train Network from the Plant Identification window. Plant model training begins. The training proceeds according to the training algorithm (train1m in this case) you selected. This is a straightforward application of batch training, as described in Chapter 5, "Backpropagation." After the training is complete, the response of the



resulting plant model is displayed, as in the following figure. (There are also separate plots for validation and testing data, if they exist.)

You can then continue training with the same data set by selecting **Train Network** again, you can **Erase Generated Data** and generate a new data set, or you can accept the current plant model and begin simulating the closed loop system. For this demonstration, begin the simulation, as shown in the following steps.

- **7** Select **OK** in the Plant Identification window. This loads the trained neural network plant model into the NN Predictive Controller block.
- 8 Select **OK** in the Neural Network Predictive Control window. This loads the controller parameters into the NN Predictive Controller block.
- **9** Return to the Simulink model and start the simulation by choosing the **Start** command from the **Simulation** menu. As the simulation runs, the plant output and the reference signal are displayed, as in the following figure.



NARMA-L2 (Feedback Linearization) Control

The neurocontroller described in this section is referred to by two different names: feedback linearization control and NARMA-L2 control. It is referred to as feedback linearization when the plant model has a particular form (companion form). It is referred to as NARMA-L2 control when the plant model can be approximated by the same form. The central idea of this type of control is to transform nonlinear system dynamics into linear dynamics by canceling the nonlinearities. This section begins by presenting the companion form system model and demonstrating how you can use a neural network to identify this model. Then it describes how the identified neural network model can be used to develop a controller. This is followed by a demonstration of how to use the NARMA-L2 Control block, which is contained in Neural Network Toolbox blockset.

Identification of the NARMA-L2 Model

As with model predictive control, the first step in using feedback linearization (or NARMA-L2) control is to identify the system to be controlled. You train a neural network to represent the forward dynamics of the system. The first step is to choose a model structure to use. One standard model that is used to represent general discrete-time nonlinear systems is the nonlinear autoregressive-moving average (NARMA) model:

$$y(k+d) = N[y(k), y(k-1), ..., y(k-n+1), u(k), u(k-1), ..., u(k-n+1)]$$

where u(k) is the system input, and y(k) is the system output. For the identification phase, you could train a neural network to approximate the nonlinear function N. This is the identification procedure used for the NN Predictive Controller.

If you want the system output to follow some reference trajectory $y(k + d) = y_r(k + d)$, the next step is to develop a nonlinear controller of the form

$$u(k) = G[y(k), y(k-1), ..., y(k-n+1), y_r(k+d), u(k-1), ..., u(k-m+1)]$$

The problem with using this controller is that if you want to train a neural network to create the function G to minimize mean square error, you need to use dynamic backpropagation ([NaPa91] or [HaJe99]). This can be quite slow. One solution, proposed by Narendra and Mukhopadhyay [NaMu97], is to use

approximate models to represent the system. The controller used in this section is based on the NARMA-L2 approximate model:

$$\hat{y}(k+d) = f[y(k), y(k-1), ..., y(k-n+1), u(k-1), ..., u(k-m+1)] \\ + g[y(k), y(k-1), ..., y(k-n+1), u(k-1), ..., u(k-m+1)] \cdot u(k)$$

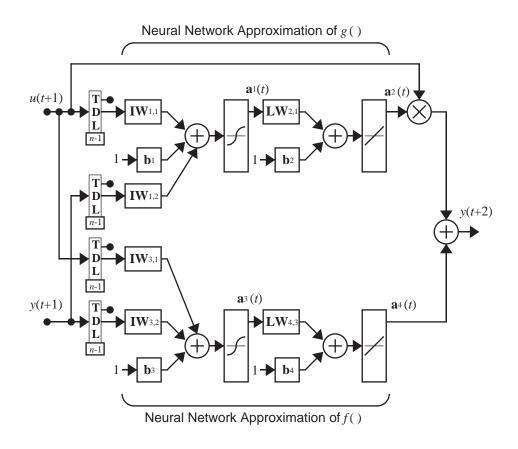
This model is in companion form, where the next controller input u(k) is not contained inside the nonlinearity. The advantage of this form is that you can solve for the control input that causes the system output to follow the reference $y(k + d) = y_r(k + d)$. The resulting controller would have the form

$$u(k) = \frac{y_r(k+d) - f[y(k), y(k-1), \dots, y(k-n+1), u(k-1), \dots, u(k-n+1)]}{g[y(k), y(k-1), \dots, y(k-n+1), u(k-1), \dots, u(k-n+1)]}$$

Using this equation directly can cause realization problems, because you must determine the control input u(k) based on the output at the same time, y(k). So, instead, use the model

$$y(k+d) = f[y(k), y(k-1), ..., y(k-n+1), u(k), u(k-1), ..., u(k-n+1)] \\ + g[y(k), ..., y(k-n+1), u(k), ..., u(k-n+1)] \cdot u(k+1)$$

where $d \ge 2$. The following figure shows the structure of a neural network representation.

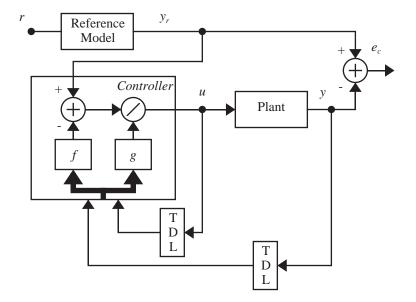


NARMA-L2 Controller

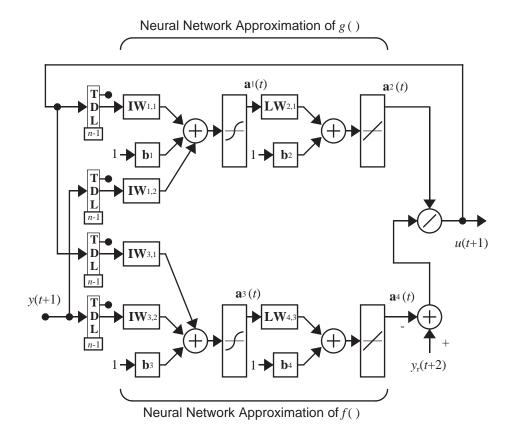
Using the NARMA-L2 model, you can obtain the controller

$$u(k+1) = \frac{y_r(k+d) - f[y(k), \dots, y(k-n+1), u(k), \dots, u(k-n+1)]}{g[y(k), \dots, y(k-n+1), u(k), \dots, u(k-n+1)]}$$

which is realizable for $d \geq 2$. The following figure is a block diagram of the NARMA-L2 controller.



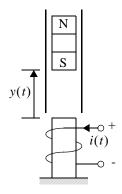
This controller can be implemented with the previously identified NARMA-L2 plant model, as shown in the following figure.



Using the NARMA-L2 Controller Block

This section demonstrates how the NARMA-L2 controller is trained. The first step is to copy the NARMA-L2 Controller block from Neural Network Toolbox blockset to your model window. See your Simulink documentation if you are not sure how to do this. This step is skipped in the following demonstration.

A demo model is provided with Neural Network Toolbox to demonstrate the NARMA-L2 controller. In this demo, the objective is to control the position of a magnet suspended above an electromagnet, where the magnet is constrained so that it can only move in the vertical direction, as in the following figure.



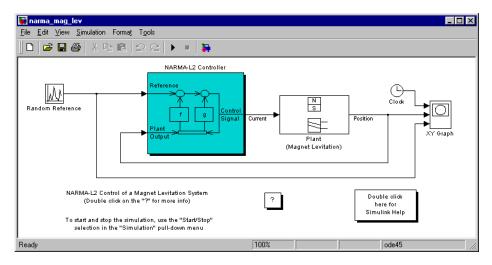
The equation of motion for this system is

$$\frac{d^2 y(t)}{dt^2} = -g + \frac{\alpha}{M} \frac{i^2(t)}{y(t)} - \frac{\beta}{M} \frac{dy(t)}{dt}$$

where y(t) is the distance of the magnet above the electromagnet, i(t) is the current flowing in the electromagnet, M is the mass of the magnet, and g is the gravitational constant. The parameter β is a viscous friction coefficient that is determined by the material in which the magnet moves, and α is a field strength constant that is determined by the number of turns of wire on the electromagnet and the strength of the magnet.

To run this demo, follow these steps:

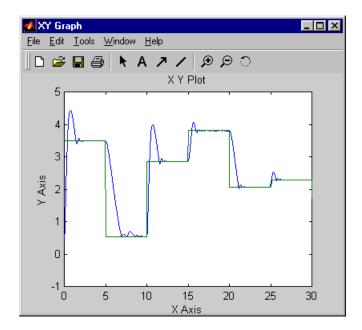
- 1 Start MATLAB.
- 2 Run the demo model by typing narmamaglev in the MATLAB Command Window. This command starts Simulink and creates the following model window. The NARMA-L2 Control block is already in the model.



3 Double-click the NARMA-L2 Controller block. This brings up the following window. This window enables you to train the NARMA-L2 model. There is no separate window for the controller, because the controller is determined directly from the model, unlike the model predictive controller.

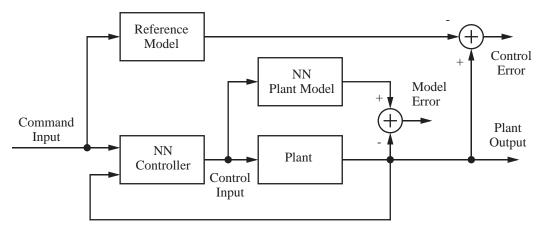
A Plant Identification - NARMA-L2							
File Window Help							
Plant Identification - NARMA-L2							
Network Architecture							
Size of Hidden Layer 9	No. Delayed Plant Inputs 3						
Sampling Interval (sec) 0.01	No. Delayed Plant Outputs 2						
✓ Normalize Training Data							
Training Data							
Training Samples 10000	🔽 Limit Output Data						
Maximum Plant Input 4 Maximum Plant Output Inf							
Minimum Plant Input	Minimum Plant Output 0						
Maximum Interval Value (sec)	Maximum Interval Value (sec) 1 Simulink Plant Model: Browse						
Minimum Interval Value (sec) 0.1	ball_repel0						
Generate Training Data Im	port Data Export Data						
Training Parameters							
Training Epochs 100	Training Function trainIm						
🗖 Use Current Weights 🔽 Use Validation Data 🔽 Use Testing Data							
Train Network OK	Cancel Apply						
Generate or import data before training the neural network.							

- **4** This window works the same as the other Plant Identification windows, so the training process is not repeated. Instead, simulate the NARMA-L2 controller.
- **5** Return to the Simulink model and start the simulation by choosing the **Start** command from the **Simulation** menu. As the simulation runs, the plant output and the reference signal are displayed, as in the following figure.



Model Reference Control

The neural model reference control architecture uses two neural networks: a controller network and a plant model network, as shown in the following figure. The plant model is identified first, and then the controller is trained so that the plant output follows the reference model output.



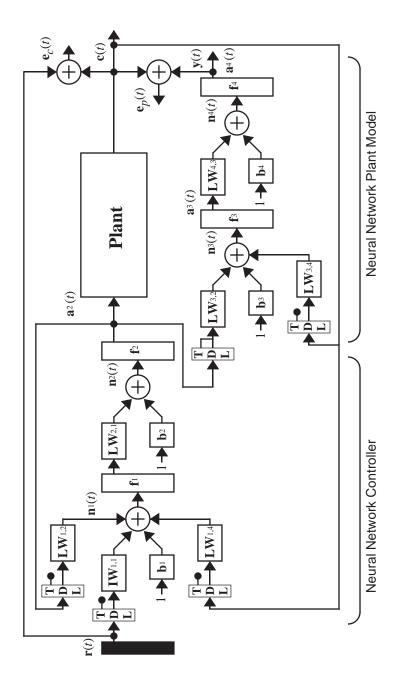
The figure on the following page shows the details of the neural network plant model and the neural network controller as they are implemented in Neural Network Toolbox. Each network has two layers, and you can select the number of neurons to use in the hidden layers. There are three sets of controller inputs:

- Delayed reference inputs
- Delayed controller outputs
- Delayed plant outputs

For each of these inputs, you can select the number of delayed values to use. Typically, the number of delays increases with the order of the plant. There are two sets of inputs to the neural network plant model:

- Delayed controller outputs
- Delayed plant outputs

As with the controller, you can set the number of delays. The next section demonstrates how you can set the parameters.

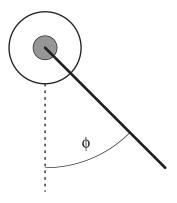


7-24

Using the Model Reference Controller Block

This section demonstrates how the neural network controller is trained. The first step is to copy the Model Reference Control block from Neural Network Toolbox blockset to your model window. See your Simulink documentation if you are not sure how to do this. This step is skipped in the following demonstration.

A demo model is provided with Neural Network Toolbox to demonstrate the model reference controller. In this demo, the objective is to control the movement of a simple, single-link robot arm, as shown in the following figure:



The equation of motion for the arm is

$$rac{d^2\phi}{dt^2} = -10\sin\phi - 2rac{d\phi}{dt} + u$$

where ϕ is the angle of the arm, and *u* is the torque supplied by the DC motor.

The objective is to train the controller so that the arm tracks the reference model

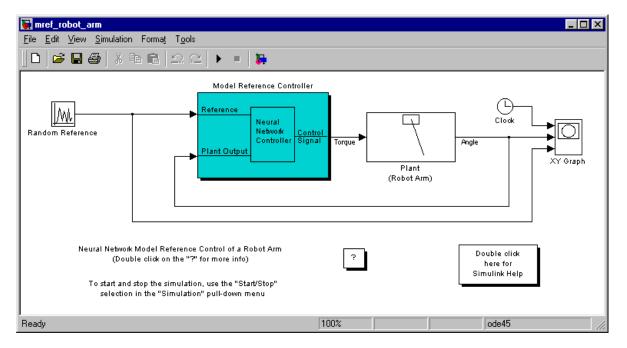
$$\frac{d^2 y_r}{dt^2} = -9y_r - 6\frac{dy_r}{dt} + 9r$$

where y_r is the output of the reference model, and r is the input reference signal.

This demo uses a neural network controller with a 5-13-1 architecture. The inputs to the controller consist of two delayed reference inputs, two delayed plant outputs, and one delayed controller output. A sampling interval of 0.05 seconds is used.

To run this demo, follow these steps.

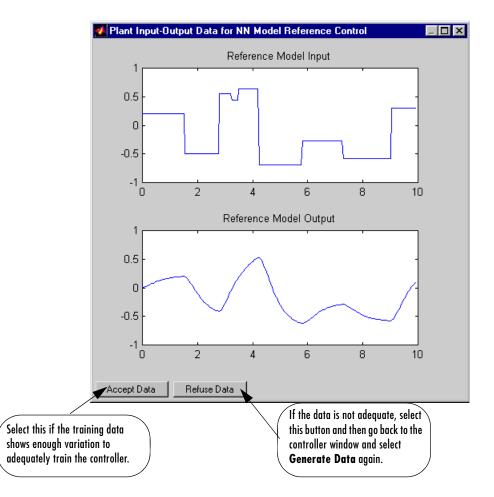
- 1 Start MATLAB.
- 2 Run the demo model by typing mrefrobotarm in the MATLAB Command Window. This command starts Simulink and creates the following model window. The Model Reference Control block is already in the model.



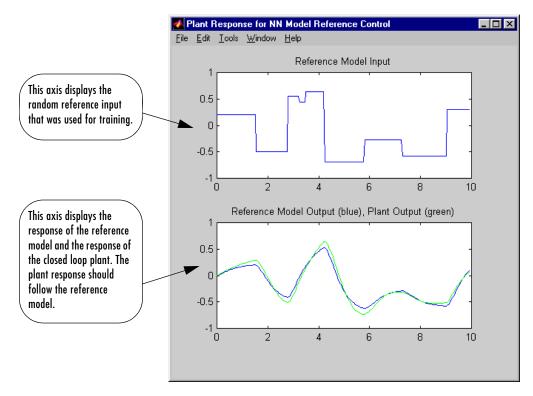
3 Double-click the Model Reference Control block. This brings up the following window for training the model reference controller.

	🛃 Model Reference Control		This block specifies		
The file menu has several	File Window Help		the inputs to the		
items, including ones that	Model Refere	ence Control	controller.		
allow you to import and	Network Arr				
export controller and plant		No. Delayed Reference Inputs 2			
(networks.	Sampling Interval (sec)	No. Delayed Controller Outputs	You must specify a		
			Simulink reference model for the plant		
	Normalize Training Data	No. Delayed Plant Outputs 2	to follow.		
(The parameters in this block					
specify the random reference input for training.		Controller Training Samples 200			
The reference is a series of	Minimum Reference Value				
random steps at random	Maximum Interval Value (sec) 2	Reference Model: Browse	The training data is broken into		
(intervals.	Minimum Interval Value (sec) 0,1	robot_ref	segments. Specify		
	Generate Training Data Import	t Data Export Data	the number of		
You must generate or			training epochs for each segment.		
import training data					
before you can train the		Controller Training Segments 2			
controller.	✓ Use Current Weights ✓ Plant Identification Train Controller	Use Cumulative Training	If selected,		
			segments of data are added to the		
	Perform plant identification	before contailer training.	training set as		
Current weights are used			training continues.		
as initial conditions to	This human answer the Direct	After the controller has been	Otherwise, only one		
continue training.	This button opens the Plant Identification window. The plant	trained, select OK or Apply to	segment at a time is used.		
	must be identified before the	load the network into the Simulink	Used.		
	controller is trained.	(model.			

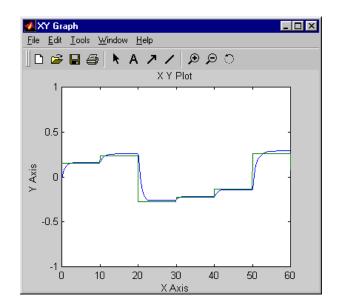
- **4** The next step would normally be to select **Plant Identification**, which opens the **Plant Identification** window. You would then train the plant model. Because the **Plant Identification** window is identical to the one used with the previous controllers, that process is omitted here.
- **5** Select **Generate Data**. The program starts generating the data for training the controller. After the data is generated, the following window appears.



6 Select **Accept Data**. Return to the **Model Reference Control** window and select **Train Controller**. The program presents one segment of data to the network and trains the network for a specified number of iterations (five in this case). This process continues, one segment at a time, until the entire training set has been presented to the network. Controller training can be significantly more time consuming than plant model training. This is because the controller must be trained using *dynamic* backpropagation (see [HaJe99]). After the training is complete, the response of the resulting closed loop system is displayed, as in the following figure.



- 7 Go back to the Model Reference Control window. If the performance of the controller is not accurate, then you can select Train Controller again, which continues the controller training with the same data set. If you would like to use a new data set to continue training, select Generate Data or Import Data before you select Train Controller. (Be sure that Use Current Weights is selected if you want to continue training with the same weights.) It might also be necessary to retrain the plant model. If the plant model is not accurate, it can affect the controller training. For this demonstration, the controller should be accurate enough, so select OK. This loads the controller weights into the Simulink model.
- 8 Return to the Simulink model and start the simulation by selecting the **Start** command from the **Simulation** menu. As the simulation runs, the plant output and the reference signal are displayed, as in the following figure.



Importing and Exporting

You can save networks and training data to the workspace or to a disk file. The following two sections demonstrate how you can do this.

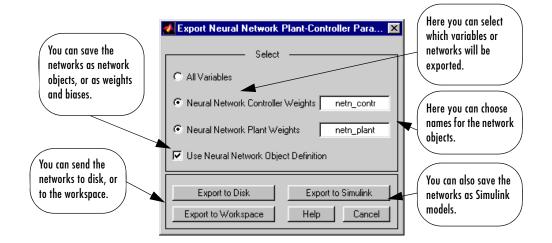
Importing and Exporting Networks

The controller and plant model networks that you develop are stored within Simulink controller blocks. At some point you might want to transfer the networks into other applications, or you might want to transfer a network from one controller block to another. You can do this by using the **Import Network** and **Export Network** menu options. The following demonstration leads you through the export and import processes. (The NARMA-L2 window is used for this demonstration, but the same procedure applies to all the controllers.)

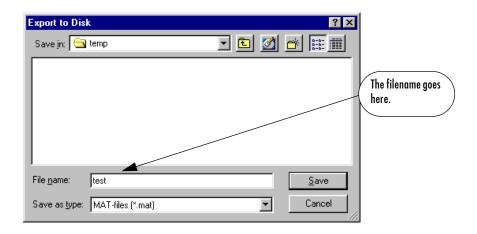
- Repeat the first three steps of the NARMA-L2 demonstration "Using the NARMA-L2 Controller Block" on page 7-18. The NARMA-L2 Plant Identification window should then be open.
- 2 Select Export from the File menu, as shown below.

📣 Plant Identification - NARMA-L2			
File	Window Help		
Import Network		Ctrl+l	
E	xport Network	Ctrl+E	entific
9	ave	Ctrl+S	- Netwo
9	ave and Exit	Ctrl+A	9
E	ixit without saving	Ctrl+X	0.01

This causes the following window to open.



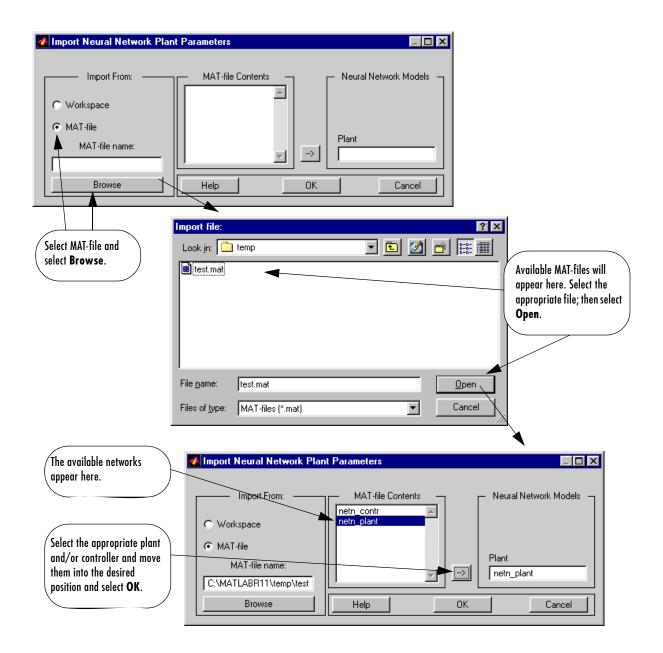
3 Select **Export to Disk**. The following window opens. Enter the filename test in the box, and select **Save**. This saves the controller and plant networks to disk.



4 Retrieve that data with the **Import** menu option. Select **Import Network** from the **File** menu, as in the following figure.

NARMA-L2			
File	Window Help		
Import Network		Ctrl+I	
E	xport Network	Ctrl+E	entific
9	ave	Ctrl+S	- Netw
9	Save and Exit	Ctrl+A	9
E	Exit without saving	Ctrl+X	0.01

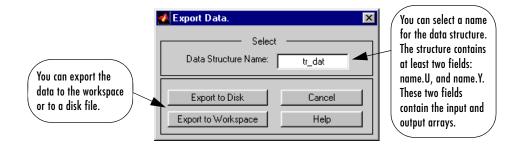
This causes the following window to appear. Follow the steps indicated to retrieve the data that you previously exported. Once the data is retrieved, you can load it into the controller block by selecting **OK** or **Apply**. Notice that the window only has an entry for the plant model, even though you saved both the plant model and the controller. This is because the NARMA-L2 controller is derived directly from the plant model, so you don't need to import both networks.



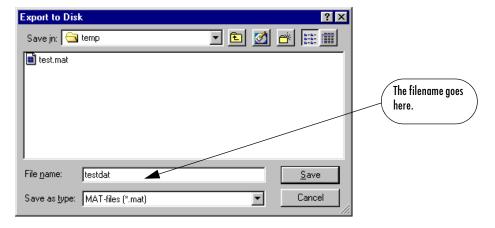
Importing and Exporting Training Data

The data that you generate to train networks exists only in the corresponding plant identification or controller training window. You might want to save the training data to the workspace or to a disk file so that you can load it again at a later time. You might also want to combine data sets manually and then load them back into the training window. You can do this by using the **Import** and **Export** buttons. The following demonstration leads you through the import and export processes. (The NN Predictive Control window is used for this demonstration, but the same procedure applies to all the controllers.)

- Repeat the first five steps of the NN Predictive Control demonstration "Using the NN Predictive Controller Block" on page 7-6. Then select Accept Data. The Plant Identification window should then be open, and the Import and Export buttons should be active.
- **2** Select the **Export** button. This causes the following window to open.



3 Select **Export to Disk**. The following window opens. Enter the filename testdat in the box, and select **Save**. This saves the training data structure to disk.



4 Now retrieve the data with the import command. Select the **Import** button in the Plant Identification window. This causes the following window to appear. Follow the steps indicated on the following page to retrieve the data that you previously exported. Once the data is imported, you can train the neural network plant model.

🛃 Import Data.		
Type of Data: Structures Arrays Import From: Workspace MAT-file MAT-file name: Browse	MAT-file Contents Input Output Variables Structure Name: Input Array: Output Array: Help OK Cancel	
Select MAT-file and select Browse .	Import file: Look jn: test.mat test.mat test.dat.mat File name: testdat.mat Eiles of type: MAT-files (*.mat) Cancel	Available MAT-files will appear here. Select the appropriate file; then select Open .
here.	Import Data.	
The data can be imported as two arrays (input and output), or as a structure that contains at least two fields: name.U and name.Y. Select the appropriate data structure or array and move it into the desired position	C:\MATLABR11\temp\test	Input Output Variables Structure Name: Itr_dat Input Array: Output Array:
and select OK.	Browse OK	Cancel

Radial Basis Networks

Introduction (p. 8-2)	An introduction to the chapter, including information on additional resources and important functions
Radial Basis Functions (p. 8-3)	A discussion of the architecture and design of radial basis networks, including examples of both exact and more efficient designs
Probabilistic Neural Networks (p. 8-9)	A discussion of the network architecture and design of probabilistic neural networks
Generalized Regression Networks (p. 8-12)	A discussion of the network architecture and design of generalized regression networks

Introduction

Radial basis networks can require more neurons than standard feedforward backpropagation networks, but often they can be designed in a fraction of the time it takes to train standard feedforward networks. They work best when many training vectors are available.

You might want to consult the following paper on this subject: Chen, S., C.F.N. Cowan, and P.M. Grant, "Orthogonal Least Squares Learning Algorithm for Radial Basis Function Networks," *IEEE Transactions on Neural Networks*, Vol. 2, No. 2, March 1991, pp. 302–309.

This chapter discusses two variants of radial basis networks, generalized regression networks (GRNN) and probabilistic neural networks (PNN). You can read about them in P.D. Wasserman, *Advanced Methods in Neural Computing*, New York: Van Nostrand Reinhold, 1993, on pp. 155–61 and pp. 35–55, respectively.

Important Radial Basis Functions

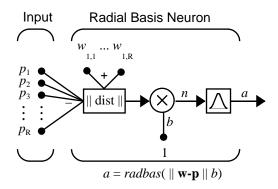
Radial basis networks can be designed with either newrbe or newrb. GRNNs and PNNs can be designed with newgrnn and newpnn, respectively.

Type help radbasis to see a listing of all functions and demonstrations related to radial basis networks.

Radial Basis Functions

Neuron Model

Here is a radial basis network with R inputs.

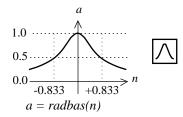


Notice that the expression for the net input of a radbas neuron is different from that of other neurons. Here the net input to the radbas transfer function is the vector distance between its weight vector \mathbf{w} and the input vector \mathbf{p} , multiplied by the bias *b*. (The || dist || box in this figure accepts the input vector \mathbf{p} and the single row input weight matrix, and produces the dot product of the two.)

The transfer function for a radial basis neuron is

$$radbas(n) = e^{-n^2}$$

Here is a plot of the radbas transfer function.



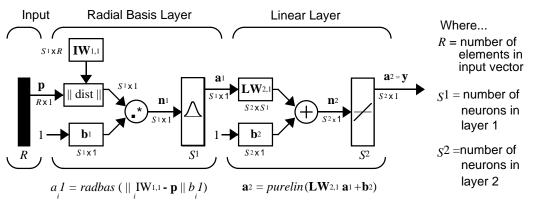
Radial Basis Function

The radial basis function has a maximum of 1 when its input is 0. As the distance between \mathbf{w} and \mathbf{p} decreases, the output increases. Thus, a radial basis neuron acts as a detector that produces 1 whenever the input \mathbf{p} is identical to its weight vector \mathbf{w} .

The bias *b* allows the sensitivity of the radbas neuron to be adjusted. For example, if a neuron had a bias of 0.1 it would output 0.5 for any input vector **p** at vector distance of 8.326 (0.8326/b) from its weight vector **w**.

Network Architecture

Radial basis networks consist of two layers: a hidden radial basis layer of S^1 neurons, and an output linear layer of S^2 neurons.



a 1 is *i*th element of \mathbf{a}_1 where IW_{1,1} is a vector made of the *i*th row of IW_{1,1}

The || dist || box in this figure accepts the input vector **p** and the input weight matrix $\mathbf{IW}^{1,1}$, and produces a vector having S_1 elements. The elements are the distances between the input vector and vectors $_i\mathbf{IW}^{1,1}$ formed from the rows of the input weight matrix.

The bias vector \mathbf{b}^1 and the output of || dist || are combined with the MATLAB operation .*, which does element-by-element multiplication.

The output of the first layer for a feedforward network net can be obtained with the following code:

a{1} = radbas(netprod(dist(net.IW{1,1},p),net.b{1}))

Fortunately, you won't have to write such lines of code. All the details of designing this network are built into design functions newrbe and newrb, and you can obtain their outputs with sim.

You can understand how this network behaves by following an input vector \mathbf{p} through the network to the output \mathbf{a}^2 . If you present an input vector to such a network, each neuron in the radial basis layer will output a value according to how close the input vector is to each neuron's weight vector.

Thus, radial basis neurons with weight vectors quite different from the input vector \mathbf{p} have outputs near zero. These small outputs have only a negligible effect on the linear output neurons.

In contrast, a radial basis neuron with a weight vector close to the input vector **p** produces a value near 1. If a neuron has an output of 1, its output weights in the second layer pass their values to the linear neurons in the second layer.

In fact, if only one radial basis neuron had an output of 1, and all others had outputs of 0's (or very close to 0), the output of the linear layer would be the active neuron's output weights. This would, however, be an extreme case. Typically several neurons are always firing, to varying degrees.

Now look in detail at how the first layer operates. Each neuron's weighted input is the distance between the input vector and its weight vector, calculated with dist. Each neuron's net input is the element-by-element product of its weighted input with its bias, calculated with netprod. Each neuron's output is its net input passed through radbas. If a neuron's weight vector is equal to the input vector (transposed), its weighted input is 0, its net input is 0, and its output is 1. If a neuron's weight vector is a distance of spread from the input vector, its weighted input is spread, its net input is sqrt(-log(.5)) (or 0.8326), therefore its output is 0.5.

Exact Design (newrbe)

You can design radial basis networks with the function newrbe. This function can produce a network with zero error on training vectors. It is called in the following way:

```
net = newrbe(P,T,SPREAD)
```

The function newrbe takes matrices of input vectors P and target vectors T, and a spread constant SPREAD for the radial basis layer, and returns a network with weights and biases such that the outputs are exactly T when the inputs are P.

This function newrbe creates as many radbas neurons as there are input vectors in P, and sets the first-layer weights to P'. Thus, there is a layer of radbas neurons in which each neuron acts as a detector for a different input vector. If there are Q input vectors, then there will be Q neurons.

Each bias in the first layer is set to 0.8326/SPREAD. This gives radial basis functions that cross 0.5 at weighted inputs of +/- SPREAD. This determines the width of an area in the input space to which each neuron responds. If SPREAD is 4, then each radbas neuron will respond with 0.5 or more to any input vectors within a vector distance of 4 from their weight vector. SPREAD should be large enough that neurons respond strongly to overlapping regions of the input space.

The second-layer weights IW^{2,1} (or in code, IW{2,1}) and biases b^2 (or in code, b{2}) are found by simulating the first-layer outputs a^1 (A{1}), and then solving the following linear expression:

[W{2,1} b{2}] * [A{1}; ones] = T

You know the inputs to the second layer $(A\{1\})$ and the target (T), and the layer is linear. You can use the following code to calculate the weights and biases of the second layer to minimize the sum-squared error.

Wb = T/[P; ones(1,Q)]

Here Wb contains both weights and biases, with the biases in the last column. The sum-squared error is always 0, as explained below.

There is a problem with C constraints (input/target pairs) and each neuron has C+1 variables (the C weights from the C radbas neurons, and a bias). A linear problem with C constraints and more than C variables has an infinite number of zero error solutions.

Thus, newrbe creates a network with zero error on training vectors. The only condition required is to make sure that SPREAD is large enough that the active input regions of the radbas neurons overlap enough so that several radbas neurons always have fairly large outputs at any given moment. This makes the network function smoother and results in better generalization for new input vectors occurring between input vectors used in the design. (However, SPREAD should not be so large that each neuron is effectively responding in the same large area of the input space.)

The drawback to newrbe is that it produces a network with as many hidden neurons as there are input vectors. For this reason, newrbe does not return an acceptable solution when many input vectors are needed to properly define a network, as is typically the case.

More Efficient Design (newrb)

The function newrb iteratively creates a radial basis network one neuron at a time. Neurons are added to the network until the sum-squared error falls beneath an error goal or a maximum number of neurons has been reached. The call for this function is

```
net = newrb(P,T,GOAL,SPREAD)
```

The function newrb takes matrices of input and target vectors P and T, and design parameters GOAL and SPREAD, and returns the desired network.

The design method of newrb is similar to that of newrbe. The difference is that newrb creates neurons one at a time. At each iteration the input vector that results in lowering the network error the most is used to create a radbas neuron. The error of the new network is checked, and if low enough newrb is finished. Otherwise the next neuron is added. This procedure is repeated until the error goal is met or the maximum number of neurons is reached.

As with newrbe, it is important that the spread parameter be large enough that the radbas neurons respond to overlapping regions of the input space, but not so large that all the neurons respond in essentially the same manner.

Why not always use a radial basis network instead of a standard feedforward network? Radial basis networks, even when designed efficiently with newrbe, tend to have many times more neurons than a comparable feedforward network with tansig or logsig neurons in the hidden layer.

This is because sigmoid neurons can have outputs over a large region of the input space, while radbas neurons only respond to relatively small regions of the input space. The result is that the larger the input space (in terms of number of inputs, and the ranges those inputs vary over) the more radbas neurons required.

On the other hand, designing a radial basis network often takes much less time than training a sigmoid/linear network, and can sometimes result in fewer neurons' being used, as can be seen in the next demonstration.

Demonstrations

The demonstration demorb1 shows how a radial basis network is used to fit a function. Here the problem is solved with only five neurons.

Demonstrations demorb3 and demorb4 examine how the spread constant affects the design process for radial basis networks.

In demorb3, a radial basis network is designed to solve the same problem as in demorb1. However, this time the spread constant used is 0.01. Thus, each radial basis neuron returns 0.5 or lower for any input vector with a distance of 0.01 or more from its weight vector.

Because the training inputs occur at intervals of 0.1, no two radial basis neurons have a strong output for any given input.

demorb3 demonstrated that having too small a spread constant can result in a solution that does not generalize from the input/target vectors used in the design. Demonstration demorb4 shows the opposite problem. If the spread constant is large enough, the radial basis neurons will output large values (near 1.0) for all the inputs used to design the network.

If all the radial basis neurons always output 1, any information presented to the network becomes lost. No matter what the input, the second layer outputs 1's. The function newrb will attempt to find a network, but cannot because of numerical problems that arise in this situation.

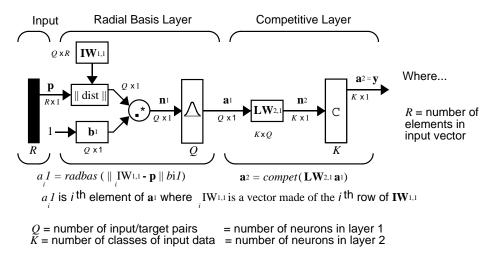
The moral of the story is, choose a spread constant larger than the distance between adjacent input vectors, so as to get good generalization, but smaller than the distance across the whole input space.

For this problem that would mean picking a spread constant greater than 0.1, the interval between inputs, and less than 2, the distance between the leftmost and rightmost inputs.

Probabilistic Neural Networks

Probabilistic neural networks can be used for classification problems. When an input is presented, the first layer computes distances from the input vector to the training input vectors and produces a vector whose elements indicate how close the input is to a training input. The second layer sums these contributions for each class of inputs to produce as its net output a vector of probabilities. Finally, a *compete* transfer function on the output of the second layer picks the maximum of these probabilities, and produces a 1 for that class and a 0 for the other classes. The architecture for this system is shown below.

Network Architecture



It is assumed that there are Q input vector/target vector pairs. Each target vector has K elements. One of these elements is 1 and the rest are 0. Thus, each input vector is associated with one of K classes.

The first-layer input weights, $IW^{1,1}$ (net. $IW\{1,1\}$), are set to the transpose of the matrix formed from the Q training pairs, P'. When an input is presented, the || dist || box produces a vector whose elements indicate how close the input is to the vectors of the training set. These elements are multiplied, element by element, by the bias and sent to the radbas transfer function. An input vector close to a training vector is represented by a number close to 1 in

the output vector \mathbf{a}^1 . If an input is close to several training vectors of a single class, it is represented by several elements of \mathbf{a}^1 that are close to 1.

The second-layer weights, $LW^{1,2}$ (net.LW{2,1}), are set to the matrix **T** of target vectors. Each vector has a 1 only in the row associated with that particular class of input, and 0's elsewhere. (Use function ind2vec to create the proper vectors.) The multiplication Ta^1 sums the elements of a^1 due to each of the K input classes. Finally, the second-layer transfer function, compete, produces a 1 corresponding to the largest element of n^2 , and 0's elsewhere. Thus, the network classifies the input vector into a specific K class because that class has the maximum probability of being correct.

Design (newpnn)

You can use the function newpon to create a PNN. For instance, suppose that seven input vectors and their corresponding targets are

 $P = [0 \ 0; 1 \ 1; 0 \ 3; 1 \ 4; 3 \ 1; 4 \ 1; 4 \ 3]'$

which yields

P = 0 0 1 1 3 4 4 4 0 1 3 1 1 3 $Tc = [1 \ 1 \ 2 \ 2 \ 3 \ 3]$

which yields

Tc = 1 1 2 2 3 3 3

You need a target matrix with 1's in the right places. You can get it with the function ind2vec. It gives a matrix with 0's except at the correct spots. So execute

T = ind2vec(Tc)

which gives

Т =	
(1,1)	1
(1,2)	1
(2,3)	1
(2,4)	1

(3,5)	1
(3,6)	1
(3,7)	1

Now you can create a network and simulate it, using the input P to make sure that it does produce the correct classifications. Use the function vec2ind to convert the output Y into a row Yc to make the classifications clear.

```
net = newpnn(P,T);
Y = sim(net,P);
Yc = vec2ind(Y)
```

This produces

Yc = 1 1 2 2 3 3 3

You might try classifying vectors other than those that were used to design the network. Try to classify the vectors shown below in P2.

$$P2 = [1 4; 0 1; 5 2]'$$

$$P2 =$$

$$1 0 5$$

$$4 1 2$$

Can you guess how these vectors will be classified? If you run the simulation and plot the vectors as before, you get

Yc = 2 1 3

These results look good, for these test vectors were quite close to members of classes 2, 1, and 3, respectively. The network has managed to generalize its operation to properly classify vectors other than those used to design the network.

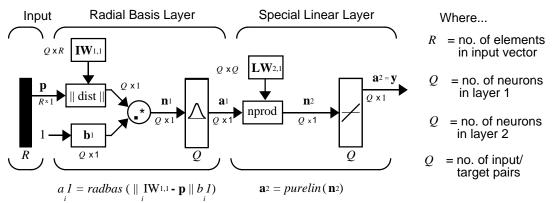
You might want to try demopnn1. It shows how to design a PNN, and how the network can successfully classify a vector not used in the design.

Generalized Regression Networks

A generalized regression neural network (GRNN) is often used for function approximation. It has a radial basis layer and a special linear layer.

Network Architecture

The architecture for the GRNN is shown below. It is similar to the radial basis network, but has a slightly different second layer.



a 1 is *i*th element of a_1 where IW_{1,1} is a vector made of the *i*th row of IW_{1,1}

Here the **nprod** box shown above (code function normprod) produces S^2 elements in vector \mathbf{n}^2 . Each element is the dot product of a row of LW^{2,1} and the input vector \mathbf{a}^1 , all normalized by the sum of the elements of \mathbf{a}^1 . For instance, suppose that

```
LW{2,1}= [1 -2;3 4;5 6];
a{1} = [0.7;0.3];
```

Then

```
aout = normprod(LW{2,1},a{1})
aout =
    0.1000
    3.3000
    5.3000
```

The first layer is just like that for newrbe networks. It has as many neurons as there are input/ target vectors in **P**. Specifically, the first-layer weights are set to **P**'. The bias **b**¹ is set to a column vector of 0.8326/SPREAD. The user chooses SPREAD, the distance an input vector must be from a neuron's weight vector to be 0.5.

Again, the first layer operates just like the newbe radial basis layer described previously. Each neuron's weighted input is the distance between the input vector and its weight vector, calculated with dist. Each neuron's net input is the product of its weighted input with its bias, calculated with netprod. Each neuron's output is its net input passed through radbas. If a neuron's weight vector is equal to the input vector (transposed), its weighted input will be 0, its net input will be 0, and its output will be 1. If a neuron's weight vector is a distance of spread from the input vector, its weighted input will be spread, and its net input will be sqrt(-log(.5)) (or 0.8326). Therefore its output will be 0.5.

The second layer also has as many neurons as input/target vectors, but here $LW\{2,1\}$ is set to T.

Suppose you have an input vector \mathbf{p} close to \mathbf{p}_i , one of the input vectors among the input vector/target pairs used in designing layer 1 weights. This input \mathbf{p} produces a layer 1 \mathbf{a}^i output close to 1. This leads to a layer 2 output close to \mathbf{t}_i , one of the targets used to form layer 2 weights.

A larger spread leads to a large area around the input vector where layer 1 neurons will respond with significant outputs. Therefore if spread is small the radial basis function is very steep, so that the neuron with the weight vector closest to the input will have a much larger output than other neurons. The network tends to respond with the target vector associated with the nearest design input vector.

As spread becomes larger the radial basis function's slope becomes smoother and several neurons can respond to an input vector. The network then acts as if it is taking a weighted average between target vectors whose design input vectors are closest to the new input vector. As spread becomes larger more and more neurons contribute to the average, with the result that the network function becomes smoother.

Design (newgrnn)

You can use the function newgrnn to create a GRNN. For instance, suppose that three input and three target vectors are defined as

```
P = [4 5 6];
T = [1.5 3.6 6.7];
```

You can now obtain a GRNN with

```
net = newgrnn(P,T);
```

and simulate it with

P = 4.5; v = sim(net,P);

You might want to try demogrn1. It shows how to approximate a function with a GRNN.

Function	Description
compet	Competitive transfer function.
dist	Euclidean distance weight function.
dotprod	Dot product weight function.
ind2vec	Convert indices to vectors.
negdist	Negative euclidean distance weight function.
netprod	Product net input function.
newgrnn	Design a generalized regression neural network.
newpnn	Design a probabilistic neural network.
newrb	Design a radial basis network.
newrbe	Design an exact radial basis network.
normprod	Normalized dot product weight function.
radbas	Radial basis transfer function.
vec2ind	Convert vectors to indices.



9

Self-Organizing and Learning Vector Quantization Nets

Introduction (p. 9-2)	An introduction to the chapter, including information on additional resources
Competitive Learning (p. 9-3)	A discussion of the architecture, creation, learning rules, and training of competitive networks
Self-Organizing Feature Maps (p. 9-9)	A discussion of the topologies, distance functions, architecture, creation, and training of self-organizing feature maps
Learning Vector Quantization Networks (p. 9-30)	A discussion of the architecture, creation, learning rules, and training of learning vector quantization networks

Introduction

Self-organizing in networks is one of the most fascinating topics in the neural network field. Such networks can learn to detect regularities and correlations in their input and adapt their future responses to that input accordingly. The neurons of competitive networks learn to recognize groups of similar input vectors. Self-organizing maps learn to recognize groups of similar input vectors in such a way that neurons physically near each other in the neuron layer respond to similar input vectors.

Learning vector quantization (LVQ) is a method for training competitive layers in a supervised manner. A competitive layer automatically learns to classify input vectors. However, the classes that the competitive layer finds are dependent only on the distance between input vectors. If two input vectors are very similar, the competitive layer probably will put them in the same class. There is no mechanism in a strictly competitive layer design to say whether or not any two input vectors are in the same class or different classes.

LVQ networks, on the other hand, learn to classify input vectors into target classes chosen by the user.

You might consult the following reference: Kohonen, T., *Self-Organization and Associative Memory, 2nd Edition*, Berlin: Springer-Verlag, 1987.

Important Self-Organizing and LVQ Functions

You can create competitive layers and self-organizing maps with newc and newsom, respectively. You can type help selforg to find a listing of all self-organizing functions and demonstrations.

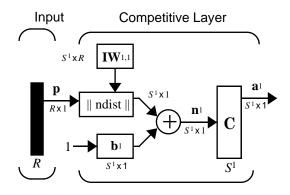
You can create an LVQ network with the function newlvq. For a list of all LVQ functions and demonstrations, type help lvq.

Competitive Learning

The neurons in a competitive layer distribute themselves to recognize frequently presented input vectors.

Architecture

The architecture for a competitive network is shown below.



The || dist || box in this figure accepts the input vector **p** and the input weight matrix $\mathbf{IW}^{1,1}$, and produces a vector having S_1 elements. The elements are the negative of the distances between the input vector and vectors $_i\mathbf{IW}^{1,1}$ formed from the rows of the input weight matrix.

Compute the net input \mathbf{n}^1 of a competitive layer by finding the negative distance between input vector \mathbf{p} and the weight vectors and adding the biases **b**. If all biases are zero, the maximum net input a neuron can have is 0. This occurs when the input vector \mathbf{p} equals that neuron's weight vector.

The competitive transfer function accepts a net input vector for a layer and returns neuron outputs of 0 for all neurons except for the *winner*, the neuron associated with the most positive element of net input \mathbf{n}^1 . The winner's output is 1. If all biases are 0, then the neuron whose weight vector is closest to the input vector has the *least* negative net input and, therefore, wins the competition to output a 1.

Reasons for using biases with competitive layers are introduced in "Bias Learning Rule (learncon)" on page 9-5.

Creating a Competitive Neural Network (newc)

You can create a competitive neural network with the function newc. A simple example shows how this works.

Suppose you want to divide the following four two-element vectors into two classes.

```
p = [.1 .8 .1 .9; .2 .9 .1 .8]
p =
0.1000 0.8000 0.1000 0.9000
0.2000 0.9000 0.1000 0.8000
```

There are two vectors near the origin and two vectors near (1,1).

First, create a two-neuron layer with two input elements ranging from 0 to 1. The first argument gives the ranges of the two input vectors, and the second argument says that there are to be two neurons.

net = newc([0 1; 0 1],2);

The weights are initialized to the centers of the input ranges with the function midpoint. You can check to see these initial values as follows:

These weights are indeed the values at the midpoint of the range (0 to 1) of the inputs, as you would expect when using midpoint for initialization.

The biases are computed by initcon, which gives

```
biases = net.b{1}
biases =
    5.4366
    5.4366
```

Now you have a network, but you need to train it to do the classification job.

Recall that each neuron competes to respond to an input vector \mathbf{p} . If the biases are all 0, the neuron whose weight vector is closest to \mathbf{p} gets the highest net input and, therefore, wins the competition and outputs 1. All other neurons

output 0. You want to adjust the winning neuron so as to move it closer to the input. A learning rule to do this is discussed in the next section.

Kohonen Learning Rule (learnk)

The weights of the winning neuron (a row of the input weight matrix) are adjusted with the *Kohonen learning* rule. Supposing that the ith neuron wins, the elements of the ith row of the input weight matrix are adjusted as shown below.

$$i\mathbf{IW}^{1,1}(q) = i\mathbf{IW}^{1,1}(q-1) + \alpha(\mathbf{p}(q) - i\mathbf{IW}^{1,1}(q-1))$$

The Kohonen rule allows the weights of a neuron to learn an input vector, and because of this it is useful in recognition applications.

Thus, the neuron whose weight vector was closest to the input vector is updated to be even closer. The result is that the winning neuron is more likely to win the competition the next time a similar vector is presented, and less likely to win when a very different input vector is presented. As more and more inputs are presented, each neuron in the layer closest to a group of input vectors soon adjusts its weight vector toward those input vectors. Eventually, if there are enough neurons, every cluster of similar input vectors will have a neuron that outputs 1 when a vector in the cluster is presented, while outputting a 0 at all other times. Thus, the competitive network learns to categorize the input vectors it sees.

The function learnk is used to perform the Kohonen learning rule in this toolbox.

Bias Learning Rule (learncon)

One of the limitations of competitive networks is that some neurons might not always be *allocated*. In other words, some neuron weight vectors might start out far from any input vectors and never win the competition, no matter how long the training is continued. The result is that their weights do not get to learn and they never win. These unfortunate neurons, referred to as *dead neurons*, never perform a useful function.

To stop this, use biases to give neurons that only win the competition rarely (if ever) an advantage over neurons that win often. A positive bias, added to the negative distance, makes a distant neuron more likely to win.

To do this job a running average of neuron outputs is kept. It is equivalent to the percentages of times each output is 1. This average is used to update the biases with the learning function learncon so that the biases of frequently active neurons become smaller, and biases of infrequently active neurons become larger.

As the biases of infrequently active neurons increase, the input space to which those neurons respond increases. As that input space increases, the infrequently active neuron responds and moves toward more input vectors. Eventually the neuron will respond to the same number of vectors as other neurons.

This has two good effects. First, if a neuron never wins a competition because its weights are far from any of the input vectors, its bias eventually becomes large enough so that it can win. When this happens, it moves toward some group of input vectors. Once the neuron's weights have moved into a group of input vectors and the neuron is winning consistently, its bias will decrease to 0. Thus, the problem of dead neurons is resolved.

The second advantage of biases is that they force each neuron to classify roughly the same percentage of input vectors. Thus, if a region of the input space is associated with a larger number of input vectors than another region, the more densely filled region will attract more neurons and be classified into smaller subsections.

The learning rates for learncon are typically set an order of magnitude or more smaller than for learnk. Doing this helps make sure that the running average is accurate.

Training

Now train the network for 500 epochs. You can use either train or adapt.

```
net.trainParam.epochs = 500;
net = train(net,p);
```

Note that train for competitive networks uses the training function trainr. You can verify this by executing the following code after creating the network.

net.trainFcn

This code produces

ans =

trainr

For each epoch, all training vectors (or sequences) are each presented once in a different random order with the network and weight and bias values updated after each individual presentation.

Next, supply the original vectors as input to the network, simulate the network, and finally convert its output vectors to class indices.

```
a = sim(net,p)
ac = vec2ind(a)
```

This yields

ac = 1 2 1 2

You see that the network is trained to classify the input vectors into two groups, those near the origin, class 1, and those near (1,1), class 2.

It might be interesting to look at the final weights and biases. They are

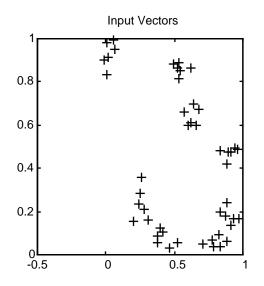
```
wts =
0.1000 0.1467
0.8474 0.8525
biases =
5.4961
5.3783
```

(You might get different answers when you run this problem, because a random seed is used to pick the order of the vectors presented to the network for training.) Note that the first vector (formed from the first row of the weight matrix) is near the input vectors close to the origin, while the vector formed from the second row of the weight matrix is close to the input vectors near (1,1). Thus, the network has been trained — just by exposing it to the inputs — to classify them.

During training each neuron in the layer closest to a group of input vectors adjusts its weight vector toward those input vectors. Eventually, if there are enough neurons, every cluster of similar input vectors has a neuron that outputs 1 when a vector in the cluster is presented, while outputting a 0 at all other times. Thus, the competitive network learns to categorize the input.

Graphical Example

Competitive layers can be understood better when their weight vectors and input vectors are shown graphically. The diagram below shows 48 two-element input vectors represented with '+' markers.



The input vectors above appear to fall into clusters. You can use a competitive network of eight neurons to classify the vectors into such clusters.

Try democ1 to see a dynamic example of competitive learning.

Self-Organizing Feature Maps

Self-organizing feature maps (SOFM) learn to classify input vectors according to how they are grouped in the input space. They differ from competitive layers in that neighboring neurons in the self-organizing map learn to recognize neighboring sections of the input space. Thus, self-organizing maps learn both the distribution (as do competitive layers) and topology of the input vectors they are trained on.

The neurons in the layer of an SOFM are arranged originally in physical positions according to a topology function. The function gridtop, hextop, or randtop can arrange the neurons in a grid, hexagonal, or random topology. Distances between neurons are calculated from their positions with a distance function. There are four distance functions, dist, boxdist, linkdist, and mandist. Link distance is the most common. These topology and distance functions are described in "Topologies (gridtop, hextop, randtop)" on page 9-10 and "Distance Functions (dist, linkdist, mandist, boxdist)" on page 9-14.

Here a self-organizing feature map network identifies a winning neuron i^* using the same procedure as employed by a competitive layer. However, instead of updating only the winning neuron, all neurons within a certain neighborhood $N_{i^*}(d)$ of the winning neuron are updated, using the Kohonen rule. Specifically, all such neurons $i \in N_{i^*}(d)$ are adjusted as follows:

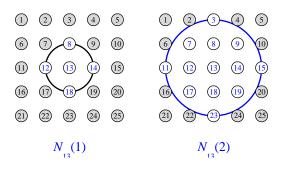
$$i^{\mathbf{w}}(q) = i^{\mathbf{w}}(q-1) + \alpha(\mathbf{p}(q) - i^{\mathbf{w}}(q-1)) \text{ or}$$
$$i^{\mathbf{w}}(q) = (1-\alpha)i^{\mathbf{w}}(q-1) + \alpha \mathbf{p}(q)$$

Here the *neighborhood* $N_{i^*}(d)$ contains the indices for all of the neurons that lie within a radius d of the winning neuron i^* .

$$N_i(d) = \{j, d_{ij} \le d\}$$

Thus, when a vector \mathbf{p} is presented, the weights of the winning neuron *and* its close neighbors move toward \mathbf{p} . Consequently, after many presentations, neighboring neurons have learned vectors similar to each other.

To illustrate the concept of neighborhoods, consider the figure below. The left diagram shows a two-dimensional neighborhood of radius d = 1 around neuron 13. The right diagram shows a neighborhood of radius d = 2.



These neighborhoods could be written as

 $N_{13}(1) = \{8, 12, 13, 14, 18\}$ and

 $N_{13}(2) = \{3, 7, 8, 9, 11, 12, 13, 14, 15, 17, 18, 19, 23\}$

Note that the neurons in an SOFM do not have to be arranged in a two-dimensional pattern. You can use a one-dimensional arrangement, or even three or more dimensions. For a one-dimensional SOFM, a neuron has only two neighbors within a radius of 1 (or a single neighbor if the neuron is at the end of the line). You can also define distance in different ways, for instance, by using rectangular and hexagonal arrangements of neurons and neighborhoods. The performance of the network is not sensitive to the exact shape of the neighborhoods.

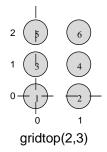
Topologies (gridtop, hextop, randtop)

You can specify different topologies for the original neuron locations with the functions gridtop, hextop, and randtop.

The gridtop topology starts with neurons in a rectangular grid similar to that shown in the previous figure. For example, suppose that you want a 2-by-3 array of six neurons. You can get this with

pos = gridtop(2,3) pos = 0 1 0 1 0 1 0 0 1 1 2 2

Here neuron 1 has the position (0,0), neuron 2 has the position (1,0), and neuron 3 has the position (0,1), etc.



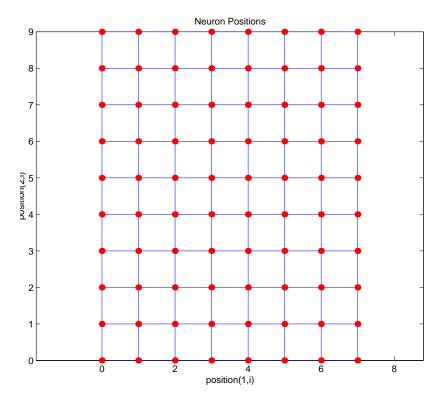
Note that had you asked for a gridtop with the arguments reversed, you would have gotten a slightly different arrangement:

pos	= gr	idtop(3	3,2)			
pos	=					
	0	1	2	0	1	2
	0	0	0	1	1	1

An 8-by-10 set of neurons in a gridtop topology can be created and plotted with the following code:

```
pos = gridtop(8,10);
plotsom(pos)
```

to give the following graph.



As shown, the neurons in the gridtop topology do indeed lie on a grid.

The hextop function creates a similar set of neurons, but they are in a hexagonal pattern. A 2-by-3 pattern of hextop neurons is generated as follows:

pos = h	extop	(2,3)				
pos =						
	0	1.0000	0.5000	1.5000	0	1.0000
	0	0	0.8660	0.8660	1.7321	1.7321

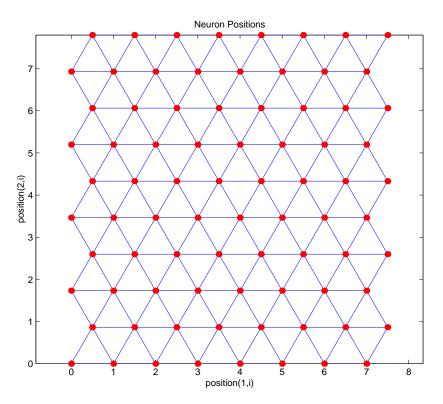
Note that ${\tt hextop}$ is the default pattern for SOFM networks generated with ${\tt newsom}.$

You can create and plot an 8-by-10 set of neurons in a hextop topology with the following code:

```
pos = hextop(8, 10);
```

plotsom(pos)

to give the following graph.



Note the positions of the neurons in a hexagonal arrangement.

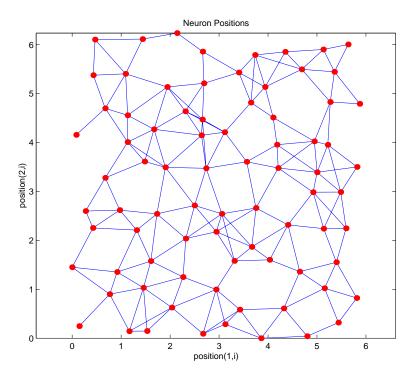
Finally, the randtop function creates neurons in an N-dimensional random pattern. The following code generates a random pattern of neurons.

pos = randto	p(2,3)				
pos =					
0	0.7620	0.6268	1.4218	0.0663	0.7862
0.0925	0	0.4984	0.6007	1.1222	1.4228

You can create and plot an 8-by-10 set of neurons in a randtop topology with the following code:

pos = randtop(8,10);
plotsom(pos)

to give the following graph.



For examples, see the help for these topology functions.

Distance Functions (dist, linkdist, mandist, boxdist)

In this toolbox, there are four ways to calculate distances from a particular neuron to its neighbors. Each calculation method is implemented with a special function.

The dist function has been discussed before. It calculates the Euclidean distance from a *home* neuron to any other neuron. Suppose you have three neurons:

 $pos2 = [0 \ 1 \ 2; \ 0 \ 1 \ 2]$

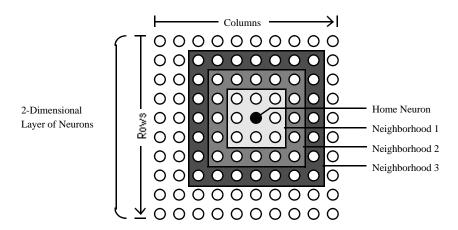
pos2 =		
0	1	2
0	1	2

You find the distance from each neuron to the other with

D2 = dist(po	s2)	
D2 =		
0	1.4142	2.8284
1.4142	0	1.4142
2.8284	1.4142	0

Thus, the distance from neuron 1 to itself is 0, the distance from neuron 1 to neuron 2 is 1.414, etc. These are indeed the Euclidean distances as you know them.

The graph below shows a home neuron in a two-dimensional (gridtop) layer of neurons. The home neuron has neighborhoods of increasing diameter surrounding it. A neighborhood of diameter 1 includes the home neuron and its immediate neighbors. The neighborhood of diameter 2 includes the diameter 1 neurons and their immediate neighbors.



As for the dist function, all the neighborhoods for an S-neuron layer map are represented by an S-by-S matrix of distances. The particular distances shown above (1 in the immediate neighborhood, 2 in neighborhood 2, etc.), are generated by the function boxdist. Suppose that you have six neurons in a gridtop configuration.

pos	= gr	idtop(2	2,3)			
pos	=					
	0	1	0	1	0	1
	0	0	1	1	2	2
Then t	he bo	x distan	ces are	1		
d =	boxd	ist(pos	5)			
d =						
	0	1	1	1	2	2
	1	0	1	1	2	2
	1	1	0	1	1	1
	1	1	1	0	1	1
	2	2	1	1	0	1
	2	2	1	1	1	0

The distance from neuron 1 to 2, 3, and 4 is just 1, for they are in the immediate neighborhood. The distance from neuron 1 to both 5 and 6 is 2. The distance from both 3 and 4 to all other neurons is just 1.

The *link distance* from one neuron is just the number of links, or steps, that must be taken to get to the neuron under consideration. Thus, if you calculate the distances from the same set of neurons with linkdist, you get

dlir	nk =					
	0	1	1	2	2	3
	1	0	2	1	3	2
	1	2	0	1	1	2
	2	1	1	0	2	1
	2	3	1	2	0	1
	3	2	2	1	1	0

The Manhattan distance between two vectors \mathbf{x} and \mathbf{y} is calculated as

```
D = sum(abs(x-y))
```

Thus if you have

```
W1 = [1 2; 3 4; 5 6]
W1 =
1 2
3 4
5 6
```

```
and
P1 = [1;1]
P1 =
1
1
```

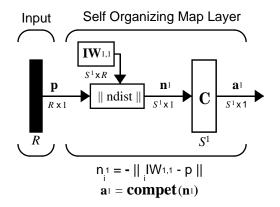
then you get for the distances

```
Z1 = mandist(W1,P1)
Z1 =
1
5
9
```

The distances calculated with mandist do indeed follow the mathematical expression given above.

Architecture

The architecture for this SOFM is shown below.



This architecture is like that of a competitive network, except no bias is used here. The competitive transfer function produces a 1 for output element \mathbf{a}_{i}^{1} corresponding to i^{*} , the winning neuron. All other output elements in \mathbf{a}^{1} are 0.

Now, however, as described above, neurons close to the winning neuron are updated along with the winning neuron. You can choose from various

topologies of neurons. Similarly, you can choose from various distance expressions to calculate neurons that are close to the winning neuron.

Creating a Self-Organizing MAP Neural Network (newsom)

You can create a new SOM network with the function newsom. This function defines variables used in two phases of learning:

- Ordering-phase learning rate
- Ordering-phase steps
- Tuning-phase learning rate
- Tuning-phase neighborhood distance

These values are used for training and adapting.

Consider the following example.

Suppose that you want to create a network having input vectors with two elements that fall in the ranges 0 to 2 and 0 to 1, respectively. Further suppose that you want to have six neurons in a hexagonal 2-by-3 network. The code to obtain this network is

net = newsom([0 2; 0 1],[2 3]);

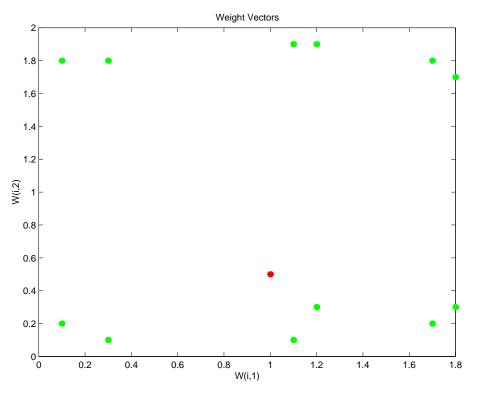
Suppose also that the vectors to train on are

P = [.1 .3 1.2 1.1 1.8 1.7 .1 .3 1.2 1.1 1.8 1.7;... 0.2 0.1 0.3 0.1 0.3 0.2 1.8 1.8 1.9 1.9 1.7 1.8]

You can plot all of this with

```
plot(P(1,:),P(2,:),'.g','markersize',20)
hold on
plotsom(net.iw{1,1},net.layers{1}.distances)
hold off
```

to give



The various training vectors are seen as fuzzy gray spots around the perimeter of this figure. The initialization for newsom is midpoint. Thus, the initial network neurons are all concentrated at the black spot at (1, 0.5).

When simulating a network, the negative distances between each neuron's weight vector and the input vector are calculated (negdist) to get the weighted inputs. The weighted inputs are also the net inputs (netsum). The net inputs compete (compete) so that only the neuron with the most positive net input will output a 1.

Training (learnsom)

Learning in a self-organizing feature map occurs for one vector at a time, independent of whether the network is trained directly (trainr) or whether it is trained adaptively (trains). In either case, learnsom is the self-organizing map weight learning function.

First the network identifies the winning neuron. Then the weights of the winning neuron, and the other neurons in its neighborhood, are moved closer to the input vector at each learning step using the self-organizing map learning function learnsom. The winning neuron's weights are altered proportional to the learning rate. The weights of neurons in its neighborhood are altered proportional to half the learning rate. The learning rate and the neighborhood distance used to determine which neurons are in the winning neuron's neighborhood are altered during training through two phases.

Ordering Phase

This phase lasts for the given number of steps. The neighborhood distance starts as the maximum distance between two neurons, and decreases to the tuning neighborhood distance. The learning rate starts at the ordering phase learning rate and decreases until it reaches the tuning phase learning rate. As the neighborhood distance and learning rate decrease over this phase, the neurons of the network typically order themselves in the input space with the same topology in which they are ordered physically.

Tuning Phase

This phase lasts for the rest of training or adaption. The neighborhood distance stays at the tuning neighborhood distance, (which should include only close neighbors, i.e., typically 1.0). The learning rate continues to decrease from the tuning phase learning rate, but very slowly. The small neighborhood and slowly decreasing learning rate fine-tune the network, while keeping the ordering learned in the previous phase stable. The number of epochs for the tuning part of training (or time steps for adaption) should be much larger than the number of steps in the ordering phase, because the tuning phase usually takes much longer.

Now take a look at some of the specific values commonly used in these networks.

Learning occurs according to the learnsom learning parameter, shown here with its default value.

LP.order_lr	0.9	Ordering phase learning rate
LP.order_steps	1000	Ordering phase steps

LP.tune_lr	0.02	Tuning phase learning rate
LP.tune_nd	1	Tuning phase neighborhood distance

learnsom calculates the weight change dW for a given neuron from the neuron's input P, activation A2, and learning rate LR:

```
dw = lr*a2*(p'-w)
```

where the activation A2 is found from the layer output A, neuron distances D, and the current neighborhood size ND:

The learning rate LR and neighborhood size NS are altered through two phases: an ordering phase and a tuning phase.

The ordering phase lasts as many steps as LP.order_steps. During this phase, LR is adjusted from LP.order_lr down to LP.tune_lr, and ND is adjusted from the maximum neuron distance down to 1. It is during this phase that neuron weights are expected to order themselves in the input space consistent with the associated neuron positions.

During the tuning phase LR decreases slowly from LP.tune_lr and ND is always set to LP.tune_nd. During this phase, the weights are expected to spread out relatively evenly over the input space while retaining their topological order found during the ordering phase.

Thus, the neuron's weight vectors initially take large steps all together toward the area of input space where input vectors are occurring. Then as the neighborhood size decreases to 1, the map tends to order itself topologically over the presented input vectors. Once the neighborhood size is 1, the network should be fairly well ordered, and the learning rate is slowly decreased over a longer period to give the neurons time to spread out evenly across the input vectors.

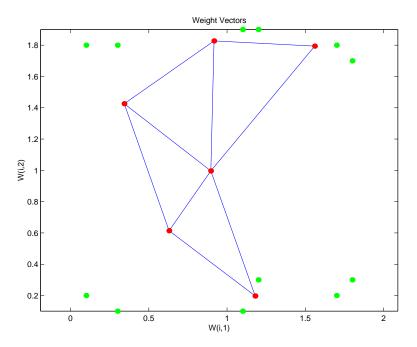
As with competitive layers, the neurons of a self-organizing map will order themselves with approximately equal distances between them if input vectors appear with even probability throughout a section of the input space. If input vectors occur with varying frequency throughout the input space, the feature map layer tends to allocate neurons to an area in proportion to the frequency of input vectors there.

Thus, feature maps, while learning to categorize their input, also learn both the topology and distribution of their input.

You can train the network for 1000 epochs with

```
net.trainParam.epochs = 1000;
net = train(net,P);
```

Call plotsom to see the data produced by the training procedure, shown in the following plot:



You can see that the neurons have started to move toward the various training groups. Additional training is required to get the neurons closer to the various groups.

As noted previously, self-organizing maps differ from conventional competitive learning in terms of which neurons get their weights updated. Instead of updating only the winner, feature maps update the weights of the winner and its neighbors. The result is that neighboring neurons tend to have similar weight vectors and to be responsive to similar input vectors.

Examples

Two examples are described briefly below. You might try the demonstrations demosm1 and demosm2 to see similar examples.

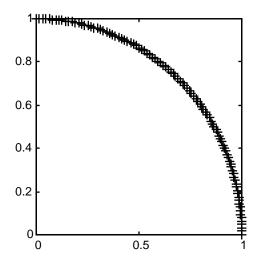
One-Dimensional Self-Organizing Map

Consider 100 two-element unit input vectors spread evenly between 0° and 90°.

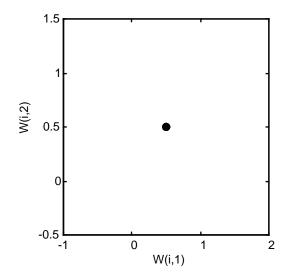
angles = 0:0.5*pi/99:0.5*pi;

Here is a plot of the data.

P = [sin(angles); cos(angles)];

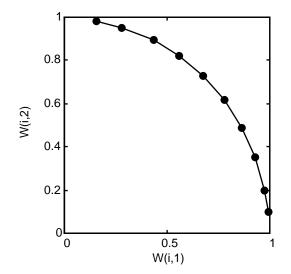


A a self-organizing map is defined as a one-dimensional layer of 10 neurons. This map is to be trained on these input vectors shown above. Originally these neurons are at the center of the figure.



Of course, because all the weight vectors start in the middle of the input vector space, all you see now is a single circle.

As training starts the weight vectors move together toward the input vectors. They also become ordered as the neighborhood size decreases. Finally the layer adjusts its weights so that each neuron responds strongly to a region of the input space occupied by input vectors. The placement of neighboring neuron weight vectors also reflects the topology of the input vectors.



Note that self-organizing maps are trained with input vectors in a random order, so starting with the same initial vectors does not guarantee identical training results.

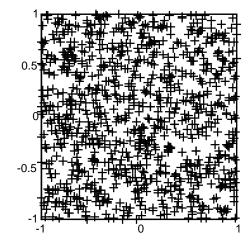
Two-Dimensional Self-Organizing Map

This example shows how a two-dimensional self-organizing map can be trained.

First some random input data is created with the following code:

P = rands(2, 1000);

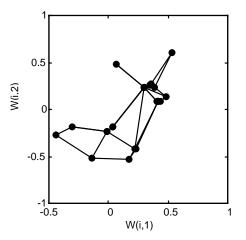
Here is a plot of these 1000 input vectors.



A 5-by-6 two-dimensional map of 30 neurons is used to classify these input vectors. The two-dimensional map is five neurons by six neurons, with distances calculated according to the Manhattan distance neighborhood function mandist.

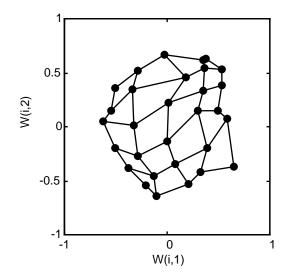
The map is then trained for 5000 presentation cycles, with displays every 20 cycles.

Here is what the self-organizing map looks like after 40 cycles.



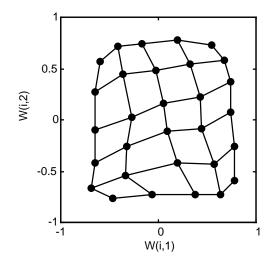
The weight vectors, shown with circles, are almost randomly placed. However, even after only 40 presentation cycles, neighboring neurons, connected by lines, have weight vectors close together.

Here is the map after 120 cycles.

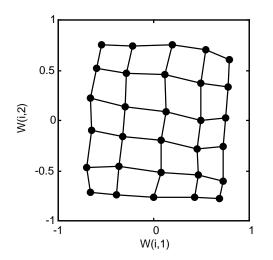


After 120 cycles, the map has begun to organize itself according to the topology of the input space, which constrains input vectors.

The following plot, after 500 cycles, shows the map more evenly distributed across the input space.



Finally, after 5000 cycles, the map is rather evenly spread across the input space. In addition, the neurons are very evenly spaced, reflecting the even distribution of input vectors in this problem.



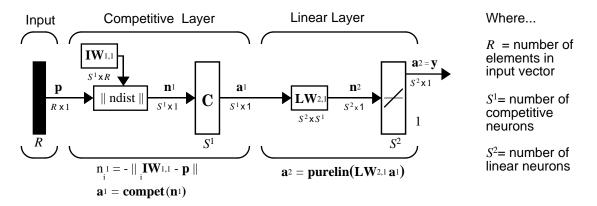
Thus a two-dimensional self-organizing map has learned the topology of its inputs' space.

It is important to note that while a self-organizing map does not take long to organize itself so that neighboring neurons recognize similar inputs, it can take a long time for the map to finally arrange itself according to the distribution of input vectors.

Learning Vector Quantization Networks

Architecture

The LVQ network architecture is shown below.



An LVQ network has a first competitive layer and a second linear layer. The competitive layer learns to classify input vectors in much the same way as the competitive layers of "Self-Organizing and Learning Vector Quantization Nets" described in this chapter. The linear layer transforms the competitive layer's classes into target classifications defined by the user. The classes learned by the competitive layer are referred to as *subclasses* and the classes of the linear layer as *target classes*.

Both the competitive and linear layers have one neuron per (sub or target) class. Thus, the competitive layer can learn up to S^1 subclasses. These, in turn, are combined by the linear layer to form S^2 target classes. (S^1 is always larger than $S^2.$)

For example, suppose neurons 1, 2, and 3 in the competitive layer all learn subclasses of the input space that belongs to the linear layer target class 2. Then competitive neurons 1, 2, and 3 will have $\mathbf{LW}^{2,1}$ weights of 1.0 to neuron \mathbf{n}^2 in the linear layer, and weights of 0 to all other linear neurons. Thus, the linear neuron produces a 1 if any of the three competitive neurons (1, 2, or 3) wins the competition and outputs a 1. This is how the subclasses of the competitive layer are combined into target classes in the linear layer.

In short, a *1* in the ith row of \mathbf{a}^1 (the rest to the elements of \mathbf{a}^1 will be zero) effectively picks the ith column of $\mathbf{LW}^{2,1}$ as the network output. Each such column contains a single 1, corresponding to a specific class. Thus, subclass 1's from layer 1 are put into various classes by the $\mathbf{LW}^{2,1}\mathbf{a}^1$ multiplication in layer 2.

You know ahead of time what fraction of the layer 1 neurons should be classified into the various class outputs of layer 2, so you can specify the elements of $\mathbf{LW}^{2,1}$ at the start. However, you have to go through a training procedure to get the first layer to produce the correct subclass output for each vector of the training set. This training is discussed in "Training" on page 9-35. First, consider how to create the original network.

Creating an LVQ Network (newlvq)

You can create an LVQ network with the function newlvq,

net = newlvq(PR,S1,PC,LR,LF)

where

- PR is an *R*-by-2 matrix of minimum and maximum values for *R* input elements.
- S^1 is the number of first-layer hidden neurons.
- PC is an S^2 -element vector of typical class percentages.
- LR is the learning rate (default 0.01).
- LF is the learning function (default is learnlv1).

Suppose you have 10 input vectors. Create a network that assigns each of these input vectors to one of four subclasses. Thus, there are four neurons in the first competitive layer. These subclasses are then assigned to one of two output classes by the two neurons in layer 2. The input vectors and targets are specified by

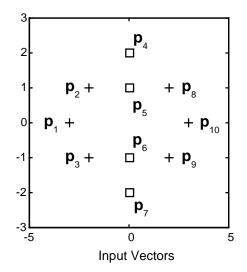
```
P = [-3 -2 -2 0 0 0 0 2 2 3; 0 1 -1 2 1 -1 -2 1 -1 0];
and
```

```
Tc = [1 \ 1 \ 1 \ 2 \ 2 \ 2 \ 2 \ 1 \ 1 \ 1];
```

It might help to show the details of what you get from these two lines of code.

P =									
- 3	-2	-2	0	0	0	0	2	2	3
0	1	- 1	2	1	- 1	-2	1	- 1	0
Tc =									
1	1	1	2	2	2	2	1	1	1

A plot of the input vectors follows.



As you can see, there are four subclasses of input vectors. You want a network that classifies \mathbf{p}_1 , \mathbf{p}_2 , \mathbf{p}_3 , \mathbf{p}_8 , \mathbf{p}_9 , and \mathbf{p}_{10} to produce an output of 1, and that classifies vectors \mathbf{p}_4 , \mathbf{p}_5 , \mathbf{p}_6 , and \mathbf{p}_7 to produce an output of 2. Note that this problem is nonlinearly separable, and so cannot be solved by a perceptron, but an LVQ network has no difficulty.

Next convert the Tc matrix to target vectors.

T = ind2vec(Tc);

This gives a sparse matrix T that can be displayed in full with

targets = full(T)

which gives

targets =									
1	1	1	0	0	0	0	1	1	1
0	0	0	1	1	1	1	0	0	0

This looks right. It says, for instance, that if you have the first column of P as input, you should get the first column of targets as an output; and that output says the input falls in class 1, which is correct. Now you are ready to call newlvq.

Call newlvq with the proper arguments so that it creates a network with four neurons in the first layer and two neurons in the second layer. The first-layer weights are initialized to the centers of the input ranges with the function midpoint. The second-layer weights have 60% (6 of the 10 in Tc above) of its columns with a 1 in the first row, (corresponding to class 1), and 40% of its columns will have a 1 in the second row (corresponding to class 2).

net = newlvq(P,4,[.6 .4]);

Confirm the initial values of the first-layer weight matrix.

```
net.IW{1,1}
ans =
0 0
0 0
0 0
0 0
0 0
```

These zero weights are indeed the values at the midpoint of the ranges (-3 to +3) of the inputs, as you would expect when using midpoint for initialization.

You can look at the second-layer weights with

net.LW{2	,1}		
ans =			
1	1	0	0
0	0	1	1

This makes sense too. It says that if the competitive layer produces a 1 as the first or second element, the input vector is classified as class 1; otherwise it is a class 2.

You might notice that the first two competitive neurons are connected to the first linear neuron (with weights of 1), while the second two competitive neurons are connected to the second linear neuron. All other weights between

the competitive neurons and linear neurons have values of 0. Thus, each of the two target classes (the linear neurons) is, in fact, the union of two subclasses (the competitive neurons).

You can simulate the network with sim. Use the original P matrix as input just to see what you get.

```
Y = sim(net,P);
Yc = vec2ind(Y)
Yc =
1 1 1 1 1 1 1 1 1 1 1
```

The network classifies all inputs into class 1. Because this is not what you want, you have to train the network (adjusting the weights of layer 1 only), before you can expect a good result. The next two sections discuss two LVQ learning rules and the training process.

LVQ1 Learning Rule (learnlv1)

LVQ learning in the competitive layer is based on a set of input/target pairs.

 $\{\mathbf{p}_1, \mathbf{t}_1\}, \{\mathbf{p}_2, \mathbf{t}_2\}, ..., \{\mathbf{p}_Q, \mathbf{t}_Q\}$

Each target vector has a single 1. The rest of its elements are 0. The 1 tells the proper classification of the associated input. For instance, consider the following training pair.

$$\left\{ \mathbf{p}_1 = \begin{bmatrix} 2\\ -1\\ 0 \end{bmatrix}, \mathbf{t}_1 = \begin{bmatrix} 0\\ 0\\ 1\\ 0 \end{bmatrix} \right\}$$

Here there are input vectors of three elements, and each input vector is to be assigned to one of four classes. The network is to be trained so that it classifies the input vector shown above into the third of four classes.

To train the network, an input vector \mathbf{p} is presented, and the distance from \mathbf{p} to each row of the input weight matrix $\mathbf{IW}^{1,1}$ is computed with the function ndist. The hidden neurons of layer 1 compete. Suppose that the *i*th element of \mathbf{n}^1 is most positive, and neuron *i** wins the competition. Then the competitive

transfer function produces a 1 as the *i**th element of \mathbf{a}^1 . All other elements of \mathbf{a}^1 are 0.

When \mathbf{a}^1 is multiplied by the layer 2 weights $\mathbf{LW}^{2,1}$, the single 1 in \mathbf{a}^1 selects the class k^* associated with the input. Thus, the network has assigned the input vector \mathbf{p} to class k^* and $a_{k^*}^2$ will be 1. Of course, this assignment can be a good one or a bad one, for t_{k^*} can be 1 or 0, depending on whether the input belonged to class k^* or not.

Adjust the i^* th row of $\mathbf{IW}^{1,1}$ in such a way as to move this row closer to the input vector \mathbf{p} if the assignment is correct, and to move the row away from \mathbf{p} if the assignment is incorrect. If \mathbf{p} is classified correctly,

$$(a_{k^*}^2 = t_{k^*} = 1)$$

compute the new value of the i^* th row of **IW**^{1,1} as

$${}_{i*}\mathbf{IW}^{1,1}(q) = {}_{i*}\mathbf{IW}^{1,1}(q-1) + \alpha(\mathbf{p}(q) - {}_{i*}\mathbf{IW}^{1,1}(q-1))$$

On the other hand, if **p** is classified incorrectly,

$$(a_{k^*}^2 = 1 \neq t_{k^*} = 0)$$

compute the new value of the i^* th row of **IW**^{1,1} as

$${}_{i^{*}}\mathbf{IW}^{1,1}(q) = {}_{i^{*}}\mathbf{IW}^{1,1}(q-1) - \alpha(\mathbf{p}(q) - {}_{i^{*}}\mathbf{IW}^{1,1}(q-1))$$

You can make these corrections to the i^{*} th row of $\mathbf{IW}^{1,1}$ automatically, without affecting other rows of $\mathbf{IW}^{1,1}$, by back propagating the output errors to layer 1.

Such corrections move the hidden neuron toward vectors that fall into the class for which it forms a subclass, and away from vectors that fall into other classes.

The learning function that implements these changes in the layer 1 weights in LVQ networks is learn1v1. It can be applied during training.

Training

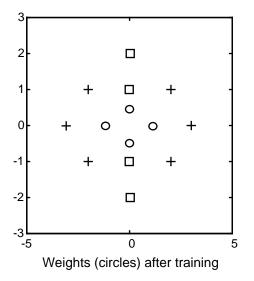
Next you need to train the network to obtain first-layer weights that lead to the correct classification of input vectors. You do this with train as shown below. First set the training epochs to 150. Then, use train.

```
net.trainParam.epochs = 150;
net = train(net,P,T);
```

Now confirm the first-layer weights.

net.IW{1,1}	
ans =	
0.3283	0.0051
-0.1366	0.0001
-0.0263	0.2234
0	-0.0685

The following plot shows that these weights have moved toward their respective classification groups.



To confirm that these weights do indeed lead to the correct classification, take the matrix P as input and simulate the network. Then see what classifications are produced by the network.

```
Y = sim(net,P);
Yc = vec2ind(Y)
```

This gives

```
Yc =
1 1 1 2 2 2 2 1 1 1
```

which is expected. As a last check, try an input close to a vector that was used in training.

```
pchk1 = [0; 0.5];
Y = sim(net,pchk1);
Yc1 = vec2ind(Y)
```

This gives

```
Yc1 = 2
```

This looks right, because pchk1 is close to other vectors classified as 2. Similarly,

```
pchk2 = [1; 0];
Y = sim(net,pchk2);
Yc2 = vec2ind(Y)
```

gives

Yc2 = 1

This looks right too, because pchk2 is close to other vectors classified as 1.

You might want to try the demonstration program demolvq1. It follows the discussion of training given above.

Supplemental LVQ2.1 Learning Rule (learnlv2)

The following learning rule is one that might be applied *after* first applying LVQ1. It can improve the result of the first learning. This particular version of LVQ2 (referred to as LVQ2.1 in the literature [Koho97]) is embodied in the function learnlv2. Note again that LVQ2.1 is to be used only after LVQ1 has been applied.

Learning here is similar to that in learn1v1 except now two vectors of layer 1 that are closest to the input vector can be updated, provided that one belongs to the correct class and one belongs to a wrong class, and further provided that the input falls into a "window" near the midplane of the two vectors.

The window is defined by

$$\min\left(\frac{d_i}{d_j}, \frac{d_j}{d_i}\right) > s \quad \text{where} \quad s \equiv \frac{1-w}{1+w}$$

(where d_i and d_j are the Euclidean distances of p from $_{i^*}\mathbf{IW}^{1,1}$ and $_{j^*}\mathbf{IW}^{1,1}$, respectively). Take a value for w in the range 0.2 to 0.3. If you pick, for instance, 0.25, then s = 0.6. This means that if the minimum of the two distance ratios is greater than 0.6, the two vectors are adjusted. That is, if the input is near the midplane, adjust the two vectors, provided also that the input vector \mathbf{p} and $_{j^*}\mathbf{IW}^{1,1}$ belong to the same class, and \mathbf{p} and $_{i^*}\mathbf{IW}^{1,1}$ do not belong in the same class.

The adjustments made are

$${}_{i^{*}}\mathbf{IW}^{1,1}(q) = {}_{i^{*}}\mathbf{IW}^{1,1}(q-1) - \alpha(\mathbf{p}(q) - {}_{i^{*}}\mathbf{IW}^{1,1}(q-1))$$

and

$${}_{j*}\mathbf{IW}^{1,1}(q) = {}_{j*}\mathbf{IW}^{1,1}(q-1) + \alpha(\mathbf{p}(q) - {}_{j*}\mathbf{IW}^{1,1}(q-1))$$

Thus, given two vectors closest to the input, as long as one belongs to the wrong class and the other to the correct class, and as long as the input falls in a midplane window, the two vectors are adjusted. Such a procedure allows a vector that is just barely classified correctly with LVQ1 to be moved even closer to the input, so the results are more robust.

Function	Description
newc	Create a competitive layer.
learnk	Kohonen learning rule.
newsom	Create a self-organizing map.
learncon	Conscience bias learning function.
boxdist	Distance between two position vectors.
dist	Euclidean distance weight function.

Function	Description
linkdist	Link distance function.
mandist	Manhattan distance weight function.
gridtop	Gridtop layer topology function.
hextop	Hexagonal layer topology function.
randtop	Random layer topology function.
newlvq	Create a learning vector quantization network.
learnlv1	LVQ1 weight learning function.
learnlv2	LVQ2 weight learning function.



10

I

Adaptive Filters and Adaptive Training

Introduction (p. 10-2)	An introduction to the chapter, including information on additional resources
Linear Neuron Model (p. 10-3)	An introduction to the linear neuron model
Adaptive Linear Network Architecture (p. 10-4)	An introduction to adaptive linear (ADALINE) networks, including a description of a single ADALINE
Least Mean Square Error (p. 10-7)	A discussion of the mean square error learning rule used by adaptive networks
LMS Algorithm (learnwh) (p. 10-8)	A discussion of the LMS algorithm learning rule used by adaptive networks
Adaptive Filtering (adapt) (p. 10-9)	Examples of building and using adaptive filters with Neural Network Toolbox

Introduction

The ADALINE (adaptive linear neuron networks) networks discussed in this chapter are similar to the perceptron, but their transfer function is linear rather than hard-limiting. This allows their outputs to take on any value, whereas the perceptron output is limited to either 0 or 1. Both the ADALINE and the perceptron can only solve linearly separable problems. However, here the LMS (least mean squares) learning rule, which is much more powerful than the perceptron learning rule, is used. The LMS, or Widrow-Hoff, learning rule minimizes the mean square error and thus moves the decision boundaries as far as it can from the training patterns.

In this chapter, you design an adaptive linear system that responds to changes in its environment as it is operating. Linear networks that are adjusted at each time step based on new input and target vectors can find weights and biases that minimize the network's sum-squared error for recent input and target vectors. Networks of this sort are often used in error cancellation, signal processing, and control systems.

The pioneering work in this field was done by Widrow and Hoff, who gave the name ADALINE to adaptive linear elements. The basic reference on this subject is Widrow, B., and S.D. Sterns, *Adaptive Signal Processing*, New York, Prentice-Hall, 1985.

The adaptive training of self-organizing and competitive networks is also considered in this chapter.

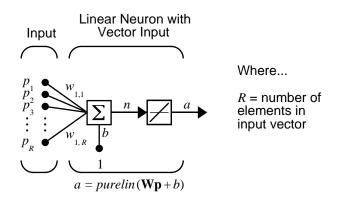
Important Adaptive Functions

This chapter introduces the function adapt, which changes the weights and biases of a network incrementally during training.

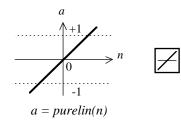
You can type help linnet to see a list of linear and adaptive network functions, demonstrations, and applications.

Linear Neuron Model

A linear neuron with R inputs is shown below.



This network has the same basic structure as the perceptron. The only difference is that the linear neuron uses a linear transfer function, named purelin.



Linear Transfer Function

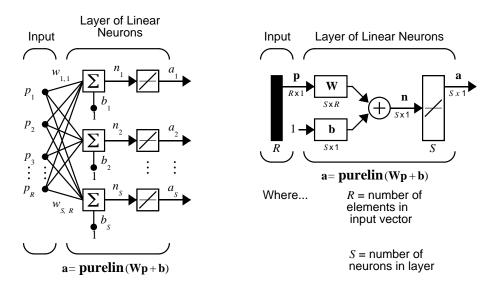
The linear transfer function calculates the neuron's output by simply returning the value passed to it.

$$a = purelin(n) = purelin(\mathbf{W}\mathbf{p} + b) = \mathbf{W}\mathbf{p} + b$$

This neuron can be trained to learn an affine function of its inputs, or to find a linear approximation to a nonlinear function. A linear network cannot, of course, be made to perform a nonlinear computation.

Adaptive Linear Network Architecture

The ADALINE network shown below has one layer of S neurons connected to R inputs through a matrix of weights **W**.

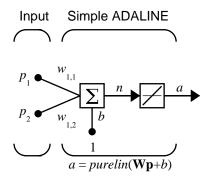


This network is sometimes called a MADALINE for Many ADALINEs. Note that the figure on the right defines an *S*-length output vector **a**.

The Widrow-Hoff rule can only train single-layer linear networks. This is not much of a disadvantage, however, as single-layer linear networks are just as capable as multilayer linear networks. For every multilayer linear network, there is an equivalent single-layer linear network.

Single ADALINE (newlin)

Consider a single ADALINE with two inputs. The diagram for this network is shown below.



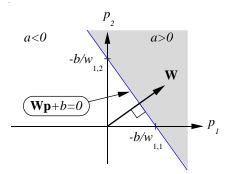
The weight matrix W in this case has only one row. The network output is

$$a = purelin(n) = purelin(\mathbf{W}\mathbf{p} + b) = \mathbf{W}\mathbf{p} + b$$

or

$$a = w_{1,1}p_1 + w_{1,2}p_2 + b$$

Like the perceptron, the ADALINE has a *decision boundary* that is determined by the input vectors for which the net input *n* is zero. For n = 0 the equation $\mathbf{Wp} + b = 0$ specifies such a decision boundary, as shown below (adapted with thanks from [HDB96]).



Input vectors in the upper right gray area lead to an output greater than 0. Input vectors in the lower left white area lead to an output less than 0. Thus, the ADALINE can be used to classify objects into two categories. However, ADALINE can classify objects in this way only when the objects are linearly separable. Thus, ADALINE has the same limitation as the perceptron.

We can create a network similar to the one shown using this command:

net = newlin([-1 1; -1 1],1);

The first matrix of arguments specifies typical two-element input vectors, and the last argument 1 indicates that the network has a single output.

The network weights and biases are set to zero, by default. You can see the current values using the commands:

0

You can also assign arbitrary values to the weights and bias, such as 2 and 3 for the weights and -4 for the bias:

```
net.IW{1,1} = [2 3];
net.b{1} = -4;
```

You can simulate the ADAPLINE for a particular input vector.

```
p = [5; 6];
a = sim(net,p)
a =
24
```

To summarize, you can create an ADALINE network with newlin, adjust its elements as you want, and simulate it with sim. You can find more about newlin by typing help newlin.

Least Mean Square Error

Like the perceptron learning rule, the least mean square error (LMS) algorithm is an example of supervised training, in which the learning rule is provided with a set of examples of desired network behavior.

 $\{\mathbf{p}_1, \mathbf{t}_1\}, \{\mathbf{p}_2, \mathbf{t}_2\}, ..., \{\mathbf{p}_Q, \mathbf{t}_Q\}$

Here \mathbf{p}_q is an input to the network, and \mathbf{t}_q is the corresponding target output. As each input is applied to the network, the network output is compared to the target. The error is calculated as the difference between the target output and the network output. The goal is to minimize the average of the sum of these errors.

$$mse = \frac{1}{Q} \sum_{k=1}^{Q} e(k)^{2} = \frac{1}{Q} \sum_{k=1}^{Q} (t(k) - a(k))^{2}$$

The LMS algorithm adjusts the weights and biases of the ADALINE so as to minimize this mean square error.

Fortunately, the mean square error performance index for the ADALINE network is a quadratic function. Thus, the performance index will either have one global minimum, a weak minimum, or no minimum, depending on the characteristics of the input vectors. Specifically, the characteristics of the input vectors determine whether or not a unique solution exists.

You can learn more about this topic in Chapter 10 of [HDB96].

LMS Algorithm (learnwh)

Adaptive networks will use the LMS algorithm or Widrow-Hoff learning algorithm based on an approximate steepest descent procedure. Here again, adaptive linear networks are trained on examples of correct behavior.

The LMS algorithm, shown below, is discussed in detail in Chapter 4, "Linear Filters."

$$\mathbf{W}(k+1) = \mathbf{W}(k) + 2\alpha \mathbf{e}(k)\mathbf{p}^{T}(k)$$

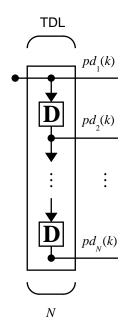
 $\mathbf{b}(k+1) = \mathbf{b}(k) + 2\alpha \mathbf{e}(k)$

Adaptive Filtering (adapt)

The ADALINE network, much like the perceptron, can only solve linearly separable problems. Nevertheless, the ADALINE has been and is today one of the most widely used neural networks found in practical applications. Adaptive filtering is one of its major application areas.

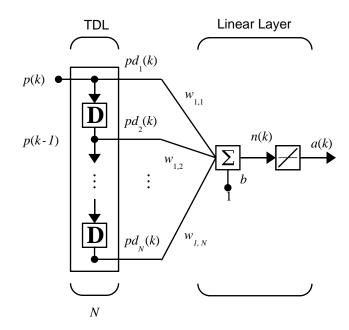
Tapped Delay Line

A new component, the tapped delay line, is needed to make full use of the ADALINE network. Such a delay line is shown below. The input signal enters from the left and passes through N-1 delays. The output of the tapped delay line (TDL) is an N-dimensional vector, made up of the input signal at the current time, the previous input signal, etc.



Adaptive Filter

You can combine a tapped delay line with an ADALINE network to create the *adaptive filter* shown below.



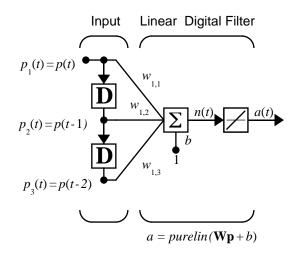
The output of the filter is given by

$$a(k) = purelin(\mathbf{W}\mathbf{p} + b) = \sum_{i=1}^{R} w_{1,i}a(k-i+1) + b$$

The network shown above is referred to in the digital signal processing field as a finite impulse response (FIR) filter [WiSt85]. Take a look at the code used to generate and simulate such an adaptive network.

Adaptive Filter Example

First define a new linear network using newlin.



Assume that the input values have a range from 0 to 10. You can now define the single output network.

net = newlin([0,10],1);

Specify the delays in the tapped delay line with

net.inputWeights{1,1}.delays = [0 1 2];

This says that the delay line is connected to the network weight matrix through delays of 0, 1, and 2 time units. (You can specify as many delays as you want, and can omit some values if you like. They must be in ascending order.)

You can give the various weights and the bias values with

```
net.IW{1,1} = [7 8 9];
net.b{1} = [0];
```

Finally, define the initial values of the outputs of the delays as

pi = {1 2};

Note that these are ordered from left to right to correspond to the delays taken from top to bottom in the figure. This concludes the setup of the network. Now how about the input?

Assume that the input scalars arrive in a sequence: first the value 3, then the value 4, next the value 5, and finally the value 6. You can indicate this

sequence by defining the values as elements of a cell array. (Note the curly braces.)

 $p = \{3 \ 4 \ 5 \ 6\};$

Now you have a network and a sequence of inputs. Simulate the network to see what its output is as a function of time.

[a,pf] = sim(net,p,pi)

This yields an output sequence

a = [46] [70] [94] [118]

and final values for the delay outputs of

pf = [5] [6]

The example is sufficiently simple that you can check it by hand to make sure that you understand the inputs, initial values of the delays, etc.

The network just defined can be trained with the function adapt to produce a particular output sequence. Suppose, for instance, you would like the network to produce the sequence of values 10, 20, 30, 40.

 $t = \{10 \ 20 \ 30 \ 40\};$

You can train the defined network to do this, starting from the initial delay conditions used above. Specify 10 passes through the input sequence with

net.adaptParam.passes = 10;

Then do the training with

[net,y,E,pf,af] = adapt(net,p,t,pi);

This code returns the final weights, bias, and output sequence shown below.

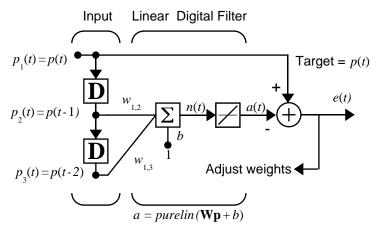
```
y
y =
[11.8558] [20.7735] [29.6679] [39.0036]
```

Presumably, if you ran additional passes the output sequence would have been even closer to the desired values of 10, 20, 30, and 40.

Thus, adaptive networks can be specified, simulated, and finally trained with adapt. However, the outstanding value of adaptive networks lies in their use to perform a particular function, such as prediction or noise cancellation.

Prediction Example

Suppose that you want to use an adaptive filter to predict the next value of a stationary random process, p(t). You can use the network shown below to do this.



Predictive Filter: a(t) is approximation to p(t)

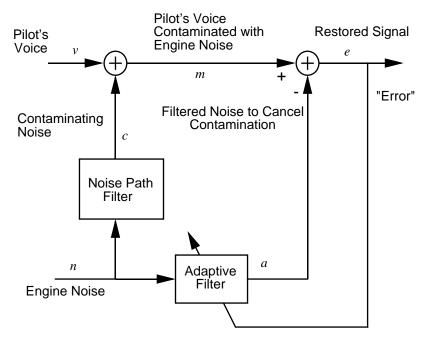
The signal to be predicted, p(t), enters from the left into a tapped delay line. The previous two values of p(t) are available as outputs from the tapped delay line. The network uses adapt to change the weights on each time step so as to minimize the error e(t) on the far right. If this error is zero, then the network output a(t) is exactly equal to p(t), and the network has done its prediction properly. A detailed analysis of this network is not appropriate here, but the main points can be stated. Given the autocorrelation function of the stationary random process p(t), you can calculate the error surface, the maximum learning rate, and the optimum values of the weights. Commonly, of course, you do not have detailed information about the random process, so these calculations cannot be performed. But this lack does not matter to the network. The network, once initialized and operating, adapts at each time step to minimize the error and in a relatively short time is able to predict the input p(t).

Chapter 10 of [HDB96] presents this problem, goes through the analysis, and shows the weight trajectory during training. The network finds the optimum weights on its own without any difficulty whatsoever.

You also can try demonstration nnd10nc to see an adaptive noise cancellation program example in action. This demonstration allows you to pick a learning rate and *momentum* (see Chapter 5, "Backpropagation"), and shows the learning trajectory, and the original and cancellation signals versus time.

Noise Cancellation Example

Consider a pilot in an airplane. When the pilot speaks into a microphone, the engine noise in the cockpit is added to the voice signal, and the resultant signal heard by passengers would be of low quality. The goal is to obtain a signal that contains the pilot's voice, but not the engine noise. You can do this with an adaptive filter if you obtain a sample of the engine noise and apply it as the input to the adaptive filter.



Adaptive Filter Adjusts to Minimize Error. This removes the engine noise from contaminated signal, leaving the pilot's voice as the "error."

Here you adaptively train the neural linear network to predict the combined pilot/engine signal m from an engine signal n. Notice that the engine signal n does not tell the adaptive network anything about the pilot's voice signal contained in m. However, the engine signal n does give the network information it can use to predict the engine's contribution to the pilot/engine signal m.

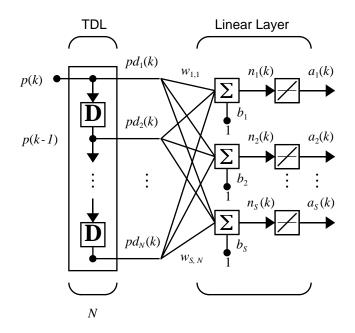
The network does its best to output m adaptively. In this case, the network can only predict the engine interference noise in the pilot/engine signal m. The network error e is equal to m, the pilot/engine signal, minus the predicted contaminating engine noise signal. Thus, e contains only the pilot's voice. The linear adaptive network adaptively learns to cancel the engine noise.

Note that such adaptive noise canceling generally does a better job than a classical filter, because the noise here is subtracted from rather than filtered out of the signal m.

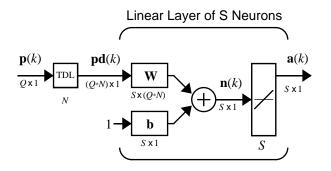
Try demolin8 for an example of adaptive noise cancellation.

Multiple Neuron Adaptive Filters

You might want to use more than one neuron in an adaptive system, so you need some additional notation. A tapped delay line can be used with S linear neurons as shown below.

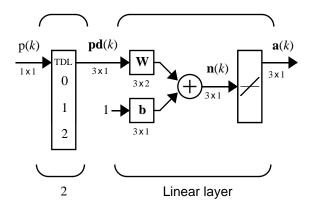


Alternatively, this same network can be shown in abbreviated form.



If you want to show more of the detail of the tapped delay line, and there are not too many delays, you can use the following notation:

Abreviated Notation



Here is a tapped delay line that sends the current signal, the previous signal, and the signal delayed before that to the weight matrix. You could have a longer list, and some delay values could be omitted if desired. The only requirement is that the delays are shown in increasing order as they go from top to bottom.

11

Applications

Introduction (p. 11-2)	An introduction to the chapter and a list of the application scripts
Applin1: Linear Design (p. 11-3)	A discussion of a script that demonstrates linear design using Neural Network Toolbox
Applin2: Adaptive Prediction (p. 11-7)	A discussion of a script that demonstrates adaptive prediction using Neural Network Toolbox
Appelm1: Amplitude Detection (p. 11-11)	A discussion of a script that demonstrates amplitude detection using Neural Network Toolbox
Appcr1: Character Recognition (p. 11-15)	A discussion of a script that demonstrates character recognition using Neural Network Toolbox

Introduction

Today, neural networks can solve problems of economic importance that could not be approached previously in any practical way. Some of the recent neural network applications are discussed in this chapter. See Chapter 1, "Getting Started," for a list of many areas where neural networks already have been applied.

Note The rest of this chapter describes applications that are practical and make extensive use of the neural network functions described throughout this documentation.

Application Scripts

The following application scripts are available:

- applin1 and applin2 contain linear network applications.
- appelm1 contains the Elman network amplitude detection application.
- appcr1 contains the character recognition application.

Type help nndemos to see a listing of all neural network demonstrations or applications.

Applin1: Linear Design

Problem Definition

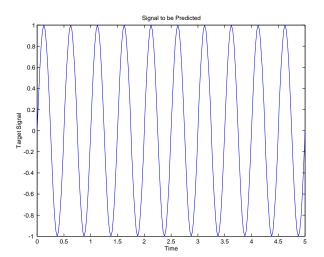
Here is the definition of a signal T, which lasts 5 seconds and is defined at a sampling rate of 40 samples per second.

```
time = 0:0.025:5;
T = sin(time*4*pi);
Q = length(T);
```

At any given time step, the network is given the last five values of the signal t, and expected to give the next value. The inputs P are found by delaying the signal T from one to five time steps.

P = zeros(5,Q); P(1,2:Q) = T(1,1:(Q-1)); P(2,3:Q) = T(1,1:(Q-2)); P(3,4:Q) = T(1,1:(Q-3)); P(4,5:Q) = T(1,1:(Q-4)); P(5,6:Q) = T(1,1:(Q-5));

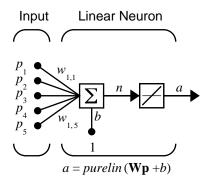
Here is a plot of the signal T.



Network Design

Because the relationship between past and future values of the signal is not changing, the network can be designed directly from examples, using newlind.

The problem as defined above has five inputs (the five delayed signal values), and one output (the next signal value). Thus, the network solution must consist of a single neuron with five inputs.



Here newlind finds the weights and biases for the neuron above that minimize the sum squared error for this problem.

```
net = newlind(P,T);
```

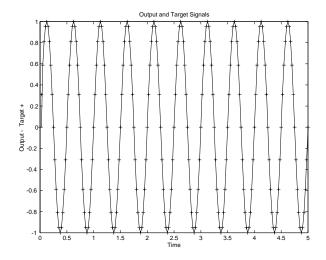
You can now test the resulting network.

Network Testing

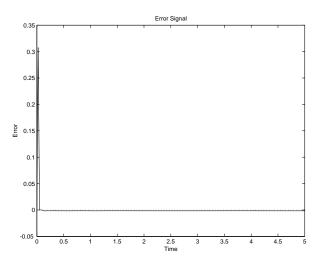
To test the network, its output a is computed for the five delayed signals P and compared with the actual signal T.

a = sim(net,P);

Here is a plot of a compared to T.



The network's output a and the actual signal t appear to match perfectly. Just to be sure, plot the error e = T - a.



The network did have some error for the first few time steps. This occurred because the network did not actually have five delayed signal values available until the fifth time step. However, after the fifth time step error was negligible. The linear network did a good job. Run the script applin1 to see these plots.

Thoughts and Conclusions

While newlind is not able to return a zero error solution for nonlinear problems, it does minimize the sum squared error. In many cases, the solution, while not perfect, can model a nonlinear relationship well enough to meet the application specifications. Giving the linear network many delayed signal values gives it more information with which to find the lowest error linear fit for a nonlinear problem.

Of course, if the problem is very nonlinear and/or the desired error is very low, backpropagation or radial basis networks would be more appropriate.

Applin2: Adaptive Prediction

In application script applin2, a linear network is trained incrementally with adapt to predict a time series. Because the linear network is trained incrementally, it can respond to changes in the relationship between past and future values of the signal.

Problem Definition

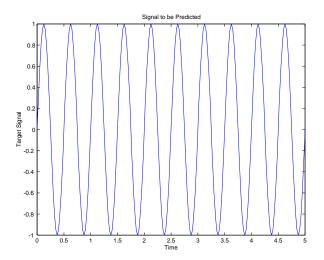
The signal T to be predicted lasts 6 seconds with a sampling rate of 20 samples per second. However, after 4 seconds the signal's frequency suddenly doubles.

```
time1 = 0:0.05:4;
time2 = 4.05:0.024:6;
time = [time1 time2];
T = [sin(time1*4*pi) sin(time2*8*pi)];
```

Because you are training the network incrementally, change t to a sequence.

```
T = con2seq(T);
```

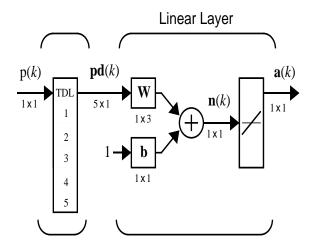
Here is a plot of this signal.



The input to the network is the same signal that makes up the target.

Network Initialization

The network has only one neuron, as only one output value of the signal T is being generated at each time step. This neuron has five inputs, the five delayed values of the signal T.



The function newlin creates the network shown above. Use a learning rate of 0.1 for incremental training.

```
lr = 0.1;
delays = [1 2 3 4 5];
net = newlin(P,T,delays,lr);
```

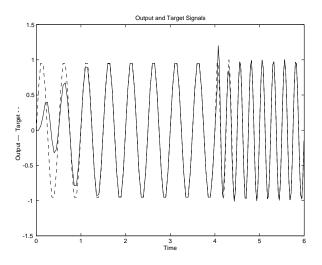
Network Training

The above neuron is trained incrementally with adapt. Here is the code to train the network on input/target signals P and T.

```
[net,a,e]=adapt(net,P,T);
```

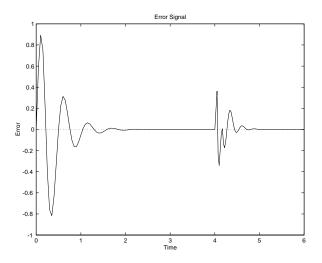
Network Testing

Once the network is adapted, you can plot its output signal and compare it to the target signal.



Initially, it takes the network 1.5 seconds (30 samples) to track the target signal. Then, the predictions are accurate until the fourth second when the target signal suddenly changes frequency. However, the adaptive network learns to track the new signal in an even shorter interval, because it has already learned a behavior (a sine wave) similar to the new signal.

A plot of the error signal makes these effects easier to see.



Thoughts and Conclusions

The linear network was able to adapt very quickly to the change in the target signal. The 30 samples required to learn the wave form are very impressive when one considers that in a typical signal processing application, a signal might be sampled at 20 kHz. At such a sampling frequency, 30 samples go by in 1.5 milliseconds.

The adaptive network can be monitored so as to give a warning that its constants are nearing values that would result in instability.

Another use for an adaptive linear model is suggested by its ability to find a minimum sum squared error linear estimate of a nonlinear system's behavior. An adaptive linear model is highly accurate as long as the nonlinear system stays near a given operating point. If the nonlinear system moves to a different operating point, the adaptive linear network changes to model it at the new point.

The sampling rate should be high to obtain the linear model of the nonlinear system at its current operating point in the shortest amount of time. However, there is a minimum amount of time that must occur for the network to see enough of the system's behavior to properly model it. To minimize this time, a small amount of noise can be added to the input signals of the nonlinear system. This allows the network to adapt faster as more of the operating point's dynamics are expressed in a shorter amount of time. Of course, this noise should be small enough so it does not affect the system's usefulness.

Appelm1: Amplitude Detection

Elman networks can be trained to recognize and produce both spatial and temporal patterns. An example of a problem where temporal patterns are recognized and classified with a spatial pattern is amplitude detection.

Amplitude detection requires that a wave form be presented to a network through time, and that the network output the amplitude of the wave form. This is not a difficult problem, but it demonstrates the Elman network design process.

The following material describes code that is contained in the demonstration appelm1.

Problem Definition

The following code defines two sine wave forms, one with an amplitude of 1.0, the other with an amplitude of 2.0.

```
p1 = sin(1:20);
p2 = sin(1:20)*2;
```

The target outputs for these wave forms are their amplitudes.

```
t1 = ones(1,20);
t2 = ones(1,20)*2;
```

These wave forms can be combined into a sequence where each wave form occurs twice. These longer wave forms are used to train the Elman network.

```
p = [p1 p2 p1 p2];
t = [t1 t2 t1 t2];
```

You want the inputs and targets to be considered a sequence, so you need to make the conversion from the matrix format.

```
Pseq = con2seq(p);
Tseq = con2seq(t);
```

Network Initialization

This problem requires the Elman network to detect a single value (the signal), and to output a single value (the amplitude) at each time step. This network has one input element and one output neuron.

The recurrent layer can have any number of neurons. However, as the complexity of the problem grows, more neurons are needed in the recurrent layer for the network to do a good job.

You can use the function newelm to create the initial network. Because this problem is fairly simple, only 10 recurrent neurons exist in the single hidden layer. A variable learning rate (traingdx) is used for this example.

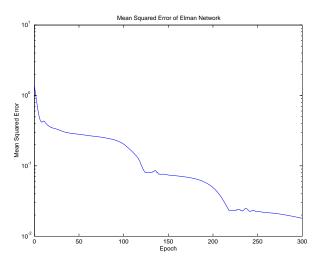
```
net = newelm(Pseq,Tseq,10);
```

Network Training

Now call train.

net = train(net,Pseq,Tseq);

As this function finishes training at 500 epochs, it displays the following plot of errors.



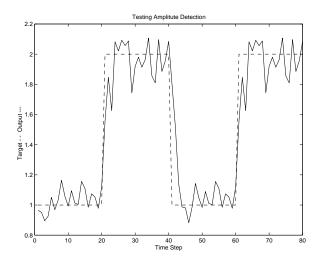
The final mean squared error is about 1.8e-2. You can test the network to see what this means.

Network Testing

To test the network, the original inputs are presented, and its outputs are calculated with simuelm.

a = sim(net,Pseq);

Here is the plot.



The network does a good job. New wave amplitudes are detected with a few samples. More neurons in the recurrent layer and longer training times would result in even better performance.

The network has successfully learned to detect the amplitudes of incoming sine waves.

Network Generalization

Of course, even if the network detects the amplitudes of the training wave forms, it might not detect the amplitude of a sine wave with an amplitude it has not seen before.

The following code defines a new wave form made up of two repetitions of a sine wave with amplitude 1.6 and another with amplitude 1.2.

p3 = sin(1:20)*1.6; t3 = ones(1,20)*1.6; p4 = sin(1:20)*1.2; t4 = ones(1,20)*1.2; pg = [p3 p4 p3 p4]; tg = [t3 t4 t3 t4];

```
pgseq = con2seq(pg);
```

The input sequence pg and target sequence tg are used to test the ability of the network to generalize to new amplitudes.

Once again the function sim is used to simulate the Elman network, and the results are plotted.

a = sim(net,pgseq);

This time the network did not do as well. It seems to have a vague idea as to what it should do, but is not very accurate.

You could improve generalization by training the network on more amplitudes than just 1.0 and 2.0. The use of three or four different wave forms with different amplitudes can result in a much better amplitude detector.

Improving Performance

Run appelm1 to see plots similar to those above. Then make a copy of this file and try improving the network by adding more neurons to the recurrent layer, using longer training times, and giving the network more examples in its training data.

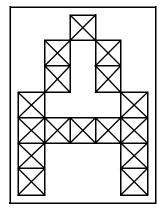
Appcr1: Character Recognition

It is often useful to have a machine perform pattern recognition. In particular, machines that can read symbols are very cost effective. A machine that reads banking checks can process many more checks than a human being in the same time. This kind of application saves time and money, and eliminates the requirement that a human perform such a repetitive task. The demonstration appcr1 shows how character recognition can be done with a backpropagation network.

Problem Statement

A network is to be designed and trained to recognize the 26 letters of the alphabet. An imaging system that digitizes each letter centered in the system's field of vision is available. The result is that each letter is represented as a 5 by 7 grid of Boolean values.

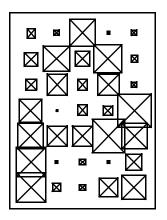
For example, here is the letter A.



Load the alphabet letter definitions and their target representations.

```
[alphabet,targets] = prprob;
```

However, the imaging system is not perfect, and the letters can suffer from noise.



Perfect classification of ideal input vectors is required, and reasonably accurate classification of noisy vectors.

The twenty-six 35-element input vectors are defined in the function prprob as a matrix of input vectors called alphabet. The target vectors are also defined in this file with a variable called targets. Each target vector is a 26-element vector with a 1 in the position of the letter it represents, and 0's everywhere else. For example, the letter A is to be represented by a 1 in the first element (as A is the first letter of the alphabet), and 0's in elements two through twenty-six.

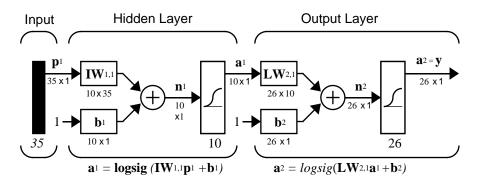
Neural Network

The network receives the 35 Boolean values as a 35-element input vector. It is then required to identify the letter by responding with a 26-element output vector. The 26 elements of the output vector each represent a letter. To operate correctly, the network should respond with a 1 in the position of the letter being presented to the network. All other values in the output vector should be 0.

In addition, the network should be able to handle noise. In practice, the network does not receive a perfect Boolean vector as input. Specifically, the network should make as few mistakes as possible when classifying vectors with noise of mean 0 and standard deviation of 0.2 or less.

Architecture

The neural network needs 35 inputs and 26 neurons in its output layer to identify the letters. The network is a two-layer log-sigmoid/log-sigmoid



network. The log-sigmoid transfer function was picked because its output range (0 to 1) is perfect for learning to output Boolean values.

The hidden (first) layer has 10 neurons. This number was picked by guesswork and experience. If the network has trouble learning, then neurons can be added to this layer.

The network is trained to output a 1 in the correct position of the output vector and to fill the rest of the output vector with 0's. However, noisy input vectors can result in the network's not creating perfect 1's and 0's. After the network is trained the output is passed through the competitive transfer function compet. This makes sure that the output corresponding to the letter most like the noisy input vector takes on a value of 1, and all others have a value of 0. The result of this postprocessing is the output that is actually used.

Initialization

Create the two-layer network with newff.

```
net = newff(alphabet,targets,10,{'logsig','logsig'});
```

Training

To create a network that can handle noisy input vectors, it is best to train the network on both ideal and noisy vectors. To do this, the network is first trained on ideal vectors until it has a low sum squared error.

Then the network is trained on 10 sets of ideal and noisy vectors. The network is trained on two copies of the noise-free alphabet at the same time as it is trained on noisy vectors. The two copies of the noise-free alphabet are used to maintain the network's ability to classify ideal input vectors.

Unfortunately, after the training described above the network might have learned to classify some difficult noisy vectors at the expense of properly classifying a noise-free vector. Therefore, the network is again trained on just ideal vectors. This ensures that the network responds perfectly when presented with an ideal letter.

All training is done using backpropagation with both adaptive learning rate and momentum, with the function trainbpx.

Training Without Noise

The network is initially trained without noise for a maximum of 5000 epochs or until the network sum squared error falls beneath 0.1.

```
P = alphabet;
T = targets;
net.performFcn = 'sse';
net.trainParam.goal = 0.1;
net.trainParam.show = 20;
net.trainParam.epochs = 5000;
net.trainParam.mc = 0.95;
[net,tr] = train(net,P,T);
```

Training with Noise

To obtain a network not sensitive to noise, train the network with two ideal copies and two noisy copies of the vectors in alphabet. The target vectors consist of four copies of the vectors in target. The noisy vectors have noise of mean 0.1 and 0.2 added to them. This forces the neuron to learn how to properly identify noisy letters, while requiring that it can still respond well to ideal vectors.

To train with noise, the maximum number of epochs is reduced to 300 and the error goal is increased to 0.6, reflecting that higher error is expected because more vectors (including some with noise), are being presented.

```
netn = net;
netn.trainParam.goal = 0.6;
netn.trainParam.epochs = 300;
T = [targets targets targets];
P1 = P;
[R,Q] = size(P);
for pass = 1:10
```

P = [P1,P1,(P1 + randn(R,Q)*0.1),(P1 + randn(R,Q)*0.2)]; [netn,tr] = train(netn,P,T); end

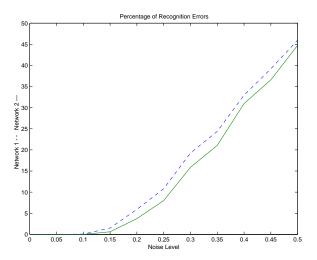
Training Without Noise Again

Once the network is trained with noise, it makes sense to train it without noise once more to ensure that ideal input vectors are always classified correctly. Therefore, the network is again trained with code identical to the "Training Without Noise" on page 11-18.

System Performance

The reliability of the neural network pattern recognition system is measured by testing the network with hundreds of input vectors with varying quantities of noise. The script file appcr1 tests the network at various noise levels, and then graphs the percentage of network errors versus noise. Noise with a mean of 0 and a standard deviation from 0 to 0.5 is added to input vectors. At each noise level, 100 presentations of different noisy versions of each letter are made and the network's output is calculated. The output is then passed through the competitive transfer function so that only one of the 26 outputs (representing the letters of the alphabet), has a value of 1.

The number of erroneous classifications is then added and percentages are obtained.



The solid line on the graph shows the reliability for the network trained with and without noise. The reliability of the same network when it was only trained without noise is shown with a dashed line. Thus, training the network on noisy input vectors greatly reduces its errors when it has to classify noisy vectors.

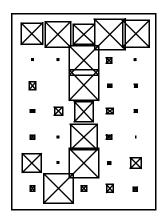
The network did not make any errors for vectors with noise of mean 0.00 or 0.05. When noise of mean 0.2 was added to the vectors both networks began making errors.

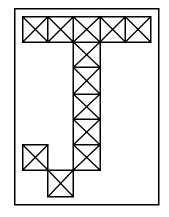
If a higher accuracy is needed, the network can be trained for a longer time, or retrained with more neurons in its hidden layer. Also, the resolution of the input vectors can be increased to a 10-by-14 grid. Finally, the network could be trained on input vectors with greater amounts of noise if greater reliability were needed for higher levels of noise.

To test the system, create a letter with noise and present it to the network.

```
noisyJ = alphabet(:,10)+randn(35,1) * 0.2;
plotchar(noisyJ);
A2 = sim(net,noisyJ);
A2 = compet(A2);
answer = find(compet(A2) == 1);
plotchar(alphabet(:,answer));
```

Here is the noisy letter and the letter the network picked (correctly).





12

Advanced Topics

Custom Networks (p. 12-2)	A description of how to create custom networks with Neural Network Toolbox functions
Additional Toolbox Functions (p. 12-16)	Notes on additional advanced functions
Custom Functions (p. 12-17)	A discussion on creating custom functions with Neural Network Toolbox

Custom Networks

Neural Network Toolbox provides a flexible network object type that allows many kinds of networks to be created and then used with functions such as init, sim, and train.

Type the following to see all the network creation functions in the toolbox.

help nnnetwork

This flexibility is possible because networks have an object-oriented representation. The representation allows you to define various architectures and assign various algorithms to those architectures.

To create custom networks, start with an empty network (obtained with the network function) and set its properties as desired.

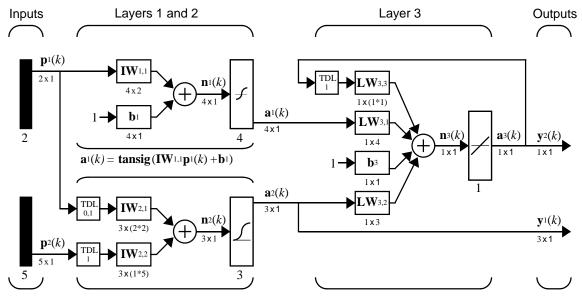
net = network

The network object consists of many properties that you can set to specify the structure and behavior of your network. See Chapter 14, "Network Object Reference," for descriptions of all network properties.

The following sections demonstrate how to create a custom network by using these properties.

Custom Network

Before you can build a network you need to know what it looks like. For dramatic purposes (and to give the toolbox a workout) this section leads you through the creation of the wild and complicated network shown below.



 $\mathbf{a}^{2}(k) = \mathbf{logsig}(\mathbf{IW}_{2,1}[\mathbf{p}^{1}(k);\mathbf{p}^{1}(k-1)] + \mathbf{IW}_{2,2}\mathbf{p}^{2}(k-1)) \qquad \mathbf{a}^{3}(k) = \mathbf{purelin}(\mathbf{LW}_{3,3}\mathbf{a}^{3}(k-1) + \mathbf{LW}_{3,1}\mathbf{a}^{1}(k) + \mathbf{b}^{3} + \mathbf{LW}_{3,2}\mathbf{a}^{2}(k))$

Each of the two elements of the first network input is to accept values ranging between 0 and 10. Each of the five elements of the second network input ranges from -2 to 2.

Before you can complete your design of this network, the algorithms it employs for initialization and training must be specified.

Each layer's weights and biases are initialized with the Nguyen-Widrow layer initialization method (initnw). The network is trained with Levenberg-Marquardt backpropagation (trainlm), so that, given example input vectors, the outputs of the third layer learn to match the associated target vectors with minimal mean squared error (mse).

Network Definition

The first step is to create a new network. Type the following code to create a network and view its many properties.

```
net = network
```

Architecture Properties

The first group of properties displayed is labeled architecture properties. These properties allow you to select the number of inputs and layers and their connections.

Number of Inputs and Layers. The first two properties displayed are numInputs and numLayers. These properties allow you to select how many inputs and layers you want the network to have.

```
net =
   Neural Network object:
   architecture:
        numInputs: 0
        numLayers: 0
        ...
```

Note that the network has no inputs or layers at this time.

Change that by setting these properties to the number of inputs and number of layers in the custom network diagram.

```
net.numInputs = 2;
net.numLayers = 3;
```

net.numInputs is the number of input sources, not the number of elements in an input vector (net.inputs{i}.size).

Bias Connections. Type net and press **Enter** to view its properties again. The network now has two inputs and three layers.

net =

Neural Network object:

architecture:

```
numInputs: 2
numLayers: 3
```

Examine the next four properties:

biasConnect: [0; 0; 0]

```
inputConnect: [0 0; 0 0; 0 0]
layerConnect: [0 0 0; 0 0 0; 0 0 0]
outputConnect: [0 0 0]
```

These matrices of 1's and 0's represent the presence and absence of bias, input weight, layer weight, and output connections. They are currently all zeros, indicating that the network does not have any such connections.

The bias connection matrix is a 3-by-1 vector. To create a bias connection to the *i*th layer you can set net.biasConnect(i) to 1. Specify that the first and third layers are to have bias connections, as the diagram indicates, by typing the following code:

```
net.biasConnect(1) = 1;
net.biasConnect(3) = 1;
```

You could also define those connections with a single line of code.

```
net.biasConnect = [1; 0; 1];
```

Input and Layer Weight Connections. The input connection matrix is 3-by-2, representing the presence of connections from two sources (the two inputs) to three destinations (the three layers). Thus, net.inputConnect(i,j) represents the presence of an input weight connection going to the *i*th layer from the *j*th input.

To connect the first input to the first and second layers, and the second input to the second layer (as indicated by the custom network diagram), type

```
net.inputConnect(1,1) = 1;
net.inputConnect(2,1) = 1;
net.inputConnect(2,2) = 1;
```

or this single line of code:

net.inputConnect = [1 0; 1 1; 0 0];

Similarly, net.layerConnect(i.j) represents the presence of a layer-weight connection going to the *i*th layer from the *j*th layer. Connect layers 1, 2, and 3 to layer 3 as follows:

net.layerConnect = [0 0 0; 0 0 0; 1 1 1];

Output Connections. The output connections are a 1-by-3 matrix, indicating that they connect to one destination (the external world) from three sources (the three layers).

To connect layer to the network output, type

```
net.outputConnect = [0 0 1];
```

Number of Outputs

Type net and press **Enter** to view the updated properties. The final three architecture properties are read-only values, which means their values are determined by the choices made for other properties. The first read-only property is the number of outputs:

```
numOutputs: 1 (read-only)
```

By defining output connection from 3, you specified that the network has one output.

Subobject Properties

The next group of properties is

```
subobject structures:
```

inputs: {2x1 cell} of inputs
layers: {3x1 cell} of layers
outputs: {1x3 cell} containing 1 output
biases: {3x1 cell} containing 2 biases
inputWeights: {3x2 cell} containing 3 input weights
layerWeights: {3x3 cell} containing 3 layer weights

Inputs

When you set the number of inputs (net.numInputs) to 2, the inputs property becomes a cell array of two input structures. Each *i*th input structure (net.inputs{i}) contains additional properties associated with the *i*th input.

To see how the input structures are arranged, type

```
net.inputs
ans =
    [1x1 struct]
    [1x1 struct]
```

To see the properties associated with the first input, type

```
net.inputs{1}
```

The properties appear as follows:

```
ans =
    exampleInput: [0 1]
    processFcns: {}
    processParams: {}
    processSettings: {}
    processedRange: [0 1]
    processedSize: 1
        range: [0 1]
        size: 1
        userdata: [1x1 struct]
```

If you set the exampleInput property, the range, size, processedSize, and processedRange properties will automatically be updated to match the properties of the value of exampleInput.

Set the exampleInput property as follows:

net.inputs{1}.exampleInput = [0 10 5; 0 3 10];

If you examine the structure of the first input again, you see that it now has new values.

The property processFcns can be set to one or more processing functions. Type help nnprocess to see a list of these functions.

Set the second input vector ranges to be from -2 to 2 for five elements as follows:

```
net.inputs{1}.processFcns = {'removeconstantrows', 'mapminmax'};
```

View the new input properties. You will see that processParams, processSettings, processedRange and processedSize have all been updated to reflect that inputs will be processed using removeconstantrows and mapminmax before being given to the network when the network is simulated or trained. The property processParams contains the default parameters for each processing function. You can alter these values, if you like. See the reference pages for each processing function to learn more about the function parameters. You can set the size of an input directly when no processing functions are used:

```
net.inputs{2}.size = 5;
```

Layers. When you set the number of layers (net.numLayers) to 3, the layers property becomes a cell array of three-layer structures. Type the following line of code to see the properties associated with the first layer.

```
net.layers{1}
ans =
    dimensions: 1
    distanceFcn: 'dist'
    distances: 0
        initFcn: 'initwb'
    netInputFcn: 'netsum'
    netInputParam: [1x1 struct]
        positions: 0
            size: 1
        topologyFcn: 'hextop'
        transferFcn: 'purelin'
    transferParam: [1x1 struct]
        userdata: [1x1 struct]
```

Type the following three lines of code to change the first layer's size to 4 neurons, its transfer function to tansig, and its initialization function to the Nguyen-Widrow function, as required for the custom network diagram.

```
net.layers{1}.size = 4;
net.layers{1}.transferFcn = 'tansig';
net.layers{1}.initFcn = 'initnw';
```

The second layer is to have three neurons, the logsig transfer function, and be initialized with initnw. Set the second layer's properties to the desired values as follows:

```
net.layers{2}.size = 3;
net.layers{2}.transferFcn = 'logsig';
net.layers{2}.initFcn = 'initnw';
```

The third layer's size and transfer function properties don't need to be changed, because the defaults match those shown in the network diagram. You only need to set its initialization function, as follows:

net.layers{3}.initFcn = 'initnw';

Outputs. Look at how the outputs property is arranged with this line of code.

```
net.outputs
ans =
[] [1x1 struct] [1x1 struct]
```

Note that outputs contains two output structures, one for layer 2 and one for layer 3. This arrangement occurs automatically when net.outputConnect is set to $[0 \ 1 \ 1]$.

View the second layer's output structure with the following expression:

```
net.outputs{2}
ans =
    exampleOutput: []
    processFcns: {}
    processParams: {}
    processSettings: {}
    processedRange: []
    processedSize: 1
        range: []
        size: 3
        userdata: [1x1 struct]
```

The size is automatically set to 3 when the second layer's size (net.layers{2}.size) is set to that value. Look at the third layer's output structure if you want to verify that it also has the correct size.

Outputs have processing properties that are automatically applied to target values before they are used by the network during training. The same processing settings are applied in reverse on layer output values before they are returned as network output values during network simulation or training.

Similar to input-processing properties, setting the exampleOutput property automatically causes size, range, processedSize and processedRange to be updated. Setting processFcns to a cell array list of processing function names causes processParams, processSettings, processedRange to be updated.You can then alter the processParam values, if you like.

Biases, Input Weights, and Layer Weights. Enter the following lines of code to see how bias and weight structures are arranged.

```
net.biases
net.inputWeights
net.layerWeights
```

Here are the results of typing net.biases.

```
ans =
[1x1 struct]
[]
[1x1 struct]
```

Note that each contains a structure where the corresponding connections (net.biasConnect, net.inputConnect, and net.layerConnect) contain a 1.

Look at their structures with these lines of code.

```
net.biases{1}
net.biases{3}
net.inputWeights{1,1}
net.inputWeights{2,1}
net.inputWeights{2,2}
net.layerWeights{3,1}
net.layerWeights{3,2}
net.layerWeights{3,3}
```

For example, typing net.biases{1} results in the following output:

```
ans =
    initFcn: ''
    learn: 1
    learnFcn: ''
    learnParam: ''
        size: 4
        userdata: [1x1 struct]
```

Specify the weights' tap delay lines in accordance with the network diagram by setting each weight's delays property.

```
net.inputWeights{2,1}.delays = [0 1];
net.inputWeights{2,2}.delays = 1;
net.layerWeights{3,3}.delays = 1;
```

Network Functions

Type net and press Return again to see the next set of properties.

```
functions:
```

```
adaptFcn: (none)
divideFcn: (none)
gradientFcn: (none)
initFcn: (none)
performFcn: (none)
trainFcn: (none)
```

Each of these properties defines a function for a basic network operation.

Set the initialization function to initlay so the network initializes itself according to the layer initialization functions already set to initnw, the Nguyen-Widrow initialization function.

net.initFcn = 'initlay';

This meets the initialization requirement of the network.

Set the performance function to mse (mean squared error) and the training function to trainlm (Levenberg-Marquardt backpropagation) to meet the final requirement of the custom network.

```
net.performFcn = 'mse';
net.trainFcn = 'trainlm';
```

Set the divide function to dividerand (divide training data randomly).

```
net.divideFcn = 'dividerand';
```

During supervised training, the input and target data are randomly divided into training, test, and validation data sets. The network is trained on the training data until its performance begins to decrease on the validation data, which signals that generalization has peaked. The test data provides a completely independent test of network generalization.

Weight and Bias Values

Before initializing and training the network, look at the final group of network properties (aside from the userdata property).

```
weight and bias values:
```

```
IW: {3x2 cell} containing 3 input weight matrices
LW: {3x3 cell} containing 3 layer weight matrices
b: {3x1 cell} containing 2 bias vectors
```

These cell arrays contain weight matrices and bias vectors in the same positions that the connection properties (net.inputConnect, net.layerConnect, net.biasConnect) contain 1's and the subobject properties

(net.inputWeights, net.layerWeights, net.biases) contain structures.

Evaluating each of the following lines of code reveals that all the bias vectors and weight matrices are set to zeros.

```
net.IW{1,1}, net.IW{2,1}, net.IW{2,2}
net.LW{3,1}, net.LW{3,2}, net.LW{3,3}
net.b{1}, net.b{3}
```

Each input weight net.IW{i,j}, layer weight net.LW{i,j}, and bias vector net.b{i} has as many rows as the size of the *i*th layer (net.layers{i}.size).

Each input weight net.IW{i,j} has as many columns as the size of the *j*th input (net.inputs{j}.size) multiplied by the number of its delay values (length(net.inputWeights{i,j}.delays)).

Likewise, each layer weight has as many columns as the size of the *j*th layer (net.layers{j}.size) multiplied by the number of its delay values (length(net.layerWeights{i,j}.delays)).

Network Behavior

Initialization

Initialize your network with the following line of code:

```
net = init(net);
```

Check the network's biases and weights again to see how they have changed.

```
net.IW{1,1}, net.IW{2,1}, net.IW{2,2}
```

```
net.LW{3,1}, net.LW{3,2}, net.LW{3,3}
net.b{1}, net.b{3}
```

For example,

net.IW{1,1} ans = -0.3040 0.4703 -0.5423 -0.1395 0.5567 0.0604 0.2667 0.4924

Training

Define the following cell array of two input vectors (one with two elements, one with five) for two time steps (i.e., two columns).

 $P = \{[0; 0] [2; 0.5]; [2; -2; 1; 0; 1] [-1; -1; 1; 0; 1]\};$

You want the network to respond with the following target sequence:

 $T = \{1 - 1\};$

Before training, you can simulate the network to see whether the initial network's response Y is close to the target T.

```
Y = sim(net,P)
Y =
[1.7148] [2.2726]
```

The row cell array Y is the output sequence of the network output, which is also the output sequence of the third layer. The values you got for the second row can differ from those shown because of different initial weights and biases. However, they will almost certainly not be equal to targets T, which is also true of the values shown.

The next task is to prepare the training parameters. The following line of code displays the default Levenberg-Marquardt training parameters (defined when you set net.trainFcn to trainlm).

net.trainParam

The following properties should be displayed.

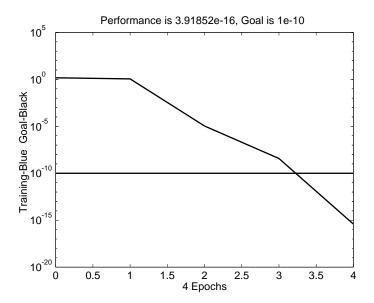
Change the performance goal to 1e-10.

net.trainParam.goal = 1e-10;

Next, train the network with the following call:

net = train(net,P,T);

Below is a typical training plot.



After training you can simulate the network to see if it has learned to respond correctly.

```
Y = sim(net,P)
Y =
[ 1.0000] [ -1.0000]
```

The second network output (i.e., the second row of the cell array Y), which is also the third layer's output, does match the target sequence T.

Additional Toolbox Functions

Most toolbox functions are explained in chapters dealing with networks that use them. However, some functions are not used by toolbox networks, but are included because they might be useful to you in creating custom networks.

For instance, satlin and softmax are two transfer functions not used by any standard network in the toolbox, but which you can use in your custom networks. See the reference pages for more information.

Custom Functions

The toolbox allows you to create and use your own custom functions. This gives you a great deal of control over the algorithms used to initialize, simulate, and train your networks.

Template functions are available for you to copy, rename and customize, to create your own versions of these kinds of functions. You can see the list of all template functions by typing the following:

help nncustom

Each template a simple version of a different type of function that you can use with your own custom networks.

For instance, make a copy of the file template_transfer.m. Rename the new file mytransfer. Start editing the file by changing the function name at the top from template_transfer to mytransfer.

You can now edit each of the sections of code that make up a transfer function, using the help comments in each of those sections to guide you.

Once you are done, store the new function in your working directory, and assign the name of your transfer function to the transferFcn property of any layer of any network object to put it to use.

Historical Networks

Introduction (p. 13-2)	This chapter covers two recurrent networks: Elman and Hopfield networks.
Elman Networks (p. 13-3)	The Elman network commonly is a two-layer network with feedback from the first-layer output to the first-layer input.
Hopfield Network (p. 13-8)	The Hopfield network stores a specific set of equilibrium points such that, when an initial condition is provided, the network eventually comes to rest at such a design point.

Introduction

Recurrent networks are a topic of considerable interest. This chapter covers two recurrent networks: Elman and Hopfield networks.

Elman networks are two-layer backpropagation networks, with the addition of a feedback connection from the output of the hidden layer to its input. This feedback path allows Elman networks to learn to recognize and generate temporal patterns, as well as spatial patterns. The best paper on the Elman network is Elman, J.L., "Finding structure in time," *Cognitive Science*, Vol. 14, 1990, pp. 179–211.

The Hopfield network is used to store one or more stable target vectors. These stable vectors can be viewed as memories that the network recalls when provided with similar vectors that act as a cue to the network memory. You might want to peruse a basic paper in this field:

Li, J., A.N. Michel, and W. Porod, "Analysis and synthesis of a class of neural networks: linear systems operating on a closed hypercube," *IEEE Transactions on Circuits and Systems*, Vol. 36, No. 11, November 1989, pp. 1405–1422.

Important Recurrent Network Functions

You can create Elman networks with the function newelm.

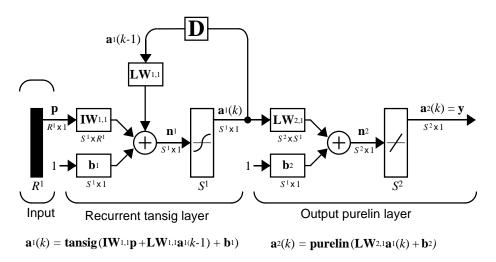
You can create Hopfield networks with the function newhop.

Type help elman or help hopfield to see a list of functions and demonstrations related to either of these networks.

Elman Networks

Architecture

The Elman network commonly is a two-layer network with feedback from the first-layer output to the first-layer input. This recurrent connection allows the Elman network to both detect and generate time-varying patterns. A two-layer Elman network is shown below.



The Elman network has tansig neurons in its hidden (recurrent) layer, and purelin neurons in its output layer. This combination is special in that two-layer networks with these transfer functions can approximate any function (with a finite number of discontinuities) with arbitrary accuracy. The only requirement is that the hidden layer must have enough neurons. More hidden neurons are needed as the function being fitted increases in complexity.

Note that the Elman network differs from conventional two-layer networks in that the first layer has a recurrent connection. The delay in this connection stores values from the previous time step, which can be used in the current time step.

Thus, even if two Elman networks, with the same weights and biases, are given identical inputs at a given time step, their outputs can be different because of different feedback states.

Because the network can store information for future reference, it is able to learn temporal patterns as well as spatial patterns. The Elman network can be trained to respond to, and to generate, both kinds of patterns.

Creating an Elman Network (newelm)

You can use the function newelm to create an Elman network with two or more layers. The hidden layers commonly have tansig transfer functions and this is the default for newelm. The architecture diagram shows that purelin is commonly the output-layer transfer function.

The default backpropagation training function is trainbfg. You might use train1m, but it tends to proceed so rapidly that it does not necessarily do well in the Elman network. The backpropagation weight/bias learning function default is learngdm, and the default performance function is mse.

When the network is created, the weights and biases of each layer are initialized with the Nguyen-Widrow layer-initialization method, which is implemented in the function initnw.

For example, consider a sequence of single-element input vectors in the range from 0 to 1 and with outputs in the same range. Suppose that you want to have five hidden-layer tansig neurons and a single logsig output layer. The following code creates this network.

```
net = newelm([0 1],[0 1],5,{'tansig','logsig'});
```

Simulation

Suppose that you want to find the response of this network to an input sequence of eight digits that are either 0 or 1.

```
P = round(rand(1,8))
P = 0 	 1 	 0 	 1 	 1 	 0 	 0 	 0
```

Recall that a sequence to be presented to a network is to be in cell array form. Convert P to this form with

```
Pseq = con2seq(P)
Pseq =
[0] [1] [0] [1] [1] [0] [0] [0]
```

Now you can find the output of the network with the function sim.

```
Y = sim(net,Pseq)

Y =

Columns 1 through 5

[1.9875e-04] [0.1146] [5.0677e-05] [0.0017] [0.9544]

Columns 6 through 8

[0.0014] [5.7241e-05] [3.6413e-05]
```

Convert this back to concurrent form with

z = seq2con(Y);

and display the output in concurrent form with

```
z{1,1}
ans =
Columns 1 through 7
0.0002 0.1146 0.0001 0.0017 0.9544 0.0014 0.0001
Column 8
0.0000
```

Thus, once the network is created and the input specified, you need only call sim.

Training an Elman Network

Elman networks can be trained with either of two functions, train or adapt.

When you use the function train to train an Elman network the following occurs:

At each epoch,

- **1** The entire input sequence is presented to the network, and its outputs are calculated and compared with the target sequence to generate an error sequence.
- **2** For each time step, the error is backpropagated to find *gradients* of errors for each weight and bias. This *gradient* is actually an approximation, because the contributions of weights and biases to errors via the delayed recurrent connection are ignored.
- **3** This gradient is then used to update the weights with the chosen backprop training function. The function traingdx is recommended.

When you use the function adapt to train an Elman network, the following occurs:

At each time step,

- 1 Input vectors are presented to the network, and it generates an error.
- **2** The error is backpropagated to find gradients of errors for each weight and bias. This gradient is actually an approximation, because the contributions of weights and biases to the error, via the delayed recurrent connection, are ignored.
- **3** This approximate gradient is then used to update the weights with the chosen learning function. The function learngdm is recommended.

Elman networks are not as reliable as some other kinds of networks, because both training and adaption happen using an approximation of the error gradient.

For an Elman to have the best chance at learning a problem, it needs more hidden neurons in its hidden layer than are actually required for a solution by another method. While a solution might be available with fewer neurons, the Elman network is less able to find the most appropriate weights for hidden neurons because the error gradient is approximated. Therefore, having a fair number of neurons to begin with makes it more likely that the hidden neurons will start out dividing up the input space in useful ways.

The function train trains an Elman network to generate a sequence of target vectors when it is presented with a given sequence of input vectors. The input vectors and target vectors are passed to train as matrices P and T. Train takes these vectors and the initial weights and biases of the network, trains the network using backpropagation with momentum and an adaptive learning rate, and returns new weights and biases.

Continue with the example, and suppose that you want to train a network with an input P and targets T as defined below,

P = round(rand(1,8)) P = 1 0 1 1 1 0 1 1

```
and

T = [0 (P(1:end-1)+P(2:end) == 2)]

T =

0 0 0 1 1 0 0 1
```

Here T is defined to be 0, except when two 1's occur in P, in which case T is 1.

As noted previously, the network has five hidden neurons in the first layer.

net = newelm(P,T,5,{'tansig','logsig'});

Use trainbfg as the training function and train for 100 epochs. After training, simulate the network with the input P and calculate the difference between the target output and the simulated network output.

```
Pseq = con2seq(P);
Tseq = con2seq(T);
net = train(net,Pseq,Tseq);
Y = sim(net,Pseq);
z = seq2con(Y);
z{1,1};
diff1 = T - z{1,1};
```

Note that the difference between the target and the simulated output of the trained network is very small. Thus, the network is trained to produce the desired output sequence on presentation of the input vector \mathbf{P} .

See "Appelm1: Amplitude Detection" on page 11-11 for an application of the Elman network to the detection of wave amplitudes.

Hopfield Network

Fundamentals

The goal here is to design a network that stores a specific set of equilibrium points such that, when an initial condition is provided, the network eventually comes to rest at such a design point. The network is recursive in that the output is fed back as the input, once the network is in operation. Hopefully, the network output will settle on one of the original design points

The design method presented is not perfect in that the designed network can have spurious undesired equilibrium points in addition to the desired ones. However, the number of these undesired points is made as small as possible by the design method. Further, the domain of attraction of the designed equilibrium points is as large as possible.

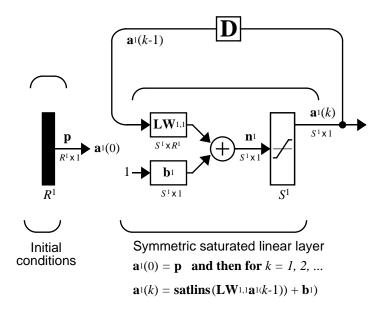
The design method is based on a system of first-order linear ordinary differential equations that are defined on a closed hypercube of the state space. The solutions exist on the boundary of the hypercube. These systems have the basic structure of the Hopfield model, but are easier to understand and design than the Hopfield model.

The material in this section is based on the following paper: Jian-Hua Li, Anthony N. Michel, and Wolfgang Porod, "Analysis and synthesis of a class of neural networks: linear systems operating on a closed hypercube," *IEEE Trans. on Circuits and Systems*, Vol. 36, No. 11, November 1989, pp. 1405–22.

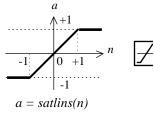
For further information on Hopfield networks, read Chapter 18 of the *Hopfield* Network [HDB96].

Architecture

The architecture of the Hopfield network follows.



As noted, the *input* \mathbf{p} to this network merely supplies the initial conditions. The Hopfield network uses the saturated linear transfer function satlins.



Satlins Transfer Function

For inputs less than -1 satlins produces -1. For inputs in the range -1 to +1 it simply returns the input value. For inputs greater than +1 it produces +1.

This network can be tested with one or more input vectors that are presented as initial conditions to the network. After the initial conditions are given, the network produces an output that is then fed back to become the input. This process is repeated over and over until the output stabilizes. Hopefully, each output vector eventually converges to one of the design equilibrium point vectors that is closest to the input that provoked it.

Design (newhop)

Li et al. [LiMi89] have studied a system that has the basic structure of the Hopfield network but is, in Li's own words, "easier to analyze, synthesize, and implement than the Hopfield model." The authors are enthusiastic about the reference article, as it has many excellent points and is one of the most readable in the field. However, the design is mathematically complex, and even a short justification of it would burden this guide. Thus the Li design method is presented, with thanks to Li et al., as a recipe that is found in the function newhop.

Given a set of target equilibrium points represented as a matrix **T** of vectors, newhop returns weights and biases for a recursive network. The network is guaranteed to have stable equilibrium points at the target vectors, but it could contain other spurious equilibrium points as well. The number of these undesired points is made as small as possible by the design method.

Once the network has been designed, it can be tested with one or more input vectors. Hopefully those input vectors close to target equilibrium points will find their targets. As suggested by the network figure, an array of input vectors is presented one at a time or in a batch. The network proceeds to give output vectors that are fed back as inputs. These output vectors can be can be compared to the target vectors to see how the solution is proceeding.

The ability to run batches of trial input vectors quickly allows you to check the design in a relatively short time. First you might check to see that the target equilibrium point vectors are indeed contained in the network. Then you could try other input vectors to determine the domains of attraction of the target equilibrium points and the locations of spurious equilibrium points if they are present.

Consider the following design example. Suppose that you want to design a network with two stable points in a three-dimensional space.

```
T = [-1 -1 1; 1 -1 1]'
T =
-1 1
-1 -1
1 1
```

You can execute the design with

net = newhop(T);

Next, check to make sure that the designed network is at these two points, as follows. (Because Hopfield networks have no inputs, the second argument to sim below is Q = 2 when you are using matrix notation).

```
Ai = T;
[Y,Pf,Af] = sim(net,2,[],Ai);
Y
This gives you
```

```
Y =
-1 1
-1 -1
1 1
```

Thus, the network has indeed been designed to be stable at its design points. Next you can try another input condition that is not a design point, such as

Ai = {[-0.9; -0.8; 0.7]};

This point is reasonably close to the first design point, so you might anticipate that the network would converge to that first point. To see if this happens, run the following code. Note, incidentally, that the original point was specified in cell array form. This allows you to run the network for more than one step.

```
[Y,Pf,Af] = sim(net,{1 5},{},Ai);
Y{1}
```

This produces

```
ans =
-1
-1
1
```

Thus, an original condition close to a design point did converge to that point.

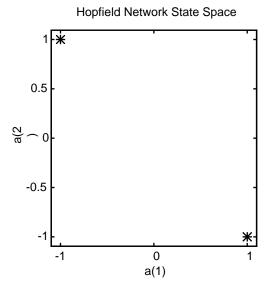
This is, of course, the hope for all such inputs. Unfortunately, even the best known Hopfield designs occasionally include spurious undesired stable points that attract the solution.

Example

Consider a Hopfield network with just two neurons. Each neuron has a bias and weights to accommodate two-element input vectors weighted. The target equilibrium points are defined to be stored in the network as the two columns of the matrix \mathbf{T} .

```
T = [1 -1; -1 1]'
T =
1 -1
-1 1
```

Here is a plot of the Hopfield state space with the two stable points labeled with '*' markers.



These target stable points are given to newhop to obtain weights and biases of a Hopfield network.

net = newhop(T);

The design returns a set of weights and a bias for each neuron. The results are obtained from

which gives

Next test the design with the target vectors ${\bf T}$ to see if they are stored in the network. The targets are used as inputs for the simulation function sim.

```
Ai = T;
[Y,Pf,Af] = sim(net,2,[],Ai);
Y
Y =
1 -1
-1 1
```

As hoped, the new network outputs are the target vectors. The solution stays at its initial conditions after a single update and, therefore, will stay there for any number of updates. Now you might wonder how the network performs with various random input vectors. Here is a plot showing the paths that the network took through its state space to arrive at a target point.

Hopfield Network State Space

This plot show the trajectories of the solution for various starting points. You can try demonstration demohop1 to see more of this kind of network behavior.

Hopfield networks can be designed for an arbitrary number of dimensions. You can try demohop3 to see a three-dimensional design.

Unfortunately, Hopfield networks can have both unstable equilibrium points and spurious stable points. You can try demonstrations demohop2 and demohop4 to investigate these issues.

14

Network Object Reference

Network Properties (p. 14-2)	Definitions of the properties that define the basic features of a network
Subobject Properties (p. 14-13)	Definitions of the properties that define network details

Network Properties

These properties define the basic features of a network. "Subobject Properties" on page 14-13 describes properties that define network details.

Architecture

These properties determine the number of network subobjects (which include inputs, layers, outputs, targets, biases, and weights), and how they are connected.

net.numInputs

This property defines the number of inputs a network receives. It can be set to 0 or a positive integer.

Clarification. The number of network inputs and the size of a network input are *not* the same thing. The number of inputs defines how many sets of vectors the network receives as input. The size of each input (i.e., the number of elements in each input vector) is determined by the input size (net.inputs{i}.size).

Most networks have only one input, whose size is determined by the problem.

Side Effects. Any change to this property results in a change in the size of the matrix defining connections to layers from inputs, (net.inputConnect) and the size of the cell array of input subobjects (net.inputs).

net.numLayers

This property defines the number of layers a network has. It can be set to 0 or a positive integer.

Side Effects. Any change to this property changes the size of each of these Boolean matrices that define connections to and from layers,

net.biasConnect
net.inputConnect
net.layerConnect
net.outputConnect

and changes the size of each cell array of subobject structures whose size depends on the number of layers,

```
net.biases
net.inputWeights
net.layerWeights
net.outputs
```

and also changes the size of each of the network's adjustable parameter's properties.

```
net.IW
net.LW
net.b
```

net.biasConnect

This property defines which layers have biases. It can be set to any N-by-1 matrix of Boolean values, where N_l is the number of network layers (net.numLayers). The presence (or absence) of a bias to the *i*th layer is indicated by a 1 (or 0) at

```
net.biasConnect(i)
```

Side Effects. Any change to this property alters the presence or absence of structures in the cell array of biases (net.biases) and, in the presence or absence of vectors in the cell array, of bias vectors (net.b).

net.inputConnect

This property defines which layers have weights coming from inputs.

It can be set to any $N_l \times N_i$ matrix of Boolean values, where N_l is the number of network layers (net.numLayers), and N_i is the number of network inputs (net.numInputs). The presence (or absence) of a weight going to the *i*th layer from the *j*th input is indicated by a 1 (or 0) at net.inputConnect(i,j).

Side Effects. Any change to this property alters the presence or absence of structures in the cell array of input weight subobjects (net.inputWeights) and the presence or absence of matrices in the cell array of input weight matrices (net.IW).

net.layerConnect

This property defines which layers have weights coming from other layers. It can be set to any $N_l \times N_l$ matrix of Boolean values, where N_l is the number of network layers (net.numLayers). The presence (or absence) of a weight going

to the *i*th layer from the *j*th layer is indicated by a 1 (or 0) at net.layerConnect(i,j).

Side Effects. Any change to this property alters the presence or absence of structures in the cell array of layer weight subobjects (net.layerWeights) and the presence or absence of matrices in the cell array of layer weight matrices (net.LW).

net.outputConnect

This property defines which layers generate network outputs. It can be set to any $1 \times N_l$ matrix of Boolean values, where N_l is the number of network layers (net.numLayers). The presence (or absence) of a network output from the *i*th layer is indicated by a 1 (or 0) at net.outputConnect(i).

Side Effects. Any change to this property alters the number of network outputs (net.numOutputs) and the presence or absence of structures in the cell array of output subobjects (net.outputs).

net.numOutputs (read-only)

This property indicates how many outputs the network has. It is always equal to the number of 1s in net.outputConnect.

net.numInputDelays (read-only)

This property indicates the number of time steps of past inputs that must be supplied to simulate the network. It is always set to the maximum delay value associated with any of the network's input weights.

```
numInputDelays = 0;
for i=1:net.numLayers
  for j=1:net.numInputs
     if net.inputConnect(i,j)
        numInputDelays = max( ...
        [numInputDelays net.inputWeights{i,j}.delays]);
     end
     end
end
end
```

net.numLayerDelays (read-only)

This property indicates the number of time steps of past layer outputs that must be supplied to simulate the network. It is always set to the maximum delay value associated with any of the network's layer weights.

```
numLayerDelays = 0;
for i=1:net.numLayers
  for j=1:net.numLayers
    if net.layerConnect(i,j)
        numLayerDelays = max( ...
        [numLayerDelays net.layerWeights{i,j}.delays]);
    end
    end
end
```

Subobject Structures

These properties consist of cell arrays of structures that define each of the network's inputs, layers, outputs, targets, biases, and weights.

The properties for each kind of subobject are described in "Subobject Properties" on page 14-13.

net.inputs

This property holds structures of properties for each of the network's inputs. It is always an $N_i \ge 1$ cell array of input structures, where N_i is the number of network inputs (net.numInputs).

The structure defining the properties of the *i*th network input is located at net.inputs{i}.

Input Properties. See "Inputs" on page 14-13 for descriptions of input properties.

net.layers

This property holds structures of properties for each of the network's layers. It is always an $N_l \times 1$ cell array of layer structures, where N_l is the number of network layers (net.numLayers).

The structure defining the properties of the *i*th layer is located at net.layers{i}.

Layer Properties. See "Layers" on page 14-15 for descriptions of layer properties.

net.outputs

This property holds structures of properties for each of the network's outputs. It is always a $1 \times N_l$ cell array, where N_l is the number of network outputs (net.numOutputs).

The structure defining the properties of the output from the *i*th layer (or a null matrix []) is located at net.outputs{i} if net.outputConnect(i) is 1 (or 0).

Output Properties. See "Outputs" on page 14-20 for descriptions of output properties.

net.biases

This property holds structures of properties for each of the network's biases. It is always an $N_l \times 1$ cell array, where N_l is the number of network layers (net.numLayers).

The structure defining the properties of the bias associated with the *i*th layer (or a null matrix []) is located at net.biases{i} if net.biasConnect(i) is 1 (or 0).

Bias Properties. See "Biases" on page 14-22 for descriptions of bias properties.

net.inputWeights

This property holds structures of properties for each of the network's input weights. It is always an $N_l \times N_i$ cell array, where N_l is the number of network layers (net.numLayers), and N_i is the number of network inputs (net.numInputs).

The structure defining the properties of the weight going to the *i*th layer from the *j*th input (or a null matrix []) is located at net.inputWeights{i,j} if net.inputConnect(i,j) is 1 (or 0).

Input Weight Properties. See "Input Weights" on page 14-23 for descriptions of input weight properties.

net.layerWeights

This property holds structures of properties for each of the network's layer weights. It is always an $N_l \times N_l$ cell array, where N_l is the number of network layers (net.numLayers).

The structure defining the properties of the weight going to the *i*th layer from the *j*th layer (or a null matrix []) is located at net.layerWeights{i,j} if net.layerConnect(i,j) is 1 (or 0).

Layer Weight Properties. See "Layer Weights" on page 14-25 for descriptions of layer weight properties.

Functions

These properties define the algorithms to use when a network is to adapt, is to be initialized, is to have its performance measured, or is to be trained.

net.adaptFcn

This property defines the function to be used when the network adapts. It can be set to the name of any network adapt function. The network adapt function is used to perform adaption whenever adapt is called.

```
[net,Y,E,Pf,Af] = adapt(NET,P,T,Pi,Ai)
```

For a list of functions type: help nntrain

Side Effects. Whenever this property is altered, the network's adaption parameters (net.adaptParam) are set to contain the parameters and default values of the new function.

net.divideFcn

This property defines the data division function to be used when the network is trained using a supervised algorithm, such as backpropagation. You can set this property to the name of a division function.

For a list of functions type: help nnformat

Side Effects. Whenever this property is altered, the network's adaption parameters (net.divideParam) are set to contain the parameters and default values of the new function.

net.gradientFc

This property defines the function used to calculate the relationship between the network's weights and biases and performance either as a gradient or Jacobian. The gradient function is used by many training functions.

Side Effects. Whenever this property is altered, the network's gradient parameters (net.gradientParam) are set to contain the parameters and default values of the new function.

net.initFcn

This property defines the function used to initialize the network's weight matrices and bias vectors. You can set it to the name of the network initialization function. The initialization function is used to initialize the network whenever init is called.

net = init(net)

For a list of functions type: help nninit

Side Effects. Whenever this property is altered, the network's initialization parameters (net.initParam) are set to contain the parameters and default values of the new function.

net.performFcn

This property defines the function used to measure the network's performance. You can set it to the name of any of the performance functions. The performance function is used to calculate network performance during training whenever train is called.

[net,tr] = train(NET,P,T,Pi,Ai)

For a list of functions type: help nnperformance

Side Effects. Whenever this property is altered, the network's performance parameters (net.performParam) are set to contain the parameters and default values of the new function.

net.trainFcn

This property defines the function used to train the network.You can set it to the name of any of the training function. The training function is used to train the network whenever train is called.

[net,tr] = train(NET,P,T,Pi,Ai)

For a list of functions type: help nntrain

Side Effects. Whenever this property is altered, the network's training parameters (net.trainParam) are set to contain the parameters and default values of the new function.

Parameters

net.adaptParam

This property defines the parameters and values of the current adapt function. Call help on the current adapt function to get a description of what each field means.

```
help(net.adaptFcn)
```

net.divideFcn

This property defines the parameters and values of the current data-division function. To get a description of what each field means, type the following command:

```
help(net.divideFcn)
```

net.gradientParam

This property defines the parameters and values of the current gradient function. Call help on the current initialization function to get a description of what each field means.

```
help(net.gradientFcn)
```

net.initParam

This property defines the parameters and values of the current initialization function. Call help on the current initialization function to get a description of what each field means.

```
help(net.initFcn)
```

net.performParam

This property defines the parameters and values of the current performance function. Call help on the current performance function to get a description of what each field means.

```
help(net.performFcn)
```

net.trainParam

This property defines the parameters and values of the current training function. Call help on the current training function to get a description of what each field means.

```
help(net.trainFcn)
```

Weight and Bias Values

These properties define the network's adjustable parameters: its weight matrices and bias vectors.

net.IW

This property defines the weight matrices of weights going to layers from network inputs. It is always an $N_l \times N_i$ cell array, where N_l is the number of network layers (net.numLayers), and N_i is the number of network inputs (net.numInputs).

The weight matrix for the weight going to the *i*th layer from the *j*th input (or a null matrix []) is located at net.IW{i,j} if net.inputConnect(i,j) is 1 (or 0).

The weight matrix has as many rows as the size of the layer it goes to (net.layers{i}.size). It has as many columns as the product of the input size with the number of delays associated with the weight.

```
net.inputs{j}.size * length(net.inputWeights{i,j}.delays)
```

These dimensions can also be obtained from the input weight properties.

```
net.inputWeights{i,j}.size
```

net.LW

This property defines the weight matrices of weights going to layers from other layers. It is always an $N_l \times N_l$ cell array, where N_l is the number of network layers (net.numLayers).

The weight matrix for the weight going to the *i*th layer from the *j*th layer (or a null matrix []) is located at net.LW{i,j} if net.layerConnect(i,j) is 1 (or 0).

The weight matrix has as many rows as the size of the layer it goes to (net.layers{i}.size). It has as many columns as the product of the size of the layer it comes from with the number of delays associated with the weight.

```
net.layers{j}.size * length(net.layerWeights{i,j}.delays)
```

These dimensions can also be obtained from the layer weight properties.

```
net.layerWeights{i,j}.size
```

net.b

This property defines the bias vectors for each layer with a bias. It is always an $N_l \times 1$ cell array, where N_l is the number of network layers (net.numLayers).

The bias vector for the *i*th layer (or a null matrix []) is located at net.b{i} if net.biasConnect(i) is 1 (or 0).

The number of elements in the bias vector is always equal to the size of the layer it is associated with (net.layers{i}.size).

This dimension can also be obtained from the bias properties.

```
net.biases{i}.size
```

Other

The only other property is a user data property.

net.userdata

This property provides a place for users to add custom information to a network object. Only one field is predefined. It contains a *secret* message to all Neural Network Toolbox users.

net.userdata.note

Subobject Properties

These properties define the details of a network's inputs, layers, outputs, targets, biases, and weights.

Inputs

These properties define the details of each *i*th network input.

net.inputs{i}.exampleInput

This property defines an example of the kinds of values for the ith network input.

Set the value to any $R_i \times Q$ matrix, where R_i is the number of elements in the input (net.inputs{i}.size).

Side Effects. Whenever this property is altered, the input range, size,
processedRange, and processedSize are updated to match
net.inputs{i}.exampleInput dimensions and the range of values in each of
the rows.

net.inputs{i}.processFcns

This property defines a row cell array of processing function names to be used by *i*th network input. The processing functions are applied to input values before the network uses them.

Side Effects. Whenever this property is altered, the input processParams are set to default values for the given processing functions, processSettings, processedSize, and processedRange are defined by applying the process functions and parameters to exampleInput.

net.inputs{i}.processParams

This property holds a row cell array of processing function parameters to be used by *i*th network input. The processing parameters are applied by the processing functions to input values before the network uses them.

For a list of functions type: help nnprocess

Side Effects. Whenever this property is altered, the input processSettings, processedSize, and processedRange are defined by applying the process functions and parameters to exampleInput.

net.inputs{i}.processSettings (read-only)

This property holds a row cell array of processing function settings to be used by *i*th network input. The processing settings are found by applying the processing functions and parameters to the exampleInput and then used to provide consistent results to new input values before the network uses them.

net.inputs{i}.processedRange (read-only)

This property defines the range of exampleInput values after they have been processed with the processingFcns and processingParams.

net.inputs{i}.processedSize (read-only)

This property defines the number of rows in the exampleInput values after they have been processed with the processingFcns and processingParams.

net.inputs{i}.range

This property defines the range of each element of the *i*th network input.

It can be set to any $R_i \ge 2$ matrix, where R_i is the number of elements in the input (net.inputs{i}.size), and each element in column 1 is less than the element next to it in column 2.

Each *j*th row defines the minimum and maximum values of the *j*th input element, in that order.

```
net.inputs{i}(j,:)
```

Uses. Some initialization functions use input ranges to find appropriate initial values for input weight matrices.

Side Effects. Whenever the number of rows in this property is altered, the input size, processedSize, and processedRange change to remain consistent. The sizes of any weights coming from this input and the dimensions of the weight matrices also change.

net.inputs{i}.size

This property defines the number of elements in the ith network input. It can be set to 0 or a positive integer.

Side Effects. Whenever this property is altered, the input range, processedRange, and processedSize are updated. Any associated input weights change size accordingly.

net.inputs{i}.userdata

This property provides a place for users to add custom information to the ith network input.

Layers

These properties define the details of each *i*th network layer.

net.layers{i}.dimensions

This property defines the *physical* dimensions of the *i*th layer's neurons. Being able to arrange a layer's neurons in a multidimensional manner is important for self-organizing maps.

It can be set to any row vector of 0 or positive integer elements, where the product of all the elements becomes the number of neurons in the layer (net.layers{i}.size).

Uses. Layer dimensions are used to calculate the neuron positions within the layer (net.layers{i}.positions) using the layer's topology function (net.layers{i}.topologyFcn).

Side Effects. Whenever this property is altered, the layer's size (net.layers{i}.size) changes to remain consistent. The layer's neuron positions (net.layers{i}.positions) and the distances between the neurons (net.layers{i}.distances) are also updated.

net.layers{i}.distanceFcn

This property defines which of the distance function is used to calculate distances between neurons in the *i*th layer from the neuron positions. Neuron distances are used by self-organizing maps. It can be set to the name of any distance function.

For a list of functions type: help nndistance

Side Effects. Whenever this property is altered, the distances between the layer's neurons (net.layers{i}.distances) are updated.

net.layers{i}.distances (read-only)

This property defines the distances between neurons in the ith layer. These distances are used by self-organizing maps.

```
net.layers{i}.distances
```

It is always set to the result of applying the layer's distance function (net.layers{i}.distanceFcn) to the positions of the layer's neurons (net.layers{i}.positions).

net.layers{i}.initFcn

This property defines which of the layer initialization functions are used to initialize the *i*th layer, if the network initialization function (net.initFcn) is initlay. If the network initialization is set to initlay, then the function indicated by this property is used to initialize the layer's weights and biases.

For a list of functions type: help nninit

net.layers{i}.netInputFcn

This property defines which of the net input functions is used to calculate the *i*th layer's net input, given the layer's weighted inputs and bias during simulating and training.

For a list of functions type: help nnnetinput

net.layers{i}.netInputParam

This property defines the parameters of the layer's net input function. Call help on the current net input function to get a description of each field.

```
help(net.layers{i}.netInputFcn)
```

net.layers{i}.positions (read-only)

This property defines the positions of neurons in the *i*th layer. These positions are used by self-organizing maps.

It is always set to the result of applying the layer's topology function (net.layers{i}.topologyFcn) to the positions of the layer's dimensions (net.layers{i}.dimensions).

Plotting. Use plotsom to plot the positions of a layer's neurons.

For instance, if the first-layer neurons of a network are arranged with dimensions (net.layers{1}.dimensions) of [4 5], and the topology function (net.layers{1}.topologyFcn) is hextop, the neurons' positions can be plotted as shown below.

Neuron Positions

plotsom(net.layers{1}.positions)

net.layers{i}.size

This property defines the number of neurons in the *i*th layer. It can be set to 0 or a positive integer.

Side Effects. Whenever this property is altered, the sizes of any input weights going to the layer (net.inputWeights{i,:}.size), any layer weights going to the layer (net.layerWeights{i,:}.size) or coming from the layer

(net.inputWeights{i,:}.size), and the layer's bias (net.biases{i}.size), change.

The dimensions of the corresponding weight matrices (net.IW{i,:}, net.LW{i,:}, net.LW{:,i}), and biases (net.b{i}) also change.

Changing this property also changes the size of the layer's output (net.outputs{i}.size) and target (net.targets{i}.size) if they exist.

Finally, when this property is altered, the dimensions of the layer's neurons (net.layers{i}.dimension) are set to the same value. (This results in a one-dimensional arrangement of neurons. If another arrangement is required, set the dimensions property directly instead of using size.)

net.layers{i}.topologyFcn

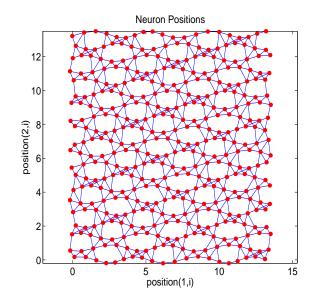
This property defines which of the topology functions are used to calculate the ith layer's neuron positions (net.layers{i}.positions) from the layer's dimensions (net.layers{i}.dimensions).

For a list of functions type: help nntopology

Side Effects. Whenever this property is altered, the positions of the layer's neurons (net.layers{i}.positions) are updated.

Use plotsom to plot the positions of the layer neurons. For instance, if the first-layer neurons of a network are arranged with dimensions (net.layers{1}.dimensions) of [8 10] and the topology function (net.layers{1}.topologyFcn) is randtop, the neuron positions are arranged to resemble the following plot.

```
plotsom(net.layers{1}.positions)
```



net.layers{i}.transferFcn

This function defines which of the transfer functions is used to calculate the *i*th layer's output, given the layer's net input, during simulation and training.

For a list of functions type: help nntransfer

net.layers{i}.transferParam

This property defines the parameters of the layer's transfer function. Call help on the current transfer function to get a description of what each field means.

```
help(net.layers{i}.transferFcn)
```

net.layers{i}.userdata

This property provides a place for users to add custom information to the ith network layer.

Outputs

net.outputs{i}.exampleOutput

This property defines an example of the kinds of target values to be expected by *i*th network output.

It can be set to any $S_i \times Q$ matrix, where S_i is the desired size of the output.

Side Effects. Whenever this property is altered, the output range, size, processedRange, and processedSize are updated to match its dimensions and the range of values in each of its rows. The size of the *i*th layer size is also updated to match the processedSize.

net.outputs{i}.processFcns

This property defines a row cell array of processing function names to be used by the *i*th network output. The processing functions are applied to target values before the network uses them, and applied in reverse to layer output values before being returned as network output values.

Side Effects. When you change this property, you also affect the following settings: the output parameters processParams are modified to the default values of the specified processing functions; processSettings, processedSize, and processedRange are defined using the results of applying the process

functions and parameters to exampleOutput; the *i*th layer size is updated to match the processedSize. For a list of functions type: help nnprocess

net.outputs{i}.processParams

This property holds a row cell array of processing function parameters to be used by *i*th network output on target values. The processing parameters are applied by the processing functions to input values before the network uses them.

Side Effects. Whenever this property is altered, the output processSettings, processedSize and processedRange are defined by applying the process functions and parameters to exampleOutput. The *i*th layer's size is also updated to match the processedSize.

net.outputs{i}.processSettings (read-only)

This property holds a row cell array of processing function settings to be used by *i*th network output. The processing settings are found by applying the processing functions and parameters to the exampleOutput and then used to provide consistent results to new target values before the network uses them. The processing settings are also applied in reverse to layer output values before being returned by the network.

net.outputs{i}.processedRange (read-only)

This property defines the range of exampleOutput values after they have been processed with the processingFcns and processingParams.

net.outputs{i}.processedSize (read-only)

This property defines the number of rows in the exampleOutput values after they have been processed with the processingFcns and processingParams.

net.outputs{i}.size (read-only)

This property defines the number of elements in the *i*th layer's output. It is always set to the size of the *i*th layer (net.layers{i}.size).

net.outputs{i}.userdata

This property provides a place for users to add custom information to the ith layer's output.

Biases

net.biases{i}.initFcn

This property defines the weight and bias initialization functions used to set the *i*th layer's bias vector (net.b{i}) if the network initialization function is initlay and the *i*th layer's initialization function is initwb.

For a list of functions type: help nninit

net.biases{i}.learn

This property defines whether the ith bias vector is to be altered during training and adaption. It can be set to 0 or 1.

It enables or disables the bias's learning during calls to adapt and train.

net.biases{i}.learnFcn

This property defines which of the learning functions is used to update the *i*th layer's bias vector (net.b{i}) during training, if the network training function is trainb, trainc, or trainr, or during adaption, if the network adapt function is trains.

For a list of functions type: help nnlearn

Side Effects. Whenever this property is altered, the biases learning parameters (net.biases{i}.learnParam) are set to contain the fields and default values of the new function.

net.biases{i}.learnParam

This property defines the learning parameters and values for the current learning function of the *i*th layer's bias. The fields of this property depend on the current learning function. Call help on the current learning function to get a description of what each field means.

net.biases{i}.size (read-only)

This property defines the size of the *i*th layer's bias vector. It is always set to the size of the *i*th layer (net.layers{i}.size).

net.biases{i}.userdata

This property provides a place for users to add custom information to the ith layer's bias.

Input Weights

net.inputWeights{i,j}.delays

This property defines a tapped delay line between the *j*th input and its weight to the *i*th layer. It must be set to a row vector of increasing values. The elements must be either 0 or positive integers.

Side Effects. Whenever this property is altered, the weight's size
(net.inputWeights{i,j}.size) and the dimensions of its weight matrix
(net.IW{i,j}) are updated.

net.inputWeights{i,j}.initFcn

This property defines which of the weight and bias initialization functions is used to initialize the weight matrix (net.IW{i,j}) going to the *i*th layer from the *j*th input, if the network initialization function is initlay, and the *i*th layer's initialization function is initwb. This function can be set to the name of any weight initialization function.

For a list of functions type: help nninit

net.inputWeights{i,j}.learn

This property defines whether the weight matrix to the *i*th layer from the *j*th input is to be altered during training and adaption. It can be set to 0 or 1.

net.inputWeights{i,j}.learnFcn

This property defines which of the learning functions is used to update the weight matrix (net.IW{i,j}) going to the *i*th layer from the *j*th input during training, if the network training function is trainb, trainc, or trainr, or during adaption, if the network adapt function is trains. It can be set to the name of any weight learning function.

For a list of functions type: help nnlearn

net.inputWeights{i,j}.learnParam

This property defines the learning parameters and values for the current learning function of the *i*th layer's weight coming from the *j*th input.

The fields of this property depend on the current learning function (net.inputWeights{i,j}.learnFcn). Evaluate the above reference to see the fields of the current learning function.

Call help on the current learning function to get a description of what each field means.

net.inputWeights{i,j}.size (read-only)

This property defines the dimensions of the *i*th layer's weight matrix from the *j*th network input. It is always set to a two-element row vector indicating the number of rows and columns of the associated weight matrix (net.IW{i,j}). The first element is equal to the size of the *i*th layer (net.layers{i}.size). The second element is equal to the product of the length of the weight's delay vectors and the size of the *j*th input:

```
length(net.inputWeights{i,j}.delays) * net.inputs{j}.size
```

net.inputWeights{i,j}.userdata

This property provides a place for users to add custom information to the (i,j)th input weight.

net.inputWeights{i,j}.weightFcn

This property defines which of the weight functions is used to apply the *i*th layer's weight from the *j*th input to that input. It can be set to the name of any weight function. The weight function is used to transform layer inputs during simulation and training.

For a list of functions type: help nnweight

net.inputWeights{i,j}.weightParam

This property defines the parameters of the layer's net input function. Call help on the current net input function to get a description of each field.

Layer Weights

net.layerWeights{i,j}.delays

This property defines a tapped delay line between the jth layer and its weight to the ith layer. It must be set to a row vector of increasing values. The elements must be either 0 or positive integers.

net.layerWeights{i,j}.initFcn

This property defines which of the weight and bias initialization functions is used to initialize the weight matrix (net.LW{i,j}) going to the *i*th layer from the *j*th layer, if the network initialization function is initlay, and the *i*th layer's initialization function is initwb. This function can be set to the name of any weight initialization function.

For a list of functions type: help nninit

net.layerWeights{i,j}.learn

This property defines whether the weight matrix to the *i*th layer from the *j*th layer is to be altered during training and adaption. It can be set to 0 or 1.

net.layerWeights{i,j}.learnFcn

This property defines which of the learning functions is used to update the weight matrix (net.LW{i,j}) going to the *i*th layer from the *j*th layer during training, if the network training function is trainb, trainc, or trainr, or during adaption, if the network adapt function is trains. It can be set to the name of any weight learning function.

For a list of functions type: help nnlearn

net.layerWeights{i,j}.learnParam

This property defines the learning parameters fields and values for the current learning function of the *i*th layer's weight coming from the *j*th layer. The fields of this property depend on the current learning function. Call help on the current net input function to get a description of each field.

net.layerWeights{i,j}.size (read-only)

This property defines the dimensions of the *i*th layer's weight matrix from the *j*th layer. It is always set to a two-element row vector indicating the number of

rows and columns of the associated weight matrix (net.LW{i,j}). The first element is equal to the size of the *i*th layer (net.layers{i}.size). The second element is equal to the product of the length of the weight's delay vectors and the size of the *j*th layer.

net.layerWeights{i,j}.userdata

This property provides a place for users to add custom information to the (i,j)th layer weight.

net.layerWeights{i,j}.weightFcn

This property defines which of the weight functions is used to apply the *i*th layer's weight from the *j*th layer to that layer's output. It can be set to the name of any weight function. The weight function is used to transform layer inputs when the network is simulated.

For a list of functions type: help nnweight

net.layerWeights{i,j}.weightParam

This property defines the parameters of the layer's net input function. Call help on the current net input function to get a description of each field.

15

Functions — By Category

"Analysis Functions" on page 15-3	Analyze network properties
"Distance Functions" on page 15-4	Compute distance between two vectors
"Graphical Interface Functions" on page 15-5	Open GUIs for building neural networks
"Layer Initialization Functions" on page 15-6	Initialize layer weights
"Learning Functions" on page 15-7	Learning algorithms used to adapt networks
"Line Search Functions" on page 15-8	Line-search algorithms
"Net Input Functions" on page 15-9	Sum excitations of layer
"Network Initialization Function" on page 15-10	Initialize network weights
"New Networks Functions" on page 15-12	Create network architectures
"Network Use Functions" on page 15-11	High-level functions to manipulate networks
"Performance Functions" on page 15-13	Measure network performance
"Plotting Functions" on page 15-14	Plot and analyze networks and network performance
"Processing Functions" on page 15-15	Preprocess and postprocess data
"Simulink Support Function" on page 15-16	Generate Simulink block for network simulation
"Topology Functions" on page 15-17	Arrange neurons of layer according to specific topology
"Training Functions" on page 15-18	Train networks
"Transfer Functions" on page 15-19	Transform output of network layer
"Utility Functions" on page 15-20	Internal utility functions

"Vector Functions" on page 15-21

Internal functions for network computations

"Weight and Bias Initialization Functions" on $\,$ Initialize weights and biases page 15-22 $\,$

"Weight Functions" on page 15-23

Convolution, dot product, scalar product, and distances weight functions

Analysis Functions

- errsurf Error surface of single-input neuron
- maxlinlr Maximum learning rate for linear neuron

Distance Functions

- boxdist Distance between two position vectors
- dist Euclidean distance weight function
- linkdist Link distance function
- mandist Manhattan distance weight function

Graphical Interface Functions

nftool Open Neural Network Fitting Tool

nntool Open Network/Data Manager

Layer Initialization Functions

- initnw Nguyen-Widrow layer initialization function
- initwb By-weight-and-bias layer initialization function

Learning Functions

learncon	Conscience bias learning function
learngd	Gradient descent weight/bias learning function
learngdm	Gradient descent with momentum weight/bias learning function
learnh	Hebb weight learning function
learnhd	Hebb with decay weight learning rule
learnis	Instar weight learning function
learnk	Kohonen weight learning function
learnlv1	LVQ1 weight learning function
learnlv2	LVQ2 weight learning function
learnos	Outstar weight learning function
learnp	Perceptron weight and bias learning function
learnpn	Normalized perceptron weight and bias learning function
learnsom	Self-organizing map weight learning function
learnwh	Widrow-Hoff weight and bias learning rule

Line Search Functions

srchbac	1-D minimization using backtracking search
srchbre	1-D interval location using Brent's method
srchcha	1-D minimization using Charalambous' method
srchgol	1-D minimization using golden section search
srchhyb	1-D minimization using hybrid bisection/cubic search

Net Input Functions

- netprod Product net input function
- netsum Sum net input function

Network Initialization Function

initlay Layer-by-layer network initialization function

Network Use Functions

adapt	Allow neural network to change weights and biases on inputs
disp	Neural network's properties
display	Name and properties of neural network's variables
init	Initialize neural network
sim	Simulate neural network
train	Train neural network

New Networks Functions

network	Create custom neural network
newc	Create competitive layer
newcf	Create cascade-forward backpropagation network
newdtdnn	Create distributed time delay neural network
newelm	Create Elman backpropagation network
newff	Create feedforward backpropagation network
newfftd	Create feedforward input-delay backpropagation network
newgrnn	Design generalized regression neural network
newhop	Create Hopfield recurrent network
newlin	Create linear layer
newlind	Design linear layer
newlrn	Create layered-recurrent network
newlvq	Create learning vector quantization network
newnarx	Create feedforward backpropagation network with feedback from output to input
newnarxsp	Create NARX network in series-parallel arrangement
newp	Create perceptron
newpnn	Design probabilistic neural network
newrb	Design radial basis network
newrbe	Design exact radial basis network
newsom	Create self-organizing map
sp2narx	Convert series-parallel NARX network to parallel (feedback) form

Performance Functions

mae	Mean absolute error performance function
mse	Mean squared error performance function
msereg	Mean squared error with regularization performance function
mseregec	Mean squared error with regularization and economization performance function
sse	Sum squared error performance function

Plotting Functions

hintonw	Hinton graph of weight matrix	
hintonwb	Hinton graph of weight matrix and bias vector	
plotbr	Plot network performance for Bayesian regularization training	
plotep	Plot weight and bias position on error surface	
plotes	Plot error surface of single-input neuron	
plotpc	Plot classification line on perceptron vector plot	
plotperf	Plot network performance	
plotpv	Plot perceptron input target vectors	
plotsom	Plot self-organizing map	
plotv	Plot vectors as lines from origin	
plotvec	Plot vectors with different colors	
postreg	Postprocess trained network response with linear regression	

Processing Functions

fixunknowns	Process data by marking rows with unknown values
mapminmax	Process matrices by mapping row minimum and maximum values to [-1 1]
mapstd	Process matrices by mapping each row's means to 0 and deviations to $\ensuremath{1}$
processpca	Process columns of matrix with principal component analysis
removeconstantrows	Process matrices by removing rows with constant values
removerows	Process matrices by removing rows with specified indices

Simulink Support Function

gensim Generate Simulink block for neural network simulation

Topology Functions

gridtop	Gridtop layer topology function
hextop	Hexagonal layer topology function

randtop Random layer topology function

Training Functions

trainb	Batch training with weight and bias learning rules
trainbfg	BFGS quasi-Newton backpropagation
trainbfgc	BFGS quasi-Newton backpropagation for use with NN model reference adaptive controller
trainbr	Bayesian regularization
trainc	Cyclical order incremental update
traincgb	Powell-Beale conjugate gradient backpropagation
traincgf	Fletcher-Powell conjugate gradient backpropagation
traincgp	Polak-Ribiére conjugate gradient backpropagation
traingd	Gradient descent backpropagation
traingda	Gradient descent with adaptive learning rule backpropagation
traingdm	Gradient descent with momentum backpropagation
traingdx	Gradient descent with momentum and adaptive learning rule backpropagation
trainlm	Levenberg-Marquardt backpropagation
trainoss	One step secant backpropagation
trainr	Random order incremental training with learning functions
trainrp	Resilient backpropagation (Rprop)
trains	Sequential order incremental training with learning functions
trainscg	Scaled conjugate gradient backpropagation

Transfer Functions

compet	C Competitive transfer function
hardlim	Hard limit transfer function
hardlims	Symmetric hard limit transfer function
logsig	Log-sigmoid transfer function
netinv	Inverse transfer function
poslin	Positive linear transfer function
purelin	∠ Linear transfer function
radbas	\bigcirc Radial basis transfer function
satlin	Z Saturating linear transfer function
satlins	Symmetric saturating linear transfer function
softmax	s Softmax transfer function
tansig	Hyperbolic tangent sigmoid transfer function
tribas	∧ Triangular basis transfer function

Utility Functions

calcgx	Calculate weight and bias performance gradient as single vector
calcjejj	Calculate Jacobian performance vector
calcjx	Calculate weight and bias performance Jacobian as single matrix
calcpd	Calculate delayed network inputs
calcperf	Calculate network outputs, signals, and performance
getx	All network weight and bias values as single vector
setx	Set all network weight and bias values with single vector

Vector Functions

combvec	Create all combinations of vectors
con2seq	Convert concurrent vectors to sequential vectors
concur	Create concurrent bias vectors
ind2vec	Convert indices to vectors
minmax	Ranges of matrix rows
normc	Normalize columns of matrix
normr	Normalize rows of matrix
pnormc	Pseudonormalize columns of matrix
quant	Discretize values as multiples of quantity
seq2con	Convert sequential vectors to concurrent vectors
vec2ind	Convert vectors to indices

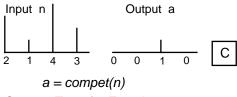
Weight and Bias Initialization Functions

initcon	Conscience bias initialization function
initzero	Zero weight and bias initialization function
midpoint	Midpoint weight initialization function
randnc	Normalized column weight initialization function
randnr	Normalized row weight initialization function
rands	Symmetric random weight/bias initialization function
revert	Change network weights and biases to previous initialization values

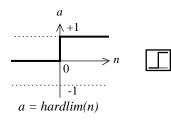
Weight Functions

convwf	Convolution weight function
dist	Euclidean distance weight function
dotprod	Dot product weight function
mandist	Manhattan distance weight function
negdist	Negative distance weight function
normprod	Normalized dot product weight function
scalprod	Scalar product weight function

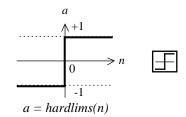
Transfer Function Graphs



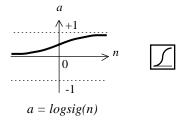
Compet Transfer Function



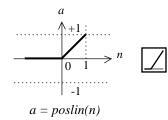
Hard-Limit Transfer Function



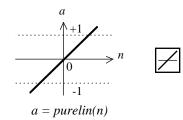
Symmetric Hard-Limit Transfer Function



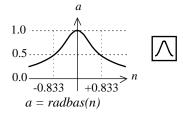
Log-Sigmoid Transfer Function



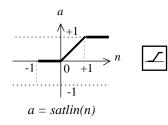
Positive Linear Transfer Function



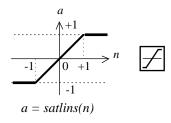
Linear Transfer Function



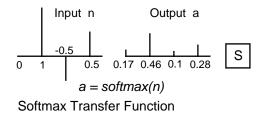
Radial Basis Function

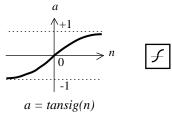


Satlin Transfer Function

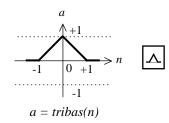


Satlins Transfer Function

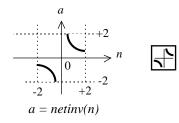




Tan-Sigmoid Transfer Function



Triangular Basis Function



Netinv Transfer Function

16

Functions — Alphabetical List

16-2

Purpose	Allow neural network to change weights and biases on inputs			
Syntax	[net,Y	[net,Y,E,Pf,Af] = adapt(net,P,T,Pi,Ai)		
To Get Help	Type he	Type help network/adapt.		
Description	This function calculates network outputs and errors after each presentation of an input.			
	[net,Y	,E,Pf,Af,tr] = adapt(net,P,T,Pi,Ai) takes		
	net	Network		
	Р	Network inputs		
	Т	Network targets (default = zeros)		
	Pi	Initial input delay conditions (default = zeros)		
	Ai	Initial layer delay conditions (default = zeros)		
	and returns the following after applying the adapt function net.adaptFcn with the adaption parameters net.adaptParam:			
	net Updated network			
	YNetwork outputsENetwork errors			
	Pf	Final input delay conditions		
	AfFinal layer delay conditionstrTraining record (epoch and perf)Note that T is optional and is only needed for networks that require targets. Pi			

Note that T is optional and is only needed for networks that require targets. Pi and Pf are also optional and only need to be used for networks that have input or layer delays.

adapt's signal arguments can have two formats: cell array or matrix.

The cell array format is easiest to describe. It is most convenient for networks with multiple inputs and outputs, and allows sequences of inputs to be presented,

Р	Ni x TS cell array	Each element $P{i,ts}$ is an Ri x Q matrix.
Т	Nt x TS cell array	Each element T{i,ts} is a Vi x Q matrix.
Pi	Ni x ID cell array	Each element Pi{i,k} is an Ri x Q matrix.
Ai	Nl x LD cell array	Each element Ai{i,k} is an Si x Q matrix.
Y	No x TS cell array	Each element Y{i,ts} is a Ui x Q matrix.
Е	No x TS cell array	Each element E{i,ts} is a Ui x Q matrix.
Pf	Ni x ID cell array	Each element Pf{i,k} is an Ri x Q matrix.
Af	N1 x LD cell array	Each element $Af{i,k}$ is an Si x Q matrix.

where

- Ni = net.numInputs
- N1 = net.numLayers
- No = net.numOutputs
- ID = net.numInputDelays
- LD = net.numLayerDelays
- TS = Number of time steps
- Q = Batch size
- Ri = net.inputs{i}.size
- Si = net.layers{i}.size
- Ui = net.outputs{i}.size

The columns of Pi, Pf, Ai, and Af are ordered from oldest delay condition to most recent:

Pi{i,k} = Input i at time ts = k ID
Pf{i,k} = Input i at time ts = TS + k ID
Ai{i,k} = Layer output i at time ts = k LD
Af{i,k} = Layer output i at time ts = TS + k LD

The matrix format can be used if only one time step is to be simulated (TS = 1). It is convenient for networks with only one input and output, but can be used with networks that have more.

Each matrix argument is found by storing the elements of the corresponding cell array argument in a single matrix:

	Ρ	(sum of Ri) x Q matrix
	Т	(sum of Vi) x Q matrix
	Ρi	(sum of Ri) x (ID*Q) matrix
	Ai	(sum of Si) x (LD*Q) matrix
	Y	(sum of Ui) x Q matrix
	Е	(sum of Ui) x Q matrix
	Ρf	(sum of Ri) x (ID*Q) matrix
	Af	(sum of Si) x (LD*Q) matrix
Examples	Here two sequences of 12 steps (where T1 is known to depend on P1) are used to define the operation of a filter.	

 $p1 = \{-1 \quad 0 \ 1 \ 0 \ 1 \ 1 \ -1 \quad 0 \ -1 \ 1 \ 0 \ 1 \}; \\ t1 = \{-1 \ -1 \ 1 \ 1 \ 1 \ 2 \ 0 \ -1 \ -1 \ 0 \ 1 \ 1 \};$

Here newlin is used to create a layer with an input range of $[-1 \ 1]$, one neuron, input delays of 0 and 1, and a learning rate of 0.5. The linear layer is then simulated.

net = newlin([-1 1],1,[0 1],0.5);

Here the network adapts for one pass through the sequence.

The network's mean squared error is displayed. (Because this is the first call to adapt, the default Pi is used.)

```
[net,y,e,pf] = adapt(net,p1,t1);
mse(e)
```

Note that the errors are quite large. Here the network adapts to another 12 time steps (using the previous Pf as the new initial delay conditions).

p2 = {1 -1 -1 1 1 -1 0 0 0 1 -1 -1}; t2 = {2 0 -2 0 2 0 -1 0 0 1 0 -1}; [net,y,e,pf] = adapt(net,p2,t2,pf); mse(e)

Here the network adapts for 100 passes through the entire sequence.

p3 = [p1 p2]; t3 = [t1 t2]; net.adaptParam.passes = 100; [net,y,e] = adapt(net,p3,t3); mse(e)

The error after 100 passes through the sequence is very small. The network has adapted to the relationship between the input and target signals.

Algorithm adapt calls the function indicated by net.adaptFcn, using the adaption parameter values indicated by net.adaptParam.

Given an input sequence with TS steps, the network is updated as follows: Each step in the sequence of inputs is presented to the network one at a time. The network's weight and bias values are updated after each step, before the next step in the sequence is presented. Thus the network is updated TS times.

See Also sim, init, train, revert

boxdist

Purpose	Distance between two position vectors		
Syntax	<pre>d = boxdist(pos);</pre>		
Description	boxdist is a layer distance function that is used to find the distances between the layer's neurons, given their positions.		
	boxdist(pos) takes one argument,		
	pos N x S matrix of neuron positions		
	and returns the S x S matrix of distances.		
	boxdist is most commonly used with layers whose topology function is gridtop.		
Examples	Here you define a random matrix of positions for 10 neurons arranged in three-dimensional space and then find their distances.		
	<pre>pos = rand(3,10); d = boxdist(pos)</pre>		
Network Use	You can create a standard network that uses boxdist as a distance function by calling newsom.		
	To change a network so that a layer's topology uses boxdist, set net.layers{i}.distanceFcn to 'boxdist'.		
	In either case, call sim to simulate the network with boxdist. See newsom for training and adaption examples.		
Algorithm	The box distance D between two position vectors $\ensuremath{\mathtt{Pi}}$ and $\ensuremath{\mathtt{Pj}}$ from a set of S vectors is		
	Dij = max(abs(Pi-Pj))		
See Also	sim, dist, mandist, linkdist		

Purpose	Calculate weight and bias performance gradient as single vector			
Syntax	[gX,normg	[gX,normgX] = calcgx(net,X,Pd,BZ,IWZ,LWZ,N,Ac,El,perf,Q,TS);		
Description	This function calculates the gradient of a network's performance with respect to its vector of weight and bias values X.			
		If the network has no layer delays with taps greater than 0, the result is the true gradient.		
	If the network has layer delays greater than 0, the result is the Elman gradient, an approximation of the true gradient.			
	[gX,normgX] = calcgx(net,X,Pd,BZ,IWZ,LWZ,N,Ac,El,perf,Q,TS) takes			
	net Neural network			
	Х	Vector of weight and bias values		
	Pd	Delayed inputs		
	BZ	Concurrent biases		
	IWZ	Weighted inputs		
	LWZ Weighted layer outputs			
	Ν	Net inputs		
	AcCombined layer outputsE1Layer errors			
	perf	Network performance		
	Q	Concurrent size		
	TS	Time steps		
	and return	and returns		
	gX	Gradient dPerf/dX		

normgX Norm of gradient

Examples

Here is a linear network with a single input element ranging from 0 to 1, two neurons, and a tap delay on the input with taps at 0, 2, and 4 time steps. The network is also given a recurrent connection from layer 1 to itself with tap delays of [1 2].

```
net = newlin([0 1],2);
net.layerConnect(1,1) = 1;
net.layerWeights{1,1}.delays = [1 2];
```

Here is a single (Q = 1) input sequence P with five time steps (TS = 5), and the four initial input delay conditions Pi, combined inputs Pc, and delayed inputs Pd.

P = {0 0.1 0.3 0.6 0.4}; Pi = {0.2 0.3 0.4 0.1}; Pc = [Pi P]; Pd = calcpd(net,5,1,Pc);

Here the two initial layer delay conditions for each of the two neurons and the layer targets for the two neurons over five time steps are defined.

Ai = {[0.5; 0.1] [0.6; 0.5]}; T1 = {[0.1;0.2] [0.3;0.1], [0.5;0.6] [0.8;0.9], [0.5;0.1]};

Here the network's weight and bias values are extracted, and the network's performance and other signals are calculated.

```
X = getx(net);
[perf,El,Ac,N,BZ,IWZ,LWZ] = calcperf(net,X,Pd,Tl,Ai,1,5);
```

Finally you can use calcgz to calculate the gradient of performance with respect to the weight and bias values X.

```
[gX,normgX] = calcgx(net,X,Pd,BZ,IWZ,LWZ,N,Ac,El,perf,1,5);
```

See Also calcjx, calcjejj

Purpose	Calculate Jacobian performance vector		
Syntax	[je,jj,normje] = calcjejj(net,Pd,BZ,IWZ,LWZ,N,Ac,El,Q,TS,MR)		
Description	This function calculates two values (related to the Jacobian of a network) required to calculate the network's Hessian, in a memory-efficient way. Two values needed to calculate the Hessian of a network are J*E (Jacobian times errors) and J'J (Jacobian squared). However the Jacobian J can take up a lot of memory. This function calculates J*E and J'J by dividing training vectors into groups, calculating partial Jacobians Ji and its associated values Ji*Ei and Ji'Ji, then summing the partial values into the full J*E and J'J values.		
	This allows the J*E and J'J values to be calculated with a series of smaller Ji matrices instead of a larger J matrix. [je,jj,normgX] = calcjejj(net,PD,BZ,IWZ,LWZ,N,Ac,El,Q,TS,MR) takes net Neural network		
	PD	Delayed inputs	
BZ Concurrent biases		Concurrent biases	
	IWZWeighted inputsLWZWeighted layer outputs		
	Ν	Net inputs	
	Ac	Combined layer outputs	
	El	Layer errors	
	Q	Concurrent size	
	TS	Time steps	
	MR	Memory reduction factor	
	and return	s	

je Jacobian times errors

calcjejj

jj Jacobian transposed times the Jacobian.normgX Norm of gradient

Examples

Here is a linear network with a single input element ranging from 0 to 1, two neurons, and a tap delay on the input with taps at 0, 2, and 4 time steps. The network is also given a recurrent connection from layer 1 to itself with tap delays of [1 2].

```
net = newlin([0 1],2);
net.layerConnect(1,1) = 1;
net.layerWeights{1,1}.delays = [1 2];
```

Here is a single (Q = 1) input sequence P with five time steps (TS = 5), and the four initial input delay conditions Pi, combined inputs Pc, and delayed inputs Pd.

```
P = {0 0.1 0.3 0.6 0.4};
Pi = {0.2 0.3 0.4 0.1};
Pc = [Pi P];
Pd = calcpd(net,5,1,Pc);
```

Here the two initial layer delay conditions for each of the two neurons and the layer targets for the two neurons over five time steps are defined.

```
Ai = {[0.5; 0.1] [0.6; 0.5]};
Tl = {[0.1;0.2] [0.3;0.1], [0.5;0.6] [0.8;0.9], [0.5;0.1]};
```

Here the network's weight and bias values are extracted, and the network's performance and other signals are calculated.

```
[perf,El,Ac,N,BZ,IWZ,LWZ] = calcperf(net,X,Pd,Tl,Ai,1,5);
```

Finally you can use calcjejj to calculate the Jacobian times error, Jacobian squared, and the norm of the Jacobian times error, using a memory reduction of 2.

```
[je,jj,normje] = calcjejj(net,Pd,BZ,IWZ,LWZ,N,Ac,E1,1,5,2);
```

The results should be the same whatever the memory reduction used. Here a memory reduction of 3 is used.

```
[je,jj,normje] = calcjejj(net,Pd,BZ,IWZ,LWZ,N,Ac,El,1,5,3);
```

See Also calcjx, calcjejj

calcjx

Purpose	Calculate weight and bias performance Jacobian as single matrix		
Syntax	jx = calcjx(net,PD,BZ,IWZ,LWZ,N,Ac,Q,TS)		
Description	This function calculates the Jacobian of a network's errors with respect to its vector of weight and bias values X.		
	[jX] = ca	lcjx(net,PD,BZ,IWZ,LWZ,N,Ac,Q,TS) takes	
	net	Neural network	
	PD	Delayed inputs	
	BZ Concurrent biases		
	IWZWeighted inputsLWZWeighted layer outputs		
	NNet inputsAcCombined layer outputsQConcurrent sizeTSTime steps		
	jХ	Jacobian of network errors with respect to X	
Examples	<pre>Here is a linear network with a single input element ranging from 0 to 1, two neurons, and a tap delay on the input with taps at 0, 2, and 4 time steps. The network is also given a recurrent connection from layer 1 to itself with tap delays of [1 2]. net = newlin([0 1],2); net.layerConnect(1,1) = 1; net.layerWeights{1,1}.delays = [1 2];</pre>		

Here is a single (Q = 1) input sequence P with five time steps (TS = 5), and the four initial input delay conditions Pi, combined inputs Pc, and delayed inputs Pd.

P = {0 0.1 0.3 0.6 0.4}; Pi = {0.2 0.3 0.4 0.1}; Pc = [Pi P]; Pd = calcpd(net,5,1,Pc);

Here the two initial layer delay conditions for each of the two neurons and the layer targets for the two neurons over five time steps are defined.

Ai = {[0.5; 0.1] [0.6; 0.5]}; Tl = {[0.1;0.2] [0.3;0.1], [0.5;0.6] [0.8;0.9], [0.5;0.1]};

Here the network's weight and bias values are extracted, and the network's performance and other signals are calculated.

[perf,El,Ac,N,BZ,IWZ,LWZ] = calcperf(net,X,Pd,Tl,Ai,1,5);

Finally you can use calcjx to calculate the Jacobian.

jX = calcjx(net,Pd,BZ,IWZ,LWZ,N,Ac,1,5);calcpd

See Also calcgx, calcjejj

calcpd

Purpose	Calculate delayed network inputs		
Syntax	Pd = calcpd(net,TS,Q,Pc)		
Description	This function calculates the results of passing the network inputs through each input weight's tap delay line.		
	Pd = calc	pd(net,TS,Q,Pc) takes	
	net	Neural network	
	TS	Time steps	
	Q	Concurrent size	
	Рс	Combined inputs = [initial delay conditions, network inputs]	
	and returns		
	Pd	Delayed inputs	
Examples	Here is a linear network with a single input element ranging from 0 to 1, thre neurons, and a tap delay on the input with taps at 0, 2, and 4 time steps.		
	net = r	newlin([0 1],3,[0 2 4]);	
	Here is a single (Q = 1) input sequence P with eight time steps (TS = 8). P = {0 0.1 0.3 0.6 0.4 0.7 0.2 0.1};		
	Here the fo	our initial input delay conditions Pi are defined.	
	Pi = {0.2 0.3 0.4 0.1};		
	The delayed inputs (the inputs after passing through the tap delays) can be calculated with calcpd.		
	Pc = [F Pd = ca	Pi P]; alcpd(net,8,1,Pc)	

You can view the delayed inputs for the input weight going to layer 1 from input 1 at time steps 1 and 2.

Pd{1,1,1} Pd{1,1,2}

calcperf

Purpose	Calculate network outputs, signals, and performance		
Syntax	[perf,El,Ac,N,BZ,IWZ,LWZ]=calcperf(net,X,Pd,Tl,Ai,Q,TS)		
Description	This function calculates the outputs of each layer in response to a network's delayed inputs and initial layer delay conditions.		
	[perf,El,	Ac,N,LWZ,IWZ,BZ] = calcperf(net,X,Pd,Tl,Ai,Q,TS) takes	
	net	Neural network	
	Х	Network weight and bias values in a single vector	
	Pd	Delayed inputs	
	Tl	Layer targets	
	Ai	Initial layer delay conditions	
	Q	Concurrent size	
	TS	Time steps	
	and returns		
	perf	Network performance	
	E1Layer errorsAcCombined layer outputs = [Ai, calculated layer outputs]		
	Ν	Net inputs	
	LWZ	Weighted layer outputs	
	IWZ	Weighted inputs	
	BZ	Concurrent biases	
Examples	Here is a linear network with a single input element ranging from 0 to 1, tw neurons, and a tap delay on the input with taps at 0, 2, and 4 time steps. Th network is also given a recurrent connection from layer 1 to itself with tap delays of [1 2].		
		newlin([0 1],2); yerConnect(1,1) = 1;	

```
net.layerWeights{1,1}.delays = [1 2];
```

Here is a single (Q = 1) input sequence P with five time steps (TS = 5), and the four initial input delay conditions Pi, combined inputs Pc, and delayed inputs Pd.

P = {0 0.1 0.3 0.6 0.4}; Pi = {0.2 0.3 0.4 0.1}; Pc = [Pi P]; Pd = calcpd(net,5,1,Pc);

Here the two initial layer delay conditions for each of the two neurons are defined.

Ai = {[0.5; 0.1] [0.6; 0.5]};

Here the layer targets for the two neurons for each of the five time steps are defined.

```
T1 = \{[0.1; 0.2] [0.3; 0.1], [0.5; 0.6] [0.8; 0.9], [0.5; 0.1]\};
```

Here the network's weight and bias values are extracted.

X = getx(net);

Here the network's combined outputs Ac and other signals described above are calculated.

[perf,El,Ac,N,BZ,IWZ,LWZ] = calcperf(net,X,Pd,Tl,Ai,1,5)

See Also calcpd

combvec

Purpose	Create all combinations of vectors	
Syntax	<pre>combvec(a1,a2)</pre>	
Description	combvec(A1,A2) takes any number of inputs,	
	A1	Matrix of N1 (column) vectors
	A2	Matrix of N2 (column) vectors
	and returns a matrix of $(N1*N2*)$ column vectors, where the colum consist of all possibilities of A2 vectors, appended to A1 vectors, etc.	
Examples	a2 = [7	2 3; 4 5 6]; 8; 9 10]; mbvec(a1,a2)

Purpose	Competitive transfer function		
Graph and Symbol	$\begin{array}{c c} nput n & Output a \\ \hline \\ 2 & 1 & 4 & 3 \end{array} \begin{array}{c} Output a \\ \hline \\ 0 & 0 & 1 & 0 \end{array} C \\ a = compet(n) \\ Compet Transfer Function \end{array}$		
Syntax	A = compet(N,FP) dA_dN = compet('dn',N,A,FP) info = compet(code)		
Description	compet is a neural transfer function. Transfer functions calculate a layer's output from its net input.		
	compet(N,FP) takes N and optional function parameters,		
	N S x Q matrix of net input (column) vectors		
	FP Struct of function parameters (ignored)		
	and returns the S x Q matrix A with a 1 in each column where the same column of N has its maximum value, and 0 elsewhere.		
	compet('dn',N,A,FP) returns the derivative of A with respect to N. If A or FP is not supplied or is set to [], FP reverts to the default parameters, and A is calculated from N.		
	compet('name') returns the name of this function.		
	compet('output',FP) returns the [min max] output range.		
	compet('active',FP) returns the [min max] active input range.		
	<code>compet('fullderiv')</code> returns 1 or 0, depending on whether dA_dN is S x S x Q or S x Q.		
	compet('fpnames') returns the names of the function parameters.		
	compet('fpdefaults') returns the default function parameters.		

compet

Examples	Here you define a net input vector N, calculate the output, and plot both with bar graphs.			
	n = [0; 1; -0.5; 0.5]; a = compet(n);			
	<pre>subplot(2,1,1), bar(n), ylabel('n') subplot(2,1,2), bar(a), ylabel('a')</pre>			
	Assign this transfer function to layer i of a network.			
	<pre>net.layers{i}.transferFcn = 'compet';</pre>			
See Also	sim, softmax			

Purpose	Convert concurrent vectors to sequential vectors			
Syntax	s = con2seq(b)			
Description	Neural Network Toolbox arranges concurrent vectors with a matrix, and sequential vectors with a cell array (where the second index is the time step).			
		con2seq and seq2con allow concurrent vectors to be converted to sequential vectors, and back again.		
	con2seq(b) takes one input,		
	b	R x TS matrix		
	and returns one output,			
	S	1 x TS cell array of R x 1 vectors		
	con2seq(b,TS) can also convert multiple batches,b N x 1 cell array of matrices with M*TS columns			
	TS	Time steps		
	and returns			
	S	N x TS cell array of matrices with ${\tt M}$ columns		
Examples	Here a batch of three values is converted to a sequence.			
	p1 = [1 4 2] p2 = con2seq(p1)			
	Here two batches of vectors are converted to two sequences with two time steps.			
	p1 = {[1 3 4 5; 1 1 7 4]; [7 3 4 4; 6 9 4 1]} p2 = con2seq(p1,2)			
See Also	seq2con, concur			

concur

Purpose	Create concurrent bias vectors			
Syntax	concur(B,	concur(B,Q)		
Description	concur(B,Q)			
	В	$S \ge 1$ bias vector (or N1 ≥ 1 cell array of vectors)		
	Q	Concurrent size		
	Returns an	$S \ge B$ matrix of copies of B (or $N1 \ge 1$ cell array of matrices).		
Examples	Here concur creates three copies of a bias vector.			
	b = [1; concur(3; 2; -1]; b,3)		
Network Use	To calculate a layer's net input, the layer's weighted inputs must be combined with its biases. The following expression calculates the net input for a layer with the netsum net input function, two input weights, and a bias: n = netsum(z1,z2,b)			
	network is concurrent	expression works if Z1, Z2, and B are all S x 1 vectors. However, if the being simulated by sim (or adapt or train) in response to Q vectors, then Z1 and Z2 will be S x Q matrices. Before B can be with Z1 and Z2, you must make Q copies of it.		
	n = net	<pre>sum(z1,z2,concur(b,q))</pre>		
See Also	netsum, ne	tprod, sim, seq2con, con2seq		

Purpose	Convolution weight function		
Syntax	<pre>Z = convwf(W,P) dim = convwf('size',S,R,FP) dp = convwf('dp',W,P,Z,FP) dw = convwf('dw',W,P,Z,FP) info = convwf(code)</pre>		
Description	convwf is the convolution weight function. Weight functions apply weights to an input to get weighted inputs.		
	convwf(code) defined:	returns information about this function. The following codes are	
	'deriv'	Name of derivative function	
	'fullderiv'	Reduced derivative = 2, full derivative = 1, linear derivative = 0	
	'pfullderiv'	Input: reduced derivative = 2, full derivative = 1, linear derivative = 0	
	'wfullderiv' Weight: reduced derivative = 2, full derivative = 1, line derivative = 0		
	'name'	Full name	
	'fpnames'	Returns names of function parameters	
	'fpdefaults'	Returns default function parameters	
	convwf('size',S,R,FP) takes the layer dimension S, input dim function parameters, and returns the weight size.		
	convwf('dp',W,P,Z,FP) returns the derivative of Z with respect to P.		
	convwf('dw',W,P,Z,FP) returns the derivative of Z with respect to W.		
Examples	•	he a random weight matrix W and input vector P and calculate the weighted input Z.	
W = rand(4,1); P = rand(8,1);			

Z = convwf(W,P)

Network Use To change a network so an input weight uses convwf, set net.inputWeight{i,j}.weightFcn to 'convwf'. For a layer weight, set net.layerWeight{i,j}.weightFcn to 'convwf'.

In either case, call sim to simulate the network with convwf.

Purpose	Neural network's properties		
Syntax	disp(net)		
To Get Help	Type help network/disp.		
Description	disp(net) displays a network's properties.		
Examples	Here a perceptron is created and displayed.		
	net = newp([-1 1; 0 2],3); disp(net)		
See Also	display, sim, init, train, adapt		

display

Purpose	Name and properties of neural network's variables		
Syntax	display(net)		
To Get Help	Type help network/display.		
Description	display(net) displays a network variable's name and properties.		
Examples	<pre>Here a perceptron variable is defined and displayed. net = newp([-1 1; 0 2],3); display(net) display is automatically called as follows: net</pre>		
See Also	disp, sim, init, train, adapt		

Purpose	Euclidean distance weight function		
Syntax	<pre>Z = dist(W,P,FP) info = dist(code) dim = dist('size',S,R,FP) dp = dist('dp',W,P,Z,FP) dw = dist('dw',W,P,Z,FP) D = dist(pos)</pre>		
Description	dist is the Euclidean distance weight function. Weight functions apply weights to an input to get weighted inputs.		
	dist(W,P,FP) takes these inputs,	
	W S	x R weight matrix	
	P R	x Q matrix of Q input (column) vectors	
	FP S	truct of function parameters (optional, ignored)	
	and returns th	turns the S x Q matrix of vector distances.	
	<pre>dist(code) returns information about this function. The following codes are defined: 'deriv' Name of derivative function 'fullderiv' Full derivative = 1, linear derivative = 0 'pfullderiv' Input: reduced derivative = 2, full derivative = 1, linear derivative = 0</pre>		
	'name'	Full name	
	'fpnames'	Returns names of function parameters	
	'fpdefaults'	Returns default function parameters	
	dist('size',S,R,FP) takes the layer dimension S, input dimension R, and function parameters, and returns the weight size [S x R].		
	dist('dp',W,	P,Z,FP) returns the derivative of Z with respect to P.	
	dist('dw',W,P,Z,FP) returns the derivative of Z with respect to W.		

	dist is also a layer distance function which can be used to find the distances between neurons in a layer.		
	dist(pos)	takes one argument,	
	pos	N x S matrix of neuron positions	
	and return	s the S x S matrix of distances.	
Examples	•	efine a random weight matrix W and input vector P and calculate the ing weighted input Z.	
	W = ran P = ran Z = dis	d(3,1);	
	-	efine a random matrix of positions for 10 neurons arranged in nsional space and find their distances.	
	pos = r D = dis	and(3,10); t(pos)	
Network Use	You can cre newgrnn.	eate a standard network that uses dist by calling newpnn or	
	net.input	a network so an input weight uses dist, set Veight{i,j}.weightFcn to 'dist'. For a layer weight, set Veight{i,j}.weightFcn to 'dist'.	
	-	a network so that a layer's topology uses dist, set s{i}.distanceFcn to 'dist'.	
	In either ca	ase, call sim to simulate the network with dist.	
	See newpnn	or newgrnn for simulation examples.	
Algorithm		ean distance d between two vectors X and Y is $((x-y).^2).^0.5$	
See Also	sim,dotpro	od, negdist, normprod, mandist, linkdist	

Purpose	Divide vectors into three sets using blocks of indices		
Syntax	<pre>[trainV,valV,testV,trainInd,valInd,testInd] = divideblock(allV,trainRatio,valRatio,testRatio)</pre>		
Description	divideblock is used to seperate input and target vectors into three sets: training, validation and testing. It takes the following inputs,		
	allV N	x M matrix of M N-element vectors	
	trainRatio R	atio of vectors for training, default = 0.6	
	valRatio R	atio of vectors for validation, default = 0.2	
	testRatio R	atio of vectors for testing, $default = 0.2$	
	and returns		
	trainV	Training vectors	
	valV	Validation vectors	
	testV	Test vectors	
	trainInd	Training indices	
	valInd	Validation indices	
	testInd	Test indices	
Examples	Here 1000 three-element input and two-element target vectors are creat		
p = rands(t = [p(1,:		1000); *p(2,:); p(2,:).*p(3,:)];	
	Here the input vectors are divided up.		
	[trainP,valP,testV,trainInd,valInd,testInd] = divideblock(p);		
	Next we use DIVIDEIND to divide up the target vectors consistently.		
	[trainT,valT,testT] = divideind(t,trainInd,valInd,testInd);		
See Also	divideind, divideint, dividerand		

divideind

Purpose	Divide vectors into three sets using specified indices		
Syntax	<pre>[trainV,valV,testV,trainInd,valInd,testInd] = divideind(allV,trainInd,valInd,testInd)</pre>		
Description	divideind is used to seperate input and target vectors into three sets: traivalidation and testing. It takes the following inputs,		
	allV	N x M matrix of M N-element vectors	
	trainInd	Training indices	
	valInd	Validation indices	
	testInd	Test indices	
	and returns		
	trainV	Training vectors	
	valV	Validation vectors	
	testV	Test vectors	
	trainInd	Training indices (unchanged)	
	valInd	Validation indices (unchanged)	
	testInd	Test indices (unchanged)	
Examples	Here 1000 thr	ree-element input and two-element target vectors are created:	
	p = rands(3,1000); t = [p(1,:).*p(2,:); p(2,:).*p(3,:)];		
	Here the input vectors are divided up.		
	trainInd = [(1:100) (301:800)]; valInd = [(101:200) (801:900)]; testInd = [(201:300) (901:1000)]; [trainP,valP,testV] = divideind(p);		
	Next we use DIVIDEIND to divide up the target vectors consistently.		
	[trainT,valT,testT] = divideind(t,trainInd,valInd,testInd);		

See Also divideind, divideint, dividerand

divideint

Purpose	Divide vectors into three sets using interleaved indices			
Syntax		[trainV,valV,testV,trainInd,valInd,testInd] = divideint(allV,trainRatio,valRatio,testRatio)		
Description	divideint is used to seperate input and target vectors into three sets: training, validation and testing. It takes the following inputs,			
	allV	N x M matrix of M N-element vectors		
	trainRatio	Ratio of vectors for training, default = 0.6		
	valRatio	Ratio of vectors for validation, $default = 0.2$		
	testRatio	Ratio of vectors for testing, $default = 0.2$		
	and returns			
	trainV	Training vectors		
	valV	Validation vectors		
	testV	Test vectors		
	trainInd	Training indices		
	valInd	Validation indices		
	testInd	Test indices		
Examples	Here 1000 three-element input and two-element target vectors are created: p = rands(3,1000);			
	t = [p(1,:).*p(2,:); p(2,:).*p(3,:)];			
	Here the input vectors are divided up.			
	[trainP,valP,testV,trainInd,valInd,testInd] = divideint(p);			
	Next we use DIVIDEIND to divide up the target vectors consistently.			
	[trainT,valT,testT] = divideind(t,trainInd,valInd,testInd);			
See Also	divideblock, divideind, dividerand			

Purpose	Divide vectors into three sets using blocks of indices		
Syntax	<pre>[trainV,valV,testV,trainInd,valInd,testInd] = dividerand(allV,trainRatio,valRatio,testRatio)</pre>		
Description	dividerand is used to seperate input and target vectors into three sets: training, validation and testing. It takes the following inputs,		
	allV	N x M matrix of M N-element vectors	
	trainRatio	Ratio of vectors for training, default = 0.6	
	valRatio	Ratio of vectors for validation, default = 0.2	
	testRatio	Ratio of vectors for testing, $default = 0.2$	
	and returns		
	trainV	Training vectors	
	valV	Validation vectors	
	testV	Test vectors	
	trainInd	Training indices	
	valInd	Validation indices	
	testInd	Test indices	
Examples	Here 1000 three-element input and two-element target vectors are crea		
	p = rands(3,1000); t = [p(1,:).*p(2,:); p(2,:).*p(3,:)];		
	Here the input vectors are divided up.		
	[trainP,valP,testV,trainInd,valInd,testInd] = dividerand(p);		
	Next we use DIVIDEIND to divide up the target vectors consistently.		
	[trainT,valT,testT] = divideind(t,trainInd,valInd,testInd);		
See Also	divideblock, divideind, divideint		

dotprod

Purpose	Dot product weight function		
Syntax	<pre>Z = dotprod(W,P,FP) info = dotprod(code) dim = dotprod('size',S,R,FP) dp = dotprod('dp',W,P,Z,FP) dw = dotprod('dw',W,P,Z,FP)</pre>		
Description	dotprod is the dot product weight function. Weight functions apply weights to an input to get weighted inputs.		
	dotprod(W,P,	FP) takes these inputs,	
	W S	x R weight matrix	
	P R	x Q matrix of Q input (column) vectors	
	FP S	truct of function parameters (optional, ignored)	
	and returns the S x Q dot product of W and P. dotprod(code) returns information about this function. The following codes are defined: 'deriv' Name of derivative function		
	'pfullderiv'	Input: reduced derivative = 2, full derivative = 1, linear derivative = 0	
	'wfullderiv' Weight: reduced derivative = 2, full derivative = 1, lines derivative = 0		
	'name'	Full name	
	'fpnames'	Returns names of function parameters	
	'fpdefaults'	Returns default function parameters	
	dotprod('size',S,R,FP) takes the layer dimension S, input dimension R, an function parameters, and returns the weight size [S x R].		
	dotprod('dp'	,W,P,Z,FP) returns the derivative of Z with respect to P.	
	dotprod('dw',W,P,Z,FP) returns the derivative of Z with respect to W.		

Examples	Here you define a random weight matrix ${\tt W}$ and input vector ${\tt P}$ and calculate the corresponding weighted input Z.
	<pre>W = rand(4,3); P = rand(3,1); Z = dotprod(W,P)</pre>
Network Use	You can create a standard network that uses dotprod by calling newp or newlin.
	To change a network so an input weight uses dotprod, set net.inputWeight{i,j}.weightFcn to 'dotprod'. For a layer weight, set net.layerWeight{i,j}.weightFcn to 'dotprod'.
	In either case, call sim to simulate the network with dotprod.
	See newp and newlin for simulation examples.
See Also	sim, dist, negdist, normprod

errsurf

Purpose	Error surface of single-input neuron	
Syntax	errsurf(P	,T,WV,BV,F)
Description	errsurf(P,T,WV,BV,F) takes these arguments,	
	Р	1 x Q matrix of input vectors
	Т	1 x Q matrix of target vectors
	WV	Row vector of values of W
	BV	Row vector of values of B
	F	Transfer function (string)
	and returns	s a matrix of error values over WV and BV.
Examples	t = [+0 wv = -1 es = er	.0 -6.1 -4.1 -4.0 +4.0 +4.1 +6.0 +6.1]; .0 +0.0 +.97 +.99 +.01 +.03 +1.0 +1.0]; :.1:1; bv = -2.5:.25:2.5; rsurf(p,t,wv,bv,'logsig'); wv,bv,ES,[60 30])
See Also	plotes	

Purpose	Process data by marking rows with unknown values		
Syntax	<pre>[y,ps] = fixunknowns(x) [y,ps] = fixunknowns(x,fp) y = fixunknowns('apply',x,ps) x = fixunknowns('reverse',y,ps) dx_dy = fixunknowns('dx',x,y,ps) dx_dy = fixunknowns('dx',x,[],ps) name = fixunknowns('name'); fp = fixunknowns('pdefaults'); names = fixunknowns('pnames'); fixunknowns('pcheck',fp);</pre>		
Description	fixunknowns processes matrixes by replacing each row containing unknown values (represented by NaN) with two rows of information.		
	The first row contains the original row, with NaN values replaced by the row's mean. The second row contains 1 and 0 values, indicating which values in the first row were known or unknown, respectively.		
	fixunknowns(X) takes these inputs,		
	X Single N x Q matrix or a 1 x TS row cell array of N x Q matrices		
	and returns		
	Y Each M x Q matrix with M N rows added (optional)		
	PS Process settings that allow consistent processing of values		
	fixunknowns(X,FP) takes an empty struct FP of parameters.		
	fixunknowns('apply',X,PS) returns Y, given X and settings PS.		
	fixunknowns('reverse',Y,PS) returns X, given Y and settings PS.		
	fixunknowns('dx',X,Y,PS) returns the $M \ge N \ge Q$ derivative of Y with respect to X.		
	fixunknowns('dx',X,[],PS) returns the derivative, less efficiently.		
	fixunknowns('name') returns the name of this process method.		

fixunknowns

	<pre>fixunknowns('pdefaults') returns the default process parameter structure. fixunknowns('pdesc') returns the process parameter descriptions. fixunknowns('pcheck',fp) throws an error if any parameter is illegal.</pre>
Examples	Here is how to format a matrix with a mixture of known and unknown values in its second row:
	x1 = [1 2 3 4; 4 NaN 6 5; NaN 2 3 NaN] [y1,ps] = fixunknowns(x1)
	Next, apply the same processing settings to new values:
	x2 = [4 5 3 2; NaN 9 NaN 2; 4 9 5 2] y2 = fixunknowns('apply',x2,ps)
	Reverse the processing of y1 to get x1 again.
	x1_again = fixunknowns('reverse',y1,ps)
See Also	mapminmax, mapstd, processpca

gensim

Purpose	Generate Simulink block for neural network simulation		
Syntax	gensim(ne [.]	t,st)	
To Get Help	Type help	network/gensim.	
Description	gensim(net,st) creates a Simulink system containing a block that simulates neural network net.		
	gensim(net,st) takes these inputs,		
	net	Neural network	
	st	Sample time (default = 1)	
	and creates a Simulink system containing a block that simulates neural network net with a sampling time of st. If net has no input or layer delays (net.numInputDelays and net.numLayerDelays are both 0) then you can use -1 for st to get a network that samples continuously.		
Examples	<pre>p = [0 1 2; 1 2 0]; t = [1 0 1]; net = newff(p,t,5); gensim(net)</pre>		

getx

Purpose	All network weight and bias values as single vector			
Syntax	X = getx(X = getx(net)		
Description	getx gets a network's weight and biases as a vector of values. X = getx(net)			
	net	Neural network		
	х	Vector of weight and bias values		
Examples	<pre>les Here is a network with a two-element input and one layer of three neuron net = newff([0 1 2; -1 1 0],[-1 1 0]);</pre>			
	You can get its weight and bias values as follows:			
	net.iw{1,1} net.b{1}			
	Get these v	values as a single vector as follows:		
	<pre>x = getx(net);</pre>			
See Also	setx			

Purpose	Grid layer topology function		
Syntax	<pre>pos = gridtop(dim1,dim2,,dimN)</pre>		
Description	gridtop calculates neuron positions for layers whose neurons are arranged in an N-dimensional grid.		
	gridtop(dim1,dim2,,dimN) takes N arguments,		
	dimi Length of layer in dimension i		
	and returns an N x S matrix of N coordinate vectors where S is the product of dim1*dim2**dimN.		
Examples	This code creates and displays a two-dimensional layer with 40 neurons arranged in an 8-by-5 grid.		
	<pre>pos = gridtop(8,5); plotsom(pos)</pre>		
	This code plots the connections between the same neurons, but shows each neuron at the location of its weight vector. The weights are generated randomly, so the layer is very disorganized, as is evident in the plot generated by the following code:		
	<pre>W = rands(40,2); plotsom(W,dist(pos))</pre>		
See Also	hextop, randtop		

hardlim

Purpose	Hard limit transfer function		
Graph and Symbol	$a \rightarrow +1$ $a \rightarrow n$ $a = hardlim(n)$ Hard-Limit Transfer Function		
Syntax	A = hardlim(N,FP) dA_dN = hardlim('dn',N,A,FP) info = hardlim(code)		
Description	hardlim is a neural transfer function. Transfer functions calculate a layer's output from its net input.		
	hardlim(N,FP) takes N and optional function parameters,		
	N S x Q matrix of net input (column) vectors		
	FP Struct of function parameters (ignored)		
	and returns A, the S x Q Boolean matrix with 1's where $N \ge 0$.		
	hardlim('dn',N,A,FP) returns the S x Q derivative of A with respect to N. If A or FP is not supplied or is set to [], FP reverts to the default parameters, and A is calculated from N.		
	hardlim('name') returns the name of this function.		
	hardlim('output',FP) returns the [min max] output range.		
	hardlim('active', FP) returns the [min max] active input range.		
	<code>hardlim('fullderiv')</code> returns 1 or 0, depending on whether dA_dN is S x S x Q or S x Q.		
	hardlim('fpnames') returns the names of the function parameters.		
	hardlim('fpdefaults') returns the default function parameters.		

hardlim

Examples	Here is how to create a plot of the hardlim transfer function.		
	n = -5:0.1:5; a = hardlim(n); plot(n,a)		
	Assign this transfer function to layer i of a network.		
	<pre>net.layers{i}.transferFcn = 'hardlim';</pre>		
Algorithm	$\texttt{hardlim}(\texttt{n}) = 1 \text{ if } \texttt{n} \ge 0$		
	0 otherwise		
See Also	sim, hardlims		

hardlims

Purpose	Symmetric hard limit transfer function		
Graph and Symbol	a = harc	$ \begin{array}{c} & & \\ & & \\ \hline \\ & & \\ & \\ & \\ & \\ & \\ &$	
Syntax	A = hardlims(N,FP) dA_dN = hardlims('dn',N,A,FP) info = hardlims(code)		
Description	hardlims is a neural transfer function. Transfer functions calculate a layer's output from its net input.		
	hardlims(N,FP) takes N and optional function parameters,		
	Ν	S x Q matrix of net input (column) vectors	
	FP	Struct of function parameters (ignored)	
	and returns A, the S x Q +1/-1 matrix with +1's where $N \ge 0$.		
	hardlims('dn',N,A,FP) returns the S x Q derivative of A with respect to N. If A or FP is not supplied or is set to [], FP reverts to the default parameters, and A is calculated from N.		
	hardlims('	name') returns the name of this function.	
	hardlims('	output', FP) returns the [min max] output range.	
	hardlims('	active', FP) returns the [min max] active input range.	
	hardlims(' Q or S x Q.	<code>fullderiv'</code>) returns 1 or 0, depending on whether dA_dN is S x S x	
	hardlims('	fpnames') returns the names of the function parameters.	
	hardlims('	fpdefaults') returns the default function parameters.	

Examples	Here is how to create a plot of the hardlims transfer function.		
	n = -5:0.1:5; a = hardlims(n); plot(n,a)		
	Assign this transfer function to layer i of a network.		
	<pre>net.layers{i}.transferFcn = 'hardlims';</pre>		
Algorithm	$\texttt{hardlims(n)} = 1 \text{ if } n \ge 0, -1 \text{ otherwise.}$		
See Also	sim, hardlim		

hextop

Purpose	Hexagonal layer topology function		
Syntax	<pre>pos = hextop(dim1,dim2,,dimN)</pre>		
Description	hextop calculates the neuron positions for layers whose neurons are arran in an N-dimensional hexagonal pattern.		
	hextop(dim1,dim2,,dimN) takes N arguments,		
	dimi Length of layer in dimension i		
	and returns an N-by-S matrix of N coordinate vectors where S is the product of dim1*dim2**dimN.		
Examples	This code creates and displays a two-dimensional layer with 40 neurons arranged in an 8-by-5 hexagonal pattern.		
	<pre>pos = hextop(8,5); plotsom(pos)</pre>		
	This code plots the connections between the same neurons, but shows each neuron at the location of its weight vector. The weights are generated randomly, so that the layer is very disorganized, as is evident in the plot generated by the following code.		
	<pre>W = rands(40,2); plotsom(W,dist(pos))</pre>		
See Also	gridtop, randtop		

hintonw

Purpose	Hinton graph of weight matrix		
Syntax	hintonw(W	,maxw,minw)	
Description	hintonw(W,maxw,minw) takes these inputs,		
	W	S x R weight matrix	
	<pre>maxw Maximum weight (default = max(max(abs(W)</pre>		
	minw	Minimum weight (default = $M1/100$)	
	and display	ys a weight matrix represented as a grid of squares.	

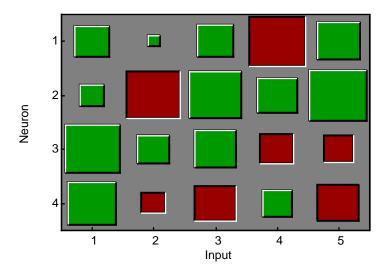
Each square's area represents a weight's magnitude. Each square's projection (color) represents a weight's sign: inset (red) for negative weights, projecting (green) for positive.

Examples

W = rands(4,5);

The following code displays the matrix graphically.

hintonw(W)

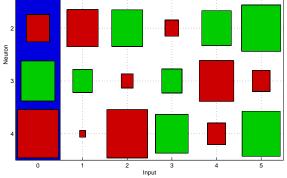


hintonw

See Also hintonwb

hintonwb

Purpose	Hinton graph of weight matrix and bias vector			
Syntax	hintonwb(hintonwb(W,B,maxw,minw)		
Description	hintonwb(W,B,maxw,minw) takes these inputs,			
	W	S x R weight matrix		
	B S x 1 bias vector			
	maxw	Maximum weight (default = max(max(abs(W))))		
	minw	Minimum weight (default = $M1/100$)		
	and displays a weight matrix and a bias vector represented as a grid of squares Each square's area represents a weight's magnitude. Each square's projection (color) represents a weight's sign: inset (red) for negative weights, projecting (green) for positive. The weights are shown on the left.			
Examples	W = ra b = ra	<pre>ring code produces the result shown below. nds(4,5); nds(4,1); wb(W,b)</pre>		



hintonwb

See Also hintonw

ind2vec

Purpose	Convert indices to vectors	
Syntax	<pre>vec = ind2vec(ind)</pre>	
Description	ind2vec and vec2ind allow indices to be represented either by themselves, or as vectors containing a 1 in the row of the index they represent.	
	ind2vec(ind) takes one argument,	
	ind Row vector of indices	
	and returns a sparse matrix of vectors, with one 1 in each column, as indicated by ind.	
Examples	Here four indices are defined and converted to vector representation.	
	ind = [1 3 2 3] vec = ind2vec(ind)	
See Also	vec2ind	

init

Purpose	Initialize neural network		
Syntax	<pre>net = init(net)</pre>		
To Get Help	Type help network/init.		
Description	init(net) returns neural network net with weight and bias values updated according to the network initialization function, indicated by net.initFcn, and the parameter values, indicated by net.initParam.		
Examples	Here a perceptron is created with a two-element input (with ranges of 0 to 1 and -2 to 2) and one neuron. Once it is created you can display the neuron's weights and bias.		
	net = newp([0 1;-2 2],1); net.iw{1,1} net.b{1}		
	Training the perceptron alters its weight and bias values.		
	<pre>P = [0 1 0 1; 0 0 1 1]; T = [0 0 0 1]; net = train(net,P,T); net.iw{1,1} net.b{1}</pre>		
	init reinitializes those weight and bias values.		
	<pre>net = init(net); net.iw{1,1} net.b{1}</pre>		
	The weights and biases are zeros again, which are the initial values used by perceptron networks (see newp).		
Algorithm	init calls net.initFcn to initialize the weight and bias values according to the parameter values net.initParam.		
	Typically, net.initFcn is set to 'initlay', which initializes each layer's weights and biases according to its net.layers{i}.initFcn.		

	Backpropagation networks have net.layers{i}.initFcn set to 'initnw', which calculates the weight and bias values for layer i using the Nguyen-Widrow initialization method.
	Other networks have net.layers{i}.initFcn set to 'initwb', which initializes each weight and bias with its own initialization function. The most common weight and bias initialization function is rands, which generates random values between -1 and 1.
See Also	sim, adapt, train, initlay, initnw, initwb, rands, revert

initcon

Purpose	Conscience bias initialization function		
Syntax	<pre>b = initcon(s,pr)</pre>		
Description	initcon is a bias initialization function that initializes biases for learning with the learncon learning function.		
	initcon (S,PR) takes two arguments,		
	S Number of rows (neurons)		
	PR R x 2 matrix of R = [Pmin Pmax] (default = [1 1])		
	and returns an S x 1 bias vector.		
	Note that for biases, R is always 1. initcon could also be used to initialize weights, but it is not recommended for that purpose.		
Examples	Here initial bias values are calculated for a five-neuron layer.		
	<pre>b = initcon(5)</pre>		
Network Use	You can create a standard network that uses initcon to initialize weights by calling newc.		
	To prepare the bias of layer i of a custom network to initialize with initcon,		
	Set net.initFcn to 'initlay'. (net.initParam automatically becomes initlay's default parameters.)		
	2 Set net.layers{i}.initFcn to 'initwb'.		
	3 Set net.biases{i}.initFcn to 'initcon'.		
	To initialize the network, call init. See newc for initialization examples.		
Algorithm	learncon updates biases so that each bias value b(i) is a function of the average output c(i) of the neuron i associated with the bias.		
	initcon gets initial bias values by assuming that each neuron has responded to equal numbers of vectors in the past.		
See Also	initwb, initlay, init, learncon		

Purpose	Layer-by-layer network initialization function		
Syntax	net = initlay(net) info = initlay(code)		
Description	initlay is a network initialization function that initializes each layer i according to its own initialization function net.layers{i}.initFcn.		
	initlay(net) takes		
	net Neural network		
	and returns the network with each layer updated. initlay(code) returns useful information for each code string:		
	'pnames' Names of initialization parameters		
	'pdefaults' Default initialization parameters		
	initlay does not have any initialization parameters.		
Network Use	You can create a standard network that uses initlay by calling newp, newlin, newff, newcf, and many other new network functions.		
	To prepare a custom network to be initialized with initlay,		
	Set net.initFcn to 'initlay'. This sets net.initParam to the empty matrix [], because initlay has no initialization parameters.		
	2 Set each net.layers{i}.initFcn to a layer initialization function. (Examples of such functions are initwb and initnw.)		
	To initialize the network, call init. See newp and newlin for initialization examples.		
Algorithm	The weights and biases of each layer i are initialized according to net.layers{i}.initFcn.		
See Also	initwb, initnw, init		

initnw

Purpose	Nguyen-Widrow layer initialization function		
Syntax	<pre>net = initnw(net,i)</pre>		
Description	initnw is a layer initialization function that initializes a layer's weights and biases according to the Nguyen-Widrow initialization algorithm. This algorithm chooses values in order to distribute the active region of each neuron in the layer approximately evenly across the layer's input space.		
	initnw(net,i) takes two arguments,		
	net	Neural network	
	i	Index of a layer	
	and returns	s the network with layer i's weights and biases updated.	
Network Use	You can create a standard network that uses initnw by calling newff		
	To prepare	a custom network to be initialized with initnw,	
		initFcn to 'initlay'. This sets net.initParam to the empty], because initlay has no initialization parameters.	
	2 Set net.layers{i}.initFcn to 'initnw'.		
To initialize		e the network, call init. See newff and newcf for training examples.	
Algorithm	layer so tha	n-Widrow method generates initial weight and bias values for a at the active regions of the layer's neurons are distributed arely evenly over the input space.	
	Advantages	s over purely random weights and biases are	
	• Few neur	cons are wasted (because all the neurons are in the input space).	
	The Ngu	• Training works faster (because each area of the input space has neurons). The Nguyen-Widrow method can only be applied to layers	
	• With a		
	With weights whose weightFcn is dotprodWith netInputFcn set to netsum		
	- **101111		

If these conditions are not met, then initnw uses rands to initialize the layer's weights and biases.

See Also initwb, initlay, init

initwb

Purpose	By weight and bias layer initialization function	
Syntax	<pre>net = initwb(net,i)</pre>	
Description	initwb is a layer initialization function that initializes a layer's weights and biases according to their own initialization functions.	
	<pre>initwb(net,i) takes two arguments,</pre>	
	net Neural network	
	i Index of a layer	
	and returns the network with layer i's weights and biases updated.	
Network Use	You can create a standard network that uses initwb by calling newp or newlin.	
	To prepare a custom network to be initialized with initwb,	
	Set net.initFcn to 'initlay'. This sets net.initParam to the empty matrix [], because initlay has no initialization parameters.	
	2 Set net.layers{i}.initFcn to 'initwb'.	
	3 Set each net.inputWeights{i,j}.initFcn to a weight initialization function. Set each net.layerWeights{i,j}.initFcn to a weight initialization function. Set each net.biases{i}.initFcn to a bias initialization function. (Examples of such functions are rands and midpoint.)	
	To initialize the network, call init.	
	See newp and newlin for training examples.	
Algorithm	Each weight (bias) in layer i is set to new values calculated according to its weight (bias) initialization function.	
See Also	initnw, initlay, init	

Purpose	Zero weight and bias initialization function		
Syntax	W = initzero(S,PR) b = initzero(S,[1 1])		
Description	initzero(S,PR) takes two arguments,		
	S Number of rows (neurons)		
	PR R x 2 matrix of input value ranges = [Pmin Pmax]		
	and returns an S x R weight matrix of zeros.		
	initzero(S,[1 1]) returns an S x 1 bias vector of zeros.		
Examples	Here initial weights and biases are calculated for a layer with two inputs ranging over [0 1] and [-2 2] and four neurons.		
	W = initzero(5,[0 1; -2 2]) b = initzero(5,[1 1])		
Network Use	You can create a standard network that uses initzero to initialize its weights by calling newp or newlin.		
	To prepare the weights and the bias of layer i of a custom network to be initialized with midpoint,		
	Set net.initFcn to 'initlay'. (net.initParam automatically becomes initlay's default parameters.)		
	2 Set net.layers{i}.initFcn to 'initwb'.		
	3 Set each net.inputWeights{i,j}.initFcn to 'initzero'. Set each net.layerWeights{i,j}.initFcn to 'initzero'. Set each net.biases{i}.initFcn to 'initzero'.		
	To initialize the network, call init.		
	See newp or newlin for initialization examples.		
See Also	initwb, initlay, init		

learncon

Purpose	Conscience bias learning function		
Syntax		learncon(B,P,Z,N,A,T,E,gW,gA,D,LP,LS) rncon(code)	
Description	learncon is the conscience bias learning function used to increase the net input to neurons that have the lowest average output until each neuron responds approximately an equal percentage of the time.		
	learncon(B	,P,Z,N,A,T,E,gW,gA,D,LP,LS) takes several inputs,	
	В	S x 1 bias vector	
	Ρ	1 x Q ones vector	
	Z	S x Q weighted input vectors	
	Ν	S x Q net input vectors	
	А	S x Q output vectors	
	т	S x Q layer target vectors	
	E	S x Q layer error vectors	
	gW	S x R gradient with respect to performance	
	gA	$S \ge Q$ output gradient with respect to performance	
	D	S x S neuron distances	
	LP	Learning parameters, none, LP = []	
	LS	Learning state, initially should be = []	
	and returns		
	dB	S x 1 weight (or bias) change matrix	
	LS	New learning state	

Learning occurs according to learncon's learning parameter, shown here with its default value.

LP.lr - 0.001 Learning rate

	learncon(code) returns useful information for each code string:		
	'pnames'	Names of learning parameters	
	'pdefaults'	Default learning parameters	
	'needg'	Returns 1 if this function uses gW or gA	
		rk Toolbox 2.0 compatibility: The LP.1r described above equals as time constant used by trainc in Neural Network Toolbox 2.0.	
Examples	Here you define a random output A and bias vector W for a layer with three neurons. You also define the learning rate LR.		
	a = rand(3,1); b = rand(3,1); lp.lr = 0.5;		
		con only needs these values to calculate a bias change (see w), use them to do so.	
	dW = learn	con(b,[],[],[],a,[],[],[],[],lp,[])	
Network Use	To prepare the	bias of layer i of a custom network to learn with learncon,	
		ainFcn to 'trainr'. (net.trainParam automatically becomes fault parameters.)	
		aptFcn to 'trains'.(net.adaptParam automatically becomes fault parameters.)	
	net.layerW	outWeights{i}.learnFcn to 'learncon'. Set each eights{i,j}.learnFcn to 'learncon'. (Each weight learning property is automatically set to learncon's default parameters.)	
	To train the network (or enable it to adapt),		
	 Set net.tra Call train (ainParam (or net.adaptParam) properties as desired. (or adapt).	
Algorithm		ulates the bias change db for a given neuron by first updating <i>conscience</i> , i.e., the running average of its output:	
	c = (1-lr)	*c + lr*a	

learncon

The conscience is then used to compute a bias for the neuron that is greatest for smaller conscience values.

 $b = \exp(1 - \log(c)) - b$

(learncon recovers C from the bias values each time it is called.)

See Also learnk, learnos, adapt, train

Purpose	Gradient descent weight and bias learning function		
Syntax	[db,LS] =	learngd(W,P,Z,N,A,T,E,gW,gA,D,LP,LS) learngd(b,ones(1,Q),Z,N,A,T,E,gW,gA,D,LP,LS) arngd(code)	
Description	learngd is the gradient descent weight and bias learning function.		
	learngd(W,P,Z,N,A,T,E,gW,gA,D,LP,LS) takes several inputs,		
	W	S x R weight matrix (or S x 1 bias vector)	
	Р	R x Q input vectors (or ones(1,Q))	
	Z	$S \ge Q$ output gradient with respect to performance $\ge Q$ weighted input vectors	
	Ν	S x Q net input vectors	
	А	S x Q output vectors	
	Т	S x Q layer target vectors	
	Е	S x Q layer error vectors	
	gW	S x R gradient with respect to performance	
	gA	$S \ge Q$ output gradient with respect to performance	
	D	S x S neuron distances	
	LP	Learning parameters, none, LP = []	
	LS	Learning state, initially should be = []	
	and returns		
	dW	S x R weight (or bias) change matrix	
	LS	New learning state	
	Learning o	ccurs according to learngd's learning parameter, shown he	

Learning occurs according to ${\tt learngd}$'s learning parameter, shown here with its default value.

LP.lr - 0.01 Learning rate

learngd

	learngd(code) returns useful information for each code string:		
	'pnames'	Names of learning parameters	
	'pdefaults'	Default learning parameters	
	'needg'	Returns 1 if this function uses gW or gA	
Examples	Here you define a random gradient gW for a weight going to a layer with three neurons from an input with two elements. Also define a learning rate of 0.5.		
	gW = rand(3,2); lp.lr = 0.5;		
	Because learngd only needs these values to calculate a weight change (see algorithm below), use them to do so.		
	dW = learı	ngd([],[],[],[],[],[],gW,[],[],lp,[])	
Network Use	You can create a standard network that uses learngd with newff, newcf, or newelm. To prepare the weights and the bias of layer i of a custom network to adapt with learngd,		
	1 Set net.adaptFcn to 'trains'.net.adaptParam automatically becomes trains's default parameters.		
	2 Set each net.inputWeights{i,j}.learnFcn to 'learngd'. Set each net.layerWeights{i,j}.learnFcn to 'learngd'. Set net.biases{i}.learnFcn to 'learngd'. Each weight and bias learning parameter property is automatically set to learngd's default parameters.		
	To allow the network to adapt,		
	 Set net.adaptParam properties to desired values. Call adapt with the network. 		
	See newff or r	newcf for examples.	
Algorithm	input P and er	lates the weight change dW for a given neuron from the neuron's ror E, and the weight (or bias) learning rate LR, according to the ent dw = $lr*gW$.	
See Also	learngdm, new	ff, newcf, adapt, train	

Purpose	Gradient d	Gradient descent with momentum weight and bias learning function	
Syntax	[db,LS] =	[dW,LS] = learngdm(W,P,Z,N,A,T,E,gW,gA,D,LP,LS) [db,LS] = learngdm(b,ones(1,Q),Z,N,A,T,E,gW,gA,D,LP,LS) info = learngdm(code)	
Description	learngdm is the gradient descent with momentum weight and bias learning function.		
	learngdm()	N,P,Z,N,A,T,E,gW,gA,D,LP,LS) takes several inputs,	
	W	$S \ge R$ weight matrix (or $S \ge 1$ bias vector)	
	Р	$R \ge Q$ input vectors (or ones(1,Q))	
	Z	S x Q weighted input vectors	
	Ν	S x Q net input vectors	
	А	S x Q output vectors	
	Т	S x Q layer target vectors	
	E	S x Q layer error vectors	
	gW	S x R gradient with respect to performance	
	gA	S x Q output gradient with respect to performance	
	D	S x S neuron distances	
	LP	Learning parameters, none, LP = []	
	LS	Learning state, initially should be = []	
	and return	s	
	dW	S x R weight (or bias) change matrix	

LS New learning state

learngdm

Learning occurs according to learngdm's learning parameters, shown here with their default values.

	LP.lr - 0.01	Learning rate			
	LP.mc - 0.9	Momentum constant			
	learngdm(cod	learngdm(code) returns useful information for each code string:			
	'pnames'	Names of learning parameters			
	'pdefaults'	Default learning parameters			
	'needg'	Returns 1 if this function uses gW or gA			
Examples	Here you define a random gradient G for a weight going to a layer with three neurons from an input with two elements. Also define a learning rate of 0.5 and momentum constant of 0.8:				
	gW = rand(3,2); lp.lr = 0.5; lp.mc = 0.8;				
	Because learngdm only needs these values to calculate a weight change (see algorithm below), use them to do so. Use the default initial learning state.				
	ls = []; [dW,ls] =	learngdm([],[],[],[],[],[],gW,[],[],lp,ls)			
	learngdm retu	rns the weight change and a new learning state.			
Network Use	You can creat newelm.	e a standard network that uses learngdm with newff, newcf, or			
	To prepare the weights and the bias of layer i of a custom network to adapt with learngdm,				
		aptFcn to 'trains'. net.adaptParam automatically becomes fault parameters.			
		t.inputWeights{i,j}.learnFcn to 'learngdm'.Set each Veights{i,j}.learnFcn to 'learngdm'.Set			

	<pre>net.biases{i}.learnFcn to 'learngdm'. Each weight and bias learning parameter property is automatically set to learngdm's default parameters.</pre>
	To allow the network to adapt,
	1 Set net.adaptParam properties to desired values.
	2 Call adapt with the network.
	See newff or newcf for examples.
Algorithm	learngdm calculates the weight change dW for a given neuron from the neuron's input P and error E, the weight (or bias) W, learning rate LR, and momentum constant MC, according to gradient descent with momentum:
	dW = mc*dWprev + (1-mc)*lr*gW
	The previous weight change $dWprev$ is stored and read from the learning state LS.
See Also	learngd, newff, newcf, adapt, train

learnh

Purpose	Hebb weigl	nt learning rule
Syntax	[dW,LS] = info = lea	learnh(W,P,Z,N,A,T,E,gW,gA,D,LP,LS) arnh(code)
Description	learnh is t	he Hebb weight learning function.
	learnh(W,F	P,Z,N,A,T,E,gW,gA,D,LP,LS) takes several inputs,
	W	$S \ge R$ weight matrix (or $S \ge 1$ bias vector)
	Р	$R \ge Q$ input vectors (or ones(1,Q))
	Z	S x Q weighted input vectors
	Ν	S x Q net input vectors
	А	S x Q output vectors
	Т	S x Q layer target vectors
	E	S x Q layer error vectors
	gW	$S \ge R$ gradient with respect to performance
	gA	$S \ge Q$ output gradient with respect to performance
	D	S x S neuron distances
	LP	Learning parameters, none, LP = []
	LS	Learning state, initially should be = []
	and return	S
	dW	S x R weight (or bias) change matrix
	LS	New learning state

Learning occurs according to ${\tt learnh}$'s learning parameter, shown here with its default value.

LP.1r - 0.01 Learning rate

	learnh(code) returns useful information for each code string:		
	'pnames' Names of learning parameters		
	'pdefaults' Default learning parameters		
	'needg' Returns 1 if this function uses gW or gA		
Examples	Here you define a random input P and output A for a layer with a two-element input and three neurons. Also define the learning rate LR.		
	<pre>p = rand(2,1); a = rand(3,1); lp.lr = 0.5;</pre>		
	Because learnh only needs these values to calculate a weight change (see algorithm below), use them to do so.		
	dW = learnh([],p,[],[],a,[],[],[],[],[],[],lp,[])		
Network Use	To prepare the weights and the bias of layer i of a custom network to learn w learnh,		
	Set net.trainFcn to 'trainr'. (net.trainParam automatically becomes trainr's default parameters.)		
	2 Set net.adaptFcn to 'trains'. (net.adaptParam automatically becomes trains's default parameters.)		
	3 Set each net.inputWeights{i,j}.learnFcn to 'learnh'. Set each net.layerWeights{i,j}.learnFcn to 'learnh'. (Each weight learning parameter property is automatically set to learnh's default parameters.)		
	To train the network (or enable it to adapt),		
	 Set net.trainParam (or net.adaptParam) properties to desired values. Call train (adapt). 		
Algorithm	learnh calculates the weight change dW for a given neuron from the neuron's input P, output A, and learning rate LR according to the Hebb learning rule:		
	dw = lr*a*p'		
References	Hebb, D.O., The Organization of Behavior, New York: Wiley, 1949.		

learnh

See Also learnhd, adapt, train

learnhd

Purpose	Hebb with	Hebb with decay weight learning rule		
Syntax		learnhd(W,P,Z,N,A,T,E,gW,gA,D,LP,LS) arnhd(code)		
Description	learnhd is	the Hebb weight learning function.		
	learnhd(W	,P,Z,N,A,T,E,gW,gA,D,LP,LS) takes several inputs,		
	W	S x R weight matrix (or S x 1 bias vector)		
	Р	$R \ge Q$ input vectors (or ones(1,Q))		
	Z	S x Q weighted input vectors		
	N S x Q net input vectors			
	А	S x Q output vectors		
	Т	S x Q layer target vectors		
	E	S x Q layer error vectors		
	gW	S x R gradient with respect to performance		
	gAS x Q output gradient with respect to performanceDS x S neuron distancesLPLearning parameters, none, LP = []			
	LS	Learning state, initially should be = []		
	and returns			
	dW	S x R weight (or bias) change matrix		
	LS	New learning state		
	Learning occurs according to learnhd's learning parameters, shown h default values.			
	LP.dr - O	.01 Decay rate		

learnhd

	learnhd(code) returns useful information for each code string:		
	'pnames'	Names of learning parameters	
	'pdefaults'	Default learning parameters	
	'needg'	Returns 1 if this function uses gW or gA	
Examples	•	s,1);	
	lp.dr = 0. lp.lr = 0.	05;	
		nd only needs these values to calculate a weight change (see w), use them to do so.	
	dW = learn	hd(w,p,[],[],a,[],[],[],[],1p,[])	
Network Use	To prepare the weights and the bias of layer i of a custom network to learn v learnhd,		
		ainFcn to 'trainr'. (net.trainParam automatically becomes fault parameters.)	
	2 Set net.ada	aptFcn to 'trains'. (net.adaptParam automatically becomes fault parameters.)	
	net.layerW	t.inputWeights{i,j}.learnFcn to 'learnhd'. Set each Weights{i,j}.learnFcn to 'learnhd'. (Each weight learning property is automatically set to learnhd's default parameters.)	
	To train the network (or enable it to adapt),		
	 Set net.tra Call train 	ainParam (or net.adaptParam) properties to desired values. (adapt).	
Algorithm		ates the weight change dW for a given neuron from the neuron's t A, decay rate DR, and learning rate LR according to the Hebb rning rule:	

learnhd

dw = lr*a*p' - dr*w

See Also learnh, adapt, train

learnis

Purpose	Instar weight learning function	
Syntax	[dW,LS] = learnis(W,P,Z,N,A,T,E,gW,gA,D,LP,LS) info = learnis(code)	
Description	learnis is the instar weight learning function. learnis(W,P,Z,N,A,T,E,gW,gA,D,LP,LS) takes several inputs,	
	W	$S \ge R$ weight matrix (or $S \ge 1$ bias vector)
	Р	$R \ge Q$ input vectors (or ones(1,Q))
	Z	S x Q weighted input vectors
	Ν	S x Q net input vectors
	А	S x Q output vectors
	Т	S x Q layer target vectors
	Е	S x Q layer error vectors
	gW	$S \ge R$ gradient with respect to performance
	gA	$S \ge Q$ output gradient with respect to performance
	D	S x S neuron distances
	LP	Learning parameters, none, LP = []
	LS	Learning state, initially should be = []
	and returns	
	dW	S x R weight (or bias) change matrix
	LS	New learning state

Learning occurs according to learnis's learning parameter, shown here with its default value.

LP.1r - 0.01 Learning rate

	learnis(code) returns useful information for each code string:		
	'pnames'	Names of learning parameters	
	'pdefaults'	Default learning parameters	
	'needg'	Returns 1 if this function uses gW or gA	
Examples	•	ne a random input P, output A, and weight matrix W for a layer ment input and three neurons. Also define the learning rate LR.	
	p = rand(2 a = rand(3 w = rand(3 lp.lr = 0	3,1); 3,2);	
		his only needs these values to calculate a weight change (see ow), use them to do so.	
	dW = learn	nis(w,p,[],[],a,[],[],[],[],[],lp,[])	
Network Use	To prepare the weights and the bias of layer i of a custom network so that i can learn with learnis,		
		ainFcn to 'trainr'. (net.trainParam automatically becomes fault parameters.)	
		aptFcn to 'trains'. (net.adaptParam automatically becomes fault parameters.)	
	net.layerW	t.inputWeights{i,j}.learnFcn to 'learnis'. Set each Weights{i,j}.learnFcn to 'learnis'. (Each weight learning property is automatically set to learnis's default parameters.)	
	To train the n	etwork (or enable it to adapt),	
	 Set net.tr Call train 	ainParam (net.adaptParam) properties to desired values. (adapt).	
Algorithm		lates the weight change dW for a given neuron from the neuron's t A, and learning rate LR according to the instar learning rule: * (p'-w)	

learnis

References	Grossberg, S., <i>Studies of the Mind and Brain</i> , Drodrecht, Holland: Reidel Press, 1982.
See Also	learnk, learnos, adapt, train

learnk

Purpose	Kohonen weight learning function	
Syntax	[dW,LS] = info = lea	learnk(W,P,Z,N,A,T,E,gW,gA,D,LP,LS) arnk(code)
Description	learnk is the Kohonen weight learning function.	
	learnk(W,F	P,Z,N,A,T,E,gW,gA,D,LP,LS) takes several inputs,
	W	$S \ge R$ weight matrix (or $S \ge 1$ bias vector)
	Р	$R \ge Q$ input vectors (or ones(1,Q))
	Z	S x Q weighted input vectors
	Ν	S x Q net input vectors
	А	S x Q output vectors
	Т	S x Q layer target vectors
	E S x Q layer error vectors	
	gW	$S \ge R$ gradient with respect to performance
	gA	$S \ge Q$ output gradient with respect to performance
	D	S x S neuron distances
	LP	Learning parameters, none, LP = []
	LS	Learning state, initially should be = []
	and returns	
	dW	S x R weight (or bias) change matrix
	LS	New learning state

Learning occurs according to learnk's learning parameter, shown here with its default value.

LP.lr - 0.01 Learning rate

learnk

	learnk(code)	learnk(code) returns useful information for each code string:		
	'pnames'	Names of learning parameters		
	'pdefaults'	Default learning parameters		
	'needg'	Returns 1 if this function uses gW or gA		
Examples		ne a random input P, output A, and weight matrix W for a layer ement input and three neurons. Also define the learning rate LR.		
	p = rand(; a = rand(; w = rand(; lp.lr = 0	3,1); 3,2);		
		nk only needs these values to calculate a weight change (see ow), use them to do so.		
	dW = lear	nk(w,p,[],[],a,[],[],[],[],1p,[])		
Network Use	 To prepare the weights of layer i of a custom network to learn with learnk, Set net.trainFcn to 'trainr'. (net.trainParam automatically becomes trainr's default parameters.) Set net.adaptFcn to 'trains'. (net.adaptParam automatically becomes trains's default parameters.) 			
	net.layer\	et.inputWeights{i,j}.learnFcn to 'learnk'. Set each Weights{i,j}.learnFcn to 'learnk'. (Each weight learning property is automatically set to learnk's default parameters.)		
	To train the n	etwork (or enable it to adapt),		
	 Set net.tr Call train 	ainParam (or net.adaptParam) properties as desired. (or adapt).		
Algorithm		ates the weight change dW for a given neuron from the neuron's t A, and learning rate LR according to the Kohonen learning rule:		
	dw = lr*(p	'-w), if a ~= 0; = 0, otherwise		

References	Kohonen, T., Self-Organizing and Associative Memory, New York:
	Springer-Verlag, 1984.

See Also learnis, learnos, adapt, train

learnlv1

Purpose	LVQ1 weight learning function	
Syntax	[dW,LS] = learnlv1(W,P,Z,N,A,T,E,gW,gA,D,LP,LS) info = learnlv1(code)	
Description	learnlv1 is the LVQ1 weight learning function. learnlv1(W,P,Z,N,A,T,E,gW,gA,D,LP,LS) takes several inputs,	
	W	$S \ge R$ weight matrix (or $S \ge 1$ bias vector)
	Р	$R \ge Q$ input vectors (or ones(1,Q))
	Z	S x Q weighted input vectors
	Ν	S x Q net input vectors
	А	S x Q output vectors
	Т	S x Q layer target vectors
	E	S x Q layer error vectors
	gW	$S \ge R$ gradient with respect to performance
	gA	$\mathbf{S} \ge \mathbf{Q}$ output gradient with respect to performance
	D	S x S neuron distances
	LP	Learning parameters, none, LP = []
	LS	Learning state, initially should be = []
	and returns	
	dW	S x R weight (or bias) change matrix
	LS	New learning state

Learning occurs according to learn1v1's learning parameter, shown here with its default value.

LP.lr - 0.01 Learning rate

	learnlv1(code) returns useful information for each code string:			
	'pnames'	Names of learning parameters		
	'pdefaults'	Default learning parameters		
	'needg'	Returns 1 if this function uses gW or gA		
Examples	Here you define a random input P, output A, weight matrix W, and output gradient gA for a layer with a two-element input and three neurons. Also defin the learning rate LR.			
	p = rand(2 w = rand(3 a = compet gA = [-1;1 lp.lr = 0.	<pre>3,2); (negdist(w,p)); ; 1];</pre>		
		lv1 only needs these values to calculate a weight change (see w), use them to do so.		
	dW = learnlv1(w,p,[],[],a,[],[],gA,[],lp,[])			
Network Use	You can create a standard network that uses learnlv1 with newlvq. To prepare the weights of layer i of a custom network to learn with learnlv1,			
		ainFcn to 'trainr'. (net.trainParam automatically becomes fault parameters.)		
		aptFcn to 'trains'. (net.adaptParam automatically becomes fault parameters.)		
	net.layerW	t.inputWeights{i,j}.learnFcn to 'learnlv1'. Set each /eights{i,j}.learnFcn to 'learnlv1'. (Each weight learning property is automatically set to learnlv1's default parameters.)		
	To train the ne	etwork (or enable it to adapt),		
	 Set net.tra Call train 	ainParam (or net.adaptParam) properties as desired. (or adapt).		

Algorithm	<pre>learnlv1 calculates the weight change dW for a given neuron from the neuron's input P, output A, output gradient gA, and learning rate LR, according to the LVQ1 rule, given i, the index of the neuron whose output a(i) is 1:</pre>			
	dw(i,:) = +lr*(p-w(i,:)) if gA(i) = 0;= -lr*(p-w(i,:)) if gA(i) = -1			

See Also learnlv2, adapt, train

learnlv2

Purpose	LVQ2.1 weight learning function			
Syntax		[dW,LS] = learnlv2(W,P,Z,N,A,T,E,gW,gA,D,LP,LS) info = learnlv2(code)		
Description	learnlv2 i	s the LVQ2 weight learning function.		
	learnlv2(W,P,Z,N,A,T,E,gW,gA,D,LP,LS) takes several inputs,		
	W	S x R weight matrix (or S x 1 bias vector)		
	Р	R x Q input vectors (or ones(1,Q))		
	Z	S x Q weighted input vectors		
	NS x Q net input vectorsAS x Q output vectors			
	T S x Q layer target vectors			
	E	S x Q layer error vectors		
	gW	$S \ge R$ weight gradient with respect to performance		
	gA	$S \ge Q$ output gradient with respect to performance		
	D	S x S neuron distances		
	LP Learning parameters, none, LP = []			
	LS	Learning state, initially should be = []		
	and returns			
	dW	S x R weight (or bias) change matrix		
	LS	New learning state		
	Learning occurs according to learn1v2's learning parameter, shown here with its default value.			
	LP.lr - O	.01 Learning rate		

LP.window - 0.25 Window size (0 to 1, typically 0.2 to 0.3)

learnlv2

learnlv2(code) returns useful information for each code string: 'pnames' Names of learning parameters 'pdefaults' Default learning parameters 'needg' Returns 1 if this function uses gW or gA **Examples** Here you define a sample input P, output A, weight matrix W, and output gradient gA for a layer with a two-element input and three neurons. Also define the learning rate LR. p = rand(2,1);w = rand(3,2);n = negdist(w,p); a = compet(n);gA = [-1;1;1];lp.lr = 0.5;Because learn1v2 only needs these values to calculate a weight change (see algorithm below), use them to do so. dW = learnlv2(w,p,[],n,a,[],[],[],gA,[],lp,[]) Network Use You can create a standard network that uses learnly2 with newlyg. To prepare the weights of layer i of a custom network to learn with learnlv2, 1 Set net.trainFcn to 'trainr'. (net.trainParam automatically becomes trainr's default parameters.) **2** Set net.adaptFcn to 'trains'. (net.adaptParam automatically becomes trains's default parameters.) **3** Set each net.inputWeights{i,j}.learnFcn to 'learnlv2'. Set each net.layerWeights{i,j}.learnFcn to 'learnlv2'. (Each weight learning parameter property is automatically set to learn1v2's default parameters.) To train the network (or enable it to adapt), 1 Set net.trainParam (or net.adaptParam) properties as desired. **2** Call train (or adapt).

Algorithm 1earn1v2 implements Learning Vector Quantization 2.1, which works as follows:

For each presentation, if the winning neuron i should not have won, and the runnerup j should have, and the distance di between the winning neuron and the input p is roughly equal to the distance dj from the runnerup neuron to the input p according to the given window,

min(di/dj, dj/di) > (1-window)/(1+window)

then move the winning neuron i weights away from the input vector, and move the runnerup neuron j weights toward the input according to

dw(i,:) = - lp.lr*(p'-w(i,:))
dw(j,:) = + lp.lr*(p'-w(j,:))

See Also learnlv1, adapt, train

learnos

Purpose	Outstar weight learning function	
Syntax	[dW,LS] = learnos(W,P,Z,N,A,T,E,gW,gA,D,LP,LS) info = learnos(code)	
Description	learnos is the outstar weight learning function. learnos(W,P,Z,N,A,T,E,gW,gA,D,LP,LS) takes several inputs,	
	W	$S \ge R$ weight matrix (or $S \ge 1$ bias vector)
	Р	R x Q input vectors (or ones(1,Q))
	Z	S x Q weighted input vectors
	Ν	S x Q net input vectors
	А	S x Q output vectors
	Т	S x Q layer target vectors
	E	S x Q layer error vectors
	gW	$S \ge R$ weight gradient with respect to performance
	gA	$S \ge Q$ output gradient with respect to performance
	D	S x S neuron distances
	LP	Learning parameters, none, LP = []
	LS	Learning state, initially should be = []
	and returns	
	dW	S x R weight (or bias) change matrix
	LS	New learning state

Learning occurs according to learnos's learning parameter, shown here with its default value.

LP.1r - 0.01 Learning rate

	learnos(code) returns useful information for each code string:		
	'pnames' N	Names of learning parameters	
	'pdefaults' [Default learning parameters	
	'needg' R	Returns 1 if this function uses gW or gA	
Examples	-	a random input P, output A, and weight matrix W for a layer ent input and three neurons. Also define the learning rate LR.	
	<pre>p = rand(2,1); a = rand(3,1); w = rand(3,2); lp.lr = 0.5;</pre>		
		s only needs these values to calculate a weight change (see), use them to do so.	
	dW = learnos	s(w,p,[],[],a,[],[],[],[],1p,[])	
Network Use	To prepare the weights and the bias of layer i of a custom network to learn will learnos,		
		nFcn to 'trainr'.(net.trainParam automatically becomes ult parameters.)	
		tFcn to 'trains'. (net.adaptParam automatically becomes ult parameters.)	
	net.layerWei	inputWeights{i,j}.learnFcn to 'learnos'. Set each ghts{i,j}.learnFcn to 'learnos'. (Each weight learning operty is automatically set to learnos's default parameters.)	
	To train the netw	vork (or enable it to adapt),	
	 Set net.train Call train (ac 	nParam (or net.adaptParam) properties to desired values. dapt).	
Algorithm		es the weight change dW for a given neuron from the neuron's A, and learning rate LR according to the outstar learning rule: V)*P'	

learnos

References	Grossberg, S., <i>Studies of the Mind and Brain</i> , Drodrecht, Holland: Reidel Press, 1982.
See Also	learnis, learnk, adapt, train

Purpose	Perceptron weight and bias learning function		
Syntax	[dW,LS] = learnp(W,P,Z,N,A,T,E,gW,gA,D,LP,LS) [db,LS] = learnp(b,ones(1,Q),Z,N,A,T,E,gW,gA,D,LP,LS) info = learnp(code)		
Description	learnp is the perceptron weight/bias learning function.		
	learnp(W,	P,Z,N,A,T,E,gW,gA,D,LP,LS) takes several inputs,	
	W	$S \ x \ R$ weight matrix (or b, and $S \ x \ 1 \ bias \ vector)$	
	Р	R x Q input vectors (or ones(1,Q))	
	Z	S x Q weighted input vectors	
	Ν	S x Q net input vectors	
	А	S x Q output vectors	
	Т	S x Q layer target vectors	
	Е	S x Q layer error vectors	
	gW	$S \ge R$ weight gradient with respect to performance	
	gA	$S \ge Q$ output gradient with respect to performance	
	D	S x S neuron distances	
	LP	Learning parameters, none, LP = []	
	LS	Learning state, initially should be = []	
	and return	s	
	dW	S x R weight (or bias) change matrix	
	LS	New learning state	
	learnp(co	de) returns useful information for each code string:	

rear np(code) retarns ascrar miormation for each code st

'pnames' Names of learning parameters

learnp

	'pdefaults'	Default learning parameters
	'needg'	Returns 1 if this function uses gW or gA
Examples	Here you defir input and thre	ne a random input P and error E for a layer with a two-element ee neurons.
	p = rand(2 e = rand(3	
		np only needs these values to calculate a weight change (see ow), use them to do so.
	dW = learr	np([],p,[],[],[],e,[],[],[],[])
Network Use	You can create	e a standard network that uses learnp with newp.
	To prepare the learnp,	weights and the bias of layer i of a custom network to learn with
		ainFcn to 'trainb'. (net.trainParam automatically becomes fault parameters.)
		aptFcn to 'trains'. (net.adaptParam automatically becomes fault parameters.)
	net.layerW net.biases parameter	t.inputWeights{i,j}.learnFcn to 'learnp'. Set each /eights{i,j}.learnFcn to 'learnp'. Set s{i}.learnFcn to 'learnp'. (Each weight and bias learning property automatically becomes the empty matrix, because no learning parameters.)
	To train the n	etwork (or enable it to adapt),
	 Set net.tra Call train 	ainParam (or net.adaptParam) properties to desired values. (adapt).
	See newp for a	daption and training examples.
Algorithm	-	ates the weight change dW for a given neuron from the neuron's ror E according to the perceptron learning rule:
	dw = 0, if	e = 0

= p', if e = 1 = -p', if e = -1 This can be summarized as dw = e*p' References Rosenblatt, F., Principles of Neurodynamics, Washington, D.C.: Spartan Press, 1961.

learnpn

Purpose	Normalized perceptron weight and bias learning function			
Syntax	[dW,LS] = learnpn(W,P,Z,N,A,T,E,gW,gA,D,LP,LS) info = learnpn(code)			
Description	learnpn is a weight and bias learning function. It can result in faster learning than learnp when input vectors have widely varying magnitudes.			
	learnpn(W,	learnpn(W,P,Z,N,A,T,E,gW,gA,D,LP,LS) takes several inputs,		
	W	S x R weight matrix (or S x 1 bias vector)		
	Р	R x Q input vectors (or ones(1,Q))		
	Z	S x Q weighted input vectors		
	Ν	S x Q net input vectors		
	Α	S x Q output vectors		
	Т	S x Q layer target vectors		
	Е	S x Q layer error vectors		
	gW	S x R weight gradient with respect to performance		
	gA	$S \ge Q$ output gradient with respect to performance		
	D	S x S neuron distances		
	LP	Learning parameters, none, LP = []		
	LS	Learning state, initially should be = []		
	and returns dW S x R weight (or bias) change matrix			
	LS	New learning state		
	learnpn(code) returns useful information for each code string:			
	'pnames'	Names of learning parameters		
	'pdefaults	Default learning parameters		
	'needg'	Returns 1 if this function uses gW or gA		

Examples	Here you define a random input P and error E for a layer with a two-element input and three neurons.
	<pre>p = rand(2,1); e = rand(3,1);</pre>
	Because learnpn only needs these values to calculate a weight change (see algorithm below), use them to do so.
	dW = learnpn([],p,[],[],[],e,[],[],[],[],[])
Network Use	You can create a standard network that uses learnpn with newp.
	To prepare the weights and the bias of layer i of a custom network to learn with learnpn,
	Set net.trainFcn to 'trainb'. (net.trainParam automatically becomes trainb's default parameters.)
	2 Set net.adaptFcn to 'trains'. (net.adaptParam automatically becomes trains's default parameters.)
	3 Set each net.inputWeights{i,j}.learnFcn to 'learnpn'. Set each net.layerWeights{i,j}.learnFcn to 'learnpn'. Set net.biases{i}.learnFcn to 'learnpn'. (Each weight and bias learning parameter property automatically becomes the empty matrix, because learnpn has no learning parameters.)
	To train the network (or enable it to adapt),
	 Set net.trainParam (or net.adaptParam) properties to desired values. Call train (adapt).
	See newp for adaption and training examples.
Algorithm	learnpn calculates the weight change dW for a given neuron from the neuron's input P and error E according to the normalized perceptron learning rule:
	<pre>pn = p / sqrt(1 + p(1)² + p(2)²) + + p(R)²) dw = 0, if e = 0 = pn', if e = 1 = -pn', if e = -1</pre>
	The expression for dw can be summarized as

The expression for dW can be summarized as

learnpn

	dw = e*pn'
Limitations	Perceptrons do have one real limitation. The set of input vectors must be linearly separable if a solution is to be found. That is, if the input vectors with targets of 1 cannot be separated by a line or hyperplane from the input vectors associated with values of 0, the perceptron will never be able to classify them correctly.
See Also	learnp, newp, adapt, train

Purpose	Self-organizing map weight learning function			
Syntax		[dW,LS] = learnsom(W,P,Z,N,A,T,E,gW,gA,D,LP,LS) info = learnsom(code)		
Description	learnsom i	learnsom is the self-organizing map weight learning function.		
	learnsom(W,P,Z,N,A,T,E,gW,gA,D,LP,LS) takes several inputs,		
	W	$S \ge R$ weight matrix (or $S \ge 1$ bias vector)		
	Р	R x Q input vectors (or ones(1,Q))		
	Z	S x Q weighted input vectors		
	Ν	N S x Q net input vectors		
	А	A S x Q output vectors		
	Т	S x Q layer target vectors		
	E	S x Q layer error vectors		
	gW	$S \ge R$ weight gradient with respect to performance		
	gA	$S \ge Q$ output gradient with respect to performance		
	D S x S neuron distances			
	LP	Learning parameters, none, LP = []		
	LS Learning state, initially should be = [] and returns dW S x R weight (or bias) change matrix LS New learning state			
	Learning o their defau	occurs according to learnsom's learning parameters, shown here with ult values.		

LP.order_lr	0.9	Ordering phase learning rate
LP.order_steps	1000	Ordering phase steps

learnsom

	LP.tune_lr	0.02	Tuning phase learning rate			
	LP.tune_nd	1	Tuning phase neighborhood distance			
	learnsom(cod	learnsom(code) returns useful information for each code string:				
	'pnames'	Names of	learning parameters			
	'pdefaults'	Default le	arning parameters			
	'needg'	Returns 1	if this function uses gW or gA			
Examples	with a two-ele distances for	ement input the neurons	n input P, output A, and weight matrix W for a layer and six neurons. You also calculate positions and , which are arranged in a 2-by-3 hexagonal pattern. learning parameters.			
	<pre>p = rand(a = rand(w = rand(pos = hex d = linkd lp.order_ lp.order_ lp.tune_l lp.tune_n</pre>	6,1); 6,2); top(2,3); ist(pos); lr = 0.9; steps = 100 r = 0.02;	00;			
	Because learnsom only needs these values to calculate a weight change (see algorithm below), use them to do so.					
	ls = []; [dW,ls] =	learnsom()	w,p,[],[],a,[],[],[],d,lp,ls)			
Network Use	You can creat	e a standaro	l network that uses learnsom with newsom.			
		ainFcn to 't efault param	trainr'. (net.trainParam automatically becomes neters.)			
		aptFcn to '† efault param	trains'. (net.adaptParam automatically becomes neters.)			
	3 Set each ne	et.inputWei	<pre>ahts{i.i}.learnEcn to 'learnsom' Set each</pre>			

net.biases{i}.learnFcn to 'learnsom'.(Each weight learning parameter
property is automatically set to learnsom's default parameters.)

To train the network (or enable it to adapt),

- 1 Set net.trainParam (or net.adaptParam) properties to desired values.
- **2** Call train (adapt).

Algorithm learnsom calculates the weight change dW for a given neuron from the neuron's input P, activation A2, and learning rate LR:

dw = lr*a2*(p'-w)

where the activation A2 is found from the layer output A, neuron distances D, and the current neighborhood size ND:

```
a2(i,q) = 1, if a(i,q) = 1
= 0.5, if a(j,q) = 1 and D(i,j) <= nd
= 0, otherwise
```

The learning rate LR and neighborhood size NS are altered through two phases: an ordering phase and a tuning phase.

The ordering phases lasts as many steps as LP.order_steps. During this phase LR is adjusted from LP.order_lr down to LP.tune_lr, and ND is adjusted from the maximum neuron distance down to 1. It is during this phase that neuron weights are expected to order themselves in the input space consistent with the associated neuron positions.

During the tuning phase LR decreases slowly from LP.tune_lr, and ND is always set to LP.tune_nd. During this phase the weights are expected to spread out relatively evenly over the input space while retaining their topological order, determined during the ordering phase.

See Also adapt, train

learnwh

Purpose	Widrow-Hoff weight/bias learning function		
Syntax	[dW,LS] = learnwh(W,P,Z,N,A,T,E,gW,gA,D,LP,LS) [db,LS] = learnwh(b,ones(1,Q),Z,N,A,T,E,gW,gA,D,LP,LS) info = learnwh(code)		
Description	learnwh is the Widrow-Hoff weight/bias learning function, and is also known as the delta or least mean squared (LMS) rule.		
	learnwh(W	,P,Z,N,A,T,E,gW,gA,D,LP,LS) takes several inputs,	
	W	$S \ge R$ weight matrix (or b, and $S \ge 1$ bias vector)	
	Р	R x Q input vectors (or ones(1,Q))	
	Z	S x Q weighted input vectors	
	Ν	S x Q net input vectors	
	А	S x Q output vectors	
	Т	S x Q layer target vectors	
	E	S x Q layer error vectors	
	gW	$S \ge R$ weight gradient with respect to performance	
	gA	$S \ge Q$ output gradient with respect to performance	
	D	S x S neuron distances	
	LP	Learning parameters, none, LP = []	
	LS	Learning state, initially should be = []	
	and returns		
	dW	S x R weight (or bias) change matrix	
	LS	New learning state	
	I coming conversion to loop which conversion conversion shows with		

Learning occurs according to ${\tt learnwh}$'s learning parameter, shown here with its default value.

LP.lr 0.01 Learning rate

	learnwh(code) returns useful information for each code string:
	'pnames' Names of learning parameters
	'pdefaults' Default learning parameters
	'needg' Returns 1 if this function uses gW or gA
Examples	Here you define a random input P and error E for a layer with a two-element input and three neurons. You also define the learning rate LR learning parameter.
	<pre>p = rand(2,1); e = rand(3,1); lp.lr = 0.5;</pre>
	Because learnwh only needs these values to calculate a weight change (see algorithm below), use them to do so.
	dW = learnwh([],p,[],[],[],e,[],[],lp,[])
Network Use	You can create a standard network that uses learnwh with newlin.
	To prepare the weights and the bias of layer i of a custom network to learn with learnwh,
	Set net.trainFcn to 'trainb'.net.trainParam automatically becomes trainb's default parameters.
	2 Set net.adaptFcn to 'trains'.net.adaptParam automatically becomes trains's default parameters.
	3 Set each net.inputWeights{i,j}.learnFcn to 'learnwh'. Set each net.layerWeights{i,j}.learnFcn to 'learnwh'. Set net.biases{i}.learnFcn to 'learnwh'. Each weight and bias learning parameter property is automatically set to learnwh's default parameters.
	To train the network (or enable it to adapt),
	1 Set net.trainParam (net.adaptParam) properties to desired values.
	2 Call train (adapt).
	See newlin for adaption and training examples.

learnwh

Algorithm	learnwh calculates the weight change dW for a given neuron from the neuron's input P and error E, and the weight (or bias) learning rate LR, according to the Widrow-Hoff learning rule:
	dw = lr*e*pn'
References	Widrow, B., and M.E. Hoff, "Adaptive switching circuits," 1960 IRE WESCON Convention Record, New York IRE, pp. 96–104, 1960.
	Widrow, B., and S.D. Sterns, <i>Adaptive Signal Processing</i> , New York: Prentice-Hall, 1985.
See Also	newlin, adapt, train

linkdist

Purpose	Link distance function		
Syntax	<pre>d = linkdist(pos)</pre>		
Description	linkdist is a layer distance function used to find the distances between the layer's neurons given their positions.		
	linkdist(pos) takes one argument,		
	pos N x S matrix of neuron positions		
	and returns the S x S matrix of distances.		
Examples	Here you define a random matrix of positions for 10 neurons arranged in three-dimensional space and find their distances.		
	<pre>pos = rand(3,10); D = linkdist(pos)</pre>		
Network Use	You can create a standard network that uses linkdist as a distance function by calling newsom.		
	To change a network so that a layer's topology uses linkdist, set net.layers{i}.distanceFcn to 'linkdist'.		
	In either case, call sim to simulate the network with dist. See newsom for training and adaption examples.		
Algorithm	The link distance D between two position vectors $\ensuremath{\texttt{Pi}}$ and $\ensuremath{\texttt{Pj}}$ from a set of S vectors is		
	<pre>Dij = 0, if i == j = 1, if (sum((Pi-Pj).^2)).^0.5 is <= 1 = 2, if k exists, Dik = Dkj = 1 = 3, if k1, k2 exist, Dik1 = Dk1k2 = Dk2j = 1 = N, if k1kN exist, Dik1 = Dk1k2 == DkNj = 1 = S, if none of the above conditions apply</pre>		
See Also	sim, dist, mandist		

logsig

Purpose	Log-sigmoid transfer function		
Graph and Symbol	a a a a a a a a $a = logsig(n)$ Log-Sigmoid Transfer Function		
Syntax	A = logsig(N,FP) dA_dN = logsig('dn',N,A,FP) info = logsig(code)		
Description	logsig is a transfer function. Transfer functions calculate a layer's output from its net input.		
	logsig(N,FP) takes N and optional function parameters,		
	N S x Q matrix of net input (column) vectors		
	FP Struct of function parameters (ignored)		
	and returns A, the S x Q matrix of N's elements squashed into [0, 1].		
	logsig('dn',N,A,FP) returns the S x Q derivative of A with respect to N. If A or FP is not supplied or is set to [], FP reverts to the default parameters, and A is calculated from N.		
	logsig('name') returns the name of this function.		
	logsig('output',FP) returns the [min max] output range.		
	logsig('active',FP) returns the [min max] active input range.		
	<code>logsig('fullderiv')</code> returns 1 or 0, depending on whether dA_dN is S x S x Q or S x Q.		
	logsig('fpnames') returns the names of the function parameters.		
	logsig('fpdefaults') returns the default function parameters.		

Examples	Here is the code to create a plot of the logsig transfer function.			
	n = -5:0.1:5; a = logsig(n); plot(n,a)			
	Assign this transfer function to layer i of a network.			
	<pre>net.layers{i}.transferFcn = 'logsig';</pre>			
Algorithm	logsig(n) = 1 / (1 + exp(-n))			
See Also	sim, tansig			

mae

Purpose	Mean absolute error performance function		
Syntax	<pre>perf = mae(E,Y,X,FP) dPerf_dy = mae('dy',E,Y,X,perf,FP) dPerf_dx = mae('dx',E,Y,X,perf,FP) info = mae(code)</pre>		
Description	mae is a network performance function. It measures network performance as the mean of absolute errors.		
	mae(E,Y,X	,FP) takes E and optional function parameters,	
	E	Matrix or cell array of error vectors	
	Y	Matrix or cell array of output vectors (ignored)	
	Х	Vector of all weight and bias values (ignored)	
	FP	Function parameters (ignored)	
	and return	s the mean absolute error.	
	mae('dy',E,Y,X,[perf,FP) returns the derivative of perf with respect to Y. mae('dx',E,Y,X,perf,FP) returns the derivative of perf with respect to X.		
	mae('name') returns the name of this function.		
	mae('pnames') returns the names of the training parameters.		
	mae('pdef	aults') returns the default function parameters.	
Examples	Here a perceptron is created with a one-element input ranging from -10 to 10 and one neuron.		
	net = r	newp([-10 10],1);	
		rk is given a batch of inputs P. The error is calculated by subtracting A from target T. Then the mean absolute error is calculated.	
	<pre>p = [-10 -5 0 5 10]; t = [0 0 1 1 1]; y = sim(net,p) e = t-y</pre>		

perf = mae(e)

Note that mae can be called with only one argument because the other arguments are ignored. mae supports those arguments to conform to the standard performance function argument list.

Network Use You can create a standard network that uses mae with newp.

To prepare a custom network to be trained with mae, set net.performFcn to 'mae'. This automatically sets net.performParam to the empty matrix [], because mae has no performance parameters.

In either case, calling train or adapt results in mae's being used to calculate performance.

See newp for examples.

See Also mse, msereg

mandist

Purpose	Manhattan distance weight function			
Syntax	df = mand:	Z = mandist(W,P) df = mandist('deriv') D = mandist(pos);		
Description	mandist is the Manhattan distance weight function. Weight functions apply weights to an input to get weighted inputs.			
	mandist(W	,P) takes these inputs,		
	W	S x R weight matrix		
	Р	$R \ge Q$ matrix of Q input (column) vectors		
	and returns the S x Q matrix of vector distances.			
	mandist('deriv') returns '' because mandist does not have a derivative function.			
	mandist is also a layer distance function, which can be used to find the distances between neurons in a layer.			
	mandist(pos) takes one argument,			
	pos	S row matrix of neuron positions		
	and return	s the S x S matrix of distances.		
Examples	Here you define a random weight matrix W and input vector P and calculate the corresponding weighted input Z.			
	W = ran P = ran Z = man			
	Here you define a random matrix of positions for 10 neurons arranged in three-dimensional space and then find their distances.			
	pos = r	pos = rand(3,10);		

D = mandist(pos)

Network Use	You can create a standard network that uses mandist as a distance function by calling newsom.			
	To change a network so an input weight uses mandist, set net.inputWeight{i,j}.weightFcn to 'mandist'. For a layer weight, set net.layerWeight{i,j}.weightFcn to 'mandist'.			
	To change a network so a layer's topology uses mandist, set net.layers{i}.distanceFcn to 'mandist'.			
	In either case, call sim to simulate the network with dist. See newpnn or newgrnn for simulation examples.			
Algorithm	The Manhattan distance D between two vectors X and Y is D = sum(abs(x-y))			
See Also	sim, dist, linkdist			

mapminmax

Purpose	Process m	Process matrices by mapping row minimum and maximum values to [-1 1]		
Syntax	[Y,PS] = Y = mapmi X = mapmi dx_dy = n dx_dy = n name = ma fp = mapm names = n	<pre>[Y,PS] = mapminmax(YMIN,YMAX) [Y,PS] = mapminmax(X,FP) Y = mapminmax('apply',X,PS) X = mapminmax('reverse',Y,PS) dx_dy = mapminmax('dx',X,Y,PS) dx_dy = mapminmax('dx',X,[],PS) name = mapminmax('name'); fp = mapminmax('pdefaults'); names = mapminmax('pnames'); remconst('pcheck',FP);</pre>		
Description	mapminmax processes matrices by normalizing the minimum and maximum values of each row to [YMIN, YMAX].			
	mapminma>	(X,YMIN,YMAX) takes X and optional parameters		
	Х	$N \ge Q$ matrix or a 1 \ge TS row cell array of $N \ge Q$ matrices		
	YMIN	Minimum value for each row of Y (default is -1)		
	YMAX	Maximum value for each row of Y (default is +1)		
	and returns			
	Y Each M x Q matrix (where M == N) (optional)			
	PS	Process settings that allow consistent processing of values		
	<pre>mapminmax(X,FP) takes parameters as a struct: FP.ymin, FP.ymax.</pre>			
	mapminma	mapminmax('apply',X,PS) returns Y, given X and settings PS.		
	mapminma	mapminmax('reverse',Y,PS) returns X, given Y and settings PS.		
	mapminma>	mapminmax('dx',X,Y,PS) returns the M x N x Q derivative of Y with respect to X.		
	mapminma	('dx',X,[],PS) returns the derivative, less efficiently.		
	mapminma	('name') returns the name of this process method.		
	mapminma	('pdefaults') returns the default process parameter structure.		

	mapminmax('pdesc') returns the process parameter descriptions.
	mapminmax('pcheck',FP) throws an error if any parameter is illegal.
Examples	Here is how to format a matrix so that the minimum and maximum values of each row are mapped to default interval [-1,+1].
	x1 = [1 2 4; 1 1 1; 3 2 2; 0 0 0] [y1,PS] = mapminmax(x1)
	Next, apply the same processing settings to new values.
	x2 = [5 2 3; 1 1 1; 6 7 3; 0 0 0] y2 = mapminmax('apply',x2,PS)
	Reverse the processing of y1 to get x1 again.
	x1_again = mapminmax('reverse',y1,PS)
Algorithm	It is assumed that X has only finite real values, and that the elements of each row are not all equal.
	y = (ymax-ymin)*(x-xmin)/(xmax-xmin) + ymin;
See Also	fixunknowns, mapstd, processpca

mapstd

Purpose	Process matrices by mapping each row's means to 0 and deviations to 1	
Syntax	<pre>[Y,PS] = mapstd(ymean,ystd) [Y,PS] = mapstd(X,FP) Y = mapstd('apply',X,PS) X = mapstd('reverse',Y,PS) dx_dy = mapstd('dx',X,Y,PS) dx_dy = mapstd('dx',X,[],PS) name = mapstd('name'); FP = mapstd('pdefaults'); names = mapstd('pnames'); mapstd('pcheck',FP);</pre>	
Description	mapstd processes matrices by transforming the mean and standard deviation of each row to ymean and ystd.	
	mapstd(X,	ymean,ystd) takes X and optional parameters,
	Х	N x Q matrix or a 1 x TS row cell array of N x Q matrices
	ymean	Mean value for each row of Y (default is 0)
	ystd	Standard deviation for each row of ${\tt Y}$ (default is 1)
	and returns	
	Y	Each $M \ge Q$ matrix (where $M == N$) (optional)
	PS	Process settings that allow consistent processing of values
	<pre>mapstd(X,FP) takes parameters as a struct: FP.ymean, FP.ystd.</pre>	
	mapstd('apply', X, PS) returns Y, given X and settings PS.	
	mapstd('reverse',Y,PS) returns X, given Y and settings PS.	
	mapstd('dx',X,Y,PS) returns the $M \ge N \ge Q$ derivative of Y with respect to X.	
	mapstd('d	x',X,[],PS) returns the derivative, less efficiently.
	mapstd('n	ame') returns the name of this process method.
	mapstd('p	defaults') returns default process parameter structure.

	mapstd('pdesc') returns the process parameter descriptions.
	mapstd('pcheck',FP) throws an error if any parameter is illegal.
Examples	Here you format a matrix so that the minimum and maximum values of each row are mapped to default mean and STD of 0 and 1.
	x1 = [1 2 4; 1 1 1; 3 2 2; 0 0 0] [y1,PS] = mapstd(x1)
	Next, apply the same processing settings to new values.
	x2 = [5 2 3; 1 1 1; 6 7 3; 0 0 0] y2 = mapstd('apply',x2,PS)
	Reverse the processing of y1 to get x1 again.
	x1_again = mapstd('reverse',y1,PS)
Algorithm	It is assumed that X has only finite real values, and that the elements of each row are not all equal.
	y = (x-xmean)*(ystd/xstd) + ymean;
See Also	fixunknowns, mapminmax, processpca

maxlinlr

Purpose	Maximum learning rate for linear layer		
Syntax	<pre>lr = maxlinlr(P) lr = maxlinlr(P,'bias')</pre>		
Description	<pre>maxlinlr is used to calculate learning rates for newlin. maxlinlr(P) takes one argument, P R x Q matrix of input vectors</pre>		
	and returns the maximum learning rate for a linear layer without a bias that is to be trained only on the vectors in P. maxlinlr(P, 'bias') returns the maximum learning rate for a linear layer		
	with a bias.		
Examples	Here you define a batch of four two-element input vectors and find the maximum learning rate for a linear layer with a bias. P = [1 2 -4 7; 0.1 3 10 6];		
	<pre>lr = maxlinlr(P,'bias')</pre>		
See Also	learnwh		

midpoint

Purpose	Midpoint weight initialization function		
Syntax	W = midpoint(S,PR)		
Description	midpoint is a weight initialization function that sets weight (row) vectors to the center of the input ranges.		
	midpoint(S	S,PR) takes two arguments,	
	S	Number of rows (neurons)	
	PR	R x Q matrix of input value ranges = [Pmin Pmax]	
	and return	s an S x R matrix with rows set to ($Pmin+Pmax$)'/2.	
Examples	Here initial weight values are calculated for a five-neuron layer with input elements ranging over [0 1] and [-2 2].		
	W = mid	point(5,[0 1; -2 2])	
Network Use	You can create a standard network that uses midpoint to initialize weights by calling newc.		
	To prepare the weights and the bias of layer i of a custom network to initialize with midpoint,		
	Set net.initFcn to 'initlay'. (net.initParam automatically becomes initlay's default parameters.)		
	2 Set net.layers{i}.initFcn to 'initwb'.		
		net.inputWeights{i,j}.initFcn to 'midpoint'. Set each erWeights{i,j}.initFcn to 'midpoint'.	
	To initializ	e the network, call init.	
See Also	initwb,in:	itlay, init	

minmax

Purpose	Ranges of matrix rows		
Syntax	pr = minmax(P)		
Description	<pre>minmax(P) takes one argument, P R x Q matrix</pre>		
	and returns the R x 2 matrix PR of minimum and maximum values for each row of P.		
	Alternatively, P can be an M x N cell array of matrices. Each matrix $P\{i, j\}$ should have Ri rows and Q columns. In this case, minmax returns an M x 1 cell array where the mth matrix is an Ri x 2 matrix of the minimum and maximum values of elements for the matrix on the ith row of P.		
Examples	P = [0 1 2; -1 -2 -0.5] pr = minmax(P)		
	P = {[0 1; -1 -2] [2 3 -2; 8 0 2]; [1 -2] [9 7 3]}; pr = minmax(P)		

Purpose	Mean squared error performance function		
Syntax	<pre>perf = mse(E,Y,X,FP) dPerf_dy = mse('dy',E,Y,X,perf,FP) dPerf_dx = mse('dx',E,Y,X,perf,FP) info = mse(code)</pre>		
Description	mse is a network performance function. It measures the network's performance according to the mean of squared errors.		
	mae(E,Y,X	, FP) takes E and optional function parameters,	
	E	Matrix or cell array of error vectors	
	Y	Matrix or cell array of output vectors (ignored)	
	Х	Vector of all weight and bias values (ignored)	
	FP	Function parameters (ignored)	
	and return	as the mean squared error.	
	mse('dy',E,Y,X,perf,FP) returns the derivative of perf with respect to Y.		
	mse('dx',E,Y,X,perf,FP) returns the derivative of perf with respect to X.		
	mse('name') returns the name of this function.		
	mse('pnames') returns the names of the training parameters.		
	<pre>mse('pdefaults') returns the default function parameters.</pre>		
Examples	Here a two-layer feedforward network is created with a one-element input ranging from -10 to 10, four hidden tansig neurons, and one purelin output neuron.		
	net = r	newff([-10 10],[4 1],{'tansig','purelin'});	
		rk is given a batch of inputs P. The error is calculated by subtracting A from target T. Then the mean squared error is calculated.	
	-	10 -5 0 5 10]; 0 1 1 1];	

e = t-y perf = mse(e)

Note that mse can be called with only one argument because the other arguments are ignored. mse supports those ignored arguments to conform to the standard performance function argument list.

Network Use You can create a standard network that uses mse with newff, newcf, or newelm.

To prepare a custom network to be trained with mse, set net.performFcn to 'mse'. This automatically sets net.performParam to the empty matrix [], because mse has no performance parameters.

In either case, calling train or adapt results in mse's being used to calculate performance.

See newff or newcf for examples.

See Also msereg, mae

Purpose	Mean squared error with regularization performance function		
Syntax	<pre>perf = msereg(E,Y,X,FP) dPerf_dy = msereg('dy',E,Y,X,perf,FP) dPerf_dx = msereg('dx',E,Y,X,perf,FP) info = msereg(code)</pre>		
Description	msereg is a network performance function. It measures network performance as the weight sum of two factors: the mean squared error and the mean squared weight and bias values.		
	msereg(E,Y,X,FP) takes E and optional function parameters,		
	E Matrix or cell array of error vectors		
	Y Matrix or cell array of output vectors (ignored)		
	X Vector of all weight and bias values		
	FP.ratio Ratio of importance between errors and weights		
	and returns the mean squared error plus FP.ratio times the mean squared weights.		
	msereg('dy',E,Y,X,perf,FP) returns the derivative of perf with respect to Y.		
	msereg('dx',E,Y,X,perf,FP) returns the derivative of perf with respect to X.		
	msereg('name') returns the name of this function.		
	msereg('pnames') returns the names of the training parameters.		
	msereg('pdefaults') returns the default function parameters.		
Examples	Here a two-layer feedforward network is created with a one-element input ranging from -2 to 2, four hidden tansig neurons, and one purelin output neuron.		
	net = newff([-2 2],[4 1] {'tansig','purelin'},'trainlm','learngdm','msereg');		

	The network is given a batch of inputs P. The error is calculated by subtracting the output A from target T. Then the mean squared error is calculated using a ratio of 20/(20+1). (Errors are 20 times as important as weight and bias values). p = [-2 -1 0 1 2]; t = [0 1 1 1 0]; y = sim(net,p) e = t-y net.performParam.ratio = 20/(20+1); perf = msereg(e,net)
Network Use	You can create a standard network that uses msereg with newff, newcf, or newelm.
	To prepare a custom network to be trained with msereg, set net.performFcn to 'msereg'. This automatically sets net.performParam to msereg's default performance parameters.
	In either case, calling train or adapt results in msereg's being used to calculate performance.
	See newff or newcf for examples.
See Also	mse, mae

Purpose	Mean square function	d error with regularization and economization performance
Syntax	dPerf_dy = r	egec(E,Y,X,FP) mseregec('dy',E,Y,X,perf,FP); mseregec('dx',E,Y,X,perf,FP); egec(code)
Description	mseregec is a network performance function. It measures network performance as the weighted sum of three factors: the mean squared error, the mean squared weights and biases, and the mean squared output.	
	mseregec(E,	Y,X,PP) takes these arguments,
	E	S x Q error matrix or N x TS cell array of such matrices
	Y	S x Q error matrix or N x TS cell array of such matrices
	Х	Vector of weight and bias values
	FP.reg	Importance of minimizing weights relative to errors
	FP.econ	Importance of minimizing outputs relative to errors
	and returns the mean squared error, plus FP.reg times the mean squared weights, plus FP.econ times the mean squared output.	
	mseregec('dy',E,Y,X,perf,FP) returns the derivative of perf with respect to Y.	
	mseregec('dx',E,Y,X,perf,FP) returns derivative of perf with respect to X.	
	mseregec('name') returns the name of this function.	
	mseregec('pnames') returns the name of this function.	
	mseregec('pdefaults') returns the default function parameters.	
Examples	<pre>Here a two-layer feedforward network is created with a one-element input ranging from -2 to 2, four hidden tansig neurons, and one purelin output neuron. net = newff([-2 2],[4 1],{'tansig','purelin'},'trainlm',</pre>	

The network is given a batch of inputs P. The error is calculated by subtracting the output A from target T. Then the mean squared error is calculated using a ratio of 20/(20+1). (Errors are 20 times as important as weight and bias values.)

```
p = [-2 -1 0 1 2];
t = [0 1 1 1 0];
y = sim(net,p)
e = t-y
net.performParam.ratio = 20/(20+1);
perf = mseregec(e,net)
```

Network Use You can create a standard network that uses mseregec with newff, newcf, or newelm.

To prepare a custom network to be trained with mseregec, set net.performFcn to 'mseregec'. This automatically sets net.performParam to mseregec's default performance parameters.

In either case, calling train or adapt results in mseregec's being used to calculate performance.

See newff or newcf for examples.

See Also mse, mae, msereg

Purpose	Negative distance weight function	
Syntax	<pre>Z = negdist(W,P,FP) info = negdist(code) dim = negdist('size',S,R,FP) dp = negdist('dp',W,P,Z,FP) dw = negdist('dw',W,P,Z,FP)</pre>	
Description	negdist is a weight function. Weight functions apply weights to an input to get weighted inputs.	
	<pre>negdist(W,P)</pre>	takes these inputs,
	W	S x R weight matrix
	Р	R x Q matrix of Q input (column) vectors
	FP	Row cell array of function parameters (optional, ignored)
	and returns the S x Q matrix of negative vector distances. negdist(code) returns information about this function. The following codes are defined: 'deriv' Name of derivative function 'fullderiv' Full derivative = 1, linear derivative = 0	
'name' Full name 'fpnames' Returns names of function parameters		Full name
		Returns names of function parameters
	'fpdefaults'	Returns default function parameters
	negdist('size',S,R,FP) takes the layer dimension S, input dimensio function parameters, and returns the weight size [S x R].	
	negdist('dp'	,W,P,Z,FP) returns the derivative of Z with respect to P.
	negdist('siz	e^{\cdot} ,S,R,FP) returns the derivative of Z with respect to W.

negdist

Examples	Here you define a random weight matrix ${\tt W}$ and input vector ${\tt P}$ and calculate the corresponding weighted input Z.
	<pre>W = rand(4,3); P = rand(3,1); Z = negdist(W,P)</pre>
Network Use	You can create a standard network that uses negdist by calling newc or newsom.
	To change a network so an input weight uses negdist, set net.inputWeight{i,j}.weightFcn to 'negdist'. For a layer weight, set net.layerWeight{i,j}.weightFcn to 'negdist'.
	In either case, call sim to simulate the network with negdist. See newc or newsom for simulation examples.
Algorithm	negdist returns the negative Euclidean distance:
	$z = -sqrt(sum(w-p)^2)$
See Also	sim, dotprod, dist

netinv

Purpose	Inverse transfer function		
Syntax	A = netinv(N,FP) dA_dN = netinv('dn',N,A,FP) info = netinv(code)		
Description	netinv is a transfer function. Transfer functions calculate a layer's output from its net input.		
	netinv(N,FP) takes inputs		
	N S x Q matrix of net input (column) vectors		
	FP Structure of function parameters (ignored)		
	and returns 1/N.		
	netinv('dn',N,A,FP) returns the derivative of A with respect to N. If A or FP is not supplied or is set to [], FP reverts to the default parameters, and A is calculated from N.		
	netinv('name') returns the name of this function.		
	netinv('output',FP) returns the [min max] output range.		
	netinv('active',FP) returns the [min max] active input range.		
	<code>netinv('fullderiv')</code> returns 1 or 0, depending on whether dA_dN is S x S x or S x Q.		
	netinv('fpnames') returns the names of the function parameters.		
	netinv('fpdefaults') returns the default function parameters.		
Examples	<pre>Here you define 10 five-element net input vectors N and calculate A. n = rand(5,10); a = netinv(n);</pre>		
	Assign this transfer function to layer i of a network.		
	<pre>net.layers{i}.transferFcn = 'netinv';</pre>		
See Also	tansig, logsig		

netprod

Purpose	Product net input function		
Syntax	<pre>N = netprod({Z1,Z2,,Zn},FP) dN_dZj = netprod('dz'j,Z,N,FP) info = netprod(code)</pre>		
Description	netprod is a net input function. Net input functions calculate a layer's net input by combining its weighted inputs and biases. netprod(Z1,Z2,,Zn) takes		
	Zi	S x Q matrices in a row cell array	
	FP	Row cell array of function parameters (optional, ignored)	
	and returns an elementwise product of Z1 to Zn. netprod(code) returns information about this function. The following co are defined:		
	'deriv'	Name of derivative function	
	'fullderiv'	Full N x S x Q derivative = 1, elementwise S x Q derivative = 0	
	'name'	Full name	
	'fpnames'	Returns names of function parameters	
	'fpdefaults	' Returns default function parameters	
Examples	Here netprod combines two sets of weighted input vectors (user-defined		
	z1 = [1 2 4;3 4 1]; z2 = [-1 2 2; -5 -6 1]; z = {z1,z2}; n = netprod({Z})		
	Z1 and Z2 ea	d combines the same weighted inputs with a bias vector. Because ch contain three concurrent vectors, three concurrent copies of B ated with concur so that all sizes match.	
	b = [0; -1]; $z = \{z1, z2, concur(b,3)\};$		

Network UseYou can create a standard network that uses netprod by calling newpnn or
newgrnn.To change a network so that a layer uses netprod, set
net.layers{i}.netInputFcn to 'netprod'.In either case, call sim to simulate the network with netprod. See newpnn or
newgrnn for simulation examples.

See Also network/sim, netsum, concur

netsum

Purpose	Sum net input function	
Syntax	<pre>N = netsum({Z1,Z2,,Zn},FP) dN_dZj = netsum('dz',j,Z,N,FP) info = netsum(code)</pre>	
Description	netsum is a net input function. Net input functions calculate a layer's net inpu by combining its weighted inputs and biases.	
	$netsum({Z1,Z2,,Zn},FP)$ takes Z1 to Zn and optional function parameters,	
	Zi S x Q matrices in a row cell array	
	FP Row cell array of function parameters (ignored)	
	and returns the elementwise sum of Z1 to Zn.	
	netsum('dz',j,{Z1,,Zn},N,FP) returns the derivative of N with respec Zj. If FP is not supplied, the default values are used. If N is not supplied or [], it is calculated for you.	
	netsum('name') returns the name of this function.	
	<pre>netsum('type') returns the type of this function.</pre>	
	netsum('fpnames') returns the names of the function parameters.	
	netsum('fpdefaults') returns default function parameter values.	
	netsum('fpcheck', FP) throws an error for illegal function parameters.	
	<code>netsum('fullderiv')</code> returns 0 or 1, depending on whether the derivative is S x Q or N x S x Q.	
Examples	Here netsum combines two sets of weighted input vectors and a bias. You must use concur to make B the same dimensions as Z1 and Z2.	
	z1 = [1 2 4; 3 4 1} z2 = [-1 2 2; -5 -6 1] b = [0; -1] n = netsum({z1,z2,concur(b,3)})	
	Assime this not imput function to lower i of a notwork	

Assign this net input function to layer i of a network.

net.layers(i).netFcn = 'compet';

Use newp or newlin to create a standard network that uses ${\tt netsum}.$

See Also netprod, netinv

network

Purpose	Create custom neural network		
Syntax	<pre>net = network net = network(numInputs,numLayers,biasConnect,inputConnect, layerConnect,outputConnect)</pre>		
To Get Help	Type help network/network.		
Description	network creates new custom networks. It is used to create networks that are then customized by functions such as newp, newlin, newff, etc. network takes these optional arguments (shown with default values): numInputs Number of inputs, 0		
	numLayers	Number of layers, 0	
	inputConnect	numLayers-by-1 Boolean vector, zeros	
		numLayers-by-numInputs Boolean matrix, zeros	
		numLayers-by-numLayers Boolean matrix, zeros	
	outputConnect	1-by-numLayers Boolean vector, zeros	
	and returns net New network with the given property values		

network

Properties	Architecture Properties	
net.numInputs	0 or a positive integer	Number of inputs.
net.numLayers	0 or a positive integer	Number of layers.
net.biasConnect	numLayer-by-1 Boolean vector	If net.biasConnect(i) is 1, then layer i has a bias, and net.biases{i} is a structure describing that bias.
net.inputConnect	numLayer-by-numInputs Boolean vector	<pre>If net.inputConnect(i,j) is 1, then layer i has a weight coming from input j, and net.inputWeights{i,j} is a structure describing that weight.</pre>
net.layerConnect	numLayer-by-numLayers Boolean vector	<pre>If net.layerConnect(i,j) is 1, then layer i has a weight coming from layer j, and net.layerWeights{i,j} is a structure describing that weight.</pre>
net.numInputs	0 or a positive integer	Number of inputs.
net.numLayers	0 or a positive integer	Number of layers.
net.biasConnect	numLayer-by-1 Boolean vector	If net.biasConnect(i) is 1, then layer i has a bias, and net.biases{i} is a structure describing that bias.
net.inputConnect	numLayer-by-numInputs Boolean vector	<pre>If net.inputConnect(i,j) is 1, then layer i has a weight coming from input j, and net.inputWeights{i,j} is a structure describing that weight.</pre>
net.layerConnect	numLayer-by-numLayers Boolean vector	If net.layerConnect(i,j) is 1, then layer i has a weight coming from layer j, and net.layerWeights{i,j} is a structure describing that weight.
net.outputConnect	1-by-numLayers Boolean vector	If net.outputConnect(i) is 1, then the network has an output from layer i, and net.outputs{i} is a structure describing that output.

network

net.numOutputs	0 or a positive integer (read only)	Number of network outputs according to net.outputConnect.
net.numInputDelays	0 or a positive integer (read only)	Maximum input delay according to all net.inputWeight{i,j}.delays.
net.numLayerDelays	0 or a positive number (read only)	Maximum layer delay according to all net.layerWeight{i,j}.delays.
	Subobject Structure Prope	rties
net.inputs	numInputs-by-1 cell array	<pre>net.inputs{i} is a structure defining input i.</pre>
net.layers	numLayers-by-1 cell array	net.layers{i} is a structure defining layer i.
net.biases	numLayers-by-1 cell array	If net.biasConnect(i) is 1, then net.biases{i} is a structure defining the bias for layer i.
net.inputWeights	numLayers-by-numInputs cell array	<pre>If net.inputConnect(i,j) is 1, then net.inputWeights{i,j} is a structure defining the weight to layer i from input j.</pre>
net.layerWeights	numLayers-by-numLayers cell array	<pre>If net.layerConnect(i,j) is 1, then net.layerWeights{i,j} is a structure defining the weight to layer i from layer j.</pre>
net.outputs 1-by-numLayers cell array		If net.outputConnect(i) is 1, then net.outputs{i} is a structure defining the network output from layer i.

network

Function Properties

net.adaptFcn	Name of a network adaption function or ' '
net.initFcn	Name of a network initialization function or ''
net.performFcn	Name of a network performance function or ''
net.trainFcn	Name of a network training function or ' '

Parameter Properties

net.adaptParam	Network adaption parameters
net.initParam	Network initialization parameters
net.performParam	Network performance parameters
net.trainParam	Network training parameters

Weight and Bias Value Properties

net.IW	numLayers-by-numInputs cell array of input weight values
net.LW	${\tt numLayers-by-numLayers\ cell\ array\ of\ layer\ weight\ values}$
net.b	numLayers-by-1 cell array of bias values

Other Properties

net.userdata Structure you can use to store useful values

Examples Here is the code to create a network without any inputs and layers, and then set its numbers of inputs and layers to 1 and 2 respectively.

```
net = network
net.numInputs = 1
net.numLayers = 2
```

Here is the code to create the same network with one line of code.

net = network(1,2)

Here is the code to create a one-input, two-layer, feedforward network. Only the first layer has a bias. An input weight connects to layer 1 from input 1. A layer weight connects to layer 2 from layer 1. Layer 2 is a network output and has a target.

```
net = network(1,2,[1;0],[1; 0],[0 0; 1 0],[0 1])
```

You can see the properties of subobjects as follows:

```
net.inputs{1}
net.layers{1}, net.layers{2}
net.biases{1}
net.inputWeights{1,1}, net.layerWeights{2,1}
net.outputs{2}
```

You can get the weight matrices and bias vector as follows:

net.iw.{1,1}, net.iw{2,1}, net.b{1}

You can alter the properties of any of these subobjects. Here you change the transfer functions of both layers:

```
net.layers{1}.transferFcn = 'tansig';
net.layers{2}.transferFcn = 'logsig';
```

Here you change the number of elements in input 1 to 2 by setting each element's range:

```
net.inputs{1}.range = [0 1; -1 1];
```

Next you can simulate the network for a two-element input vector:

p = [0.5; -0.1]; y = sim(net,p)

sim

See Also

newc

Purpose	Create competitive layer		
Syntax	<pre>net = newc(PR,S,KLR,CLR)</pre>		
Description	Competitive layers are used to solve classification problems.		
	net = new	c(PR,S,KLR,CLR) takes these inputs,	
	PR	$R\ x\ 2\ matrix\ of\ min\ and\ max\ values\ for\ R\ input\ elements$	
	S	Number of neurons	
	KLR	Kohonen learning rate (default = 0.01)	
	CLR	Conscience learning rate (default = 0.001)	
	and returns a new competitive layer.		
Properties	Competitive layers consist of a single layer, with the negdist weight function, netsum net input function, and the compet transfer function.		
	The layer has a weight from the input, and a bias.		
	Weights and biases are initialized with midpoint and initcon.		
	-	nd training are done with trains and trainr, which both update l bias values with the learnk and learncon learning functions.	
Examples	Here is a s	et of four two-element vectors P.	
	P = [.1	.8 .1 .9; .2 .9 .1 .8];	
	-	ive layer can be used to divide these inputs into two classes. First a a layer is created with two input elements ranging from 0 to 1, then d.	
		newc([0 1; 0 1],2); rrain(net,P);	
	The result to class ind	ing network can then be simulated and its output vectors converted lices.	
	Y = sin	n(net,P)	

See Also sim, init, adapt, train, trains, trainr, newcf

Purpose	Create	Create trainable cascade-forward backpropagation network	
Syntax		newcf(P,T,[S1 S2S(N-1)],{TF1 TF2TFN}, BLF,PF,IPF,OPF,DDF)	
Description	<pre>newcf(P,T,[S1 S2S(N-1)],{TF1 TF2TFN},BTF,BLF,PF,IPF,OPF,DDF) takes</pre>		
	Р	R x Q1 matrix of Q1 sample R-element input vectors	
	т	SN x Q2 matrix of Q2 sample SN-element input vectors	
	Si	Size of ith layer, for N-1 layers, default = []. (Output layer size SN is determined from T.)	
	TFi	Transfer function of ith layer. (Default = 'tansig' for hidden layers and 'purelin' for output layer.)	
	BTF	Backpropagation network training function (default = 'trainlm')	
	BLF	Backpropagation weight/bias learning function (default = 'learngdm')	
	PF	Performance function (default = 'mse')	
	IPF	Row cell array of input processing functions. (Default = {'fixunknowns','removeconstantrows','mapminmax'})	
	OPF	Row cell array of output processing functions. (Default = {'removeconstantrows','mapminmax'})	
	DDF	Data divison function (default = 'dividerand')	

and returns an N-layer cascade-forward backpropagation network.

The transfer function TFi can be any differentiable transfer function such as tansig, logsig, or purelin.

The training function BTF can be any of the backpropagation training functions such as trainlm, trainbfg, trainrp, traingd, etc.

	Caution trainlm is the default training function because it is very fast, but it requires a lot of memory to run. If you get an out-of-memory error when training, try one of these:			
	Slow trainlm training but reduce memory requirements by setting net.trainParam.mem_reduc to 2 or more. (See help trainlm.)			
	2 Use trainbfg, which is slower but more memory efficient than trainlm.3 Use trainrp, which is slower but more memory efficient than trainbfg.			
	The learning function BLF can be either of the backpropagation learning functions learngd or learngdm.			
	The performance function can be any of the differentiable performance functions such as mse or msereg.			
Examples	Here is a problem consisting of inputs P and targets T to be solved with a network.			
	$P = [0 \ 1 \ 2 \ 3 \ 4 \ 5 \ 6 \ 7 \ 8 \ 9 \ 10];$ $T = [0 \ 1 \ 2 \ 3 \ 4 \ 3 \ 2 \ 1 \ 2 \ 3 \ 4];$			
	A two-layer cascade-forward network is created with one hidden layer of five neurons.			
	<pre>net = newcf(P,T,5);</pre>			
	The network is simulated and its output plotted against the targets.			
	Y = sim(net,P); plot(P,T,P,Y,'o')			
	The network is trained for 50 epochs. Again the network's output is plotted.			
	net.trainParam.epochs = 50; net = train(net,P,T); Y = sim(net,P); plot(P,T,P,Y,'o')			
Algorithm	Cascade-forward networks consist of N1 layers using the dotprod weight function, netsum net input function, and the specified transfer function.			

	The first layer has weights coming from the input. Each subsequent layer has weights coming from the input and all previous layers. All layers have biases. The last layer is the network output.
	Each layer's weights and biases are initialized with initnw.
	Adaption is done with trains, which updates weights with the specified learning function. Training is done with the specified training function. Performance is measured according to the specified performance function.
See Also	newff, newelm, sim, init, adapt, train, trains

newdtdnn

Purpose	Create distributed time delay neural network	
Syntax		<pre>newdtdnn(P,T,[S1 S2S(N-1)],{D1 D2DN},{TF1 TF2TFN1}, F,BLF,PF,IPF,OPF,DDF)</pre>
Description	newdtdnn(P,T,[S1 S2S(N-1)],{D1 D2DN},{TF1 TF2TFN}, BTF,BLF,PF,IPF,OPF,DDF) takes	
	Р	R x Q1 matrix of Q1 sample R-element input vectors
	Т	SN x Q2 matrix of Q2 sample SN-element input vectors
	Si	Size of ith layer, for N-1 layers, default = []. (Output layer size SN is determined from T.)
	Di	Delay vector for the ith layer
	TFi	Transfer function of ith layer. (Default = 'tansig' for hidden layers and 'purelin' for output layer.)
	BTF	$Backpropagation \ network \ training \ function \ (default = \texttt{'trainlm'})$
	BLF	Backpropagation weight/bias learning function (default = 'learngdm')
	PF	Performance function (default = 'mse')
	IPF	Row cell array of input processing functions. (Default = {'fixunknowns','removeconstantrows','mapminmax'})
	OPF	Row cell array of output processing functions. (Default = {'removeconstantrows','mapminmax'})
	DDF	Data divison function (default = 'dividerand')
	and re	eturns an N-layer distributed time delay neural network.

The transfer function TFi can be any differentiable transfer function such as tansig, logsig, or purelin.

The training function BTF can be any of the backpropagation training functions such as trainlm, trainbfg, trainfp, traingd, etc.

newdtdnn

	Caution trainlm is the default training function because it is very fast, but it requires a lot of memory to run. If you get an out-of-memory error when training, try one of these:
	 Slow trainlm training, but reduce memory requirements, by setting net.trainParam.mem_reduc to 2 or more. (See help trainlm.) Use trainbfg, which is slower but more memory efficient than trainlm.
	• Use trainrp, which is slower but more memory efficient than trainbfg. The learning function BLF can be either of the backpropagation learning functions learngd or learndgm.
	The performance function can be any of the differentiable performance functions such as mse or msereg.
Examples	Here is a problem consisting of an input sequence P and target sequence T that can be solved by a network with one delay.
	$P = \{1 0 0 1 1 0 1 0 0 0 $
	A network is created with one hidden layer of five neurons.
	net = newdtdnn(P,T,5,{[0 1] [0 1]});
	The network is simulated.
	Y = sim(net, P)
	The network is trained for 50 epochs. Again the network's output is calculated.
	<pre>net.trainParam.epochs = 50; net = train(net,P,T); Y = sim(net,P)</pre>
Algorithm	Feedforward networks consists of N1 layers using the dotprod weight function, netsum net input function, and the specified transfer functions.
	The first layer has weights coming from the input with the specified input delays. Each subsequent layer has a weight coming from the previous layer and

newdtdnn

specified layer delays. All layers have biases. The last layer is the network output.
Each layer's weights and biases are initialized with initnw.
Adaption is done with trains, which updates weights with the specified learning function. Training is done with the specified training function. Performance is measured according to the specified performance function.

See Also newcf, newelm, sim, init, adapt, train, trains

Purpose	Create	Create Elman backpropagation network	
Syntax		newelm(P,T,[S1 S2S(N-l)],{TF1 TF2TFNl}, BLF,PF,IPF,OPF,DDF)	
Description	newelm(P,T,[S1 S2S(N-1)],{TF1 TF2TFN1}, BTF,BLF,PF,IPF,OPF,DDF) takes these arguments,		
	Р	R x Q1 matrix of Q1 sample R-element input vectors	
	т	SN x Q2 matrix of Q2 sample SN-element input vectors	
	Si	Size of ith layer, for N-1 layers, default = []. (Output layer size SN is determined from T.)	
	TFi	Transfer function of ith layer. (Default = 'tansig' for hidden layers and 'purelin' for output layer.)	
	BTF	Backpropagation network training function (default = 'trainlm')	
	BLF	Backpropagation weight/bias learning function (default = 'learngdm')	
	PF	Performance function (default = 'mse')	
	IPF	Row cell array of input processing functions. (Default = {'fixunknowns','removeconstantrows','mapminmax'})	
	OPF	Row cell array of output processing functions. (Default = {'removeconstantrows','mapminmax'})	
	DDF	Data divison function (default = 'dividerand')	
	and not	uma on Elmon notwork	

and returns an Elman network.

The training function BTF can be any of the backpropagation training functions such as trainlm, trainbfg, trainrp, traingd, etc.

Warning For Elman networks, we do not recommend algorithms that take large step sizes, such as trainlm and trainrp. Because of the delays in

newelm

	Elman networks, such algorithms only approximate the performance gradient. This makes learning difficult for large-step algorithms.		
	The learning function BLF can be either of the backpropagation learning functions learngd or learngdm.		
	The performance function can be any of the differentiable performance functions such as mse or msereg.		
Examples	Here is a series of Boolean inputs P, and another sequence T, which is 1 wherever P has two 1s in a row.		
	P = round(rand(1,20)); T = [0 (P(1:end-1)+P(2:end) == 2)];		
	You want the network to recognize whenever two 1s occur in a row. First, arrange these values as sequences.		
	Pseq = con2seq(P); Tseq = con2seq(T);		
	Next, create an Elman network with one hidden layer of ten neurons.		
	<pre>net = newelm(P,T,10);</pre>		
	Then train the network and simulate it.		
	net = train(net,Pseq,Tseq); Y = sim(net,Pseq)		
Algorithm	Elman networks consist of Nl layers using the dotprod weight function, netsum net input function, and the specified transfer function.		
	The first layer has weights coming from the input. Each subsequent layer has a weight coming from the previous layer. All layers except the last have a recurrent weight. All layers have biases. The last layer is the network output.		
	Each layer's weights and biases are initialized with initnw.		
	Adaption is done with trains, which updates weights with the specified learning function. Training is done with the specified training function. Performance is measured according to the specified performance function.		

See Also newff, newcf, sim, init, adapt, train, trains

newff

Purpose	Create feedforward backpropagation network	
Syntax	<pre>net = newff(P,T,[S1 S2S(N-1)],{TF1 TF2TFN1}, BTF,BLF,PF,IPF,OPF,DDF)</pre>	
Description	newff(P,T,[S1 S2S(N-1)],{TF1 TF2TFN1}, BTF,BLF,PF,IPF,OPF,DDF) takes several arguments,	
	Р	R x Q1 matrix of Q1 sample R-element input vectors
	T SN x Q2 matrix of Q2 sample SN-element input vectors	
	Si	Size of ith layer, for N-1 layers, default = []. (Output layer size SN is determined from T.)
	TFi	Transfer function of ith layer. (Default = 'tansig' for hidden layers and 'purelin' for output layer.)
	BTF Backpropagation network training function (default = 'tra	
	BLF	Backpropagation weight/bias learning function (default = 'learngdm')
	IPF	Row cell array of input processing functions. (Default = {'fixunknowns','removeconstantrows','mapminmax'})
	OPF	Row cell array of output processing functions. (Default = {'removeconstantrows', 'mapminmax'})
	DDF	Data divison function (default = 'dividerand')
	and returns an N-layer feedforward backpropagation network.	

The transfer functions TFi can be any differentiable transfer function such as tansig, logsig, or purelin.

The training function BTF can be any of the backpropagation training functions such as trainlm, trainbfg, trainrp, traingd, etc.

	Caution trainlm is the default training function because it is very fast, but it requires a lot of memory to run. If you get an out-of-memory error when training, try one of these:
	 Slow trainlm training but reduce memory requirements by setting net.trainParam.mem_reduc to 2 or more. (See help trainlm.) Use trainbfg, which is slower but more memory efficient than trainlm.
	• Use trainrp, which is slower but more memory efficient than trainbfg. The learning function BLF can be either of the backpropagation learning functions learngd or learngdm.
	The performance function can be any of the differentiable performance functions such as mse or msereg.
Examples	Here is a problem consisting of inputs P and targets T to be solved with a network.
	P = [0 1 2 3 4 5 6 7 8 9 10]; T = [0 1 2 3 4 3 2 1 2 3 4];
	Here a network is created with one hidden layer of five neurons.
	<pre>net = newff(P,T,5);</pre>
	The network is simulated and its output plotted against the targets.
	Y = sim(net,P); plot(P,T,P,Y,'o')
	The network is trained for 50 epochs. Again the network's output is plotted.
	net.trainParam.epochs = 50; net = train(net,P,T); Y = sim(net,P); plot(P,T,P,Y,'o')
Algorithm	Feedforward networks consist of N1 layers using the dotprod weight function, netsum net input function, and the specified transfer function.

	The first layer has weights coming from the input. Each subsequent layer has a weight coming from the previous layer. All layers have biases. The last layer is the network output.
	Each layer's weights and biases are initialized with initnw.
	Adaption is done with trains, which updates weights with the specified learning function. Training is done with the specified training function. Performance is measured according to the specified performance function.
See Also	newcf, newelm, sim, init, adapt, train, trains

Purpose	Create feedforward input time-delay backpropagation network		
Syntax		<pre>net = newfftd(P,T,ID,[S1 S2S(N-1)],{TF1 TF2TFN1}, BTF,BLF,PF,IPF,OPF,DDF)</pre>	
Description	newfftd(P,T,ID,[S1 S2SNl],{TF1 TF2TFNl}, BTF,BLF,PF,IPF,OPF,DDF) takes several arguments,		
	Р	R x Q1 matrix of Q1 sample R-element input vectors	
	т	SN x Q2 matrix of Q2 sample SN-element input vectors	
	ID	Input delay vector	
	Si	Size of ith layer, for N-1 layers, default = []. (Output layer size SN is determined from T.)	
	TFi	Transfer function of ith layer. (Default = 'tansig' for hidden layers and 'purelin' for output layer.)	
	BTF	Backpropagation network training function (default = 'trainlm')	
	BLF	Backpropagation weight/bias learning function (default = 'learngdm')	
	PF	Performance function (default = 'mse')	
	IPF	Row cell array of input processing functions. (Default = {'fixunknowns','removeconstantrows','mapminmax'})	
	OPF	Row cell array of output processing functions. (Default = { 'removeconstantrows', 'mapminmax'})	
	DDF	Data divison function (default = 'dividerand')	

and returns an N-layer feedforward input time-delay backpropagation network.

The transfer functions TFi can be any differentiable transfer function such as tansig, logsig, or purelin.

The training function BTF can be any of the backpropagation training functions such as trainlm, trainbfg, trainrp, traingd, etc.

newfftd

	Caution trainlm is the default training function because it is very fast, but i requires a lot of memory to run. If you get an out-of-memory error when training, try one of these:		
	• Slow train1m training but reduce memory requirements by setting net.trainParam.mem_reduc to 2 or more. (See help train1m.)		
	• Use trainbfg, which is slower but more memory efficient than trainlm.		
	• Use trainrp, which is slower but more memory efficient than trainbfg.		
	The learning function BLF can be either of the backpropagation learning functions learngd or learngdm.		
	The performance function can be any of the differentiable performance functions such as mse or msereg.		
Examples	Here is a problem consisting of an input sequence P and target sequence T that can be solved by a network with one delay.		
	$P = \{1 0 0 1 1 0 1 0 0 0 $		
	A network is created with input delays of 0 and 1, and one hidden layer with five neurons.		
	<pre>net = newfftd(P,T,[0 1],5);</pre>		
	The network is simulated.		
	Y = sim(net, P)		
	The network is trained for 50 epochs. Again the network's output is calculated.		
	net.trainParam.epochs = 50; net = train(net,P,T); Y = sim(net,P)		
Algorithm	Feedforward networks consist of N1 layers using the dotprod weight function, netsum net input function, and the specified transfer function.		

	The first layer has weights coming from the input with the specified input delays. Each subsequent layer has a weight coming from the previous layer. All layers have biases. The last layer is the network output.
	Each layer's weights and biases are initialized with initnw.
	Adaption is done with trains, which updates weights with the specified learning function. Training is done with the specified training function. Performance is measured according to the specified performance function.
See Also	newcf, newelm, sim, init, adapt, train, trains

newgrnn

Purpose	Design generalized regression neural network		
Syntax	<pre>net = newgrnn(P,T,spread)</pre>		
Description	Generalized regression neural networks (grnns) are a kind of radial basis network that is often used for function approximation. grnns can be designed very quickly.		
	newgrnn(P	,T,spread) takes three inputs,	
	Р	R x Q matrix of Q input vectors	
	Т	S x Q matrix of Q target class vectors	
	spread	Spread of radial basis functions (default = 1.0)	
	and return	s a new generalized regression neural network.	
	The larger the spread, the smoother the function approximation. To fit very closely, use a spread smaller than the typical distance between in vectors. To fit the data more smoothly, use a larger spread.		
Properties	newgrnn creates a two-layer network. The first layer has radbas neurons, and calculates weighted inputs with dist and net input with netprod. The second layer has purelin neurons, calculates weighted input with normprod, and net inputs with netsum. Only the first layer has biases.		
	to 0.8326/s	ts the first layer weights to P', and the first layer biases are all set pread, resulting in radial basis functions that cross 0.5 at weighted /- spread. The second layer weights W2 are set to T.	
Examples	P = [1 T = [2.	esign a radial basis network, given inputs P and targets T. 2 3]; 0 4.1 5.9]; newgrnn(P,T);	
	The netwo	rk is simulated for a new input.	
	P = 1.5 Y = sim	; n(net,P)	

References	Wasserman, P.D., Advanced Methods in Neural Computing, New York: Van
	Nostrand Reinhold, pp. 155–61, 1993.

See Also sim, newrb, newrbe, newpnn

newhop

Purpose	Create Hopfield recurrent network		
Syntax	<pre>net = newhop(T)</pre>		
Description	Hopfield networks are used for pattern recall.		
	newhop(T) takes one input argument,		
	T R x Q matrix of Q target vectors (values must be +1 or -1)		
	and returns a new Hopfield recurrent neural network with stable points at the vectors in ${\sf T}.$		
Properties	Hopfield networks consist of a single layer with the dotprod weight function, netsum net input function, and the satlins transfer function.		
	The layer has a recurrent weight from itself and a bias.		
Examples	Here you create a Hopfield network with two three-element stable points T.		
	T = [-1 -1 1; 1 -1 1]'; net = newhop(T);		
	Check that the network is stable at these points by using them as initial layer delay conditions. If the network is stable, you would expect the outputs Y to be the same. (Because Hopfield networks have no inputs, the second argument to sim is $Q = 2$ when you use matrix notation).		
	Ai = T; [Y,Pf,Af] = sim(net,2,[],Ai); Y		
	To see if the network can correct a corrupted vector, run the following code, which simulates the Hopfield network for five time steps. (Because Hopfield networks have no inputs, the second argument to sim is $\{Q \ TS\} = [1 \ 5]$ when you use cell array notation.)		
	Ai = {[-0.9; -0.8; 0.7]}; [Y,Pf,Af] = sim(net,{1 5},{},Ai);		

	If you run the above code, $Y{1}$ will equal $T(:, 1)$ if the network has managed to convert the corrupted vector Ai to the nearest target vector.
Algorithm	Hopfield networks are designed to have stable layer outputs as defined by user-supplied targets. The algorithm minimizes the number of unwanted stable points.
References	Li, J., A.N. Michel, and W. Porod, "Analysis and synthesis of a class of neural networks: linear systems operating on a closed hypercube," <i>IEEE Transactions on Circuits and Systems</i> , Vol. 36, No. 11, November 1989, pp. 1405–1422.
See Also	sim, satlins

newlin

Purpose	Create linear layer		
Syntax	<pre>net = newlin(P,S,ID,LR) net = newlin(P,T,ID,LR)</pre>		
Description	Linear layers are often used as adaptive filters for signal processing and prediction.		
	newlin(P,	S, ID, LR) takes these arguments,	
	Р	RxQ matrix of sample R-element input vectors	
	S	Number of elements in the output vector	
	ID	Input delay vector (default = [0])	
	LR	Learning rate (default = 0.01)	
	and return	s a new linear layer.	
	net = new	lin(P,T,ID,P) takes an alternate argument,	
	Т	S x Q2 matrix of Q2 sample SN-element input vectors	
	and returns a linear layer with the maximum stable learning rate for with inputs P.		
Examples	This code creates a single-input (range of [-1 1]) linear layer with one neuron, input delays of 0 and 1, and a learning rate of 0.01. It is simulated for an input sequence P1. net = newlin([-1 1],1,[0 1],0.01); P1 = {0 -1 1 1 0 -1 1 0 0 1}; Y = sim(net,P1) Targets T1 are defined, and the layer adapts to them. (Because this is the first call to adapt, the default input delay conditions are used.)		
	T1 = {0 -1 0 2 1 -1 0 1 0 1}; [net,Y,E,Pf] = adapt(net,P1,T1); Y		
	The linear layer continues to adapt for a new sequence, using the previous final conditions PF as initial conditions.		

```
P2 = {1 0 -1 -1 1 1 1 0 -1};
T2 = {2 1 -1 -2 0 2 2 1 0};
[net,Y,E,Pf] = adapt(net,P2,T2,Pf); Y
```

Initialize the layer's weights and biases to new values.

```
net = init(net);
```

Train the newly initialized layer on the entire sequence for 200 epochs to an error goal of 0.1.

```
P3 = [P1 P2];
T3 = [T1 T2];
net.trainParam.epochs = 200;
net.trainParam.goal = 0.1;
net = train(net,P3,T3);
Y = sim(net,[P1 P2])
```

Algorithm Linear layers consist of a single layer with the dotprod weight function, netsum net input function, and purelin transfer function.

The layer has a weight from the input and a bias.

Weights and biases are initialized with initzero.

Adaption and training are done with trains and trainb, which both update weight and bias values with learnwh. Performance is measured with mse.

See Also newlind, sim, init, adapt, train, trains, trainb

newlind

Purpose	Design linear layer		
Syntax	<pre>net = newlind(P,T,Pi)</pre>		
Description	newlind(P,T,Pi) takes these input arguments,		
	P R x Q matrix of Q input vectors		
	T S x Q matrix of Q target class vectors		
	Pi 1 x ID cell array of initial input delay states		
	where each element Pi{i,k} is an Ri x Q matrix, and the default = [],		
	and returns a linear layer designed to output T (with minimum sum square error) given input P.		
	newlind(P,T,Pi) can also solve for linear networks with input delays and multiple inputs and layers by supplying input and target data in cell array form:		
	P Ni x TS cell array Each element P{i,ts} is an Ri x Q input matrix		
	T Nt x TS cell array Each element P{i,ts} is a Vi x Q matrix		
	<pre>Pi Ni x ID cell array Each element Pi{i,k} is an Ri x Q matrix,</pre>		
	and returns a linear network with ID input delays, Ni network inputs, and Nl layers, designed to output T (with minimum sum square error) given input P.		
Examples	You want a linear layer that outputs T given P for the following definitions:		
	P = [1 2 3]; T = [2.0 4.1 5.9];		
	Use newlind to design such a network and check its response.		
	<pre>net = newlind(P,T); Y = sim(net,P)</pre>		
	You want another linear layer that outputs the sequence T given the sequence		

You want another linear layer that outputs the sequence T given the sequence P and two initial input delay states Pi.

P = {1 2 1 3 3 2}; Pi = {1 3}; T = {5.0 6.1 4.0 6.0 6.9 8.0}; net = newlind(P,T,Pi); Y = sim(net,P,Pi)

You want a linear network with two outputs Y1 and Y2 that generate sequences T1 and T2, given the sequences P1 and P2, with three initial input delay states Pi1 for input 1 and three initial delays states Pi2 for input 2.

```
P1 = {1 2 1 3 3 2}; Pi1 = {1 3 0};

P2 = {1 2 1 1 2 1}; Pi2 = {2 1 2};

T1 = {5.0 6.1 4.0 6.0 6.9 8.0};

T2 = {11.0 12.1 10.1 10.9 13.0 13.0};

net = newlind([P1; P2],[T1; T2],[Pi1; Pi2]);

Y = sim(net,[P1; P2],[Pi1; Pi2]);

Y1 = Y(1,:)

Y2 = Y(2,:)
```

Algorithm newlind calculates weight W and bias B values for a linear layer from inputs P and targets T by solving this linear equation in the least squares sense:

[W b] * [P; ones] = T

See Also sim, newlin

newlrn

Purpose	Create	layered-recurrent network	
Syntax	<pre>net = newlrn(P,T,[S1 S2S(N-1)],{TF1 TF2TFN1}, BTF,BLF,PF,IPF,OPF,DDF)</pre>		
Description	<pre>net = newlrn(P,T,[S1 S2S(N-1)],{TF1 TF2TFN1}, BTF,BLF,PF,IPF,OPF,DDF) takes several arguments,</pre>		
	Р	R x Q1 matrix of Q1 sample R-element input vectors	
	т	SN x Q2 matrix of Q2 sample SN-element input vectors	
	Si	Size of ith layer, for N-1 layers, default = []. (Output layer size SN is determined from T.)	
	TFi	Transfer function of ith layer. (Default = 'tansig' for hidden layers and 'purelin' for output layer.)	
	BTF	Backpropagation network training function (default = 'trainlm')	
	BLF	Backpropagation weight/bias learning function (default = 'learngdm')	
	PF	Performance function (default = 'mse')	
	IPF	Row cell array of input processing functions. (Default = {'fixunknowns','removeconstantrows','mapminmax'})	
	OPF	Row cell array of output processing functions. (Default = {'removeconstantrows', 'mapminmax'})	
	DDF	Data divison function (default = 'dividerand')	
	and ret	turns a layered-recurrent network.	
		uning function BTF can be any of the backpropagation training functions s trainlm, trainbfg, trainscg, trainbr, etc.	

The learning function BLF can be either of the backpropagation learning functions learngd or learngdm.

The performance function can be any of the differentiable performance functions such as mse or msereg.

Examples Here is a series of Boolean inputs P and another sequence T that is 1 whenever P has two 1s in a row. P = round(rand(1,20));T = [0 (P(1:end-1)+P(2:end) == 2)];You want the network to recognize whenever two 1s occur in a row. First arrange these values as sequences. Pseq = con2seq(P);Tseq = con2seq(T);Next create a layered-recurrent network with one hidden layer of ten neurons. net = newlrn(P,T,10);Then train the network with a mean squared error goal of 0.1 and simulate it. net = train(net,Pseq,Tseq); Y = sim(net, Pseq)**Algorithm** Layered-recurrent networks consists of N1 layers using the dotprod weight function, netsum net input function, and the specified transfer functions. The first layer has weights coming from the input. Each subsequent layer has a weight coming from the previous layer. All layers except the last have a recurrent weight. All layers have biases. The last layer is the network output. Each layer's weights and biases are initialized with initnw. Adaption is done with trains, which updates weights with the specified learning function. Training is done with the specified training function. Performance is measured according to the specified performance function. See Also newff, newcf, sim, init, adapt, train, trains

newlvq

Purpose	Create learning vector quantization network			
Syntax	<pre>net = newlvq(PR,S1,PC,LR,LF)</pre>			
Description	Learning vector quantization (LVQ) networks are used to solve classification problems.			
	net = new	vlvq(PR,S1,PC,LR,LF) takes these inputs,		
	PR	R x 2 matrix of min and max values for R input elements		
	S1	Number of hidden neurons		
	PC	S2 element vector of typical class percentages		
	LR	Learning rate (default = 0.01)		
	LF	Learning function (default = 'learnlv2')		
	and returns a new LVQ network.			
	The learning function LF can be learnlv1 or learnlv2.			
Properties	newlvq creates a two-layer network. The first layer uses the compet transfer function and calculates weighted inputs with negdist and net input with netsum. The second layer has purelin neurons, and calculates weighted input with dotprod and net inputs with netsum. Neither layer has biases.			
	set so that	r weights are initialized with midpoint. The second-layer weights are c each output neuron i has unit weights coming to it from PC(i) the hidden neurons.		
	-	and training are done with trains and trainr, which both update ayer weights with the specified learning functions.		
Examples	-	vectors P and target classes Tc below define a classification problem ed by an LVQ network.		
	0 +1 -	3 -2 -2 0 0 0 0 +2 +2 +3; 1 +2 +1 -1 -2 +1 -1 0]; 1 1 1 2 2 2 2 1 1 1];		

The target classes Tc are converted to target vectors T. Then an LVQ network is created (with input ranges obtained from P, four hidden neurons, and class percentages of 0.6 and 0.4), and is trained.

```
T = ind2vec(Tc);
net = newlvq(minmax(P),4,[.6 .4]);
net = train(net,P,T);
```

The resulting network can be tested.

Y = sim(net,P) Yc = vec2ind(Y)

See Also sim, init, adapt, train, trains, trainr, learnlv1, learnlv2

newnarx

Purpose	Create feedforward backpropagation network with feedback from output to input		
Syntax	<pre>net = newnarx(P,T,ID,OD,[S1 S2S(N-1)],{TF1 TF2TFN1}, BTF,BLF,PF,IPF,OPF,DDF)</pre>		
Description	newnarx(P,T,ID,OD,[S1 S2S(N-l)],{TF1 TF2TFNl}, BTF,BLF,PF,IPF,OPF,DDF) takes		
	Р	R x Q1 matrix of Q1 sample R-element input vectors	
	Т	SN x Q2 matrix of Q2 sample SN-element input vectors	
	ID	Input delay vector	
	OD	Output delay vector	
	Si	Size of ith layer, for N-1 layers, default = []. (Output layer size SN is determined from T.)	
	TFi	Transfer function of ith layer. (Default = 'tansig' for hidden layers and 'purelin' for output layer.)	
	BTF	Backpropagation network training function (default = 'trainlm')	
	BLF	Backpropagation weight/bias learning function (default = 'learngdm')	
	PF	Performance function (default = 'mse')	
	IPF	Row cell array of input processing functions. (Default = { 'removeconstantrows', 'mapminmax'})	
	OPF	Row cell array of output processing functions. (Default = {'removeconstantrows','mapminmax'})	
	DDF	Data divison function (default = 'dividerand')	
	and re feedba	eturns an N-layer feedforward backpropagation network with external ack.	
	The transfer function TFi can be any differentiable transfer function such a		

The transfer function TFi can be any differentiable transfer function such as tansig, logsig, or purelin.

The d delays from output to input FBD must be integer values greater than zero placed in a row vector.

The training function BTF can be any of the backpropagation training functions such as trainlm, trainbfg, trainrp, traingd, etc.

Caution trainlm is the default training function because it is very fast, but it requires a lot of memory to run. If you get an out-of-memory error when training, try one of the methods below.

- Slow trainlm training, but reduce memory requirements, by setting net.trainParam.mem reduc to 2 or more. (See help trainlm.)
- Use trainbfg, which is slower but more memory efficient than trainlm.
- Use trainrp, which is slower but more memory efficient than trainbfg.

The learning function BLF can be either of the backpropagation learning functions learngd or learngdm.

The performance function can be any of the differentiable performance functions such as mse or msereg.

Examples Here is a problem consisting of sequences of inputs P and targets T to be solved with a network.

 $P = \{[0] [1] [1] [0] [-1] [-1] [0] [1] [1] [0] [-1]\}; \\T = \{[0] [1] [2] [2] [1] [0] [1] [2] [1] [0] [1]\}; \\$

A two-layer feedforward network with a two-delay input and two-delay feedback is created. The network has one hidden layer of five tansig neurons.

net = newnarx(P,T,[0 1],[1 2],5);

The network is simulated and its output plotted against the targets.

```
Y = sim(net,P);
plot(1:11,[T{:}],1:11,[Y{:}],'o')
```

The network is trained for 50 epochs. Again the network's output is plotted.

```
net = train(net,P,T);
```

newnarx

	Yf = sim(net,P); plot(1:11,[T{:}],1:11,[Y{:}],'o',1:11,[Yf{:}],'+')
Algorithm	Feedforward networks consist of Nl layers using the dotprod weight function, netsum net input function, and the specified transfer functions.
	The first layer has weights coming from the input. Each subsequent layer has a weight coming from the previous layer. All layers have biases. The last layer is the network output.
	Each layer's weights and biases are initialized with initnw.
	Adaption is done with trains, which updates weights with the specified learning function. Training is done with the specified training function. Performance is measured according to the specified performance function.
See Also	newcf, newelm, sim, init, adapt, train, trains

Purpose	Creat	e NARX network in series-parallel arrangement		
Syntax		<pre>net = newnarxsp(P,T,ID,OD,[S1 S2S(N-1)],{TF1 TF2TFN1}, BTF,BLF,PF,IPF,OPF,DDF)</pre>		
Description	newnarxsp(P,T,ID,OD,[S1 S2S(N-l)],{TF1 TF2TFNl}, BTF,BLF,PF,IPF,OPF,DDF) takes			
	Р	R x Q1 matrix of Q1 sample R-element input vectors		
	т	SN x Q2 matrix of Q2 sample SN-element input vectors		
	ID	Input delay vector		
	OD	Output delay vector		
	Si	Size of ith layer, for N-1 layers, default = []. (Output layer size SN is determined from T.)		
	TFi	Transfer function of ith layer. (Default = 'tansig' for hidden layers and 'purelin' for output layer.)		
	BTF	Backpropagation network training function (default = 'trainlm')		
	BLF	Backpropagation weight/bias learning function (default = 'learngdm')		
	PF	Performance function (default = 'mse')		
	IPF	Row cell array of input processing functions. (Default = {'removeconstantrows','mapminmax'})		
	OPF	Row cell array of output processing functions. (Default = { 'removeconstantrows', 'mapminmax'})		
	DDF	Data divison function (default = 'dividerand')		

and returns an N-layer feedforward backpropagation network with external feedback.

The transfer function TFi can be any differentiable transfer function such as tansig, logsig, or purelin.

The ${\tt d}$ delays from output to input FBD must be integer values greater than zero placed in a row vector.

The training function BTF can be any of the backpropagation training functions
such as trainlm, trainbfg, trainrp, traingd, etc.

Caution trainlm is the default training function because it is very fast, but it requires a lot of memory to run. If you get an out-of-memory error when training, try one of these:

- Slow trainlm training, but reduce memory requirements, by setting net.trainParam.mem_reduc to 2 or more. (See help trainlm.)
- Use trainbfg, which is slower but more memory efficient than trainlm.
- Use trainrp, which is slower but more memory efficient than trainbfg.

The learning function BLF can be either of the backpropagation learning functions learngd or learngdm.

The performance function can be any of the differentiable performance functions such as mse or msereg.

Examples Here is a problem consisting of sequences of inputs P and targets T to be solved with a network.

 $P = \{[0] [1] [1] [0] [-1] [-1] [0] [1] [1] [0] [-1]\};$ $T = \{[0] [1] [2] [2] [1] [0] [1] [2] [1] [0] [1]\};$ PT = [P;T];

A two-layer network with a two-delay input and two-delay feedback is created. The network has one hidden layer with five neurons.

net = newnarxsp(P,T,[1 2],[1 2],5);

The network is simulated and its output plotted against the targets.

```
Y = sim(net,PT);
plot(1:11,[T{:}],1:11,[Y{:}],'o')
```

The network is trained for 50 epochs. Again the network's output is plotted.

```
net = train(net,PT,T);
Yf = sim(net,PT);
plot(1:11,[T{:}],1:11,[Y{:}],'o',1:11,[Yf{:}],'+')
```

Algorithm	Feedforward networks consist of N1 layers using the dotprod weight function, netsum net input function, and the specified transfer functions.
	The first layer has weights coming from the input. Each subsequent layer has a weight coming from the previous layer. All layers have biases. The last layer is the network output.
	Each layer's weights and biases are initialized with initnw.
	Adaption is done with trains, which updates weights with the specified learning function. Training is done with the specified training function. Performance is measured according to the specified performance function.
See Also	newcf, newelm, sim, init, adapt, train, trains

newp

Purpose	Create perceptron			
Syntax	net = new	<pre>net = newp(PR,S,TF,LF)</pre>		
Description	Perceptron problems.	Perceptrons are used to solve simple (i.e., linearly separable) classification problems.		
	net = new	p(PR,S,TF,LF) takes these inputs,		
	PR	R x 2 matrix of min and max values for R input elements		
	S	Number of neurons		
	TF	Transfer function (default = 'hardlim')		
	LF	Learning function (default = 'learnp')		
	and returns a new perceptron.			
		er function TF can be hardlim or hardlims. The learning function LF rnp or learnpn.		
Properties	-	is consist of a single layer with the dotprod weight function, the input function, and the specified transfer function.		
	The layer l	nas a weight from the input and a bias.		
	Weights and biases are initialized with initzero.			
	-	and training are done with trains and trainc, which both update I bias values with the specified learning function. Performance is with mae.		
Examples	and [-2 2]) the default	<pre>ereates a perceptron layer with one two-element input (ranges [0 1] and one neuron. (Supplying only two arguments to newp results in a perceptron learning function learnp's being used.) newp([0 1; -2 2],1);</pre>		

Here you simulate the network's response to a sequence of inputs P.

```
P1 = {[0; 0] [0; 1] [1; 0] [1; 1]};
Y = sim(net,P1)
```

Define a sequence of targets T (together P and T define the operation of an AND gate), and then let the network adapt for 10 passes through the sequence. Then simulate the updated network.

```
T1 = {0 0 0 1};
net.adaptParam.passes = 10;
net = adapt(net,P1,T1);
Y = sim(net,P1)
```

Now define a new problem, an OR gate, with batch inputs P and targets T.

P2 = [0 0 1 1; 0 1 0 1]; T2 = [0 1 1 1];

Here you initialize the perceptron (resulting in new random weight and bias values), simulate its output, train for a maximum of 20 epochs, and then simulate it again.

```
net = init(net);
Y = sim(net,P2)
net.trainParam.epochs = 20;
net = train(net,P2,T2);
Y = sim(net,P2)
```

Notes Perceptrons can classify linearly separable classes in a finite amount of time. If input vectors have large variances in their lengths, learnpn can be faster than learnp.

See Also sim, init, adapt, train, hardlim, hardlims, learnp, learnpn, trains, trainc

newpnn

Purpose	Design probabilistic neural network			
Syntax	net = new	<pre>net = newpnn(P,T,spread)</pre>		
Description		Probabilistic neural networks (PNN) are a kind of radial basis network suitable for classification problems.		
	net = new	pnn(P,T,spread) takes two or three arguments,		
	Р	R x Q matrix of Q input vectors		
	Т	S x Q matrix of Q target class vectors		
	spread	Spread of radial basis functions (default = 0.1)		
	and return	s a new probabilistic neural network.		
	spread bec	s near zero, the network acts as a nearest neighbor classifier. As comes larger, the designed network takes into account several sign vectors.		
Examples	Here a clas Tc.	ssification problem is defined with a set of inputs P and class indices		
	P = [1 2 3 4 5 6 7]; Tc = [1 2 3 2 2 3 1];			
	The class indices are converted to target vectors, and a PNN is designed and tested.			
	net = r Y = sin	d2vec(Tc) newpnn(P,T); n(net,P) ec2ind(Y)		
Algorithm	calculates second lay	ates a two-layer network. The first layer has radbas neurons, and its weighted inputs with dist and its net input with netprod. The er has compet neurons, and calculates its weighted input with nd its net inputs with netsum. Only the first layer has biases.		

	newpnn sets the first-layer weights to P', and the first-layer biases are all set to 0.8326/spread, resulting in radial basis functions that cross 0.5 at weighted inputs of +/- spread. The second-layer weights W2 are set to T.
References	Wasserman, P.D., <i>Advanced Methods in Neural Computing</i> , New York: Van Nostrand Reinhold, pp. 35–55, 1993.
See Also	sim, ind2vec, vec2ind, newrb, newrbe, newgrnn

newrb

Purpose	Design radial basis network		
Syntax	<pre>[net,tr] = newrb(P,T,goal,spread,MN,DF)</pre>		
Description	Radial basis networks can be used to approximate functions. newrb adds neurons to the hidden layer of a radial basis network until it meets the specified mean squared error goal.		
	newrb(P,T	,goal,spread,MN,DF) takes two of these arguments,	
	Ρ	R x Q matrix of Q input vectors	
	Т	S x Q matrix of Q target class vectors	
	goal	Mean squared error goal (default = 0.0)	
	spread	Spread of radial basis functions (default = 1.0)	
	MN	Maximum number of neurons (default is Q)	
	DF	Number of neurons to add between displays (default = 25)	
	and returns a new radial basis network.		
	The larger spread is, the smoother the function approximation. Too large a spread means a lot of neurons are required to fit a fast-changing function. Too small a spread means many neurons are required to fit a smooth function, and the network might not generalize well. Call newrb with different spreads to find the best value for a given problem.		
Examples	Here you d	esign a radial basis network, given inputs P and targets T.	
		2 3]; 0 4.1 5.9]; newrb(P,T);	
	The network is simulated for a new input.		
	P = 1.5; Y = sim(net,P)		
Algorithm		tes a two-layer network. The first layer has radbas neurons, and its weighted inputs with dist and its net input with netprod. The	

second layer has purelin neurons, and calculates its weighted input with dotprod and its net inputs with netsum. Both layers have biases.

Initially the radbas layer has no neurons. The following steps are repeated until the network's mean squared error falls below goal.

- **1** The network is simulated.
- 2 The input vector with the greatest error is found.
- **3** A radbas neuron is added with weights equal to that vector.
- 4 The purelin layer weights are redesigned to minimize error.

See Also sim, newrbe, newgrnn, newpnn

newrbe

Purpose	Design exact radial basis network		
Syntax	<pre>net = newrbe(P,T,spread)</pre>		
Description	Radial basis networks can be used to approximate functions. newrbe v quickly designs a radial basis network with zero error on the design v		
	newrbe(P,	T,spread) takes two or three arguments,	
	Р	RxQ matrix of Q R-element input vectors	
	Т	SxQ matrix of Q S-element target class vectors	
	spread	Spread of radial basis functions (default = 1.0)	
	and returns a new exact radial basis network.		
	-	the spread is, the smoother the function approximation will be. Too ead can cause numerical problems.	
Examples	Here you design a radial basis network given inputs P and targets T.		
		2 3]; 0 4.1 5.9]; newrbe(P,T);	
	The network is simulated for a new input.		
	P = 1.5 Y = sin	; n(net,P)	
Algorithm	calculates second laye	ates a two-layer network. The first layer has radbas neurons, and its weighted inputs with dist and its net input with netprod. The er has purelin neurons, and calculates its weighted input with nd its net inputs with netsum. Both layers have biases.	
		s the first-layer weights to P', and the first-layer biases are all set to ead, resulting in radial basis functions that cross 0.5 at weighted /- spread.	
		-layer weights IW{2,1} and biases b{2} are found by simulating the outputs A{1} and then solving the following linear expression:	

[W{2,1} b{2}] * [A{1}; ones] = T

See Also sim, newrb, newgrnn, newpnn

newsom

Purpose	Create self-organizing map		
Syntax	<pre>net = newsom(P,[D1,D2,],TFCN,DFCN,OLR,OSTEPS,TLR,TND)</pre>		
Description	Competitive layers are used to solve classification problems. net = newsom (PR,[D1,D2,],TFCN,DFCN,OLR,OSTEPS,TLR,TND) takes		
	Р	RxQ matrix of Q sample R-element input vectors	
	Di	Size of ith layer dimension (defaults = $[5 8]$)	
	TFCN	Topology function (default = 'hextop')	
	DFCN	Distance function (default = 'linkdist')	
	OLR	Ordering phase learning rate (default = 0.9)	
	OSTEPS	Ordering phase steps (default = 1000)	
	TLR	Tuning phase learning rate (default = 0.02)	
	TND	Tuning phase neighborhood distance (default = 1)	
	and returns a new self-organizing map.		
	The topology function TFCN can be hextop, gridtop, or randtop. The distance function can be linkdist, dist, or mandist.		
Properties	-	izing maps (SOM) consist of a single layer with the negdist weight etsum net input function, and the compet transfer function.	
	The layer has a weight from the input, but no bias. The weight is initialized with midpoint.		
	Adaption and training are done with trains and trainr, which both update the weight with learnsom.		
Examples	_	vectors defined below are distributed over a two-dimensional input ing over [0 2] and [0 1]. This data is used to train an SOM with s [3 5].	
	net = r	and(1,400)*2; rand(1,400)]; newsom([0 2; 0 1],[3 5]); n(net.layers{1}.positions)	

The SOM is trained and the input vectors are plotted with the map that the SOM's weights have formed.

```
net = train(net,P);
plot(P(1,:),P(2,:),'.g','markersize',20)
hold on
plotsom(net.iw{1,1},net.layers{1}.distances)
hold off
```

See Also sim, init, adapt, train

nftool

Purpose	Neural network fitting tool
Syntax	nftool
Description	Launches the neural network fitting tool GUI.
Algorithm	nftool leads the user through solving a data fitting problem, solving it with a two-layer feedforward network trained with Levenberg-Marquardt.
See Also	nntool

Purpose	Update NNT 2.0 competitive layer			
Syntax	net = nnt	net = nnt2c(PR,W,KLR,CLR)		
Description	nnt2c(PR,W,KLR,CLR) takes these arguments,			
	PR	PR R x 2 matrix of min and max values for R input elements		
	W S x R weight matrix			
	KLR Kohonen learning rate (default = 0.01) CLR Conscience learning rate (default = 0.001) and returns a competitive layer. Once a network has been updated, it can be simulated, initialized, adapted, or trained with sim, init, adapt, or train.			
See Also	newc			

nnt2elm

Purpose	Upda	Update NNT 2.0 Elman backpropagation network		
Syntax	net =	<pre>net = nnt2elm(PR,W1,B1,W2,B2,BTF,BLF,PF)</pre>		
Description	nnt2e	elm(PR,W1,B1,W2,B2,BTF,BLF,PF) takes these arguments,		
	PR	R x 2 matrix of min and max values for R input elements		
	W1	S1 x (R+S1) weight matrix		
	B1	S1 x 1 bias vector		
	W2	S2 x S1 weight matrix		
	B2 S2 x 1 bias vector			
	BTF	$Backpropagation \ network \ training \ function \ (default = \texttt{'traingdx'})$		
	BLF	Backpropagation weight/bias learning function (default = 'learngdm')		
	PF	Performance function (default = 'mse')		
	 and returns a feedforward network. The training function BTF can be any of the backpropagation training functions such as traingd, traingdm, traingda, or traingdx. Large step-size algorithms, such as trainlm, are not recommended for Elman networks. The learning function BLF can be either of the backpropagation learning functions learngd or learngdm. The performance function can be any of the differentiable performance functions such as mse or msereg. Once a network has been updated, it can be simulated, initialized, adapted, or trained with sim, init, adapt, or train. 			
See Also	newel	m		

Purpose	Upda	Update NNT 2.0 feedforward network		
Syntax	net =	net = nnt2ff(PR,{W1 W2},{B1 B2},{TF1 TF2},BTF,BLR,PF)		
Description		<pre>nnt2ff(PR,{W1 W2},{B1 B2},{TF1 TF2},BTF,BLR,PF) takes these arguments,</pre>		
	PR	R x 2 matrix of min and max values for R input elements		
	Wi	Weight matrix for the ith layer		
	Bi	Bias vector for the ith layer		
	TFi	Transfer function of ith layer (default = 'tansig')		
	<pre>BTF Backpropagation network training function (default = 'traingdx') BLF Backpropagation weight/bias learning function (default = 'learngdm')</pre>			
	PF	Performance function (default = 'mse')		
	and r	eturns a feedforward network.		
		The training function BTF can be any of the backpropagation training functions such as traingd, traingdm, traingda, traingdx, or trainlm.		
	The learning function BLF can be either of the backpropagation learning functions learngd or learngdm.			
	The performance function can be any of the differentiable performance functions such as mse or msereg.			
		a network has been updated, it can be simulated, initialized, adapted, or ed with sim, init, adapt, or train.		
Can Alan				

See Also newff, newcf, newfftd, newelm

nnt2hop

Purpose	Update NNT 2.0 Hopfield recurrent network		
Syntax	<pre>net = nnt2hop(W,B)</pre>		
Description	nnt2hop(W,B) takes these arguments,		
	W	S x S weight matrix	
	В	S x 1 bias vector	
	and returns a perceptron.		
		work has been updated, it can be simulated, initialized, adapted, or h sim, init, adapt, or train.	
See Also	newhop		

Purpose	Update NNT 2.0 linear layer	
Syntax	net = nnt	2lin(PR,W,B,LR)
Description	nnt2lin(PR,W,B,LR) takes these arguments,	
	PR	$R\ x\ 2\ matrix\ of\ min\ and\ max\ values\ for\ R\ input\ elements$
	W S x R weight matrix	
	В	S x 1 bias vector
	LR	Learning rate (default = 0.01)
	and returns a linear layer.	
	Once a network has been updated, it can be simulated, initialized, adapted, or trained with sim, init, adapt, or train.	
See Also	newlin	

nnt2lvq

Purpose	Update NNT 2.0 learning vector quantization network	
Syntax	net = nnt:	2lvq(PR,W1,W2,LR,LF)
Description	nnt2lvq(PR,W1,W2,LR,LF) takes these arguments,	
	PR	$R \ x \ 2 \ matrix \ of \ min \ and \ max \ values \ for \ R \ input \ elements$
	W1	S1 x R weight matrix
	W2	S2 x S1 weight matrix
	LR	Learning rate (default = 0.01)
	LF	Learning function (default = 'learnlv2')
	and returns a radial basis network.	
	The learning function LF can be learnlv1 or learnlv2.	
	Once a network has been updated, it can be simulated, initialized, adapted, or trained with sim, init, adapt, or train.	
See Also	newlvq	

Purpose	Update NNT 2.0 perceptron			
Syntax	net = nnt	net = nnt2p(PR,W,B,TF,LF)		
Description	nnt2p(PR,	nnt2p(PR,W,B,TF,LF) takes these arguments,		
	PR	R x 2 matrix of min and max values for R input elements		
	W	S x R weight matrix		
	В	B S x 1 bias vector		
	TF	Transfer function (default = 'hardlim')		
	LF	Learning function (default = 'learnp')		
	and returns a perceptron.			
	The transfer function TF can be hardlim or hardlims. The learning function LF can be learnp or learnpn.			
		Once a network has been updated, it can be simulated, initialized, adapted, or trained with sim, init, adapt, or train.		
See Also	newp			

nnt2rb

Purpose	Update NNT 2.0 radial basis network		
Syntax	net = nnt2	2rb(PR,W1,B1,W2,B2)	
Description	nnt2rb(PR,W1,B1,W2,B2) takes these arguments,		
	PR	$R \ge 2$ matrix of min and max values for R input elements	
	W1 S1 x R weight matrix		
	B1 S1 x 1 bias vector		
	W2 S2 x S1 weight matrix		
	B2	S2 x 1 bias vector	
	and returns a radial basis network.		
	Once a network has been updated, it can be simulated, initialized, adapted, or trained with sim, init, adapt, or train.		
See Also	newrb, newrbe, newgrnn, newpnn		

Purpose	Update NNT 2.0 self-organizing map				
Syntax	net = nnt	<pre>net = nnt2som(PR,[D1,D2,],W,OLR,OSTEPS,TLR,TND)</pre>			
Description	nnt2som(P	R,[D1,D2,],W,OLR,OSTEPS,TLR,TND) takes these arguments,			
	PR	$R \ x \ 2 \ matrix \ of \ min \ and \ max \ values \ for \ R \ input \ elements$			
	Di	Size of ith layer dimension			
	W	S x R weight matrix			
	OLR	OLR Ordering phase learning rate (default = 0.9)			
	OSTEPS	OSTEPS Ordering phase steps (default = 1000)			
	TLR Tuning phase learning rate (default = 0.02)				
	TND	Tuning phase neighborhood distance (default = 1)			
	and returns a self-organizing map.				
	nnt2som assumes that the self-organizing map has a grid topology (gridtop) using link distances (linkdist). This corresponds with the neighborhood function in NNT 2.0.				
	The new network only outputs 1 for the neuron with the greatest net input. In NNT 2.0 the network would also output 0.5 for that neuron's neighbors.				
	Once a network has been updated, it can be simulated, initialized, adapted, or trained with sim, init, adapt, or train.				
See Also	newsom				

nntool

Purpose	Open Network/Data Manager
Syntax	nntool
Description	nntool opens the Network/Data Manager window, which allows you to import, create, use, and export neural networks and data.

normc

Purpose	Normalize columns of matrix		
Syntax	normc(M)		
Description	normc(M) normalizes the columns of M to a length of 1.		
Examples	<pre>m = [1 2; 3 4]; normc(m) ans =</pre>		
See Also	normr		

normprod

Purpose	Normalized d	ot product weight function
Syntax	dp = normpro	
Description	normprod is a get weighted	weight function. Weight functions apply weights to an input to inputs.
	normprod(W,F	P,FP) takes these inputs,
	W S	x R weight matrix
	P R	x Q matrix of Q input (column) vectors
	FP F	Row cell array of function parameters (optional, ignored)
	and returns t	he S x Q matrix of normalized dot products.
	normprod(code) returns information about this function. The following codes are defined:	
	'deriv'	Name of derivative function
	'pfullderiv'	Full input derivative = 1, linear input derivative = 0
	'wfullderiv'	Full weight derivative = 1, linear weight derivative = 0
	'name'	Full name
	'fpnames'	Returns names of function parameters
	'fpdefaults'	Returns default function parameters
		ize',S,R,FP) takes the layer dimension S, input dimension R, parameters, and returns the weight size $[S \ge R]$.
	normprod('dp	, W, P, Z, FP) returns the derivative of Z with respect to P.
	normprod('si	ize',S,R,FP) returns the derivative of Z with respect to W.

Examples	Here you define a random weight matrix ${\tt W}$ and input vector ${\tt P}$ and calculate the corresponding weighted input Z.
	W = rand(4,3); P = rand(3,1); Z = normprod(W,P)
Network Use	You can create a standard network that uses normprod by calling newgrnn.
	To change a network so an input weight uses normprod, set net.inputWeight{i,j}.weightFcn to 'normprod'. For a layer weight, set net.layerWeight{i,j}.weightFcn to 'normprod'.
	In either case, call \min to simulate the network with normprod. See newgrnn for simulation examples.
Algorithm	<pre>normprod returns the dot product normalized by the sum of the input vector elements. z = w*p/sum(p)</pre>
See Also	dotprod

normr

Purpose	Normalize rows of matrix
Syntax	normr(M)
Description	normr(M) normalizes the columns of M to a length of 1.
Examples	<pre>m = [1 2; 3 4]; normr(m) ans =</pre>
See Also	normc

Purpose	Plot network performance for Bayesian regularization training			
Syntax	plotbr(TR	plotbr(TR,name,epoch)		
Description	plotbr(TR,name,epoch) takes these inputs,			
	TR	Training record returned by train		
	name	Training function name (default = ' ')		
	epoch	Number of epochs (default = length of training record)		
	and plots the training sum squared error, the sum squared weight, and the effective number of parameters.			
Examples	Here are input values P and associated targets T.			
	p = [-1:.05:1]; t = sin(2*pi*p)+0.1*randn(size(p));			
	The code b	The code below creates a network and trains it on this problem.		
		net=newff([-1 1],[20,1],{'tansig','purelin'},'trainbr'); [net,tr] = train(net,p,t);		
	0	ining plotbr is called to display the training record. You can also r directly with the final training record TR, as shown below.		

```
plotbr(tr)
```

plotep

Purpose	Plot weight-bias position on error surface	
Syntax	h = plote h = plote	p(W,B,E) p(W,B,E,H)
Description	plotep is used to show network learning on a plot already created by plotes.	
	plotep(W,	B,E) takes these arguments,
	W	Current weight value
	В	Current bias value
	E	Current error
	and returns a vector H, containing information for continuing the plot.	
	plotep(W,B,E,H) continues plotting using the vector H returned by the last call to plotep.	
		handles to dots plotted on the error surface, so they can be deleted as well as points on the error contour, so they can be connected.
See Also	errsurf,p	lotes

Purpose	Plot error surface of single-input neuron	
Syntax	<pre>plotes(WV,BV,ES,V)</pre>	
Description	plotes(WV,BV,ES,V) takes these arguments,	
	WV	$1 \ x \ N$ row vector of values of W
	BV	$1\ x\ M$ row vector of values of B
	ES	M x N matrix of error vectors
	V	View (default = [-37.5, 30])
	and plots t	he error surface with a contour underneath.
	Calculate t	the error surface ES with errsurf.
Examples	<pre>p = [3 2]; t = [0.4 0.8]; wv = -4:0.4:4; bv = wv; ES = errsurf(p,t,wv,bv,'logsig'); plotes(wv,bv,ES,[60 30])</pre>	
See Also	errsurf	

plotpc

Purpose	Plot classification line on perceptron vector plot		
Syntax	plotpc(W,B) plotpc(W,B,H)		
Description	plotpc(W,B) takes these inputs,		
	W	S x R weight matrix (R must be 3 or less)	
	В	S x 1 bias vector	
	and returns a handle to a plotted classification line.		
	plotpc(W,B	,H) takes an additional input,	
	Н	Handle to last plotted line	
	and deletes the last line before plotting the new one.		
	This function plotpv.	n does not change the current axis and is intended to be called after	
Examples	The code bel	ow defines and plots the inputs and targets for a perceptron:	
	<pre>p = [0 0 1 1; 0 1 0 1]; t = [0 0 0 1]; plotpv(p,t)</pre>		
	The following code creates a perceptron with inputs ranging over the values in P, assigns values to its weights and biases, and plots the resulting classification line.		
	<pre>net = newp(minmax(p),1); net.iw{1,1} = [-1.2 -0.5]; net.b{1} = 1; plotpc(net.iw{1,1},net.b{1})</pre>		
See Also	plotpv		

plotperf

Purpose	Plot network performance		
Syntax	<pre>plotperf(TR,goal,name,epoch)</pre>		
Description	plotperf(TR,goal,name,epoch) takes these inputs,		
	TR	Training record returned by train	
	goal	Performance goal (default = NaN)	
	name	Training function name (default = ' ')	
	epoch	Number of epochs (default = length of training record)	
	and plots the training performance and, if available, the performance goal, validation performance, and test performance.		
Examples	Here are eight input values P and associated targets T, plus a like number of validation inputs VV.P and targets VV.T.		
	P = 1:8; T = sin(P); VV.P = P; VV.T = T+rand(1,8)*0.1;		
	The code below creates a network and trains it on this problem.		
	net = newff(minmax(P),[4 1],{'tansig','tansig'}); [net,tr] = train(net,P,T,[],[],VV);		
		ining plotperf is called to display the training record. You can also orf directly with the final training record TR, as shown below.	

```
plotperf(tr)
```

plotpv

Purpose	Plot perceptron input/target vectors		
Syntax	plotpv(P,T) plotpv(P,T,V)		
Description	plotpv(P,T) takes these inputs,		
	P R x Q matrix of input vectors (R must be 3 or less)		
	T S x Q matrix of binary target vectors (S must be 3 or less)		
	and plots column vectors in P with markers based on T.		
	plotpv(P,T,V) takes an additional input,		
	V Graph limits = [x_min x_max y_min y_max]		
	and plots the column vectors with limits set by V.		
Examples	The code below defines and plots the inputs and targets for a perceptron:		
	<pre>p = [0 0 1 1; 0 1 0 1]; t = [0 0 0 1]; plotpv(p,t)</pre>		
	The following code creates a perceptron with inputs ranging over the values in P, assigns values to its weights and biases, and plots the resulting classification line.		
	<pre>net = newp(minmax(p),1); net.iw{1,1} = [-1.2 -0.5]; net.b{1} = 1; plotpc(net.iw{1,1},net.b{1})</pre>		
See Also	plotpc		

plotsom

Purpose	Plot self-organizing map		
Syntax	plotsom(pos) plotsom(W,D,ND)		
Description	plotsom(po POS	os) takes one argument, N x S matrix of S N-dimension neural positions	
	and plots the neuron positions with red dots, linking the neurons within a Euclidean distance of 1.		
	plotsom(W,	,D,ND) takes three arguments,	
	W	S x R weight matrix	
	D	S x S distance matrix	
	ND	Neighborhood distance (default = 1)	
	and plots the neuron's weight vectors with connections between weight vec whose neurons are within a distance of 1.		
Examples	Here are so	ome neat plots of various layer topologies.	
	<pre>pos = hextop(5,6); plotsom(pos) pos = gridtop(4,5); plotsom(pos) pos = randtop(18,12); plotsom(pos) pos = gridtop(4,5,2); plotsom(pos) pos = hextop(4,4,3); plotsom(pos)</pre>		
	See newsom vectors the	for an example of plotting a layer's weight vectors with the input y map.	
See Also	newsom, lea	arnsom, initsom	

plotv

Purpose	Plot vectors as lines from origin	
Syntax	plotv(M,T)	
Description	plotv(M,T) takes two inputs,	
	М	$R \ge Q$ matrix of Q column vectors with R elements
	Т	(Optional) the line plotting type (default = ' - ')
	and plots the column vectors of M.	
	R must be 2 or greater. If R is greater than 2, only the first two rows of M are used for the plot.	
Examples	plotv([4 0.7 .2; -0.5 .1 0.5],'-')

plotvec

Purpose	Plot vectors with different colors			
Syntax	plotvec(X	<pre>plotvec(X,C,M)</pre>		
Description	plotvec(X,C,M) takes these inputs,			
	Х	Matrix of (column) vectors		
	С	Row vector of color coordinates		
	Μ	Marker (default = '+')		
	and plots each ith vector in \boldsymbol{X} with a marker $\boldsymbol{M},$ using the ith value in \boldsymbol{C} as the color coordinate.			
	plotvec(X) only takes a matrix X and plots each ith vector in X with marker '+' using the index i as the color coordinate.			
Examples		1 0.5 0.7; -1 2 0.5 0.1]; 2 3 4]; c(x,c)		

pnormc

Purpose	Pseudonormalize columns of matrix		
Syntax	pnormc(X,R)		
Description	pnormc(X,R) takes these arguments,		
	X M x N matrix		
	R (Optional) radius to normalize columns to (default = 1)		
	and returns X with an additional row of elements, which results in new column vector lengths of R. Caution For this function to work properly, the columns of X must originally		
	have vector lengths less than R.		
Examples	x = [0.1 0.6; 0.3 0.1]; y = pnormc(x)		
See Also	normc, normr		

Purpose	Positive linear transfer function				
Graph and Symbol	a $a + 1 : \dots \\ 0 1 \rightarrow n$ $a = poslin(n)$				
6	Positive Linear Transfer Function				
Syntax	A = poslin(N,FP) dA_dN = poslin('dn',N,A,FP) info = poslin(code)				
Description	poslin is a neural transfer function. Transfer functions calculate a layer's output from its net input.				
	poslin(N,FP) takes N and optional function parameters,				
	N S x Q matrix of net input (column) vectors				
	FP Struct of function parameters (ignored)				
	and returns A, the S x Q matrix of N's elements clipped to $[0, inf]$.				
	poslin('dn',N,A,FP) returns the S x Q derivative of A with respect to N. If A or FP is not supplied or is set to [], FP reverts to the default parameters, and A is calculated from N.				
	<pre>poslin('name') returns the name of this function.</pre>				
	poslin('output',FP) returns the [min max] output range.				
	poslin('active',FP) returns the [min max] active range.				
	<code>poslin('fullderiv')</code> returns 1 or 0, depending on whether dA_dN is S x S x Q or S x Q.				
	poslin('fpnames') returns the names of the function parameters.				
	poslin('fpdefaults') returns the default function parameters.				

poslin

Examples	Here is the code to create a plot of the poslin transfer function.					
	n = -5:0.1:5; a = poslin(n); plot(n,a)					
	Assign this transfer function to layer i of a network.					
	<pre>net.layers{i}.transferFcn = 'poslin';</pre>					
Network Use	To change a network so that a layer uses poslin, set net.layers{i}.transferFcn to 'poslin'.					
	Call sim to simulate the network with poslin.					
Algorithm	The transfer function poslin returns the output n if n is greater than or equ to zero and 0 if n is less than or equal to zero.					
	poslin(n) = n, if n >= 0 = 0, if n <= 0					
See Also	sim, purelin, satlin, satlins					

Purpose	Postprocess trained network response with linear regression				
Syntax	[M,B,R] =	[M,B,R] = postreg(A,T)			
Description	postreg postprocesses the network training set by performing a linear regression between each element of the network response and the corresponding target.				
	postreg(A	,T) takes these inputs,			
	A	1 x Q array of network outputs (one element of the network output) $% \left({{\left({{{\mathbf{x}}_{i}} \right)}_{i}}_{i}} \right)$			
	т	1 x Q array of targets (one element of the target vector)			
	and return	ıs			
	М	Slope of the linear regression			
	В	Y intercept of the linear regression			
	R	Regression R-value (R = 1 means perfect correlation)			
Examples	In this example you normalize a set of training data with mapstd, perform principal component transformation on the normalized data, create and tra a network using the pca data, simulate the network, unnormalize the outp of the network using mapstd, and perform a linear regression between the network outputs (unnormalized) and the targets to check the quality of the network training.				
	<pre>p = [-0.92 0.73 -0.47 0.74 0.29; -0.08 0.86 -0.67 -0.52 0.93]; t = [-0.08 3.4 -0.82 0.69 3.1]; [pn,ps1] = mapstd(p); [ptrans,ps2] = processpca(pn,0.02); [tn,ts] = mapstd(t); net = newff(minmax(ptrans),[5 1],{'tansig''purelin'},'trainlm'); net = train(net,ptrans,tn); an = sim(net,ptrans); a = mapstd(`reverse',an,ts); [m b cl = postpag(a t);</pre>				

[m,b,r] = postreg(a,t);

postreg

Algorithm	Performs a linear regression between the network response and the target, and
	then computes the correlation coefficient (R-value) between the network
	response and the target.

See Also mapminmax, mapstd, processpca

Purpose	Process co	Process columns of matrix with principal component analysis					
Syntax	<pre>[y,ps] = processpca(maxfrac) [y,ps] = processpca(x,fp) y = processpca('apply',x,ps) x = processpca('reverse',y,ps) dx_dy = processpca('dx',x,y,ps) dx_dy = processpca('dx',x,[],ps) name = processpca('name'); fp = processpca('pdefaults'); names = processpca('pnames'); processpca('pcheck',fp);</pre>						
Description	processpca processes matrices using principal component analysis so that each row is uncorrelated, the rows are in the order of the amount they contribute to total variation, and rows whose contribution to total variation are less than maxfrac are removed.						
	processpo	ca(X,maxfrac) takes X and an optional parameter,					
	х	XN x Q matrix or a 1 x TS row cell array of N x Q matricesmaxfracMaximum fraction of variance for removed rows (default is 0)					
	maxfrac						
	and returns						
	Y	Each N x Q matrix with N M rows deleted (optional)					
	PS	Process settings that allow consistent processing of values					
	processpo	ca(X,FP) takes parameters as a struct: FP.maxfrac.					
	processpo	ca('apply',X,PS) returns Y, given X and settings PS.					
	processpo	ca('reverse',Y,PS) returns X, given Y and settings PS.					
	processpo X.	ca('dx',X,Y,PS) returns the M x N x Q derivative of Y with respect to					
	processpo	a('dx',X,[],PS) returns the derivative, less efficiently.					
	processpo	ca('name') returns the name of this process method.					

	processpca('pdefaults') returns default process parameter structure.					
	processpca('pdesc') returns the process parameter descriptions.					
	processpca('pcheck',fp) throws an error if any parameter is illegal.					
Examples	Here is how to format a matrix with an independent row, a correlated row, and a completely redundant row so that its rows are uncorrelated and the redundant row is dropped.					
	<pre>x1_independent = rand(1,5) x1_correlated = rand(1,5) + x_independent; x1_redundant = x_independent + x_correlated x1 = [x1_independent; x1_correlated; x1_redundant] [y1,ps] = processpca(x1)</pre>					
	Next, apply the same processing settings to new values.					
	<pre>x2_independent = rand(1,5) x2_correlated = rand(1,5) + x_independent; x2_redundant = x_independent + x_correlated x2 = [x2_independent; x2_correlated; x2_redundant]; y2 = processpca('apply',x2,ps)</pre>					
	Reverse the processing of y1 to get x1 again.					
	x1_again = processpca('reverse',y1,ps)					
Algorithm	Values in rows whose elements are not all the same value are set to					
	y = 2*(x-minx)/(maxx-minx) - 1;					
	Values in rows with all the same value are set to 0.					
See Also	fixunknowns, mapminmax, mapstd					

Purpose	Linear transfer function					
Graph and Symbol	a a a a a a a a a a					
Syntax	A = purelin(N,FP) dA_dN = purelin('dn',N,A,FP) info = purelin(code)					
Description	purelin is a neural transfer function. Transfer functions calculate a layer's output from its net input.					
	purelin(N,FP) takes N and optional function parameters,					
	N S x Q matrix of net input (column) vectors					
	FP Struct of function parameters (ignored)					
	and returns A, an S x Q matrix equal to N.					
	purelin('dn',N,A,FP) returns the $S \ge Q$ derivative of A with respect to N. If A or FP is not supplied or is set to [], FP reverts to the default parameters, and A is calculated from N.					
	purelin('name') returns the name of this function.					
	purelin('output',FP) returns the [min max] output range.					
	purelin('active',FP) returns the [min max] active input range.					
	<code>purelin('fullderiv')</code> returns 1 or 0, depending on whether dA_dN is S x S x Q or S x Q.					
	purelin('fpnames') returns the names of the function parameters.					
	purelin('fpdefaults') returns the default function parameters.					

purelin

Examples	Here is the code to create a plot of the purelin transfer function					
	n = -5:0.1:5; a = purelin(n); plot(n,a)					
	Assign this transfer function to layer i of a network.					
	<pre>net.layers{i}.transferFcn = 'purelin';</pre>					
Algorithm	a = purelin(n) = n					
See Also	sim, satlin, satlins					

Purpose	Discretize values as multiples of quantity					
Syntax	quant(X,Q)					
Description	quant(X,Q) takes two inputs,					
	X Matrix, vector, or scalar					
	Q Minimum value					
	and return	s values in X rounded to nearest multiple of Q.				
Examples	x = [1.333 4.756 -3.897]; y = quant(x,0.1)					

radbas

Purpose	Radial basis transfer function				
Graph and Symbol	a 1.0 0.5 0.0 -0.833 $a = radbas(n)$				
	Radial Bas	is Function			
Syntax	A = radbas(N,FP) dA_dN = radbas('dn',N,A,FP) info = radbas(code)				
Description	radbas is a neural transfer function. Transfer functions calculate a layer's output from its net input.				
	radbas(N,F	P) takes one input,			
	N S x Q matrix of net input (column) vectors				
	FP Struct of function parameters (ignored)and returns A, an S x Q matrix of the radial basis function applied to each element of N.				
	radbas('dn',N,A,FP) returns the $S \ge Q$ derivative of A with respect to N. If A or FP is not supplied or is set to [], FP reverts to the default parameters, and A is calculated from N.				
	radbas('name') returns the name of this function.				
	radbas('oı	itput', FP) returns the [min max] output range.			
	radbas('ac	ctive', FP) returns the [min max] active input range.			
	radbas('fu or S x Q.	<code>llderiv'</code>) returns 1 or 0, depending on whether dA_dN is S x S x Q			
	radbas('fp	onames') returns the names of the function parameters.			

	radbas('fpdefaults') returns the default function parameters						
Examples	Here you create a plot of the radbas transfer function.						
	n = -5:0.1:5; a = radbas(n); plot(n,a)						
	Assign this transfer function to layer i of a network.						
	<pre>net.layers{i}.transferFcn = 'radbas';</pre>						
Algorithm	$a = radbas(n) = exp(-n^2)$						
See Also	sim, tribas						

randnc

Purpose	Normalized column weight initialization function						
Syntax	W = randnc(S,PR) W = randnc(S,R)						
Description	randnc is a weight initialization function. randnc(S,P) takes two inputs,						
	S Number of rows (neurons)						
	PR R x 2 matrix of input value ranges = [Pmin Pmax]						
	and returns an S x R random matrix with normalized columns.						
	Can also be called as randnc(S,R).						
Examples	A random matrix of four normalized three-element columns is generated: M = randnc(3,4)						
	M =						
	0.6007 0.4715 0.2724 0.5596						
	0.7628 0.6967 0.9172 $0.78190.2395$ 0.5406 0.2907 0.2747						
	0.	2000	010100	012007			
See Also	randnr						

Purpose	Normalized row weight initialization function				
Syntax	W = randnr(S,PR) W = randnr(S,R)				
Description	randnr is a weight initialization function. randnr(S,PR) takes two inputs,				
	S	Num	ber of rows	(neurons)	
	PR	R x 2	matrix of in	put value r	anges = [Pmin Pmax]
			x R random : as randnr (n normalized rows.
Examples	A matrix of three normalized four-element rows is generated:				
·	M = rar M = 0.9 0.8		4) 0.0800 0.0338	0.1838 0.1797	0.1282 0.5381
	0.0	0042	0.5725	0.0400	0.5551
See Also	randnc				

rands

Purpose	Symmetric random weight/bias initialization function			
Syntax	<pre>W = rands(S,PR) M = rands(S,R) v = rands(S);</pre>			
Description	rands is a weight/bias initialization function.			
	rands(S,PR) takes			
	S Number of neurons			
	PR R x 2 matrix of R input ranges			
	and returns an S-by-R weight matrix of random values between -1 and 1.			
	rands(S,R) returns an S-by-R matrix of random values. rands(S) returns an S-by-1 vector of random values.			
Examples	Here three sets of random values are generated with rands.			
	rands(4,[0 1; -2 2]) rands(4) rands(2,3)			
Network Use	To prepare the weights and the bias of layer i of a custom network to be initialized with rands,			
	Set net.initFcn to 'initlay'. (net.initParam automatically becomes initlay's default parameters.)			
	2 Set net.layers{i}.initFcn to 'initwb'.			
	3 Set each net.inputWeights{i,j}.initFcn to 'rands'. Set each net.layerWeights{i,j}.initFcn to 'rands'. Set each net.biases{i}.initFcn to 'rands'.			
	To initialize the network, call init.			
See Also	randnr, randnc, initwb, initlay, init			

randtop

Purpose	Random layer topology function		
Syntax	<pre>pos = randtop(dim1,dim2,,dimN)</pre>		
Description	randtop calculates the neuron positions for layers whose neurons are arranged in an N-dimensional random pattern.		
	<pre>randtop(dim1,dim2,,dimN) takes N arguments,</pre>		
	dimi Length of layer in dimension i		
	and returns an N x S matrix of N coordinate vectors, where S is the product of dim1*dim2**dimN.		
Examples	This code creates and displays a two-dimensional layer with 192 neurons arranged in a 16-by-12 random pattern.		
	<pre>pos = randtop(16,12); plotsom(pos)</pre>		
	This code plots the connections between the same neurons, but shows each neuron at the location of its weight vector. The weights are generated randomly so that the layer is very unorganized, as is evident in the plot.		
	<pre>W = rands(192,2); plotsom(W,dist(pos))</pre>		
See Also	gridtop, hextop		

removeconstantrows

Purpose	Process ma	trices by removing rows with constant values		
Syntax	<pre>[Y,PS] = removeconstantrows(max_range) [Y,PS] = removeconstantrows(X,FP) Y = removeconstantrows('apply',X,PS) X = removeconstantrows('reverse',Y,PS) dx_dy = removeconstantrows('dx',X,Y,PS) dx_dy = removeconstantrows('dx',X,[],PS) name = removeconstantrows('name'); FP = removeconstantrows('pdefaults'); names = removeconstantrows('pnames'); removeconstantrows('pcheck',FP);</pre>			
Description	removeconstantrows processes matrices by removing rows with constant values.			
	removecons	stantrows(X,max_range) takes X and an optional parameter,		
	Х	Single N x Q matrix or a 1 x TS row cell array of N x Q matrices		
	max_range	Maximum range of values for row to be removed (default is 0)		
	and returns			
	Υ	Each M x Q matrix with N M rows deleted (optional)		
	PS	Process settings that allow consistent processing of values		
	removecons	stantrows(X,FP) takes parameters as a struct: FP.max_range.		
	removeconstantrows('apply',X,PS) returns Y, given X and settings PS.			
	removeconstantrows('reverse',Y,PS) returns X, given Y and settings PS.			
	<code>removeconstantrows('dx',X,Y,PS)</code> returns the M x N x Q derivative of Y with respect to X.			
	removecons	stantrows('dx',X,[],PS) returns the derivative, less efficiently.		
	removecons	stantrows('name') returns the name of this process method.		

	<pre>removeconstantrows('pdefaults') returns the default process parameter structure.</pre>
	$\verb removeconstantrows('pdesc') returns the process parameter descriptions.$
	removeconstantrows('pcheck',FP) throws an error if any parameter is illegal.
Examples	Here is how to format a matrix so that the rows with constant values are removed.
	x1 = [1 2 4; 1 1 1; 3 2 2; 0 0 0] [y1,PS] = removeconstantrows(x1)
	Next, apply the same processing settings to new values.
	x2 = [5 2 3; 1 1 1; 6 7 3; 0 0 0] y2 = removeconstantrows('apply',x2,PS)
	Reverse the processing of y1 to get x1 again.
	<pre>x1_again = removeconstantrows('reverse',y1,PS)</pre>
See Also	fixunknowns, mapminmax, mapstd, processpca

removerows

Purpose	Process ma	atrices by removing rows with specified indices		
Syntax	<pre>[y,ps] = r y = remove x = remove dx_dy = re dx_dy = re name = rem fp = remove names = remove names = remove</pre>	<pre>[y,ps] = removerows(x,ind) [y,ps] = removerows(x,fp) y = removerows('apply',x,ps) x = removerows('reverse',y,ps) dx_dy = removerows('dx',x,y,ps) dx_dy = removerows('dx',x,[],ps) name = removerows('name'); fp = removerows('pdefaults'); names = removerows('pnames'); removerows('pcheck',fp);</pre>		
Description	removerows X ind and return Y PS removerows removerows X. removerows removerows removerows	<pre>Each M x Q matrix, where M == N-length(ind) (optional) Process settings that allow consistent processing of values s(X,FP) takes parameters as a struct: FP.ind. s('apply',X,PS) returns Y, given X and settings PS. s('reverse',Y,PS) returns X, given Y and settings PS. s('dx',X,Y,PS) returns the M x N x Q derivative of Y with respect to s('dx',X,[],PS) returns the derivative, less efficiently. s('name') returns the name of this process method.</pre>		
		s('pdefaults') returns the default process parameter structure. s('pdesc') returns the process parameter descriptions.		

	removerows('pcheck',FP) throws an error if any parameter is illegal.
Examples	Here is how to format a matrix so that rows 2 and 4 are removed:
	x1 = [1 2 4; 1 1 1; 3 2 2; 0 0 0] [y1,ps] = removerows(x1,[2 4])
	Next, apply the same processing settings to new values.
	x2 = [5 2 3; 1 1 1; 6 7 3; 0 0 0] y2 = removerows('apply',x2,ps)
	Reverse the processing of y1 to get x1 again.
	x1_again = removerows('reverse',y1,ps)
Algorithm	In the reverse calculation, the unknown values of replaced rows are represented with NaN values.
See Also	fixunknowns, mapminmax, mapstd, processpca

revert

Purpose	Change network weights and biases to previous initialization values
Syntax	<pre>net = revert(net)</pre>
Description	revert (net) returns neural network net with weight and bias values restored to the values generated the last time the network was initialized.
	If the network is altered so that it has different weight and bias connections or different input or layer sizes, then revert cannot set the weights and biases to their previous values and they are set to zeros instead.
Examples	Here a perceptron is created with a two-element input (with ranges of 0 to 1 and -2 to 2) and one neuron. Once it is created, you can display the neuron's weights and bias.
	net = newp([0 1;-2 2],1);
	The initial network has weights and biases with zero values.
	net.iw{1,1}, net.b{1}
	Change these values as follows:
	net.iw{1,1} = [1 2]; net.b{1} = 5; net.iw{1,1}, net.b{1}
	You can recover the network's initial values as follows:
	<pre>net = revert(net); net.iw{1,1}, net.b{1}</pre>
See Also	init, sim, adapt, train

Purpose	Saturating linear transfer function			
Graph and Symbol	a -1 0 -1 -1 $-1a = satlinSatlin Tran$	$n \qquad \qquad$		
Syntax	A = satlir dA_dN = sa info = sat	atlin('dn',N,A,FP)		
Description	<pre>satlin is a neural transfer function. Transfer functions calculate a layer's output from its net input. satlin(N,FP) takes one input, N S x Q matrix of net input (column) vectors</pre>			
	FP	Struct of function parameters (ignored)		
	and returns	s A, the S x Q matrix of N's elements clipped to $[0, 1]$.		
	-	n',N,A,FP) returns the S x Q derivative of A with respect to N. If A or pplied or is set to [], FP reverts to the default parameters, and A is from N.		
	<pre>satlin('name') returns the name of this function.</pre>			
	<pre>satlin('output',FP) returns the [min max] output range.</pre>			
	satlin('ad	ctive', FP) returns the [min max] active input range.		
	satlin('fu orSxQ.	<code>ullderiv'</code>) returns 1 or 0, depending on whether dA_dN is S x S x Q		
	satlin('fp	onames') returns the names of the function parameters.		

satlin

	satlin('fpdefaults') returns the default function parameters.			
Examples	Here is the code to create a plot of the satlin transfer function.			
	n = -5:0.1:5; a = satlin(n); plot(n,a)			
	Assign this transfer function to layer i of a network.			
	<pre>net.layers{i}.transferFcn = 'satlin';</pre>			
Algorithm	a = satlin(n) = 0, if n <= 0 n, if 0 <= n <= 1 1, if 1 <= n			
See Also	sim, poslin, satlins, purelin			

Purpose	Symmetric saturating linear transfer function			
Graph and Symbol	a -1 $0 + 1$ n $a = satlins(n)$			
Syntax	<pre>Satlins Transfer Function A = satlins(N,FP) dA_dN = satlins('dn',N,A,FP) info = satlins(code)</pre>			
Description	satlins is a neural transfer function. Transfer functions calculate a layer's output from its net input.			
	satlins(N,FP) takes N and an optional argument,			
	N S x Q matrix of net input (column) vectors			
	FP Struct of function parameters (optional, ignored)			
	and returns A, the S x Q matrix of N's elements clipped to $[-1, 1]$.			
	satlins('dn',N,A,FP) returns the S x Q derivative of A with respect to N. If A or FP is not supplied or is set to [], FP reverts to the default parameters, and A is calculated from N.			
	<pre>satlins('name') returns the name of this function.</pre>			
	satlins('output',FP) returns the [min max] output range.			
	satlins('active', FP) returns the [min max] active input range.			
	satlins('fullderiv') returns 1 or 0, depending on whether dA_dN is S x S x Q or S x Q.			
	satlins('fpnames') returns the names of the function parameters.			
	satlins('fpdefaults') returns the default function parameters.			

satlins

Examples	Here is the code to create a plot of the satlins transfer function.		
	n = -5:0.1:5; a = satlins(n); plot(n,a)		
Algorithm	satlins(n) = -1, if n <= -1 n, if -1 <= n <= 1 1, if 1 <= n		
See Also	sim, satlin, poslin, purelin		

Purpose	Scalar product weight function			
Syntax	<pre>Z = scalprod(W,P,FP) dim = scalprod('size',S,R,FP) dp = scalprod('dp',W,P,Z,FP) dw = scalprod('dw',W,P,Z,FP) info = scalrod(code)</pre>			
Description	scalprod is the scalar product weight function. Weight functions apply weights to an input to get weighted inputs.			
	scalprod(W,P) takes these inputs,		
	W 1 x 1 weight matrix			
	P R	x Q matrix of Q input (column) vectors		
	and returns the $R \ge Q$ scalar product of W and P defined by $Z = W^*P$.			
	<pre>scalprod(code) returns information about this function. The following codes are defined:</pre>			
	'deriv' Name of derivative function			
	'fullderiv'	Reduced derivative = 2, full derivative = 1, linear derivative = 0		
	'pfullderiv'	Input: reduced derivative = 2, full derivative = 1, linear derivative = 0		
	Weight: reduced derivative = 2, full derivative = 1, linear derivative = 0			
	'name'	Full name		
	'fpnames'	Returns the names of function parameters		
	'fpdefaults'	Returns the default function parameters		
		zeˈ,S,R,FP) takes the layer dimension S, input dimension R, parameters, and returns the weight size [1 x 1].		

scalprod('dp',W,P,Z,FP) returns the derivative of Z with respect to P.

scalprod

	calprod('dw',W,P,Z,FP) returns the derivative of Z with respect to W.
Examples	Here you define a random weight matrix ${\tt W}$ and input vector ${\tt P}$ and calculate the corresponding weighted input Z.
	<pre>W = rand(1,1); P = rand(3,1); Z = scalprod(W,P)</pre>
Network Use	To change a network so an input weight uses scalprod, set net.inputWeight{i,j}.weightFcn to 'scalprod'. For a layer weight, set net.layerWeight{i,j}.weightFcn to 'scalprod'.
	In either case, call sim to simulate the network with scalprod.
	See newp and newlin for simulation examples.
See Also	dotprod, sim, dist, negdist, normprod

Purpose	Convert sequential vectors to concurrent vectors			
Syntax	<pre>b = seq2con(s)</pre>			
Description	Neural Network Toolbox represents batches of vectors with a matrix, and sequences of vectors with multiple columns of a cell array.			
	seq2con and con2seq allow concurrent vectors to be converted to sequential vectors, and back again.			
	seq2con(S) takes one input,			
	s N x TS cell array of matrices with M columns			
	and returns			
	b N x 1 cell array of matrices with M*TS columns			
Examples	Here three sequential values are converted to concurrent values. p1 = {1 4 2} p2 = seq2con(p1)			
	Here two sequences of vectors over three time steps are converted to concurrent vectors.			
	p1 = {[1; 1] [5; 4] [1; 2]; [3; 9] [4; 1] [9; 8]} p2 = seq2con(p1)			
See Also	con2seq, concur			

Purpose	Set all network weight and bias values with single vector		
Syntax	<pre>net = setx(net,X)</pre>		
Description	This function sets a network's weight and biases to a vector of values.net = setx(net,X) takes the following inputs:netNeural networkXVector of weight and bias values		
Examples	<pre>Here you create a network with a two-element input and one layer of three neurons. net = newff([0 1; -1 1],[3]); The network has six weights (3 neurons * 2 input elements) and three biases (3 neurons) for a total of nine weight and bias values. You can set them to random values as follows: net = setx(net,rand(9,1)); You can then view the weight and bias values as follows: net.iw{1,1} net.b{1}</pre>		
See Also	getx		

Purpose	Simulate neural network			
Syntax	[Y,Pf,Af,E,perf] = sim(net,P,Pi,Ai,T) [Y,Pf,Af,E,perf] = sim(net,{Q TS},Pi,Ai,T) [Y,Pf,Af,E,perf] = sim(net,Q,Pi,Ai,T)			
To Get Help	Type help network/sim.			
Description	sim simulates neural networks.			
	[Y,Pf,Af,E,perf] = sim(net,P,Pi,Ai,T) takes			
	net Network			
	Р	Network inputs		
	Pi	Initial input delay conditions (default = zeros)		
	Ai	Initial layer delay conditions (default = zeros)		
	Т	Network targets (default = zeros)		
	and returns			
	Y	Network outputs		
	Pf	Final input delay conditions		
	Af	Final layer delay conditions		
	E	Network errors		
	perf	Network performance		

Note that arguments ${\tt Pi}, {\tt Ai}, {\tt Pf}, {\tt and} {\tt Af}$ are optional and need only be used for networks that have input or layer delays.

sim's signal arguments can have two formats: cell array or matrix.

The cell array format is easiest to describe. It is most convenient for networks with multiple inputs and outputs, and allows sequences of inputs to be presented:

Р	Ni x TS cell array	Each element $P{i,ts}$ is an Ri x Q matrix.
Pi	Ni x ID cell array	Each element $Pi\{i,k\}$ is an $Ri \ge Q$ matrix.
Ai	Nl x LD cell array	Each element $Ai\{i,k\}$ is an $Si \ge Q$ matrix.
Т	No x TS cell array	Each element $P{i,ts}$ is a Ui x Q matrix.
Y	No x TS cell array	Each element $Y{i,ts}$ is a Ui x Q matrix.
Pf	Ni x ID cell array	Each element $Pf{i,k}$ is an Ri x Q matrix.
Af	Nl x LD cell array	Each element $Af\{i,k\}$ is an Si x Q matrix.
Е	Nt x TS cell array	Each element P{i,ts} is a Vi x Q matrix.

where

Ni = net.numInputs

N1 = net.numLayers

No = net.numOutputs

D = net.numInputDelays

- LD = net.numLayerDelays
- TS = Number of time steps
- Q = Batch size
- Ri = net.inputs{i}.size
- Si = net.layers{i}.size
- Ui = net.outputs{i}.size

The columns of Pi, Ai, Pf, and Af are ordered from oldest delay condition to most recent:

Pi{i,k} = Input i at time ts = k ID
Pf{i,k} = Input i at time ts = TS + k ID

```
Ai{i,k} = Layer output i at time ts = k LD
Af{i,k} = Layer output i at time ts = TS + k LD
```

The matrix format can be used if only one time step is to be simulated (TS = 1). It is convenient for networks with only one input and output, but can also be used with networks that have more.

Each matrix argument is found by storing the elements of the corresponding cell array argument in a single matrix:

Р	(sum	of	Ri) x Q matrix
Pi	(sum	of	Ri) x (ID*Q) matrix
Ai	(sum	of	Si) x (LD*Q) matrix
т	(sum	of	Ui) x Q matrix
Y	(sum	of	Ui) x Q matrix
Pf	(sum	of	Ri) x (ID*Q) matrix
Af	(sum	of	Si) x (LD*Q) matrix
E	(sum	of	Ui) x Q matrix

[Y,Pf,Af] = sim(net, {Q TS},Pi,Ai) is used for networks that do not have an input, such as Hopfield networks, when cell array notation is used.

Examples Here newp is used to create a perceptron layer with a two-element input (with ranges of [0 1]) and a single neuron.

net = newp([0 1;0 1],1);

Here the perceptron is simulated for an individual vector, a batch of three vectors, and a sequence of three vectors.

```
p1 = [.2; .9]; a1 = sim(net,p1)
p2 = [.2 .5 .1; .9 .3 .7]; a2 = sim(net,p2)
p3 = {[.2; .9] [.5; .3] [.1; .7]}; a3 = sim(net,p3)
```

Here newlind is used to create a linear layer with a three-element input and two neurons.

```
net = newlin([0 2;0 2;0 2],2,[0 1]);
```

The linear layer is simulated with a sequence of two input vectors using the default initial input delay conditions (all zeros).

```
p1 = {[2; 0.5; 1] [1; 1.2; 0.1]};
[y1,pf] = sim(net,p1)
```

The layer is simulated for three more vectors, using the previous final input delay conditions as the new initial delay conditions.

```
p2 = {[0.5; 0.6; 1.8] [1.3; 1.6; 1.1] [0.2; 0.1; 0]};
[y2,pf] = sim(net,p2,pf)
```

Here newelm is used to create an Elman network with a one-element input, and a layer 1 with three tansig neurons followed by a layer 2 with two purelin neurons. Because it is an Elman network, it has a tapped delay line with a delay of 1 going from layer 1 to layer 1.

```
net = newelm([0 1],[3 2],{'tansig','purelin'});
```

The Elman network is simulated for a sequence of three values, using default initial delay conditions.

p1 = {0.2 0.7 0.1}; [y1,pf,af] = sim(net,p1)

The network is simulated for four more values, using the previous final delay conditions as the new initial delay conditions.

p2 = {0.1 0.9 0.8 0.4};
[y2,pf,af] = sim(net,p2,pf,af)

Algorithm

prithm sim uses these properties to simulate a network net.

net.numInputs, net.numLayers
net.outputConnect, net.biasConnect
net.inputConnect, net.layerConnect

These properties determine the network's weight and bias values and the number of delays associated with each weight:

```
net.IW{i,j}
net.LW{i,j}
```

net.b{i}
net.inputWeights{i,j}.delays
net.layerWeights{i,j}.delays

These function properties indicate how sim applies weight and bias values to inputs to get each layer's output:

net.inputWeights{i,j}.weightFcn
net.layerWeights{i,j}.weightFcn
net.layers{i}.netInputFcn
net.layers{i}.transferFcn

See Chapter 2, "Neuron Model and Network Architectures," for more information on network simulation.

See Also init, adapt, train, revert

softmax

Purpose	Soft max transfer function			
Graph and Symbol	Input n Output a -0.5 -0.5 $0.17 \ 0.46 \ 0.1 \ 0.28$ S a = softmax(n) Softmax Transfer Function			
Syntax	A = softmax(N,FP) dA_dN = softmax('dn',N,A,FP) info = softmax(code)			
Description	softmax is a neural transfer function. Transfer functions calculate a layer's output from its net input. softmax(N,FP) takes N and optional function parameters,			
	N S x Q matrix of net input (column) vectors			
	FP Struct of function parameters (ignored)			
	and returns A, the S x Q matrix of the softmax competitive function applie each column of N.			
	softmax('dn',N,A,FP) returns the S x S x Q derivative of A with respect to N. If A or FP are not supplied or are set to [], FP reverts to the default parameters, and A is calculated from N.			
	softmax('name') returns the name of this function.			
	<pre>softmax('output',FP) returns the [min max] output range.</pre>			
	softmax('active',FP) returns the [min max] active input range.			
	<code>softmax('fullderiv')</code> returns 1 or 0, depending on whether <code>dA_dN</code> is S x S x Q or S x Q.			
	softmax('fpnames') returns the names of the function parameters.			
	softmax('fpdefaults') returns the default function parameters.			

Examples	Here you define a net input vector N, calculate the output, and plot both with bar graphs.		
	n = [0; 1; -0.5; 0.5]; a = softmax(n); subplot(2,1,1), bar(n), ylabel('n') subplot(2,1,2), bar(a), ylabel('a')		
	Assign this transfer function to layer i of a network. net.layers{i}.transferFcn = 'softmax';		
Algorithm	a = softmax(n) = exp(n)/sum(exp(n))		
See Also	sim, compet		

sp2narx

Purpose	Convert series-parallel NARX network to parallel (feedback) form		
Syntax	<pre>net = sp2narx(net)</pre>		
Description	sp2narx(net) takes net Original NARX network in series-parallel form		
	and returns an NARX network in parallel (feedback) form.		
Examples	Here a series-parallel NARX network is created. The network's input ranges from [-1 to 1]. The first layer has five tansig neurons, and the second layer has one purelin neuron. The trainlm network training function is to be used.		
	net = newnarxsp({[-1 1] [-1 1]},[1 2],[1 2],[5 1],{'tansig' 'purelin'});		
	Here the network is converted from series parallel to parallel NARX form.		
	<pre>net2 = sp2narx(net);</pre>		
See Also	newnarxsp, newnarx		

Purpose	1-D minimization using backtracking	
Syntax		f,retcode,delta,tol] = c(net,X,Pd,Tl,Ai,Q,TS,dX,gX,perf,dperf,delta,TOL,ch_perf)
Description	srchbac is a linear search routine. It searches in a given direction to locate the minimum of the performance function in that direction. It uses a technique called backtracking.	
	srchbac(n takes these	et,X,Pd,Tl,Ai,Q,TS,dX,gX,perf,dperf,delta,TOL,ch_perf) e inputs,
	net	Neural network
	Х	Vector containing current values of weights and biases
	Pd	Delayed input vectors
	Τ1	Layer target vectors
	Ai Initial input delay conditions	
	Q Batch size	
	TS Time steps	
	dX Search direction vector	
	gX Gradient vector	
	perf Performance value at current X	
	dperf	Slope of performance value at current X in direction of $d\boldsymbol{X}$
	delta	Initial step size
	tol	Tolerance on search
	ch_perf	Change in performance on previous step
	and returns	
	а	Step size that minimizes performance

а	Step size that minimizes performance
gX	Gradient at new minimum point
perf	Performance value at new minimum point

- retcode Return code that has three elements. The first two elements correspond to the number of function evaluations in the two stages of the search. The third element is a return code. These have different meanings for different search algorithms. Some might not be used in this function.
 - 0 Normal
 - 1 Minimum step taken
 - 2 Maximum step taken
 - 3 Beta condition not met
- delta New initial step size, based on the current step size
- tol New tolerance on search

Parameters used for the backstepping algorithm are

alpha	Scale factor that determines sufficient reduction in perf
beta	Scale factor that determines sufficiently large step size
low_lim	Lower limit on change in step size
up_lim	Upper limit on change in step size
maxstep	Maximum step length
minstep	Minimum step length
scale_tol	Parameter that relates the tolerance \texttt{tol} to the initial step size delta, usually set to 20

The defaults for these parameters are set in the training function that calls them. See traincgf, traincgb, traincgp, trainbfg, and trainoss.

Dimensions for these variables are

Pd	No x Ni x TS cell array	Each element P{i,j,ts} is a Dij x Q matrix.
Tl	N1 x TS cell array	Each element P{i,ts} is a Vi x Q matrix.
v	N1 x LD cell array	Each element Ai{i,k} is an Si x Q matrix.

where

Ni	=	net.numInputs
Nl	=	net.numLayers
LD	=	net.numLayerDelays
Ri	=	net.inputs{i}.size
Si	=	net.layers{i}.size
Vi	=	net.targets{i}.size
Dij	=	<pre>Ri * length(net.inputWeights{i,j}.delays)</pre>

Examples

Here is a problem consisting of inputs p and targets t to be solved with a network.

 $p = [0 \ 1 \ 2 \ 3 \ 4 \ 5];$ t = [0 \ 0 \ 0 \ 1 \ 1 \ 1];

A two-layer feedforward network is created. The network's input ranges from $[0 \ to \ 10]$. The first layer has two tansig neurons, and the second layer has one logsig neuron. The traincgf network training function and the srchbac search function are to be used.

Create and Test a Network

```
net = newff([0 5],[2 1],{'tansig','logsig'},'traincgf');
a = sim(net,p)
```

Train and Retest the Network

```
net.trainParam.searchFcn = 'srchbac';
net.trainParam.epochs = 50;
net.trainParam.show = 10;
net.trainParam.goal = 0.1;
net = train(net,p,t);
a = sim(net,p)
```

Network Use You can create a standard network that uses srchbac with newff, newcf, or newelm.

srchbac

	To prepare a custom network to be trained with traincgf, using the line search function srchbac,
	1 Set net.trainFcn to 'traincgf'. This sets net.trainParam to traincgf's default parameters.
	2 Set net.trainParam.searchFcn to 'srchbac'.
	The srchbac function can be used with any of the following training functions: traincgf, traincgb, traincgp, trainbfg, trainoss.
Algorithm	srchbac locates the minimum of the performance function in the search direction dX, using the backtracking algorithm described on page 126 and 328 of Dennis and Schnabel's book, noted below.
References	Dennis, J.E., and R.B. Schnabel, <i>Numerical Methods for Unconstrained Optimization and Nonlinear Equations</i> , Englewood Cliffs, NJ: Prentice-Hall, 1983.
See Also	srchcha, srchgol, srchhyb

Purpose	1-D interval location using Brent's method		
Syntax	[a,gX,perf,retcode,delta,tol] = srchbre(net,X,Pd,Tl,Ai,Q,TS,dX,gX,perf,dperf,delta,tol,ch_perf)		
Description	srchbre is a linear search routine. It searches in a given direction to locate the minimum of the performance function in that direction. It uses a technique called Brent's technique.		
	srchbre(n takes these	et,X,Pd,Tl,Ai,Q,TS,dX,gX,perf,dperf,delta,tol,ch_perf) e inputs,	
	net	Neural network	
	Х	Vector containing current values of weights and biases	
	Pd	Delayed input vectors	
	Tl	Layer target vectors	
	Ai Initial input delay conditions		
	Q Batch size		
	TS	Time steps	
	dX	Search direction vector	
	gX	Gradient vector	
	perf Performance value at current X		
	dperf Slope of performance value at current X in direction of dX		
	delta Initial step size		
	tol Tolerance on search		
	ch_perf	Change in performance on previous step	
	and return	s	

а	Step size that minimizes performance
gX	Gradient at new minimum point
perf	Performance value at new minimum point

- retcode Return code that has three elements. The first two elements correspond to the number of function evaluations in the two stages of the search. The third element is a return code. These have different meanings for different search algorithms. Some might not be used in this function.
 - 0 Normal
 - 1 Minimum step taken
 - 2 Maximum step taken
 - 3 Beta condition not met
- delta New initial step size, based on the current step size
- tol New tolerance on search

Parameters used for the Brent algorithm are

alpha	Scale factor that determines sufficient reduction in perf
beta	Scale factor that determines sufficiently large step size
bmax	Largest step size
scale_tol	Parameter that relates the tolerance $\verb+tol+$ to the initial step size delta, usually set to 20

The defaults for these parameters are set in the training function that calls them. See traincgf, traincgb, traincgp, trainbfg, and trainoss.

Dimensions for these variables are

Pd	No x Ni x TS cell array	Each element P{i,j,ts} is a Dij x Q matrix.
Tl	N1 x TS cell array	Each element P{i,ts} is a Vi x Q matrix.
Ai	N1 x LD cell array	Each element Ai{i,k} is an Si x Q matrix.

where

- Ni = net.numInputs
- N1 = net.numLayers

LD	=	net.numLayerDelays
Ri	=	net.inputs{i}.size
Si	=	net.layers{i}.size
Vi	=	net.targets{i}.size
Dij	=	Ri * length(net.inputWeights{i,j}.delays)

Examples Here is a problem consisting of inputs p and targets t to be solved with a network.

 $p = [0 \ 1 \ 2 \ 3 \ 4 \ 5];$ t = [0 \ 0 \ 0 \ 1 \ 1 \ 1];

A two-layer feedforward network is created. The network's input ranges from [0 to 10]. The first layer has two tansig neurons, and the second layer has one logsig neuron. The traincgf network training function and the srchbac search function are to be used.

Create and Test a Network

```
net = newff([0 5],[2 1],{'tansig','logsig'},'traincgf');
a = sim(net,p)
```

Train and Retest the Network

```
net.trainParam.searchFcn = 'srchbre';
net.trainParam.epochs = 50;
net.trainParam.show = 10;
net.trainParam.goal = 0.1;
net = train(net,p,t);
a = sim(net,p)
```

Network Use You can create a standard network that uses srchbre with newff, newcf, or newelm.

To prepare a custom network to be trained with traincgf, using the line search function srchbre,

- 1 Set net.trainFcn to 'traincgf'. This sets net.trainParam to traincgf's default parameters.
- 2 Set net.trainParam.searchFcn to 'srchbre'.

srchbre

	The srchbre function can be used with any of the following training functions: traincgf, traincgb, traincgp, trainbfg, trainoss.
Algorithm	srchbre brackets the minimum of the performance function in the search direction dX, using Brent's algorithm, described on page 46 of Scales (see reference below). It is a hybrid algorithm based on the golden section search and the quadratic approximation.
References	Scales, L.E., <i>Introduction to Non-Linear Optimization</i> , New York: Springer-Verlag, 1985.
See Also	srchbac, srchcha, srchgol, srchhyb

Purpose	1-D minimization using Charalambous' method		
Syntax		[a,gX,perf,retcode,delta,tol] = srchcha(net,X,Pd,Tl,Ai,Q,TS,dX,gX,perf,dperf,delta,tol,ch_perf)	
Description	srchcha is a linear search routine. It searches in a given direction to locate the minimum of the performance function in that direction. It uses a technique based on Charalambous' method.		
	srchcha(n takes these	et,X,Pd,Tl,Ai,Q,TS,dX,gX,perf,dperf,delta,tol,ch_perf) e inputs,	
	net	Neural network	
	Х	Vector containing current values of weights and biases	
	Pd	Delayed input vectors	
	Tl	Layer target vectors	
	Ai	Initial input delay conditions	
	Q	Batch size	
	TS	Time steps	
	dX	Search direction vector	
	gX	Gradient vector	
	perf	Performance value at current X	
	dperf	Slope of performance value at current X in direction of dX	
	delta	Initial step size	
	tol	Tolerance on search	
	ch_perf	Change in performance on previous step	
	and return	IS	
	а	Step size that minimizes performance	

a	Step size that minimizes performance
gX	Gradient at new minimum point
perf	Performance value at new minimum point

srchcha

retcode	Return code that has three elements. The first two elements correspond to the number of function evaluations in the two stages of the search. The third element is a return code. These have different meanings for different search algorithms. Some might not be used in this function.		
	0 Normal		
	1 Minimum step taken		
	2 Maximum step taken		
	3 Beta condition not met		
delta	New initial step size, based on the current step size		
tol	New tolerance on search		

Parameters used for the Charalambous algorithm are

alpha	Scale factor that determines sufficient reduction in perf
beta	Scale factor that determines sufficiently large step size
gama	Parameter to avoid small reductions in performance, usually set to 0.1
scale_tol	Parameter that relates the tolerance tol to the initial step size delta, usually set to 20

The defaults for these parameters are set in the training function that calls them. See traincgf, traincgb, traincgp, trainbfg, and trainoss.

Dimensions for these variables are

Pd	No x Ni x TS cell array	Each element P{i,j,ts} is a Dij x Q matrix.
Tl	N1 x TS cell array	Each element P{i,ts} is a Vi x Q matrix.
Ai	N1 x LD cell array	Each element Ai{i,k} is an Si x Q matrix.

where

Ni	=	net.numInputs
Nl	=	net.numLayers
LD	=	net.numLayerDelays
Ri	=	net.inputs{i}.size
Si	=	net.layers{i}.size
Vi	=	net.targets{i}.size
Dij	=	<pre>Ri * length(net.inputWeights{i,j}.delays)</pre>

Examples

Here is a problem consisting of inputs p and targets t to be solved with a network.

 $p = [0 \ 1 \ 2 \ 3 \ 4 \ 5];$ t = [0 \ 0 \ 0 \ 1 \ 1 \ 1];

A two-layer feedforward network is created. The network's input ranges from [0 to 10]. The first layer has two tansig neurons, and the second layer has one logsig neuron. The traincgf network training function and the srchcha search function are to be used.

Create and Test a Network

```
net = newff([0 5],[2 1],{'tansig','logsig'},'traincgf');
a = sim(net,p)
```

Train and Retest the Network

```
net.trainParam.searchFcn = 'srchcha';
net.trainParam.epochs = 50;
net.trainParam.show = 10;
net.trainParam.goal = 0.1;
net = train(net,p,t);
a = sim(net,p)
```

Network Use You can create a standard network that uses srchcha with newff, newcf, or newelm.

srchcha

	To prepare a custom network to be trained with traincgf, using the line search function srchcha,
	Set net.trainFcn to 'traincgf'. This sets net.trainParam to traincgf's default parameters.
	2 Set net.trainParam.searchFcn to 'srchcha'.
	The srchcha function can be used with any of the following training functions: traincgf, traincgb, traincgp, trainbfg, trainoss.
Algorithm	srchcha locates the minimum of the performance function in the search direction dX, using an algorithm based on the method described in Charalambous (see reference below).
References	Charalambous, C., "Conjugate gradient algorithm for efficient training of artificial neural networks," <i>IEEE Proceedings</i> , Vol. 139, No. 3, pp. 301–310, June 1992.
See Also	srchbac, srchbre, srchgol, srchhyb

Purpose	1-D minimization using golden section search		
Syntax		[a,gX,perf,retcode,delta,tol] = srchgol(net,X,Pd,Tl,Ai,Q,TS,dX,gX,perf,dperf,delta,tol,ch_perf)	
Description	srchgol is a linear search routine. It searches in a given direction to locate the minimum of the performance function in that direction. It uses a technique called the golden section search.		
	srchgol(n takes these	et,X,Pd,Tl,Ai,Q,TS,dX,gX,perf,dperf,delta,tol,ch_perf) e inputs,	
	net	Neural network	
	Х	Vector containing current values of weights and biases	
	Pd	Delayed input vectors	
	Tl	Layer target vectors	
	Ai	Initial input delay conditions	
	Q	Batch size	
	TS	Time steps	
	dX	Search direction vector	
	gX	Gradient vector	
	perf	Performance value at current X	
	dperf	Slope of performance value at current X in direction of $d\boldsymbol{X}$	
	delta	Initial step size	
	tol	Tolerance on search	
	ch_perf	Change in performance on previous step	
	and return	s	
	а	Step size that minimizes performance	
	aV	Que l'ent et a com minimum a cint	

- gX Gradient at new minimum point
- perf Performance value at new minimum point

retcode	Return code that has three elements. The first two elements
	correspond to the number of function evaluations in the two
	stages of the search. The third element is a return code.
	These have different meanings for different search
	algorithms. Some might not be used in this function.

- 0 Normal
- 1 Minimum step taken
- 2 Maximum step taken
- 3 Beta condition not met
- delta New initial step size, based on the current step size
- tol New tolerance on search

Parameters used for the golden section algorithm are

alpha	Scale factor that determines sufficient reduction in perf	
bmax	Largest step size	
scale_tol	Parameter that relates the tolerance tol to the initial step size delta, usually set to 20	

The defaults for these parameters are set in the training function that calls them. See traincgf, traincgb, traincgp, trainbfg, and trainoss.

Dimensions for these variables are

Pd	No x Ni x TS cell array	Each element P{i,j,ts} is a Dij x Q matrix.
Τ1	N1 x TS cell array	Each element P{i,ts} is a Vi x Q matrix.
Ai	N1 x LD cell array	Each element Ai{i,k} is an Si x Q matrix.

where

- Ni = net.numInputs
- N1 = net.numLayers
- LD = net.numLayerDelays

Ri	=	net.inputs{i}.size		
Si	=	net.layers{i}.size		
Vi	=	net.targets{i}.size		
Dij	=	<pre>Ri * length(net.inputWeights{i,j}.delays)</pre>		

Examples

Here is a problem consisting of inputs p and targets t to be solved with a network.

 $p = [0 \ 1 \ 2 \ 3 \ 4 \ 5];$ t = [0 0 0 1 1 1];

A two-layer feedforward network is created. The network's input ranges from [0 to 10]. The first layer has two tansig neurons, and the second layer has one logsig neuron. The traincgf network training function and the srchgol search function are to be used.

Create and Test a Network

```
net = newff([0 5],[2 1],{'tansig','logsig'},'traincgf');
a = sim(net,p)
```

Train and Retest the Network

```
net.trainParam.searchFcn = 'srchgol';
net.trainParam.epochs = 50;
net.trainParam.show = 10;
net.trainParam.goal = 0.1;
net = train(net,p,t);
a = sim(net,p)
```

Network Use You can create a standard network that uses srchgol with newff, newcf, or newelm.

To prepare a custom network to be trained with traincgf, using the line search function srchgol,

- 1 Set net.trainFcn to 'traincgf'. This sets net.trainParam to traincgf's default parameters.
- 2 Set net.trainParam.searchFcn to 'srchgol'.

srchgol

	The srchgol function can be used with any of the following training functions: traincgf, traincgb, traincgp, trainbfg, trainoss.
Algorithm	srchgol locates the minimum of the performance function in the search direction dX, using the golden section search. It is based on the algorithm as described on page 33 of Scales (see reference below).
References	Scales, L.E., Introduction to Non-Linear Optimization, New York: Springer-Verlag, 1985.
See Also	srchbac, srchbre, srchcha, srchhyb

Purpose	1-D minimization using a hybrid bisection-cubic search			
Syntax		[a,gX,perf,retcode,delta,tol] = srchhyb(net,X,Pd,Tl,Ai,Q,TS,dX,gX,perf,dperf,delta,tol,ch_perf)		
Description	srchhyb is a linear search routine. It searches in a given direction to locate the minimum of the performance function in that direction. It uses a technique that is a combination of a bisection and a cubic interpolation.			
	srchhyb(n takes thes	et,X,Pd,Tl,Ai,Q,TS,dX,gX,perf,dperf,delta,tol,ch_perf) e inputs,		
	net	Neural network		
	Х	Vector containing current values of weights and biases		
	Pd	Delayed input vectors		
	T1	Layer target vectors		
	Ai	Initial input delay conditions		
	Q	Batch size		
	TS	Time steps		
	dX	Search direction vector		
	gX	Gradient vector		
	perf	Performance value at current X		
	dperf	Slope of performance value at current X in direction of $d X$		
	delta	Initial step size		
	tol	Tolerance on search		
	ch_perf	Change in performance on previous step		
	and return	15		
	а	Step size that minimizes performance		
	gX	Gradient at new minimum point		

srchhyb

retcode	Return code that has three elements. The first two elements correspond to the number of function evaluations in the two stages of the search. The third element is a return code. These have different meanings for different search algorithms. Some might not be used in this function.			
	0 Normal			
	1 Minimum step taken			
	2 Maximum step taken			
	3 Beta condition not met			
delta	New initial step size, based on the current step size			
tol	New tolerance on search			

Parameters used for the hybrid bisection-cubic algorithm are

alpha	Scale factor that determines sufficient reduction in perf
beta	Scale factor that determines sufficiently large step size
bmax	Largest step size
scale_tol	Parameter that relates the tolerance tol to the initial step size delta, usually set to 20

The defaults for these parameters are set in the training function that calls them. See traincgf, traincgb, traincgp, trainbfg, and trainoss.

Dimensions for these variables are

Pd	No x Ni x TS cell array	Each element P{i,j,ts} is a Dij x Q matrix.
Tl	N1 x TS cell array	Each element P{i,ts} is a Vi x Q matrix.
Ai	N1 x LD cell array	Each element Ai{i,k} is an Si x Q matrix.

where

- Ni = net.numInputs
- N1 = net.numLayers

LD	=	net.numLayerDelays
Ri	=	net.inputs{i}.size
Si	=	net.layers{i}.size
Vi	=	net.targets{i}.size
Dij	=	Ri * length(net.inputWeights{i,j}.delays)

Examples Here is a problem consisting of inputs p and targets t to be solved with a network.

 $p = [0 \ 1 \ 2 \ 3 \ 4 \ 5];$ t = [0 \ 0 \ 0 \ 1 \ 1 \ 1];

A two-layer feedforward network is created. The network's input ranges from [0 to 10]. The first layer has two tansig neurons, and the second layer has one logsig neuron. The traincgf network training function and the srchhyb search function are to be used.

Create and Test a Network

```
net = newff([0 5],[2 1],{'tansig','logsig'},'traincgf');
a = sim(net,p)
```

Train and Retest the Network

```
net.trainParam.searchFcn = 'srchhyb';
net.trainParam.epochs = 50;
net.trainParam.show = 10;
net.trainParam.goal = 0.1;
net = train(net,p,t);
a = sim(net,p)
```

Network Use You can create a standard network that uses srchhyb with newff, newcf, or newelm.

To prepare a custom network to be trained with traincgf, using the line search function srchhyb,

- 1 Set net.trainFcn to 'traincgf'. This sets net.trainParam to traincgf's default parameters.
- 2 Set net.trainParam.searchFcn to 'srchhyb'.

srchhyb

	The srchhyb function can be used with any of the following training functions: traincgf, traincgb, traincgp, trainbfg, trainoss.
Algorithm	srchhyb locates the minimum of the performance function in the search direction dX, using the hybrid bisection-cubic interpolation algorithm described on page 50 of Scales (see reference below).
References	Scales, L.E., <i>Introduction to Non-Linear Optimization</i> , New York: Springer-Verlag, 1985.
See Also	srchbac, srchbre, srchcha, srchgol

Purpose	Sum squared error performance function		
Syntax	<pre>perf = sse(E,Y,X,FP) dPerf_dy = sse('dy',E,Y,X,perf,FP); dPerf_dx = sse('dx',E,Y,X,perf,FP); info = sse(code)</pre>		
Description	sse is a network performance function. It measures performance according to the sum of squared errors.		
	sse(E,Y,X,F	P) takes E and optional function parameters,	
	E	Matrix or cell array of error vectors	
	Y	Matrix or cell array of output vectors (ignored)	
	Х	Vector of all weight and bias values (ignored)	
	FP	Function parameters (ignored)	
	and returns t	he sum squared error.	
	sse('dy',E,`	Y,X,perf,FP) returns the derivative of perf with respect to Y.	
	sse('dx',E,Y,X,perf,FP) returns the derivative of perf with respect t		
	<pre>sse('name') returns the name of this function.</pre>		
	sse('pnames') returns the names of the training parameter		
	<pre>sse('pdefaults') returns the default function parameters.</pre>		
Examples	Here a two-layer feedforward network is created with a one-element inpuranging from -10 to 10, four hidden tansig neurons, and one purelin our neuron.		
	net = newff([-10 10],[4 1],{'tansig','purelin'});		
	The network is given a batch of inputs P. The error is calculated by subtracting the output A from target T. Then the sum squared error is calculated.		
	<pre>p = [-10 -5 0 5 10]; t = [0 0 1 1 1]; y = sim(net,p)</pre>		

e = t-y perf = sse(e)

Note that sse can be called with only one argument because the other arguments are ignored. sse supports those arguments to conform to the standard performance function argument list.

Network Use To prepare a custom network to be trained with sse, set net.performFcn to 'sse'. This automatically sets net.performParam to the empty matrix [], because sse has no performance parameters.

Calling train or adapt results in sse's being used to calculate performance.

Purpose	Hyperbolic tangent sigmoid transfer function		
Graph and Symbol	a f $a = tansig(n)$ Tan-Sigmoid Transfer Function		
Syntax	A = tansig(N,FP) dA_dN = tansig('dn',N,A,FP) info = tansig(code)		
Description	tansig is a neural transfer function. Transfer functions calculate a layer's output from its net input.		
	tansig(N,FP) takes N and optional function parameters,		
	N S x Q matrix of net input (column) vectors		
	FP Struct of function parameters (ignored)		
	and returns A, the S x Q matrix of N's elements squashed into $[-1 \ 1]$.		
	tansig('dn',N,A,FP) returns the derivative of A with respect to N. If A or FP i not supplied or is set to [], FP reverts to the default parameters, and A is calculated from N.		
	tansig('name') returns the name of this function.		
	tansig('output',FP) returns the [min max] output range.		
	tansig('active',FP) returns the [min max] active input range.		
	tansig('fullderiv') returns 1 or 0, depending on whether dA_dN is S x S x Q or S x Q.		
	tansig('fpnames') returns the names of the function parameters.		
	tansig('fpdefaults') returns the default function parameters.		

tansig

Examples	Here is the code to create a plot of the tansig transfer function.	
	n = -5:0.1:5; a = tansig(n); plot(n,a)	
	Assign this transfer function to layer i of a network.	
	<pre>net.layers{i}.transferFcn = 'tansig';</pre>	
Algorithm	a = $tansig(n) = 2/(1+exp(-2*n))-1$ This is mathematically equivalent to $tanh(N)$. It differs in that it runs faster than the MATLAB implementation of tanh, but the results can have very small numerical differences. This function is a good tradeoff for neural networks, where speed is important and the exact shape of the transfer function is not.	
References	Vogl, T.P., J.K. Mangis, A.K. Rigler, W.T. Zink, and D.L. Alkon, "Accelerating the convergence of the backpropagation method," <i>Biological Cybernetics</i> , Vol. 59, 1988, pp. 257–263.	
See Also	sim, logsig	

train

Purpose	Train neural network		
Syntax	[net,tr,Y	,E,Pf,Af] = train(net,P,T,Pi,Ai,VV,TV)	
To Get Help	Type help	network/train.	
Description	train trains a network net according to net.trainFcn and net.trainParam.		
	train(net	,P,T,Pi,Ai) takes	
	net	Network	
	Р	Network inputs	
	Т	Network targets (default = zeros)	
	Pi	Initial input delay conditions (default = zeros)	
	Ai	Initial layer delay conditions (default = zeros)	
	and return	s	
	net	New network	
	tr	Training record (epoch and perf)	
	Y	Network outputs	
	E	Network errors	
	Pf	Final input delay conditions	
	Af Final layer delay conditions		

Note that T is optional and need only be used for networks that require targets. Pi and Pf are also optional and need only be used for networks that have input or layer delays. Optional arguments VV and TV are described below.

train's signal arguments can have two formats: cell array or matrix.

The cell array format is easiest to describe. It is most convenient for networks with multiple inputs and outputs, and allows sequences of inputs to be presented.

Р	Ni x TS cell array	Each element P{i,j,ts} is an Ni x Q matrix.
т	N1 x TS cell array	Each element T{i,ts} is a Ui x Q matrix.
Рi	Ni x ID cell array	Each element $Pi{i,k}$ is an $Ri \ge Q$ matrix.
Ai	N1 x LD cell array	Each element Ai{i,k} is an Si x Q matrix.
Y	No x TS cell array	Each element Y{i,ts} is a Ui x Q matrix.
Е	No x TS cell array	Each element E{i,ts} is a Ui x Q matrix.
Ρf	Ni x ID cell array	Each element Pf{i,k} is an Ri x Q matrix.
Af	N1 x LD cell array	Each element Af{i,k} is an Si x Q matrix.

where

Ni =	• net	.numInputs
------	-------	------------

- N1 = net.numLayers
- ID = net.numInputDelays
- LD = net.numLayerDelays
- TS = Number of time steps
- Q = Batch size
- Ri = net.inputs{i}.size
- Si = net.layers{i}.size

The columns of ${\tt Pi}, {\tt Pf}, {\tt Ai}, {\tt and} \, {\tt Af}$ are ordered from the oldest delay condition to the most recent:

Pi{i,k} = Input i at time ts = k ID
Pf{i,k} = Input i at time ts = TS + k D
Ai{i,k} = Layer output i at time ts = k LD
Af{i,k} = Layer output i at time ts = TS + k LD

The matrix format can be used if only one time step is to be simulated (TS = 1). It is convenient for networks with only one input and output, but can be used with networks that have more.

Each matrix argument is found by storing the elements of the corresponding cell array argument in a single matrix:

Р	(sum	of	Ri)	хQ	matrix
---	------	----	-----	----	--------

- T (sum of Ui) x Q matrix
- Pi (sum of Ri) x (ID*Q) matrix
- Ai (sum of Si) x (LD*Q) matrix
- Y (sum of Ui) x Q matrix
- E (sum of Ui) x Q matrix
- Pf (sum of Ri) x (ID*Q) matrix
- Af (sum of Si) x (LD*Q) matrix

Examples Here input P and targets T define a simple function that you can plot:

p = [0 1 2 3 4 5 6 7 8]; t = [0 0.84 0.91 0.14 -0.77 -0.96 -0.28 0.66 0.99]; plot(p,t,'o')

Here newff is used to create a two-layer feedforward network. The network has one hidden layer with ten neurons.

```
net = newff(P,T,10);
y1 = sim(net,p)
plot(p,t,'o',p,y1,'x')
```

The network is trained for up to 50 epochs to an error goal of 0.01 and then resimulated.

```
net.trainParam.epochs = 50;
net.trainParam.goal = 0.01;
net = train(net,p,t);
y2 = sim(net,p)
plot(p,t,'o',p,y1,'x',p,y2,'*')
```

Algorithm	train calls the function indicated by net.trainFcn, using the training parameter values indicated by net.trainParam.				
	Typically one epoch of training is defined as a single presentation of all input vectors to the network. The network is then updated according to the results of all those presentations.				
	Training occurs until a maximum number of epochs occurs, the performance goal is met, or any other stopping condition of the function net.trainFcn occurs.				
	Some training functions depart from this norm by presenting only one input vector (or sequence) each epoch. An input vector (or sequence) is chosen randomly each epoch from concurrent input vectors (or sequences). newc and newsom return networks that use trainr, a training function that does this.				
See Also	init, revert, sim, adapt				

Purpose	Batch training with weight and bias learning rules			
Syntax		c,El] = trainb(net,Pd,Tl,Ai,Q,TS,VV,TV) ainb(code)		
Description	trainb is not called directly. Instead it is called by train for networks whose net.trainFcn property is set to 'trainb'.			
	trainb trains a network with weight and bias learning rules with batch updates. The weights and biases are updated at the end of an entire pass through the input data.			
	trainb(ne	t,Pd,Tl,Ai,Q,TS,VV,TV) takes these inputs,		
	net	Neural network		
	Pd	Delayed inputs		
	Tl	Layer targets		
	Ai	Initial input conditions		
	Q	Batch size		
	TS	Time steps		
	VV	Either an empty matrix [] or a structure of validation vectors		
	TV	Either an empty matrix [] or a structure of test vectors		
	and return	rns		
	net	Trained network		
	TR	Training record of various values over each epoch:		
		TR.epoch Epoch number		
		TR.perf Training performance		
		TR.vperf Validation performance		
		TR.tperf Test performance		
	Ac	Collective layer outputs for last epoch		
	El	Layer errors for last epoch		

trainb

Training occurs according to trainb's training parameters, shown here with their default values:

net.trainParam.epochs	100	Maximum number of epochs to train
net.trainParam.goal	0	Performance goal
net.trainParam.max_fail	5	Maximum validation failures
net.trainParam.show	25	Epochs between displays (NaN for no displays)
net.trainParam.time	inf	Maximum time to train in seconds

Dimensions for these variables are

Pd	No x Ni x TS cell array	Each element Pd{i,j,ts} is a Dij x Q matrix.
Tl	N1 x TS cell array	Each element Tl{i,ts} is a Ui x Q matrix or [].
Ai	Nl x LD cell array	Each element Ai{i,k} is an Si x Q matrix.

where

Ni	=	net.numInputs	
Nl	=	net.numLayers	
LD	=	net.numLayerDelays	
Ri	=	net.inputs{i}.size	
Si	=	net.layers{i}.size	
Ui	=	net.outputs{i}.size	
Dij	=	Ri * length(net.inputWeights{i,j}.delays)	
If VV or TV is not [], it must be a structure of vectors:			
VV.P	D,	TV.PD Validation/test delayed inputs	

VV.T1, TV.T1 Validation/test layer targets

VV.Ai, TV.Ai Validation/test initial input conditions

	VV.Q, TV.Q Validation/test batch size		
	VV.TS, TV.TS Validation/test time steps		
	Validation vectors are used to stop training early if the network performance on the validation vectors fails to improve or remains the same for max_fail epochs in a row. Test vectors are used as a further check that the network is generalizing well, but do not have any effect on training.		
	trainb(code) returns useful information for each code string:		
	'pnames' Names of training parameters		
	'pdefaults' Default training parameters		
Network Use	You can create a standard network that uses trainb by calling newlin.		
	To prepare a custom network to be trained with trainb,		
	1 Set net.trainFcn to 'trainb'. This sets net.trainParam to trainb's default parameters.		
	2 Set each net.inputWeights{i,j}.learnFcn to a learning function. Set each net.layerWeights{i,j}.learnFcn to a learning function. Set each net.biases{i}.learnFcn to a learning function. (Weight and bias learning parameters are automatically set to default values for the given learning function.)		
	To train the network,		
	1 Set net.trainParam properties to desired values.		
	2 Set weight and bias learning parameters to desired values.3 Call train.		
	See newlin for training examples.		
Algorithm	Each weight and bias is updated according to its learning function after each epoch (one pass through the entire set of input vectors).		
	Training stops when any of these conditions is met:		
	• The maximum number of epochs (repetitions) is reached.		

- Performance is minimized to the goal.
- The maximum amount of time is exceeded.
- Validation performance has increased more than max_fail times since the last time it decreased (when using validation).

See Also newp, newlin, train

Purpose	BFGS quasi-Newton backpropagation			
Syntax		,El] = trainbfg(net,Pd,Tl,Ai,Q,TS,VV,TV) inbfg(code)		
Description	trainbfg is a network training function that updates weight and bias values according to the BFGS quasi-Newton method.			
	trainbfg(n	et,Pd,Tl,Ai,Q,TS,VV,TV) takes these inputs,		
	net	Neural network		
	Pd	Delayed input vectors		
	Tl	Layer target vectors		
	Ai	Initial input delay conditions		
	Q	Batch size		
	TS	Time steps		
	VV	Either an empty matrix [] or a structure of validation vectors		
	TV	Either an empty matrix [] or a structure of test vectors		
	and returns			
	net	Trained network		
	TR	Training record of various values over each epoch:		
		TR.epoch Epoch number		
		TR.perf Training performance		
		TR.vperf Validation performance		
		TR.tperf Test performance		
	Ac	Collective layer outputs for last epoch		
	El	Layer errors for last epoch		

trainbfg

Training occurs according to trainbfg's training parameters, shown here with their default values:

net.trainParam.epochs	100	Maximum number of epochs to train
net.trainParam.show	25	Epochs between displays (NaN for no displays)
net.trainParam.goal	0	Performance goal
net.trainParam.time	inf	Maximum time to train in seconds
net.trainParam.min_grad	1e-6	Minimum performance gradient
net.trainParam.max_fail	5	Maximum validation failures
net.trainParam.searchFcn	'srchcha'	Name of line search routine to use

Parameters related to line search methods (not all used for all methods):

net.trainParam.scal_tol	20	Divide into delta to determine tolerance for linear search.
net.trainParam.alpha	0.001	Scale factor that determines sufficient reduction in perf
net.trainParam.beta	0.1	Scale factor that determines sufficiently large step size
net.trainParam.delta	0.01	Initial step size in interval location step
net.trainParam.gama	0.1	Parameter to avoid small reductions in performance, usually set to 0.1 (see srch_cha)
net.trainParam.low_lim	0.1	Lower limit on change in step size
net.trainParam.up_lim	0.5	Upper limit on change in step size
net.trainParam.maxstep	100	Maximum step length
net.trainParam.minstep	1.0e-6	Minimum step length

net.trainParam.bmax	26	Maximum step size
net.trainParam.batch_frag	0	In case of multiple batches, they are considered independent. Any nonzero value implies a fragmented batch, so the final layer's conditions of a previous trained epoch are used as initial conditions for the next epoch.

Dimensions for these variables are

Pd	No x Ni x TS cell array	Each element $Pd\{i, j, ts\}$ is a Dij x Q matrix.
Tl	N1 x TS cell array	Each element Tl{i,ts} is a Ui x Q matrix.
Ai	N1 x LD cell array	Each element Ai{i,k} is an Si x Q matrix.

where

Ni	=	net.numInputs
Nl	=	net.numLayers
LD	=	net.numLayerDelays
Ri	=	net.inputs{i}.size
Si	=	net.layers{i}.size
Ui	=	net.outputs{i}.size
Dij	=	<pre>Ri * length(net.inputWeights{i,j}.delays)</pre>

If VV is not [], it must be a structure of validation vectors,

- VV.PD Validation delayed inputs
- VV.T1 Validation layer targets
- VV.Ai Validation initial input conditions
- VV.Q Validation batch size
- VV.TS Validation time steps

trainbfg

	that is used to stop training early if the network performance on the validation vectors fails to improve or remains the same for max_fail epochs in a row.	
	If TV is not [], it must be a structure of test vectors,	
	TV.PD Test delayed inputs	
	TV.T1 Test layer targets	
	TV.Ai Test initial input conditions	
	TV.Q Test batch size	
	TV.TS Test time steps	
	that is used to test the generalization capability of the trained network.	
	trainbfg(code) returns useful information for each code string:	
	'pnames' Names of training parameters	
	'pdefaults' Default training parameters	
Examples	Here is a problem consisting of inputs P and targets T to be solved with a network.	
	P = [0 1 2 3 4 5]; T = [0 0 0 1 1 1];	
	A two-layer feedforward network with a single hidden layer of two neurons.	
	<pre>net = newff(P,T,2,{},'trainbfg'); a = sim(net,P)</pre>	
	Here it is trained and tested.	
	<pre>net = train(net,P,T); a = sim(net,P)</pre>	
Network Use	You can create a standard network that uses trainbfg with newff, newcf, or newelm.	

- 1 Set net.trainFcn to 'trainbfg'. This sets net.trainParam to trainbfg's default parameters.
- 2 Set net.trainParam properties to desired values.

In either case, calling train with the resulting network trains the network with trainbfg.

Algorithm trainbfg can train any network as long as its weight, net input, and transfer functions have derivative functions.

Backpropagation is used to calculate derivatives of performance perf with respect to the weight and bias variables X. Each variable is adjusted according to the following:

X = X + a * dX;

where dX is the search direction. The parameter a is selected to minimize the performance along the search direction. The line search function searchFcn is used to locate the minimum point. The first search direction is the negative of the gradient of performance. In succeeding iterations the search direction is computed according to the following formula:

 $dX = -H \setminus gX;$

where gX is the gradient and H is an approximate Hessian matrix. See page 119 of Gill, Murray, and Wright (*Practical Optimization*, 1981) for a more detailed discussion of the BFGS quasi-Newton method.

Training stops when any of these conditions occurs:

- The maximum number of epochs (repetitions) is reached.
- The maximum amount of time is exceeded.
- Performance is minimized to the goal.
- The performance gradient falls below min_grad.
- Validation performance has increased more than max_fail times since the last time it decreased (when using validation).

See Also newff, newcf, traingdm, traingda, traingdx, trainlm, trainrp, traincgf, traincgb, trainscg, traincgp, trainoss

trainbfgc

Purpose	BFGS quasi-Newton backpropagation for use with NN model reference adaptive controller			
Syntax		E,Pf,Af,flag_stop] = trainbfgc(net,P,T,Pi,Ai,epochs,TS,Q) inbfgc(code)		
Description	trainbfgc is a network training function that updates weight and bias values according to the BFGS quasi-Newton method. This function is called from nnmodref, a GUI for the model reference adaptive control Simulink block.			
	trainbfgc(net,P,T,Pi,Ai,epochs,TS,Q) takes these inputs,		
	net	Neural network		
	Р	Delayed input vectors		
	Т	Layer target vectors		
	Pi	Initial input delay conditions		
	Ai	Initial layer delay conditions		
	epochs	Number of iterations for training		
	TS	Time steps		
	Q	Batch size		
	and returns	nd returns		
	net	t Trained network		
	TR	TR Training record of various values over each epoch:		
		TR.epoch Epoch number		
		TR.perf Training performance		
		TR.vperf Validation performance		
		TR.tperf Test performance		
	Y	Network output for last epoch		
	E	Layer errors for last epoch		
	Pf	Final input delay conditions		

Af Collective layer or	outputs for last epoch
------------------------	------------------------

flag_stop Indicates if the user stopped the training

Training occurs according to trainbfgc's training parameters, shown here with their default values:

net.trainParam.epochs	100	Maximum number of epochs to train
net.trainParam.show	25	Epochs between displays (NaN for no displays)
net.trainParam.goal	0	Performance goal
net.trainParam.time	inf	Maximum time to train in seconds
net.trainParam.min_grad	1e-6	Minimum performance gradient
net.trainParam.max_fail	5	Maximum validation failures
net.trainParam.searchFcn	'srchbacxc'	Name of line search routine to use

Parameters related to line search methods (not all used for all methods):

net.trainParam.scal_tol	20	Divide into delta to determine tolerance for linear search.
net.trainParam.alpha	0.001	Scale factor that determines sufficient reduction in perf
net.trainParam.beta	0.1	Scale factor that determines sufficiently large step size
net.trainParam.delta	0.01	Initial step size in interval location step
net.trainParam.gama	0.1	Parameter to avoid small reductions in performance, usually set to 0.1 (see srch_cha)
net.trainParam.low_lim	0.1	Lower limit on change in step size

trainbfgc

	net.trainPara	am.up_lim	0.5	Upper limit on change in step size
	net.trainPara	am.maxstep	100	Maximum step length
	net.trainPara	am.minstep	1.0e-6	Minimum step length
	net.trainPara	am.bmax	26	Maximum step size
	trainbfgc(cod	de) returns uset	ful informa	ation for each code string:
	'pnames'	Names of train	ing param	ieters
	'pdefaults'	Default trainin	ng paramet	ters
Algorithm	functions have derivatives of j	derivative func performance per ple is adjusted a	ctions. Back	g as its weight, net input, and transfer kpropagation is used to calculate spect to the weight and bias variables to the following:
	where dX is the search direction. The parameter a is selected to minimize the performance along the search direction. The line search function searchFcn is used to locate the minimum point. The first search direction is the negative of the gradient of performance. In succeeding iterations the search direction is computed according to the following formula:			
	dX = -H\gX	;		
	of Gill, Murray		ractical O _l	oximate Hessian matrix. See page 119 <i>ptimization</i> , 1981) for a more detailed ethod.
	Training stops	when any of th	ese conditi	ions occurs:
	• The maximu	m number of ep	oochs (repe	etitions) is reached.
		m amount of ti		
		e is minimized t		
	-	ance gradient fa		—
	• Precision pro	oblems have occ	curred in the	ne matrix inversion.
References	Gill, Murray, a	and Wright, Pra	ctical Opti	mization, 1981.

Purpose	Bayesian regularization backpropagation			
Syntax		c,El] = tra ainbr(code)	inbr(net,Pd,Tl,Ai,Q,TS,VV,TV)	
Description	trainbr is a network training function that updates the weight and bias values according to Levenberg-Marquardt optimization. It minimizes a combination of squared errors and weights, and then determines the correct combination so as to produce a network that generalizes well. The process is called Bayesian regularization.			
	trainbr(n	et,Pd,Tl,Ai	,Q,TS,VV,TV) takes these inputs,	
	net	Neural net	work	
	Pd	Delayed in	put vectors	
	Tl	Layer targe	et vectors	
	Ai	Initial input delay conditions		
	Q	Batch size		
	TS	Time steps		
	VV	Either an e	empty matrix [] or a structure of validation vectors	
	TV	Either an empty matrix [] or a structure of test vectors		
	and return	nd returns		
	net	Trained network		
	TR	Training record of various values over each epoch:		
		TR.epoch Epoch number		
		TR.perf	Training performance	
		TR.vperf	Validation performance	
		TR.tperf	Test performance	
		TR.mu	Adaptive mu value	

trainbr

- Ac Collective layer outputs for last epoch
- El Layer errors for last epoch

Training occurs according to trainlm's training parameters, shown here with their default values:

net.trainParam.epochs	100	Maximum number of epochs to train
net.trainParam.goal	0	Performance goal
net.trainParam.mu	0.005	Marquardt adjustment parameter
net.trainParam.mu_dec	0.1	Decrease factor for mu
net.trainParam.mu_inc	10	Increase factor for mu
net.trainParam.mu_max	1e-10	Maximum value for mu
net.trainParam.max_fail	5	Maximum validation failures
net.trainParam.mem_reduc	1	Factor to use for memory/speed tradeoff
net.trainParam.min_grad	1e-10	Minimum performance gradient
net.trainParam.show	25	Epochs between displays (NaN for no displays)
net.trainParam.time	inf	Maximum time to train in seconds

Dimensions for these variables are

Pd	No x Ni x TS cell array	Each element Pd{i,j,ts} is a Dij x Q matrix.
Tl	N1 x TS cell array	Each element Tl{i,ts} is a Vi x Q matrix.
Ai	N1 x LD cell array	Each element Ai{i,k} is an Si x Q matrix.

where

- Ni = net.numInputs
- N1 = net.numLayers
- LD = net.numLayerDelays

Ri	=	net.inputs{i}.size
Si	=	net.layers{i}.size
Ui	=	net.outputs{i}.size
Dij	=	<pre>Ri * length(net.inputWeights{i,j}.delays)</pre>

If VV is not [], it must be a structure of validation vectors,

VV.PD	Validation	delayed	inputs
-------	------------	---------	--------

VV.Tl	Validation la	yer targets
-------	---------------	-------------

- VV.Ai Validation initial input conditions
- VV.Q Validation batch size
- VV.TS Validation time steps

that is normally used to stop training early if the network performance on the validation vectors fails to improve or remains the same for max_fail epochs in a row.

If TV is not [], it must be a structure of test vectors,

- TV.PD Test delayed inputs
- TV.T1 Test layer targets
- TV.Ai Test initial input conditions
- TV.Q Test batch size
- TV.TS Test time steps

that is used to test the generalization capability of the trained network.

trainbr(code) returns useful information for each code string:

'pnames' Names of training parameters

'pdefaults' Default training parameters

Examples Here is a problem consisting of inputs p and targets t to be solved with a network. It involves fitting a noisy sine wave.

trainbr

	p = [-1:.05:1]; t = sin(2*pi*p)+0.1*randn(size(p));
	A feed-forward network is created with one hidden layer of two neurons.
	<pre>net = newff(p,t,2,{},'trainbr');</pre>
	Here the network is trained and simulated.
	<pre>net = train(net,p,t); a = sim(net,p)</pre>
Network Use	You can create a standard network that uses trainbr with newff, newcf, or newelm.
	To prepare a custom network to be trained with trainbr,
	1 Set net.trainFcn to 'trainlm'. This sets net.trainParam to trainbr's default parameters.
	2 Set net.trainParam properties to desired values.
	In either case, calling train with the resulting network trains the network with trainbr.
	See newff, newcf, and newelm for examples.
Algorithm	trainbr can train any network as long as its weight, net input, and transfer functions have derivative functions.
	Bayesian regularization minimizes a linear combination of squared errors and weights. It also modifies the linear combination so that at the end of training the resulting network has good generalization qualities. See MacKay (<i>Neural</i> <i>Computation</i> , Vol. 4, No. 3, 1992, pp. 415 to 447) and Foresee and Hagan (<i>Proceedings of the International Joint Conference on Neural Networks</i> , June, 1997) for more detailed discussions of Bayesian regularization.
	This Bayesian regularization takes place within the Levenberg-Marquardt algorithm. Backpropagation is used to calculate the Jacobian jX of performance perf with respect to the weight and bias variables X. Each variable is adjusted according to Levenberg-Marquardt,
	jj = jX * jX je = jX * E

dX = -	(jj+I*mu)	∖ je
--------	-----------	------

where E is all errors and I is the identity matrix.

The adaptive value mu is increased by mu_inc until the change shown above results in a reduced performance value. The change is then made to the network, and mu is decreased by mu_dec.

The parameter mem_reduc indicates how to use memory and speed to calculate the Jacobian jX. If mem_reduc is 1, then trainlm runs the fastest, but can require a lot of memory. Increasing mem_reduc to 2 cuts some of the memory required by a factor of two, but slows trainlm somewhat. Higher values continue to decrease the amount of memory needed and increase the training times.

Training stops when any one of these conditions occurs:

- The maximum number of epochs (repetitions) is reached.
- The maximum amount of time is exceeded.
- Performance is minimized to the goal.
- The performance gradient falls below min_grad.
- mu exceeds mu_max.
- Validation performance has increased more than max_fail times since the last time it decreased (when using validation).

References MacKay, *Neural Computation*, Vol. 4, No. 3, 1992, pp. 415–447.

Foresee and Hagan, *Proceedings of the International Joint Conference on Neural Networks*, June, 1997.

See Also newff, newcf, traingdm, traingda, traingdx, trainlm, trainrp, traincgf, traincgb, trainscg, traincgp, trainbfg

trainc

Purpose	Cyclical order incremental training with learning functions		
Syntax	[net,TR,Ac info = tra	,El] = trainc(net,Pd,Tl,Ai,Q,TS,VV,TV) inc(code)	
Description		ot called directly. Instead it is called by train for networks whose on property is set to 'trainc'.	
	trainc trains a network with weight and bias learning rules with incremental updates after each presentation of an input. Inputs are presented in cyclic order.		
	trainc(net	,Pd,Tl,Ai,Q,TS,VV,TV) takes these inputs,	
	net	Neural network	
	Pd	Delayed inputs	
	Tl	Layer targets	
	Ai	Initial input conditions	
	Q	Batch size	
	TS	Time steps	
	VV	Ignored	
	TV	Ignored	
	and returns	3	
	net	Trained network	
	TR	Training record of various values over each epoch:	
		TR.epoch Epoch number	
		TR.perf Training performance	
	Ac	Collective layer outputs	

El Layer errors

Training occurs according to trainc's training parameters, shown here with their default values:

net.trainParam.epochs	100	Maximum number of epochs to train
net.trainParam.goal	0	Performance goal
net.trainParam.show	25	Epochs between displays (NaN for no displays)
net.trainParam.time	inf	Maximum time to train in seconds

Dimensions for these variables are

Pd	$\ensuremath{\texttt{Nl}}\x$	Each element $Pd\{i, j, ts\}$ is a Dij x Q matrix.
Tl	N1 x TS cell array	Each element Tl{i,ts} is a Vi x Q matrix or [].
Ai	N1 x LD cell array	Each element Ai{i,k} is an Si x Q matrix.

where

Ni	=	net.numInputs
Nl	=	net.numLayers
LD	=	net.numLayerDelays
Ri	=	net.inputs{i}.size
Si	=	net.layers{i}.size
Ui	=	net.outputs{i}.size
Dij	=	Ri * length(net.inputWeights{i,j}.delays)

trainc does not implement validation or test vectors, so arguments VV and TV are ignored.

trainc(code) returns useful information for each code string:

- 'pnames' Names of training parameters
- 'pdefaults' Default training parameters

trainc

Network Use	You can create a standard network that uses trainc by calling newp.
	To prepare a custom network to be trained with trainc,
	1 Set net.trainFcn to 'trainc'. This sets net.trainParam to trainc's default parameters.
	2 Set each net.inputWeights{i,j}.learnFcn to a learning function. Set each net.layerWeights{i,j}.learnFcn to a learning function. Set each net.biases{i}.learnFcn to a learning function. (Weight and bias learning parameters are automatically set to default values for the given learning function.)
	To train the network,
	1 Set net.trainParam properties to desired values.
	2 Set weight and bias learning parameters to desired values.
	3 Call train.
	See newp for training examples.
Algorithm	For each epoch, each vector (or sequence) is presented in order to the network, with the weight and bias values updated after each individual presentation.
	Training stops when any of these conditions is met:
	• The maximum number of epochs (repetitions) is reached.
	• Performance is minimized to the goal.
	• The maximum amount of time is exceeded.
See Also	newp, newlin, train

Purpose	Conjugate	Conjugate gradient backpropagation with Powell-Beale restarts		
Syntax		Ac,El] = traincgb(net,Pd,Tl,Ai,Q,TS,VV,TV) raincgb(code)		
Description	-	traincgb is a network training function that updates weight and bias values according to the conjugate gradient backpropagation with Powell-Beale restarts.		
	traincgb	(net,Pd,Tl,Ai,Q,TS,VV,TV) takes these inputs,		
	net	Neural network		
	Pd	Delayed input vectors		
	Tl	Layer target vectors		
	Ai	Initial input delay conditions		
	Q	Batch size		
	TS	Time steps		
	VV	Either an empty matrix [] or a structure of validation vectors		
	TV	Either an empty matrix [] or a structure of test vectors		
	and retur	ns		
	net	Trained network		
	TR	Training record of various values over each epoch:		
		TR.epoch Epoch number		
		TR.perf Training performance		
		TR.vperf Validation performance		
		TR.tperf Test performance		
	Ac	Collective layer outputs for last epoch		
	El	Layer errors for last epoch		

traincgb

Training occurs according to traincgb's training parameters, shown here with their default values:

net.trainParam.epochs	100	Maximum number of epochs to train
net.trainParam.show	25	Epochs between displays (NaN for no displays)
net.trainParam.goal	0	Performance goal
net.trainParam.time	inf	Maximum time to train in seconds
net.trainParam.min_grad	1e-6	Minimum performance gradient
net.trainParam.max_fail	5	Maximum validation failures
net.trainParam.searchFcn	'srchcha'	Name of line search routine to use

Parameters related to line search methods (not all used for all methods):

net.trainParam.scal_tol	20	Divide into delta to determine tolerance for linear search.
net.trainParam.alpha	0.001	Scale factor that determines sufficient reduction in perf
net.trainParam.beta	0.1	Scale factor that determines sufficiently large step size
net.trainParam.delta	0.01	Initial step size in interval location step
net.trainParam.gama	0.1	Parameter to avoid small reductions in performance, usually set to 0.1 (see srch_cha)
net.trainParam.low_lim	0.1	Lower limit on change in step size
net.trainParam.up_lim	0.5	Upper limit on change in step size
net.trainParam.maxstep	100	Maximum step length

net.trainParam.minst	ep 1.0e-6 Minimum step length	
net.trainParam.bmax	26 Maximum step size	
Dimensions for these va	riables are	
Pd Nl x Ni x TS cell a	ray Each element P{i,j,ts} is a Dij x Q matrix.	
T1 N1 x TS cell array	Each element P{i,ts} is a Ui x Q matrix or [].	
Ai Nl x LD cell array	Each element Ai{i,k} is an Si x Q matrix.	
where		
Ni = net.numInputs		
Nl = net.numLayers		
LD = net.numLayer	elays	
Ri = net.inputs{i	.size	
Si = net.layers{i}.size		
Ui = net.outputs{:	}.size	
Dij = Ri * length(ı	et.inputWeights{i,j}.delays)	
If VV is not [], it must b	e a structure of validation vectors,	
VV.PD Validation de	ayed inputs	
VV.T1 Validation lay	er targets	
VV.Ai Validation ini	ial input conditions	
VV.Q Validation batch size		

VV.TS Validation time steps

that is used to stop training early if the network performance on the validation vectors fails to improve or remains the same for max_fail epochs in a row.

traincgb

	If TV is not [], it must be a structure of test vectors,	
	TV.PD Te	st delayed inputs	
	TV.Tl Te	st layer targets	
	TV.Ai Te	st initial input conditions	
	TV.Q Te	st batch size	
	TV.TS Te	st time steps	
	that is used	to test the generalization capability of the trained network.	
	traincgb(co	ode) returns useful information for each code string:	
	'pnames'	Names of training parameters	
	'pdefaults	Default training parameters	
Examples	Here is a pro network.	oblem consisting of inputs p and targets t to be solved with a	
		2 3 4 5]; 0 1 1 1];	
	A feedforwa	rd network is created with a hidden layer of two neurons.	
	<pre>net = newff(p,t,2,{},'traincgb'); a = sim(net,p)</pre>		
	Here the network is trained and tested.		
	net = tr a = sim(ain(net,p,t); net,p)	
Network Use	You can crea newelm.	te a standard network that uses traincgb with newff, newcf, or	
	To prepare a	custom network to be trained with traincgb,	
		rainFcn to 'traincgb'. This sets net.trainParam to traincgb's arameters.	
	2 Set net.t	rainParam properties to desired values.	

In either case, calling train with the resulting network trains the network with traincgb.

Algorithm traincgb can train any network as long as its weight, net input, and transfer functions have derivative functions.

Backpropagation is used to calculate derivatives of performance perf with respect to the weight and bias variables X. Each variable is adjusted according to the following:

X = X + a*dX;

where dX is the search direction. The parameter a is selected to minimize the performance along the search direction. The line search function searchFcn is used to locate the minimum point. The first search direction is the negative of the gradient of performance. In succeeding iterations the search direction is computed from the new gradient and the previous search direction according to the formula

 $dX = -gX + dX_old*Z;$

where gX is the gradient. The parameter Z can be computed in several different ways. The Powell-Beale variation of conjugate gradient is distinguished by two features. First, the algorithm uses a test to determine when to reset the search direction to the negative of the gradient. Second, the search direction is computed from the negative gradient, the previous search direction, and the last search direction before the previous reset. See Powell, *Mathematical Programming*, Vol. 12, 1977, pp. 241 to 254, for a more detailed discussion of the algorithm.

Training stops when any of these conditions occurs:

- The maximum number of epochs (repetitions) is reached.
- The maximum amount of time is exceeded.
- Performance is minimized to the goal.
- The performance gradient falls below min_grad.
- Validation performance has increased more than max_fail times since the last time it decreased (when using validation).

traincgb

References	Powell, M.J.D., "Restart procedures for the conjugate gradient method," <i>Mathematical Programming</i> , Vol. 12, 1977, pp. 241–254.
See Also	newff, newcf, traingdm, traingda, traingdx, trainlm, traincgp, traincgf, traincgb, trainscg, trainoss, trainbfg

Purpose	Conjugate	Conjugate gradient backpropagation with Fletcher-Reeves updates			
Syntax		[net,TR,Ac,El] = traincgf(net,Pd,Tl,Ai,Q,TS,VV,TV) info = traincgf(code)			
Description	traincgf is a network training function that updates weight and bias values according to the conjugate gradient backpropagation with Fletcher-Reeves updates.				
	traincgf	(net,Pd,Tl,Ai,Q,TS,VV,TV) takes these inputs,			
	net	Neural network			
	Pd	Delayed input vectors			
	Tl	Layer target vectors			
	Ai	Initial input delay conditions			
	Q	Q Batch size			
	TS	TS Time steps			
	VV Either an empty matrix [] or a structure of validation vectors				
	TV	Either an empty matrix [] or a structure of test vectors			
	and returns				
	net	Trained network			
	TR	Training record of various values over each epoch:			
		TR.epoch Epoch number			
		TR.perf Training performance			
		TR.vperf Validation performance			
		TR.tperf Test performance			
	Ac	Collective layer outputs for last epoch			
	El	Layer errors for last epoch			

traincgf

Training occurs according to traincgf's training parameters, shown here with their default values:

net.trainParam.epochs	100	Maximum number of epochs to train
net.trainParam.show	25	Epochs between displays (NaN for no displays)
net.trainParam.goal	0	Performance goal
net.trainParam.time	inf	Maximum time to train in seconds
net.trainParam.min_grad	1e-6	Minimum performance gradient
net.trainParam.max_fail	5	Maximum validation failures
net.trainParam.searchFcn	'srchcha'	Name of line search routine to use

Parameters related to line search methods (not all used for all methods):

net.trainParam.scal_tol	20	Divide into delta to determine tolerance for linear search.
net.trainParam.alpha	0.001	Scale factor that determines sufficient reduction in perf
net.trainParam.beta	0.1	Scale factor that determines sufficiently large step size
net.trainParam.delta	0.01	Initial step size in interval location step
net.trainParam.gama	0.1	Parameter to avoid small reductions in performance, usually set to 0.1 (see srch_cha)
net.trainParam.low_lim	0.1	Lower limit on change in step size
net.trainParam.up_lim	0.5	Upper limit on change in step size
net.trainParam.maxstep	100	Maximum step length

net.tr	rainParam.minstep	1.0e-6	Minimum step length		
net.tr	ainParam.bmax	26	Maximum step size		
Dimen	sions for these variab	les are			
Pd N	l x Ni x TS cell array	Each elen	nent Pd{i,j,ts} is a Dij x Q matrix.		
Tl N	1 x TS cell array	Each elen	nent Tl{i,ts} is a Ui x Q matrix.		
Ai N	1 x LD cell array	Each elen	nent Ai{i,k} is an Si x Q matrix.		
where					
Ni =	net.numInputs				
Nl =					
LD =	-				
Ri =	Ri = net.inputs{i}.size				
Si =	Si = net.layers{i}.size				
<pre>Ui = net.outputs{i}.size</pre>					
<pre>Dij = Ri * length(net.inputWeights{i,j}.delays)</pre>					
If VV is	not [], it must be a s	tructure o	f validation vectors,		
VV.PD Validation delayed inputs					
VV.Tl	Validation layer ta	rgets			
VV.Ai	Validation initial i	nput condi	tions		
VV.Q	Validation batch si	ize			
VV.TS	VV.TS Validation time steps				

that is used to stop training early if the network performance on the validation vectors fails to improve or remains the same for max_fail epochs in a row.

traincgf

	If TV is not []	, it must be a structure of test vectors,		
	TV.PD Tes	t delayed inputs		
	TV.Tl Tes	t layer targets		
	TV.Ai Tes	t initial input conditions		
	TV.Q Tes	t batch size		
	TV.TS Tes	t time steps		
	that is used t	o test the generalization capability of the trained network.		
	traincgf(code) returns useful information for each code string:			
	'pnames'	Names of training parameters		
	'pdefaults'	Default training parameters		
Examples	Here is a problem consisting of inputs p and targets t to be solved with a network.			
	$p = [0 \ 1 \ 2 \ 3 \ 4 \ 5];$ t = [0 0 0 1 1 1];			
	A feedforward network is created with a hidden layer of 2 neurons.			
	<pre>net = newff(p,t,2,{},'traincgf'); a = sim(net,p)</pre>			
	Here the network is trained and tested.			
	net = tra a = sim(n	in(net,p,t); et,p)		
Network Use	You can create a standard network that uses traincgf with newff, newcf, or newelm.			
	To prepare a custom network to be trained with traincgf,			
		Set net.trainFcn to 'traincgf'. This sets net.trainParam to traincgf's default parameters.		
	2 Set net.trainParam properties to desired values.			

In either case, calling train with the resulting network trains the network with traincgf.

Algorithm traincgf can train any network as long as its weight, net input, and transfer functions have derivative functions.

Backpropagation is used to calculate derivatives of performance perf with respect to the weight and bias variables X. Each variable is adjusted according to the following:

X = X + a*dX;

where dX is the search direction. The parameter a is selected to minimize the performance along the search direction. The line search function searchFcn is used to locate the minimum point. The first search direction is the negative of the gradient of performance. In succeeding iterations the search direction is computed from the new gradient and the previous search direction, according to the formula

 $dX = -gX + dX_old*Z;$

where gX is the gradient. The parameter Z can be computed in several different ways. For the Fletcher-Reeves variation of conjugate gradient it is computed according to

Z=normnew_sqr/norm_sqr;

where norm_sqr is the norm square of the previous gradient and normnew_sqr is the norm square of the current gradient. See page 78 of Scales (*Introduction to Non-Linear Optimization*) for a more detailed discussion of the algorithm.

Training stops when any of these conditions occurs:

- The maximum number of epochs (repetitions) is reached.
- The maximum amount of time is exceeded.
- Performance is minimized to the goal.
- The performance gradient falls below min_grad.
- Validation performance has increased more than max_fail times since the last time it decreased (when using validation).

traincgf

References	Scales, L.E., <i>Introduction to Non-Linear Optimization</i> , New York: Springer-Verlag, 1985.
See Also	newff, newcf, traingdm, traingda, traingdx, trainlm, traincgp, traincgb, trainscg, traincgp, trainoss, trainbfg

Purpose	Conjugate gradient backpropagation with Polak-Ribiére updates			
Syntax		c,El] = traincgp(net,Pd,Tl,Ai,Q,TS,VV,TV) aincgp(code)		
Description		s a network training function that updates weight and bias values to conjugate gradient backpropagation with Polak-Ribiére updates.		
	traincgp(net,Pd,Tl,Ai,Q,TS,VV,TV) takes these inputs,		
	net	Neural network		
	Pd	Delayed input vectors		
	Tl	Layer target vectors		
	Ai	Initial input delay conditions		
	Q Batch size			
	TSTime stepsVVEither an empty matrix [] or a structure of validation vectors			
	TV Either an empty matrix [] or a structure of test vectors			
	and returns			
	net	Trained network		
	TR	Training record of various values over each epoch:		
		TR.epoch Epoch number		
		TR.perf Training performance		
		TR.vperf Validation performance		
		TR.tperf Test performance		
	Ac	Collective layer outputs for last epoch		
	El Layer errors for last epoch			

traincgp

Training occurs according to traincgp's training parameters, shown here with their default values:

net.trainParam.epochs	100	Maximum number of epochs to train
net.trainParam.show	25	Epochs between displays (NaN for no displays)
net.trainParam.goal	0	Performance goal
net.trainParam.time	inf	Maximum time to train in seconds
net.trainParam.min_grad	1e-6	Minimum performance gradient
net.trainParam.max_fail	5	Maximum validation failures
net.trainParam.searchFcn	'srchcha'	Name of line search routine to use

Parameters related to line search methods (not all used for all methods):

net.trainParam.scal_tol	20	Divide into delta to determine tolerance for linear search.
net.trainParam.alpha	0.001	Scale factor that determines sufficient reduction in perf
net.trainParam.beta	0.1	Scale factor that determines sufficiently large step size
net.trainParam.delta	0.01	Initial step size in interval location step
net.trainParam.gama	0.1	Parameter to avoid small reductions in performance, usually set to 0.1 (see srch_cha)
net.trainParam.low_lim	0.1	Lower limit on change in step size
net.trainParam.up_lim	0.5	Upper limit on change in step size
net.trainParam.maxstep	100	Maximum step length

net.tra	inParam.minstep	1.0e-6	Minimum step length
net.tra	inParam.bmax	26	Maximum step size
Dimensi	ons for these variab	les are	
Pd Nl	x Ni x TS cell array	Each eler	nent Pd{i,j,ts} is a Dij x Q matrix.
Tl Nl	x TS cell array	Each eler	nent Tl{i,ts} is a Ui x Q matrix.
Ai Nl	x LD cell array	Each eler	nent Ai{i,k} is an Si x Q matrix.
where			
Ni =	net.numInputs		
N1 =	net.numLayers		
LD =	net.numLayerDela	ys	
Ri =	net.inputs{i}.size		
Si =	net.layers{i}.size		
Ui =	net.outputs{i}.s	ize	
Dij =	Ri * length(net.	inputWeig	hts{i,j}.delays)
If VV is r	not [], it must be a s	structure o	f validation vectors,
VV.PD	Validation delayed	l inputs	
VV.Tl	Validation layer ta	argets	
VV.Ai	Validation initial i	nput condi	tions
VV.Q	VV.Q Validation batch size		

VV.TS Validation time steps

that is used to stop training early if the network performance on the validation vectors fails to improve or remains the same for max_fail epochs in a row.

traincgp

	If TV is not [], it must be a structure of test vectors,			
	TV.PD Test delayed inputs			
	TV.T1 Test layer targets			
	TV.Ai Test initial input conditions			
	TV.Q Test batch size			
	TV.TS Test time steps			
	that is used to test the generalization capability of the trained network.			
	traincgp(code) returns useful information for each code string:			
	'pnames' Names of training parameters			
	'pdefaults' Default training parameters			
Examples	Here is a problem consisting of inputs p and targets t to be solved with a network.			
	p = [0 1 2 3 4 5]; t = [0 0 0 1 1 1];			
	A feedforward network is created with a hidden layer of 2 neurons.			
	<pre>net = newff(p,t,2,{},'traincgp'); a = sim(net,p)</pre>			
	Here the network is trained and tested.			
	net = train(net,p,t); a = sim(net,p)			
Network Use	You can create a standard network that uses traincgp with newff, newcf, or newelm.			
	To prepare a custom network to be trained with traincgp,			
	Set net.trainFcn to 'traincgp'. This sets net.trainParam to traincgp's default parameters.			
	2 Set net.trainParam properties to desired values.			

In either case, calling train with the resulting network trains the network with traincgp.

Algorithm traincgp can train any network as long as its weight, net input, and transfer functions have derivative functions.

Backpropagation is used to calculate derivatives of performance perf with respect to the weight and bias variables X. Each variable is adjusted according to the following:

X = X + a*dX;

where dX is the search direction. The parameter a is selected to minimize the performance along the search direction. The line search function searchFcn is used to locate the minimum point. The first search direction is the negative of the gradient of performance. In succeeding iterations the search direction is computed from the new gradient and the previous search direction according to the formula

 $dX = -gX + dX_old*Z;$

where gX is the gradient. The parameter Z can be computed in several different ways. For the Polak-Ribiére variation of conjugate gradient, it is computed according to

 $Z = ((gX - gX_old)'*gX)/norm_sqr;$

where norm_sqr is the norm square of the previous gradient, and gX_old is the gradient on the previous iteration. See page 78 of Scales (*Introduction to Non-Linear Optimization*, 1985) for a more detailed discussion of the algorithm.

Training stops when any of these conditions occurs:

- The maximum number of epochs (repetitions) is reached.
- The maximum amount of time is exceeded.
- Performance is minimized to the goal.
- The performance gradient falls below min_grad.
- Validation performance has increased more than max_fail times since the last time it decreased (when using validation).

traincgp

References	Scales, L.E., <i>Introduction to Non-Linear Optimization</i> , New York: Springer-Verlag, 1985.
See Also	newff, newcf, traingdm, traingda, traingdx, trainlm, trainrp, traincgf, traincgb, trainscg, trainoss, trainbfg

Purpose	Gradient descent backpropagation	
Syntax	[net,TR,Ac,El] = traingd(net,Pd,Tl,Ai,Q,TS,VV,TV) info = traingd(code)	
Description	traingd is a network training function that updates weight and bias values according to gradient descent.	
	traingd(net,Pd,Tl,Ai,Q,TS,VV,TV) takes these inputs,
	net	Neural network
	Pd	Delayed input vectors
	Tl	Layer target vectors
	Ai	Initial input delay conditions
	Q	Batch size
	TS	Time steps
	VV Either an empty matrix [] or a structure of validation vec TV Either an empty matrix [] or a structure of test vectors and returns	
	net	Trained network
	TR	Training record of various values over each epoch:
		TR.epoch Epoch number
		TR.perf Training performance
		TR.vperf Validation performance
		TR.tperf Test performance
	Ac	Collective layer outputs for last epoch
	El	Layer errors for last epoch

traingd

Training occurs according to traingd's training parameters, shown here with their default values:

net.trainParam.epochs	10	Maximum number of epochs to train
net.trainParam.goal	0	Performance goal
net.trainParam.lr	0.01	Learning rate
net.trainParam.max_fail	5	Maximum validation failures
net.trainParam.min_grad	1e-10	Minimum performance gradient
net.trainParam.show	25	Epochs between displays (NaN for no displays)
net.trainParam.time	inf	Maximum time to train in seconds

Dimensions for these variables are

Pd	Nl x Ni x TS cell array	Each element Pd{i,j,ts} is a Dij x Q matrix.
Tl	N1 x TS cell array	Each element Tl{i,ts} is a Ui x Q matrix.
Ai	N1 x LD cell array	Each element Ai{i,k} is an Si x Q matrix.

where

Ni	_	not numInputs	
NT	-	net.numInputs	
Nl	=	net.numLayers	
LD	=	net.numLayerDelays	
Ri	=	net.inputs{i}.size	
Si	=	net.layers{i}.size	
Ui	=	net.outputs{i}.size	
Dij	=	Ri * length(net.inputWeights{i,j}.delays)	
If VV or TV is not [], it must be a structure of vectors,			
VV.PD, TV.PD Validation/test delayed inputs			
VV.T1, TV.T1 Validation/test layer targets			

	VV.Ai, TV.Ai Validation/test initial input conditions				
	VV.Q, TV.Q Validation/test batch size				
	VV.TS, TV.TS Validation/test time steps				
	Validation vectors are used to stop training early if the network performance on the validation vectors fails to improve or remains the same for max_fail epochs in a row. Test vectors are used as a further check that the network is generalizing well, but do not have any effect on training.				
	traingd(code) returns useful information for each code string:				
	'pnames' Names of training parameters				
	'pdefaults' Default training parameters				
Network Use	You can create a standard network that uses traingd with newff, newcf, or newelm.				
	To prepare a custom network to be trained with traingd,				
	Set net.trainFcn to 'traingd'. This sets net.trainParam to traingd's default parameters.				
	2 Set net.trainParam properties to desired values.				
	In either case, calling train with the resulting network trains the network with traingd.				
	See newff, newcf, and newelm for examples.				
Algorithm	traingd can train any network as long as its weight, net input, and transfer functions have derivative functions.				
	Backpropagation is used to calculate derivatives of performance perf with respect to the weight and bias variables X. Each variable is adjusted according to gradient descent:				
	dX = lr * dperf/dX				
	Training stops when any of these conditions occurs:				
	• The maximum number of epochs (repetitions) is reached.				

- The maximum amount of time is exceeded.
- Performance is minimized to the goal.
- The performance gradient falls below min_grad.
- Validation performance has increased more than max_fail times since the last time it decreased (when using validation).

See Also newff, newcf, traingdm, traingda, traingdx, trainlm

Purpose	Gradient descent with adaptive learning rate backpropagation			
Syntax	[net,TR,Ac,El] = traingda(net,Pd,Tl,Ai,Q,TS,VV,TV) info = traingda(code)			
Description	traingda is a network training function that updates weight and bias values according to gradient descent with adaptive learning rate.			
	traingda	traingda(net,Pd,Tl,Ai,Q,TS,VV,TV) takes these inputs,		
	net	Neural network		
	Pd Delayed input vectors			
	Tl	Layer target vectors		
	Ai	Initial input delay conditions		
	Q	Batch size		
TS Time steps		Time steps		
	VVEither an empty matrix [] or a structure of validation vectorsTVEither an empty matrix [] or a structure of test vectorsand returns			
	net	Trained network		
	TR	Training record of various values over each epoch:		
		TR.epoch Epoch number		
		TR.perf Training performance		
		TR.vperf Validation performance		
		TR.tperf Test performance		
		TR.lr Adaptive learning rate		
	Ac	Collective layer outputs for last epoch		
El Layer e		Layer errors for last epoch		

traingda

Training occurs according to traingda's training parameters, shown here with their default values:

net.trainParam.epochs 10 Maximum number of epochs to train Performance goal net.trainParam.goal 0 net.trainParam.lr 0.01 Learning rate net.trainParam.lr inc 1.05 Ratio to increase learning rate Ratio to decrease learning rate net.trainParam.lr dec 0.7 net.trainParam.max fail 5 Maximum validation failures net.trainParam.max perf inc 1.04 Maximum performance increase Minimum performance gradient net.trainParam.min grad 1e-10 net.trainParam.show 25 Epochs between displays (NaN for no displays) net.trainParam.time inf Maximum time to train in seconds

Dimensions for these variables are

Pd	Nl x Ni x TS cell array	Each element $Pd\{i, j, ts\}$ is a Dij x Q matrix.
Τ1	N1 x TS cell array	Each element Tl{i,ts} is a Ui x Q matrix.
Ai	N1 x LD cell array	Each element $Ai\{i,k\}$ is an $Si \times Q$ matrix.

where

- Ni = net.numInputs
- N1 = net.numLayers
- LD = net.numLayerDelays
- Ri = net.inputs{i}.size
- Si = net.layers{i}.size

	<pre>Ui = net.outputs{i}.size</pre>
	<pre>Dij = Ri * length(net.inputWeights{i,j}.delays)</pre>
	If VV or TV is not [], it must be a structure of vectors,
	VV.PD, TV.PD Validation/test delayed inputs
	VV.T1, TV.T1 Validation/test layer targets
	VV.Ai, TV.Ai Validation/test initial input conditions
	VV.Q, TV.Q Validation/test batch size
	VV.TS, TV.TS Validation/test time steps
	Validation vectors are used to stop training early if the network performance on the validation vectors fails to improve or remains the same for max_fail epochs in a row. Test vectors are used as a further check that the network is generalizing well, but do not have any effect on training.
	traingda(code) returns useful information for each code string:
	'pnames' Names of training parameters
	'pdefaults' Default training parameters
Network Use	You can create a standard network that uses traingda with newff, newcf, or newelm.
	To prepare a custom network to be trained with traingda,
	1 Set net.trainFcn to 'traingda'. This sets net.trainParam to traingda's default parameters.
	2 Set net.trainParam properties to desired values.
	In either case, calling train with the resulting network trains the network with traingda.
	See newff, newcf, and newelm for examples.
Algorithm	traingda can train any network as long as its weight, net input, and transfer functions have derivative functions.

Backpropagation is used to calculate derivatives of performance dperf with respect to the weight and bias variables X. Each variable is adjusted according to gradient descent:

dX = lr*dperf/dX

At each epoch, if performance decreases toward the goal, then the learning rate is increased by the factor lr_inc. If performance increases by more than the factor max_perf_inc, the learning rate is adjusted by the factor lr_dec and the change that increased the performance is not made.

Training stops when any of these conditions occurs:

- The maximum number of epochs (repetitions) is reached.
- The maximum amount of time is exceeded.
- Performance is minimized to the goal.
- The performance gradient falls below min_grad.
- Validation performance has increased more than max_fail times since the last time it decreased (when using validation).

See Also newff, newcf, traingd, traingdm, traingdx, trainlm

Purpose	Gradient	Gradient descent with momentum backpropagation		
Syntax		[net,TR,Ac,El] = traingdm(net,Pd,Tl,Ai,Q,TS,VV,TV) info = traingdm(code)		
Description	-	traingdm is a network training function that updates weight and bias values according to gradient descent with momentum.		
	traingdm	(net,Pd,Tl,Ai,Q,TS,VV,TV) takes these inputs,		
	net	Neural network		
	Pd	Delayed input vectors		
	Tl	Layer target vectors		
	Initial input delay conditions			
	Q	Batch size		
	TS	Time steps		
	VV	Either an empty matrix [] or a structure of validation vectors		
	TV	Either an empty matrix [] or a structure of test vectors		
	and returns			
	net	Trained network		
	TR	Training record of various values over each epoch:		
		TR.epoch Epoch number		
		TR.perf Training performance		
TR.vperf Validation perf		TR.vperf Validation performance		
	TR.tperf Test performance			
	Ac	Collective layer outputs for last epoch		
	Layer errors for last epoch			

traingdm

Training occurs according to traingdm's training parameters, shown here with their default values:

net.trainParam.epochs	10	Maximum number of epochs to train
net.trainParam.goal	0	Performance goal
net.trainParam.lr	0.01	Learning rate
net.trainParam.max_fail	5	Maximum validation failures
net.trainParam.mc	0.9	Momentum constant
net.trainParam.min_grad	1e-10	Minimum performance gradient
net.trainParam.show	25	Epochs between showing progress
net.trainParam.time	inf	Maximum time to train in seconds

Dimensions for these variables are

Pd	$\ensuremath{\texttt{Nl}}\x$	Each element Pd{i,j,ts} is a Dij x Q matrix.
Tl	N1 x TS cell array	Each element Tl{i,ts} is a Ui x Q matrix.
Ai	N1 x LD cell array	Each element Ai{i,k} is an Si x Q matrix.

Ni	=	net.numInputs
Nl	=	net.numLayers
LD	=	net.numLayerDelays
Ri	=	net.inputs{i}.size
Si	=	net.layers{i}.size
Ui	=	net.outputs{i}.size
Dij	=	<pre>Ri * length(net.inputWeights{i,j}.delays)</pre>
If VV	or	TV is not [], it must be a structure of vectors,
VV.P	'nD,	TV.PD Validation/test delayed inputs
VV.T	1,	TV.T1 Validation/test layer targets

	VV.Ai, TV.Ai Validation/test initial input conditions			
	VV.Q, TV.Q Validation/test batch size			
	VV.TS, TV.TS Validation/test time steps			
	Validation vectors are used to stop training early if the network performance on the validation vectors fails to improve or remains the same for max_fail epochs in a row. Test vectors are used as a further check that the network is generalizing well, but do not have any effect on training.			
	traingdm(code) returns useful information for each code string:			
	'pnames' Names of training parameters			
	'pdefaults' Default training parameters			
Network Use	You can create a standard network that uses traingdm with newff, newcf, or newelm.			
	To prepare a custom network to be trained with traingdm,			
	1 Set net.trainFcn to 'traingdm'. This sets net.trainParam to traingdm's default parameters.			
	2 Set net.trainParam properties to desired values.			
	In either case, calling train with the resulting network trains the network with traingdm.			
	See newff, newcf, and newelm for examples.			
Algorithm	traingdm can train any network as long as its weight, net input, and transfer functions have derivative functions.			
	Backpropagation is used to calculate derivatives of performance perf with respect to the weight and bias variables X. Each variable is adjusted according to gradient descent with momentum,			
	dX = mc*dXprev + lr*(1-mc)*dperf/dX			
	where dXprev is the previous change to the weight or bias.			
	Training stops when any of these conditions occurs:			

traingdm

- The maximum number of epochs (repetitions) is reached.
- The maximum amount of time is exceeded.
- Performance is minimized to the goal.
- The performance gradient falls below min_grad.
- Validation performance has increased more than max_fail times since the last time it decreased (when using validation).

See Also newff, newcf, traingd, traingda, traingdx, trainlm

Purpose	Gradient descent with momentum and adaptive learning rate backpropagation		
Syntax	[net,TR,Ac,El] = traingdx(net,Pd,Tl,Ai,Q,TS,VV,TV) info = traingdx(code)		
Description	traingdx is a network training function that updates weight and bias values according to gradient descent momentum and an adaptive learning rate.		
	traingdx(net,Pd,Tl,Ai,Q,TS,VV,TV) takes these inputs,	
	net	Neural network	
	Pd	Delayed input vectors	
	Tl	Layer target vectors	
	Ai	Initial input delay conditions	
	Q	Batch size	
	TS	Time steps	
	VV	Either an empty matrix [] or a structure of validation vectors	
	ΤV	Either an empty matrix [] or a structure of test vectors	
	and return	S	
	net	Trained network	
	TR	Training record of various values over each epoch:	
		TR.epoch Epoch number	
		TR.perf Training performance	
		TR.vperf Validation performance	
		TR.tperf Test performance	
		TR.lr Adaptive learning rate	
	Ac	Collective layer outputs for last epoch	
	El	Layer errors for last epoch	

traingdx

Training occurs according to traingdx's training parameters, shown here with their default values:

net.trainParam.epochs	10	Maximum number of epochs to train
net.trainParam.goal	0	Performance goal
net.trainParam.lr	0.01	Learning rate
net.trainParam.lr_inc	1.05	Ratio to increase learning rate
net.trainParam.lr_dec	0.7	Ratio to decrease learning rate
net.trainParam.max_fail	5	Maximum validation failures
net.trainParam.max_perf_inc	1.04	Maximum performance increase
net.trainParam.mc	0.9	Momentum constant
net.trainParam.min_grad	1e-10	Minimum performance gradient
net.trainParam.show	25	Epochs between displays (NaN for no displays)
net.trainParam.time	inf	Maximum time to train in seconds

Dimensions for these variables are

Pd	$\ensuremath{\texttt{Nl}}\x$	Each element Pd{i,j,ts} is a Dij x Q matrix.
Τ1	N1 x TS cell array	Each element Tl{i,ts} is a Ui x Q matrix.
Ai	N1 x LD cell array	Each element Ai{i,k} is an Si x Q matrix.

Ni	=	net.numInputs
Nl	=	net.numLayers
LD	=	net.numLayerDelays
Ri	=	net.inputs{i}.size
Si	=	<pre>net.layers{i}.size</pre>

	<pre>Ui = net.outputs{i}.size</pre>
	<pre>Dij = Ri * length(net.inputWeights{i,j}.delays)</pre>
	If VV or TV is not [], it must be a structure of vectors,
	VV.PD, TV.PD Validation/test delayed inputs
	VV.T1, TV.T1 Validation/test layer targets
	VV.Ai, TV.Ai Validation/test initial input conditions
	VV.Q, TV.Q Validation/test batch size
	VV.TS, TV.TS Validation/test time steps
	Validation vectors are used to stop training early if the network performance on the validation vectors fails to improve or remains the same for max_fail epochs in a row. Test vectors are used as a further check that the network is generalizing well, but do not have any effect on training.
	traingdx(code) returns useful information for each code string:
	'pnames' Names of training parameters
	'pdefaults' Default training parameters
Network Use	You can create a standard network that uses traingdx with newff, newcf, or newelm.
	To prepare a custom network to be trained with traingdx,
	1 Set net.trainFcn to 'traingdx'. This sets net.trainParam to traingdx's default parameters.
	2 Set net.trainParam properties to desired values.
	In either case, calling train with the resulting network trains the network with traingdx.
	See newff, newcf, and newelm for examples.
Algorithm	traingdx can train any network as long as its weight, net input, and transfer functions have derivative functions.

Backpropagation is used to calculate derivatives of performance perf with respect to the weight and bias variables X. Each variable is adjusted according to gradient descent with momentum,

dX = mc*dXprev + lr*mc*dperf/dX

where dXprev is the previous change to the weight or bias.

For each epoch, if performance decreases toward the goal, then the learning rate is increased by the factor lr_inc. If performance increases by more than the factor max_perf_inc, the learning rate is adjusted by the factor lr_dec and the change that increased the performance is not made.

Training stops when any of these conditions occurs:

- The maximum number of epochs (repetitions) is reached.
- The maximum amount of time is exceeded.
- Performance is minimized to the goal.
- The performance gradient falls below min_grad.
- Validation performance has increased more than max_fail times since the last time it decreased (when using validation).

See Also newff, newcf, traingd, traingdm, traingda, trainlm

Purpose	Levenberg-Marquardt backpropagation			
Syntax		[net,TR] = trainlm(net,Pd,Tl,Ai,Q,TS,VV,TV) info = trainlm(code)		
Description		trainlm is a network training function that updates weight and bias values according to Levenberg-Marquardt optimization.		
	trainlm(ı	net,Pd,Tl,Ai,Q,TS,VV,TV) takes these inputs,		
	net Neural network			
	Pd	Delayed input vectors		
	T1Layer target vectorsAiInitial input delay conditions			
	Q Batch size			
	TS	Time steps		
	VV	Either an empty matrix [] or a structure of validation vectors		
	ΤV	Either an empty matrix [] or a structure of test vectors		
	and retur	ns		
	net	Trained network		
	TR	Training record of various values over each epoch:		
		TR.epoch Epoch number		
		TR.perf Training performance		
		TR.vperf Validation performance		
		TR.tperf Test performance		
		TR.mu Adaptive mu value		

trainlm

Training occurs according to trainlm's training parameters, shown here with their default values:

net.trainParam.epochs	100	Maximum number of epochs to train
net.trainParam.goal	0	Performance goal
net.trainParam.max_fail	5	Maximum validation failures
net.trainParam.mem_reduc	1	Factor to use for memory/speed tradeoff
net.trainParam.min_grad	1e-10	Minimum performance gradient
net.trainParam.mu	0.001	Initial mu
net.trainParam.mu_dec	0.1	mu decrease factor
net.trainParam.mu_inc	10	mu increase factor
net.trainParam.mu_max	1e10	Maximum mu
net.trainParam.show	25	Epochs between displays (NaN for no displays)
net.trainParam.time	inf	Maximum time to train in seconds

Dimensions for these variables are

Pd	$\texttt{Nl} \ x \ \texttt{Ni} \ x \ \texttt{TS}$ cell array	Each element $Pd\{i, j, ts\}$ is a Dij x Q matrix.
Tl	N1 x TS cell array	Each element Tl{i,ts} is a Ui x Q matrix.
Ai	N1 x LD cell array	Each element $Ai{i,k}$ is an $Si \times Q$ matrix.

- Ni = net.numInputs
- N1 = net.numLayers
- LD = net.numLayerDelays
- Ri = net.inputs{i}.size
- Si = net.layers{i}.size

	<pre>Ui = net.outputs{i}.size</pre>		
	<pre>Dij = Ri * length(net.inputWeights{i,j}.delays)</pre>		
	If VV or TV is not [], it must be a structure of vectors,		
	VV.PD, TV.PD Validation/test delayed inputs		
	VV.T1, TV.T1 Validation/test layer targets		
	VV.Ai, TV.Ai Validation/test initial input conditions		
	VV.Q, TV.Q Validation/test batch size		
	VV.TS, TV.TS Validation/test time steps		
	Validation vectors are used to stop training early if the network performance on the validation vectors fails to improve or remains the same for max_fail epochs in a row. Test vectors are used as a further check that the network is generalizing well, but do not have any effect on training.		
	trainlm(code) returns useful information for each code string:		
	'pnames' Names of training parameters		
	'pdefaults' Default training parameters		
Network Use	You can create a standard network that uses train1m with newff, newcf, or newe1m.		
	To prepare a custom network to be trained with trainlm,		
	1 Set net.trainFcn to 'trainlm'. This sets net.trainParam to trainlm's default parameters.		
	2 Set net.trainParam properties to desired values.		
	In either case, calling train with the resulting network trains the network with trainlm.		
	See newff, newcf, and newelm for examples.		
Algorithm	trainlm can train any network as long as its weight, net input, and transfer functions have derivative functions.		

Unlike other training functions, trainlm assumes the network has the mse performance function. This is a basic assumption of the Levenberg-Marquardt algorithm.

Backpropagation is used to calculate the Jacobian jX of performance perf with respect to the weight and bias variables X. Each variable is adjusted according to Levenberg-Marquardt,

jj = jX * jX je = jX * E dX = -(jj+I*mu) \ je

where E is all errors and I is the identity matrix.

The adaptive value mu is increased by mu_inc until the change above results in a reduced performance value. The change is then made to the network and mu is decreased by mu_dec.

The parameter mem_reduc indicates how to use memory and speed to calculate the Jacobian jX. If mem_reduc is 1, then train1m runs the fastest, but can require a lot of memory. Increasing mem_reduc to 2 cuts some of the memory required by a factor of two, but slows train1m somewhat. Higher values continue to decrease the amount of memory needed and increase training times.

Training stops when any of these conditions occurs:

- The maximum number of epochs (repetitions) is reached.
- The maximum amount of time is exceeded.
- Performance is minimized to the goal.
- The performance gradient falls below min_grad.
- mu exceeds mu_max.
- Validation performance has increased more than max_fail times since the last time it decreased (when using validation).

See Also newff, newcf, traingd, traingdm, traingda, traingdx

trainoss

Purpose	One step secant backpropagation			
Syntax		<pre>[net,TR,Ac,El] = trainoss(net,Pd,Tl,Ai,Q,TS,VV,TV) info = trainoss(code)</pre>		
Description	trainoss is a network training function that updates weight and bias values according to the one step secant method.			
	trainoss	(net,Pd,Tl,A	i,Q,TS,VV,TV) takes these inputs,	
	net	Neural netw	vork	
	Pd	Delayed inp	ut vectors	
	Tl	Layer target	z vectors	
	Ai	Initial input	delay conditions	
	Q	Batch size		
	TS	Time steps		
	VV	Either an empty matrix [] or a structure of validation vectors		
	TV	TV Either an empty matrix [] or a structure of test vectors and returns		
	and retur			
	net	Trained netw	work	
	TR	Training rec	ord of various values over each epoch:	
		TR.epoch	Epoch number	
		TR.perf	Training performance	
		TR.vperf	Validation performance	
		TR.tperf	Test performance	
	Ac	Collective la	yer outputs for last epoch	
	El	Layer errors for last epoch		

trainoss

Training occurs according to trainoss's training parameters, shown here with their default values:

net.trainParam.epochs	100	Maximum number of epochs to train
net.trainParam.show	25	Epochs between displays (NaN for no displays)
net.trainParam.goal	0	Performance goal
net.trainParam.time	inf	Maximum time to train in seconds
net.trainParam.min_grad	1e-6	Minimum performance gradient
net.trainParam.max_fail	5	Maximum validation failures
net.trainParam.searchFcn	'srchcha'	Name of line search routine to use

Parameters related to line search methods (not all used for all methods):

net.trainParam.scal_tol	20	Divide into delta to determine tolerance for linear search.
net.trainParam.alpha	0.001	Scale factor that determines sufficient reduction in perf
net.trainParam.beta	0.1	Scale factor that determines sufficiently large step size
net.trainParam.delta	0.01	Initial step size in interval location step
net.trainParam.gama	0.1	Parameter to avoid small reductions in performance, usually set to 0.1 (see srch_cha)
net.trainParam.low_lim	0.1	Lower limit on change in step size
net.trainParam.up_lim	0.5	Upper limit on change in step size
net.trainParam.maxstep	100	Maximum step length

net.trainParam.m	instep 1.0e-6	Minimum step length			
net.trainParam.b	max 26	Maximum step size			
Dimensions for the	ese variables are				
Pd NoxNixTS	cell array Each elem	nent Pd{i,j,ts} is a Dij x Q matrix.			
T1 N1 x TS cell a	rray Each elen	nent Tl{i,ts} is a Vi x Q matrix.			
Ai NlxLDcella	rray Each elem	nent Ai{i,k} is an Si x Q matrix.			
where					
Ni = net.numI	nputs				
Nl = net.numL					
LD = net.numL					
Ri = net.inputs{i}.size					
Si = net.layers{i}.size					
<pre>Vi = net.targets{i}.size</pre>					
<pre>Dij = Ri * length(net.inputWeights{i,j}.delays)</pre>					
If VV is not [], it m	ust be a structure of	f validation vectors,			
VV.PD Validation delayed inputs					
VV.Tl Valida	VV.T1 Validation layer targets				
VV.Ai Valida	tion initial input con	ditions			
VV.Q Valida	tion batch size				
VV.TS Valida	tion time steps				

that is used to stop training early if the network performance on the validation vectors fails to improve or remains the same for max_fail epochs in a row.

trainoss

	If TV is not [], it must be a structure of test vectors,				
	TV.PD	Test delayed inputs			
	TV.T1	Test layer targets			
	TV.Ai	Test initial input conditions			
	TV.Q	Test batch size			
	TV.TS	Test time steps			
	that is used	l to test the generalization capability of the trained network.			
	trainoss(c	code) returns useful information for each code string:			
	'pnames'	Names of training parameters			
	'pdefaults	b' Default training parameters			
Examples	Here is a problem consisting of inputs p and targets t to be solved with a network.				
		1 2 3 4 5]; 0 0 1 1 1];			
	[0 to 10]. T	<pre>two-layer feedforward network is created. The network's input ranges from to 10]. The first layer has two tansig neurons, and the second layer has one gsig neuron. The trainoss network training function is to be used. Geedforward network is created with a hidden layer of 2 neurons. net = newff(p,t,2,{},'trainoss'); a = sim(net,p) ore the network is trained and tested.</pre>			
	A feedforwa				
	Here the ne				
	net = t a = sim	rain(net,p,t); (net,p)			
Network Use	You can cre newelm.	eate a standard network that uses trainoss with newff, newcf, or			
	To prepare	a custom network to be trained with trainoss,			

- 1 Set net.trainFcn to 'trainoss'. This sets net.trainParam to trainoss's default parameters.
- 2 Set net.trainParam properties to desired values.

In either case, calling train with the resulting network trains the network with trainoss.

Algorithm trainoss can train any network as long as its weight, net input, and transfer functions have derivative functions.

Backpropagation is used to calculate derivatives of performance perf with respect to the weight and bias variables X. Each variable is adjusted according to the following:

X = X + a * dX;

where dX is the search direction. The parameter a is selected to minimize the performance along the search direction. The line search function searchFcn is used to locate the minimum point. The first search direction is the negative of the gradient of performance. In succeeding iterations the search direction is computed from the new gradient and the previous steps and gradients, according to the following formula:

dX = -gX + Ac*X_step + Bc*dgX;

where gX is the gradient, X_step is the change in the weights on the previous iteration, and dgX is the change in the gradient from the last iteration. See Battiti (*Neural Computation*) for a more detailed discussion of the one step secant algorithm.

Training stops when any of these conditions occurs:

- The maximum number of epochs (repetitions) is reached.
- The maximum amount of time is exceeded.
- Performance is minimized to the goal.
- The performance gradient falls below min_grad.
- Validation performance has increased more than max_fail times since the last time it decreased (when using validation).

trainoss

References	Battiti, R., "First and second order methods for learning: Between steepest descent and Newton's method," <i>Neural Computation</i> , Vol. 4, No. 2, 1992, pp. 141–166.
See Also	newff, newcf, traingdm, traingda, traingdx, trainlm, trainrp, traincgf, traincgb, trainscg, traincgp, trainbfg

Purpose	Random order incremental training with learning functions			
Syntax		<pre>[net,TR,Ac,E1] = trainr(net,Pd,Tl,Ai,Q,TS,VV,TV) info = trainr(code)</pre>		
Description	trainr is not called directly. Instead it is called by train for networks whose net.trainFcn property is set to 'trainr'.			
	For each epoch, all training vectors (or sequences) are each presented once in a different random order, with the network and weight and bias values updated after each individual presentation.			
	trainr(n	et,Pd,Tl,Ai	,Q,TS,VV,TV) takes these inputs,	
	net	Neural net	work	
	Pd	Delayed inp	puts	
	Tl	Layer targets		
	Ai	Ai Initial input conditions		
	QBatch sizeTSTime stepsVVIgnoredTVIgnored			
	net	Trained net	twork	
	TR	Training re	ecord of various values over each epoch:	
		TR.epoch	Epoch number	
		TR.perf	Training performance	
	Ac	Collective l	ayer outputs	
	El Layer errors			

trainr

Training occurs according to trainr's training parameters, shown here with their default values:

net.trainParam.epochs	100	Maximum number of epochs to train
net.trainParam.goal	0	Performance goal
net.trainParam.show	25	Epochs between displays (NaN for no displays)
net.trainParam.time	inf	Maximum time to train in seconds

Dimensions for these variables are

Pd	$\ensuremath{\texttt{Nl}}\x$	Each element Pd{i,j,ts} is a Dij x Q matrix.
Tl	N1 x TS cell array	Each element Tl{i,ts} is a Ui x Q matrix.
Ai	N1 x LD cell array	Each element Ai{i,k} is an Si x Q matrix.

where

Ni	=	net.numInputs
Nl	=	net.numLayers
LD	=	net.numLayerDelays
Ri	=	net.inputs{i}.size
Si	=	net.layers{i}.size
Ui	=	net.outputs{i}.size
Dij	=	Ri * length(net.inputWeights{i,j}.delays)

trainr does not implement validation or test vectors, so arguments VV and TV are ignored.

trainr(code) returns useful information for each code string:

'pnames' Names of training parameters

'pdefaults' Default training parameters

Network Use You can create a standard network that uses trainr by calling newc or newsom.

	To prepare a custom network to be trained with trainr,			
	1 Set net.trainFcn to 'trainr'. This sets net.trainParam to trainr's default parameters.			
	2 Set each net.inputWeights{i,j}.learnFcn to a learning function.			
	3 Set each net.layerWeights{i,j}.learnFcn to a learning function.			
	4 Set each net.biases{i}.learnFcn to a learning function. (Weight and bias learning parameters are automatically set to default values for the given learning function.)			
	To train the network,			
	Set net.trainParam properties to desired values.			
	2 Set weight and bias learning parameters to desired values.			
	3 Call train.			
	See newc and newsom for training examples.			
Algorithm	For each epoch, all training vectors (or sequences) are each presented once in a different random order, with the network and weight and bias values updated after each individual presentation.			
	Training stops when any of these conditions is met:			
	• The maximum number of epochs (repetitions) is reached.			
	• Performance is minimized to the goal.			
	• The maximum amount of time is reached.			
See Also	newp, newlin, train			

trainrp

Purpose	Resilient backpropagation			
Syntax	<pre>[net,TR,Ac,El] = trainrp(net,Pd,Tl,Ai,Q,TS,VV,TV) info = trainrp(code)</pre>			
Description	trainrp is a network training function that updates weight and bias values according to the resilient backpropagation algorithm (Rprop).			
	trainrp(r	net,Pd,Tl,Ai,Q,TS,VV,TV) takes these inputs,		
	net	Neural network		
	Pd	Delayed input vectors		
	Tl	Layer target vectors		
	Ai	Initial input conditions		
	Q	Batch size		
	TS	Time steps		
	VV	Either an empty matrix [] or a structure of validation vectors		
	TV	Either an empty matrix [] or a structure of test vectors		
	and return	rns		
	net	Trained network		
	TR	Training record of various values over each epoch:		
		TR.epoch Epoch number		
		TR.perf Training performance		
		TR.vperf Validation performance		
		TR.tperf Test performance		
	Ac	Collective layer outputs for last epoch		
E1 Layer errors for last epoch				

Training occurs according to trainrp's training parameters, shown here with their default values:

net.trainParam.epochs	;
-----------------------	---

- net.trainParam.show
- net.trainParam.goal
- net.trainParam.time
- net.trainParam.min_grad
- net.trainParam.max_fail
- net.trainParam.lr
- net.trainParam.delt_inc
- net.trainParam.delt_dec
- net.trainParam.deltaO

- 100 Maximum number of epochs to train
- 25 Epochs between displays (NaN for no displays)
- 0 Performance goal
- inf Maximum time to train in seconds
- 1e-6 Minimum performance gradient
 - 5 Maximum validation failures
- 0.01 Learning rate
 - 1.2 Increment to weight change
- 0.5 Decrement to weight change
- 0.07 Initial weight change
- net.trainParam.deltamax 50.0 Maximum weight change

Dimensions for these variables are

Pd	$\ensuremath{\texttt{Nl}}\x$	Each $Pd\{i,j,ts\}$ is a Dij x Q matrix.
Tl	N1 x TS cell array	Each Tl{i,ts} is a Ui x Q matrix.
Ai	N1 x LD cell array	Each Ai{i,k} is an Si x Q matrix.

Ni	=	net.numInputs
Nl	=	net.numLayers
LD	=	net.numLayerDelays
Ri	=	net.inputs{i}.size
Si	=	net.layers{i}.size
Ui	=	net.outputs{i}.size
Dij	=	<pre>Ri * length(net.inputWeights{i,j}.delays)</pre>

trainrp

If VV is not [], it must be a structure of validation vectors,

VV.PD	Validation delayed inputs		
VV.T1	Validation layer targets		
VV.Ai	Validation initial input conditions		
VV.Q	Validation batch size		
VV.TS	Validation time steps		
that is used to stop training early if the network performance on the validation vectors fails to improve or remains the same for max_fail epochs in a row.			
If TV is not	[], it must be a structure of test vectors,		
TV.PD	Test delayed inputs		
TV.T1	Test layer targets		
TV.Ai	Test initial input conditions		
TV.Q	Test batch size		
TV.TS	Test time steps		
that is used to test the generalization capability of the trained network.			
trainrp(c	ode) returns useful information for each code string:		
'pnames'	Names of training parameters		

'pdefaults' Default training parameters

Examples Here is a problem consisting of inputs p and targets t to be solved with a network.

 $p = [0 \ 1 \ 2 \ 3 \ 4 \ 5]; \\ t = [0 \ 0 \ 0 \ 1 \ 1 \ 1];$

A two-layer feedforward network is created. The network's input ranges from [0 to 10]. The first layer has two tansig neurons, and the second layer has one logsig neuron. The trainrp network training function is to be used.

A feedforward network is created with a hidden layer of 2 neurons.

```
net = newff(p,t,2,{},'trainrp');
                        a = sim(net,p)
                    Here the network is trained and tested.
                        net = train(net,p,t);
                        a = sim(net,p)
Network Use
                    You can create a standard network that uses trainrp with newff, newcf, or
                     newelm.
                    To prepare a custom network to be trained with trainrp,
                     1 Set net.trainFcn to 'trainrp'. This sets net.trainParam to trainrp's
                       default parameters.
                     2 Set net.trainParam properties to desired values.
                    In either case, calling train with the resulting network trains the network
                    with trainrp.
Algorithm
                     trainrp can train any network as long as its weight, net input, and transfer
                    functions have derivative functions.
                    Backpropagation is used to calculate derivatives of performance perf with
                    respect to the weight and bias variables X. Each variable is adjusted according
                    to the following:
                        dX = deltaX.*sign(qX);
                    where the elements of deltaX are all initialized to deltaO, and gX is the
                     gradient. At each iteration the elements of deltaX are modified. If an element
                     of qX changes sign from one iteration to the next, then the corresponding
                     element of deltaX is decreased by delta dec. If an element of gX maintains the
                    same sign from one iteration to the next, then the corresponding element of
                     deltaX is increased by delta inc. See Riedmiller, Proceedings of the IEEE
                    International Conference on Neural Networks (ICNN) San Francisco, 1993,
                    pp. 586 to 591.
                    Training stops when any of these conditions occurs:
                     • The maximum number of epochs (repetitions) is reached.
                     • The maximum amount of time is exceeded.
```

trainrp

- Performance is minimized to the goal.
 - The performance gradient falls below min_grad.
 - Validation performance has increased more than max_fail times since the last time it decreased (when using validation).

References Riedmiller, *Proceedings of the IEEE International Conference on Neural Networks (ICNN)*, San Francisco, 1993, pp. 586–591.

See Also newff, newcf, traingdm, traingda, traingdx, trainlm, traincgp, traincgf, traincgb, trainscg, trainoss, trainbfg

Purpose	Sequentia	uential order incremental training with learning functions				
Syntax	<pre>http://info.com/</pre>					
Description	trains is not called directly. Instead it is called by train for networks whose net.trainFcn property is set to 'trains'.					
	updates.	rains trains a network with weight and bias learning rules with sequential pdates. The sequence of inputs is presented to the network with updates ccurring after each time step.				
		This incremental training algorithm is commonly used for adaptive applications.				
	trains ta	kes these inputs				
	net Neural network					
Pd Delayed inputs						
T1 Layer targets						
	Ai Initial input conditions					
	Q Batch size					
	TS	Time steps				
	VV	Ignored				
	TV Ignored					
	and after returns	ter training the network with its weight and bias learning functions s				
	net	Updated netwo	ork			
	TR	Training record:				
		TR.timesteps Number of time steps				
TR.perf Performance for each time step			Performance for each time step			

trains

Ac	Collective layer ou	tputs		
El	Layer errors			
	ning occurs according to t 11t value:	rains's training parameter, shown here with its		
net.	trainParam.passes	1 Number of times to present sequence		
Dime	ensions for these variable	s are		
Pd	Nl x Ni x TS cell array	Each $Pd{i,j,ts}$ is a Dij x Q matrix.		
Tl	N1 x TS cell array	Each Tl{i,ts} is a Ui x Q matrix or [].		
Ai	Nl x LD cell array	Each Ai{i,k} is an Si x Q matrix.		
Ac	Nl x (LD+TS) cell array	Each Ac{i,k} is an Si x Q matrix.		
El	N1 x TS cell array	Each El{i,k} is an Si x Q matrix or [].		
wher	e			
Ni	= net.numInputs			
Nl	= net.numLayers			
LD	= net.numLayerDelays	3		
Ri	<pre>= net.inputs{i}.size</pre>			
Si	= net.layers{i}.size			
Ui	= net.outputs{i}.size			
Dij	<pre>Dij = Ri * length(net.inputWeights{i,j}.delays)</pre>			
trains(code) returns useful information for each code string:				
'pnames' Names of training parameters				
'pdefaults' Default training parameters				
You can create a standard network that uses trains for adapting by calling newp or newlin.				

Network Use

	To prepare a custom network to adapt with trains,			
	Set net.adaptFcn to 'trains'. This sets net.adaptParam to trains's default parameters.			
	2 Set each net.inputWeights{i,j}.learnFcn to a learning function. Set each net.layerWeights{i,j}.learnFcn to a learning function. Set each net.biases{i}.learnFcn to a learning function. (Weight and bias learning parameters are automatically set to default values for the given learning function.)			
	To allow the network to adapt,			
	1 Set weight and bias learning parameters to desired values.			
	2 Call adapt.			
	See newp and newlin for adaption examples.			
Algorithm	Each weight and bias is updated according to its learning function after each time step in the input sequence.			
See Also	newp, newlin, train, trainb, trainc, trainr			

trainscg

Purpose	Scaled conjugate gradient backpropagation			
Syntax	[net,TR,Ac,El] = trainscg(net,Pd,Tl,Ai,Q,TS,VV,TV) info = trainscg(code)			
Description	trainscg is a network training function that updates weight and bias values according to the scaled conjugate gradient method.			
	trainscg	(net,Pd,Tl,Ai,Q,TS,VV,TV) takes these inputs,		
	net	Neural network		
	Pd	Delayed input vectors		
	Tl	Layer target vectors		
	Ai	Initial input delay conditions		
	Q	Batch size		
	TS	Time steps		
	VV	Either an empty matrix [] or a structure of validation vectors		
	TV	Either an empty matrix [] or a structure of test vectors		
	and retur	ırns		
	net	Trained network		
	TR	Training record of various values over each epoch:		
		TR.epoch Epoch number		
		TR.perf Training performance		
		TR.vperf Validation performance		
		TR.tperf Test performance		
	Ac	Collective layer outputs for last epoch		
	E1 Layer errors for last epoch			

Training occurs according to trainscg's training parameters, shown here with their default values:

net.trainParam.epochs	100	Maximum number of epochs to train
net.trainParam.show	25	Epochs between displays (NaN for no displays)
net.trainParam.goal	0	Performance goal
net.trainParam.time	inf	Maximum time to train in seconds
net.trainParam.min_grad	1e-6	Minimum performance gradient
net.trainParam.max_fail	5	Maximum validation failures
net.trainParam.sigma	5.0e-5	Determine change in weight for second derivative approximation
net.trainParam.lambda	5.0e-7	Parameter for regulating the indefiniteness of the Hessian

Dimensions for these variables are

Pd	N1 x Ni x TS cell array	Each Pd{i,j,ts} is a Dij x Q matrix.
Tl	N1 x TS cell array	Each Tl{i,ts} is a Ui x Q matrix.
Ai	N1 x LD cell array	Each Ai{i,k} is an Si x Q matrix.

Ni	=	net.numInputs
Nl	=	net.numLayers
LD	=	net.numLayerDelays
Ri	=	net.inputs{i}.size
Si	=	net.layers{i}.size
Ui	=	net.outputs{i}.size
Dij	=	<pre>Ri * length(net.inputWeights{i,j}.delays)</pre>

trainscg

If VV is not [], it must be a structure of validation vectors,

VV.PD	Validation delayed inputs
VV.Tl	Validation layer targets
VV.Ai	Validation initial input conditions
VV.Q	Validation batch size
VV.TS	Validation time steps
	d to stop training early if the network performance on the validation ls to improve or remains the same for max_fail epochs in a row.
If TV is not	; [], it must be a structure of test vectors,
TV.PD	Test delayed inputs
TV.Tl	Test layer targets
TV.Ai	Test initial input conditions
TV.Q	Test batch size
TV.TS	Test time steps
that is use	d to test the generalization capability of the trained network.
trainscg(code) returns useful information for each code string:
'pnames'	Names of training parameters
	s' Default training parameters

 $p = [0 \ 1 \ 2 \ 3 \ 4 \ 5];$ $t = [0 \ 0 \ 0 \ 1 \ 1 \ 1];$

A feedforward network is created with a hidden layer of 2 neurons.

net = newff(p,t,2,{},'trainrp'); a = sim(net,p)

Examples

Here the network is trained and tested.

```
net = train(net,p,t);
a = sim(net,p)
```

Network Use You can create a standard network that uses trainscg with newff, newcf, or newelm.

To prepare a custom network to be trained with trainscg,

- 1 Set net.trainFcn to 'trainscg'. This sets net.trainParam to trainscg's default parameters.
- 2 Set net.trainParam properties to desired values.

In either case, calling train with the resulting network trains the network with trainscg.

Algorithm trainscg can train any network as long as its weight, net input, and transfer functions have derivative functions. Backpropagation is used to calculate derivatives of performance perf with respect to the weight and bias variables X.

The scaled conjugate gradient algorithm is based on conjugate directions, as in traincgp, traincgf, and traincgb, but this algorithm does not perform a line search at each iteration. See Moller (*Neural Networks*, Vol. 6, 1993, pp. 525 to 533) for a more detailed discussion of the scaled conjugate gradient algorithm.

Training stops when any of these conditions occurs:

- The maximum number of epochs (repetitions) is reached.
- The maximum amount of time is exceeded.
- Performance is minimized to the goal.
- The performance gradient falls below min_grad.
- Validation performance has increased more than max_fail times since the last time it decreased (when using validation).
- **References** Moller, *Neural Networks*, Vol. 6, 1993, pp. 525–533.

See Also newff, newcf, traingdm, traingda, traingdx, trainlm, trainrp, traincgf, traincgb, traincgp, trainoss

tribas

Purpose	Triangular basis transfer function	
Graph and Symbol	$a + 1$ $-1 \qquad 0 + 1 \Rightarrow n \qquad \square$ $a = tribas(n)$ Triangular Basis Function	
Syntax	A = tribas(N,FP) dA_dN = tribas('dn',N,A,FP) info = tribas(code)	
Description	tribas is a neural transfer function. Transfer functions calculate a layer's output from its net input.	
	tribas(N,FP) takes N and optional function parameters,	
	N S x Q matrix of net input (column) vectors	
	FP Struct of function parameters (ignored)	
	and returns A, an S x Q matrix of the triangular basis function applied to each element of N.	
	tribas('dn',N,A,FP) returns the S x Q derivative of A with respect to N. If A or FP is not supplied or is set to [], FP reverts to the default parameters, and A is calculated from N.	
	tribas('name') returns the name of this function.	
	tribas('output',FP) returns the [min max] output range.	
	tribas('active',FP) returns the [min max] active input range.	
	<code>tribas('fullderiv')</code> returns 1 or 0, depending on whether <code>dA_dN</code> is S x S x Q or S x Q.	
	tribas('fpnames') returns the names of the function parameters.	

	tribas('fpdefaults') returns the default function parameters.	
Examples	Here you create a plot of the tribas transfer function.	
	n = -5:0.1:5; a = tribas(n); plot(n,a)	
	Assign this transfer function to layer i of a network.	
	<pre>net.layers{i}.transferFcn = 'tribas';</pre>	
Algorithm	a = tribas(n) = 1 - abs(n), if -1 <= n <= 1 = 0, otherwise	
See Also	sim, radbas	

vec2ind

Purpose	Convert vectors to indices
Syntax	<pre>ind = vec2ind(vec)</pre>
Description	<pre>ind2vec and vec2ind allow indices to be represented either by themselves or as vectors containing a 1 in the row of the index they represent. vec2ind(vec) takes one argument,</pre>
	vec Matrix of vectors, each containing a single 1
Examples	and returns the indices of the 1s. Here four vectors (each containing only one "1" element) are defined, and the
Examples	indices of the 1s are found.
	vec = [1 0 0 0; 0 0 1 0; 0 1 0 1] ind = vec2ind(vec)
See Also	ind2vec

A

Mathematical Notation

Mathematical Notation for Equations and Figures (p. A-2)

Details the conventions used in various mathematical expressions, and in diagrams

Mathematics and Code Equivalents (p. A-4)

Maps mathematics notation to MATLAB equivalents

Mathematical Notation for Equations and Figures

Basic Concepts

	Description	Example
Scalars	Small <i>italic</i> letters	a, b, c
Vectors	Small bold nonitalic letters	a, b, c
Matrices	Capital BOLD nonitalic letters	A, B, C

Language

Vector means a column of numbers.

Weight Matrices

Scalar element	$w_{i,j}$
Matrix	W
Column vector	\mathbf{w}_{j}
Row vector	$_i \mathbf{w}$

Vector made of ith row of weight matrix ${\bf W}$

Bias Elements and Vectors

Scalar element	b_i
Bias vector	b

Time and Iteration

Weight matrix at time t **W**(t)

Weight matrix on iteration $k \quad \mathbf{W}(k)$

Layer Notation

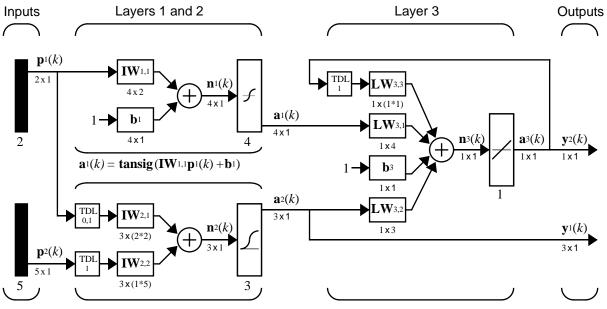
A single superscript is used to identify elements of a layer. For instance, the net input of layer 3 would be shown as \mathbf{n}^3 .

Superscripts k, l are used to identify the source (l) connection and the destination (k) connection of layer weight matrices and input weight matrices. For instance, the layer weight matrix from layer 2 to layer 4 would be shown as $LW^{4,2}$.

Input weight matrix $\mathbf{IW}^{k, l}$ Layer weight matrix $\mathbf{LW}^{k, l}$

Figure and Equation Examples

The following figure, taken from Chapter 12, "Advanced Topics," illustrates notation used in such advanced figures.



 $a_2(k) = logsig(IW_{2,1}[p_1(k);p_1(k-1)] + IW_{2,2}p_2(k-1))$

 $a_{3}(k) = purelin(LW_{3,3}a_{3}(k-1)+LW_{3,1}a_{1}(k)+b_{3}+LW_{3,2}a_{2}(k))$

Mathematics and Code Equivalents

The transition from mathematics to code or vice versa can be made with the aid of a few rules. They are listed here for reference.

Mathematics Notation to MATLAB Notation

To change from mathematics notation to MATLAB notation,

• Change superscripts to cell array indices. For example,

 $p^1 \rightarrow p\{1\}$

• Change subscripts to indices within parentheses. For example,

 $p_2 \rightarrow p(2)$

and

 $p_2^1\!\rightarrow\!p\{1\}(2)$

• Change indices within parentheses to a second cell array index. For example,

 $p^{1}(k-1) \rightarrow p\{1, k-1\}$

• Change mathematics operators to MATLAB operators and toolbox functions. For example,

 $ab \rightarrow a*b$

Figure Notation

The following equations illustrate the notation used in figures.

$$n = w_{1, 1}p_1 + w_{1, 2}p_2 + \dots + w_{1, R}p_R + b$$
$$\mathbf{W} = \begin{bmatrix} w_{1, 1} & w_{1, 2} & \dots & w_{1, R} \\ w_{2, 1} & w_{2, 2} & \dots & w_{2, R} \\ w_{S, 1} & w_{S, 2} & \dots & w_{S, R} \end{bmatrix}$$

B

Demonstrations and Applications

Tables of Demonstrations and Applications

Chapter 2, "Neuron Model and Network Architectures"

	Filename	Page
Simple neuron and transfer functions	nnd2n1	2-4
Neuron with vector input	nnd2n2	2-7

Chapter 3, "Perceptrons"

	Filename	Page
Decision boundaries	nnd4db	3-4
Perceptron learning rule, picking boundaries	nnd4pr	3-16
Classification with a two-input perceptron	demop1	3-21
Outlier input vectors	demop4	3-22
Normalized perceptron rule	demop5	3-23
Linearly nonseparable vectors	demop6	3-22

Chapter 4, "Linear Filters"

	Filename	Page
Pattern association showing error surface	demolin1	4-9
Training a linear neuron	demolin2	4-17
Linear classification system	nnd10lc	4-17
Linear fit of nonlinear problem	demolin4	4-18
Underdetermined problem	demolin5	4-18
Linearly dependent problem	demolin6	4-19
Too large a learning rate	demolin7	4-19

Chapter 5, "Backpropagation"

	Filename	Page
Generalization	nnd11gn	5-52
Steepest descent backpropagation	nnd12sd1	5-16
Momentum backpropagation	nnd12mo	5-18
Variable learning rate backpropagation	nnd12vl	5-20
Conjugate gradient backpropagation	nnd12cg	5-24
Marquardt backpropagation	nnd12m	5-32
Sample training session	demobp1	5-73

Chapter 8, "Radial Basis Networks"

	Filename	Page
Radial basis approximation	demorb1	8-8
Radial basis underlapping neurons	demorb3	8-8
Radial basis overlapping neurons	demorb4	8-8
GRNN function approximation	demogrn1	8-14
PNN classification	demopnn1	8-11

Chapter 9, "Self-Organizing and Learning Vector Quantization Nets"

	Filename	Page
Competitive learning	democ1	9-8
One-dimensional self-organizing map	demosm1	9-23
Two-dimensional self-organizing map	demosm2	9-23
Learning vector quantization	demolvq1	9-37

Chapter 10, "Adaptive Filters and Adaptive Training"

	Filename	Page
Adaptive noise cancellation, toolbox example	demolin8	10-16
Adaptive noise cancellation in airplane cockpit	nnd10nc	10-14

Chapter 11, "Applications"

	Filename	Page
Linear design	applin1	11-3
Adaptive linear prediction	applin2	11-7
Elman amplitude detection	appelm1	11-11
Character recognition	appcr1	11-15

Chapter 13, "Historical Networks"

	Filename	Page
Hopfield two neuron design	demohop1	13-14
Hopfield unstable equilibria	demohop2	13-14
Hopfield three neuron design	demohop3	13-14
Hopfield spurious stable points	demohop4	13-14

C

Simulink

Blockset (p. C-2)Introduces the Simulink blocks provided by Neural Network ToolboxBlock Generation (p. C-5)Demonstrates block generation with the function gensim

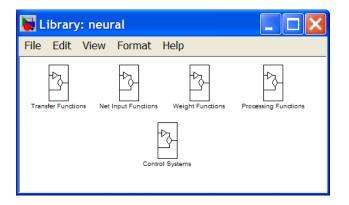
Blockset

Neural Network Toolbox provides a set of blocks you can use to build neural networks in Simulink or that the function gensim can use to generate the Simulink version of any network you have created in MATLAB.

Bring up Neural Network Toolbox blockset with this command.

neural

The result is a window that contains five blocks. Each of these blocks contains additional blocks.



Transfer Function Blocks

Double-click the Transfer Functions block in the Neural window to bring up a window containing several transfer function blocks.

🚺 Library: neural/Transf 📃 🗖 🔀		
File Edit View Form	at Help	
Image: Competence hardline Image: Competence hardline Image: Competence hardline Image: Competence hardline Image: Competence hardline Image: Competence hardline Image: Competence hardline Image: Competence hardline Image: Competence hardline Image: Competence hardline Image: Competence hardline Image: Competence hardline Image: Competence hardline Image: Competence hardline Image: Competence hardline Image: Competence hardline Image: Competence hardline Image: Competence hardline Image: Competence hardline Image: Competence hardline Image: Competence hardline Image: Competence hardline Image: Competence hardline Image: Competence hardline Image: Competence hardline Image: Competence hardline Image: Competence hardline Image: Competence hardline Image: Competence hardline Image: Competence hardline Image: Competence hardline Image: Competence hardline Image: Competence hardline Image: Competence hardline Image: Competence hardline Image: Competence hardline Image: Competence hardline Image: Competence hardline Image: Competence hardline Image: Competence hardline Image: Competence hardline Image: Competence hardline Image: Competence hardline <td< th=""><th></th></td<>		

Each of these blocks takes a net input vector and generates a corresponding output vector whose dimensions are the same as the input vector.

Net Input Blocks

Double-click the Net Input Functions block in the Neural window to bring up a window containing two net-input function blocks.



Each of these blocks takes any number of weighted input vectors, weight layer output vectors, and bias vectors, and returns a net-input vector.

Weight Blocks

Double-click the Weight Functions block in the Neural window to bring up a window containing three weight function blocks.

属 Library: neu 📃 🗖 🔀		
File Edit View Format		
Help		
$\begin{array}{c c} & & & \\ & & &$		

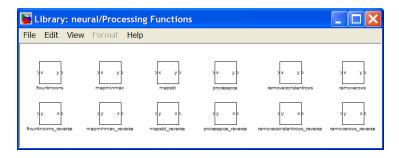
Each of these blocks takes a neuron's weight vector and applies it to an input vector (or a layer output vector) to get a weighted input value for a neuron.

It is important to note that the blocks above expect the neuron's weight vector to be defined as a column vector. This is because Simulink signals can be column vectors, but cannot be matrices or row vectors. It is also important to note that because of this limitation you have to create S weight function blocks (one for each row), to implement a weight matrix going to a layer with S neurons.

This contrasts with the other two kinds of blocks. Only one net input function and one transfer function block are required for each layer.

Processing Blocks

Double-click the Processing Functions block in the Neural window to bring up a window containing five processing blocks and their corresponding reverse-processing blocks.



Each of these blocks can be used to pre-process inputs and post-process outputs.

Block Generation

The function gensim generates block descriptions of networks so you can simulate them in Simulink.

```
gensim(net,st)
```

The second argument to gensim determines the sample time, which is normally chosen to be some positive real value.

If a network has no delays associated with its input weights or layer weights, this value can be set to -1. A value of -1 tells gensim to generate a network with continuous sampling.

Example

Here is a simple problem defining a set of inputs p and corresponding targets t.

p = [1 2 3 4 5];t = [1 3 5 7 9];

The code below designs a linear layer to solve this problem.

net = newlind(p,t)

You can test the network on our original inputs with sim.

y = sim(net,p)

The results show the network has solved the problem.

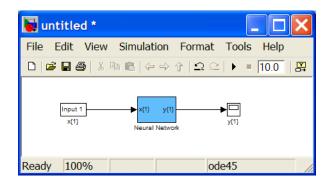
y = 1.0000 3.0000 5.0000 7.0000 9.0000

Call gensim as follows to generate a Simulink version of the network.

```
gensim(net,-1)
```

The second argument is -1, so the resulting network block samples continuously.

The call to gensim results in the following screen. It contains a Simulink system consisting of the linear network connected to a sample input and a scope.



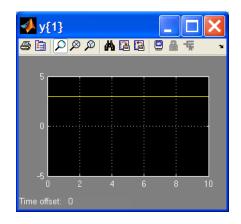
To test the network, double-click the Input 1 block at left.

🙀 Source Block Parameters: x{1} 🛛 🛛 🔀				
Constant Output the constant specified by the 'Constant value'				
parameter. If 'Constant value' is a vector and 'Interpret vector parameters as 1-D' is on, treat the constant value as a 1-D array. Otherwise, output a matrix with the same dimensions as the constant value.				
Main	Signal Data Types			
Consta	nt value:			
2				
Interpret vector parameters as 1-D				
Sampling mode: Sample based				
Sample time:				
inf				
OK Cancel Help				

The input block is actually a standard Constant block. Change the constant value from the initial randomly generated value to 2, and then click **Close**.

Select **Start** from the **Simulation** menu. Simulink momentarily pauses as it simulates the system.

When the simulation is over, double-click the scope at the right to see the following display of the network's response.



Note that the output is 3, which is the correct output for an input of 2.

Exercises

Here are a couple of exercises you can try.

Changing Input Signal

Replace the constant input block with a signal generator from the standard Simulink blockset Sources. Simulate the system and view the network's response.

Discrete Sample Time

Recreate the network, but with a discrete sample time of 0.5, instead of continuous sampling.

```
gensim(net,0.5)
```

Again replace the constant input with a signal generator. Simulate the system and view the network's response.

D

Code Notes

Dimensions (p. D-2)	Definitions of common code dimensions
Variables (p. D-3)	Definitions of common variables to use when you define a simulation or training session
Functions (p. D-6)	A discussion of the utility functions that you can call to perform a lot of the work of simulating or training a network
Code Efficiency (p. D-7)	A discussion of the functions you can use to convert a network object to a structure, and a structure to a network
Argument Checking (p. D-8)	A discussion of advanced functions you can use to increase speed

Dimensions

The following code dimensions are used in describing both the network signals that users commonly see, and those used by the utility functions:

Ni =	Number of network inputs	= net.numInputs
Ri =	Number of elements in input i	= net.inputs{i}.size
Nl =	Number of layers	= net.numLayers
Si =	Number of neurons in layer i	= net.layers{i}.size
Nt =	Number of targets	
Vi =	Number of elements in target i, equal to Sj, where j is the ith layer with a target. (A layer n has a target if net.targets(n) == 1.)	
No =	Number of network outputs	
Ui =	Number of elements in output i, equal to Sj, where j is the ith layer with an output (A layer n has an output if net.outputs(n) == 1.)	
ID =	Number of input delays	net.numInputDelays
LD =	Number of layer delays	net.numLayerDelays
TS =	Number of time steps	
Q =	Number of concurrent vectors or sequences	

Variables

The variables a user commonly uses when defining a simulation or training session are

Р	Network inputs	Ni-by-TS cell array, where each element P{i,ts} is an Ri-by-Q matrix
Pi	Initial input delay conditions	Ni-by-ID cell array, where each element Pi{i,k} is an Ri-by-Q matrix
Ai	Initial layer delay conditions	N1-by-LD cell array, where each element Ai{i,k} is an Si-by-Q matrix
т	Network targets	Nt-by-TS cell array, where each element P{i,ts} is a Vi-by-Q matrix

These variables are returned by simulation and training calls:

Y	Network outputs	No-by-TS cell array, where each element Y{i,ts} is a Ui-by-Q matrix
Е	Network errors	Nt-by-TS cell array, where each element P{i,ts} is a Vi-by-Q matrix
perf	Network performance	

Utility Function Variables

These variables are used only by the utility functions.

Рс	Combined inputs	Ni-by-(ID+TS) cell array, where each element P{i,ts} is an Ri-by-Q matrix
		Pc = [Pi P] = Initial input delay conditions and network inputs
Pd	Delayed inputs	Ni-by-Nj-by-TS cell array, where each element Pd{i,j,ts} is an (Ri*IWD(i,j))-by-Q matrix, and where IWD(i,j) is the number of delay taps associated with the input weight to layer i from input j
		Equivalently,
		<pre>IWD(i,j) = length(net.inputWeights{i,j}.delays)</pre>
		Pd is the result of passing the elements of P through each input weight's tap delay lines. Because inputs are always transformed by input delays in the same way, it saves time to do that operation only once instead of for every training step.
ΒZ	Concurrent bias vectors	N1-by-1 cell array, where each element $BZ\{i\}$ is an Si-by-Q matrix
		Each matrix is simply Q copies of the net.b{i} bias vector.
IWZ	Weighted inputs	Ni-by-Nl-by-TS cell array, where each element IWZ{i,j,ts} is an Si-by-???-by-Q matrix
LWZ	Weighted layer outputs	Ni-by-Nl-by-TS cell array, where each element LWZ{i,j,ts} is an Si-by-Q matrix
Ν	Net inputs	Ni-by-TS cell array, where each element N{i,ts} is an Si-by-Q matrix
А	Layer outputs	N1-by-TS cell array, where each element A{i,ts} is an Si-by-Q matrix
Ac	Combined layer outputs	Nl-by-(LD+TS) cell array, where each element A{i,ts} is an Si-by-Q matrix
		Ac = [Ai A] = Initial layer delay conditions and layer outputs.

Tl	Layer targets	N1-by-TS cell array, where each element T1{i,ts} is an Si-by-Q matrix
		Tl contains empty matrices [] in rows of layers i not associated with targets, indicated by net.targets(i) $== 0$.
El	Layer errors	Nl-by-TS cell array, where each element El{i,ts} is a Si-by-Q matrix
		El contains empty matrices [] in rows of layers i not associated with targets, indicated by net.targets(i) == 0.
х	Column vector of all weight and bias values	

Functions

The following functions are the utility functions that you can call to perform a lot of the work of simulating or training a network. You can read about them in their respective help comments.

These functions calculate signals.

calcpd, calca, calca1, calce, calce1, calcperf

These functions calculate derivatives, Jacobians, and values associated with Jacobians.

```
calcgx, calcjx, calcjejj
```

calcgx is used for gradient algorithms; calcjx and calcjejj can be used for calculating approximations of the Hessian for algorithms like Levenberg-Marquardt.

These functions allow network weight and bias values to be accessed and altered in terms of a single vector X.

setx, getx, formx

Code Efficiency

The functions sim, train, and adapt all convert a network object to a structure,

```
net = struct(net);
```

before simulation and training, and then recast the structure back to a network.

```
net = class(net, 'network')
```

This is done for speed efficiency since structure fields are accessed directly, while object fields are accessed using the MATLAB object method handling system. If users write any code that uses utility functions outside of sim, train, or adapt, they should use the same technique.

Argument Checking

These functions are only recommended for advanced users.

None of the utility functions do any argument checking, which means that the only feedback you get from calling them with incorrectly sized arguments is an error.

The lack of argument checking allows these functions to run as fast as possible.

For "safer" simulation and training, use sim, train, and adapt.

Bibliography

[**Batt92**] Battiti, R., "First and second order methods for learning: Between steepest descent and Newton's method," *Neural Computation*, Vol. 4, No. 2, 1992, pp. 141–166.

[Beal72] Beale, E.M.L., "A derivation of conjugate gradients," in F.A. Lootsma, Ed., *Numerical methods for nonlinear optimization*, London: Academic Press, 1972.

[**Bren73**] Brent, R.P., *Algorithms for Minimization Without Derivatives*, Englewood Cliffs, NJ: Prentice-Hall, 1973.

[Caud89] Caudill, M., *Neural Networks Primer*, San Francisco, CA: Miller Freeman Publications, 1989.

This collection of papers from the *AI Expert Magazine* gives an excellent introduction to the field of neural networks. The papers use a minimum of mathematics to explain the main results clearly. Several good suggestions for further reading are included.

[CaBu92] Caudill, M., and C. Butler, *Understanding Neural Networks: Computer Explorations*, Vols. 1 and 2, Cambridge, MA: The MIT Press, 1992.

This is a two-volume workbook designed to give students "hands on" experience with neural networks. It is written for a laboratory course at the senior or first-year graduate level. Software for IBM PC and Apple Macintosh computers is included. The material is well written, clear, and helpful in understanding a field that traditionally has been buried in mathematics.

[Char92] Charalambous, C., "Conjugate gradient algorithm for efficient training of artificial neural networks," *IEEE Proceedings*, Vol. 139, No. 3, 1992, pp. 301–310.

[ChCo91] Chen, S., C.F.N. Cowan, and P.M. Grant, "Orthogonal least squares learning algorithm for radial basis function networks," *IEEE Transactions on Neural Networks*, Vol. 2, No. 2, 1991, pp. 302–309.

This paper gives an excellent introduction to the field of radial basis functions. The papers use a minimum of mathematics to explain the main results clearly. Several good suggestions for further reading are included.

[ChDa99] Chengyu, G., and K. Danai, "Fault diagnosis of the IFAC Benchmark Problem with a model-based recurrent neural network," *Proceedings of the* 1999 IEEE International Conference on Control Applications, Vol. 2, 1999, pp. 1755–1760.

[DARP88] DARPA Neural Network Study, Lexington, MA: M.I.T. Lincoln Laboratory, 1988.

This book is a compendium of knowledge of neural networks as they were known to 1988. It presents the theoretical foundations of neural networks and discusses their current applications. It contains sections on associative memories, recurrent networks, vision, speech recognition, and robotics. Finally, it discusses simulation tools and implementation technology.

[**DeHa01a**] De Jesús, O., and M.T. Hagan, "Backpropagation Through Time for a General Class of Recurrent Network," *Proceedings of the International Joint Conference on Neural Networks*, Washington, DC, July 15–19, 2001, pp. 2638– 2642.

[DeHa01b] De Jesús, O., and M.T. Hagan , "Forward Perturbation Algorithm for a General Class of Recurrent Network," *Proceedings of the International Joint Conference on Neural Networks*, Washington, DC, July 15–19, 2001, pp. 2626–2631.

[**DeSc83**] Dennis, J.E., and R.B. Schnabel, *Numerical Methods for Unconstrained Optimization and Nonlinear Equations*, Englewood Cliffs, NJ: Prentice-Hall, 1983.

[**DHM01**] De Jesús, O., J.M. Horn, and M.T. Hagan, "Analysis of Recurrent Network Training and Suggestions for Improvements," *Proceedings of the International Joint Conference on Neural Networks*, Washington, DC, July 15–19, 2001, pp. 2632–2637.

[Elma90] Elman, J.L., "Finding structure in time," *Cognitive Science*, Vol. 14, 1990, pp. 179–211.

This paper is a superb introduction to the Elman networks described in Chapter 10, "Recurrent Networks."

[FeTs03] Feng, J., C.K. Tse, and F.C.M. Lau, "A neural-network-based channel-equalization strategy for chaos-based communication systems," *IEEE*

Transactions on Circuits and Systems I: Fundamental Theory and Applications, Vol. 50, No. 7, 2003, pp. 954–957.

[FIRe64] Fletcher, R., and C.M. Reeves, "Function minimization by conjugate gradients," *Computer Journal*, Vol. 7, 1964, pp. 149–154.

[FoHa97] Foresee, F.D., and M.T. Hagan, "Gauss-Newton approximation to Bayesian regularization," *Proceedings of the 1997 International Joint Conference on Neural Networks*, 1997, pp. 1930–1935.

[GiMu81] Gill, P.E., W. Murray, and M.H. Wright, *Practical Optimization*, New York: Academic Press, 1981.

[GiPr02] Gianluca, P., D. Przybylski, B. Rost, P. Baldi, "Improving the prediction of protein secondary structure in three and eight classes using recurrent neural networks and profiles," *Proteins: Structure, Function, and Genetics*, Vol. 47, No. 2, 2002, pp. 228–235.

[**Gros82**] Grossberg, S., *Studies of the Mind and Brain*, Drodrecht, Holland: Reidel Press, 1982.

This book contains articles summarizing Grossberg's theoretical psychophysiology work up to 1980. Each article contains a preface explaining the main points.

[HaDe99] Hagan, M.T., and H.B. Demuth, "Neural Networks for Control," *Proceedings of the 1999 American Control Conference*, San Diego, CA, 1999, pp. 1642–1656.

[HaJe99] Hagan, M.T., O. De Jesus, and R. Schultz, "Training Recurrent Networks for Filtering and Control," Chapter 12 in *Recurrent Neural Networks: Design and Applications*, L. Medsker and L.C. Jain, Eds., CRC Press, pp. 311–340.

[HaMe94] Hagan, M.T., and M. Menhaj, "Training feed-forward networks with the Marquardt algorithm," *IEEE Transactions on Neural Networks*, Vol. 5, No. 6, 1999, pp. 989–993, 1994.

This paper reports the first development of the Levenberg-Marquardt algorithm for neural networks. It describes the theory and application of the algorithm, which trains neural networks at a rate 10 to 100 times faster than the usual gradient descent backpropagation method.

[HaRu78] Harrison, D., and Rubinfeld, D.L., "Hedonic prices and the demand for clean air," J. Environ. Economics & Management, Vol. 5, 1978, pp. 81-102.

This data set was taken from the StatLib library, which is maintained at Carnegie Mellon University.

[HDB96] Hagan, M.T., H.B. Demuth, and M.H. Beale, *Neural Network Design*, Boston, MA: PWS Publishing, 1996.

This book provides a clear and detailed survey of basic neural network architectures and learning rules. It emphasizes mathematical analysis of networks, methods of training networks, and application of networks to practical engineering problems. It has demonstration programs, an instructor's guide, and transparency overheads for teaching.

[Hebb49] Hebb, D.O., The Organization of Behavior, New York: Wiley, 1949.

This book proposed neural network architectures and the first learning rule. The learning rule is used to form a theory of how collections of cells might form a concept.

[Himm72] Himmelblau, D.M., *Applied Nonlinear Programming*, New York: McGraw-Hill, 1972.

[**JaRa04**] Jayadeva and S.A.Rahman, "A neural network with O(N) neurons for ranking N numbers in O(1/N) time," *IEEE Transactions on Circuits and Systems I: Regular Papers*, Vol. 51, No. 10, 2004, pp. 2044–2051.

[Joll86] Jolliffe, I.T., *Principal Component Analysis*, New York: Springer-Verlag, 1986.

[HuSb92] Hunt, K.J., D. Sbarbaro, R. Zbikowski, and P.J. Gawthrop, Neural Networks for Control System — A Survey," *Automatica*, Vol. 28, 1992, pp. 1083–1112.

[KaGr96] Kamwa, I., R. Grondin, V.K. Sood, C. Gagnon, Van Thich Nguyen, and J. Mereb, "Recurrent neural networks for phasor detection and adaptive identification in power system control and protection," *IEEE Transactions on Instrumentation and Measurement*, Vol. 45, No. 2, 1996, pp. 657–664.

[Koho87] Kohonen, T., Self-Organization and Associative Memory, 2nd Edition, Berlin: Springer-Verlag, 1987.

This book analyzes several learning rules. The Kohonen learning rule is then introduced and embedded in self-organizing feature maps. Associative networks are also studied.

[Koho97] Kohonen, T., *Self-Organizing Maps*, Second Edition, Berlin: Springer-Verlag, 1997.

This book discusses the history, fundamentals, theory, applications, and hardware of self-organizing maps. It also includes a comprehensive literature survey.

[LiMi89] Li, J., A.N. Michel, and W. Porod, "Analysis and synthesis of a class of neural networks: linear systems operating on a closed hypercube," *IEEE Transactions on Circuits and Systems*, Vol. 36, No. 11, 1989, pp. 1405–1422.

This paper discusses a class of neural networks described by first-order linear differential equations that are defined on a closed hypercube. The systems considered retain the basic structure of the Hopfield model but are easier to analyze and implement. The paper presents an efficient method for determining the set of asymptotically stable equilibrium points and the set of unstable equilibrium points. Examples are presented. The method of Li et al. is implemented in Chapter 9 of this user's guide.

[Lipp87] Lippman, R.P., "An introduction to computing with neural nets," *IEEE ASSP Magazine*, 1987, pp. 4–22.

This paper gives an introduction to the field of neural nets by reviewing six neural net models that can be used for pattern classification. The paper shows how existing classification and clustering algorithms can be performed using simple components that are like neurons. This is a highly readable paper.

[MacK92] MacKay, D.J.C., "Bayesian interpolation," *Neural Computation*, Vol. 4, No. 3, 1992, pp. 415–447.

[McPi43] McCulloch, W.S., and W.H. Pitts, "A logical calculus of ideas immanent in nervous activity," *Bulletin of Mathematical Biophysics*, Vol. 5, 1943, pp. 115–133.

A classic paper that describes a model of a neuron that is binary and has a fixed threshold. A network of such neurons can perform logical operations.

[**MeJa00**] Medsker, L.R., and L.C. Jain, *Recurrent neural networks: design and applications*, Boca Raton, FL: CRC Press, 2000.

[Moll93] Moller, M.F., "A scaled conjugate gradient algorithm for fast supervised learning," *Neural Networks*, Vol. 6, 1993, pp. 525–533.

[MuNe92] Murray, R., D. Neumerkel, and D. Sbarbaro, "Neural Networks for Modeling and Control of a Non-linear Dynamic System," *Proceedings of the* 1992 IEEE International Symposium on Intelligent Control, 1992, pp. 404–409. [NaMu97] Narendra, K.S., and S. Mukhopadhyay, "Adaptive Control Using Neural Networks and Approximate Models," *IEEE Transactions on Neural Networks*, Vol. 8, 1997, pp. 475–485.

[NgWi89] Nguyen, D., and B. Widrow, "The truck backer-upper: An example of self-learning in neural networks," *Proceedings of the International Joint Conference on Neural Networks*, Vol. 2, 1989, pp. 357–363.

This paper describes a two-layer network that first learned the truck dynamics and then learned how to back the truck to a specified position at a loading dock. To do this, the neural network had to solve a highly nonlinear control systems problem.

[NgWi90] Nguyen, D., and B. Widrow, "Improving the learning speed of 2-layer neural networks by choosing initial values of the adaptive weights," *Proceedings of the International Joint Conference on Neural Networks*, Vol. 3, 1990, pp. 21–26.

Nguyen and Widrow demonstrate that a two-layer sigmoid/linear network can be viewed as performing a piecewise linear approximation of any learned function. It is shown that weights and biases generated with certain constraints result in an initial network better able to form a function approximation of an arbitrary function. Use of the Nguyen-Widrow (instead of purely random) initial conditions often shortens training time by more than an order of magnitude.

[**Powe77**] Powell, M.J.D., "Restart procedures for the conjugate gradient method," *Mathematical Programming*, Vol. 12, 1977, pp. 241–254.

[**Pulu92**] Purdie, N., E.A. Lucas, and M.B. Talley, "Direct measure of total cholesterol and its distribution among major serum lipoproteins," *Clinical Chemistry*, Vol. 38, No. 9, 1992, pp. 1645–1647.

[**RiBr93**] Riedmiller, M., and H. Braun, "A direct adaptive method for faster backpropagation learning: The RPROP algorithm," *Proceedings of the IEEE International Conference on Neural Networks*, 1993.

[**Robin94**] Robinson, A.J., "An application of recurrent nets to phone probability estimation," *IEEE Transactions on Neural Networks*, Vol. 5, No. 2, 1994.

[**RoJa96**] Roman, J., and A. Jameel, "Backpropagation and recurrent neural networks in financial analysis of multiple stock market returns," *Proceedings*

of the Twenty-Ninth Hawaii International Conference on System Sciences, Vol. 2, 1996, pp. 454–460.

[Rose61] Rosenblatt, F., *Principles of Neurodynamics*, Washington, D.C.: Spartan Press, 1961.

This book presents all of Rosenblatt's results on perceptrons. In particular, it presents his most important result, the *perceptron learning theorem*.

[**RuHi86a**] Rumelhart, D.E., G.E. Hinton, and R.J. Williams, "Learning internal representations by error propagation," in D.E. Rumelhart and J.L. McClelland, Eds., *Parallel Data Processing*, *Vol. 1*, Cambridge, MA: The M.I.T. Press, 1986, pp. 318–362.

This is a basic reference on backpropagation.

[**RuHi86b**] Rumelhart, D.E., G.E. Hinton, and R.J. Williams, "Learning representations by back-propagating errors," *Nature*, Vol. 323, 1986, pp. 533–536.

[**RuMc86**] Rumelhart, D.E., J.L. McClelland, and the PDP Research Group, Eds., *Parallel Distributed Processing*, *Vols. 1 and 2*, Cambridge, MA: The M.I.T. Press, 1986.

These two volumes contain a set of monographs that present a technical introduction to the field of neural networks. Each section is written by different authors. These works present a summary of most of the research in neural networks to the date of publication.

[Scal85] Scales, L.E., *Introduction to Non-Linear Optimization*, New York: Springer-Verlag, 1985.

[SoHa96] Soloway, D., and P.J. Haley, "Neural Generalized Predictive Control," *Proceedings of the 1996 IEEE International Symposium on Intelligent Control*, 1996, pp. 277–281.

[VoMa88] Vogl, T.P., J.K. Mangis, A.K. Rigler, W.T. Zink, and D.L. Alkon, "Accelerating the convergence of the backpropagation method," *Biological Cybernetics*, Vol. 59, 1988, pp. 256–264.

Backpropagation learning can be speeded up and made less sensitive to small features in the error surface such as shallow local minima by combining techniques such as batching, adaptive learning rate, and momentum.

[Wass93] Wasserman, P.D., Advanced Methods in Neural Computing, New York: Van Nostrand Reinhold, 1993.

[WiHo60] Widrow, B., and M.E. Hoff, "Adaptive switching circuits," *1960 IRE WESCON Convention Record, New York IRE*, 1960, pp. 96–104.

[WiSt85] Widrow, B., and S.D. Sterns, *Adaptive Signal Processing*, New York: Prentice-Hall, 1985.

This is a basic paper on adaptive signal processing.

Glossary

ADALINE	Acronym for a linear neuron: ADAptive LINear Element.
adaption	Training method that proceeds through the specified sequence of inputs, calculating the output, error, and network adjustment for each input vector in the sequence as the inputs are presented.
adaptive filter	Network that contains delays and whose weights are adjusted after each new input vector is presented. The network adapts to changes in the input signal properties if such occur. This kind of filter is used in long distance telephone lines to cancel echoes.
adaptive learning rate	Learning rate that is adjusted according to an algorithm during training to minimize training time.
architecture	Description of the number of the layers in a neural network, each layer's transfer function, the number of neurons per layer, and the connections between layers.
backpropagation learning rule	Learning rule in which weights and biases are adjusted by error-derivative (delta) vectors backpropagated through the network. Backpropagation is commonly applied to feedforward multilayer networks. Sometimes this rule is called the <i>generalized delta rule</i> .
backtracking search	Linear search routine that begins with a step multiplier of 1 and then backtracks until an acceptable reduction in performance is obtained.
batch	Matrix of input (or target) vectors applied to the network simultaneously. Changes to the network weights and biases are made just once for the entire set of vectors in the input matrix. (The term <i>batch</i> is being replaced by the more descriptive expression "concurrent vectors.")
batching	Process of presenting a set of input vectors for simultaneous calculation of a matrix of output vectors and/or new weights and biases.
Bayesian framework	Assumes that the weights and biases of the network are random variables with specified distributions.
BFGS quasi-Newton algorithm	Variation of Newton's optimization algorithm, in which an approximation of the Hessian matrix is obtained from gradients computed at each iteration of the algorithm.

bias	Neuron parameter that is summed with the neuron's weighted inputs and passed through the neuron's transfer function to generate the neuron's output.
bias vector	Column vector of bias values for a layer of neurons.
Brent's search	Linear search that is a hybrid of the golden section search and a quadratic interpolation.
cascade-forward network	Layered network in which each layer only receives inputs from previous layers.
Charalambous' search	Hybrid line search that uses a cubic interpolation together with a type of sectioning.
classification	Association of an input vector with a particular target vector.
competitive layer	Layer of neurons in which only the neuron with maximum net input has an output of 1 and all other neurons have an output of 0. Neurons compete with each other for the right to respond to a given input vector.
competitive learning	Unsupervised training of a competitive layer with the instar rule or Kohonen rule. Individual neurons learn to become feature detectors. After training, the layer categorizes input vectors among its neurons.
competitive transfer function	Accepts a net input vector for a layer and returns neuron outputs of 0 for all neurons except for the winner, the neuron associated with the most positive element of the net input \mathbf{n} .
concurrent input vectors	Name given to a matrix of input vectors that are to be presented to a network simultaneously. All the vectors in the matrix are used in making just one set of changes in the weights and biases.
conjugate gradient algorithm	In the conjugate gradient algorithms, a search is performed along conjugate directions, which produces generally faster convergence than a search along the steepest descent directions.
connection	One-way link between neurons in a network.
connection strength	Strength of a link between two neurons in a network. The strength, often called weight, determines the effect that one neuron has on another.
cycle	Single presentation of an input vector, calculation of output, and new weights and biases.

dead neuron	Competitive layer neuron that never won any competition during training and so has not become a useful feature detector. Dead neurons do not respond to any of the training vectors.
decision boundary	Line, determined by the weight and bias vectors, for which the net input n is zero.
delta rule	See Widrow-Hoff learning rule.
delta vector	The delta vector for a layer is the derivative of a network's output error with respect to that layer's net input vector.
distance	Distance between neurons, calculated from their positions with a distance function.
distance function	Particular way of calculating distance, such as the Euclidean distance between two vectors.
early stopping	Technique based on dividing the data into three subsets. The first subset is the training set, used for computing the gradient and updating the network weights and biases. The second subset is the validation set. When the validation error increases for a specified number of iterations, the training is stopped, and the weights and biases at the minimum of the validation error are returned. The third subset is the test set. It is used to verify the network design.
epoch	Presentation of the set of training (input and/or target) vectors to a network and the calculation of new weights and biases. Note that training vectors can be presented one at a time or all together in a batch.
error jumping	Sudden increase in a network's sum-squared error during training. This is often due to too large a learning rate.
error ratio	Training parameter used with adaptive learning rate and momentum training of backpropagation networks.
error vector	Difference between a network's output vector in response to an input vector and an associated target output vector.
feedback network	Network with connections from a layer's output to that layer's input. The feedback connection can be direct or pass through several layers.
feedforward network	Layered network in which each layer only receives inputs from previous layers.

Fletcher-Reeves update	Method for computing a set of conjugate directions. These directions are used as search directions as part of a conjugate gradient optimization procedure.
function approximation	Task performed by a network trained to respond to inputs with an approximation of a desired function.
generalization	Attribute of a network whose output for a new input vector tends to be close to outputs for similar input vectors in its training set.
generalized regression network	Approximates a continuous function to an arbitrary accuracy, given a sufficient number of hidden neurons.
global minimum	Lowest value of a function over the entire range of its input parameters. Gradient descent methods adjust weights and biases in order to find the global minimum of error for a network.
golden section search	Linear search that does not require the calculation of the slope. The interval containing the minimum of the performance is subdivided at each iteration of the search, and one subdivision is eliminated at each iteration.
gradient descent	Process of making changes to weights and biases, where the changes are proportional to the derivatives of network error with respect to those weights and biases. This is done to minimize network error.
hard-limit transfer function	Transfer function that maps inputs greater than or equal to 0 to 1, and all other values to 0.
Hebb learning rule	Historically the first proposed learning rule for neurons. Weights are adjusted proportional to the product of the outputs of pre- and postweight neurons.
hidden layer	Layer of a network that is not connected to the network output (for instance, the first layer of a two-layer feedforward network).
home neuron	Neuron at the center of a neighborhood.
hybrid bisection- cubic search	Line search that combines bisection and cubic interpolation.
initialization	Process of setting the network weights and biases to their original values.
input layer	Layer of neurons receiving inputs directly from outside the network.
input space	Range of all possible input vectors.
input vector	Vector presented to the network.

input weight vector	Row vector of weights going to a neuron.
input weights	Weights connecting network inputs to layers.
Jacobian matrix	Contains the first derivatives of the network errors with respect to the weights and biases.
Kohonen learning rule	Learning rule that trains a selected neuron's weight vectors to take on the values of the current input vector.
layer	Group of neurons having connections to the same inputs and sending outputs to the same destinations.
layer diagram	Network architecture figure showing the layers and the weight matrices connecting them. Each layer's transfer function is indicated with a symbol. Sizes of input, output, bias, and weight matrices are shown. Individual neurons and connections are not shown. (See Chapter 2, "Neuron Model and Network Architectures.")
layer weights	Weights connecting layers to other layers. Such weights need to have nonzero delays if they form a recurrent connection (i.e., a loop).
learning	Process by which weights and biases are adjusted to achieve some desired network behavior.
learning rate	Training parameter that controls the size of weight and bias changes during learning.
learning rule	Method of deriving the next changes that might be made in a network <i>or</i> a procedure for modifying the weights and biases of a network.
Levenberg- Marquardt	Algorithm that trains a neural network 10 to 100 times faster than the usual gradient descent backpropagation method. It always computes the approximate Hessian matrix, which has dimensions n -by- n .
line search function	Procedure for searching along a given search direction (line) to locate the minimum of the network performance.
linear transfer function	Transfer function that produces its input as its output.
link distance	Number of links, or steps, that must be taken to get to the neuron under consideration.

local minimum	Minimum of a function over a limited range of input values. A local minimum might not be the global minimum.
log-sigmoid transfer function	Squashing function of the form shown below that maps the input to the interval $(0,1)$. (The toolbox function is logsig.)
	$f(n) = \frac{1}{1+e^{-n}}$
Manhattan distance	The Manhattan distance between two vectors x and y is calculated as D = sum(abs(x-y))
maximum performance increase	Maximum amount by which the performance is allowed to increase in one iteration of the variable learning rate training algorithm.
maximum step size	Maximum step size allowed during a linear search. The magnitude of the weight vector is not allowed to increase by more than this maximum step size in one iteration of a training algorithm.
mean square error function	Performance function that calculates the average squared error between the network outputs \mathbf{a} and the target outputs \mathbf{t} .
momentum	Technique often used to make it less likely for a backpropagation network to get caught in a shallow minimum.
momentum constant	Training parameter that controls how much momentum is used.
mu parameter	Initial value for the scalar μ .
neighborhood	Group of neurons within a specified distance of a particular neuron. The neighborhood is specified by the indices for all the neurons that lie within a radius d of the winning neuron i^* :
	$N_i(d) = \{j, d_{ij} \le d\}$
net input vector	Combination, in a layer, of all the layer's weighted input vectors with its bias.
neuron	Basic processing element of a neural network. Includes weights and bias, a summing junction, and an output transfer function. Artificial neurons, such as those simulated and trained with this toolbox, are abstractions of biological neurons.

neuron diagram	Network architecture figure showing the neurons and the weights connecting them. Each neuron's transfer function is indicated with a symbol.
ordering phase	Period of training during which neuron weights are expected to order themselves in the input space consistent with the associated neuron positions.
output layer	Layer whose output is passed to the world outside the network.
output vector	Output of a neural network. Each element of the output vector is the output of a neuron.
output weight vector	Column vector of weights coming from a neuron or input. (See also outstar learning rule.)
outstar learning rule	Learning rule that trains a neuron's (or input's) output weight vector to take on the values of the current output vector of the postweight layer. Changes in the weights are proportional to the neuron's output.
overfitting	Case in which the error on the training set is driven to a very small value, but when new data is presented to the network, the error is large.
pass	Each traverse through all the training input and target vectors.
pattern	A vector.
pattern association	Task performed by a network trained to respond with the correct output vector for each input vector presented.
pattern recognition	Task performed by a network trained to respond when an input vector close to a learned vector is presented. The network "recognizes" the input as one of the original target vectors.
perceptron	Single-layer network with a hard-limit transfer function. This network is often trained with the perceptron learning rule.
perceptron learning rule	Learning rule for training single-layer hard-limit networks. It is guaranteed to result in a perfectly functioning network in finite time, given that the network is capable of doing so.
performance	Behavior of a network.
performance function	Commonly the mean squared error of the network outputs. However, the toolbox also considers other performance functions. Type nnets and look under performance functions.
Polak-Ribiére update	Method for computing a set of conjugate directions. These directions are used as search directions as part of a conjugate gradient optimization procedure.

positive linear transfer function	Transfer function that produces an output of zero for negative inputs and an output equal to the input for positive inputs.
postprocessing	Converts normalized outputs back into the same units that were used for the original targets.
Powell-Beale restarts	Method for computing a set of conjugate directions. These directions are used as search directions as part of a conjugate gradient optimization procedure. This procedure also periodically resets the search direction to the negative of the gradient.
preprocessing	Transformation of the input or target data before it is presented to the neural network.
principal component analysis	Orthogonalize the components of network input vectors. This procedure can also reduce the dimension of the input vectors by eliminating redundant components.
quasi-Newton algorithm	Class of optimization algorithm based on Newton's method. An approximate Hessian matrix is computed at each iteration of the algorithm based on the gradients.
radial basis networks	Neural network that can be designed directly by fitting special response elements where they will do the most good.
radial basis	The transfer function for a radial basis neuron is
transfer function	$radbas(n) = e^{-n^2}$
regularization	Modification of the performance function, which is normally chosen to be the sum of squares of the network errors on the training set, by adding some fraction of the squares of the network weights.
resilient backpropagation	Training algorithm that eliminates the harmful effect of having a small slope at the extreme ends of the sigmoid squashing transfer functions.
saturating linear transfer function	Function that is linear in the interval (-1,+1) and saturates outside this interval to -1 or +1. (The toolbox function is satlin.)
scaled conjugate gradient algorithm	Avoids the time-consuming line search of the standard conjugate gradient algorithm.

sequential input vectors	Set of vectors that are to be presented to a network one after the other. The network weights and biases are adjusted on the presentation of each input vector.
sigma parameter	Determines the change in weight for the calculation of the approximate Hessian matrix in the scaled conjugate gradient algorithm.
sigmoid	Monotonic S-shaped function that maps numbers in the interval $(-\infty,\infty)$ to a finite interval such as $(-1,+1)$ or $(0,1)$.
simulation	Takes the network input \mathbf{p} , and the network object net, and returns the network outputs \mathbf{a} .
spread constant	Distance an input vector must be from a neuron's weight vector to produce an output of 0.5.
squashing function	Monotonically increasing function that takes input values between - ∞ and + ∞ and returns values in a finite interval.
star learning rule	Learning rule that trains a neuron's weight vector to take on the values of the current input vector. Changes in the weights are proportional to the neuron's output.
sum-squared error	Sum of squared differences between the network targets and actual outputs for a given input vector or set of vectors.
supervised learning	Learning process in which changes in a network's weights and biases are due to the intervention of any external teacher. The teacher typically provides output targets.
symmetric hard-limit transfer function	Transfer that maps inputs greater than or equal to 0 to +1, and all other values to -1.
symmetric saturating linear transfer function	Produces the input as its output as long as the input is in the range -1 to 1. Outside that range the output is -1 and +1, respectively.
tan-sigmoid transfer function	Squashing function of the form shown below that maps the input to the interval $(-1,1)$. (The toolbox function is tansig.)
	$f(n) = \frac{1}{1+e^{-n}}$
tonned deler line	Sequential set of delays with entruits available at each delay output

tapped delay line Sequential set of delays with outputs available at each delay output.

target vector	Desired output vector for a given input vector.
test vectors	Set of input vectors (not used directly in training) that is used to test the trained network.
topology functions	Ways to arrange the neurons in a grid, box, hexagonal, or random topology.
training	Procedure whereby a network is adjusted to do a particular job. Commonly viewed as an offline job, as opposed to an adjustment made during each time interval, as is done in adaptive training.
training vector	Input and/or target vector used to train a network.
transfer function	Function that maps a neuron's (or layer's) net output ${\bf n}$ to its actual output.
tuning phase	Period of SOFM training during which weights are expected to spread out relatively evenly over the input space while retaining their topological order found during the ordering phase.
underdetermined system	System that has more variables than constraints.
unsupervised learning	Learning process in which changes in a network's weights and biases are not due to the intervention of any external teacher. Commonly changes are a function of the current network input vectors, output vectors, and previous weights and biases.
	due to the intervention of any external teacher. Commonly changes are a function of the current network input vectors, output vectors, and previous
learning	due to the intervention of any external teacher. Commonly changes are a function of the current network input vectors, output vectors, and previous weights and biases.Make a change in weights and biases. The update can occur after presentation of a single input vector or after accumulating changes over several input
learning update validation	due to the intervention of any external teacher. Commonly changes are a function of the current network input vectors, output vectors, and previous weights and biases.Make a change in weights and biases. The update can occur after presentation of a single input vector or after accumulating changes over several input vectors.Set of input vectors (not used directly in training) that is used to monitor
learning update validation vectors	 due to the intervention of any external teacher. Commonly changes are a function of the current network input vectors, output vectors, and previous weights and biases. Make a change in weights and biases. The update can occur after presentation of a single input vector or after accumulating changes over several input vectors. Set of input vectors (not used directly in training) that is used to monitor training progress so as to keep the network from overfitting. Weight functions apply weights to an input to get weighted inputs, as specified

Widrow-HoffLearning rule used to train single-layer linear networks. This rule is the
predecessor of the backpropagation rule and is sometimes referred to as the
delta rule.

Glossary

Index

Α

ADALINE networks decision boundary 4-5 adapt function 15-11, 16-4 adaptFcn function property 14-7 adaptive filters example 10-10 noise cancellation example 10-14 prediction application 11-7 prediction example 10-13 training 2-20 adaptive linear networks 10-2 adaptParam parameter property 14-10 addnoise function 16-8 amplitude detection 11-11 applications adaptive filtering 10-9 aerospace 1-17 automotive 1-17 banking 1-17 defense 1-18 electronics 1-18 entertainment 1-18 financial 1-18 insurance 1-18 manufacturing 1-18 medical 1-19 oil and gas exploration 1-19 robotics 1-19 speech 1-19 telecommunications 1-19 transportation 1-19

architecture bias connection 12-4 input connection 12-5 layer connection 12-5 number of inputs 12-4 number of layers 12-4 number of outputs 12-6 number of targets 12-6 output connection 12-6 target connection 12-6 architecture properties 14-2

B

h bias vector property 14-12 backpropagation algorithm 5-15 definition 5-2 example 5-69 resilient 5-21 backtracking search 5-28 batch training compared 2-20 definition 2-22 dynamic networks 2-24 static networks 2-22 **Bayesian framework 5-56** benchmark data sets 5-60 BFGS quasi-Newton algorithm 5-29 biasConnect architecture property 14-3 biases connection 12-4

definition 2-2 subobject 12-10 subobject and network object 14-22 value 12-12 biases subobject property 14-6 box distance 9-16 boxdist function 16-9 Brent's search 5-27

С

calcgx function 16-10 calcjejj function 16-12 calcix function 16-15 calcpd function 16-17 calcoerf function 16-19 cell arrays bias vectors 12-12 input P 2-18 input vectors 12-13 inputs 2-22 inputs property 12-6 layers property 12-8 matrix of concurrent vectors 2-18 matrix of sequential vectors 2-21 sequence of outputs 2-17 sequential inputs 2-16 targets 2-22 weight matrices 12-12 Charalambous' search 5-28 classification input vectors 3-3 linear 4-15 regions 3-4 using probabilistic neural networks 8-9 combvec function 16-21

compet function 16-22 competitive layers 9-3 competitive neural networks creating 9-4 example 9-8 competitive transfer functions 9-3 con2seq function 16-24 concur function 16-25 concurrent inputs compared 2-14 conjugate gradient algorithms definition 5-22 Fletcher-Reeves update 5-23 Polak-Ribiére update 5-24 Powell-Beale restarts 5-25 scaled 5-25 continuous stirred tank reactor example 7-6 control control design 7-2 electromagnet 7-18 feedback linearization 7-14 feedback linearization (NARMA-L2) 7-3 model predictive 7-3 model predictive control 7-5 model reference 7-3 NARMA-L2 7-14 plant 7-23 plant for predictive control 7-2 robot arm 7-25 time horizon 7-5 training data 7-10 controller NARMA-L2 controller 7-16 convwf function 16-26 **CSTR 7-6** custom neural networks 12-2

D

dead neurons 9-5 decision boundary 4-5 definition 3-4 delays input weight property 14-23 layer weight property 14-25 demonstrations appelm1 11-11 applin3 11-10 demohop1 13-14 demohop2 13-14 demorb4 8-8 nnd101c 4-17 nnd11gn 5-52 nnd12cg 5-24 nnd12m 5-32 nnd12mo 5-18 nnd12sd1 5-27 nnd12sd1 batch gradient 5-18 nnd12v1 5-20 dimensions layer property 14-15 disp function 16-28 display function 15-11, 16-29 dist function 16-30 distance 9-9 box 9-16 Euclidean 9-14 link 9-16 Manhattan 9-16 tuning phase 9-18 distance functions 9-14 distanceFcn layer property 14-15 distances layer property 14-16

distributed time delay neural network 6-15 divideblock function 16-32 divideind function 16-33 divideint function 16-35 dividerand function 16-36 dotprod function 16-37 dynamic networks applications 6-7 compared with static networks 6-2 concurrent inputs 2-17 nonrecurrent 6-4 recurrent 6-6 sequential inputs 2-15 training batch 2-24 incremental 2-22

E

early stopping improving generalization 5-53 electromagnet example 7-18 Elman networks 13-1 recurrent connection 13-3 errsurf function 16-39 Euclidean distance 9-14 examples continuous stirred tank reactor 7-6 electromagnet 7-18 robot arm 7-25 exporting networks 7-31 exporting training data 7-35

F

feedback linearization companion form model 7-14 See also NARMA-L2 feedforward networks 5-10 finite impulse response filters example 4-11 FIR 6-7 fixunknowns function 16-40 Fletcher-Reeves update 5-23 focused time-delay network (FTDNN) 6-11 FTDNN See focused time-delay network 6-11

G

generalization improving 5-52 regularization 5-55 generalized regression networks 8-12 aensim function 16-42 golden section search 5-26 gradient descent algorithm batch 5-16 modes 5-15 gradientFcn function property 14-8 gradientParam parameter property 14-10 graphical user interface introduction 3-24 gridtop function 16-44 gridtop topology 9-10

Η

hard limit transfer function 2-3 hardlim 3-3 hardlim function 16-45 hardlims function 16-47

heuristic techniques 5-19 hextop function 16-49 hextop topology 9-12 hidden layers definition 2-11 hintony function 16-50 hintonyb function 16-52 home neuron 9-15 Hopfield networks architecture 13-8 design equilibrium point 13-10 solution trajectories 13-14 spurious equilibrium points 13-10 stable equilibrium point 13-10 target equilibrium points 13-10 horizon 7-5 hybrid bisection cubic search 5-28

I

IIR 6-7 importing networks 7-31 importing training data 7-35 incremental training 2-20 static networks 2-20 ind2vec function 16-54 init function 16-55 initcon function 16-57 initFcn bias property 14-22 function property 14-8 input weight property 14-23 layer property 14-16 layer weight property 14-25 initial step size function 5-21 initialization definition 3-10

initlay function 16-58 initnw function 16-59 initParam parameter property 14-10 initwb function 16-61 initzero function 16-62 input vectors classification 3-3 dimension reduction 5-65 distance 9-9 outlier 3-22 topology 9-9 input weights definition 2-10 subobject 14-23 inputConnect architecture property 14-3 inputs concurrent 2-14 connection 12-5 number 12-4 sequential 2-14 subobject 12-6 inputs input property 14-13 subobject property 14-5 inputWeights subobject property 14-6 IW weight property 14-11

J

Jacobian matrix 5-31

K

Kohonen learning rule 9-5

L

lambda parameter 5-26 layer weights definition 2-10 subobject 14-25 laverConnect architecture property 14-3 layered digital dynamic network (LDDN) 6-8 layer-recurrent network (LRN) 6-24 layers connection 12-5 number 12-4 subobject 12-8 layers subobject property 14-5 layers property 14-15 layerWeights subobject property 14-7 LDDN See layered digital dynamic network 6-8 learn bias property 14-22 input weight property 14-23 layer weight property 14-25 learncon function 16-63 learnFcn bias property 14-22 input weight property 14-23 layer weight property 14-25 learngd function 16-66 learngdm function 16-68 learnh function 16-71 learnhd function 16-74

learning rates adaptive 5-20 maximum stable 4-14 optimal 5-19 ordering phase 9-18 too large 4-19 tuning phase 9-18 learning rules introduction 3-2 Kohonen 9-5 LMS See also Widrow-Hoff learning rule 10-2 LVQ1 9-34 LVQ2.1 9-37 perceptron 3-2 supervised learning 3-13 unsupervised learning 3-13 Widrow-Hoff 4-13 learning vector quantization creation 9-31 learning rule 9-37 LVQ1 9-34 LVQ network 9-30 subclasses 9-30 supervised training 9-2 target classes 9-30 union of two subclasses 9-34 learnis function 16-77 learnk function 16-80 learnlv1 function 16-83 learnlv2 function 16-86 learnos function 16-89 learnp function 16-92 learnParam bias property 14-22 input weight property 14-24 layer weight property 14-25

learnon function 16-95 learnsom function 16-98 learnwh function 16-101 least mean square error learning rule 10-7 Levenberg-Marquardt algorithm 5-30 reduced memory 5-32 line search functions backtracking search 5-28 Brent's search 5-27 Charalambous' search 5-28 golden section search 5-26 hybrid bisection cubic search 5-28 linear feedforward-dynamic networks FIR 6-7 linear networks design 4-9 linear recurrent-dynamic networks **IIR 6-7** linear transfer functions 4-3 linearly dependent vectors 4-19 link distance 9-16 linkdist function 16-104 logsig function 16-105 log-sigmoid transfer function logsig 5-8 log-sigmoid transfer functions 2-4 LRN See layer-recurrent network 6-24 LVQ networks 9-30 LW weight property 14-11

Μ

MADALINE networks 10-4 mae function 16-107 magnet 7-18 mandist function 16-109 Manhattan distance 9-16 mapminmax function 15-15, 16-111 mapstd function 16-113 maximum step size function 5-21 maxlinlr function 16-115 mean square error function 5-15 least 10-7 memory reduction 5-32 midpoint function 16-116 minmax function 16-117 model predictive control 7-5 model reference control 7-2 Model Reference Control block 7-25 mse function 16-118 mserea function 16-120 mseregec function 16-122 mu parameter 5-31

Ν

NARMA 7-2 NARMA-L2 control 7-14 NARMA-L2 controller 7-16 NARMA-L2 Controller block 7-18 NARX See nonlinear autoregressive network with exogenous inputs 6-18 negdist function 16-124 neighborhood 9-9 netInputFcn layer property 14-16 netInputParam layer property 14-16 netinv function 16-126 netprod function 16-127 netsum function 16-129

network function 16-131 network functions 12-11 network layers competitive 9-3 definition 2-6 Network/Data Manager window 3-24 networks definition 12-3 dvnamic concurrent inputs 2-17 sequential inputs 2-15 static 2-14 neural networks adaptive linear 10-2 competitive 9-4 custom 12-2definition 1-2 feedforward 5-10 generalized regression 8-12 one-layer 2-8 figure 4-4 probabilistic 8-9 radial basis 8-2 self-organizing 9-2 self-organizing feature map 9-9 neurons dead (not allocated) 9-5 definition 2-2 home 9-15 See also distance, topologies newc function 16-136 newcf function 16-138 newdtdnn function 16-141 compared to newfftd 6-16 newelm function 16-144 newff function 16-147 newfftd function 16-150

newgrnn function 16-153 newhop function 16-155 newlin function 16-157 newlind function 16-159 newlrn function 16-161 newlvg function 16-163 newnarx function 16-165 newnarxsp function 16-168 newp function 16-171 newpnn function 16-173 newrb function 16-175 newrbe function 16-177 newsom function 16-179 Newton's method 5-31 nftool function 16-181 NN Predictive Control block 7-6 nnt2c function 16-182 nnt2e1m function 16-183 nnt2ff function 16-184 nnt2hop function 16-185 nnt21in function 16-186 nnt21vg function 16-187 nnt2p function 16-188 nnt2rb function 16-189 nnt2som function 16-190 nntool function 15-5, 16-191 nonlinear autoregressive network with exogenous inputs (NARX) 6-18 normalization inputs and targets 5-63 mean and standard deviation 5-64 normc function 16-192 normprod function 16-193 normr function 16-195 notation abbreviated 2-6 layer 2-10

transfer function symbols 2-4 numerical optimization 5-19 numInputDelays architecture property 14-4 numInputs architecture property 14-2 numLayerDelays architecture property 14-5 numLayers architecture property 14-2 numOutputs architecture property 14-4

0

one step secant algorithm 5-30 one-step-ahead prediction 6-13 ordering phase learning rate 9-18 outlier input vectors 3-22 output layers definition 2-11 linear 5-10 outputConnect architecture property 14-4 outputs connection 12-6 number 12-6 subobject 12-9 subobject properties 14-20 outputs subobject property 14-6 overdetermined systems 4-18 overfitting 5-52

Ρ

parallel NARX network 6-23

parameter properties 14-10 pass definition 3-17 pattern recognition 11-15 perceptron learning rule 3-2 learnp 3-14 normalized 3-23 perceptron network limitations 3-22 perceptron networks creation 3-2 introduction 3-2 performance functions modifying 5-55 performFcn function property 14-8 performParam parameter property 14-10 plant 7-23 plant identification 7-23 NARMA-L2 model 7-14 Plant Identification window 7-9 plant model 7-2 in model predictive control 7-3 plotbr function 16-196 plotep function 16-197 plotes function 16-198 plotpc function 16-199 plotperf function 16-200 plotpv function 16-201 plotsom function 16-202 plotv function 16-203 plotvec function 16-204 pnormc function 16-205 Polak-Ribiére update 5-24 positions layer property 14-16

poslin function 16-206 postreg function 16-208 posttraining analysis 5-67 Powell-Beale restarts 5-25 predictive control 7-5 preprocessing 5-62 principal component analysis 5-65 probabilistic neural networks 8-9 design 8-10 processpca function 16-210 properties that determine algorithms 14-7 purelin function 16-212

Q

quant function 16-214 quasi-Newton algorithm 5-28 BFGS 5-29

R

radbas function 16-215 radial basis design 8-14 efficient network 8-7 function 8-2 networks 8-2 radial basis transfer function 8-4 randnc function 16-217 randnr function 16-218 rands function 16-219 randtop function 16-220 randtop topology 9-13 recurrent connections 13-3 recurrent networks 13-2 regularization 5-55 automated 5-56

removeconstantrows function 16-221 removerows function 16-223 resilient backpropagation 5-21 revert function 16-225 robot arm example 7-25

S

satlin function 16-226 satlins function 16-228 scalprod function 16-230 self-organizing feature map (SOFM) networks 9-9 neighborhood 9-9 one-dimensional example 9-23 two-dimensional example 9-25 self-organizing networks 9-2 seq2con function 16-232 sequential inputs 2-14 series-parallel network 6-20 setx function 16-233 S-function 15-3 sigma parameter 5-26 sim function 16-234 simulation 5-14 definition 3-8 Simulink generating networks C-5 NNT blockset code D-2 NNT blockset simulation C-2 size bias property 14-22 bias vector property 14-22 input property 14-15 input weight property 14-24 layer property 14-17 layer weight property 14-25

output property 14-21 soft max transfer function 16-239 softmax function 16-239 sp2narx function 16-241 spread constant 8-5 squashing functions 5-21 srchbac function 16-242 srchbre function 16-246 srchcha function 16-250 srchgol function 16-254 srchhyb function 16-258 sse function 16-262 static networks batch training 2-22 concurrent inputs 2-14 defined 2-14 incremental training 2-20 subobject properties 14-13 network definition 12-6 subobject structure properties 14-5 subobiects bias code 12-10 bias definition 14-22 input 12-6 input weight properties 14-23 laver 12-8 layer weight properties 14-25 output code 12-9 output definition 14-20 target code 12-9 weight code 12-10 weight definition 14-22 supervised learning 3-13 target output 3-13 training set 3-13 symbols transfer function representation 2-4 system identification 7-4

T

tansig function 16-264 tan-sigmoid transfer function 5-9 tapped delay lines 4-10 target outputs 3-13 targets connection 12-6 number 12-6 subobiect 12-9 time horizon 7-5 topologies self-organizing feature map 9-9 topologies for SOFM neuron locations gridtop 9-10 hextop 9-12 randtop 9-13 topologyFcn layer property 14-18 train function 16-266 trainb function 16-270 trainbfg function 16-274 trainbfgc function 16-279 trainbr function 16-282 trainc function 16-287 traincgb function 16-290 traincgf function 16-296 traincgp function 16-302 trainFcn function property 14-9 traingd function 16-308 traingda function 16-312 traingdm function 16-316 traingdx function 16-320 training

batch 2-20 competitive networks 9-6 definition 2-2 efficient 5-62 faster 5-19 heuristic techniques 5-19 incremental 2-20 numerical optimization 5-19 ordering phase 9-20 perceptron 3-2 posttraining analysis 5-67 self-organizing feature map 9-19 styles 2-20 tuning phase 9-20 training data 7-10 training set 3-13 training styles 2-20 training with noise 11-18 trainlm function 16-324 trainoss function 16-328 trainParam parameter property 14-11 trainr function 15-18, 16-334 trainrp function 16-337 trains function 16-342 trainscg function 16-345 transfer functions competitive 9-3 definition 2-2 derivatives 5-9 hard limit 2-3 hard limit in perceptron 3-3 linear 4-3 log-sigmoid 2-4 log-sigmoid in backpropagation 5-8 radial basis 8-4 tan-sigmoid 5-9

transferFcn layer property 14-20 transferParam layer property 14-20 transformation matrix 5-65 tribas function 16-349 tuning phase learning rate 9-18 tuning phase neighborhood distance 9-18

U

underdetermined systems 4-18 unsupervised learning 3-13 userdata property 14-12

V

variable learning rate algorithm 5-20 vec2ind function 16-351 vectors linearly dependent 4-19

W

weight and bias value properties 14-11
weight matrix
 definition 2-8
weightFcn
 input weight property 14-24
 layer weight property 14-26
weightParam
 input weight property 14-24
 layer weight property 14-26
weights
 definition 2-2
 subobject code 12-10
 subobject definition 14-22

value 12-12 Widrow-Hoff learning rule 4-13 adaptive networks 10-8 and mean square error 10-2 generalization 5-2 workspace (command line) 3-24