

Machine Learning (part II)

Hopfield Neural Network

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Introduction

- Hopfield Neural Network
 - 1982 - John Hopfield
 - based on concept of statistical mechanics
 - Energy function

- Extension
 - Boltzmann Machine



Learning

■ Weights adaption

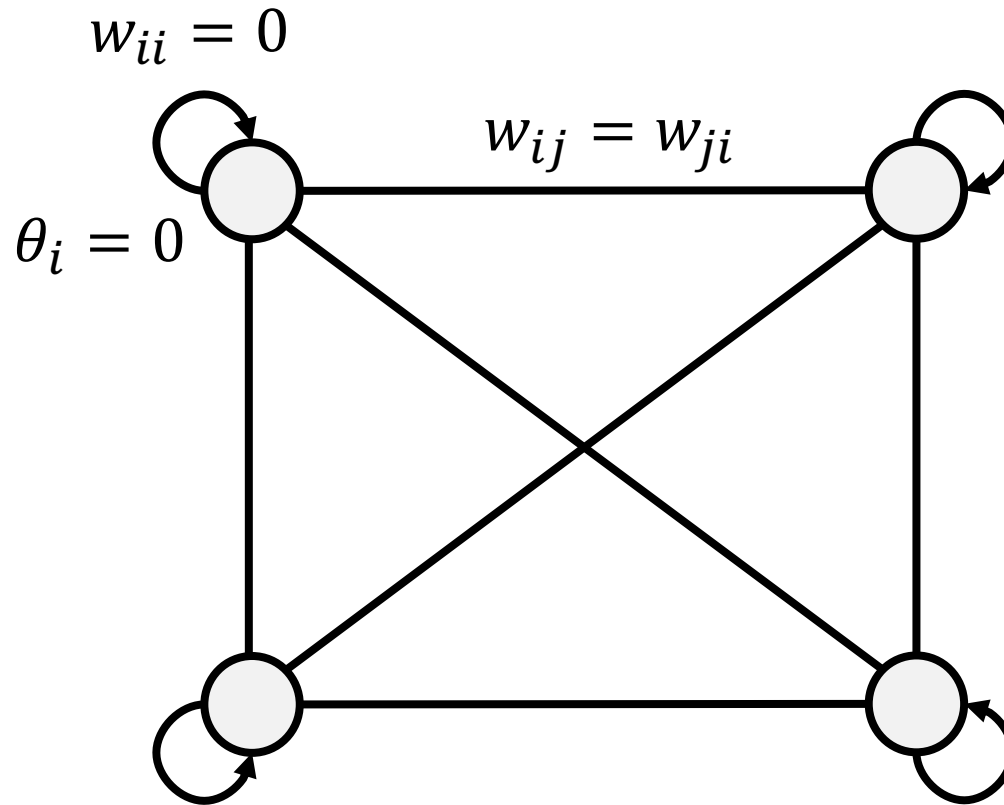
- Activations change based on the **outputs** of **other units**
- Finite **states sequence** up to the stability point
- The **point of stability** is the **state of equilibrium**

■ Aim

- **storage** and **recognition**
- learn a **series of patterns**
- after the training phase the network is able to recover an original pattern from one **incomplete** or **corrupted** by noise



Hopfield NN



$$A_i = \sum_{j=1}^N w_{ij} x_j \quad \Phi(A_i) = \begin{cases} 1 & \text{if } A_i > \theta_i \\ -1 & \text{otherwise} \end{cases}$$



Hebb's rule

- Each input unit performs input and output functions

- Pattern p input

$$p = [p_1, \dots, p_N]$$

$$x_i = p_i$$

- Hebb's rule

1/N Constant of proportionality

$$\Delta w_{ij}^{\mu} = x_i^{\mu} x_j^{\mu}$$

$$w_{ij} = \frac{1}{N} \sum_{\mu=1}^M x_i^{\mu} x_j^{\mu}$$

For M patterns



Moemorization of patterns

- Stability of a pattern

$$\Phi(A_i^*) = p_i^* \quad \forall i$$

$$A_i^* = \sum_j w_{ij} x_j^* = \frac{1}{N} \sum_j \sum_{\mu} x_i^{\mu} x_j^{\mu} x_j^*$$

- Without pattern p^*

$$A_i^* = x_i^* + \frac{1}{N} \sum_j \sum_{\mu \neq *} x_i^{\mu} x_j^{\mu} x_j^*$$

Interference (crosstalk)



Net capability

- NN storage capability

$$\frac{M}{N} \text{ patterns}$$
$$\text{nodes}$$

- Storage quantity

$$C_i^* = -\frac{1}{N} x_i^* \sum_j \sum_{\mu \neq *} x_i^\mu x_j^\mu x_j^*$$

It is *negative* the crosstalk term has the same sign as the desired pattern x_i^* .

If it is *positive* and large then 1, it is change the sign of x_i^* and bit i of pattern $*$ is unstable.



Net capability

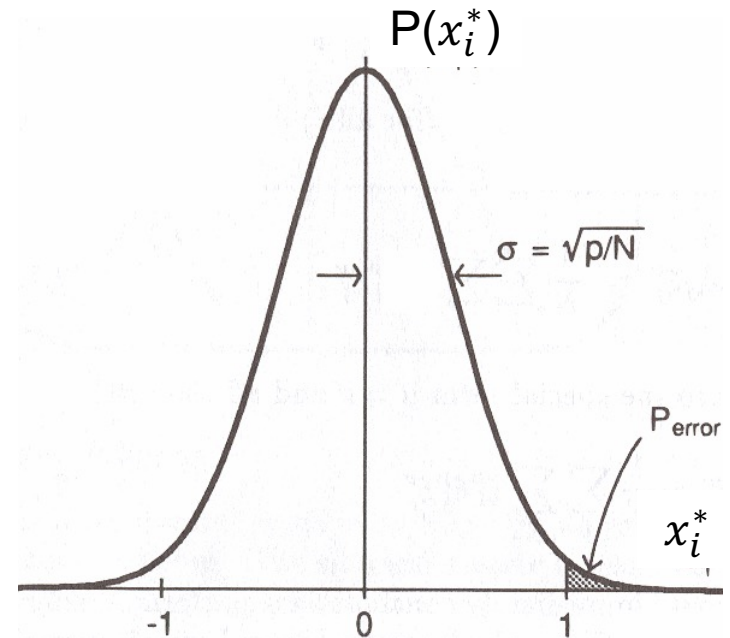
- For random patterns

x_i^* behaves as a binomial distribution

$$P_{error} = \text{Prob}(x_i^* > 1)$$

- Binomial distribution

$$\mu = 0 \quad \sigma^2 = \frac{M}{N}$$



For large $M * N$ approximation (Gaussian)



Net capability

■ Gaussian distribution

$$P_{error} = \frac{1}{\sqrt{2\pi}\sigma} \int_1^{\infty} e^{-\frac{x^2}{2\sigma^2}} dx =$$
$$\frac{1}{2} \left[1 - \operatorname{erf} \left(\frac{1}{\sqrt{2}\sigma} \right) \right] = \frac{1}{2} \left[1 - \operatorname{erf} \left(\sqrt{\frac{N}{2M}} \right) \right]$$

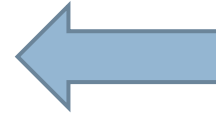
$$\operatorname{erf}(x) = \frac{2}{\sqrt{\pi}} \int_0^x e^{-u^2} du$$



Net capability

■ Error and limitation

P_{error}	M_i/N
0.001	0.105
0.0036	0.138
0.01	0.185
0.05	0.37
0.1	0.61



Small percentage of error

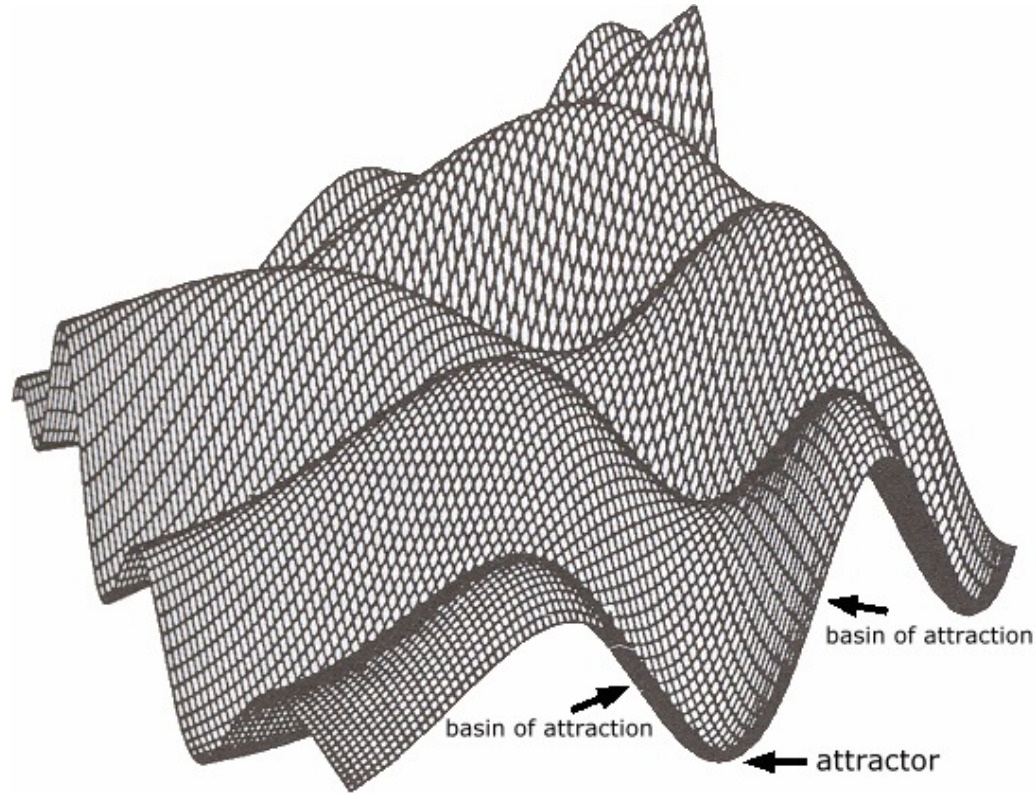
■ For linearly independent patterns

- Pseudoinversion method

- Storage capability $N-1$ patterns



Energy function

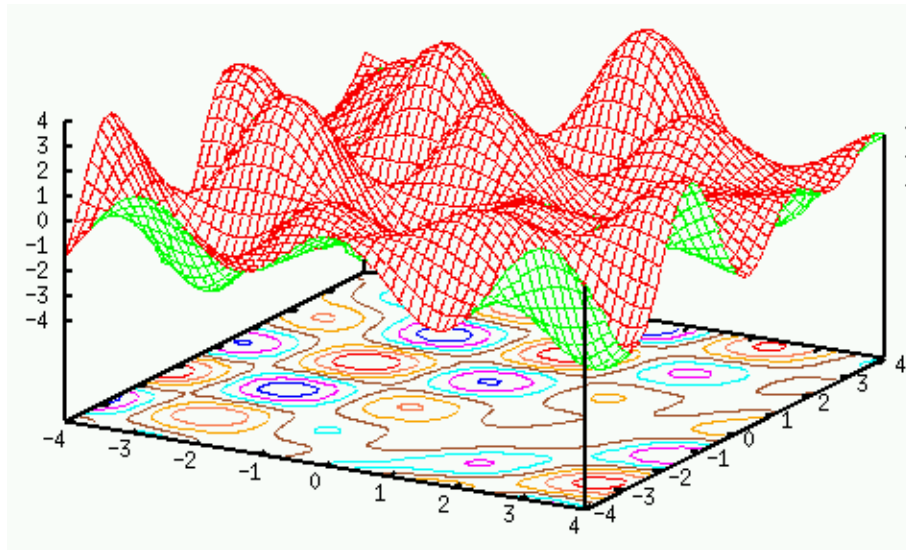


$$H = -\frac{1}{2} \sum_i \sum_j w_{ij} x_i x_j + \sum_i x_i \theta_i$$

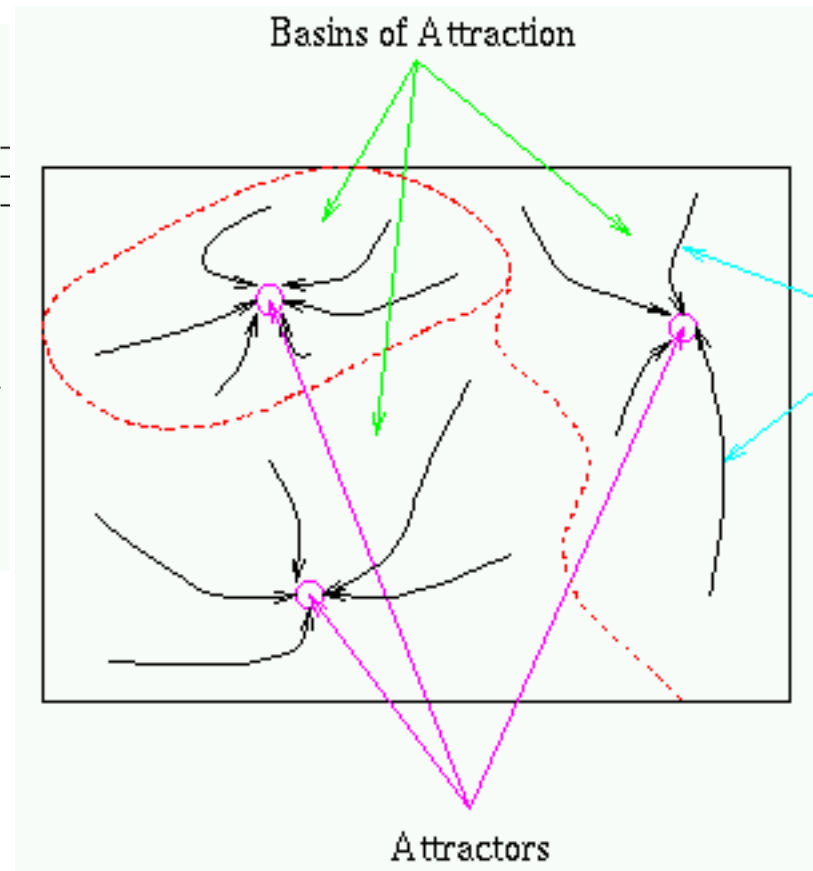
Energy function



Energy function



Energy function



Storage examples



Original



Degraded



Reconstruction

Images reconstruction examples



Storage and energy reduction

- For random patterns

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

- New pattern

$$H = \left[-\frac{1}{2} \sum_i \sum_{j \neq i} w_{ij}^{\mu \neq *} x_i x_j \right] + \left[-\frac{1}{2} \sum_i \sum_{j \neq i} w_{ij}^* x_i^* x_j^* \right]$$



Storage and energy reduction

■ Optimum of the second term

Positive values

$$\frac{1}{2} \sum_i \sum_{j \neq i} w_{ij}^* x_i^* x_j^* = \frac{1}{2} \sum_i \sum_{j \neq i} x_i^2 x_j^2$$

■ Hebbian learning rule

$$w_{ij}^* = x_i^* x_j^*$$

$$w_{ij} = \sum_{\mu} x_i^{\mu} x_j^{\mu}$$



Pattern recovering and energy reduction

■ k -th unit

$$H = -\frac{1}{2} \sum_{i \neq k} \sum_{j \neq k} w_{ij} x_i x_j - \frac{1}{2} x_k \sum_i w_{ik} x_i - \frac{1}{2} x_k \sum_j w_{kj} x_j$$

■ Reduction of the energy

$$\Delta H = -\frac{1}{2} \left[\Delta x_k \sum_i w_{ik} x_i + \Delta x_k \sum_j w_{kj} x_j \right]$$

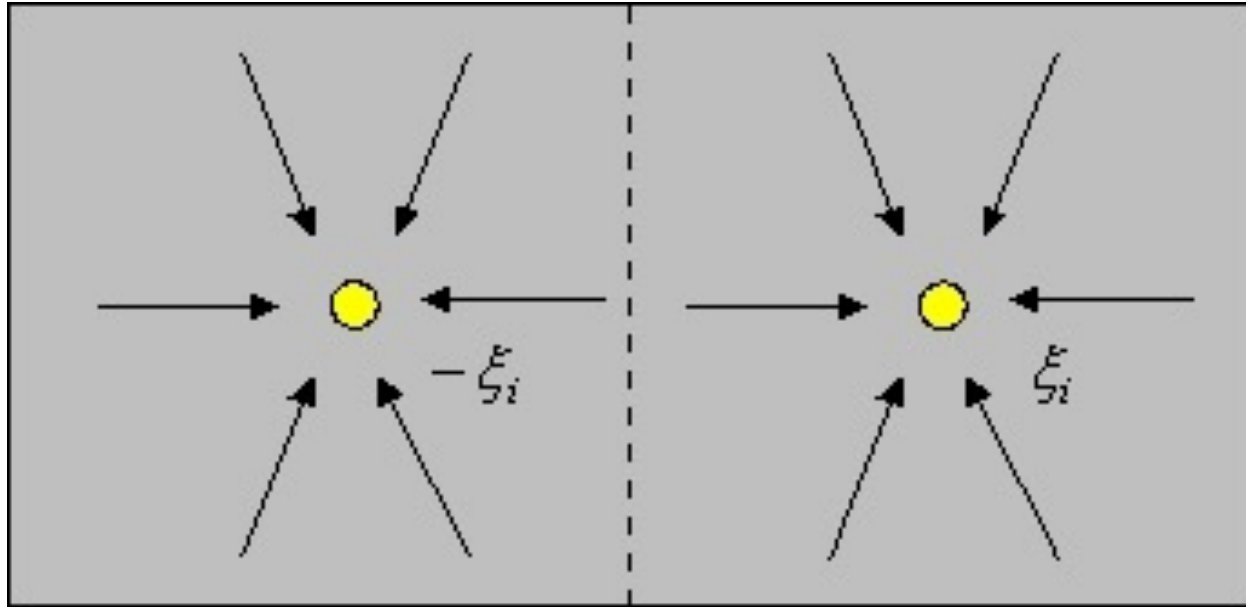
■ For symmetry (Hebbian learning)

$$\Delta H = - \left[\Delta x_k \sum_j w_{kj} x_j \right]$$

$$\Phi(A_i) = \begin{cases} 1 & \text{if } A_i > \theta_i \\ -1 & \text{otherwise} \end{cases}$$



Attractors



Configuration space is symmetrically divided into two basins of attraction



Spurious states

- Hebb
 - dynamical system which has attractors (the minima of the energy function)
 - desired patterns which have been stored and are called retrieval states

- Other attractors
 - reversed states
 - mixture states
 - spin glass states



Stochastic units

- Biased random decisions
 - Replace the binary threshold units by **binary stochastic units**
 - The “**temperature**” controls the amount of noise
 - Decreasing all the **energy gaps** between configurations is equivalent to raising the noise level
 - **Simulated annealing**

$$P(x_i = 1) = \frac{1}{1 + e^{-\beta(\sum_j w_{ij}x_j)}}$$

$$\beta = \frac{1}{kT}$$

k is the Boltzmann constant



Stochastic units

- Probability of the states
 - Boltzmann distribution
- Probability of the state

$$P_1 = k e^{-\frac{H_1}{T}} \quad \frac{P_1}{P_2} = \frac{k e^{-\frac{H_1}{T}}}{k e^{-\frac{H_2}{T}}} = e^{-\frac{(H_1-H_2)}{T}}$$

$$H_1 < H_2 \quad \frac{P_1}{P_2} = e^{-\frac{(H_1-H_2)}{T}} > 1$$

$$P_1 > P_2$$

