

Contents

List of Figures	ix
Preface	xi
Part I CONCEPTS AND MODELS OF OPTIMIZATION	
1. PRELIMINARIES	3
1.1 Mathematical Symbols	3
1.2 Pidgin Algol Language	5
1.3 Vectors and Matrices	6
1.3.1 Norms	7
1.3.2 Eigenvalues and Eigenvectors of Matrix	8
1.3.3 Condition Number	9
1.3.4 Vector Projection	11
1.4 Convex Set and Convex Function	12
1.5 Digraph and Network	14
1.6 Algorithm Complexity and Problem Complexity	16
1.6.1 Iterating Algorithms and Convergence	16
1.6.2 Speed of Convergence	17
1.6.3 Complexity	18
1.7 Concepts of Ordinary Differential Equations	24
1.8 Markov Chain	28
2. INTRODUCTION TO MATHEMATICAL PROGRAMMING	31
2.1 Basics of Linear Programming	31
2.1.1 Duality in LP	33
2.1.2 Degeneracy	34
2.1.3 Formulate Combinatorial Optimization Problem as LP	35
2.2 Classical Algorithms for LP	38
2.2.1 The Simplex Method	38
2.2.2 Polynomial-time Algorithms for LP	39
2.3 Basics of Nonlinear Programming	40
2.4 Convex Programming	45

2.5	Quadratic Programming and SQPM	46
2.6	Duality in Nonlinear Programming	48
2.6.1	Lagrangian Duality	48
2.6.2	Conjugate Duality	49
3.	UNCONSTRAINED NONLINEAR PROGRAMMING	53
3.1	Newton Method	54
3.2	Gradient Method	55
3.3	Quasi-Newton Method	59
3.4	Conjugate Gradient Method	60
3.5	Trust Region Method for Unconstrained Problems	62
4.	CONSTRAINED NONLINEAR PROGRAMMING	65
4.1	Exterior Penalty Method	66
4.2	Interior Penalty Method	67
4.3	Exact Penalty Method	69
4.4	Lagrangian Multiplier Method	74
4.5	Projected Lagrangian Methods	77
4.5.1	Methods with Linearly Constrained Subproblems	77
4.5.2	QP-Based Methods	78
4.6	Trust Region Method for Constrained Problem	79
Part II BASIC ARTIFICIAL NEURAL NETWORK MODELS		
5.	INTRODUCTION TO ARTIFICIAL NEURAL NETWORK	83
5.1	What Is an Artificial Neuron?	84
5.2	Feedforward and Feedback Structures	90
6.	FEEDFORWARD NEURAL NETWORKS	95
6.1	Adaline	95
6.2	Simple Perceptron	101
6.2.1	Discrete Perceptron: Hebb's Learning Rule	102
6.2.2	Continuous Perceptron: Nonlinear LMS Learning	105
6.3	Multilayer Perceptrons and Extensions	107
6.3.1	Wavelet Perceptron	112
6.3.2	Fourier Perceptron	113
6.4	Back-Propagation	117
6.5	Optimization Layer by Layer	122
6.6	Local Solution Effect	130
7.	FEEDBACK NEURAL NETWORKS	137
7.1	Convergence Analysis for discrete Feedback Networks	140
7.2	Discrete Hopfield Net as Content-addressable Memory	153
7.2.1	Network Capacity Analysis	154
7.2.2	Spurious Patterns	158
7.3	Continuous Feedback Networks	163

7.3.1	Cotinuuous Hopfield Network as Content-addressable Memory	165
7.3.2	Sigmoidal Neuron and Integrator Neuron	167
7.3.3	Exponential Asymptotic Stability	170
8.	SELF-ORGANIZED NEURAL NETWORKS	177
8.1	Basic Concept of Self-Organization	177
8.2	Competitive Learning Network — Kohonen Network	179
8.3	Convergence Analysis	185
Part III	NEURAL ALGORITHMS FOR OPTIMIZATION	
9.	NN MODELS FOR COMBINATORIAL PROBLEMS	199
9.1	Feasibility and Efficiency	199
9.2	Complexity Analysis	205
9.3	Solving TSP by Neural Networks	207
9.3.1	Continuous Hopfield and Tank Model (CHTM)	209
9.3.2	Discrete Hopfield Network (DHN) as TSP Solver	216
9.3.3	Elastic net as TSP Solver	220
9.3.4	Kohonen Network as TSP Solver	222
9.3.5	Some Simulation Results	224
9.4	NN Models for Four Color Map Problem	226
9.5	NN Models for Vertex Cover Problem	234
9.6	Discussion	236
10.	NN FOR QUADRATIC PROGRAMMING PROBLEMS	243
10.1	Simple Limiter Neural Nets for QP	245
10.1.1	Kennedy-Chua Model	245
10.1.2	Analysis from Optimization Theory	247
10.2	Saturation Limiter Neural Nets for QP	249
10.3	Sigmoid Limiter Neural Nets for QP	255
10.4	Integrator Neural Nets for QP	261
10.4.1	Lagrange Neural Net—A Conceptual	262
10.4.2	Lagrange Net for QP	268
11.	NN FOR GENERAL NONLINEAR PROGRAMMING	273
11.1	NP Nets with Trust Region Strategy	273
11.1.1	Solving Unconstrained NP by Sigmoid Limiter Net	274
11.1.2	Solving Constrained NP by Sigmoid Limiter Net	282
12.	NN FOR LINEAR PROGRAMMING	289
12.1	Simple limiter Neural Nets for LP	289
12.1.1	Kennedy-Chua Model for Solving LP	289
12.1.2	A Non-parametric Simple Limiter Net for LP	296
12.2	Hard Limiter Neural Nets for LP	301
12.2.1	ZULH Model for Solving LP	301
12.2.2	Weight Parameter Estimation	303

12.2.3	A Subnet for selecting the Muximum Input	306
12.3	Sigmoid Limiter Neural Nets for LP	307
12.3.1	Sigmoid limiter Net with Time-Varing Threshold	307
12.3.2	A Sigmoid Limiter Net Based on the Primal-Dual Model	310
12.4	Integrator Neural Network for LP	315
13.	A REVIEW ON NN FOR CONTINUIOUS OPTIMIZATION	319
13.1	Framework of Classification	319
13.1.1	simple limiter Network	320
13.1.2	Hard Limiter Network	322
13.1.3	Saturation Limiter Network	324
13.1.4	Sigmoid Limiter Network	325
13.1.5	Integrator Network	327
13.2	Some New Network Models Motivated by the Framework	329
13.2.1	A Hard Limiter Network for QP	329
13.2.2	A Non-parametric Hard Limiter Network for QP	330
References		335
Index		363

List of Figures

1.1	The weighted layer network and the feedback network	16
1.2	An updated conjectured topography of NP and $co-NP$ ([240])	21
5.1	General structure of a neuron with linear accumulation function	85
5.2	Active function for neural networks	86
5.3	The Fukushima neuron with simple limiters	87
5.4	The Hopfield amplifier neuron	88
5.5	The Grossberg neuron model	90
5.6	The general structure of the feedback neural network	93
6.1	Adaptive linear neuron (Adaline)	95
6.2	Figure for Example 6.4.	99
6.3	A single layer perceptron	101
6.4	XOR function	108
6.5	A typical perceptron	108
6.6	Perceptron with hidden layers	110
6.7	A condensed flow chart of the perceptron in Fig.6.6	110
6.8	Fourier perceptron.	114
6.9	Back-propagation	118
6.10	A 2-dimensional linearly separable example	131
6.11	Contour map of the error function in Example 6.21.	132
6.12	Contour map of the error function in Example 6.22.	133
6.13	Separate planes obtained at different local minima.	133
6.14	A multilayer perceptron without thresholds.	134
6.15	Multilayer perceptron with thresholds.	134
6.16	An unsymmetric XOR problem.	135
6.17	Separating planes for the unsymmetric XOR problem.	135
6.18	XOR problem illustrated in Case 2 .	136
6.19	XOR problem illustrated in Case 3.	136
7.1	General structure of a single-layer feedback neural network	138
7.2	Single-layer discrete feedback network as an undirected graph	140

7.3	Discrete Hopfield network	154
7.4	A general continuous feedback network	164
8.1	Lateral feedbacks in a feedforward network	178
8.2	The mexican hat function describing the lateral interaction	179
8.3	Basic structure of a two-dimensional Kohonen net	180
8.4	The Gaussian function concave at 0; and the convex exponential function convex at 0.	195
9.1	A Hopfield-type network with time-delay feedback.	213
9.2	A sketch for the process of an elastic net	221
9.3	Kohonen (KH) network solving TSP	223
9.4	The best tour of 33-city TSP given by the Hopfield-Tank's method	226
9.5	The best tour of 33-city TSP given by the CGM	226
9.6	The best path of 33-city TSP by using both Kohonen method and the SKH	227
9.7	The best path of 100-city TSP by using the CGM	227
9.8	The best path of 100-city TSP by using Kohonen method	227
9.9	The best path of 100-city TSP by using the SKH	227
9.10	A colored map with 5 countries. (from [279])	229
9.11	Neural presentation for the five-country map	230
9.12	A 48-state map of the continental United States (from [15]).	233
10.1	A simple limiter network for solving QP	246
10.2	A saturation limiter	250
10.3	A saturation limiter net for QP	252
10.4	Structure of the NN described by (10.37) and (10.38)	256
10.5	An example with infinitely many equilibrium points .	261
10.6	An integrator net for QP with equality constraints	269
10.7	An integrator net for QP with inequality constraints	271
11.1	the ZZJ model used to solve unconstrained NP	277
11.2	box "accept \bar{x}^{k+1} ?"	277
11.3	Using TRM net to solve the problem in Example 11.7	282
11.4	the TRM net used to solve constrained NP problems.	286
11.5	box "accept \bar{x}^{k+1} ?"	286
11.6	The trajectories of components $x_i(t), i = 1, \dots, 5$ of $\mathbf{x}(t)$.	287
12.1	the Kennedy-Chua network for solving LP	291
12.2	the non-parametric simple limiter net for solving LP	299
12.3	A one-norm hard limiter network for solving LP	302
12.4	A infinity-norm hard limiter network for solving LP	304
12.5	A network to solve $\max\{x_1, x_2\}$	307
12.6	A network to solve $\max\{x_1, \dots, x_8\}$	308
12.7	An integrator net for LP with inequality constraints	317
13.1	A hard limiter net for QP	332