Contents

Preface 10

Intro		4:		1
mure	rau	cuc	ж	- 1

1	What is	a Neural	Network?	31

- The Human Brain 36
- 3. Models of a Neuron 40
- 4. Neural Networks Viewed As Directed Graphs 45
- 5. Feedback 48
- 6. Network Architectures 51
- 7. Knowledge Representation 54
- 8. Learning Processes 64
- 9. Learning Tasks 68
- 10. Concluding Remarks 75Notes and References 76

Chapter 1 Rosenblatt's Perceptron 77

- 1.1 Introduction 77
- 1.2. Perceptron 78
- 1.3. The Perceptron Convergence Theorem 80
- 1.4. Relation Between the Perceptron and Bayes Classifier for a Gaussian Environment 85
- 1.5. Computer Experiment: Pattern Classification 90
- 1.6. The Batch Perceptron Algorithm 92
- 1.7. Summary and Discussion 95 Notes and References 96 Problems 96

Chapter 2 Model Building through Regression 98

- 2.1 Introduction 98
- 2.2 Linear Regression Model: Preliminary Considerations 99
- 2.3 Maximum a Posteriori Estimation of the Parameter Vector 101
- 2.4 Relationship Between Regularized Least-Squares Estimation and MAP Estimation 106
- 2.5 Computer Experiment: Pattern Classification 107
- 2.6 The Minimum-Description-Length Principle 109
- 2.7 Finite Sample-Size Considerations 112
- 2.8 The Instrumental-Variables Method 116
- 2.9 Summary and Discussion 118
 Notes and References 119
 Problems 119

	oter 5 The Least-Wean-Square Algorithm 121
3.1	Introduction 121
3.2	Filtering Structure of the LMS Algorithm 122
3.3	Unconstrained Optimization: a Review 124
3.4	The Wiener Filter 130
3.5	The Least-Mean-Square Algorithm 132
3.6	Markov Model Portraying the Deviation of the LMS Algorithm
	from the Wiener Filter 134
3.7	The Langevin Equation: Characterization of Brownian Motion 136
3.8	Kushner's Direct-Averaging Method 137
3.9	Statistical LMS Learning Theory for Small Learning-Rate Parameter 138
3.10	Computer Experiment I: Linear Prediction 140
3.11	Computer Experiment II: Pattern Classification 142
3.12	Virtues and Limitations of the LMS Algorithm 143
3.13	Learning-Rate Annealing Schedules 145
3.14	Summary and Discussion 147
	Notes and References 148
	Problems 149
Chaj	pter 4 Multilayer Perceptrons 152
4.1	Introduction 153
4.2	Some Preliminaries 154
4.3	Batch Learning and On-Line Learning 156
4.4	The Back-Propagation Algorithm 159
4.5	XOR Problem 171
4.6	Heuristics for Making the Back-Propagation Algorithm Perform Better 174
4.7	Computer Experiment: Pattern Classification 180
4.8	Back Propagation and Differentiation 183
4.9	The Hessian and Its Role in On-Line Learning 185
4.10	Optimal Annealing and Adaptive Control of the Learning Rate 187
4.11	Generalization 194
4.12	Approximations of Functions 196
4.13	Cross-Validation 201
4.14	Complexity Regularization and Network Pruning 205
4.15	Virtues and Limitations of Back-Propagation Learning 210
4.16	Supervised Learning Viewed as an Optimization Problem 216
4.17	Convolutional Networks 231
4.18	Nonlinear Filtering 233
4.19	Small-Scale Versus Large-Scale Learning Problems 239
4.20	Summary and Discussion 247
	Notes and References 249
	Problems 251
Char	stor 5 Vormal Mathods and Dadial Pagis Function Naturalis 259
_	oter 5 Kernel Methods and Radial-Basis Function Networks 258
5.1	Introduction 258
5.2	Cover's Theorem on the Separability of Patterns 259
5.3	The Interpolation Problem 264
5.4	Radial-Basis-Function Networks 267
5.5	K-Means Clustering 270
5.6	Recursive Least-Squares Estimation of the Weight Vector 273
5.7	Hybrid Learning Procedure for RBF Networks 277
5.8	Computer Experiment: Pattern Classification 278
5.9	Interpretations of the Gaussian Hidden Units 280

5.10 5.11	Kernel Regression and Its Relation to RBF Networks 283 Summary and Discussion 287 Notes and References 289 Problems 291	
Chan	oter 6 Support Vector Machines 296	
6.1	Introduction 296	
6.2	Optimal Hyperplane for Linearly Separable Patterns 297	
6.3	Optimal Hyperplane for Nonseparable Patterns 304	
6.4	The Support Vector Machine Viewed as a Kernel Machine 309	
6.5	Design of Support Vector Machines 312	
6.6	XOR Problem 314	
6.7	Computer Experiment: Pattern Classification 317	
6.8 6.9	Regression: Robustness Considerations 317 Optimal Solution of the Linear Regression Problem 321	
6.10	Optimal Solution of the Linear Regression Problem 321 The Representer Theorem and Related Issues 324	
6.11	Summary and Discussion 330	
0.11	Notes and References 332	
	Problems 335	
Chap	oter 7 Regularization Theory 341	
7.1	Introduction 341	
7.2	Hadamard's Conditions for Well-Posedness 342	
7.3	Tikhonov's Regularization Theory 343	
7.4 7.5	Regularization Networks 354	
7.5 7.6	Generalized Radial-Basis-Function Networks 355 The Popularized Least Squares Estimators Popularized 350	
7.7	The Regularized Least-Squares Estimator: Revisited 359 Additional Notes of Interest on Regularization 363	
7.8	Estimation of the Regularization Parameter 364	
7.9	Semisupervised Learning 370	
7.10	Manifold Regularization: Preliminary Considerations 371	
7.11	Differentiable Manifolds 373	
7.12	Generalized Regularization Theory 376	
7.13	Spectral Graph Theory 378	
7.14	Generalized Representer Theorem 380	
7.15	Laplacian Regularized Least-Squares Algorithm 382	
7.16	Experiments on Pattern Classification Using Semisupervised Learning 3	84
7.17	Summary and Discussion 387	
	Notes and References 389 Problems 391	
	1 TOOLCHIS 391	
Chap	ter 8 Principal-Components Analysis 395	
8.1	Introduction 395	
8.2	Principles of Self-Organization 396	
8.3	Self-Organized Feature Analysis 400	
8.4	Principal-Components Analysis: Perturbation Theory 401	
8.5	Hebbian-Based Maximum Eigenfilter 411	
8.6	Hebbian-Based Principal-Components Analysis 420	
8.7	Case Study: Image Coding 426	
8.8 8.9	Kernel Principal-Components Analysis 429	
8.10	Basic Issues Involved in the Coding of Natural Images 434 Kernel Hebbian Algorithm 435	
8.11	Summary and Discussion 440	
~	Notes and References 443	
	Problems 446	

Спар	ter 9 Sen-Organizing waps 433
9.1	Introduction 453
9.2	Two Basic Feature-Mapping Models 454
9.3	Self-Organizing Map 456
9.4	Properties of the Feature Map 465
9.5	Computer Experiments I: Disentangling Lattice Dynamics Using SOM 473
9.6	Contextual Maps 475
9.7	Hierarchical Vector Quantization 478
9.8	Kernel Self-Organizing Map 482
9.9	Computer Experiment II: Disentangling Lattice Dynamics Using
0.40	Kernel SOM 490
9.10	Relationship Between Kernel SOM and Kullback–Leibler Divergence 492
9.11	Summary and Discussion 494
	Notes and References 496
	Problems 498
	4 40 T 0 4 70 4 T 4 T 7 T 7 T 7 T 7 T 7 T 7 T 7 T 7 T
Chap	ter 10 Information-Theoretic Learning Models 503
10.1	Introduction 504
10.2	Entropy 505
10.3	Maximum-Entropy Principle 509
10.4	Mutual Information 512
10.5	Kullback-Leibler Divergence 514
10.6	Copulas 517
10.7	Mutual Information as an Objective Function to be Optimized 521
10.8	Maximum Mutual Information Principle 522
10.9	Infomax and Redundancy Reduction 527
	Spatially Coherent Features 529
	Spatially Incoherent Features 532
	Independent-Components Analysis 536
10.13	Sparse Coding of Natural Images and Comparison with ICA Coding 542
	Natural-Gradient Learning for Independent-Components Analysis 544
	Maximum-Likelihood Estimation for Independent-Components Analysis 554
	Maximum-Entropy Learning for Blind Source Separation 557
	Maximization of Negentropy for Independent-Components Analysis 562
10.18	Coherent Independent-Components Analysis 569
10.19	Rate Distortion Theory and Information Bottleneck 577
10.20	Optimal Manifold Representation of Data 581
	Computer Experiment: Pattern Classification 588
	Summary and Discussion 589
	Notes and References 592
	Problems 600
	1 TOTO TAKE
Chap	ter 11 Stochastic Methods Rooted in Statistical Mechanics 607
11.1	Introduction 608
11.2	Statistical Mechanics 608
11.3	Markov Chains 610
11.4	Metropolis Algorithm 619
11.5	Simulated Annealing 622
11.6	Gibbs Sampling 624
11.7	Boltzmann Machine 626
11.8	Logistic Belief Nets 632
11.9	Deep Belief Nets 634
11.10	Deterministic Annealing 638

11.11	Analogy of Deterministic Annealing with Expectation-Maximization
11 10	Algorithm 644
11.12	Summary and Discussion 645 Notes and References 647
	Problems 649
Chan	oter 12 Dynamic Programming 655
12.1	Introduction 655
12.2	Markov Decision Process 657
12.3	Bellman's Optimality Criterion 659
12.4	Policy Iteration 663
12.5	Value Iteration 665
12.6	Approximate Dynamic Programming: Direct Methods 670
12.7	Temporal-Difference Learning 671
12.8	Q-Learning 676
12.9	
12.10	Least-Squares Policy Evaluation 683 Approximate Policy Iteration 688
12.11	Summary and Discussion 691
12.12	Notes and References 693
	Problems 696
Chan	tor 12 Nouved manies 700
13.1	oter 13 Neurodynamics 700
13.1	Introduction 700 Dynamic Systems 702
13.3	Stability of Equilibrium States 706
13.4	Attractors 712
13.5	Neurodynamic Models 714
13.6	Manipulation of Attractors as a Recurrent
	Network Paradigm 717
13.7	Hopfield Model 718
13.8	The Cohen-Grossberg Theorem 731
13.9	Brain-State-In-A-Box Model 733
13.10	Strange Attractors and Chaos 739 Dynamic Reconstruction of a Chaotic Process 744
13.11	Summary and Discussion 750
13.12	Notes and References 752
	Problems 755
Chan	tow 14 Povenion Filtonian for State Festivetion of Demonis Section 570
14.1	ter 14 Bayseian Filtering for State Estimation of Dynamic Systems 759
14.1	Introduction 759 State-Space Models 760
14.3	Kalman Filters 764
14.4	The Divergence-Phenomenon and Square-Root Filtering 772
14.5	The Extended Kalman Filter 778
14.6	The Bayesian Filter 783
14.7	Cubature Kalman Filter: Building on the Kalman Filter 787
14.8	Particle Filters 793
14.9	Computer Experiment: Comparative Evaluation of Extended Kalman and Particle Filters 803
14.10	Kalman Filtering in Modeling of Brain Functions 805
14.11	Summary and Discussion 808
	Notes and References 810

Problems 812

Chap	ter 15 Dynamically Driven Recurrent Networks 818
15.1	Introduction 818
15.2	Recurrent Network Architectures 819
15.3	Universal Approximation Theorem 825
15.4	Controllability and Observability 827
15.5	Computational Power of Recurrent Networks 832
15.6	Learning Algorithms 834
15.7	Back Propagation Through Time 836
15.8	Real-Time Recurrent Learning 840
15.9	Vanishing Gradients in Recurrent Networks 846
15.10	Supervised Training Framework for Recurrent Networks Using Nonlinear Sequential
	State Estimators 850
15.11	Computer Experiment: Dynamic Reconstruction of Mackay–Glass Attractor 857
15.12	Adaptivity Considerations 859
15.13	Case Study: Model Reference Applied to Neurocontrol 861
15.14	Summary and Discussion 863
	Notes and References 867

Bibliography 875

Problems 870

Index 916