Homogeneous alternating projection neural networks

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Abstract

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The homogeneous form of the alternating projection neural network (APNN) performs as a content-addressable memory. We analyze and illustrate the characteristics and performance of the homogeneous APNN. Convergence of the iterative reconstruction becomes faster when the percentage of the clamped neurons, corresponding to known states, increases and the number of stored library vectors decreases. For a bipolar (+1) library, we demonstrate one-step convergence when the number of output neurons is sufficiently small. A new per-step minimization method for relaxation is introduced and is favorably contrasted in performance to other relaxation methods. We also propose a modified training procedure that requires neither a global norm operation nor division. Lastly, the noise characteristics of the APNN are examined and illustrated.

Keywords. Content-addressable memories; associative memories; image processing; noise.

1. Introduction

The homogeneous form of the alternating projection neural network (APNN) is a content-addressable memory. It is structured as a maximally connected array of L neurons wherein a set of library vectors, \( \{ \hat{f}_n \}_{1 \leq n \leq N} \), are stored in the interconnects. The interconnection matrix projects onto the space spanned by library. The neurons perform clamping and thresholding operations. In synchronous form, the APNN can be viewed as alternatively projecting between two or more convex sets [1–3]. The APNN has also been shown to perform successfully in an asynchronously and skewed mode [4].

Neurons in an APNN can be clamped to pre-assigned value and provide the network stimulus. Alternately, a neuron's state can float in accordance to the stimulus of other neurons. The status of a neuron as clamped or floating may change from application to application. Under certain conditions to be stated, the APNN can reconstruct any one library vector by clamping an otherwise arbitrary subset of the neurons to the values equal to the elements of that vector. The states of the remaining floating neurons will then converge to the unknown vector elements. The capacity of the APNN is proportional to the number of clamped neurons.

An example of an APNN's operation is shown in Fig. 1. A total of 40 images were stored in the net. One of the images is the girl's face in the upper left hand corner. As is shown in the upper middle picture, a portion of the image is lost. The neurons corresponding to the known portion of the figure are clamped to their known values.
Neurons corresponding to the unknown values, in this case in the proximity of the girl’s eyes, float. The net begins to update the neural values until, as shown, convergence to the desired image is achieved.

The APNN also has interpolatory associative memory properties as is illustrated in Fig. 2. As shown in the top row of images, a composite initialization is made of the hair of one girl and the nose and mouth of a second. Both images have been stored in the neural network. The APNN interpolated eyes as shown in the lower right figure. Specifically, we have found the closest image in the library vector subspace to the linear variety formed by all images equal to the clamped values in the initialization. The same neural network used in the example in Fig. 1 was used here.

In this paper, we present significant APNN properties beyond those reported previously
[5, 4]. We show, for example, that the APNN can be viewed as a gradient descent algorithm. The convergence rate of the network is shown to worsen as the percentage of floating neurons and/or number of library vectors increase. For a bipolar library, convergence is shown to always occur after finite number of iterations. A bound for this iteration number is established. We also propose improved techniques for both training and iteration. Finally, the performance of the APNN is examined in the presence of various types of inexactitudes. We show that, in general, the noise sensitivity decreases as the percentage of clamped neurons increases.

2. Preliminaries

2.1. Synchronous operation

Let $\mathbf{s}(M)$ denote the vector of the neuron states at time $M$. For synchronous operation
without use of thresholds [4], the iterative state equation for the APNN can be written as:

\[ \tilde{s}(M + 1) = \eta \mathcal{T} \tilde{s}(M) . \]  

(1)

The matrix \( \mathcal{T} \) contains the interconnect values among the neurons and is equal to the projection matrix that projects onto the subspace spanned by the library vectors. In shorthand form, \( \mathcal{T} = \bar{E}(\bar{E}^T \bar{E})^{-1} \bar{E}^T \) where \( \bar{E} = [\bar{f}_1, \bar{f}_2, \cdots, |\bar{f}_N] \) is the library matrix. The clamping operator, \( \eta \), resets all clamped neurons to their preassigned clamped states. For a specified partition of clamped and floating neurons we can assume, with no loss of generality, that neurons 1 through \( P \) are clamped. Let \( \vec{f}^p \) be a vector of length \( P \) contains these clamped values. Then the iteration in (1) can be written as

\[ \begin{bmatrix} \tilde{f}^p \\ \tilde{s}^O(M + 1) \end{bmatrix} = \eta \begin{bmatrix} \mathcal{T}_2 & \mathcal{T}_3 \\ \mathcal{T}_1 & \mathcal{T}_4 \end{bmatrix} \begin{bmatrix} \vec{f}^p \\ \tilde{s}^O(M) \end{bmatrix} , \]  

(2)

where \( \tilde{s}^O(M) \) denotes the vector of the last \( Q = L - P \) neuron states. The status of a neuron as clamped or floating can change from application to application. The states of \( P \) clamped neurons are not affected by their input sum. Thus, there is no contribution to the iteration by \( \mathcal{T}_1 \) and \( \mathcal{T}_2 \). We can therefore equivalently write (2) as

\[ \tilde{s}^O(M + 1) = \mathcal{T}_3 \vec{f}^p + \mathcal{T}_4 \tilde{s}^O(M) . \]  

(3)

If \( \bar{E}_P \) is full rank, then the norm of \( \mathcal{T}_4 \) is strictly less than one \([4, 5]\). It follows that the steady state solution of (3) is

\[ \tilde{s}^O(\infty) = (I - \mathcal{T}_A)^{-1} \mathcal{T}_3 \vec{f}^p = \tilde{f}^O , \]  

(4)

i.e. the steady state solution is the extrapolation of the library vector.

\[ \tilde{f} = \begin{bmatrix} \tilde{f}^p \\ \tilde{f}^O \end{bmatrix} . \]

2.2. Relation to the energy minimization ANN

As is the case with many other neural networks, the APNN can be viewed as a reduction of an energy metric operation. This is in contrast to the geometrical interpretation previously presented [4].

Let \( \vec{i} \) be in the column space of \( E \) and \( \tilde{i} = \mathcal{T} \vec{i} \). We define the energy function as

\[ E = \| \eta \vec{i} - \tilde{i} \|^2 = \| \vec{f}^p - \vec{i} \|^2 , \]  

(5)

where \( \vec{i}^p \) is a vector of the first \( P \) components of \( \vec{i} \). Because \( \tilde{i} = \mathcal{T} \vec{i} \),

\[ \vec{i}^p = \mathcal{T}_P \vec{i} \],  

(6)

where \( \mathcal{T}_P = \mathcal{E}_P (\mathcal{E}^T \mathcal{E})^{-1} \mathcal{E}^T \) and \( \mathcal{E}_P \) is a matrix of the first \( P \) rows of \( \mathcal{E} \). Thus

\[ E = \| \vec{i}^p - \mathcal{T}_P \vec{i} \|^2 . \]

From (6), it follows that

\[ \tilde{\mathcal{E}}E = 2 \mathcal{T}_P^T \mathcal{T}_P \vec{i} - 2 \mathcal{T}_P^T \vec{i}^p = 2 \mathcal{T}_P^T (\vec{i}^p - \vec{f}^p) \]

\[ = 2 E (\mathcal{E}^T \mathcal{E})^{-1} \mathcal{E}^T (\vec{i} - \eta \vec{i}) = 2 (\vec{i} - \mathcal{T} \eta \vec{i}) . \]

Using the gradient descent method for the energy minimization, we have

\[ \tilde{i}(M + 1) = \tilde{i}(M) - \beta \tilde{\mathcal{E}}E \]

\[ = (1 - 2\beta) \tilde{i}(M) + 2\beta \mathcal{T} \eta \tilde{i}(M) . \]

Premultiplying \( \eta \) both sides and using \( \tilde{s}(M) = \eta \tilde{i}(M) \), we obtain

\[ \tilde{s}(M + 1) = \theta \eta \mathcal{T} \tilde{s}(M) + (1 - \theta) \tilde{s}(M) , \]

where \( \theta = 2\beta \). If \( \theta = 1 \), then the gradient descent method is exactly the same as the APNN operation. For \( \theta \neq 1 \), we have a relaxed version of the APNN [4].
3. APNN properties

3.1. Convergence

3.1.1. The effects of the percentage of clamped neuron and library size on the convergence rate

The convergence rate of the APNN is linear with a time constant on the order of the norm (i.e. maximum eigenvalue or spectral radius) of $T_4$ [5]. In this section, we discuss the effect on convergence of the number of library vectors, $N$, and the number of clamping neurons, $P$.

As the percentage of clamped neurons decreases, the norm of $T_4$ increases and convergence slows. This is proven in Appendix A and illustrated in Fig. 3. The same neural network is used as in Fig. 1. In Fig. 3, however, fewer neurons are clamped in the initialization. A total

![Image](image.png)

**Fig. 3.** Image reconstruction using the same net used in Fig. 1. Here, the percentage of clamped neurons is reduced to 75%. Top left to lower right sequence: original image, clamped image, iteration 0, iteration 2, iteration 20, iteration 40, iteration 60, iteration 80, iteration 101. Clearly, more iterations are required.
of 750 synchronous iterations were needed to generate the result at the bottom right of Fig. 3. Only 19 iterations were required for the bottom right image in Fig. 1.

Similarly, increasing the number of library vectors increases the norm of $\mathbf{T}_t$ and therefore slows convergence. A proof is in Appendix A. To illustrate, the neural network used for the example in Fig. 1 was trained with additional images for the total of 160 stored images. As is shown in Fig. 4, a total of 208 iterations were required to generate the image in the bottom right hand corner as opposed to 19 iterations in Fig. 1.

3.1.2. Convergence for bipolar library

Assume that our library is bipolar, i.e. all library elements are $\pm 1$. In this case, we can perform a sign $(\cdot)$ operation of the neural state after a finite number of iterations. Clearly, if the

Fig. 4. Image reconstruction sequence when the number of the library images is 160. Top left to lower right sequence: original image, clamped image, iteration 1, iteration 5, iteration 21, iteration 20, iteration 50, iteration 150, iteration 208. Comparing to Fig. 1, convergence is slowed as more images are stored in the net.
sign of each vector in the series
\[ s_1(M) \cdots s_1(M + j) \cdots s_1(\infty) \cdots \]
is the same, then
\[ s_1(\infty) = \text{sign}(s_1(M)). \]

This means that convergence can be achieved after a finite number of iterations. Consider, then, the following lemma.

**Lemma 1.** If \( \|s^Q(M) - s^Q(M - 1)\| < 1 - \|T_x\| \), then \( \tilde{f}^Q = \text{sign}(s^Q(M - 1)) \).

We can also establish a bound for the required number of iterations.

**Lemma 2.** If
\[ M > -\frac{\ln(Q)}{2\ln(\|T_x\|)} , \]
then \( \tilde{f}^Q = \text{sign}(s^Q(M - 1)) \).

Proofs of Lemma 1 and 2 are in Appendix A. From Lemma 2, we have a condition for one-step convergence in the sense that
\[ \tilde{f}^Q = \text{sign}(s^Q(1)) \]
when
\[ \|T_x\|Q^{1/4} < 1. \]

If there is a single output neuron \( Q = 1 \) then the sufficient condition is \( \|T_x\| < 1 \). This condition is satisfied if \( E_p \) is of full column rank.

### 3.2 Relaxation methods

Both the projection and clamping operations can be relaxed to alter the network without affecting its steady state solution [6]. For the interconnects, we choose an appropriate value of a nonstationary relaxation parameter \( \theta(M) \) at time \( M \) and redefine the interconnect matrix as
\[ T''(M) = \theta(M)T + (1 - \theta(M))I. \]

If this operation is stable, then
\[ \tilde{s}^Q(\infty) = (I - T_x)^{-1}T_x\tilde{f}^p. \]

This steady state solution is our desired result.

We now consider and contrast a number of other relaxation methods.

#### 3.2.1. Constant relaxation parameter

Consider the case where \( \theta(M) \) is constant in time (i.e. stationary). Let an eigenvalue of \( T_x^p \) be \( \lambda^n \):
\[ \lambda^n = \theta \lambda + (1 - \theta) \cdot \]

We have shown [4, 5] that good stationary relaxation choices are
\[ \theta = \frac{\text{tr}(I - T_x)}{\text{tr}[(I - T_x)^2]} , \tag{8} \]

where \( \text{tr}(\cdot) \) denotes the matrix trace, and
\[ \theta = \frac{1}{1 - (\lambda_{\text{max}} + \lambda_{\text{min}})/2} , \tag{9} \]

where \( \lambda_{\text{max}} \) and \( \lambda_{\text{min}} \) denote the maximum and minimum eigenvalues of \( T_x \). These relaxation parameters correspond to the use of \( \ell_2 \) and \( \ell_\infty \) norms respectively. The performance of (9) is better than (8), but the operation of (9) needs the calculation of the maximum and minimum eigenvalue of \( T_x \).

#### 3.2.2. Stark's relaxation method

We define the error for the nonstationary relaxation parameter as
\[ \epsilon(M) = \|\eta\tilde{s}(M) + \theta(M)\eta(T - I)\tilde{s}(M) - \tilde{s}(\infty)\|^2. \]

Ideal relaxation minimizes \( \epsilon(M) \) at each step, but requires knowledge of the steady state solu-
tion. Stark [7] proposes the suboptimal solution

$$\theta(M) = 1 + \frac{\|T\tilde{s}(M) - \eta T\tilde{s}(M)\|^2}{\|\eta T\tilde{s}(M) - \tilde{s}(M)\|^2}.$$ 

3.2.3. Relaxation by per-step minimized method

We propose a different relaxation parameter at time $M$ that minimizes the error

$$\epsilon(M) = \|\eta T\tilde{s}(M) - \tilde{s}(M)\|^2.$$  \hspace{1cm} (10)

Define $\tilde{u}(M) = \eta T\tilde{s}(M - 1)$ and $\tilde{w}(M) = \eta T\tilde{u}(M)$. The recurrence relation of $\tilde{s}(M)$ is

$$\tilde{s}(M) = \theta(M)\eta T\tilde{s}(M - 1)$$
$$+ [1 - \theta(M)]\tilde{s}(M - 1)$$
$$= \theta(M)\tilde{u}(M)$$
$$+ [1 - \theta(M)]\tilde{s}(M - 1).$$ \hspace{1cm} (11)

Using (11), Eq. (10) is

$$\epsilon(M) = \|\theta(M)[2\tilde{u}(M) - \tilde{w}(M) - \tilde{s}(M - 1)]$$
$$- [\tilde{u}(M) - \tilde{s}(M - 1)]\|^2.$$ \hspace{1cm} (12)

From the minimization of (12), the optimal value of $\theta(M)$ is

$$\theta(M) = 1 + \frac{\tilde{s}^T\tilde{e}}{\|\tilde{e}\|^2},$$

where $\tilde{e} = 2\tilde{u}(M) - \tilde{w}(M) - \tilde{s}(M - 1)$ and $\tilde{s} = \tilde{w}(M) - \tilde{u}(M)$. Using (11), the recurrent relationship of $\tilde{u}(M)$ is

$$\tilde{u}(M + 1) = \eta T\tilde{s}(M - 1)$$
$$= \theta(M)\tilde{w}(M) + [1 - \theta(M)]\tilde{u}(M).$$

We can now state the following relaxation procedure:

1. Initialize ($M = 0$)

(a) Choose $\tilde{s}^0(0)$

(b) Calculate $\tilde{u}(1) = \eta T\tilde{s}(0)$.

2. Set $M = M + 1$

(a) Calculate $\theta(M)$

$$\tilde{w}(M) = \eta T\tilde{u}(M)$$
$$\tilde{e} = 2\tilde{u}(M) - \tilde{w}(M)$$
$$- \tilde{s}^0(M - 1)$$
$$\tilde{s} = \tilde{w}(M) - \tilde{u}(M)$$

$$\theta(M) = 1 + \frac{\tilde{s}^T\tilde{e}}{\|\tilde{e}\|^2}$$

(b) Update $\tilde{u}$ and $\tilde{s}$ using the relaxation operator

$$\tilde{s}(M) = \theta(M)\tilde{u}(M)$$
$$+ [1 - \theta(M)]\tilde{s}(M - 1)$$
$$\tilde{u}(M + 1) = \theta(M)\tilde{w}(M)$$
$$+ [1 - \theta(M)]\tilde{u}(M).$$

(c) Go to step 2.

Proof of convergence is in Appendix B.

Figure 5 shows the convergence rates for these relaxation methods for two different cases. Stark's method and the per-step minimization outperform the cases of $\ell_2$, $\ell_\infty$ and no relaxation.

3.3. Training

The equation for the interconnect matrix in (1) is unacceptable because of the required prior computation of the inverse of a matrix, which, due to the library matrix structure, may be singular or ill-conditioned. Furthermore, we desire a technique whereby training data can be incrementally learned in a neural network structure one library vector at a time.

3.3.1. Gram-Schmidt with norm operation

Assume we have an interconnect matrix, $T$, and wish to update the interconnects correspond-
Fig. 5. Convergence for various relaxation methods. The eigenvalues are 0.7245, 0.6036, 0.5538 and 0.3586 for the top figure and 0.8182, 0.7751, 0.6984 and 0.4244 for the lower. (a) no relaxation; (b) $\ell_2$ norm; (c) $\ell_\infty$ norm; (d) Stark's method; (e) per-step minimization method.
ing to a new library vector, \( \tilde{f} \). The updated
interconnect matrix is \([4, 5]\)

\[
T^* = T + \frac{e \tilde{e}^T}{e^T \tilde{e}}
\]

where \( \tilde{e} = (I - T)\tilde{f} \). This is similar to Gram–
Schmidt orthogonalization.

3.3.2. Gram–Schmidt without norm operation
Algorithm and basic properties. The normal
Gram–Schmidt process is mathematically
straightforward, but requires evaluation of
the error norm, \( \|e\|^2 = e^T e \). Also, since the process
involves division, sensitivity to this operation
can be high when the error norm is small.

In this section, we propose the iterative learn-
ing algorithm using the error outer product
rather than the norm. We assume that the norms
of all library vectors are bounded by \( B \). Let
\( T_n(i) \) be the interconnect matrix after the \( i \)th
for the \( n \)th library vector. The training algorithm is
as follows:

**Algorithm**

1. Choose a convergence factor \( \beta \) in the in-
terval \((1, 4]\) and the iteration number, \( I \) (see
   (13)).
2. Choose a library vector \( \tilde{f}_n \) and set
   \( T_n(0) = T_{n-1}(I) \), \( T_1(0) = 0 \).
3. Calculate
   \[
   \tilde{e}_i = \tilde{f}_n - T_{n-1}(i-1)\tilde{f}_n
   \]
   \[
   T_n(i) = T_n(i-1) + \frac{\beta^{i-1}}{B^i} \tilde{e}_i \tilde{e}_i^T.
   \]
4. If \( i < I \), then go to step 3. Otherwise go to
step 2.

Let the procedure end after \( N \) iterations. The
resulting interconnect matrix is symmetric
and positive semidefinite. Also, \( \|T_N(I)\| \leq 1 \). The
proofs of these characteristics are in Appendix
C.

Let \( T_w = T_N(I) \). We evaluate
\( \|\tilde{f} - T_w \tilde{f}\|^2 \)
when \( \tilde{f} \) is in the column space of \( E \). If

\[
\tilde{f} = \sum_{n=1}^{N} c_n \tilde{f}_n
\]

then

\[
\|\tilde{f} - T_w \tilde{f}\|^2 \leq \frac{B}{\beta^{i/2}} \sum_{n=1}^{N} |c_n|
\]

If \( \tilde{f} = \tilde{f}_n \), then

\[
\|\tilde{f}_n - T_w \tilde{f}_n\| \leq \frac{B}{\beta^{i/2}}.
\]

A sufficient condition for \( \|\tilde{f}_n - T_w \tilde{f}_n\| \leq \delta \) is

\[
I > \frac{2 \ln(B/\delta)}{\ln(\beta)}.
\]

(13)

The proof is in Appendix C.

**Operation characteristics of the algorithm.** We
will here evaluate an upper bound for the non-
zero eigenvalues of \( T_w \). As shown in Appendix
C,

\[
\|T_w - T_w^2\| \leq \xi
\]

where

\[
\xi = \frac{B}{\beta^{i/2}} \sqrt{\frac{N}{\lambda_f}}
\]

and \( \lambda_f \) is the smallest nonzero eigenvalue of \( E^T E \).
If \( \xi < 0.25 \), then the nonzero eigenvalues of \( T_w \)
satisfy the following condition:

\[
0 \leq 1 - \lambda \leq 1 - \frac{\sqrt{1 - 4\xi}}{2} = \xi_1 \leq \xi + \xi^2.
\]

Also from (13), \( \xi \) will be

\[
\xi = \delta \sqrt{\frac{N}{\lambda_f}}.
\]
Fig. 6. Eigenvalues versus the number of iterations for the proposed training algorithm. $\beta = 3$ and $\lambda = 0.5617$. $\tilde{f}_x = c[\tilde{f}_1 + \cdots + \tilde{f}_l]$, where $c$ is a constant for $||\tilde{f}_x||^2 = 10$. (a) $l = 10$ and (b) $l = 20$. 
Figure 6 illustrates convergence as a function of the number of iterations, $I$.

4. Noise characteristics

In this section, we examine the sensitivity of the APNN to computational inexactness and data noise.

4.1. Noise modeling

Figure 7 is a block diagram of the APNN iteration in (3) corrupted with additive noise [8]. The vectors $\tilde{n}_i$ and $\tilde{n}_d$ denote the input (data source) and output (detector) noise respectively, and $\tilde{n}_f$ is the feedback noise vector. These vectors are added appropriately to the vector components (neuron states). The matrices $N_3$ and $N_4$ denote the system noise which is associated with the interconnects. They may represent the inexactness of analog multiplication or, for digital implementation, rounding error [9]. We assume that each neural noise process consists of elements with identical and independent distributions (iid) in the spatial domain, and, temporally, are either white or static. For system noise, we assume that the noise is spatially iid with temporally white noise. All noise vectors and matrices are assumed to be zero mean and statistically independent.

Let

$$\tilde{T}_1(M) = T_1 + \tilde{N}_3(M)$$
and

$$\tilde{T}_4(M) = T_4 + \tilde{N}_4(M)$$

Then the relationship between the noisy $\tilde{s}^U(M)$ and $\tilde{s}^U(M - 1)$ will be

$$\tilde{s}^U(M) = \tilde{T}_4(M - 1)\tilde{s}^U(M - 1) + \tilde{T}_4(M - 1)\tilde{f}^n + \tilde{n}_f(M - 1) + \tilde{n}_f(M - 1)$$

The solution of the above equations is

$$\tilde{s}^U(M) = \sum_{k=0}^{M-1} A_M(k) \tilde{T}_4(M - 1 - k)\tilde{f}^n + \sum_{k=0}^{M-1} A_M(k)\tilde{n}_f(M - 1 - k) + \sum_{k=0}^{M-1} A_M(k)\tilde{L}_3(M - 1 - k) \times \tilde{n}_f(M - 1 - k), \quad (14)$$

where

$$A_M(k) = \begin{cases} L \frac{1}{M} \tilde{T}_4(M - 1) \tilde{L}_4(M - 2) \cdots \tilde{T}_4(M - k) & ; \quad k = 0 \\ \cdots \end{cases} \quad (14)$$

For notational convenience, we define

$$T_1(k) = \tilde{T}_4(M - k),$$
$$T_4(k) = \tilde{T}_4(M - k),$$
$$\tilde{n}_f(k) = \tilde{n}_f(M - k - 1),$$

and

$$\tilde{n}_f(k) = \tilde{n}_f(M - k - 1).$$
Equation (14) becomes
\[ \tilde{s}^Q(M) = \sum_{k=0}^{M-1} A(k) T_x(k+1) \tilde{f}^p \]
\[ + \sum_{k=0}^{M-1} A(k) T_x(k+1) \tilde{n}_x(k) \]
\[ + \sum_{k=0}^{M-1} A(k) \tilde{n}_f(k), \]
where
\[ A(k) = \begin{cases} I & \text{if } k = 0 \\ T_x(1) T_x(2) \cdots T_x(k) & \text{if } k > 0 \end{cases} \]

Therefore the noisy steady state result is
\[ \tilde{s}^Q(\infty) = \tilde{r}_1 + \tilde{r}_2 + \tilde{r}_3 + \tilde{n}_d, \]
where
\[ \tilde{r}_1 = \sum_{k=0}^{\infty} A(k) T_x(k+1) \tilde{f}^p \]
\[ \tilde{r}_2 = \sum_{k=0}^{\infty} A(k) T_x(k+1) \tilde{n}_x(k) \]
\[ \tilde{r}_3 = \sum_{k=0}^{\infty} A(k) \tilde{n}_f(k). \]

The expectation of \( \tilde{s}^Q(\infty) \) is
\[ E[\tilde{s}^Q(\infty)] = E[\tilde{r}_1] + E[\tilde{r}_2] + E[\tilde{r}_3] + E[\tilde{n}_d] \]
\[ = \sum_{k=0}^{\infty} T_x^k T_x \tilde{f}^p (I - T_x)^{-1} \tilde{f}^p = \tilde{f}^Q. \]

Thus, \( \tilde{s}^Q(\infty) \) is an unbiased estimate of our desired steady state result.

4.2. Second order analysis

The second order statistics of the noise are an indicator of the uncertainty of the final result. The covariance of \( \tilde{s}^Q(\infty) \) is
\[ \text{Cov}[\tilde{s}^Q(\infty)] = E[(\tilde{r}_1 + \tilde{r}_2 + \tilde{r}_3 + \tilde{n}_d)^T (\tilde{r}_1 + \tilde{r}_2 + \tilde{r}_3 + \tilde{n}_d)] - \tilde{f}^Q \tilde{f}^Q^T \]
\[ = C_s + C_i + C_j + C_d, \]
where
\[ C_s = E[\tilde{r}_1 \tilde{r}_1^T] - \tilde{f}^Q \tilde{f}^Q^T, \]
\[ C_i = E[\tilde{r}_2 \tilde{r}_2^T], \]
\[ C_j = E[\tilde{r}_3 \tilde{r}_3^T] \]
and
\[ C_d = E[\tilde{n}_d \tilde{n}_d^T]. \]

The subscripts refer to respectively, system, input, feedback and detector noise.

Let the variance of each of the elements of \( N_x \) and \( N_d \) be \( \sigma_x^2 \) and \( \sigma_d^2 \) respectively. We can show that, if
\[ \sigma_x^2 < \frac{1}{Q}, \]
then we guarantee the convergence of \( \tilde{s}^Q(\infty) \). The covariance of the system noise, \( C_s \), can be shown to be
\[ C_s = [\sigma_x^2 \| \tilde{f}^Q \|^2 + \sigma_d^2 \| \tilde{f}^p \|^2] \gamma (I - T_x^2)^{-1}, \]
where
\[ 1/\gamma = 1 - \sigma_x^2 \text{tr}[(I - T_x^2)^{-1}]. \]

By assumption, \( C_d = \sigma_d^2 I \) for the both static and time varying case. The other covariances of the static and time varying cases, however, are different. We will consider each case separately.

1. Static

Effects of static input noise are illustrated in Fig. 8 for various noise levels. The floating neurons, in each case, have better resolution than
the clamped neurons. Improvement of the clamped neuron values can be achieved by a projection onto the column space of $E$.

We can show that, if the feedback and input noise are static, i.e., $E[\bar{n}_i\bar{n}_i^T] = \sigma_i^2 I$ and $E[\bar{n}_i\bar{n}_j^T] = \sigma_j^2 I$, then

$$C_i = \sigma_i^2 (I - T_4)^{-2}$$

$$+ \sigma_i^2 \sigma_j^2 \text{tr}[(I - T_4)^{-2}] \gamma(I - T_2^2)^{-1}$$

The bottom row has 10% noise (iterations 0, 5, 10).

and

$$C_i = \sigma_i^2 (I - T_4)^{-1} T_4$$

$$+ \sigma_i^2 \text{tr}[(I - T_4)^{-1} T_4]$$

$$+ \rho \sigma_3^2 \gamma(I - T_2^2)^{-1}.$$  \hspace{1cm} (18)

We will use this result later in establishing reconstruction probability bounds.
2. Time varying

The effects of time varying input noise is illustrated in Fig. 9. In the time varying case, from the assumption of a white noise process, \( E[\hat{n}_i(k)\hat{n}_i(l)] = \sigma^2 \delta_{k-l} \) and \( E[\hat{n}_i(k)\hat{n}_i(l)] = \sigma^2 \delta_{k-l} \). Expressions for \( C_f \) and \( C_i \) follow as

\[
C_f = \sigma^2 \gamma (I - T_4^{-2})^{-1}
\]

\[
C_i = \sigma_i^2 (I + T_4)^{-1} T_4
\]

\[
+ \sigma_i^2 \left\{ \sigma^2 \text{tr}[(I + T_4)^{-1} T_4] + P \sigma^2 \right\} \gamma (I - T_4^{-2})^{-1}.
\]

(20)

We now have all of the information required to evaluate (15) for both the static and white noise cases.

---

Fig. 9. Image reconstruction with white noise for 25% unclamped neurons. The top row has 1% noise (iterations 0, 5, 12). The middle row has 5% noise (iterations 0, 3, 7). The bottom row has 10% noise (iterations 0, 2, 5).
Fig. 10. The error probabilities for the APNN with white noise. The scale on right side is for $C_i$. (a) The error probabilities decrease with the decrease of $\sigma_1$, $\sigma_2$ and $\sigma_e$. The value of $\sigma_1$ and $\sigma_2$ are $\frac{1}{2}$. (b) The error probabilities from $C_1$, $C_2$ and $C_3$ saturate as $\sigma_1$ and $\sigma_2$ decrease, but that from $C_4$ decreases. The value of $\sigma_1$, $\sigma_2$ and $\sigma_e$ are $\frac{1}{2}$.
4.3. Probability of error for bipolar library

In this section, we will discuss the probability of error for correct reconstruction of a bipolar library vector. The bipolar response is obtained from noisy output by a sign (·) operation.

\[ s_f^D = \text{sign}[s_f^U(x)] \cdot s_f^L(x) \]

The probability of error is

\[ P_e = \sum_{a=1}^{N} Q_a [1 - p_{c_a}] \]

where \( Q_a \) is the priori probability of the library vector \( n \) and \( p_{c_a} \) is the probability that our classification is correct. We cannot, however, evaluate \( p_{c_a} \) easily. We can, though, compute the union bound [10] for \( p_{c_a} \). For Gaussian noise, a probability of error bound for the \( n \)th library vector can be written as

\[ p_{c_a} = 1 - p_{c_a} \]

\[ = \sum_{j=1}^{Q} \int_{0}^{\infty} \frac{\exp[-(x-1)^2/(2c_j)]}{\sqrt{2\pi c_j}} \, dx \]

where \( c_i \) is the \( i \)th diagonal element of covariance matrix \( C \).

4.3.1 Computer simulation

We demonstrate the probability of error bounds for the 5 randomly generated bipolar library of dimension \( L = 30 \). The average value of the diagonal elements of \( T \) is \( \frac{1}{4} \). Figure 10a shows the probability of errors corresponding to \( C_d, C_f, C_s, C_i \) vs. \( \sigma_d^2, \sigma_i^2, \sigma_s^2, \sigma_f^2 \), respectively when \( \sigma_d, \sigma_i, \sigma_s, \sigma_f \) are \( \frac{1}{4}, \frac{1}{2}, \frac{3}{4}, \frac{1}{8} \). From Fig. 10a, the error bound decreases with the decrease of \( \sigma_d, \sigma_i, \sigma_s, \sigma_f \). Figure 10b shows the probability of errors

![Probability error vs. Number of clamping Neurons](image)

**Fig. 11** The error probability as a function of the clamped neurons for the APNN. The error probabilities from \( C_d, C_f, C_s, C_i \) decrease with an increase in the percentage of clamped neurons. The values of \( \sigma_d, \sigma_i, \sigma_s, \sigma_f \) are \( \frac{1}{4}, \frac{1}{2}, \frac{3}{4}, \frac{1}{8} \). The scale on right side is for \( C_i \).
corresponding to $C_d$, $C_i$, $C_r$ and $C_j$ vs. $\sigma^2_d$ and $\sigma^2_i$ when $\sigma_d$, $\sigma_i$, and $\sigma_j$ are $\frac{1}{\lambda}$. The probabilities of error from $C_d$, $C_i$, and $C_j$ saturate with the decreases of $\sigma_d$ and $\sigma_i$, but that from $C_r$ decreases as shown in Fig. 10b. Figure 11 shows that the probability of error from $C_d$, $C_i$, and $C_r$ decrease as the percentage of clamped neurons increases.

5. Conclusion

We have analyzed a number of characteristics of the homogeneous alternating projection neural network. The net's convergence becomes faster when the percentage of the clamping neurons increases and the number of the library vectors is decreased. For the bipolar library APNN, convergence can be achieved after a finite number of iterations. We proposed a per-step minimization method for the relaxation and showed its superiority to $\ell_1$ and $\ell_2$ relaxation. We modified the training Gram–Schmidt method, so that no division or norm operation were required. The noise sensitivity of the APNN was analyzed. The noise performance improves as the percent of the clamped neurons increases.

Appendices

A. Proofs of theorems in convergence

A.1. The convergence rate and $N$ and $P$

Lemma A.1. Let $T_4$ be the interconnect matrix between the last $Q$ neurons and let $T_4^*$ be the interconnect matrix between the last $Q-1$ neurons. Then $\|T_4^*\| \leq \|T_4\|$.

Proof. Let

$$E_Q = \begin{bmatrix} \tilde{g}_{P+1}^T \\ E_Q^T \end{bmatrix}$$

where $E^T = \{\tilde{g}_1, \tilde{g}_2, \ldots, \tilde{g}_t\}$ and let

$$(E^TE)^{-1} = G^T G.$$  

Then

$$E_Q^TE_Q = E_Q^T E_Q^{-1} + \tilde{g}_{P+1} \tilde{g}_{P+1}^T.$$  

For every $\tilde{x}$,

$$\tilde{x}^T GE_Q^T E_Q G \tilde{x} = \tilde{x}^T GE_Q^T E_Q^{-1} G \tilde{x}$$

$$+ \|\tilde{g}_{P+1} \tilde{G} \tilde{x}\|^2$$

$$\geq \tilde{x}^T GE_Q^T E_Q^{-1} G \tilde{x}.$$  

so

$$\|GE_Q^T E_Q^{-1} G \tilde{x}\| \leq \|GE_Q^T E_Q G \tilde{x}\|.$$  

Therefore

$$\|T_4^*\| = \|E_Q^{-1} G \tilde{E}_Q \tilde{G} \| \leq \|E_Q G \tilde{G} \tilde{E}_Q \|$$

$$= \|T_4\|.$$  

□

Lemma A.2. Let $T_4^*$ be the interconnect matrix between the floating neurons of the library $\{\tilde{f}_1, \tilde{f}_2, \ldots, \tilde{f}_N\}$. Then $\|T_4\| \leq \|T_4^*\|$.  

Proof. By the learning algorithm

$$T_4^* = T_4 + \tilde{e} \tilde{e}^T$$

so

$$T_4^* = T_4 + \tilde{e} \tilde{e}^T.$$  

where $\tilde{e}$ is the last $Q$ values of $\tilde{e}$. Also

$$\tilde{x}^T T_4^* \tilde{x} = \tilde{x}^T T_4 \tilde{x} + \frac{\|\tilde{e} \tilde{e}^T \|^2}{\|\tilde{e}\|^2} \geq \tilde{x}^T T_4 \tilde{x}.$$  

\[\text{Lemma A.2.} \, \text{Let } T_4^* \text{ be the interconnect matrix between the floating neurons of the library } \{\tilde{f}_1, \tilde{f}_2, \ldots, \tilde{f}_N\}. \text{ Then } \|T_4\| \leq \|T_4^*\|.\]

\[\text{Proof.} \, \text{By the learning algorithm } \]

$$T_4^* = T_4 + \tilde{e} \tilde{e}^T,$$

so

$$T_4^* = T_4 + \tilde{e} \tilde{e}^T.$$  

where $\tilde{e}$ is the last $Q$ values of $\tilde{e}$. Also

$$\tilde{x}^T T_4^* \tilde{x} = \tilde{x}^T T_4 \tilde{x} + \frac{\|\tilde{e} \tilde{e} \|^2}{\|\tilde{e}\|^2} \geq \tilde{x}^T T_4 \tilde{x}.$$  

\[\text{where } \tilde{e} \text{ is the last } Q \text{ values of } \tilde{e}. \text{ Also } \]

$$\tilde{x}^T T_4^* \tilde{x} = \tilde{x}^T T_4 \tilde{x} + \frac{\|\tilde{e} \tilde{e} \|^2}{\|\tilde{e}\|^2} \geq \tilde{x}^T T_4 \tilde{x}.$$  

\[\text{where } \tilde{e} \text{ is the last } Q \text{ values of } \tilde{e}. \text{ Also } \]

$$\tilde{x}^T T_4^* \tilde{x} = \tilde{x}^T T_4 \tilde{x} + \frac{\|\tilde{e} \tilde{e} \|^2}{\|\tilde{e}\|^2} \geq \tilde{x}^T T_4 \tilde{x}.$$  

\[\text{where } \tilde{e} \text{ is the last } Q \text{ values of } \tilde{e}. \text{ Also } \]

$$\tilde{x}^T T_4^* \tilde{x} = \tilde{x}^T T_4 \tilde{x} + \frac{\|\tilde{e} \tilde{e} \|^2}{\|\tilde{e}\|^2} \geq \tilde{x}^T T_4 \tilde{x}.$$  

\[\text{where } \tilde{e} \text{ is the last } Q \text{ values of } \tilde{e}. \text{ Also } \]
Therefore
\[ \| \mathcal{I}_4 \| \leq \| \mathcal{T}_4 \| \quad \Box. \]

A.2. Proof of Lemma 1

From (3), \( \tilde{s}^Q(M) \) will be
\[ \tilde{s}^Q(M) = \sum_{k=0}^{M} \mathcal{T}_4 \tilde{I}_i \tilde{f}^p \]  
and
\[ \tilde{f}^Q = \sum_{k=0}^{Q} \mathcal{T}_4 \tilde{I}_i \tilde{f}^p. \]  

Thus
\[ \tilde{f}^Q - \tilde{s}^Q(M-1) = \sum_{k=M}^{Q} \mathcal{T}_4 \tilde{I}_i \tilde{f}^p = \mathcal{T}_4 \tilde{I}_i \tilde{f}^p \]

because
\[ \tilde{s}^Q(M) - \tilde{s}^Q(M-1) = \mathcal{T}_4 \tilde{I}_i \tilde{f}^p. \]

Therefore
\[ \tilde{f}^Q - \tilde{s}^Q(M-1) = (I - \mathcal{T}_i)^{-1}[\tilde{s}^Q(M) - \tilde{s}^Q(M-1)]. \]

It follows that
\[ \| \tilde{f}^Q - \tilde{s}^Q(M-1) \| \]
\[ = \|(I - \mathcal{T}_i)^{-1}[\tilde{s}^Q(M) - \tilde{s}^Q(M-1)]\| \]
\[ \leq \|(I - \mathcal{T}_i)^{-1}\| \cdot \|\tilde{s}^Q(M) - \tilde{s}^Q(M-1)\| \]
\[ \leq \frac{\|\tilde{s}^Q(M) - \tilde{s}^Q(M-1)\|}{1 - \|\mathcal{T}_i\|} < 1. \]

Therefore \( |f_i - s_i(M-1)| < 1 \) for \( P + 1 \leq i \leq L. \)

If \( f_i = 1 \), then \( 0 < s_i(M-1) < 2 \). Therefore
\[ \text{sign}[s_i(M-1)] = 1. \]

If \( f_i = -1 \), then \( -2 < s_i(M-1) < 0 \). Therefore
\[ \text{sign}[s_i(M-1)] = -1 \]

and our proof is complete. \( \Box \)

A.3. Proof of Lemma 2

From (21) and (22), \( \tilde{f}^Q - \tilde{s}^Q(M-1) \) will be
\[ \tilde{f}^Q - \tilde{s}^Q(M-1) = \mathcal{T}_4 \tilde{I}_i \tilde{f}^p \]
\[ = \mathcal{T}_4 \tilde{f}^Q, \]

so the norm of the error will be
\[ \| \tilde{f}^Q - \tilde{s}^Q(M-1) \| \leq \|\mathcal{T}_4\| \cdot \|\tilde{f}^Q\| \]
\[ \leq \|\mathcal{T}_4\|^M \|\tilde{f}^Q\|. \]

Here, \( \|\tilde{f}^Q\| = \sqrt{Q} \). Assuming
\[ \|\mathcal{T}_4\|^M < Q^{-1/2} \]
we have
\[ \| \tilde{f}^Q - \tilde{s}^Q(M-1) \| < Q^{-1/2} \sqrt{Q} = 1 \]
and our proof is complete. \( \Box \)

B. Proof of algorithm convergence

We take
\[ \tilde{u}(M+1) - \tilde{s}(M) \]
\[ = [\theta(M) \tilde{u}(M+1) + (1 - \theta(M)) \tilde{s}(M)] \]
\[ - \theta(M) [\tilde{u}(M) - \tilde{s}(M-1)] + \theta(M) \tilde{u}(M) + (1 - \theta(M)) \tilde{s}(M-1) \]
\[ = \theta(M) [(\tilde{u}(M+1) - \tilde{u}(M))] \]
\[ - (\tilde{u}(M) - \tilde{s}(M-1)) + [\tilde{u}(M) - \tilde{s}(M-1)]. \]

where
\[
\hat{\omega}(M + 1) - \hat{\omega}(M) = \eta T \hat{\omega}(M) - \eta T \hat{\omega}(M - 1) \\
= \eta T [\hat{\omega}(M) - \hat{\omega}(M - 1)] \\
\tilde{\omega}(M + 1) - \tilde{\omega}(M) = \theta(M) (\eta T - I) + I \\
\quad \cdot [\tilde{\omega}(M) - \tilde{\omega}(M - 1)].
\]

Let \( \tilde{\omega}(M) = \hat{\omega}^0(M) - \hat{\omega}^0(M - 1) \). Because of \( ||\hat{\omega}(M) - \hat{\omega}(M - 1)|| = ||\tilde{\omega}|| \), then

\[
||\tilde{\omega}(M + 1)||^2 = ||\tilde{\omega}(M)||^2 \\
- 2\theta(M)\tilde{\omega}(M)^T(I - T_s)\tilde{\omega}(M) \\
+ \theta(M)^2 ||(I - T_s)\tilde{\omega}(M)||^2
\]

and

\[
\theta(M) = \frac{\tilde{\omega}(M)^T(I - T_s)\tilde{\omega}(M)}{||\tilde{\omega}(M)||^2 ||(I - T_s)\tilde{\omega}(M)||^2}.
\]

From the above two equations,

\[
||\tilde{\omega}(M + 1)||^2 \\
= 1 - \frac{|\tilde{\omega}(M)^T(I - T_s)\tilde{\omega}(M)|^2}{||\tilde{\omega}(M)||^2 ||(I - T_s)\tilde{\omega}(M)||^2}.
\]

Consider the spectral decomposition matrix \( E_i \).

Let

\[
k_i = \frac{||E_i\tilde{\omega}(M)||^2}{||\tilde{\omega}(M)||^2},
\]

then clearly,

\[
\sum_{i=1}^{i} k_i = 1.
\]

Also

\[
\tilde{\omega}(M)^T(I - T_s)\tilde{\omega}(M) \\
= \left[ \sum_{i=1}^{i} E_i\tilde{\omega}(M) \right]^T (I - T_s) \left[ \sum_{i=1}^{i} E_i\tilde{\omega}(M) \right]
\]

\[
= \sum_{i=1}^{i} \Gamma_{i}(M) \sum_{i=1}^{i} ||E_i\tilde{\omega}(M)||^2 \\
= \sum_{i=1}^{i} (1 - \lambda_i) ||E_i\tilde{\omega}(M)||^2 \\
= \sum_{i=1}^{i} (1 - \lambda_i) \lambda_i \||\tilde{\omega}(M)||^2
\]

and

\[
||(I - T_s)\tilde{\omega}(M)||^2 = ||(I - T_s) \sum_{i=1}^{i} E_i\tilde{\omega}(M)||^2 \\
= \sum_{i=1}^{i} (1 - \lambda_i) ||E_i\tilde{\omega}(M)||^2 \\
= \sum_{i=1}^{i} (1 - \lambda_i) \lambda_i \||\tilde{\omega}(M)||^2.
\]

Therefore (24) will be

\[
\frac{||\tilde{\omega}(M + 1)||^2}{||\tilde{\omega}(M)||^2} = 1 - \frac{\sum_{i=1}^{i} (1 - \lambda_i) \lambda_i}{\sum_{i=1}^{i} (1 - \lambda_i) \lambda_i}.
\]

From Cauchy's inequality,

\[
\sum_{i=1}^{i} \frac{(1 - \lambda_i) \lambda_i}{\sum_{i=1}^{i} (1 - \lambda_i) \lambda_i} \leq \frac{\max_{i,j} [(1 - \lambda_i) + (1 - \lambda_j)]^2}{4(1 - \lambda_i)(1 - \lambda_j)}
\]

Therefore (24) is bounded

\[
\frac{||\tilde{\omega}(M + 1)||^2}{||\tilde{\omega}(M)||^2} \leq \max_{i,j} \left\{ \frac{(1 - \lambda_i) - (1 - \lambda_j)}{(1 - \lambda_i)(1 - \lambda_j)} \right\}^2
\]

\[
= \frac{(\lambda_{\text{max}} - \lambda_{\text{max}})/2}{1 - (\lambda_{\text{max}} + \lambda_{\text{min}})/2} < 1.
\]

We thus conclude that
\[ \lim_{n \to \infty} \| \tilde{x}(M) \| = 0. \]

Because \( \tilde{x}(M) \) lies in a compact set, \( \tilde{x}(M) \to \tilde{0}. \)
Therefore \( \tilde{s}^Q(M) \) will be
\[ \tilde{s}^Q(x) = \mathbb{I}_n \tilde{s}^Q(x) + \mathbb{I}_n \tilde{f}^p \]
or
\[ \tilde{s}^Q(x) = (I - \mathbb{I}_n)^{-1} \mathbb{I}_n \tilde{f}^p, \]
and our proof is complete. \( \square \)

C. Proof of training procedure

C.1. Basic lemmas

**Lemma C.1.** We assume that \( \mathbb{T}_n(0) \) is symmetric, positive semidefinite and \( \| \mathbb{T}_n(0) \| < 1. \)

Let
\[ y_i = \frac{\beta_i \tilde{e}_i \tilde{f}_n}{B^2}, \]
then
1. \( 0 \leq y_i \leq 1 \).
2. \( \| \tilde{e}_i \| \leq \| \tilde{e}_{i-1} \|. \)

**Proof.**
\[ \tilde{e}_i = \tilde{f}_n - \mathbb{T}_n(i) \tilde{f}_n \]
\[ = \tilde{f}_n - \mathbb{T}_n(i-1) \tilde{f}_n - \frac{\beta_i \tilde{e}_i \tilde{f}_n}{B^2} \]
\[ = \left[ 1 - \frac{\beta_i \tilde{e}_i \tilde{f}_n}{B^2} \right] \tilde{e}_{i-1}. \]

Therefore,
\[ y_i = \beta_i (1 - y_{i-1}) y_{i-1}. \]

Now, we will establish the bounds for \( y_i. \)

Define
\[ \tilde{e}_i = \tilde{f}_n - \mathbb{T}_n(0) \tilde{f}_n = [I - \mathbb{T}_n(0)] \tilde{f}_n. \]
Thus
\[ y_n = \frac{\tilde{f}_n^T [I - \mathbb{T}_n(0)] \tilde{f}_n}{B^2}, \]
so
\[ 0 \leq y_n \leq \frac{\| \tilde{f}_n \|^2}{B^2} \leq 1. \]

If \( 0 \leq y_{i-1} \leq 1 \), then
\[ 0 \leq y_i \leq \frac{\beta}{4} \leq 1. \]

Therefore, \( 0 \leq y_i \leq 1. \) Since
\[ \tilde{e}_i = (1 - y_{i-1}) \tilde{e}_{i-1}, \]
then
\[ \| \tilde{e}_i \| = (1 - y_{i-1}) \| \tilde{e}_{i-1} \| \leq \| \tilde{e}_{i-1} \|. \]

C.2. Proof that \( \| \mathbb{T}_n(i) \| < 1 \)

**Lemma C.2.** If \( \| \mathbb{T}_n(i-1) \| \leq 1 \), then \( \| \mathbb{T}_n(i) \| \leq 1. \)

**Proof.** For every \( \tilde{x} \),
\[ e(i) = \tilde{x}^T \tilde{x} - \tilde{x}^T \mathbb{T}_n(i) \tilde{x} = \tilde{x}^T [I - \mathbb{T}_n(i)] \tilde{x} \]
\[ = \tilde{x}^T [I - \mathbb{T}_n(i-1)] - \frac{\beta_i \tilde{e}_i \tilde{f}_n}{B^2} \tilde{x}. \]

Let \( S(i) = I - \mathbb{T}_n(i-1) \). Then
\[ e(i) = \tilde{x}^T S(i) \tilde{x} - \frac{\tilde{f}_n^T S(i) \tilde{f}_n}{\tilde{f}_n^T \tilde{f}_n} y_i. \]

Let \( \langle \tilde{x} | \tilde{y} \rangle = \tilde{x}^T S(i) \tilde{y} \). Then \( \langle \tilde{x} | \tilde{y} \rangle \) satisfies the inner product condition because \( \| \mathbb{T}_n(i-1) \| \leq 1. \)

\[ e(i) = \langle \tilde{x} | \tilde{x} \rangle - \frac{\langle \tilde{f}_n | \tilde{x} \rangle^2}{\langle \tilde{f}_n | \tilde{f}_n \rangle} + (1 - y_i) \frac{\langle \tilde{f}_n | \tilde{x} \rangle^2}{\langle \tilde{f}_n | \tilde{f}_n \rangle}. \]
From Lemma (C.1) and Schwarz's inequality, 
\[ e(i) \geq 0. \]
Thus
\[ \tilde{x}^T \tilde{x} \geq \tilde{x}^T T_n(i) \tilde{x} \]
and our proof is complete. \( \square \)

**Lemma C.3.** \( \|T_n(i)\| \leq 1 \) for all \( n \) and \( i \).

**Proof.** Since \( T_n(0) = 0 \), it follows that \( \|T_n(0)\| \leq 1 \).
From Lemma (C.2), clearly \( \|T_n(i)\| \leq 1 \) for all \( i \).
If \( \|L_n(I)\| \leq 1 \), then \( \|L_n+1(0)\| \leq 1 \) because \( L_n(I) - L_n+1(0) \), and our proof is complete. \( \square \)

### C.3. Proof of error bound

**Lemma C.4.** Let \( \tilde{e}_n = \tilde{f}_n - T_n(i) \tilde{f}_n \), then
\[ \|\tilde{e}_n\|^2 \leq \frac{B^2}{\beta'} . \]

**Proof.**
\[ \|\tilde{e}_n\|^2 \leq \tilde{f}_n^T (I - T_n(i)) \tilde{f}_n \]
\[ \quad = \tilde{e}_n^T \tilde{f}_n = \frac{\gamma \beta^2}{\beta'} \leq \frac{B^2}{\beta'} . \]

**Lemma C.5.** For every library vector \( \tilde{f}_n \),
\[ \|\tilde{f}_n - L_n \tilde{f}_n\| \leq \frac{B}{\sqrt{\beta} \lambda} . \]

**Proof.**
\[ \|\tilde{f}_n - L_n \tilde{f}_n\|^2 \leq \tilde{f}_n^T U(L - T_n) \tilde{f}_n \]
\[ = \tilde{f}_n^T [(L - T_n(I)) + \{T_n(I) - T_n\}] \tilde{f}_n \]
\[ = \tilde{f}_n^T (L - T_n(I)) \tilde{f}_n - \tilde{f}_n^T [T_n(I) - T_n(I)] \tilde{f}_n \]
\[ \leq \tilde{f}_n^T (L - T_n(I)) \tilde{f}_n = \frac{B^2}{\beta'} , \]
and our proof is complete. \( \square \)

**Lemma C.6.** If \( \tilde{f} \) is the linear combination of the columns of \( E \),
\[ \tilde{f} = \sum_{n=1}^{N} c_n \tilde{f}_n , \]
then
\[ \|\tilde{f} - L_n \tilde{f}\| \leq \frac{B}{\sqrt{\beta} \lambda} \sum_{n=1}^{N} |c_n| . \]

**Proof.**
\[ \|\tilde{f} - L_n \tilde{f}\| = \|\tilde{f} - L_n \tilde{f}\| \]
\[ = \|\tilde{f}_n - L_n \tilde{f}_n\| \]
\[ \leq \sum_{n=1}^{N} |c_n| \|\tilde{f}_n - L_n \tilde{f}_n\| . \]

From Lemma (C.5),
\[ \|\tilde{f} - L_n \tilde{f}\| \leq \frac{B}{\sqrt{\beta} \lambda} \sum_{n=1}^{N} |c_n| , \]
and our proof is complete. \( \square \)

### C.4. Eigenvalues of \( T_n \)

**Theorem C.1.** Let \( \lambda_0 \) be the nonzero eigenvalue of \( T_n \), then \( \lambda_0 \) satisfies the following inequality:
\[ 0 \leq 1 - \lambda_0 \leq \frac{1 - \sqrt{1 - 4\xi}}{2} , \]
where \( \xi \) is
\[ \xi = \frac{B}{\sqrt{\lambda} \beta} \sqrt{\frac{N}{\lambda}} \]
and \( \lambda_0 \) is the smallest nonzero eigenvalues of \( E^T E \).

**Proof.** For every \( \tilde{f} \), there is \( \tilde{e} \) such that
\[ E \tilde{e} = T_n \tilde{f} = \sum_{n=1}^{N} c_n \tilde{f}_n . \quad (25) \]
We now apply singular value decomposition. \( F \) can be written as
\[
F = P_F D_F Q_F .
\]
From (25) and (26),
\[
\tilde{c} = Q_F^T D_F^{-1} P_F^T I_w \tilde{f} .
\]
The norm of \( \tilde{c} \) will be
\[
\| \tilde{c} \| = \| Q_F^T D_F^{-1} P_F^T I_w \tilde{f} \| \leq \| Q_F^T D_F^{-1} P_F^T \| \cdot \| I_w \| \cdot \| \tilde{f} \| = \frac{\| \tilde{f} \|}{\sqrt{\lambda_F}} .
\]
Using Schwarz’s inequality,
\[
\sum_{n=1}^{N} |c_n| \leq \sqrt{N} \| \tilde{c} \| .
\]
Therefore
\[
\sum_{n=1}^{N} |c_n| \leq \sqrt{N} \lambda_F \cdot \| \tilde{f} \| .
\]
Now, we evaluate
\[
\| (I_w - I_w^2) \tilde{f} \| = \| (I - I_w) I_w \tilde{f} \| = \| (I - I_w) F \tilde{c} \| .
\]
From Lemma (C.6),
\[
\| (I_w - I_w^2) \tilde{f} \| \leq \frac{B}{\beta^{1/2}} \sum_{n=1}^{N} |c_n| ,
\]
so
\[
\frac{\| (I_w - I_w^2) \tilde{f} \|}{\| \tilde{f} \|} \leq \xi .
\]
Therefore the norm of \( I_w - I_w^2 \) will be
\[
\| I_w - I_w^2 \| \leq \xi .
\]
Because \( I_w \) is symmetric, \( \lambda_w \) satisfies
\[
\lambda_w - \lambda_w^2 \leq \xi .
\]
If \( \xi < 0.25 \), then, because \( \text{rank}(I_w^2) = \text{rank}(F) \), the nonzero eigenvalue of \( I_w \) will be
\[
\frac{1 + \sqrt{1 - 4\xi}}{2} \leq \lambda_w \leq 1 .
\]

D. Noise analysis

D.1. General lemma

We assume that all elements of \( N \) are identically independent white noise. Also, \( D \) is symmetric and positive semidefinite. All matrices are elements of \( R^{Q \times Q} \).

Some properties are listed below:

1. \( E[NN^T] = \sigma^2 \text{tr}(A) I \).
2. \( E[(B + N) A (B + N)^T] = BAB^T + \sigma^2 \text{tr}(A) I \).
3. \( E[A(k) D A^T(k)] \) is symmetric and positive semidefinite.
4. If \( DT_x = T_x D \), then \( E[A(k) D A^T(k)] T_x = T_x E[A(k) D A^T(k)] \).
5. If \( \sum_{k=0}^{\infty} \text{tr}(E[A(k) A^T(k)]) \)
converges, then
\[
\sum_{k=0}^{\infty} E[A(k) D A^T(k)]
\]
converges.

Lemma D.1. If
\[
\sigma_4^2 < \frac{1 - \| T_x \|^2}{Q}
\]
and \( DT_x = T_x D \), then
\[ \text{tr}\left\{ \sum_{k=0}^{\infty} E[A(k)D A^T(k)] \right\} = \gamma \text{tr}[(I - T_3^2)^{-1} Q] \]
and
\[ 1/\gamma = 1 - \sigma_4^2 \text{tr}[(I - T_3^2)^{-1}] \].

**Proof.**

1. We wish to establish the convergence of
\[ \text{tr}\left\{ \sum_{k=0}^{\infty} E[A(k)D A^T(k)] \right\} : \]
\[ E[A(k)A^T(k)] = T_3^2 E[A(k-1)A^T(k-1)] + \sigma_4^2 \text{tr}\{E[A(k-1)A^T(k-1)]\} I. \]
Let \( c(k) = \text{tr}\{E[A(k)A^T(k)]\} \), then
\[ c(k) = \sigma_4^2 Q c(k-1) + \text{tr}(T_3^2 E[A(k-1)A^T(k-1)]) \]
\[ \leq \sigma_4^2 Q c(k-1) + \|T_3\|^2 c(k-1) \]
\[ = c(k-1)[\|T_3\|^2 + \sigma_4^2 Q] \]
\[ \cdot \sum_{k=0}^{\infty} \text{tr}\{E[A(k)A^T(k)]\} \]
\[ = \sum_{k=0}^{\infty} c(k) \leq \frac{Q}{1 - \|T_3\|^2 - \sigma_4^2 Q}. \]
Therefore,
\[ \sum_{k=0}^{\infty} \text{tr}\{E[A(k)D A^T(k)]\} \]
converges.

2. Evaluation of
\[ \sum_{k=0}^{\infty} E[A(k)D A^T(k)] \]
\[ = \sum_{k=0}^{\infty} E[T_3(1)A(k-1)D A^T(k-1)] \cdot T_3^2(1) + D \]
\[ = \sum_{k=0}^{\infty} T_3^2 E[A_0(k)D A_0^T(k)] \]
\[ + \sigma_4^2 \text{tr}\left\{ \sum_{k=0}^{\infty} E[A_0(k)D A_0^T(k)] \right\} I + D, \]
where
\[ A_0(k) = \begin{cases} 1 & k = 1 \\ T_3(2)T_3(3) \cdots T_3(k) & k > 1 \end{cases} \]
gives
\[ \sum_{k=0}^{\infty} E[A_0(k)D A_0^T(k)] \]
\[ = \left[ D + \sigma_4^2 \text{tr}\left\{ \sum_{k=0}^{\infty} E[A_0(k)D A_0^T(k)] \right\} I \right] \cdot (I - T_3^2)^{-1}. \] (27)

Because the noise process is the same all time, we obtain
\[ \text{tr}\left\{ \sum_{k=0}^{\infty} E[A(k)D A^T(k)] \right\} \]
\[ = \gamma \text{tr}[(I - T_3^2)^{-1} Q]. \]

**Lemma D.2.** If
\[ \sum_{k=0}^{\infty} \text{tr}\{E[A(k)A^T(k)]\} \]
converges and \( DT_3 = T_3 D \), then
\[ \sum_{k=0}^{\infty} E[A(k)D A^T(k)] \]
\[ = (I - T_3^2)^{-1} D + \sigma_4^2 \text{tr}[(I - T_3^2)^{-1} D] \gamma (I - T_3^2)^{-1}. \]

**Proof.** The proof follows straightforwardly from (27). \( \square \)

**Lemma D.3.**
\[ \sum_{k=0}^{\infty} \sum_{l=0}^{\infty} E[A(k)D A^T(l)] \]
$=(I-T_s)^{-1}D(I-T_s)^{-1}$

$+\sigma_3^2 \text{tr}[(I-T_s)^{-1}D(I-T_s)^{-1}]\gamma(I-T_s^2)^{-1}.$

(28)

Proof.

\[ \sum_{k=0}^{\infty} \sum_{l=0}^{\infty} E[A(k)DA^T(l)] \]

$= \sum_{k=0}^{\infty} \sum_{l=0}^{\infty} E[A(k)DA^T(l+k)]$

$+ \sum_{l=0}^{\infty} \sum_{l=0}^{\infty} E[A(l+t)DA^T(l)]$

$- \sum_{k=0}^{\infty} E[A(k)DA^T(k)]$

$= \sum_{k=0}^{\infty} \sum_{l=0}^{\infty} E[A(k)DT_s^TDA^T(l)]$

$+ \sum_{l=0}^{\infty} \sum_{l=0}^{\infty} E[A(l)T_s^TDA^T(l)]$

$- \sum_{k=0}^{\infty} E[A(k)DA^T(k)]$

$= \sum_{k=0}^{\infty} E[A(k)D(I-T_s)^{-1}A^T(k)]$

$+ \sum_{k=0}^{\infty} E[A(k)(I-T_s)^{-1}DA^T(k)]$

$- \sum_{k=0}^{\infty} E[A(k)DA^T(k)].$

Let

$G = (I-T_s)^{-1}D(I-T_s)^{-1} + (I-T_s)^{-1}D = G - T_s GT_s.$

\[ \sum_{k=0}^{\infty} \sum_{l=0}^{\infty} E[A(k)DA^T(l)] = \sum_{k=0}^{\infty} E[A(k)GDA^T(k)] \]

$- \sum_{k=0}^{\infty} E[A(k)T_s GT_s A^T(k)].$

$= G + \sum_{k=0}^{\infty} E[A(k-1)T_s GT_s A^T(k)A^T(k-1)]$

$- \sum_{k=0}^{\infty} E[A(k)T_s GT_s A^T(k)].$

The proof follows from Lemma (D2). \qed

D.2. The second order statistics of the APNN

D.2.1. Calculation of $C_s$

\[ C_s = \sum_{k=0}^{\infty} \sum_{l=0}^{\infty} \{ E[A(k)T_s(k+1)]f_T^{p_l} f_T^{p_l^*} \}

(l+1)A^T(l) - T_s^T f_T^{p_l} f_T^{p_l^*} T_s^T

= \sum_{k=0}^{\infty} \sum_{l=0}^{\infty} E[A(k)T_s f_T^{p_l} f_T^{p_l^*} T_s^T A^T(l)]$

$- \sum_{k=0}^{\infty} \sum_{l=0}^{\infty} [T_s^T f_T^{p_l} f_T^{p_l^*} T_s^T]$

$+ \sum_{k=0}^{\infty} \sum_{l=0}^{\infty} E[A(k)\sigma_3^2 \text{tr}[f_T^{p_l} f_T^{p_l^*} A^T(l)]]$

Let

$G = (I-T_s)^{-1} T_s f_T^{p_l} f_T^{p_l^*} T_s^T (I-T_s)^{-1}.$

Then from Lemma D3, we have

$C_s = \left[ G - \sum_{k=0}^{\infty} \sum_{l=0}^{\infty} [T_s^T T_s f_T^{p_l} f_T^{p_l^*} T_s^T T_s] \right]$

$+ [\sigma_3^2 \text{tr}(G) + \sigma_3^2 \text{tr}(f_T^{p_l} f_T^{p_l^*})] \gamma(I-T_s^2)^{-1}$

$= [\sigma_3^2 \text{tr}(G) + \sigma_3^2 \text{tr}(f_T^{p_l} f_T^{p_l^*})] \gamma(I-T_s^2)^{-1}.$

From which (16) immediately follows.
D.2.2. Static noise

\[ C_f = \sum_{k=0}^{\infty} \sum_{l=0}^{\infty} E[\mathcal{A}(k) T_3(k+1) \tilde{n}_i(k) \tilde{n}_f^T(l) T_3^T(l + 1) T_3^T(l)] \]

\[ = \sigma_i^2 \sum_{k=0}^{\infty} \sum_{l=0}^{\infty} E[\mathcal{A}(k) T_3(k+1) \mathcal{A}^T(l)] \]

\[ = \sigma_i^2 \sum_{k=0}^{\infty} \sum_{l=0}^{\infty} E[\mathcal{A}(k) T_3 T_3^T \mathcal{A}^T(l)] \]

\[ + P \sigma_i^2 \sigma_2^2 \sum_{k=0}^{\infty} E[\mathcal{A}(k) \mathcal{A}^T(k)] \]

Let

\[ \mathcal{G} = (I - T_4)^{-1} T_3 T_3^T (I - T_4)^{-1} = (I - T_4)^{-1} T_4 \]

because

\[ T_3 T_3^T = T_4 - T_4^2 \]

and by Lemma (D3), we obtain (18)

\[ C_f = \sum_{k=0}^{\infty} \sum_{l=0}^{\infty} E[\mathcal{A}(k) \tilde{n}_i(k) \tilde{n}_f^T(l) \mathcal{A}^T(l)] \]

\[ = \sigma_i^2 \sum_{k=0}^{\infty} \sum_{l=0}^{\infty} E[\mathcal{A}(k) \mathcal{A}^T(l)] \]

Using Lemma D3 results in (17).

D.2.3. Time varying noise

\[ C_f = \sum_{k=0}^{\infty} \sum_{l=0}^{\infty} [\mathcal{A}(k) T_3(k+1) \tilde{n}_i(k) \tilde{n}_f^T(l) T_3^T(l + 1) \mathcal{A}^T(l)] \]

\[ = \sigma_i^2 \sum_{k=0}^{\infty} E[\mathcal{A}(k) T_3(k+1) T_3^T(k+1) \mathcal{A}^T(k)] \]

\[ = \sigma_i^2 \sum_{k=0}^{\infty} E[\mathcal{A}(k) T_3 T_3^T \mathcal{A}^T(k)] \]

\[ + P \sigma_i^2 \sigma_2^2 \sum_{k=0}^{\infty} E[\mathcal{A}(k) \mathcal{A}^T(k)] \]

\[ T_3 T_3^T = T_4 - T_4^2 \]

and using Lemma D2, we obtain (20)

\[ C_f = \sum_{k=0}^{\infty} \sum_{l=0}^{\infty} E[\mathcal{A}(k) \tilde{n}_i(k) \tilde{n}_f^T(l) \mathcal{A}^T(l)] \]

Using Lemma D2 yields (19).

References


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