A Novel Condition for Robust Stability of Delayed Neural Networks

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Abstract. This paper presents a novel sufficient condition for the existence, uniqueness and global robust asymptotic stability of the equilibrium point for the class of delayed neural networks by using the Homomorphic mapping and the Lyapunov stability theorems. An important feature of the obtained result is its low computational complexity as the reported result can be verified by checking some well-known properties of some certain classes of matrices, which simplify the verification of the derived result.

Keywords: Neural networks \cdot Lyapunov functionals \cdot Stability analysis

1 Introduction

In recent years, dynamical neural networks have been widely used in solving various classes of engineering problems such as image and signal processing, associative memory, pattern recognition, parallel computation, control and optimization. In such applications, the equilibrium and stability properties of neural networks are of great importance in the design of dynamical neural networks. It is known that in the VLSI implementation of neural networks, time delays are unavoidably encountered during the processing and transmission of signals, which may affect the dynamics of neural networks. On the other hand, some deviations in the parameters of the neural network may also affect the stability properties. Therefore, we must consider the time delays and parameter uncertainties in studying stability of neural networks, which requires to deal with the robust stability of delayed neural networks have been reported [1–19]. In this paper, we present a new sufficient condition for the global robust asymptotic stability of neural networks with multiple time delays.

Consider the following neural network model:

$$\frac{dx_i(t)}{dt} = -c_i x_i(t) + \sum_{j=1}^n a_{ij} f_j(x_j(t)) + \sum_{j=1}^n b_{ij} f_j(x_j(t-\tau_{ij})) + u_i$$
(1)

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where n is the number of the neurons, $x_i(t)$ denotes the state of the neuron i at time t, $f_i(\cdot)$ denote activation functions, a_{ij} and b_{ij} denote the strengths of connectivity between neurons j and i at time t and $t - \tau_{ij}$, respectively; τ_{ij} represents the time delays, u_i is the constant input to the neuron i, c_i is the charging rate for the neuron i.

The parameters a_{ij} and b_{ij} and c_i are assumed to satisfy the conditions

$$C_{I} = [\underline{C}, \overline{C}] = \{C = diag(c_{i}) : 0 < \underline{c}_{i} \le c_{i} \le \overline{c}_{i}, i = 1, 2, ..., n\}$$

$$A_{I} = [\underline{A}, \overline{A}] = \{A = (a_{ij})_{n \times n} : \underline{a}_{ij} \le \overline{a}_{ij} \le \overline{a}_{ij}, i, j = 1, 2, ..., n\}$$

$$B_{I} = [\underline{B}, \overline{B}] = \{B = (a_{ij})_{n \times n} : \underline{b}_{ij} \le \overline{b}_{ij}, i, j = 1, 2, ..., n\}$$
(2)

The activation functions f_i are assumed to satisfy the condition:

$$|f_i(x) - f_i(y)| \le \ell_i |x - y|, \ i = 1, 2, ..., n, \quad \forall x, y \in R, x \neq y$$

where $\ell_i > 0$ denotes a constant. This class of functions is denoted by $f \in \mathcal{L}$.

The following lemma will play an important role in the proofs:

Lemma 1. [3]: Let A be any real matrix defined by

$$A \in A_I = [\underline{A}, \overline{A}] = \{A = (a_{ij})_{n \times n} : \underline{a}_{ij} \le a_{ij} \le \overline{a}_{ij}, i, j = 1, 2, ..., n\}$$

Let $x = (x_1, x_2, ..., x_n)^T$ and $y = (y_1, y_2, ..., y_n)^T$. Then, we have

$$2x^{T}Ay \le \beta \sum_{i=1}^{n} x_{i}^{2} + \frac{1}{\beta} \sum_{i=1}^{n} p_{i}y_{i}^{2}$$

where β is any positive constant, and

$$p_i = \sum_{k=1}^{n} (\hat{a}_{ki} \sum_{j=1}^{n} \hat{a}_{kj}), \ i = 1, 2, ..., n$$

with $\hat{a}_{ij} = max\{|\underline{a}_{ij}|, |\overline{a}_{ij}|\}, i, j = 1, 2, ..., n.$

2 Global Robust Stability Analysis

In this section, we present the following result:

Theorem 1. For the neural system (1), let the network parameters satisfy (2) and $f \in \mathcal{L}$. Then, the neural network model (1) is globally asymptotically robust stable, if there exist positive constants α and β such that

$$\varepsilon_i = 2\underline{c}_i - \beta - \frac{1}{\beta}p_i\ell_i^2 - \sum_{j=1}^n (\alpha\ell_j + \frac{1}{\alpha}\hat{b}_{ji}^2\ell_i) > 0, \quad i = 1, 2, \dots, n$$

where $p_i = \sum_{j=1}^n (\hat{a}_{ji} \sum_{k=1}^n \hat{a}_{jk}), \quad i = 1, 2, ..., n \text{ and } \hat{a}_{ij} = max\{|\underline{a}_{ij}|, |\overline{a}_{ij}|\}$ and $\hat{b}_{ij} = max\{|\underline{b}_{ij}|, |\overline{b}_{ij}|\}, \quad i, j = 1, 2, ..., n.$

Proof. In order to prove the existence and uniqueness of the equilibrium point of system (1), we consider the following mapping associated with system (1):

$$H(x) = -Cx + Af(x) + Bf(x) + u$$
(3)

Clearly, if x^* is an equilibrium point of (1), then, x^* satisfies the equilibrium equation of (1):

$$-Cx^* + Af(x^*) + Bf(x^*) + u = 0$$

Hence, we can easily see that every solution of H(x) = 0 is an equilibrium point of (1). Therefore, for the system defined by (1), there exists a unique equilibrium point for every input vector u if H(x) is homeomorphism of \mathbb{R}^n . Now, let x, $y \in \mathbb{R}^n$ be two different vectors such that $x \neq y$. For H(x) defined by (3), we can write

$$H(x) - H(y) = -C(x - y) + A(f(x) - f(y)) + B(f(x) - f(y))$$
(4)

For $f \in \mathcal{L}$, first consider the case where $x \neq y$ and f(x) - f(y) = 0. In this case, we have

$$H(x) - H(y) = -C(x - y)$$

from which $x - y \neq 0$ implies that $H(x) \neq H(y)$ since C is a positive diagonal matrix. For $f \in \mathcal{L}$, now, consider the case where $x - y \neq 0$ and $f(x) - f(y) \neq 0$. In this case, multiplying both sides of (4) by $2(x - y)^T$ results in

$$2(x-y)^{T}(H(x) - H(y)) = -2(x-y)^{T}C(x-y) + 2(x-y)^{T}A(f(x) - f(y)) + 2(x-y)^{T}B(f(x) - f(y)) = -2\sum_{i=1}^{n} c_{i}(x_{i} - y_{i})^{2} + 2(x-y)^{T}A(f(x) - f(y)) + 2\sum_{i=1}^{n} \sum_{j=1}^{n} b_{ij}(x_{i} - y_{i})(f_{j}(x_{j}) - f_{j}(y_{j}))$$
(5)

We first note the following inequality:

$$2\sum_{i=1}^{n}\sum_{j=1}^{n}b_{ij}(x_{i}-y_{i})(f_{j}(x_{j})-f_{j}(y_{j}))$$

$$\leq \sum_{i=1}^{n}\sum_{j=1}^{n}2|b_{ij}||x_{i}-y_{i}||f_{j}(x_{j})-f_{j}(y_{j})|$$

$$\leq \sum_{i=1}^{n}\sum_{j=1}^{n}2|b_{ij}|\ell_{j}|x_{i}-y_{i}||x_{j}-y_{j}|$$

$$\leq \sum_{i=1}^{n}\sum_{j=1}^{n}\ell_{j}(\alpha(x_{i}-y_{i})^{2}+\frac{1}{\alpha}b_{ij}^{2}(x_{j}-y_{j})^{2})$$

$$= \alpha \sum_{i=1}^{n} \sum_{j=1}^{n} \ell_j (x_i - y_i)^2 + \frac{1}{\alpha} \sum_{i=1}^{n} \sum_{j=1}^{n} b_{ij}^2 \ell_j (x_j - y_j)^2$$

$$= \alpha \sum_{i=1}^{n} \sum_{j=1}^{n} \ell_j (x_i - y_i)^2 + \frac{1}{\alpha} \sum_{i=1}^{n} \sum_{j=1}^{n} b_{ji}^2 \ell_i (x_i - y_i)^2$$

$$\leq \sum_{i=1}^{n} \sum_{j=1}^{n} (\alpha \ell_j + \frac{1}{\alpha} \hat{b}_{ji}^2 \ell_i) (x_i - y_i)^2$$
(6)

For any positive constant β , we can also write

$$2(x-y)^{T}A(f(x)-f(y)) \leq \beta(x-y)^{T}(x-y) + \frac{1}{\beta}(f(x)-f(y))^{T}A^{T}A(f(x)-f(y))$$
(7)

For $f \in \mathcal{L}$, from Lemma 1, we can write

$$(f(x) - f(y))^{T} A^{T} A(f(x) - f(y)) \leq \sum_{i=1}^{n} p_{i} (f_{i}(x_{i}) - f_{i}(y_{i}))^{2}$$
$$\leq \sum_{i=1}^{n} p_{i} \ell_{i}^{2} (x_{i} - y_{i})^{2}$$
(8)

Hence, in the light of (6)-(8), (5) takes the form:

$$2(x-y)^{T}(H(x) - H(y)) \leq -2\sum_{i=1}^{n} \underline{c}_{i}(x_{i} - y_{i})^{2} + \beta\sum_{i=1}^{n} (x_{i} - y_{i})^{2}) + \frac{1}{\beta}\sum_{i=1}^{n} p_{i}\ell_{i}^{2}(x_{i} - y_{i})^{2} + \sum_{i=1}^{n}\sum_{j=1}^{n} (\alpha\ell_{j} + \frac{1}{\alpha}\hat{b}_{ji}^{2}\ell_{i})(x_{i} - y_{i})^{2}$$

which is equivalent to

$$2(x-y)^{T}(H(x) - H(y)) \leq -\sum_{i=1}^{n} (2\underline{c}_{i} - \beta - \frac{1}{\beta}p_{i}\ell_{i}^{2} - \sum_{j=1}^{n} (\alpha\ell_{j} + \frac{1}{\alpha}\hat{b}_{ji}^{2}\ell_{i}))(x_{i} - y_{i})^{2}$$
$$= -\sum_{i=1}^{n} \varepsilon_{i}(x_{i} - y_{i})^{2} \leq -\varepsilon_{m}\sum_{i=1}^{n} (x_{i} - y_{i})^{2}$$
$$= -\varepsilon_{m}||x-y||_{2}^{2}$$
(9)

where $\varepsilon_m = \min\{\varepsilon_i\}, i = 1, 2, ..., n$. Let $x - y \neq 0$ and $\varepsilon_m > 0$. Then,

$$(x-y)^T (H(x) - H(y)) < 0$$

from which we can conclude that $H(x) \neq H(y)$ for all $x \neq y$. In order to show that $||H(x)|| \to \infty$ as $||x|| \to \infty$, we let y = 0 in (9), which yields

$$x^{T}(H(x) - H(0)) \le -\varepsilon_{m} ||x||_{2}^{2}$$

from which it follows that $||H(x) - H(0)||_1 \ge \varepsilon_m ||x||_2$. Using the property $||H(x) - H(0)||_1 \le ||H(x)||_1 + ||H(0)||_1$, we obtain $||H(x)||_1 \ge \varepsilon_m ||x||_2 - ||H(0)||_1$. Since $||H(0)||_1$ is finite, it follows that $||H(x)|| \to \infty$ as $||x|| \to \infty$. This completes the proof of the existence and uniqueness of the equilibrium point of (1). We will now prove the global asymptotic stability of the equilibrium point of system (1). We first shift the equilibrium point x^* of system (1) to the origin. Using $z_i(\cdot) = x_i(\cdot) - x_i^*$, i = 1, 2, ..., n, puts the (1) in the form:

$$\dot{z}_i(t) = -c_i z_i(t) + \sum_{j=1}^n a_{ij} g_j(z_j(t)) + \sum_{j=1}^n b_{ij} g_j(z_j(t-\tau_{ij}))$$
(10)

where $g_i(z_i(\cdot)) = f_i(z_i(\cdot) + x_i^*) - f_i(x_i^*)$. Note that $f \in \mathcal{L}$ implies that $g \in \mathcal{L}$ with

$$|g_i(z)| \le \ell_i |z|$$
, and $g_i(0) = 0$, $i = 1, 2, ..., n$

Since $z(t) \to 0$ implies that $x(t) \to x^*$, the asymptotic stability of z(t) = 0 is equivalent to that of x^* . In order to prove the global asymptotic stability of z(t) = 0, we will employ the following positive definite Lyapunov functional:

$$V(z(t)) = \sum_{i=1}^{n} z_i^2(t) + \sum_{i=1}^{n} \sum_{j=1}^{n} (\gamma + \frac{1}{\alpha} \ell_j \hat{b}_{ij}^2) \int_{t-\tau_{ij}}^{t} z_j^2(\xi) d\xi$$

where α and γ are some positive constants. The time derivative of the functional along the trajectories of system (10) is obtained as follows

$$\dot{V}(z(t)) = -2\sum_{i=1}^{n} c_{i}z_{i}^{2}(t) + 2\sum_{i=1}^{n}\sum_{j=1}^{n} a_{ij}z_{i}(t)g_{j}(z_{j}(t))$$

$$+2\sum_{i=1}^{n}\sum_{j=1}^{n} b_{ij}z_{i}(t)g_{j}(z_{j}(t-\tau_{ij}))$$

$$+\sum_{i=1}^{n}\sum_{j=1}^{n}\frac{1}{\alpha}\ell_{j}\hat{b}_{ij}^{2}z_{j}^{2}(t) - \sum_{i=1}^{n}\sum_{j=1}^{n}\frac{1}{\alpha}\ell_{j}\hat{b}_{ij}^{2}z_{j}^{2}(t-\tau_{ij})$$

$$+\gamma\sum_{i=1}^{n}\sum_{j=1}^{n}z_{j}^{2}(t) - \gamma\sum_{i=1}^{n}\sum_{j=1}^{n}z_{j}^{2}(t-\tau_{ij})$$
(11)

We have

$$-\sum_{i=1}^{n} c_i z_i^2(t) \le -\sum_{i=1}^{n} \underline{c}_i z_i^2(t)$$
(12)

For any positive constant β , we can write

$$2\sum_{i=1}^{n}\sum_{j=1}^{n}a_{ij}z_{i}(t)g_{j}(z_{j}(t)) \leq \beta z^{T}(t)z(t) + \frac{1}{\beta}g^{T}(z(t))A^{T}Ag(z(t))$$
(13)

From Lemma 1, we obtain:

$$g^{T}(z(t))A^{T}Ag(z(t)) \le \sum_{i=1}^{n} p_{i}g_{i}^{2}(z_{i}(t))$$

Since $|g_i(z_i(t))| \le \ell_i |z_i(t)|$, (i = 1, 2, ..., n), (14) can be written as

$$g^{T}(z(t))A^{T}Ag(z(t)) \leq \sum_{i=1}^{n} p_{i}\ell_{i}^{2}z_{i}^{2}(t)$$
(14)

Using (14) in (13) results in

$$2z^{T}(t)Ag(z(t)) \leq \beta \sum_{i=1}^{n} z_{i}^{2}(t) + \frac{1}{\beta} \sum_{i=1}^{n} p_{i}\ell_{i}^{2}z_{i}^{2}(t)$$
(15)

We also note that

$$2\sum_{i=1}^{n}\sum_{j=1}^{n}b_{ij}z_{i}(t)g_{j}(z_{j}(t-\tau_{ij})) \leq \sum_{i=1}^{n}\sum_{j=1}^{n}2|b_{ij}||z_{i}(t)||g_{j}(z_{j}(t-\tau_{ij}))|$$
$$\leq \sum_{i=1}^{n}\sum_{j=1}^{n}2\ell_{j}|b_{ij}||z_{i}(t)||z_{j}(t-\tau_{ij})|$$
$$\leq \sum_{i=1}^{n}\sum_{j=1}^{n}\ell_{j}(\alpha z_{i}^{2}(t)+\frac{1}{\alpha}\hat{b}_{ij}^{2}z_{j}^{2}(t-\tau_{ij})) \quad (16)$$

where α is a positive constant. Using (12), (15) and (16) in (11), we obtain

$$\begin{split} \dot{V}(z(t)) &\leq -2\sum_{i=1}^{n} \underline{c}_{i} z_{i}^{2}(t) + \sum_{i=1}^{n} \beta z_{i}^{2}(t) + \frac{1}{\beta} \sum_{i=1}^{n} p_{i} \ell_{i}^{2} z_{i}^{2}(t) \\ &+ \sum_{i=1}^{n} \sum_{j=1}^{n} \ell_{j} \alpha z_{i}^{2}(t) + \sum_{i=1}^{n} \sum_{j=1}^{n} \frac{1}{\alpha} \ell_{i} \hat{b}_{ji}^{2} z_{i}^{2}(t) \\ &+ \gamma \sum_{i=1}^{n} \sum_{j=1}^{n} z_{j}^{2}(t) - \gamma \sum_{i=1}^{n} \sum_{j=1}^{n} z_{j}^{2}(t - \tau_{ij}) \end{split}$$

which can be written as

$$\dot{V}(z(t)) \leq -\sum_{i=1}^{n} (2\underline{c}_{i} - \beta - \frac{1}{\beta}p_{i}\ell_{i}^{2} - \sum_{j=1}^{n} (\alpha\ell_{j} + \frac{1}{\alpha}\hat{b}_{ji}^{2}\ell_{i}))z_{i}^{2}(t) + \gamma\sum_{i=1}^{n}\sum_{j=1}^{n}z_{j}^{2}(t) - \gamma\sum_{i=1}^{n}\sum_{j=1}^{n}z_{j}^{2}(t - \tau_{ij}) = -\sum_{i=1}^{n}\varepsilon_{i}z_{i}^{2}(t) + \gamma\sum_{i=1}^{n}\sum_{j=1}^{n}z_{j}^{2}(t) - \gamma\sum_{i=1}^{n}\sum_{j=1}^{n}z_{j}^{2}(t - \tau_{ij}) \leq -\sum_{i=1}^{n}\varepsilon_{m}z_{i}^{2}(t) + \gamma\sum_{i=1}^{n}\sum_{j=1}^{n}z_{j}^{2}(t) = -\varepsilon_{m}||z(t)||_{2}^{2} + n\gamma||z(t)||_{2}^{2} = -(\varepsilon_{m} - n\gamma)||z(t)||_{2}^{2}$$
(17)

In (17), $\gamma < \frac{\varepsilon_m}{n}$ implies that $\dot{V}(z(t))$ is negative definite for all $z(t) \neq 0$. Now let z(t) = 0. Then, $\dot{V}(z(t))$ is of the form:

$$\dot{V}(z(t)) = -\frac{1}{\alpha} \sum_{i=1}^{n} \sum_{j=1}^{n} \ell_j \hat{b}_{ij}^2 z_j^2(t - \tau_{ij}) - \sum_{i=1}^{n} \sum_{j=1}^{n} \gamma z_j^2(t - \tau_{ij})$$
$$\leq -\sum_{i=1}^{n} \sum_{j=1}^{n} \gamma z_j^2(t - \tau_{ij})$$

in which $\dot{V}(z(t)) < 0$ if there exists at least one nonzero $z_j(t-\tau_{ij})$, implying that $\dot{V}(z(t)) = 0$ if and only if z(t) = 0 and $z_j(t-\tau_{ij}) = 0$ for all i, j, and $\dot{V}(z(t)) < 0$ otherwise. Also note that, V(z(t)) is radially unbounded since $V(z(t)) \to \infty$ as $||z(t)|| \to \infty$. Hence, the origin system (10), or equivalently the equilibrium point of system (1) is globally asymptotically stable.

3 Conclusions

By employing Homomorphic mapping theorem and Lyapunov stability theorem, we have derived a new result for the existence, uniqueness and global robust stability of equilibrium point for neural networks with constant multiple time delays with respect to the Lipschitz activation functions. The key contribution of this paper is to establish some new relationships between the upper bound absolute values of the elements of the interconnection matrix, which is given in Lemma 1. The obtained condition is independently of the delay parameters and establishes a new a relationship between the network parameters of the system.

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