

L_p Approximation by Fixed Weighted Neural Network

S. S. Mahdi ^{1,*}, E. S. Bhaya ^{1,2}

^{1,2}Department of Mathematics, College of Education for Pure Sciences, University of Babylon, Iraq. (sara.salih638@gmail.com)

²Department of Mathematics, College of Education, Al-Zahraa University for Women, Iraq. (emanbhaya@alzahraa.edu.iq, emanbhaya@uobabylon.edu.iq.)

ABSTRACT

Neural networks are tools for parallel computations of functions with several variables, it is a linear computation of non-linear functions that we are call activation functions. In our paper we deal with one hidden layer feed forward neural network.

We have two problems with neural networks approximation, the first is the density problem concerns. With the condition for the approximated function to approximate by the neural networks. In previous works on approximation using neural networks, the weights are different for each input. This makes engineering applications very difficult.

In this work we approximate any bounded function on L_p for $p < 1$ by a forward neural network and find the degree of the best approximation by this neural network using the k ' th order of smoothness. Then we connect neurons number and the degree of the best approximation.

Keywords: L_p norm, Neural network, Approximated, Approximated function, Best approximation.

1. Introduction

Firstly, let us introduce some basics notations and definitions that we need in our work. Begin with the best approximation to F from Y is F^* satisfy

$$\|f - f^*\| < \inf_{Y \in Y} \|f - Y\|$$

Define

$$L_p(R) = \{f: R \rightarrow R: \|f\|_p < \infty\}$$

Where:

$$\|f\|_p = \left(\int_R |f(x)|^p dx \right)^{\frac{1}{p}} \quad 1 \leq p < \infty.$$

The k 'th order ordinary modulus of smoothness define as

$$w_k(f, \delta)_p = \sup_{|h| \leq \delta} \|\Delta_h^k(f, \delta)\|_p, \delta \geq 0.$$

$$w_k(f, \delta)_\infty = \sup_{|h| \leq \delta} |\Delta_h^k(f, \delta)| \text{ for } 0 < p \leq \infty.$$

Where:

$$\Delta_h^k(f, \delta) = \sum_{i=0}^k \binom{k}{i} f(x + ih) (-1)^{k-i}.$$

The degree of the best approximation of $f \in L_p(R)$ from the subspace G is

$$E_n(f)_p = \inf_{g \in G} \|f - g\|_p.$$

Neural networks are tools for parallel computations of functions with several variables. It is a linear computation of non-linear functions that we are call activation functions, in our paper, we dealt with neural networks, which have 3-layers input layer, hidden layer and output layer.

In general, we can define the neural network mathematically as

$$H(x) = \sum_{i=1}^N c_i \sigma(K \cdot x + \varphi_i),$$

Where, σ is the activation function with one variable

$x, k \in R^s$ are weights and c_i are thresholds and $\varphi_i \in \mathbb{R}$.

Let us now recall some examples [1] of activation functions

$$\sigma(x) = (1 + e^{-x})^{-1} \text{ [the squashing function].}$$

$$\sigma(x) = (1 + x^2)^{-\alpha} \text{ [generalized multiquadrics] where } \alpha \notin \mathbb{Z}.$$

$$\sigma(x) = |x|^{2q-1} \text{ [thin plate splines] } q \in \mathbb{N}.$$

We can define the sigmodal function as

$$\lim_{x \rightarrow \infty} \sigma(x) = 1$$

$$\lim_{x \rightarrow -\infty} \sigma(x) = 0 .$$

We have two problems with neural networks approximations, first problem is called density problem, deals with the approximated function to approximate by the neural networks.

The complexity is analogue with the problem of the best approximation.

In [2-9], the authors studied the approximation of a continuous function defined on compact set in \mathbb{R} , using neural network with sigmodal activation function.

In [6] and [5] Funhashi and Cybenko find if f is continuous function it is domain is compact set in \mathbb{R}^S then we can approximate f by a forward neural network. This neural network has an infinite number of neurons.

In [4] Chui and Li demonstrated that the sigmodal activation functions can contain integer weights and that the threshold can be an approximation to any continuous function defined on a compact subset of \mathbb{R} .

In [3] Chen and Chen improved the results of Funhashi and Cybenko who showed that any continuous function on compact subset in \mathbb{R}^S can be approximated by a feedforward neural network with a bounded sigmodal function and need not be continuous.

In the articles [3-6] weights are variant in the neural network approximation (each x has a weight), for different inputs, this makes engineering applications very difficult.

In this work we approximate any bounded function on L_p for $p < 1$ by a forward neural network and find that the degree of the best approximation by this neural network using the k 'th order of smoothness. Then we find a relation between the number of neurons and the degree of the best approximation.

2. The Main Results

In this section, we shall define a neural network polynomial has fixed weights, then we prove it is the best approximation of functions in $L_p(\mathbb{R})$, $0 < p < 1$, in terms of the first and the K 'th usual models of smoothness.

Theorem 2.1

σ is a bounded function of sigmodal type, defined on \mathbb{R} , if $f \in L_p(\mathbb{R})$ with $f \rightarrow 0$ as $x \rightarrow \infty$, then there exists constants $\varphi_i, c_i \in \mathbb{R}$ and positive integer K, N such that

$$\|f - H\|_p < C(p) w_k(f, \delta)_p,$$

Where:

$$H(x) = \sum_{i=1}^N c_i \sigma(K \cdot x + \varphi_i).$$

Proof

Let us divide $[-N, N]$ as $2N^2$, since σ a sigmodal function then there exists $r \in \mathbb{R}$

$$\|\sigma(x)\|_p < \frac{1}{N^2} \text{ for } x \geq r$$

And

$$\|\sigma(x)\|_p < \frac{1}{N^2} \text{ for } x \leq -r.$$

Choose $K \in \mathbb{Z}^+$, so there exist, $\frac{K}{(2N)} > r$.

Now let us write our neural network

$$B(x) = \sum_{i=1}^{2N^2} \sum_{j=1}^K (j^k)(-1)^{K-j} f(x + jh)\sigma(K(x - \varphi_i)).$$

If $x \leq -N \Rightarrow K(x - \varphi_i) \leq -r$ and hence $\|f\|_p \rightarrow 0$ as $x \rightarrow \infty$ we can find $l \in \mathbb{N}$ as

$$\|f(x)\|_p < w_k(f, \delta)_p \leq c w_k(f, \delta)_p \quad \forall x \in l. \tag{1}$$

Where c is the absolute constant, then

$$\|B(x)\|_p = \left\| \sum_{i=1}^{2N^2} \sum_{j=1}^K (j^k)(-1)^{K-j} f(x_0 + jh)\sigma(K(x - \varphi_i)) \right\|_p \tag{2}$$

Since

$$\lim_{x \rightarrow \infty} \sigma(x) = 1$$

$$\lim_{x \rightarrow -\infty} \sigma(x) = 0.$$

So σ is bounded and

$$\begin{aligned} \|B(x)\|_p &\leq c(p) \sum_{i=1}^{2N^2} \left(\int_R \left| \sum_{j=1}^K (j^k)(-1)^{K-j} f(x_0 + jh) \right|^p |\sigma(K(x - \varphi_i))|^p dx \right)^{1/p} \\ &\leq c(p) N^2 \frac{1}{N^2} w_k(f, \delta)_p. \end{aligned}$$

So

$$\|f(x) - B(x)\|_p \leq c(p) (\|f\|_p + \|B(x)\|_p) \leq c(p) w_k(f, \delta)_p.$$

If $x \in [-N, N]$, then $x \in [x_{i_0} - 1, x_{i_0}]$ for some i_0 , with $1 < i_0 < 2N^2$. Note that

$$K(x - \varphi_i) \geq r \quad \text{for } i = 1, \dots, i_0 - 1$$

And

$$K(x - \varphi_i) \leq -r \quad \text{for } i = i_0 + 1, \dots, 2N^2.$$

Then from the fact

$$\begin{aligned} & \sum_{i=1}^{i_0-1} (j^k) f(x + ih) (-1)^{k-i} \sigma(k(x - \varphi_i)) \\ &= \sum_{i=1}^{i_0-1} (j^k) f(x + ih) (-1)^{k-i} \sigma(k(x - \varphi_i) - 1) - f(x_{i_0} - 1) + f(x_0). \end{aligned}$$

We have

$$\|f(x) - B(x)\|_p = \left\| f(x) - \sum_{i=1}^{2N^2} \sum_{j=1}^K (j^k) (-1)^{K-j} f(x_0 + jh) \sigma(K(x - \varphi_j)) \right\|_p.$$

Using (1) and (2), we get

$$\|f - B\|_p \leq c(p) \|f\|_p + \|B\|_p \leq c(p) w_k(f, \delta)_p.$$

If $x \geq N$, then $k(x - \varphi_i) \geq r$ and hence

$$\|\sigma(k(x - \varphi_i)) - 1\|_p \leq \frac{1}{N^2}, \quad \text{for } i = 1, \dots, 2N^2.$$

Then

$$\begin{aligned} \|f(x) - B(x)\|_p &= \left\| f(x) - \sum_{i=1}^{2N^2} \sum_{j=1}^K (j^k) (-1)^{K-j} f(x + jh) \sigma(K(x - \varphi_i)) - 1 \right. \\ &\quad \left. + \sum_{i=1}^{2N^2} \sum_{j=1}^K (j^k) (-1)^{K-j} f(x + jh) \right\|_p \\ &\leq c(p) \|f(x)\|_p + \|f(N)\|_p + \|f(-N)\|_p + \sum_{j=1}^k \|(j^k) f(x + jh) (-1)^{k-j} \sigma(k(x - \varphi_i)) - 1\|_p \\ &\leq c(p) (\|f\|_p + \|B\|_p). \end{aligned}$$

Then using (1) and (2) to get

$$\|f - B\|_p \leq c(p) w_k(f, \delta)_p$$

This ends the proof ■.

The convolution of two functions f and g defined on \mathbb{R} , can be defined as

$$(f * g)(x) := \int_{\mathbb{R}} f(y) g(x - y) dy.$$

For $x \in \mathbb{R}$, we define

$$\begin{cases} ca^{\frac{3}{\sqrt{1-x}}}, & \text{if } |x| < 1 \\ 0, & \text{if } |x| \geq 1 \end{cases} \tag{3}$$

Where $a > 0$ and c is chosen so that $\int_{\mathbb{R}} G(x)dx = 1$ then all the derivatives of G are in $L_p(\mathbb{R})$. For each positive integer k , we define

$$G_k(x) = kG(kx) \tag{4}$$

Then

$$\int_{\mathbb{R}} G_k(x)dx = 1 \text{ and } G_k \in L_p(\mathbb{R}).$$

For any positive integer k .

$$G_k * f \rightarrow f$$

$$\|G_k * f - f\|_p \rightarrow 0$$

In the following lemma we shall proof $G_k * f$ uniformly convergence to f .

Lemma 2.2

If $f \in L_p(\mathbb{R})$ then

$$\|G_k * f - f\|_p < w_1(f, \delta)_p, \quad \delta > 0$$

Proof

Let $f \in L_p(\mathbb{R})$

$$\begin{aligned} \|G_k * f - f\|_p &= \left(\int_{\mathbb{R}} \left| \int_{-1}^1 kG(ky)(f(x-y)dy - f(x)) \right|^p dx \right)^{\frac{1}{p}} \\ &= \left(\int_{\mathbb{R}} kG(ky)(f(x-y) - f(x))dy \right). \end{aligned}$$

Let $ky = z, dz = k \cdot dy, y = \frac{z}{k}$

$$\|G_k * f - f\|_p = \left(\int_{\mathbb{R}} \left| \int_{-1}^1 G(z) \left| f\left(x - \frac{z}{k}\right) - f(x) \right|^p dz \right)^{\frac{1}{p}}$$

$$\leq c(p)w_1(f, \delta)_p.$$

We shall use the convolution to prove the sufficiency of the boundedness fixed weight sigmoidal function with the approximation by neural network for $f \in L_p$, $0 < p < 1$ on compact set ■.

Theorem 2.3

Let $f \in L_p(\mathbb{R})$, if σ a bounded and measurable function on \mathbb{R} , then we can find $\varphi_i, c_i \in \mathbb{R}$ and $K, N \in \mathbb{Z}$ satisfy

$$\|f - H\|_p < c(p)w_k(f, \delta)_p$$

Where:

$$H(x) = \sum_{i=1}^N c_i \sigma(Kx + \varphi_i), a \leq x \leq b.$$

Proof

Let G and G_k are the same as in (3) and (4), then let us defin $\bar{f} \in L_p(\mathbb{R})$ such that $\bar{f} = f$ on $[a, b]$ and $\bar{f} = 0$ outside of $[a - 1, b + 1]$.

By Lemma 2.2 we get

$$G_k * \bar{f} \rightarrow \bar{f} \text{ on } [a, b].$$

Since

$$\int_{\mathbb{R}} G_k(x - y)\bar{f}(y) dy < \infty, \text{ for each positive integer } K,$$

$G_k * \bar{f}$ is approximated by a Riemann sum.

For any $K \in \mathbb{Z}^+$ we can find $P_k \in \mathbb{Z}$ and real constants y_i, c_i for $i = 1, \dots, P_k$ satisfies

$$\|(G_k * \bar{f})(x) - \sum_{i=1}^{P_k} c_i G_k(x - y_i)\bar{f}(y_i)\|_p \leq c(p) P_k \left(\frac{1}{P_k}\right) w_1 f(f, \delta)_p \tag{5}$$

Where $y_i \in \mathbb{R}$, for $i = 1, \dots, P_k$

Since $G_k \in L_p(\mathbb{R})$, by Theorem (2.1), there exists constants $\alpha_{j,k}, \beta_{j,k} \in \mathbb{R}$ and positive integer h such that

$$\|G_k(x - y_i) - \sum_{j,k} \beta_{j,k} \sigma(h(x - y_i) + \alpha_{j,k})\|_p \leq c(p)w_k(f, \delta)_p. \tag{6}$$

Now, using Lemma (2.2) we choose a positive integer K satisfies

$$\|f - (G_k * \bar{f})(x)\|_p \leq c(p)w_1(f, \delta)_p, \text{ for } x \in R \tag{7}$$

From (5) and (7) we have

$$\begin{aligned} & \|f(x) - \sum_{i=1}^{P_k} c_i \bar{f}(y_i) \sum_{j,k} \beta_{j,k} \sigma(h(x - y_i) + \alpha_{j,k})\|_p \\ & \leq \|f(x) - (G_k * \bar{f})(x)\|_p + \|(G_k * \bar{f})(x) - \sum_{i=1}^{P_k} c_i G_k(x - y_i) \bar{f}(y)\|_p \\ & + \left\| \sum_{i=1}^{P_k} c_i G_k(x - y_i) \bar{f}(y) - \sum_{i=1}^{P_k} c_i \bar{f}(y_i) \sum_{j,k} \beta_{j,k} \sigma(h(x - y_i) + \alpha_{j,k}) \right\|_p \\ & \leq w_1(f, \delta)_p + w_1(f, \delta)_p + w_k(f, \delta)_p \\ & \leq c(p) (w_k(f, \delta)_p + w_1(f, \delta)_p) \blacksquare \end{aligned}$$

3. Conclusion

We prove the density result by neural networks with a fixed weight. We conclude numerically that any sigmoidal neural network with a fixed weight can approximate any bounded function on L_p for $p < 1$ by forward neural network and find that the degree of the best approximation by this neural network using the K' th order of smoothness. We connect neurons number and the degree of the best approximation. This lead to that our approximation in this neural network is strong.

4. Future Work

Define a multilayer type neural network, then we study its approximation for function in $L_p[a, b]^a$. In term of k -multivariate modulus of smoothness.

5. References

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