

Nearly Exponential Approximation for Neural Networks

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Abstract

In this paper we prove that any real function in $L_p(C)$ defined on a compact and convex subset of $\mathbb{R}^d$ can be approximated by a sigmoidal neural network with one hidden layer, that we call nearly exponential.

Key words: Nearly exponent. Best approximation. Modulus of smoothness.

الخلاصة

برهنا في هذا البحث أن لأي دالة معرفه على مجموعه محدبة ومرصوصة C في $\mathbb{R}^d$ يمكن تقريبها باستخدام شبكه عصبية ذات طبقة مخفيه واحده فقط في $L_p(C)$ وهذا ما نسميه بالتقريب الآسي الجانبي .

الكلمات المفتاحية : الآسي التقريبي . أفضل تقرب. معامل النعومة .

Introduction and Basics

Artificial forward neural networks are nonlinear parametric expressions representing multivariate numerical functions. In connection with such paradigms there arise mainly three problems: a *density* problem, a *complexity* problem, and an *algorithmic* problem. The *density problem* deals with the following question: which functions can be approximated and, in particular, can all members of a certain class of functions be approximated in a suitable sense. This problem was satisfactorily solved in the late 1980's (Cybenko,1989; Funahashi,1989; Hornik *et al.*,1989). Any continuous function on any compact subset of $\mathbb{R}^d$ can be uniformly approximated arbitrarily closely by a neural network with one hidden layer. Moreover, the proof given in (Hornik *et al.*,1989) provides an intimate connection forward neural networks and polynomials. (Ratter,1999)

In this paper we improve the works in (Cybenko,1989; Funahashi, 1989; Hornik *et al.*, 1989) and introduce a direct theorem using neural weights in term of polynomial approximation of functions in L_p spaces .

Let N be the set of nonnegative integer numbers, and let $\mathbb{R}$ be the set of real numbers, $\mathbb{R}^+$ be the set of nonnegative real numbers, $\mathbb{R}^d$ be the d -dimensional Euclidean space ($d \geq 1$), and let Λ be a finite space subset of $\mathbb{R}^+$, let $x = (x_1, x_2, \dots, x_d) \in \mathbb{R}^d$, $y = (y_1, \dots, y_d) \in \mathbb{R}^d$, $e^x = (e^{x_1}, e^{x_2}, \dots, e^{x_d})$, $x^y = (x_1^{y_1}, x_2^{y_2}, \dots, x_d^{y_d})$, $x_j \geq 0, j = 1, 2, 3, \dots, d$. and let $\mathbb{P}_n(d)$ be the space of all d -variate algebraic polynomial, also we use the *active* function $\delta: \mathbb{R} \rightarrow \mathbb{R}$ is *nearly exponential* .

Let f be a real valued function defined on a convex subset $C \in \mathbb{R}^d$. Define

$$L_P(C) = \left\{ f: C \rightarrow \mathbb{R} : \|f\|_{L_P(C)} = \underbrace{\int_C \dots \int_C}_{d \text{ times}} (|f|^P)^{\frac{1}{P}} < \infty \right\}.$$

For any $f \in L_P(C)$ and a real or complex function set S , the distance from f to S defined by: $d_P(f, S) = \sup_{g \in S} \|f - g\|_{L_P(C)}$.

The r th symmetric difference of f is given by

$$\Delta_h^r(f, r, C) = \Delta_h^r(f, x) = \sum_{i=0}^r (-1)^{r-i} \binom{r}{i} f\left(x_1 - \frac{rh}{2} + ih, x_2 - \frac{rh}{2} + ih, \dots, x_d - \frac{rh}{2} + ih\right) \quad x \pm \frac{rh}{2} \in C$$

o.w

Then the r th usual modulus of smoothness of $f \in L_P(C)$ is defined by $\omega_r(f, \delta, C)_{L_P(C)} := \sup_{|h| \leq \delta} \|\Delta_h^r(f, \cdot)\|_{L_P(C)}$ $\delta \geq 0$. (Bhaya, 2003)

Now let us recall the mathematical expression the neural network, a three-layer of FNN with one hidden layer, d inputs and one output can be mathematically expressed as $N(x) = \sum_{i=1}^m c_i \sigma(\sum_{j=1}^d w_{ij} x_j + \theta_i)$, $x \in \mathbb{R}^d$, $d \geq 1$ where $1 \leq i \leq m$, $\theta_i \in \mathbb{R}$ are the thresholds, $w_i = (w_{i1}, w_{i2}, \dots, w_{id}) \in \mathbb{R}^d$ are connection weights of neuron i in the hidden layer with the hidden layer with the input neurons, $c_i \in \mathbb{R}$ are the connection strength of neuron i with the output neuron, and σ is the activation function used in the network. (Wang and Zonghen, 2010)

$f \in L_P(C)$, is called *Lipchitz continuous*. If there exists $L > 0, h > 0$ Such that

$\|\Delta_h^1 f\|_{L_P(C)} \leq L(f)h$, than we get $L(f) = \sup \frac{\|\Delta_h^1 f\|_{L_P(C)}}{h}$. an exponential polynomial of maximal degree $n \in \mathbb{N}$ is of the form $\sum_{\alpha \in \mathbb{Z}(0 \dots n)} a_\alpha e^{-\alpha x}$ For some $\alpha > 0$. (Ritter, 1999) the symbol $P_n^E(d)$ stands for the set of all real, d -variate exponential polynomial of maximal degree n and arbitrary α^- . a function $\delta: R \rightarrow R$ is said to *nearly exponential* whenever for all $\epsilon > 0$, the exist real numbers $\mathfrak{x}, \mathfrak{y}, \mathfrak{z}, \rho$ such that.

$$|\mathfrak{z}\delta(\mathfrak{y}t + \mathfrak{z}) + \rho - e^t| < \epsilon, \quad \text{for all } t \leq 0$$

Given some activation function $\delta: R \rightarrow R$, $R_n^\delta(d)$ will be denote the set of all sums of the form $\sum_{\lambda \in \Lambda} \pm a \delta(-\lambda x + b_\lambda)$. (Ritter, 1999) With $\Lambda \subseteq \mathbb{Z}(0 \dots n)^d$ for some $n > 0$ and with $a > 0$ independent of λ .

From now on we shall use the notation $C(p, r, d)$ for the absolute constant depending on p, r, d only and not the same for all steps in our proofs.

As an auxiliary result we need following theorem from .(Kareem, 2011)

Theorem 1.1 (Kareem, 2011)

If $f \in L_P[a, b]^d$, $0 < P < \infty$ then $E_{n-1}(f)_P \leq C(p, m, d) \omega_m(f, h, [a, b]^d)_{L_P[a, b]^d}$ Where $E_{n-1}(f)$ is the degree of best approximation of $f \in L_P[a, b]^d$ by algebraic polynomial of degree $\leq n-1$, which is $E_{n-1}(f) = \inf_{f \in \mathbb{P}_{n-1}} \|f - P_{n-1}\|_{L_P[a, b]^d}$, $\mathbb{P}_n$ is the space of all algebraic polynomial of degree $\leq n$.

2. The Main Results

In this section we shall introduce our main results.

Theorem 2.1

For any $f \in L_p[0,1]^d$, we have $d_p(f, P_n^E(d)) \leq C(p, r, d) \omega_r(f, \frac{1}{n})_{L_p[0,1]^d}$

Proof

Using Theorem 1.1 to approximate the function $f \in L_p[0,1]^d$ by an algebraic polynomial of the form $P(x) = \sum_{\alpha \in (0, \dots, n)^d} a_\alpha \prod_{i=1}^d x_i^{\alpha_i}$ and satisfy

$$\|P - f\|_{L_p} \leq C(p, r, d) \omega_r\left(f, \frac{1}{n}\right)_{L_p[0,1]^d}$$

The sequence $\langle F_\mu(x) \rangle, \mu \in \mathbb{R}^+$ converges to the identity function F_0 and choose μ such that for a given $\epsilon > 0$

$$\|P(F_\mu) - P(F_0)\|_{L_p[0,1]^d} < \epsilon \quad (1)$$

It is clear $P(F_\mu)$ is an exponential polynomial $P(F_\mu) \in P_n^E(d)$, and

$$\begin{aligned} d_p(f, P_n^E(d)) &\leq \|P(F_\mu) - f\|_{L_p[0,1]^d} \leq \|P(F_\mu) - P(F_0) + P(F_0) - f\|_{L_p[0,1]^d} \\ &\leq C(p) \left(\|P(F_\mu) - P(F_0)\|_{L_p[0,1]^d} + \|P(F_0) - f\|_{L_p[0,1]^d} \right) \end{aligned} \quad (2)$$

Using (1) and (2) we get

$$d_p(f, P_n^E(d)) \leq C(p, r, d) \omega_r\left(f, \frac{1}{n}\right)_{L_p[0,1]^d} + \epsilon \quad (3)$$

Since (3) is true for any $\epsilon \in \mathbb{R}_0^+$, we get

$$d_p(f, P_n^E(d)) \leq C(p, r, d) \omega_r\left(f, \frac{1}{n}\right)_{L_p[0,1]^d} \quad \blacksquare$$

Theorem 2.2

For any $f \in L_p(C)$. We have $d_p(f, R_n^\delta(d)) \leq C(p, r, d) \omega_r(f, \frac{1}{n})_{L_p(C)}$, where δ is nearly exponential and C is a compact and convex set in $[0,1]^d$.

Proof

Let $\mathbb{I}$ denote the Euclidean projection $[0,1]^d \rightarrow C$, the function $f(\mathbb{I}) \in L_p[0,1]^d$. Using Theorem 2.1 to approximate the function $f(\mathbb{I})$ by an exponential polynomial of the form $P(X) = \sum_{\alpha \in \mathbb{I}(0, \dots, n)^d} a_\alpha e^{-\alpha x}$, such that

$$\|P - f\|_{L_p(C)} \leq \|P - f\|_{L_p[0,1]^d} \leq C(p, r, d) \omega_r\left(f, \frac{1}{n}\right)_{L_p[0,1]^d} + \epsilon, \quad \text{let}$$

$\Lambda = \{\alpha \in \mathbb{I}(0, \dots, n)^d : a_\alpha \neq 0\}$. Another representation of P is $P(X) = \sum_{\alpha \in \Lambda} \pm a \mathbb{I} \delta(-(\alpha \cdot x + (b_\alpha + \beta))) + (\pm a \mathbb{I} \delta(b_0 + \beta) + \rho \sum_{\alpha \in \Lambda} \pm a)$. Since δ is nearly exponential function, since e^t is exponential function than we can approximate e^t by an expression $\delta(\mathbb{I}t + \beta) + \rho$ uniformly on the negative half line up to the error ϵ . The sum

$$S = \sum_{\alpha \in \Lambda \setminus \{0\}} \pm a \mathbb{I} \delta(-(\alpha \cdot x + (b_\alpha + \beta))) + (\pm a \mathbb{I} \delta(b_0 + \beta) + \rho \sum_{\alpha \in \Lambda} \pm a).$$

Then $S \in R_n^\delta(d)$, $\|S - f\|_{L_p(C)} \leq C(p, r, d) \omega_r\left(f, \frac{1}{n}\right)_{L_p(C)} + 2\epsilon$.

Similarly if $0 \in \Lambda$. Then we get

$$d_p(f, R_n^\delta(d)) \leq C(p, r, d) \omega_r\left(f, \frac{1}{n}\right)_{L_p(C)} \quad \blacksquare$$

As a direct consequences of the above theorem we have the following corollaries.

Corollary 2.3

For any $f \in L_p(C)$ and any $\epsilon > 0$, there exists a neural network of the form $N(x) = \sum \pm a \delta(-\lambda x + b_\lambda)$ with at most $\min\{(n+1)^d / C(p, r, d) \omega_r(f, \frac{1}{n})_{L_p(C)} < \epsilon\}$ hidden neurons satisfy $\|N(x) - f\|_{L_p(C)} < \epsilon$, where δ is nearly exponential and C is a compact and convex set in $[0, 1]^d$.

Proof

Choose n such that $C(p, r, d) \omega_r(f, \frac{1}{n})_{L_p(C)} < \epsilon$. From Theorem 2.2 there exists $g \in R_n^\delta(d)$ such that $d_p(g, f) < \epsilon$. this g is neural network of hidden neurons $\leq (n+1)^d$. ■

Corollary 2.4

Let δ be nearly exponential function and let C be compact and convex set in $[0, 1]^d$, f is Lipchitz continuous function then $\max\{[C(p, r, d) \frac{L(f)}{\epsilon}]^d, 1\}$ neurons suffice.

Proof

We have two cases, the first case $C(p, r, d) \frac{L(f)}{\epsilon} < 1$, then $C(p, r, d) \omega_r(f, \frac{1}{n})_{L_p(C)} \leq C(p, r, d) \frac{L(f)}{n+2} < \frac{\epsilon}{n+2} < \epsilon$. From Theorem 2.3 the minimum is equal to 1. therefore $C(p, r, d) \frac{L(f)}{\epsilon} \geq 1$, let $n = [C(p, r, d) \frac{L(f)}{\epsilon}] - 1$, then using Theorem 2.3 the minimum is at most $(n+1)^d = [C(p, r, d) \frac{L(f)}{\epsilon}]^d$. ■

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