

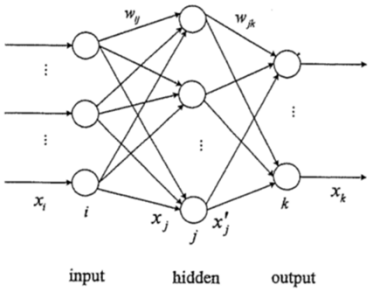
Lecture Series on
Intelligent Control

Lecture 14
**Neural Networks in
Control System Applications - Examples**

Kwang Y. Lee
Professor of Electrical & Computer Engineering
Baylor University
Waco, TX 76706, USA
Kwang_Y_Lee@baylor.edu

1

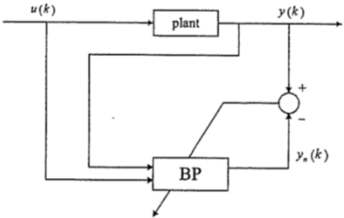
Feedforward NN



2

2

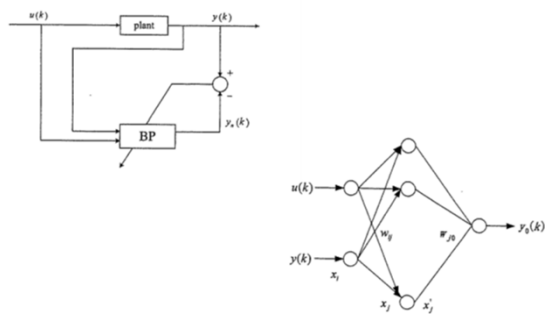
Modeling with NN



3

3

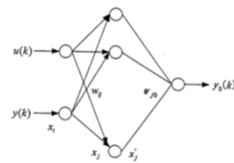
Modeling with NN



4

4

Backpropagation



(1) Feed-forward calculation

Input of hidden layer is

$$x_j = \sum_i w_{ji} x_i \quad (7.7)$$

Output of hidden layer is

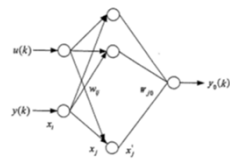
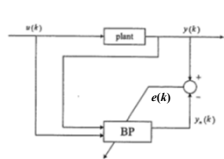
$$x'_j = f(x_j) = \frac{1}{1 + e^{-x_j}} \quad (7.8)$$

then

$$\frac{\partial x'_j}{\partial x_j} = x'_j(1 - x'_j)$$

5

5



Output of output layer is

$$y_0(k) = \sum_j w_{j0} x'_j \quad (7.9)$$

Then, the approximation error is

$$e(k) = y(k) - y_0(k)$$

Error index function is designed as

$$E = \frac{1}{2} e(k)^2 \quad (7.10)$$

6

6

Backpropagation

Output of output layer is

$$y_o(k) = \sum_j w_{jo} x_j' \quad (7.9)$$

Then, the approximation error is

$$e(k) = y(k) - y_o(k)$$

Error index function is designed as

$$E = \frac{1}{2} e(k)^2 \quad (7.10)$$

(2) Learning algorithm of BP

According to the steepest descent (gradient) method, the learning of weight value w_{jo} is

$$\Delta w_{jo} = -\eta \frac{\partial E}{\partial w_{jo}} = \eta \cdot e(k) \cdot \frac{\partial y_o}{\partial w_{jo}} = \eta \cdot e(k) \cdot x_j'$$

The weight value at time $k+1$ is

$$w_{jo}(k+1) = w_{jo}(k) + \Delta w_{jo}$$

7

Backpropagation

Output of output layer is

$$y_o(k) = \sum_j w_{jo} x_j'$$

Then, the approximation error is

$$e(k) = y(k) - y_o(k)$$

Error index function is designed as

$$E = \frac{1}{2} e(k)^2$$

The learning of weight value w_{ij} is

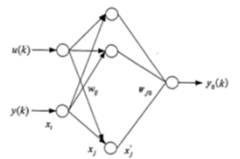
$$\Delta w_{ij} = -\eta \frac{\partial E}{\partial w_{ij}} = \eta \cdot e(k) \cdot \frac{\partial y_o}{\partial w_{ij}}$$

where the chain rule is used, $\frac{\partial y_o}{\partial w_{ij}} = \frac{\partial y_o}{\partial y_j} \cdot \frac{\partial y_j}{\partial x_j'} \cdot \frac{\partial x_j'}{\partial w_{ij}} = w_{jo} \cdot x_i = w_{jo} \cdot x_j'(1 - x_j') \cdot x_i$.

The weight value at time $k+1$ is

$$w_{ij}(k+1) = w_{ij}(k) + \Delta w_{ij}$$

8



Output of hidden layer is

$$x_j' = f(y_j) = \frac{1}{1 + e^{-y_j}}$$

then

$$\frac{\partial x_j'}{\partial y_j} = x_j'(1 - x_j')$$

Backpropagation

The weight value at time $k+1$ is

$$w_{jo}(k+1) = w_{jo}(k) + \Delta w_{jo}$$

$$w_{ij}(k+1) = w_{ij}(k) + \Delta w_{ij}$$

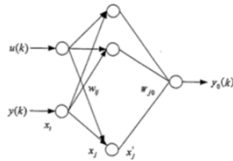
Considering the effect of previous weight value change, the algorithm of weight value is

$$w_{jo}(k+1) = w_{jo}(k) + \Delta w_{jo} + \alpha(w_{jo}(k) - w_{jo}(k-1)) \quad (7.11)$$

$$w_{ij}(k+1) = w_{ij}(k) + \Delta w_{ij} + \alpha(w_{ij}(k) - w_{ij}(k-1)) \quad (7.12)$$

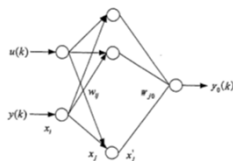
where η is learning rate, α is momentum factor, $\eta \in [0, 1]$, $\alpha \in [0, 1]$.

9


$$\frac{\partial y(k)}{\partial u(k)} \approx \frac{\partial y_0(k)}{\partial u(k)} = \frac{\partial y_0(k)}{\partial x_j'} \times \frac{\partial x_j'}{\partial x_j} \times \frac{\partial x_j}{\partial x(1)} = \sum_j w_{j0} x_j' (1 - x_j) w_{1j} \quad (7.13)$$

10

10


$$y(k) = u(k)^3 + \frac{y(k-1)}{1+y(k-1)^2}$$

11

11

[illegible]

12

12

Simulation Example

Fig. 7.8 BP approximation

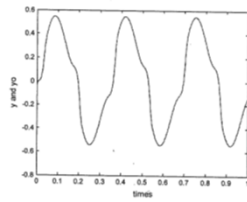
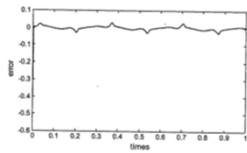


Fig. 7.9 BP approximation error

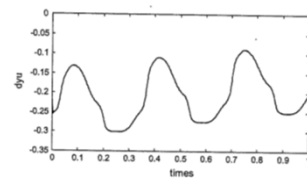


13

13

Simulation Example

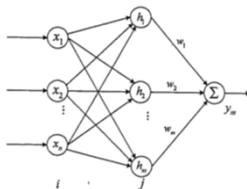
Fig. 7.10 Jacobian value identification



14

14

Radial Basis Function NN



In RBF neural network, $x = [x_i]^T$ is input vector. Assuming there are m th neural nets, and radial basis function vector in hidden layer of RBF is $h = [h_j]^T$, h_j is Gaussian function value for neural net j in hidden layer, and

$$h_j = \exp\left(-\frac{\|x - c_j\|^2}{2b_j^2}\right) \quad (7.14)$$

15

15

Radial Basis Function NN

In RBF neural network, $x = [x_i]^T$ is input vector. Assuming there are m th neural nets, and radial basis function vector in hidden layer of RBF is $h = [h_j]^T$, h_j is Gaussian function value for neural net j in hidden layer, and

$$h_j = \exp\left(-\frac{\|x - c_j\|^2}{2b_j^2}\right) \quad (7.14)$$

where $c = [c_{ij}] = \begin{bmatrix} c_{11} & \cdots & c_{1m} \\ \vdots & \ddots & \vdots \\ c_{n1} & \cdots & c_{nm} \end{bmatrix}$ represents the coordinate value of center point of the Gaussian function of neural net j for the i th input, $i = 1, 2, \dots, n$, $j = 1, 2, \dots, m$. For the vector $b = [b_1, \dots, b_m]^T$, b_j represents the width value of Gaussian function for neural net j .

The weight value of RBF is

$$w = [w_1, \dots, w_m]^T \quad (7.15)$$

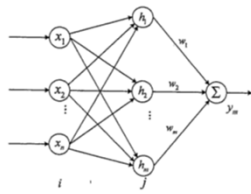
The output of RBF neural network is

$$y(t) = w^T h = w_1 h_1 + w_2 h_2 + \cdots + w_m h_m \quad (7.16)$$

16

16

Radial Basis Function NN



The weight value of RBF is

$$w = [w_1, \dots, w_m]^T \quad (7.15)$$

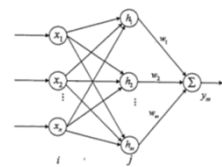
The output of RBF neural network is

$$y(t) = w^T h = w_1 h_1 + w_2 h_2 + \cdots + w_m h_m \quad (7.16)$$

17

17

RBF Neural Network Simulation



In RBF neural network, $x = [x_i]^T$ is input vector. Assuming there are m th neural nets, and radial basis function vector in hidden layer of RBF is $h = [h_j]^T$, h_j is Gaussian function value for neural net j in hidden layer, and

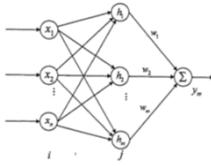
$$h_j = \exp\left(-\frac{\|x - c_j\|^2}{2b_j^2}\right) \quad (7.14)$$

Consider a structure 1-5-1 RBF neural network, we have one input as $x = x_1$, and $b = [b_1 \ b_2 \ b_3 \ b_4 \ b_5]^T$, $c = [c_{11} \ c_{12} \ c_{13} \ c_{14} \ c_{15}]$, $h = [h_1 \ h_2 \ h_3 \ h_4 \ h_5]^T$, $w = [w_1 \ w_2 \ w_3 \ w_4 \ w_5]$, and $y(t) = w^T h = w_1 h_1 + w_2 h_2 + w_3 h_3 + w_4 h_4 + w_5 h_5$.

18

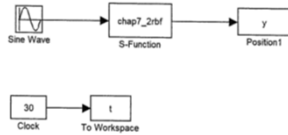
18

RBF Neural Network Simulation



Simulation programs:

(1) Simulink main program: chap7_2sim.mdl



19

19

RBF Neural Network Simulation

(2) S function of RBF: chap7_2rbf.m

```
function [sys,x0,str,ts] = spacemodel(t,x,u,flag)
switch flag,
case 0,
    [sys,x0,str,ts]=mdlInitializeSizes;
case 1,
    sys=mdlOutputs(t,x,u);
case (2,4,9)
    sys=[];
otherwise
    error('Unhandled flag = ',num2str(flag));
end
function [sys,x0,str,ts]=mdlInitializeSizes
    sizes = sizes;
    sizes.NumContStates = 0;
    sizes.NumDiscreteStates = 0;
    sizes.NumOutputs = 7;
    sizes.NumInputs = 1;
    sizes.DirFeedthrough = 1;
    sizes.NumSampleTimes = 0;
    sys = sizes(sizes);
    x0 = [];
    str = [];
    ts = [];
    function sys=mdlOutputs(t,x,u)
        xw(1) = Ninput Layer
```

```
Ni=1;
Nj=1,2,3,4,5;
Nk=1;
cw=[-0.5 -0.25 0 0.25 0.5]; Ncij;
bw=[0.2 0.2 0.2 0.2 0.2]'; Nbj;
Wones(5,1); Nbi;
h=zeros(5,1); Nbj;
for j=1:1:5
    h(j)=exp(-(norm(x-c(:,j))^2/(2*b(j)*b(j)))); NHidden Layer
end
ywm=h'; NOutput Layer
sys(1)=y;
sys(2)=x;
sys(3)=h(1);
sys(4)=h(2);
sys(5)=h(3);
sys(6)=h(4);
sys(7)=h(5);
```

20

20

RBF Neural Network Simulation

(3) Plot program: chap7_2plot.m

```
close all;
% ywy(:,1);
% xwy(:,2);
% h1wy(:,3);
% h2wy(:,4);
% h3wy(:,5);
% h4wy(:,6);
% h5wy(:,7);

figure(1);
plot(t,y(:,1),'k','linewidth',2);
xlabel('time(s)'); ylabel('y');

figure(2);
plot(y(:,2),y(:,3),'k','linewidth',2);
xlabel('x'); ylabel('h1');
hold on;
plot(y(:,2),y(:,4),'k','linewidth',2);
hold on;
plot(y(:,2),y(:,5),'k','linewidth',2);
hold on;
```

```
plot(y(:,2),y(:,6),'k','linewidth',2);
hold on;
plot(y(:,2),y(:,7),'k','linewidth',2);
hold on;
```

21

21

RBF Neural Network Simulation

Fig. 7.12 Output of RBF

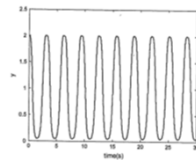
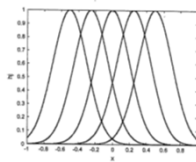


Fig. 7.13 Output of hidden neural net



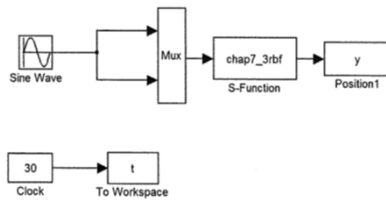
22

22

RBF Neural Network Simulation

Consider a structure 2-5-1 RBF neural network, we have $x = [x_1, x_2]^T$, $b = [b_1, b_2, b_3, b_4, b_5]^T$, $c = \begin{bmatrix} c_{11} & c_{12} & c_{13} & c_{14} & c_{15} \\ c_{21} & c_{22} & c_{23} & c_{24} & c_{25} \end{bmatrix}$, $h = [h_1, h_2, h_3, h_4, h_5]^T$, $w = [w_1, w_2, w_3, w_4, w_5]^T$, and $y(t) = w^T h = w_1 h_1 + w_2 h_2 + w_3 h_3 + w_4 h_4 + w_5 h_5$.

(1) Simulink main program: chap7_3sim.mdl



23

23

RBF Neural Network Simulation

(2) S function of RBF: chap7_3rbf.m

```
function [sys,x0,str,ts] = spacemodel(t,x,u,flag)
switch flag,
case 0,
[sys,x0,str,ts]=mdlInitializeSizes;
case 3,
sys=mdlOutputs(t,x,u);
case (2,4,9)
sys=[];
otherwise
error('Unhandled flag = ',num2str(flag));
end
function [sys,x0,str,ts]=mdlInitializeSizes
sizes = simsizes;
sizes.NumContStates = 0;
sizes.NumDiscStates = 0;
sizes.NumOutputs = 8;
sizes.NumInputs = 2;
sizes.DirFeedthrough = 1;
sizes.NumSampleTimes = 0;
sys = simsizes(sizes);
x0 = [];
str = [];
ts = [];
function sys=mdlOutputs(t,x,u)
x1=u(1); %Input Layer
x2=u(2);
x=[x1 x2]';

%i=2
%j=1,2,3,4,5
%k=1
c=[-0.5 -0.25 0 0.25 0.5;
-0.5 -0.25 0 0.25 0.5]; %cij
b=[0.2 0.2 0.2 0.2 0.2]'; %bj
%kones(5,1); %kj
b=ones(5,1); %kj
for j=1:1:5
h(j)=exp(-norm(x-c(:,j))^2/(2*b(j)*b(j))); %Hidden
end
%Output Layer
yout=W'*h;
sys(1)=yout;
sys(2)=x1;
sys(3)=x2;
sys(4)=h(1);
sys(5)=h(2);
sys(6)=h(3);
sys(7)=h(4);
sys(8)=h(5);
```

24

24

RBF Neural Network Simulation

(3) Plot program: chap7_3plot.m

```
close all;
% y=y(i,2);
% x2=y(i,3);
% h1=y(i,4);
% h2=y(i,5);
% h3=y(i,6);
% h4=y(i,7);
% h5=y(i,8);

figure(1);
plot(t,y(i,1),'k','linewidth',2);
xlabel('time(s)');ylabel('y');

figure(2);
plot(y(i,2),y(i,4),'k','linewidth',2);
xlabel('x2');ylabel('h1');
hold on;
plot(y(i,2),y(i,5),'k','linewidth',2);
hold on;
plot(y(i,2),y(i,6),'k','linewidth',2);
hold on;
plot(y(i,2),y(i,7),'k','linewidth',2);
hold on;
plot(y(i,2),y(i,8),'k','linewidth',2);

figure(3);
plot(y(i,3),y(i,4),'k','linewidth',2);
xlabel('x2');ylabel('h1');
hold on;
plot(y(i,3),y(i,5),'k','linewidth',2);
hold on;
plot(y(i,3),y(i,6),'k','linewidth',2);
hold on;
plot(y(i,3),y(i,7),'k','linewidth',2);
hold on;
plot(y(i,3),y(i,8),'k','linewidth',2);
```

25

25

RBF Neural Network Simulation

Fig. 7.14 Output of RBF

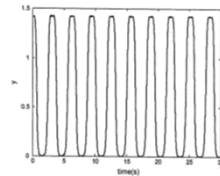
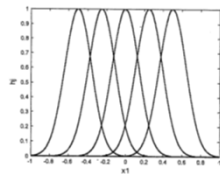


Fig. 7.15 Output of hidden neural net for first input

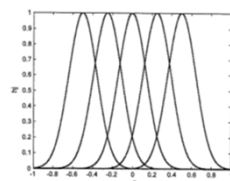


26

26

RBF Neural Network Simulation

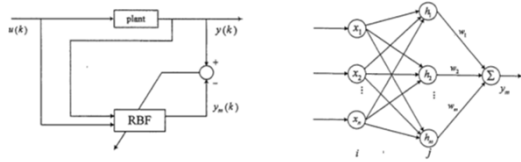
Fig. 7.16 Output of hidden neural net for second input



27

27

Modeling with RBF Neural Network



The output of RBF is

$$y_m(t) = w_1 h_1 + w_2 h_2 + \dots + w_m h_m \quad (7.19)$$

The performance index function of RBF is

$$E(t) = \frac{1}{2} (y(t) - y_m(t))^2 \quad (7.20)$$

28

28

Modeling with RBF Neural Network

The output of RBF is

$$y_m(t) = w_1 h_1 + w_2 h_2 + \dots + w_m h_m \quad (7.19)$$

The performance index function of RBF is

$$E(t) = \frac{1}{2} (y(t) - y_m(t))^2 \quad (7.20)$$

According to gradient descent method, the parameters can be updated as follows:

$$\Delta w_j(t) = -\eta \frac{\partial E}{\partial w_j} = \eta (y(t) - y_m(t)) h_j$$

$$w_j(t) = w_j(t-1) + \Delta w_j(t) + \alpha (w_j(t-1) - w_j(t-2)) \quad (7.21)$$

29

29

Modeling with RBF Neural Network

In RBF neural network, $x = [x_i]^T$ is input vector. Assuming there are m th neural nets, and radial basis function vector in hidden layer of RBF is $h = [h_j]^T$, h_j is Gaussian function value for neural net j in hidden layer, and

$$h_j = \exp \left(-\frac{\|x - c_j\|^2}{2b_j^2} \right) \quad (7.14)$$

The output of RBF is

$$y_m(t) = w_1 h_1 + w_2 h_2 + \dots + w_m h_m \quad (7.19)$$

The performance index function of RBF is

$$E(t) = \frac{1}{2} (y(t) - y_m(t))^2 \quad (7.20)$$

$$\Delta b_j = -\eta \frac{\partial E}{\partial b_j} = \eta (y(t) - y_m(t)) w_j h_j \frac{\|x - c_j\|^2}{b_j^3} \quad (7.22)$$

$$b_j(t) = b_j(t-1) + \Delta b_j + \alpha (b_j(t-1) - b_j(t-2)) \quad (7.23)$$

$$\Delta c_{ji} = -\eta \frac{\partial E}{\partial c_{ji}} = \eta (y(t) - y_m(t)) w_j \frac{x_i - c_{ji}}{b_j^3} \quad (7.24)$$

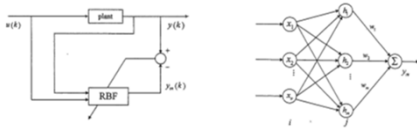
$$c_{ji}(t) = c_{ji}(t-1) + \Delta c_{ji} + \alpha (c_{ji}(t-1) - c_{ji}(t-2)) \quad (7.25)$$

where $\eta \in (0, 1)$ is the learning rate, $\alpha \in (0, 1)$ is momentum factor.

30

30

Simulation Example



First example: only update w

Using RBF neural network to approximate the following discrete plant

$$G(s) = \frac{133}{s^2 + 25s}$$

Consider a structure 2-5-1 RBF neural network, we choose inputs as $x(1) = u(t)$, $x(2) = y(t)$, and set $\alpha = 0.05$, $\eta = 0.5$. The initial weight value is chosen as random value between 0 and 1.

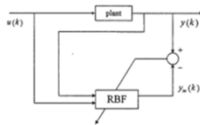
Choose the input as $u(t) = \sin t$, consider the range of the first input $x(1)$ is $[0, 1]$, the range of the second input $x(2)$ is about $[0, 10]$, we choose the initial parameters of

Gaussian function as $c_j = \begin{bmatrix} -1 & -0.5 & 0 & 0.5 & 1 \end{bmatrix}^T$, $b_j = 1.5$, $j = 1, 2, 3, 4, 5$.

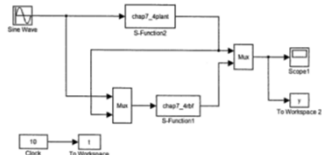
31

31

Simulation Example



(1) Simulink main program: chap7_4sim.mdl



32

32

Simulation Example

(2) S function of RBF: chap7_4rbf.m

```
function [sys,x0,str,tz]=s_function(t,x,u,flag)
switch flag,
    case 0,
        [sys,x0,str,tz]=mdlInitializeSizes;
    case 1,
        sys=mdlOutputs(t,x,u);
    case {2,4,9},
        sys = [];
    otherwise,
        error(['Unhandled flag = ',num2str(flag)]);
end

function [sys,x0,str,tz]=mdlInitializeSizes
    sizes = simsizes;
    sizes.NumContinuous = 0;
    sizes.NumDiscrete = 0;
    sizes.NumOutputs = 1;
    sizes.NumInputs = 2;
    sizes.SampleTime = 1;
    sizes.NumSampleTimes = 0;
    sys=simsizes(sizes);
    x0=[];
    str=[];
    tz=[];
    function sys=mdlOutputs(t,x,u)
        persistent w_1 w_2 b c1
        alpha=0.05;
        x1=x(1);
        if t==0
            b1=5;
            c1=[-1 0.5 0.5 1];
            w1=[0.5 0.5];
            w_1=w_2=w_1;
        end
```

```
ut=u(1);
yout=y(2);
h1=[ut yout];
for j=1:1:5
    h(j)=exp(-norm(h1-c1(j,:))^2/(2*b^2));
end
yout=w'*h';
d_y=0*w;
for j=1:1:5 %Only weight value update
    d_w(j)=alpha*(yout-yout)*h(j);
end
w_1=d_w+alpha*w_1;
w_2=w_1+w_1;
sys(1)=yout;
```

(3) Plot program: chap7_4plot.m

```
close all;
close all;
figure(1);
plot(t,y(1),'r',t,y(2),'b','linewidth',2);
xlabel('time(s)');ylabel('y and y');
legend('ideal signal','signal approximation');
```

33

33

Simulation Example

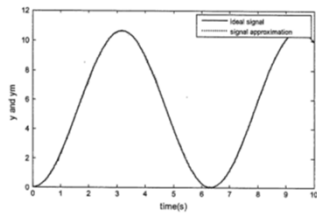
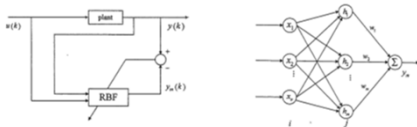


Fig. 7.18 RBF neural network approximation

34

34

Simulation Example



Second example: update w , c_j , b by gradient descent method

Using RBF neural network to approximate the following discrete plant

$$y(k) = u(k)^3 + \frac{y(k-1)}{1 + y(k-1)^2}$$

Consider a structure 2-5-1 RBF neural network, and we choose $x(1) = u(k)$, $x(2) = y(k)$, and $\alpha = 0.05$, $\eta = 0.15$. The initial weight value is chosen as random value between 0 and 1. Choose the input as $u(k) = \sin t$, $t = k \times T$, $T = 0.001$, we set the initial parameters of Gaussian function as $c_j = \begin{bmatrix} -1 & -0.5 & 0 & 0.5 & 1 \end{bmatrix}^T$, $b_j = 3.0$, $j = 1, 2, 3, 4, 5$.

35

35

Simulation Example

Simulation program: chap7_5.m

```

RBF approximation
clear all;
close all;

alpha=0.05;
eta=0.15;
xx=[0,1]';
b=3*ones(5,1);
c=[-1 -0.5 0 0.5 1];
c=[-1 -0.5 0 0.5 1];
w=randn(5,1);

w_1=w;w_2=w_1;
c_1=c;c_2=c_1;
b_1=b;b_2=b_1;
d_1=w;d_2=w;
d_3=w;d_4=w;
y_1=0;

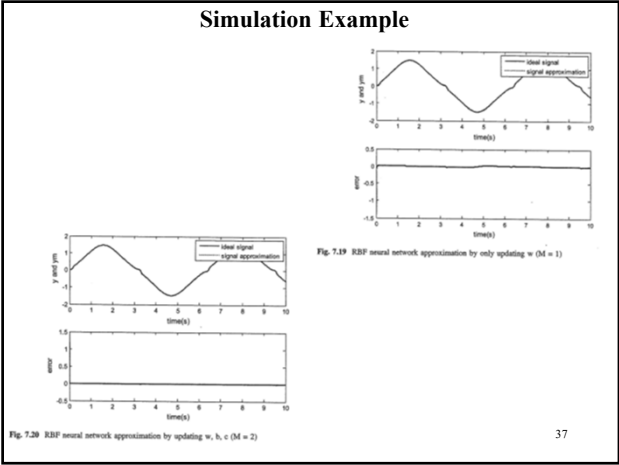
ts=0.001;
for k=1:1:10000
    time(k)=k*ts;
    u(k)=sin(k*ts);
    y(k)=u(k)^3+y_1/(1+y_1^2);
    x(1)=u(k);
    x(2)=y_1;
    for j=1:1:5
        h(j)=exp(-norm(x-c(j))^2/(2*b(j)*b(j)));
    end
    ym(k)=w'*h;
    em(k)=y(k)-ym(k);

    %=1 %Only weight value update
    d_w(j)=eta*(em(k)*h(j));
    %=2 %Update w,b,c
    for j=1:1:5
        d_w(j)=eta*(em(k)*h(j));
        d_b(j)=eta*(em(k)*w(j)*h(j)^-3)*norm(x-c(j))^2;
        for i=1:1:2
            d_c(i,j)=eta*(em(k)*w(j)*h(j)*c(i)-c(i,j))*h(j)^-2;
        end
        b_h(j)=d_b+alpha*(b_h-b_2);
        c_w(j)=d_c+alpha*(c_w-c_2);
    end
    w_w(j)=d_w+alpha*(w_w-w_2);
    y_1=y(k);
    w_2=w_1;
    w_1=w;
    c_2=c_1;
    c_1=c;
    b_2=b_1;
    b_1=b;
end
figure(1);
subplot(211);
plot(time,y,'r',time,ym,'k','linewidth',2);
xlabel('time(s)');ylabel('y and ym');
legend('ideal signal','signal approximation');
subplot(212);
plot(time,y-ym,'k','linewidth',2);
xlabel('time(s)');ylabel('error');

```

36

36



37
