A method of supervised pattern recognition by an adaptive hypersphere decision threshold

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A METHOD OF
SUPERVISED PATTERN RECOGNITION BY AN
ADAPTIVE HYPERSPHERE DECISION THRESHOLD

BY
DARROLL S. MCCORMACK, 1940

A
THESIS
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Abstract

In this study the Bayes likelihood detector is combined with an adaptive decision threshold classifier to solve the multiclass pattern recognition problem. It is assumed that the pattern classes can be represented by an n-dimensional vector sample taken from a multivariate Gaussian probability distribution.

This study presents (1) the derivation of the Adaptive Hyper-sphere Decision Threshold classifier (AHDT classifier) and shows (2) how the AHDT classifier minimizes the probability of error using the learning patterns. Finally the AHDT classifier is applied to the solution of a physical problem through computer simulation.
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TABLE OF CONTENTS

LIST OF SYMBOLS ................................................................. v
LIST OF FIGURES .................................................................. viii
LIST OF TABLES .................................................................... x

I. INTRODUCTION .................................................................. 1
   1.1 Problem Statement ....................................................... 1
   1.2 Statistical Model ......................................................... 1

II. REVIEW OF LITERATURE PERTAINING TO PATTERN RECOGNITION ... 3
   2.1 General Review .......................................................... 3
   2.2 Bayes Approach to Supervised Pattern Recognition .... 5
   2.3 Adaptive Decision Thresholds ................................. 11

III. THE ADAPTIVE HYPERSPHERE DECISION THRESHOLD CLASSIFIER ... 15
   3.1 Approach ................................................................. 15
   3.2 Probability of Error .................................................... 28

IV. IMPLEMENTATION AND COMPUTER SIMULATION OF THE AHDT CLASSIFIER ............................................................. 35
   4.1 Quantizing and Coding the Parameter Space .......... 35
   4.2 Results .................................................................. 49

V. SUMMARY ........................................................................ 81

VI. SUGGESTIONS FOR FURTHER RESEARCH .............................. 82

REFERENCES ....................................................................... 83

BIBLIOGRAPHY .................................................................. 85

APPENDIX A. ................................................................. 88

VITA ............................................................................. 104
LIST OF SYMBOLS

(in order of occurrence)

- \( \eta \) - Number of pattern classes.
- \( \omega_i \) - The \( i^{th} \) pattern class.
- \( X_i \) - Number of learning patterns for the \( i^{th} \) class
- \( X \) - A \( n \)-dimensional vector sample
- \( X_i \) - The \( i^{th} \) vector sample.
- \( \Phi \) - A \( n \)-dimensional weight vector.
- \( \Phi_i \) - The \( i^{th} \) weight vector.
- \( \Upsilon \) - A threshold level.
- \( M_i \) - Mean \( n \)-dimensional vector of \( X \) for the \( i^{th} \) class
- \( R_i^H \) - Hypersphere radius magnitude.
- \( P(A/B) \) - Conditional probability of the event A given the event B has occurred.
- \( P(B) \) - Probability of the event B.
- \( P(A, B) \) - Probability of the event A and B.
- \( V_i \) - The \( i^{th} \) class covariance matrix.
- \( M_i^{-1} \) - The \( i^{th} \) mean vector of \( X \) for the \( i^{th} \) class.
- \( V_i^{-1} \) - The inverse covariance matrix of \( X \) for the \( i^{th} \) class.
- \( X^T \) - The transpose of the vector \( X \).
- \( \hat{M}_i \) - The estimate of the mean \( n \)-dimensional vector of \( X \) for the \( i^{th} \) class.
- \( X_{i \gamma} \) - The \( \gamma \)th learning pattern for the \( i^{th} \) class.
- \( X_{i \gamma} \) - The \( \gamma \)th vector sample of \( X_{i \gamma} \).
- \( \hat{V}_i \) - The estimate of the covariance matrix of \( X \) for the \( i^{th} \) class.
\(L_{\omega_k}[X]\) - Likelihood ratio that the vector \(X\) originated in the \(\omega_k\) class versus the \(\omega_\ell\) class.

\(\ln\) - Natural logarithm.

\(P_\alpha\) - Probability of misclassifying a vector originating in class \(\alpha\).

\(\Phi_k\) - The \(\ell^{th}\) weight vector for the \(\ell^{th}\) threshold level.

\(h(\Phi)\) - Mean-square-error function.

\(s_y\) - Desired output.

\(\zeta\) - constant

\(\nabla h[\Phi(X)]\) - The gradient of the function \(h[\Phi(X)]\).

\(f_\ell\) - Mean-square-error function.

\(Y\) - A \(\eta\)-dimensional logarithm of the likelihood ratio vector.

\(Y_\ell\) - The \(\ell^{th}\) vector sample of the logarithm of the likelihood ratio vector.

\(\ln\{L_{\omega_k}[X]\}\) - The estimated value of \(L_{\omega_k}[X]\) for class \(\omega_\ell\).

\(\Psi_\ell\) - The mean \(\eta\)-dimensional vector of \(Y\) for the \(\ell^{th}\) class.

\(R_{HL}\) - First level hypersphere radius magnitude for the \(\ell^{th}\) class.

\(R_A\) - Second level hypersphere radius magnitude.

\(\Gamma\) - A \(\eta\)-dimensional vector in the logarithm of the likelihood ratio space.

\(Z\) - A \(\eta\)-dimensional vector in the logarithm of the likelihood ratio space.

\(\Delta\) - A \(\eta\)-dimensional vector in the logarithm of the likelihood ratio space.

\(H_\ell\) - The \(\ell^{th}\) first level hypersphere.
\( \psi_\delta \) - The vector to the origin of the second level hypersphere in the logarithm of the likelihood ratio space.

\( K_1 \) - Constant

\( \beta \) - Variable

\( A_i \) - The event of the \( i^{th} \) learning pattern selection.

\( R_i \) - The magnitude of \( Y \) for the \( A_i \) learning pattern.

\( V(\ ) \) - The variance of a variable.

\( \mu \) - Constant

\( \sigma \) - Constant

\( C \) - Constant

\( \rho_0 \) - A probability value.

\( \rho \) - A probability value.

\( f(i/j) \) - Misclassification rate of vectors from the \( j^{th} \) class into the \( i^{th} \) class.

\( f_i(\ell) \) - The \( \ell^{th} \) pattern class function.

\( T_\ell \) - Period of the \( \ell^{th} \) pattern class.

\( P_{\ell l} \) - Power content of the \( \ell^{th} \) pattern class.

\( C_\ell \) - Constant for the \( \ell^{th} \) pattern class.

\( N \) - A normally distributed random number.

\( U \) - A uniformly distributed random number.

\( \sigma_{ij} \) - Covariance between the \( i^{th} \) and \( j^{th} \) vector samples.

\( K_2 \) - Constant

\( m \) - Slope of a line.

\( K_3 \) - Constant
## LIST OF FIGURES

<table>
<thead>
<tr>
<th>Figure</th>
<th>Description</th>
<th>Page</th>
</tr>
</thead>
<tbody>
<tr>
<td>2.1</td>
<td>2-Dimensional Decision Space</td>
<td>9</td>
</tr>
<tr>
<td>2.2</td>
<td>Piecewise Linear Separation</td>
<td>10</td>
</tr>
<tr>
<td>2.3</td>
<td>Nonlinear Separation</td>
<td>11</td>
</tr>
<tr>
<td>2.4</td>
<td>A Piecewise Linear Decision Function</td>
<td>12</td>
</tr>
<tr>
<td>2.5</td>
<td>Mean-Square-Error Function</td>
<td>14</td>
</tr>
<tr>
<td>3.1</td>
<td>AHDT Pattern Classifier</td>
<td>16</td>
</tr>
<tr>
<td>3.2</td>
<td>Hypersphere Decision Threshold</td>
<td>20</td>
</tr>
<tr>
<td>3.3</td>
<td>Second Level Hypersphere</td>
<td>20</td>
</tr>
<tr>
<td>3.4</td>
<td>Hypersphere Within a Hypersphere</td>
<td>25</td>
</tr>
<tr>
<td>3.5</td>
<td>Union of Three Adaptive Hyperspheres</td>
<td>27</td>
</tr>
<tr>
<td>3.6</td>
<td>Probability Bounds</td>
<td>34</td>
</tr>
<tr>
<td>4.1</td>
<td>Pattern Class No. 1</td>
<td>37</td>
</tr>
<tr>
<td>4.2</td>
<td>Pattern Class No. 2</td>
<td>37</td>
</tr>
<tr>
<td>4.3</td>
<td>Pattern Class No. 3</td>
<td>40</td>
</tr>
<tr>
<td>4.4</td>
<td>Pattern Class No. 4</td>
<td>40</td>
</tr>
<tr>
<td>4.5</td>
<td>Pattern Class No. 5</td>
<td>42</td>
</tr>
<tr>
<td>4.6</td>
<td>Pattern Class No. 6</td>
<td>42</td>
</tr>
<tr>
<td>4.7</td>
<td>Pattern Class No. 7</td>
<td>44</td>
</tr>
<tr>
<td>4.8</td>
<td>Pattern Class No. 8</td>
<td>44</td>
</tr>
<tr>
<td>4.9</td>
<td>Error Function</td>
<td>48</td>
</tr>
<tr>
<td>4.10</td>
<td>Maximum, Average and Minimum First Level Hypersphere Threshold Magnitude</td>
<td>50</td>
</tr>
<tr>
<td>4.11</td>
<td>Percent of Unknown Patterns Falling Within the Union of First Level Hypersphere Thresholds, S/N=10.</td>
<td>52</td>
</tr>
</tbody>
</table>
4.12 Percent of Unknown Patterns Falling Within the Union of First Level Hypersphere Thresholds, S/N=2. .................. 52
4.13 Percent of Unknown Patterns Falling Within the Union of First Level Hypersphere Thresholds, S/N=1. .................. 53
4.14 Percent of Unknown Patterns Falling Within the Union of First Level Hypersphere Thresholds, S/N=.5 .................. 53
4.15 Percent of Unknown Patterns Falling Within the Union of First Level Hypersphere Thresholds, S/N=.2 .................. 54
4.16 Percent of Unknown Patterns Falling Within the Union of First Level Hypersphere Thresholds, S/N=.1 .................. 54
4.17 Average Error Rate Comparison .................................. 55
4.18 Average Correct Classification Comparison .................. 57
4.19 AHDT Separation of Class NU .................................... 59
4.20 AHDT Separation of Class 7 .................................... 60
4.21 AHDT Separation of Class 8 .................................... 61
4.22 AHDT Separation of Class 9 .................................... 62
4.23 Maximum Likelihood Ratio Classifier Separation of Signal and Noise ................................................. 63
4.24 AHDT Classifier Separation of Signal and Noise, Total Patterns ......................................................... 64
4.25 AHDT Classifier Separation of Signal and Noise, Classified Patterns ....................................................... 65
# LIST OF TABLES

<table>
<thead>
<tr>
<th>Table</th>
<th>Description</th>
<th>Page</th>
</tr>
</thead>
<tbody>
<tr>
<td>I.</td>
<td>First Level Hypersphere Threshold Magnitude</td>
<td>66</td>
</tr>
<tr>
<td>II.</td>
<td>Number of Unknown Patterns Falling Within the Union of the First Level Hypersphere Thresholds</td>
<td>66</td>
</tr>
<tr>
<td>III.</td>
<td>Number of Training Patterns Falling Within the First Level Hypersphere Threshold, S/N=10</td>
<td>67</td>
</tr>
<tr>
<td>IV.</td>
<td>Training Patterns Second Level Hypersphere Threshold Class to Class Separation Matrix, S/N=10</td>
<td>67</td>
</tr>
<tr>
<td>V.</td>
<td>Number of Training Patterns Falling Within the First Level Hypersphere Threshold, S/N=2</td>
<td>68</td>
</tr>
<tr>
<td>VI.</td>
<td>Training Patterns Second Level Hypersphere Threshold Class to Class Separation Matrix, S/N=2</td>
<td>68</td>
</tr>
<tr>
<td>VII.</td>
<td>Number of Training Patterns Falling Within the First Level Hypersphere Threshold, S/N=1</td>
<td>69</td>
</tr>
<tr>
<td>VIII.</td>
<td>Training Patterns Second Level Hypersphere Threshold Class to Class Separation Matrix, S/N=1</td>
<td>69</td>
</tr>
<tr>
<td>IX.</td>
<td>Number of Training Patterns Falling Within the First Level Hypersphere Threshold, S/N=.5</td>
<td>70</td>
</tr>
<tr>
<td>X.</td>
<td>Training Patterns Second Level Hypersphere Threshold Class to Class Separation Matrix, S/N=.5</td>
<td>70</td>
</tr>
<tr>
<td>XI.</td>
<td>Number of Training Patterns Falling Within the First Level Hypersphere Threshold, S/N=.2</td>
<td>71</td>
</tr>
<tr>
<td>XII.</td>
<td>Training Patterns Second Level Hypersphere Threshold Class to Class Separation Matrix, S/N=.2</td>
<td>71</td>
</tr>
</tbody>
</table>
XIII. Number of Training Patterns Falling Within the First Level Hypersphere Threshold, S/N=.1 .............................. 72
XIV. Training Patterns Second Level Hypersphere Threshold Class to Class Separation Matrix, S/N=.1 .............................. 72
XV. AHDT Simulation Error Rates ........................................ 73
XVI. Number of Unknown Patterns Falling Within the First Level Hypersphere Threshold, S/N=10. .............................. 74
XVII. AHDT Classification Matrix, S/N=10. .............................. 74
XVIII. Number of Unknown Patterns Falling Within the First Level Hypersphere Threshold, S/N=2. .............................. 75
XIX. AHDT Classification Matrix, S/N=2. .............................. 75
XX. Number of Unknown Patterns Falling Within the First Level Hypersphere Threshold, S/N=1. .............................. 76
XXI. AHDT Classification Matrix, S/N=1. .............................. 76
XXII. Number of Unknown Patterns Falling Within the First Level Hypersphere Threshold, S/N=.5 .............................. 77
XXIII. AHDT Classification Matrix, S/N=.5 .............................. 77
XXIV. Number of Unknown Patterns Falling Within the First Level Hypersphere Threshold, S/N=.2 .............................. 78
XXV. AHDT Classification Matrix, S/N=.2 .............................. 78
XXVI. Number of Unknown Patterns Falling Within the First Level Hypersphere Threshold, S/N=.1 .............................. 79
XXVII. AHDT Classification Matrix, S/N=.1 .............................. 79
XXVIII. Percent of Unknown Patterns in a Class Exceeding the First Level Hypersphere Threshold .............................. 80
CHAPTER I
INTRODUCTION

1.1 Problem Statement

The problem to be investigated is the categorization of a vector taken from an unclassified set of vector samples into one of the available pattern classes. The categorization must be preformed by the pattern classifier using the information derived from the set of learning vector samples for each pattern class. The solution to this problem is based on the vector sample features which are common to all pattern classes and through which the classes can be distinguished. For example, the power spectral densities of \( \eta \) groups of voltage signals (\( \eta \) classes) could be such that a vector sample could be created by a discrete equally spaced sampling of the power spectral density. The pattern classifier could operate upon this vector sample to classify an unknown voltage signal into one of the \( \eta \) categories. Therefore, the pattern classifier must have the capabilities of detecting the vector sample features and categorizing the vector sample belonging to an unknown class with some predictable error of misclassification.

1.2 Statistical Model

The basic statistical model for pattern recognition with learning observations is as follows:

1) There exist \( \eta \) pattern categories (classes) denoted by

\[
\omega_i = \{ \omega_1, \omega_2, \omega_3, \ldots, \omega_\eta \}
\]

2) For each category \( \omega_i \) the observer is given a set of \( X_i \) learning patterns and is told to which class each
observation belongs.

3) Each sample pattern consists of a n-dimensional vector sample, \( X = \{ x_1, x_2, x_3, \ldots, x_n \} \).

4) Upon receiving the \( n^{th} \) sample of an unknown vector sample a decision is made as to the pattern class membership of the vector sample.

This model is similar to the models various authors have used to approach the pattern recognition problem.
CHAPTER II

REVIEW OF LITERATURE PERTAINING TO PATTERN RECOGNITION

2.1 General Review

The pattern recognition problem has been divided into specialized but related areas. Keehn [4], Abramson, Braverman and Sebestyen [6], Koford and Groner [1], Scudder [7], Cooper and Cooper [6], Patrick and Hancock [3,20], and Spragins [16] have considered pattern recognition in terms of supervised and nonsupervised learning. For each learning method, learning patterns existed for all pattern classes; however, the difference was the information given the pattern classifier. The statistical model in Chapter I is similar to the model used by Koford and Groner [1] and Keehn [4] in their study of supervised pattern recognition with learning observations. This model has been identified as "Learning with a Teacher" [14]. If the observer is not told to which class each learning observation belongs, the statistical model would represent a "Learning without a Teacher" pattern recognition problem [14]. This is the nonsupervised pattern recognition model that Scudder [7] and Spragins [16] have investigated.

Problems which are common to supervised and nonsupervised learning are the subsidiary problems:

1) The selection of a set of measurements or features to classify the patterns (feature detection).

2) The determination of a method to partition the measurements or features.

These subsidiary problems are pointed out by Abramson, Braverman and Sebestyen [14], Keehn [4] and Patrick and Hancock [3].
An example of feature selection is the time domain pattern recognition problem. Petersen and Middleton [21] submitted that discrete periodic sampling has become a standard technique for monitoring of continuous data sources in the time domain. The pattern features would consist of the n-dimensional vector sample mean and covariance matrix obtained by operating on several data sets of length n using either supervised or nonsupervised learning. The basic problem of feature detection is to maximize the difference between the pattern classes.

The partition of the measurement space can be accomplished with either a linear or nonlinear separation function or both. Probably the most investigated function is the hyperplane [1,2,11,12]. The hyperplane has been used to obtain linear and piecewise linear separation. Akers [2] applied the the piecewise linear concept to a 2-dimensional pattern recognition problem containing several pattern classes. The procedure is described by Akers as a chain of linear threshold gates with each gate driving the gates ahead of it. Akers [2] and Yau and Chuang [11] defined that the pattern classes are linearly separable if a weight vector $\Phi$ exists such that the linear decision rule does not result in any misclassification, Eq. (2.1).

$$\sum_{i=1}^{n} \Phi_i X_i \geq W$$

(2.1a)

otherwise decide not class $\omega_i$  

(2.1b)

A piecewise linear separation for a Bayes likelihood classifier is shown in Figure (2.2), page 10. This piecewise linear separation occurs if and only if the covariance matrices are equal for all
Nonlinear partition methods which have investigated in some
detail are hyperspheres and hyperquadratics [14]. Cooper's investiga-
tions [18,19] of the hypersphere presented the spherical decision rule as

\[ (X-M_\alpha)^t(X-M_\alpha) \leq R_\mu \quad \text{decide class } \omega_\alpha \]  

(2.2a)

otherwise decide not class \( \omega_\alpha \).  

(2.2b)

Cooper has also investigated the hyperquadratic rule [10].

An important measure of a pattern classifier is its probability
have investigated this characteristic of a supervised pattern
classifier. In order to minimize the probability of error the pattern
classifier must optimally partition the measurement space given the a
priori knowledge derived from the learning samples for each class.
This optimum partition assumes that the mean and covariance estimates
obtained from the learning samples give a good approximation of the
actual statistical parameters, which according to the weak law of
large numbers [17] becomes a better approximation as the number of
learning samples increase.

2.2 Bayes Approach to Supervised Pattern Recognition

The Bayes classifier is referred to as the optimum classifier,
which computes the conditional probability of one event given that
another event has occurred. The Bayes' law is given by Eq. (2.3).
Where in this instance, A is the unclassified vector sample and B
is the pattern class. conditioned upon the learning samples given
for each pattern class.

\[ P(A/B) = \frac{P(B/A) P(A)}{\sum_{A} P(B/A) P(A)} \]  

(2.3)

The Bayes classifier makes its decision based upon the likelihood ratio of the joint probabilities.

\[ \frac{P(A,B)}{P(A,C)} > 1 \quad \text{decide class } B \quad (2.4a) \]

\[ \frac{P(A,B)}{P(A,C)} = 1 \quad \text{decide class } B \text{ or } C \quad (2.4b) \]

\[ \frac{P(A,B)}{P(A,C)} < 1 \quad \text{decide class } C \quad (2.4c) \]

One can write this as

\[ \frac{P(A,B)}{P(A,C)} = \frac{P(A/B) P(B)}{P(A/C) P(C)} \]  

(2.5)

By assuming that all classes are equally likely Eq. (2.5) reduces to

\[ \frac{P(A,B)}{P(A,C)} = \frac{P(A/B)}{P(A/C)} \]  

(2.6)

Keen [4] also shows that the term the Bayes classifier needs to consider in the classification of A is the conditional probabilities in Eq. (2.6).

If it is assumed that each pattern may be represented by an n-dimensional column vector taken from a multivariate gaussian
distribution, one can write \( [1, 4, 13] \)

\[
P(X/\omega) = \frac{1}{(2\pi)^{n/2} |V_i|^{1/2}} \exp \left[ -\frac{1}{2} (X-M_i) V_i^{-1} (X-M_i) \right] \tag{2.7}
\]

where \( M_i \) is the vector sample mean, \( M_i = \{M_{i1}, M_{i2}, \ldots, M_{in}\} \), and \( V_i \) is the vector sample covariance matrix of the \( i^{th} \) pattern class.

The sample mean vector is obtained from the estimate

\[
\hat{M}_i = \frac{1}{X_i} \sum_{Y=1}^{X_i} X_{iY}
\]

and the unbiased covariance matrix estimate from

\[
\tilde{V}_i = \frac{1}{X_i - 1} \sum_{Y=1}^{X_i} \sum_{\tau=1}^{n} \sum_{J=1}^{n} (X_{i\tau} - \hat{M}_{i\tau}) (X_{iJ} - \hat{M}_{iJ}) \tag{2.9}
\]

The parameters \( \tau \) and \( j \) denote vector samples of the \( i^{th} \) pattern class and \( Y \) represents the \( j^{th} \) pattern sample from the \( i^{th} \) class.

The Bayes classifier operates upon the likelihood that the unclassified vector sample \( X \) originated in class \( \omega_i \) versus class \( \omega_k \).

The likelihood ratio is the ratio of the conditional probabilities.

\[
\mathcal{L}_{\omega_i}(X) = \frac{P(X/\omega_i)}{P(X/\omega_k)} \tag{2.10}
\]

The substitution of Eq. (2.7) into Eq. (2.10) and elimination of the exponential terms by taking the logarithm yields

\[
\ln \{\mathcal{L}_{\omega_i}(X)\} = \frac{-1}{2} \ln \left| \frac{\tilde{V}_i}{V_i} \right| - \frac{1}{2} \left[ (X-\hat{M}_i)^t V_i^{-1} (X-\hat{M}_i) \right. \]

\[\left. - \left( \hat{M}_i^t V_i^{-1} \hat{M}_i \right) \right] \tag{2.11}
\]
This will shift the decision threshold of Eq. (2.4) such that

\[
\ln \left\{ \mathcal{L}_{\omega_i} \{X\} \right\} > 0 \quad \text{, decide class } \omega_i \quad (2.12a)
\]

\[
\ln \left\{ \mathcal{L}_{\omega_i} \{X\} \right\} = 0 \quad \text{, decide class } \omega_k \text{ or } \omega_i \quad (2.12b)
\]

\[
\ln \left\{ \mathcal{L}_{\omega_k} \{X\} \right\} < 0 \quad \text{, decide class } \omega_k \quad (2.12c)
\]

In a multicategory pattern recognition problem the Bayes classifier will place the vector sample in the \( \omega_i \) class for which the logarithm of the likelihood ratio is a maximum. The category \( \omega_k \) is a fixed class in calculating Eq. (2.11) for all \( i = 1, 2, 3, \ldots, \eta \). If it is assumed that \( \bar{V}_i = \bar{V}_k = \bar{V} \), Eq. (2.11) reduces to

\[
\ln \left\{ \mathcal{L}_{\omega_k} \{X\} \right\} = X^T \bar{V} \left( \bar{M}_t - \bar{M}_k \right) - \frac{1}{2} \left( \bar{M}_t + \bar{M}_k \right) \bar{V}^{-1} \left( \bar{M}_t - \bar{M}_k \right) \quad (2.13)
\]

In order to demonstrate the probability-of-error optimality of the Bayes classifier the problem will be restricted to two categories, since diagrams in other than a 2-dimensional space are difficult to draw. Figure (2.1) illustrates the two category probability distribution, where \( V_1 = V_2 \), for which the following conditions hold

\[
\ln \left\{ \mathcal{L}_{12} \{X\} \right\} < 0 \quad , \text{ if } X < \frac{M_2}{2} \quad (2.14a)
\]

\[
\ln \left\{ \mathcal{L}_{12} \{X\} \right\} \geq 0 \quad , \text{ if } X \geq \frac{M_2}{2} \quad (2.14b)
\]
Let $P_1$ be the probability of misclassification in class $\omega_2$ given the vector originated in class $\omega_1$ and $P_2$ the probability of misclassification in class $\omega_2$ given the vector originated in class $\omega_2$ for some threshold $W$. Then one can write

$$P_1 = \frac{1}{\sqrt{2\pi V_2}} \int_{W}^{\infty} \exp \left[ -\frac{1}{2} \frac{X^2}{V_2} \right] dX \tag{2.15}$$

$$P_2 = \frac{1}{\sqrt{2\pi V_2}} \int_{-\infty}^{W} \exp \left[ -\frac{1}{2} \frac{(X-M_2)^2}{V_2} \right] dX \tag{2.16}$$

Hence, from Eq. (2.15) and (2.16), the total probability of error, $P_1 + P_2$, is a monotonically decreasing function with a minimum at $\ln \{ P_{12} \} = 0$. Thus the optimum value for $W$ is $M_2/2$.

For a pattern recognition problem in which three or more pattern classes exist the separation of the classes would be linear if $V_1 = V_2$. 

Figure (2.1). 2-Dimensional Decision Space
for a 3-dimensional pattern recognition problem. When $V_i \neq V_k$ for all $i, k$ the optimum separation between classes is nonlinear as shown in Figure (2.3). The likelihood ratio decision thresholds in Figure (2.2) and (2.3) would be somewhat distorted if the actual values of $V_i, V_k,$ and $V_3$ were replaced with their estimates $\bar{V}_i, \bar{V}_2$ and $\bar{V}_3$. It is this area that is treated in succeeding sections. The idea of operating on the likelihood ratios by additional decision levels, such that the distortion induced by the covariance estimates is smoothed, will be investigated.

![Figure (2.2). Piecewise Linear Separation](image)

Figure (2.2). Piecewise Linear Separation
2.3 Adaptive Decision Thresholds

The adaptive pattern classification system concept requires that the classifier have a variable internal structure. The system is adaptive in the sense that the internal structure (decision procedure) is automatically adjusted based upon the learning patterns. The adjustment is made according to some criterion of the system performance (minimum mean-square-error, no misclassification, etc.). Several authors [1, 2, 6, 10, 11, 19] have investigated the adaptive decision
threshold using various schemes.

Akers [2] presented linear and piecewise linear adaptive thresholds. Where the linear scheme consisted of finding a set of weights to form a hyperplane decision threshold, Eq. (2.1). The piecewise linear decision threshold consisted of a cascading approach in which each threshold gate was driving all gates ahead of it. Figure (2.4) shows a two level piecewise linear decision threshold for which the threshold function is

\[
W_2 = \sum_{\tau=1}^{n} \Phi_{2\tau} X_{\tau} + \mu W_1 \geq 0 \quad \text{, decide class } \omega_{\alpha} \quad (2.17a)
\]

otherwise decide not class \( \omega_{\alpha} \) \quad (2.17b)

where

\[
W_1 = \sum_{\tau=1}^{n} \Phi_{1\tau} X_{\tau} \quad (2.18)
\]

\[\begin{array}{c}
\Phi_{11} \quad X_1 \\
\Phi_{12} \quad X_2 \\
\Phi_{1n} \quad X_n \\
\end{array}\]

\[\begin{array}{c}
\Phi_{21} \quad X_1 \Phi_{22} \\
\Phi_{2n} \quad X_n \\
\end{array}\]

\[
W_1 \quad \mu \quad W_2
\]

Figure (2.4) A Piecewise Linear Decision Function
The adaptive decision threshold formulated by Koford and Groner [1] was intended to minimize the mean-square-error between the desired and the actual outputs. The classification was obtained using the linear decision rule, Eq. (2.1), in the form

\[ X^t \Phi + W \geq 0 \quad \text{, decide class } \omega_i \]  \hspace{1cm} (2.19a)

otherwise decide not class \( \omega_i \)  \hspace{1cm} (2.19b)

The study defines a mean-square-error function \( h(\Phi) \), according to Figure (2.5), for a 2-class pattern recognition problem

\[
    h(\Phi) = \frac{1}{x_1 + x_2} \sum_{i=1}^{2} \sum_{j=1}^{X} \left[ x_{ij}^t \Phi - s_d \right]^2
\]  \hspace{1cm} (2.20)

and proceeds to formulate an equation for the weight vector in terms of the mean-square-error function.

\[ \Phi(\lambda + 1) = \Phi(\lambda) - \zeta \nabla_h(\Phi[\lambda]) \]  \hspace{1cm} (2.21)

The constant \( \zeta \) determines the rate of convergence and stability of the iterative process in obtaining the desired mean-square-error minimization. If \( \zeta \) is small enough \( \nabla_h(\Phi[\lambda]) \) approaches zero and Eq. (2.21) approaches a minimum. The authors point out that this algorithm always converges to a unique set of weights (determined by the learning patterns and their desired output). The disadvantage is that this unique set of weights may allow some misclassification even
Cooper [18,19] considered the pattern recognition problem in terms of a hypersphere decision rule, Eq. (2.2). The decision threshold was adaptive in the sense that the origin, $M_i$, and/or the magnitude, $R_H$, of the hypersphere was modified to correctly classify the learning patterns. Cooper's investigations only considered the 2-class pattern recognition problem. This study is an attempt to extend the hypersphere decision rule to a multiple pattern class problem.
CHAPTER III

THE ADAPTIVE HYPERSPHERE DECISION THRESHOLD CLASSIFIER

3.1 Approach

As stated in the previous chapter the purpose of this study is to extend the previous work with the adaptive hypersphere decision threshold to a multiple class pattern recognition problem. A schematic of the proposed Adaptive Hypersphere Decision Threshold classifier, AHDT classifier, is shown in Figure (3.1). The objective of this classifier is to determine, with the help of a teacher, the mean and covariance matrix of the pattern classes. The internal structure of the AHDT classifier is adapted using the logarithm of the likelihood ratio vector of the training patterns. The classifier is expected to classify an unknown vector sample using the \( \eta \)-dimensional logarithm of the likelihood ratio vector. Toward that end, the classifier threshold levels consist of (1) a first level hypersphere, which includes all learning patterns for the \( \omega_i \) class, and (2) a second level hypersphere, which minimizes the error of misclassification between classes, due to the union of two first level hyperspheres.

With the assumption that each pattern can be represented by an \( n \)-dimensional column vector taken from a multivariate gaussian distribution one can write that

\[
P(X/\omega) = \frac{1}{(2\pi)^{n/2} |V_i|^{1/2}} \exp \left[ -\frac{1}{2} (X - \overline{M}_i)^T \overline{V}_i^{-1} (X - \overline{M}_i) \right] \tag{3.1}\]

The logarithm of the likelihood ratio based upon the \( \omega_n \) class would
Figure (3.1). AHDT Pattern Classifier
\[
\ln\left| \mathcal{L}_{\alpha_t}(X) \right| = \frac{1}{2} \ln \left[ \frac{|\bar{V}_t|}{|\bar{V}_\alpha|} \right] - \frac{1}{2} \left[ (X-\bar{M}_t)^\top \bar{V}_t^{-1} (X-\bar{M}_t) - (X-\bar{M}_\alpha)^\top \bar{V}_\alpha^{-1} (X-\bar{M}_\alpha) \right] \quad (3.2)
\]

The question remains as to how class \(\alpha_t\) should be specified. To minimize the affect of large numbers, it is proposed that class \(\alpha_t\) be the pattern class centroid. The criterion for the pattern class centroid selection can be obtained by letting the received vector sample be equivalent to the mean vector for class \(\alpha_t\). The substitution of this equivalency into Eq. (3.2) will yield

\[
\ln\left| \mathcal{L}_{\alpha_t}(\bar{M}_\alpha) \right| = \frac{1}{2} \ln \left[ \frac{|\bar{V}_\alpha|}{|\bar{V}_t|} \right] - \frac{1}{2} (\bar{M}_\alpha - \bar{M}_t)^\top \bar{V}_t^{-1} (\bar{M}_\alpha - \bar{M}_t) \quad (3.3)
\]

This can be rewritten as

\[
\ln\left| \mathcal{L}_{\alpha_t}(\bar{M}_\alpha) \right| = \frac{1}{2} \ln \left[ \frac{|\bar{V}_\alpha|}{|\bar{V}_t|} \right] - \frac{1}{2} (\bar{M}_\alpha - \bar{M}_t)^\top \bar{V}_t^{-1} (\bar{M}_\alpha - \bar{M}_t) \quad (3.4)
\]

Summing up Eq. (3.4) for all \(t\) to obtain

\[
\sum_{t=1}^{\eta} \ln\left| \mathcal{L}_{\alpha_t}(\bar{M}_\alpha) \right| = \frac{1}{2} \sum_{t=1}^{\eta} \ln \left[ \frac{|\bar{V}_\alpha|}{|\bar{V}_t|} \right] - \frac{1}{2} \sum_{t=1}^{\eta} (\bar{M}_\alpha - \bar{M}_t)^\top \bar{V}_t^{-1} (\bar{M}_\alpha - \bar{M}_t) \quad (3.5)
\]

one sees that under the conditions \(V = V = V\), where \(V\) is an identity matrix, Eq. (3.5) will reduce to

\[
\sum_{t=1}^{\eta} \ln\left| \mathcal{L}_{\alpha_t}(\bar{M}_\alpha) \right| = -\frac{1}{2} \sum_{t=1}^{\eta} (\bar{M}_\alpha - \bar{M}_t)^\top (\bar{M}_\alpha - \bar{M}_t) \quad (3.6)
\]

Since the magnitude of \((\bar{M}_\alpha - \bar{M}_t)^\top (\bar{M}_\alpha - \bar{M}_t)\) is a positive number for all \(t\),
then one can write
\[
\left| \ln \left\{ L_{\alpha t} \{ \hat{M} \} \right\} \right| \leq \sum_{i=1}^{\eta} \ln \left\{ L_{\alpha i} \{ \hat{M} \} \right\}
\]  
(3.7)

This shows that to minimize the affect of large numbers Eq. (3.6) should be minimized. Thus the pattern class centroid would be selected utilizing the criterion that

\[(\hat{M}_i - \hat{M}_b) \cdot (\hat{M}_i - \hat{M}_b) = \text{minimum} \]  
(3.8)

The Bayes classifier would place an unclassified vector sample in that class having the maximum likelihood ratio with an optimum misclassification. Generally there is some error associated with the calculated covariance matrix and mean vector sample for each class resulting in a nonoptimum misclassification. An attempt to reduce the misclassification through additional signal processing (smoothing) by letting the logarithm of the likelihood ratios be a \( \eta \)-dimensional vector input for an adaptive threshold classifier is proposed here.

The adaptive decision threshold can be formulated using the expected value of the input function described by Eq. (3.2). The expected value of the function given that the sample pattern came from the \( \omega_k \) class can be written as

\[
\left( \frac{\ln \left\{ L_{\alpha t} \{ X \} \right\}}{\omega_k} \right) = \frac{1}{2} \ln \left[ \frac{1}{N} \left( \hat{M}_k \cdot \hat{M}_b \right) \right] - \frac{1}{2} \left( \hat{M}_k - \hat{M}_b \right) \cdot \hat{M}_k - \hat{M}_b \]  
(3.9)

This is the concept that Marill and Green [9] used to formulate
the expected value of the logarithm of the likelihood ratio. Let the
class \( \omega_k \) mean vector in the logarithm of the likelihood ratio space
be represented by

\[
\Psi_k = \left\{ \frac{\ln \{ L_{\alpha_1} \{ x \} \}}{\omega_k}, \frac{\ln \{ L_{\alpha_2} \{ x \} \}}{\omega_k}, \ldots, \frac{\ln \{ L_{\alpha_n} \{ x \} \}}{\omega_k} \right\}
\] (3.10)

and a vector sample by

\[
Y = \left\{ \ln \{ L_{\alpha_1} \{ x \} \}, \ln \{ L_{\alpha_2} \{ x \} \}, \ldots, \ln \{ L_{\alpha_n} \{ x \} \} \right\}
\] (3.11)

The first level hypersphere threshold in the logarithm of the
likelihood ratio space is, Figure (3.2),

\[
(Y - \Psi_i) \cdot (Y - \Psi_i) \leq (R_{\omega_i})^2
\] , decide class \( \omega_i \)  
\[
\text{otherwise decide not class } \omega_i
\] (3.12a, b)

The vector sample to be classified will generate the \( \eta \)-dimensional
vector \( Y \) in the logarithm of the likelihood ratio space. The learning
patterns for each class will provide the estimate of \( \Psi_i \) and the
magnitude of \( R_{\omega_i} \), which is increased to include all learning patterns
of class \( \omega_i \). It should be noted that the value of \( R_{\omega_i} \) has not been
restricted to a constant value for all classes.

The union of two or more first level hyperspheres in a \( \eta \)-class
pattern recognition problem can result in a number of unclassifiable
vector samples; however, this number can be reduced by using multiple
Figure (3.2). Hypersphere Decision Threshold

Figure (3.3). Second Level Hypersphere
adaptive hypersphere decision threshold to minimize the error of misclassification. Figure (3.3) illustrates this problem and shows the resultant second level adaptive hypersphere required to separate two classes. The threshold for the second level hypersphere in Figure (3.3) is

\[
\left( Y - \Psi_\delta \right)^t \left( Y - \Psi_\delta \right) \leq \left( R_\alpha \right)^2, \text{ decide class } \omega_1 \quad (3.13a)
\]

otherwise decide class \( \omega_2 \) \quad (3.13b)

The problem that remains is how the value of \( \Psi_\delta \) should be assigned. Since the objective is to separate the union of the hyperspheres, let the adaptive hypersphere intersect the intersection of the two hyperspheres, as shown in Figure (3.3). Under this condition one can write the relations

\[
\left( Z + \Gamma \right)^t \left( Z + \Gamma \right) = \left( R_{\mu_1} \right)^2 \quad (3.14)
\]

\[
\left( Z + \Psi_2 - \Psi_1 - \Gamma \right)^t \left( Z + \Psi_2 - \Psi_1 - \Gamma \right) = \left( R_{\mu_2} \right)^2 \quad (3.15)
\]

and

\[
\left( \Gamma + \Delta + Z \right)^t \left( \Gamma + \Delta + Z \right) = \left( R_\alpha \right)^2 \quad (3.16)
\]

where
\[ \Gamma = K_4 (\psi_2 - \psi_1) \]  
\[ \Delta = \beta (\psi_2 - \psi_1) \]  

Now, it is possible to rewrite Eq. (3.15) and expand it into

\[
\begin{align*}
\left( R_{N_2} \right)^2 &= \left( Z + \Gamma \right) \left( Z + \Gamma \right) + \left( Z + \Gamma \right) \left( \psi_2 - \psi_1 - 2 \Gamma \right) \\
&\quad + \left( \psi_2 - \psi_1 - 2 \Gamma \right) \left( Z + \Gamma \right) + \left( \psi_2 - \psi_1 - 2 \Gamma \right) \left( \psi_2 - \psi_1 - 2 \Gamma \right) 
\end{align*}
\]  
(3.19)

The substitution of Eq. (3.14) and (3.17) into Eq. (3.19) will yield

\[
\begin{align*}
\left( R_{N_2} \right)^2 &= \left( R_{N_1} \right)^2 + [1 - 2 K_4] \left\{ \left( \psi_2 - \psi_1 \right) + \left( \psi_2 - \psi_1 \right)^t \right\} \left( Z + \Gamma \right) \\
&\quad + \left( \psi_2 - \psi_1 \right)^t \left( \psi_2 - \psi_1 \right) 
\end{align*}
\]  
(3.20)

Now by expanding Eq. (3.16)

\[
\left( R_A \right)^2 = \Delta \Delta + \Delta \left( Z + \Gamma \right) + \left( Z + \Gamma \right) \Delta + \left( Z + \Gamma \right) \left( Z + \Gamma \right) 
\]  
(3.21)

and substituting Eq. (3.14), (3.17) and (3.18) into Eq. (3.21) to obtain

\[
\begin{align*}
\left( R_A \right)^2 &= [\beta^{2K_4}] \left( \psi_2 - \psi_1 \right)^t \left( \psi_2 - \psi_1 \right) + \beta \left( \psi_2 - \psi_1 \right)^t \left( \psi_2 - \psi_1 \right) + \left( \psi_2 - \psi_1 \right)^t \left( \psi_2 - \psi_1 \right) \\
&\quad + \left( R_{N_1} \right)^2 
\end{align*}
\]  
(3.22)
This equation can be rearranged as

\[
Z^2(\psi_2 - \psi_1) + (\psi_2 - \psi_1) = \frac{1}{\beta} (R_A)^2 [R_{H1}^2 - (\beta + 2 \beta K_2) (\psi_2 - \psi_1)]
\]

(3.23)

and substituted into Eq. (3.20) to eliminate the variable Z.

\[
(R_{H2})^2 = (R_{H1})^2 + \left[ 1 - 2 K_1 \right] \left[ (R_{H1})^2 - (\beta + 2 \beta K_2) (\psi_2 - \psi_1)] \right]
+ (\psi_2 - \psi_1)(\psi_2 - \psi_1)
\]

(3.24)

Solving for \((R_A)^2\) in Eq. (3.24) yields

\[
(R_A)^2 = (R_{H1})^2 \left[ 1 - \frac{\beta}{1 - 2 K_1} \right] + \left[ \frac{\beta}{1 - 2 K_1} \right] + \beta [\beta + 2 K_1 - 1] (\psi_2 - \psi_1)(\psi_2 - \psi_1)
\]

(3.25)

The constant \(K_1\) may be found from the initial condition for \(\beta\).

Under the condition \(\beta = 0\), the second level hypersphere would initially coincide with the \(H_1\) hypersphere such that

\[
(R_A)^2 = (R_{H1})^2
\]

(3.26)

Thus, Eq. (3.24) in the initial condition becomes

\[
(R_{H2})^2 = (R_{H1})^2 \left[ 1 - 2 K_1 \right] (\psi_2 - \psi_1)(\psi_2 - \psi_1)
\]

(3.27)
and by rearranging Eq. (3.27) and solving for $K_1$

$$K_1 = \frac{3}{2} + \frac{3}{2} \sqrt{\frac{(\gamma_{u_2})^2 - (\gamma_{u_1})^2}{(\gamma_2 - \gamma_1)^T (\gamma_2 - \gamma_1)}} \tag{3.28}$$

Eq. (3.28) implies that a restriction is placed on the adaptive hypersphere threshold. This restriction is

$$\left( \gamma_{u_2} \right)^2 \geq \left( \gamma_{u_1} \right)^2 \tag{3.29}$$

since $K_1$ is defined to be a real number. This restriction would limit the maximum positive value for $K_1$ to $1/2$.

Consideration must also be given to the problem of a hypersphere within a hypersphere as shown in Figure (3.4). In this case the magnitude of the vector $Z$ to the $H_1$ and $H_2$ hypersphere intersection is zero, since an intersection does not exist. Thus, one obtains the relations

$$\left( \gamma_{u_2} \right)^2 \geq (\gamma_2 - \gamma_1)^T (\gamma_2 - \gamma_1) \tag{3.30}$$

and

$$\left( \gamma_{u_1} \right)^2 = \Gamma \Gamma \tag{3.31}$$

and

$$\left( \gamma_{\alpha} \right)^2 = (\Gamma + \Delta)^T (\Gamma + \Delta) \tag{3.32}$$

Substitution of Eq. (3.17) and (3.31) into Eq. (3.30) will yield
From the substitution of Eq. (3.17) into Eq. (3.31) it follows that

\[
\left( R_{\mu z} \right)^2 \geq \left[ 1 - 2K_1 \right] \left( \psi_2 - \psi_1 \right)^t \left( \psi_2 - \psi_1 \right) + \left( R_{\mu 1} \right)^2
\]  

(3.33)

From the substitution of Eq. (3.17) into Eq. (3.31) it follows that

\[
K_1 = \pm \sqrt{\frac{\left( R_{\mu 2} \right)^2}{\left( \psi_2 - \psi_1 \right)^t \left( \psi_2 - \psi_1 \right)}}
\]  

(3.34)

From Eq. (3.17) and Figure (3.4) it is observed that \( K_1 \) would have a negative magnitude. From Eq. (3.17), (3.18) and (3.32) one obtains

\[
\left( R_\beta \right)^2 = \left[ \beta + K_1 \right] \left( \psi_2 - \psi_1 \right)^t \left( \psi_2 - \psi_1 \right)
\]  

(3.35)

Figure (3.4). Hypersphere Within a Hypersphere
In the computer simulation problem Eq. (3.34) must be calculated and the inequality of Eq. (3.30) proved or disproved. From this either Eq. (3.25) or Eq. (3.35) would be used to calculate the adaptive hypersphere threshold. Based upon the restriction of Eq. (3.29) and Figure (3.4), the range of $K_1$ is found to be

$$- \sqrt{\frac{\{P^2\}}{(\Psi - \Psi_1)(\Psi - \Psi_1)}} \leq K_1 \leq \frac{1}{2} \quad (3.36)$$

After solving for the magnitude of $K_1$, some perturbation magnitude for $\beta$ must be assigned. Thus, substitution of the relation

$$\Psi = \Psi_1 - \Delta \quad (3.37)$$

and Eq. (3.18) into Eq. (3.13) gives the second level adaptive hypersphere threshold.

$$\left(\mathbf{y} + \beta \mathbf{w}_1 - \beta \mathbf{w}_1 \right)^t \left(\mathbf{y} + \beta \mathbf{w}_1 - \beta \mathbf{w}_1 \right) \leq \left(\mathbf{\eta}_2 \right)^2, \text{ decide class } \omega_1 \quad (3.38a)$$

otherwise decide class $\omega_2 \quad (3.38b)$

A problem that still exist is the union of three or more adaptive hyperspheres. This could be overcome by additional levels of adaptive thresholds with increased complexity. Figure (3.5) illustrates how such a region could exist. For purposes of this study all vector samples falling within this region are considered as unclassifiable. The evaluation of this problem will be suggested for further research.
All vector samples falling in the convex hull region $D$ would form the following logic from the second level hypersphere threshold gates: $\mathcal{W}_1 = \overline{B}$, $\mathcal{W}_2 = \overline{C}$, and $\mathcal{W}_3 = \overline{A}$.

Figure (3.5). Union of Three Adaptive Hyperspheres
3.2 Probability of Error

Two sources of error resulting from the limited number of learning patterns are (1) unknown vectors samples falling outside the first level hypersphere and (2) unknown vector samples misclassified by the second level hypersphere.

The first error can be determined by the probability that an unknown vector is greater than the learning patterns. Since there are an infinite number of possible patterns per class, consider that a learning pattern is selected at random and is independent of any previous learning pattern selection. Letting the event $A_i$ be a pattern selection with some $\{R_i\}^2$, one can write

$$P(A_2, A_2, A_2, \ldots, A_X) = P(A_1) P(A_2) \cdots P(A_X)$$

(3.39)

where

$$\left( R_i \right)^2 = (Y - \psi)^T (Y - \psi)$$

(3.40)

Chebyshev's inequality [17] can be used to evaluate the probability that $\{R_i\}^2$ of pattern $A_i$ exceeds some value. Let $\{R_i\}^2$ be a random variable with $E\{(R_i)^2\} = \mu$ and $V\{(R_i)^2\} = \sigma^2$. Then for any positive number $C$ one can consider

$$P\left( \left| \{R_i\}^2 - \mu \right| \geq C \sigma \right) \leq \frac{1}{C^2}$$

(3.41)

or
If \( \mathcal{X} \) learning patterns are generated at random then from Eq. (3.39)

\[
P\left( \left| \{ \mathcal{R}_i \} - \mu \right| \geq C\sigma \right) = P\left( \left| \{ \mathcal{R}_i \} - \mu \right| \geq C\sigma \right) \ldots \ldots \ldots \ldots (3.43)
\]

and

\[
P\left( \left| \{ \mathcal{R}_i \} - \mu \right| \leq C\sigma \right) = P\left( \left| \{ \mathcal{R}_i \} - \mu \right| < C\sigma \right) \ldots \ldots \ldots \ldots (3.44)
\]

which simplifies to

\[
P\left( \left| \{ \mathcal{R}_i \} - \mu \right| \geq C\sigma \right) \leq \left( \frac{4}{C^2} \right)^x \quad (3.45)
\]

and

\[
P\left( \left| \{ \mathcal{R}_i \} - \mu \right| < C\sigma \right) \geq \left( 1 - \frac{4}{C^2} \right)^x \quad (3.46)
\]

Now consider the problem in terms of the probability that \( \lambda - 1 \) learning patterns are less than any learning pattern selected at
random, \( A_k \). By setting

\[ \left| \{ R_k \}^2 - \mu \right| = C \sigma \tag{3.47} \]

Eq. (3.46) can be rewritten in the form

\[ P \left( \left| \{ R_k \}^2 - \mu \right| < C \sigma \right) \geq \left( 1 - \frac{R}{C^2} \right)^{\chi - 1} \tag{3.48} \]

The probability that the \((R)\) of an unclassified pattern

\[ \{ R \}^2 = \left( Y - \Psi_a \right) \left( Y - \Psi_a \right) \tag{3.49} \]

is bounded by the value of \((R_k)\) for all \( i \) is

\[ P \left( \{ R \}^2 < \{ R_k \}^2 \right) = \rho \tag{3.50} \]

If the expected value is subtracted from both sides of the inequality then

\[ P \left( \{ R \}^2 < \{ R_k \}^2 \right) = P \left( \{ R \}^2 - \mu < \{ R_k \}^2 - \mu \right) \tag{3.51} \]

However, since

\[ P \left( \{ R \}^2 - \mu < \{ R_k \}^2 - \mu \right) = P \left( \{ R \}^2 - \mu < \{ R_k \}^2 - \mu \right) + P \left( \{ R \}^2 - \mu < \{ R_k \}^2 - \mu \right) \tag{3.52} \]

it follows that
Then from Eq. (3.47) and (3.53) one obtains

\[ P\left( \left| R \right|^2 - \mu < \left| R_{\alpha} \right|^2 - \mu \right) \geq P\left( \left| R \right|^2 - \mu < \left| R_{\alpha} \right|^2 - \mu \right) \geq P\left( \left| R \right|^2 - \mu < C\sigma \right) \]  \hspace{1cm} (3.53)

The substitution of Eq. (3.42) into Eq. (3.53) will yield

\[ P\left( \left| R \right|^2 - \mu < \left| R_{\alpha} \right|^2 - \mu \right) \geq 1 - \frac{1}{C^2} \]  \hspace{1cm} (3.54)

and finally

\[ P\left( \left| R \right|^2 < \left| R_{\alpha} \right|^2 \right) \geq 1 - \frac{1}{C^2} \]  \hspace{1cm} (3.55)

With the development of Eq. (3.46), (3.48) and (3.55) some idea as to the probability an unclassified vector sample will lie within the first level hypersphere can be obtained. From Eq. (3.46) it is possible to calculate the value for which

\[ P\left( \left| R_{\alpha} \right|^2 - \mu < C\sigma \right) = \rho \]  \hspace{1cm} (3.56)

The substitution of Eq. (3.46) into (3.56) will yield

\[ \left( 1 - \frac{1}{C^2} \right)^x = \rho \]  \hspace{1cm} (3.57)
We can solve for $C^2$ and obtain

$$C^2 = \frac{1}{1 - \rho^{\frac{3}{2}\pi}} \tag{3.58}$$

and finally the substitution of Eq. (3.58) into (3.48) will yield

$$P\left( \left| R^2 \right| - \mu \right|_{\forall \lambda \neq \kappa} < C \sigma \right) \geq \rho^{\frac{X-1}{X}} \tag{3.59}$$

which is the probability that $X-1$ learning patterns are bounded by the first level hypersphere threshold. The substitution of Eq. (3.58) into (3.55) will yield the probability that any pattern selected at random will fall within the first level hypersphere threshold.

$$P\left( R^2 \left| R_k \right| \geq \rho^{\frac{1}{X}} \right) \tag{3.60}$$

Eq. (3.59) and (3.60) are plotted in Figure (3.6) for selected values of $\rho$. This can be used to obtain the probability that an unknown vector sample is within the first level hypersphere threshold. As an example, selection of some $C \sigma$ such that $\rho = .5$ (50 percent) in Eq. (3.56) with $X = 20$ then from Figure (3.6) the probability an unknown vector sample is bounded by the first level hypersphere is 96.6%.

The purpose of the second level hypersphere, as previously stated, is to separate the union of two first level hyperspheres. Using Eq. (3.38), the misclassification function may be defined as

$$f_{\omega} \triangleq f\left( \omega / \omega_{\omega} \right) - f\left( \omega / \omega_{\kappa} \right) \tag{3.61}$$
The second level hypersphere magnitude as a function of $\beta$, Eq. (3.25) or (3.35), would be calculated to determine the magnitude of $\beta$ which minimizes Eq. (3.61) for the learning patterns. Thus one would obtain the best estimate in minimizing the second error source.
Figure (3.6). Probability Bounds
CHAPTER IV
IMPLEMENTATION AND COMPUTER SIMULATION
OF THE AHDT CLASSIFIER

4.1 Quantizing and Coding the Parameter Space

An infinite number of pattern classes could be generated for the computer simulation of the AHDT classifier; however, for practical purposes the number of pattern classes will be limited to some finite number. Let the following characteristics be common to all pattern classes.

1) All patterns are real and symmetrical about $T_i/2$.

$$f_i[t] = f_i[T_i - t] \quad (4.1)$$

2) All patterns are of equal period.

$$T_i = T = 100 \quad (4.2)$$

3) All patterns are periodic and have equal power content.

$$P_{T_i} = \frac{1}{T} \int_0^T \left\{ \int_t^T f_i^2 \right\} dt \quad (4.3)$$

Based upon these characteristics several pattern classes will be constructed.

The amplitude of pattern class No. 1 is defined by Eq. (4.4). A plot of this pattern is shown in Figure (4.1).
The power content \( P_{t1} \) is determined by

\[
P_{t1} = \frac{1}{T} \int_0^T \left( f_1[t] \right)^2 dt \tag{4.5}
\]

and becomes in this case

\[
P_{t1} = \frac{1}{T} \int_0^{T/2} t^2 dt + \frac{1}{T} \int_{T/2}^T (T-t)^2 dt \tag{4.6}
\]

The evaluation of the integrals yield

\[
P_{t1} = \frac{T^2}{12} \tag{4.7}
\]

Pattern class No. 2, Figure (4.2), is described by the equation

\[
f_2[t] = C_2 \sin \left( \frac{\pi t}{T} \right) , \ 0 \leq t \leq T \tag{4.8}
\]

The constant \( C_2 \) can be evaluated using the equal power content requirement. Where

\[
P_{t2} = \frac{1}{T} \int_0^T \left( C_2 \sin \left( \frac{\pi t}{T} \right) \right)^2 dt \tag{4.9}
\]
Figure (4.1). Pattern Class No. 1

Figure (4.2). Pattern Class No. 2
The evaluation of \( P_{t2} \) will yield

\[
P_{t2} = \frac{1}{2} \left( C_2 \right)^2
\]  

(4.10)

Thus

\[
C_2 = T \sqrt{\frac{1}{6}}
\]

(4.11)

A plot of pattern class No. 3, which is described by

\[
f_3(t) = C_3 t^2, \quad 0 \leq t \leq T/2 \quad (4.12a)
\]
\[
f_3(t) = C_3 (T-t)^2, \quad T/2 < t \leq T \quad (4.12b)
\]

is shown by Figure (4.3). Again the constant is evaluated from the power content requirement.

\[
P_{t3} = \frac{1}{T} \int_0^{T/2} C_3 t^2 dt + \frac{1}{T} \int_{T/2}^T C_3 (T-t)^2 dt
\]

(4.13)

Solving for

\[
P_{t3} = \left( C_3 \right)^2 T^4 \left( \frac{1}{80} \right)
\]

(4.14)

The value of \( C_3 \) is then

\[
C_3 = \frac{1}{T} \sqrt{\frac{20}{3}}
\]

(4.15)
The amplitude of pattern class No. 4

\[ f_4(t) = C_4 \left( 1 - \cos \left( \frac{\pi t}{T} \right) \right), \quad 0 \leq t \leq T/2 \quad (4.16a) \]

\[ f_4(t) = C \left( 1 + \cos \left( \frac{\pi t}{T} \right) \right), \quad T/2 \leq t \leq T \quad (4.16b) \]

is shown by Figure (4.4). The power content is

\[
P_{\text{44}} = \frac{1}{T} \int_0^{\frac{T}{2}} \left[ C_4 \left( 1 - \cos \left( \frac{\pi t}{T} \right) \right) \right]^2 dt + \frac{1}{T} \int_{\frac{T}{2}}^{T} \left[ C_4 \left( 1 + \cos \left( \frac{\pi t}{T} \right) \right) \right]^2 dt \quad (4.17) \]

The solution of this equation will yield

\[
P_{\text{44}} = \left( C_4 \right)^2 \frac{3\pi^2 - \frac{8}{2\pi}}{2\pi} \quad (4.18) \]

The constant \( C_4 \) is evaluated using the requirement that \( P_{\text{44}} = P_{\text{41}} \). Thus

\[
C_4 = T \sqrt{\frac{\pi}{18\pi - 18}} \quad (4.19) \]

Pattern Class No. 5 is shown by Figure (4.5). The amplitude is defined by

\[ f_5(t) = C_5 \left( 1 - \exp \left( - \frac{t}{T/8} \right) \right), \quad 0 \leq t \leq T/2 \quad (4.20a) \]

\[ f_5(t) = C_5 \left( 1 - \exp \left( - \frac{T - t}{T/8} \right) \right), \quad T/2 \leq t \leq T \quad (4.20b) \]
Figure (4.3). Pattern Class No. 3

Figure (4.4). Pattern Class No. 4
\[ p_{s} = \frac{1}{T} \int_{0}^{T/2} \left( C_5 \left( \frac{t}{T} \right) \right)^2 dt + \frac{1}{T} \int_{T/2}^{T} \left( C_5 \left( \frac{T-t}{T} \right) \right)^2 dt \]  

(4.21)

will yield

\[ p_{s} = \left( C_5 \right)^2 \left( \frac{5}{6} + \frac{e^{-1}}{2} - \frac{e^{-3}}{8} \right) \]  

(4.22)

From the equality \( p_{s} = p_{t1} \), the value of \( C_5 \) is

\[ C_5 = \frac{1}{T} \sqrt{\frac{1}{7.5 + 6e^{-1} - 1.5e^{-3}}} \]  

(4.23)

Figure (4.6) is a plot of pattern Class No. 6, where

\[ f_{x}[t] = C_5 \left( 1 - \cos \left( \frac{2 \pi t}{T} \right) \right), \quad 0 \leq t \leq T \]  

(4.24)

The power content is

\[ p = \frac{1}{T} \int_{0}^{T} \left( C_5 \left( 1 - \cos \left( \frac{2 \pi t}{T} \right) \right) \right)^2 dt \]  

(4.25)

This will yield a power content of

\[ p_{x} = \left( C_5 \right)^2 \left( \frac{3}{2} \right) \]  

(4.26)

solving for \( C_5 \), where \( p_{x} = p_{t1} \),

\[ C_5 = T \sqrt{\frac{1}{18}} \]  

(4.27)
Figure (4.5). Pattern Class No. 5

Figure (4.6). Pattern Class No. 6
Pattern class No. 7, Figure (4.7), is a square wave pulse whose amplitude is

\[ f_7[t] = \begin{cases} \ 0 , & 0 \leq t < T/4 \ (4.28a) \\ \ C_7 , & T/4 \leq t \leq 3T/4 \ (4.28b) \\ \ 0 , & 3T/4 < t \leq T \ (4.28c) \end{cases} \]

The power content

\[ P_{t7} = \frac{1}{T} \int_{T/4}^{3T/4} (C_7)^2 dt \]

is

\[ P_{t7} = (C_7)^2 \frac{1}{2} \]

(4.30)

From the equality \( P_{t7} = P_{t1} \).

\[ C_7 = T \sqrt{\frac{1}{C}} \]

(4.31)

Figure (4.8) shows pattern class No. 8, where the amplitude is

\[ f_8[t] = \begin{cases} \ 0 , & 0 \leq t < 2T/5 \ (4.32a) \\ \ C_8 , & 2T/5 \leq t \leq 3T/5 \ (4.32b) \end{cases} \]
Figure (4.7). Pattern Class No. 7

Figure (4.8). Pattern Class No. 8
The pattern class power content

\[
\int_{3T/5}^{T} f(t) \, dt = 0 \quad , \quad 3T/5 < t \leq T \tag{4.32a}
\]

The pattern class power content

\[
P_+ = \frac{1}{T} \int_{2T/5}^{3T/5} \left( C_g \right)^2 \, dt \tag{4.33}
\]

is

\[
P_+ = \frac{1}{5} \left( C_g \right)^2 \tag{4.34}
\]

where \( C_g \) is solved using the equality \( P_+ = P_{\perp} \).

\[
C_g = T \sqrt{\frac{5}{12}} \tag{4.35}
\]

These patterns were chosen with the thought of minimizing the difference between the pattern classes. This would supply information on the ability to separate similar patterns. In a real world sense the pattern shape may be known or obtained by data sampling. The computer simulation uses the fact that the actual patterns are known, as shown in Figures (4.1) through (4.8), to generate the pattern mean vector sample at twenty-five (25) discrete points. This would eliminate the error associated with a mean vector sample estimate obtained from data sampling.

The additive gaussian noise is approximated, using the central limit theorem, as
\[
N = \frac{\sum_{\tau=1}^{K} (U_{\tau} - E\{U\})}{\sqrt{K \cdot V\{U\}}} \tag{4.36}
\]

where \( U_{\tau} \) is a uniformly distributed random number between 0 and 1, inclusive. The expect value and variance of \( U \) are \( E\{U\} = \frac{1}{2} \) and \( V\{U\} = \frac{1}{2} \). If we sum up twenty random values of \( U \), \( K = 20 \), then Eq. (4.38) can be rewritten as

\[
N = \frac{\sum_{\tau=1}^{20} U_{\tau} - 10}{\sqrt{\frac{20}{12}}} \tag{4.37}
\]

Eq. (4.37) will yield an approximate normally distributed random number truncated at \( \pm 10 \), with a zero mean value and an approximate variance of one.

A covariance matrix estimate is generated for each pattern class. The covariance matrix is constructed by generating a sequence of twenty-five (25) random numbers, Eq. (4.37). A total of five-hundred (500) sequences are used to calculate the points in each pattern class covariance matrix using the equation

\[
\sigma_{i,j} = \frac{1}{499} \sum_{\gamma=1}^{500} N_{\gamma i} N_{\gamma j} \tag{4.38}
\]

where

\[
V_{\kappa} = \begin{bmatrix}
\sigma_{11} & \sigma_{12} & \cdots & \sigma_{12}
\sigma_{21} & \sigma_{22} & \cdots & \sigma_{22}
\vdots & \vdots & \ddots & \vdots
\sigma_{11} & \sigma_{12} & \cdots & \sigma_{12}
\end{bmatrix} \tag{4.39}
\]
The inverse covariance matrix and determinant are computed and these inverse covariance matrices are used for all signal to noise power ratios by using the relationship.

\[
V_{1,2/nx2}^{-1} = \frac{V_1^{-1}}{K_2 P_{1}} \tag{4.40}
\]

The learning patterns are arbitrarily set at twenty (20) per pattern class for each signal to noise power ratio. These learning patterns are used to generate the adaptive hypersphere thresholds derived in Chapter 3. The amount of computation time for the second level hypersphere threshold is held to a minimum by continuously predicting the solution giving a minimum learning pattern misclassification. For example, given the misclassification function \( f_e \), Eq. (3.61), \( f_e[\beta] \) at \( \beta = a \) can be calculated and some perturbation introduced such that \( \beta = b \). The value of \( \beta \) in Figure (4.9) can be predicted using the linear equation

\[
y = m \beta + K_3 \tag{4.41}
\]

with the slope of the line connecting \( S_1 \) and \( S_2 \) being

\[
m = \frac{f_e[b] - f_e[a]}{b - a} \tag{4.42}
\]

The constant \( K_3 \) is evaluated at the point \( y = f_e(b) \) and \( \beta = b \).

\[
K_3 = f_e(b) - m b \tag{4.43}
\]
Substitution of Eq. (4.42) and (4.43) into (4.41) and solving for $\beta$ at $y=0$ will give the predicted value of $\beta_0$, yielding the minimum misclassification.

$$
\beta_0 = \frac{a f_e(b) - b f_e(a)}{f_e(b) - f_e(a)} \tag{4.44}
$$

This linear prediction method is continued until a sign change in $f_e$ occurs. The program logic then switches out of the linear prediction and converges to the point $f_e = 0$, which is bounded by the values of $\beta$ in the last linear prediction.

Figure (4.9). Error Function
4.2 Results

The derivations in Chapter III generated several questions about the AHDT classifier. These include:

1) What magnitudes are associated with the first level hypersphere threshold?
2) What is the frequency of the union of the first level hypersphere threshold?
3) Will a hypersphere within a hypersphere exist in an actual case?
4) How does the AHDT classifier compare with the maximum likelihood ratio classifier?
5) Can the second level hypersphere threshold separate two classes in an actual case?
6) How well does an actual case compare with the probability bounds in Figure (3.6)?
7) Will the adaptive hypersphere threshold optimally separate the pattern classes?

The answers to these questions are supplied by the computer simulation. A listing of the AHDT classifier simulation program is presented in Appendix A. Approximately thirty-one (31) minutes of IBM 360-75 system time is needed for the computations in the main program.

The resultant first level adaptive hypersphere threshold magnitudes are tabulated in Table I. These results are based on a training set of twenty (20) patterns per class. The maximum, average and minimum values are plotted in Figure (4.10). A review of Table I indicates that for a fixed S/N ratio the pattern class order giving a
Figure (4.10). Maximum, Average and Minimum First Level Hypersphere Threshold Magnitude.
which could be explained as resulting from the random training pattern selection. It will be pointed out later that additional research is needed in this area.

Figure (3.5), page 27, illustrates a type of event which occurs with the hypersphere decision threshold. This union of the hyperspheres did occur in the AHDT simulation. In addition, the hypersphere within a hypersphere occurred. The results of the one-hundred (100) unknown patterns per class are presented in Table II, page 66. This data has been converted to a percent of patterns falling within the union and plotted in Figures (4.11), (4.12), (4.13), (4.14), (4.15) and (4.16) for the six (6) S/N ratios. It can be observed in these figures that the data is shifting to a larger number of first level hypersphere thresholds in union. As the S/N is decreased this is to be expected, since the cluster of hyperspheres becomes more compact as the S/N ratio decreases.

The AHDT simulation supplies four (4) error rates. These include: the maximum likelihood ratio classifier misclassification, the AHDT classifier misclassification, the unclassifiable patterns exceeding the first level hypersphere threshold and the unclassifiable patterns not separated by the second level hypersphere. The error rate data, presented in Table XV and plotted in Figure (4.17) as an average misclassification, indicates the usefulness of the AHDT classifier averaged over all classes is suboptimum to the maximum likelihood ratio classifier when the average correct classification of a fixed total is considered. If one ignores unclassifiable patterns, then for S/N ratios less than 2, the AHDT correct classification as a percent
Figure (4.11). Percent of Unknown Patterns Falling Within the Union of First Level Hypersphere Thresholds, S/N=10.

Figure (4.12). Percent of Unknown Patterns Falling Within the Union of First Level Hypersphere Thresholds, S/N=2.
percent of patterns falling within the union

Figure (4.13). Percent of Unknown Patterns Falling Within the Union of First Level Hypersphere Thresholds, S/N=1.

percent of patterns falling within the union

Figure (4.14). Percent of Unknown Patterns Falling Within the Union of First Level Hypersphere Thresholds, S/N=.5
Figure (4.15). Percent of Unknown Patterns Falling Within the Union of First Level Hypersphere Thresholds, S/N=0.2

Figure (4.16). Percent of Unknown Patterns Falling Within the Union of First Level Hypersphere Thresholds, S/N=1
Figure (4.17). Average Error Rate Comparison
likelihood correct classification, Figure (4.18). A review of the training set data contained in Table III through XIV shows the objective to minimize the misclassification between two classes was accomplished for each S/N ratio. A comparison between the number of training patterns, Tables III, V, VII, IX, XI and XIII, and the unknown patterns, Tables XVI, XVIII, XX, XXII, XXIV and XXVI, falling within the first level hypersphere threshold indicates a maximum difference of sixty-nine (69) percent. The variation in the first level hypersphere threshold magnitude indicates it as the primary problem source.

If one compares Table XXVIII with Figure (3.6), page 33, there are several cases in which the percent of unknown patterns exceeding the adaptive first level hypersphere threshold falls below the \( \rho = 50\% \) curve. In Chapter III, page 32, a sample case was presented for which it was found with \( \rho = 50\% \) the probability that an unknown vector sample is bounded by the first level hypersphere is 96.6\%. This does not compare with the values listed in Table XXVIII. Thus, additional research is required and recommended to find a method which would optimize the first level hypersphere threshold magnitude selection. Having obtained this optimization, it could be substituted into the AHDT simulation. The results should be compared with Tables XVII, XIX, XXI, XXIII, XXV and XXVII to see if the classification bias has been reduced or eliminated. A review of these tables would show that the computer simulation is biased toward Class 5 with a S/N =10, S/N =2 and S/N =1, toward Class 1 with a S/N =.5 and toward Class 4 with a S/N =.2 and S/N =.1.
Figure (4.18). Average Correct Classification Comparison
A review of Figures (4.1) through (4.8) indicates the similarity of Class 1 through 6 is such that these classes could be considered as subset classes of a class NU. With this idea Figure (4.19) is presented. It is observed that class NU has a larger percentage of correct classifications than the average correct classification of classes 1 through 6. This increase is due to the difficulty in separating these similar subset classes. It was hoped that the pattern separation using the AHDT would offer an improvement. This is not obvious in the Figures (4.19), (4.20), (4.21), and (4.22).

A comparison between the maximum likelihood ratio classifier and the AHDT classifier is obtained from Figure (4.23) and (4.24). The comparison is based on the separation of signal and noise. It is obvious that the AHDT adds a bias to the maximum likelihood ratio classifier threshold. This bias reduced the false alarm rate by 14\% and the correct signal classification by 15\% at S/N = 0.1, based on the total patterns. If unclassifiable patterns are neglected then from Figure (4.25) the bias reduced the false alarm rate and the correct signal classification by 10\% and 6.5\%, respectively. This indicates an improvement in performance can be obtained with the additional signal processing supplied by the AHDT classifier.
Figure (4.19). AHDT Separation of Class NU
Figure (4.20). AHDT Separation of Class 7
Figure (4.21). AHDT Separation of Class 8
Figure (4.22). AHDT Separation of Class 9
Figure (4.23). Maximum Likelihood Ratio Classifier
Separation of Signal and Noise
Figure (4.24). AHDT Classifier Separation of Signal and Noise, Total Patterns
Figure (4.25). AHDT Classifier Separation of Signal and Noise, Classified Patterns
Table I. First Level Hypersphere Threshold Magnitude

<table>
<thead>
<tr>
<th>Class</th>
<th>Signal to Noise Power Ratio</th>
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<tr>
<td>1</td>
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</tr>
<tr>
<td>2</td>
<td>2136.</td>
</tr>
<tr>
<td>3</td>
<td>2327.</td>
</tr>
<tr>
<td>4</td>
<td>1859.</td>
</tr>
<tr>
<td>5</td>
<td>3322.</td>
</tr>
<tr>
<td>6</td>
<td>1692.</td>
</tr>
<tr>
<td>7</td>
<td>2202.</td>
</tr>
<tr>
<td>8</td>
<td>1580.</td>
</tr>
<tr>
<td>9</td>
<td>1827.</td>
</tr>
<tr>
<td>Average</td>
<td>2126.</td>
</tr>
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</table>

Table II. Number of Unknown Patterns Falling Within the Union of the First Level Hypersphere Thresholds

<table>
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<th>Number of Thresholds in Union</th>
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### Table III. Number of Training Patterns Falling Within the First Level Hypersphere Threshold, S/N=10.

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<th>6</th>
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### Table IV. Training Patterns Second Level Hypersphere Threshold Class to Class Separation Matrix, S/N=10.

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<th>6</th>
<th>7</th>
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<th>9</th>
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<td>1</td>
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<td>3</td>
<td>1</td>
<td>0</td>
<td>0</td>
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Table VIII. Training Patterns Second Level Hypersphere Threshold Class to Class Separation Matrix, S/N=1.

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Table X. Training Patterns Second Level Hypersphere Threshold Class to Class Separation Matrix, S/N=.5

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Table XI. Number of Training Patterns Falling Within the First Level Hypersphere Threshold, $S/N=0.2$

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Table XII. Training Patterns Second Level Hypersphere Threshold Class to Class Separation Matrix, $S/N=0.2$

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EMLR = Maximum likelihood ratio misclassification
ERR = AHDT misclassification not including the unclassifiable patterns
UNC = Unclassifiable patterns falling outside the first level hypersphere thresholds
UNR = Unclassifiable patterns not separated by the second level hypersphere thresholds
Table XVI. Number of Unknown Patterns Falling Within the First Level Hypersphere Threshold, S/N=10.

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Table XVII. AHDT Classification Matrix, S/N=10.

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<td>1</td>
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<td>1</td>
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<tr>
<td>9</td>
<td>0</td>
<td>1</td>
<td>2</td>
<td>10</td>
<td>4</td>
<td>0</td>
<td>2</td>
<td>7</td>
<td>66</td>
</tr>
</tbody>
</table>
### Table XXVI. Number of Unknown Patterns Falling Within the First Level Hypersphere Threshold, S/N=.1

<table>
<thead>
<tr>
<th>Unknown Pattern Class Origin</th>
<th>Class</th>
<th>1</th>
<th>2</th>
<th>3</th>
<th>4</th>
<th>5</th>
<th>6</th>
<th>7</th>
<th>8</th>
<th>9</th>
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<tbody>
<tr>
<td>1</td>
<td></td>
<td>92</td>
<td>96</td>
<td>95</td>
<td>85</td>
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<td>98</td>
<td>95</td>
<td>100</td>
<td>97</td>
</tr>
<tr>
<td>2</td>
<td></td>
<td>91</td>
<td>96</td>
<td>93</td>
<td>89</td>
<td>96</td>
<td>97</td>
<td>94</td>
<td>98</td>
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<td>98</td>
<td>95</td>
<td>99</td>
<td>95</td>
</tr>
<tr>
<td>4</td>
<td></td>
<td>89</td>
<td>96</td>
<td>95</td>
<td>87</td>
<td>94</td>
<td>97</td>
<td>95</td>
<td>100</td>
<td>95</td>
</tr>
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<td></td>
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<td>91</td>
<td>87</td>
<td>77</td>
<td>87</td>
<td>94</td>
<td>88</td>
<td>98</td>
<td>90</td>
</tr>
<tr>
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<td></td>
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<td>96</td>
<td>92</td>
<td>90</td>
<td>93</td>
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</tr>
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<td>7</td>
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<td>95</td>
<td>89</td>
<td>96</td>
<td>99</td>
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<td>88</td>
<td>74</td>
<td>89</td>
<td>96</td>
<td>90</td>
<td>100</td>
<td>99</td>
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### Table XXVII. AHDT Classification Matrix, S/N=.1

<table>
<thead>
<tr>
<th>Unknown Pattern Class Origin</th>
<th>Class</th>
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<th>3</th>
<th>4</th>
<th>5</th>
<th>6</th>
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<tr>
<td>2</td>
<td></td>
<td>1</td>
<td>8</td>
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<td>0</td>
<td>4</td>
<td>2</td>
<td>19</td>
<td>14</td>
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<td>7</td>
<td>27</td>
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<td>10</td>
<td>1</td>
<td>20</td>
<td>12</td>
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<td>0</td>
<td>10</td>
<td>4</td>
<td>26</td>
<td>12</td>
<td>6</td>
<td>1</td>
<td>19</td>
<td>17</td>
</tr>
<tr>
<td>6</td>
<td></td>
<td>1</td>
<td>3</td>
<td>5</td>
<td>20</td>
<td>12</td>
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<td>17</td>
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<td>3</td>
<td>12</td>
<td>13</td>
<td>11</td>
<td>4</td>
<td>15</td>
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<tr>
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<td>2</td>
<td>3</td>
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<td>3</td>
<td>6</td>
<td>3</td>
<td>40</td>
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<td></td>
<td>0</td>
<td>1</td>
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<td>10</td>
<td>6</td>
<td>6</td>
<td>4</td>
<td>11</td>
<td>51</td>
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</tbody>
</table>
Table XXVIII. Percent of Unknown Patterns in a Class Exceeding the First Level Hypersphere Threshold

<table>
<thead>
<tr>
<th>Signal to Noise Power Ratio</th>
<th>Class</th>
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</thead>
<tbody>
<tr>
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<tr>
<td>10.</td>
<td>7</td>
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<tr>
<td>2.</td>
<td>4</td>
</tr>
<tr>
<td>1.</td>
<td>3</td>
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<td>.5</td>
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<tr>
<td>.2</td>
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<td>.1</td>
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CHAPTER V

SUMMARY

The computer simulation pointed out various areas of the adaptive hypersphere decision threshold concept which requires additional research. The AHDT, as implemented, was found to have a bias classification for each S/N ratio level. This bias in the pattern class separation appears to be a function of the first level hypersphere threshold magnitude. In the case where unclassifiable patterns can be neglected the AHDT classifier offers an improvement over the maximum likelihood ratio classifier in the separation of signal and noise. This improvement emphasizes the need for additional research into the adaptive hypersphere decision threshold.
CHAPTER VI
SUGGESTION FOR FURTHER RESEARCH

This investigation has indicated the need for additional research. Areas which are evident include:

1) A method for optimal selection of the first level hypersphere threshold magnitude.

2) Generation of third and higher order levels of adaptive hypersphere decision thresholds to minimize unclassifiable patterns.
REFERENCES


BIBLIOGRAPHY


APPENDIX A

OS/360 FORTRAN H

IMPLEMENTATION AND COMPUTER SIMULATION OF THE ADAPTIVE
HYPERSPHERE DECISION THRESHOLD CLASSIFIER. THE PATTERN
RECOGNITION PROBLEM CONTAINS NINE PATTERN CLASSES,
CONSISTING OF EIGHT DESIGNED PATTERNS AND A NOISE.
PATTERN. THE SIMULATION REQUIRES THE SUBROUTINES MINV.
AND RANUD FROM THE IBM SYSTEM/360 SCIENTIFIC
SUBROUTINE PACKAGE.

DIMENSION Y(25,9), FBA(25,25), FA(25), BD(25,25), TZ(9),
1HP(9), XB(9), XD(25), X(25), WB(25), VB(9), VG(9),
2WA(9,20,9), EE(9,9), AHR(9,9), UB(9), PSI(9,9,9),
3ERR(9), EMCL(9), UNJ(9), UNR(9), NOTJ(9), DB(25,25), PATC(9)
1000 FORMAT(T20, 'PATTERN CLASS MEAN VECTOR'/)
1001 FORMAT(T10, 'CLASS', T24, '1', T35, '2', T46, '3', T57, '4',
1T68, '5', T79, '6', T90, '7', T101, '8', T112, '9'/)
1002 FORMAT(T20, 'COVARIANCE MATRIX'
1003 FORMAT(T20, 'SINGULAR MATRIX'
1004 FORMAT(T20, 'INVERSE MATRIX'
1005 FORMAT(T20, 'DETERMINANT'
1006 FORMAT(T20, 'PATTERN CLASS CENTROID'
1007 FORMAT(T20, 'MEAN LIKELIHOOD VECTOR'
1008 FORMAT(T20, 'TRAINING PATTERNS'
1009 FORMAT(T20, 'FIRST LEVEL HYPERSPHERE THRESHOLD'
1010 FORMAT(T20, 'NUMBER OF TRAINING PATTERNS FALLING WITHIN',
1T63, 'THE FIRST LEVEL HYPERSPHERE THRESHOLD'
1011 FORMAT(T20, 'PATTERN CLASS CENTROID'
1012 FORMAT(T20, 'MAXIMUM LIKELIHOOD RATIO CLASSIFIER ERROR'
1013 FORMAT(T20, 'AHDT CLASSIFIER ERROR'
1014 FORMAT(T20, 'AHDT UNCLASSIFIABLE PATTERNS'
1015 FORMAT(T20, 'TRAINING PATTERNS SECOND LEVEL HYPERSPHERE',
1T63, 'CLASS TO CLASS SEPARATION MATRIX'
1016 FORMAT(1H1, T90, 'PAGE', F5.1)
1017 FORMAT(T10, 'CB(J)', T20, 9E11.4)
1018 FORMAT(T20, 'TRAINING PATTERNS SECOND LEVEL HYPERSPHERE',
1T63, 'THE LAST VALUE OF IX WAS', T70/)
THE SIGNAL TO NOISE POWER RATIO IS OBTAINED BY DIVIDING 2500./3. BY THE NOISE VARIANCE VAR.

VAR=250./3.
IX=1
CALCULATE THE PATTERN CLASS MEAN VECTOR.

Do 20 I=1,25
J=1
IF(I.GT.12) GO TO 2
Y(I,J)=T*I/25.
GO TO 3
2 Y(I,J)=T*(1.-I/25.)
3 J=2
Y(I,J)=C2*SIN(4.*PI*I/T)
IF(I.EQ.25) Y(I,J)=0.
J=3
IF(I.GT.12) GO TO 4
Y(I,J)=C3*((4.*I)**2)
GO TO 5
4 Y(I,J)=C3*((T-4.*I)**2)
IF(I.EQ.25) Y(I,J)=0.
5 J=4
   IF(I.GT.12) GO TO 6
   Y(I,J)=C4*(1.-COS(4.*PI*I/T))
   GO TO 7
6 Y(I,J)=C4*(1.+COS(4.*PI*I/T))
   IF(I.EQ.25) Y(I,J)=0.
7 J=5
   IF(I.GT.12) GO TO 8
   Y(I,J)=C5*(1.-EXP(-A1*I/12.5))
   GO TO 9
8 Y(I,J)=C5*(1.-EXP(-(T-A1*I)/12.5))
9 J=6
   Y(I,J)=C6*(1.-COS(8.*PI*I/T))
   IF(I.EQ.25) Y(I,J)=0.
   J=7
   IF(I.GT.6) GO TO 10
   Y(I,J)=0.
   GO TO 12
10 IF(I.GT.18) GO TO 11
   Y(I,J)=C7
   GO TO 12
11 Y(I,J)=0.
12 J=8
   IF(I.GT.9) GO TO 13
   Y(I,J)=0.
   GO TO 15
13 IF(I.GT.15) GO TO 14
   Y(I,J)=C8
   GO TO 15
14 Y(I,J)=0.
15 J=9
20 Y(I,J)=0.
WRITE(6,1000)
WRITE(6,1001)
WRITE(6,1002) ((Y(I,J),J=1,9),I=1,25)
WRITE(6,1020) XPAGE
XPAGE=XPAGE+1.

C. CALCULATE THE PATTERN CLASS COVARIANCE MATRIX.

IMN=0
DO 40 J=1,9
21 DO 22 I=1,125
   DO 22 K=1,125
22 FBA(I,K)=0.
24 DO 28 L=1,500
   DO 26 I=1,125
   RN=-10.
USE THE CENTRAL LIMIT THEOREM TO APPROXIMATE THE
GAUSSIAN DISTRIBUTION.

DO 25 IK=1,20
CALL RANDU(IX,IY,RNN)
IX=IX
25 RN=RN+RNN
26 FA(I)=RN/A3
   DO 28 I=1,25
   DO 28 K=1,25
   IF(I.GT.K) GO TO 28
   FBA(I,K)=FBA(I,K)+FA(I)*FA(K)
28 CONTINUE
   DO 30 I=1,25
   DO 30 K=1,25
   IF(I.GT.K) GO TO 30
   BD(I,K)=FBA(I,K)/499.
   BD(K,I)=BD(I,K)
30 CONTINUE
WRITE(6,1015)J
WRITE(6,1003)
   DO 31 I=1,25
   IF(I.NE.18) GO TO 31
WRITE(6,1020) XPAGE
   XPAGE=XPAGE+1.
31 WRITE(6,1002) (BD(I,K),K=1,25)
THE PATTERN CLASS COVARIANCE MATRIX HAS BEEN CONSTRUCTED
FROM THE ADDITIVE GAUSSIAN NOISE. NOW CALCULATE THE
DETERMINANT AND THE INVERSE COVARIANCE MATRIX.
CALL MINV(BD,25,DET,FA,WB)
   IF(DET.NE.0.) GO TO 32
WRITE(6,1004)
   IMM=IMN+1
   IF(IMN,LT,4) GO TO 21
CALL EXIT
32 TZ(J)=DET
   DO 34 I=1,25
   DO 34 K=1,25
   34 DB(I,K,J)=BD(I,K)
WRITE(6,1005)
   DO 36 I=1,25
   IF(I.NE.7) GO TO 36
WRITE(6,1020) XPAGE
   XPAGE=XPAGE+1.
36 WRITE(6,1002) (BD(I,K),K=1,25)
WRITE(6,1020) XPAGE
XPAGE=XPAGE+1.

40 CONTINUE
WRITE(6,1006)
WRITE(6,1002) (TZ(J), J=1,9)

C C CALCULATE THE PATTERN CLASS CENTROID.
C
DO 50 JS=1,9
BF(JS)=0.
DO 50 J=1,9
BE=0.
IF(J.EQ.JS) GO TO 50
DO 42 I=1,25
42 BE=BE+(Y(I,JS)-Y(I,J))**2
50 BF(JS)=BF(JS)+BE
JS=1
DO 54 J=2,9
IF(BF(J),GT,BF(JS)) GO TO 54
JS=J
54 CONTINUE
WRITE(6,1007)
WRITE(6,1002) (BF(J), J=1,9)
JC=JS

C C THE PATTERN CLASS CENTROID IS CLASS JC.
C
WRITE(6,1014)
WRITE(6,1013) JC

C C CALCULATE THE MEAN LOGARITHM OF THE LIKELIHOOD RATIO
C VECTOR CONTRIBUTION OF THE COVARIANCE MATRIX DETERMINANT.
C
DO 56 JS=1,9
56 CB(JS)=.5*LOG(TZ(JC)/TZ(JS))

C C CALCULATE THE MEAN LOGARITHM OF THE LIKELIHOOD RATIO
C VECTOR FOR EACH CLASS.
C
ICON=1
500 DEV=SQRT(VAR)
WRITE(6,1031) VAR
DO 64 J=1,9
DO 62 JS=1,9
XE(JS)=0.
DO 58 I=1,25
58 WB(I)=Y(I,J)-Y(I,JS)
DO 62 K=1,25
XD(K)=0.
DO 60 I=1,25
C.

NOW GENERATE THE LEARNING PATTERNS.

DO 74 J=1,9
DO 74 L=1,20
DO 66 I=1,25
RN=-10.

C.

USE THE CENTRAL LIMIT THEOREM TO APPROXIMATE THE
GAUSSIAN DISTRIBUTION.

DO 65 IX=1,20
CALL RANDU(IX, IY, RNN)
IX=IY
65 RN=RN+RNN

C.

CALL RANDU(IX, IY, RNN)
IX=IY
65 RN=RN+RNN

66 X(I)=RN*DEV/AJ+Y(I,J)
DO 72 JS=1,9
XE(JS)=0.
DO 68 I=1,25
68 WB(I)=X(I)-Y(I,JS)
DO 72 K=1,25
XD(K)=0.
DO 70 I=1,25
70 XD(K)=XD(K)+VB(I)*DB(I,K,JS)
72 XE(JS)=XE(JS)+XD(K)*WB(K)

C.

CALCULATE THE TRAINING PATTERN LOGARITHM OF THE
LIKELIHOOD RATIO VECTOR.

DO 74 JS=1,9
74 WA(JS,L,J)=CB(JS)-(XE(JS)-XE(JC))/2./VAR
WRITE(6,1009)
IJKL=3
DO 75 J=1,9
IF(J.EQ.IJKL) WRITE(6,1020) XPAR
IF(J.EQ.IJKL) XPAR=XPAGE+1.
IF(J.EQ.IJKL) IJKL=IJKL+2
WRITE(6,1015) J
DETERMINE THE FIRST LEVEL HYPERSPHERE THRESHOLD.

\[
\begin{align*}
& \text{DO 80 J=1,9} \\
& \text{DO 76 L=1,20} \\
& \text{VG(L)=0.} \\
& \text{DO 76 JS=1,9} \\
& \text{VG(L)=VG(L)+(WA(JS,L,J)-VD(JS,J))}^{\ast\ast}2 \\
& \text{WRITE(6,1015) J} \\
& \text{WRITE(6,1002) (VG(L),L=1,20)} \\
& \text{LL=1} \\
& \text{DO 78 L=2,20} \\
& \text{IF(VG(L).LE.VG(LL)) GO TO 78} \\
& \text{LL=L} \\
& \text{78 CONTINUE} \\
& \text{UB(J)=VG(LL)} \\
& \text{WRITE(6,1010)} \\
& \text{WRITE(6,1002) (UB(J),J=1,9)}
\end{align*}
\]

CALCULATE THE NUMBER OF TRAINING PATTERNS FALLING WITHIN THE FIRST LEVEL HYPERSPHERE THRESHOLD.

\[
\begin{align*}
& \text{DO 82 JD=1,9} \\
& \text{DO 82 J=1,9} \\
& \text{EE(JD,J)=0.} \\
& \text{DO 86 J=1,9} \\
& \text{DO 86 L=1,20} \\
& \text{DO 86 JD=1,9} \\
& \text{VF=0.} \\
& \text{DO 84 JS=1,9} \\
& \text{VF=VF+(WA(JS,L,J)-VD(JS,JD))}^{\ast\ast}2 \\
& \text{IF(VF.GT.UB(JD)) GO TO 86} \\
& \text{EE(JD,J)=EE(JD,J)+1.} \\
& \text{86 CONTINUE} \\
& \text{THE MATRIX EE IS READ AS THE MISCLASSIFICATION IN CLASS JD GIVEN THE TRAINING PATTERN ORIGINATED IN CLASS J.}
\end{align*}
\]

\[
\begin{align*}
\text{WRITE(6,1011)} \\
\text{WRITE(6,1001)} \\
\text{WRITE(6,1002) ((EE(JD,J),J=1,9),JD=1,9)} \\
\text{DO 87 J=1,9} \\
\text{DO 87 JD=1,9} \\
\text{AHR(JD,J)=0.} \\
\text{DO 87 JS=1,9} \\
\text{PSI(JS,JD,J)=0.}
\end{align*}
\]

NOW GENERATE THE SECOND LEVEL HYPERSPHERE THRESHOLDS.
DO 120 J=1,9
DO 120 JD=1,9
IF(JD.LE.J) GO TO 120
GB=0.

DECIDE WHICH CLASS HAS THE SMALLER FIRST LEVEL HYPERSPHERE THRESHOLD.

IF(UB(JD).LT.UB(J)) GO TO 88
JJ=J
JT=JD
GO TO 89

88 JJ=JD
JT=J

IS A SECOND LEVEL HYPERSPHERE THRESHOLD REQUIRED TO SEPARATE CLASS JD AND J

89 IF((EE(JT,JJ)+EE(JJ,JT)).EQ.0.) GO TO 120
DO 90 JS=1,9

90 GB=GB+(VD(JS,JT)-VD(JS,JJ))**2

CALCULATE THE LIMITING CASE VALUE FOR A HYPERSPHERE WITHIN A HYPERSPHERE.

XK1=-SQRT(UB(JJ)/GB)
XLIM=(1.-2.*XK1)*GB+UB(JJ)
WRITE(6,1027) GB,XK1,XLIM

XK2=0.
PXK2=0.
NI=0
EE(JT,JJ)=0.
II=0
ISIN=0
BETA=.5
WRITE(6,1024)
WRITE(6,1025) JJ,EE(JT,JJ),JT,EE(JJ,JT),PXK2,XK2
IF(UB(JT).LT.XLIM) GO TO 105
IF(EE(JJ,JT).EQ.0.) RA2=UB(JJ)
IF(EE(JJ,JT).EQ.0.) GO TO 93

CLASS JJ HYPERSPHERE IS WITHIN CLASS JT HYPERSPHERE.

XK2=.05
91 XK2=XK2*2.
92 RA2=(XK1+XK2)**2*GB
93 DO 94 JS=1,9
94 PSID(JS)=(1.+XK2)*VD(JS,JJ)-XK2*VD(JS,JT)
EEJJ=0.
C. DETERMINE THE NUMBER OF CLASS JJ AND JT TRAINING PATTERNS
    MISCLASSIFIED BY THE SECOND LEVEL HYPERSPHERE THRESHOLD.

    DO 96 JS=1,9
    96 HR=HR+(WA(JS,L,JJ)-PSID(JS))**2
        IF(HR.LE.RA2) GO TO 98
        EEJJ=EEJJ+1
    98 HR=0.
    DO 100 JS=1,9
    100 HR=HR+(WA(JS,L,JS)-PSID(JS))**2
        IF(HR.GT.RA2) GO TO 101
        EEJT=EEJT+1.
    101 CONTINUE
    WRITE(6,1025) JJ,EEJJ,JT,EEJT,PXK2,XK2
    NI=NI+1
    IF(NI.GT.100) GO TO 103

C. PREDICT THE VALUE OF XK2 GIVING A MINIMUM ERROR.

    IF(EEJJ..EQ,EEJT) GO TO 103
    IF(EEJJ.GT.EEJT) ISIN=1
    IF(ISIN.EQ.1) GO TO 102
    SOC=(EEJJ-EEJT)-(EE(JT,JJ)-EE(JJ,JT))
    IF(SOC.EQ.0.) GO TO 91
    POI=(PXK2*(EEJJ-EEJT)-XK2*(EE(JT,JJ)-EE(JJ,JT)))/SOC
    IF(POII.LT.XK2) GO TO 102
    PXK2=XK2
    WRITE(6,1026) SOC,POI
    EE(JT,JJ)=EEJJ
    EE(JJ,JT)=EEJT
    XK2=POI
    IF(EEJJ,NE,EEJT) GO TO 92
    GO TO 103

C. STORE THE LIMITS OF THE CROSSOVER AREA.

    102 IF(II.EQ.0) XA=XK2
    IF(II.EQ.0) XB=PXK2

C. ADJUST THE CROSSOVER AREA AFTER EACH ITERATION.

    II=1
    ISIN=1
    IF(EEJJ.GT.EEJT) XA=XK2
    IF(EEJJ.LT.EEJT) XB=XK2
$XK2 = 0.5 * (XA + XB)$

$P X K 2 = X B$

IF $(E E J J \neq E E J T)$ GO TO 92

103 DO 104 JS = 1, 9

$A H R (J T, J J) = R A 2$

104 $P S I (J S, J T, J J) = P S I D (J S)$

$E E (J T, J J) = E E J J$

$E E (J J, J T) = E E J T$

GO TO 120

105 $X K 1 = 0.5 * (1. - S Q R T ((U B (J T) - U B (J J)) / G B))$

IF $(X K 1 \geq 0.5)$ $X K 1 = 0.5$

WRITE $(6, 1027)$ GB, XK1, XLIM

IF $(E E (J J, J T), E Q .0.)$ RA2 = UB (J J)

IF $(E E (J J, J T), E Q .0.)$ GO TO 108

C. THE UNION OF THE JJ AND JT HYPERSPHERE THRESHOLDS DOES
C. NOT INCLUDE ALL OF THE JJ HYPERSPHERE.

C.

$X K 2 = 0.05$


107 $X K M = 1. - 2. * X K 1$


108 DO 109 JS = 1, 9


$E E J J = 0 .$

$E E J T = 0 .$

C. DETERMINE THE NUMBER OF CLASS JJ AND JT TRAINING PATTERNS
C. MISCLASSIFIED BY THE SECOND LEVEL HYPERSPHERE THRESHOLD.

C.

DO 115 L = 1, 20

$H R = 0 .$

DO 110 JS = 1, 9

110 $H R = H R + (W A (J S, L, J J) - P S I D (J S)) ** 2$

IF $(H R, L E . R A 2 )$ GO TO 112


112 $H R = 0 .$

DO 114 JS = 1, 9

114 $H R = H R + (W A (J S, L, J T) - P S I D (J S)) ** 2$

IF $(H R, G T . R A 2 )$ GO TO 115


115 CONTINUE

WRITE $(6, 1025)$ JJ, EEJJ, JT, EEJT, PKK2, XK2

WRITE $(6, 1028)$ RA2

$N I = N I + 1$

IF $(N I, G T . 100)$ GO TO 117

C. PREDICT THE VALUE OF XK2 GIVING A MINIMUM ERROR.
IF(EEJJ.EQ.EEJT) GO TO 117
IF(EEJJ.GT.EEJT) ISIN=1
IF(ISIN.EQ.1) GO TO 116
SOC=(EEJJ-EEJT)-(EE(JT,JJ)-EE(JJ,JT))
IF(SOC.EQ.0.) GO TO 106
POI=(PXK2*(EEJJ-EEJT)-XK2*(EE(JT,JJ)-EE(JJ,JT)))/SOC
IF(POI.LT.XK2) GO TO 116
PXK2=XK2
WRITE(6,1026) SOC,POI
EE(JT,JJ)=EEJJ
EE(JJ,JT)=EEJT
XK2=POI
IF(EEJT.NE.EEJT) GO TO 107
GO TO 117
C.
C. STORE THE LIMITS OF THE Crossover AREA.

116 IF(II.EQ.0) XA=XK2
   IF(II.EQ.0) XB=PXK2
C.
C. ADJUST THE CROSSOVER AREA AFTER EACH ITERATION.
C.
II=1
ISIN=1
IF(EEJJ.GT.EEJT) XA=XK2
IF(EEJJ.LT.EEJT) XB=XK2
XK2=BETA*(XA+XB)
PXK2=XB
IF(XB.GT(.999*XA)) ISIN=0
IF(ISIN.EQ.0) XK2=5.*XA
IF(ISIN.EQ.0) PXK2=0.
IF(ISIN.EQ.0) EE(JT,JJ)=0.
IF(ISIN.EQ.0) EE(JJ,JT)=0.
IF(ISIN.EQ.0) GO TO 107
IF(EEJJ.NE.EEJT) GO TO 107
117 DO 118 JS=1,9
   AHR(JT,JJ)=RA2
118 PSI(JS,JT,JJ)=PSID(JS)
   EE(JJ,JT)=EEJT
   EE(JT,JJ)=EEJJ
CONTINUE
WRITE(6,1012)
WRITE(6,1002) ((AHR(JT,JJ),JJ=1,9),JT=1,9)
WRITE(6,1020) XPAGE
XPAGE=XPAGE+1.
DO 121 JJ=1,9
   IF(JJ.EQ.6) WRITE(6,1020) XPAGE
WRITE(6,1013) JJ
WRITE(6,1001)
WRITE(6,1002) ((PSI(JS, JT, JJ), JT=1,9), JS=1,9)
XPAGE=XPAGE+1.
WRITE(6,1019)
WRITE(6,1001)

THE MATRIX EE IS READ AS THE MISCLASSIFICATION IN CLASS JD GIVEN THE TRAINING PATTERN ORIGINATED IN CLASS J. AT THIS POINT IN THE SIMULATION THE MATRIX CONTAINS THE TRAINING PATTERNS SECOND LEVEL HYPERSPHERE THRESHOLD CLASS TO CLASS SEPARATION DATA.

WRITE(6,1002) ((EE(JD, J), J=1,9), JD=1,9)
WRITE(6,1020) XPAGE
XPAGE=XPAGE+1.
DO 122 J=1,9
ERR(J)=0.
EMLC(J)=0.
UNC(J)=0.
122 UNR(J)=0.
IP(A)=0
IP(B)=0
IPC=0
IPD=0
IPE=0
IPF=0
IPG=0
IPH=0
IPI=0

NOW GENERATE SOME PATTERNS (UNKNOWN) AND LET THE MACHINE CLASSIFY THEM. THE THRESHOLD LEVELS T1, T2, T3, T4, T5, T6, T7, T8, AND T9 ARE SET TO MAKE ALL PATTERNS CLASSES EQUALLY LIKELY.

IJL=0
IJK=55
DO 200 NP=1,5000
CALL RANDU(IX, IY, SS)
IX=IY
IF(SS.GE.T1) GO TO 124
J=1
IPA=IPA+1
IF(IPA.GT.100) GO TO 200
GO TO 140
124 IF(SS.GE.T2) GO TO 126
J=2
IPB=IPB+1
IF(IPB.GT.100) GO TO 200
GO TO 140
126 IF(SS.GE.T3) GO TO 128
   J=3
   IPC=IPC+1
   IF(IPC,GT.100) GO TO 200
   GO TO 140
128 IF(SS.GE.T4) GO TO 130
   J=4
   IPD=IPD+1
   IF(IPD,GT.100) GO TO 200
   GO TO 140
130 IF(SS.GE.T5) GO TO 132
   J=5
   IPE=IPE+1
   IF(IPE,GT.100) GO TO 200
   GO TO 140
132 IF(SS.GE.T6) GO TO 134
   J=6
   IPF=IPF+1
   IF(IPF,GT.100) GO TO 200
   GO TO 140
134 IF(SS.GE.T7) GO TO 136
   J=7
   IPG=IPG+1
   IF(IPG,GT.100) GO TO 200
   GO TO 140
136 IF(SS.GE.T8) GO TO 138
   J=8
   IPH=IPH+1
   IF(IPH,GT.100) GO TO 200
   GO TO 140
138 IF(SS.GE.T9) GO TO 200
   J=9
   IPI=IPI+1
   IF(IPI,GT.100) GO TO 200
140 DO 142 I=1,25
   RN=-10.
C.
C. USE THE CENTRAL LIMIT THEOREM TO APPROXIMATE THE
C. GAUSSIAN DISTRIBUTION.
C.
DO 141 IX=1,20
   CALL RANDU(IX,IY,RN)
   IX=IX
141 RN=RN+RNN
142 X(I)=RN*DEV/A3+Y(I,J)
   DO 148 JS=1,9
   XF(JS)=0.
   DO 144 I=1,25
144 WB(I)=X(I)-Y(I,JS)
DO 148 K=1,25
XD(K)=0.
DO 146 I=1,25
146 XD(K)=XD(K)+WB(I)*DB(I,K,JS)
148 XE(JS)=XE(JS)+XD(K)*WB(K)

C. CALCULATE THE LOGARITHM OF THE LIKELIHOOD RATIO VECTOR.

IJKL=IJKL+1
IF(IJKL.NE.IJK) GO TO 149
WRITE(6,1020) XPAGE
XPAGE=XPAGE+1.
IJK=IJK+54
WRITE(6,1032)
149 DO 150 JS=1,9
150 WB(JS)=CB(JS)-(XE(JS)-XE(JC))/2./VAR
WRITE(6,1023) J,WB(JS),JS=1,9

C. CALCULATE THE MAXIMUM LIKELIHOOD RATIO CLASSIFIER ERROR.

JD=1
IMLR=0
DO 151 JS=2,9
IF(WB(JS).LT.WB(JD)) GO TO 151
JD=JS
151 CONTINUE
DO 152 JS=1,9
IF(JS.EQ.JD) GO TO 152
IF(WB(JS).EQ.WB(JD)) IMLR=IMLR+4.
152 CONTINUE
IF(IMLR.GT.1) GO TO 153
IF(J.EQ.JD) GO TO 154
153 EMLC(J)=EMLC(J)+1.

C. CAN THE PATTERN BE CLASSIFIED BY THE FIRST LEVEL
HYPERSPHERE THRESHOLD.

154 DO 156 JD=1,9
NOTJ(JD)=0
PATC(JD)=0.
VG(JD)=0.
DO 156 JS=1,9
156 VG(JD)=VG(JD)+((WB(JS)-VD(JS,JD))**2)
JNOT=0
DO 158 JD=1,9
NOT=0
IF(VG(JD).GT.UB(JD)) GO TO 158
NOT=1
NOTJ(JD)=1
PATC(JD)=1.
JTS=JD
158 JNOT=JNOT+NOT
WRITE(6,1023) J,(PATC(JD),JD=1,9)
IF(JNOT.NE.0) GO TO 160
C.
C. THE PATTERN WAS OUTSIDE THE FIRST LEVEL HYPERSPHERE
C. THRESHOLD DECISION SPACE.
C.
UNC(J)=UNC(J)+1.
GO TO 200
160 IF(JNOT.GT.1) GO TO 162
C.
C. THE PATTERN WAS WITHIN THE DECISION SPACE BOUNDED
C. BY A HYPERSPHERE THRESHOLD.
C.
IF(J.NE.JTS) ERR(J)=ERR(J)+1.
GO TO 200
C.
C. CAN THE PATTERN BE SEPARATED BY THE SECOND LEVEL
C. HYPERSPHERE THRESHOLD.
C.
162 DO 170 JA=1,9
C. DID THE PATTERN FALL WITHIN CLASS JA
C.
IF(PATC(JA).EQ.0) GO TO 170
DO 170 JD=1,9
C. DID THE PATTERN FALL WITHIN CLASS JD
C.
IF(PATC(JD).EQ.0.) GO TO 170
IF(JD.EQ.JA) GO TO 170
C. DID THE TRAINING PATTERNS PROVIDE A SECOND LEVEL
C. SEPARATION OF CLASS JA AND JD.
C.
IF(AHR(JD,JA).EQ.0) GO TO 170
SB=AHR(JD,JA)
SD=0.
DO 164 JS=1,9
164 SD=SD+((WB(JS)-PSI(JS,JD,JA))**2)
IF(SD.GT.SS) GO TO 166
NOTJ(JD)=0
GO TO 170
166 NOTJ(JA)=0
170 CONTINUE
WRITE(6,1029) J,(NOTJ(JD),JD=1,9)
INUM=0
DO 172 JD=1,9
IF(NOT(JD).EQ.0) GO TO 172
IPAT=JD
INUM=INUM+1
172 CONTINUE

CAN THE PATTERN BE CLASSIFIED IN MORE THAN ONE CLASS

IF(INUM.NE.1) GO TO 174

IS THE PATTERN CORRECTLY CLASSIFIED

IF(IPAT.NE.J) ERR(J)=ERR(J)+1.
GO TO 200
174 UNR(J)=UNR(J)+1.
200 CONTINUE
WRITE(6,1016)
WRITE(6,1002) (EMLC(J),J=1,9)
WRITE(6,1017)
WRITE(6,1002) (ERR(J),J=1,9)
WRITE(6,1018)
WRITE(6,1002) (UNC(J),J=1,9)
WRITE(6,1002) (UNR(J),J=1,9)
WRITE(6,1030) IX
WRITE(6,1030) IX

IF THE SIGNAL TO NOISE POWER RATIOS ARE SET AT THE VALUES
S/N=10.,2.,1.,5.,2., AND 1
AND ALLOWED TO RUN IN SERIES, THEN APPROXIMATELY
THIRTY-ONE MINUTES OF IBM 360-75 TIME IS REQUIRED FOR THE
COMPUTATIONS. THE AVERAGE TIME FOR ONE S/N LEVEL IS
APPROXIMATELY NINE MINUTES.

ICON=ICON+1
IF(ICON.EQ.2) VAR=1250./3.
IF(ICON.EQ.3) VAR=2500./3.
IF(ICON.EQ.4) VAR=12500./3.
IF(ICON.EQ.5) VAR=5000./3.
IF(ICON.EQ.6) VAR=25000./3.
IF(ICON.EQ.7) GO TO 202
GO TO 500
202 STOP
END
VITA

The author was born on 7 August 1940 in Neosho, Missouri. He received his primary and secondary education in the Missouri and California school systems. He received a B.S. in Electrical Engineering in 1962 and a M.S. in Electrical Engineering in 1968 from the University of Missouri at Rolla.