NEW NEURAL ARCHITECTURES AND NEW ADAPTIVE EVALUATION OF CHAOTIC TIME SERIES

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New Neural Architectures & New Adaptive Evaluation of Chaotic Time Series

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LECTURE OUTLINE

1. Introduction into Evaluation of Complex Time Series by Common Nonlinear Methods

Correlation Dimension, Lyapunov ExponentsRecurrence Plot

- 2. Issues of Evaluation of Deterministic Chaotic Systems by Existing Nonlinear Methods
 - Too complex and too nonlinear systems
 - Multi-attractor behavior of chaotic systems
- **3.** Issues of Evaluation of Real Complex Systems by Existing Nonlinear Methods
 - Multi-attractor behavior of real complex systems
 - Multi-attractor behavior of heart rate variability
 - Openness of real systems (unknown inputs), Data length

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LECTURE OUTLINE

4. Evaluation of Complex Time Series using Nonconventional Neural Units

- Neural Unit as a Nonlinear Adaptable Forced Oscillator-HRV-HONNU
- Adaptation Technique for HRV-HONNU
- Methodology of Adaptive Evaluation of Complex Time Series – the Adaptation Plot

5. Applications

- Adaptive Evaluation of Deterministic Chaotic Systems
- Adaptive Sample by Sample Evaluation of Real Complex Signals

6. Limitations and Advantages Summary

Principal advantages over common nonlinear methods such as Correlation Dimension, Lyapunov Exponents, or Recurrence Plot are discussed as



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(cont.)

ADAPTIVE EVALUATION OF COMPLEX TIME SERIES USING <u>NONCONVENTIONAL NEURAL UNITS</u>

ADAPTIVE EVALUATION OF COMPLEX <u>TIME SERIES USING</u>

NONCONVENTIONAL NEURAL UNITS

The very idea behind the 'adaptive evaluation' presented here might be stated as follows:

"When we can not evaluate properly mathematically a complex (nonlinear) behaving dynamic system, than we observe and evaluate how another system can learn about the complex behaving one."

ADAPTIVE EVALUATION OF COMPLEX TIME SERIES USING NONCONVENTIONAL NEURAL UNITS

... observe and evaluate how another system can learn about the complex behaving one."

Some related concepts and examples from:

□ science and technology:

- o linear models control engineering, evaluating error of adaptive models and controllers, linear observers,... (the concept of linear approximation might be considered as somewhat relevant here, but we need go further for real, complex, nonlinear systems)
- o observing convergence of adapted neural network models

🗆 nature:

- *indicating unusual changes of one organism behavior in the environment can indicate the changes of performance of another species or even the global system;
- indicating unusual weather parameter variations in a single region can indicate changes in dynamics of other region (or a global) weather system;

*****...



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ADAPTIVE EVALUATION OF COMPLEX TIME SERIES USING NONCONVENTIONAL NEURAL UNITS

ADAPTIVE EVALUATION OF COMPLEX TIME SERIES USING

NONCONVENTIONAL NEURAL UNITS

"When we can not evaluate properly mathematically a complex time series, we can observe and evaluate how a nonlinear adaptive model (e.g. a nonconventional neural unit) can learn about the complex dynamics of the time series."

- 1. Introduction into Evaluation of Complex Time Series by Nonlinear Methods- Correlation Dimension
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• Introduction into Evaluation of Complex Time Series by Nonlinear Methods- Correlation Dimension

Definition 1: Let us suppose M as a compact metric space and N(r, M) is a minimal number of open balls (with radius r) which are needed for the covering of M. Capacity of M is defined as

$$dim_{K}M = lim sup (log N(r, M) / (-log r)).$$

 $r \rightarrow 0+$

Definition 2.: Let us consider a sequence of vectors $(\mathbf{x}(1), \mathbf{x}(2), ..., \mathbf{x}(N)))$, $\mathbf{x}(i) = (u(i), ..., u(i+n-1))$, i = 1, ..., N and (u(1), u(2), ...) is a time series. Correlation dimension v_n (for the given **embedding dimension n**) is :

$$v_n = \lim \lim (\log C^n(r)/\log r),$$

$$r \rightarrow 0 + N \rightarrow \infty$$

- $C^{n}(r) = 1/N \Sigma C^{n}(i, r), i = 1, ..., n$
- •

 $C^{n}(i, r) = 1/N(card\{(\mathbf{x}(i), \mathbf{x}(j)) / 1 \le j \le N; d(\mathbf{x}(i), \mathbf{x}(j)) \le r\}),$

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Introduction into Evaluation of Complex Time Series by Nonlinear Methods-Correlation Dimension

The problems with computation of correlation dimension (usually is presented the Grassberger-Procaccio algorithm) consists in values of two "free" parameters (n and r) which are gradually determined during computation iteration phases. Principal variable is the dimension of embedding n which is gradually increased (for each iteration cycle) till the time when a saturation interval (s1, s2) is sufficiently long and when some two successive cycles compute the "same" values of v, it means $v_n = v_{n+1}$. The case when it is not possible to achieve this "convergence" situation represents one of the following facts: (i) The signal is purely random. (ii) There has been reached the limit of embedding dimension value (n \in (10, 15)) and the dimension of the original system phase space is still higher. The difficulty of the decision for (i) or (ii) increases in case of noise in time







Introduction into Evaluation of Complex Time Series by Nonlinear Methods Lyapunov Exponents

- Largets Lyapunov exponents (LLE) can be considered as one of the most generally accepted invariants that reflects the level of chaos of system non-periodic trajectories (orbits) and time series.
- When LLE of time series are found negative (LLE<0), then the time series tends to behave periodic.
- When LLE of time series are evaluated positive (LLE>0), then the orbit is diverging from its previous path and the behavior is usually considered chaotic.
- There are many available resources and to learn about Correlation Dimension and Lyapunov Exponents and many SW to use
 - (starting with Wikipedia, ...,programs as Dataplore, downloadable routines for Matlab, ...)





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"FIG. 4. Recurrence plots of the heart beat interval embedding of 6 and a radius of 110. The RP before a lifethreatening arrhythmia is characterized by big black rectangles, whereas the RP from the control series shows only small rectangles."



[16] Marwan, N., Wessel, N., Meyerfeldt, U., Schirdewan, A., Kurths, J.: "Recurrence-Plot-Based Measures of Complexity and their Application to Heart-Rate-Variability Data", *Physical Review*,

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- Issues of Evaluation of Deterministic Chaotic Systems by Existing Nonlinear Methods

 Too complex and too nonlinear systems
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Issues of Evaluation of Deterministic Chaotic Systems by Existing Nonlinear Methods - Too complex and too nonlinear systems

By 1998, a novel model of the blood flow rate control was developed and implemented. Consequently, the model was extended with components of interventions into control strategy of heart consisting of fuzzy blocks, integrators, and time-delays performing "beat by beat" control principle. This model allows the heart rate variability to be explained as a consequence of fast beat-by-beat

control of heart performance. The development of the model has been based on the assumption the heart rate variability might appear as an effect of multilevel feedback control functions. Adjustable constant settings of time delay parameters in simulated afferent (Td1) and efferent (Td2) neural lines resulted in heart rate variability signals with features of deterministic chaos. Using the model, we have obtained rich resource of wide range of deterministic time series simulating heart beat recordings customable from periodic to highly chaotic performance including sudden inter-attractor transitions.

Issues of Evaluation of Deterministic Chaotic Systems by Existing Nonlinear Methods Too complex and too nonlinear systems

Convergence of Correlation Dimension by Grassberger-Proceacia ation of Correlation Dimension Method for simulated time-series (by Dataplore)



Method Converged		Td2						
		0.2	0.3	0.4	0.5	0.6	0.7	0.8
Correlation dimension		yes	yes					
		yes	yes				yes	
Td1	0.3	yes						yes
	0.4							yes
	0.5							
	0.6							
	0.7	yes						
	0.8							
	0.9	yes	yes					

Each intersection represents a different parameters Td1 and Td2 of time series generated by the same deterministic system.



Each intersection represents a different parameters td1 and td2 of time series generated by the same deterministic system.





 Issues of Evaluation of Deterministic Chaotic Systems by Existing Nonlinear Methods

 Multi-attractor behavior of chaotic systems



- Attractor to where the system trajectory is attracted (point, (limit) cycle)
- Chaotic (strange) attractors can be seen as consisting from multiple local ("smaller") attractors (attracting regions)
- Transitions of system trajectory among local attractors of chaotic (nonlinear) deterministic systems happens seemingly freely and relates to high sensitivity of chaotic system.

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- Issues of Evaluation of Deterministic Chaotic Systems by Existing Nonlinear Methods

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- 3. Issues of Evaluation of Real Complex Systems by Existing Nonlinear Methods

 Multi-attractor behavior of chaotic systems
- Inter-attractor transitions in real systems interfere with unknown system perturbations (known and unknown inputs) and thus further complicate the system behavior and decrease our chance to understand and analyze the behavior mathematically



3. Issues of Evaluation of Real Complex Systems by Existing Nonlinear Methods Multi-attractor behavior of chaotic systems



 3. Issues of Evaluation of Real Complex Systems by Existing Nonlinear Methods

 Multi-attractor behavior of chaotic systems

Correlation dimension (CD) and dominant Lyapaunov exponents (LLE) suffer from the inaccuracy, are not reliable, or are difficult to interpret if:

- "...the signal is too complicated (too high embedding dimension), not sufficiently self-returning (multi-attractor behavior or perturbations), not long enough, and has inappropriately high noise to signal ratio (Vitkaj, Ph.D. thesis 2001)...".

The above symptoms are typical for HRV measurements





4. Evaluation of Complex Time Series using Nonconventional Neural Units

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4. Evaluation of Complex Time Series using NNU- Neural Unit as a Nonlinear Adaptable Forced Oscillator (HRV-HONNU)

HRV evaluating methods supported by the use of artificial neural networks suffers from the black (gray) box effect of conventional ANN with nonlinear somatic neural operation (e.g. sigmoid) disables us from analyzing a knowledge hidden in a trained network.

 \int

The need for a new neural architecture which mathematical structure could be analyzed easier.

Small number of neural parameters and simple mathematical architectures



4. Evaluation of Complex Time Series using NNU - Neural Unit as a Nonlinear Adaptable Forced Oscillator (HRV-HONNU)

Power spectral density of heart beat tachogram The component reflecting tonus of vagus and cardiac sympathetic nerves ($\sim u_2$). The component High (0.18 - 0.4Hz) reflecting respiration (~u₁). OSc 0.02 0.1 0.18 0.7 0.34 0.42 0.5 Frequency (Hz) © J. Bíla **TMT 2011**

4. Evaluation of Complex Time Series using NNU - Neural Unit as a Nonlinear Adaptable Forced Oscillator (HRV-HONNU)



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 u_1 ... a self-tuning influence of breathing rhythm i.e., first most significant frequency component. u_2 ... a self-tunning influence of vagal tonus, i.e., second most significant frequency component.



4. Evaluation of Complex Time Series using NNU- Neural Unit as a Nonlinear Adaptable Forced Oscillator (HRV-HONNU)

Dynamic Forced QNU = adaptive forced nonlinear oscillator



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4. Evaluation of Complex Time Series using NNU Neural Unit as a Nonlinear Adaptable Forced Oscillator (HRV-HONNU)



4. Evaluation of Complex Time Series using NNU -Adaptation Technique for HRV-HONNU

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4. Evaluation of Complex Time Series using NNU -Adaptation Technique for HRV-HONNU

- Scaling data may be necessary to assure convergence of a dynamic neural unit as well as to improve its convergence
- A significant area (volume) of the basin of attraction of the dynamic systems such as HONNU can be well expected in the vicinity of the origin.
- Eg., for used HONNU and TmD-DNU, at least one equilibrium point is always the origin [0,0,...,0], other equilibria are well expected "not far" from the origin as well. Values of usual R-R inter-beat diagrams oscillated within the range (0, 1.2)
- Time series, such us R-R (inter-beat) diagrams did not have to be scaled when units are seconds (usually values <0, 1>)



4. Evaluation of Complex Time Series using NNU -Adaptation Technique for HRV-HONNU

Scale the data if necessary (e.g., to range <0,1>)

Check 2-D or 3-D phase portrait if simple nonlinear mapping is not hidden behind the data.

If not, perform mathematical analysis to estimate the minimum embedding dimension or use some appropriate methods, e.g., the false nearest neighbor method,...

Set random initial neural parameters. Adapt static neural unit in a number of epochs while error and neural parameters still converge over each whole epoch.

If neural parameters of static neural unit do not converge or if error is still high, decrease learning rates or change initial weights, use cubic neural unit instead of quadratic unit, increase embedding dimension.

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4. Evaluation of Complex Time Series using NNU -Adaptation Technique for HRV-HONNU

If error is still too high and convergence poor, estimate number and type of possible system inputs and enhance the neural unit with adaptable input signal preprocessor, e.g., analyze power spectrum of a signal to find significant frequencies and introduce adaptable periodic inputs to increase approximating capability of a unit.

If static neural unit converges, set the learned neural parameters as initial ones and adapt its dynamic version in single run over the whole evaluated signal.

Detect and visualize unusually large increments in of each neural parameter at every sample in order to detect significant changes in system dynamics, inter-attractor transitions, internal or external perturbations, artefacts, noise.

4. Evaluation of Complex Time Series using NNU - Methodology of Adaptive Evaluation of Complex Time Series the Adaptation Plot

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Determine the reference values (e.g., averages) of increments for each neural parameter of a dynamic neural unit adapted to the evaluated time series:

 $\operatorname{Ref}_{\Delta w_i} = \operatorname{ABS}(\operatorname{AVERAGE}(\Delta w_i(k)))$ for k=1..m N,

where N is the number of samples of the evaluated series.

Detect and visualize variability markers by comparing the neural weight increments to their reference values for every sample during a single epoch adaptation:

for k = 1: N

for i=1:*n*

IF ABS $(w_i(k+1)-w_i(k-1)) > p \cdot \text{Ref}_\Delta w_i$ THEN detection is positive,

record and draw the marker;

end if; end for; end for;

where p is the detection sensitivity parameter, w_i represents ith adaptable neural parameter of the neural unit, n is the number of all adaptable neural parameters including the optional signal input preprocessor, N is the length of the series.

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4. Evaluation of Complex Time Series using NNU
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- Adaptive Evaluation of Deterministic Chaotic Systems
- Jan Amos Komenský (1592– 1670)
- Czech teacher, scientist, educator, and writer...
- ... one of the earliest champions of universal education, ...
- Comenius became known as the teacher of nations...
- He is often considered the father of modern education.



Portrait of Comenius by Rembrandt

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5. Applications

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- Adaptive Evaluation of Deterministic Chaotic Systems

We show results on two cases of deterministic time series:

- Case 1: Time series generated by complex high dimensional dynamic, high nonlinear, deterministic model capable of generating from periodic to highly chaotic time series (e.g. simulated HRV time series).
- Case 2: Complex time series generated by a relatively simple governing equation running in chaotic mode, e.g. the logistic map:

 $x(k+1) = a \cdot x(k) \cdot (1 - x(k))$, a = 3.9...4

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5. Applications

- Adaptive Evaluation of Deterministic Chaotic Systems











5. Applications - Adaptive Evaluation of Deterministic Chaotic Systems



- Adaptive Sample by Sample Evaluation of Real Complex Signals

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5. Applications - Adaptive Sample by Sample Evaluation of Real Complex Signals

CAPTURING AND EVALUATING DYNAMIC PHENOMENA OF CARDIAC DISORDERS FROM HEART RATE RECORDINGS



5. Applications- Adaptive Sample by Sample Evaluation of Real Complex Signals



- Adaptive Sample by Sample Evaluation of Real Complex Signals



6. Limitations and Advantages Summary

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6. Limitations and Advantages Summary



6. Limitations and Advantages Summary

- Jan Evangelista Purkyne (1787 -1869)
- Czech Anatomist, and physiologist.
- 1837 discovery of Purkinje cells, He created the world's first Department of Physiology at the University of Breslau in Prussia in 1839 and the world's first official

physiology laboratory in 1842.

- Gregor Johann Mendel (1822 1884)
- Czech Anatomist, and physiologist
- ... known as the "father of modern genetics",





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6. Limitations and Advantages Summary

- New adaptive methodology for evaluation of complex systems (also applicable to nondeterministic, i.e. nonautonomous systems, perturbations, with noise)
- This approach is based on monitoring and evaluating complex systems by the means of observing behavior of different lowdimensional nonlinear adaptive models (neural units) in a real time

The proposed method can be used for:

- + monitoring of sudden, sample by sample, changes in complex systems,
- + monitoring of smooth changes dynamics of complex behavior,
- + monitoring of intervals of similar dynamics, similar level of noise, repeating patterns, multi-attractor behavior,
- + detection of suden appearance of perturbations, artefacts, noise,...



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6. Limitations and Advantages Summary

- + The Adaptation Plot has scalable sensitivity of detection and monitoring
- + Research needs to be made if Adaptation Plot can distinguish between various types of detections (avoid misdetections,...) esp. with very complex or noisy and nonautonomous systems (i.e. with unknown inputs)



1500

2000

2500

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0

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500

1000

5. Applications- Adaptive Sample by Sample Evaluation of Real Complex Signals

CAPTURING AND EVALUATING DYNAMIC PHENOMENA OF CARDIAC DISORDERS FROM HEART RATE RECORDINGS



Some Challenges for Further Research and Applications

- The **methodology is ready for Beat-by-beat HRV fetal monitoring** is the very important topic of current research. The established theory and methodology enables sensitive monitoring of the variability increase or decrease. Thus, the level of oxygen delivered to the brain of a fetus can be monitored using the adaptive method and visualized in the "adaptation plot".
- Development of Type-2 HRV-HONNU with the frequency component of the vagal nerve tonus would be due to the limit cycle of the dynamic neural unit, rather than caused by a periodic input within the input signal preprocessor (the lower number of neural parameters, more sensitive detection of changes in variability)
- Investigation of **capabilities of HONNU to detect and distinguish between particular types of cardiac arrhythmias** related to the scalability of the detection sensitivity of the proposed method.
- The **investigation of heart beat dynamics** by HRV-HONNU of particular patients **before**, during, and after a cardiac surgery.



When you visit Czech Republic

Go to Charles Bridge in Prague and to many other places, enjoy musical festivals eat many good thinks drink best beer



The only countries with which Germany has a trade deficit in beer are Belgium, the Czech Republic and Mexico. (German Beer Statistics, http://www.xs4all.nl/~patt o1ro/gerstats.htm)





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