

Performance of Complex-Valued Multilayer Perceptrons Largely Depends on Learning Methods

Seiya Satoh¹ and Ryohei Nakano²

¹*National Institute of Advanced Industrial Science and Tech, 2-4-7 Aomi, Koto-ku, Tokyo, 135-0064 Japan*

²*Chubu University, 1200 Matsumoto-cho, Kasugai, 487-8501 Japan*
seiya.satoh@aist.go.jp, nakano@cs.chubu.ac.jp

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Abstract: Complex-valued multilayer perceptrons (C-MLPs) can naturally treat complex numbers, and therefore can work well for the processing of signals such as radio waves and sound waves, which are naturally expressed as complex numbers. The performance of C-MLPs can be measured by solution quality and processing time. We believe the performance seriously depends on which learning methods we employ since in the search space there exist many local minima and singular regions, which prevent learning methods from finding excellent solutions. Complex-valued backpropagation (C-BP) and complex-valued BFGS method (C-BFGS) are well-known for learning C-MLPs. Moreover, complex-valued singularity stairs following (C-SSF) has recently been proposed as a new learning method, which achieves successive learning by utilizing singular regions and guarantees monotonic decrease of training errors. Through experiments using five datasets, this paper evaluates how the performance of C-MLPs changes depending on learning methods.

1 INTRODUCTION

Recently the research on complex-valued neural networks have expanded in both quality and quantity (Hirose, 2012). Complex-valued multilayer perceptron (C-MLP) can naturally treat complex numbers and therefore can do function approximation in the complex-valued world.

We evaluate the performance of C-MLPs by solution quality and processing time. We believe the performance greatly depends on learning methods because in the search space there exist many local minima and singular regions, which prevent learning methods from finding excellent solutions.

Complex-valued backpropagation (C-BP) was proposed (Nitta, 1997) as the first learning method of C-MLP. It performs search using only complex gradient. Complex-valued BFGS (C-BFGS) (Popa, 2015) is a complex-valued version of quasi-Newton method with the BFGS update (Nocedal and Wright, 2006). The performance of C-BFGS was reported (Popa, 2015) to exceed those of other learning methods such as C-BP and Complex-valued Radial Basis Function (C-RBF).

Recently a new learning method called Complex-

valued Singularity Stairs Following (C-SSF) has been proposed. C-SSF performs search successively by incrementing the number of hidden units one by one and inheriting an excellent solution from the previous learning through singular regions, and thus guarantees monotonic decrease of training errors. The original version of C-SSF was proposed in (Satoh and Nakano, 2014), but its search ability was limited and the learning speed was rather slow. Then the search ability was enhanced and at the same time the learning efficiency was greatly improved by introducing search pruning and limiting the number of search routes (Satoh and Nakano, 2015a)(Satoh and Nakano, 2015b). The latest version (Satoh and Nakano, 2015b) was used in this paper.

This paper shows how the performance of C-MLPs depends on learning methods through experiments using three quite different types of learning methods and five different types of datasets.

This paper is organized as follows. First we introduce the forward computation and singular regions of C-MLPs in Section 2. Section 3 briefly explains the new learning method C-SSF together with two existing methods C-BP and C-BFGS. Section 4 shows experimental results obtained using three learning meth-

ods and five data sets together with considerations. Finally Section 5 concludes the paper.

2 COMPLEX-VALUED MULTILAYER PERCEPTRON

2.1 Forward Computation

In this paper, C-MLP(J) denotes a complex-valued MLP having J hidden units and a single output unit. Weights $\{w_j\}$, $\{\mathbf{w}_j\}$, input \mathbf{x} , output f , teacher signal y can be complex. A column parameter vector of C-MLP(J) is given below: $\boldsymbol{\theta}^{(J)} = \left(w_0^{(J)}, w_1^{(J)}, \dots, w_J^{(J)}, \mathbf{w}_1^{(J)T}, \dots, \mathbf{w}_J^{(J)T} \right)^T$. Here $\mathbf{w}_j^{(J)}$ is a column weight vector from input units to hidden unit j , and $w_j^{(J)}$ is a scalar weight from hidden unit j to the output. Moreover, \mathbf{a}^T denotes the transpose of \mathbf{a} . The output of C-MLP(J) can be shown as follows. Here $z_j^{(J)}$ indicates the output of hidden unit j , and g denotes an activation function.

$$f_J(\mathbf{x}; \boldsymbol{\theta}^{(J)}) = w_0^{(J)} + \sum_{j=1}^J w_j^{(J)} z_j^{(J)}, \quad (1)$$

$$z_j^{(J)} \equiv g(\mathbf{w}_j^{(J)T} \mathbf{x}) \quad (2)$$

In this paper we employ the following activation function (Kim and Guest, 1990; Leung and Haykin, 1991), where $c = a + ib$ and $i = \sqrt{-1}$.

$$\begin{aligned} g(c) &= \frac{1}{1 + e^{-c}} \\ &= \frac{1 + e^{-a} \cos b + ie^{-a} \sin b}{1 + 2e^{-a} \cos b + e^{-2a}} \end{aligned} \quad (3)$$

When c is a real number, the function is the well-known sigmodal one; however, here c is a complex number, thus, the function can be transformed as above, which means it gets periodic and unbounded. We believe this nature plays an important role to allow C-MLPs to have the flexible capabilities for function approximation.

Given training data $\{(\mathbf{x}^\mu, y^\mu), \mu = 1, \dots, N\}$, we want to find $\boldsymbol{\theta}^{(J)}$ minimizing an objective function. Our objective function is the following sum-of-squares error, where $\bar{\delta}_j^\mu$ denotes the complex conjugate of δ_j^μ .

$$E_J = \sum_{\mu=1}^N \delta_j^\mu \bar{\delta}_j^\mu, \quad \delta_j^\mu \equiv f_J(\mathbf{x}^\mu; \boldsymbol{\theta}^{(J)}) - y^\mu \quad (4)$$

2.2 Singular Regions

There are many singular regions in the search space of C-MLPs, as is also true with real-valued MLPs. A singular region can be defined as a flat continuous area where the gradient is zero. Thus, any gradient-based search method cannot move any more once it enters in this region.

Singular regions can be generated using reducibility mapping from the optimum of C-MLP($J-1$) to the search space of C-MLP(J). Reducibility mapping can be derived from the concepts of uniqueness and reducibility of C-MLPs (Nitta, 2013).

Let the optimum of C-MLP($J-1$) be $\hat{\boldsymbol{\theta}}^{(J-1)}$. Now consider three reducibility mapping α , β , and γ , and apply these mappings to the optimum of C-MLP($J-1$) to get the following $\hat{\boldsymbol{\theta}}_\alpha^{(J)}$, $\hat{\boldsymbol{\theta}}_\beta^{(J)}$, and $\hat{\boldsymbol{\theta}}_\gamma^{(J)}$.

$$\begin{aligned} \hat{\boldsymbol{\theta}}_\alpha^{(J)} &\equiv \{ \boldsymbol{\theta}^{(J)} \mid w_0^{(J)} = \hat{w}_0^{(J-1)}, w_1^{(J)} = 0, \\ &\quad w_j^{(J)} = \hat{w}_{j-1}^{(J-1)}, \mathbf{w}_j^{(J)} = \hat{\mathbf{w}}_{j-1}^{(J-1)}, \\ &\quad \text{for } j=2, \dots, J \} \end{aligned} \quad (5)$$

$$\begin{aligned} \hat{\boldsymbol{\theta}}_\beta^{(J)} &\equiv \{ \boldsymbol{\theta}^{(J)} \mid w_0^{(J)} + w_1^{(J)} g(w_{1,0}^{(J)}) = \hat{w}_0^{(J-1)}, \\ &\quad \mathbf{w}_1^{(J)} = (w_{1,0}^{(J)}, 0, \dots, 0)^T, \\ &\quad w_j^{(J)} = \hat{w}_{j-1}^{(J-1)}, \mathbf{w}_j^{(J)} = \hat{\mathbf{w}}_{j-1}^{(J-1)}, \\ &\quad \text{for } j=2, \dots, J \} \end{aligned} \quad (6)$$

$$\begin{aligned} \hat{\boldsymbol{\theta}}_\gamma^{(J)} &\equiv \{ \boldsymbol{\theta}^{(J)} \mid w_0^{(J)} = \hat{w}_0^{(J-1)}, \\ &\quad w_1^{(J)} + w_m^{(J)} = \hat{w}_{m-1}^{(J-1)}, \\ &\quad \mathbf{w}_1^{(J)} = \mathbf{w}_m^{(J)} = \hat{\mathbf{w}}_{m-1}^{(J-1)}, \\ &\quad w_j^{(J)} = \hat{w}_{j-1}^{(J-1)}, \mathbf{w}_j^{(J)} = \hat{\mathbf{w}}_{j-1}^{(J-1)}, \\ &\quad \text{for } j \in \{2, \dots, J\} \setminus \{m\}, \\ &\quad \text{for } m = 2, \dots, J \} \end{aligned} \quad (7)$$

Then we have two kinds of singular regions as below.

(1) The intersection of $\hat{\boldsymbol{\theta}}_\alpha^{(J)}$ and $\hat{\boldsymbol{\theta}}_\beta^{(J)}$ forms the singular region $\hat{\boldsymbol{\theta}}_{\alpha\beta}^{(J)}$ where weight $w_{1,0}^{(J)}$ is free.

$$\begin{aligned} \hat{\boldsymbol{\theta}}_{\alpha\beta}^{(J)} &\equiv \{ \boldsymbol{\theta}^{(J)} \mid w_0^{(J)} = \hat{w}_0^{(J-1)}, w_1^{(J)} = 0, \\ &\quad \mathbf{w}_1^{(J)} = (w_{1,0}^{(J)}, 0, \dots, 0)^T, \\ &\quad w_j^{(J)} = \hat{w}_{j-1}^{(J-1)}, \mathbf{w}_j^{(J)} = \hat{\mathbf{w}}_{j-1}^{(J-1)}, \\ &\quad j=2, \dots, J \} \end{aligned} \quad (8)$$

(2) The other singular region is $\hat{\boldsymbol{\theta}}_\gamma^{(J)}$, where $m = 2, \dots, J$. Weights $w_1^{(J)}$ and $w_m^{(J)}$ must satisfies the following.

$$w_1^{(J)} + w_m^{(J)} = \hat{w}_{m-1}^{(J-1)} \quad (9)$$

Using a free variable q , we can rewrite the above as follows.

$$w_1^{(J)} = q \hat{w}_{m-1}^{(J-1)}, \quad w_m^{(J)} = (1 - q) \hat{w}_{m-1}^{(J-1)} \quad (10)$$

3 LEARNING METHODS

3.1 Existing Learning Methods

As existing learning methods, we focus on two methods: a basic one and an excellent one.

Complex-valued backpropagation (C-BP) (Nitta, 1997) is the most basic learning method of C-MLP. It carries out search using only the complex gradient. There can be two ways of processing a step length: fixed or adaptive. When using the unbounded activation function such as eq.(3), a step length should be adaptive, since a fixed step length may guide the search into undesirable directions. Since we employ eq.(3) as the activation function, our C-BP always adapts a step length doing line search.

The Quasi-Newton method requires only the gradient at each iteration, but by measuring the changes in gradients, it calculates the approximate of the inverse Hessian to make the method much better than the steepest descent or sometimes more efficient than the Newton method (Nocedal and Wright, 2006). Although there are several ways of approximating the inverse Hessian, the BFGS update is considered to work best. Complex-valued BFGS (C-BFGS) (Popa, 2015) is a complex-valued version of quasi-Newton method with the BFGS update. The performance of C-BFGS was reported to exceed those of other existing learning methods.

3.2 New Learning Method: C-SSF

A new learning method called Complex-valued Singularity Stairs Following (C-SSF) was recently proposed, and then two kinds of modifications have been done to significantly improve its performance. The latest version is shown in (Sato and Nakano, 2015b).

C-SSF starts search from C-MLP($J=1$) and then gradually increases the number J of hidden units one by one until the specified number J_{max} .

When searching C-MLP(J), the method begins with applying reducibility mapping to the optimum of C-MLP($J-1$) to get two kinds of singular regions $\hat{\Theta}_{\alpha\beta}^{(J)}$ and $\hat{\Theta}_{\gamma}^{(J)}$. Since the gradient is zero all over the singular region, C-SSF calculates eigenvalues of the Hessian to find descending directions. Following the direction of the eigenvector corresponding to a negative eigenvalue, the method can descend the search

space. After leaving the singular regions, the method employs C-BFGS as a search engine from then on.

The processing time gets larger as the number J of hidden units gets large. This is natural because the number of search routes increases as J gets large. To make C-SSF much faster without deteriorating solution quality, the following speeding-up techniques were introduced (Sato and Nakano, 2015b).

One is search pruning. In the search, we often obtain duplicate solutions. Considering that duplicates are obtained via much the same search routes, we introduced search pruning to speed up the method by monitoring the redundancy of search routes. In the search of C-MLP(J), search points are stored at a certain interval (100 steps in our experiments) and the current search line segment is checked at the certain interval to see if it is close enough to any of the previous search line segments. If the condition holds, the current search route is instantly pruned.

The other is to set the upper bound S_{max} on the number of search routes. That is, the number of the search routes for each C-MLP(J) is limited by S_{max} . To implement this, we calculate eigenvalues of all expected initial points on the singular regions. Then, we pick up the limited number of negative eigenvalues in ascending order, and perform search using their eigenvectors. We assume the larger convex curvature at a starting point may suggest the better solution quality at the end of the search.

4 EXPERIMENTS

We performed experiments to evaluate how the performance of C-MLPs depends on learning methods using three quite different types of learning methods and five different types of datasets.

As learning methods, we employed C-BP, C-BFGS, and C-SSF. As described previously, they perform search in quite different paradigms. Our C-BP always calculates a reasonable step length in the direction of the gradient. Both C-BP and C-BFGS run 100 times independently changing initial weights for each J . As for C-SSF, the upper bound of search routes S_{max} was set to 100 for each J , the free parameters of singular regions were set as follows: $w_{1,0}^{(J)} = -1, 0, 1$ and $q = 0.5, 1.0, 1.5$.

The common learning conditions are mentioned below. The number of hidden units was changed as $J = 1, \dots, 20$. As for initial weights, real and imaginary parts of each weight were randomly generated from the range of (0, 1). Each method was terminated if the number of sweeps exceeded 1,000 or the step length of line search was smaller than 10^{-8} .

As datasets, we used the following five: the Lorenz chaotic system, two artificial data, linear and nonlinear channel equalizations. Every dataset was normalized as shown below to make learning easier.

$$x \leftarrow x / \max(\text{abs}(x)), \quad (11)$$

$$y \leftarrow (y - \text{mean}(y)) / \text{std}(y) \quad (12)$$

Then, for two artificial data, small Gaussian noise with zero mean and 0.01 standard deviation was added to each part of every teacher signal in a dataset.

Training error and test error are shown as the following mean squared error (MSE).

$$MSE = \frac{1}{2N} \sum_{\mu=1}^N \delta^\mu \bar{\delta}^\mu, \quad \delta^\mu = f^\mu - y^\mu \quad (13)$$

4.1 Experiment 1

The Lorenz system (Lorenz, 1963) is defined by the following equations.

$$\frac{dx}{dt} = \sigma(y - x) \quad (14)$$

$$\frac{dy}{dt} = x(\rho - z) - y \quad (15)$$

$$\frac{dz}{dt} = xy - \beta z \quad (16)$$

The system is known for having chaotic solutions called the Lorenz attractor for certain parameter values and initial conditions. Here system parameters σ , ρ , and β were set to be 10, 28, and 8/3 respectively. The initial values of x , y , and z were set to be -10 , -10 , and 30 respectively.

Our preliminary experiments showed that one-step ahead prediction can be accurately realized by using C-MLPs; thus, we estimate $p_{t+\Delta t}$ by using correct $p_t (\equiv x_t + i y_t)$ as input, where Δt was set to be 0.05. Note that z_t was used to generate data, but was not used in our prediction model. Sizes of training and test data were set to be $N_{tr} = 500$ and $N_{test} = 500$. Test data starts right after training data.

Figure 1 shows the smallest training MSE of each method for each J . When J got larger, C-BP could not decrease training error at all, C-BFGS could decrease the error in a non-monotonic way, and C-SSF monotonically decreased the error reaching the smallest.

Figure 2 shows the smallest test MSE of each method for each J . C-BP stayed at a high level, C-BFGS showed smaller test errors than C-BP, and C-SSF got better test errors than C-BFGS, showing the smallest around high J .

Figure 3 shows CPU time required by each method for each J . C-BP spent the largest time since it could not converge spending maximum time, C-BFGS was more efficient and faster than C-BP, and

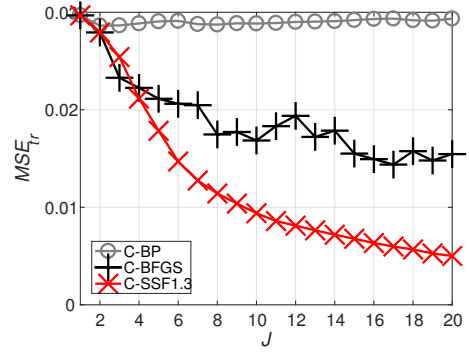


Figure 1: Training errors for Experiment 1.

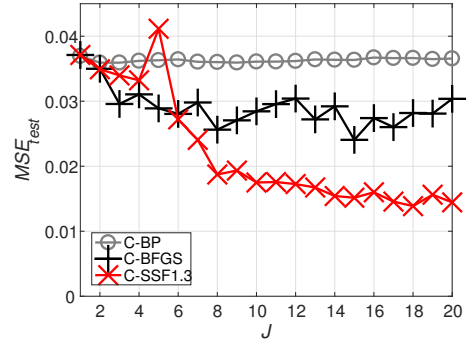


Figure 2: Test errors for Experiment 1.

C-SSF was the fastest since it inherited an excellent starting point for each J .

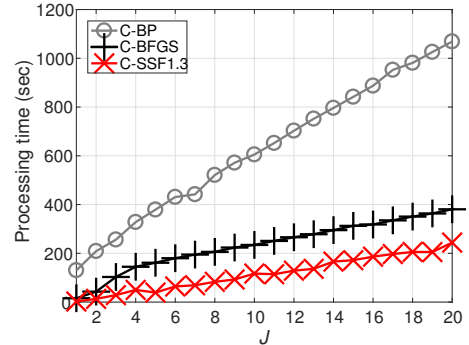


Figure 3: Processing time for Experiment 1.

4.2 Experiment 2

A complicated artificial dataset was generated using the following function having four complex variables and a reciprocal term. This dataset was used as a benchmark (Savitha et al., 2009)(Popa, 2015).

$$f(z_1, z_2, z_3, z_4) = \frac{1}{1.5} \left(z_3 + 10z_1z_4 + \frac{z_2^2}{z_1} \right) \quad (17)$$

$$0.1 \leq |z_1| \leq 1, \quad |z_k| \leq 1, \quad k = 2, 3, 4 \quad (18)$$

Sizes of training and test data were set to be $N_{tr} = 3000$ and $N_{test} = 1000$.

Figure 4 shows the smallest training MSE of each method for each J . When J got larger, C-BP decreased training error with a limited amount only at smaller J s, C-BFGS could decrease the error even further in a non-monotonic way, and C-SSF monotonically decreased the error achieving the smallest.

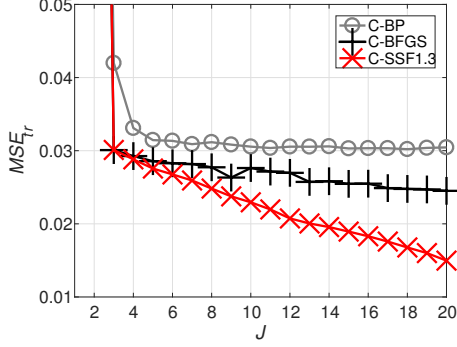


Figure 4: Training errors for Experiment 2.

Figure 5 shows the smallest test MSE of each method for each J . C-BP decreased test error to some extent, C-BFGS showed a bit smaller test error than C-BP, and C-SSF got a bit better error than C-BFGS, showing the smallest at $J=15$.

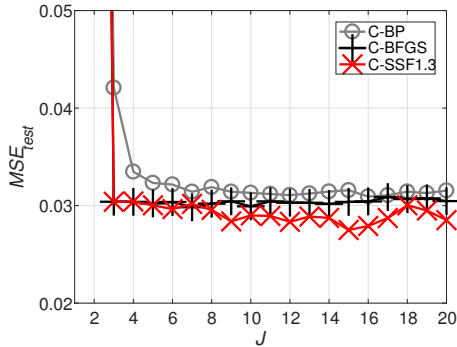


Figure 5: Test errors for Experiment 2.

Figure 6 shows CPU time required by each method. C-BP required the largest time, spending more as J got larger, C-BFGS was more efficient than C-BP, and C-SSF was slightly better than C-BFGS.

4.3 Experiment 3

Another complicated artificial dataset was generated using the following function having two complex variables and treating separately the real and imaginary parts. This dataset was also used as a benchmark (Huang et al., 2008)(Popa, 2015).

$$f(z) = e^{i\text{Im}(z)}(1 - \text{Re}(z)^2 - \text{Im}(z)^2) \quad (19)$$

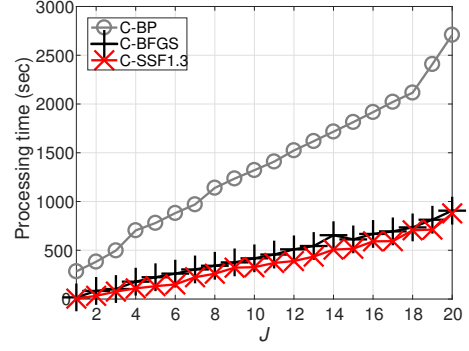


Figure 6: Processing time for Experiment 2.

Sizes of training and test data were set to be $N_{tr} = 3000$ and $N_{test} = 1000$.

Figure 7 shows the smallest training MSE of each method for each J . When J got larger, C-BP could not decrease training error at all, C-BFGS could decrease the error to some extent in a non-monotonic way, and C-SSF monotonically decreased the error obtaining the smallest.

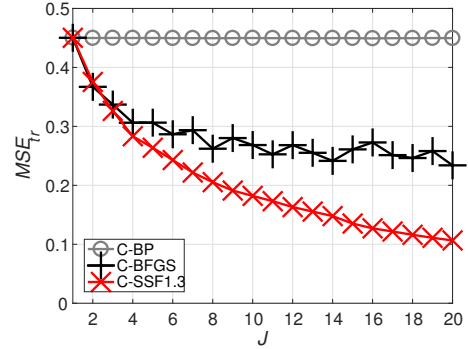


Figure 7: Training errors for Experiment 3.

Figure 8 shows the smallest test MSE of each method for each J . C-BP stayed at a high level, C-BFGS showed much smaller test errors than C-BP, and C-SSF got better test errors than C-BFGS, showing the smallest around higher J .

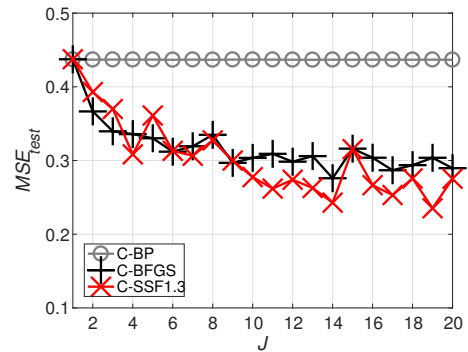


Figure 8: Test errors for Experiment 3.

Figure 9 shows CPU time required by each method. C-BP required the largest time, spending more as J got larger, C-BFGS was much faster than C-BP, and C-SSF was the fastest.

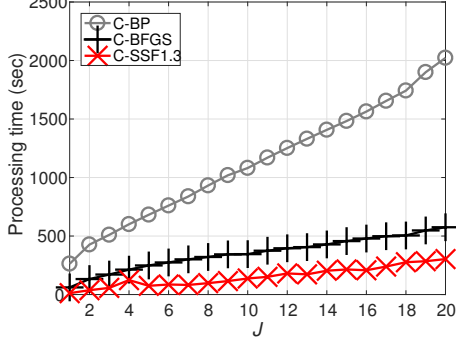


Figure 9: Processing time for Experiment 3.

4.4 Experiment 4

One important application of C-MLPs is in equalization of quadrature amplitude modulation (QAM) of complex-valued signals in linear or nonlinear channels. We consider 4-QAM linear channel equalization (Chen et al., 1994)(Popa, 2015). The transfer function of the linear channel was given as follows.

$$H(z) = (0.7409 - 0.7406i)(1 - (0.2 - 0.1i)z^{-1}) \times (1 - (0.6 - 0.3i)z^{-1}) \quad (20)$$

$$= 0.740900 - 0.740600i - (0.296480 - 0.888840i)z^{-1} - (0.022191 + 0.155562i)z^{-2} \quad (21)$$

The inputs to the channel were randomly generated from the set $s(k) = \{\pm 1 \pm i\}$, and the output of the channel was given as below.

$$o^*(k) = (0.740900 - 0.740600i)s(k) - (0.296480 - 0.888840i)s(k-1) - (0.022191 + 0.155562i)s(k-2) \quad (22)$$

We observe the following $o(k)$ including Gaussian noise. Here $n_R(k)$ and $n_I(k)$ were generated from Gaussian with zero mean and variance σ^2 .

$$o(k) = o^*(k) + n(k), \quad n(k) \equiv n_R(k) + in_I(k) \quad (23)$$

Variance σ^2 was decided to make the following SNR (signal-to-noise ratio) equal to 15 dB.

$$SNR = 10 \log_{10} \left(\frac{\sum_{k=1}^N |o^*(k)|^2}{\sum_{k=1}^N |n(k)|^2} \right) \quad (24)$$

Sizes of training and test data were set to be $N_{tr} = 5000$ and $N_{test} = 10000$.

Figure 10 shows the smallest training MSE of each method for each J . When J got larger, C-BP decreased training error only with a small amount in a rather bumpy way, C-BFGS nicely decreased the error as J got larger, and C-SSF monotonically decreased the error even further achieving the smallest.

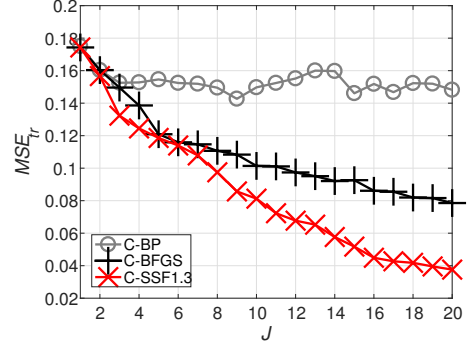


Figure 10: Training errors for Experiment 4.

Figure 11 shows the smallest test MSE of each method for each J . C-BP stayed around a high level, C-BFGS decreased test error achieving smaller errors than C-BP, and C-SSF got better test errors than C-BFGS as J got larger, obtaining the smallest around high J s.

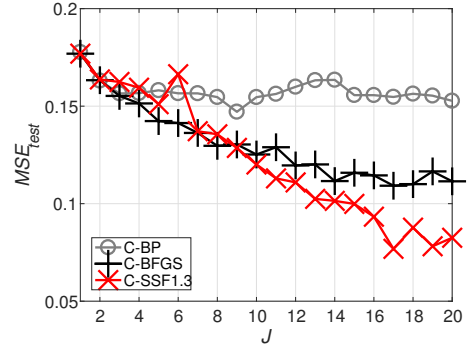


Figure 11: Test errors for Experiment 4.

Figure 12 shows CPU time required by each method for each J . C-BP required the largest time, spending more and more as J got larger, C-BFGS was much faster than C-BP, and C-SSF was a bit faster than C-BFGS.

4.5 Experiment 5

We consider complex-valued 4-QAM nonlinear channel equalization (Savitha et al., 2009)(Popa, 2015). The inputs to the channel were randomly generated from the set $s(k) = \{\pm 1 \pm i\}$, and the output $o^*(k)$ of

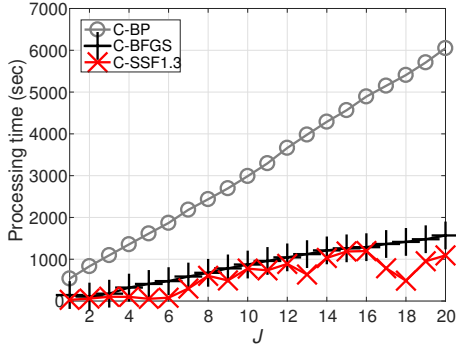


Figure 12: Processing time for Experiment 4.

the channel was given as below.

$$o^*(k) = z(k) + 0.1z(k)^2 + 0.05z(k)^3 \quad (25)$$

$$z(k) = (0.34 - 0.27i)s(k) + (0.87 + 0.43i)s(k-1) + (0.34 - 0.21i)s(k-2) \quad (26)$$

We observe $o(k)$ including Gaussian noise. The noise level was set in the same way as in section 4.4.

$$o(k) = o^*(k) + n_R(k) + in_I(k) \quad (27)$$

Sizes of training and test data were set to be $N_{tr} = 5000$ and $N_{test} = 10000$.

Figure 13 shows the smallest training MSE of each method for each J . When J got larger, C-BP stayed at a high level, C-BFGS decreased the error to some extent, and C-SSF monotonically decreased the error achieving the smallest around high J s.

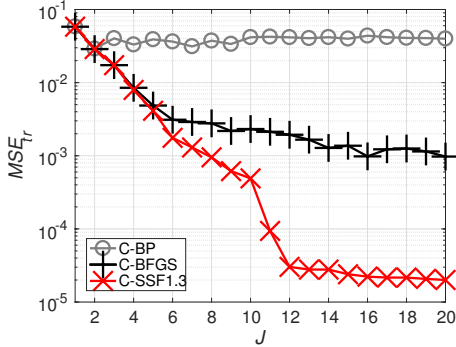


Figure 13: Training errors for Experiment 5.

Figure 14 shows the smallest test MSE of each method for each J . C-BP stayed around a high level, C-BFGS obtained much smaller errors than C-BP, and C-SSF got a bit better test errors than C-BFGS, obtaining the smallest around high J s.

Figure 15 shows CPU time required by each method. C-BP required the largest, spending more as J got larger, C-BFGS was much faster than C-BP, and C-SSF was a bit faster than C-BFGS.

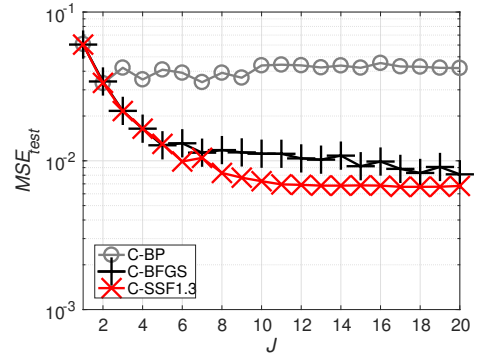


Figure 14: Test errors for Experiment 5.

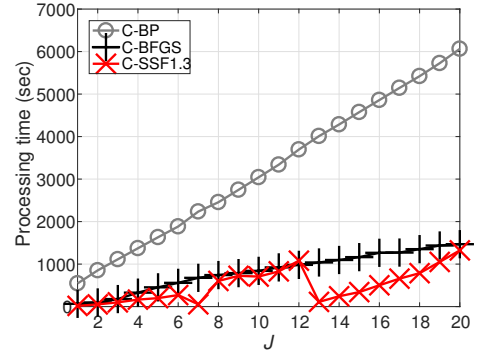


Figure 15: Processing time for Experiment 5.

4.6 Considerations

Our experimental results are summarized focusing on how the performance of C-MLPs depends on learning methods. In more detail, we consider the following: best training quality, average training quality, generalization, processing time.

(1) Best training quality:

Table 1 shows the minimum training MSE of each learning method for each dataset. For any dataset C-SSF got the smallest, followed by C-BFGS and C-BP. The ratio of C-BP to C-SSF indicates how many times the minimum training MSE of C-BP is bigger than that of C-SSF; it was between 2.0 and 1450. Moreover, the ratio of C-BFGS to C-SSF was between 1.6 and 49.

Table 1: Minimum training errors.

data	C-BP	C-BFGS	C-SSF	ratio	
	A	B	C	A/C	B/C
1	0.0286	0.0144	5.01e-3	5.72	2.87
2	0.0302	0.0245	0.015	2.02	1.64
3	0.449	0.234	0.107	4.22	2.20
4	0.143	0.0786	0.0376	3.80	2.09
5	0.0291	9.75e-4	2.00e-5	1450	48.7

(2) Average training quality:

Tables 2 and 3 show the average and standard deviation respectively over 100 training MSEs of the optimal model (see Table 5) selected by each method for each dataset. As for the averages, C-SSF achieved the smallest for any dataset, followed by C-BFGS and C-BP. The ratio of C-BP to C-SSF stretched between 1.7 and 2260, and the ratio of C-BFGS to C-SSF was between 1.5 and 106. As for the standard deviations, C-SSF achieved the smallest for most datasets, which is reasonable since C-SSF always starts search from good enough points.

Table 2: Averages over training errors of the optimal model.

data	C-BP A	C-BFGS B	C-SSF C	ratio A/C	ratio B/C
1	0.0299	0.0221	5.84e-3	5.12	3.79
2	0.0325	0.0293	0.0194	1.68	1.51
3	0.450	0.330	0.114	3.95	2.90
4	0.164	0.0989	0.0443	3.69	2.23
5	0.0489	2.28e-3	2.16e-5	2260	106

Table 3: Standard deviations over training errors of the optimal model.

data	C-BP A	C-BFGS B	C-SSF C	ratio A/C	ratio B/C
1	8.28e-4	0.00212	6.59e-5	12.6	32.1
2	0.00131	4.31e-4	1.51e-4	8.68	2.85
3	1.52e-4	0.0340	9.49e-4	0.16	35.8
4	0.00794	0.00526	6.50e-4	12.2	8.08
5	0.00572	8.29e-4	0	Inf	Inf

(3) Generalization:

Table 4 summarizes the minimum test MSE of each method for each dataset. For any dataset C-SSF achieved the smallest test MSE, i.e., the best generalization, and C-BFGS got smaller test MSE than C-BP. The ratio of C-BP to C-SSF spread out between 1.1 and 5.0, while the ratio of C-BFGS to C-SSF was between 1.1 and 1.7.

Table 4: Minimum test errors.

data	C-BP A	C-BFGS B	C-SSF C	ratio A/C	ratio B/C
1	0.0359	0.0241	0.0139	2.59	1.74
2	0.0309	0.0298	0.0275	1.12	1.08
3	0.437	0.276	0.235	1.86	1.17
4	0.147	0.109	0.0769	1.91	1.42
5	0.0332	8.11e-3	6.68e-3	4.97	1.21

Table 5 shows the number of hidden units of the optimal model selected by each learning method for each dataset. The optimal model indicates C-MLP(J) showing the minimum test MSE. The table shows

how the optimal model differs depending on learning methods.

Table 5: The numbers of hidden units of the optimal models selected by learning methods.

data	C-BP	C-BFGS	C-SSF
1	2	15	18
2	16	7	15
3	6	14	19
4	9	17	17
5	2	20	17

(4) Processing time:

Table 6 shows average numbers of training iterations required by each learning method. For each dataset C-BP reached the maximum iterations (sweeps), which means C-BP was on the way in the search. For each dataset C-SSF required the smallest number of iterations until convergence. The ratio of C-BFGS to C-SSF was between 1.7 and 3.6.

Table 7 summarizes total processing time (hr: min: sec) of each method for each dataset. For any dataset C-SSF was the fastest, and C-BFGS was faster than C-BP. The ratio of C-BP to C-SSF spread between 3.7 and 7.4, while the ratio of C-BFGS to C-SSF was between 1.2 and 2.3. The reason why C-SSF was faster than C-BFGS may come from the fact that the number of iterations required by C-SSF was a few times smaller than that of C-BFGS. Besides, the why C-BFGS was faster than C-BP in spite of its higher complexity may be derived from the situation that line search required by C-BFGS was much lighter and faster than that of C-BP.

Table 6: Average numbers of training iterations.

data	C-BP A	C-BFGS B	C-SSF C	ratio A/C	ratio B/C
1	1000	937	291	3.44	3.22
2	1000	949	569	1.76	1.67
3	1000	940	264	3.8	3.57
4	1000	873	472	2.12	1.85
5	1000	890	338	2.96	2.64

Table 7: Total processing time.

data	C-BP A	C-BFGS B	C-SSF C	ratio A/C	ratio B/C
1	3:28:53	1:17:38	0:38:34	5.42	2.01
2	7:37:25	2:28:14	2:02:14	3.74	1.21
3	6:17:17	1:57:55	0:50:55	7.41	2.32
4	17:56:38	4:47:45	3:12:59	5.58	1.49
5	18:03:17	4:38:47	2:43:39	6.62	1.70

5 CONCLUSIONS

The paper evaluated how the performance of C-MLPs depends on learning methods. We employed three quite different methods, C-BP, C-BFGS, and C-SSF, and used five datasets. Performance was evaluated in terms of minimum and average training errors, minimum test error, and processing time. Our experiments showed rather definite ordering: that is, at each evaluation item C-SSF was the best, C-BFGS was the second, and C-BP was the third. Although C-BFGS was the best in most cases in (Popa, 2015), C-SSF was not tried in the work. Moreover, the optimal models selected by learning methods considerably differed from each other. In the future we will investigate more using more datasets.

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