

Exponential stability of nonautonomous neural network models with unbounded distributed delays

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Neural Network Models

*Pioneer Models:

- Cohen-Grossberg (1983)

$$x_i'(t) = -a_i(x_i(t)) \left(b_i(x_i(t)) - \sum_{j=1}^n c_{ij} f_j(x_j(t)) \right), \quad i = 1, \dots, n. \quad (1)$$

- Hopfield (1984)

$$x_i'(t) = -b_i(x_i(t)) + \sum_{j=1}^n c_{ij} f_j(x_j(t)), \quad i = 1, \dots, n. \quad (2)$$

where

a_i amplification functions; b_i controller functions;
 f_j activation functions; $C = [c_{ij}]$ connection matrix.

*Nonautonomous Cohen-Grossberg neural network model

$$x_i'(t) = -a_i(x_i(t)) \left[b_i(t, x_i(t)) + \sum_{j=1}^n f_{ij}(t, x_{j,t}) \right], \quad t \geq 0 \quad (3)$$

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- * **Phase Space:** For a convenient $\varepsilon > 0$,

$$UC_\varepsilon^n = \left\{ \phi \in C((-\infty, 0]; \mathbb{R}^n) : \sup_{s \leq 0} \frac{|\phi(s)|}{e^{-\varepsilon s}} < \infty, \frac{\phi(s)}{e^{-\varepsilon s}} \text{ unif. cont.} \right\},$$

$$\|\phi\|_\varepsilon = \sup_{s \leq 0} \frac{|\phi(s)|}{e^{-\varepsilon s}} \text{ with } |x| = |(x_1, \dots, x_n)| = \max_{1 \leq i \leq n} |x_i|$$

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- $f_{ij} : [0, +\infty) \times UC_\varepsilon^1 \rightarrow \mathbb{R}$ are continuous functions.

* Initial Condition

$$x_0 = \varphi, \quad \varphi \in BC_\varepsilon \quad (4)$$

where $BC_\varepsilon := \{\varphi \in C((-\infty, 0]; \mathbb{R}^n) : \varphi \text{ is bounded}\} \leq UC_\varepsilon$.

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* Definition

The model (3) is said *globally exponentially stable* if there are $\delta > 0$ and $M \geq 1$ such that,

$$|x(t, 0, \varphi_1) - x(t, 0, \varphi_2)| \leq Me^{-\delta t} \|\varphi_1 - \varphi_2\|_\infty,$$

for all $t \geq 0$, $\varphi_1, \varphi_2 \in BC_\varepsilon$.

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- ▶ **(A2)** $\exists \beta_i : [0, +\infty) \rightarrow (0, +\infty), \forall u, v \in \mathbb{R} \ u \neq v$:

$$(b_i(t, u) - b_i(t, v))/(u - v) \geq \beta_i(t), \quad \forall t \geq 0;$$

[In particular, for $b_i(t, u) = \beta_i(t)u$.]

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- **(A3)** $\exists \varepsilon > 0, \exists l_{ij} : [0, +\infty) \rightarrow (0, +\infty)$

$$|f_{ij}(t, \varphi) - f_{ij}(t, \psi)| \leq l_{ij}(t) \|\varphi - \psi\|_\varepsilon, \quad \forall t \geq 0, \forall \varphi, \psi \in UC_\varepsilon^1;$$

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- **(A4)** There exists $\lambda : \mathbb{R} \rightarrow (0, +\infty)$ a continuous function:

$$\underline{\rho}_i \beta_i(t) - e^{\int_0^t \lambda(s) - \varepsilon ds} \sum_{j=1}^n \bar{\rho}_j l_{ij}(t) > \lambda(t) \text{ and } \int_0^t \lambda(s) ds \geq \varepsilon t, \quad \forall t \geq 0$$

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- ▶ Assume $\alpha \in (0, +\infty)$.
- ▶ For $z(t) = (z_1(t), \dots, z_n(t)) := (\bar{\rho}_1^{-1}|x_1(t)|, \dots, \bar{\rho}_n^{-1}|x_n(t)|)$, there are $i \in \{1, \dots, n\}$ and $(t_k)_k \nearrow \alpha$ such that, $\forall k \in \mathbb{N}$,

$$z_i(t_k) \nearrow +\infty, \quad z_i(t_k) \geq \|z_{t_k}\|_\varepsilon > 0, \quad \text{and} \quad z'_i(t_k) \geq 0.$$

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$$z_i(t_k) \nearrow +\infty, \quad z_i(t_k) \geq \|z_{t_k}\|_\varepsilon > 0, \quad \text{and} \quad z'_i(t_k) \geq 0.$$

- ▶ $z'_i(t_k) = \bar{\rho}_i^{-1} \text{sign}(x_i(t_k)) x'_i(t_k)$

$$= -\bar{\rho}_i^{-1} \text{sign}(x_i(t_k)) a_i(x_i(t_k)) \left[\left(b_i(t_k, x_i(t_k)) - b_i(t_k, 0) \right) + \sum_{j=1}^n \left(f_{ij}(t_k, x_j(t_k)) - f_{ij}(t_k, 0) \right) + \left(b_i(t_k, 0) + \sum_{j=1}^n f_{ij}(t_k, 0) \right) \right]$$

- By **(A2)**, **(A3)**, and **(A4)** we obtain

$$\begin{aligned} z'_i(t_k) &\leq -a_i(x_i(t_k)) \left[\beta_i(t_k) z_i(t_k) - \left(\sum_{j=1}^n \frac{\bar{\rho}_j}{\bar{\rho}_i} l_{ij}(t_k) \right) \|z_{t_k}\|_\varepsilon - C_i \right] \\ &\leq -a_i(x_i(t_k)) \left[\left(\beta_i(t_k) - \sum_{j=1}^n \frac{\bar{\rho}_j}{\bar{\rho}_i} l_{ij}(t_k) \right) z_i(t_k) - C_i \right] \\ &\leq -\underline{\rho}_i \left(\frac{\lambda(t_k)}{\bar{\rho}_i} z_i(t_k) - C_i \right) < 0, \text{ for large } k, \end{aligned}$$

$$\text{where } C_i = \max_{t \in [0, \alpha]} \bar{\rho}_i^{-1} \left| b_i(t, 0) + \sum_{j=1}^n f_{ij}(t, 0) \right| \in \mathbb{R}.$$

- By **(A2)**, **(A3)**, and **(A4)** we obtain

$$\begin{aligned} z_i'(t_k) &\leq -a_i(x_i(t_k)) \left[\beta_i(t_k) z_i(t_k) - \left(\sum_{j=1}^n \frac{\bar{\rho}_j}{\bar{\rho}_i} l_{ij}(t_k) \right) \|z_{t_k}\|_\varepsilon - C_i \right] \\ &\leq -a_i(x_i(t_k)) \left[\left(\beta_i(t_k) - \sum_{j=1}^n \frac{\bar{\rho}_j}{\bar{\rho}_i} l_{ij}(t_k) \right) z_i(t_k) - C_i \right] \\ &\leq -\underline{\rho}_i \left(\frac{\lambda(t_k)}{\bar{\rho}_i} z_i(t_k) - C_i \right) < 0, \text{ for large } k, \end{aligned}$$

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- Contradiction, then $\alpha = +\infty$.

Global exponential stability

Theorem: Assume **(A1)**-(**A4**)

Then the system (3) is globally exponentially stable.

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* Proof of Theorem (idea)

$x(t) = x(t, 0, \varphi)$ and $y(t) = y(t, 0, \psi)$ solutions, with $\varphi, \psi \in BC_\varepsilon$.

Define, for $t \geq 0$, $\mathcal{V}(t) = (\mathcal{V}_1(t), \dots, \mathcal{V}_n(t))$ by

$$\mathcal{V}_i(t) = e^{\int_0^t \lambda(s) ds} \text{sign}(x_i(t) - y_i(t)) \int_{y_i(t)}^{x_i(t)} \frac{1}{a_i(s)} ds.$$

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- ▶ By **(A1)**, $|x_i(t) - y_i(t)| \leq \bar{\rho}_i \mathcal{V}_i(t) e^{-\int_0^t \lambda(s) ds}$
- ▶ and $|x_i(t) - y_i(t)| \geq \underline{\rho}_i \mathcal{V}_i(t) e^{-\int_0^t \lambda(s) ds}$

► If $|\mathcal{V}(t)| \leq \max_j \left\{ \underline{\rho}_j^{-1} \right\} \|\varphi - \psi\|$, for all $t \geq 0$, then

$$|x(t) - y(t)| \min_j \left\{ \bar{\rho}_j^{-1} \right\} e^{\int_0^t \lambda(s) ds} \leq |\mathcal{V}(t)| \leq \max_j \left\{ \underline{\rho}_j^{-1} \right\} \|\varphi - \psi\|,$$

$$|x(t) - y(t)| \leq \frac{\max_j \left\{ \underline{\rho}_j^{-1} \right\}}{\min_j \left\{ \bar{\rho}_j^{-1} \right\}} e^{-\int_0^t \lambda(s) ds} \|\varphi - \psi\| \leq M e^{-\varepsilon t} \|\varphi - \psi\|,$$

$$\text{with } M := \frac{\max_j \left\{ \underline{\rho}_j^{-1} \right\}}{\min_j \left\{ \bar{\rho}_j^{-1} \right\}}. \quad (\text{recall } \int_0^t \lambda(s) ds \geq \varepsilon t)$$

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with $M := \frac{\max_j \left\{ \underline{\rho}_j^{-1} \right\}}{\min_j \left\{ \bar{\rho}_j^{-1} \right\}}$. (recall $\int_0^t \lambda(s) ds \geq \varepsilon t$)

- We need to prove: $|\mathcal{V}(t)| \leq \max_j \left\{ \underline{\rho}_j^{-1} \right\} \|\varphi - \psi\|$, $\forall t \geq 0$.

If not, as

$$\mathcal{V}_i(0) \leq \underline{\rho}_i^{-1} |x_i(0) - y_i(0)| \leq \max_j \left\{ \underline{\rho}_j^{-1} \right\} \|\varphi - \psi\|, \quad \forall i$$

then there is $t_1 > 0$ such that $|\mathcal{V}(t_1)| > \max_j \left\{ \underline{\rho}_j^{-1} \right\} \|\varphi - \psi\|$.

► Defining

$$T := \min \left\{ t \in [0, t_1] : |\mathcal{V}(t)| = \max_{s \in [0, t_1]} |\mathcal{V}(s)| \right\}$$

and choosing $i \in \{1, \dots, n\}$ such that $\mathcal{V}_i(T) = |\mathcal{V}(T)|$, then

$$\mathcal{V}_i(T) > 0, \quad \mathcal{V}'_i(T) \geq 0, \quad \text{and} \quad \mathcal{V}_i(T) > |\mathcal{V}(t)|, \quad \forall t < T.$$

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► By other hand, hypotheses **(A1)**-(**A3**) imply

$$\begin{aligned} \mathcal{V}'_i(T) = & \lambda(T)\mathcal{V}_i(T) - e^{\int_0^T \lambda(s)ds} \text{sign}(x_i(T) - y_i(T)) \cdot \\ & \left(\frac{1}{a_i(x_i(T))} x'_i(T) - \frac{1}{a_i(y_i(T))} y'_i(T) \right) \end{aligned}$$

From hypotheses **(A1)**-**(A3)**

$$\begin{aligned}
 \mathcal{V}'_i(T) &\leq \lambda(T)\mathcal{V}_i(T) - e^{\int_0^T \lambda(s)ds} \beta_i(T) |x_i(T) - y_i(T)| + \\
 &\quad e^{\int_0^T \lambda(s)ds} \sum_{j=1}^n l_{ij}(T) \|x_{j,T} - y_{j,T}\|_\varepsilon \\
 &\leq \lambda(T)\mathcal{V}_i(T) - \underline{\rho}_i \beta_i(T) \mathcal{V}_i(T) + e^{\int_0^T \lambda(s)ds} \sum_{j=1}^n l_{ij}(T) \bar{\rho}_j \cdot \\
 &\quad \cdot \max \left\{ \frac{\|\varphi - \psi\|}{\bar{\rho}_j e^{\varepsilon T}}, \sup_{-T < s \leq 0} \frac{\mathcal{V}_j(T+s)}{e^{\varepsilon T}} \right\}
 \end{aligned}$$

then, **(A4)** implies

$$\mathcal{V}'_i(T) \leq \left(\lambda(T) - \underline{\rho}_i \beta_i(T) + e^{\int_0^T \lambda(s)ds - \varepsilon T} \sum_{j=1}^n \bar{\rho}_j l_{ij}(T) \right) \mathcal{V}_i(T) < 0,$$

which is a contradiction.

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 &\quad e^{\int_0^T \lambda(s)ds} \sum_{j=1}^n l_{ij}(T) \|x_{j,T} - y_{j,T}\|_\varepsilon \\
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Corollary 1: Assume **(A1)**, **(A2)** and

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$$|f_{ij}(t, \varphi) - f_{ij}(t, \psi)| \leq l_{ij}(t) \|\varphi - \psi\|_{\infty}, \quad \forall t \geq 0, \quad \forall \varphi, \psi \in UC_{\varepsilon}^1;$$

(A4*)

$$\underline{\rho}_i \beta_i(t) - e^{\int_0^t \lambda(s) ds} \sum_{j=1}^n \bar{\rho}_j l_{ij}(t) > \lambda(t) \text{ and } \int_0^t \lambda(s) ds \geq \varepsilon t, \quad \forall t \geq 0.$$

Then the system (3) is globally exponentially stable.

Finite delay

Corollary 2: Assume **(A1)**, **(A2)** and

- **(A_f3)** For $f_{ij} : [0, +\infty) \times C_{ij} \rightarrow \mathbb{R}$, $\exists l_{ij} : [0, +\infty) \rightarrow (0, +\infty)$

$$|f_{ij}(t, \varphi) - f_{ij}(t, \psi)| \leq l_{ij}(t) \|\varphi - \psi\|, \quad \forall t \geq 0, \quad \forall \varphi, \psi \in C_{ij},$$

where $C_{ij} = C([- \tau_{ij}, 0]; \mathbb{R})$ with $\tau_{ij} > 0$, $\tau = \max_{ij} \tau_{ij}$;

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where $C_{ij} = C([- \tau_{ij}, 0]; \mathbb{R})$ with $\tau_{ij} > 0$, $\tau = \max_{ij} \tau_{ij}$;

- ▶ **(A_f4)** There exists $\lambda : \mathbb{R} \rightarrow [-\tau, +\infty)$ a continuous function:

$$\underline{\rho}_i \beta_i(t) - \sum_{j=1}^n e^{\int_{t-\tau_{ij}}^t \lambda(s) ds} \bar{\rho}_j l_{ij}(t) > \lambda(t) \text{ and } \int_0^t \lambda(s) ds \geq \varepsilon t, \quad \forall t \geq 0$$

then the system (3), is globally exponentially stable.

Corollary 3: Assume **(A1)**, **(A2)** and **(A_f3)**

- If $l_{ij}(t)$ are bounded and there exists $\alpha > 0$:

$$\underline{\rho}_i \beta_i(t) - \sum_{j=1}^n \bar{\rho}_j l_{ij}(t) > \alpha, \quad \forall t \geq 0, \quad (5)$$

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- * (Proof) For $l_{ij}(t) < L_{ij}$, from (5), we have

$$\underline{\rho}_i \beta_i(t) - \sum_{j=1}^n \bar{\rho}_j l_{ij}(t) \left(1 + \frac{\alpha}{2nL_{ij}\bar{\rho}_j} \right) > \frac{\alpha}{2}.$$

Taking $\varepsilon_{ij}^* = \frac{1}{\tau_{ij}} \log \left(1 + \frac{\alpha}{2nL_{ij}\bar{\rho}_j} \right) > 0$ and $\varepsilon = \min_{ij} \left\{ \frac{\alpha}{2}, \varepsilon_{ij}^* \right\}$,

$$\underline{\rho}_i \beta_i(t) - \sum_{j=1}^n \bar{\rho}_j l_{ij}(t) e^{\varepsilon \tau_{ij}} > \varepsilon.$$

With $\lambda(t) = \varepsilon$, the condition **(A_f4)** holds.

In phase space $C_n = C([- \tau, 0], \mathbb{R}^n)$, assume that system

$$x_i'(t) = -a_i(x_i(t)) \left[b_i(t, x_i(t)) + \sum_{j=1}^n f_{ij}(t, x_{j,t}) \right], \quad t \geq 0 \quad (3)$$

is ω -periodic, $\omega > 0$, that is:

$$b_i(t, u) = b_i(t + \omega, u), \quad \forall t \geq 0, \quad \forall u \in \mathbb{R};$$

$$f_{ij}(t, \varphi) = f_{ij}(t + \omega, \varphi), \quad \forall t \geq 0, \quad \forall \varphi \in C_{ij}.$$

Theorem: Assume **(A1)**, **(A2)**, **(A_f3)** and

$$\underline{\rho}_i \beta_i(t) - \sum_{j=1}^n \bar{\rho}_j l_{ij}(t) > 0, \quad \forall t \in [0, \omega].$$

Then (3) has a ω -periodic solution which is globally exponentially stable.

- * (Proof) Show the existence of a periodic solution.
From previous result

$$\|x_t(\varphi) - x_t(\bar{\varphi})\| \leq e^{-\varepsilon(t-\tau)} \|\varphi - \bar{\varphi}\|, \quad \forall t \geq \tau, \quad \forall \varphi, \bar{\varphi} \in C_n.$$

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From previous result

$$\|x_t(\varphi) - x_t(\bar{\varphi})\| \leq e^{-\varepsilon(t-\tau)} \|\varphi - \bar{\varphi}\|, \quad \forall t \geq \tau, \quad \forall \varphi, \bar{\varphi} \in C_n.$$

- Let $k \in \mathbb{N}$ such that $e^{-(k\omega-\tau)} \leq \frac{1}{2}$ and define $P : C_n \rightarrow C_n$ by $P(\varphi) = x_{k\omega}(\varphi)$.

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- As $P^k(P(\varphi^*)) = P(P^k(\varphi^*)) = P(\varphi^*)$, then

$$P(\varphi^*) = \varphi^* \Leftrightarrow x_\omega(\varphi^*) = \varphi^*$$

and $x(t, 0, \varphi^*)$ is the periodic solution of (3).

Hopfield neural network model [1]

$$x_i'(t) = -b_i(t)x_i(t) + \sum_{j=1}^n a_{ij}(t)f_j(x_j(t)) + \sum_{j=1}^n b_{ij}(t)f_j(x_j(t - \tau_{ij}(t))) + l_i(t) \quad (6)$$

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and $\int_0^t \lambda(s) ds \geq \varepsilon t$, for some $\varepsilon > 0$ and some function $\lambda(t)$.
Then system (6) is globally exponentially stable.
- ▶ In [1], a different set of conditions is assumed to get the same conclusion.

For the periodic model:

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- ▶ In [2] assumed the additional hypothesis

$$b_i(t) - \sum_{j=1}^n l_j(|a_{ij}(t)| + |b_{ij}(t)|) > 0, \quad \forall t \in [0, \omega],$$

Cohen-Grossberg BAM neural network model [3]

$$x_i'(t) = -a_i(x_i(t)) \left[b_i(x_i(t)) - \sum_{j=1}^m a_{ij}(t) f_j(y_j(t - \tau_{ij}(t))) - l_i(t) \right] \quad (8)$$

$$y_j'(t) = -c_j(y_j(t)) \left[d_j(y_j(t)) - \sum_{i=1}^n c_{ji}(t) g_i(x_i(t - \sigma_{ji}(t))) - l_j(t) \right]$$

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► $\exists \beta_i, \delta_j > 0, \forall u \in \mathbb{R}$:

$$\frac{b_i(u) - b_i(v)}{u - v} \geq \beta_i, \quad \frac{d_j(u) - d_j(v)}{u - v} \geq \delta_j;$$

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- ▶ In [3] a strong hypothesis than (9) is assumed to get the same conclusion.

Thank you

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