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Convergence of a Neural Network Classifier

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Abstract

In this paper, we show that the LVQ learning algorithm converges to locally asymptotic stable equilibria of an ordinary differential equation. We show that the learning algorithm performs stochastic approximation. Convergence of the Voronoi vectors is guaranteed under the appropriate conditions on the underlying statistics of the classification problem. We also present a modification to the learning algorithm which we argue results in convergence of the LVQ for a larger set of initial conditions. Finally, we show that LVQ is a general histogram classifier and that its risk converges to the Bayesian optimal risk as the appropriate parameters go to infinity with the number of past observations.

1 Introduction

A common problem in signal processing is the problem of signal classification. An instance of this problem in radar signal processing, is the determination of the presence or absence of a target in the reflected signal. In adaptive control, it is manifested as the problem of determining the operating environment in order to use the appropriate gain in a gain scheduling algorithm. More generally in feedback control, when a precise system model is not known, pattern classifiers play an increasingly important role; see for example recent applications in expert controllers. In all cases, a signal processor must be designed which correctly classifies a new observation based on past observations.

Loosely speaking, the general problem consists in extracting the necessary information, from past observations, in order to build a classifier which identifies each new observation with the lowest possible error. As such, a classifier is nothing more than a partition of the observation space into disjoint regions; observations falling in the same region are declared to originate from the same pattern.

There are basically two approaches for solving this problem. The first one, referred to as the parametric approach, consists in using the past data to build a model and then using it in the classification scheme. The second approach, referred to as the nonparametric approach, consists in using the past data directly in the classification scheme. In the first approach, a statistical model is postulated a priori and its parameters are determined by minimizing a cost function which depends on the observation data and the assumed model. The success of the resulting classifier depends crucially on the nature of the assumed model, the characteristics of the cost function, and the accuracy of the parameters of the optimal model. Usually, simplifying assumptions are made on the model and the cost (e.g. Gaussian model and quadratic cost) in order to find an optimal solution. Hence, a compromise exists between model accuracy and problem solvability.

In the second approach, a scheme is devised that uses past data directly in the classification scheme. New observations are classified by computing a suitable quantity which depends on the observation and comparing that quantity to similar ones computed from past observations. These tests are computed directly, without the intermediate step of identifying a statistical model. Among these tests are the nearest neighbor scheme, the kernel method, the histogram method, and the Learning Vector Quantization (LVQ) method. These tests do not assume any model form for the underlying problem. Consequently, they are not subject to the kinds of errors associated with assuming an incorrect model.

In the next sections, the LVQ algorithm is presented. Using theorems from stochastic approximation, we prove that the update algorithm converges under suitable conditions. We discuss a modification to the algorithm which provides convergence for a larger set of initial conditions. Finally, we prove that the detection error associated with LVQ converges to the lowest possible error as the appropriate parameters go to infinity.

2 Learning Vector Quantization

From the theory of statistical pattern recognition, it is known that the optimal decision regions for a classifier can be calculated directly from the pattern densities. To illustrate, suppose there are two patterns and that each pattern density is Gaussian with zero mean. Figure 1 shows a plot of two such pattern densities. Here pattern 1 has a variance equal to 1, and pattern 2 has a variance equal to 4. The decision regions are easy to calculate if we follow the Bayes decision rule for
minimum error and assume that each pattern is equally likely. These regions are displayed in Figure 2.

The decision regions are computed using the individual pattern densities. However, the pattern densities are usually not available, instead, the only knowledge available is a set of independent observations of each pattern. Given these observations it is possible to construct nonparametric density estimators and use them to find approximate decision regions.

LVQ is an algorithm which estimates the decision regions directly. Unlike some nonparametric classification schemes, it does not first estimate the densities and then proceed to calculate the decision regions. In LVQ, vectors representing averages of past observations are calculated. These vectors are called Voronoi vectors. Each vector defines a region in the observation space and hence characterizes an associated decision class.

In the classification phase, a new observation is compared to all of the Voronoi vectors. The closest Voronoi vector is found and the observation is classified according to the class of that closest Voronoi vector. Hence, around each Voronoi vector is a region, called the Voronoi cell, which defines an equivalence class of points all belonging to the decision class of that vector. An example of a two class problem in which some of the Voronoi vectors are of class 1 and others are of class 2 is shown in Figure 3. The shaded region represents the optimal decision boundary and the bold line represents the LVQ approximation to it. LVQ is similar to nearest neighbor classification except that only the nearest Voronoi vector is found instead of finding the nearest past observation.

In the design or learning phase, a set of training data consisting of already classified past observations is used to adjust the locations and the decisions of the Voronoi vectors. The vectors are initialized by setting both the initial locations and the initial decisions. Once the initial locations are fixed, the initial decisions are found by a simple majority vote of all the past observations falling in each Voronoi cell. This initialization process is discussed in detail in (LaVigna [1989]). The vectors are then adjusted by a gradient search type algorithm. Specifically, an observation is picked at random from the past observations; if the decision of the closest Voronoi vector and the decision associated with the new observation agree, then the Voronoi vector is moved in the direction of the observation, if however the decisions disagree then the Voronoi vector is moved away from that observation. This process is continued for several iterations through the past observations until all the Voronoi vectors’ locations converge.

The heuristic idea behind this adjustment rule is that if the decision of the new observation and the decision of the closest vector agree then the Voronoi cell is probably close to the correct position and the Voronoi vector should be moved closer to that observation, conversely, if the decisions disagree then the Voronoi vector should move away from that observation. On the average, the vectors will converge to positions which approximate the optimal decision regions. We will make this more precise in the sections to follow. The amazing feature of this algorithm is that it only takes a small number of vectors to get satisfactory classification results (LaVigna [1989]).

3 Description of the Algorithm

Now we mathematically describe the LVQ algorithm. To begin with, let the past observations lie in $\mathbb{R}^d$ and let $\Theta = \{\theta_1, \ldots, \theta_k\}$ be the Voronoi vectors. The observation space is partitioned into Voronoi cells. Each Voronoi cell has a defining vector $\theta_i$ and an associated decision class $d_i$. The cell consists of all points in the observation space which are closer to that vector than to any other Voronoi vector. An observation $x$ is classified as type $d_i$ if it falls within the Voronoi cell defined by $\theta_i$. Let $\rho(x, z)$ be a cost function satisfying some reasonable conditions (LaVigna [1989]). Voronoi cells are characterized mathematically by

$$V_i = \{ x \in \mathbb{R}^d | \rho(\theta_i, x) < \rho(\theta_j, x), j \neq i \} \quad i = 1, \ldots, k.$$  

(1)

By convention, we assign equidistant points to that Voronoi cell with the lowest index.

The vectors $\theta_i$ are adjusted as follows. Let $\{(y_n, d_{y_n})\}_{n=1}^N$ be the past observations set. This means that $y_n$ is observed and has as its pattern class $d_{y_n}$. We assume that there are many more observations than Voronoi vectors (see Duda & Hart [1973]), i.e., $N$ is much greater than $k$. Once the Voronoi vectors are initialized, training proceeds by taking a sample $(y_n, d_{y_n})$ from the past observation data set, finding the $p$-closest Voronoi vector, say $\theta_i$, and then adjusting $\theta_i$ as follows:

$$\theta_i(n + 1) = \theta_i(n) - \alpha_n \nabla_\theta \rho(\theta_i(n), y_n)$$  

(2)

if $d_{y_n} = d_{y_m}$ and

$$\theta_i(n + 1) = \theta_i(n) + \alpha_n \nabla_\theta \rho(\theta_i(n), y_n)$$  

(3)

if $d_{y_n} \neq d_{y_m}$. Here $n$ is the iteration number. In words, if $y_n$ and $\theta_i(n)$ have the same decision then $\theta_i(n)$ is moved closer
to \(y_n\), however, if they have different decisions then \(\theta_i(n)\) is moved away from \(y_i\). The constants \(\{\alpha_n\}\) are positive and nonincreasing. Notice that only the Voronoi vector which is closest to the observation is adjusted by the algorithm. The other vectors remain unchanged.

In the next section, we show convergence of the algorithm when the number of past observations becomes arbitrarily large and each observation is presented once. Using similar arguments it is possible to show convergence when the number of past observations is fixed and the number of presentations of each observation becomes arbitrarily large. In both cases, convergence is shown by finding a function \(h(\Theta)\) in an associated ODE and studying its properties in order to apply the convergence theorems (Benveniste, Metivier & Priouret [1987]).

4 Convergence to Stationary Points

The stochastic approximation theorems of (Benveniste, Metivier & Priouret [1987]) show that as the number of iterations goes to infinity, the estimate \(\Theta_n\) converges to \(\Theta^*\), an asymptotic stable equilibrium of the associated ODE (8). Given an iterative scheme of the form (2) and (3), one only needs to find the function \(h(\Theta)\) in order to study the convergence properties of that scheme. In this section, we find \(h(\Theta)\) for the case of an infinite number of observations and the case of a finite number of observations.

The LVQ algorithm has the general form

\[
\theta_i(n + 1) = \theta_i(n) + \alpha_n \gamma(d_{yn}, \theta_i(n), y_n, \Theta_n) \nabla \rho(\theta_i(n), y_n) \tag{4}
\]

where the function \(\gamma\) determines whether there is an update and what it should be. It is given by

\[
\gamma(d_{yn}, \theta_i(n), y_n, \Theta_n) = \begin{cases} 
-1 & \text{if } d_{yn} = d_{\theta_i(n)} \\
1 & \text{if } d_{yn} \neq d_{\theta_i(n)}
\end{cases}
\]

or, more compactly,

\[
\gamma(d_{yn}, \theta_i(n), y_n, \Theta_n) = -1_{(\{yn \in V_{\theta_i} \} \cap \{yn = d_{\theta_i(n)}\})} - 1_{(\{yn \in V_{\theta_i} \} \cap \{yn \neq d_{\theta_i(n)}\})}
\]

(8)

where \(1_A\) is the indicator function of the set \(A\). This is a stochastic approximation algorithm with \(g_n(\Theta, x) = 0\) (see Benveniste, Metivier & Priouret [1987]). It has the form

\[
\Theta_{n+1} = \Theta_n + \alpha_n H(\Theta_n, z_n)
\]

(7)

where \(H\) is the random variable consisting of the observation and the associated true pattern number. If the appropriate conditions are satisfied by \(\alpha_n\), \(H\), and \(z_n\), then \(\Theta_n\) approaches the solution of

\[
\frac{d}{dt} \hat{\Theta}(t) = h(\hat{\Theta}(t))
\]

for the appropriate choice of \(h(\Theta)\).

Throughout this section we consider the case of two pattern densities; convergence is obtained via the ODE method discussed in (Benveniste, Metivier & Priouret [1987]).

4.1 Convergence for an Infinite Number of Observations

We assume that the Voronoi vectors are ordered so that the first \(k_0\) vectors have decision class equal to pattern 1 and the remaining have decision class equal to pattern 2. It is shown that \(h(\Theta)\) of the associated ODE takes the form

\[
h(\Theta) = \begin{pmatrix} h_1(\Theta) \\
\vdots \\
h_{k_0}(\Theta) \\
h_{k_0+1}(\Theta) \\
\vdots \\
h_k(\Theta) \end{pmatrix} + \begin{pmatrix} \int_{V_{\theta_1}} q(x) \nabla \rho(\theta_1(x), x) dx \\
\vdots \\
\int_{V_{\theta_{k_0}}} q(x) \nabla \rho(\theta_{k_0}(x), x) dx \\
-\int_{V_{\theta_{k_0}}} q(x) \nabla \rho(\theta_{k_0+1}(x), x) dx \\
\vdots \\
-\int_{V_{\theta_k}} q(x) \nabla \rho(\theta_k(x), x) dx \end{pmatrix}
\]

(9)

with \(q(x) = p_1(x) \pi_1 - p_2(x) \pi_2\). To this end, let

\[
f_i(\Theta, x) = 1_{\{x \in V_{\theta_i}\}} \nabla \rho(\theta_i(x), x) \left(1_{(i \leq k_0)} - 1_{(i > k_0)}\right)
\]

(10)

then we see from (9) that

\[
h_i(\Theta) = \int_{\mathbb{X}} f_i(\Theta, x) q(x) dx.
\]

Asume that the training data \(\{z_n\}_n\) consists of pairs of independent, identically distributed observations with the property that \(z_n = (y_n, d_{yn})\) then for each \(n, y_n\) is distributed according to the probability density function \(p_\Theta(y)\) when \(d_{yn} = 2\) and according to \(p_1(y)\) when \(d_{yn} = 1\).

Next it is shown that \(H_i(\Theta, z_n) = h_i(\Theta) + \xi_i(\Theta)\) where \(\xi_i(\Theta)\) is a noise sequence. Let \(E_x\) denote the expectation with respect to the random variable \(z_n\) where we have dropped the subscript \(n\) for ease of notation and let \(E_1\) (resp. \(E_2\)) denote the expectation with respect to \(p_1(y)\) (resp. \(p_2(y)\)). To begin the analysis,

\[
E_x[|H_i(\Theta, x)|] = E_1[H_1(\Theta, y, 1)] \pi_1 + E_2[H_2(\Theta, y, 2)] \pi_2
\]

\[
= E_1[1_{(1 \leq k_0)} \nabla \rho(\theta_1(x), x)] \pi_1 + E_2[1_{(1 > k_0)} \nabla \rho(\theta_2(x), x)] \pi_2
\]

\[
= -E_1[f_1(\Theta, y)] \pi_1 + E_2[f_2(\Theta, y)] \pi_2 = h_i(\Theta).
\]

From the results above it is possible to show that \(\xi_i(\Theta)\) is a zero mean process with finite variance.

We assume that \(\rho(\theta, x)\) satisfies the following three properties:

(a) \(\rho(\theta, x)\) is a twice continuously differentiable function of \(\theta\) and \(x\) and for every fixed \(x \in \mathbb{X}\) it is a convex function of \(\theta\).

(b) For any fixed \(x\), if \(\theta(k) \to \infty\) as \(k \to \infty\), then \(\rho(\theta(k), x) \to \infty\).

(c) For every compact \(Q \subset \mathbb{X}\), there exist constants \(C_i\) and \(\eta_i\) such that for all \(\theta \in Q\)

\[
|\nabla \rho(\theta, x)| < C_i (1 + |x|^\eta_i).
\]

(12)
An example of a function which satisfies the properties above is \( p(\theta, z) = \|\theta_i - z\|^2 \).

We further assume that the sequence \( \{\alpha_n\} \) satisfies \( \sum \alpha_n = \infty \) and \( \sum \alpha_n^2 < \infty \) for some \( \lambda > 1 \). We now state the two convergence theorems alluded to.

**Theorem 1** Let \( \{\alpha_n\} \) be the sequence of independent, identically distributed random vectors given above. Suppose \( \{\alpha_n\} \) and \( \rho(\theta, z) \) satisfy the properties above. Assume that the pattern densities \( p_i(x) \) and \( p_j(x) \) are continuous and \( h(\Theta) \) is locally Lipschitz.

If \( \Theta_n(t) \) remains in a compact subset of \( \mathbb{R}^d \) for all \( t \in [0, T] \), then for every \( \delta > 0 \) and all \( X_0 = x \)

\[
\lim_{n \to \infty} P_{x,a} \{ \sup_{n \leq m(T)} |\Theta_n - \Theta_n(t_n)| > \delta \} = 0
\]

(13)

where \( \Theta_n \) satisfies (7) and \( \Theta_n(t) \) satisfies (8) with \( h(\Theta) \) defined in (9). Here \( t_n = \sum_{i=1}^n \alpha_i \).

**Theorem 2** In addition to the conditions of Theorem 1, assume \( \Theta \) is a locally asymptotically stable equilibrium of (8) with domain of attraction \( D^* \). Let \( Q \) be a compact subset of \( D^* \). If \( \Theta_n \in Q \) for infinitely many \( n \) then

\[
\lim_{n \to \infty} \Theta_n = \Theta^* \quad a.s.
\]

(14)

**Proof of Theorem 1:**

We need only verify that [H.1]–[H.5] in (Benveniste, Metivier & Priouret [1987, Chapter 4]) are satisfied then apply their results. The observations \( z_k \) are independent, identically distributed and are independent of the values of \( \Theta \) and \( \{x_i\}_{i=1}^\infty \); therefore \( \{\Theta_n, z_n\} \) forms a trivial Markov chain. If we let \( \Pi_{\Theta}(z, B) \) denote its transition probability then

\[
P\{z_{n+1} \in B \mid F_n\} = \Pi_{\Theta}(z_n, B)
\]

(15)

\[
= \int_B p_2(\theta) \pi_2 d\theta + \int_B p_1(\theta) \pi_1 d\theta.
\]

(16)

Hence hypothesis [H.2] is satisfied.

Note that

\[
|H_i(\Theta, z)| = |\nabla_{\theta_i} \rho(\theta_i, z)|.
\]

(17)

Therefore, in view of (c) above [H.3] is satisfied,

The transition probability function is independent of \( \Theta \) therefore if we let \( \nu(\Theta, z) = H(\Theta, z) \) then

i) \( h(\Theta) = \Pi_{\theta} \rho \), and therefore [H.4 ii] is satisfied;

ii) \( |\nu(\theta, z)| = |H_i(\Theta, z)| = |\nabla_{\theta_i} \rho(\theta_i, z)| \), and therefore [H.4 iii] is satisfied using property (c).

Therefore, [H.1]–[H.5] are satisfied, which proves Theorem 1.

The proof of Theorem 2 is similar to that of Theorem 1.

### 4.2 Remarks on Convergence

The convergence results above require that the initial conditions are close to the stable attractors of (8), i.e., within the domain of attraction of a stable equilibrium, in order for the algorithm to converge. Next a modification to the LVQ algorithm is presented which increases the number of stable equilibrium for equation (8) and hence increases the chances of convergence.

**Figure 4:** A possible distribution of observations and two Voronoi vectors.

In the remainder of this section a simple example is presented which emphasizes a defect of LVQ and suggests an appropriate modification to the algorithm.

Let \( \Theta \) represent an observation from pattern 2 and let \( \Delta \) represent an observation from pattern 1. We assume that the observations are scalar and that \( \rho(\theta, z) \) is the Euclidean distance function. Figure 4 shows a possible distribution of observations. Suppose there are two Voronoi vectors \( \theta_1 \) and \( \theta_2 \) with decisions 1 and 2, respectively, initialized as shown in Figure 4. At each update of the LVQ algorithm, a point is picked at random from the observation set and the Voronoi vector corresponding to the Voronoi cell within which the point falls is modified. We see that during this update, \( \theta_1(n) \) is pushed towards \( \infty \) and \( \theta_2(n) \) is pushed towards \( -\infty \), hence the Voronoi vectors do not converge.

This divergence happens because the decisions of the Voronoi vectors do not agree with the majority vote of the observations falling in their Voronoi cells. As a result, the Voronoi vectors are pushed away from the origin. This phenomenon occurs even though the observation data is bounded. The point here is that if the decision associated with a Voronoi vector does not agree with the majority vote of the observations contained within its Voronoi cell then it is possible for the vector to diverge. A simple solution to this problem is to correct the decisions of all the Voronoi vectors after every adjustment so that their decisions correspond to the majority vote. This is pursued further in the next section.

### 5 The Modified LVQ Algorithm

Recall that during the update procedure in (4), the Voronoi cells are changed by changing the location of one Voronoi vector. After an update, the majority vote of the observations in each new Voronoi cell may not agree with the decision previously assigned to that cell. In addition, after the majority vote correction, the number of pattern 1 Voronoi vectors can change. In order to analyze this procedure mathematically, we insist that the correction be done at each iteration.  

Let

\[
g_1(\Theta) = \begin{cases} 
1 \quad \text{if} \quad \frac{1}{N} \sum_{j=1}^N l(\theta_j, \Theta_n) \geq 1 \quad \text{or} \\
\frac{1}{N} \sum_{j=1}^N l(\theta_j, \Theta_n) < 1 \quad \text{or} \\
0 \quad \text{otherwise}.
\end{cases}
\]

(18)

Then \( g_1 \) represents the decision of the majority vote of the observations falling in \( \Theta_n \). The update equation for \( \theta_i \) becomes

\[
\theta_i(n+1) = \theta_i(n) + \alpha_n \gamma(d_{x_i}, g_1(\Theta_n; N), y_n, \Theta_n) \nabla l_{x_i}, \Theta_n \rho(\theta_i, y_n).
\]

(19)

This equation has the same form as (4) with the function \( H(\Theta, z) \) defined from (19) replacing \( H(\Theta, z) \).

\[^1\text{In practice, the frequency of re-calculation would be determined by the problem and would probably not be done at every step.}\]
We can show that as the number of observations becomes large that the function in the ODE related to (19) converges with probability one to \( \hat{h}(\Theta) \) given by

\[
\hat{h}_i(\Theta) = -\text{sign} \left( \int_{V_{\Theta_i}} q(z) \, dz \right) \int_{V_{\Theta_i}} \nabla \rho(\theta, x) \cdot q(x) \, dx \tag{20}
\]

with \( q(x) = p_d(x) \cdot r_2 - p_l(x) \cdot r_1 \). If the size of each Voronoi cell is small then by the mean value theorem \( \hat{h}_i(\Theta) \) is approximately equal to

\[
\hat{h}_i(\Theta) = -\int_{V_{\Theta_i}} \nabla \rho(\theta, x) \cdot |q(x)| \, dx. \tag{21}
\]

The right-hand side of the last equation is minus the \((i^{th})\) component of the gradient of the cost function

\[
J(\Theta) = \sum_{i=1}^{k} \int_{V_{\Theta_i}} \rho(\theta, x) \cdot |q(x)| \, dx. \tag{22}
\]

Therefore, from Lyapunov stability it follows that all of the equilibria are stable.

6 Decision Error

In this section we discuss the error associated with the modified LVQ algorithm. Here we consider the Nearest Neighbor algorithm. The second result shows that if the number of Voronoi vectors is allowed to go to infinity at an appropriate rate as the number of observations goes to infinity, then it is possible to construct a convergent estimator of the Bayes risk. That is, the error associated with LVQ can be made to approach the optimal error. As before, we concentrate on the binary pattern case for ease of notation. The multiple pattern case can be handled with the modifications discussed above.

6.1 Nearest Neighbor

If a Voronoi vector is assigned to each observation then the LVQ algorithm reduces to the nearest neighbor algorithm. For that algorithm, it was shown (Cover & Hart [1967]) that its Bayes minimum probability of error is less than twice that of the optimal classifier. More specifically, let \( r^* \) be the Bayes optimal risk and let \( r \) be the nearest neighbor risk. It was shown that

\[
r^* \leq r \leq 2r^*(1 - r^*) \leq 2r^*. \tag{23}
\]

Hence in the case of no iteration, the Bayes' risk associated with LVQ is given from the nearest neighbor algorithm.

6.2 Other Choices for Number of Voronoi Vectors

We saw above that if the number of Voronoi vectors equals the number of observations then LVQ coincides with the nearest neighbor algorithm. Let \( k_N \) represent the number of Voronoi vectors for an observation sample size of \( N \). We are interested in determining the probability of error for LVQ when \( k_N \) satisfies (1) \( \lim k_N = \infty \) and (2) \( \lim(k_N/N) = 0 \). In this case, there are more observations than vectors and hence the Voronoi vectors represent averages of the observations.

Letting the number of Voronoi vectors go to infinity with the number of observations presents a problem of interpretation for the LVQ algorithm. To see what we mean, suppose that \( k_N = \lfloor \sqrt{N} \rfloor \), then every time \( N \) is a perfect square, \( k \) is incremented by one. When \( k \) is incremented the iteration (7) stops, a new Voronoi vector is added, and the decisions associated with all of the Voronoi vectors are recalculated. Unfortunately, it is not clear how to choose the location of the added Voronoi vector. Furthermore, if the number of Voronoi vectors is large and if the Voronoi vectors are initialized according to a uniform partition of the observation space, then the LVQ algorithm does not move the vectors far from their initial values. As a result, the error associated with initial conditions starts to dominate the overall classification error. In view of these facts, we now consider the effects of the initial conditions on the classification error and examine the algorithm without learning iterations for large \( k_N \).

Let \( \Theta_N = \{\theta_1, \ldots, \theta_{k_N}\} \) and assume that the Voronoi vectors are initialized so that

\[
\text{Vol}(V_{\theta_i}) = O\left(\frac{1}{k_N}\right). \tag{24}
\]

Here we assume that the pattern densities have compact support. Let \( y \in V_{\theta_i} \) and suppose that

\[
\hat{q}(y; N) = \frac{1}{N} \sum_{j=1}^{N} Y_j \tag{25}
\]

with

\[
Y_j = \frac{1(y \in V_{\theta_i})(1(\theta_j = 2) - 1(\theta_j = 1))}{\text{Vol}(V_{\theta_i})}. \tag{26}
\]

Then an argument using the weak law of large numbers shows that \( \hat{q}(y; N) \) converges in probability to \( q(y) \). Therefore the decision associated with \( \theta_i \) converges in probability to the optimal decision, i.e., if \( q(\theta_i) \geq 0 \) then \( \theta_i \) is assigned decision class 2 and otherwise \( \theta_i \) is assigned decision class 1.

7 Discussion

In this paper, it was shown that the adaptation rule of LVQ is a stochastic approximation algorithm and under appropriate conditions on the adaptation parameter, the pattern densities, and the initial conditions, that the Voronoi vectors converge to the stable equilibria of an associated ODE. We presented a modification to the Kohonen algorithm and argued that it results in convergence for a wider class of initial conditions. Finally, we showed that LVQ is a general histogram classifier and that its risk converges to the optimal risk as the appropriate parameters went to infinity with the number of past observations.

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9 References


