

Radial Basis Function Networks - Calculating Weights

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Tool: If the output value $f(\vec{x})$ of a radial basis function network is specified for M values of \vec{x} and the network has M neurons, then solving a matrix equation gives the exact values for the weights.

specified $f(\vec{x})$ values: $f(\vec{x}_1), \dots, f(\vec{x}_M)$

$$f(\vec{x}) = \sum_{j=1}^M w_j r_j(\vec{x})$$

$$= w_1 r_1(\vec{x}) + \dots + w_M r_M(\vec{x})$$

$$= r_1(\vec{x}) w_1 + \dots + r_M(\vec{x}) w_M$$

$$= [r_1(\vec{x}), \dots, r_M(\vec{x})] \cdot \begin{bmatrix} w_1 \\ \vdots \\ w_M \end{bmatrix}$$

$$\begin{bmatrix} f(\vec{x}_1) \\ \vdots \\ f(\vec{x}_M) \end{bmatrix} = \begin{bmatrix} r_1(\vec{x}_1), \dots, r_M(\vec{x}_1) \\ \vdots \\ r_1(\vec{x}_M), \dots, r_M(\vec{x}_M) \end{bmatrix} \begin{bmatrix} w_1 \\ \vdots \\ w_M \end{bmatrix}$$

$$\begin{bmatrix} r_1(\vec{x}_1), \dots, r_M(\vec{x}_1) \\ \vdots \\ r_1(\vec{x}_M), \dots, r_M(\vec{x}_M) \end{bmatrix}^{-1} \begin{bmatrix} f(\vec{x}_1) \\ \vdots \\ f(\vec{x}_M) \end{bmatrix} = \begin{bmatrix} w_1 \\ \vdots \\ w_M \end{bmatrix}$$

or

$$R^{-1} \vec{f} = \vec{w}$$

Note: The $\vec{x}_1, \dots, \vec{x}_M$ do not have to be located at the center points of the radial basis functions.

Note: The values of the weights are not equal to the values of $f(\vec{x})$ at the center points of the radial basis functions unless the radial basis functions do not overlap each other's centers. If they don't overlap we have $R^{-1} = \text{Identity}$