

Where $t_{i,m} \in \mathbb{R}$ is on the line segment between $\omega_i^{m+1} \cdot \xi^j$ and $\omega_i^{m+1} \cdot \xi^j$, by combination (7), (11), and (12) and (39), we have

$$E(\omega^{(m+1)j}) - E(\omega^{mj}) \leq -\frac{1}{\eta_m} \sum_{i=1}^N \sum_{j=1}^J \|\Delta_j^m \omega_i^{mj}\|^2 + \frac{\lambda}{2J} \sum_{k=1}^N \sum_{\ell=1}^J \left(\frac{f'(\omega_k^{mj})}{f(\omega_k^{mj})^{1/2}} + F''(t_{n,k,m} a_k^{mj}) \right) (\omega_k^{(m+1)j} - \omega_k^{mj}) + \delta_1 + \delta_2 + \delta_3 \quad (40)$$

Where

$$\delta_1 = \sum_{\ell=1}^J g_j' \left(\prod_{i=1}^N (\omega_i^{mj} \cdot \xi^j) \right) \sum_{k=1}^N \left(\prod_{i=1, i \neq n}^N (\omega_i^{mj} \cdot \xi^j) (\omega_k^{(m+1)j} - \omega_k^{mj}) \xi^j \right) \delta_2 = \sum_{\ell=1}^J \frac{1}{2} g_j''(t_{i,m}) \left(\prod_{i=1}^N (\omega_i^{(m+1)j} \cdot \xi^j) - \prod_{i=1}^N (\omega_i^{mj} \cdot \xi^j) \right)^2 \delta_3 = \frac{1}{2} \sum_{\ell=1}^J g_j' \left(\prod_{i=1}^N (\omega_i^{mj} \cdot \xi^j) \right) \sum_{\substack{k_1, k_2=1 \\ i \neq k_1, k_2}}^N \left(\prod_{i=1}^N t_{i,m,j} \right) [(\omega_{k_1}^{(m+1)j} - \omega_{k_1}^{mj})][(\omega_{k_2}^{(m+1)j} - \omega_{k_2}^{mj})] \xi^j$$

Where $t'_{i,m}$ and $t_{n,k,m,j}$ lies in between $\omega_i^{mj} \cdot \xi^j$ and $\omega_i^{(m+1)j} \cdot \xi^j$, and from (23), (24) and (45), $M = \frac{\sqrt{6}}{\sqrt{a^3}}$, and $F(x) \equiv (f(x))^{\frac{1}{2}}$. Note that

$$F'(x) = \frac{f'(x)}{2\sqrt{f(x)}} F''(x) = \frac{2f''(x) \cdot f(x) - [f'(x)]^2}{4[f(x)]^{\frac{3}{2}}} \leq \frac{f''(x)}{2\sqrt{f(x)}} \leq \frac{\sqrt{6}}{2\sqrt{a^3}}$$

By (25), (30) and Lemma 4.3 for $1 \leq j \leq J, 1 \leq k \leq N, m = 0, 1, 2, \dots$, and Cauchy- Schwartz Theorem, we have

$$\frac{\lambda}{2J} F''(t_{n,k,m}) \left(\sum_{i=1}^N \sum_{j=1}^J (d_k^{mj}) (\omega_k^{(m+1)j} - \omega_k^{mj}) \right) \leq \lambda M \sum_{i=1}^N \sum_{j=1}^J |d_k^{mj}| \cdot \|\omega_k^{(m+1)j} - \omega_k^{mj}\| \leq \frac{\lambda M}{J} C_4^2 \sum_{i=1}^N \sum_{j=1}^J \|\Delta_j^m \omega_i^{mj}\|^2 \leq C_{10} \sum_{i=1}^N \sum_{j=1}^J \|\Delta_j^m \omega_i^{mj}\|^2 \quad (41)$$

Where $C_{10} = \lambda M(1 + C_3 \eta_0)^2 / J$ and $t_{n,k,m}$ lies in between $\omega_i^{mj} \cdot \xi^j$ and $\omega_i^{(m+1)j} \cdot \xi^j$

By Assumption (A1), (A2), (12) and (25), we have

$$|\delta_1| \leq \frac{1}{\eta_m} \sum_{i=1}^N \sum_{j=1}^J \left(g_j' \left(\prod_{i=1}^N (\omega_i^{mj} \cdot \xi^j) \right) \prod_{i=1, i \neq k}^N (\omega_i^{mj} \cdot \xi^j) \xi^j + \frac{\lambda}{2J} \frac{f'(\omega_k^{mj})}{f(\omega_k^{mj})^{1/2}} \right) \|\omega_k^{(m+1)j} - \omega_k^{mj}\| \leq C_{11} \sum_{i=1}^N \sum_{j=1}^J \|\Delta_j^m \omega_i^{mj}\|^2 \quad (42)$$

Where $C_{11} = C_4 N J$.

By Assumption (A1), (21), (24), and (26) for $m = 0, 1, 2, \dots$, we have

$$|\delta_2| \leq \frac{1}{2} C C_5^2 (1 + N C_3 \eta_m)^2 \sum_{i=1}^N \sum_{j=1}^J \|\Delta_j^m \omega_i^{mj}\|^2 \leq C_{12} \sum_{i=1}^N \sum_{j=1}^J \|\Delta_j^m \omega_i^{mj}\|^2 \quad (43)$$

Where $C_{12} = \frac{1}{2} C C_5^2 (1 + N C_3 \eta_m)^2$.

Using Assumption (A1), (A2), (25) and Cauchy- Schwartz Theorem, we get

$$|\delta_2| \leq \frac{1}{2} C^{N-1} \left| \sum_{j=1}^J \sum_{\substack{k_1, k_2=1 \\ k_1 \neq k_2}}^N ((\omega_{k_1}^{(m+1)j} - \omega_{k_1}^{mj}) (\omega_{k_2}^{(m+1)j} - \omega_{k_2}^{mj}) \xi^j) \right| \leq \frac{1}{2} J C^{N+1} \sum_{\ell=1}^J \sum_{\substack{k_1, k_2=1 \\ k_1 \neq k_2}}^N |d_{k_1}^{mj}| \cdot |d_{k_2}^{mj}| \leq \frac{1}{2} J C^{(N+1)} (N-1) C_4^2 \sum_{k=1}^N \left(\sum_{i=1}^N \sum_{j=1}^J \|\Delta_j^m \omega_i^{mj}\| \right)^2 \leq C_{13} \sum_{i=1}^N \sum_{j=1}^J \|\Delta_j^m \omega_i^{mj}\|^2, m = 0, 1, 2, \dots \quad (44)$$

Where $C_{13} = J C^{(N+1)} (N-1) C_4^2 / 2$.

Substituting (41) - (44) into (40), then, we have

$$E(\omega^{(m+1)j}) - E(\omega^{mj}) \leq \left(-\frac{1}{\eta_m} + C_{10} + C_{11} + C_{12} + C_{13} \right) \sum_{i=1}^N \sum_{j=1}^J \|\Delta_j^m \omega_i^{mj}\|^2 \leq -\left(\frac{1}{\eta_m} - C_1 \right) \sum_{i=1}^N \sum_{j=1}^J \|\Delta_j^m \omega_i^{mj}\|^2 \leq 0. \quad (45)$$

This completes the proof to statement (i) of theorem 3.2.

Proof to (ii) of theorem 3.2.

From the conclusion of (i), we know that the nonnegative sequence $\{E(W^m)\}$ is monotone. However, it is also bounded below. Hence there must exist $E^* \geq 0$ such that $\lim_{k \rightarrow \infty} E(W^m) = E^*$. The proof to (ii) it thus completed.

Proof to (iii) of theorem 3.2.

It is follows from Assumption (A4) that $\beta > 0$. Taking $\beta = \frac{1}{\eta_m} - C_1$ and using (45), we suppose that M is positive integer, we have

$$E(W^{(M+1)j}) \leq E(W^{Mj}) - \beta \sum_{i=1}^N \sum_{j=1}^J \|\Delta_j^m \omega_i^{Mj}\|^2 \leq \dots \leq E(W^0) - \beta \sum_{m=0}^M \sum_{i=1}^N \sum_{j=1}^J \|\Delta_j^m \omega_i^{mj}\|^2.$$

Since $E(W^{m+1}) \geq 0$, we have

$$\beta \sum_{m=0}^M \sum_{i=1}^N \sum_{j=1}^J \|\Delta_j^m \omega_i^{mj}\|^2 \leq E(W^0) \leq \infty.$$

Let $M \rightarrow \infty$, then

$$\sum_{m=0}^{\infty} \sum_{i=1}^N \sum_{j=1}^J \|\Delta_j^m \omega_i^{mj}\|^2 < \frac{1}{\beta} E(W^0) < \infty.$$

Thus results in

$$\lim_{m \rightarrow \infty} \sum_{i=1}^N \sum_{j=1}^J \|\Delta_j^m \omega_i^{mj}\|^2 = 0.$$

From (10) - (12) and (A1) it is easily get

$$\lim_{m \rightarrow \infty} \|\Delta_j^m \omega_i^{mj}\| = 0, \lim_{m \rightarrow \infty} \|E_{\omega_k}(\omega^{mj})\| = 0 \quad (46)$$

The proof to (iii) is thus completed.

Proof to (iv) of theorem 3.2.

Note that the error function $E(W)$ defined in (7) is continuous and differentiable. According to (46), (A5) and

Lemma 4.2, we can easily get the desired results, i.e., there exists a point $\omega^* \in \Omega_0$ such that

$$\lim_{m \rightarrow \infty} (\omega_i^{m'}) = \omega_i^*$$

This completes the proof to (iv)

3. Conclusions

In this paper, we investigate a Batch Gradient Method with Smoothing $L_{1/2}$ Regularization for Pi-sigma Neural Networks. The Smoothing $L_{1/2}$ Regularization is a term proportional to the magnitude of the weights. We prove under moderate conditions that the weights of the networks are keeping bounded in the learning process. The both weak and convergence results require the boundedness of the weights is precondition.

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