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Extended Adapative Neuro-Fuzzy Inference Systems

A thesis submitted in fulfillment of the requirements for the award of the degree:

Doctor of Philosophy

UNIVERSITY OF WOLLONGONG

Lau Chun Yin Dip. CompSc. B.CompSc., M.CompSc.

Faculty of Informatics School of Information Technology & Computer Science 2006

Certification

I, Lau Chun Yin, declare that this thesis, submitted in partial fulfillment of the

requirements for the award of the degree of Doctor of Philosophy, in the School of

Information Technology & Computer Science, Faculty of Informatics, University of

Wollongong, is wholly my own work unless otherwise referenced or acknowledged.

This document has not been submitted for qualifications at any other academic in-

stitutions.

Lau Chun Yin

3rd October 2006

ii

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Abstract

This thesis presents a novel extension to the Adaptive Neuro-Fuzzy Inference System (ANFIS) which we call extended ANFIS (EANFIS). The extension includes the introduction of an output class based membership function architecture, in which each output class in a discrete output situation has its own membership function and in the case of a continuous output, only one class; the possibility of determining the structure of the rule base from the underlying structure of the input variables: the determination of a possibly non-symmetric membership function the parameters of which can be determined automatically from the given input variables; the possibility of incorporating global information on the input variables through a Linear Discriminant Analysis in combination with the local input variable structure as represented by the membership functions. The possibility of determining the structure of the rule section before the training process commences means that the proposed EANFIS architecture can be applied to possibility large scale practical problems. as it does not require the formation of all possible combination of rules before the training process commences. In other words, the EANFIS architecture together with its structure determining procedures overcomes the current limitation facing ANFIS architecture when applied to systems with large number of inputs. The possibility of determining a membership function from the input variables means

the user no longer needs to select a membership function from a set of candidate membership functions. The possibility of incorporating global information on the input variables in addition to the local information on input variables means that the EANFIS architecture can take advantage when such global information might be useful in improving the performance of the Neuro-Fuzzy system. The new EANFIS architecture is evaluated on a number of standard benchmark problems, and have been found to have superior performance. In addition, as this is an EANFIS, rules can be extracted from the trained system, thus providing information on the way in which the underlying system is operating. The proposed EANFIS recommends itself readily for applications in practical systems.

Abbreviations

ANFIS Adaptive Network Based Fuzzy Inference System

ANN Artificial Neural Network

COA Centroid Of Area

FIS Fuzzy Inference System

FLD Fisher Linear Discriminant

LDA Linear Discriminant Analysis

MLP Multilayer Perceptrons

N2Lmap Nonlinear to Linear mapping

NOAA National Oceanic and Atmospheric Administration

PCA Principal Component Analysis

QRcp QR factorization with column pivoting

RBFN Radial Basis Function Network

RMS Root Mean Square

SOM Self Organizing Map

 ${\bf SVD}$ Singular Value Decomposition

 \mathbf{SVM} Support Vector Machines

 \mathbf{TSK} Takagi-Sugeuno-Kang Fuzzy Model

Notation

[]: continuous set

{}: discrete set

plaintext: a plain text indicates a variable

bold : bold face indicates a vector

BOLD: bold face and capital letter indicates a matrix

CAPITAL: capital letter indicates the upper bound of a variable

 α_{rd} : weight in Takagi-Sugeuno-Kang (TSK) Fuzzy Model of rule r in d dimension

 δ : is a desire value

 Δ : is a small constant

 η : is a learning constant

 $\theta_r \boldsymbol{:}$ Output from r Linear Discriminant Analysis (LDA) node

 π_r : Output form the probability layer of rule r

 $\bar{\pi}_r$: Normalized output from the probability layer in rule r

- ϕ_r : Output from rule layer of rule r
- $\bar{\phi}_r$: Normalized output from rule layer of rule r
- τ : output cluster type where $\tau \in \{1, T\}$, T is the upper bound of τ
- σ : is the spread of a Gaussian function
- φ : is a activation function
- B_r : rth basis function of Radial Basis Function Network (RBFN)
- \mathbf{c}_r : membership function center of rule r where $\mathbf{c} \in \Re^D$
- d: data dimension where $d \in \{1, D\}$, D is the upper bound of d
- e: indicate an error value
- g: index number of grid point where $g \in \{1, G\}$, G is the upper bound of g
- i: index number of input vector where $i \in \{1, I\}$, I is the upper bound of i
- r: index number of fuzzy rule where $r \in \{1, R\}$, R is the upper bound of r
- \mathbf{x}_i : ith input vector where $\mathbf{x}_i \in \Re^D$
- w_r : is a weight attached to rule r
- y_i : is a system output value of ith input pair
- z_{qd} : gth non-linear grid center in d dimension

	Cer	tification	i
	Ack	cnowledgements	iii
	Abs	stract	iv
	Abl	oreviations	vi
	Not	ation	vii
1	Intr	roduction	1
	1.1	Introduction	1
	1.2	Neuro-fuzzy systems	7
	1.3	Objectives	10
	1.4	The contribution of this thesis	11
	1.5	Structure of the thesis	13
2	Neı	ıro-Fuzzy Systems	14
	2.1	Background on Fuzzy concepts	15

	2.2	Fuzzy rules	15
		2.2.1 Reasoning with fuzzy rules	16
	2.3	Fuzzy inference System	16
	2.4	Neuro-Fuzzy Inference System	23
	2.5	Adaptive Neuro Fuzzy Inference System (ANFIS)	24
		2.5.1 A Feed-Forward Network	25
		2.5.2 Network Training	28
		2.5.3 Network Pruning	29
	2.6	Radial Basis Function Networks (RBFN)	31
	2.7	Nonlinear Approximation Method proposed by Schilling et al	35
	2.0	Kohonen Self-Organising Map (SOM)	39
	2.8	Rohohen ben-Organishig wap (bowl)	00
3		-uniform Grid Construction in a Radial Basis Function Neural	90
3	Nor	-uniform Grid Construction in a Radial Basis Function Neural	42
3	Nor	-uniform Grid Construction in a Radial Basis Function Neural work	
3	Nor Net	-uniform Grid Construction in a Radial Basis Function Neural work Motivation	42
3	Nor Net	-uniform Grid Construction in a Radial Basis Function Neural work Motivation	42 42 43
3	Nor Net 3.1 3.2	-uniform Grid Construction in a Radial Basis Function Neural work Motivation	42 42 43
3	Nor Net 3.1 3.2	-uniform Grid Construction in a Radial Basis Function Neural work Motivation	42 42 43
3	Nor Net 3.1 3.2	-uniform Grid Construction in a Radial Basis Function Neural work Motivation Method of obtaining non-linear grid points Application Examples 3.3.1 Van der Pol Oscillator 3.3.2 Currency exchange rate between the US Dollar and the In-	42 42 43
3	Nor Net 3.1 3.2	-uniform Grid Construction in a Radial Basis Function Neural work Motivation	42 43 56 56
3	Nor Net 3.1 3.2	-uniform Grid Construction in a Radial Basis Function Neural work Motivation Method of obtaining non-linear grid points Application Examples 3.3.1 Van der Pol Oscillator 3.3.2 Currency exchange rate between the US Dollar and the Indonesian Rupiah 3.3.3 Sunspot Cycle Time Series	42 43 56 56

4	\mathbf{Ext}	ended	Adaptive Neuro-Fuzzy Inference Systems	100
	4.1	Motiv	ation	100
	4.2	Introd	luction to Extended Adaptive Neuro-Fuzzy Inference System	101
	4.3	Archit	secture of the Extended Adaptive Neuro-Fuzzy Inference System	104
		4.3.1	Remarks	112
	4.4	Struct	sure determination of the proposed neuro-fuzzy architecture	114
		4.4.1	A proposed algorithm for rule formation	118
	4.5	Deter	mination of candidate membership function and the required	
		numb	er of membership functions in each input variable	125
	4.6	Paran	neter estimation	133
		4.6.1	Error Correction Layer (Layer 4) parameter learning	135
		4.6.2	Output layer parameter learning	139
		4.6.3	Summary	139
	4.7	Exper	imental Results	140
		4.7.1	Exclusive OR problem	141
		4.7.2	Sunspot Cycle Time Series	148
		4.7.3	Mackey-Glass Time Series example	157
		4.7.4	Iris Dataset	165
		4.7.5	Wisconsin Breast Cancer example	171
		4.7.6	Inverted Pendulum on a cart	175
	4.8	Concl	usions	183

5	Con	nbinin	g Local and Global Input Structures for the Extend	ed
	Ada	aptive	Neuro-Fuzzy Inference System	188
	5.1	Motiv	ation	. 188
	5.2	Introd	luction	. 189
	5.3	Possib	ble architectures for combining the local and global methods .	. 191
	5.4	Possib	ole Global methods	. 194
		5.4.1	Principal Component Analysis (PCA)	. 194
		5.4.2	Linear Discriminant Analysis	. 199
		5.4.3	Selection of the combined architecture	. 208
	5.5	Applio	cation Examples	. 214
		5.5.1	Sunspot Cycle	. 214
		5.5.2	Iris Dataset	. 218
		5.5.3	Wisconsin Breast Cancer	. 223
	5.6	Concl	usions	. 224
6	Con	clusio	ns and Recommendations	227
	6.1	Concl	usions	. 227
	6.2	Future	e areas of research	. 231
	Ref	erence	${f s}$	233
	App	oendix		241
${f A}$	Net	work '	Training Algorithm	241

В	An	example of Linear Discriminant Analysis transformation	247
	A.4	Gradient determination in EANFIS Layer 4 for discrete output types	245
		values	243
	A.3	Gradient determination in EANFIS Layer 4 for continuous output	
	A.2	ANFIS Network Training Algorithm	242
	A.1	RBFN Network Training Algorithm	241

List of Figures

2.1	A block diagram of a Fuzzy Inference System [12]	17
2.2	Mamdani fuzzy inference system using min and max operators [12]. $$.	19
2.3	An alternative Mamdani fuzzy inference system using product and	
	max operators [12]	19
2.4	Tsukamoto fuzzy inference system [12]	21
2.5	Sugeno fuzzy inference system [12]	22
2.6	Architecture of a Neuro Fuzzy System	23
2.7	Architecture of ANFIS	26
2.8	Architecture of RBFN	32
2.9	An example of the distribution of Gaussian function centers in a uni-	
	formly distributed fashion	34
2.10	An example of non-uniformly distributed scheme of Gaussian function	
	centers	35
2.11	The pseudo-code implementation of Schilling et al's mapping function	
	[39]	37
2.12	Block diagram of Schilling et al's mapping method	38

List of Figures xvi

2.13	A flow chart showing the implementation of a non-linear grid in a	
	Radial Basis Function Neural Network	40
2.14	SOM Mexican hat update function	41
3.1	A pseudocode representation of the proposed turning point detection	
	algorithm	45
3.2	Uniform grid point distribution in the d -th dimension of a given signal.	46
3.3	Updating algorithm of finding the set of non-linear grid points	48
3.4	A diagram illustrating a triangular function on uniform distribution	
	grid points	48
3.5	A diagram illustrating the determination of the centers and spreads	
	of a non-uniformly distributed set of grid points	50
3.6	The magnitude update using triangular functions in the grid point	
	location updating algorithm	52
3.7	The magnitude update using Gaussian functions in the grid point	
	location updating algorithm	52
3.8	The magnitude of the update using one grid point on either sides of	
	the function center	55
3.9	The update of the magnitude of the updating algorithm using two	
	grid point either side of grid function center b	55
3.10	Performance comparisons of RBFN using three different regimes: lin-	
	ear grid, nonlinear grid, and the transformation of the nonlinear grid	
	to the linear grid (N2Lmap) method	57

List of Figures xvii

3.11	The set of turning points superimposed on the original signal for the	
	van der Pol equation	59
3.12	The distribution of the set of grid points. The upper graph shows	
	the distribution using a linear grid while the lower graph shows the	
	location of the grid points using a nonlinear grid regime. The total	
	number of grid points used is 15	59
3.13	The actual output of a RBFN using 15 grid points in a linear grid	
	regime. It is observed that the output is significantly different from	
	that of the original output of the van der Pol equation	60
3.14	The differences in the output of the van der Pol equation, and the	
	reconstructed one using a RBFN with 12 grid points using a linear	
	grid regime	60
3.15	The output of a RBFN using 15 grid points and a nonlinear grid regime.	61
3.16	The output differences between the original signal from the van der	
	Pol equation and a reconstructed signal using a RBFN with 15 grid	
	points and using a nonlinear grid regime	61
3.17	The output of a RBFN with 15 grid points using a nonlinear grid	
	regime. In this case, we use the nonlinear grid mapped onto a linear	
	grid using the method proposed by Shilling et al [39]	62
3.18	The output differences between the original signal and the recon-	
	structed signal using a nonlinear to linear grid mapping as proposed	
	in Shilling et al. [39]. The number of grid points used is 15	62

List of Figures xviii

3.19	The distribution of the grid points. The upper graph shows the linear	
	grid point distribution, while the lower graph shows the distribution	
	using a nonlinear grid. The number of grid points used is 40	64
3.20	The output of a RBFN with 40 grid points using a linear grid regime.	65
3.21	The output differences between the original signal and the reconstruc-	
	tion using a RBFN using a linear grid regime with 40 grid points	65
3.22	The output of a RBFN using a nonlinear grid regime with 40 grid	
	points	66
3.23	The output differences between the original signal and the reconstruc-	
	tion using a RBFN with a nonlinear grid regime using 40 grid points.	66
3.24	The output of a RBFN using a nonlinear grid mapped onto a linear	
	grid with 40 grid points	67
3.25	The output differences between the original signal and a reconstructed	
	signal using a RBFN with a nonlinear grid mapped onto a linear grid	
	using 40 grid points	68
3.26	The currency exchange time series between the US dollars and the	
	Indonesian Rupiah, between 1st January, 1994, and 31st December,	
	1999. Note that the vertical axis of this graph is normalised with 0	
	denoting 1 USD to 2160 IDR, while the maximum 1 denoting 1 USD $$	
	to 16,475 IDR	70
3.27	The variation of the root mean square error values as a function of	
	the number of grid points used	71

List of Figures xix

3.28	The set of turning points in the time series of USD to IDR. Note that	
	we have connected the points so as to make it easier to discern where	
	the turning points are	73
3.29	The distribution of the grid points. The upper graph shows the dis-	
	tribution of the linear grid points, while the lower graph shows the	
	distribution of the nonlinear grid points	74
3.30	The output of a RBFN using 25 grid points with a linear grid regime.	75
3.31	The output differences between the original signal and the reconstruc-	
	tion using a RBFN with 25 grid points with a linear grid regime	76
3.32	The output of a RBFN using 25 grid points with a nonlinear grid	
	regime	76
3.33	The output differences between the original signal and the reconstruc-	
	tion using a RBFN with 25 grid points in a nonlinear grid regime	77
3.34	The output of a RBFN using 25 grid points but with a mapping from	
	the nonlinear grid to a linear grid	77
3.35	The output differences between the original signal and the reconstruc-	
	tion using 25 grid points with a mapping from the nonlinear grid to	
	a linear grid	78
3.36	The distribution of the grid points. The upper graph shows the dis-	
	tribution of the linear grid points, while the lower graph shows the	
	distribution of the nonlinear grid points. The number of grid points	
	used is 100	79
3.37	The output of a RBFN using 100 grid points with a linear grid regime.	80

List of Figures xx

3.38	The output differences between the original signal and the recon-	
	structed one from a RBFN using 100 grid points with a linear grid	
	regime	80
3.39	The output of a RBFN using a nonlinear grid regime with 100 grid	
	points	81
3.40	The output differences between the original signal and the one re-	
	constructed from a RBFN with a nonlinear regime using 100 grid	
	points	81
3.41	The output of a RBFN using a mapping from the nonlinear grid to a	
	linear grid regime using 100 grid points	82
3.42	The output differences between the original signal and the recon-	
	structed one from a RBFN with a mapping from the nonlinear grid	
	to a linear grid regime using 100 grid points	83
3.43	The monthly average sunspot number time series from January 1749	
	to July 2004. The x-axis is normalised to lie between 0 and 1. Simi-	
	larly the y-axis is also normalised to lie between 0 and 1	85
3.44	The set of turning points for the NOAA sunspot number time series.	85
3.45	The variation of the RMS error values as a function of the number of	
	grid points.	86
3.46	Grid point distribution using 50 grid points. The upper graph shows	
	the distribution of the linear grid points, while the lower graph shows	
	the distribution of the nonlinear grid points	87

List of Figures xxi

3.47	The output and differences of outputs between the original signal and	
	the reconstructed one using a RBFN with 50 linear grid points. $$	88
3.48	The output and differences of the original signal and the reconstructed	
	one using a RBFN with a nonlinear grid regime using 50 grid points.	89
3.49	The output and differences in the original signal and the reconstructed	
	one using a RBFN with a mapping from the nonlinear grid to a linear	
	grid regime with 50 grid points	89
3.50	Grid point distribution using 100 grid points for the sunspot cycle	
	time series. The upper graph shows the linear grid distribution, while	
	the lower graph shows the distribution of grid points using a nonlinear	
	grid regime	90
3.51	The actual output and the differences in the original signal and the	
	output reconstructed using a RBFN with 100 linear grid points	91
3.52	The actual output and the differences in the original signal and the	
	reconstructed output using a RBFN with 100 grid points with a non-	
	linear grid regime	91
3.53	The actual output and the differences in the original signal and the	
	reconstructed output using a RBFN with a mapping of the nonlinear	
	grid to a linear grid regime with 100 grid points	92
3.54	The RMS error values as function of the number of grid points per	
	dimension	94

List of Figures xxii

3.55	Grid point distributions of the iris data set. The upper graphs in
	each sub-graph show the distribution of the linear grid points, while
	the lower graphs show the nonlinear grid points
3.56	basis functions cover in two dimension
3.57	Number of neurons used in a RBFN when the input dimension is four. 98
4.1	EANFIS architecture
4.2	An example illustrating the determination of the maximum itemset
	in the Apriori algorithm
4.3	An example to illustrate the proposed rule formation algorithm 123
4.4	Illustration of the distribution of grid points in the d -th dimension of
	the input $\mathbf{x_d}$
4.5	The pseudo code implementation of the proposed algorithm for the
	formation of clusters. The small diagram on the top right hand corner
	illustrates when a new cluster is formed, and when grid points are
	merged together to form a cluster
4.6	Example of finding the membership function using the proposed self
	organising mountain clustering membership function method 134
4.7	A diagram to illustrate the training of the EANFIS for the case of
	discrete output classes. The notation \neg denotes the negative of the
	output class τ
4.8	The resulting data clusters for the exclusive OR problem after the ap-
	plication of the mountain clustering membership function; '*' denotes
	the first cluster, 'o' denotes the second cluster

List of Figures xxiii

4.9	The Gaussian membership functions for the ANFIS architecture for	
	the exclusive OR problem. There are two membership functions per	
	dimension	46
4.10	The architecture of the XOR probelm as found by the proposed EAN-	
	FIS architecture	47
4.11	The monthly average Sun spot number. The training data (55 years)	
	are shown in dark, while the testing data (200 years) are shown in	
	lighter colour	48
4.12	The self organising mountain clustering membership functions of sunspot	
	cycle time series '*' denotes the first cluster, 'o' denotes the second	
	cluster	50
4.13	The combination of the fuzzy rules for the EANFIS architecture 15	51
4.14	The prediction results of the monthly average sunspot number time	
	series using an EANFIS architecture with linear grid regime using the	
	self organising mountain clustering membership functions 15	53
4.15	The prediction results of the monthly average sunspot number time	
	series using an ANFIS architecture with Gaussian membership func-	
	tions	53
4.16	The architecture found by using the proposed EANFIS architecture 15	54
4.17	The output of the Mackey-Glass equation	59
4.18	The Gaussian membership function for the Mackey-Glass equation	
	example	30

List of Figures xxiv

4.19	The outputs of a neuro-fuzzy network using the ANFIS architecture
	with 16 Gaussian membership functions for the Mackey-Glass equation. 161
4.20	The outputs of the EANFIS architecture with 12 Gaussian member-
	ship functions for the Mackey-Glass equation
4.21	The difference between the output of the ANFIS architecture with
	16 Gaussian membership functions and the original signal for the
	Mackey-Glass equation
4.22	The difference between the output of the EANFIS architecture with
	12 Gaussian membership functions and the original signal for the
	Mackey-Glass equation
4.23	The architecture found by using the proposed EANFIS architecture 164
4.24	The membership function (mountain clustering) for the Iris data set. 169
4.25	The architecture found using the proposed EANFIS architecture 171
4.26	The self organising mountain clustering membership functions for the
	Wisconsin breast cancer example. Solid line denotes "benign", and
	dashed line denotes "malignancy"
4.27	The architecture found using the proposed EANFIS architecture 178
4.28	Inverted pendulum on a cart
4.29	Block diagram of the Inverted pendulum on a cart control system 180
4.30	Control force of the training system
4.31	Input status of the Inverted pendulum on a cart control system 182
4.32	Control force of the EANFIS system

List of Figures xxv

4.33	Input status of the Inverted pendulum on a cart control system using
	EANFIS
4.34	Control force of the ANFIS system
4.35	Input status of the Inverted pendulum on a cart control system using
	ANFIS
4.36	The architecture found using the proposed EANFIS archit4ecture 187
5.1	A block diagram to show the preprocessing method of combining the
	EANFIS architecture and global method
5.2	A block diagram to show the preprocessing method of combining
	ANFIS architecture and a global method
5.3	A block diagram showing the parallel connection of the global mod-
	ule with the membership function module in an extended EANFIS
	architecture
5.4	A block diagram showing the series-parallel connection of the global
	module and the series connection of the membership function module
	and the competitive and normalisation layers in the EANFIS archi-
	tecture
5.5	The raw data of the first and second dimensions of the iris data set 197
5.6	The iris flower dataset projected down to one transformed dimension
	using the PCA algorithm
5.7	The iris flower dataset projected from three dimensions to two trans-
	formed dimensions using the PCA algorithm

List of Figures xxvi

5.8	The iris flower data set projected down onto one transformed dimen-	
	sion using the class-dependent LDA method	. 205
5.9	The iris flower data set projected down to two transformed dimensions	
	with a class-dependent LDA method	. 205
5.10	Iris flower data set projects down to one transformed dimension with	
	class-independent LDA	. 206
5.11	Iris flower data set projects down to two transformed dimension with	
	class-independent LDA	. 207
5.12	The extended adaptive neuro-fuzzy inference system with the LDA	
	method	. 213
5.13	Monthly Average Sunspot number time series in which the first 55	
	year data is used for training, and the rest of 200 year data is used	
	for testing. The training data is shown in continuous line, while the	
	testing data is shown in dotted line	. 215
5.14	The Sunspot number time series data set using a class dependent	
	LDA technique to project it to one transformed dimension	. 217
5.15	The Sunspot number time series data set using a class independent	
	LDA technique to project it to one transformed dimension	. 217
5.16	The prediction outputs of the class dependent LDA method combined	
	with the EANFIS architecture	. 218
5.17	The prediction output errors of the class dependent LDA method	
	combined with the EANFIS architecture	. 219

List of Figures xxvii

5.18	The membership function formed using the self-organizing mountain
	clustering membership function method. '.' denotes the iris-setosa,
	'o' denotes the iris-versicolor and '+' denotes the iris-virginica 220 $$
5.19	The breast cancer dataset projected down onto one transformed di-
	mension with the class dependent LDA method
5.20	The breast cancer dataset projected down to one transformed dimen-
	sion with the class independent LDA method
B.1	Input data
B.2	Class-dependent LDA transformation
В.3	Class-independent LDA transformation

List of Tables

3.1	Output results comparisons of the van der Pol equation example 69
3.2	The comparison of the root mean square values between using 25 grid
	points and 100 grid points for the currency exchange time series 72
3.3	Output results comparisons
4.1	The input output pairs of the exclusive OR problem
4.2	The fuzzy rules found for the exclusive OR problem using our pro-
	posed method for rule formation
4.3	The results of the XOR problem by comparing three methods: EAN-
	FIS architecture with mountain clustering membership function, EAN-
	FIS architecture with Gaussian membership functions, and ANFIS
	architecture with Gaussian membership functions
4.4	The fuzzy rules found for the sunspot cycle time series
4.5	The RMS errors of applying various methods on the sunspot number
	time series. Please see the text for explanation of the experimental
	conditions

List of Tables xxix

4.6	The RMS errors of the Mackey-Glass compares with ANFIS, EANFIS
	with the self organising mountain clustering membership function and
	EANFIS with Gaussian membership function
4.7	The outcomes of applying the EANFIS architecture and the ANFIS
	architecture on the Iris data set. The values reported in this table are
	obtained from an average of 100 experiments using randomly selected
	99 training data samples and 51 testing data samples 167
4.8	The extracted fuzzy rules for the Iris Dataset. These rules are used
	in the EANFIS architecture
4.9	The comparison of the prediction capabilities of the ANFIS archi-
	tecture with membership functions, the EANFIS architecture, with
	linear and nonlinear grid regimes using single weight output layer 173
4.10	The comparison of the prediction capabilities of the ANFIS archi-
	tecture with membership functions, the EANFIS architecture, with
	linear and nonlinear grid regimes using TSK output layer 174
4.11	The extracted fuzzy rules for the Wisconsin Breast Cancer. These
	rules are used in the EANFIS architecture
4.12	The table shows the RMS error compare with ANFIS and different
	EANFIS architecture
5.1	Using the LDA methods as pre-processing methods in combination
	with the ANFIS or EANFIS architectures
5.2	Prediction RMS Errors for the Sunspot number time series 216
5.3	Prediction classification accuracy comparison on the Iris data set 222

List of Tables xxx

5.4	The output accuracy comparison of the Wisconsin breast cancer data	
	set using various architectures	225
5.5	The output accuracy comparison on the Wisconsin breast cancer data	
	set	225
B 1	Innut Data	248