Ann. Inst. Statist. Math. Vol. 40, No. 1, 41-59 (1988)

STOCHASTIC NEURODYNAMICS

KUNIO YASUE¹, MARI JIBU¹, TETSUYA MISAWA² AND JEAN-CLAUDE ZAMBRINI³

¹Research Institute for Informatics and Science, Notre Dame Seishin University, Okayama 700, Japan ²Department of Applied Mathematics and Physics, Faculty of Engineering, Kyoto University, Kyoto 606, Japan ³Mathematics Institute, University of Warwick, Coventry CV4 7AL, England

(Received July 15, 1987; revised January 19, 1988)

Abstract. Stochastic dynamics of relative membrane potential in the neural network is investigated. It is called stochastic neurodynamics. The least action principle for stochastic neurodynamics is assumed, and used to derive the fundamental equation. It is called a neural wave equation. A solution of the neural wave equation is called a neural wave function and describes stochastic neurodynamics completely. Linear superposition of neural wave functions provides us with a mathematical model of associative memory process. As a simple application of stochastic neurodynamics, a mathematical representation of static neurodynamics in terms of equilibrium statistical mechanics of spin system is derived.

Key words and phrases: Neurodynamics, neural holography, neural wave equation, neural network, associative memory.