

Stability of stochastic neutral neural networks with delays

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Abstract. In this paper, we proposed a new class of stochastic neutral neural networks with uncertain and deterministic coefficients. Made the Sigmund activation and Lipschitz activation functions less conditional. The Lyapnov-Krasovskii functional is constructed. The linear matrix inequality (LMI) is constructed using Schur's lemma, and new criteria for the global asymptotic stability and global asymptotic robust stability of neural networks are obtained. Furthermore, we have verified that the method is effective and feasible through numerical examples.

Keywords: delay; deterministic and uncertain coefficients; neutral neural networks; robust stability; stochastic

1. Introduction

Neutral neural networks are widely involved in many fields, such as distributed networks, circuit networks, aerospace, and chemical engineering. It is an important class of nonlinear systems. In practical applications, the existence of time delay will have a great impact on the network. It will make the network unstable (Fazaeli *et al.* 2016, Habibi *et al.* 2017, 2019a, c, Safarpour *et al.* 2018, 2019b, 2020, Alipour *et al.* 2020, Ebrahimi *et al.* 2020a, Ghazanfari *et al.* 2020, Chen *et al.* 2022b). Therefore, we should not only consider the impact of the past state on the present. In addition, the impact of time delay on the current state should also be considered. We know that many uncertain factors, such as data error, system error, parameter vibration and external disturbance, will affect the stability of neutral neural networks with time delay. Thus, in studying the stability of neutral neural networks with time delay, we also need to consider the effect of parameter uncertainty on the neural networks (Cao *et al.* 2022, Zhang *et al.* 2022, Wu *et al.* 2023, Huang *et al.* 2024, Liu *et al.* 2024). On the other hand, in many practical problems, such as biological systems, electronic circuits, chemical reaction processes, random interference is also a major factor affecting the dynamic behavior of neural networks. So, it is necessary to take the influence of random disturbances into account, when studying neutral neural networks with time delay. Stochastic neutral neural networks has attracted the attention of many scholars and has produced many research results (Singh 2004, Liu *et al.* 2006, Gan and Xu 2010, Rakkiyappan and Balasubramaniam 2010, Wu *et al.* 2010, Zhang *et al.* 2010, 2019, Zhu and Cao 2010, Zhang and Wang 2012, Zheng *et al.* 2015, Song *et al.* 2016, Li *et al.* 2018, Imzegouan 2019, Cai *et al.* 2020,

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Dai and Hou 2021). Based on the above considerations, in this paper, we study the robust stability of neutral stochastic delay neural networks with parameter determinism and uncertainty.

2. Propaedeutics

It is necessary to study the robust stability of neutral stochastic systems with uncertain parameters because of the influence of uncertainty factors in the operation of neural networks (Dai *et al.* 2023a, b, Gu *et al.* 2023, Li *et al.* 2023, Peng *et al.* 2023, Sabzevari *et al.* 2023, Shariati *et al.* 2023, Xiang *et al.* 2023, Yang *et al.* 2023, Zhang *et al.* 2023a, b, Zhao *et al.* 2023, Zheng *et al.* 2023). Based on linear matrix inequality, Lyapunov-Krasovksii functional method is used to study the robust stability of the neutral random delay neural network with uncertain parameters, and the stability determination conditions are obtained, and it is easy to verify through the LMI control tool in Matlab toolbox, and presents numerical examples to illustrate the feasibility and effectiveness of the results (Hashemi *et al.* 2019, Al-Furjan *et al.* 2020c, d, e, f, Bai *et al.* 2020, Cheshmeh *et al.* 2020, Li *et al.* 2020a, Lori *et al.* 2020, Najaafi *et al.* 2020, Shariati *et al.* 2020c, Xiong *et al.* 2020, Guo *et al.* 2021b, Liu *et al.* 2021a, Tang *et al.* 2023). Consider the following neutral random time-delay neural network with uncertain parameters.

$$\begin{cases} d[x(t) - Dx(t - h(t))] \\ = \left[-(C + \Delta C)x(t) + (A + \Delta A)f(x(t)) + (B + \Delta B)f(x(t - r(t))) \right] dt \\ + [(H_1 + \Delta H_1)x(t) + (H_2 + \Delta H_2)x(t - \tau(t))]d\omega(t), t > 0. \\ x(t) = \phi(t), t \in [-\rho, 0], \rho > 0. \end{cases} \quad (1)$$

where $x(t) = (x_1(t), x_2(t), \dots, x_n(t))^T \in R^n$, $C \text{ diag}(c_1, c_2, \dots, c_n), c_i > 0, i = 1, 2, \dots, n$. $f(u) = (f_1(u_1), f_2(u_2), \dots, f_n(u_n))^T \in R^n$ denotes the activation function, A and B represent the Connection weight matrix and discrete delay connection weight matrix, respectively, $A, B, D \in R^{n \times n}$, $H_i \in R^{n \times n} (i = 1, 2)$, $h(t), \tau(t), r(t)$ denotes different time delays, which are non-contributive and differentiable. In other words, $0 \leq h(t) < h^*, 0 \leq \rho = \max\{h^*, \tau^*, r^*\}, \tau(t) < \tau^*, 0 \leq r(t) < r^*$, $\dot{h}(t) \leq \eta_1 < 1, \dot{\tau}(t) \leq \eta_2 < 1, \dot{r}(t) \leq \eta_3 < 1$, $\varphi \in C_{F_0}^b([- \rho, 0], R^n)$, $\omega(t) = (\omega_1(t), \omega_2(t), \dots, \omega_n(t))^T \in R^n$ represents an n-wiener process defined on a complete probability space $(\Omega, \{F_t\}_{t \geq 0}, P)$ with a natural filter $\{F_t\}_{t \geq 0}$, $\Delta C(t), \Delta A(t), \Delta B(t), \Delta H_1(t), \Delta H_2(t)$ is uncertain time-varying parameter satisfying

$$[\Delta C(t) \quad \Delta A(t) \quad \Delta B(t) \quad \Delta H_1(t) \quad \Delta H_2(t)] = MF(t)[N_1 \quad N_2 \quad N_3 \quad N_4 \quad N_5] \quad (2)$$

where $M, N_i (i = 1, \dots, n)$ are known appropriate dimensional constant matrices, $F(t)$ is an unknown time-varying matrix function satisfying

$$F^T(t)F(t) \leq I. \quad (3)$$

Assume that $f_i(\bullet), (i = 1, \dots, n)$, the activation function of each neuron in system (1), is bounded and satisfies the following conditions

$$l_i \leq \frac{f_i(u) - f_i(v)}{u - v} \leq l_i^+, \quad (1)$$

where, $l_i, l_i^* (i = 1, \dots, n)$ represent constants, and positive, negative and zero can be taken, thus reducing the conditional restriction of Sigmoid activation function and Lipschitz type activation function (Lu *et al.* 2023a, b, Ma *et al.* 2023, Tang *et al.* 2023, Wang *et al.* 2023b).

2.1 Hypothesis

Assuming that all eigenvalues of matrix D are inside the unit circle (Habibi *et al.* 2016, 2018a, b, 2019b, d, e, Ebrahimi *et al.* 2019a, Esmailpoor Hajilak *et al.* 2019, Pourjabari *et al.* 2019, Safarpour *et al.* 2019a, Zhu *et al.* 2022). It is important to note that hypothesis 1 guarantees the stability of the differential system $x(t) - Dx(t - h(t)) = 0$. Firstly, the global asymptotic mean square stability of a neutral random delay neural network with fixed parameters is considered

$$\begin{cases} d[x(t) - Dx(t - h(t))] = [-Cx(t) + Af(x(t)) + Bf(x(t - r(t)))]dt \\ \quad + [H_1x(t) + H_2x(t - \tau(t))]d\omega(t), t > 0. \\ x(t) = \phi(t), t \in [-\rho, 0], \rho > 0. \end{cases} \quad (5)$$

2.1.1 Lemma 1 (Singh 2004)

There are matrices U, V, W, M , with the right dimensions, and $M = M^T$, if and only if there is any scalar $\varepsilon > 0$, such that

$$M + \varepsilon^{-1}UU^T + \varepsilon W^TW < 0 \quad (6)$$

then for all $VV^T \leq I$, the following holds

$$M + UVW + W^TU^TV^T < 0 \quad (7)$$

2.1.2 Lemma 2 (Liu *et al.* 2006)

For an any constant symmetric matrix $M, M = M^T > 0$, a scalar $\gamma > 0$, and a vector function $\omega: [0, \gamma] \rightarrow R^n$ that makes the following integral exist (Tian *et al.* 2022, Lin *et al.* 2023, Yao *et al.* 2024), then the following inequality holds

$$\left[\int_0^\gamma \omega(s)ds \right]^T M \left[\int_0^\gamma \omega(s)ds \right] \leq \gamma \int_0^\gamma \omega^T(s)M\omega(s)ds \quad (8)$$

2.1.3 Definition 1

If the solution $x(t, t_0, \phi)$ of system (5) satisfies

$$\lim_{t \rightarrow +\infty} E\|x(t, t_0, \phi)\|^2 = 0, t \geq t_0. \quad (9)$$

then the trivial solution of system (5) is globally asymptotically stable in the mean square sense (Chen *et al.* 2022a, Tang *et al.* 2024, Yang *et al.* 2024).

2.1.4 Definition 2

If the solution $x(t, t_0, \phi)$ of system (1) satisfies

$$\lim_{t \rightarrow +\infty} E\|x(t, t_0, \phi)\|^2 = 0, t \geq t_0. \quad (10)$$

then the trivial solution of system (1) is globally robust and stochastic asymptotically stable in the mean square sense.

3. Stability analysis

Define the symbol $L_1 = \text{diag}\{l_1 l_1^+, \dots, l_n l_n^+\}, L_2 = \text{diag}\{l_1 + l_1^+, \dots, l_n + l_n^+\}$.

3.1 Theorem 1

If there exist any matrices $P > 0, Q_i > 0, R_j > 0, (i = 1, 2, 3, j = 1, 2)$, $U_1 = \text{diag}\{u_{11}, \dots, u_{1n}\} \geq 0$, $U_2 = \text{diag}\{u_{21}, \dots, u_{2n}\} \geq 0$, such that

$$S = \begin{bmatrix} W_{11} & CPD & 0 & 0 & PA + L_2 U_1 & PB & H_1^T P \\ * & -(1 - h_1) Q_1 & 0 & 0 & -D^T PA & -D^T PB & H_2^T P \\ * & * & -2L_1 U_1 & 0 & 0 & L_2 U_2 & 0 \\ * & * & * & -(1 - h_2) Q_2 & 0 & 0 & 0 \\ * & * & * & * & Q_3 - 2U_1 & 0 & 0 \\ * & * & * & * & * & -2U_2 - (1 - h_2) Q_3 & 0 \\ * & * & * & * & * & * & -P \end{bmatrix} \quad (11)$$

$< 0,$

where, $\Omega_{11} = -PC - CP + Q_1 + Q_2 + h^{*2}R_1 + \tau^{*2}R_2 - 2L_1 U_1$, * represents the element obtained from symmetry.

3.1.1 Proof

Define a functional for System (5)

$$\begin{aligned} V(t) = & [x(t) - Dx(t - h(t))]^T P [x(t) - Dx(t - h(t))] + \int_{t-h(t)}^t x^T(s) Q_1 x(s) ds \\ & + h^* \int_{-h^*}^0 \int_{t+\beta}^t x^T(s) R_1 x(s) ds d\beta + \int_{t-r(t)}^t x^T(s) Q_2 x(s) ds \\ & + \tau^* \int_{-\tau^*}^0 \int_{t+\beta}^t x^T(s) R_2 x(s) ds d\beta + \int_{t-\tau(t)}^t f^T(x(s)) Q_3 f(x(s)) ds. \end{aligned} \quad (12)$$

where, $P, Q_i, R_j (i = 1, 2, 3, j = 1, 2)$ are Positive definite matrices. According to the Itô differential mean value theorem, take the random derivative with respect to $V(t)$ along the orbital of system (5).

$$dV(t) = \left\{ [x(t) - Dx(t - h(t))]^T \times \right. \\ \left. P [H_1 x(t) + H_2 x(t - \tau(t))] \right\} d\omega(t) + \quad (13)$$

$$\left\{ \begin{aligned} & \left[\begin{matrix} x(t) - \\ Dx(t - h(t)) \end{matrix} \right]^T P \left[\begin{matrix} -Cx(t) \\ +Af(x(t)) \\ +Bf(x(t - r(t))) \end{matrix} \right] + \left[\begin{matrix} H_1x(t) + \\ H_2x(t - \tau(t)) \end{matrix} \right]^T P \left[\begin{matrix} H_1x(t) \\ +H_2x(t - \tau(t)) \end{matrix} \right] \\ & + x^T(t)Q_1x(t) + h^{*2}x^T(t)R_1x(t) - (1 - \dot{h}(t))x^T(t - h(t))Q_1x(t - h(t)) \\ & - h^* \int_{t-h^*}^t x^T(s)R_1x(s) ds + x^T(t)Q_2x(t) + \tau^{*2}x^T(t)R_2x(t) \\ & - (1 - \dot{\tau}(t))x^T(t - h(t))Q_2x(t - h(t)) - \tau^* \int_{t-\tau^*}^t x^T(s)R_2x(s) ds \\ & + f^T(x(t))Q_3f(x(t)) - (1 - \dot{r}(t))f^T(x(t - r(t))) \times Q_3f(x(t - r(t))) \\ & + h^* \int_{-h^*}^0 \int_{t+\beta}^t x^T(s)R_1x(s) ds d\beta + \int_{t-r(t)}^t x^T(s)Q_2x(s) ds \\ & + \tau^* \int_{-\tau^*}^0 \int_{t+\beta}^t x^T(s)R_2x(s) ds d\beta + \int_{t-\tau(t)}^t f^T(x(s))Q_3f(x(s)) ds. \end{aligned} \right\} dt$$

By applying Lemma 2, we can get

$$\begin{aligned} & h^* \int_{t-h^*}^t x^T(s)R_1x(s) ds \leq -h^* \int_{t-h(t)}^t x^T(s)R_1x(s) ds \\ & \leq -\frac{h^*}{h(t)} \left(\int_{t-h(t)}^t x(s) ds \right)^T R_1 \left(\int_{t-h(t)}^t x(s) ds \right) \\ & \leq -\left(\int_{t-h(t)}^t x(s) ds \right)^T R_1 \left(\int_{t-h(t)}^t x(s) ds \right), \quad \tau^* \int_{t-\tau^*}^t x^T(s)R_2x(s) ds \\ & \leq -\tau^* \int_{t-\tau(t)}^t x^T(s)R_2x(s) ds \leq -\frac{\tau^*}{\tau(t)} \left(\int_{t-\tau(t)}^t x(s) ds \right)^T R_2 \left(\int_{t-\tau(t)}^t x(s) ds \right) \\ & \leq -\left(\int_{t-\tau(t)}^t x(s) ds \right)^T R_2 \left(\int_{t-\tau(t)}^t x(s) ds \right). \end{aligned} \tag{14}$$

By (4), it holds that

$$\begin{aligned} & [f_i(x_i(t)) - l_i x_i(t)] [f_i(x_i(t)) - l_i^+ x_i(t)] \leq 0, f_i(0) = 0, i = 1, \dots, n, \\ & [f_i(x_i(t - r(t))) - l_i x_i(t - r(t))] \times [f_i(x_i(t - r(t))) - l_i^+ x_i(t - r(t))] \\ & \leq 0, f_i(0) = 0, i = 1, \dots, n. \end{aligned} \tag{15}$$

Then from $U_1 = \text{diag}\{u_{11}, \dots, u_{1n}\} \geq 0$, $U_2 = \text{diag}\{u_{21}, \dots, u_{2n}\} \geq 0$, we can get

$$\begin{aligned} & dV(t) \leq dV(t) - 2 \sum_{i=1}^n u_{1i} [f_i(x_i(t)) - l_i x_i(t)] [f_i(x_i(t)) - l_i^+ x_i(t)] \\ & - 2 \sum_{i=1}^n u_{2i} [f_i(x_i(t - r(t))) - l_i x_i(t - r(t))] \times [f_i(x_i(t - r(t))) - l_i^+ x_i(t - r(t))] \\ & \leq \{\xi^T(t) \Sigma_1 \xi(t)\} dt + \{2x^T(t)P[H_1x(t) + H_2x(t - \tau(t))]\} d\omega(t). \end{aligned} \tag{16}$$

where

$$\Sigma_1 = \begin{bmatrix} \Omega_{11} & CPD & 0 & 0 & PA + L_2 U_1 & PB \\ * & -(1-\eta_1)Q_1 & 0 & 0 & -D^T PA & -D^T PB \\ * & * & -2L_1 U_1 & 0 & 0 & L_2 U_2 \\ * & * & * & -(1-\eta_2)Q_2 & 0 & 0 \\ * & * & * & * & Q_3 - 2U_1 & 0 \\ * & * & * & * & * & -2U_2 - (1-\eta_2)Q_3 \end{bmatrix} \quad (17)$$

$$+ \begin{bmatrix} H_1^T P \\ H_2^T P \\ 0 \\ 0 \\ 0 \\ 0 \end{bmatrix} P^{-1} \begin{bmatrix} H_1^T P \\ H_2^T P \\ 0 \\ 0 \\ 0 \\ 0 \end{bmatrix}^T,$$

$$\xi(t) = [x^T(t) \ x^T(t-h(t)) \ x^T(t-r(t)) \ x^T(t-\tau(t)) \ f^T(x(t)) \ f^T(x(t-r(t)))]^T. \quad (18)$$

From $\Sigma < 0$ in (6) and lemma 2 (Schur complement lemma), we can get $\Sigma_1 < 0$. Obviously, there must exist a scalar $\gamma > 0$ that makes

$$\Sigma_1 + diag\{\gamma I \ 0 \ 0 \ 0 \ 0 \ 0\} < 0. \quad (19)$$

Take the mathematical expectation of both sides of (8), and we get

$$\frac{dEV(t)}{dt} \leq E[\xi^T(t)\Sigma_1\xi(t)] \leq -\gamma E\|x(t)\|^2. \quad (20)$$

According to definition 1, system (5) is globally asymptotically stable (Adamian *et al.* 2020, Al-Furjan *et al.* 2020a, b, Li *et al.* 2020b, Liu *et al.* 2020a, b, 2021b, Wang *et al.* 2020, Zare *et al.* 2020, Zhou *et al.* 2020, Dai *et al.* 2021a, b, Guo *et al.* 2021a, Habibi *et al.* 2021, He *et al.* 2021, Huang *et al.* 2021, Shao *et al.* 2021, Wu and Habibi 2021, Zhang *et al.* 2021, Kong *et al.* 2022).

3.2 Theorem 2

If there exist any matrices $P > 0, Q_i > 0, R_j > 0, (i = 1, 2, 3, j = 1, 2), \varepsilon_1 > 0, \varepsilon_2 > 0, U_1 = diag\{u_{11}, \dots, u_{1n}\} \geq 0, U_2 = diag\{u_{21}, \dots, u_{2n}\} \geq 0$, such that

$$\Lambda = \begin{bmatrix} \Psi_{11} & CPD & 0 & \varepsilon_2 N_4^T N_5 & \Psi_{15} & \Psi_{16} & H_1^T P & PM & 0 \\ * & \Psi_{22} & 0 & 0 & -D^T PA & -D^T PB & H_2^T P & -D^T PM & 0 \\ * & * & -2L_1 U_1 & 0 & 0 & L_2 U_2 & 0 & 0 & 0 \\ * & * & * & \Psi_{44} & 0 & 0 & 0 & 0 & 0 \\ * & * & * & * & \Psi_{55} & \varepsilon_1 N_2^T N_3 & 0 & 0 & 0 \\ * & * & * & * & * & \Psi_{66} & 0 & 0 & 0 \\ * & * & * & * & * & * & -P & 0 & PM \\ * & * & * & * & * & * & * & -\varepsilon_1 I & 0 \\ * & * & * & * & * & * & * & * & -\varepsilon_2 I \end{bmatrix} < 0 \quad (21)$$

then system (1) is Globally asymptotically robust stability in the mean square sense (Ghosh *et al.* 2022, Liu *et al.* 2023, Dang *et al.* 2024). Where,

$$\begin{aligned}\Psi_{11} &= -PC - CP + Q_1 + Q_2 + h^{*2}R_1 + \tau^{*2}R_2 - 2L_1U_1 + \varepsilon_1N_1^TN_1 + \varepsilon_2N_4^TN_4, \\ \Psi_{15} &= PA + L_2U_1 - \varepsilon_1N_1^TN_2, \Psi_{16} = PB - \varepsilon_1N_1^TN_3, \Psi_{22} = -(1 - \eta_1)Q_1, \\ \Psi_{44} &= -(1 - \eta_2)Q_2 + \varepsilon_1N_5^TN_5, \Psi_{66} = Q_3 - 2U_1 + \varepsilon_1N_2^TN_2,\end{aligned}\quad (22)$$

* denotes the element obtained by symmetry.

3.3 Proof:

According to Equations (2) and (3), replace C, A, B, H_1, H_2 with $C + \Delta C, A + \Delta A, B + \Delta B, H_1 + \Delta H_1, H_2 + \Delta H_2$, and get

$$\Lambda_1 = \Sigma + \begin{bmatrix} PA \\ -D^TPM \\ 0 \\ 0 \\ 0 \\ 0 \\ 0 \end{bmatrix} F(t) \begin{bmatrix} -N_1^T \\ 0 \\ 0 \\ 0 \\ N_2^T \\ N_3^T \\ 0 \end{bmatrix}^T + \begin{bmatrix} -N_1^T \\ 0 \\ 0 \\ 0 \\ 0 \\ N_2^T \\ N_3^T \\ 0 \end{bmatrix} F^T(t) \begin{bmatrix} PA \\ -D^TPM \\ 0 \\ 0 \\ 0 \\ 0 \\ 0 \\ 0 \end{bmatrix}^T + \begin{bmatrix} 0 \\ 0 \\ 0 \\ 0 \\ 0 \\ 0 \\ 0 \\ PM \end{bmatrix} F(t) \begin{bmatrix} N_4^T \\ 0 \\ 0 \\ 0 \\ 0 \\ 0 \\ 0 \\ 0 \end{bmatrix}^T + \begin{bmatrix} 0 \\ 0 \\ 0 \\ 0 \\ 0 \\ 0 \\ 0 \\ PM \end{bmatrix} F(t) \begin{bmatrix} N_4^T \\ 0 \\ 0 \\ 0 \\ 0 \\ 0 \\ 0 \\ 0 \end{bmatrix}^T \quad (23)$$

According to lemma 1, $\Lambda_1 < 0$, and Λ_1 can be equivalent to

$$\Lambda_2 = \Sigma + \varepsilon_1^{-1} \begin{bmatrix} PA \\ -D^TPM \\ 0 \\ 0 \\ 0 \\ 0 \\ 0 \end{bmatrix} \begin{bmatrix} PA \\ -D^TPM \\ 0 \\ 0 \\ 0 \\ 0 \\ 0 \end{bmatrix}^T + \varepsilon_1 \begin{bmatrix} -N_1^T \\ 0 \\ 0 \\ 0 \\ N_2^T \\ N_3^T \\ 0 \end{bmatrix} \begin{bmatrix} -N_1^T \\ 0 \\ 0 \\ 0 \\ 0 \\ N_2^T \\ N_3^T \\ 0 \end{bmatrix}^T + \varepsilon_2^{-1} \begin{bmatrix} 0 \\ 0 \\ 0 \\ 0 \\ 0 \\ 0 \\ 0 \\ PM \end{bmatrix} \begin{bmatrix} 0 \\ 0 \\ 0 \\ 0 \\ 0 \\ 0 \\ 0 \\ PM \end{bmatrix}^T + \varepsilon_2 \begin{bmatrix} N_4^T \\ 0 \\ 0 \\ 0 \\ 0 \\ 0 \\ 0 \\ 0 \end{bmatrix} \begin{bmatrix} N_4^T \\ 0 \\ 0 \\ 0 \\ 0 \\ 0 \\ 0 \\ 0 \end{bmatrix}^T \quad (24)$$

From $\Lambda < 0$ in (9) and lemma 2 (Schur complement lemma), we can get $\Lambda_2 < 0$. By the theorem 1, the uncertain neutral neural network (1) is the global asymptotic robust stability. That's the end of the proof. We have the following results on the basis of theorem 1 (Yu *et al.* 2021, Xu and Guo 2022, Guo and Hu 2023, Ban *et al.* 2024).

3.3.1 Remark 1

When $D = 0$, system (5) is converted to the following system:

$$\begin{aligned}dx(t) &= \left[-(C + \Delta C)x(t) + (A + \Delta A)f(x(t)) \right] dt \\ &\quad + [(H_1 + \Delta H_1)x(t) + (H_2 + \Delta H_2)x(t - \tau(t))]d\omega(t), t > 0. \\ x(t) &= \varphi(t), t \in [-\rho, 0], \rho > 0.\end{aligned}\quad (25)$$

3.3.2 Corollary 1

The equilibrium point of system (10) is globally asymptotically mean square stable, if there is

$$\begin{aligned}P &> 0, Q_i > 0, R_j > 0, (i = 1, 2, 3, j = 1, 2), U_1 \\ &= diag\{u_{11}, \dots, u_{1n}\} \geq 0, U_2 = diag\{u_{21}, \dots, u_{2n}\} \geq 0\end{aligned}\quad (26)$$

such that

$$\begin{bmatrix} \Psi_{11} & 0 & 0 & PA + L_2 U_1 & PB & H_1^T P \\ * & -2L_1 U_1 & 0 & 0 & L_2 U_2 & H_2^T P \\ * & * & -(1-\eta_2) Q_2 & 0 & 0 & 0 \\ * & * & * & Q_3 - 2U_1 & 0 & 0 \\ * & * & * & * & -2U_2 - (1-\eta_2) Q_3 & 0 \\ * & * & * & * & * & -P \end{bmatrix} < 0, \quad (27)$$

where

$$\Psi_{11} = -PC - CP + Q_1 + Q_2 + h^{*2} R_1 + \tau^{*2} R_2 - 2L_1 U_1 \quad (28)$$

*denotes the element obtained by symmetry.

3.3.3 Remark 2

If no random disturbance, the system (5) can be simplified to the following system

$$\begin{cases} \dot{x}(t) - \dot{D}x(t - h(t)) = -Cx(t) + Af(x(t)) + Bf(x(t - r(t))), & t > 0 \\ x(t) = \varphi(t), & t \in [-\rho, 0], \quad \rho > 0. \end{cases} \quad (29)$$

3.3.4 Corollary 2

The equilibrium point of system (12) is global asymptotic stability, if there is

$$\begin{aligned} P > 0, Q_i > 0, R_i > 0, (i = 1, 2, 3, j = 1, 2), \\ U_i = \text{diag}\{u_{11}, \dots, u_{1n}\} \geq 0, U_2 = \text{diag}\{u_{21}, \dots, u_{2n}\} \geq 0 \end{aligned} \quad (30)$$

such that

$$\begin{bmatrix} \Psi_{11} & CPD & 0 & 0 & PA + L_2 U_1 & PB \\ * & -(1-\eta_1) Q_1 & 0 & 0 & -D^T PA & -D^T PB \\ * & * & -2L_1 U_1 & 0 & 0 & L_2 U_2 \\ * & * & * & -(1-\eta_2) Q_2 & 0 & 0 \\ * & * & * & * & Q_3 - 2U_1 & 0 \\ * & * & * & * & * & -2U_2 - (1-\eta_2) Q_3 \end{bmatrix} < 0, \quad (31)$$

where $\Psi_{11} = -PC - CP + Q_1 + Q_2 + h^{*2} R_1 + \tau^{*2} R_2 - 2L_1 U_1$, * denotes the element obtained by symmetry.

4. Numerical examples

In this section, A numerical example is given to illustrate the effectiveness of the theorem 2 related to the neural network system (1). It can be proved to be globally asymptotically robust and stable (Ebrahimi *et al.* 2019b, c, Hashemi *et al.* 2019, Moayedi *et al.* 2019, 2020a, b,

Mohammadgholiha *et al.* 2019, Mohammadi *et al.* 2019, Ebrahimi *et al.* 2020b, Habibi *et al.* 2020, Oyarhossein *et al.* 2020, Shariati *et al.* 2020a, b, Shokrgozar *et al.* 2020). The coefficients in the neutral neural network with random delay are considered as follows:

$$A = \begin{bmatrix} -0.5 & 0.2 \\ 0.4 & -0.1 \end{bmatrix} \quad (32\text{a})$$

$$B = \begin{bmatrix} 0.1 & -1 \\ -1.4 & 0.4 \end{bmatrix} \quad (32\text{b})$$

$$C = \begin{bmatrix} 1.15 & 0 \\ 0 & 1.2 \end{bmatrix} \quad (32\text{c})$$

$$D = \begin{bmatrix} 0.35 & 0.2 \\ 0 & 0.6 \end{bmatrix}, \quad (32\text{d})$$

$$H_1 = \begin{bmatrix} 0.23 & 0.1 \\ 0.3 & 0.2 \end{bmatrix} \quad (32\text{e})$$

$$H_2 = \begin{bmatrix} 0.1 & -0.2 \\ 0.2 & 0.3 \end{bmatrix} \quad (32\text{f})$$

$$M = \begin{bmatrix} 0.1 \\ 0.2 \end{bmatrix} \quad (32\text{g})$$

$$N_1 = [0.1 \quad 0.2] \quad (32\text{h})$$

$$N_2 = [0.5 \quad 0.1] \quad (32\text{i})$$

$$N_3 = [-0.2 \quad 0.2] \quad (32\text{j})$$

$$N_4 = [-0.1 \quad 0.2] \quad (32\text{l})$$

$$N_5 = [0.3 \quad 0.1] \quad (32\text{m})$$

$$l_1 = 0, l_1^+ = 1, l_2 = 0, l_2^+ = 1, \quad (32\text{n})$$

Therefore $L_1 = 0, L_2 = \text{diag}\{1,1\}$, Let $\eta_1 = \eta_2 = \eta_2 = 0.0035$, $\rho = h^* = r^* = \tau^* = 1$. By using the toolbox in MATLAB LMI, the elements in feasible solution (9) can be obtained as follows:

$$P = \begin{bmatrix} 408.1627 & 22.2318 \\ 22.2318 & 263.0276 \end{bmatrix} \quad (33.\text{a})$$

$$Q_1 = Q_2 = \begin{bmatrix} 294.6094 & 84.9579 \\ 84.9579 & 287.3664 \end{bmatrix}, \quad (33.\text{b})$$

$$Q_3 = \begin{bmatrix} 184.9382 & -61.1947 \\ -61.1947 & 125.9148 \end{bmatrix} \quad (33.\text{c})$$

$$R_1 = R_2 = \begin{bmatrix} 0.0037 & 0.0001 \\ 0.0001 & 0.0030 \end{bmatrix}, \quad (33.\text{d})$$

$$U_1 = \begin{bmatrix} 195.9182 & 0 \\ 0 & 123.3233 \end{bmatrix} \quad (33.e)$$

$$U_2 = \begin{bmatrix} 250.3028 & 0 \\ 0 & 161.7723 \end{bmatrix}, \quad (33.f)$$

According to theorem (2), the system is globally asymptotically robust and stable in the mean square sense (Wang *et al.* 2023a, 2024a, b).

5. Conclusions

This paper mainly studies the stochastic delay neutral neural networks with certain and uncertain coefficients. The restriction of activation function is weakened. The Lyapnov-Krasovskii function is constructed, and the global asymptotic stability and global asymptotic robust stability of the system are proved by LMI. The research results improve the ability of neural network to resist white noise interference to a certain extent, and provide a strong theoretical basis for computer simulation.

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