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Recurrent Neural Networks

Why sequence models?

Examples of sequence data

	x	y
Speech recognition		"The quick brown fox jumped over the lazy dog."
Music generation	∅	
Sentiment classification	"There is nothing to like in this movie."	★☆☆☆☆
DNA sequence analysis	AGCCCCTGTGAGGAACTAG	AGCCCCTGTGAGGAACTAG
Machine translation	Voulez-vous chanter avec moi?	Do you want to sing with me?
Video activity recognition		Running
Name entity recognition	Yesterday, Harry Potter met Hermione Granger.	Yesterday, Harry Potter met Hermione Granger.

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Recurrent Neural Networks

Notation

Motivating example

NLP

x: Harry Potter and Hermione Granger invented a new spell.

$x^{<1>}$ $x^{<2>}$ $x^{<3>}$ . . . . . $x^{<t>}$ . . . . $x^{<9>}$

$T_x = 9$

y: 1 1 0 1 1 0 0 0 0

$y^{<1>}$ $y^{<2>}$ $y^{<3>}$ . . . . $y^{<9>}$

$T_y = 9$

$X^{(i)<t>}$ $T_x^{(i)} = 9$ 15

$y^{(i)<t>}$ $T_y^{(i)}$

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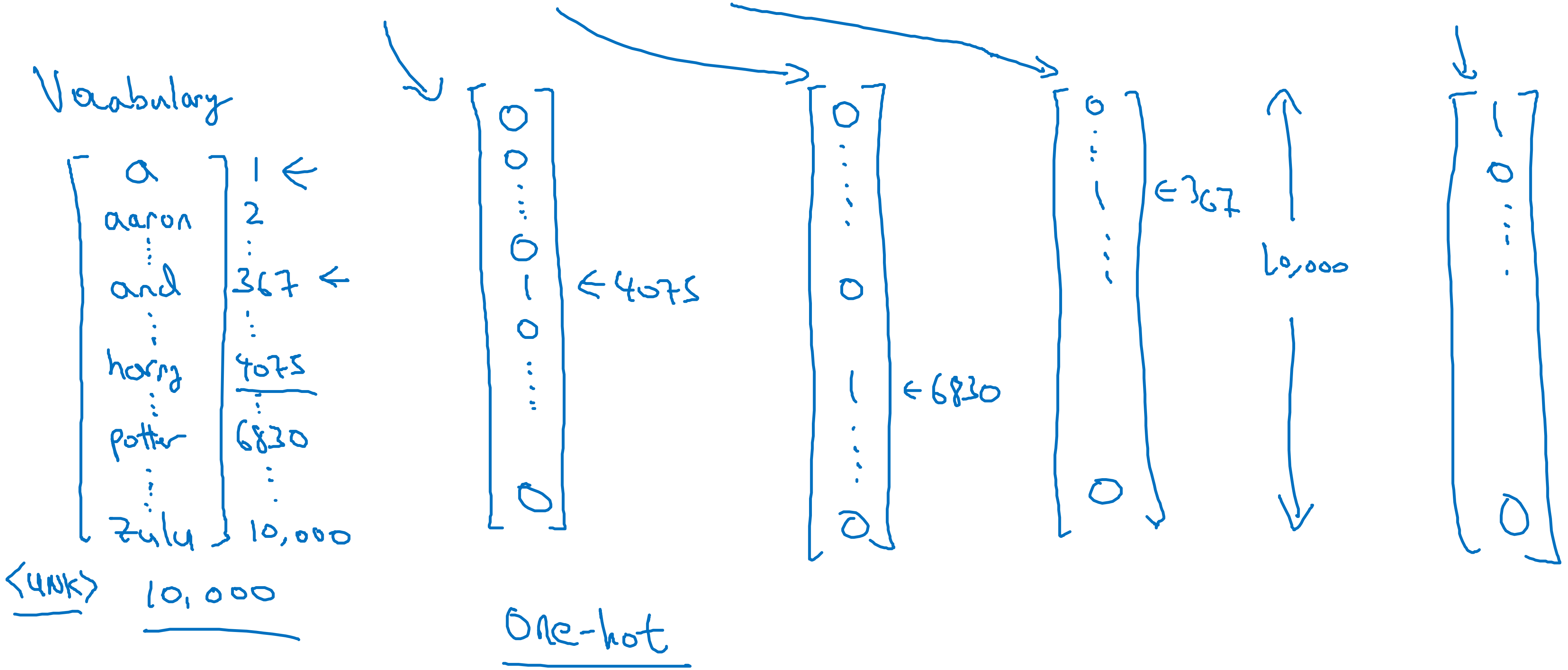
Representing words

$x^{<t>}$ (x, y)

$x \rightarrow y$

x: Harry Potter and Hermione Granger invented a new spell.

$x^{<1>}$ $x^{<2>}$ $x^{<3>}$ … $x^{<7>}$ $x^{<9>}$



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Representing words

x: Harry Potter and Hermione Granger invented a new spell.

$x^{<1>}$ $x^{<2>}$ $x^{<3>}$ … $x^{<9>}$

And = 367
Invented = 4700
A = 1
New = 5976
Spell = 8376
Harry = 4075
Potter = 6830
Hermione = 4200
Gran… = 4000

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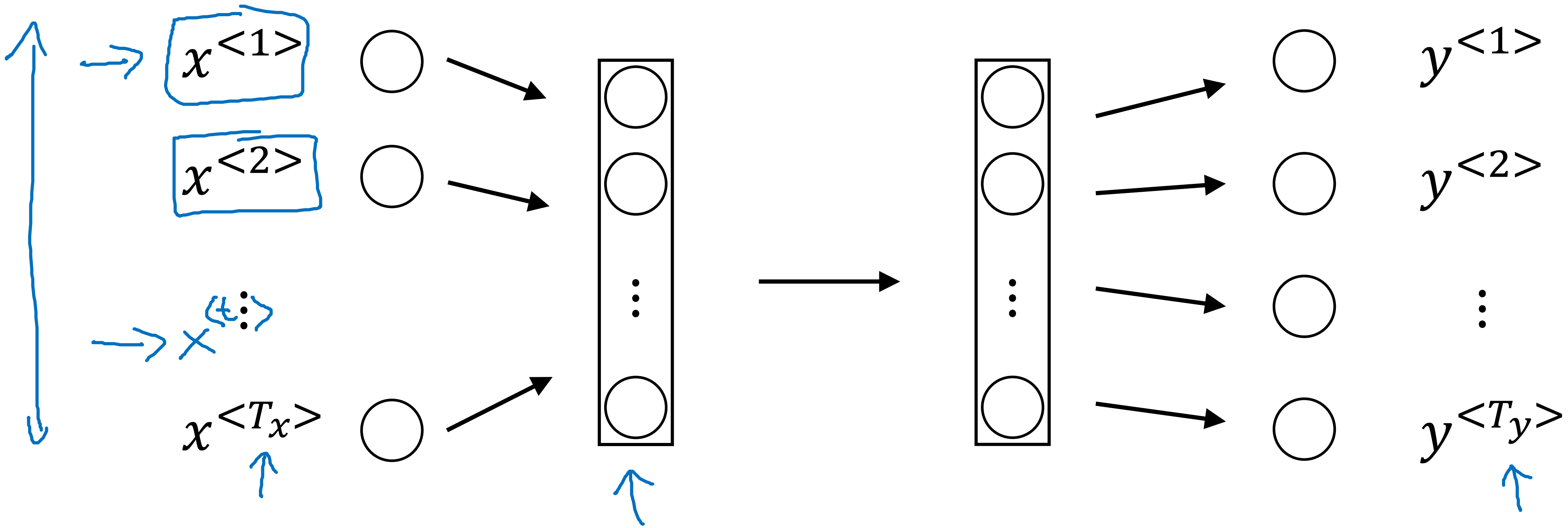
Recurrent Neural Networks

Recurrent Neural Network Model

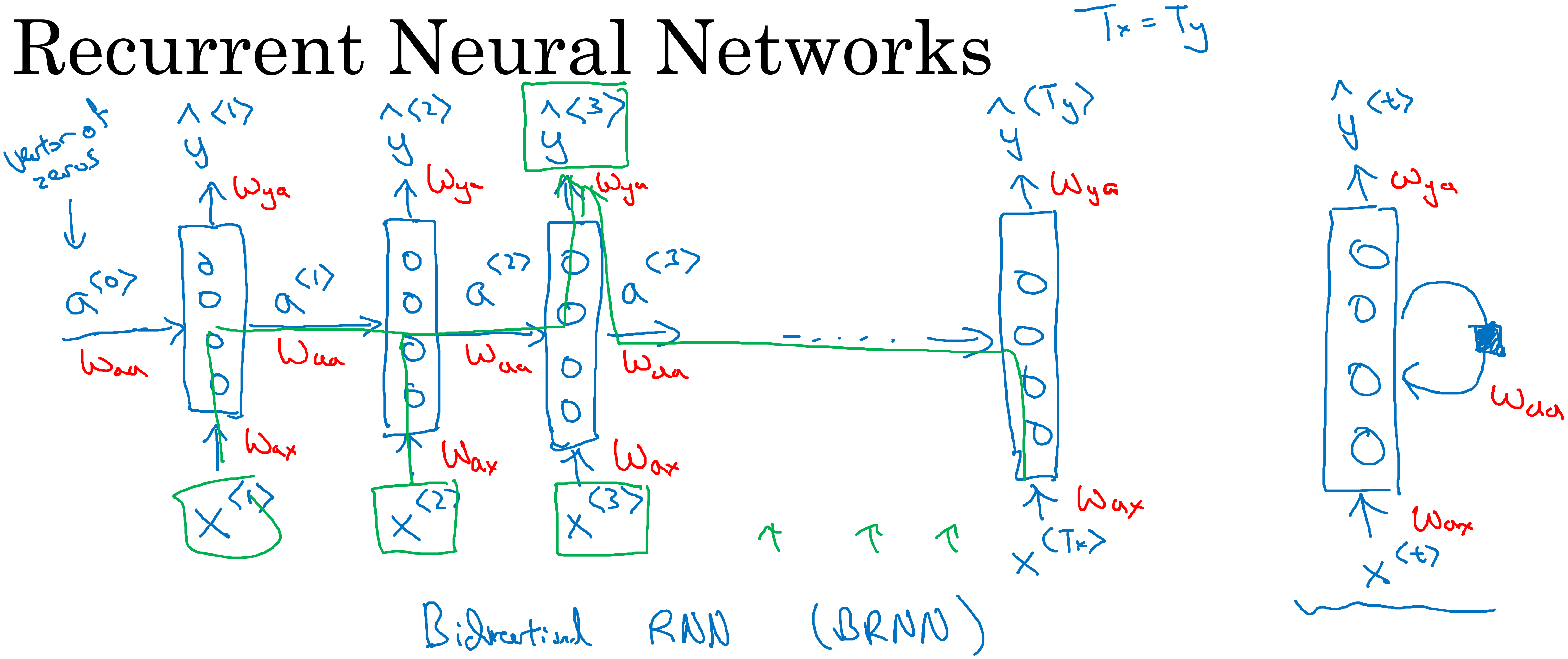
Why not a standard network?



Problems:

- Inputs, outputs can be different lengths in different examples.
- Doesn't share features learned across different positions of text.

Recurrent Neural Networks



He said, "Teddy Roosevelt was a great President."

He said, "Teddy bears are on sale!"

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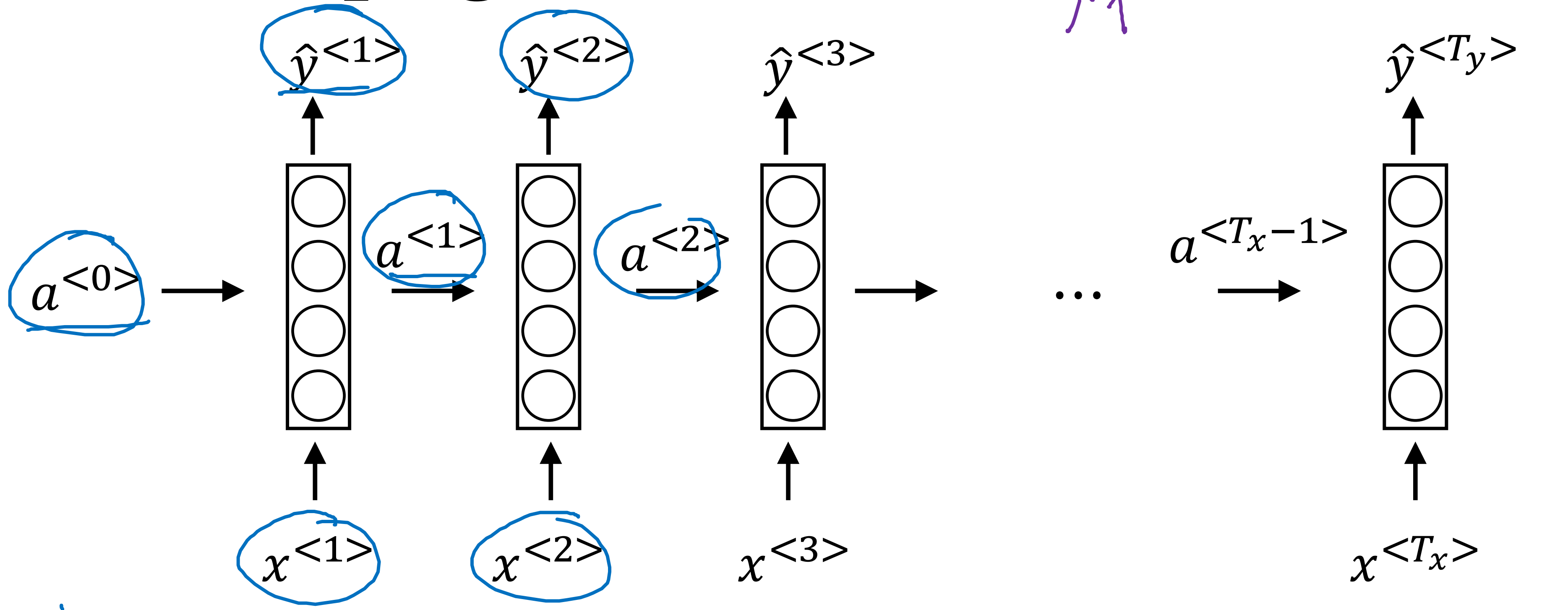
Forward Propagation

$a \leftarrow W_{ax} x^{\langle 1 \rangle}$



$a^{\langle 0 \rangle} = \vec{0}.$

$a^{\langle 1 \rangle} = g_1(W_{aa} a^{\langle 0 \rangle} + W_{ax} x^{\langle 1 \rangle} + b_a) \leftarrow$ tanh | ReLU

$\hat{y}^{\langle 1 \rangle} = g_2(W_{ya} a^{\langle 1 \rangle} + b_y) \leftarrow$ sigmoid

$$\boxed{\begin{aligned} a^{\langle t \rangle} &= g(W_{aa} a^{\langle t-1 \rangle} + W_{ax} x^{\langle t \rangle} + b_a) \\ \hat{y}^{\langle t \rangle} &= g(W_{ya} a^{\langle t \rangle} + b_y) \end{aligned}}$$

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Simplified RNN notation

$$a^{<t>} = g(\boxed{W_{aa}}a^{<t-1>} + \boxed{W_{ax}}x^{<t>} + b_a)$$

$\underset{(100,100)}{W_{aa}}$ 100 $\underset{(100,10{,}000)}{W_{ax}}$ 10,000

$$\hat{y}^{<t>} = g(W_{ya}a^{<t>} + b_y)$$

$$\hat{y}^{\langle t\rangle} = g(W_y a^{\langle t\rangle} + b_y)$$

$$a^{\langle t\rangle} = g(W_a[a^{\langle t-1\rangle}, x^{\langle t\rangle}] + b_a)$$

$$\underset{100}{\begin{bmatrix} \underset{100}{W_{aa}} & \vdots & \underset{10\,000}{W_{ax}} \end{bmatrix}} = W_a$$

$(100, 10100)$

$$[a^{\langle t-1\rangle}, x^{\langle t\rangle}] = \begin{bmatrix} a^{\langle t-1\rangle} \\ \hline x^{\langle t\rangle} \end{bmatrix} \begin{matrix} 100 \\ 10000 \end{matrix} \quad 10100$$

$$[W_{aa} \vdots W_{ax}] \begin{bmatrix} a^{\langle t-1\rangle} \\ x^{\langle t\rangle} \end{bmatrix} = W_{aa}a^{\langle t-1\rangle} + W_{ax}x^{\langle t\rangle}$$

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Recurrent Neural Networks

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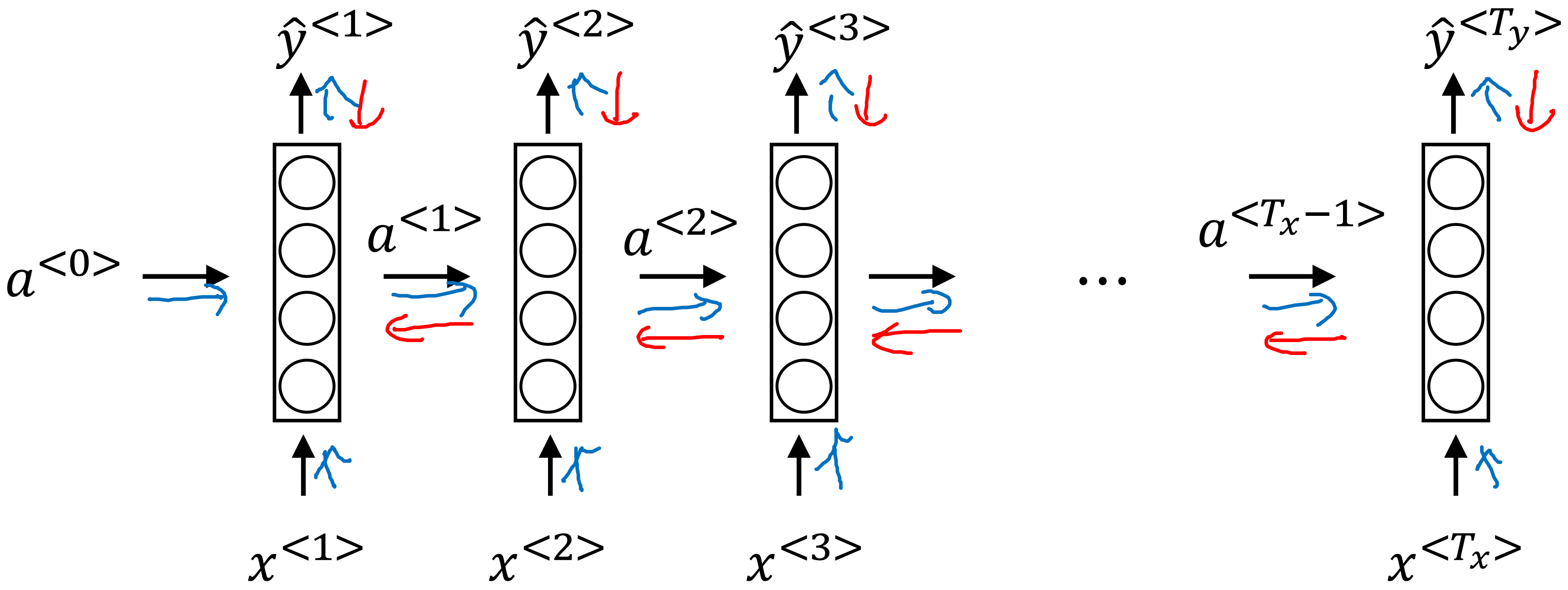
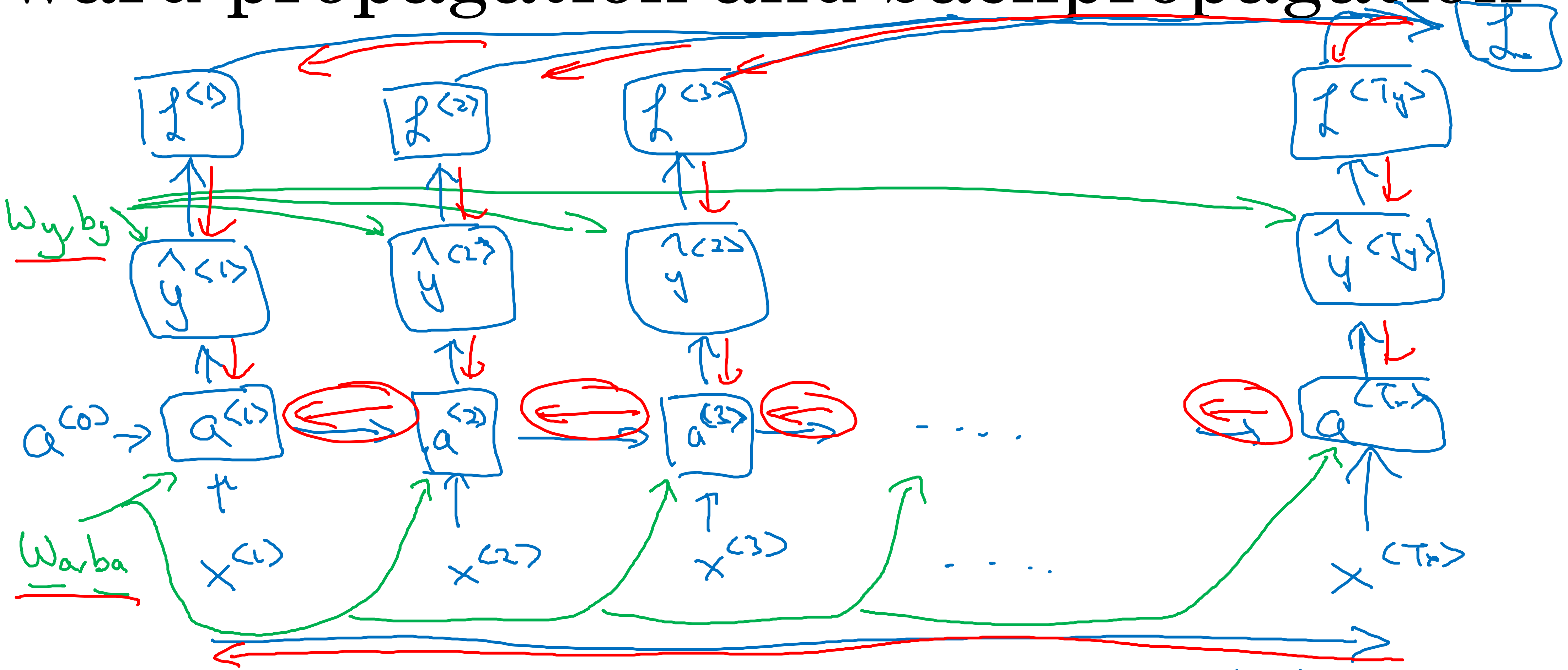
Backpropagation through time

Forward propagation and backpropagation



Forward propagation and backpropagation



$$\mathcal{L}^{<t>}(\hat{y}^{<t>}, y^{<t>}) = -y^{<t>}\log \hat{y}^{<t>} - (1-y^{<t>})\log(1-\hat{y}^{<t>})$$

$$\mathcal{L}(\hat{y}, y) = \sum_{t=1}^{T_y} \mathcal{L}^{<t>}(\hat{y}^{<t>}, y^{<t>})$$

Backpropagation through time

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Recurrent Neural Networks

Different types of RNNs

Examples of sequence data

T_x T_y

x y

Speech recognition  → "The quick brown fox jumped over the lazy dog."

Music generation ∅ → 

Sentiment classification "There is nothing to like in this movie." → ★☆☆☆☆

DNA sequence analysis AGCCCCTGTGAGGAACTAG → AGCCCCTGTGAGGAACTAG

Machine translation Voulez-vous chanter avec moi? → Do you want to sing with me?

Video activity recognition  → Running

Name entity recognition Yesterday, Harry Potter met Hermione Granger. → Yesterday, Harry Potter met Hermione Granger.

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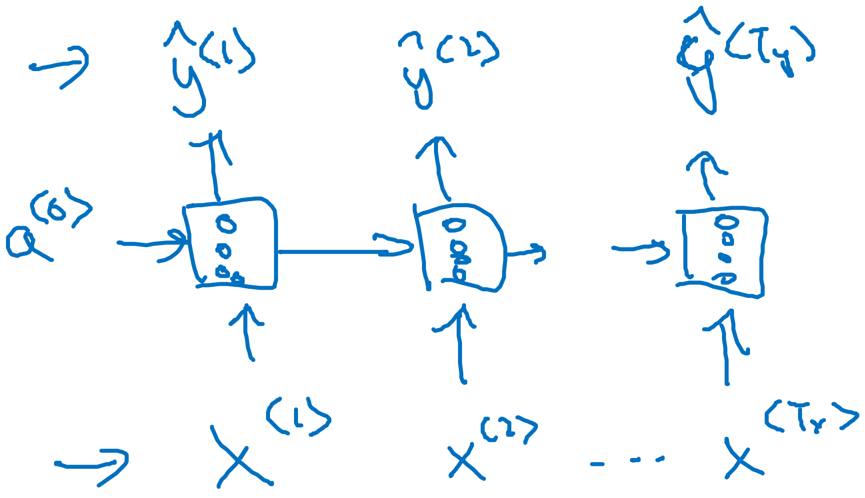
Examples of RNN architectures

$T_x = T_y$

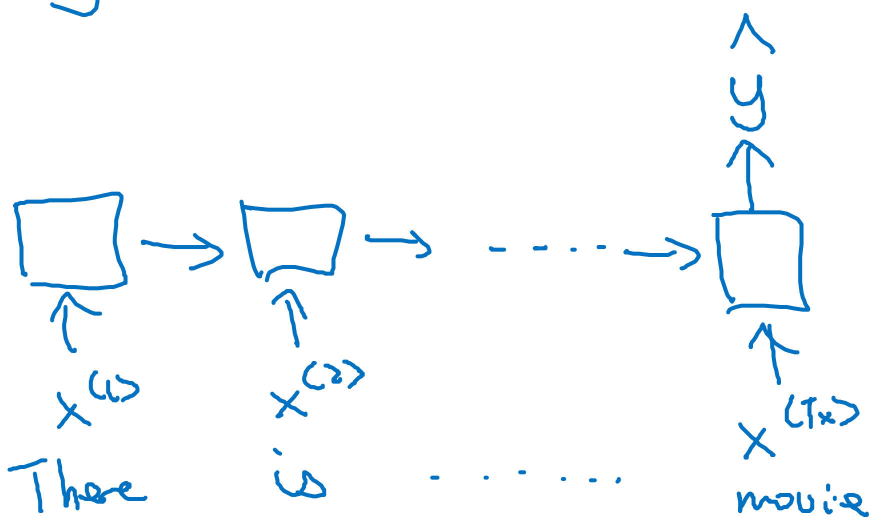


Many-to-many

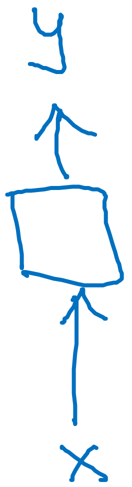
Sentiment classification

x = text

$y = 0/1 \qquad 1 \ldots 5$



Many-to-one



one-to-one

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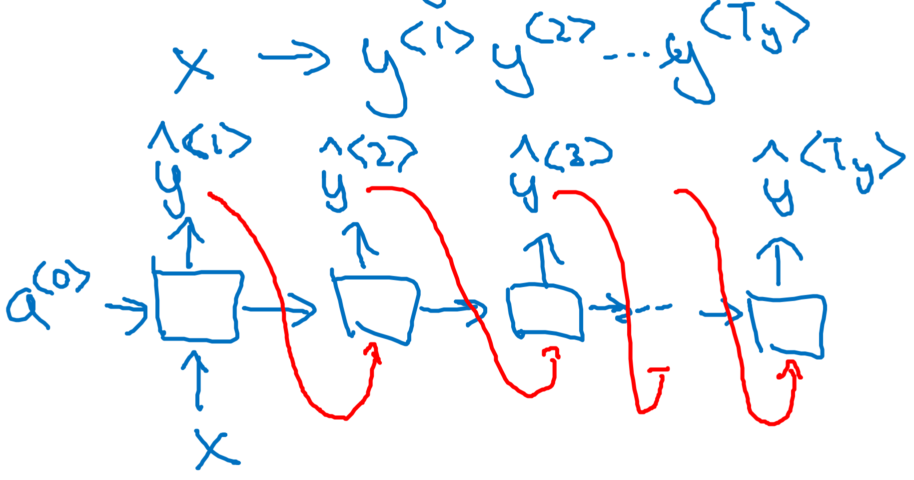
Examples of RNN architectures

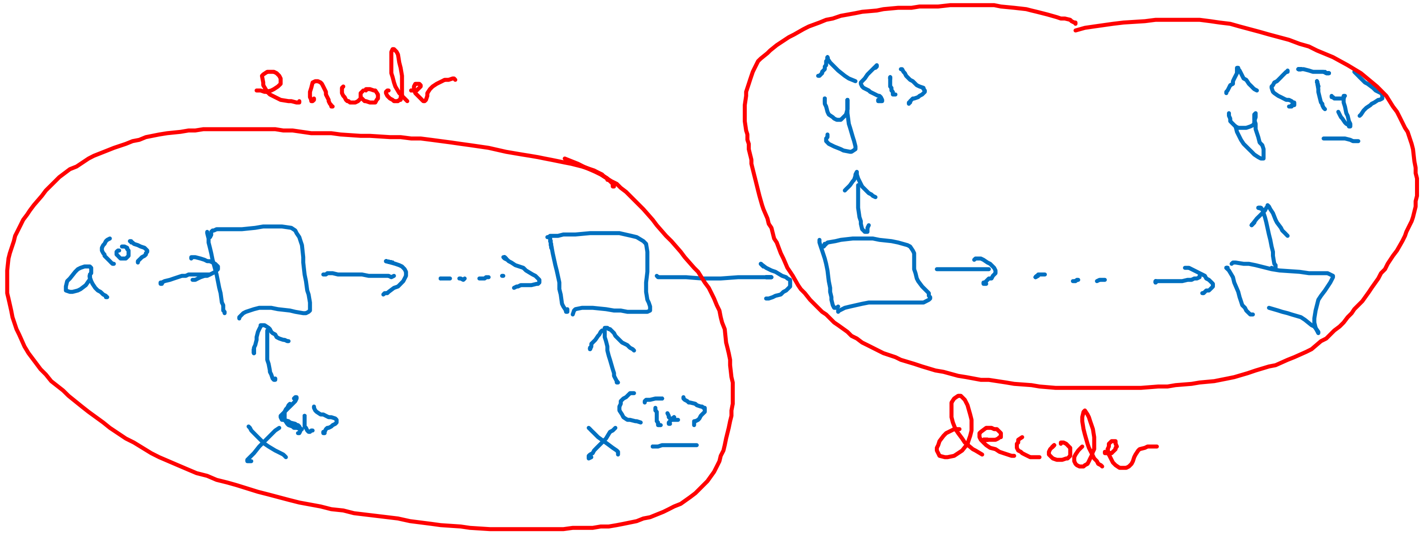
Music generation



One-to-many

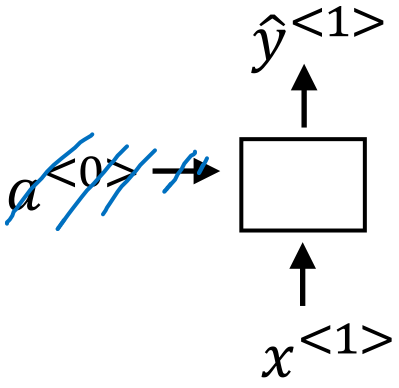
$x = \phi$

Machine translation

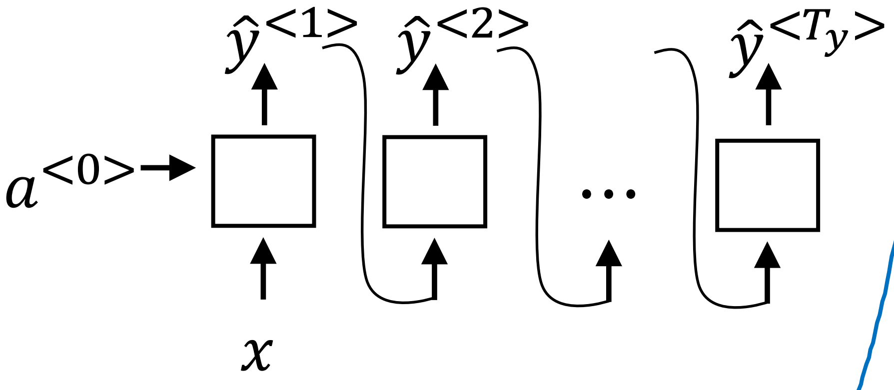


Many-to-many

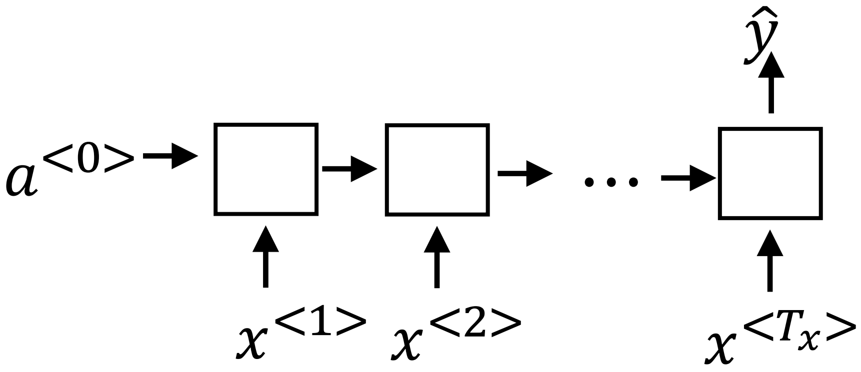
Summary of RNN types



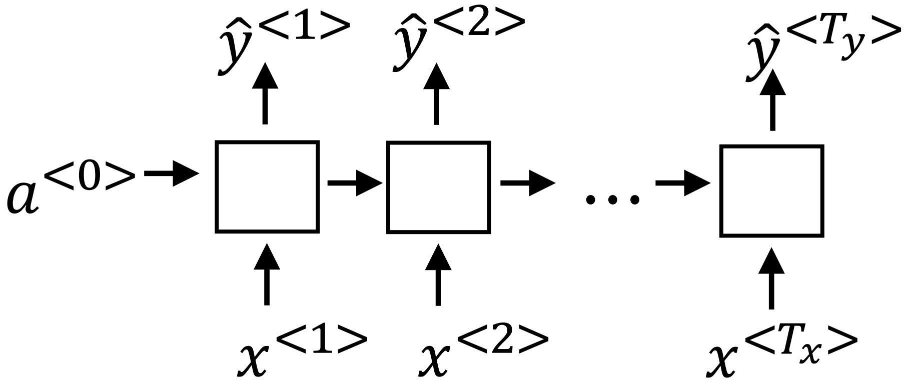
One to one



One to many

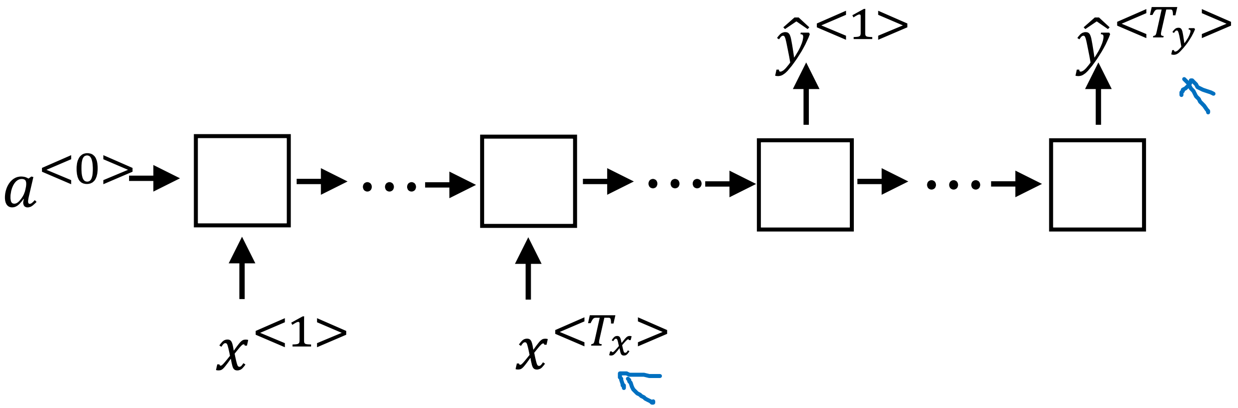


Many to one



Many to many

$T_x = T_y$



Many to many

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Recurrent Neural Networks

Language model and sequence generation

What is language modelling?

Speech recognition

The apple and pair salad.

The apple and pear salad.

$P(\text{The apple and pair salad}) = 3.2 \times 10^{-13}$

$P(\text{The apple and pear salad}) = 5.7 \times 10^{-10}$

$P(\text{sentence}) = ?$

$P(y^{<1>}, y^{<2>}, \ldots, y^{<T_y>})$

Language modelling with an RNN

Training set: large corpus of english text.

Tokenize

Cats average 15 hours of sleep a day. <EOS>

$y^{\langle 1 \rangle}$ $y^{\langle 2 \rangle}$ $y^{\langle 3 \rangle}$ . . . $y^{\langle 8 \rangle}$ $y^{\langle 9 \rangle}$

$x^{\langle t \rangle} = y^{\langle t-1 \rangle}$

The Egyptian ~~Mau~~ is a bread of cat. <EOS>

<UNK>

10,000

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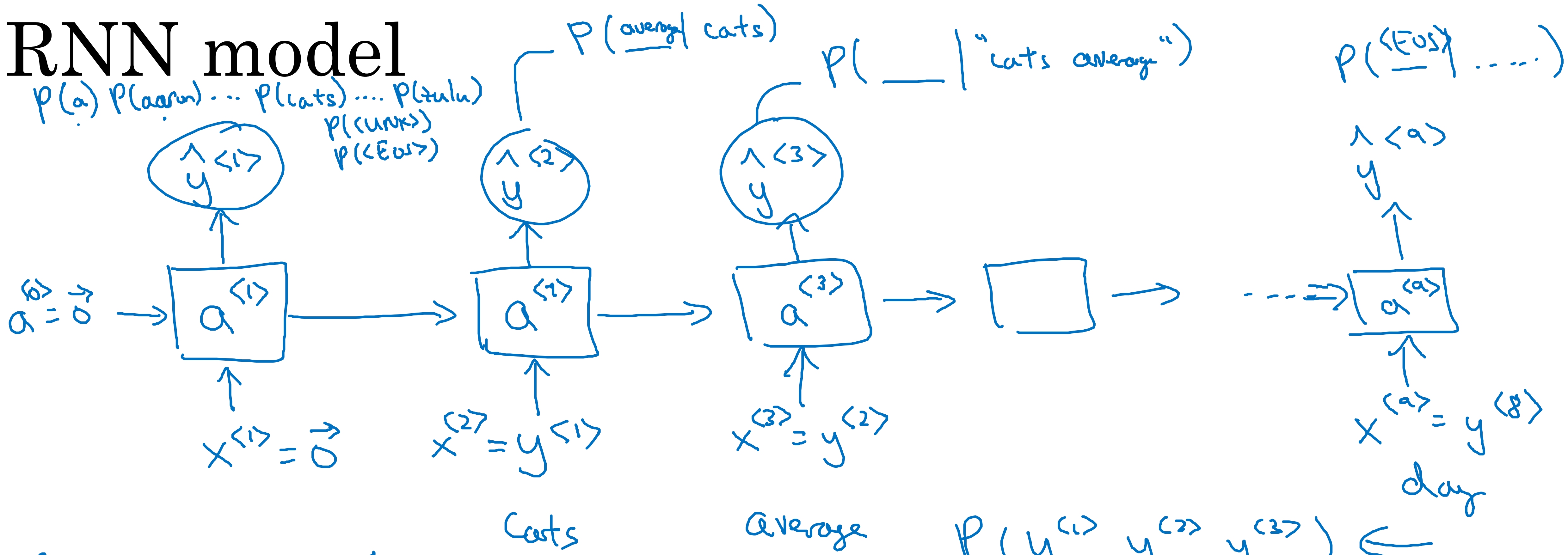
RNN model



$$P(y^{<1>}, y^{<2>}, y^{<3>}) = P(y^{<1>})\,P(y^{<2>} \mid y^{<1>})\,P(y^{<3>} \mid y^{<1>}, y^{<2>})$$

Cats average 15 hours of sleep a day. <EOS>

$$\mathcal{L}(\hat{y}^{<t>}, y^{<t>}) = -\sum_i y_i^{<t>} \log \hat{y}_i^{<t>}$$

$$\mathcal{L} = \sum_t \mathcal{L}^{<t>}(\hat{y}^{<t>}, y^{<t>})$$

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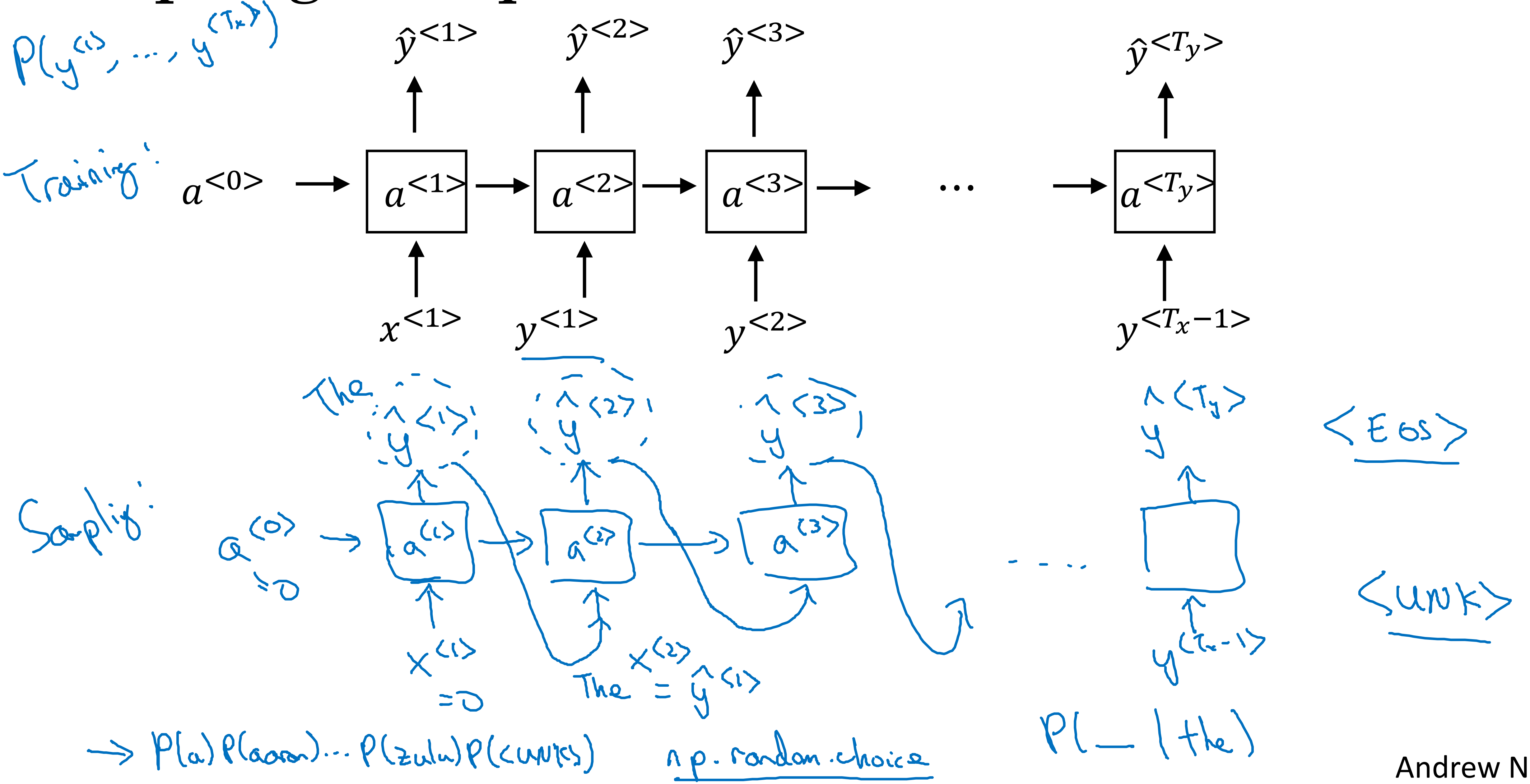
Recurrent Neural Networks

Sampling novel sequences

Sampling a sequence from a trained RNN



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Character-level language model

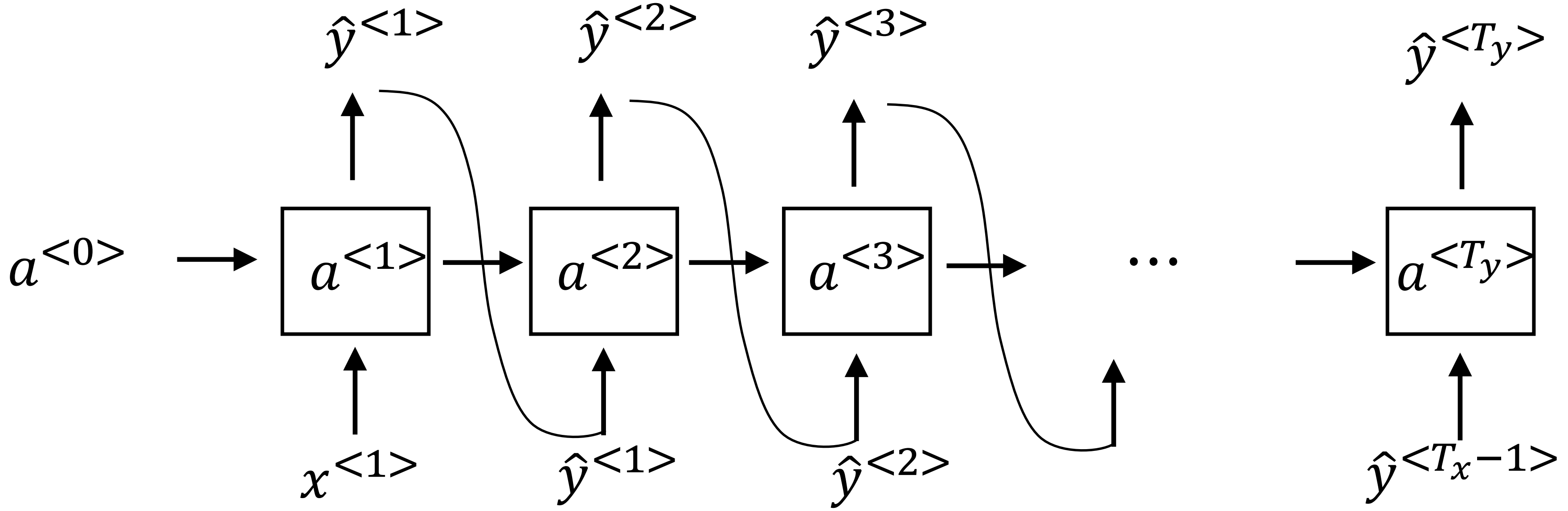
- Vocabulary = [a, aaron, …, zulu, <UNK>]

- Vocabulary = [a, b, c, …, z, ␣, ., ,, ;, 0, …, 9, A, …, Z]

$y^{<1>}\ y^{<2>}\ y^{<3>}\ y^{<4>}$

Cat average …

Mau



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Sequence generation

News

President enrique peña nieto, announced sench's sulk former coming football langston paring.

"I was not at all surprised," said hich langston.

"Concussion epidemic", to be examined.

The gray football the told some and this has on the uefa icon, should money as.

Shakespeare

The mortal moon hath her eclipse in love.

And subject of this thou art another this fold.

When besser be my love to me see sabl's.

For whose are ruse of mine eyes heaves.

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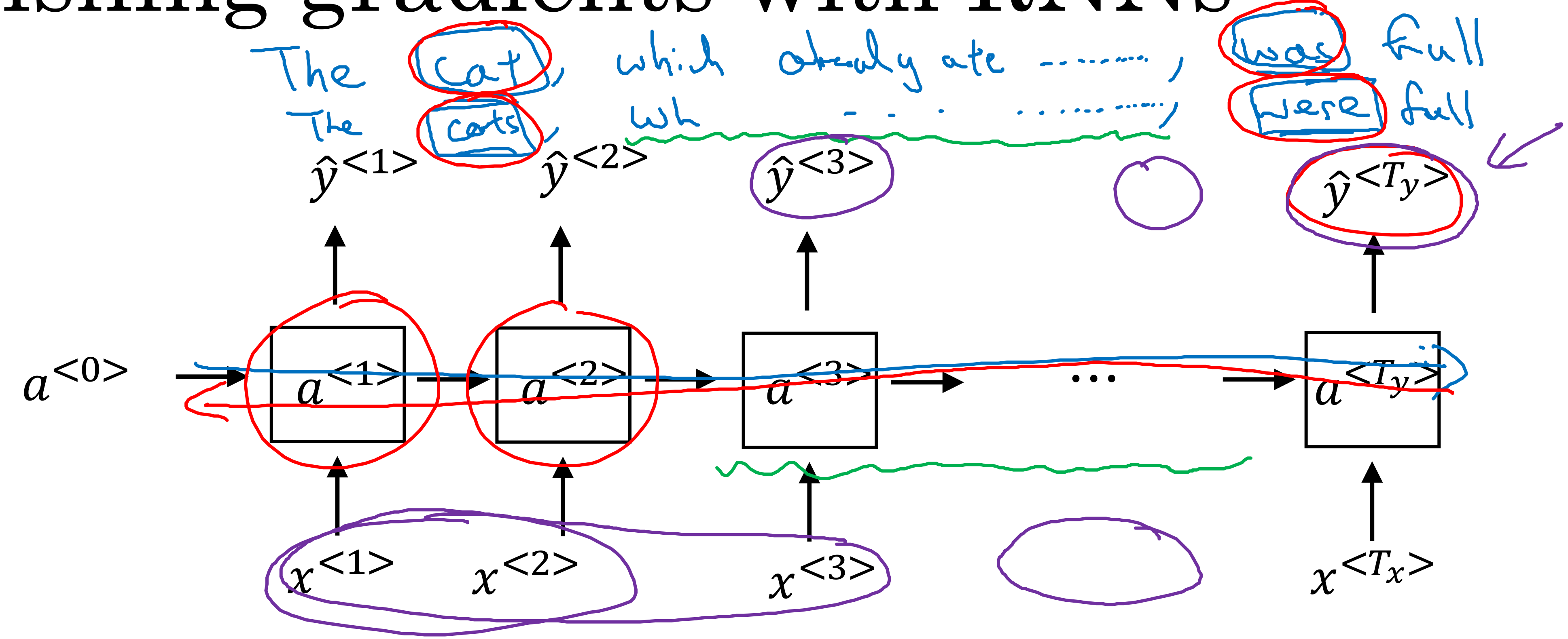
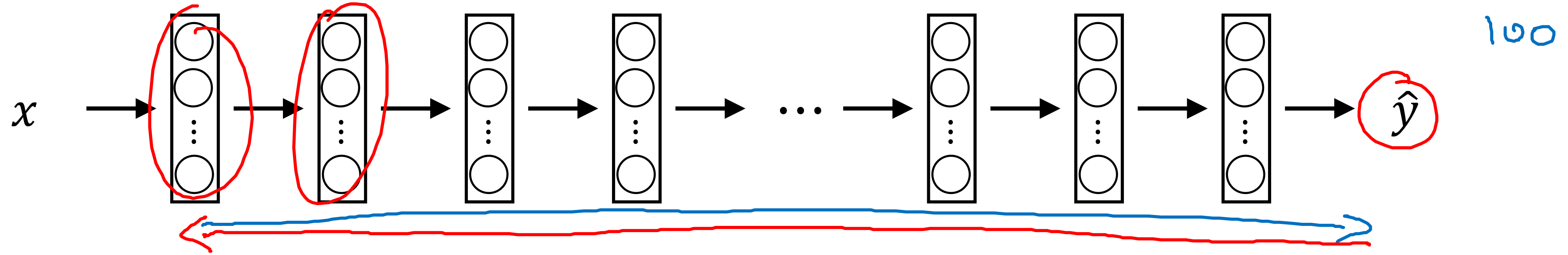
Recurrent Neural Networks

Vanishing gradients with RNNs

Vanishing gradients with RNNs





Exploding gradients. NaN Gradient clipping

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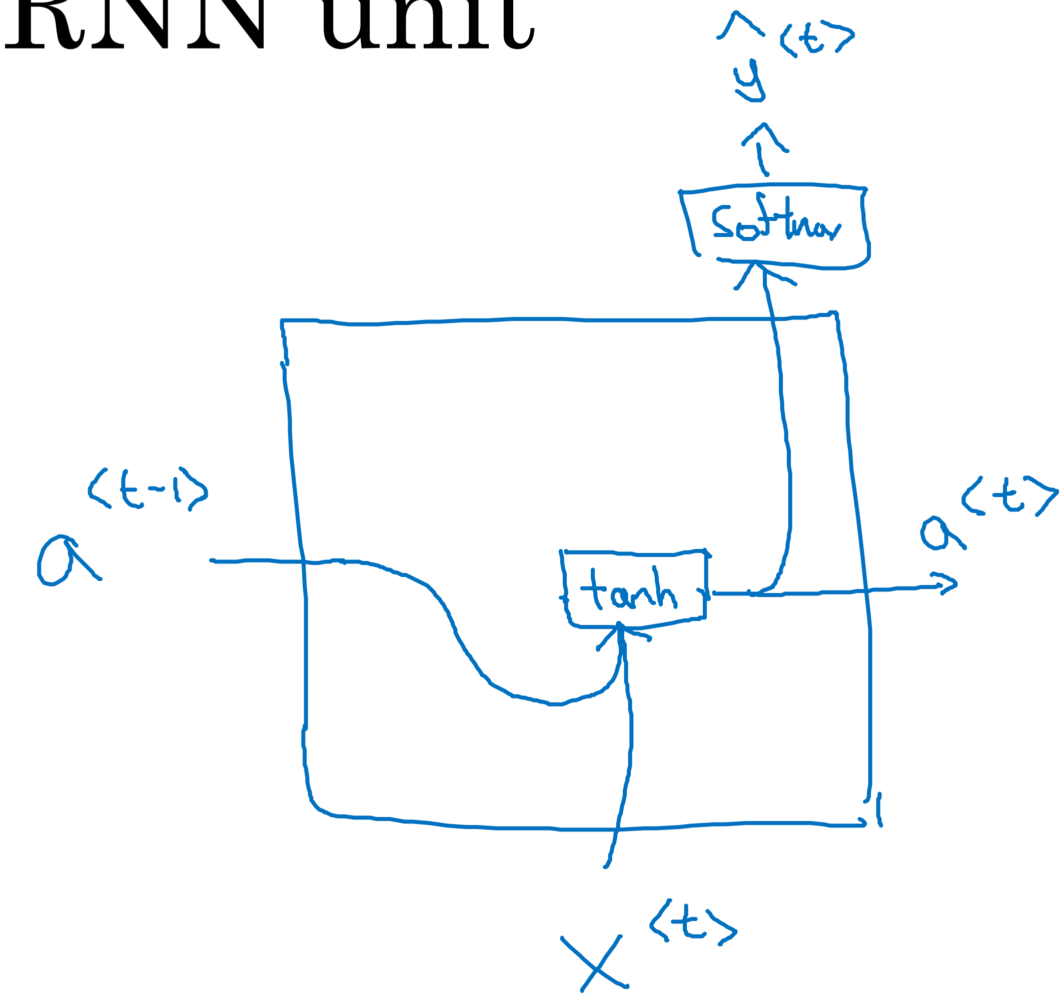
Recurrent Neural Networks

Gated Recurrent Unit (GRU)

RNN unit



tanh

$$a^{<t>} = g(W_a[a^{<t-1>}, x^{<t>}] + b_a)$$

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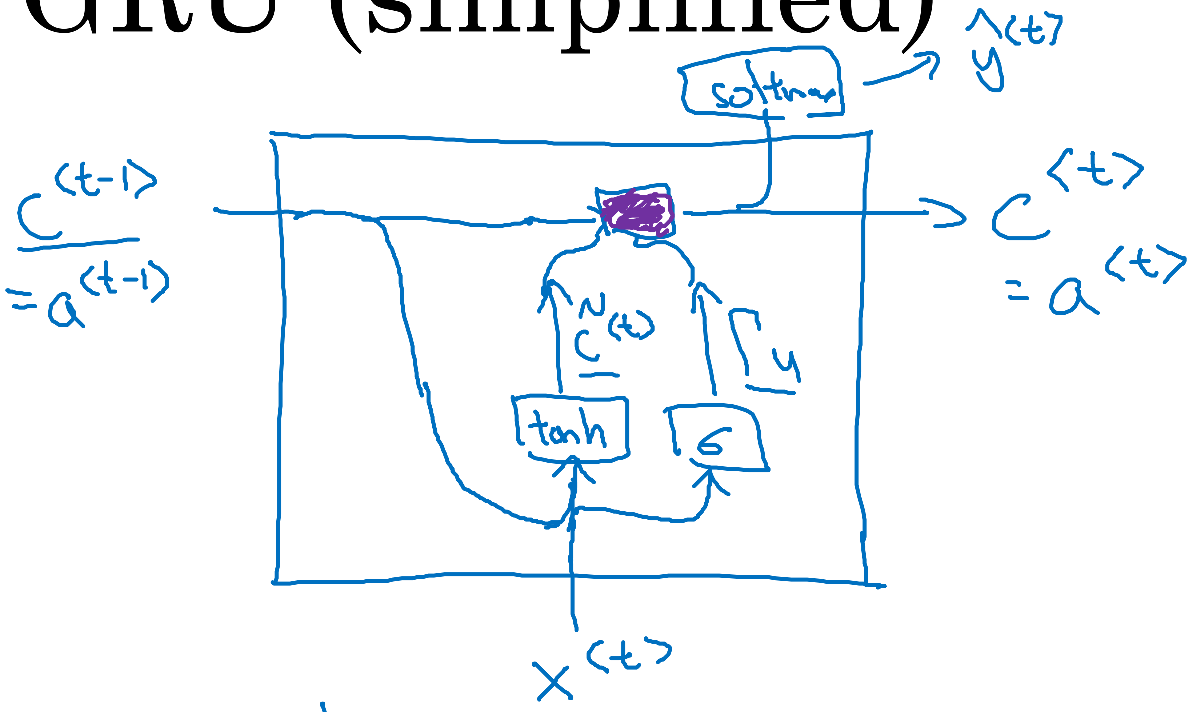
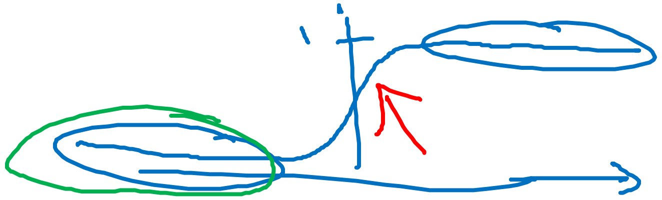
GRU (simplified)





c = memory cell

$c^{<t>} = a^{<t>}$

$\tilde{c}^{<t>} = \tanh(W_c[c^{<t-1>}, x^{<t>}] + b_c)$

$\Gamma_u = \sigma(W_u[c^{<t-1>}, x^{<t>}] + b_u)$

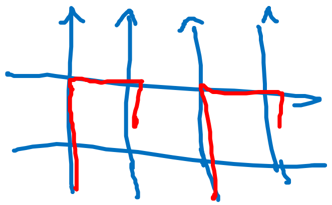
"update"

$c^{<t>} = \Gamma_u * \tilde{c}^{<t>} + (1-\Gamma_u) * c^{<t-1>}$

$\Gamma_u = 1$

element-wise

$\Gamma_u = 0.000001$



Gate

$\Gamma_u = 1$ $\Gamma_u = 0$ $\Gamma_u = 0$ $\Gamma_u = 0$ …… $\Gamma_u = 1$

$c^{<t>} = 1$

The cat, which already ate …, was full.

[Cho et al., 2014. On the properties of neural machine translation: Encoder-decoder approaches]

[Chung et al., 2014. Empirical Evaluation of Gated Recurrent Neural Networks on Sequence Modeling]

Full GRU

$\tilde{h}$ $\quad \tilde{c}^{<t>} = \tanh(W_c[\Gamma_r * c^{<t-1>}, x^{<t>}] + b_c)$

u $\quad \Gamma_u = \sigma(W_u[c^{<t-1>}, x^{<t>}] + b_u)$

r $\quad \Gamma_r = \sigma(W_r[c^{<t-1>}, x^{<t>}] + b_r)$

LSTM

h $\quad c^{<t>} = \Gamma_u * \tilde{c}^{<t>} + (1 - \Gamma_u) + c^{<t-1>}$

The cat, which ate already, was full.

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Recurrent Neural Networks

LSTM (long short term memory) unit

GRU and LSTM

GRU

$$\tilde{c}^{<t>} = \tanh(W_c[\Gamma_r * c^{<t-1>}, x^{<t>}] + b_c)$$

$$\Gamma_u = \sigma(W_u[\, c^{<t-1>}, x^{<t>}] + b_u)$$

$$\Gamma_r = \sigma(W_r[\, c^{<t-1>}, x^{<t>}] + b_r)$$

$$c^{<t>} = \Gamma_u * \tilde{c}^{<t>} + (1 - \Gamma_u) * c^{<t-1>}$$

Γ_f

$$a^{<t>} = c^{<t>}$$

LSTM

$$\tilde{c}^{<t>} = \tanh(W_c[a^{<t-1>}, x^{<t>}] + b_c)$$

(update) $\Gamma_u = \sigma(W_u[a^{<t-1>}, x^{<t>}] + b_u)$

(forget) $\Gamma_f = \sigma(W_f[a^{<t-1>}, x^{<t>}] + b_f)$

(output) $\Gamma_o = \sigma(W_o[a^{<t-1>}, x^{<t>}] + b_o)$

$$c^{<t>} = \Gamma_u * \tilde{c}^{<t>} + \Gamma_f * c^{<t-1>}$$

$$a^{<t>} = \Gamma_o * c^{<t>}$$

[Hochreiter & Schmidhuber 1997. Long short-term memory]

LSTM units

GRU

$$\tilde{c}^{<t>} = \tanh(W_c[\Gamma_r * c^{<t-1>}, x^{<t>}] + b_c)$$

$$\Gamma_u = \sigma(W_u[\, c^{<t-1>}, x^{<t>}] + b_u)$$

$$\Gamma_r = \sigma(W_r[\, c^{<t-1>}, x^{<t>}] + b_r)$$

$$c^{<t>} = \Gamma_u * \tilde{c}^{<t>} + (1 - \Gamma_u) * c^{<t-1>}$$

$$a^{<t>} = c^{<t>}$$

LSTM

$$\tilde{c}^{<t>} = \tanh(W_c[a^{<t-1>}, x^{<t>}] + b_c)$$

$$\Gamma_u = \sigma(W_u[\, a^{<t-1>}, x^{<t>}] + b_u)$$

$$\Gamma_f = \sigma(W_f[\, a^{<t-1>}, x^{<t>}] + b_f)$$

$$\Gamma_o = \sigma(W_o[\, a^{<t-1>}, x^{<t>}] + b_o)$$

$$c^{<t>} = \Gamma_u * \tilde{c}^{<t>} + \Gamma_f * c^{<t-1>}$$

$$a^{<t>} = \Gamma_o * c^{<t>}$$

[Hochreiter & Schmidhuber 1997. Long short-term memory]

LSTM in pictures

$$\tilde{c}^{<t>} = \tanh(W_c[a^{<t-1>}, x^{<t>}] + b_c)$$

$$\Gamma_u = \sigma(W_u[a^{<t-1>}, x^{<t>}] + b_u)$$

$$\Gamma_f = \sigma(W_f[a^{<t-1>}, x^{<t>}] + b_f)$$

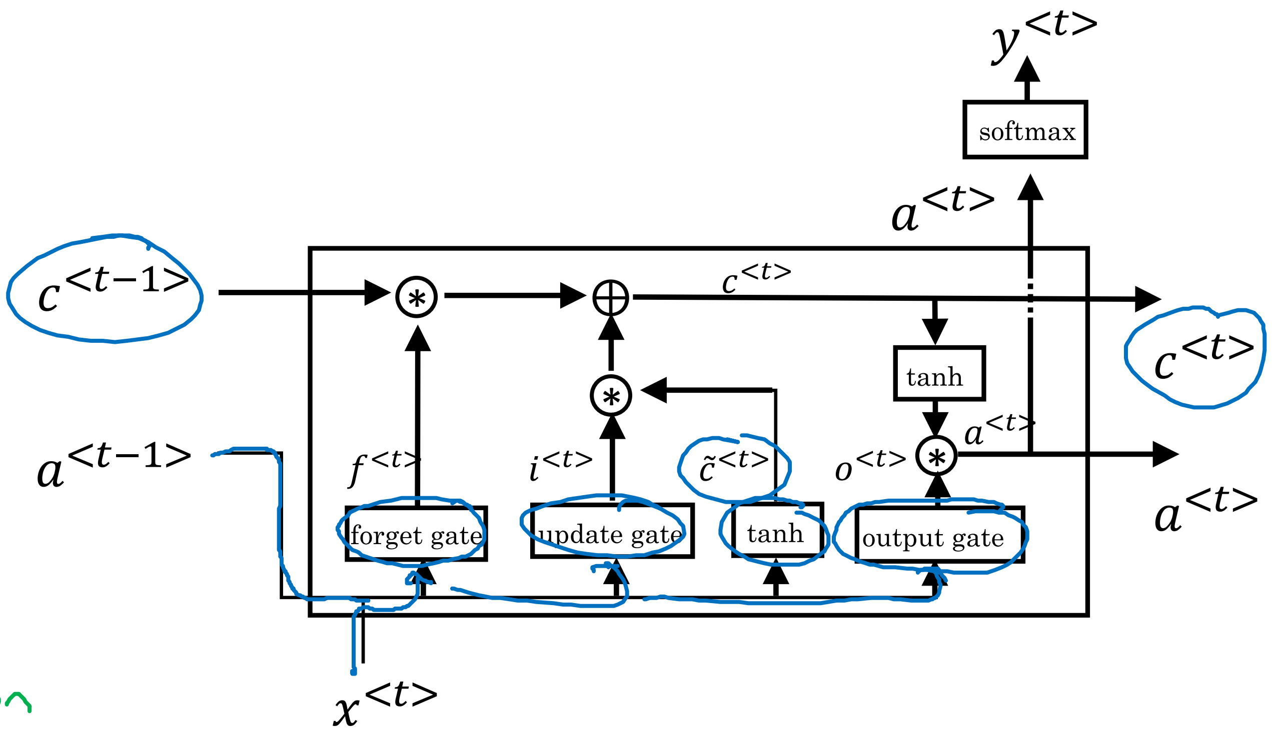
$$\Gamma_o = \sigma(W_o[a^{<t-1>}, x^{<t>}] + b_o)$$

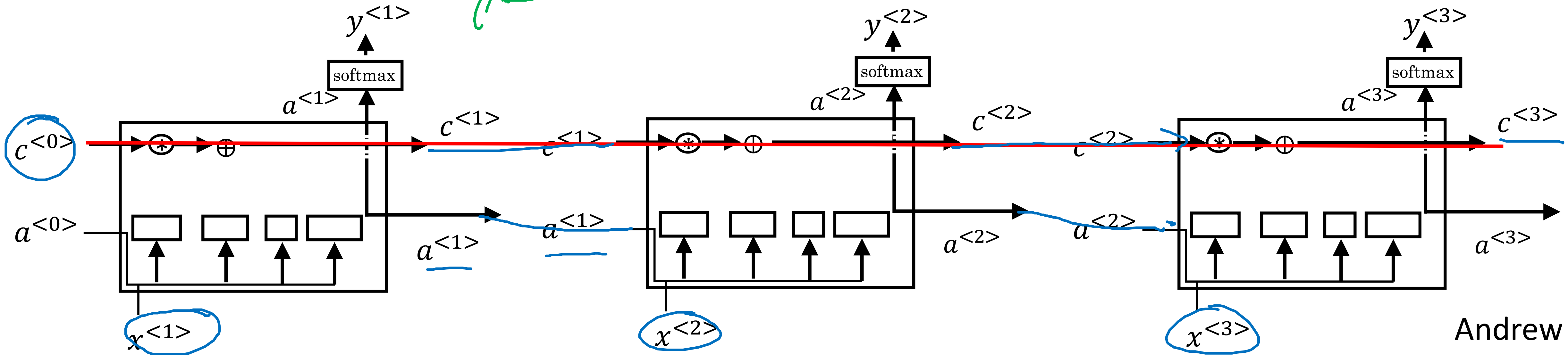
$$c^{<t>} = \Gamma_u * \tilde{c}^{<t>} + \Gamma_f * c^{<t-1>}$$

$$a^{<t>} = \Gamma_o * c^{<t>}$$

$\boxed{c^{<t-1>}}$

peephole connection





Recurrent Neural Networks

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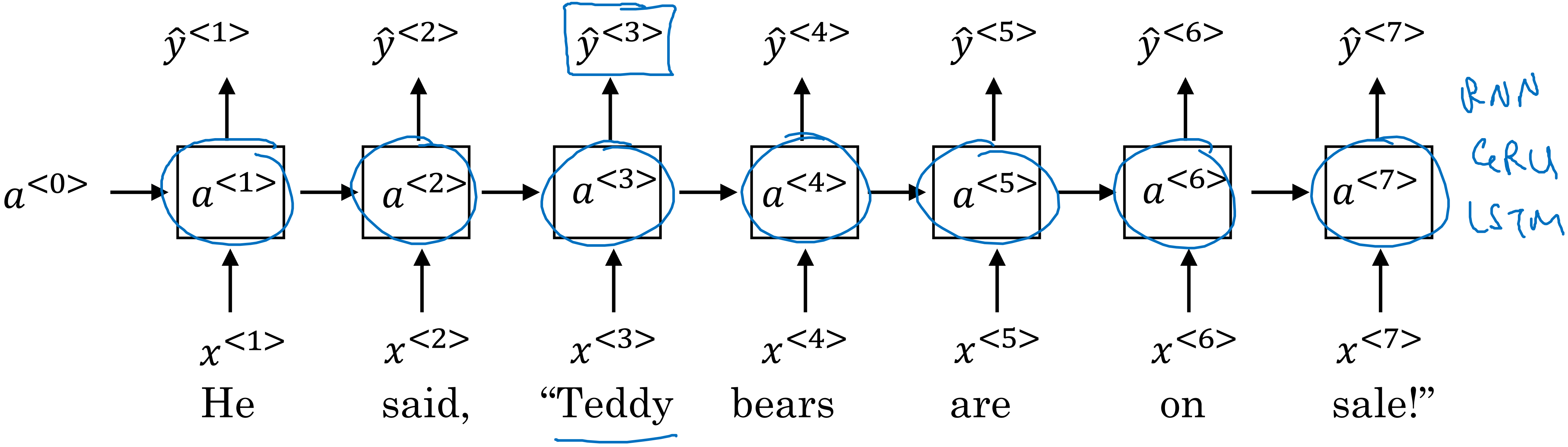
Bidirectional RNN

Getting information from the future

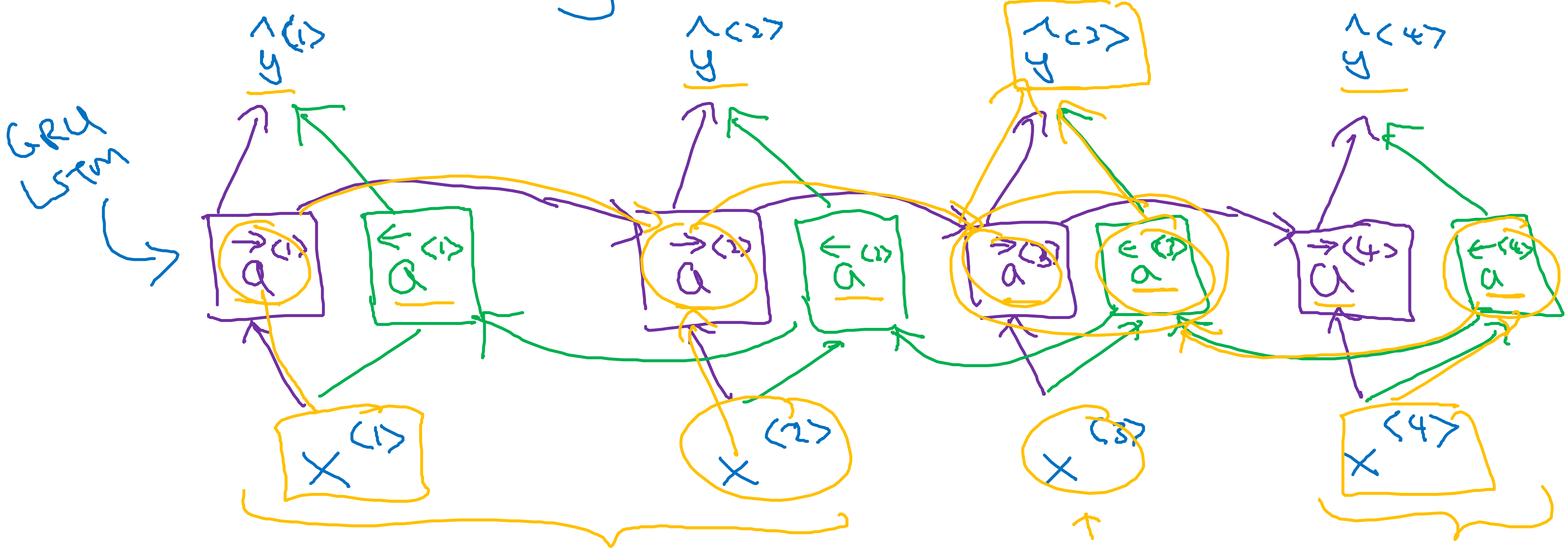
He said, "Teddy bears are on sale!"

He said, "Teddy Roosevelt was a great President!"



Bidirectional RNN (BRNN)

$$\hat{y}^{<t>} = g(W_y[\overrightarrow{a}^{<t>}, \overleftarrow{a}^{<t>}] + b_y)$$



Acyclic graph

He said, "Teddy Roosevelt ...."

BRNN w/ LSTM

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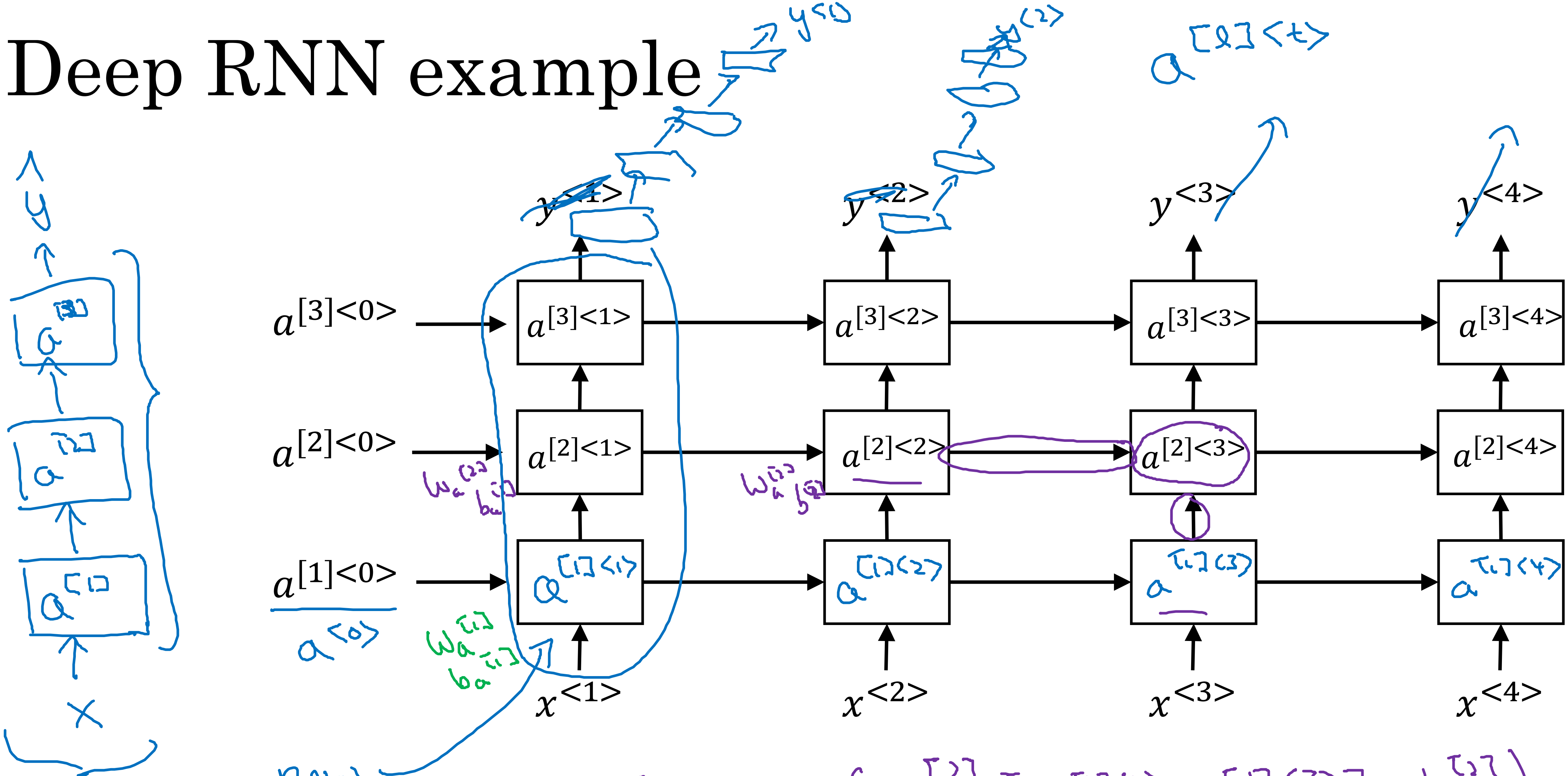
Deep RNNs

Deep RNN example



RNN
GRU
LSTM

BRNN

$$a^{[2]<3>} = g\left(W_a^{[2]}\left[a^{[2]<2>}, a^{[1]<3>}\right] + b_a^{[2]}\right)$$