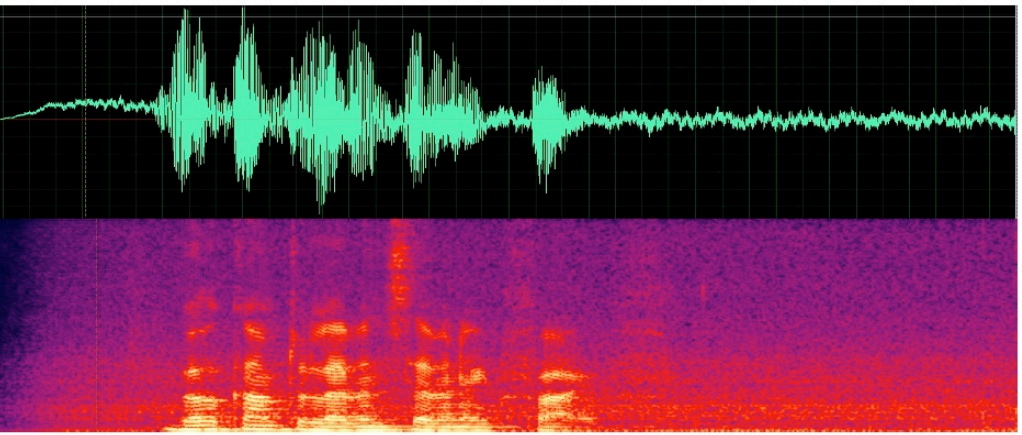
Recurrent Neural Networks

Sequence Data

audio

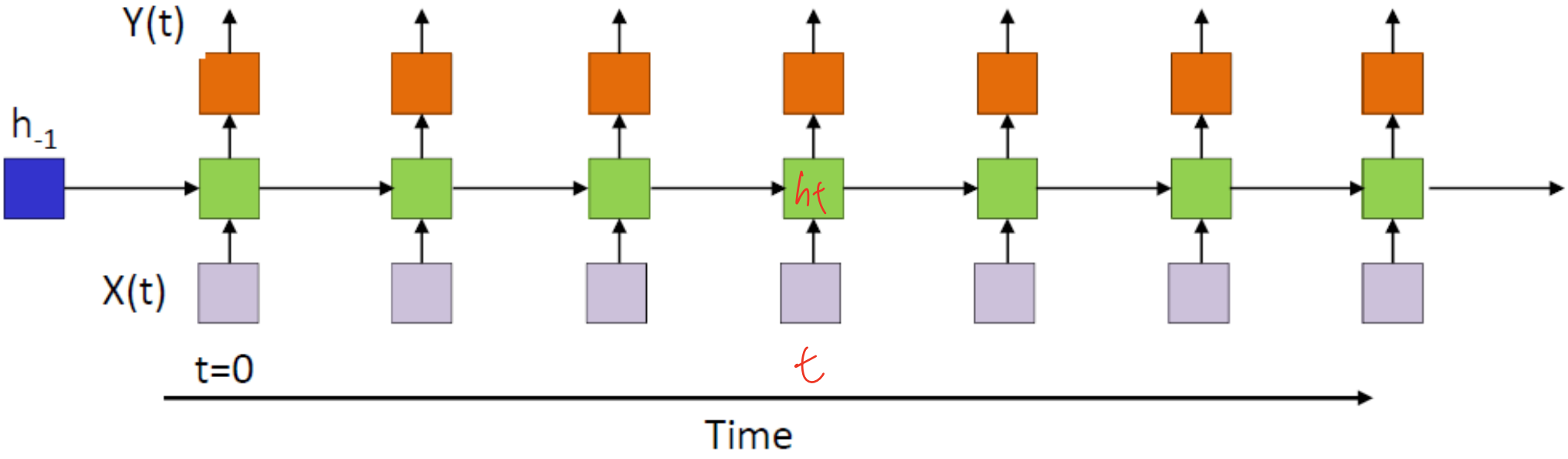


sequence → sequence

State-Space Model

- h_t: hidden state
- X_t: input
- Y_t: output
- $Y_t, h_t = f(h_{t-1}, X_t; \theta)$
- h_{-1}: initial state

e.g. $Y(t) = X(t+1)$



Recurrent Neural Network

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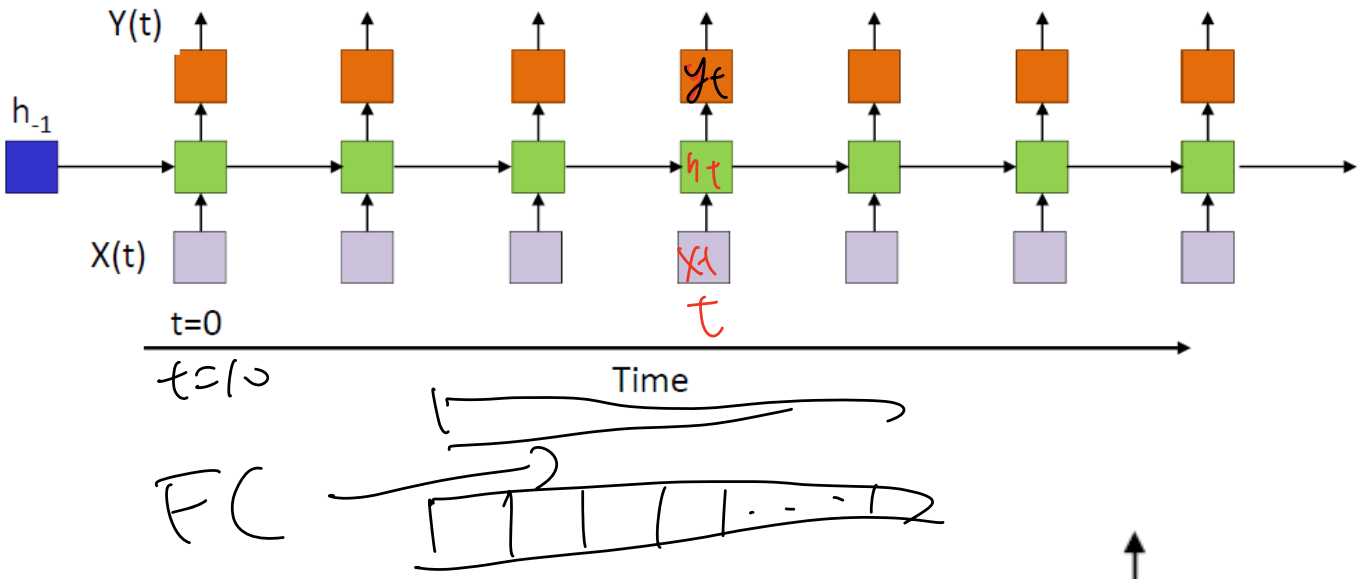
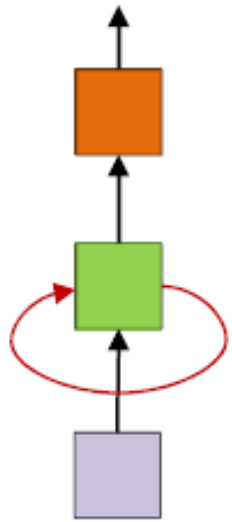


Fully-connect NN vs. RNN

- h_t: a vector summarizes all past inputs (a.k.a. "memory")
- h_{-1} affects the entire dynamics (typically set to zero)
- X_t affects all the outputs and states after t
- Y_t depends on $X_0, \ldots, X_t$



Recurrent Neural Network

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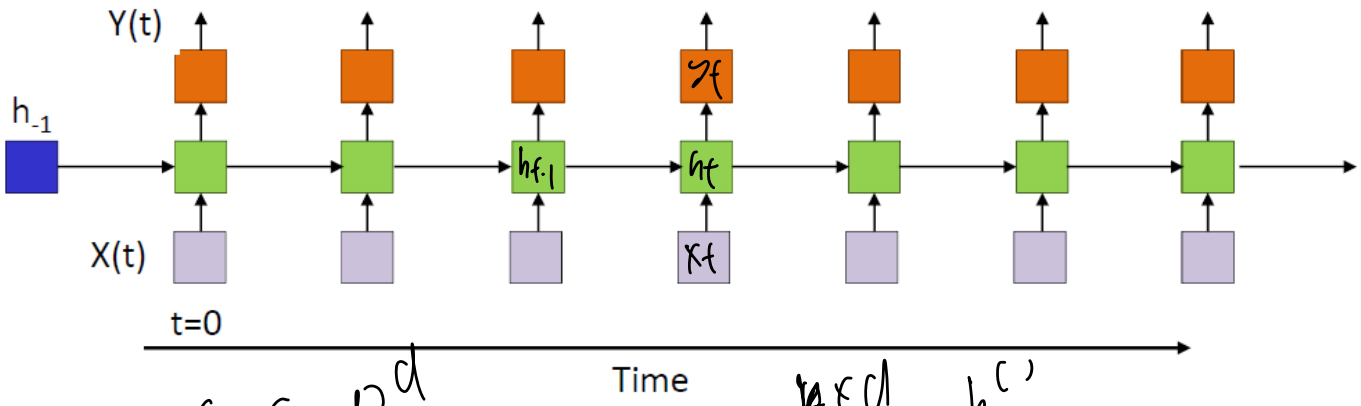
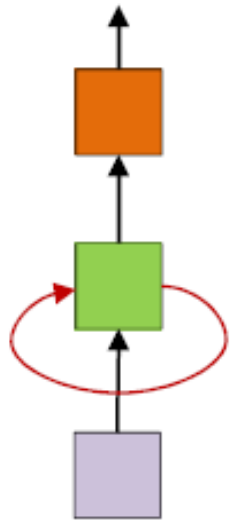


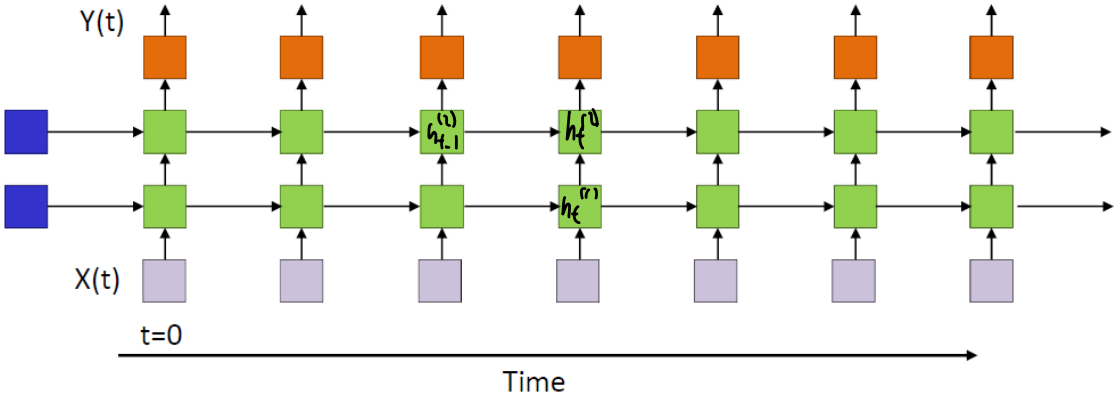
Fully-connect NN vs. RNN

- RNN can be viewed as repeated applying fully-connected NNs
- $h_t = \sigma_1(W^{(1)}X_t + W^{(11)}h_{t-1} + b^{(1)})$
- $Y_t = \sigma_2(W^{(2)}h_t + b^{(2)})$
- σ_1, σ_2 are activation functions (sigmoid, ReLU, tanh, etc)



Recurrent Neural Network

Y_t only depends on $X_0 \cdots X_t$ NOT $X_{t+1} \cdots X_T$

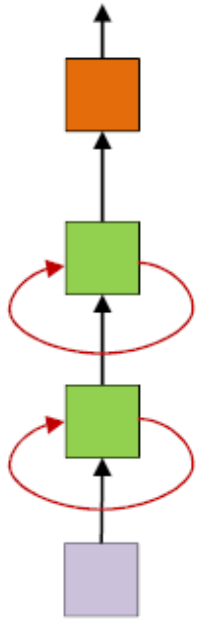


Stack *K* layers of fully-connected NN

- $h_t^{(k)}$: hidden state
- X_t: input
- Y_t: output
- $h_t^{(1)} = f_1^{(1)}(h_{t-1}^{(1)}, X_t; \theta)$
- $h_t^{(k)} = f_1^{(k)}(h_{t-1}^{(k)}, h_t^{(k-1)}; \theta)$
- $Y_t = f_2(h_t^{(K)}; \theta)$
- $h_{-1}^{(k)}$: initial states

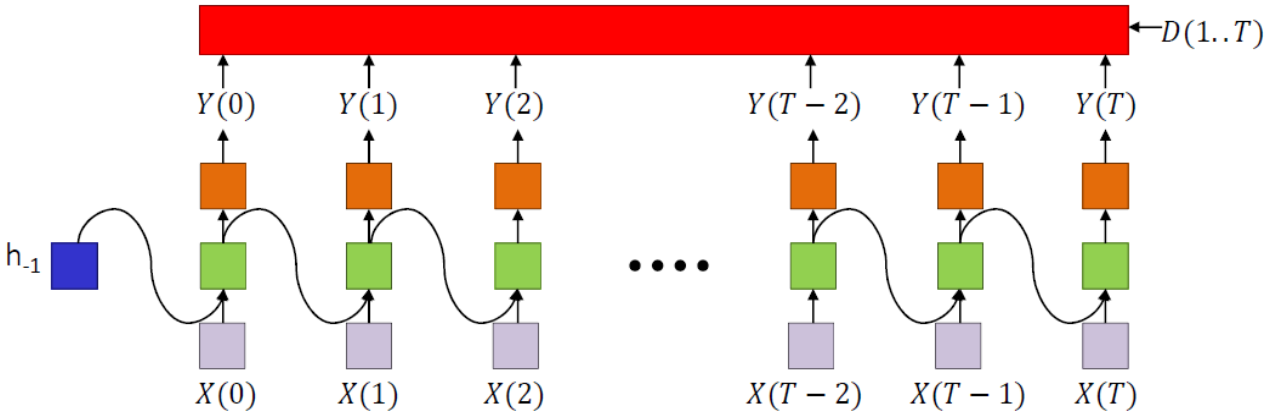
$h_t^{(0)} = X_t$

$f_1^{(1)}, \cdots f_1^{(k)}$: FC-layer



Training Recurrent Neural Network

- h_t: hidden state
- X_t: input
- Y_t: output
- $Y_t, h_t = f(h_{t-1}, X_t; \theta)$
- h_{-1}: initial state



- Data: $\{(X_t, D_t)\}_{t=1}^{T}$ (RNN can handle more general data format)
- Loss $L(\theta) = \sum_{t=1}^{T} \ell(Y_t, D_t)$
- Goal: learn θ by gradient-based method
  - Back propagation

Extensions

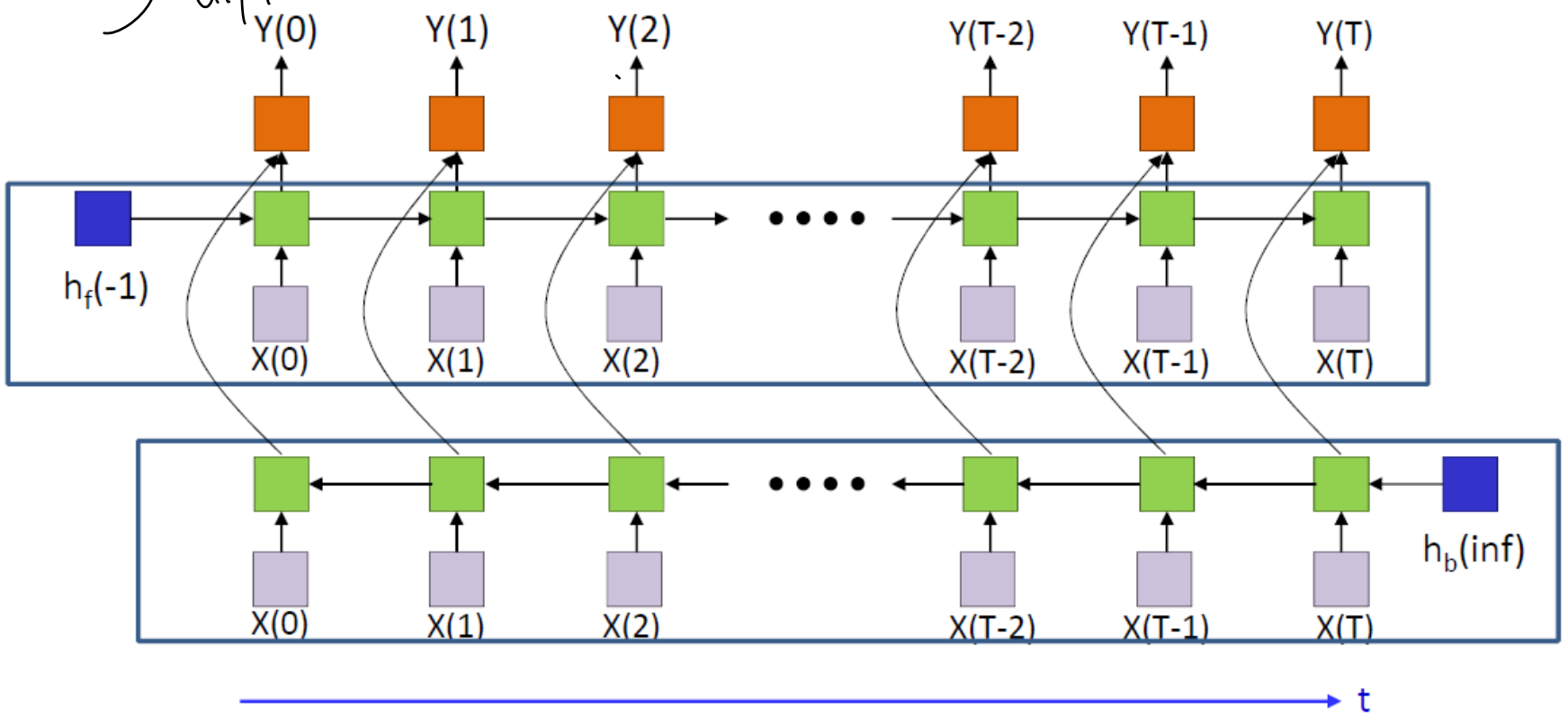
What if Y_t depends on the entire inputs?

- Biredictional RNN:
  - AN RNN for forward dependencies: t= 0,…,T
  - An RNN for backward dependencies: t= T,…0
  - $Y_t = f_2(h_t^f, h_t^b; \theta)$

h_t^f only depends on $X_0 \cdots X_t$

h_t^b only depends on $X_t, \cdots, X_T$

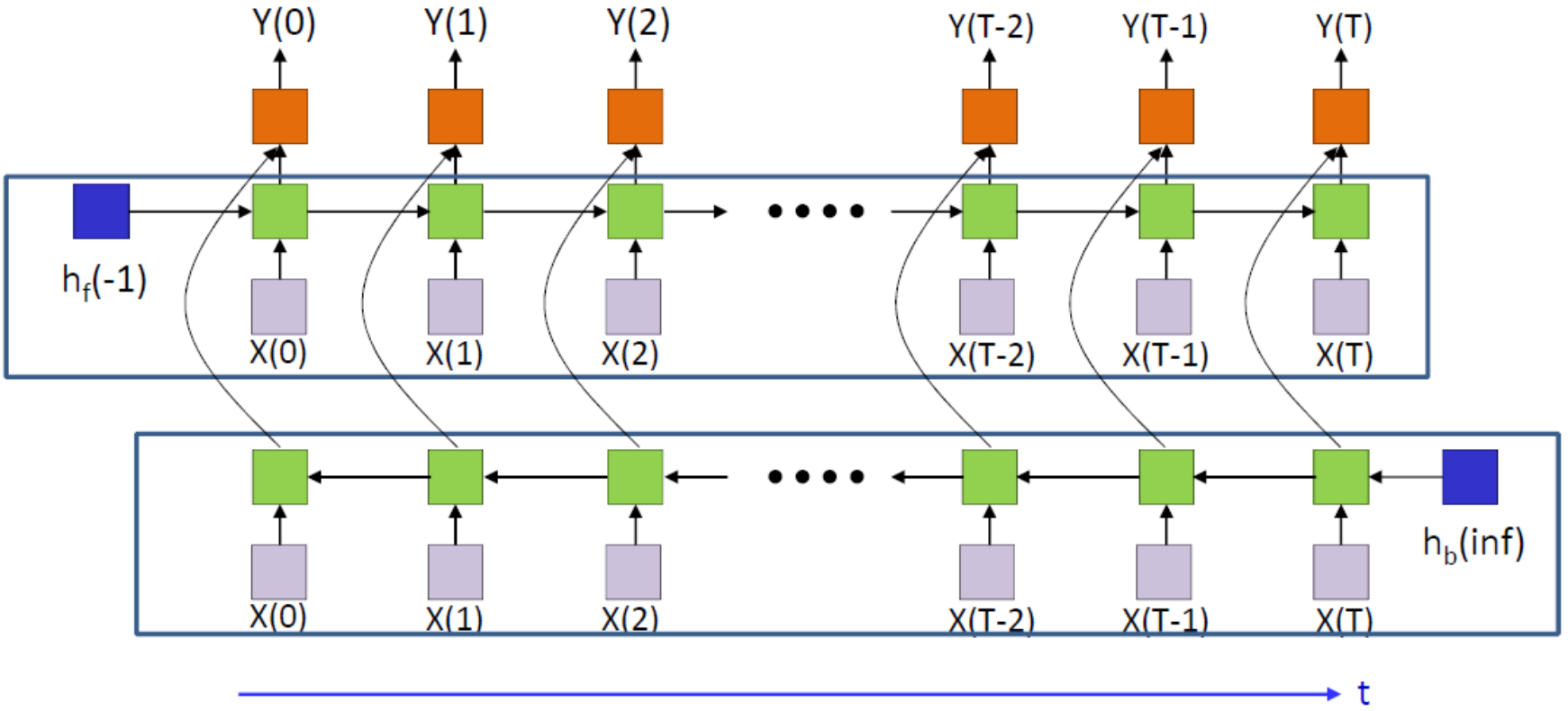
depend on all $X_0 \cdots X_T$



Extensions

RNN for sequence classification (sentiment analysis)

- $Y = \max_t Y_t$
- Cross-entropy loss



Practical issues of RNN

Linear RNN derivation

$g(z) = z$

- $h_t = W^{(11)} h_{t-1} + W^{(1)} X_t$
- $h_R = W^{(1)} \cdot X_R + W^{(11)} h_{R-1}$

$= W^{(1)} \cdot X_R + W^{(11)} \left(W^{(1)} \cdot X_{R-1} + W^{(11)} \cdot h_{R-2} \right)$

$= \left(W^{(11)} \right)^{R+1} h_{-1} + \sum_{i=0}^{R} \left(W^{(11)} \right)^{R-i} \cdot W^{(1)} \cdot X_i$

if $\lambda_{max}\left(W^{(11)} \right) > 1 \rightarrow$ exp large

$\lambda_{max}\left(W^{(11)} \right) < 1 \rightarrow$ exp small

e.g. $\left(W^{(11)} \right)^{R-1} \cdot W^{(1)} X_1 \Rightarrow$ cannot capture long-term memory

Practical issues of RNN: training

z_t : pre-activation

Gradient explosion and gradient vanishing

$$L_k(\theta) = L(Y_k, O_k)$$

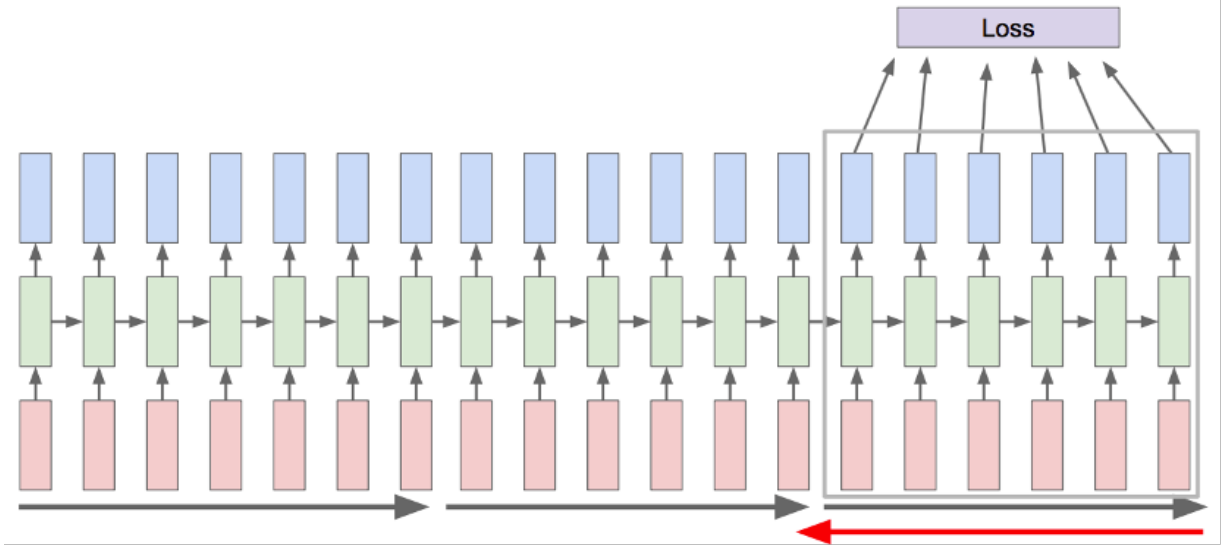
$$\text{gradient} \propto \left(W^{(11)}\right)^k \cdot \prod_{t=0}^{k} \sigma'(z_t)$$

exp large

or exp small

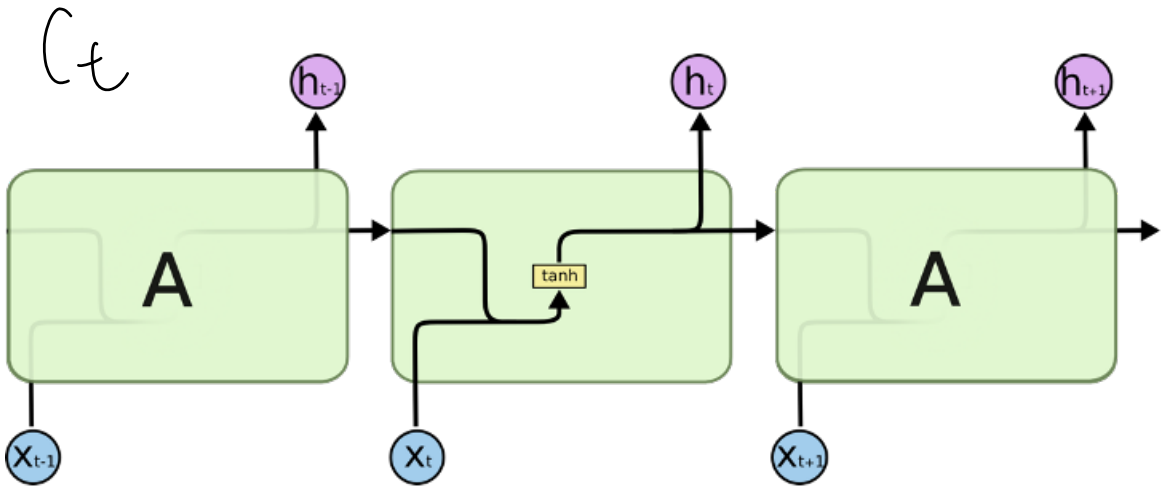
Techniques for avoiding gradient explosion

- Gradient clipping
- Identity initialization
- Truncated backprop through time
  - Only backprop for a few steps

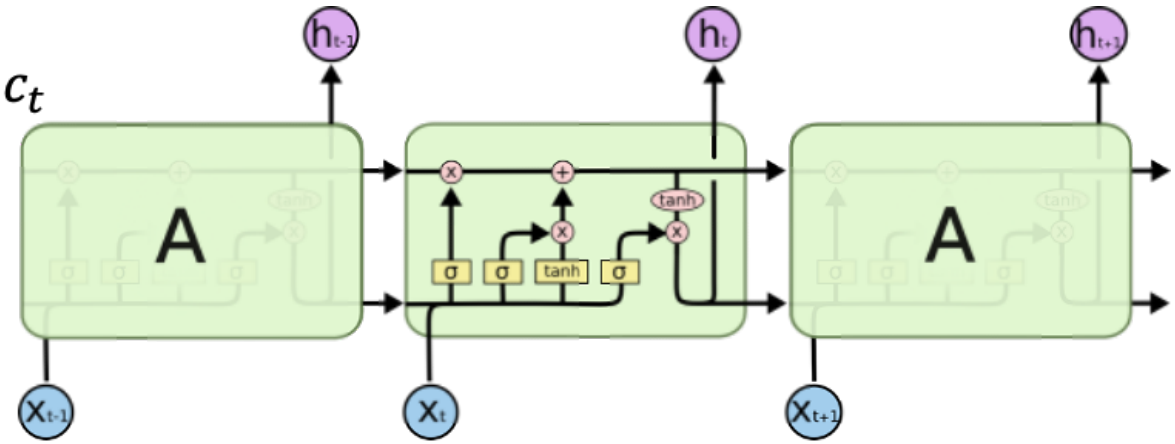


Preserve Long-Term Memory

- Difficult for RNN to preserve long-term memory
  - The hidden state h_t is constantly being written (short-term memory)
  - Use a separate cell to maintain long-term memory



Memory c_t



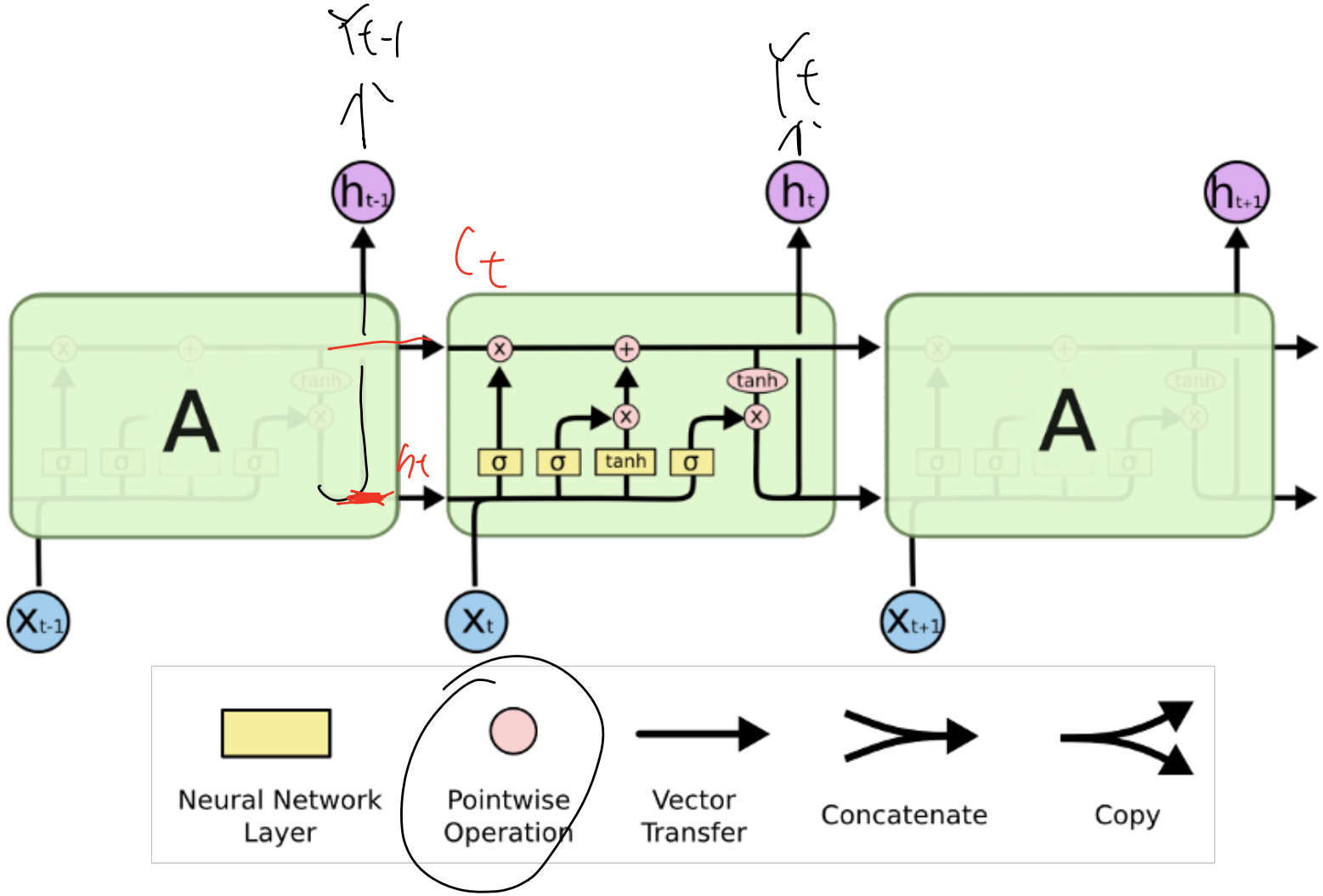
Long Short-Term Memory Network

$a \odot b = \begin{pmatrix} a_1 \cdot b_1 \\ \vdots \\ a_d \cdot b_d \end{pmatrix}$

a, b two vectors

LSTM (Hochreitcher & Schmidhuber, '97)

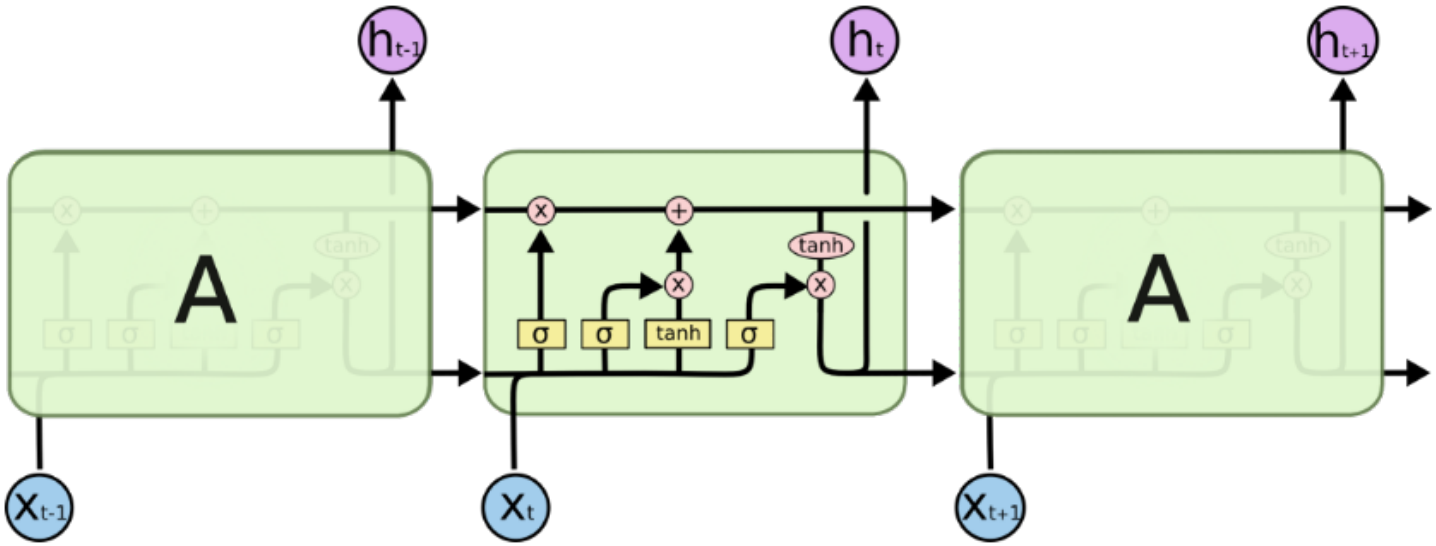
- RNN architecture for learning long-term dependencies
- σ: layer with sigmoid activation



Long Short-Term Memory Network

LSTM (Hochreitcher & Schmidhuber, '97)

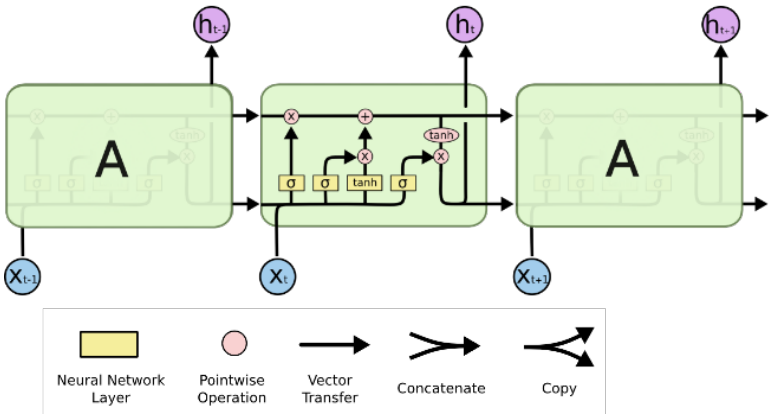
- Core idea: maintain separate state h_t and cell c_t (memory)
- h_t: full update every step
- c_t: only *partially* update through gates
  - σ layer outputs importance ($[0,1]$) for each entry and only modify those entries of c_t

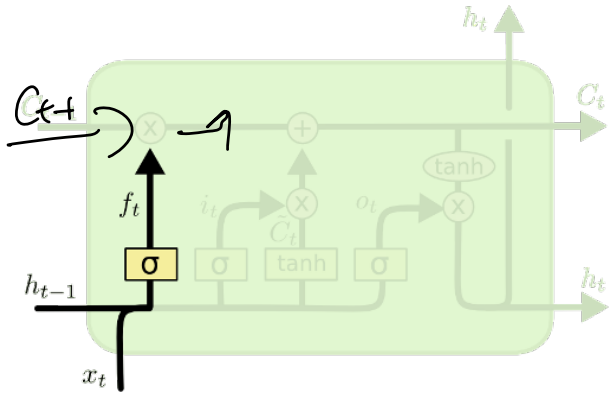


Long Short-Term Memory Network

Forget gate f_t

- f_t outputs whether we want to "forget" things in c_t
  - Compute $c_{t-1} \odot f_t$ (element-wise)
  - $f_t(i) \rightarrow 0$: want to forget $c_t(i)$
  - $f_t(i) \rightarrow 1$: we want to keep the information in $c_t(i)$





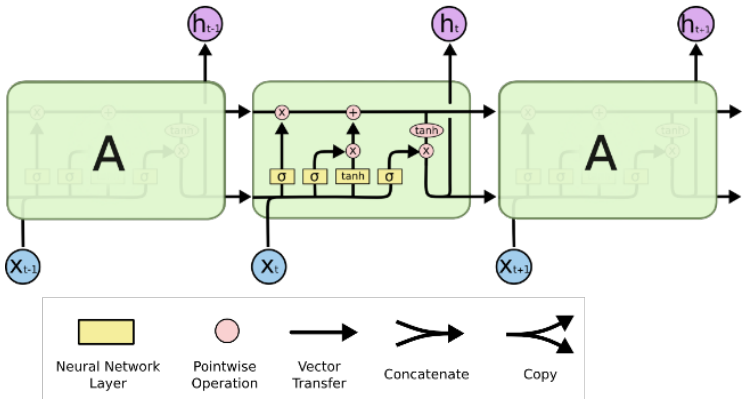
$$f_t = \sigma\left(W_f \cdot [h_{t-1}, x_t] + b_f\right)$$

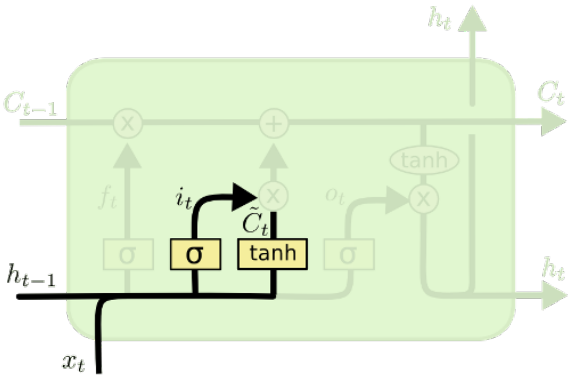
logistic

Long Short-Term Memory Network

Input gate i_t

- i_t extracts useful information from X_t to update memory
  - $\tilde{c}_t$: information from X_t to update memory
  - i_t: which dimension in the memory should be updated by X_t
    - $i_t(j) \rightarrow 1$: we want to use the information in $\tilde{c}_t(j)$ to update memory
    - $i_t(j) \rightarrow 0$: $\tilde{c}_t(j)$ should not contribute to memory





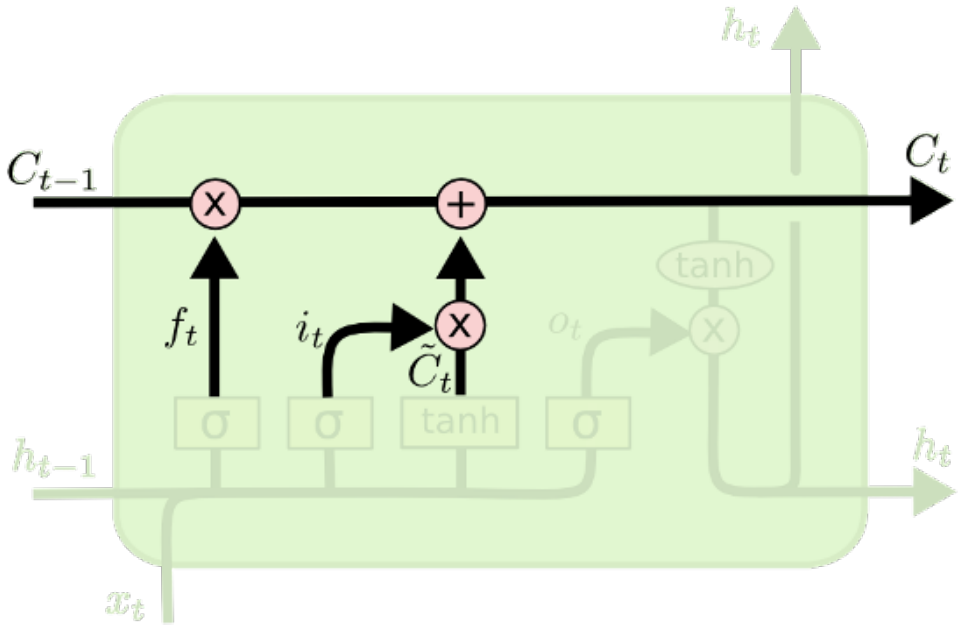
$$i_t = \sigma\left(W_i \cdot [h_{t-1}, x_t] + b_i\right)$$

$$\tilde{C}_t = \tanh(W_C \cdot [h_{t-1}, x_t] + b_C)$$

Long Short-Term Memory Network

Memory update

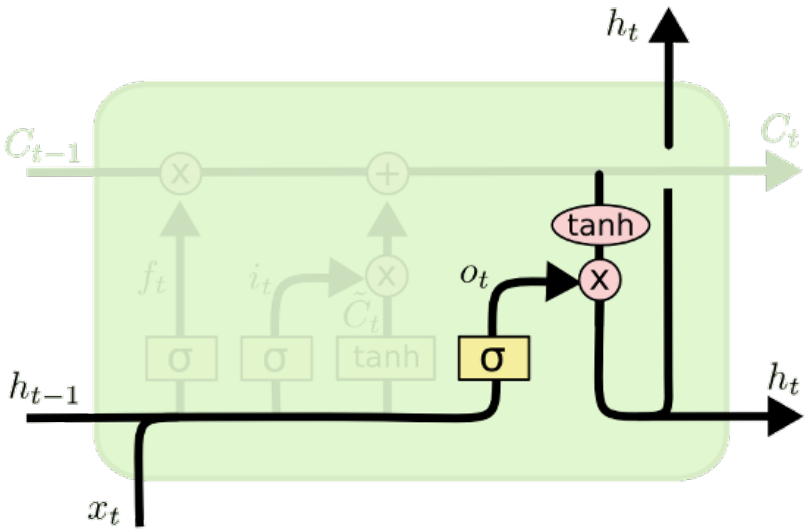
- $c_t = f_t \odot c_{t-1} + i_t \odot \tilde{c}_t$
- f_t forget gate; i_t input date
- $f_t \odot c_{t-1}$: drop useless information in old memory
- $i_t \odot \tilde{c}_t$: add selected new information from current input



Long Short-Term Memory Network

Output gate o_t

- Next hidden state $h_t = o_t \odot \tanh(c_t)$
  - $\tanh(c_t)$: non-linear transformation over all past information
  - o_t: choose important dimensions for the next state
    - $o_t(j) \rightarrow 1$: $\tanh(c_t(j))$ is important for the next state
    - $o_t(j) \rightarrow 0$: $\tanh(c_t(j))$ is not important

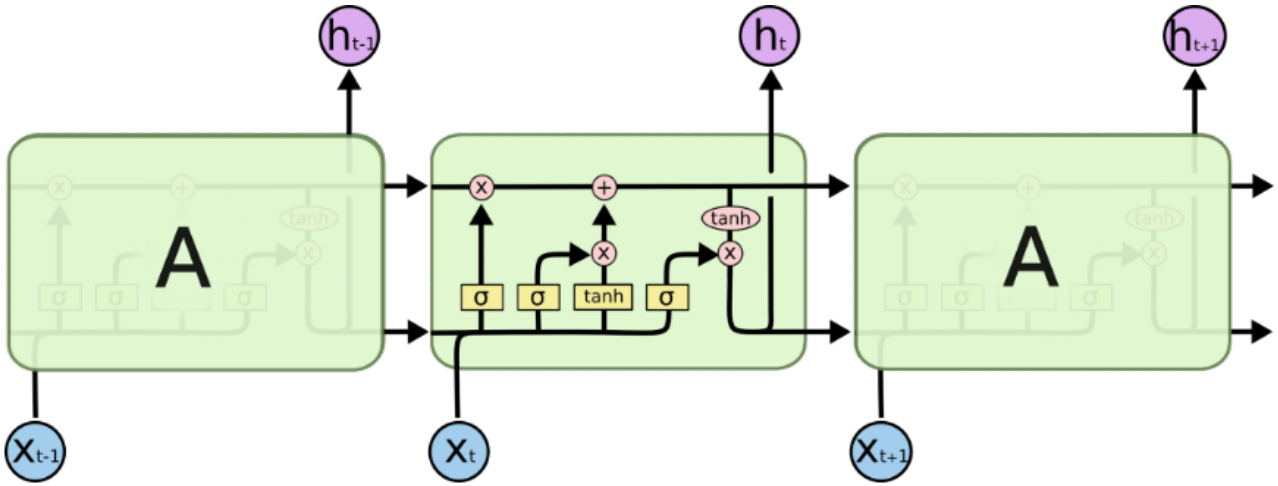


$$o_t = \sigma\left(W_o\left[h_{t-1}, x_t\right] + b_o\right)$$

$$h_t = o_t * \tanh\left(C_t\right)$$

Long Short-Term Memory Network

- $h_t = o_t \odot \tanh(c_t)$
- $c_t = f_t \odot c_{t-1} + i_t \odot \tilde{c}_t$
- $Y_t = g(h_t)$



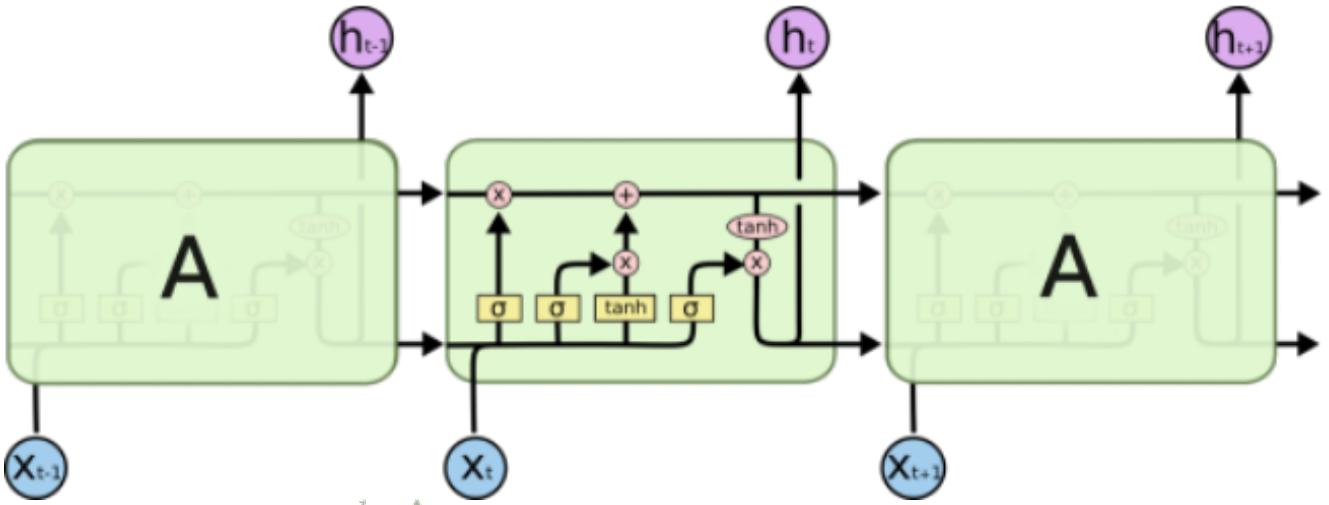
Remarks:

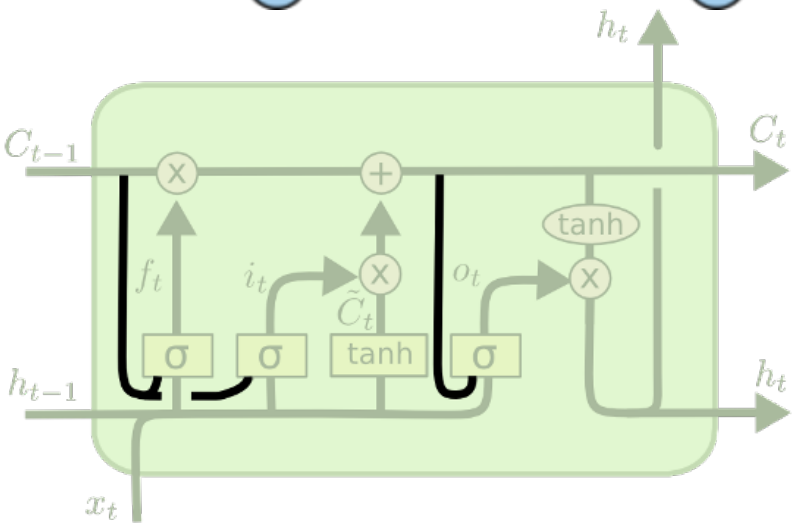
1. No more matrix multiplications for c_t
2. LSTM does not have guarantees for gradient explosion/vanishing
3. LSTM is the dominant architecture for sequence modeling from ’13 - ’16.
4. Why tanh

LSTM Variant

Peephold Connections (Gers & Schmidhuber '00)

- Allow gates to take in c_t information





$$f_t = \sigma\left(W_f \cdot [\boldsymbol{C_{t-1}}, h_{t-1}, x_t] \; + \; b_f\right)$$

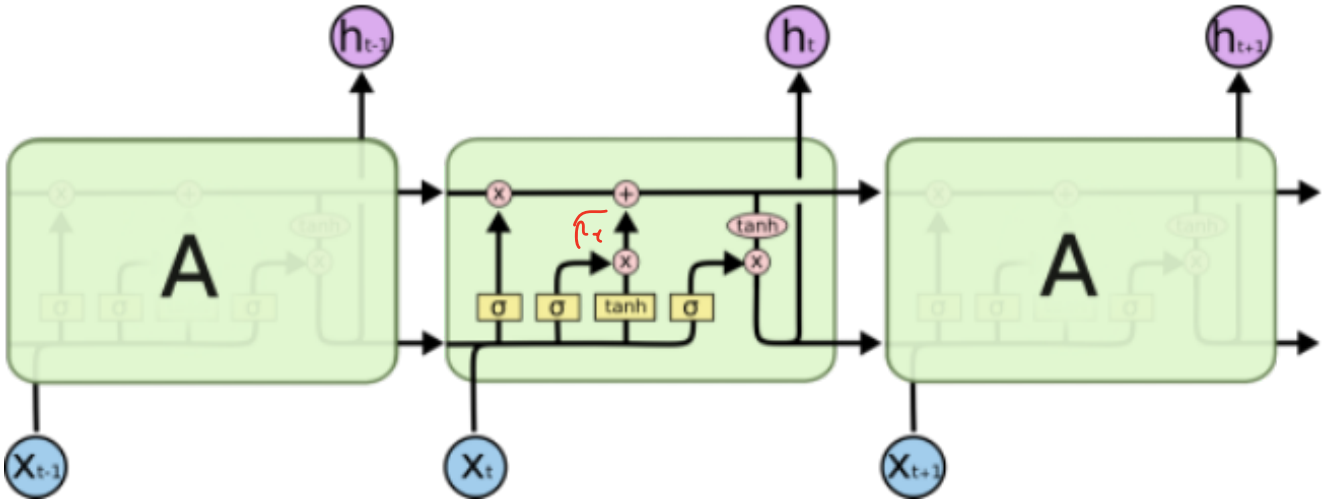
$$i_t = \sigma\left(W_i \cdot [\boldsymbol{C_{t-1}}, h_{t-1}, x_t] \; + \; b_i\right)$$

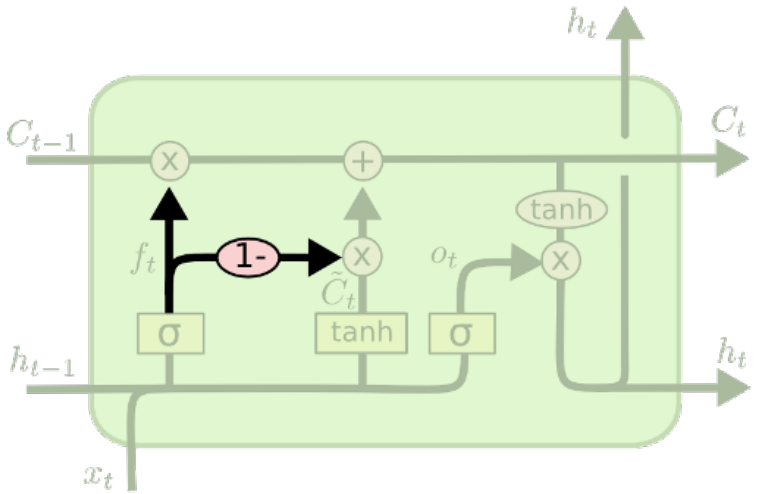
$$o_t = \sigma\left(W_o \cdot [\boldsymbol{C_t}, h_{t-1}, x_t] \; + \; b_o\right)$$

LSTM Variant

Simplified LSTM

- Assume $i_t = 1 - f_t$
- Only two gates are needed: fewer parameters



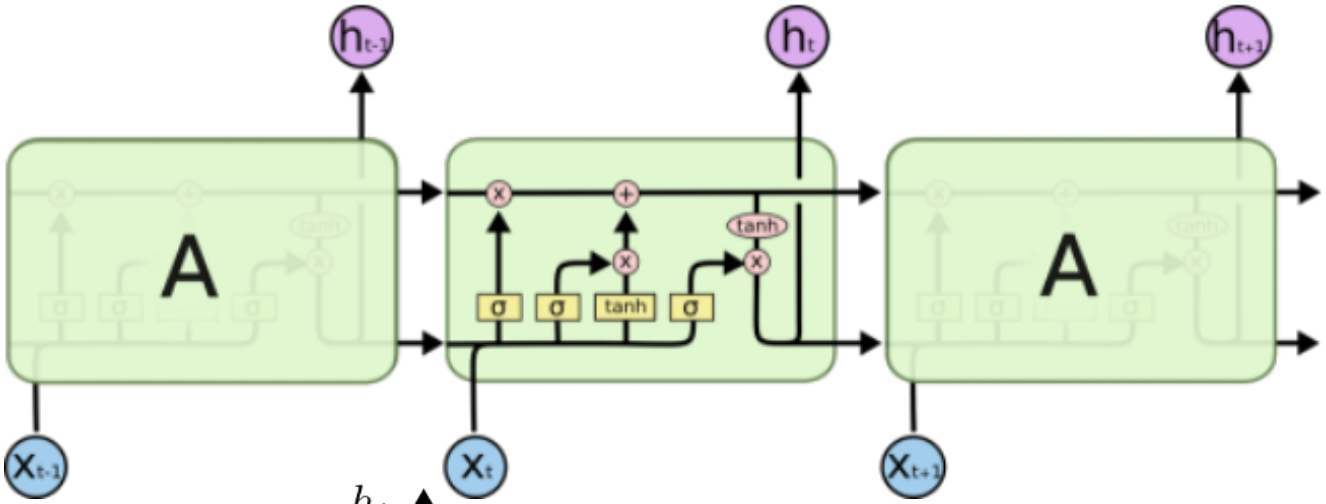


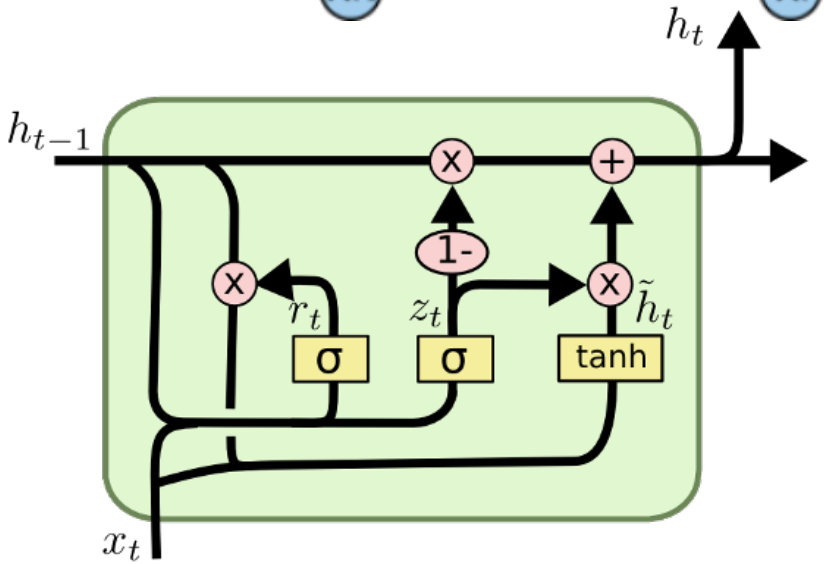
$$C_t = f_t * C_{t-1} + (1 - \boldsymbol{f_t}) * \tilde{C}_t$$

LSTM Variant

Gated Recurrent Unit (GRU, Cho et al. '14)

- Merge h_t and c_t: much fewer parameters





$$z_t = \sigma\left(W_z \cdot [h_{t-1}, x_t]\right)$$

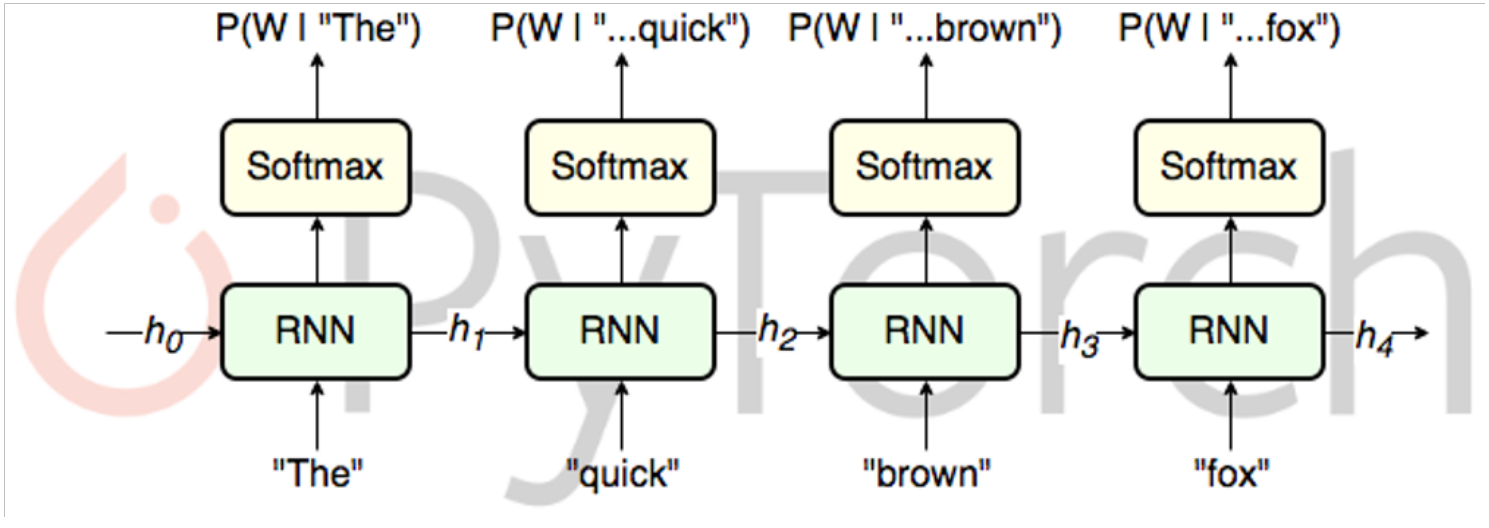
$$r_t = \sigma\left(W_r \cdot [h_{t-1}, x_t]\right)$$

$$\tilde{h}_t = \tanh\left(W \cdot [r_t * h_{t-1}, x_t]\right)$$

$$h_t = (1 - z_t) * h_{t-1} + z_t * \tilde{h}_t$$

LSTM application: language model

- Autoregressive language model: $P(X;\theta) = \Pi_{t=1}^{L} P(X_t \mid X_{i<t};\theta)$
  - X: a sentence
  - Sequential generation
- LSTM language model
  - X_t: word at position t.
  - Y_t: softmax over all words
- Data: a collection of texts:
  - Wiki



LSTM application: text classification

Bi-dreictional LSTM and them run softmax on the final hidden state.