Recurrent Neural Networks

Directed Reading Course (Part Two)

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Content

- Motivation
- Vanilla Recurrent Neural Network (RNNs)
- Bidirectional RNN (Bi-RNN)
- Problems of Vanilla RNNs
- Gated RNNs
 - Gated Recurrent Units (GRU)
 - Long Short-Term Memory(LSTM)
- Examples:
 - Encoder-Decoder RNNs
 - Attention based RNNs

Motivation

The problem of language model

$$P(\mathbf{w}_1,...,\mathbf{w}_m)$$

Traditional methods

$$p(\mathbf{w}_{1} | \mathbf{w}_{1}) = \frac{\text{count}(\mathbf{w}_{1}, \mathbf{w}_{2})}{\text{count}(\mathbf{w}_{1})}$$
$$p(\mathbf{w}_{3} | \mathbf{w}_{1}, \mathbf{w}_{2}) = \frac{\text{count}(\mathbf{w}_{1}, \mathbf{w}_{2}, \mathbf{w}_{3})}{\text{count}(\mathbf{w}_{1}, \mathbf{w}_{2})}$$

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Motivation

Markov assumption

$$P(\mathbf{w}_{1},...,\mathbf{w}_{m}) = \prod_{i=1}^{m} P(\mathbf{w}_{i} \mid \mathbf{w}_{1},...,\mathbf{w}_{i-1})$$

$$\approx \prod_{i=1}^{m} P(\mathbf{w}_{i} \mid \mathbf{w}_{i-(n-1)},...,\mathbf{w}_{i-1})$$

Motivation

Markov assumption

$$P(\mathbf{w}_{1},...,\mathbf{w}_{m}) = \prod_{i=1}^{m} P(\mathbf{w}_{i} | \mathbf{w}_{1},...,\mathbf{w}_{i-1})$$

$$\approx \prod_{i=1}^{m} P(\mathbf{w}_{i} | \mathbf{w}_{i-(n-1)},...,\mathbf{w}_{i-1})$$

Necessary...

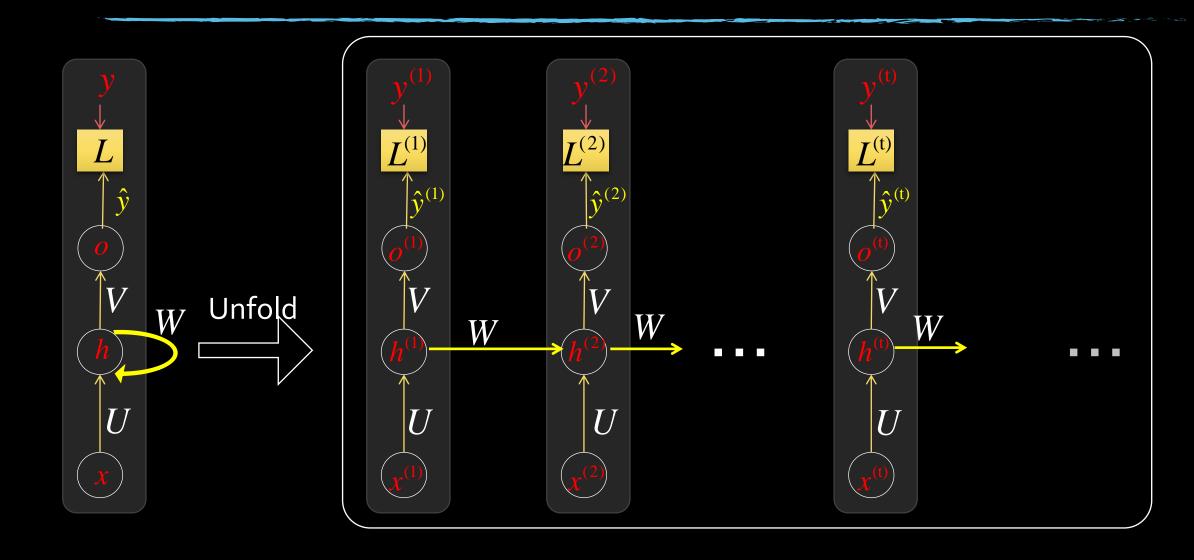
Incorrect in many cases!

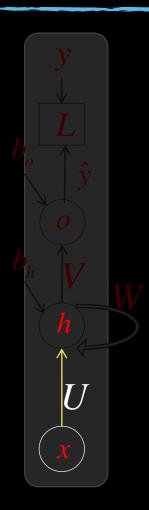
Recurrent Neural Networks (RNNs)

RNNs are a type of neural networks with the following goal:

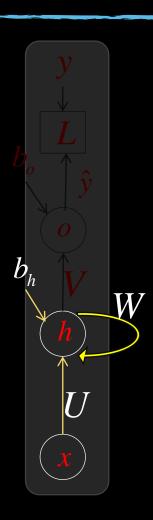
$$\hat{P}(x_{t+1} = \hat{y} \mid x_t, ..., x_1)$$

Vanilla Recurrent Neural Networks

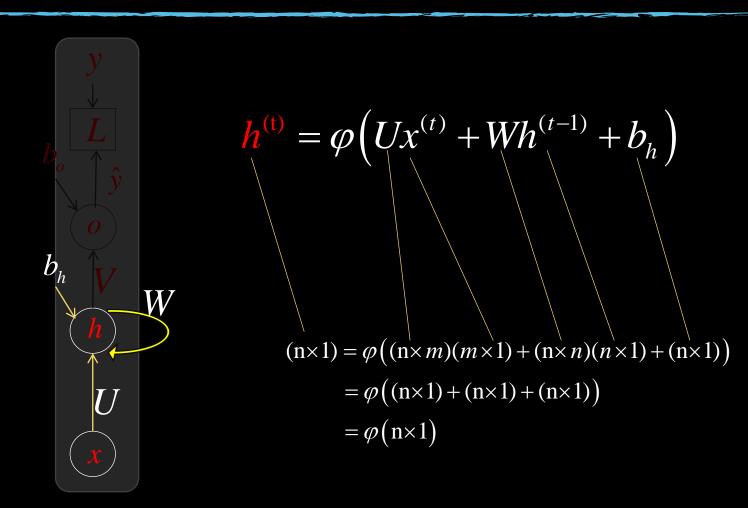


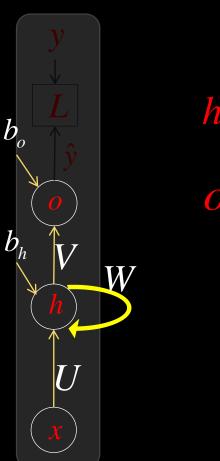


 $Ux^{(t)}$



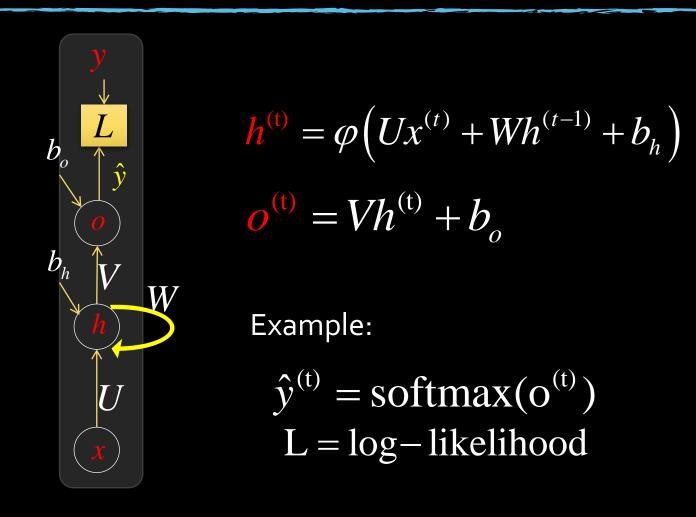
$$\mathbf{h}^{(t)} = \varphi \left(Ux^{(t)} + Wh^{(t-1)} + b_h \right)$$

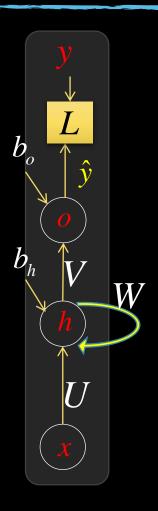




$$\mathbf{h}^{(t)} = \varphi \left(Ux^{(t)} + Wh^{(t-1)} + b_h \right)$$

$$o^{(t)} = Vh^{(t)} + b_o$$





$$h^{(t)} = \varphi \left(Ux^{(t)} + Wh^{(t-1)} + b_h \right)$$

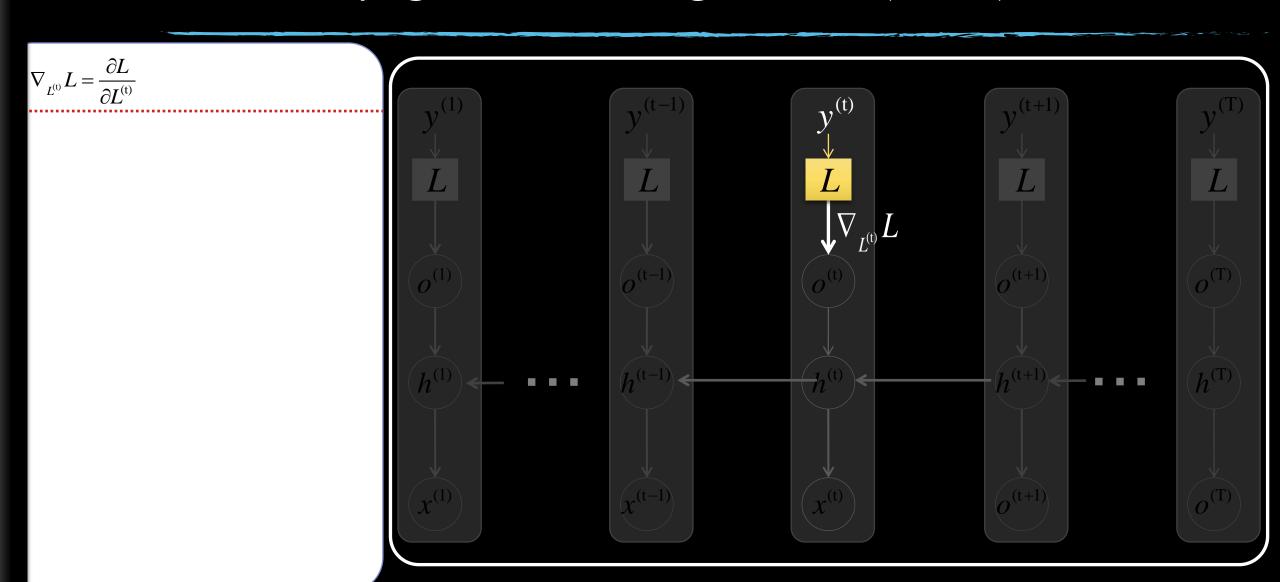
$$o^{(t)} = Vh^{(t)} + b_o$$

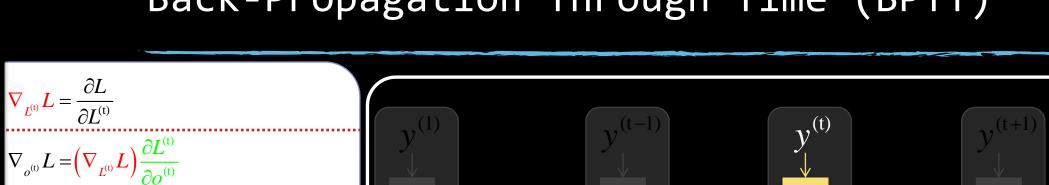
Example:

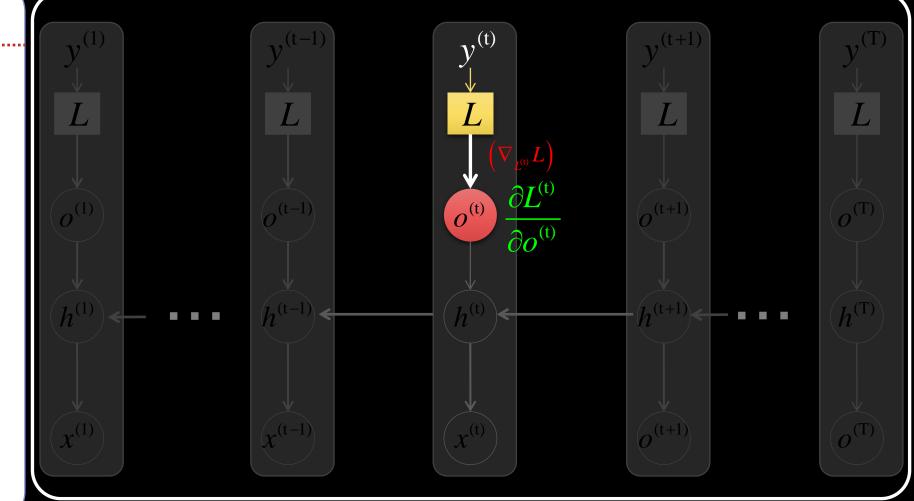
$$\hat{y}^{(t)} = \text{softmax}(o_t)$$

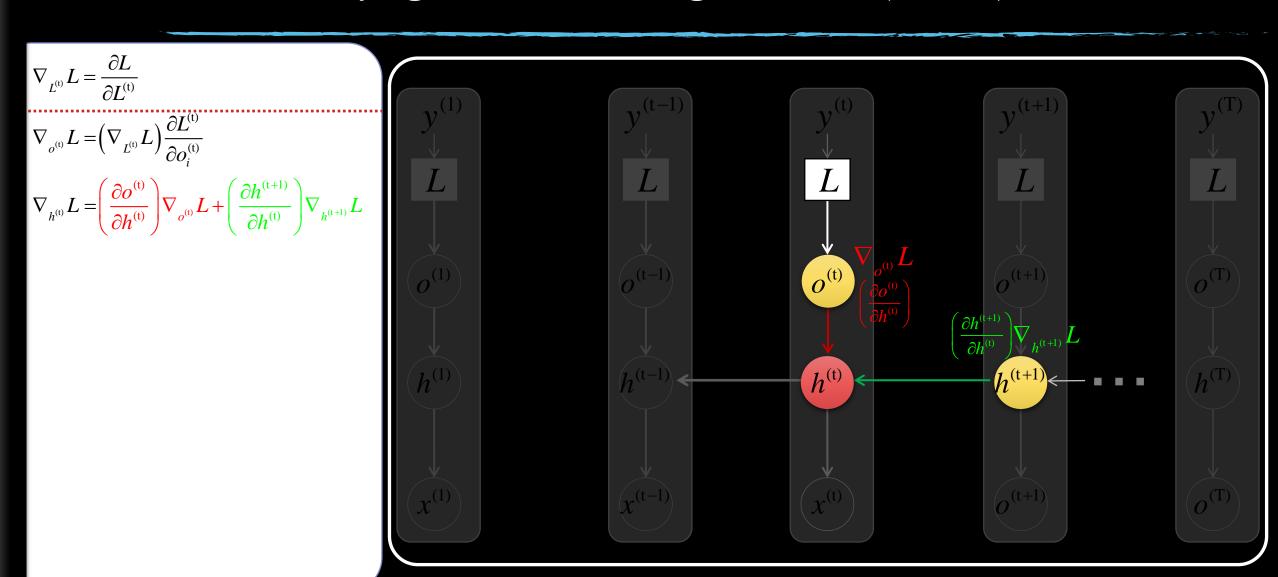
 $L = \log - \text{likelihood}$

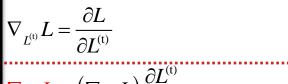
In some cases $\hat{y}^{(t)}$ is optional @





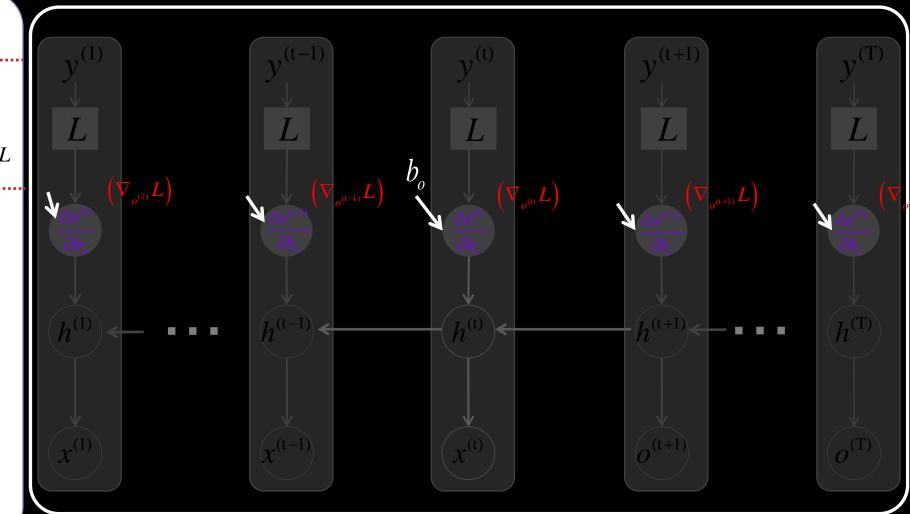




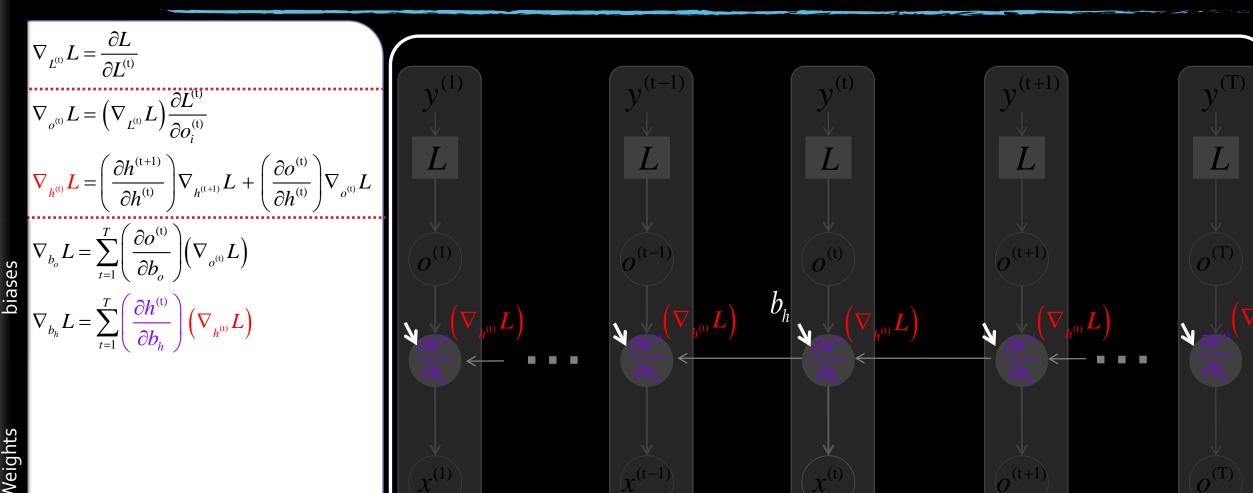


$$\nabla_{o^{(t)}} L = \left(\nabla_{L^{(t)}} L\right) \frac{\partial L^{(t)}}{\partial o_i^{(t)}}$$

$$\nabla_{h^{(t)}} L = \left(\frac{\partial h^{(t+1)}}{\partial h^{(t)}}\right) \nabla_{h^{(t+1)}} L + \left(\frac{\partial o^{(t)}}{\partial h^{(t)}}\right) \nabla_{o^{(t)}} L$$



Weights



Weights

$$\nabla_{L^{(t)}} L = \frac{\partial L}{\partial L^{(t)}}$$

$$\nabla_{o^{(t)}} L = \left(\nabla_{L^{(t)}} L\right) \frac{\partial L^{(t)}}{\partial o_i^{(t)}}$$

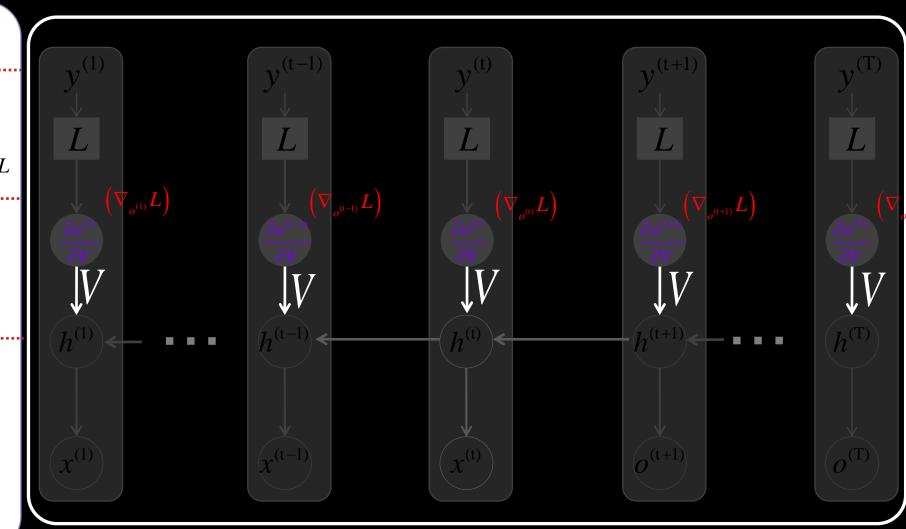
$$\nabla_{h^{(t)}} L = \left(\frac{\partial h^{(t+1)}}{\partial h^{(t)}}\right) \nabla_{h^{(t+1)}} L + \left(\frac{\partial o^{(t)}}{\partial h^{(t)}}\right) \nabla_{o^{(t)}} L$$

$$\nabla_{b_o} L = \sum_{t=1}^{T} \frac{\partial o^{(t)}}{\partial b_o} \left(\nabla_{o^{(t)}} L \right)$$

$$\nabla_{b_o} L = \sum_{t=1}^T \frac{\partial o^{(t)}}{\partial b_o} \left(\nabla_{o^{(t)}} L \right)$$

$$\nabla_{b_h} L = \sum_{t=1}^T \left(\frac{\partial h^{(t)}}{\partial b_h} \right) \left(\nabla_{h^{(t)}} L \right)$$

$$\nabla_{V} L = \sum_{t=1}^{T} \left(\frac{\partial o^{(t)}}{\partial V} \right) \left(\nabla_{o^{(t)}} L \right)$$



Specifically specified by
$$\nabla_{L^{(t)}} L = \frac{\partial L}{\partial L^{(t)}}$$

$$\nabla_{o^{(t)}} L = \left(\nabla_{L^{(t)}} L \right) \frac{\partial L^{(t)}}{\partial o_i^{(t)}}$$

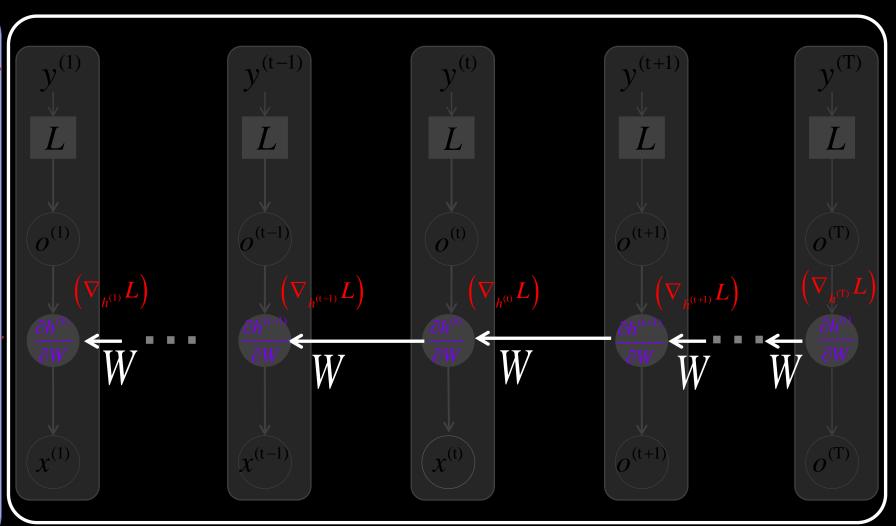
$$\nabla_{h^{(t)}} L = \left(\frac{\partial h^{(t+1)}}{\partial h^{(t)}} \right) \nabla_{h^{(t+1)}} L + \left(\frac{\partial o^{(t)}}{\partial h^{(t)}} \right) \nabla_{o^{(t)}} L$$

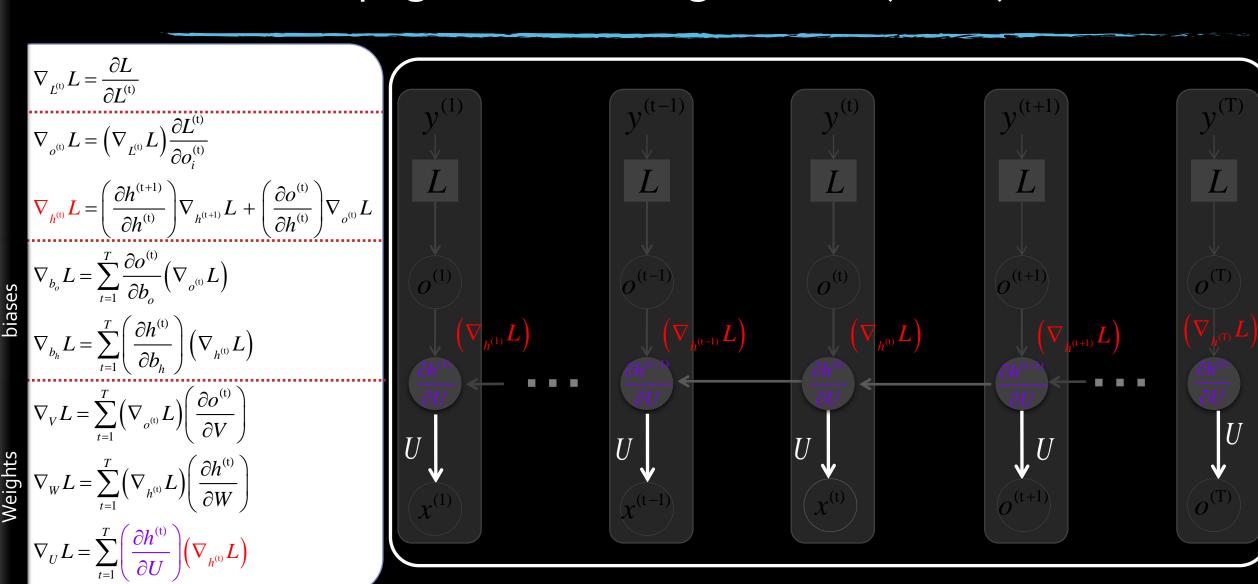
$$\nabla_{b_o} L = \sum_{t=1}^T \frac{\partial o^{(t)}}{\partial b_o} \left(\nabla_{o^{(t)}} L \right)$$

$$\nabla_{b_h} L = \sum_{t=1}^T \left(\frac{\partial h^{(t)}}{\partial b_h} \right) \left(\nabla_{h^{(t)}} L \right)$$

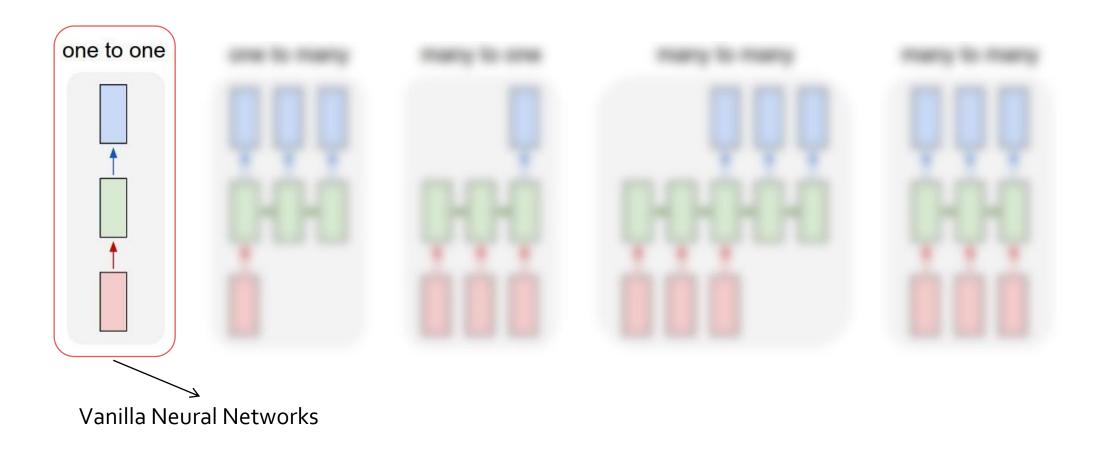
$$\nabla_{V} L = \sum_{t=1}^T \left(\frac{\partial o^{(t)}}{\partial V} \right) \left(\nabla_{o^{(t)}} L \right)$$

$$\nabla_{W} L = \sum_{t=1}^T \left(\frac{\partial h^{(t)}}{\partial W} \right) \left(\nabla_{h^{(t)}} L \right)$$

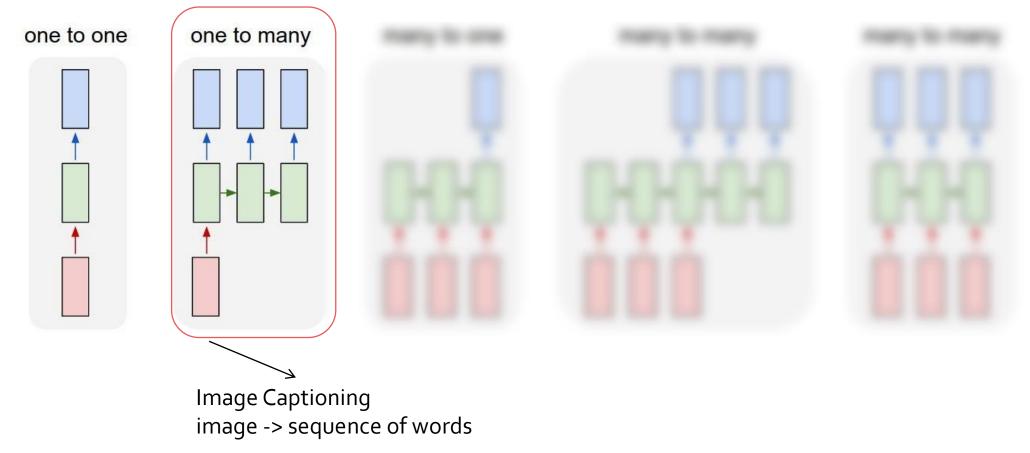




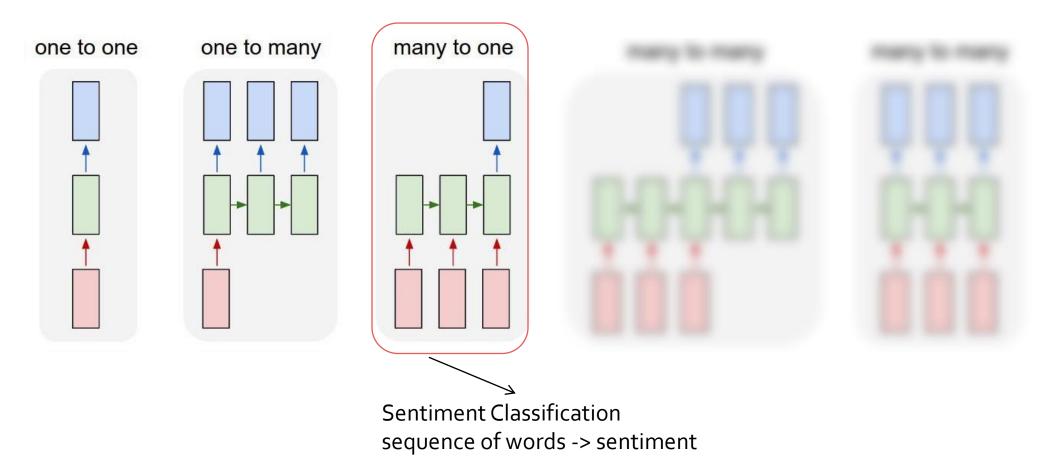
RNN: one to one



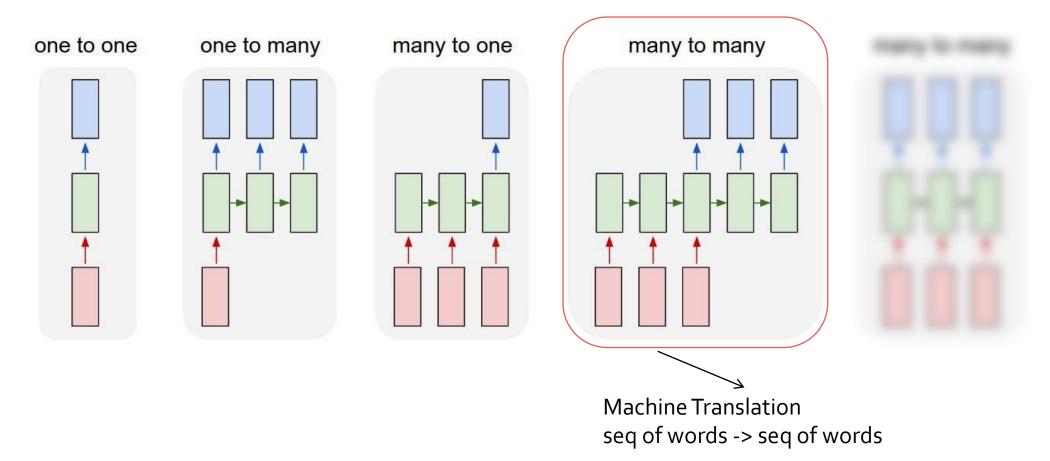
RNN: one to many



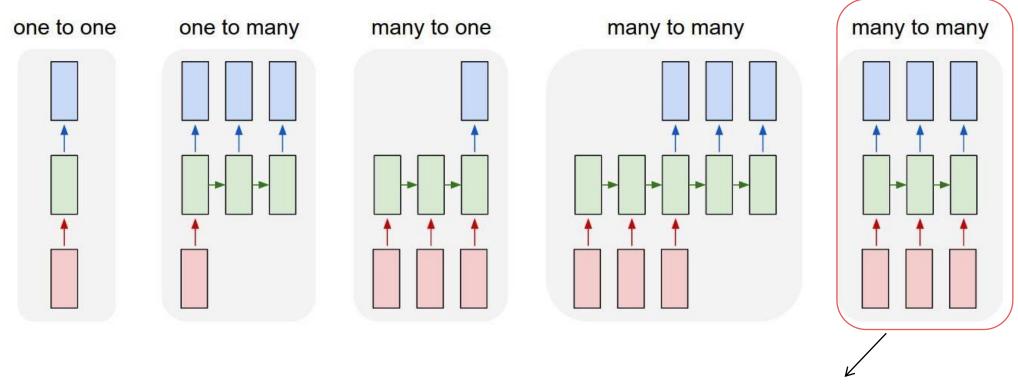
RNN: many to one



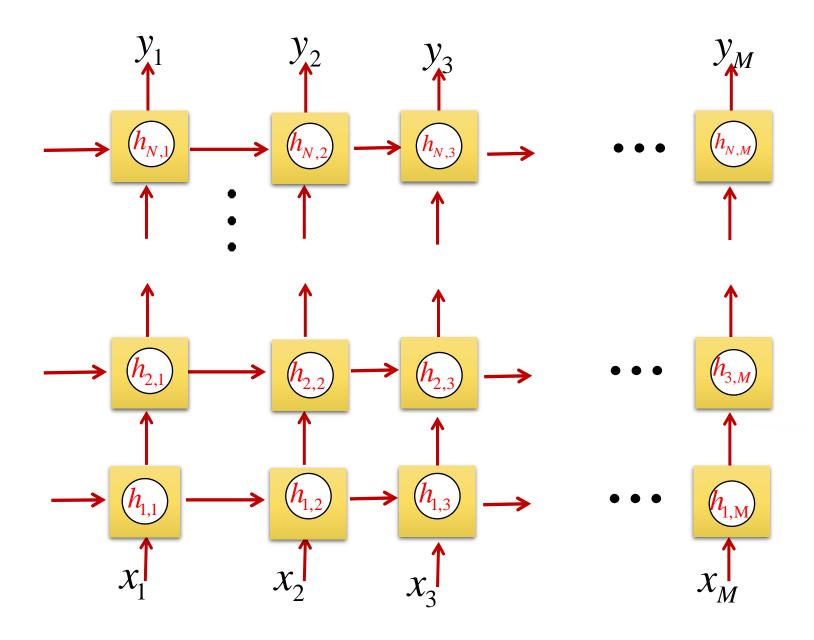
RNN: many to many



RNN: many to many



Video classification on frame level



Bidirectional RNNs

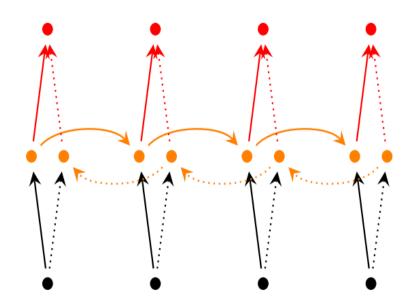
Vanilla RNNs

looks into the one side of sequence (left or past) to predict the next output.

Bidirectional RNNs (BiRNNs)

can focus on both past and future (right side of the sequence).

Bidirectional RNNs

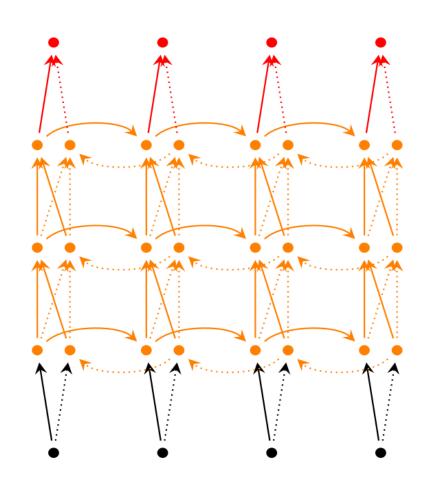


$$\vec{h}_{t} = f\left(\vec{U}x_{t} + \vec{W}h_{t-1} + \vec{b}_{h}\right)$$

$$\dot{h}_{t} = f\left(\vec{U}x_{t} + \vec{W}h_{t+1} + \vec{b}_{h}\right)$$

$$\hat{y} = g(V h_t + b_o) = g(V[\vec{h}_t; \vec{h}_t] + b_o)$$

Deep Bidirectional RNNs



$$\hat{y}_{(t)} = g(V h_t + b_o) = g(U[\vec{h}_t^{(L)}; \vec{h}_t^{(L)}] + b_o)$$

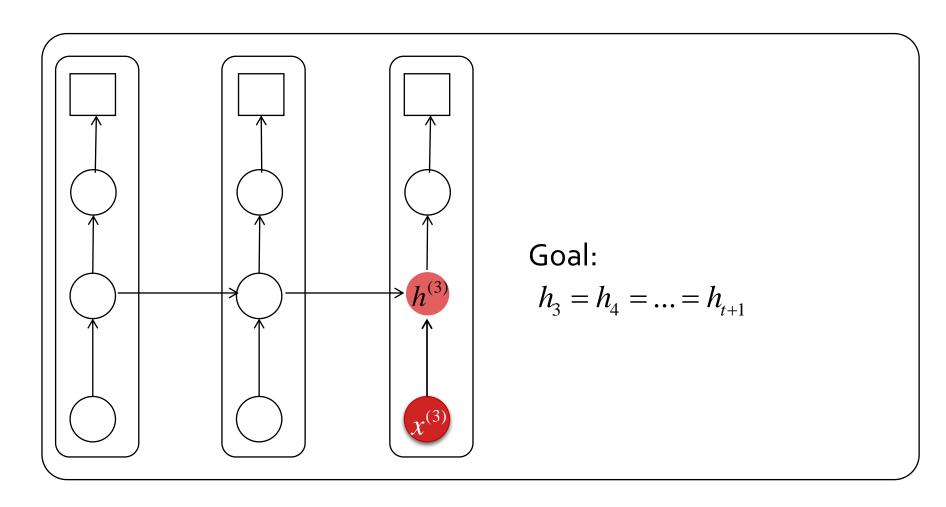
Two Problems of Vanilla RNNS

A)Information Morphing

B) Vanishing/Exploding of the Gradient

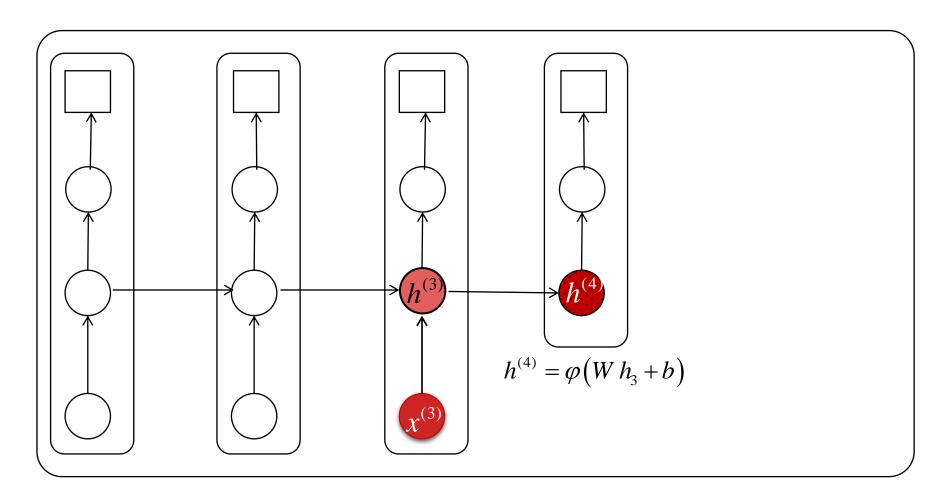
Problem 1: Information morphing

Suppose $x^{(3)}$ is important and we must remember it.



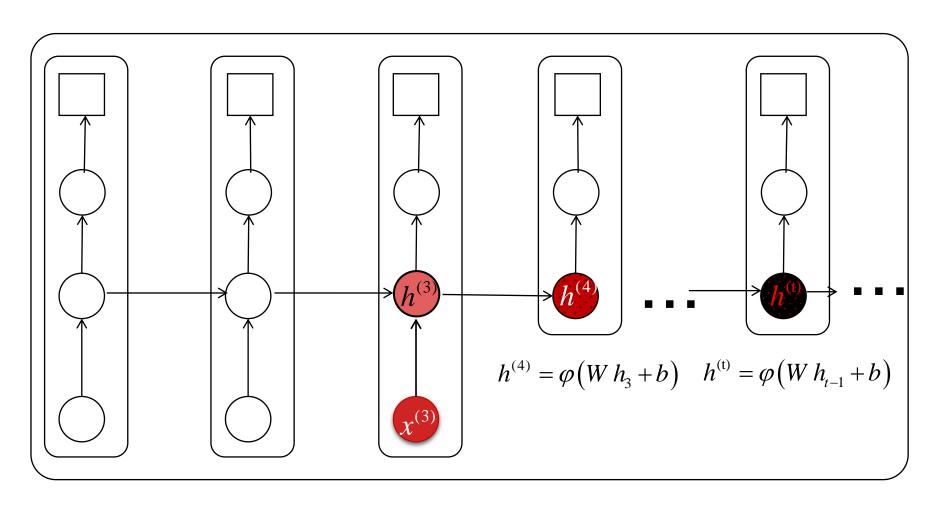
Problem 1: Information morphing

 $h_{(4)}$ contains this information.



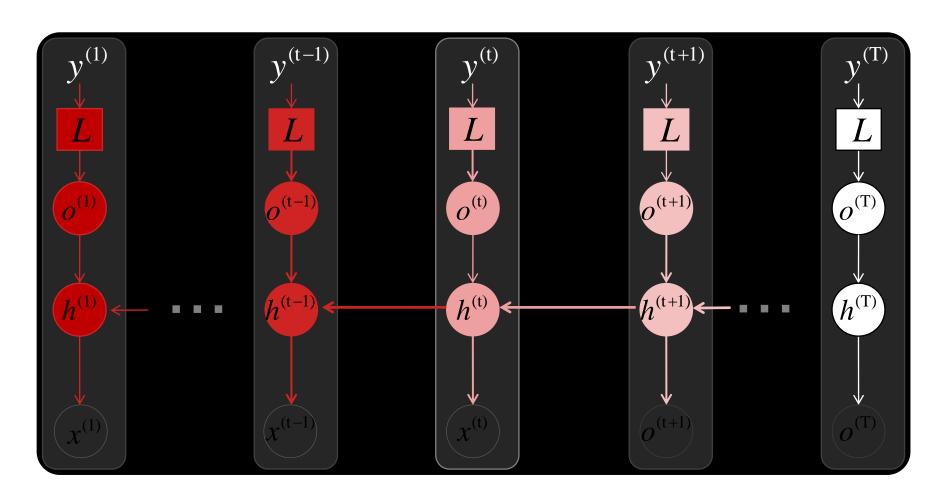
Problem 1: Information morphing

But, this information is washing away as time precedes...



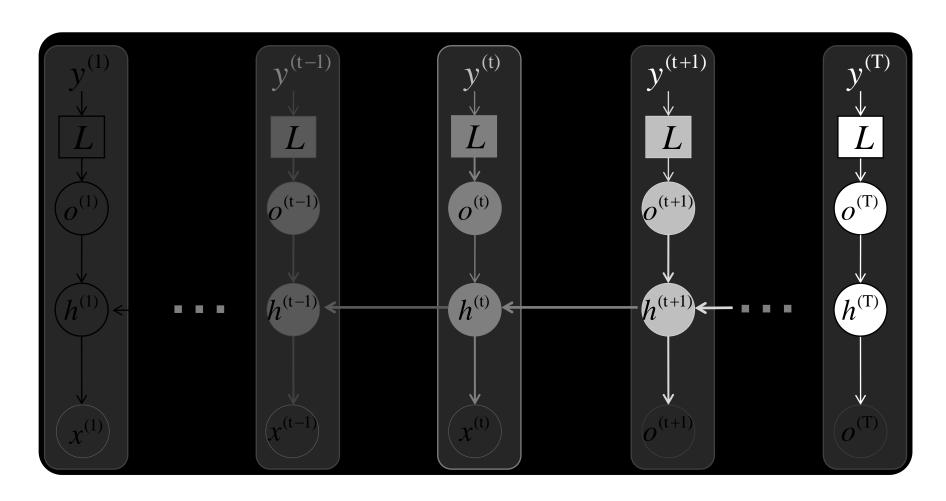
Problem 2: Exploding Gradient

If the weights are big, the gradients grow exponentially.



Problem 2: Vanishing Gradient

If the weights are small, the gradients shrink exponentially.

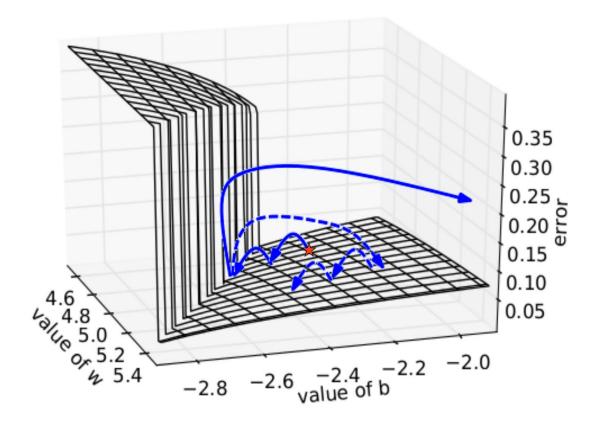


Two obvious solutions

- Better weight initialization (instead of random).
- Rectified Linear Unit (RLU) as activation function.

Gradient clipping

Simple heuristic solution that clips gradients to a small number whenever they explode.



[Thomas Mikolov et al., Pascanu, Razvan, Tomas Mikolov, and Yoshua Bengio, 2013]

Questions?

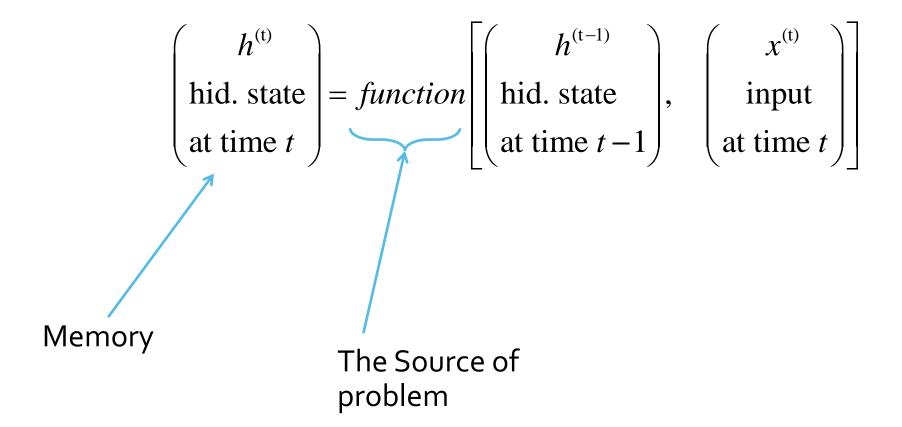
Can We Change the Structure?

Let's reformulated our vanilla RNN in the following form:

$$\begin{pmatrix} h^{(t)} \\ \text{hid. state} \\ \text{at time } t \end{pmatrix} = function \begin{vmatrix} h^{(t-1)} \\ \text{hid. state} \\ \text{at time } t-1 \end{vmatrix}, \quad \begin{pmatrix} x^{(t)} \\ \text{input} \\ \text{at time } t \end{vmatrix}$$

Can We Change the Structure?

Let's reformulated our vanilla RNN in the following form:



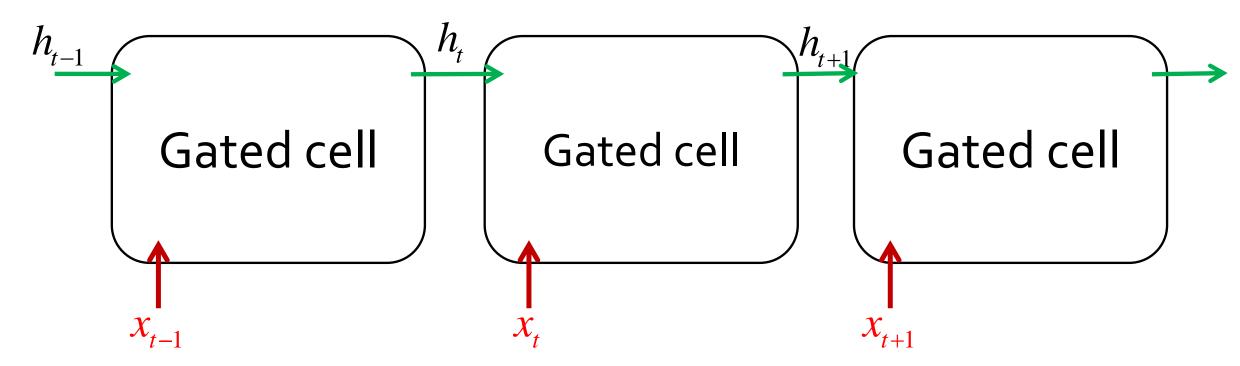
Memory's Properties

Memory should has three properties:

- I) Forgettablility
- II) Writability
- III) Readability

These ideas of memory is used to develop robust RNNS such as GRU and LSTM.

These ideas of memory is used to develop robust gated RNN cells such as GRU and LSTM.



Before, explaining GRU Let's talk about its intuition.

Linear operation on Memory

Memory should be a linear combination of Forgettablility and Writability.

$$\begin{pmatrix} h^{(t)} \\ \text{hid. state} \\ \text{at time } t \end{pmatrix} = \begin{pmatrix} \text{Clearning} \\ \text{Memory} \end{pmatrix} + \begin{pmatrix} \text{Writing} \\ \text{Memory} \end{pmatrix}$$

Clearing and Writing on Memory

We need two separate parts to clear the unnecessary information from the memory and writing the new information.

$$\begin{pmatrix} h^{(t)} \\ \text{hid. state} \\ \text{at time } t \end{pmatrix} = \begin{pmatrix} \text{Clearning} \\ \text{Memory} \end{pmatrix} + \begin{pmatrix} \text{Writing} \\ \text{Memory} \end{pmatrix}$$

$$\begin{pmatrix} \text{Clearning} \\ \text{forget gate} \\ \text{Memory} \end{pmatrix} = \begin{pmatrix} f^{(t)} \\ \text{forget gate} \\ \text{binary vector} \end{pmatrix} \otimes \begin{pmatrix} h^{(t-1)} \\ \text{hid. state} \\ \text{at time } t - 1 \end{pmatrix}$$

$$\begin{pmatrix} W^{\text{riting}} \\ \text{Memory} \end{pmatrix} = \begin{pmatrix} s^{(t)} \\ \text{store gate} \\ \text{binary vector} \\ \text{at time } t \end{pmatrix} \otimes \begin{pmatrix} \tilde{h}^{(t)} \\ \text{candidate} \\ \text{hid. state} \\ \text{at time } t \end{pmatrix}$$

$$f^{(t)}, \mathbf{s}^{(t)}, \tilde{h}^{(t)}$$

Clearing Memory

$$\begin{pmatrix}
\text{Clearning} \\
\text{Memory}
\end{pmatrix} = \begin{pmatrix}
f^{(t)} \\
\text{forget gate} \\
\text{binary vector}
\end{pmatrix} \otimes \begin{pmatrix}
h^{(t-1)} \\
\text{hid. state} \\
\text{at time } t-1
\end{pmatrix}$$

$$f^{(t)} = \sigma_f \begin{bmatrix} h^{(t-1)} \\ \text{hid. state} \\ \text{at time } t-1 \end{bmatrix}, \begin{pmatrix} x^{(t)} \\ \text{input} \\ \text{at time } t \end{bmatrix}$$

Writing on Memory

$$\begin{pmatrix}
\text{Writing} \\
\text{Memory}
\end{pmatrix} = \begin{pmatrix}
s^{(t)} \\
\text{store gate} \\
\text{binary vector} \\
\text{at time } t
\end{pmatrix} \otimes \begin{pmatrix}
\tilde{h}^{(t)} \\
\text{candidate} \\
\text{hid. state} \\
\text{at time } t
\end{pmatrix}$$

$$s^{(t)} = \sigma_s \begin{bmatrix} h^{(t-1)} \\ \text{hid. state} \\ \text{at time } t-1 \end{bmatrix}, \begin{bmatrix} x^{(t)} \\ \text{input} \\ \text{at time } t \end{bmatrix}$$

$$\begin{bmatrix} s^{(t)} = \sigma_s \begin{bmatrix} h^{(t-1)} \\ \text{hid. state} \\ \text{at time } t - 1 \end{bmatrix}, \begin{bmatrix} x^{(t)} \\ \text{input} \\ \text{at time } t \end{bmatrix} \end{bmatrix} \begin{bmatrix} \begin{pmatrix} \tilde{h}^{(t)} \\ \text{candidate} \\ \text{hid. state} \\ \text{at time } t \end{bmatrix} = \varphi \begin{bmatrix} r^{(t)} \\ \text{read gate} \\ \text{at time } t \end{bmatrix} \otimes \begin{pmatrix} h^{(t-1)} \\ \text{hid. state} \\ \text{at time } t - 1 \end{pmatrix}, \begin{pmatrix} x^{(t)} \\ \text{input} \\ \text{at time } t \end{bmatrix}$$

Writing on Memory

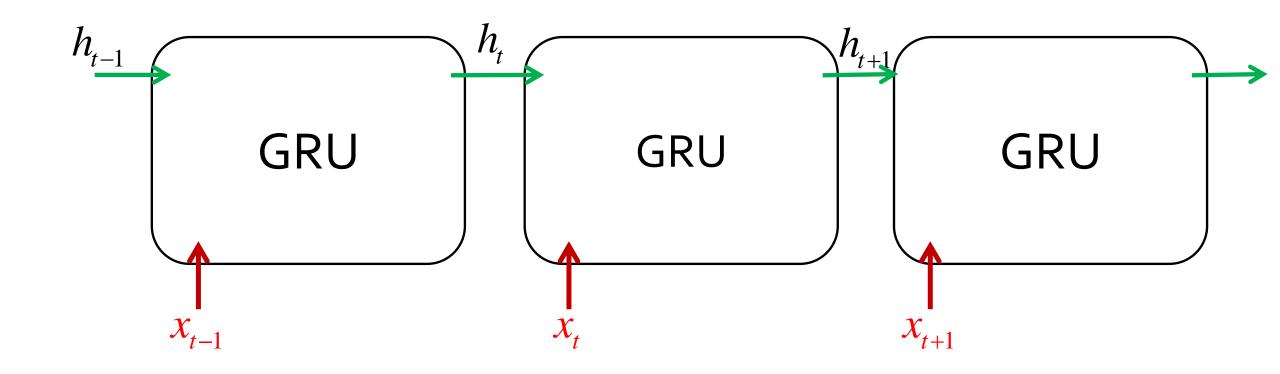
$$\begin{pmatrix}
\text{Writing} \\
\text{Memory}
\end{pmatrix} = \begin{pmatrix}
s^{(t)} \\
\text{store gate} \\
\text{binary vector} \\
\text{at time } t
\end{pmatrix} \times \begin{pmatrix}
\tilde{h}^{(t)} \\
\text{candidate} \\
\text{hid. state} \\
\text{at time } t
\end{pmatrix}$$

$$s^{(t)} = \sigma_f \begin{bmatrix} h^{(t-1)} \\ \text{hid. state} \\ \text{at time } t-1 \end{bmatrix}, \begin{bmatrix} x^{(t)} \\ \text{input} \\ \text{at time } t \end{bmatrix}$$

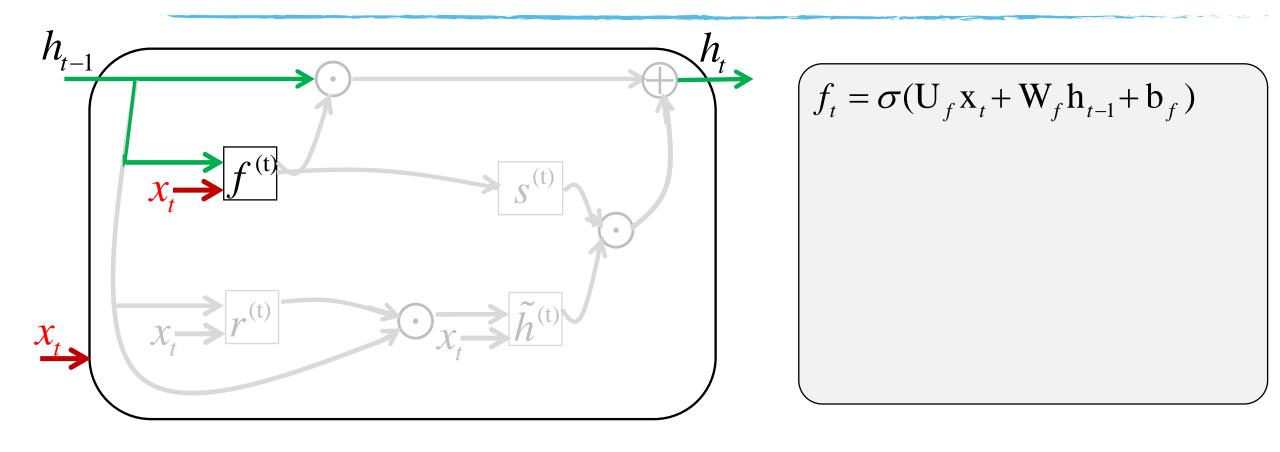
$$s^{(t)} = \sigma_f \begin{bmatrix} h^{(t-1)} \\ \text{hid. state} \\ \text{at time } t - 1 \end{bmatrix}, \begin{pmatrix} x^{(t)} \\ \text{input} \\ \text{at time } t \end{pmatrix} \end{bmatrix} \begin{pmatrix} \tilde{h}^{(t)} \\ \text{candidate} \\ \text{hid. state} \\ \text{at time } t \end{pmatrix} = \tanh \begin{bmatrix} r^{(t)} \\ \text{read gate} \\ \text{at time } t \end{pmatrix} \otimes \begin{pmatrix} h^{(t-1)} \\ \text{hid. state} \\ \text{at time } t - 1 \end{pmatrix}, \begin{pmatrix} x^{(t)} \\ \text{input} \\ \text{at time } t \end{pmatrix}$$

$$r^{(t)} = \sigma_f \begin{bmatrix} h^{(t-1)} \\ \text{hid. state} \\ \text{at time } t-1 \end{bmatrix}, \begin{pmatrix} x^{(t)} \\ \text{input} \\ \text{at time } t \end{bmatrix}$$

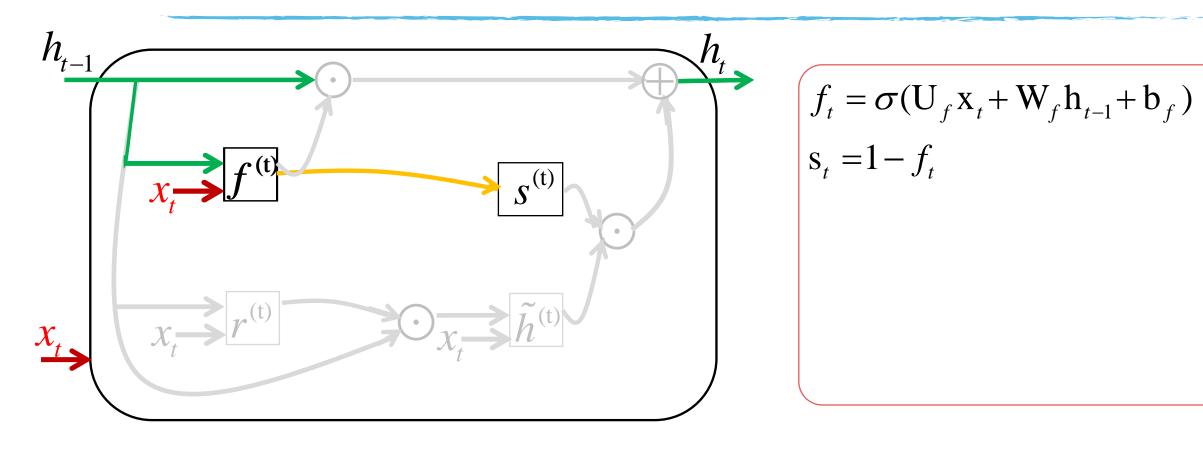
Gated Recurrent Unit-(GRU)



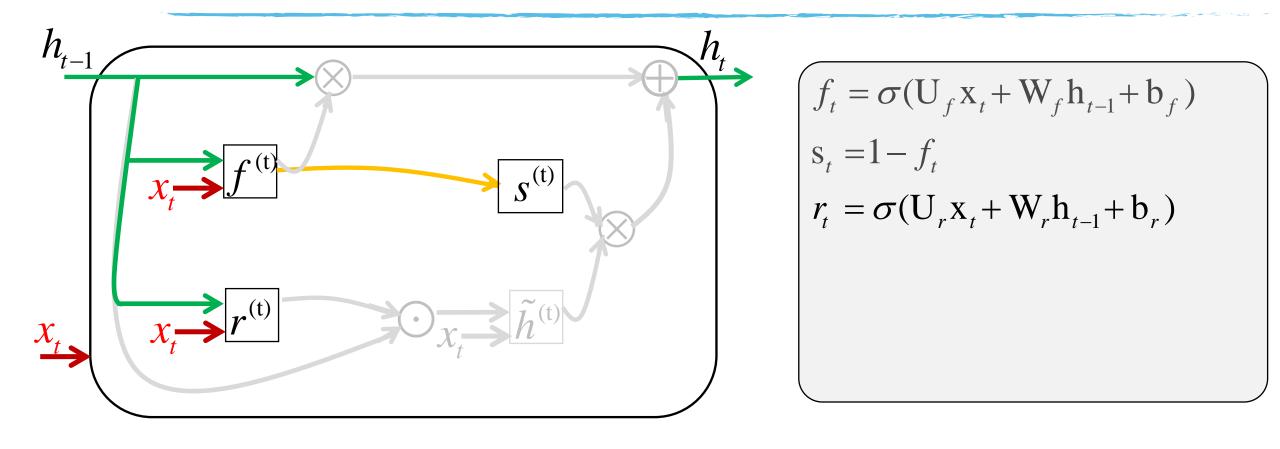
GRU: Forget gate



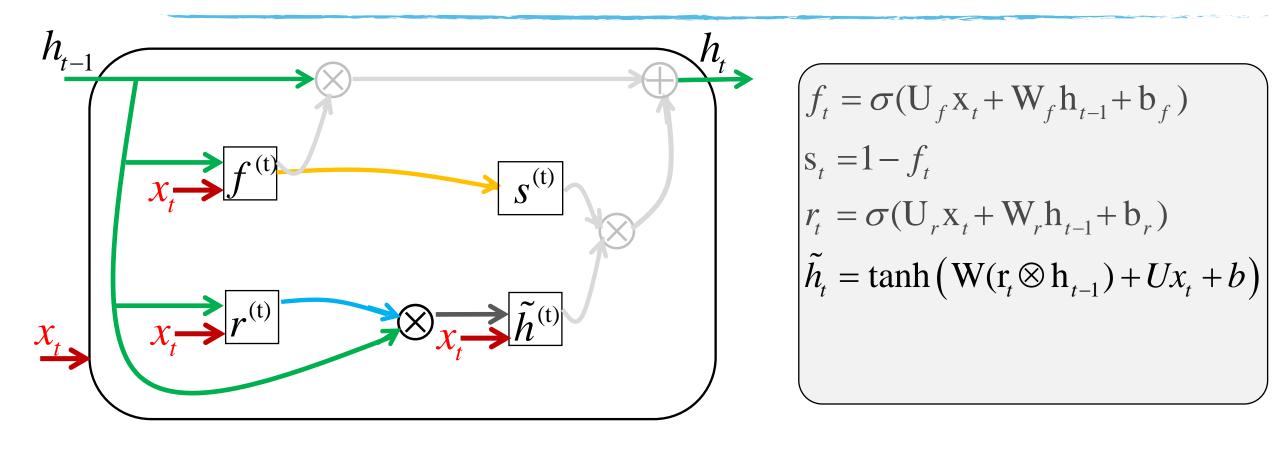
GRU: Forget gate and Store gate



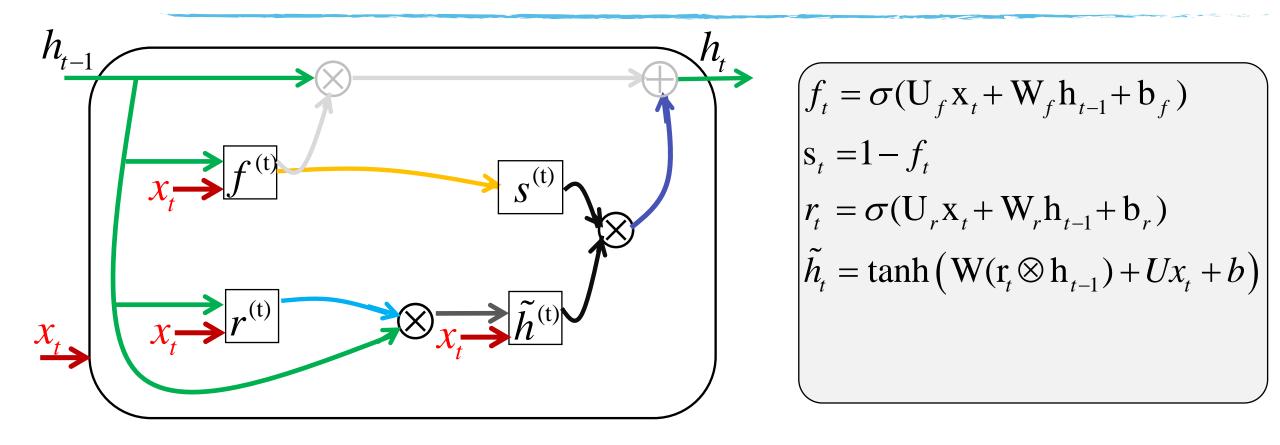
GRU: Reading gate



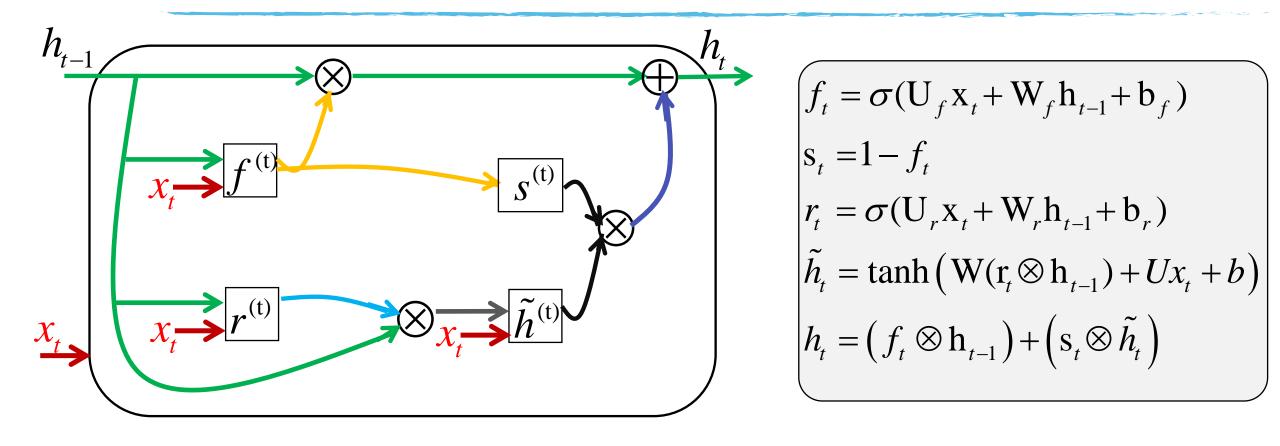
GRU: Candidate Hidden State



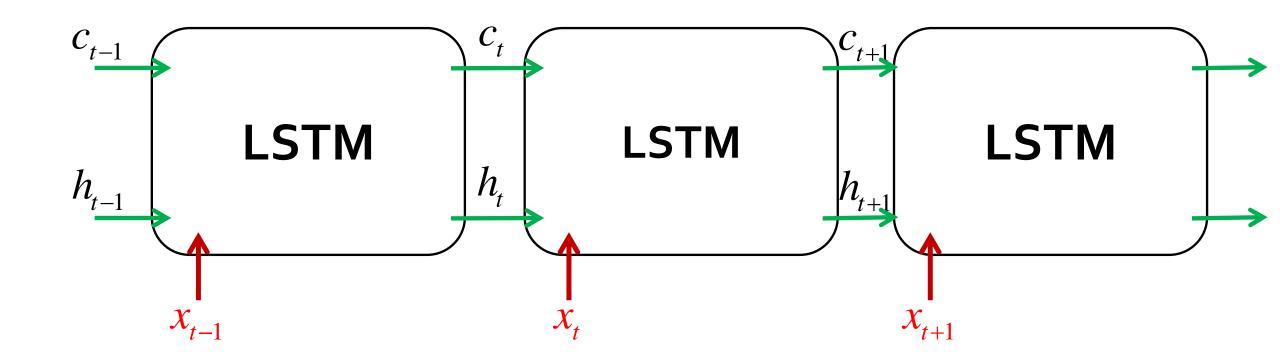
GRU: Hidden State



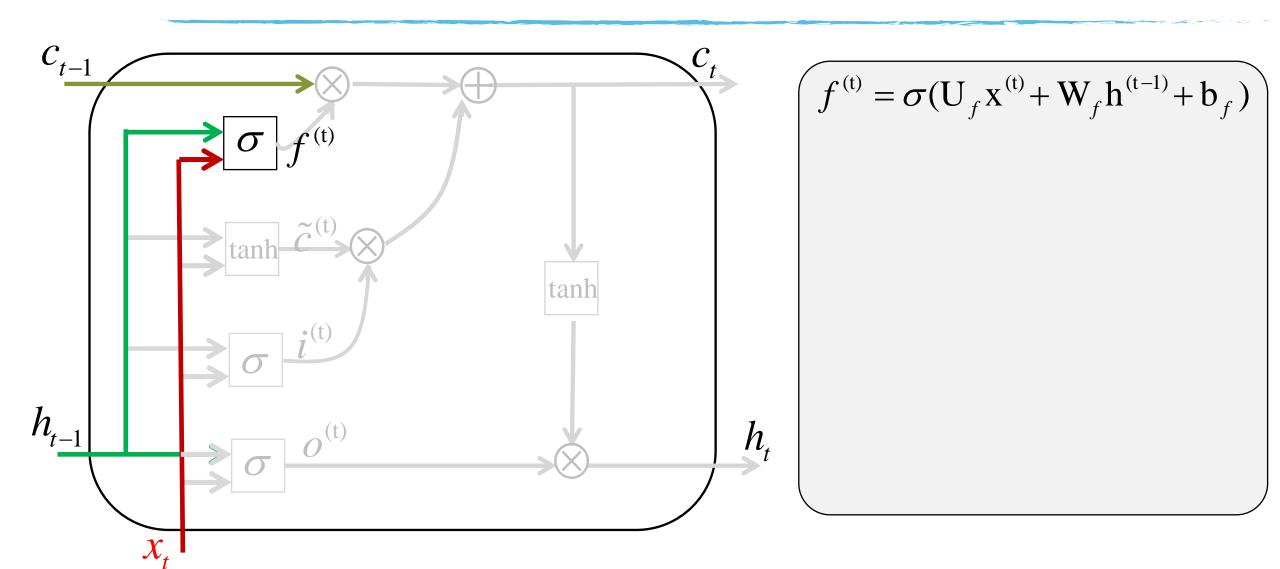
GRU: Memory Update



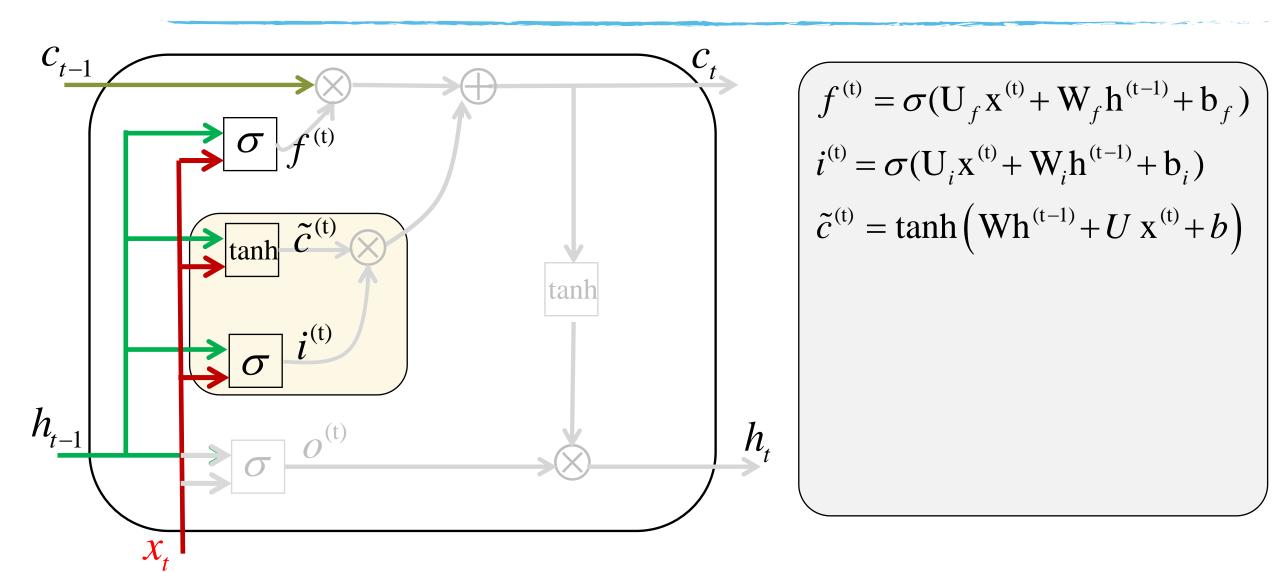
Long Short-Term Memory (LSTM)



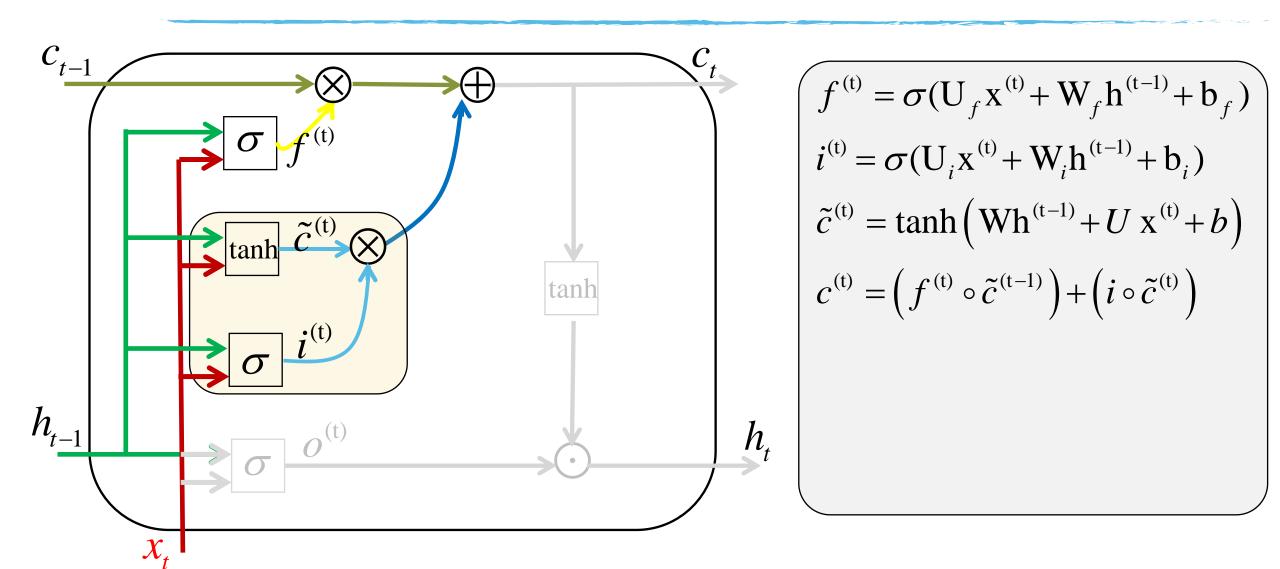
LSTM- Forget Gate



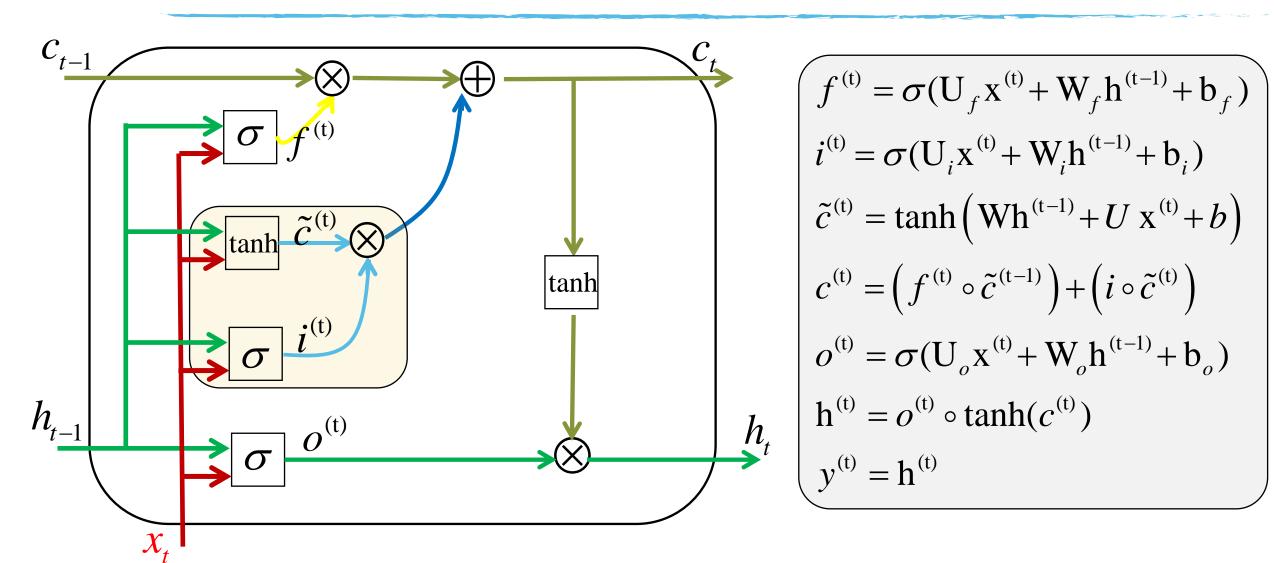
LSTM- Store Gate



LSTM- Memory Update

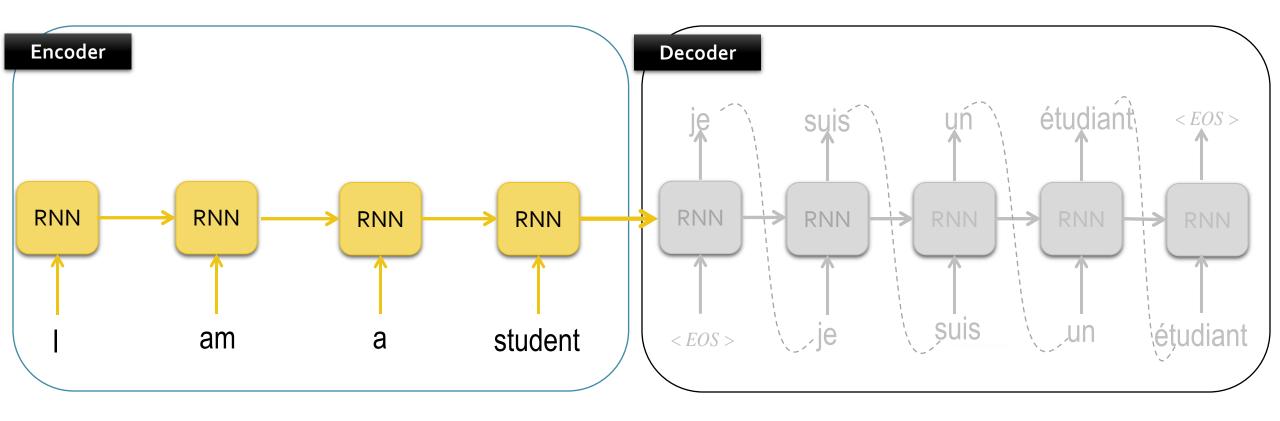


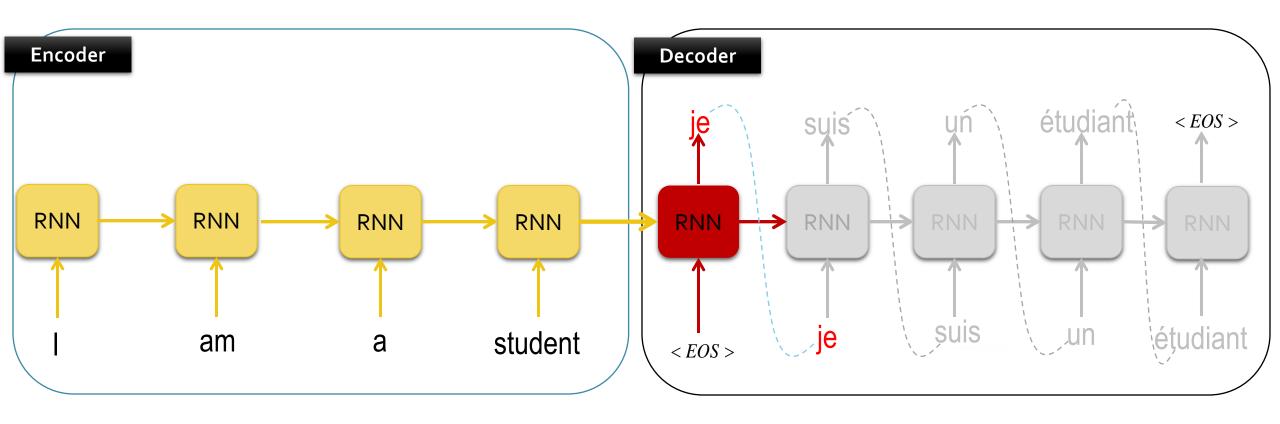
LSTM- Output Gate

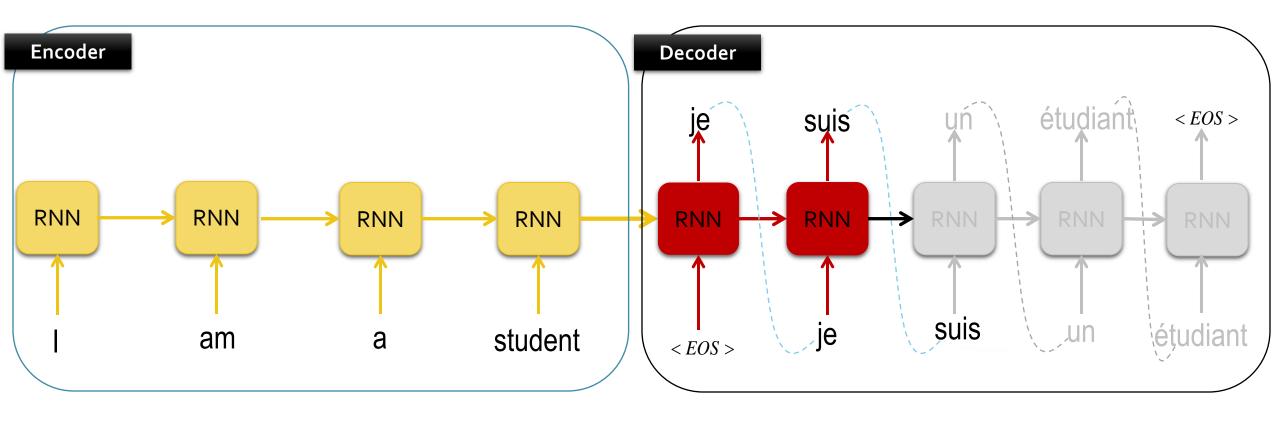


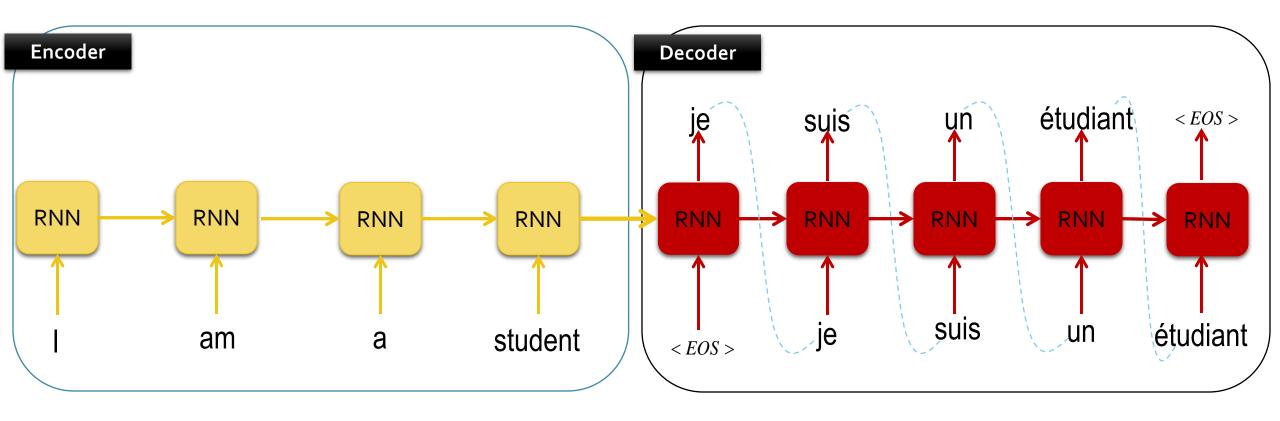
Questions?

Some examples of RNN

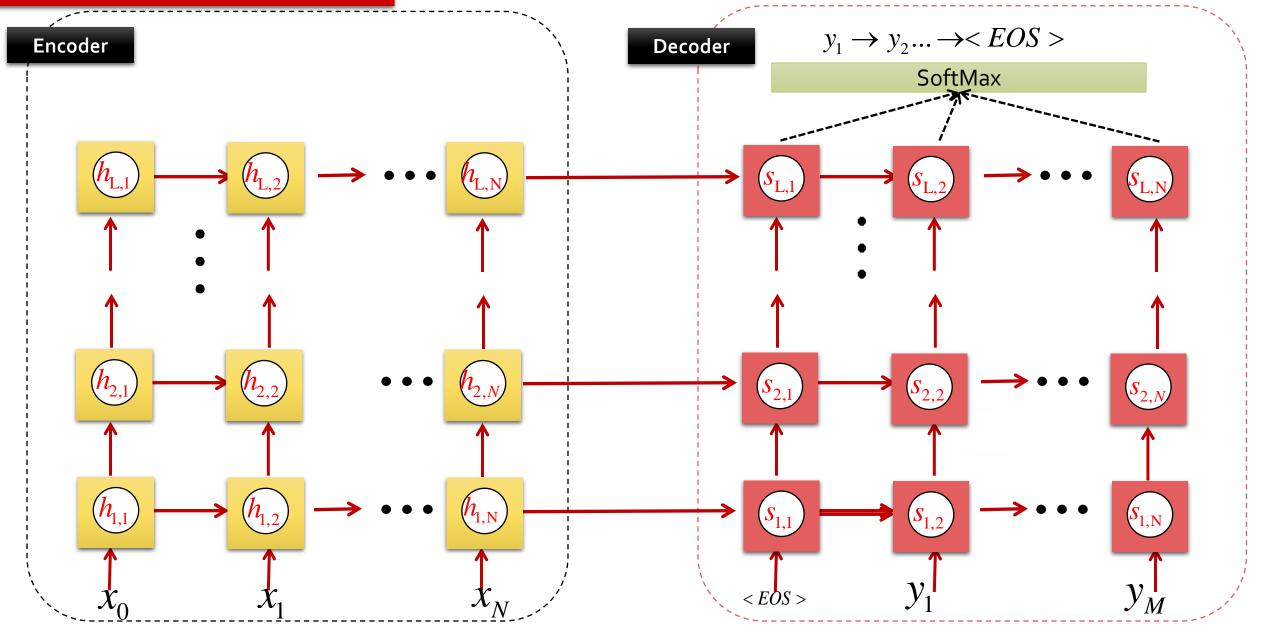






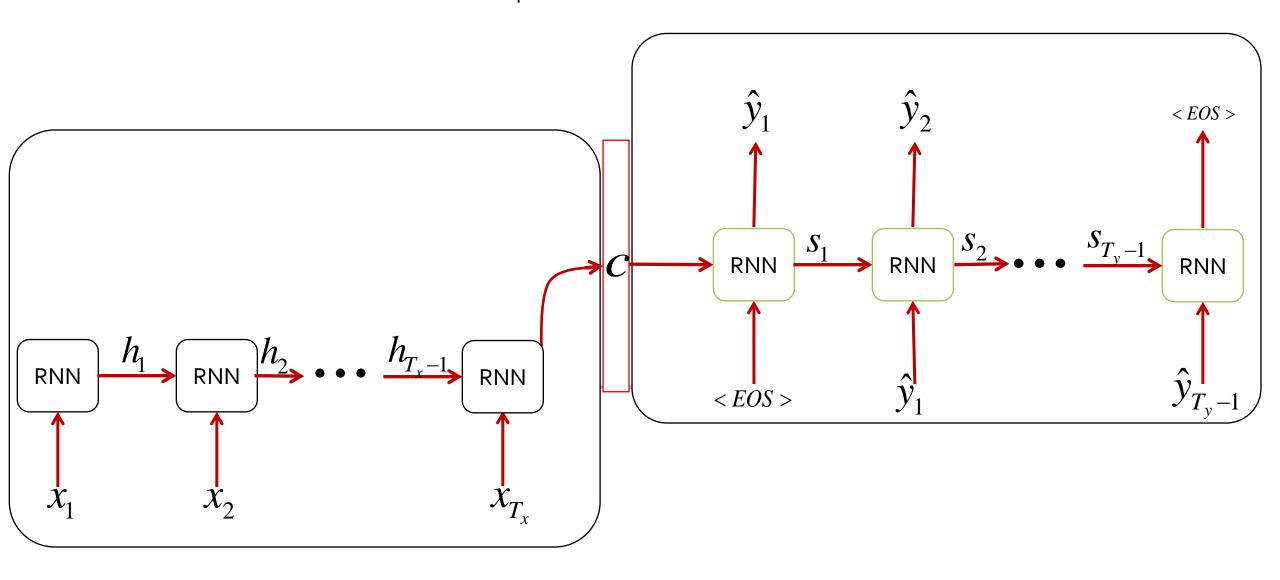


Deep Sequence to Sequence

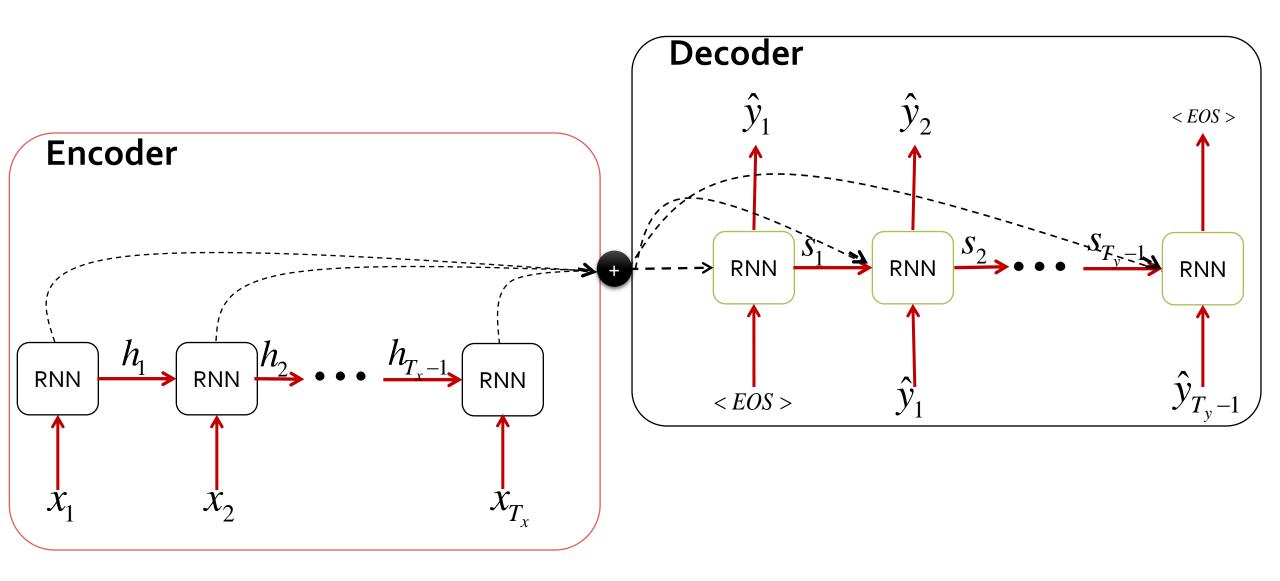


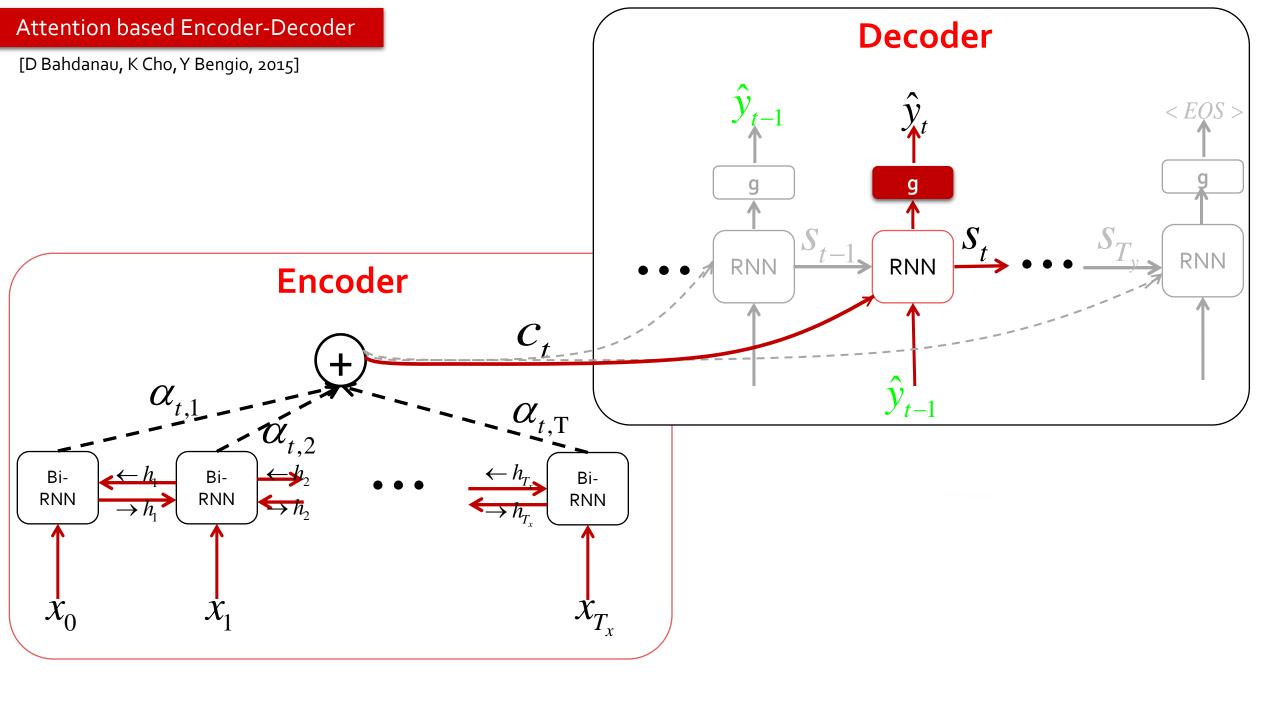
Classic Encoder-Decoder

The last hidden state summarizes the entire input sentence into C.

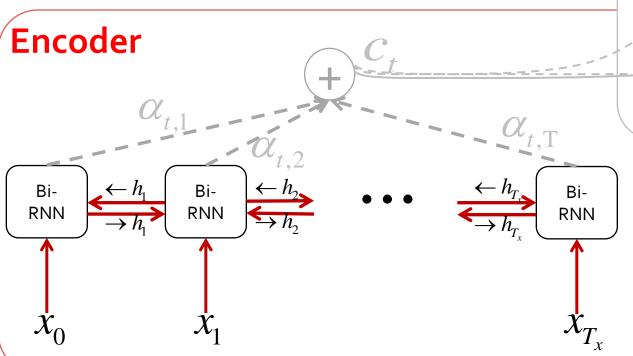


[D Bahdanau, K Cho, Y Bengio, 2015]





$$h_{j} = \left[\longrightarrow h_{j}; \longleftarrow h_{j} \right]_{concat}$$

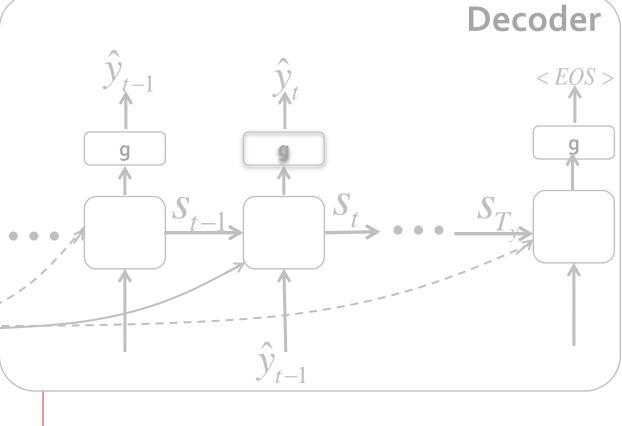


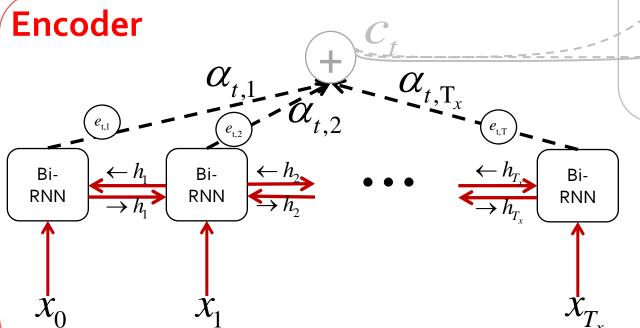
Decoder < EQS >g . . .

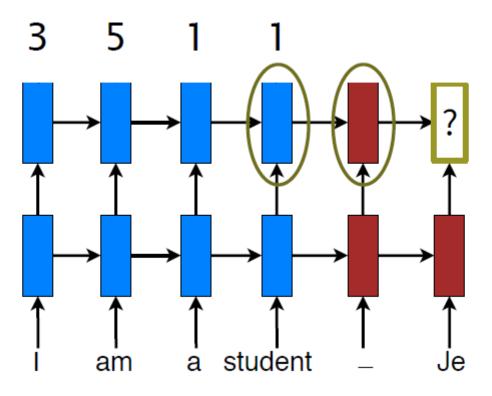
$$h_{j} = \left[\longrightarrow h_{j}; \longleftarrow h_{j} \right]_{concat}$$

$$\alpha_{i,j} = \frac{exp(e_{i,j})}{\sum_{k=1}^{T_x} exp(e_{i,k})}$$

$$\alpha_{i,j} = \frac{exp(e_{i,j})}{\sum_{k=1}^{T_x} exp(e_{i,k})} \qquad e_{i,j} = a(s_{i-1}, h_j) = v_a^T \tanh(W_a s_{i-1} + U_a h_j)$$

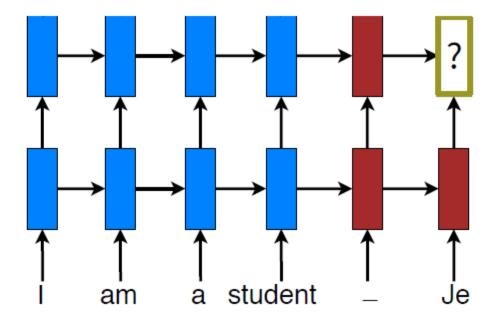






$$\boldsymbol{a}_t(s) = \frac{\mathrm{e}^{\mathrm{score}(s)}}{\sum_{s'} \mathrm{e}^{\mathrm{score}(s')}}$$

 \boldsymbol{a}_t 0.3 0.5 0.1 0.1



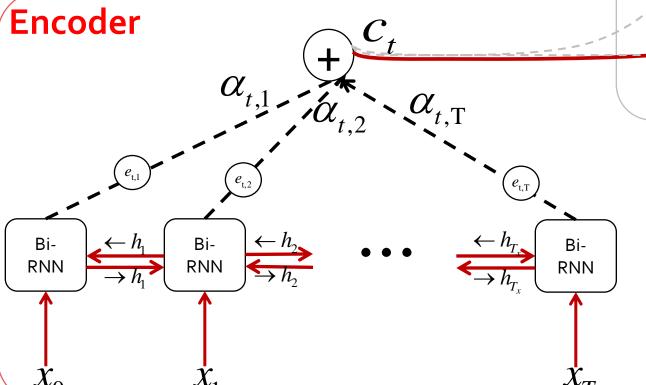
$$h_{j} = \left[\longrightarrow h_{j}; \longleftarrow h_{j} \right]_{concat}$$

$$\alpha_{i,j} = \frac{exp(e_{i,j})}{\sum_{k=1}^{T_x} exp(e_{i,k})}$$

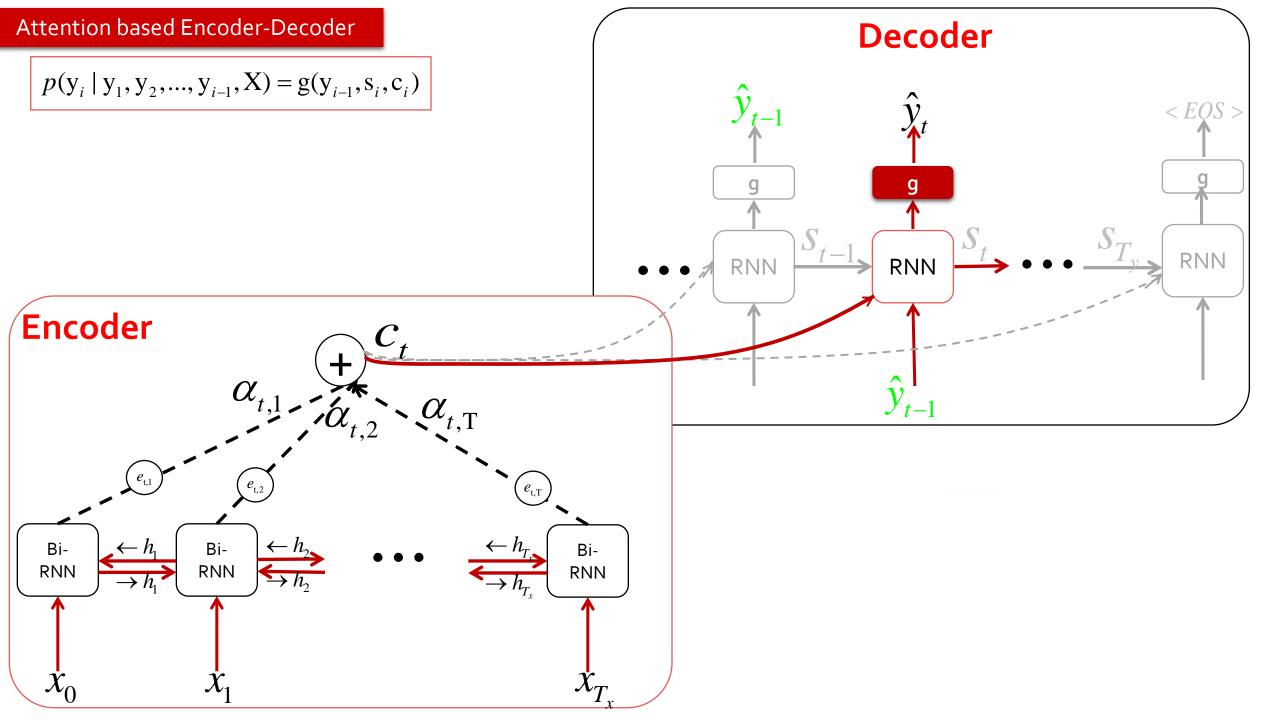
$$c_{i} = \sum_{k=1}^{T_{x}} \alpha_{i,j} h_{j}$$

$$e_{i,j} = a(s_{i-1}, h_j)$$

$$= v_a^T \tanh(W_a s_{i-1} + U_a h_j)$$

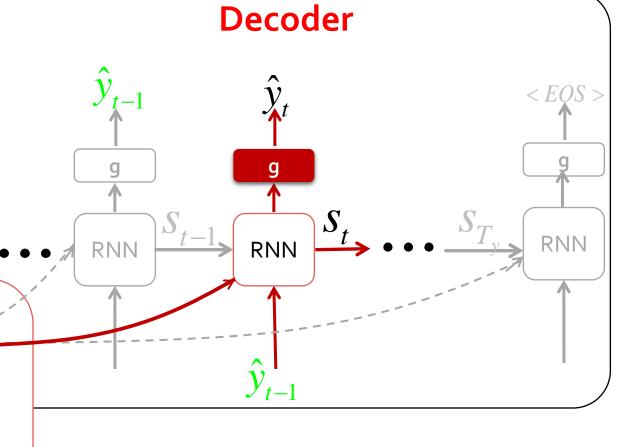


Decoder < EQS >

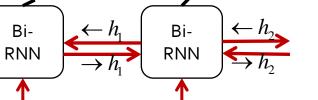


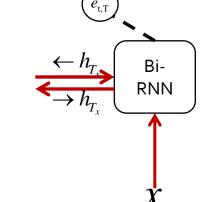
$$p(y_i | y_1, y_2, ..., y_{i-1}, X) = g(y_{i-1}, s_i, c_i)$$

$$s_i = f(s_{i-1}, \hat{\mathbf{y}}_{i-1}, \mathbf{c}_i)$$



Encoder $\alpha_{t,1} - \alpha_{t,2} \cdot \alpha_{t,2}$





Thank You!

Questions?