### Recurrent Networks

ML Instruction Team, Fall 2022

CE Department Sharif University of Technology

### Recurrent Neural Network

- A variant of the conventional feed-forward artificial neural networks to deal with sequential data
- Hold the knowledge about the past (Have memory!)
- The Unreasonable Effectiveness of Recurrent Neural Networks

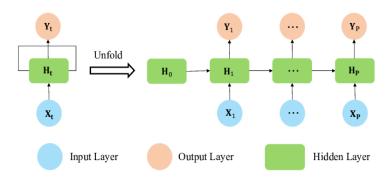


Figure: The folded and unfolded structure of recurrent neural networks, source



## Fake Wikipedia Page!

Naturalism and decision for the majority of Arab countries' capitalide was grounded by the Irish language by [[John Clair]], [[An Imperial Japanese Revolt]], associated with Guangzham's sovereignty. His generals were the powerful ruler of the Portugal in the [[Protestant Immineners]], which could be said to be directly in Cantonese Communication, which followed a ceremony and set inspired prison, training. The emperor travelled back to [[Antioch, Perth, October 25|21]] to note, the Kingdom of Costa Rica, unsuccessful fashioned the [[Thrales]], [[Cynth's Dajoard]], known in western [[Scotland]], near Italy to the conquest of India with the conflict. Copyright was the succession of independence in the slop of Syrian influence that was a famous German movement based on a more popular servicious, non-doctrinal and sexual power post. Many governments recognize the military housing of the [[Civil Liberalization and Infantry Resolution 265 National Party in Hungary]], that is sympathetic to be to the [[Punjab Resolution]] (PJS)[http://www.humah.yahoo.com/guardian. cfm/7754800786d17551963s89.htm Official economics Adjoint for the Nazism, Montgomery was swear to advance to the resources for those Socialism's rule, was starting to signing a major tripad of aid exile. 11

Figure: In case you were wondering, the yahoo url in the generated Wikipedia page doesn't actually exist, the model just hallucinated it.



## Fake Algebraic Geometry Book!

For  $\bigoplus_{n=1,...,m}$  where  $\mathcal{L}_{m_{\bullet}} = 0$ , hence we can find a closed subset  $\mathcal{H}$  in  $\mathcal{H}$  and any sets  $\mathcal{F}$  on X, U is a closed immersion of S, then  $U \to T$  is a separated algebraic space.

Proof. Proof of (1). It also start we get

$$S = \operatorname{Spec}(R) = U \times_Y U \times_Y U$$

and the comparicoly in the fibre product covering we have to prove the lemma generated by  $\coprod Z \times_U U \to V$ . Consider the maps M along the set of points  $Sch_{typef}$  and  $U \to U$  is the fibre category of S in U in Section, ?? and the fact that any U affine, see Morphisms, Lemma ??. Hence we obtain a scheme S and any open subset  $W \subset U$  in Sh(G) such that  $Spec(R') \to S$  is smooth or an

$$U = \bigcup U_i \times_{S_i} U_i$$

which has a nonzero morphism we may assume that  $f_i$  is of finite presentation over S. We claim that  $\mathcal{O}_{X,x}$  is a scheme where  $x, x', s'' \in S'$  such that  $\mathcal{O}_{X,x'} \to \mathcal{O}'_{Y',x'}$  is separated. By Algebra, Lemma ?? we can define a map of complexes  $GL_{S'}(x'/S'')$ and we win.

To prove study we see that  $\mathcal{F}|_{U}$  is a covering of  $\mathcal{X}'$ , and  $\mathcal{T}_{i}$  is an object of  $\mathcal{F}_{X/S}$  for i > 0 and  $F_p$  exists and let  $F_i$  be a presheaf of  $\mathcal{O}_X$ -modules on  $\mathcal{C}$  as a  $\mathcal{F}$ -module. In particular F = U/F we have to show that

$$\widetilde{M}^{\bullet} = \mathcal{I}^{\bullet} \otimes_{\operatorname{Spec}(k)} \mathcal{O}_{S,s} - i_{X}^{-1} \mathcal{F})$$

is a unique morphism of algebraic stacks. Note that

$$Arrows = (Sch/S)_{funt}^{opp}, (Sch/S)_{funt}$$

and

$$V = \Gamma(S, \mathcal{O}) \longmapsto (U, \operatorname{Spec}(A))$$

is an open subset of X. Thus U is affine. This is a continuous map of X is the inverse, the groupoid scheme S.

Proof. See discussion of sheaves of sets.

The result for prove any open covering follows from the less of Example ??. It may replace S by  $X_{spaces, étale}$  which gives an open subspace of X and T equal to  $S_{Zar}$ .

see Descent, Lemma ??. Namely, by Lemma ?? we see that R is geometrically regular over S.

Lemma 0.1. Assume (3) and (3) by the construction in the description.

Suppose  $X = \lim |X|$  (by the formal open covering X and a single map  $Proj_{\nu}(A) =$ Spec(B) over U compatible with the complex

$$Set(A) = \Gamma(X, O_{X,O_{xy}})$$

When in this case of to show that  $Q \rightarrow C_{Z/X}$  is stable under the following result in the second conditions of (1), and (3). This finishes the proof. By Definition ?? (without element is when the closed subschemes are catenary. If T is surjective we may assume that T is connected with residue fields of S. Moreover there exists a closed subspace  $Z \subset X$  of X where U in X' is proper (some defining as a closed subset of the uniqueness it suffices to check the fact that the following theorem

Proof. This is form all sheaves of sheaves on X. But given a scheme U and a surjective étale morphism  $U \to X$ . Let  $U \cap U = \coprod_{i=1,...,n} U_i$  be the scheme X over S at the schemes  $X_i \rightarrow X$  and  $U = \lim_i X_i$ .

The following lemma surjective restrocomposes of this implies that  $\mathcal{F}_{x_0} = \mathcal{F}_{x_0} =$ Fx .....0.

Lemma 0.2. Let X be a locally Noetherian scheme over S,  $E = F_{X/S}$ . Set  $I = F_{X/S}$ .  $\mathcal{J}_1 \subset \mathcal{I}'_n$ . Since  $\mathcal{I}^n \subset \mathcal{I}^n$  are nonzero over  $i_0 \leq \mathfrak{p}$  is a subset of  $\mathcal{J}_{n,0} \circ \overline{A}_2$  works.

Lemma 0.3. In Situation ??. Hence we may assume q' = 0.

Proof. We will use the property we see that p is the mext functor (??). On the other hand, by Lemma ?? we see that

$$D(O_{X'}) = O_X(D)$$

where K is an F-algebra where  $\delta_{n+1}$  is a scheme over S.

Figure: A sample of a recurrent network. The network is trained on the raw Latex source file of a book on algebraic geometry. Amazingly, the resulting sampled Latex almost compiles!

```
static int indicate policy(void)
int error;
if (fd == MARN EPT) {
  if (ss->segment < mem total)
    unblock_graph_and_set_blocked();
  else
    ret = 1;
  goto bail:
segaddr = in SB(in.addr);
selector = seg / 16;
setup works = true;
for (i = 0; i < blocks; i++) {
  seq = buf[i++];
  bof = bd->bd.next + i * search:
  if (fd) {
    current = blocked;
rw->name = "Getibbregs";
bprm self clearl(&iv->version);
 regs->new = blocks[(BPF STATS << info->historidac)] | PFMR CLOBATHING SECONDS << 12;
return segtable;
```

Figure: This time the network is trained on the linux source code. Notice the comments, pointer notation and brackets in the above code. What are the code errors? 4 日 × 4 間 × 4 達 × 4 達 ×

### The Effectiveness of Recurrent Neural Networks

- All previous examples were generated blindly by recurrent neural network with simple architectures
- Interested? Take a look at the source: http://karpathy.github.io/2015/05/21/rnn-effectiveness/



## **Modeling Series**

- In many situations one must consider a series of inputs to produce an output.
  - Outputs too may be a series
- Examples...?

## Example 1: Speech Recognition

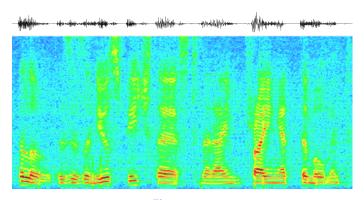


Figure: source

- Speech Recognition
  - Analyze a series of spectral vectors, determine what was said.
- Note: Inputs are sequences of vectors. Output is a classification result.

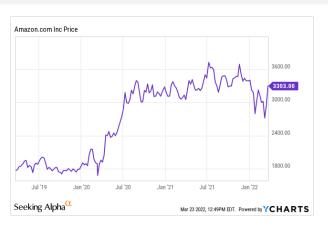


Stephen Curry scored 34 points and was named the NBA Finals MVP as the Warriors claimed the franchise's seventh championship overall. And this one completed a journey like none other, after a run of five consecutive finals, then a plummet to the bottom of the NBA, and now a return to greatness just two seasons after having the league's worst record.

- Football or Basketball?
- Text Analysis
  - E.g. analyze document, identify topic
    - Input series of words, output classification output
  - E.g. read English, output Persian
    - Input series of words, output series of words

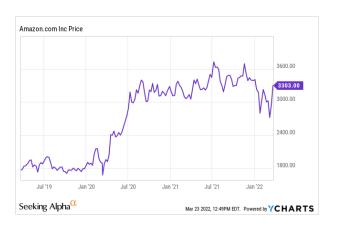


## **Example 3: Stock Market Prediction**



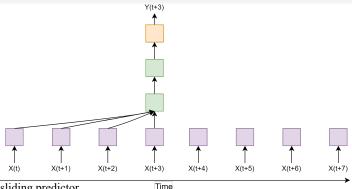
- Stock Market Prediction
  - ▶ Should I invest, vs. should I not invest in X?
  - ▶ Decision must be taken considering how things have fared over time.
- Note: Inputs are sequences of vectors. Output may be scalar or vector.

### **Stock Market Prediction**

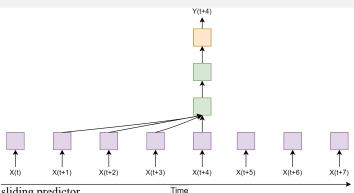


- Stock Market Prediction
  - Must consider the series of stock values several days in the past to decide
  - How should we design our network?

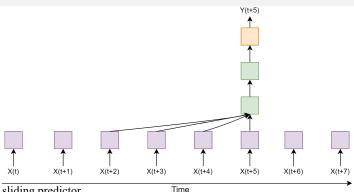




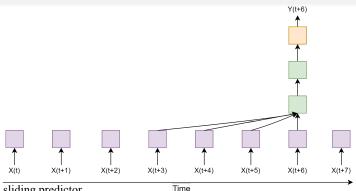
- The sliding predictor
  - Look at the last few days
  - ▶ This is just an CNN applied to series data
    - Also called a Time-Delay neural network
- Representational shortcut
  - ▶ Input at each time is a vector
  - Each box actually represents an entire layer with many units



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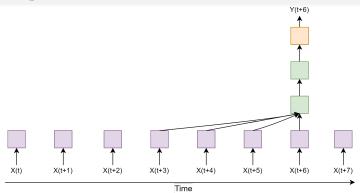
## Y(t+6) X(t) X(t+1) X(t+2) X(t+3) X(t+4) X(t+5) X(t+6)

Time

- This is a finite response system
  - Something that happens today only affects the output of the system for N days into the future
    - N is the width of the system
  - $Y_t = f(X_t, X_{t-1}, ..., X_{t-N})$



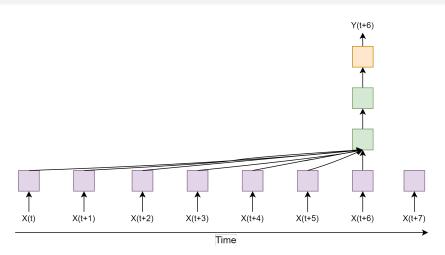
## Finite Response Model



- Something that happens today only affects the output of the system for days into the future
  - Predictions consider N days of history
- What if we need to consider more of the past to make predictions?
  - Increase the "history"



## Finite Response Model



Problem: Increasing the "history" makes the network more complex



#### 8.1 23 March 8.0 Log of U.S. Stock Price 7.9 7.8 19 February 7.7 7.6 M1 M2 M3 M4 M5 M6 M7

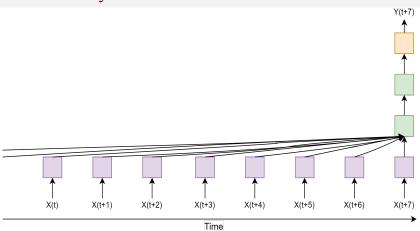
Figure: The Impact of the COVID-19 Pandemic on the U.S. Economy, source

2020

- Systems often have long-term dependencies
  - Weekly/Monthly/Annual trends in the market
  - Though longer historic events tends to affect us less than more recent events
- Can you think of an example?



## **Infinite Memory**



- Infinite response systems
  - What happens today can continue to affect the output forever
    - · Possibly with weaker and weaker influence
  - $Y_t = f(X_t, X_{t-1}, ..., X_{t-\infty})$



## RNN, An Infinite Response System

- We can process a sequence of vectors x by applying a recurrence formula at every time step
  - $h_t = f(x_t, h_{t-1}), \quad y_t = g(h_t)$
  - $h_{t}$  is the state of the network
  - $\triangleright x_t$  is the input vector at t
  - $\triangleright y_t$  is the output at t
  - Need to define initial state  $h_{-1}$  for t=0
  - An input  $x_0$  at t=0 produces  $h_0$
  - $\blacktriangleright$   $h_0$  produces  $h_1$  which produces  $h_2$  and so on...
  - $h_t$  can be produced from  $h_{t-1}$  even if  $x_t$  is 0
  - A single input influences the output for the rest of time
- This is a fully recurrent neural network, or simply a recurrent neural network
- Don't worry, we will get back to this slide



### Vanilla Neural Networks

#### one to one



Figure: Types of Sequence Problems, source

- Vanilla Neural Networks
- Example: Image Classification
- Fixed-sized input and output



# one to one one to many

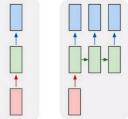


Figure: Types of Sequence Problems, source

- Sequence Output
- Example: Image Captioning
- image → sequence of words



## Sequence Input

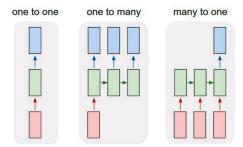


Figure: Types of Sequence Problems, source

- Sequence Input
- Example: Sentiment Analysis
- sequence of words → sentiment



## Sequence Input And Sequence Output

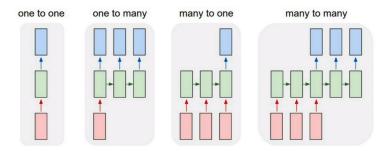


Figure: Types of Sequence Problems, source

- Sequence Input And Sequence Output
- Example: Machine Translation
- sequence of words in English → sequence of words in Persian



## Synced Sequence Input And Output

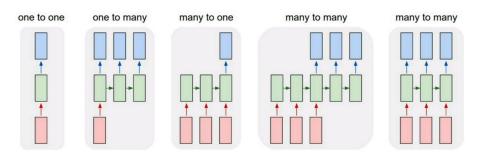


Figure: Types of Sequence Problems, source

- Synced Sequence Input And Output
- Example: Video Classification
- frames of the video → label of each frame



### Latent Variable Model

- In n-grams for language modeling the conditional probability of token  $x_t$  at time step t only depends on the n previous tokens.
- If we want to incorporate the possible effect of tokens earlier than time step t-n on  $x_t$ , we need to increase n
- By increasing n the number of model parameters would also increase exponentially with
- Hence, rather than modeling  $\mathbb{P}(x_t|x_{t-1},...,x_{t-n})$  it is preferable to use a latent variable model:

$$\mathbb{P}(x_t|x_{t-1},...,x_1) \approx \mathbb{P}(x_t|h_{t-1})$$

- $h_{t-1}$  is a hidden state that stores the sequence information up to time step t-1
- In general, the hidden state at any time step t could be computed based on both the current input  $x_t$  and the previous hidden state  $h_{t-1}$ :

$$h_t = f(x_t, h_{t-1})$$



### Recurrent Neural Network

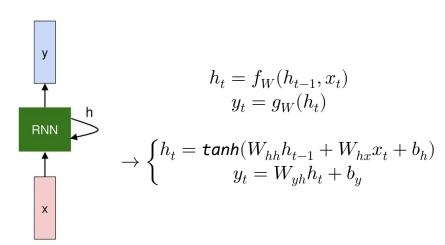
$$h_t = f_W(h_{t-1}, x_t)$$
 new state  $f_W(h_{t-1}, x_t)$  old state input vector at some time step some function with parameters W

Figure: RNN formula, source

- We can process a sequence of vectors x by applying a recurrence formula at every time step
- The same function and the same set of parameters are used at every time step.



### Vanilla RNN





### **RNN: Forward Pass**

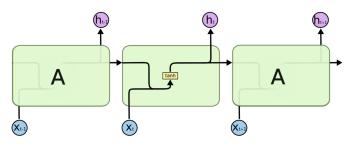


Figure: The repeating module in a standard RNN contains a single layer, source

$$\begin{split} h_t &= \tanh(W_{hh}h_{t-1} + W_{hx}x_t + b_h) \\ &= \tanh((W_{hh}W_{hx}) \begin{pmatrix} h_{t-1} \\ x_t \end{pmatrix} + b_h) \\ &= \tanh(W \begin{pmatrix} h_{t-1} \\ x_t \end{pmatrix} + b_h) \end{split}$$



## RNN: Computational Graph

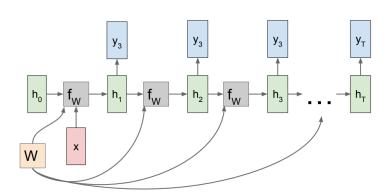


Figure: RNN One to Many Computational Graph, source

## RNN: Computational Graph

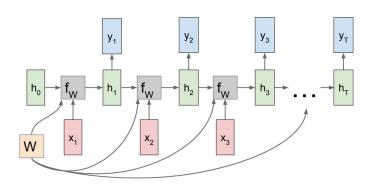


Figure: RNN Many to Many Computational Graph, source

## Example: Character-Level Language Model

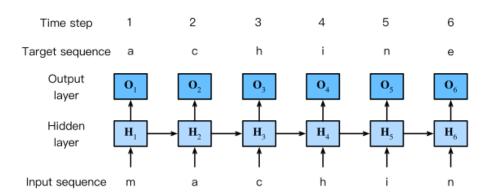
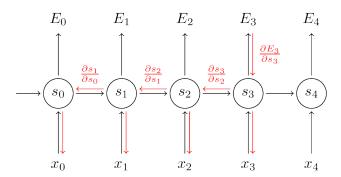


Figure: A character-level language model based on the RNN. The input and target sequences are "machin" and "achine", respectively, source

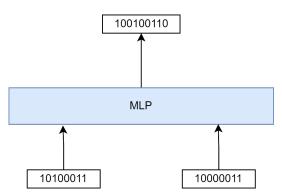
## Training RNN: Backpropagation Through Time



We will explain BPTT fully in the next session



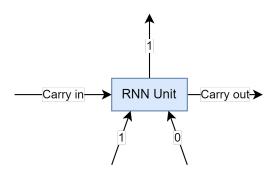
### MLPs vs RNN: The Addition Problem



- The addition problem: Add two N-bit numbers to produce a N+1-bit number
  - ▶ Input is binary
  - ▶ MLP will require large number of training instances
  - ▶ Network trained for N-bit numbers will not work for N+1 bit numbers



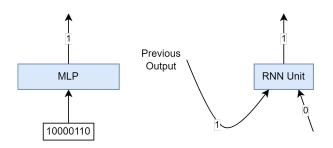
### MLPs vs RNN: The Addition Problem



- The addition problem: Add two N-bit numbers to produce a N+1-bit number
  - ▶ RNN solution: Very simple
  - ► Can add two numbers of any size
  - ▶ Needs very little training data



## MLPs vs RNN: The Parity Problem



- Is the number of "ones" even or odd
  - MLP solution: XOR network, quite complex
  - RNN solution: Simple, generalizes to input of any size



Thank You!

Any Question?