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## Overview

- 1 Introduction to RNNs
- 2 Historical Background
- 3 Mathematical Formulation
- 4 Unrolling
- **5** Computing Gradients



Throughout this presentation I will be using the notation from the book by Ian Goodfellow, Yoshua Bengio, and Aaron Courville



Introduction to RNNs

Two motivations for recurrent neural network models:



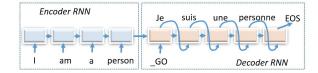
### Two motivations for recurrent neural network models:

Sequential Processing



#### Two motivations for recurrent neural network models:

# Sequential Processing



#### Two motivations for recurrent neural network models:

### Sequential Processing

Proof. Omitted. Lemma 0.1. Let C be a set of the construction. Let C be a gerber covering. Let F be a quasi-coherent sheaves of O-modules. We  $\mathcal{O}_{\mathcal{O}_X} = \mathcal{O}_X(\mathcal{L})$ Proof. This is an algebraic space with the composition of sheaves F on  $X_{étale}$  we  $\mathcal{O}_{\mathcal{X}}(\mathcal{F}) = \{morph_1 \times_{\mathcal{O}_{\mathcal{F}}} (\mathcal{G}, \mathcal{F})\}\$ where G defines an isomorphism  $F \to F$  of O-modules. Lemma 0.2. This is an integer Z is injective. Proof. See Spaces, Lemma ??.

Lemma 0.3. Let S be a scheme. Let X be a scheme and X is an affine open covering. Let  $U \subset X$  be a canonical and locally of finite type. Let X be a scheme. Let X be a scheme which is equal to the formal complex.

The following to the construction of the lemma follows.

Let X be a scheme, Let X be a scheme covering, Let

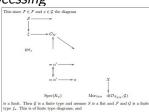
$$b: X \to Y' \to Y \to Y \to Y' \times_X Y \to X.$$

be a morphism of algebraic spaces over S and Y.

Proof. Let X be a nonzero scheme of X. Let X be an algebraic space. Let  $\mathcal{F}$  be a quasi-coherent sheaf of  $\mathcal{O}_X$ -modules. The following are equivalent

- F is an algebraic space over S.
- (2) If X is an affine open covering.

Consider a common structure on X and X the functor  $O_X(U)$  which is locally of finite type.



- the composition of G is a regular sequence.
- . Ov. is a sheaf of rings.

Proof. We have see that  $X = \operatorname{Spec}(R)$  and F is a finite type representable by algebraic space. The property F is a finite morphism of algebraic stacks. Then the cohomology of X is an open neighbourhood of U.

Proof. This is clear that G is a finite presentation, see Lemmas ??. A reduced above we conclude that U is an open covering of C. The functor F is a

$$\mathcal{O}_{X,x} \longrightarrow \mathcal{F}_{\mathcal{I}} \cdot 1(\mathcal{O}_{X_{tat,i}}) \longrightarrow \mathcal{O}_{X_{t}}^{-1} \mathcal{O}_{X_{h}}(\mathcal{O}_{X_{h}}^{\mathbb{Z}})$$
  
is an isomorphism. of covering of  $\mathcal{O}_{X_{t}}$ . If  $\mathcal{F}$  is the unique element of  $\mathcal{F}$  such that  $X$   
is an isomorphism.

The property F is a disjoint union of Proposition ?? and we can filtered set of presentations of a scheme  $O_X$ -algebra with F are opens of finite type over S. If F is a scheme theoretic image points.

If F is a finite direct sum  $O_{X_k}$  is a closed immersion, see Lemma ??. This is a sequence of F is a similar morphism





### Two motivations for recurrent neural network models:

Sequential Processing



Introduction to RNNs

### Two motivations for recurrent neural network models:

Modeling of Neuronal Connectivity

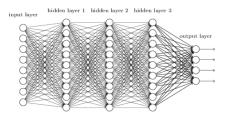
Most human brains don't look like this:



### Two motivations for recurrent neural network models:

Modeling of Neuronal Connectivity

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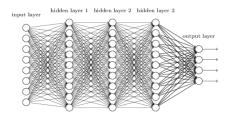




### Two motivations for recurrent neural network models:

Modeling of Neuronal Connectivity

Most human brains don't look like this 1:





### Two motivations for recurrent neural network models:

Modeling of Neuronal Connectivity

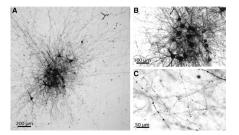
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Modeling of Neuronal Connectivity

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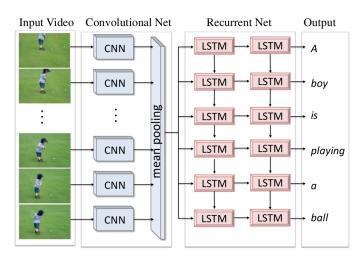




We can also combine RNNs with other networks we've seen before

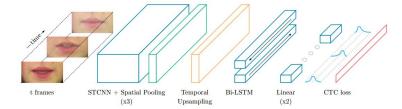


## RNN Examples





# RNN Examples







Designed for processing sequential data



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- Designed for processing sequential data
- Like CNNs, motivated by biological example



Introduction to RNNs

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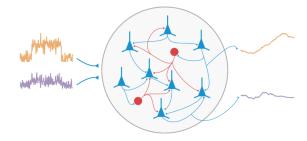
- Designed for processing sequential data
- Like CNNs, motivated by biological example
- Unlike CNNs and deep neural networks in that their neural connections can contain cycles
- A very general form of neural network
- Turing complete



From a neuroscience paper<sup>1</sup>:

<sup>&</sup>lt;sup>1</sup>Song et al. 2014, Training Excitatory-Inhibitory Recurrent Neural Networks for Cognitive Tasks: A Simple and Flexible Framework

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# Hopfield Networks

The first formulation of a "recurrent-like" neural network was made by John Hopfield (1982)

■ Very simple form of neural network



- Very simple form of neural network
- Build in the context of theoretical neuroscience



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- First order attempt at understanding the mechanism underlying associative memory



- Very simple form of neural network
- Build in the context of theoretical neuroscience
- First order attempt at understanding the mechanism underlying associative memory
- Still an important object of study, primarily in neuroscience



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## LSTM Networks

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- Significantly improved machine translation, language modeling and multilingual language processing (i.e. Google Translate)
- Together with CNNs, significantly improved image captioning









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$$\mathbf{x}^{(1)} \dots \mathbf{x}^{( au)}$$

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Thinking of t as "time" gives us the dynamical evolution of a system.



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Mathematical Formulation

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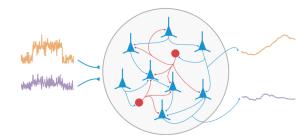
The output at time t will be denoted  $\mathbf{o}^{(t)}$ 

The target output at time t will be denoted  $\mathbf{y}^{(t)}$ 

The RNN's goal is to minimize a loss  $L(\mathbf{o}^{(t)}, \mathbf{y}^{(t)})$  over **all times**.

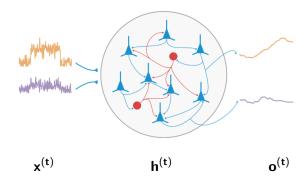


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Given an input  $\mathbf{x}^{(t)}$  with



■ Input weights  $\mathbf{U}_{ij}$  connecting input j to RNN neuron i



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The time evolution of  $\mathbf{h}^{(t)}, \mathbf{o}^{(t)}$  is given by:

$$\mathbf{h}^{(t)} = \mathsf{tanh}[\mathbf{U} \cdot \mathbf{x^{(t)}} + \mathbf{W} \cdot \mathbf{h^{(t-1)}} + \mathbf{b}]$$



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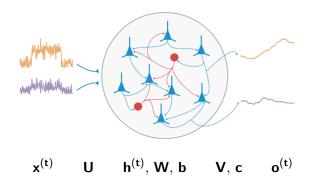
$$\begin{aligned} \mathbf{h}^{(t)} &= \mathsf{tanh}[\mathbf{U} \cdot \mathbf{x^{(t)}} + \mathbf{W} \cdot \mathbf{h^{(t-1)}} + \mathbf{b}] \\ \mathbf{o}^{(t)} &= \mathbf{V} \cdot \mathbf{h^{(t)}} + \mathbf{c} \end{aligned}$$

Often, we want a probability as our output, so our RNN output is

$$\hat{\mathbf{y}}^{(t)} = \operatorname{softmax}(\mathbf{o}^{(t)})$$



So:

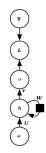




Often in the field of deep learning, RNNs are pictorially described by computational graphs.

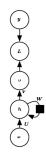


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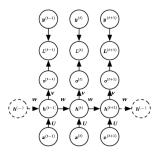
Notice this is different from the usual deep network picture



To recover a deep network picture, we perform an operation known as unrolling the graph



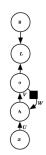
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# **Examples of Computational Graphs**

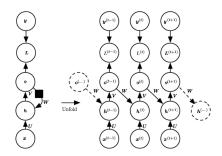
#### Feeding the output in:





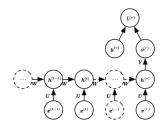
Unrolling

#### Feeding the output in:





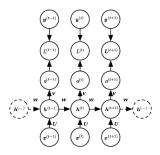
### Summarizing a sequence





### Gradients Descent on the Unrolled Graph

After unrolling the computational graph of an RNN, we can use the same gradient methods that we're familiar with for deep networks.





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After unrolling the computational graph of an RNN, we can use the same gradient methods that we're familiar with for deep networks. Our trainable variables are **U**, **W**, **V**, **b** and **c** 



After unrolling the computational graph of an RNN, we can use the same gradient methods that we're familiar with for deep networks. Our trainable variables are U, W, V, b and c

$$\nabla_{\mathbf{c}}L = \sum_{t} \left( \frac{\partial \mathbf{o}^{(t)}}{\partial \mathbf{c}} \right)^{-1} \nabla_{\mathbf{o}^{(t)}}L = \sum_{t} \nabla_{\mathbf{o}^{(t)}}L, \qquad (10.22)$$

$$\nabla_{\mathbf{b}}L = \sum_{t} \left( \frac{\partial \mathbf{h}^{(t)}}{\partial \mathbf{b}^{(t)}} \right)^{-1} \nabla_{\mathbf{h}^{(t)}}L = \sum_{t} \operatorname{diag} \left( 1 - \left( \mathbf{h}^{(t)} \right)^{2} \right) \nabla_{\mathbf{h}^{(t)}}L, (10.23)$$

$$\nabla_{V}L = \sum_{t} \sum_{i} \left( \frac{\partial L}{\partial o_{i}^{(t)}} \right) \nabla_{V} o_{i}^{(t)} = \sum_{t} (\nabla_{o^{(t)}} L) \boldsymbol{h}^{(t)^{\top}}, \tag{10.24}$$

$$\nabla_{\boldsymbol{W}} L = \sum_{t} \sum_{i} \left( \frac{\partial L}{\partial h_{i}^{(t)}} \right) \nabla_{\boldsymbol{W}^{(t)}} h_{i}^{(t)}$$
(10.25)

$$= \sum_{t} \operatorname{diag} \left(1 - \left(\boldsymbol{h}^{(t)}\right)^{2}\right) (\nabla_{\boldsymbol{h}^{(t)}} L) \boldsymbol{h}^{(t-1)^{\top}}, \tag{10.26}$$

$$\nabla_U L = \sum_t \sum_i \left( \frac{\partial L}{\partial h_i^{(t)}} \right) \nabla_{U^{(t)}} h_i^{(t)}$$
 (10.27)

$$= \sum \operatorname{diag} \left(1 - \left(\boldsymbol{h}^{(t)}\right)^{2}\right) \left(\nabla_{\boldsymbol{h}^{(t)}} L\right) \boldsymbol{x}^{(t)^{\top}}, \tag{10.28}$$





### Next lecture

■ More on the the training of RNNs: vanishing and exploding gradients



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- A tour of the many variations of RNNs



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### Next lecture

- More on the training of RNNs: vanishing and exploding gradients
- A tour of the many variations of RNNs
  - Hopfield
  - ISTM
  - Neural Turing Machines

