

Machine Learning

Lecture 09: Recurrent Neural Networks and Language Models

Radoslav Neychev



Outline

1. RNN intuitions
2. Language models
3. Memory concept: LSTM
4. RNN as encoder for sequential data
5. Vanishing gradient

RNNs generating...



Shakespeare

PANDARUS:

Alas, I think he shall be come approached and the day
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VIOLA:

I'll drink it.

Algebraic Geometry
(Latex)

Proof. Omitted. □

Lemma 0.1. *Let \mathcal{C} be a set of the construction.*

Let \mathcal{C} be a gerber covering. Let \mathcal{F} be a quasi-coherent sheaves of \mathcal{O} -modules. We have to show that

$$\mathcal{O}_{\mathcal{C}_X} = \mathcal{O}_X(\mathcal{L})$$

Proof. This is an algebraic space with the composition of sheaves \mathcal{F} on $X_{\text{étale}}$ we have

$$\mathcal{O}_X(\mathcal{F}) = \{ \text{morph}_1 \times_{\mathcal{O}_X} (\mathcal{G}, \mathcal{F}) \}$$

where \mathcal{G} defines an isomorphism $\mathcal{F} \rightarrow \mathcal{F}$ of \mathcal{O} -modules. □

Lemma 0.2. *This is an integer \mathbb{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 $\mathcal{U} \subset X$ 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

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

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

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    buf[0] = 0x7fffffff & (bit << 4);  
    min(inc, slist->bytes);  
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           "original MLL instead\n"),  
           min(min(multi_run - s->len, max) * num_data_in),  
           frame_pos, sz + first_seg);  
    div_u64_w(val, inb_p);  
    spin_unlock(&disk->queue_lock);  
    mutex_unlock(&s->sock->mutex);  
    mutex_unlock(&func->mutex);  
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}
```

Source: <http://karpathy.github.io/2015/05/21/rnn-effectiveness/>



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This since $\mathcal{F} \in \mathcal{F}$ and $x \in \mathcal{G}$ the diagram

$$\begin{array}{ccc} S & \xrightarrow{\quad} & \\ \downarrow & & \downarrow \\ \xi & \xrightarrow{\quad} & \mathcal{O}_{X'} \\ \text{gor}_s & \uparrow & \searrow \\ & \alpha' & \\ & \downarrow & \\ & \alpha' & \rightarrow \alpha \end{array} \quad \begin{array}{c} X \\ \downarrow \\ \text{Mor}_{\text{Sets}} \text{d}(\mathcal{O}_{X_{X/\mathcal{F}}}, \mathcal{G}) \end{array}$$

is a limit. Then \mathcal{G} is a finite type and assume S is a flat and \mathcal{F} and \mathcal{G} is a finite type f_* . This is of finite type diagrams, and

- the composition of \mathcal{G} is a regular sequence,
- $\mathcal{O}_{X'}$ is a sheaf of rings.

□

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

Proof. This is clear that \mathcal{G} is a finite presentation, see Lemmas ??.

A reduced above we conclude that U is an open covering of \mathcal{C} . The functor \mathcal{F} is a "field

$$\mathcal{O}_{X,x} \longrightarrow \mathcal{F}_x \longrightarrow \mathcal{O}_{X_{\text{étale}}}^{-1}(\mathcal{O}_{X_{\lambda}}(\mathcal{O}_{X_{\eta}}^{\vee}))$$

is an isomorphism of covering of \mathcal{O}_{X_i} . If \mathcal{F} is the unique element of \mathcal{F} such that X is an isomorphism.

The property \mathcal{F} is a disjoint union of Proposition ?? and we can filtered set of presentations of a scheme \mathcal{O}_X -algebra with \mathcal{F} are opens of finite type over S . If \mathcal{F} is a scheme theoretic image points. □

If \mathcal{F} is a finite direct sum $\mathcal{O}_{X_{\lambda}}$ is a closed immersion, see Lemma ?? . This is a sequence of \mathcal{F} is a similar morphism.



```
#include <asm/io.h>
#include <asm/prom.h>
#include <asm/e820.h>
#include <asm/system_info.h>
#include <asm/setew.h>
#include <asm/pgproto.h>

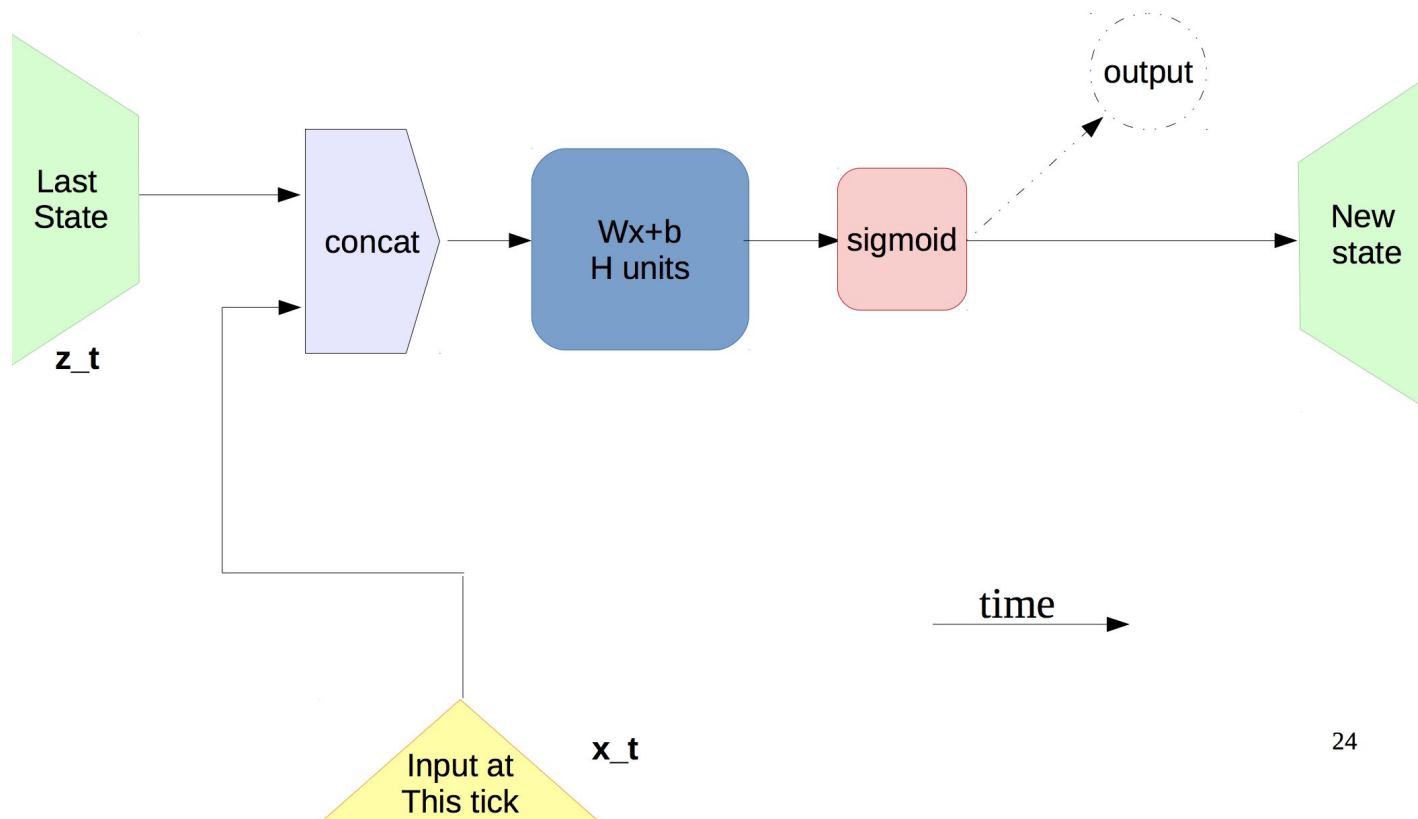
#define REG_PG      vesa_slot_addr_pack
#define PFM_NOCOMP  AFSR(0, load)
#define STACK_DDR(type)      (func)

#define SWAP_ALLOCATE(nr)      (e)
#define emulate_sigs()  arch_get_unaligned_child()
#define access_rw(TST)  asm volatile("movd %!esp, %0, %3" : : "r" (0)); \
    if (__type & DO_READ)

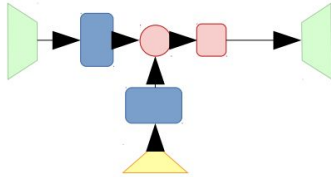
static void stat_PC_SEC __read_mostly offsetof(struct seq_argsqueue, \
    pC>[1]);

static void
os_prefix(unsigned long sys)
{
#ifdef CONFIG_PREEMPT
    PUT_PARAM_RAID(2, sel) = get_state_state();
    set_pid_sum((unsigned long)state, current_state_str(),
        (unsigned long)-1->lr_full; low;
}
}
```

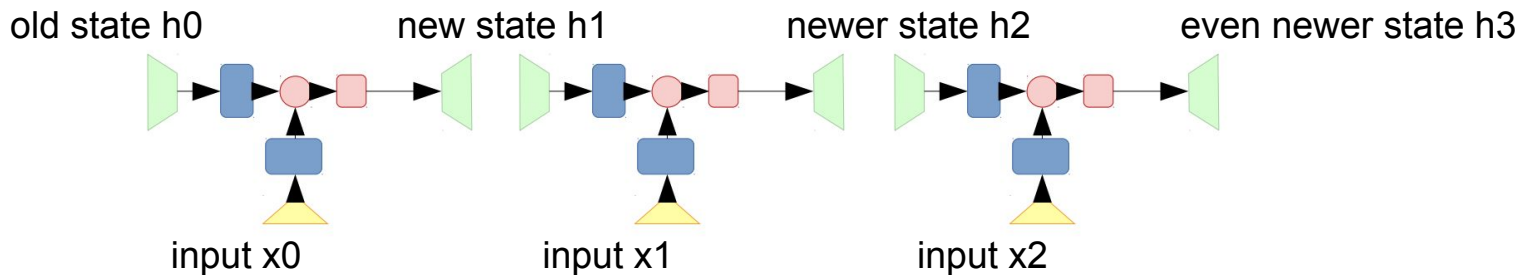
Recurrent neural network



Recurrent neural network

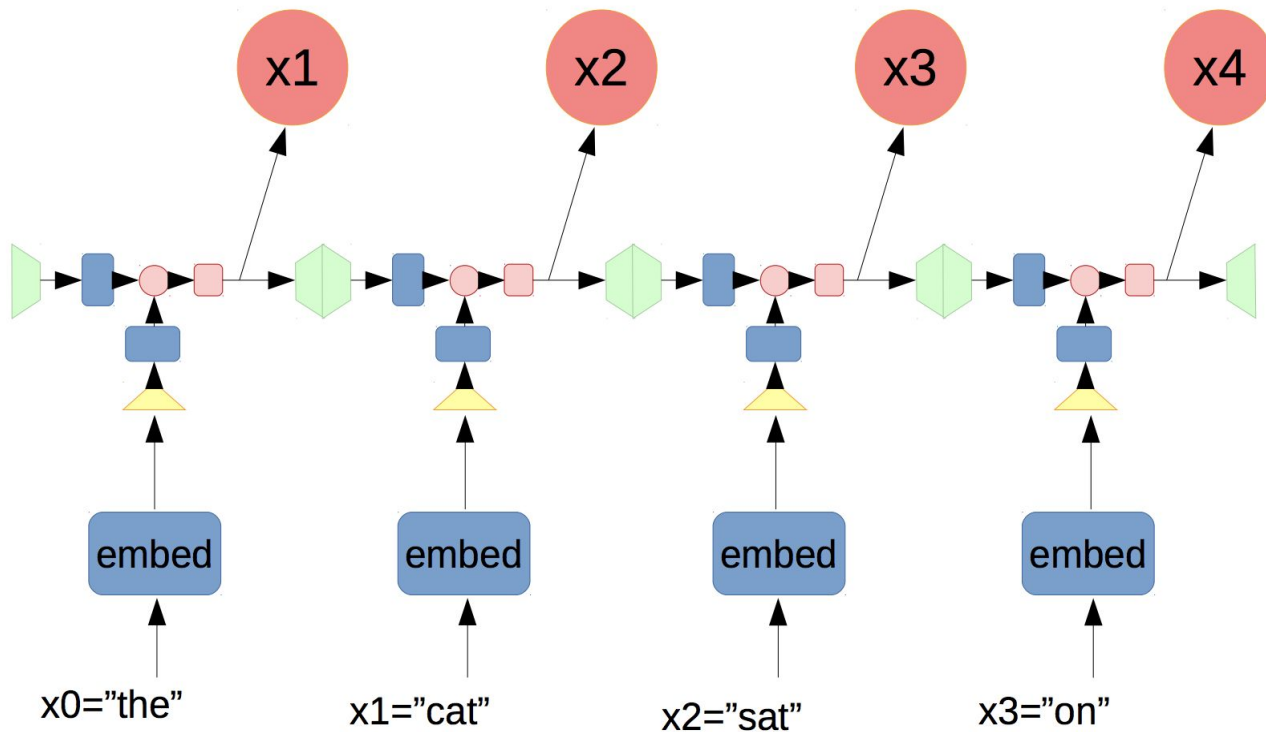


Recurrent neural network



We use same weight matrices for all steps

Recurrent neural network





Recurrent neural network: with formulas

$$h_0 = \bar{0}$$

$$h_1 = \sigma(\langle W_{\text{hid}}[h_0, x_0] \rangle + b)$$

$$h_2 = \sigma(\langle W_{\text{hid}}[h_1, x_1] \rangle + b) = \sigma(\langle W_{\text{hid}}[\sigma(\langle W_{\text{hid}}[h_0, x_0] \rangle + b, x_1)] \rangle + b)$$

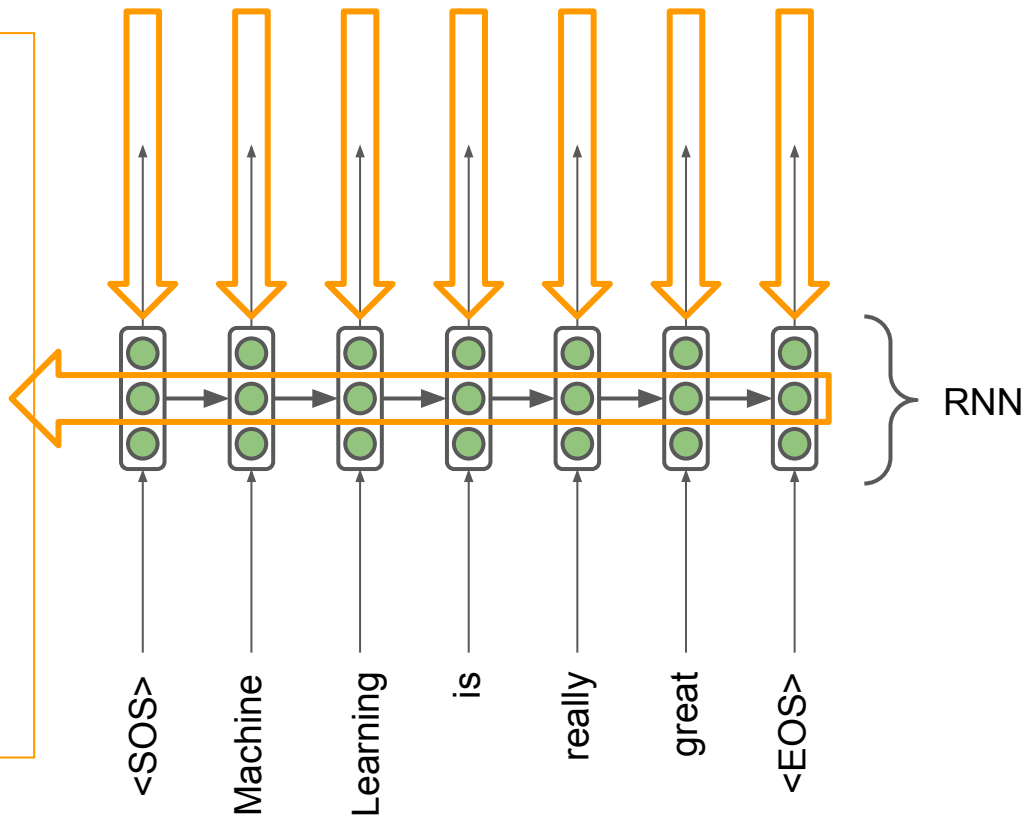
$$h_{i+1} = \sigma(\langle W_{\text{hid}}[h_i, x_i] \rangle + b)$$

$$P(x_{i+1}) = \text{softmax}(\langle W_{\text{out}}, h_i \rangle + b_{\text{out}})$$

How to train it?

Loss

(e.g. Negative
log-likelihood)



RNNs generating...



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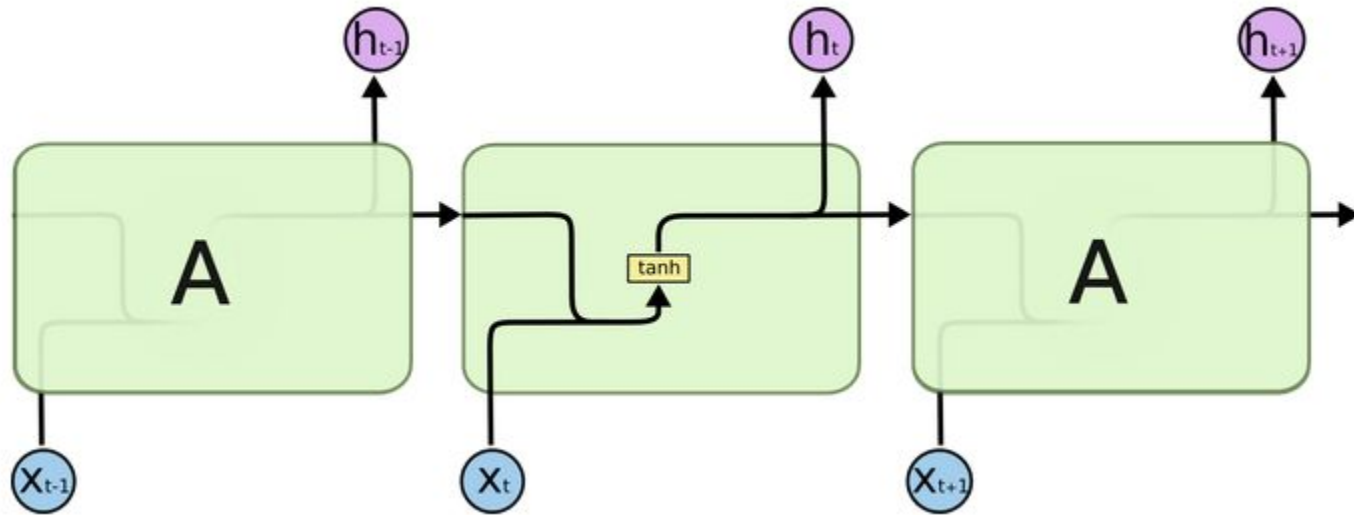
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Linux kernel (source code)

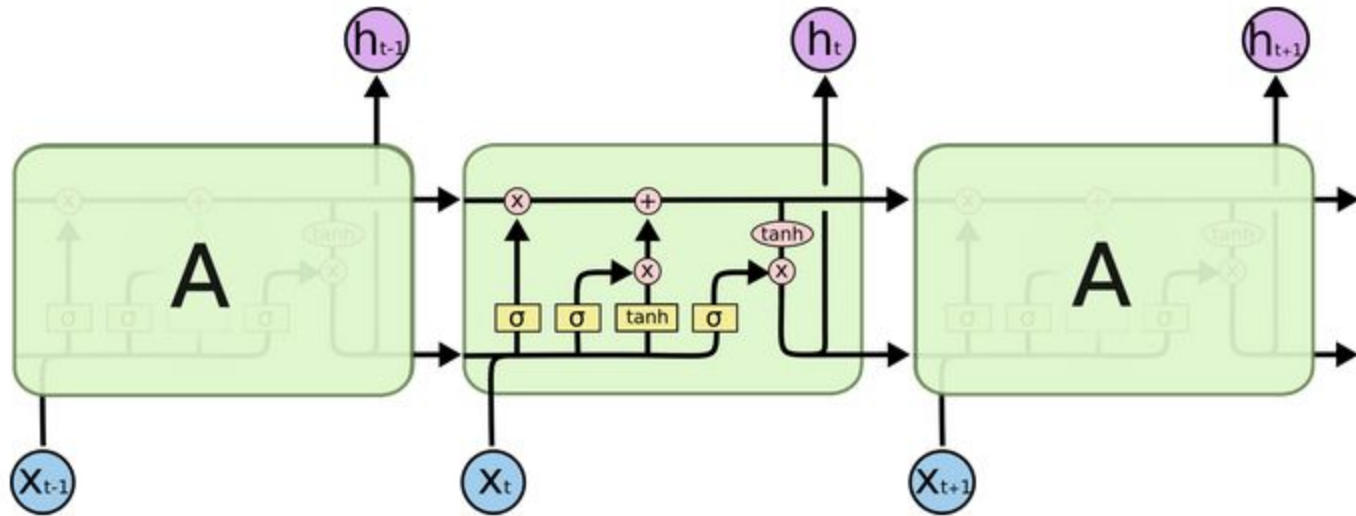
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/*  
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static void action_new_function(struct s_stat_info *wb)  
{  
    unsigned long flags;  
    int lel_idx_bit = e->edd, *sys & -((unsigned long) *FIRST_COMPAT);  
    buf[0] = 0x7fffffff & (bit << 4);  
    min(inc, slist->bytes);  
    printk(KERN_WARNING "Memory allocated %02x/%02x, "  
           "original MLL instead\n"),  
           min(min(multi_run - s->len, max) * num_data_in),  
           frame_pos, sz + first_seg);  
    div_u64_w(val, inb_p);  
    spin_unlock(&disk->queue_lock);  
    mutex_unlock(&s->sock->mutex);  
    mutex_unlock(&func->mutex);  
    return disassemble(info->pending_bh);  
}
```

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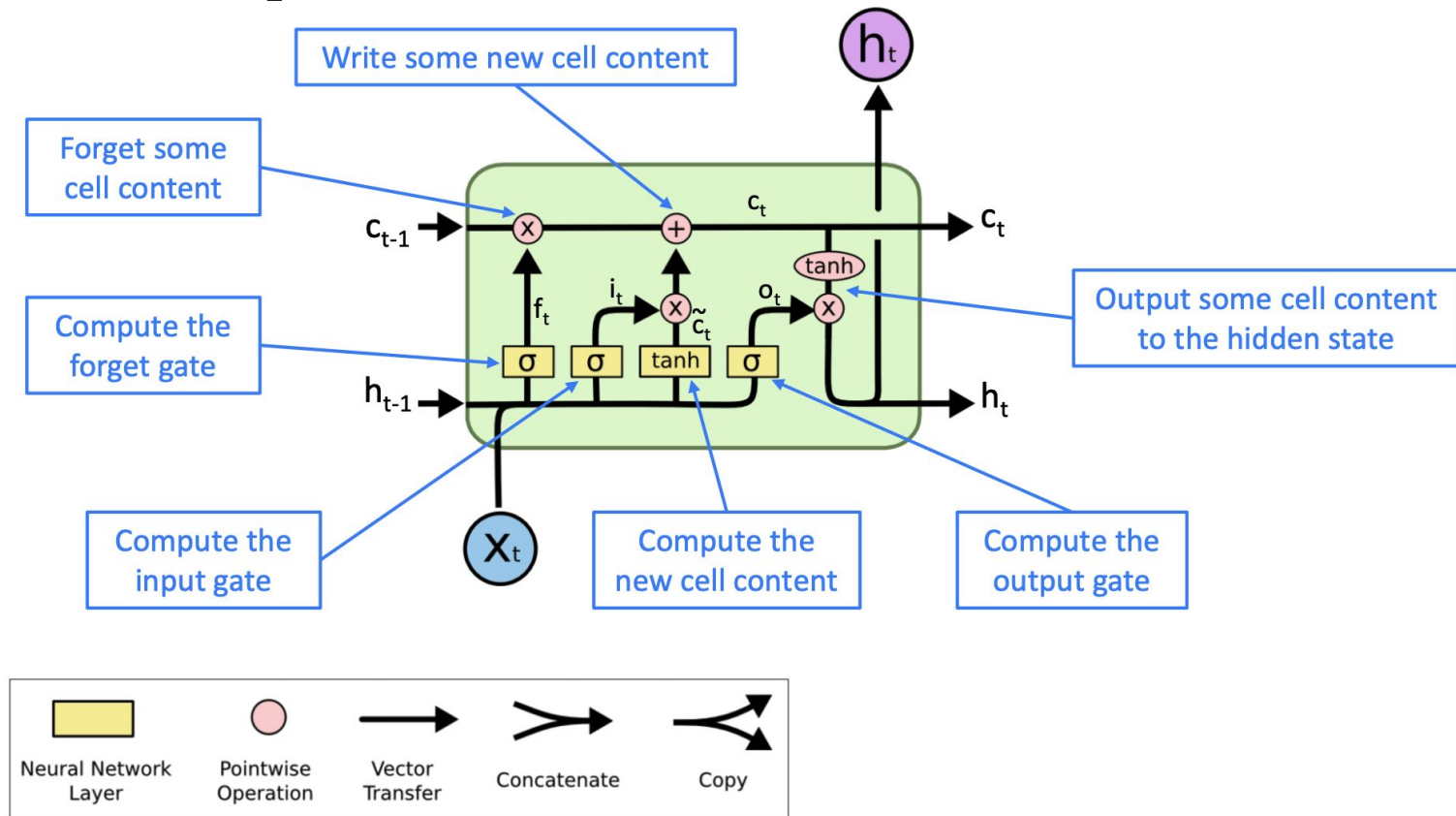
Vanilla RNN



LSTM



LSTM: quick overview



LSTM: quick overview



Forget gate: controls what is kept vs forgotten, from previous cell state

Input gate: controls what parts of the new cell content are written to cell

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New cell content: this is the new content to be written to the cell

Cell state: erase (“forget”) some content from last cell state, and write (“input”) some new cell content

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Sigmoid function: all gate values are between 0 and 1

$$f^{(t)} = \sigma \left(W_f h^{(t-1)} + U_f x^{(t)} + b_f \right)$$

$$i^{(t)} = \sigma \left(W_i h^{(t-1)} + U_i x^{(t)} + b_i \right)$$

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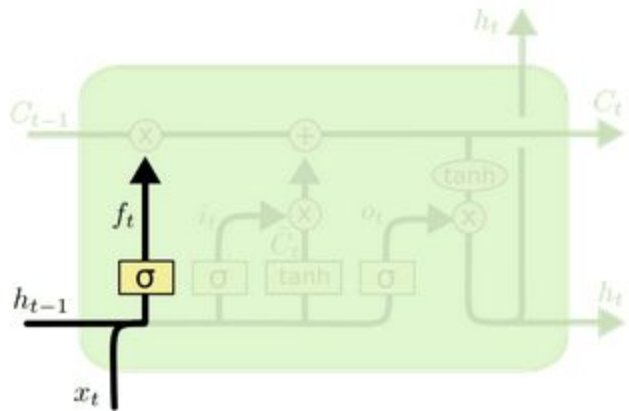
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All these are vectors of same length n

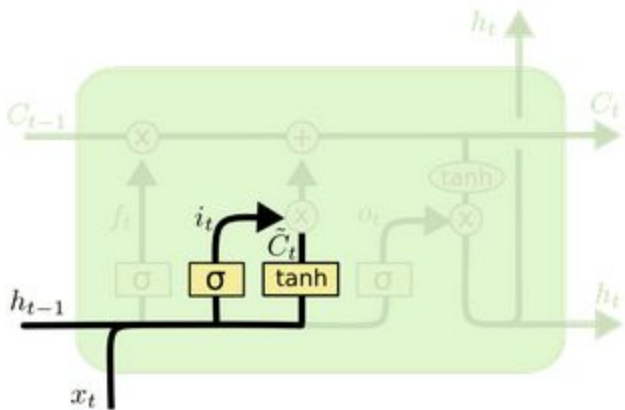
Gates are applied using element-wise product

LSTM: quick overview



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

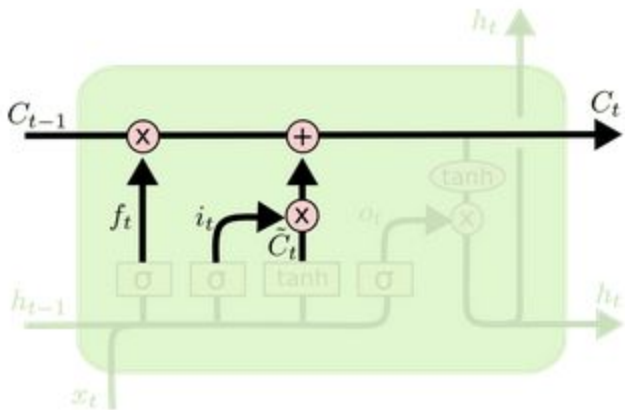
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$$i_t = \sigma(W_i \cdot [h_{t-1}, x_t] + b_i)$$

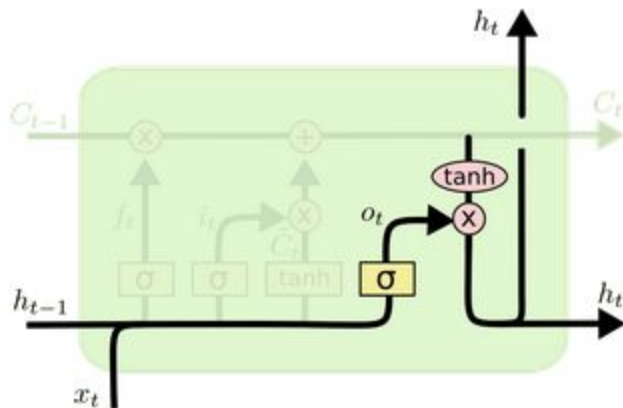
$$\tilde{C}_t = \tanh(W_C \cdot [h_{t-1}, x_t] + b_C)$$

LSTM: quick overview



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

LSTM: quick overview



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

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



LSTM: with formulas

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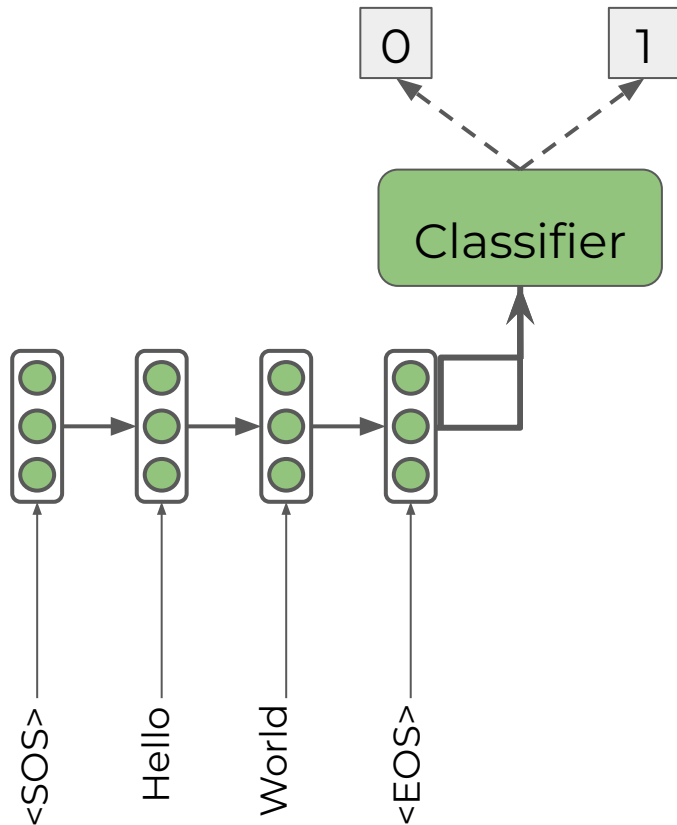
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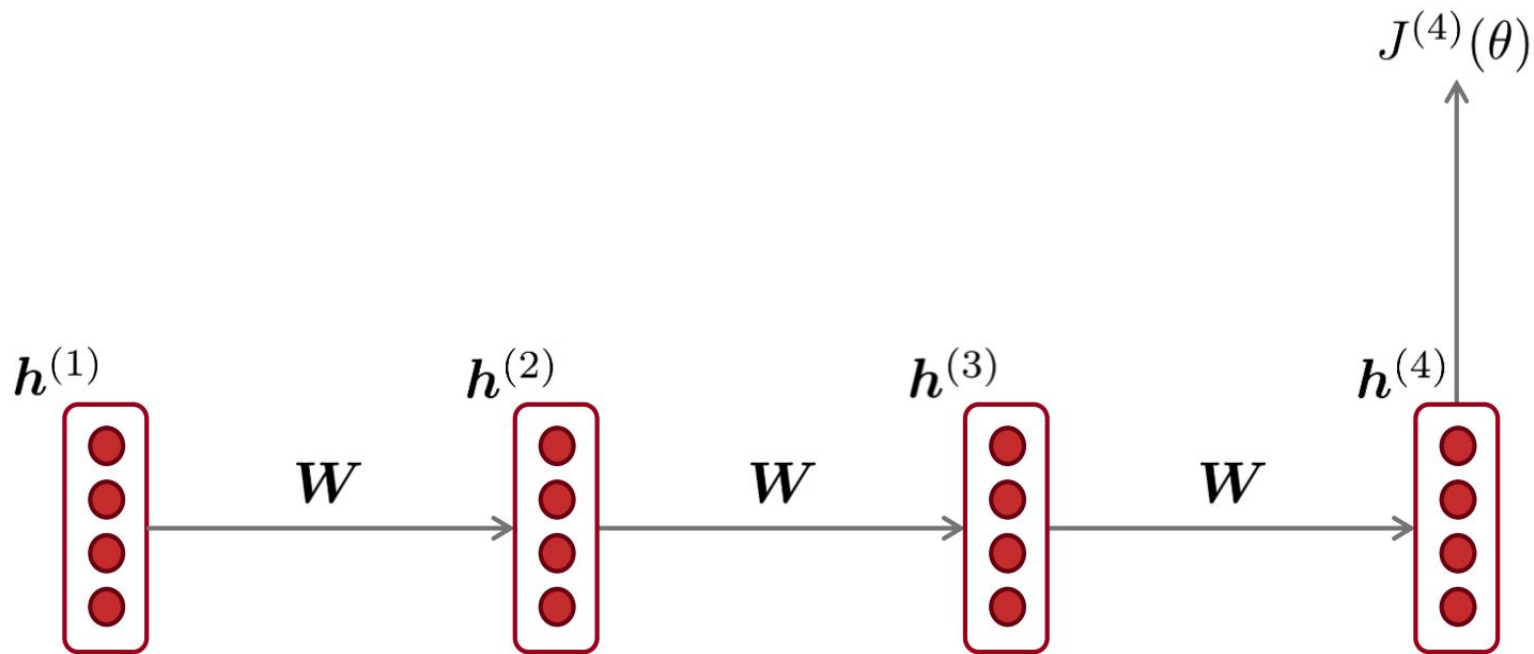
RNN as encoder for sequential data



RNNs can be used to encode an input sequence in a fixed size vector.

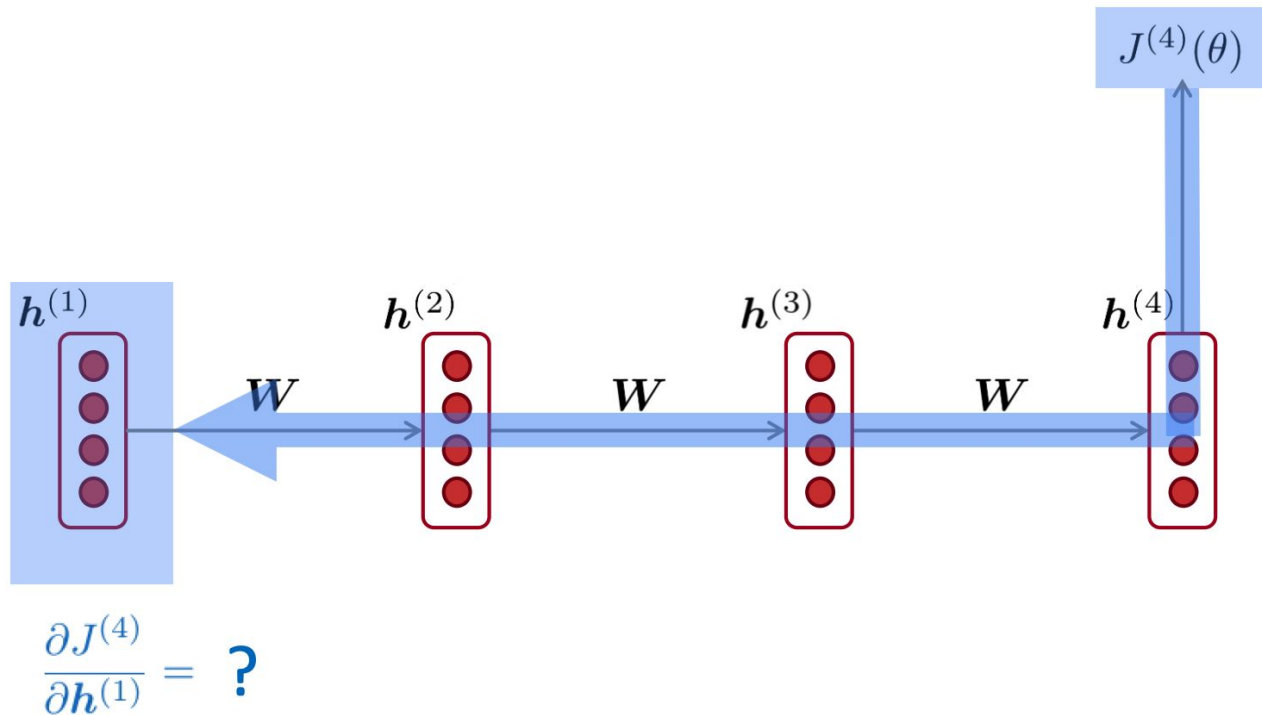
This vector can be treated as a representation of input sequence.

Vanishing gradient problem



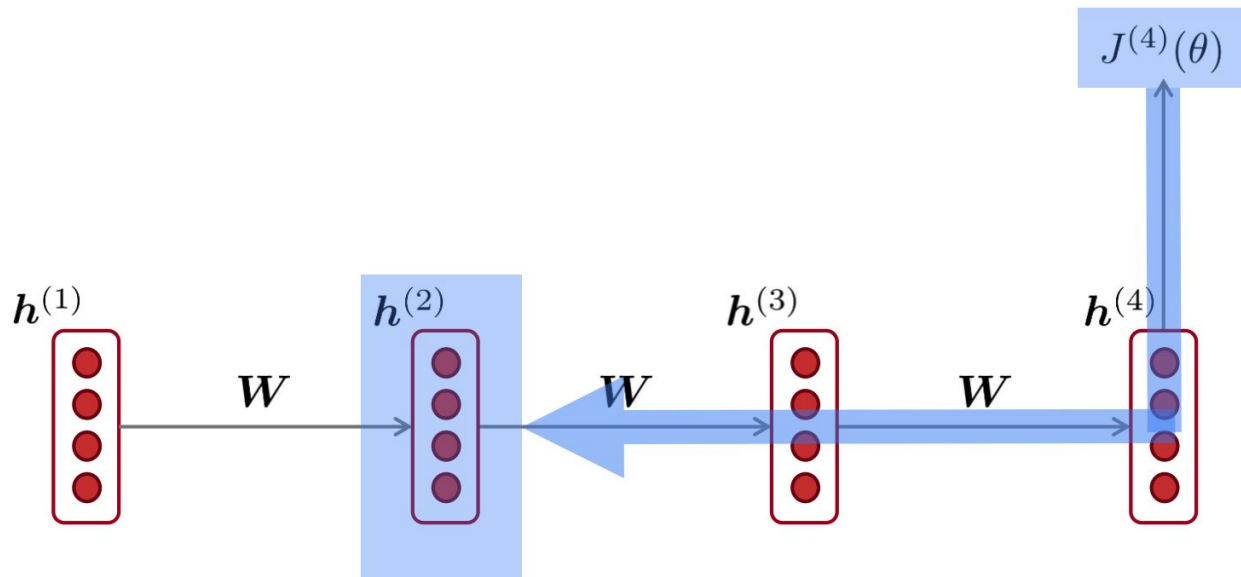


Vanishing gradient problem





Vanishing gradient problem

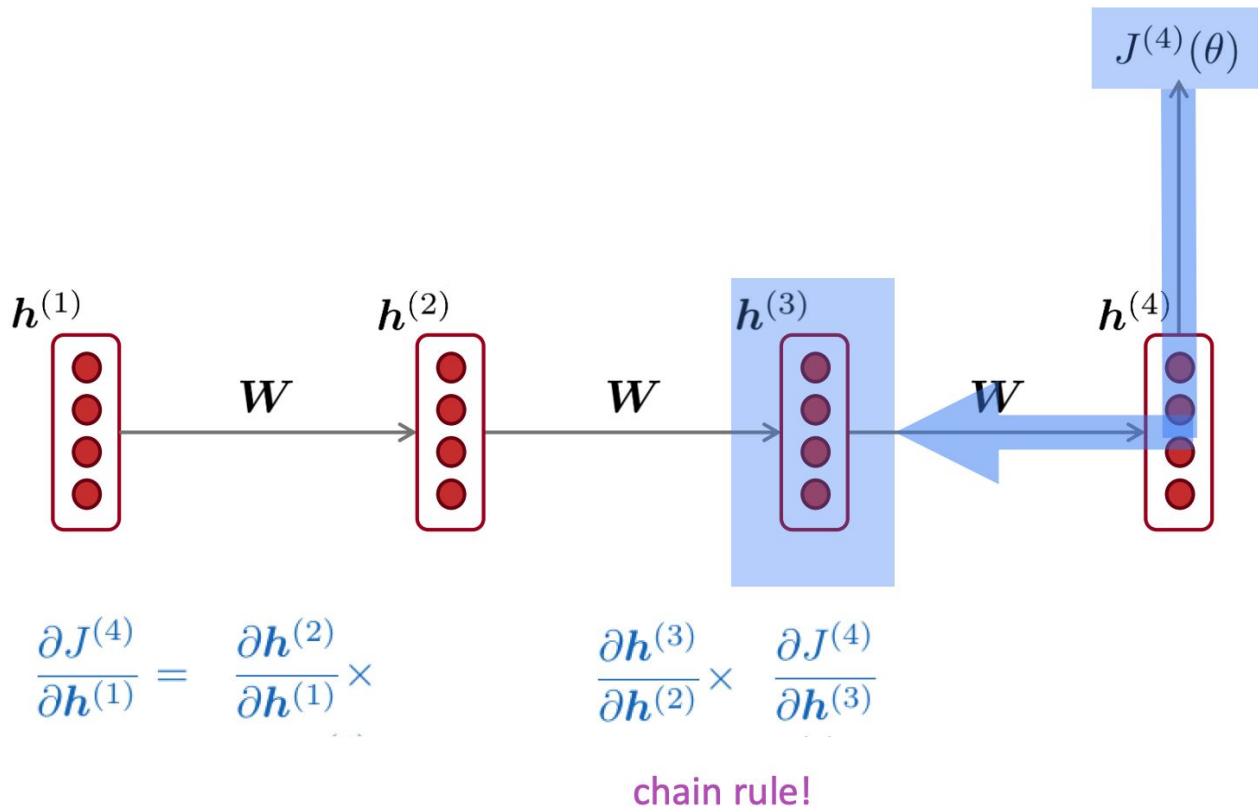


$$\frac{\partial J^{(4)}}{\partial h^{(1)}} = \frac{\partial h^{(2)}}{\partial h^{(1)}} \times \frac{\partial J^{(4)}}{\partial h^{(2)}}$$

chain rule!

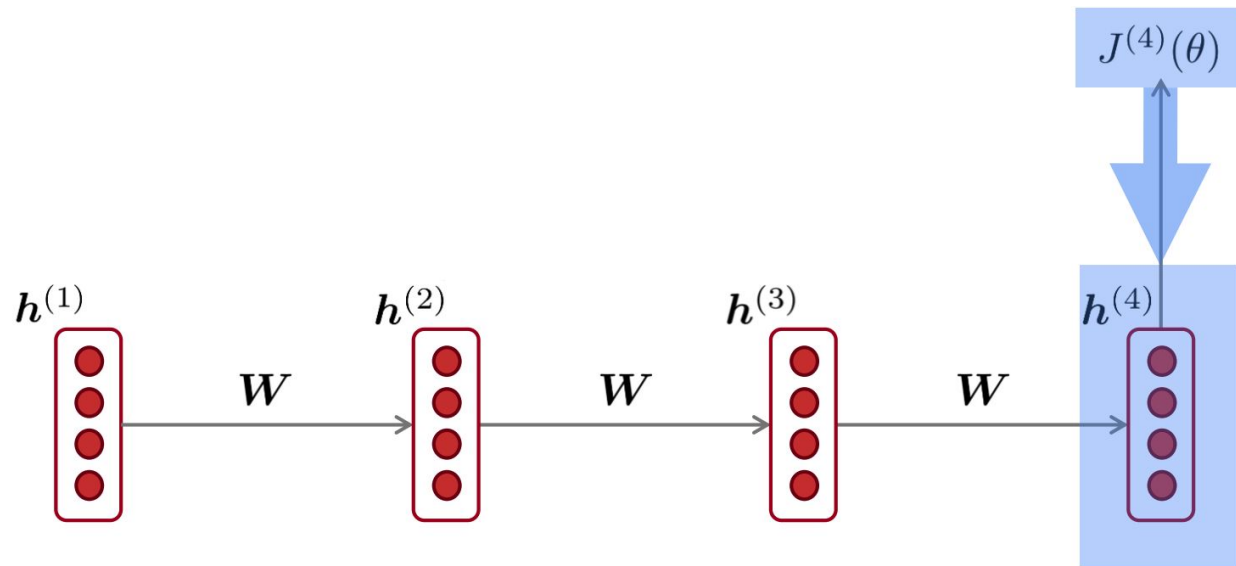


Vanishing gradient problem





Vanishing gradient problem



$$\frac{\partial J^{(4)}}{\partial h^{(1)}} = \frac{\partial h^{(2)}}{\partial h^{(1)}} \times$$

$$\frac{\partial h^{(3)}}{\partial h^{(2)}} \times$$

$$\frac{\partial h^{(4)}}{\partial h^{(3)}} \times \frac{\partial J^{(4)}}{\partial h^{(4)}}$$

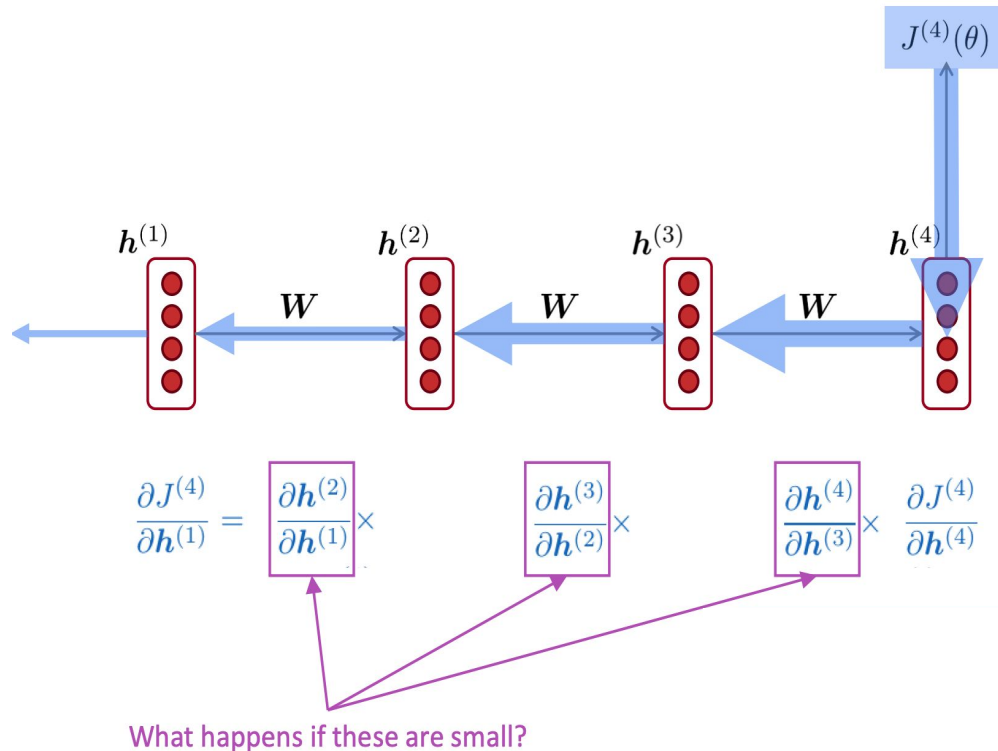
chain rule!



Vanishing gradient problem

Vanishing gradient problem:

When the derivatives are small, the gradient signal gets smaller and smaller as it backpropagates further



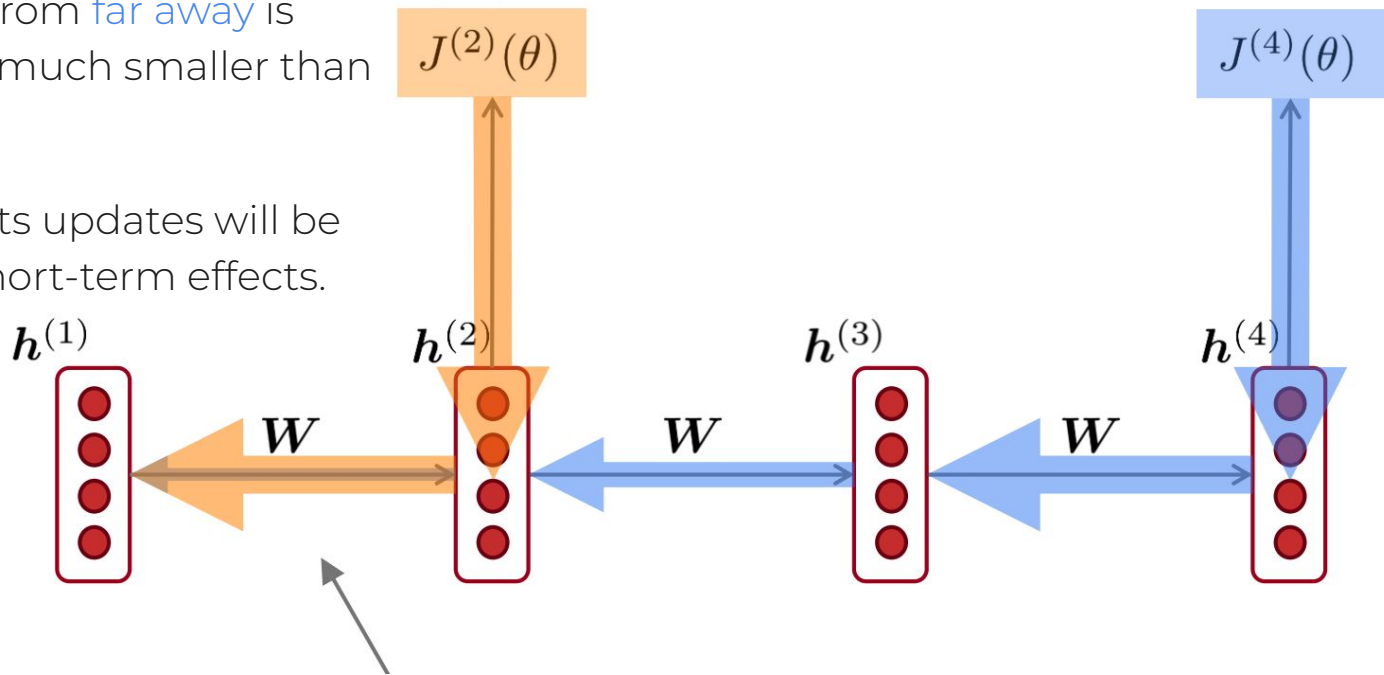
More info: "On the difficulty of training recurrent neural networks", Pascanu et al, 2013
<http://proceedings.mlr.press/v28/pascanu13.pdf>



Vanishing gradient problem

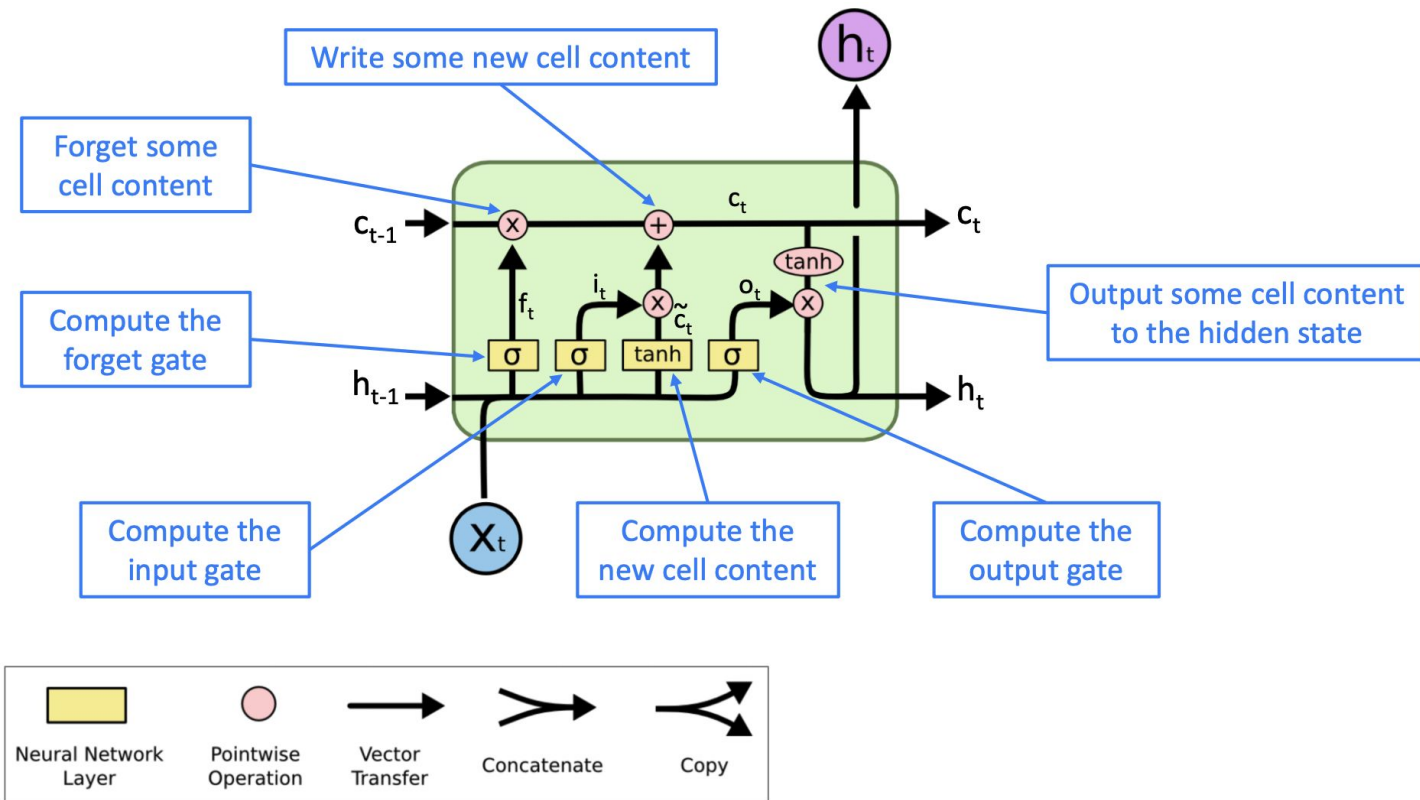
Gradient signal from **far away** is lost because it's much smaller than from **close-by**.

So model weights updates will be based only on short-term effects.





Vanishing gradient: LSTM





Vanishing gradient: LSTM

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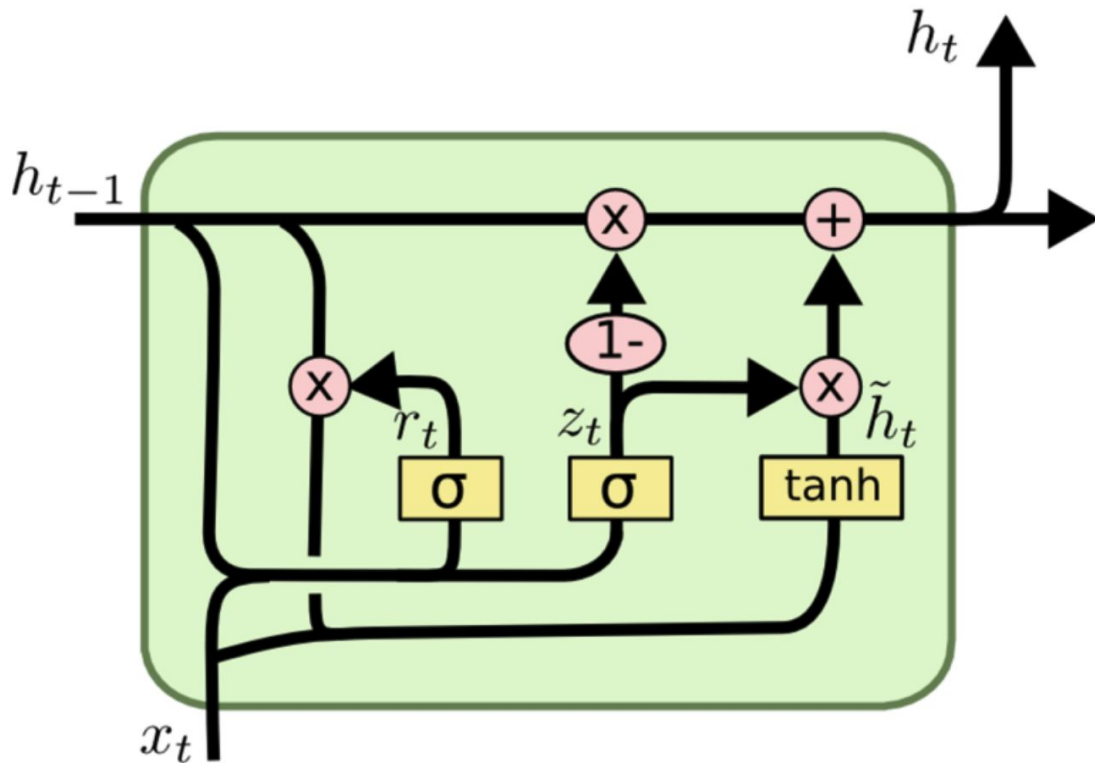
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Gates are applied using element-wise product

All these are vectors of same length n

Vanishing gradient: GDL





Vanishing gradient: GRU

Update gate: controls what parts of hidden state are updated vs preserved

$$\mathbf{u}^{(t)} = \sigma \left(\mathbf{W}_u \mathbf{h}^{(t-1)} + \mathbf{U}_u \mathbf{x}^{(t)} + \mathbf{b}_u \right)$$

Reset gate: controls what parts of previous hidden state are used to compute new content

$$\mathbf{r}^{(t)} = \sigma \left(\mathbf{W}_r \mathbf{h}^{(t-1)} + \mathbf{U}_r \mathbf{x}^{(t)} + \mathbf{b}_r \right)$$

New hidden state content: reset gate selects useful parts of prev hidden state. Use this and current input to compute new hidden content.

$$\tilde{\mathbf{h}}^{(t)} = \tanh \left(\mathbf{W}_h (\mathbf{r}^{(t)} \circ \mathbf{h}^{(t-1)}) + \mathbf{U}_h \mathbf{x}^{(t)} + \mathbf{b}_h \right)$$

$$\mathbf{h}^{(t)} = (1 - \mathbf{u}^{(t)}) \circ \mathbf{h}^{(t-1)} + \mathbf{u}^{(t)} \circ \tilde{\mathbf{h}}^{(t)}$$

Hidden state: update gate simultaneously controls what is kept from previous hidden state, and what is updated to new hidden state content

How does this solve vanishing gradient?

Like LSTM, GRU makes it easier to retain info long-term (e.g. by setting update gate to 0)

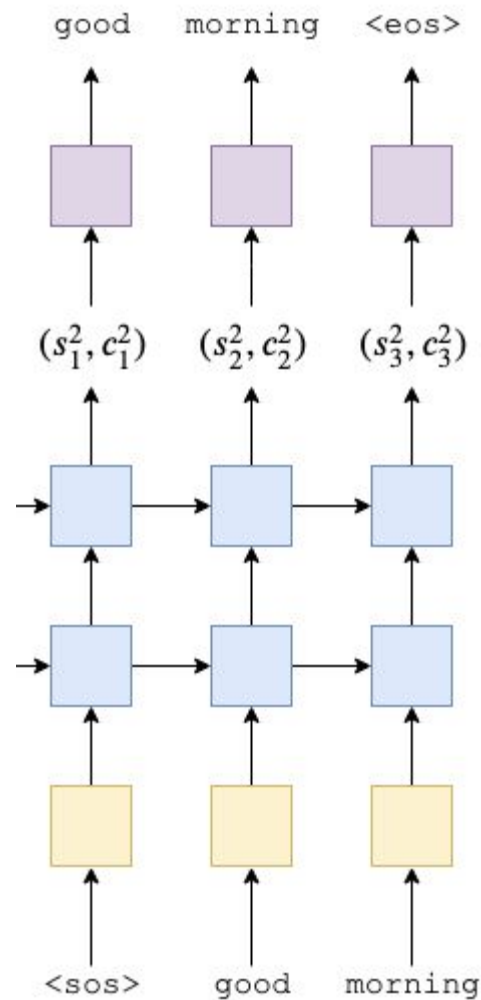
Vanishing gradient: LSTM vs GRU



- LSTM and GRU are both great
 - GRU is quicker to compute and has fewer parameters than LSTM
 - There is no conclusive evidence that one consistently performs better than the other
 - LSTM is a good default choice (especially if your data has particularly long dependencies, or you have lots of training data)

Outro

- RNN is a great choice for data with sequential structure
- Multi-layer RNN can also be of great use
- **Rule of thumb:** start with LSTM, but switch to GRU if you want something more efficient



Q & A



Backlog



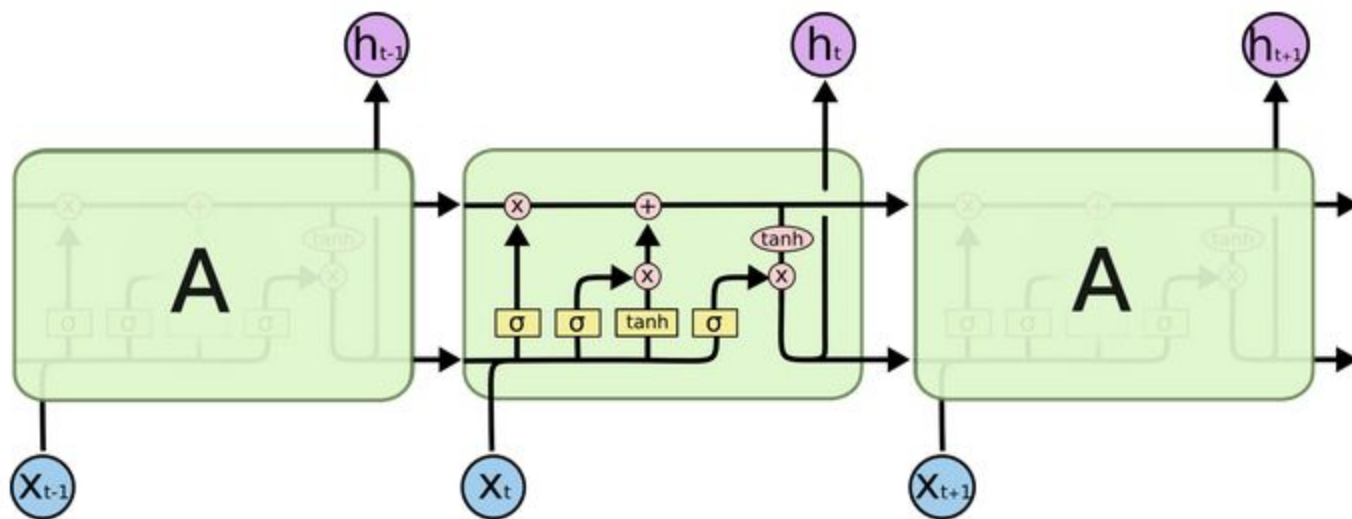
Q & A



That's all. Feel free to ask any questions.

RNNs, we are coming. Time to generate some names!

Recap: LSTM





Exploding gradient problem

- If the gradient becomes too big, then the SGD update step becomes too big:
- This can cause bad updates: we take too large a step and reach a bad parameter configuration (with large loss)
- In the worst case, this will result in Inf or NaN in your network (then you have to restart training from an earlier checkpoint)

$$\theta^{new} = \theta^{old} - \overbrace{\alpha}^{\text{learning rate}} \underbrace{\nabla_{\theta} J(\theta)}_{\text{gradient}}$$



Exploding gradient solution

- Gradient clipping: if the norm of the gradient is greater than some threshold, scale it down before applying SGD update

Algorithm 1 Pseudo-code for norm clipping

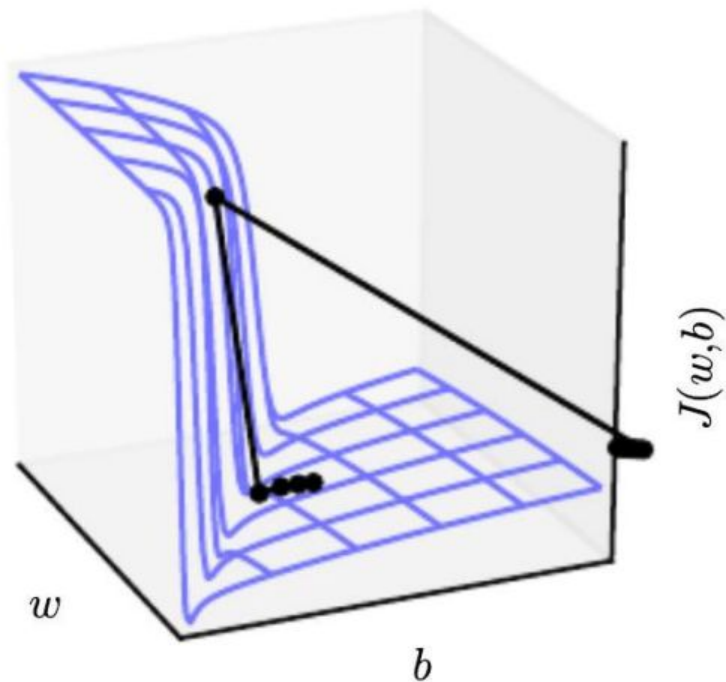
```
 $\hat{\mathbf{g}} \leftarrow \frac{\partial \mathcal{E}}{\partial \theta}$   
if  $\|\hat{\mathbf{g}}\| \geq \textit{threshold}$  then  
     $\hat{\mathbf{g}} \leftarrow \frac{\textit{threshold}}{\|\hat{\mathbf{g}}\|} \hat{\mathbf{g}}$   
end if
```

- Intuition: take a step in the same direction, but a smaller step

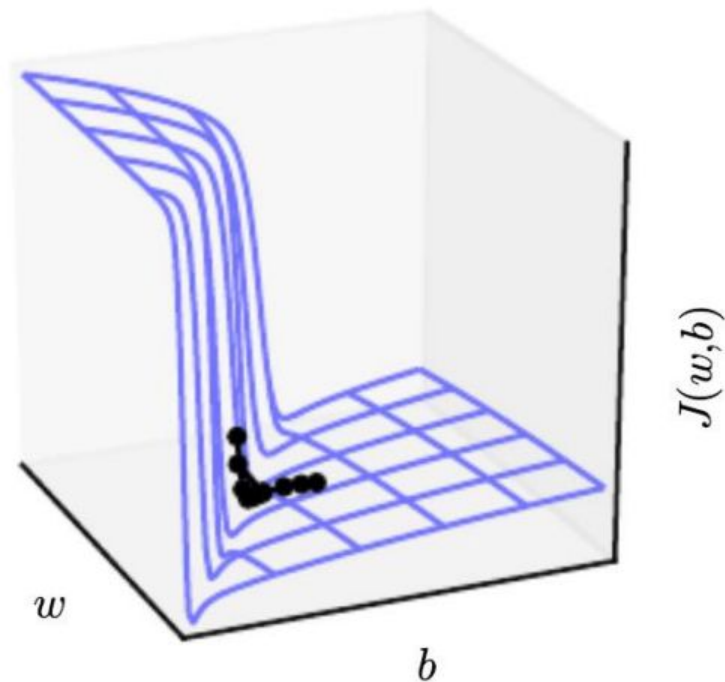
Exploding gradient solution



Without clipping



With clipping



Vanishing gradient: LSTM vs GRU



- LSTM and GRU are both great
 - GRU is quicker to compute and has fewer parameters than LSTM
 - There is no conclusive evidence that one consistently performs better than the other
 - LSTM is a good default choice (especially if your data has particularly long dependencies, or you have lots of training data)

Rule of thumb: start with LSTM, but switch to GRU if you want something more efficient



Vanishing gradient in non-RNN

Vanishing gradient is present in all deep neural network architectures.

- Due to chain rule / choice of nonlinearity function, gradient can become vanishingly small during backpropagation
- Lower levels are hard to train and are trained slower
- **Potential solution(but not actually for that problem):** dense connections (just like in DenseNet)

Conclusion:

Though vanishing/exploding gradients are a general problem, RNNs are particularly unstable due to the repeated multiplication by the same weight matrix [Bengio et al, 1994]. Gradients magnitude drops exponentially with connection length.

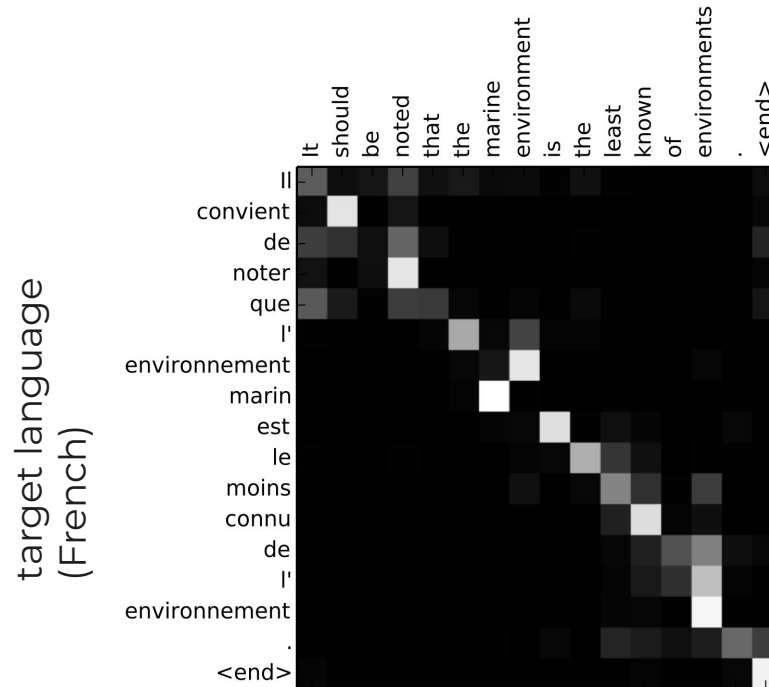
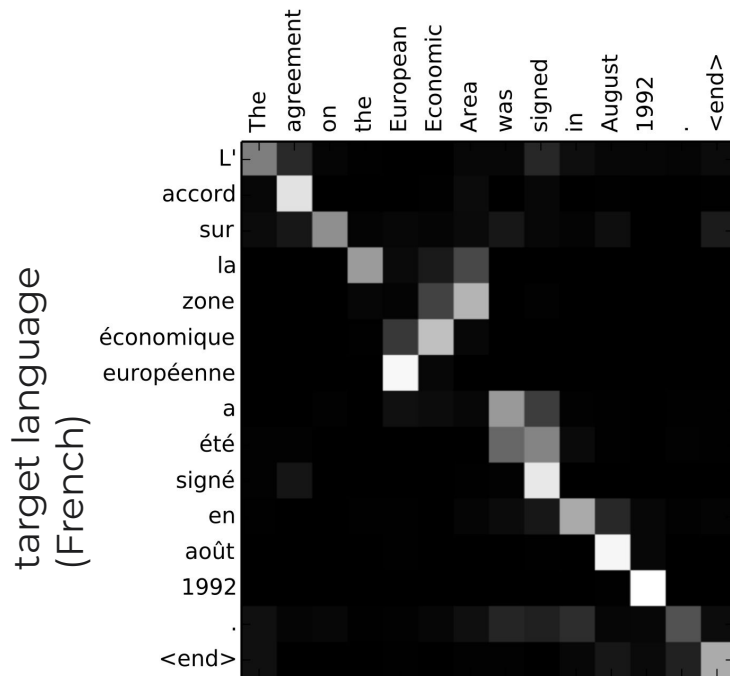
Source: "Learning Long-Term Dependencies with Gradient Descent is Difficult", Bengio et al. 1994, <http://ai.dinfo.unifi.it/paolo//ps/tnn-94-gradient.pdf>

Attention maps in translation



source language (English)

source language (English)



Very Deep Backlog





Vanishing gradient in non-RNN

Vanishing gradient is present in **all** deep neural network architectures.

- Due to chain rule / choice of nonlinearity function, gradient can become vanishingly small during backpropagation
- Lower levels are hard to train and are trained slower
- **Potential solution:** direct (or skip-) connections (just like in ResNet)

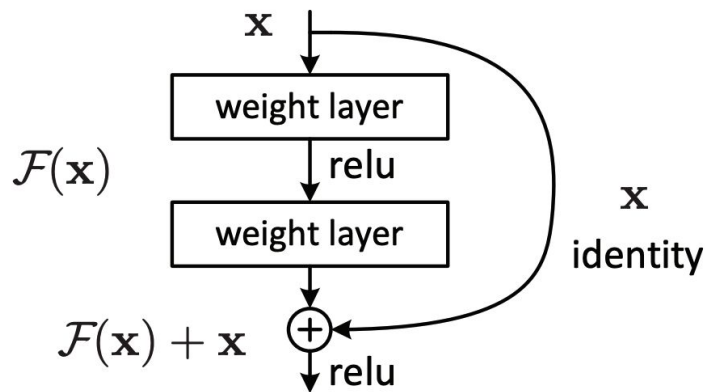


Figure 2. Residual learning: a building block.

Source: "Deep Residual Learning for Image Recognition", He et al, 2015.

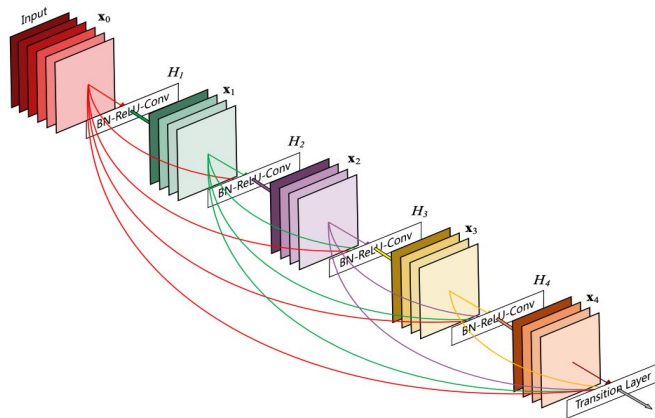
<https://arxiv.org/pdf/1512.03385.pdf>



Vanishing gradient in non-RNN

Vanishing gradient is present in **all** deep neural network architectures.

- Due to chain rule / choice of nonlinearity function, gradient can become vanishingly small during backpropagation
- Lower levels are hard to train and are trained slower
- **Potential solution:** dense connections (just like in DenseNet)

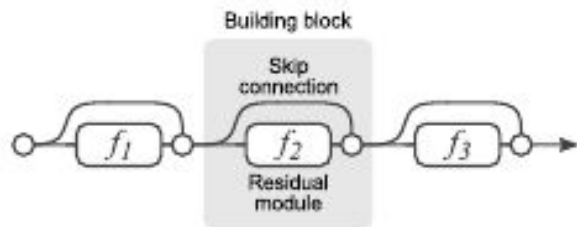


Source: "Densely Connected Convolutional Networks", Huang et al, 2017
<https://arxiv.org/pdf/1608.06993.pdf>



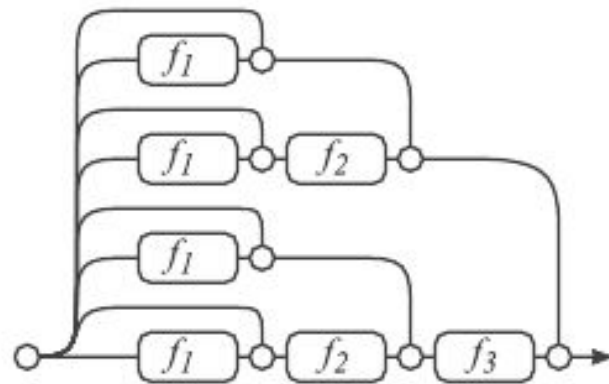
Another view on ResNets and vanishing gradient

“Residual Networks Behave Like Ensembles of Relatively Shallow Networks”



(a) Conventional 3-block residual network

=



(b) Unraveled view of (a)

Revise



1. RNN intuitions
2. Language models
3. Memory concept: LSTM
4. RNN as encoder for sequential data
5. Vanishing gradient

Thanks for attention!

Questions?

