# **Autoregressive Models**



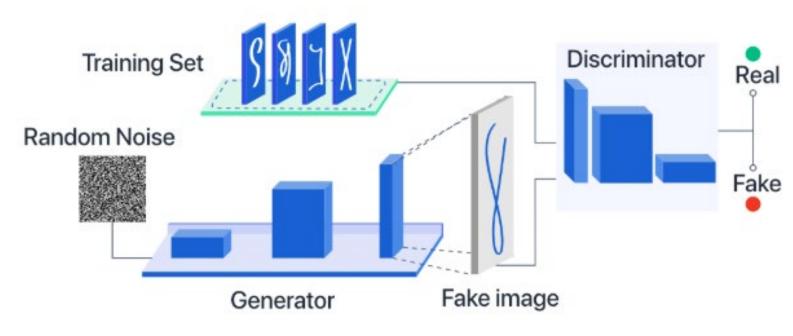
#### Autoencoders and GANs

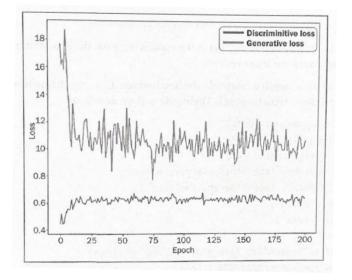
- So far, we have studied a family of generative models:
  - Autoencoder:
    - Samples from latent space
    - Learns how to decode back into the original domain
    - More advanced model: Variational Autoencoder (VAE)
  - Generative Adversarial Model (GAN):
    - Two adversaries:
      - Generator & Discriminator
      - Generator trues to convert random noise into observations that look as if they have been sampled from the original dataset (this is forgery)
        - Similar to the Decoder in AE, samples from latent space using multivariate standard normal distribution
      - Discriminator predicts if an image is real or fake



#### GAN

- In GAN models:
  - Two networks:
    - Discriminator network: a standard CNN
      - Tries to classify the image as real or generated
    - Generator network:
      - gets its updates from backpropagated values from the discriminator





At first, we would want the D\_Loss to be high and G\_Loss to be low.

However, a "good" trained model should have low D\_Loss and low G\_Loss. This can be a sign of the Generator being able to "trick" the Discriminator.



### Autoregressive Models

- Family of generative models that treats a problem as a sequential process.
- They condition predictions based on previous values in sequence rather than on latent space.
- In conclusion:
  - They attempt to **model** the data-generating distribution rather than an approximation of it (as in autoencoders)
  - Some models:
    - LSTM: Long short-term memory: Good for text
    - PixelCNN: Good for image
    - Transformers: Good for text



#### Autoregressive Models: LSTM

- LSTM is a RNN (recurrent neural network):
  - RNNs contain a recurrent layer (or cell) that can handle sequential data
    - an output of the layer at a particular timestep be part of the input in the next timestep
- Since LSTM is designed to work with sequential data, it fits well with text data.
- Key differences between working with text and image data:
  - Text data is composed of discrete chunks
    - We cannot change the word cat to more cat
  - Image data is composed of pixel values
    - Pixel data gets filtered, we can backpropagate, calculate loss, etc., to make a pixel more blue.



### Autoregressive Models: LSTM

- Text data has a time dimension and no space dimension
  - Order of words is highly important
- Image data has two spatial dimensions but no time dimension
  - Images can be flipped without changing the content
- Text is highly sensitive to small changes in individual units
  - Changing a few words can change the context
  - Changing a few pixels in an image can still be recognizable



#### Autoencoders: LSTM – Tokenization

- Tokenization:
  - Process of splitting the text into individual units, i.e., words or characters
- When using word tokens:
  - Lower & upper case matters
  - Rare words can be replaced with a token for unknown word to reduce the number of weights in the NN.
  - Words are reduced to its simplest form
  - Tokenize punctuation or eliminate punctuation at all



#### Autoencoder: LSTM – Tokenization

- When using character token:
  - Generate new sequence of characters to form new words outside of the training vocabulary
  - The vocabulary is smaller fewer number of weights to be learned by the NN
- Tokenization process:
  - For example: lowercase tokenization, without word stemming, punctuation is tokenized also:



```
def pad_punctuation(s):
    s = re.sub(f"([{string.punctuation}])", r" \1 ", s)
    s = re.sub(" +", "", s)
                                                                         1. Pad punctuation marks to treat them as
                                                                         separate words
     return s
                                                                             2. Convert to TensorFlow dataset
text data = [pad punctuation(x) for x in filtered data]
text ds = (
     Tf.datà.Dataset.from_tensor_slices(text_data).batch(BATCH_SIZE).shuffle(1000))
3. Create a Keras TextVectorization layer to convert text to lowercase
Give the most 10,000 prevalent words a corresponding integer token
Trim or pad the sequence to 201 tokens
output sequence léngth=200 + 1,)
4. Apply the TextVectorization layer to the training data
vectorize layer.adapt(text ds)
5. Store a list of the word tokens
vocab = vectorize_layer.get_vocabulary()
```

#### Autoencoder: LSTM – Tokenization

- For example:
- "Recipe for Ham Persillade with Mustard Potato Salad"
- Tokenized:
  - [ 26 16 557 1 8 298 335 189 ...
  - TextVectorization Layer: creates a "map" (sort of an index, based on frequency)
    - 0:
    - 1: [UNK]
    - 2:.
    - 3:,
    - 4: and
    - 5: to
    - 6: in
    - 7: the
    - 8: with
    - 9: a
    - ...



- We need to train the LSTM model to predict the next word in a sequence, given a sequence of words preceding
- For example:
  - Feed model the tokens for: "grilled chicken with boiled \_\_\_\_\_"
  - Expected output: potatoes
  - Rather than: bananas
- One way to do it:
  - Shifting the entire sequence by one token to create our own target variable



- The LSTM architecture:
  - Input of the model: sequence of integer tokens
  - Output of the model: probability of each word in the 10,000-word vocabulary appearing next in the sequence.
  - We need two layers:
    - Embedding
    - LSTM



- Embedding layer:
  - In an essence, it is a look-up table that converts each integer token into a vector of length "embedding size"

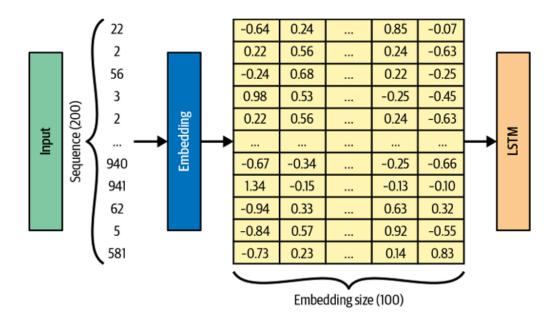
<u> </u>	Token	Embedding					
Vocabulary size (10,000)	0	-0.13	0.45		0.13	-0.04	
	1	0.22	0.56		0.24	-0.63	
	9998	0.16	-0.70		-0.35	1.02	
gg (	9999	-0.98	-0.45		-0.15	-0.52	
		Embedding size (100)					



 The input layer passes a tensor of integer sequences to the embedding layer

The embedding layer outputs a tensor that is passed to the LSTM

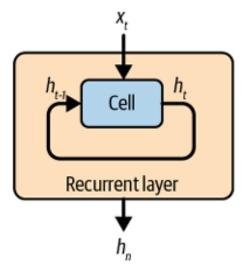
layer





#### LSTM layer

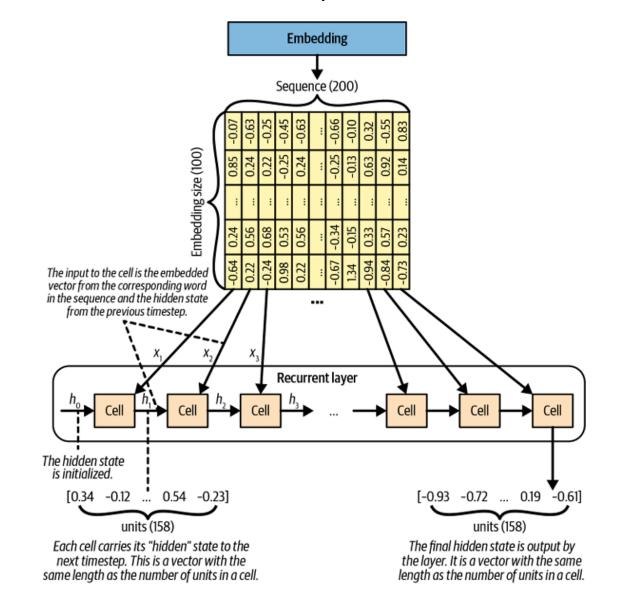
- First, what is "recurrent"?
  - A recurrent layer consist of a cell that updates its hidden state as each element of the sequence is passed through it, one timestep at a time.
  - Hidden state:
    - A vector with length equal to the number of units in the cell
  - How does it work?
    - Given a sequential input: x<sub>1</sub>,..., x<sub>n</sub>
    - A hidden state: h<sub>+</sub>
    - At timestep t:
      - Use previous value of the hidden state, ht-1
      - Data of the current timestep, x<sub>1</sub>
      - Produce an updated state vector, h<sub>t</sub>
      - Continue until the end of the sequence
      - Output the final hidden state, h<sub>n</sub>, to the next layer of the network





#### Embedding and LSTM layers

- Units and cells:
  - There is one cell defined by a number of units it contains.
     (think of a prison cell that holds multiple prisoners).
  - The number of units is set when defining the layer.

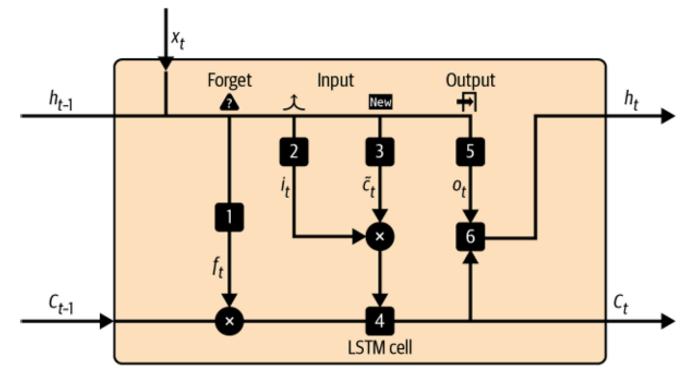




#### The LSTM Cell:

- The hidden state is updated in six steps (six neural networks):
  - 1. Hidden state of the previous timestep and the current word embedding  $x_t$  are concatenated and passed to the forget gate
    - The forget gate: NN with sigmoid activation
  - 2. Result of step 1, passed on an input gate:
    - Input gate: a NN with sigmoid activation
  - 3. Result of step 2, passed through a NN with tanh activation
  - 4. Resulting vector and cell state from step 1 are multiplied and added with the output of step 2 and step3 vector (element-wise)
  - 5. Result of step 4 is passed through an output gate:
    - Output gate: NN with sigmoid activation
  - 6. Result of step 5 is uses tanh activation to produce a new hidden state, h<sub>t</sub>





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

2 
$$i_t = \sigma(W_i \cdot [h_{t-1}, x_t] + b_i)$$

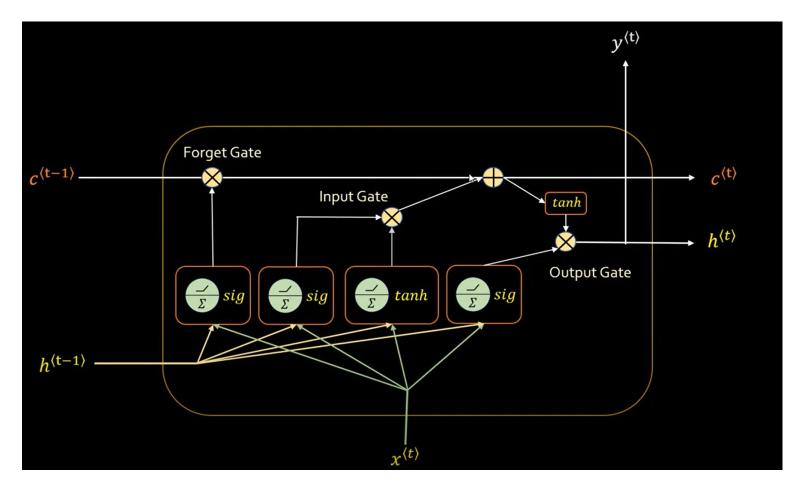
$$\tilde{C}_t = \tanh(W_C \cdot [h_{t-1}, x_t] + b_C)$$

4 
$$C_t = f_t * C_{t-1} + i_t * \tilde{C}_t$$

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

6 
$$h_t = o_t * \tanh(C_t)$$







### Autoregressive Models: LSTM – Training

- Most important step in training:
  - The Dense layer transforms the hidden states at each timesteps into a vector of probabilities for the next token
  - The overall Model predicts the next token, given an input sequence of tokens. It does this for each token in sequence.



#### Autoregressive Models: LSTM – Training

- Notice the sequence of layers:
  - 1. input
  - 2. embedding
  - 3. LSTM
  - 4. Dense

```
inputs = layers.Input(shape=(None,), dtype="int32")
x = layers.Embedding(VOCAB_SIZE, EMBEDDING_DIM)(inputs)
x = layers.LSTM(N_UNITS, return_sequences=True)(x)
outputs=layers.Dense(VOCAB_SIZE,activation="softmax")(x)
lstm = models.Model(inputs, outputs)
lstm.summary()
```



- Example:
  - Train an LSTM model to generate new cooking recipies









