# Neural Networks and Deep Learning

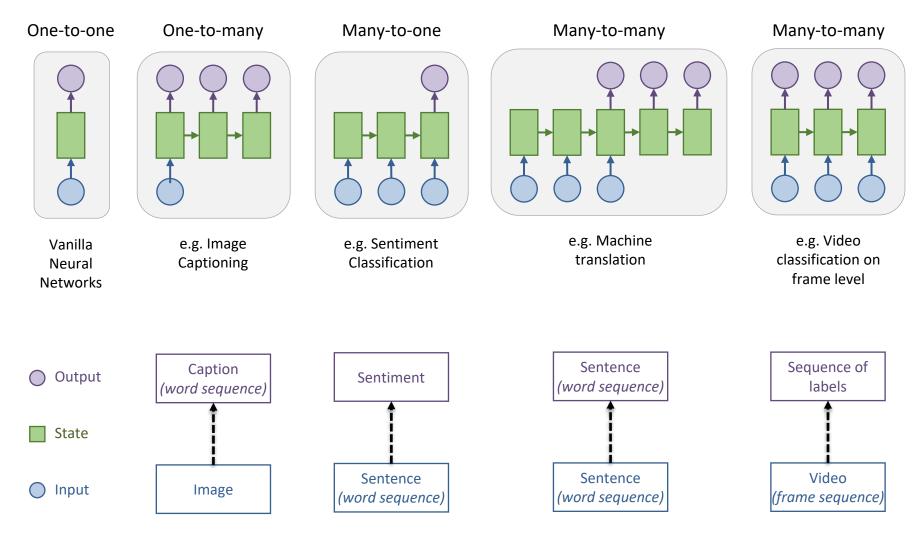
Recurrent Neural Networks

#### Sequential data

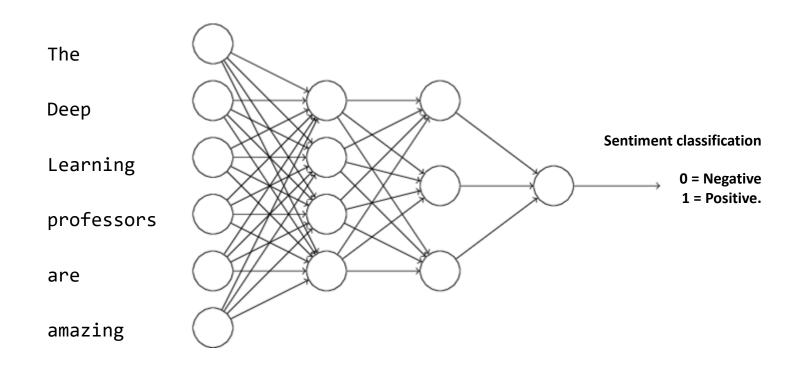
Speech "Alexa, self destruct" recognition Music generation Sentiment "I hate this movie" analysis Machine "The hat does not fit in the "El sombrero no hi cap a la bag because it is small" bossa perque és petita" translation Video action Running recognition Image "Two dogs play in the grass" captioning Time series

analysis

## **Modelling Sequences**



#### Why not a standard MLP?

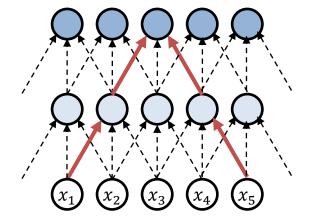


Inputs can be different lengths in different examples.

Does not share features learned across different positions.

#### CNNs vs RNNs

**CNN** 



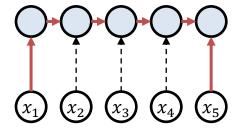
Hierarchical: O(n/k)

CNNs need less "steps" but more computation to "see" far apart. Notion of "spatial structure", but no notion of "order"

The further apart we need them to integrate information from, the more depth we need to add

We cannot easily produce a sequential output of arbitrary size

RNN



Sequential: O(n)

RNNs need a linear number of steps but less computation to "see" far apart. Capture notion of ordered sequences

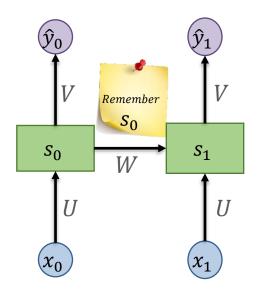
In order to integrate information from far apart we need to introduce some kind of "long-term memory"

We can easily deal with sequential inputs and outputs of arbitrary size

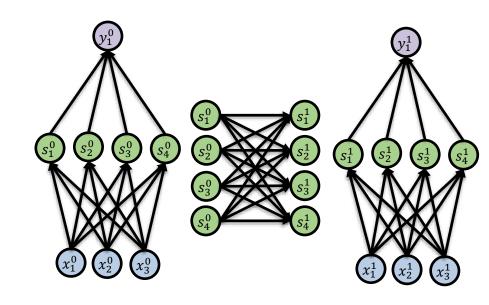
#### **RNN BASICS**

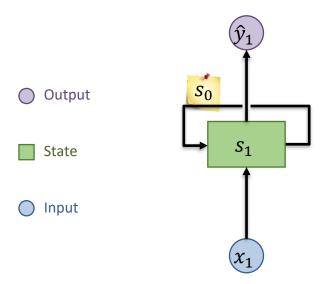




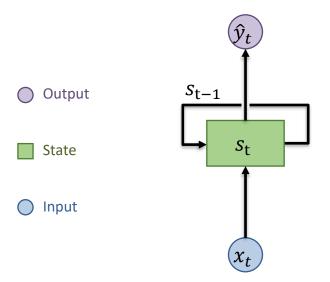


$$\begin{array}{l} x_0 = < x_1^0, x_2^0, x_3^0 > \\ s_0 = < s_1^0, s_2^0, s_3^0, s_4^0 > \\ \hat{y}_0 = < y_1^0 > \end{array}$$

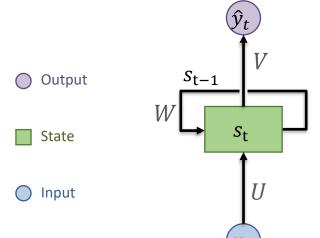




RNNs are networks with loops, allowing information to persist over time. RNNs have "states".



At time step t the new state depends on both the input to the model  $(x_t)$  and the state of previous time step  $(s_{t-1})$ 

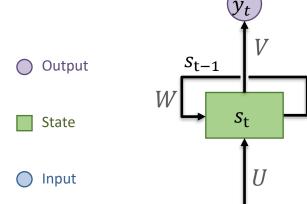


State update (transition function):

$$s_t = f_{U,W}(x_t, s_{t-1})$$

Output function:

$$\hat{y}_t = f_V(s_t)$$



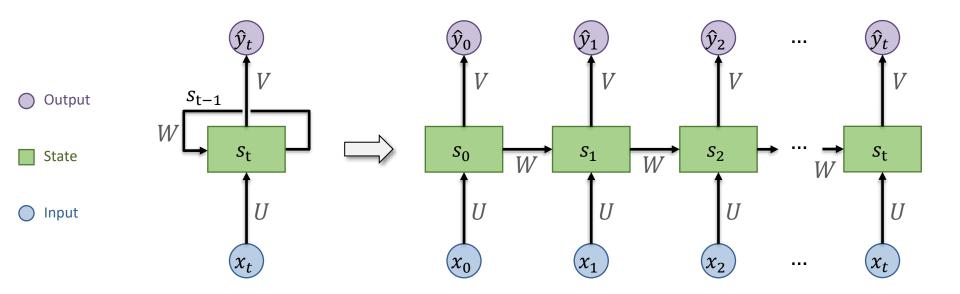
State update (transition function):

$$s_t = tanh(Ux_t + Ws_{t-1})$$

Output function:

$$\hat{y}_t = f(V s_t)$$

It is easier to think about the unravelled (over time) version of an RNN:



Note that parameters are shared over time

#### Simple RNN pseudocode

Notice that dot(U, input\_t) and dot(W, state) are linear (fully connected) layers

## Simple (Elman) RNN in PyTorch

Docs > torch.nn > RNNCell

>\_

#### RNNCELL

CLASS torch.nn.RNNCell(input\_size, hidden\_size, bias=True, nonlinearity='tanh', device=None, dtype=None) [SOURCE]

An Elman RNN cell with tanh or ReLU non-linearity.

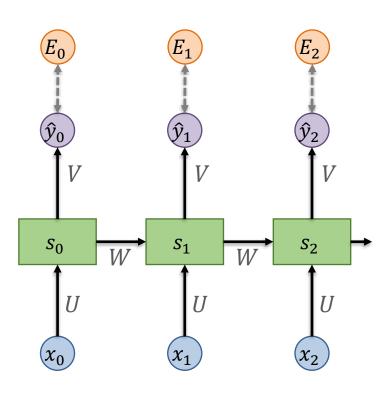
$$h' = \tanh(W_{ih}x + b_{ih} + W_{hh}h + b_{hh})$$

If nonlinearity is 'relu', then ReLU is used in place of tanh.

#### Parameters

- input\_size The number of expected features in the input x
- hidden\_size The number of features in the hidden state h
- bias If False, then the layer does not use bias weights b\_ih and b\_hh. Default: True
- nonlinearity The non-linearity to use. Can be either 'tanh' or 'relu'. Default: 'tanh'

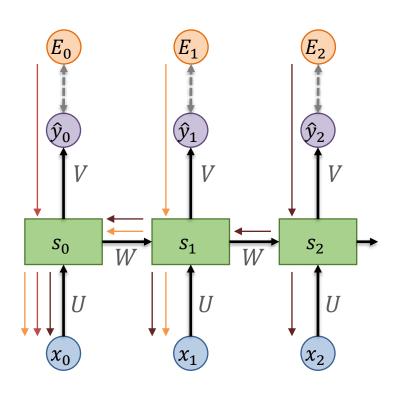
#### Backpropagation through time



Loss function:

$$E(y, \hat{y}) = \sum_{t} E_{t}(y_{t}, \hat{y}_{t})$$

#### Backpropagation through time

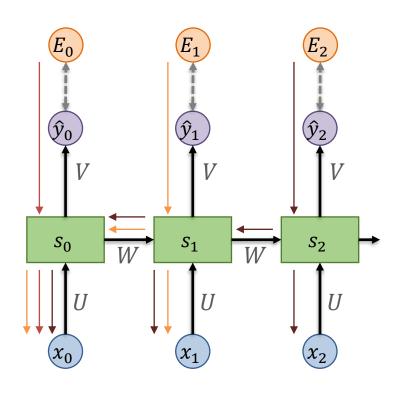


Loss function:

$$E(y, \hat{y}) = \sum_{t} E_{t}(y_{t}, \hat{y}_{t})$$

Backpropagate (apply chain rule)

#### Backpropagation through time



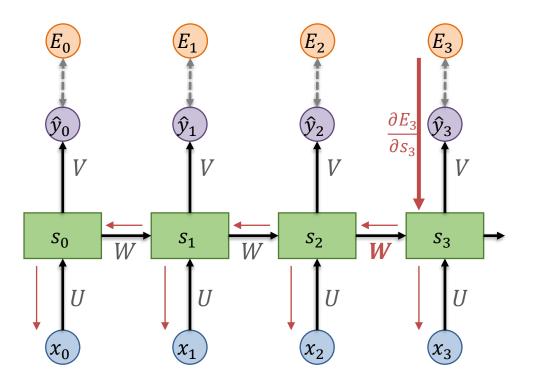
Loss function:

$$E(y, \hat{y}) = \sum_{t} E_{t}(y_{t}, \hat{y}_{t})$$

Backpropagate (apply chain rule)

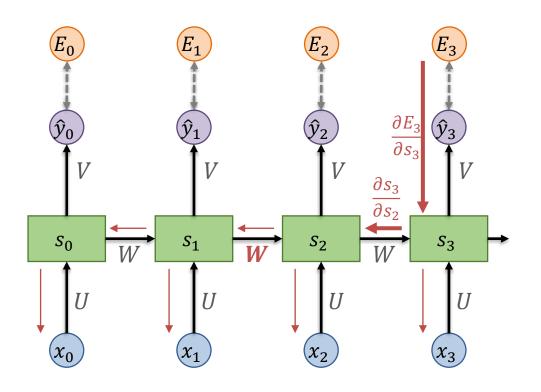
Accumulate gradients:

$$\frac{\partial E}{\partial U} = \sum_{t} \frac{\partial E_{t}}{\partial U} \qquad \frac{\partial E}{\partial W} = \sum_{t} \frac{\partial E_{t}}{\partial W} \qquad \frac{\partial E}{\partial V} = \sum_{t} \frac{\partial E_{t}}{\partial V}$$



Gradient through time from t = 3:

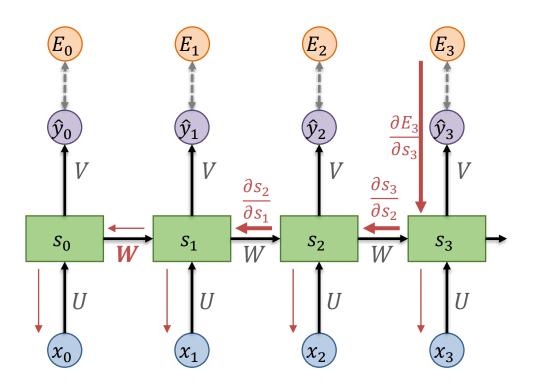
$$\frac{\partial E_3}{\partial W} = \frac{\partial E_3}{\partial s_3} \frac{\partial s_3}{\partial W} +$$



Note that weights are shared

Gradient through time from t = 3:

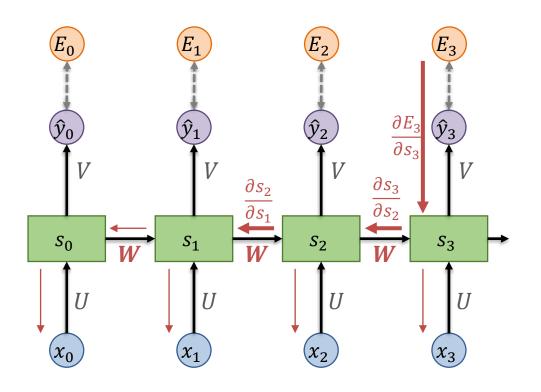
$$\frac{\partial E_3}{\partial W} = \frac{\partial E_3}{\partial s_3} \frac{\partial s_3}{\partial W} + \frac{\partial E_3}{\partial s_3} \frac{\partial s_3}{\partial s_2} \frac{\partial s_2}{\partial W} +$$



Note that weights are shared

Gradient through time from t = 3:

$$\frac{\partial E_3}{\partial W} = \frac{\partial E_3}{\partial s_3} \frac{\partial s_3}{\partial W} + \frac{\partial E_3}{\partial s_3} \frac{\partial s_3}{\partial s_2} \frac{\partial s_2}{\partial W} + \frac{\partial E_3}{\partial s_3} \frac{\partial s_3}{\partial s_2} \frac{\partial s_2}{\partial s_1} \frac{\partial s_1}{\partial W}$$



Gradient in time from t back to k:

$$\frac{\partial E_t}{\partial W} = \sum_{k=1}^t \frac{\partial E_t}{\partial s_t} \frac{\partial s_t}{\partial s_k} \frac{\partial s_k}{\partial W}$$

$$\frac{\partial s_t}{\partial s_k} = \prod_{i=k}^{t} \frac{\partial s_i}{\partial s_{i-1}}$$

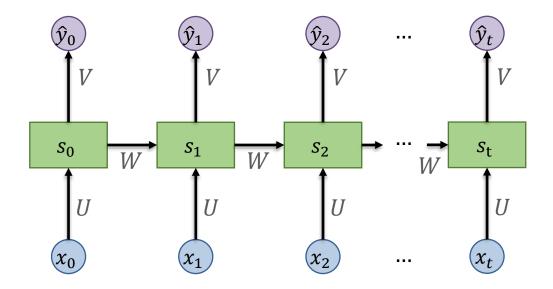
The term  $\frac{\partial s_t}{\partial s_k}$  becomes exponentially small / large as time differences increase, leading to **exploding or vanishing gradients** 

Exploding gradients: gradient norm clipping or element wise gradient clipping

Vanishing gradients: LSTM and GRU

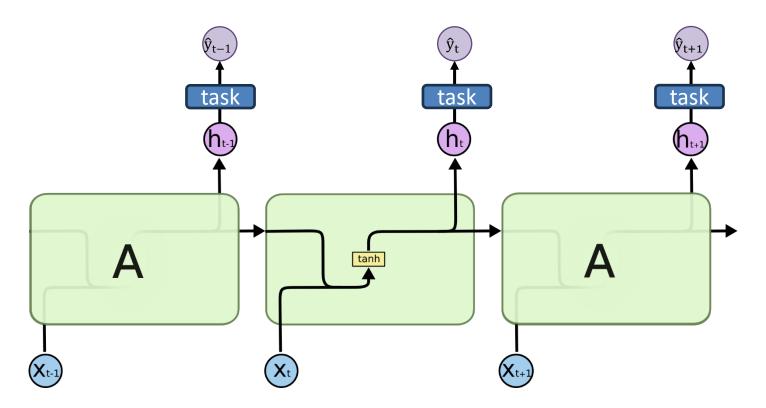
# LONG SHORT-TERM MEMORY (LSTM)

#### Up to now: Elman RNN



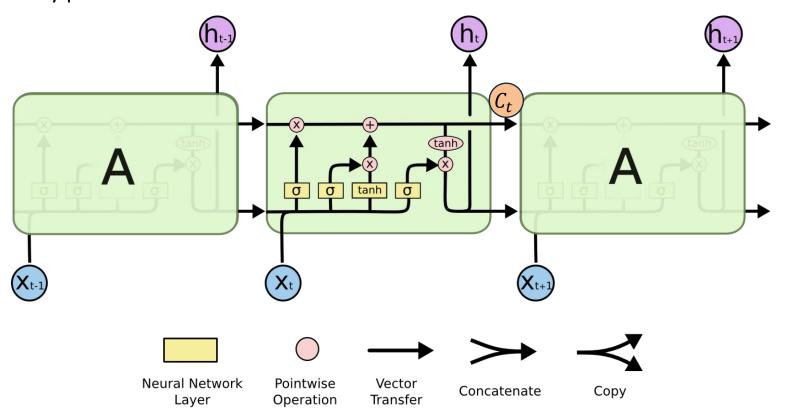
#### Up to now: Elman RNN

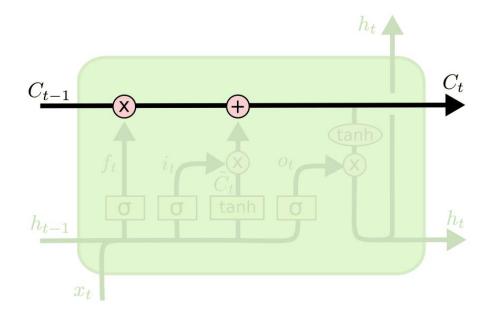
**hidden state:** Working memory capability that carries information from immediately previous events and overwrites at every step uncontrollably -present at RNNs and LSTMs



**hidden state:** Working memory capability that carries information from immediately previous events and overwrites at every step uncontrollably -present at RNNs and LSTMs

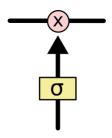
**cell state:**long term memory capability that stores and loads information of not necessarily immediately previous events



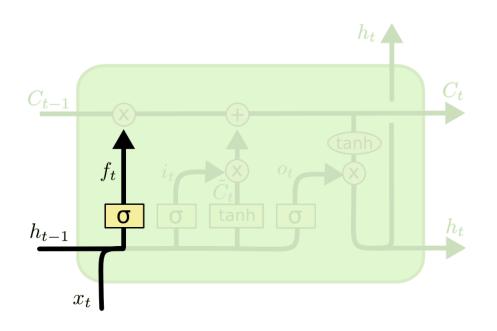


The cell state ( $C_t$ ) is a straight path down the entire chain with minor linear interactions

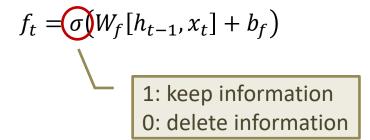
In every step we remove or add information to the cell state via gates

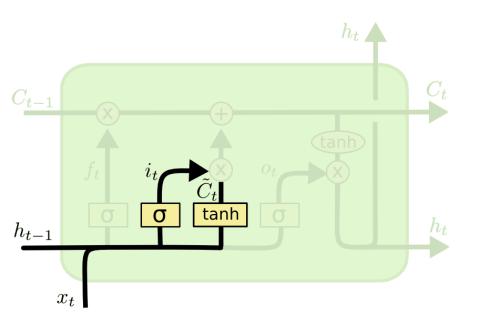


A gate defines how much information should be allowed to pass through



Forget gate: decide what info we should through away from the previous cell state





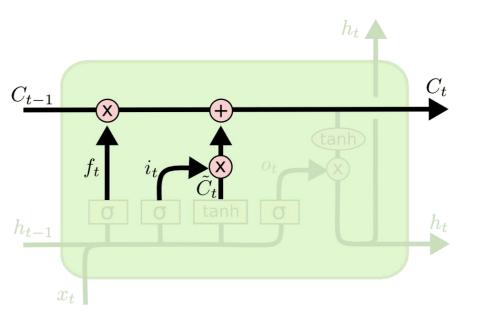
Input gate: decide what new info we should add to the previous cell state

Create new candidate values for the cell state

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

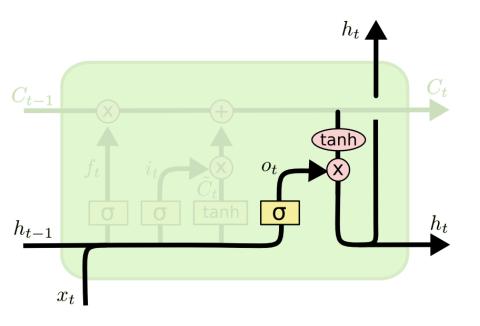
Decide what part of this new info we should add to the previous cell state

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



**Update** the cell state

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



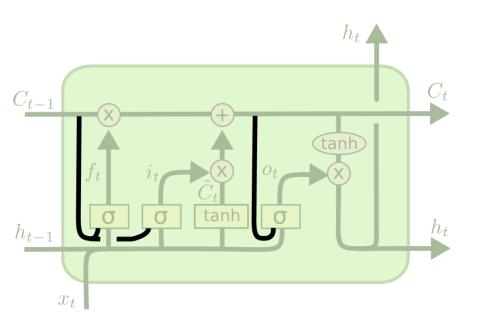
Calculate the output  $(h_t)$ 

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

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

#### Peephole connections

Idea: Allow the gates to also peek at the previous cell state



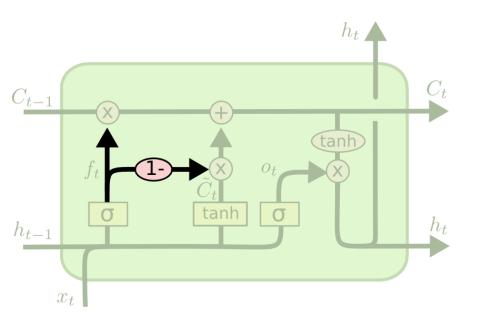
$$f_t = \sigma(W_f[C_{t-1}, h_{t-1}, x_t] + b_f)$$

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

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

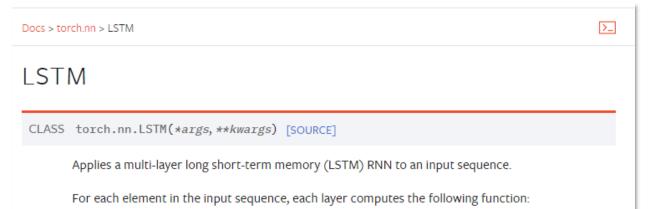
## Coupled forget and input gates

Idea: Use a single gate to control both the forget and input gates



$$C_t = f_t C_{t-1} + (1 - f_t) \widetilde{C}_t$$

### LSTM in PyTorch



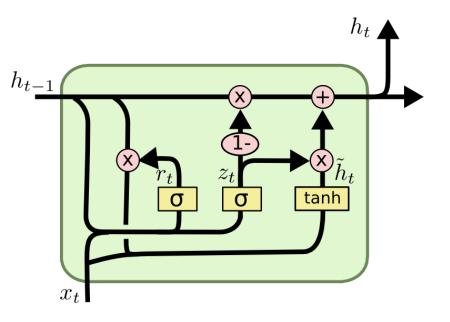
$$i_t = \sigma(W_{ii}x_t + b_{ii} + W_{hi}h_{t-1} + b_{hi})$$
 $f_t = \sigma(W_{if}x_t + b_{if} + W_{hf}h_{t-1} + b_{hf})$ 
 $g_t = \tanh(W_{ig}x_t + b_{ig} + W_{hg}h_{t-1} + b_{hg})$ 
 $o_t = \sigma(W_{io}x_t + b_{io} + W_{ho}h_{t-1} + b_{ho})$ 
 $c_t = f_t \odot c_{t-1} + i_t \odot g_t$ 
 $h_t = o_t \odot \tanh(c_t)$ 

#### Parameters

- input\_size The number of expected features in the input x
- hidden\_size The number of features in the hidden state h
- num\_layers Number of recurrent layers. E.g., setting num\_layers=2 would mean
  stacking two LSTMs together to form a stacked LSTM, with the second LSTM taking in
  outputs of the first LSTM and computing the final results. Default: 1
- bias If False, then the layer does not use bias weights b\_ih and b\_hh. Default: True
- batch\_first If True, then the input and output tensors are provided as (batch, seq, feature) instead of (seq, batch, feature). Note that this does not apply to hidden or cell states. See the Inputs/Outputs sections below for details. Default: False
- dropout If non-zero, introduces a Dropout layer on the outputs of each LSTM layer except the last layer, with dropout probability equal to dropout. Default: 0
- bidirectional If True, becomes a bidirectional LSTM. Default: False
- proj\_size If ≥ 0, will use LSTM with projections of corresponding size. Default: 0

#### **GATED RECURRENT UNITS (GRU)**

#### Gated Recurrent Unit (GRU)



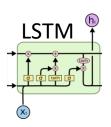
**Update gate**: decide what part of the previous state to keep and what to remove

$$z_t = \sigma(W_z[h_{t-1}, x_t])$$

Reset gate: decide what part of the previous state to combine with the new input

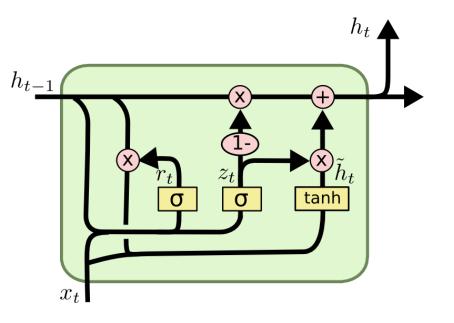
$$r_t = \sigma(W_r[h_{t-1}, x_t])$$

Input and forget gates are combined into a single update gate



Internal memory and hidden state are merged into a single variable

#### Gated Recurrent Unit (GRU)



Create new candidature values for the hidden state

$$\widetilde{h_t} = \tanh(W[r_t h_{t-1}, x_t])$$

Compute the new hidden state

$$h_t = (1 - z_t)h_{t-1} + z_t \widetilde{h_t}$$

#### LSTM vs GRU

#### **LSTM**

3 gates: Forget, Input, Output

Separate hidden state and cell state

Cell state update

#### **GRU**

2 gates: Update, Reset

A single hidden state variable

Hidden state update

# GRU in PyTorch

Docs > torch.nn > GRU



#### GRU

CLASS torch.nn.GRU(\*args, \*\*kwargs) [SOURCE]

Applies a multi-layer gated recurrent unit (GRU) RNN to an input sequence.

For each element in the input sequence, each layer computes the following function:

$$egin{aligned} r_t &= \sigma(W_{ir}x_t + b_{ir} + W_{hr}h_{(t-1)} + b_{hr}) \ z_t &= \sigma(W_{iz}x_t + b_{iz} + W_{hz}h_{(t-1)} + b_{hz}) \ n_t &= anh(W_{in}x_t + b_{in} + r_t * (W_{hn}h_{(t-1)} + b_{t-1}) \ h_t &= (1-z_t) * n_t + z_t * h_{(t-1)} \end{aligned}$$

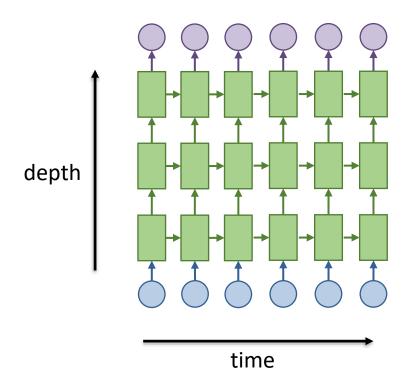
#### Parameters

- input\_size The number of expected features in the input x
- hidden\_size The number of features in the hidden state h
- num\_layers Number of recurrent layers. E.g., setting num\_layers=2 would mean stacking two GRUs together to form a stacked GRU, with the second GRU taking in outputs of the first GRU and computing the final results. Default: 1
- bias If False, then the layer does not use bias weights b\_ih and b\_hh. Default: True
- batch\_first If True, then the input and output tensors are provided as (batch, seq, feature) instead of (seq, batch, feature). Note that this does not apply to hidden or cell states. See the Inputs/Outputs sections below for details. Default: False
- dropout If non-zero, introduces a Dropout layer on the outputs of each GRU layer except the last layer, with dropout probability equal to dropout. Default: 0
- bidirectional If True, becomes a bidirectional GRU. Default: False

#### **DEEP AND BI-DIRECTIONAL RNNs**

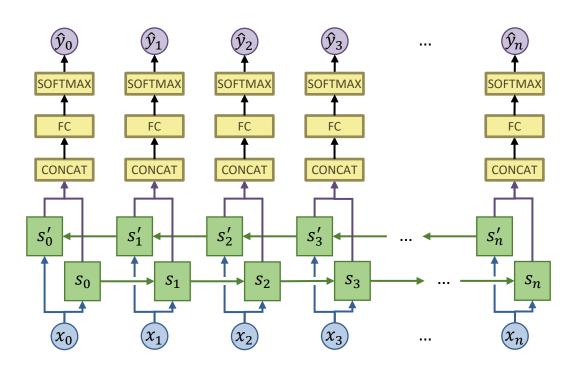
## Deep RNN

Idea: Stack together multiple layers of RNNs (rarely more than 3)



#### **Bidirectional RNN**

Idea: Incorporate both past and future context



State update (transition function):

$$s_{t} = f_{U,W}(x_{t}, s_{t-1})$$

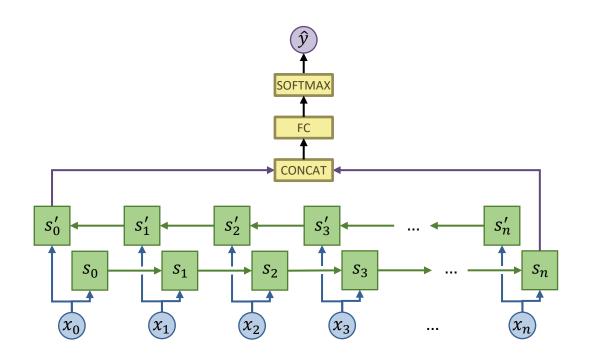
$$s'_{t} = f_{U',W'}(x_{t}, s'_{t+1})$$
Left and right cells have different parameters

Output function:

$$\hat{y}_t = f_V([s_t, s_t'])$$
Concatenate

#### **Bidirectional RNN**

Careful: when a single output is required, we concatenate the "last" hidden states from each direction



#### Output function:

$$\hat{y}_t = f_V([s_t, s_0'])$$
Concatenate

# Deep and Bidirectional RNNs in PyTorch

Docs > torch.nn	<u>Σ</u> _
Recurrent Layers	
nn . RNN	Applies a multi-layer Elman RNN with $tanh$ or $ReLU$ non-linearity to an input sequence.
nn.LSTM	Applies a multi-layer long short-term memory (LSTM) RNN to an input sequence.
nn . GRU	Applies a multi-layer gated recurrent unit (GRU) RNN to an input sequence.

```
# example bidirectional RNN with GRU cells and depth of 3 layers
bi_grus = torch.nn.GRU(input_size=1, hidden_size=1, num_layers=3) bidirectional=True)
```

#### **WORKING WITH TEXT DATA**

## Natural Language Processing

Natural language processing (NLP) is a subfield of linguistics, computer science, and artificial intelligence that studies how to analyze natural language data

#### Common NLP tasks:

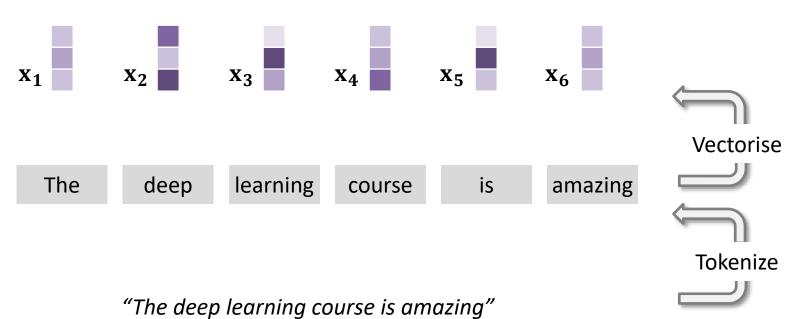
- Machine translation
- Document summarization
- Question Answering
- Topic modeling
- Part-of-speech tagging
- Sentiment analysis
- Language models for Optical Character Recognition
- Speech recognition
- etc.

## Working with text data

Text is one of the most widespread forms of sequential data. It can be understood either as a sequence of characters or as a sequence of words.

**Tokenizing** text refers to the process of splitting it into a list of "tokens" (words, n-grams, characters)

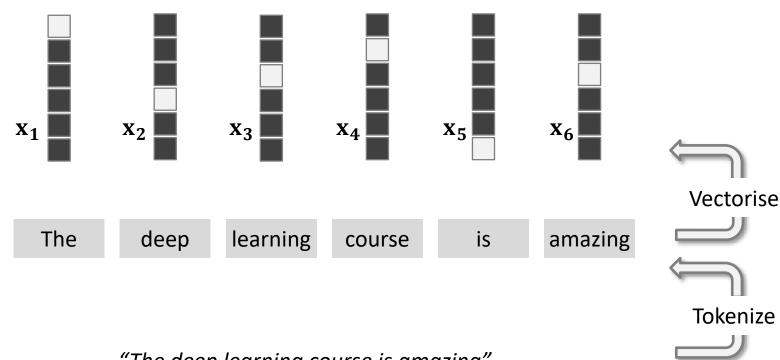
**Vectorizing** text is the process of transforming text tokens into numeric values



## One-hot encoding

The most common and basic way to turn a "token" into a vector is to use a 1-hot representation:

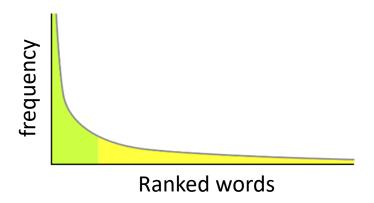
- Associate a unique integer to each word/character in a fixed vocabulary
- Convert each word into a one-hot vector of size N (the vocabulary size)



# One-hot encoding of words

How to choose the vocabulary?

Typically: use the top-N most frequent words in your training text corpus



Use a special *<UNK>* token to represent "unknown" out-of-vocabulary words Depending on the task may also need to define special tokens for the start (*<START>*) and end (*<*EOS>) of the sequence

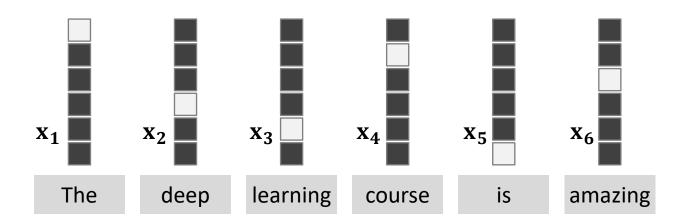
Depending on the task you may also need the tokens for punctuation symbols

## Word embeddings

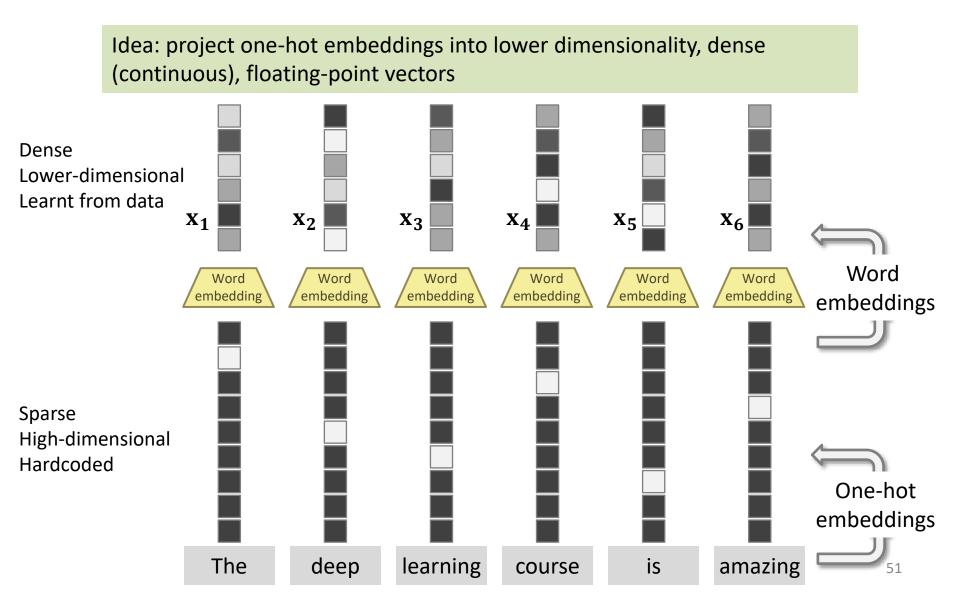
One-hot embeddings do not scale well, the size of the vectors is as big as the vocabulary

Adding and removing words changes all representations

Does not encode any useful semantic information (similar vectors do not imply "similar" words) (actually, all vectors have the same distance...)

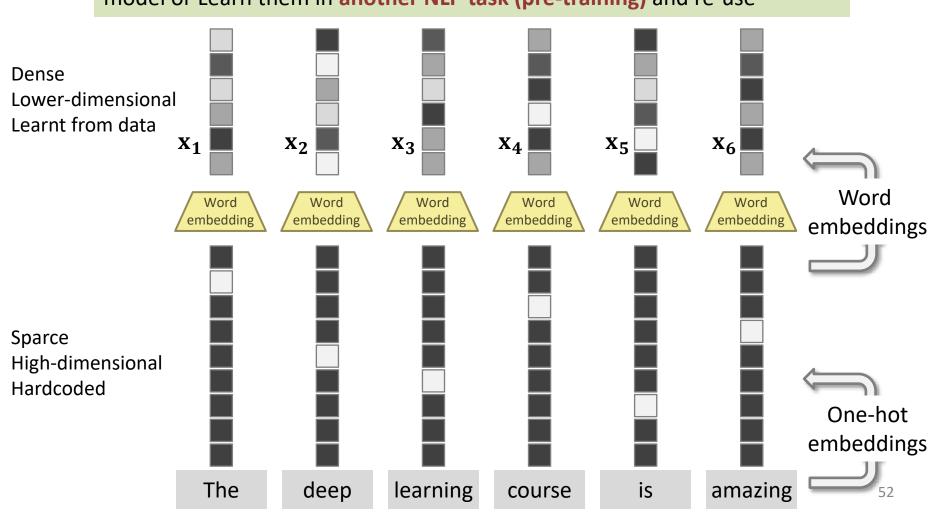


## Word embeddings



# Learning Word embeddings

Either learn them jointly with the main task you want to solve in your model or Learn them in another NLP task (pre-training) and re-use



# Pre-trained word embeddings

Word2Vec is trained for the task of word prediction given its context.

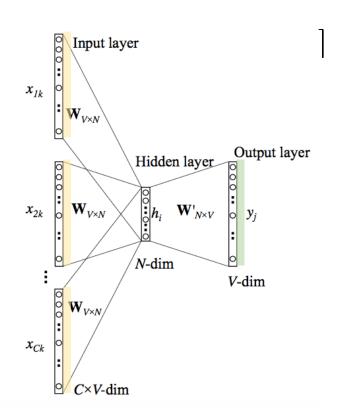
**Training set**: large corpus of english text.

Sliding window (self-supervised!)

[The wide road shimmered] in the hot sun.

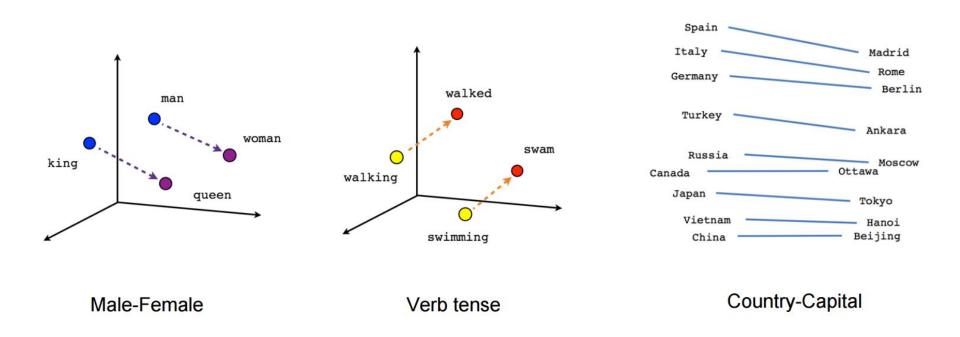
The [wide road shimmered in the] hot sun.

The wide road shimmered in [the hot sun].



# Pre-trained word embeddings

Word vectors are positioned in the vector space such that words that share common contexts in the corpus are located close to one another in the space

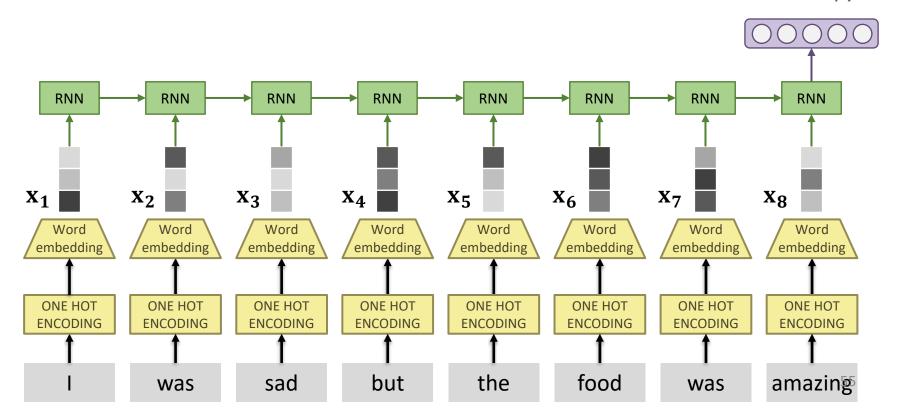


## **Example: Sentiment Analysis**

Model for sentence sentiment analysis

Classification task into five classes: "Very positive", "Positive", "Neutral", "Negative", "Very negative"

Cross-entropy Loss



# Example: Language Modelling

Speech recognition





"The city is on a plain"

"The city is on a plane"



It would make sense to use the most probably word, given the context

$$P(\text{"The city is on a plain"}) = 2.95 \times 10^{-10}$$

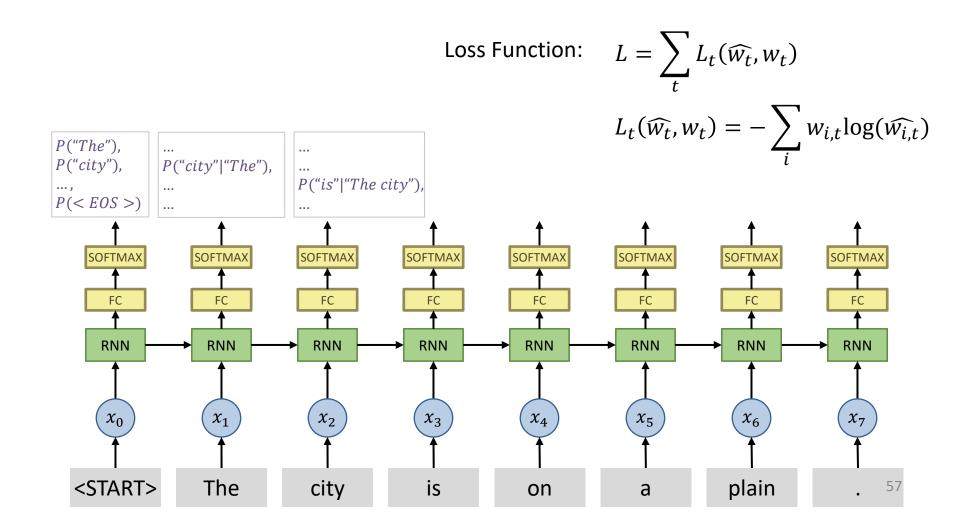
$$P(\text{"The city is on a plane"}) = 3.58 \times 10^{-13}$$

How can we calculate these probabilities?

$$P(w_1, w_2, w_3, ..., w_n) = ?$$

## Language modelling with RNNs

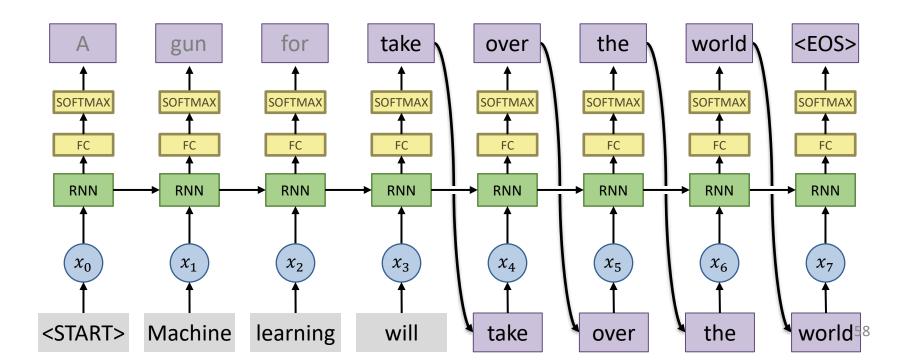
s = "The", "city", "is", "on", "a", "plain", ".", <EOS>



## Language Modelling with RNNs

Once the model is trained it can be used to generate new sentences!

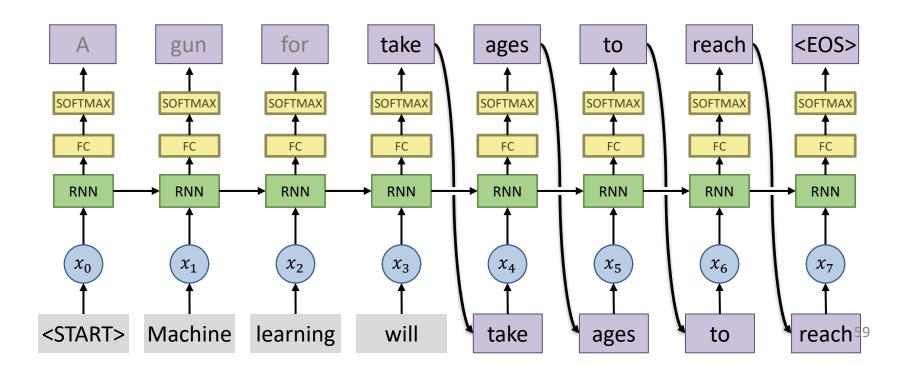
Initialize the model with some words and then feed the predicted word at time t ( $\widehat{w_t}$ ) as the input at time step t+1 ( $x_{t+1}$ ). Then repeat until the special token <EOS> is predicted.



## Language Modelling with RNNs

The generation is deterministic... starting with the same sentence will produce the same output

**Sample** from the softmax distribution instead of taking the argmax. This makes the generated text less predictable / less repetitive. Also reject <UNK> predictions.

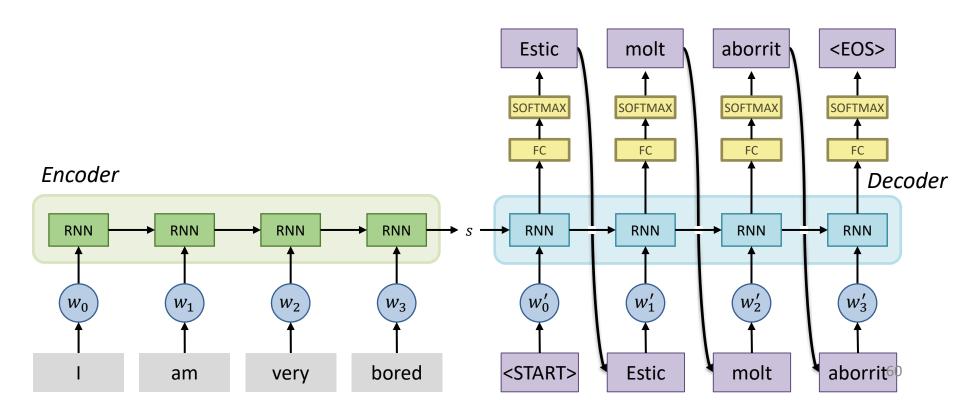


#### Encoder / Decoder Architectures

Model for machine translation.

Classification task (Softmax). As many classes as "words" in target language vocabulary.

Input and output sequences may have different lengths!



# Example: Composing music

#### Training sample:

```
X: 1
T:"Hello world in abc notation"
M:4/4
K:C
"Am" C, D, E, F, "F" G, A, B, C "C"D E F G "G" A B e c
```



By Francesco Marchesani, Daniel Johnson

https://www.danieldjohnson.com/2015/08/03/composin g-music-with-recurrent-neural-networks/

```
X::IW|Xn=|aI,X%2*c*nWWWn|,
VomIO"Jjmk"+g6fx24
50*/4nN=TkTwV]2m-|Ro
BJonudINC'"i/JW?
/690!kVk/mPoXkm:6,W<:dcaMg0%
J,I"Iu0"A,WD/JIKXIk5suCs,f5 fp%f" JVW_V3@]Ji,9wim/NiOIg9,CNNnn:SNn,
[gwrWnIp)ic/-I,N:N"{V43siAlmLaNn)9B,n>3N]NN"RG"G0DW
VVh]%lBVo+On9"tBNcVkCgdomiNBm"#
,f%N4kk3k:cukX3siC%P)TVzu0/:9V0M,ug6IF f<F \XX*"",<9:"k*4W9I,0E**=2V/Epc4n'
NoXkV,NIn ~c%ZV:BWp'G/,WV}8s,X!mNEsXgBRfruNJf]dn s,,kfnyxlE0,
XC&6V0",koik r:!b%,i2MW3a 2Lg'.]Vf,n]30wW|
:0
Nd~cfP|9,fi /d|g0S!cX~:
iT" 5MD]cNs"m|/9mJS>nX"s"I >p :tN|cMii(W:"m/W
gV1sB:kp,W|t3:0R{W9}4p<d#omX"t0s/</pre>
```

```
X:tNotimam Music Database
S:via PR
M:4/4
L:1/4
K:6
d (3gb-B/2-|"C"d/2D/2d/2B/2A/2 Bz:||

X: 36
T:Raheolen-
```

```
X: 26
T:Cherronge The Yenndens
% Nottingham Music Database
P:AAB
S:Gethor Cankied, via PR
M:4/4
L:1/4
K:D
"D"FF df/2a/2|"G"GB Bc/2d/2|"A"e3/2c/2 AE|"Em"EE E2|"A7"E/2E/2F/2G/2 "A7"AA/2B/2|"D"Ad d::
F/2A/2|"D"d2 d2|"D"f3/2d/2 AA|"Em"Bc Bd/2B/2|"D"DF "A7"D2|"A
ubuntu@ip-172-31-9-240:/mnt/char-rnn-tensorflow$
```

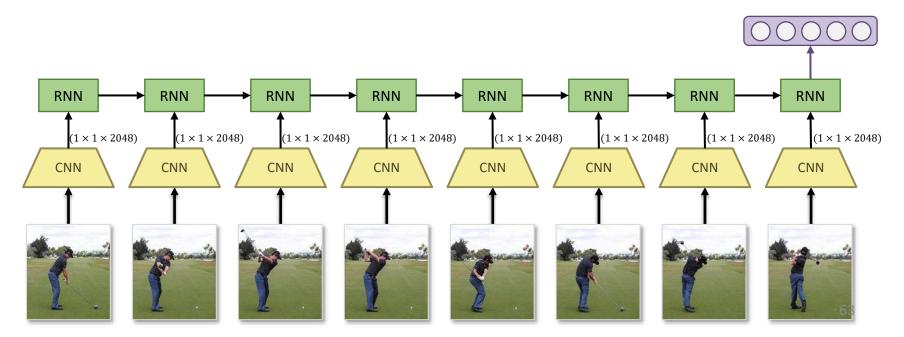
#### RNNs IN COMPUTER VISION

## Example: Video Classification

Use a CNN to extract feature vectors from each frame of the image

Pre-train the CNN!

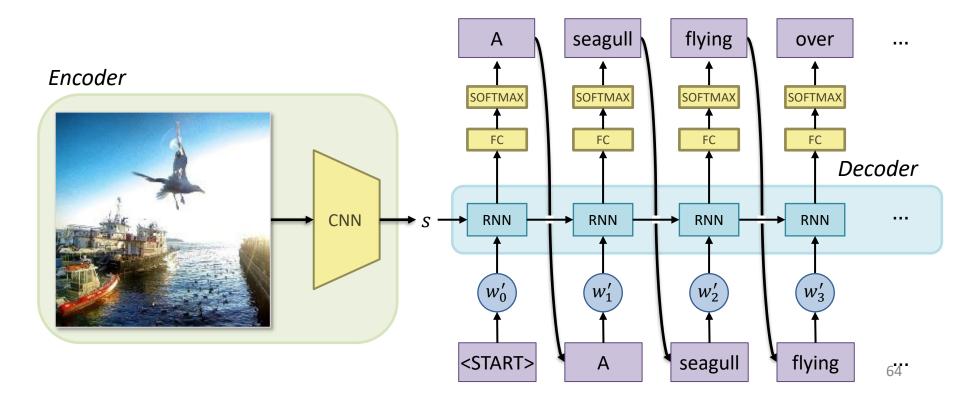
#### Cross-entropy Loss



# Example: Image Captioning

Encode the image information using a pre-trained CNN, then use an RNN to decode it into natural language

Classification task. As many classes as words in target language vocabulary

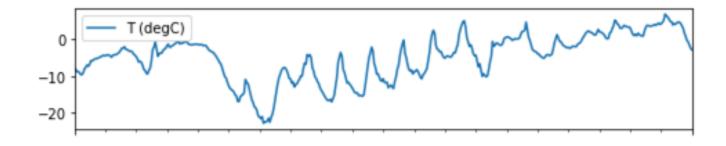


#### TIME SERIES FORECASTING

## Time Series Forecasting

Time-series refers to an ordered series of data in time, and time-series models are used to forecast what comes next in the series by using some previous (ordered) observations.

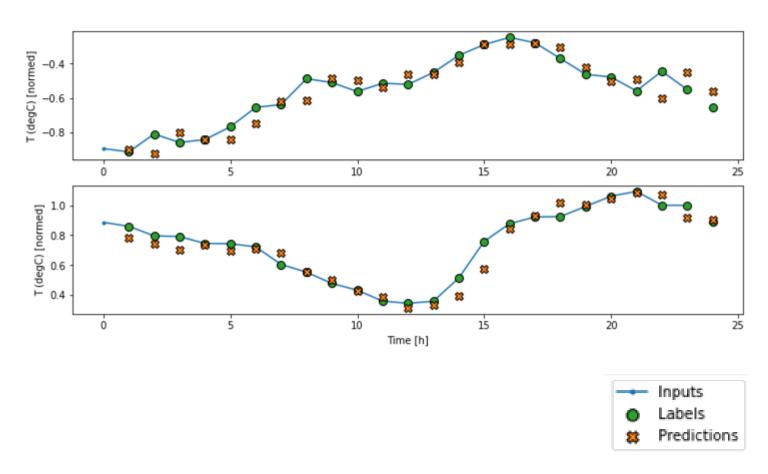
Typical time-series applications include weather forecasting, stock prices forecasting, etc.



Contrary to typical regression tasks, time-series forecast is an **extrapolation** task while the regression tasks we have seen before are performing **interpolation**.

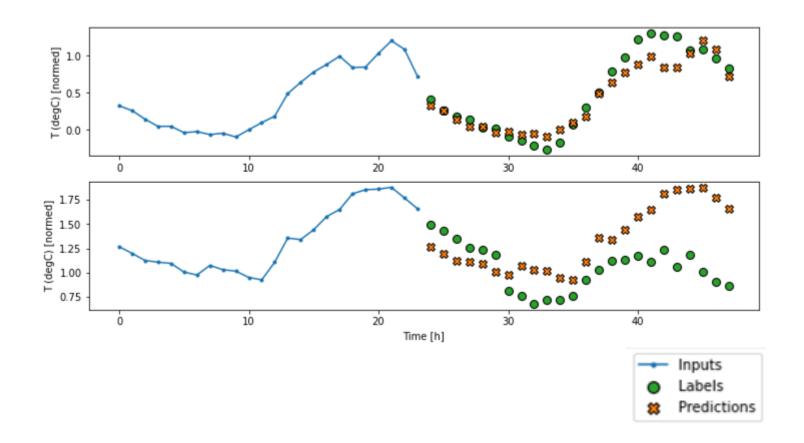
# Example: weather prediction

**Continuous prediction**: Each time step we feed the measured input to the model, and predict the next step



## Example: weather prediction

**Autoregressive prediction**: After initialising the model, we do one prediction per step and feed the output back to the model



#### Resources



I. Goodfellow, Y. Bengio, A. Courville, "Deep Learning", MIT Press, 2016

http://www.deeplearningbook.org/



C. Bishop, "Pattern Recognition and Machine Learning", Springer, 2006

http://research.microsoft.com/enus/um/people/cmbishop/prml/index.htm



D. MacKay, "Information Theory, Inference and Learning Algorithms", Cambridge University Press, 2003 http://www.inference.phy.cam.ac.uk/mackay/



R.O. Duda, P.E. Hart, D.G. Stork, "Pattern Classification", Wiley & Sons, 2000

http://books.google.com/books/about/Pattern Classificati
on.html?id=Br33IRC3PkQC



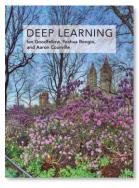
J. Winn, C. Bishop, "Model-Based Machine Learning", early access

http://mbmlbook.com/



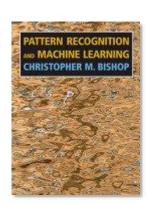
A. Zhang, Z.C. Lipton, M. Li, A.J. Smola, "Dive into Deep Learning", 2021

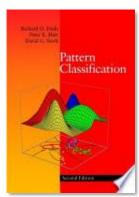
https://d21.ai/

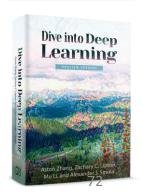












#### **Further Info**

- Many of the slides of these lectures have been adapted from various highly recommended online lectures and courses:
  - Andrew Ng's Machine Learning Course, Coursera https://www.coursera.org/course/ml
  - Andrew Ng's Deep Learning Specialization, Coursera <a href="https://www.coursera.org/specializations/deep-learning">https://www.coursera.org/specializations/deep-learning</a>
  - Victor Lavrenko's Machine Learning Course
     <a href="https://www.youtube.com/channel/UCs7alOMRnxhzfKAJ4JjZ7Wg">https://www.youtube.com/channel/UCs7alOMRnxhzfKAJ4JjZ7Wg</a>
  - Fei Fei Li and Andrej Karpathy's Convolutional Neural Networks for Visual Recognition http://cs231n.stanford.edu/
  - Geoff Hinton's Neural Networks for Machine Learning, (ex Coursera)
     <a href="https://www.youtube.com/playlist?list=PLiPvV5TNogxKKwvKb1RKwkq2hm7ZvpHz0">https://www.youtube.com/playlist?list=PLiPvV5TNogxKKwvKb1RKwkq2hm7ZvpHz0</a>
  - Luis Serrano's introductory videos
     <a href="https://www.youtube.com/channel/UCgBncpylJ1kiVaPyP-PZauQ">https://www.youtube.com/channel/UCgBncpylJ1kiVaPyP-PZauQ</a>
  - Michael Nielsen's Neural Networks and Deep Learning <a href="http://neuralnetworksanddeeplearning.com/">http://neuralnetworksanddeeplearning.com/</a>
  - David Charte et al. A practical tutorial on autoencoders for nonlinear feature fusion: Taxonomy, models, software and guidelines <a href="https://arxiv.org/abs/1801.01586">https://arxiv.org/abs/1801.01586</a>