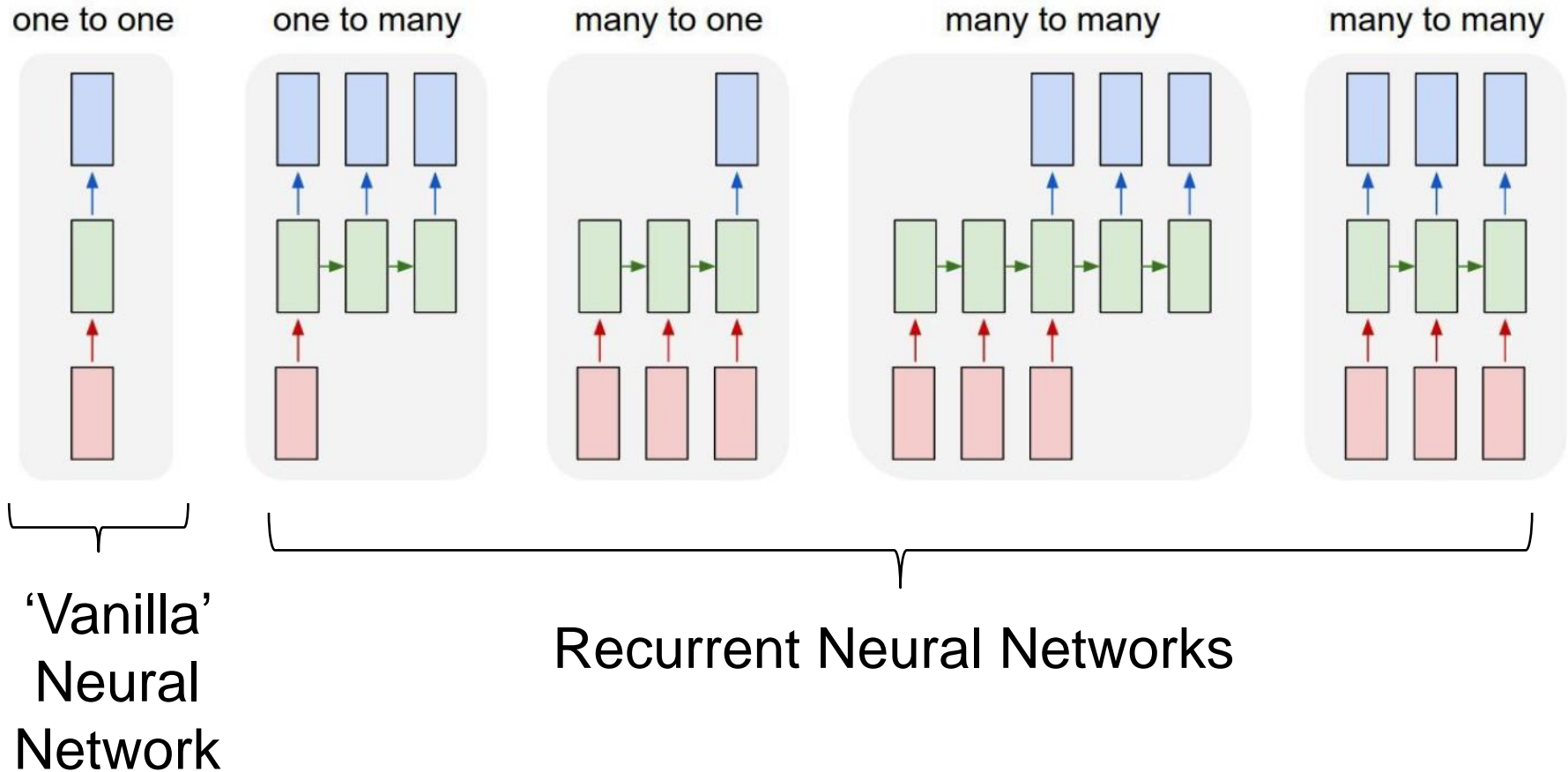


CENG 506 Deep Learning

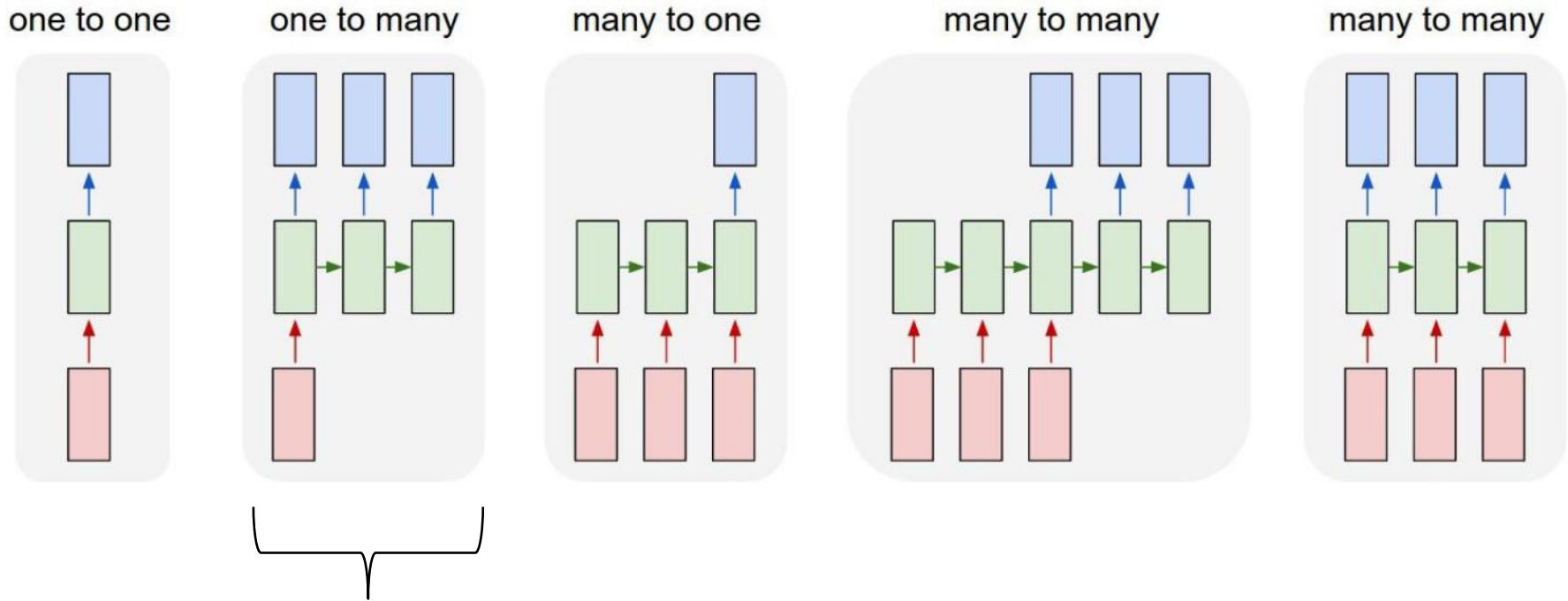
Lecture 10 – Recurrent Neural Networks

Slides were prepared using the course material of
Stanford's CNN Course (CS231n by Fei-Fei, Johnson, Yeung)

Neural Networks: Process Sequences



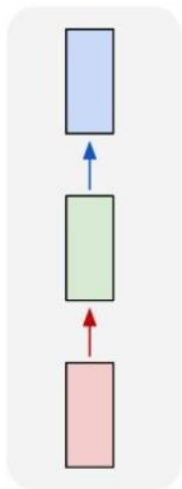
Neural Networks: Process Sequences



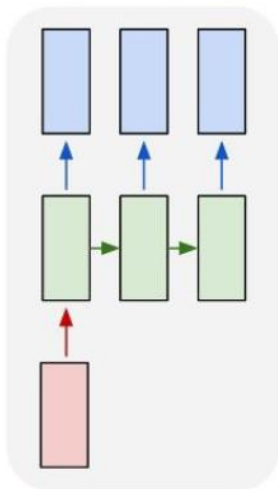
e.g. **Image Captioning**
image -> sequence of words

Neural Networks: Process Sequences

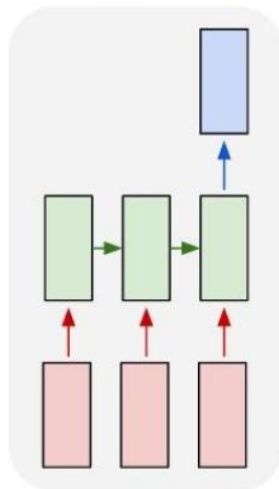
one to one



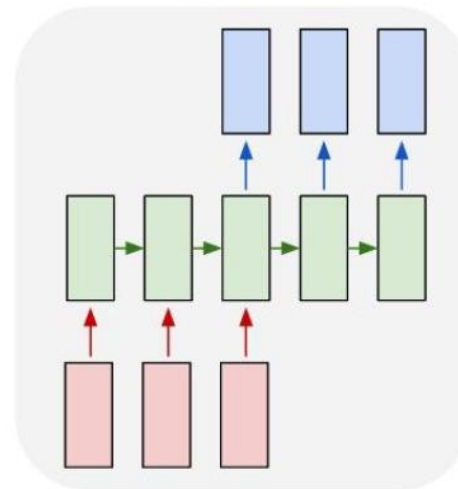
one to many



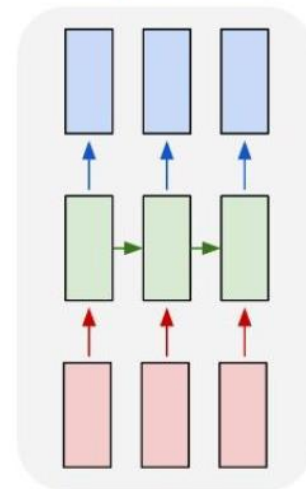
many to one



many to many



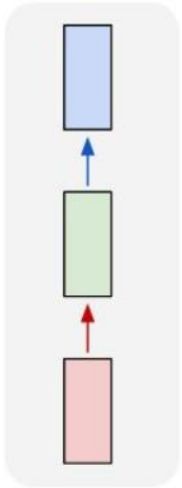
many to many



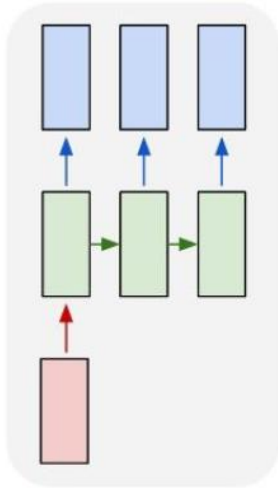
e.g. **Sentiment Classification**
sequence of words -> sentiment

Neural Networks: Process Sequences

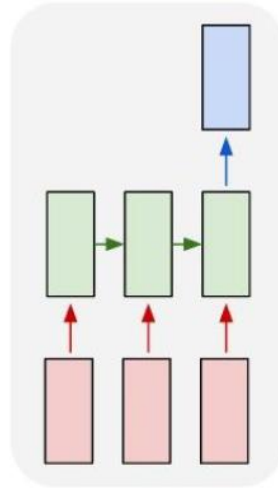
one to one



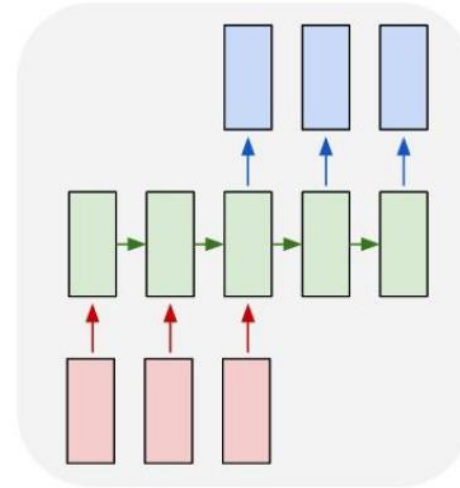
one to many



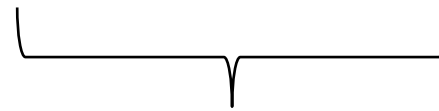
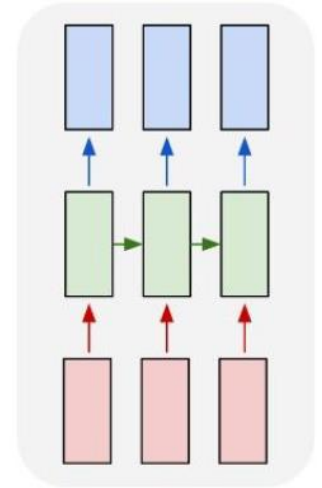
many to one



many to many



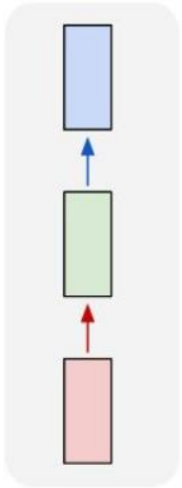
many to many



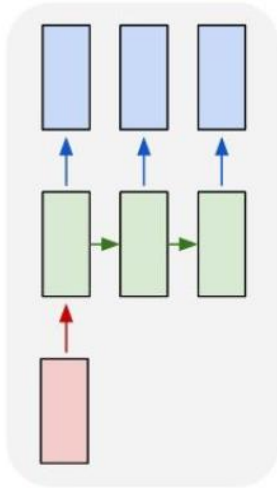
e.g. **Machine Translation**
seq of words -> seq of words

Neural Networks: Process Sequences

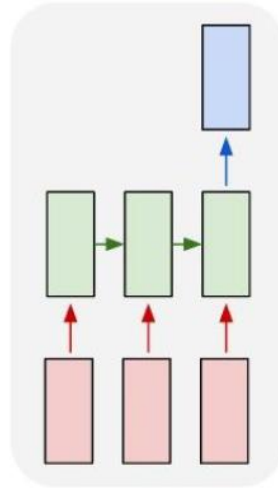
one to one



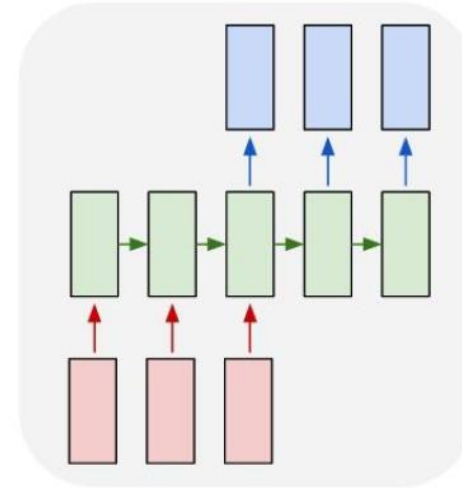
one to many



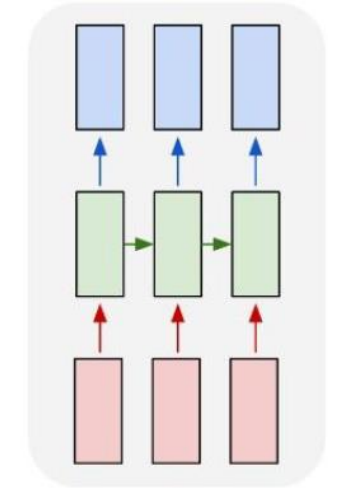
many to one



many to many



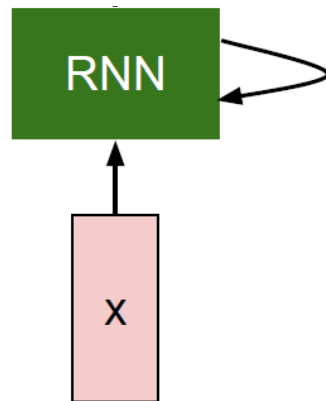
many to many



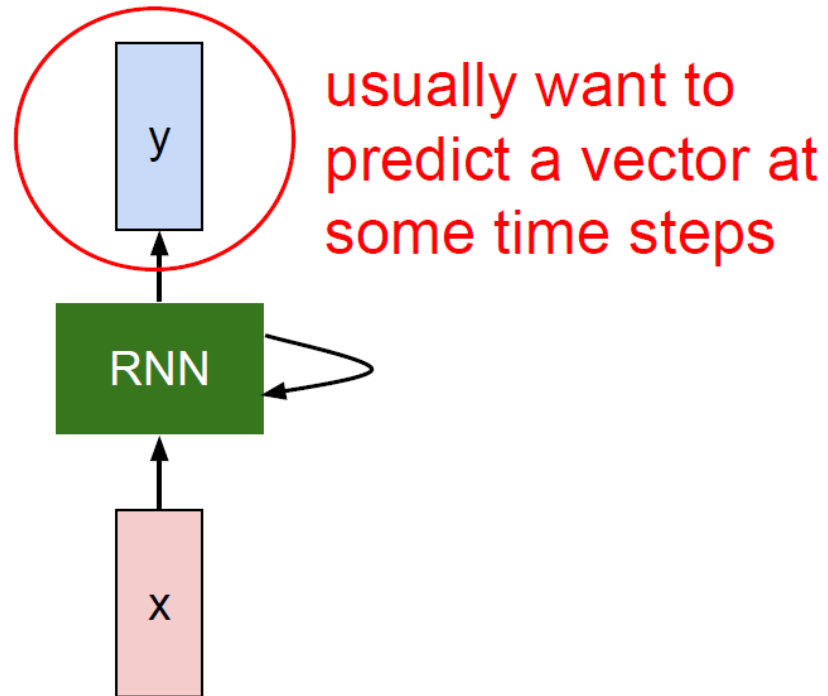
e.g. **Video
classification
on frame level**

Recurrent Neural Network

Imagine RNN with an internal hidden state update at time steps



Recurrent Neural Network



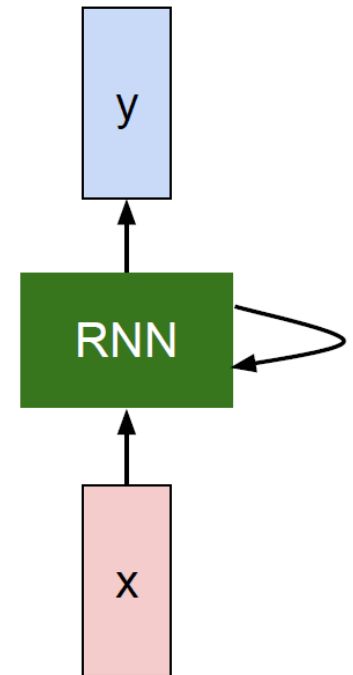
Recurrent Neural Network

We can process a sequence of vectors \mathbf{x} by applying a **recurrence formula** at every time step:

$$\boxed{h_t} = \boxed{f_W}(\boxed{h_{t-1}}, \boxed{x_t})$$

new state / old state input vector at some time step

some function with parameters W



Notice: the same function and same set of parameters (f_W) are used at every time step.

(Vanilla) Recurrent Neural Network

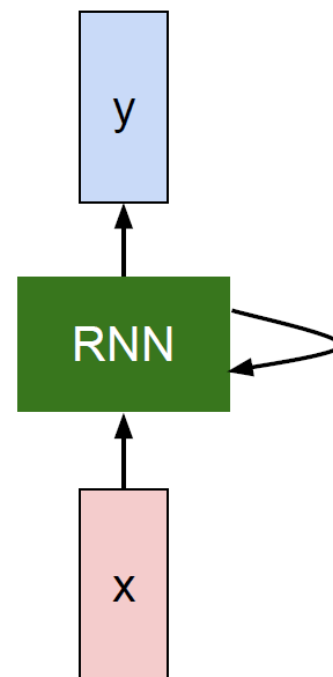
The state consists of a single “*hidden*” vector \mathbf{h} :

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



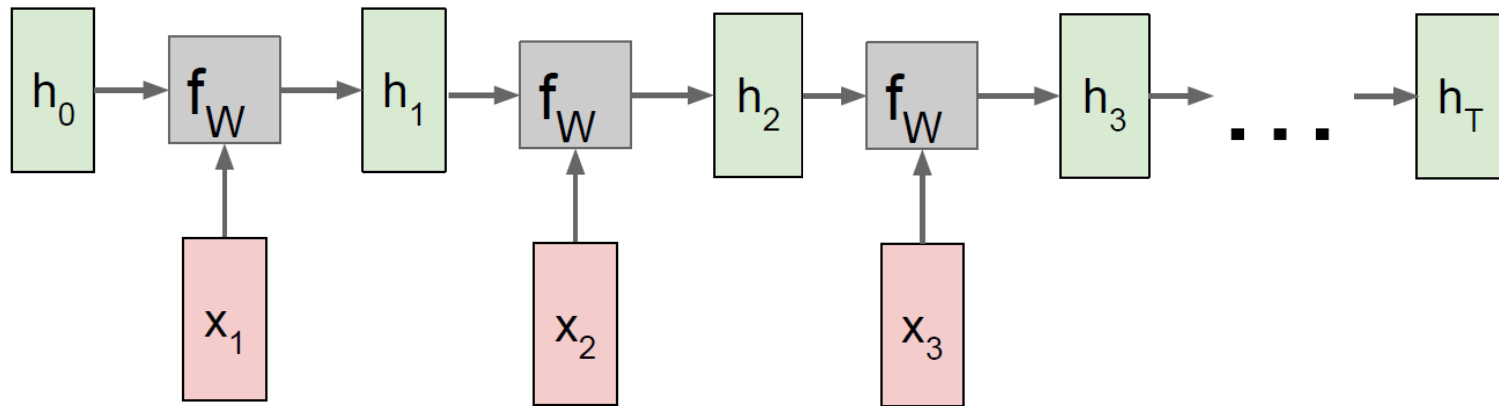
$$h_t = \tanh(W_{hh}h_{t-1} + W_{xh}x_t)$$

$$y_t = W_{hy}h_t$$



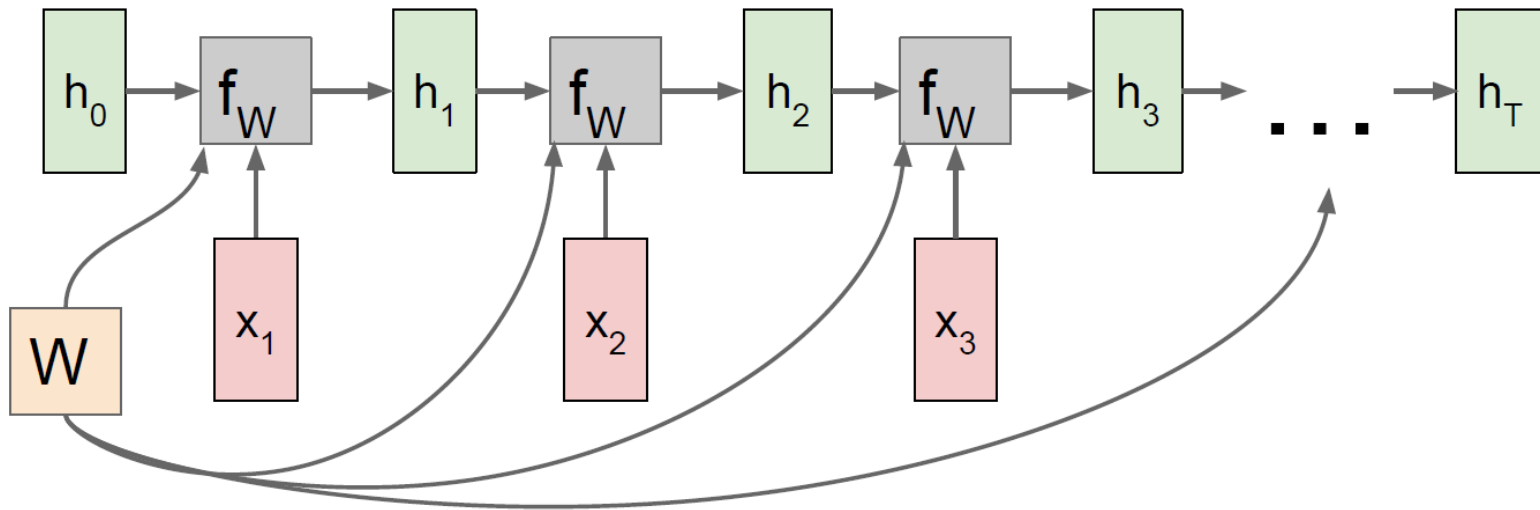
RNN: Computational Graph

‘Unrolling’ RNN

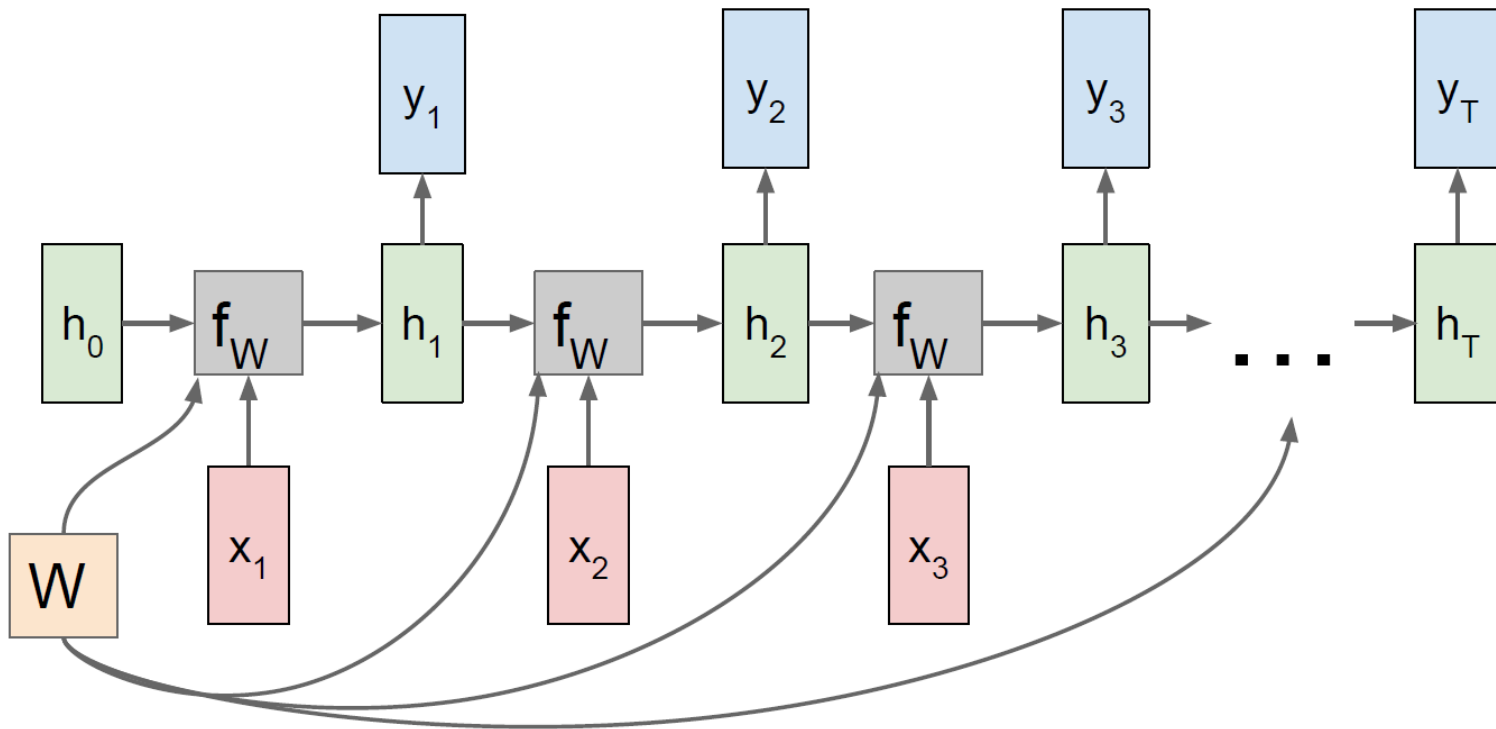


RNN: Computational Graph

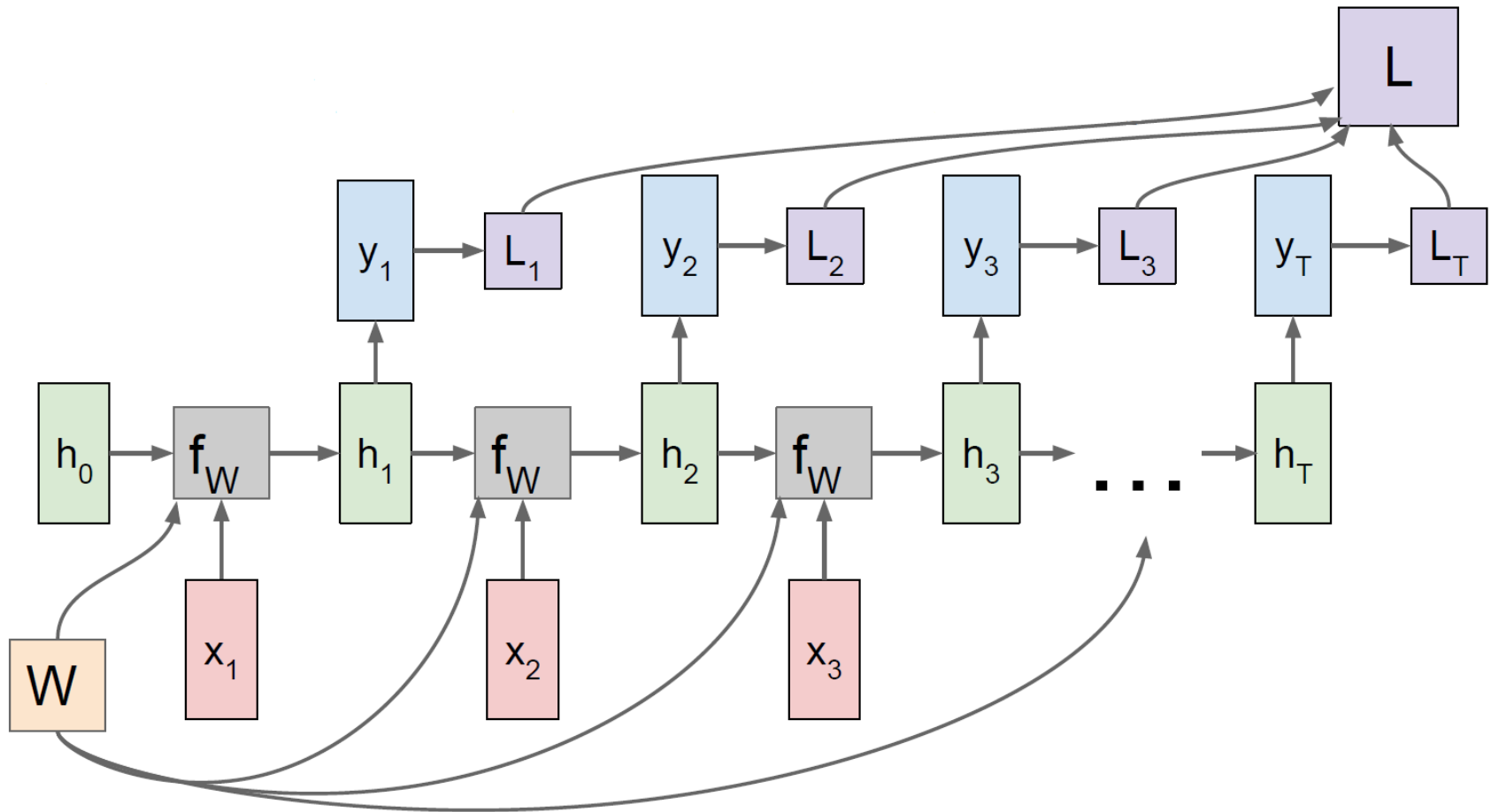
Re-use the same weight matrix at every time-step



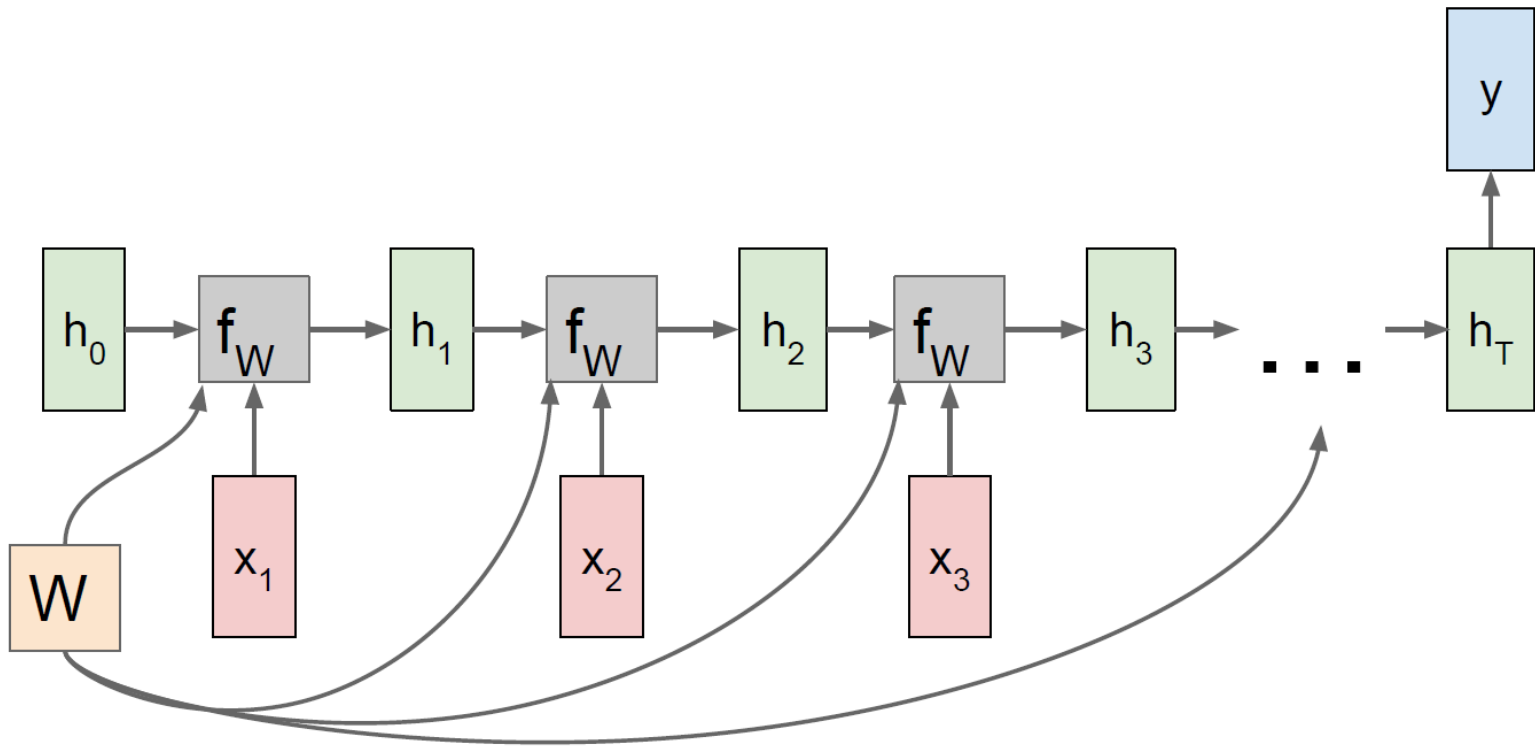
Computational Graph: Many-to-many



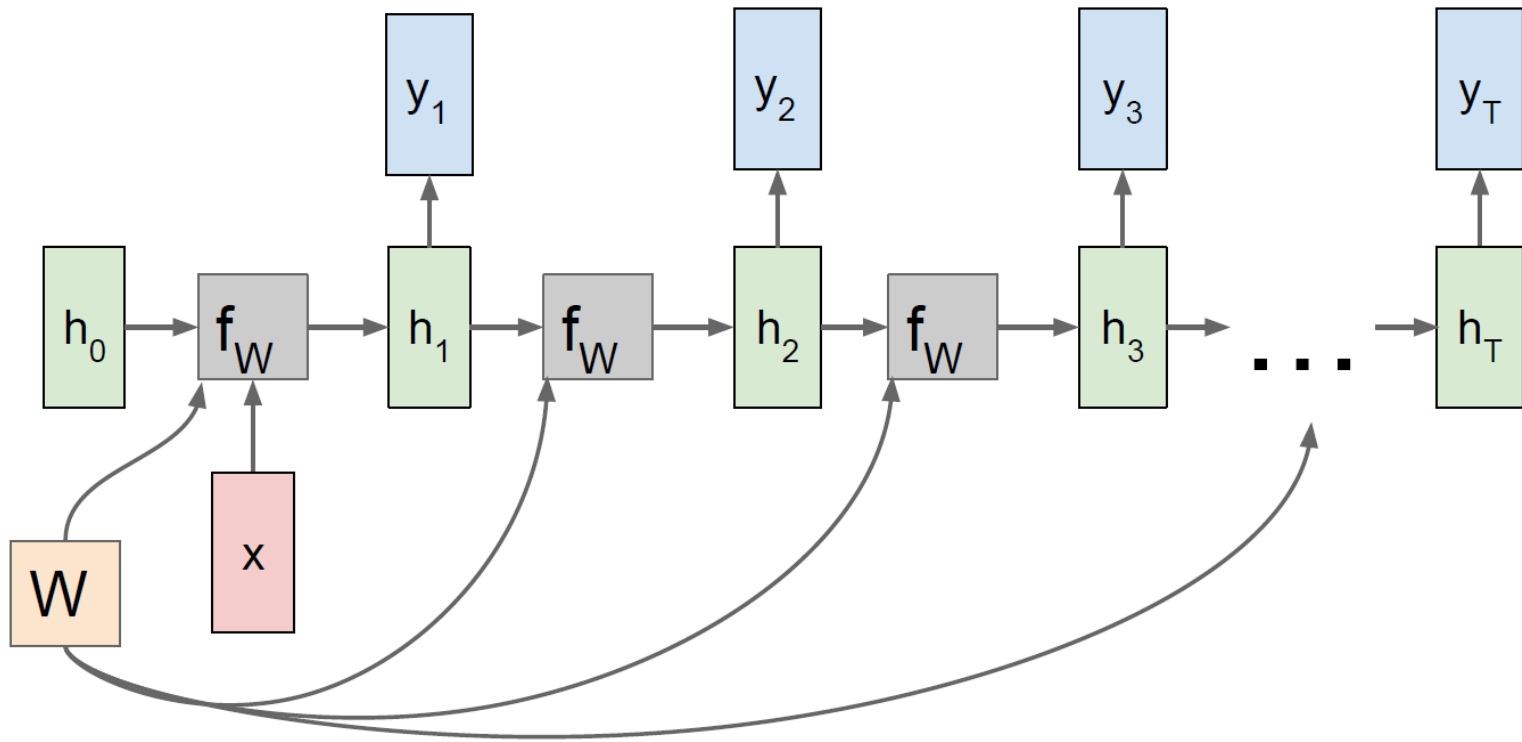
Computational Graph: Many-to-many



Computational Graph: Many-to-one



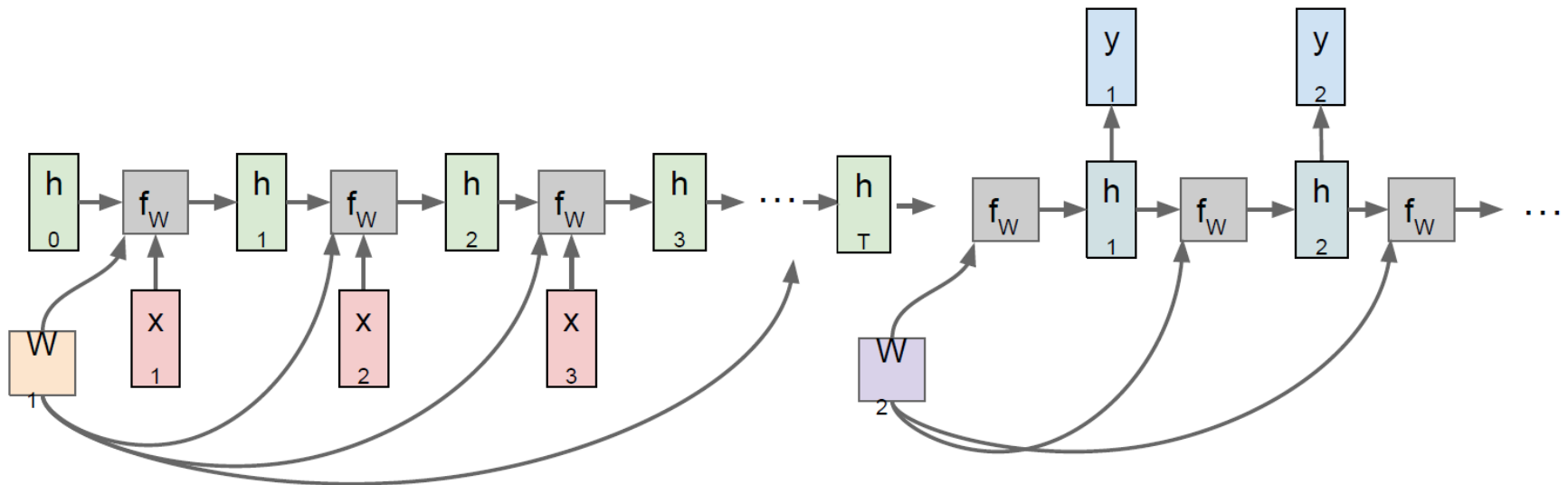
Computational Graph: One-to-many



Sequence to Sequence: Many-to-one + one-to-many

Many to one: Encode input sequence in a single vector (h_t)

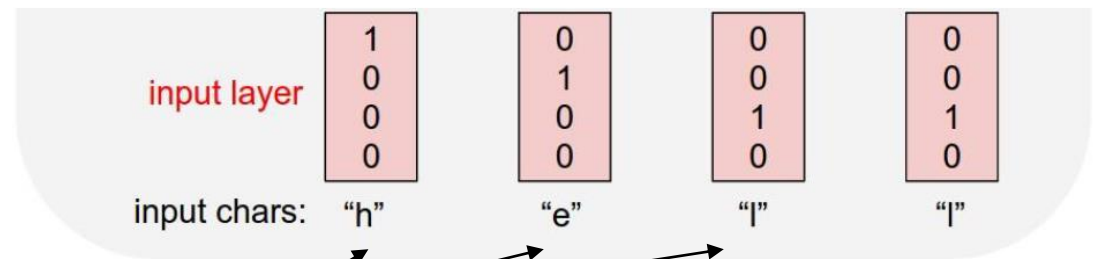
One to many: Produce output sequence from single input vector



Example: Character-level Language Model

Vocabulary:
[h,e,l,o]

Example training
sequence:
“hello”



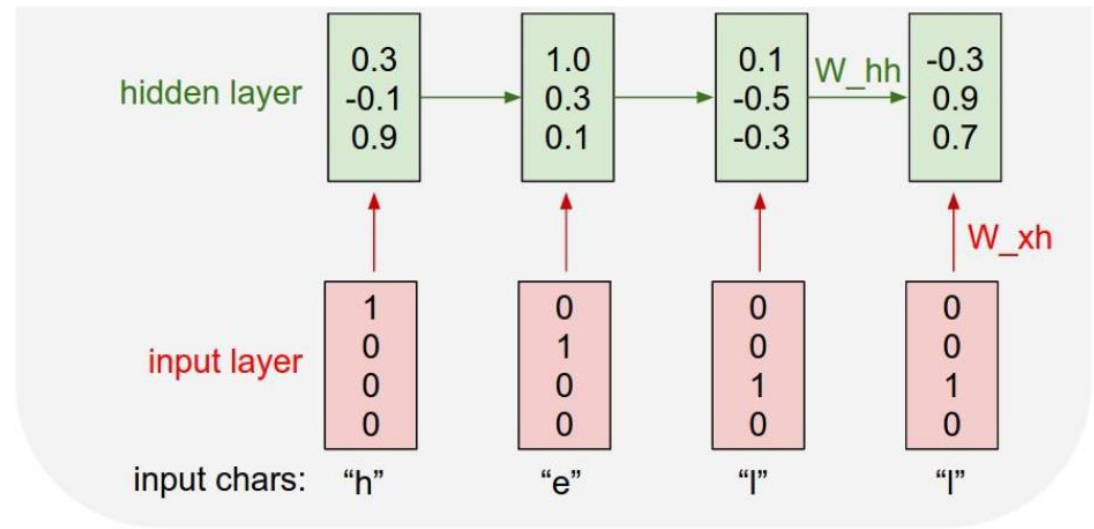
called 'one-hot vector'

Example: Character-level Language Model

Vocabulary:
[h,e,l,o]

Example training
sequence:
“hello”

$$h_t = \tanh(W_{hh}h_{t-1} + W_{xh}x_t)$$

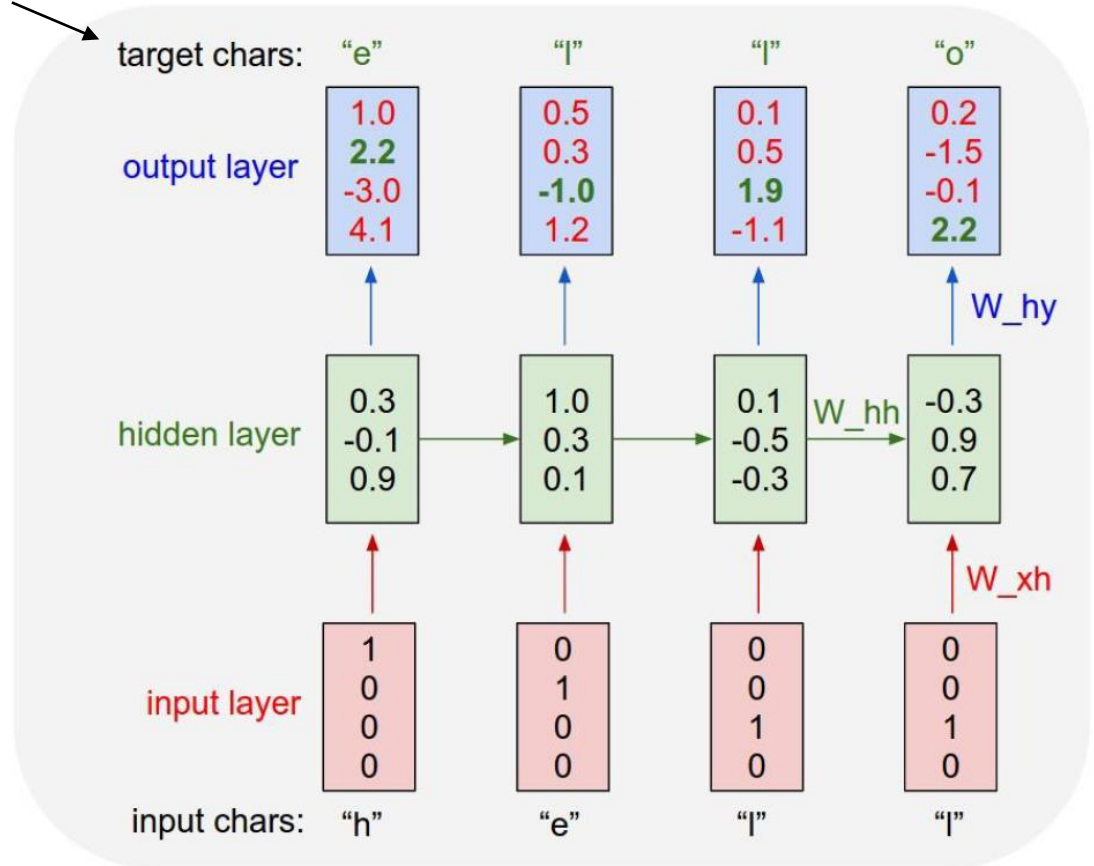


Example: Character-level Language Model

estimate for
next char

Vocabulary:
[h,e,l,o]

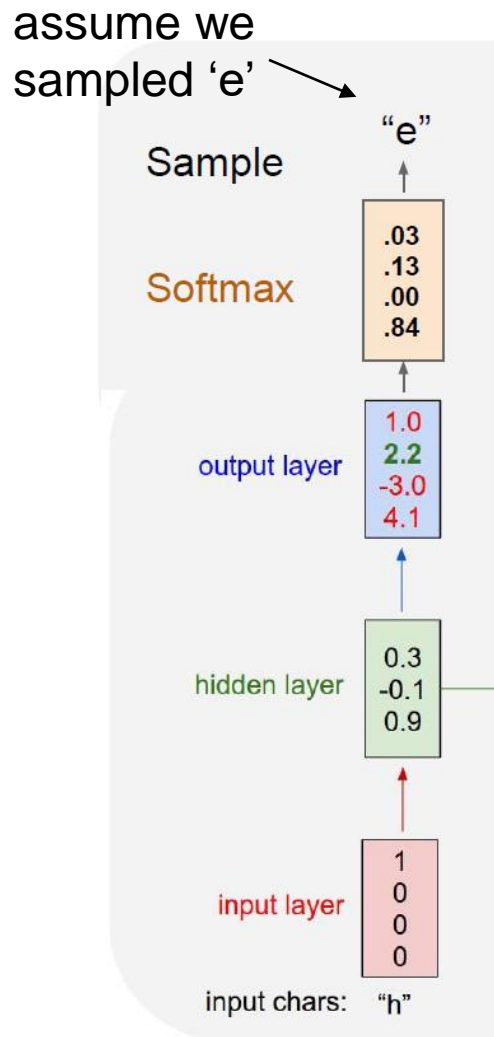
Example training
sequence:
“hello”



Example: Character-level Language Model Sampling

Vocabulary:
[h,e,l,o]

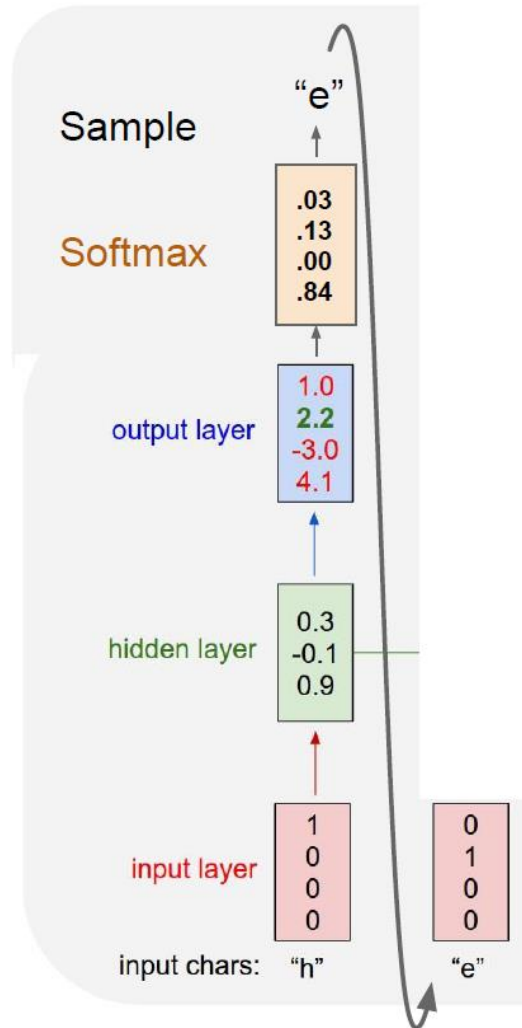
At test-time,
perform sampling
among characters
one at a time, give
it back to model



Example: Character-level Language Model Sampling

Vocabulary:
[h,e,l,o]

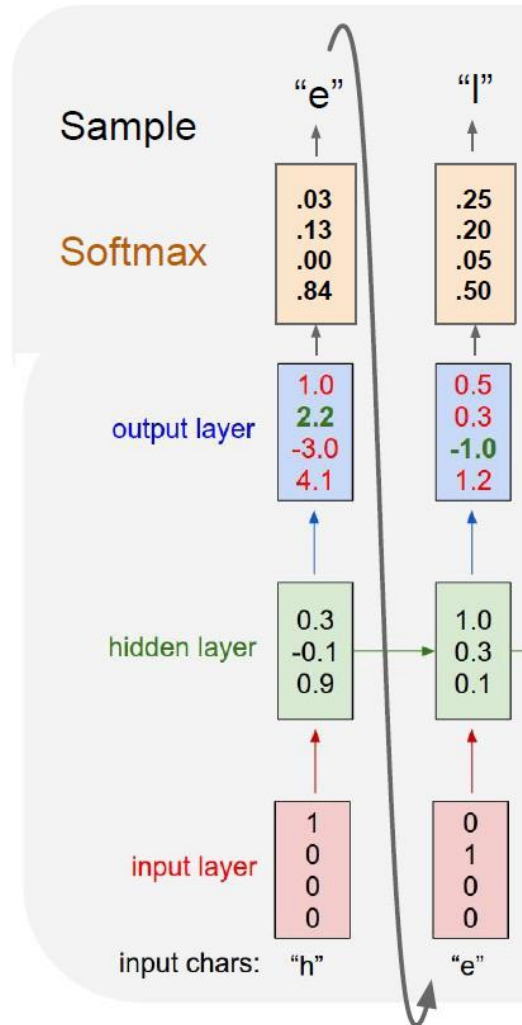
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Example: Character-level Language Model Sampling

Vocabulary:
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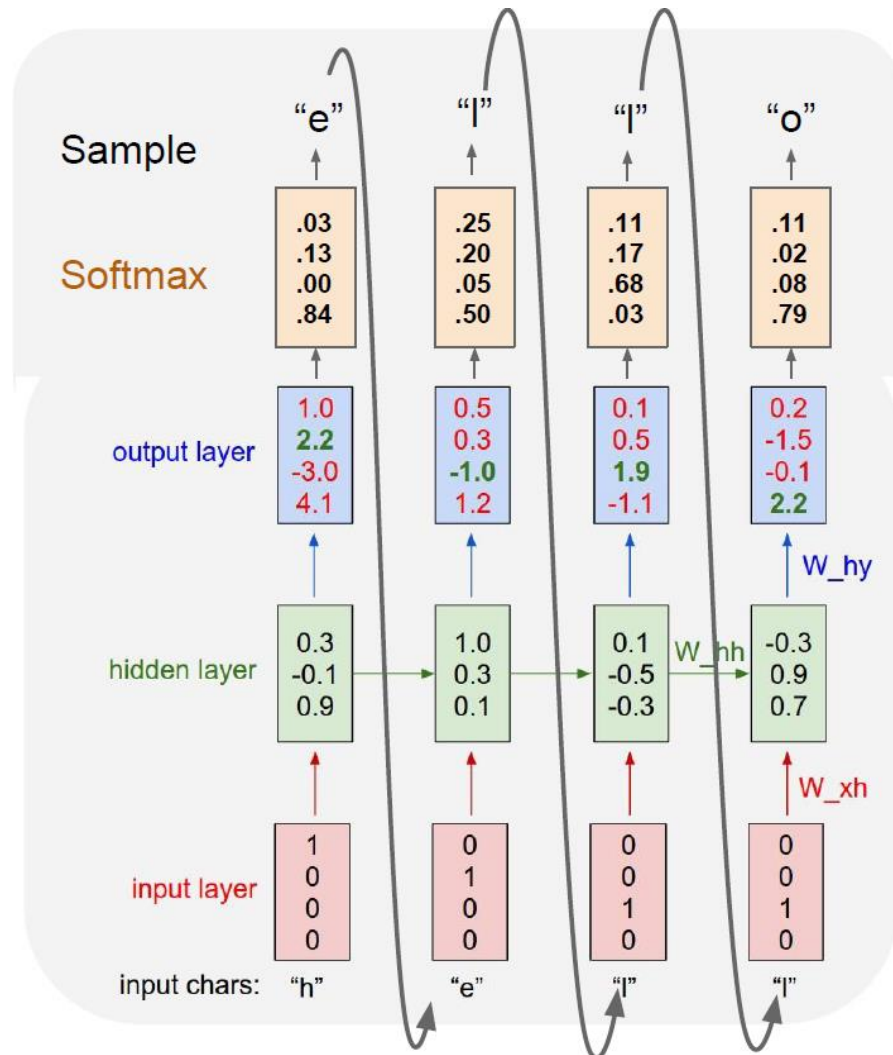
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Example: Character-level Language Model Sampling

Vocabulary:
[h,e,l,o]

At test-time,
perform sampling
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it back to model



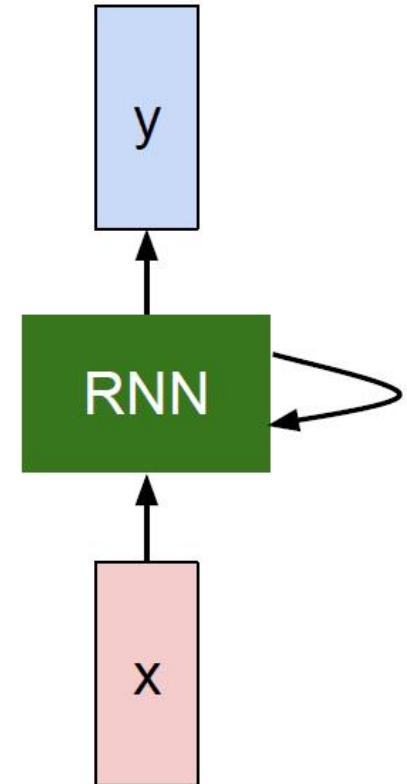
Examples

THE SONNETS

by William Shakespeare

From fairest creatures we desire increase,
That thereby beauty's rose might never die,
But as the ripper should by time decease,
His tender heir might bear his memory:
But thou, contracted to thine own bright eyes,
Feed'st thy light's flame with self-substantial fuel,
Making a famine where abundance lies,
Thyself thy foe, to thy sweet self too cruel:
Thou that art now the world's fresh ornament,
And only herald to the gaudy spring,
Within thine own bud buriest thy content,
And tender churl mak'st waste in niggarding:
Pity the world, or else this glutton be,
To eat the world's due, by the grave and thee.

When forty winters shall besiege thy brow,
And dig deep trenches in thy beauty's field,
Thy youth's proud livery so gazed on now,
Will be a tatter'd weed of small worth held:
Then being asked, where all thy beauty lies,
Where all the treasure of thy lusty days;
To say, within thine own deep sunken eyes,
Were an all-eating shame, and thriftless praise.
How much more praise deserv'd thy beauty's use,
If thou couldst answer 'This fair child of mine
Shall sum my count, and make my old excuse,'
Proving his beauty by succession thine!
This were to be new made when thou art old,
And see thy blood warm when thou feel'st it cold.



Examples

at first:

tyntd-iafhatawiaoihrdemot lytdws e ,tfti, astai f ogoh eoase rrranbyne 'nhthnee e
plia tklrqd t o idoe ns,smtt h ne etie h,hregtrs nigtike,aoaenns lng

↓ train more

"Tmont thithey" fomesscerliund
Keushey. Thom here
sheulke, anmerenith ol sivh I lalterthend Bleipile shuwy fil on aseterlome
coaniogennc Phe lism thond hon at. MeiDimorotion in ther thize."

↓ train more

Aftair fall unsuch that the hall for Prince Velzonski's that me of
her hearly, and behs to so arwage fiving were to it beloge, pavu say falling misfort
how, and Gogition is so overelical and ofter.

↓ train more

"Why do what that day," replied Natasha, and wishing to himself the fact the
princess, Princess Mary was easier, fed in had oftended him.
Pierre aking his soul came to the packs and drove up his father-in-law women.

Examples

Generating a Shakespeare play!

PANDARUS:

Alas, I think he shall be come approached and the day
When little strain would be attain'd into being never fed,
And who is but a chain and subjects of his death,
I should not sleep.

Second Senator:

They are away this miseries, produced upon my soul,
Breaking and strongly should be buried, when I perish
The earth and thoughts of many states.

DUKE VINCENTIO:

Well, your wit is in the care of side and that.

Second Lord:

They would be ruled after this chamber, and
my fair nudes begun out of the fact, to be conveyed,
Whose noble souls I'll have the heart of the wars.

Clown:

Come, sir, I will make did behold your worship.

VIOLA:

I'll drink it.

VIOLA:


Why, Salisbury must find his flesh and thought
That which I am not aps, not a man and in fire,
To show the reining of the raven and the wars
To grace my hand reproach within, and not a fair are hand,
That Caesar and my goodly father's world;
When I was heaven of presence and our fleets,
We spare with hours, but cut thy council I am great,
Murdered and by thy master's ready there
My power to give thee but so much as hell:
Some service in the noble bondman here,
Would show him to her wine.

KING LEAR:

O, if you were a feeble sight, the courtesy of your law,
Your sight and several breath, will wear the gods
With his heads, and my hands are wonder'd at the deeds,
So drop upon your lordship's head, and your opinion
Shall be against your honour.





















Examples

The Stacks Project: open source algebraic geometry textbook.
RNN trained with latex source.

 **The Stacks Project**

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Part	Chapter	online	TeX source	view pdf
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	2. Conventions	online	tex 	pdf 
	3. Set Theory	online	tex 	pdf 
	4. Categories	online	tex 	pdf 
	5. Topology	online	tex 	pdf 
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	10. Commutative Algebra	online	tex 	pdf 

Parts

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- [Schemes](#)
- [Topics in Scheme Theory](#)
- [Algebraic Spaces](#)
- [Topics in Geometry](#)
- [Deformation Theory](#)
- [Algebraic Stacks](#)
- [Miscellany](#)

Statistics

The Stacks project now consists of

- 455910 lines of code
- 14221 tags (56 inactive tags)
- 2366 sections

Latex source

<http://stacks.math.columbia.edu/>

The stacks project is licensed under the [GNU Free Documentation License](#)

Examples

Some results

For $\bigoplus_{n=1, \dots, m} \mathcal{L}_{m,n} = 0$, 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 $U \rightarrow T$ is a separated algebraic space.

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

$$S = \text{Spec}(R) = U \times_X U \times_X U$$

and the comparicoly in the fibre product covering we have to prove the lemma generated by $\coprod Z \times_U U \rightarrow V$. Consider the maps M along the set of points Sch_{fppf} and $U \rightarrow U$ 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 $\text{Sh}(G)$ such that $\text{Spec}(R') \rightarrow S$ 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 $\mathcal{O}_{X,x'} \rightarrow \mathcal{O}'_{X',x'}$ is separated. By Algebra, Lemma ?? we can define a map of complexes $\text{GL}_{S'}(x'/S'')$ and we win. \square

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 \mathcal{F}_p exists and let \mathcal{F}_i be a presheaf of \mathcal{O}_X -modules on \mathcal{C} as a \mathcal{F} -module. In particular $\mathcal{F} = U/\mathcal{F}$ we have to show that

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

is a unique morphism of algebraic stacks. Note that

$$\text{Arrows} = (\text{Sch}/S)_{fppf}^{\text{opp}}, (\text{Sch}/S)_{fppf}$$

and

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

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. \square

The result for prove any open covering follows from the less of Example ?? . It may replace S by $X_{\text{spaces}, \text{étale}}$ 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 $\text{Proj}_X(\mathcal{A}) = \text{Spec}(B)$ over U compatible with the complex

$$\text{Set}(\mathcal{A}) = \Gamma(X, \mathcal{O}_{X, \mathcal{O}_X}).$$

When in this case of to show that $\mathcal{Q} \rightarrow \mathcal{C}_{Z/X}$ 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

(1) f is locally of finite type. Since $S = \text{Spec}(R)$ and $Y = \text{Spec}(R)$.

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

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

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

Lemma 0.3. In Situation ?? . Hence we may assume $\mathfrak{q}' = 0$.

Proof. We will use the property we see that \mathfrak{p} is the next functor (??). On the other hand, by Lemma ?? we see that

$$D(\mathcal{O}_{X'}) = \mathcal{O}_X(D)$$

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

Examples

Some results

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

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

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

$$\mathcal{O}_X(\mathcal{F}) = \{morph_1 \times_{\mathcal{O}_X} (\mathcal{G}, \mathcal{F})\}$$

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

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

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

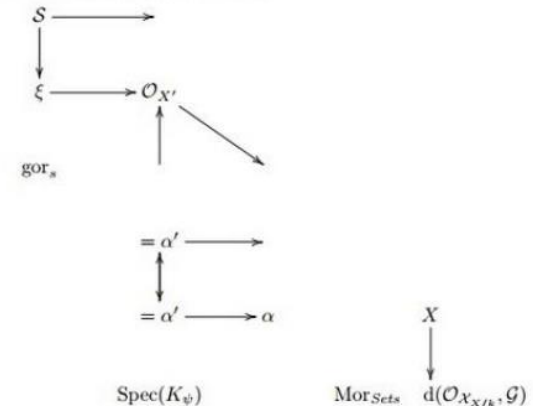
be a morphism of algebraic spaces over S and Y .

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

- (1) \mathcal{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 $\mathcal{O}_X(U)$ which is locally of finite type. □

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



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"

$$\mathcal{O}_{X,x} \longrightarrow \mathcal{F}_x^{-1}(\mathcal{O}_{X_{\acute{e}tale}}) \longrightarrow \mathcal{O}_{X_t}^{-1} \mathcal{O}_{X_{\lambda}}(\mathcal{O}_{X_{\eta}}^{\vee})$$

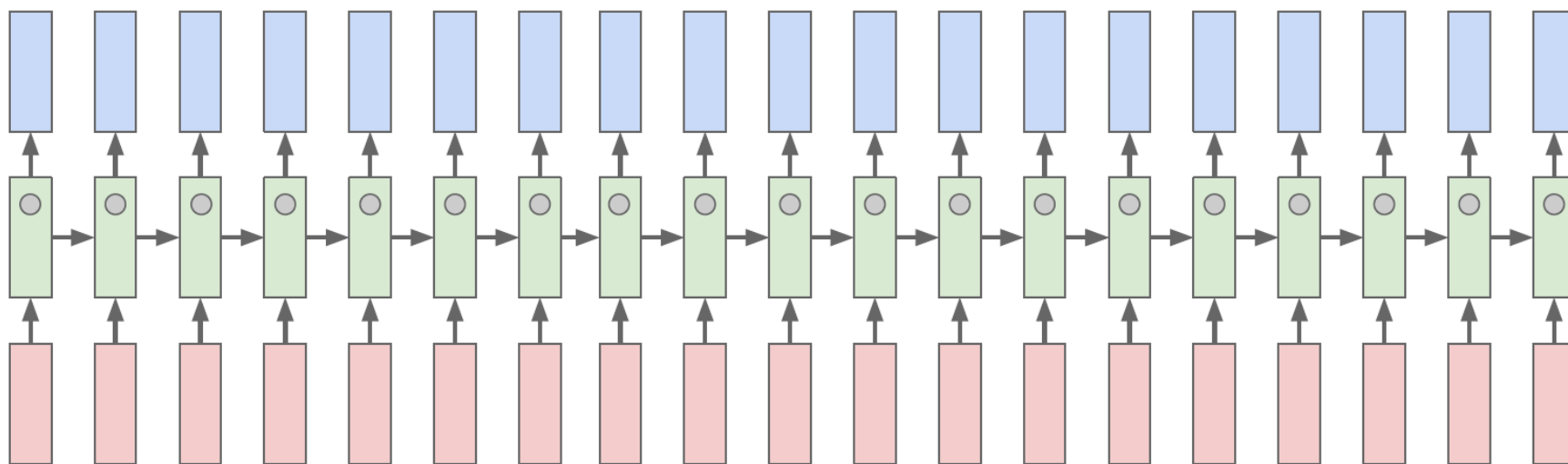
is an isomorphism of covering of \mathcal{O}_{X_t} . If \mathcal{F} is the unique element of \mathcal{F} such that X is an isomorphism.

The property \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.

Searching for interpretable cells



Karpathy, Johnson, and Fei-Fei: Visualizing and Understanding Recurrent Networks, ICLR Workshop 2016

Searching for interpretable cells

Take an element of hidden state vector.

Color represents the magnitude of that element as we move forward on the characters of the text.

E.g. Cell (element) sensitive to quotes

"You mean to imply that I have nothing to eat out of.... On the contrary, I can supply you with everything even if you want to give dinner parties," warmly replied Chichagov, who tried by every word he spoke to prove his own rectitude and therefore imagined Kutuzov to be animated by the same desire.

Kutuzov, shrugging his shoulders, replied with his subtle penetrating smile: "I meant merely to say what I said."

Searching for interpretable cells

E.g. Cell sensitive to position in line (line length)

The sole importance of the crossing of the Berezina lies in the fact that it plainly and indubitably proved the fallacy of all the plans for cutting off the enemy's retreat and the soundness of the only possible line of action--the one Kutuzov and the general mass of the army demanded--namely, simply to follow the enemy up. The French crowd fled at a continually increasing speed and all its energy was directed to reaching its goal. It fled like a wounded animal and it was impossible to block its path. This was shown not so much by the arrangements it made for crossing as by what took place at the bridges. When the bridges broke down, unarmed soldiers, people from Moscow and women with children who were with the French transport, all--carried on by vis inertiae--pressed forward into boats and into the ice-covered water and did not, surrender.

Searching for interpretable cells

E.g. Cell sensitive to if statement

```
static int __dequeue_signal(struct sigpending *pending, sigset_t *mask,
    siginfo_t *info)
{
    int sig = next_signal(pending, mask);
    if (sig) {
        if (current->notifier) {
            if (sigismember(current->notifier_mask, sig)) {
                if (!(current->notifier)(current->notifier_data)) {
                    clear_thread_flag(TIF_SIGPENDING);
                    return 0;
                }
            }
        }
        collect_signal(sig, pending, info);
    }
    return sig;
}
```

Searching for interpretable cells

```
#ifdef CONFIG_AUDITSYSCALL
static inline int audit_match_class_bits(int class, u32 *mask)
{
    int i;
    if (classes[class]) {
        for (i = 0; i < AUDIT_BITMASK_SIZE; i++)
            if (mask[i] & classes[class][i])
                return 0;
    }
    return 1;
}
```

Cell sensitive to indentation levels

Image Captioning

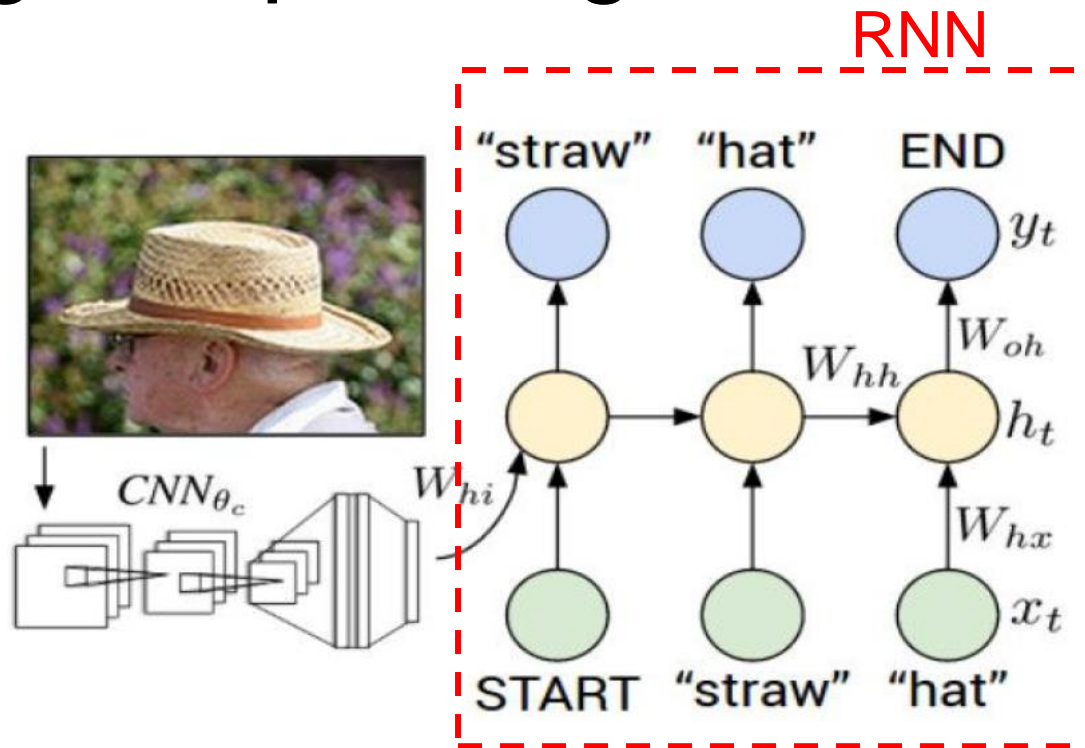


Fig source: Karpathy and Fei-Fei

Explain Images with Multimodal Recurrent Neural Networks, Mao et al.

Deep Visual-Semantic Alignments for Generating Image Descriptions, Karpathy and Fei-Fei

Show and Tell: A Neural Image Caption Generator, Vinyals et al.

Long-term Recurrent Convolutional Networks for Visual Recognition and Description, Donahue et al.

Learning a Recurrent Visual Representation for Image Caption Generation, Chen and Zitnick

Image Captioning

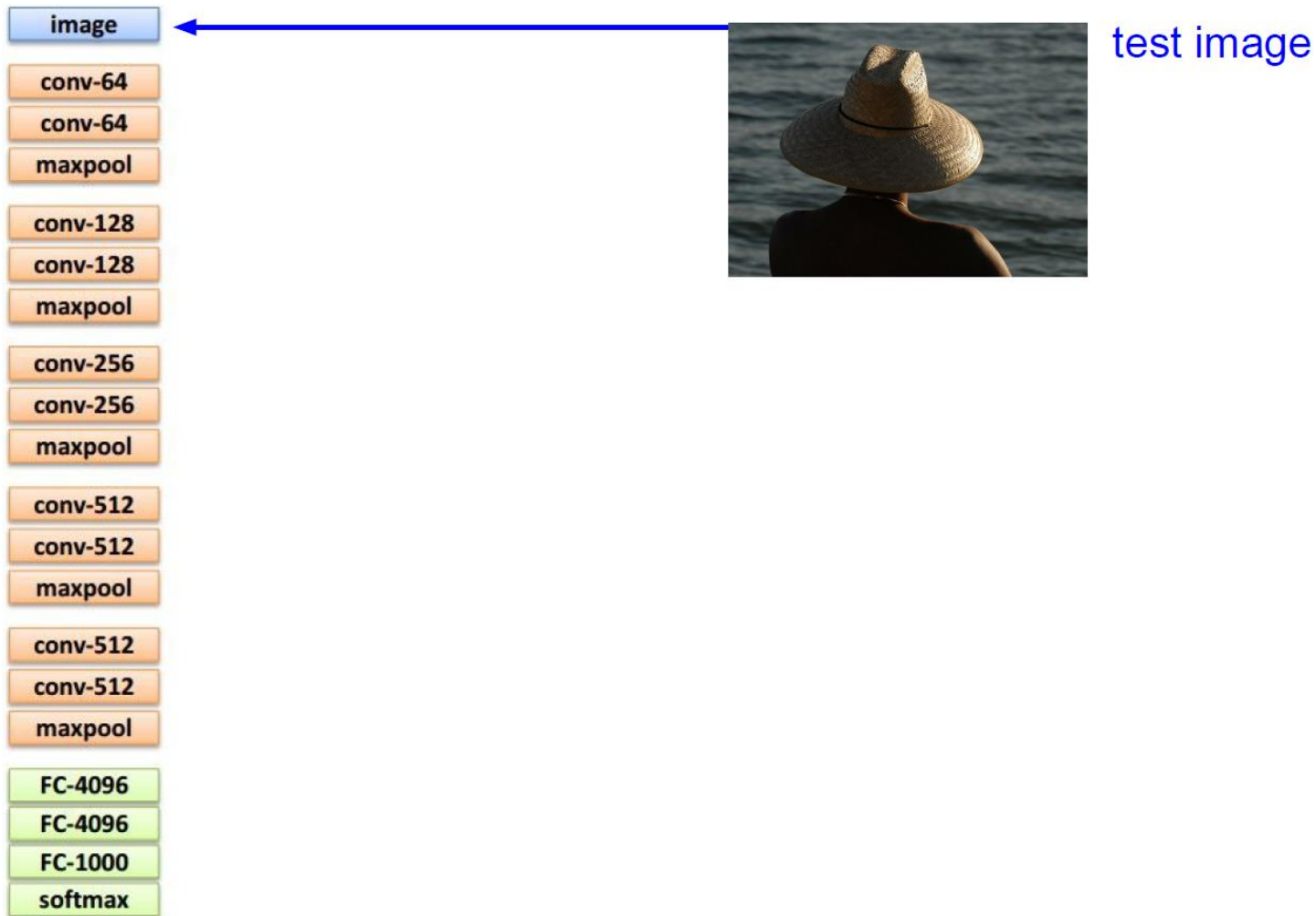


Image Captioning

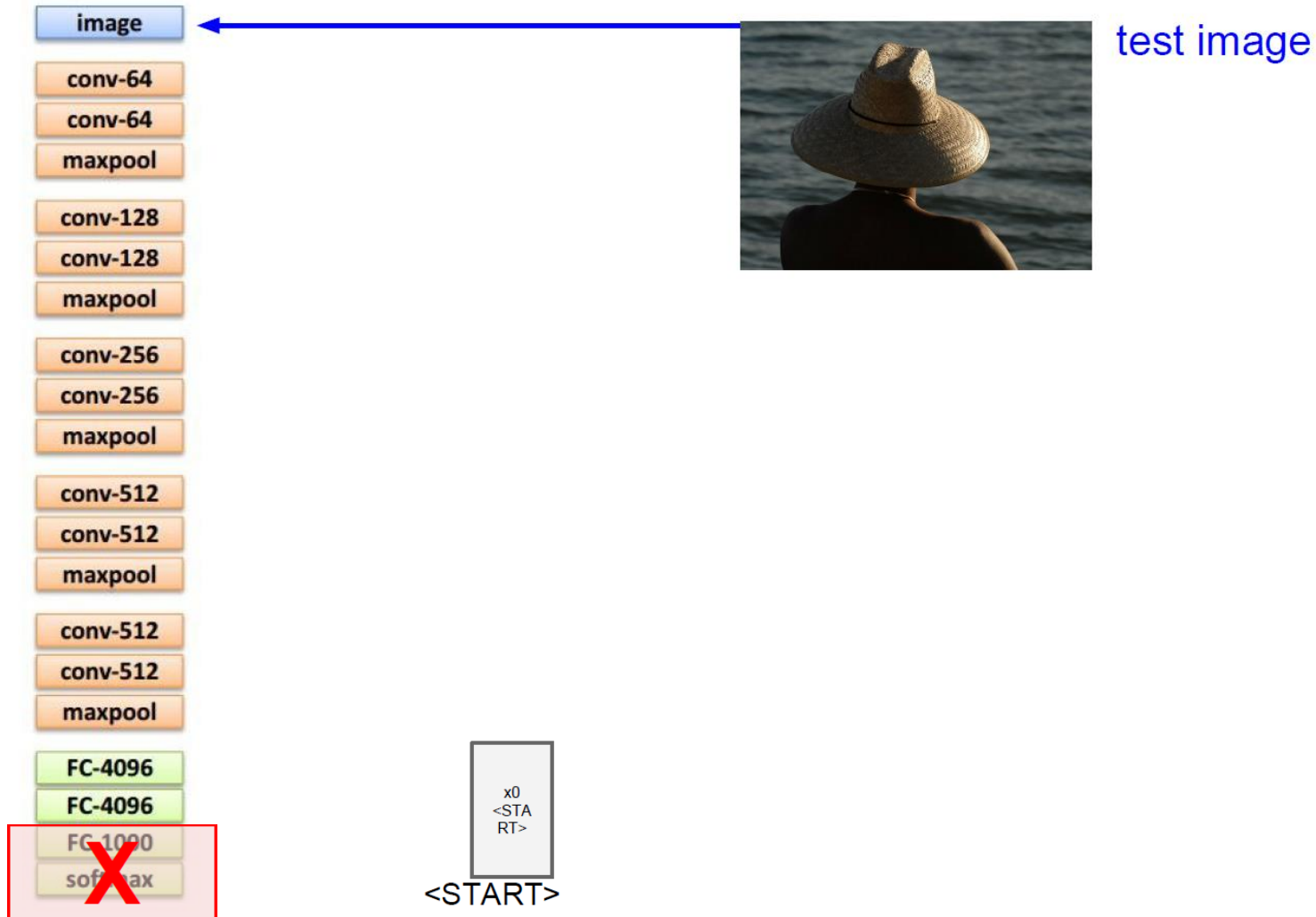


Image Captioning

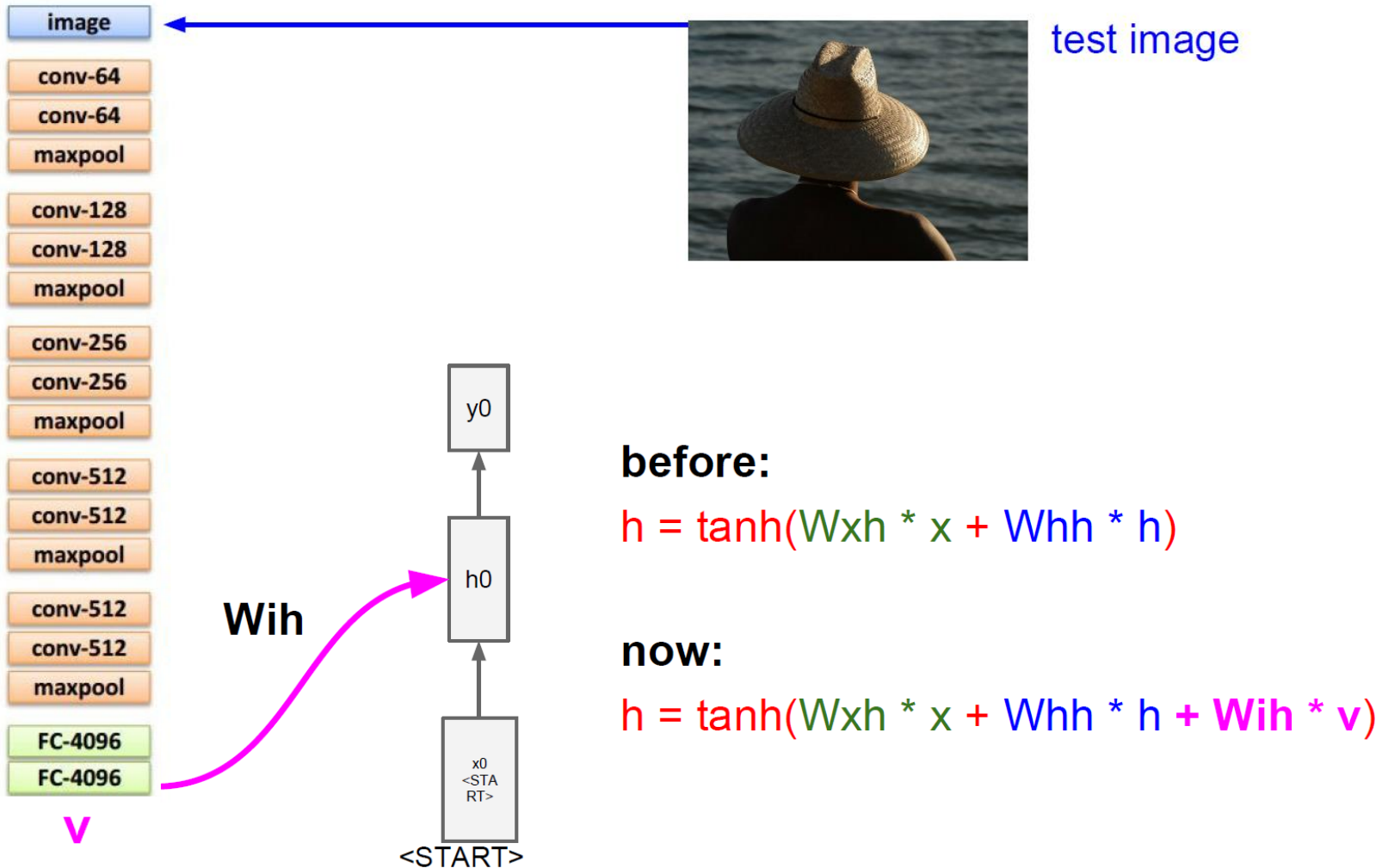


Image Captioning

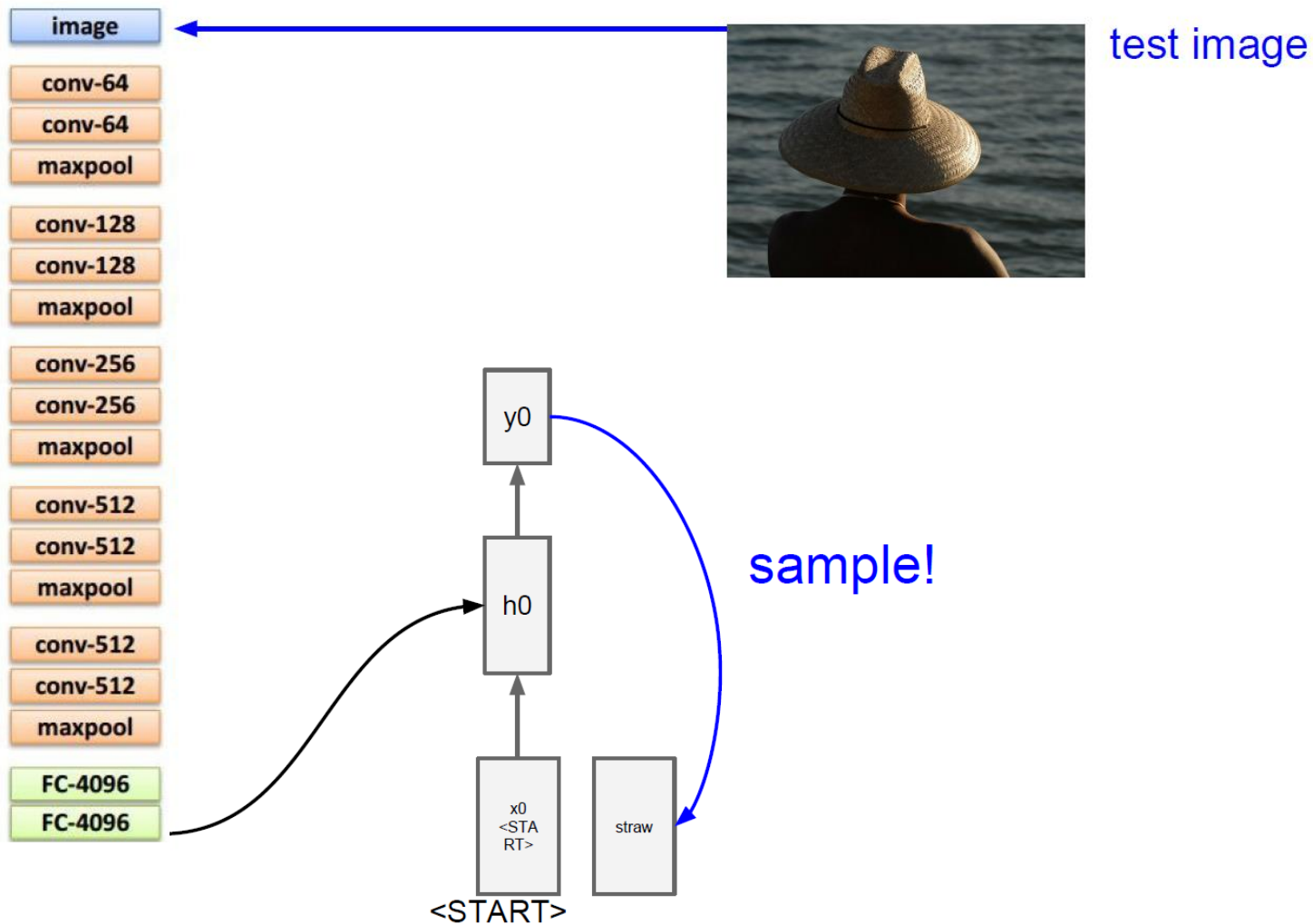


Image Captioning

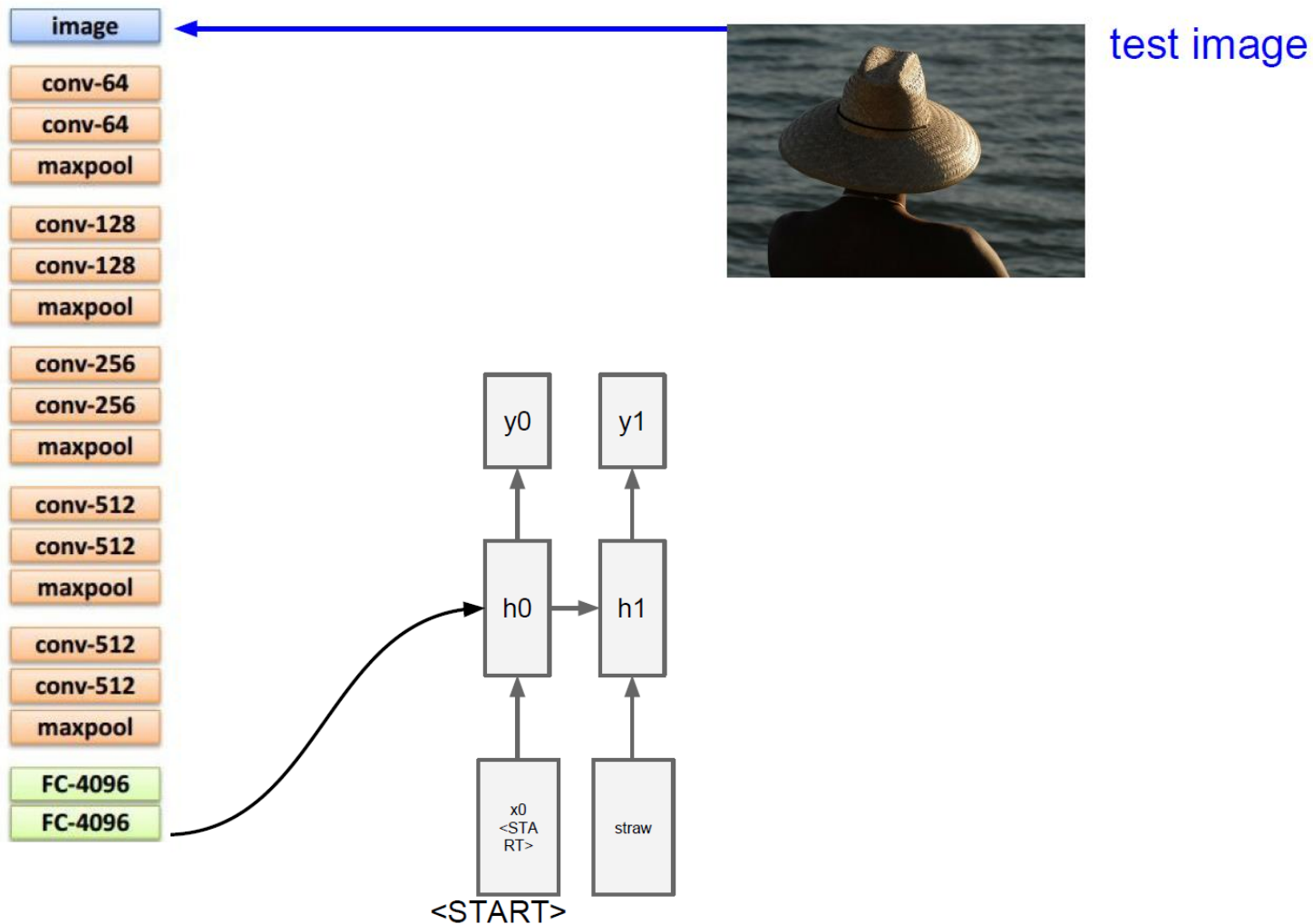


Image Captioning

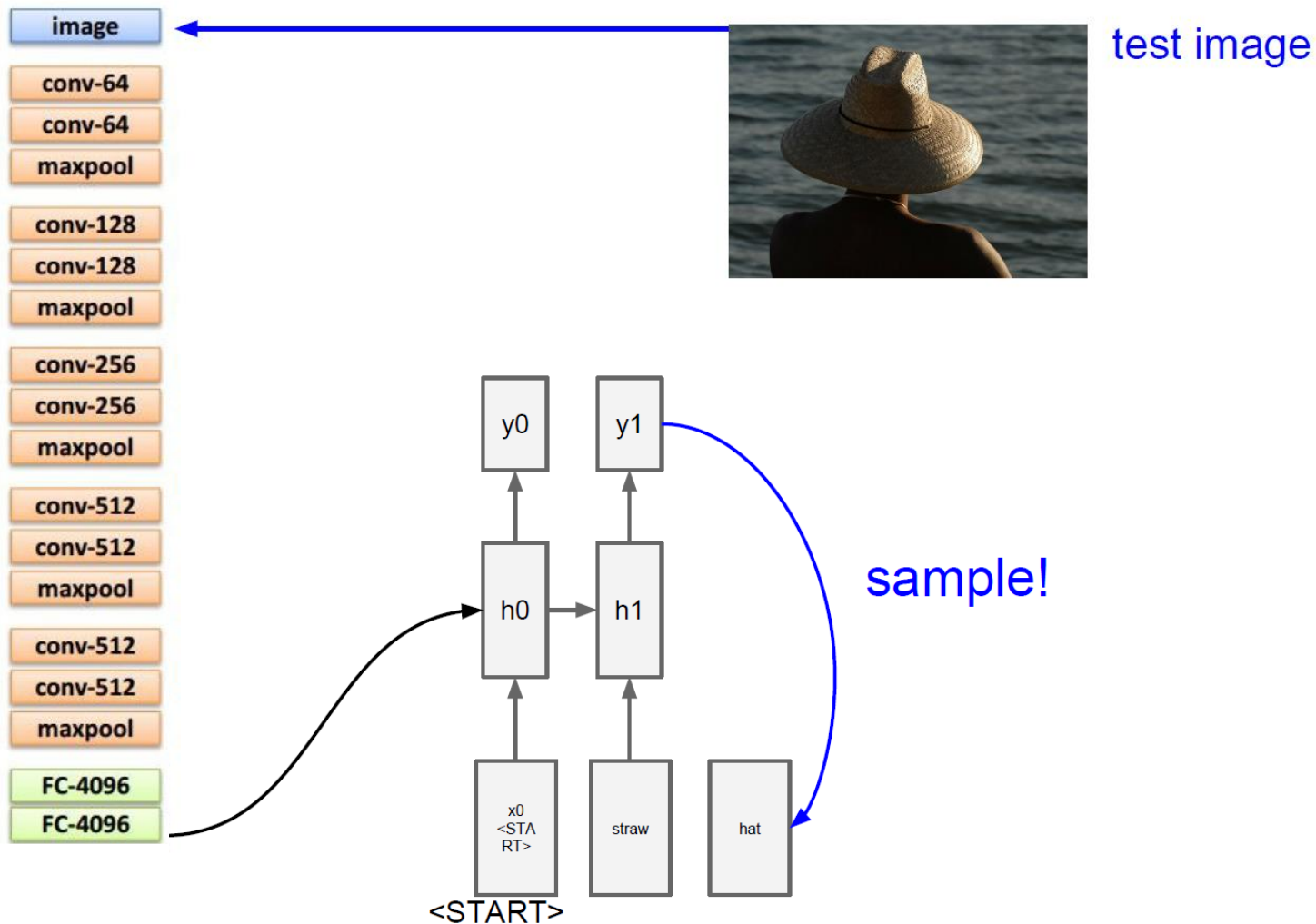


Image Captioning

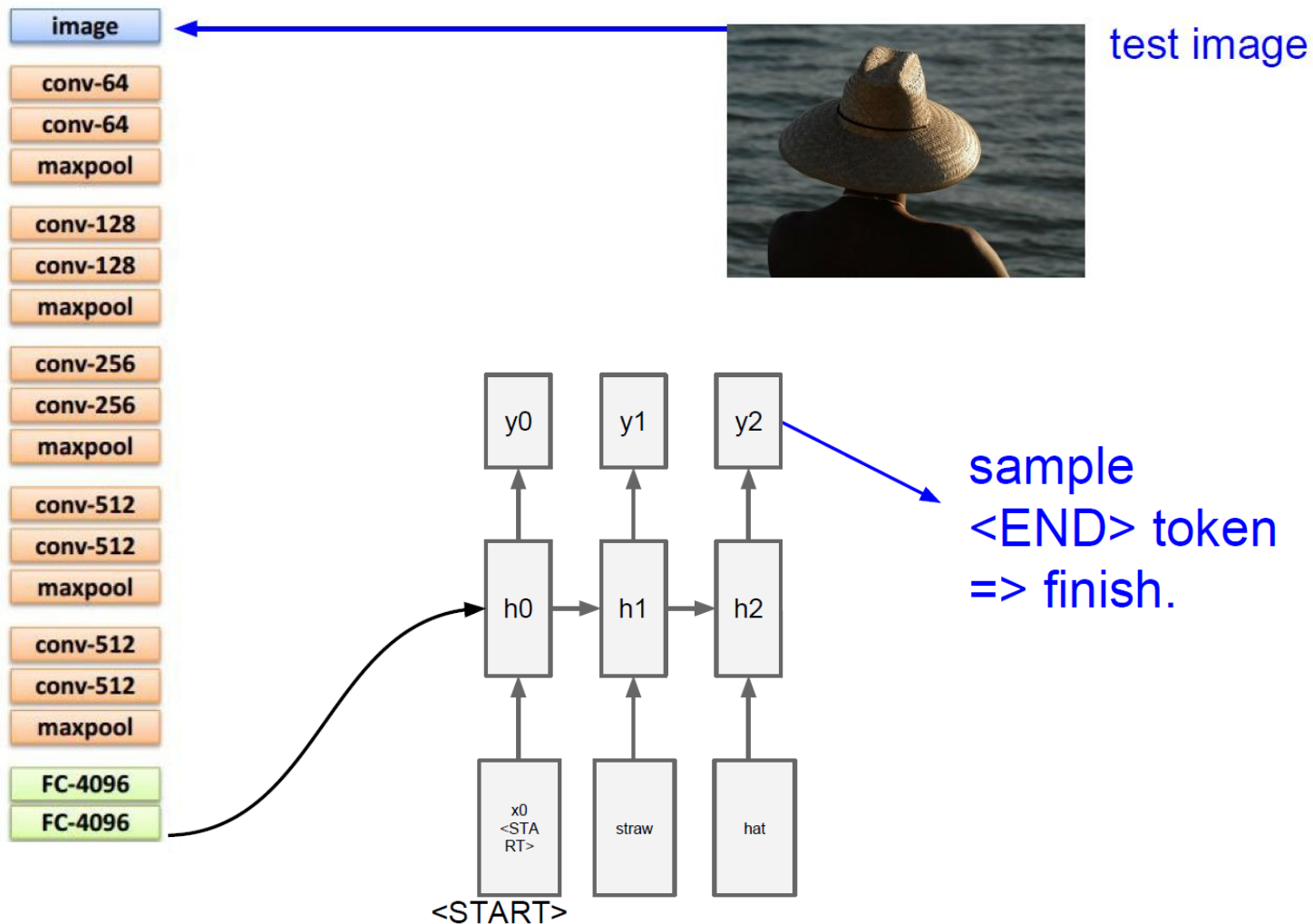


Image Captioning: Example Results



A cat sitting on a suitcase on the floor



A cat is sitting on a tree branch



A dog is running in the grass with a frisbee



A white teddy bear sitting in the grass



Two people walking on the beach with surfboards



A tennis player in action on the court



Two giraffes standing in a grassy field



A man riding a dirt bike on a dirt track

Captions generated using neuraltalk2

All images are CC0 Public domain: cat suitcase, cat tree, dog, bear, surfers, tennis, giraffe, motorcycle

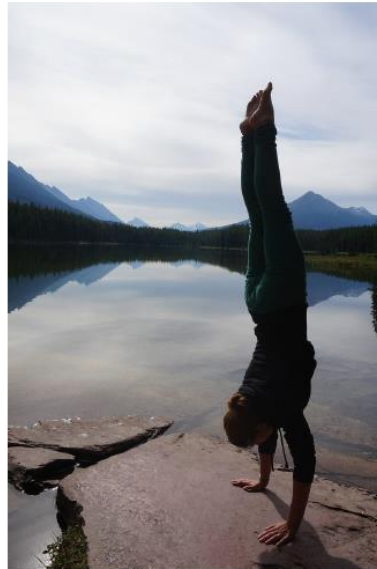
Image Captioning: Failure Cases



A woman is holding a cat in her hand



A person holding a computer mouse on a desk



A woman standing on a beach holding a surfboard



A bird is perched on a tree branch



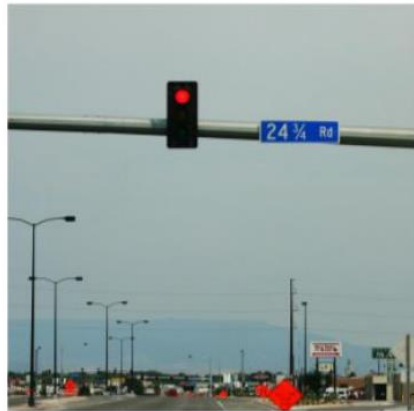
A man in a baseball uniform throwing a ball

Visual Question Answering



Q: What endangered animal is featured on the truck?

A: A bald eagle.
A: A sparrow.
A: A humming bird.
A: A raven.



Q: Where will the driver go if turning right?

A: Onto 24 3/4 Rd.
A: Onto 25 3/4 Rd.
A: Onto 23 3/4 Rd.
A: Onto Main Street.



Q: When was the picture taken?

A: During a wedding.
A: During a bar mitzvah.
A: During a funeral.
A: During a Sunday church service



Q: Who is under the umbrella?

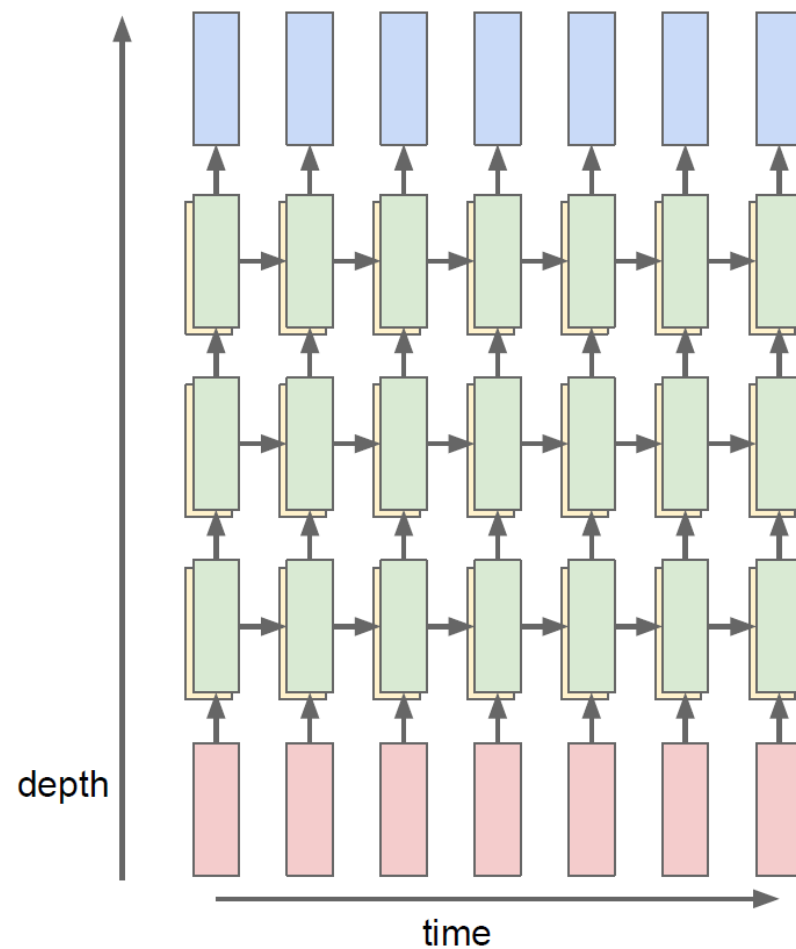
A: Two women.
A: A child.
A: An old man.
A: A husband and a wife.

Multilayer RNNs

Vanilla:

$$h_t^l = \tanh W^l \begin{pmatrix} h_t^{l-1} \\ h_{t-1}^l \end{pmatrix}$$

$h \in \mathbb{R}^n$ $W^l [n \times 2n]$



Multilayer RNNs

Vanilla:

$$h_t^l = \tanh W^l \begin{pmatrix} h_t^{l-1} \\ h_{t-1}^l \end{pmatrix}$$

$h \in \mathbb{R}^n$ $W^l [n \times 2n]$

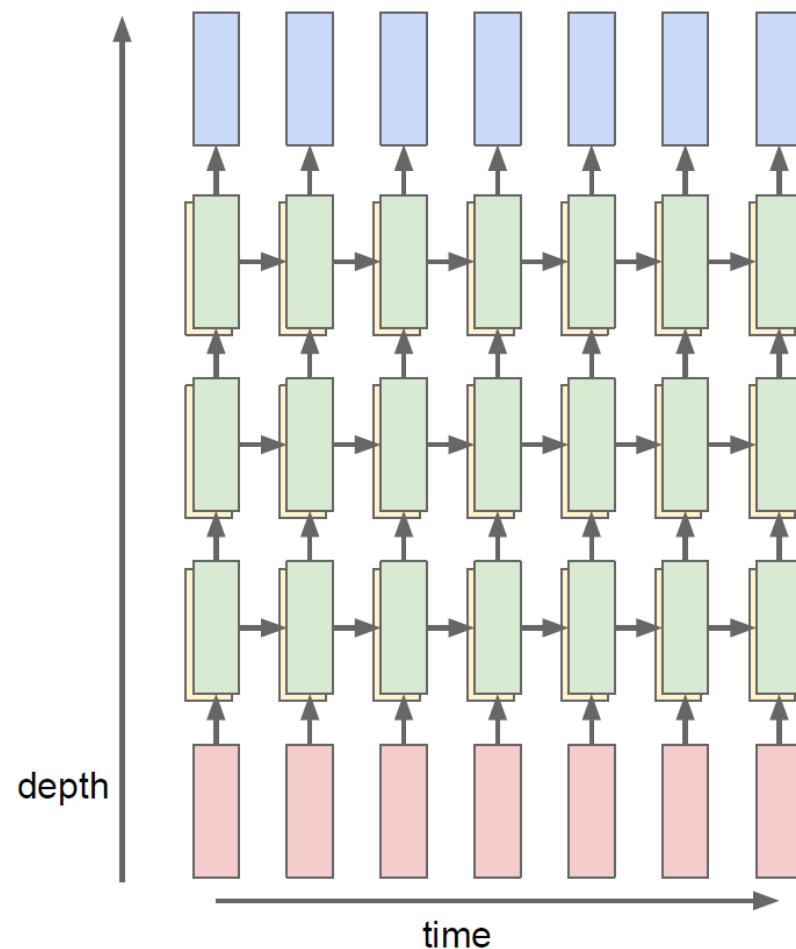
LSTM:

$$\begin{pmatrix} i \\ f \\ o \\ g \end{pmatrix} = \begin{pmatrix} \text{sigm} \\ \text{sigm} \\ \text{sigm} \\ \text{tanh} \end{pmatrix} W^l \begin{pmatrix} h_t^{l-1} \\ h_{t-1}^l \end{pmatrix}$$

$$c_t^l = f \odot c_{t-1}^l + i \odot g$$

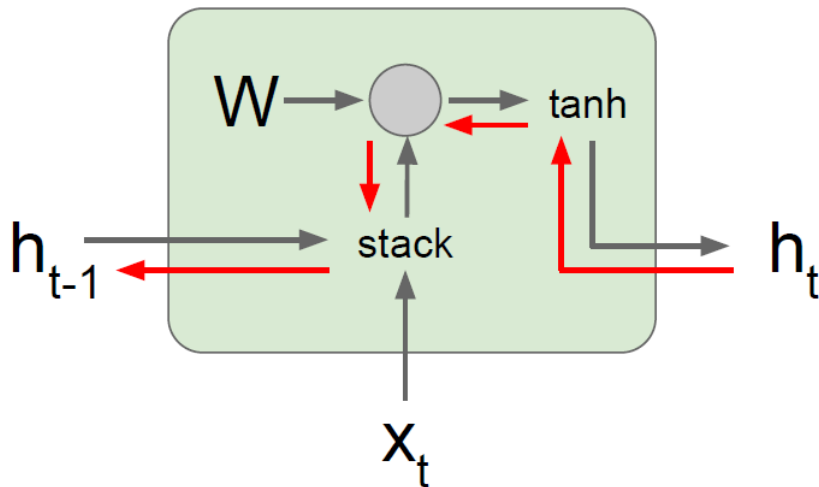
$$h_t^l = o \odot \tanh(c_t^l)$$

$W^l [4n \times 2n]$



Vanilla RNN Gradient Flow

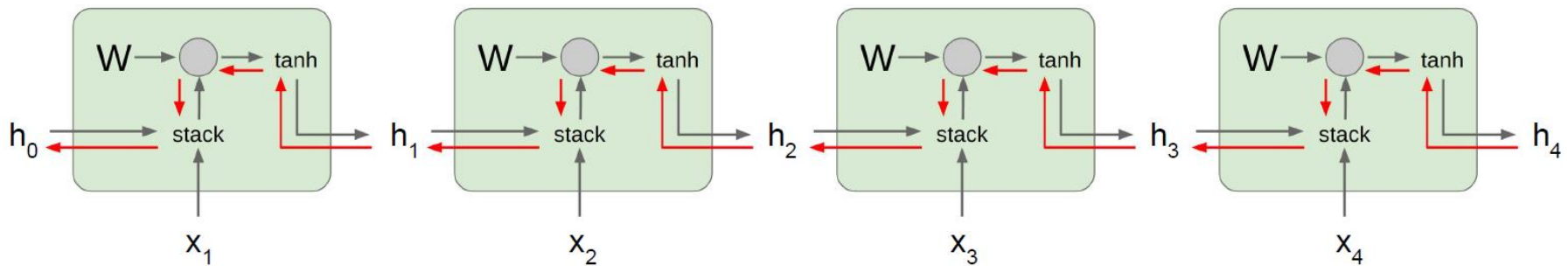
Backpropagation from h_t
to h_{t-1} multiplies by W
(actually W_{hh}^T)



$$\begin{aligned} h_t &= \tanh(W_{hh}h_{t-1} + W_{hx}x_t) \\ &= \tanh\left((W_{hh} \quad W_{hx}) \begin{pmatrix} h_{t-1} \\ x_t \end{pmatrix}\right) \\ &= \tanh\left(W \begin{pmatrix} h_{t-1} \\ x_t \end{pmatrix}\right) \end{aligned}$$

Vanilla RNN Gradient Flow

Computing gradient of h_0 involves many factors of W (and repeated tanh)



If largest singular value of $W > 1$:
Exploding gradients

If largest singular value of $W < 1$:
Vanishing gradients

Change to a more complicated
RNN architecture

Long Short Term Memory (LSTM)

LSTM is slightly complicated RNN structure.

It helps to alleviate the problem of vanishing/exploding gradients.

LSTM:

$$h_t^l = \tanh W^l \begin{pmatrix} h_t^{l-1} \\ h_{t-1}^l \end{pmatrix}$$

$h \in \mathbb{R}^n$ $W^l [n \times 2n]$

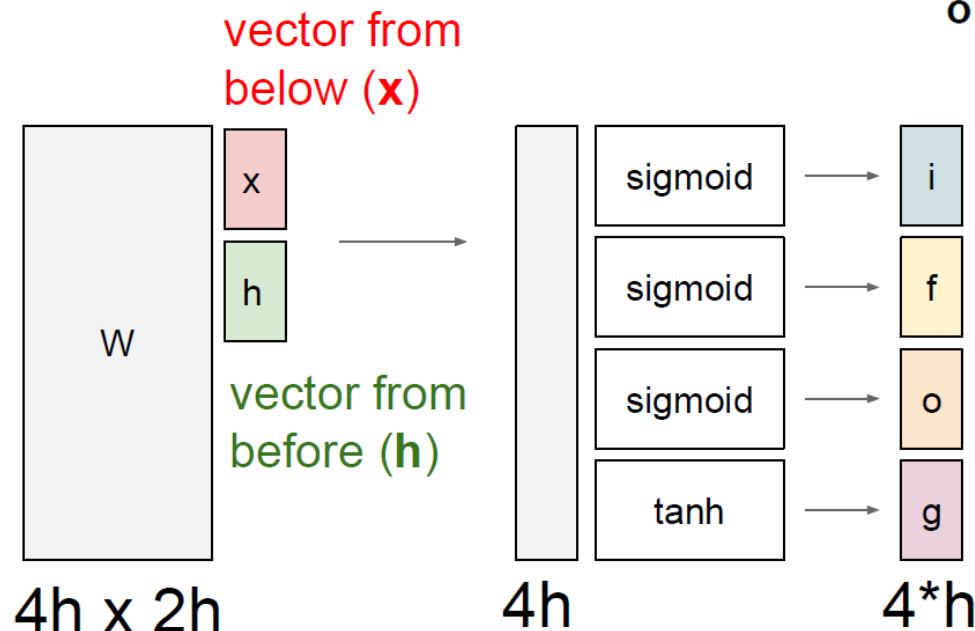
Attention: Two
hidden states
(cell state and
hidden state)

$$W^l [4n \times 2n]$$
$$\begin{pmatrix} i \\ f \\ o \\ g \end{pmatrix} = \begin{pmatrix} \text{sigm} \\ \text{sigm} \\ \text{sigm} \\ \text{tanh} \end{pmatrix} W^l \begin{pmatrix} h_t^{l-1} \\ h_{t-1}^l \end{pmatrix}$$
$$c_t^l = f \odot c_{t-1}^l + i \odot g$$
$$h_t^l = o \odot \tanh(c_t^l)$$

element-wise
multiplication

Long Short Term Memory (LSTM)

- f: Forget gate, Whether to erase cell
- i: Input gate, whether to write to cell
- g: Gate gate (?), How much to write to cell
- o: Output gate, How much to reveal cell



$$\begin{pmatrix} i \\ f \\ o \\ g \end{pmatrix} = \begin{pmatrix} \sigma \\ \sigma \\ \sigma \\ \tanh \end{pmatrix} W \begin{pmatrix} h_{t-1} \\ x_t \end{pmatrix}$$

$$c_t = f \odot c_{t-1} + i \odot g$$

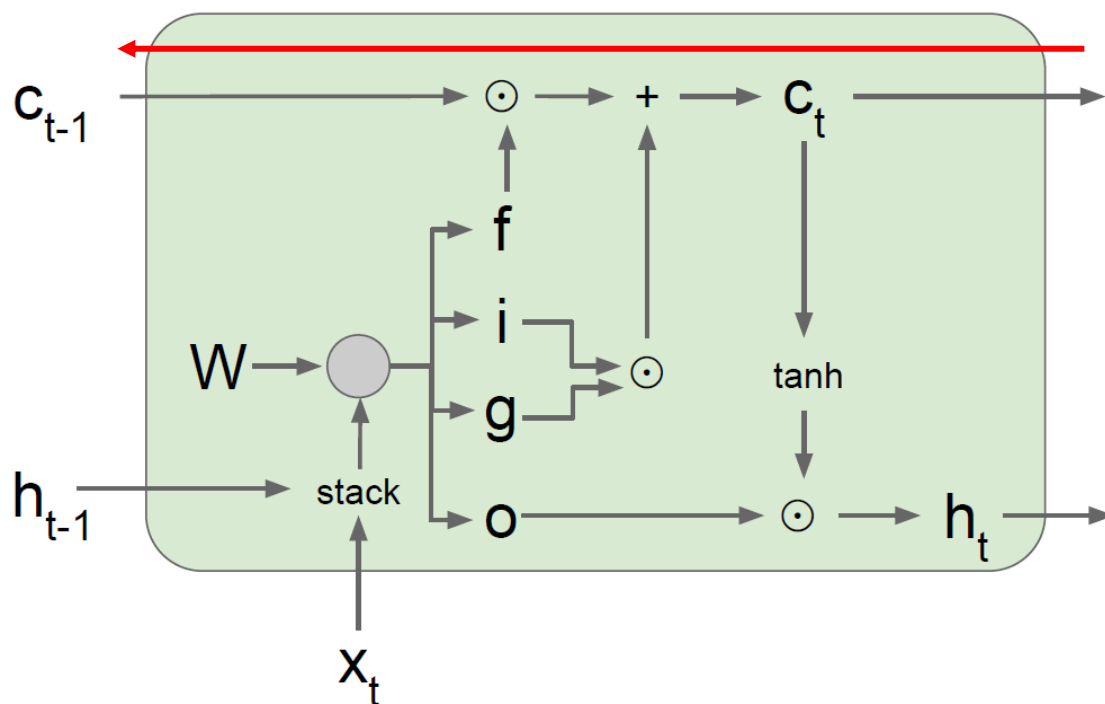
$$h_t = o \odot \tanh(c_t)$$

Long Short Term Memory (LSTM)

Two advantages in backpropagation from c_t to c_{t-1}

i) only element-wise multiplication by f , no matrix multiply by W

ii) f varies, it is not like fixed W , prevents vanishing/exploding



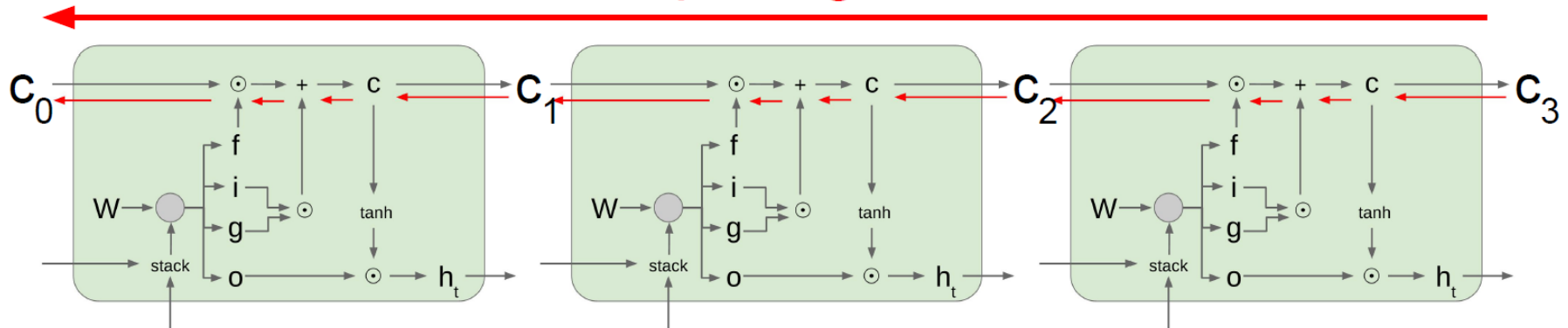
$$\begin{pmatrix} i \\ f \\ o \\ g \end{pmatrix} = \begin{pmatrix} \sigma \\ \sigma \\ \sigma \\ \tanh \end{pmatrix} W \begin{pmatrix} h_{t-1} \\ x_t \end{pmatrix}$$

$$c_t = f \odot c_{t-1} + i \odot g$$

$$h_t = o \odot \tanh(c_t)$$

Long Short Term Memory (LSTM)

Uninterrupted gradient flow!



Gradients carried by c_t

- tanh gradient is taken once for each h_t (just at that cell)
- gradients on W also computed within the cell

Long Short Term Memory (LSTM)

Another view of a LSTM unit

$$i = \sigma(x_t U^i + h_{t-1} W^i)$$

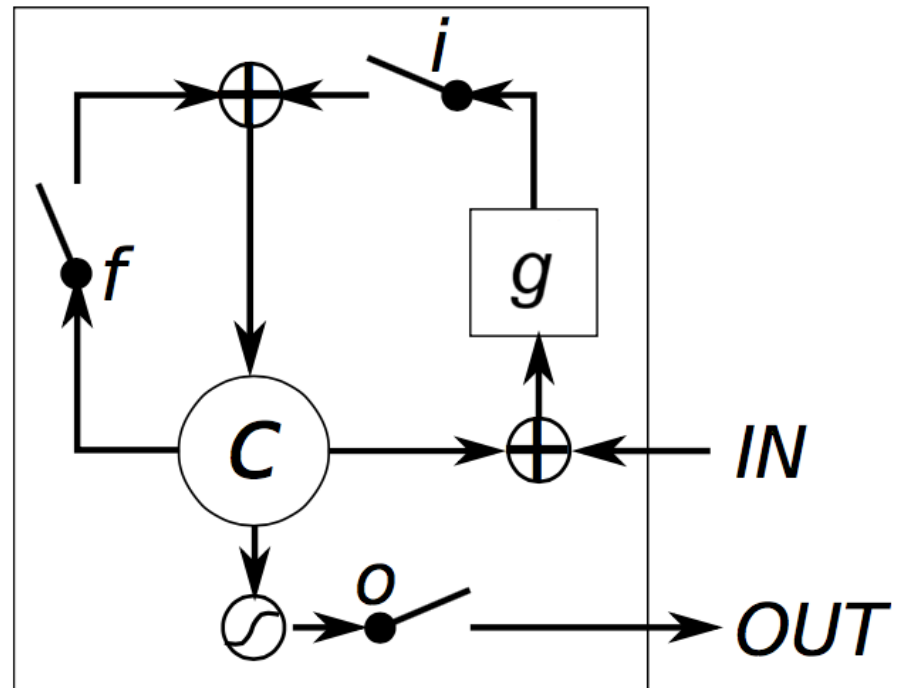
$$f = \sigma(x_t U^f + h_{t-1} W^f)$$

$$o = \sigma(x_t U^o + h_{t-1} W^o)$$

$$g = \tanh(x_t U^g + h_{t-1} W^g)$$

$$c_t = c_{t-1} \circ f + g \circ i$$

$$h_t = \tanh(c_t) \circ o$$



Gated Recurrent Units (GRU*)

A little simpler structure for the same job

- A GRU has two gates: reset gate r and update gate z .
- GRUs don't possess an internal memory (c_t) that is different from the exposed hidden state.
- If r is set to 1 and z is set to 0, we have the plain RNN model.

$$z = \sigma(x_t U^z + h_{t-1} W^z)$$

$$r = \sigma(x_t U^r + h_{t-1} W^r)$$

$$g = \tanh(x_t U^g + (h_{t-1} \circ r) W^g)$$

$$h_t = (1-z) \circ g + z \circ h_{t-1}$$

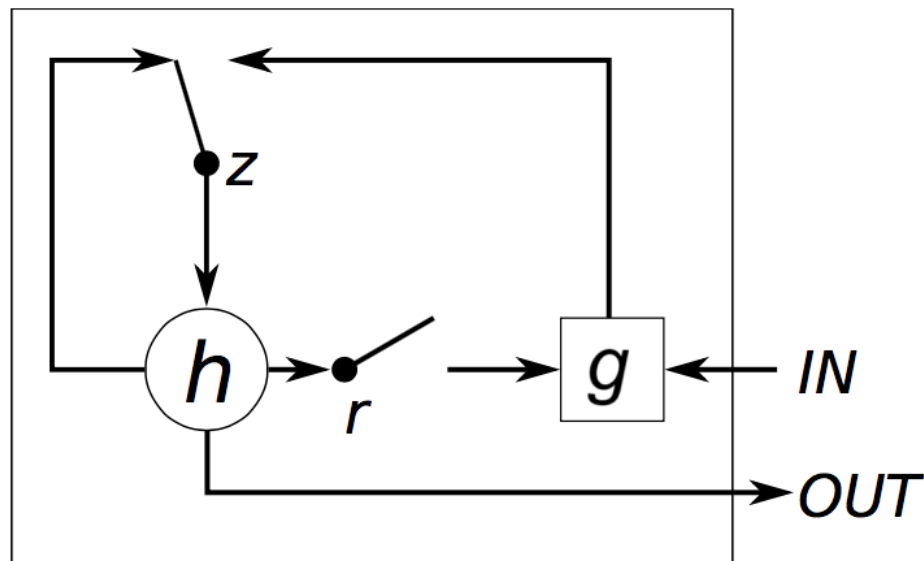


Figure source: <https://dennybritz.com/posts/wildml/recurrent-neural-networks-tutorial-part-4/>

* Cho et al. Learning Phrase Representations using RNN Encoder–Decoder for Statistical Machine Translation, 2014, <https://arxiv.org/pdf/1406.1078v3>

Summary

- RNNs allow a lot of flexibility in architecture design.
- Vanilla RNNs are simple but don't work very well.
- Backward flow of gradients in RNN can explode or vanish.
- Exploding / vanishing is controlled with additive interactions (LSTM/GRU)