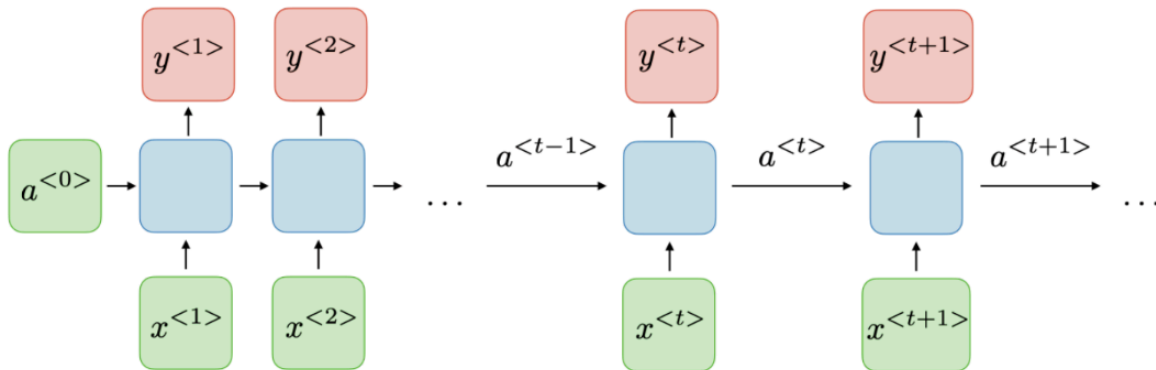


Lecture 6: Vanilla RNN

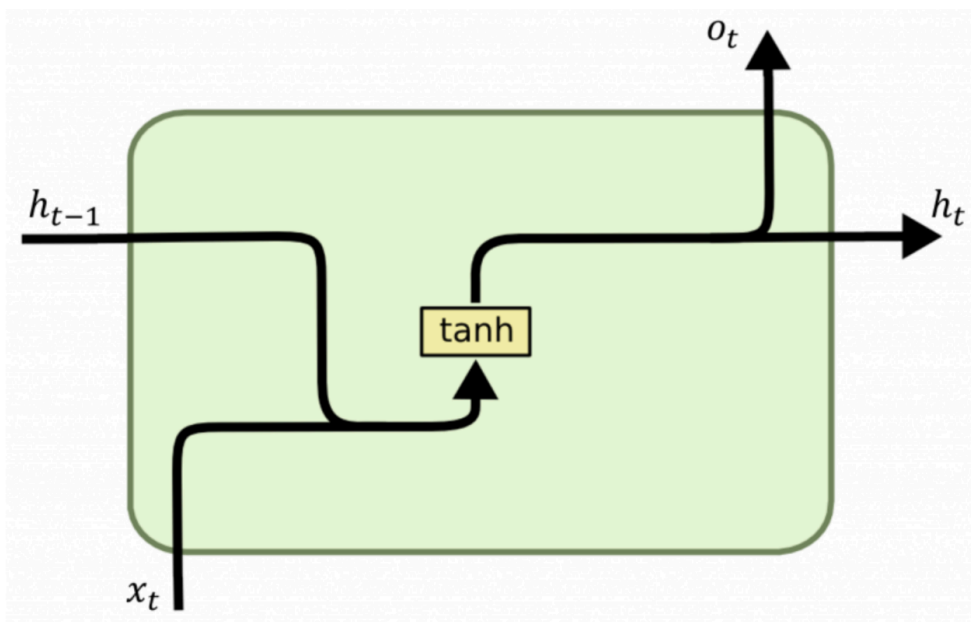
RNN

Recurrent neural networks, also known as RNNs, are a class of neural networks that allow previous outputs to be used as inputs while having hidden states. They are typically as follows:



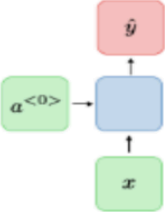
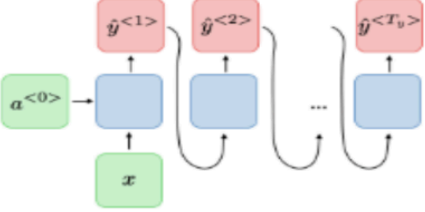
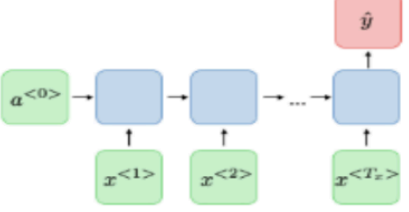
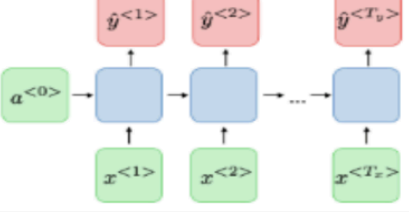
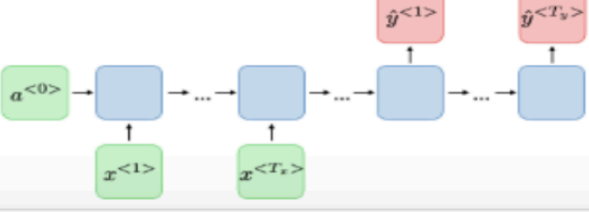
For each timestep t , the input $x^{<t>}$, the activation $a^{<t>}$ and the output $y^{<t>}$.

What are the different components of the RNN unit?



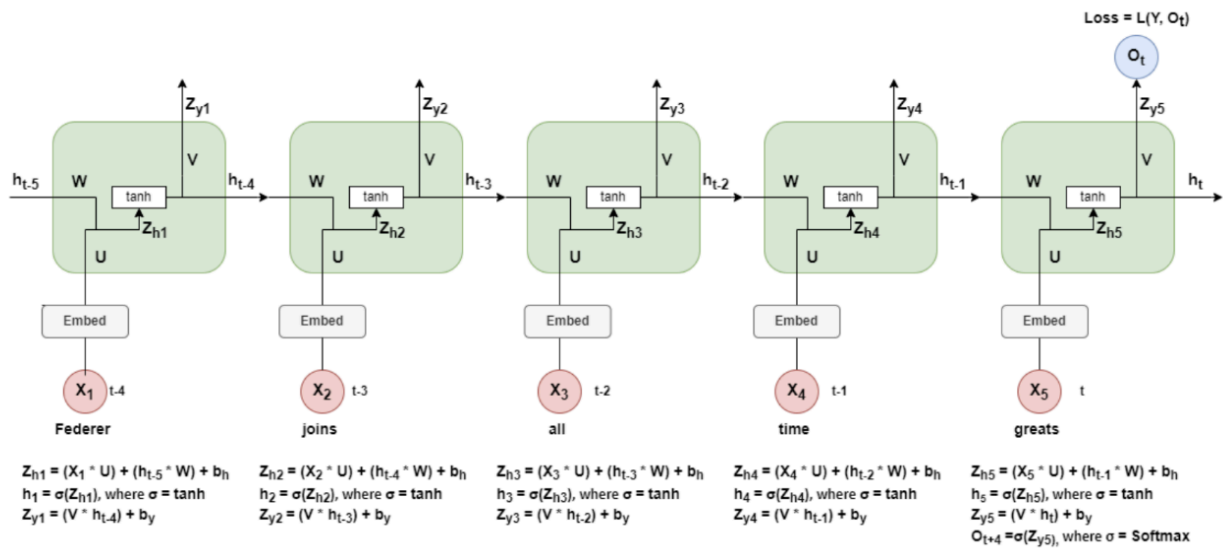
- **Xt**: X_t is the input at time step t .
- **ht-1**: Hidden state from the previous time step which is a vector representation of the information from previous time steps.
- **tanh**: The input from the current time step t . In the case of Vanilla RNN it is the **tanh**.
- **ht**: Hidden state from the current time step t .
- **Ot**: O_t is the output of RNN.

Types of RNN

Type of RNN	Illustration	Example
One-to-one $T_x = T_y = 1$		Traditional neural network
One-to-many $T_x = 1, T_y > 1$		Music generation
Many-to-one $T_x > 1, T_y = 1$		Sentiment classification
Many-to-many $T_x = T_y$		Name entity recognition
Many-to-many $T_x \neq T_y$		Machine translation

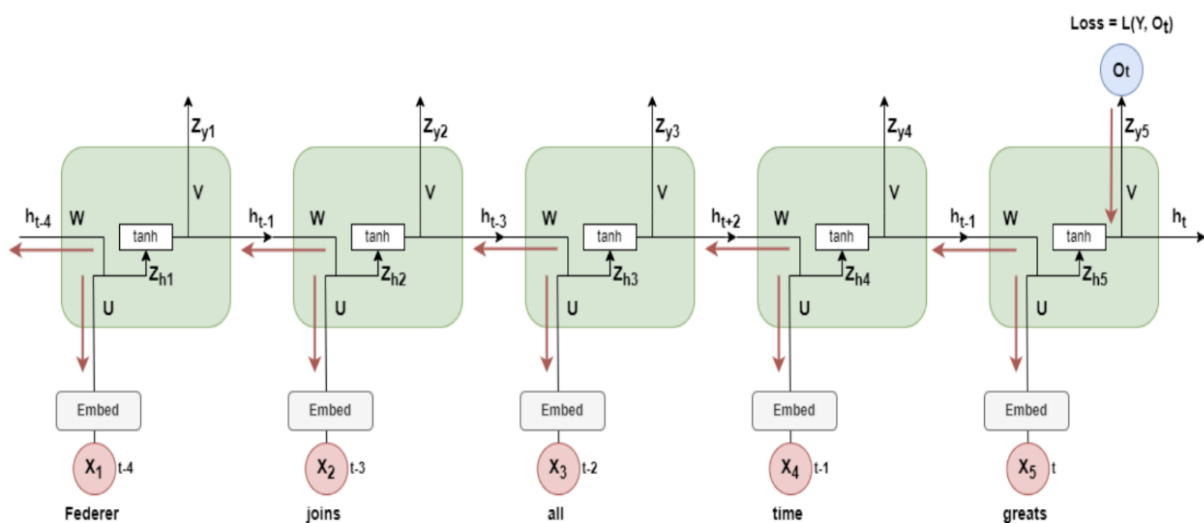
Propagation in RNN

Forward Propagation:



- **Whx = U**: The weight matrix at the input
- **Whh = V**: The weight matrix at the hidden state
- **Why = W**: The weight matrix at the output
- **Zyt, Zht** = Intermediate results
- σ = Activation function
- **Y** = Actual
- **L** = Loss function

Back Propagation:



Steps involved in updating parameter weights:

- Calculate the gradients of the loss with respect to the parameters
- Multiply it with the Learning rate
- Update the new weights

Loss function:

In the case of a recurrent neural network, the loss function L of all time steps is defined based on the loss at every time step as follows:

$$\mathcal{L}(\hat{y}, y) = \sum_{t=1}^{T_y} \mathcal{L}(\hat{y}^{<t>}, y^{<t>})$$

Back propagation through time:

Backpropagation is done at each point in time. At timestep T , the derivative of the loss L with respect to weight matrix W is expressed as follows:

$$\frac{\partial \mathcal{L}^{(T)}}{\partial W} = \sum_{t=1}^T \frac{\partial \mathcal{L}^{(T)}}{\partial W} \Big|_{(t)}$$

Bidirectional RNN

