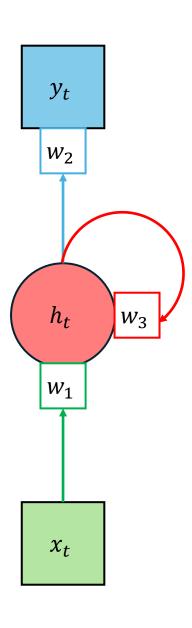
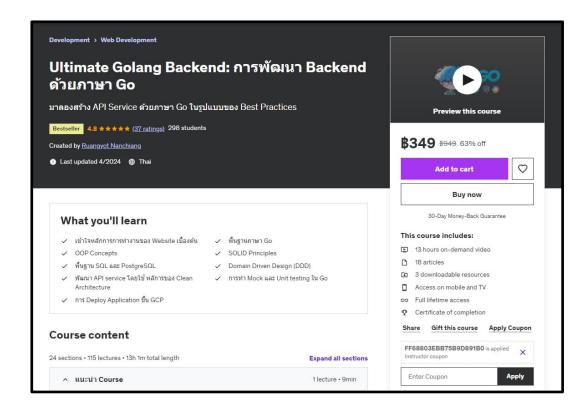
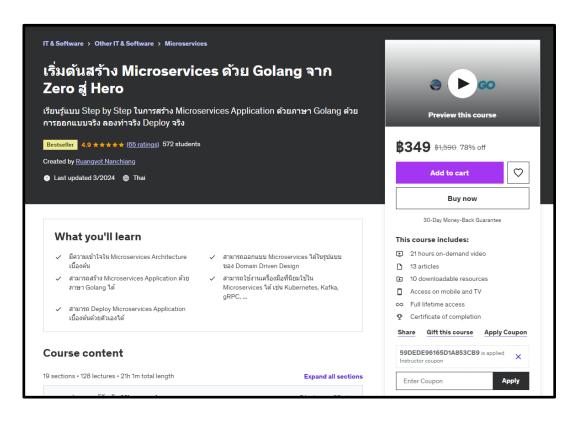
Recurrent Neural Network (RNN)









Let's said you want to do **ANN** to predict music notes scale.

For example, need to predict next note of input in C major scale.

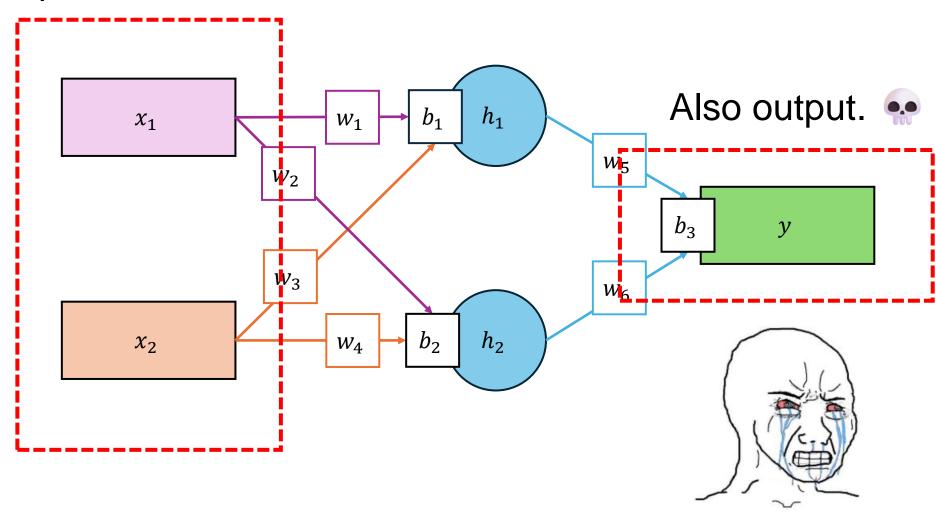
C Major Scale: C D E F G A B C ...

Input: F —————————Output: G

Input: C D ─ Output: E

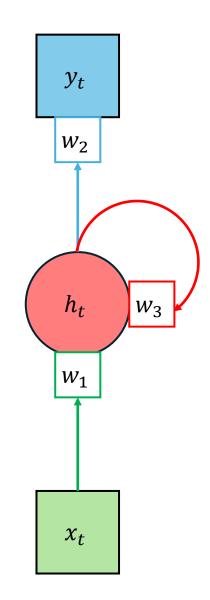
But, this is how ANN looks like.

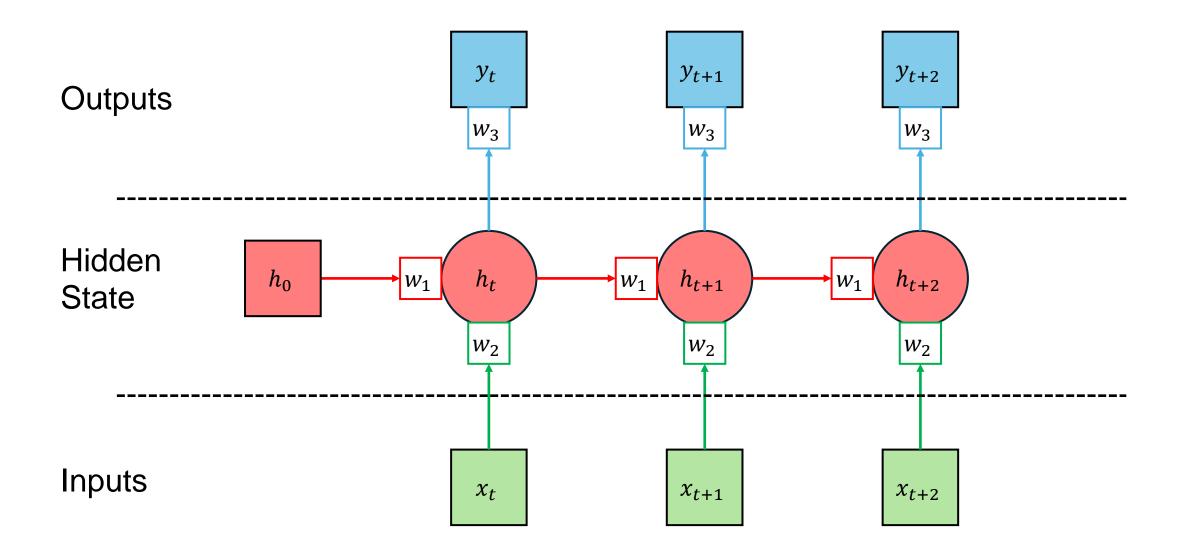
The input was **fixed**. •••

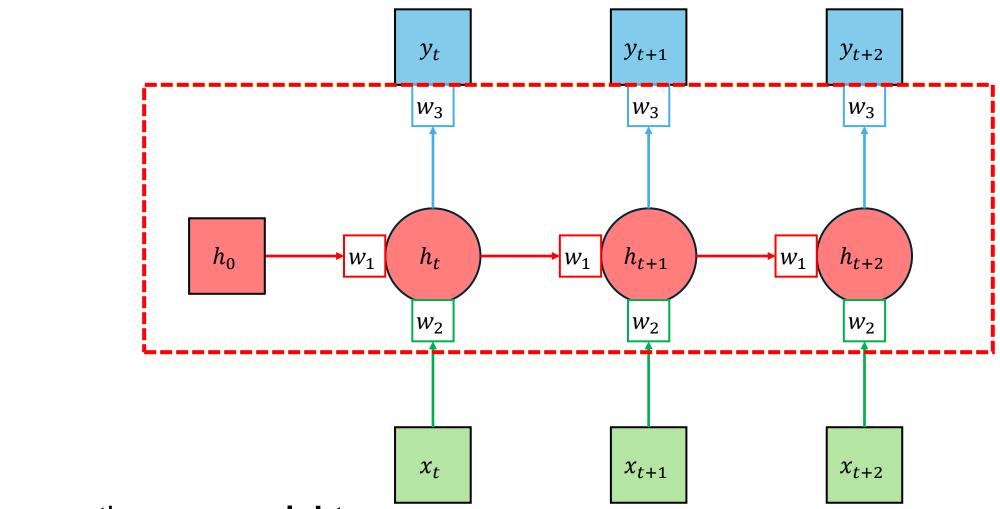


To solve this problem, we're going to use **RNN** model.

Because, RNN can solve a time series problem.







RNN always use the **same weights** and bias for every hidden states.

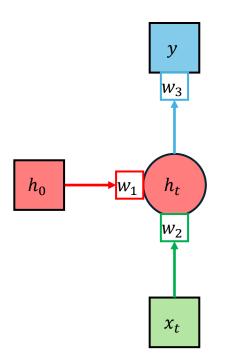
Note:

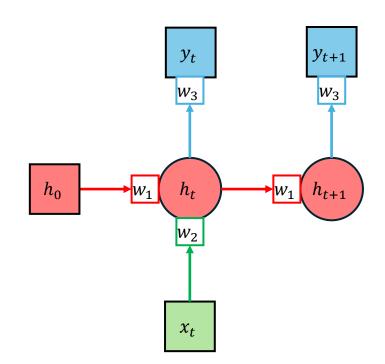
Types of RNN

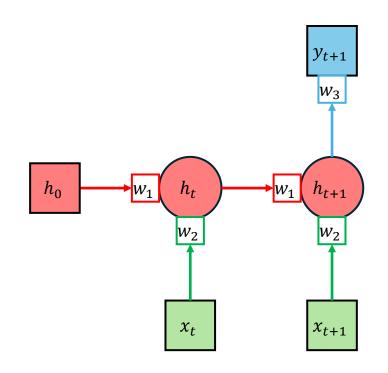
One to One

One to Many

Many to One

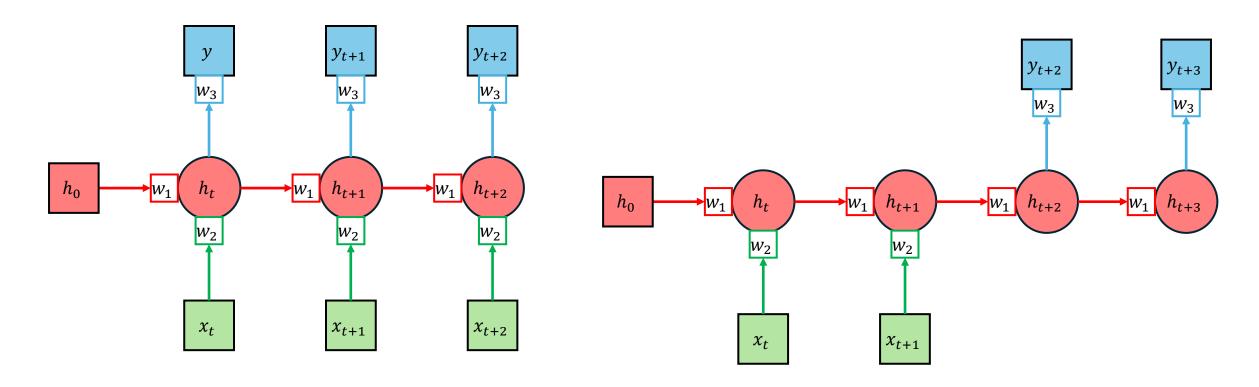






Many to Many

Many to Many



For example, need to predict next note of input in C major scale.

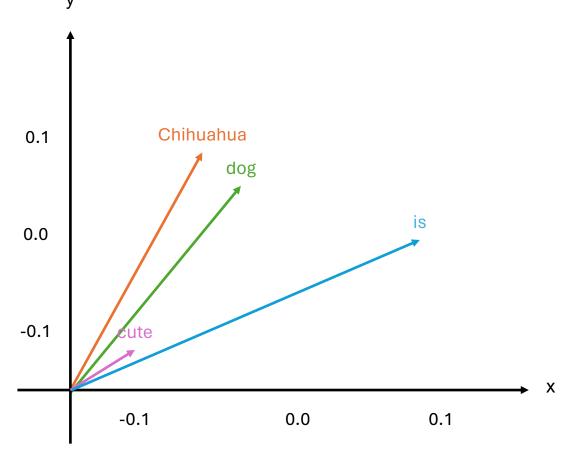
C Major Scale: C D E F G A B C ...

Input: F —————————Output: G

Input: C D ─ Output: E

Word Embedding + Word2Vec

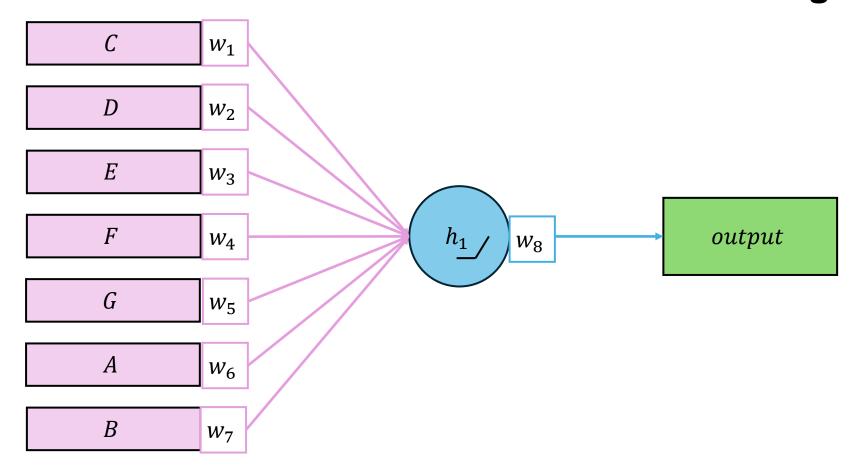




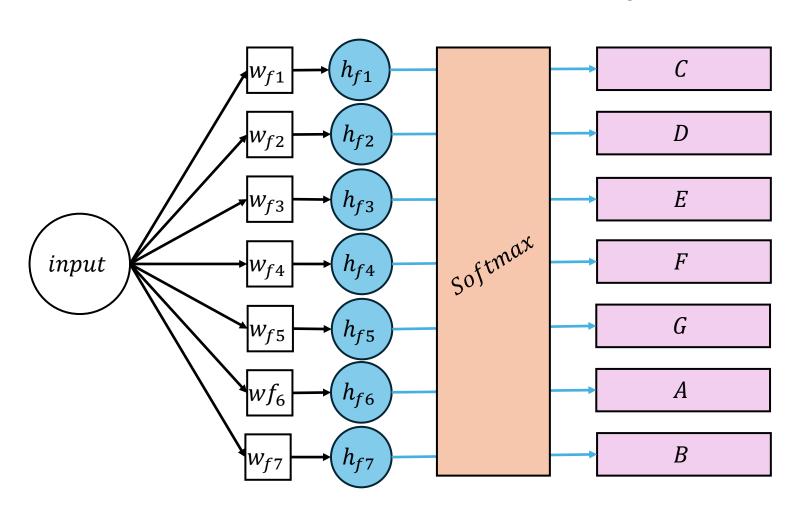
One Hot Encode to All Notes

	С	D	E	F	G	Α	В
С	1	0	0	0	0	0	0
D	0	1	0	0	0	0	0
E	0	0	1	0	0	0	0
F	0	0	0	1	0	0	0
G	0	0	0	0	1	0	0
Α	0	0	0	0	0	1	0
В	0	0	0	0	0	0	1

Embedding Layer



Fully Connected Layer



This is our RNN Model y_t Fully Connected Layer hidden state ... h_{t-1} h_0 h_t w_1 w_2 w_2 Embedding Layer Embedding Layer x_{t-1} x_t

Let's forward propagation

Hidden State	Input	Output
1	[1,0,0,0,0,0,0]	None
2	[0,1,0,0,0,0,0]	[0,0,1,0,0,0,0]

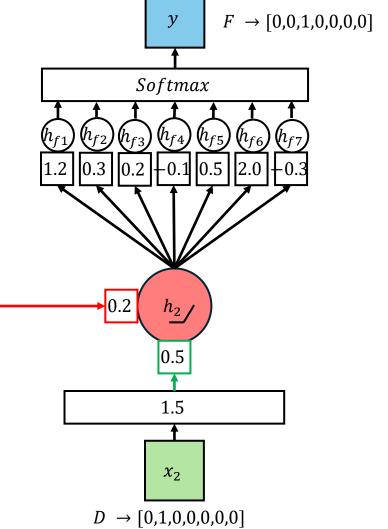
1.2

 x_1

 $C \rightarrow [1,0,0,0,0,0,0]$

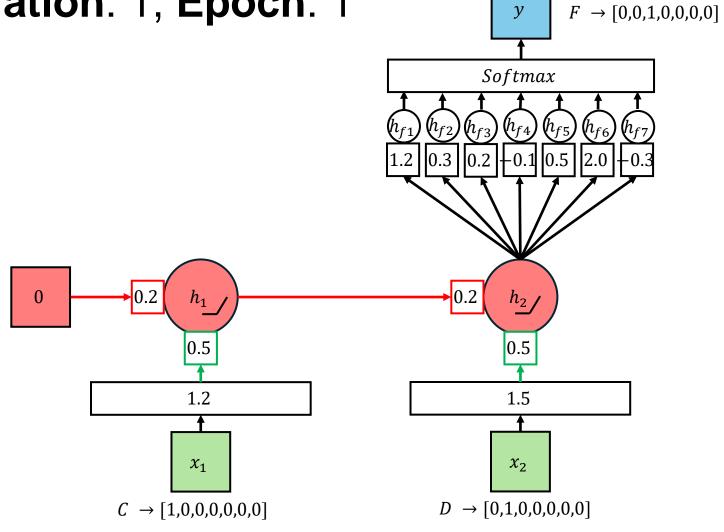
$$[sum_1] = [h_0 \quad x_1] \times {w_1 \brack w_2} = [h_0 w_1 + x_1 w_2]$$

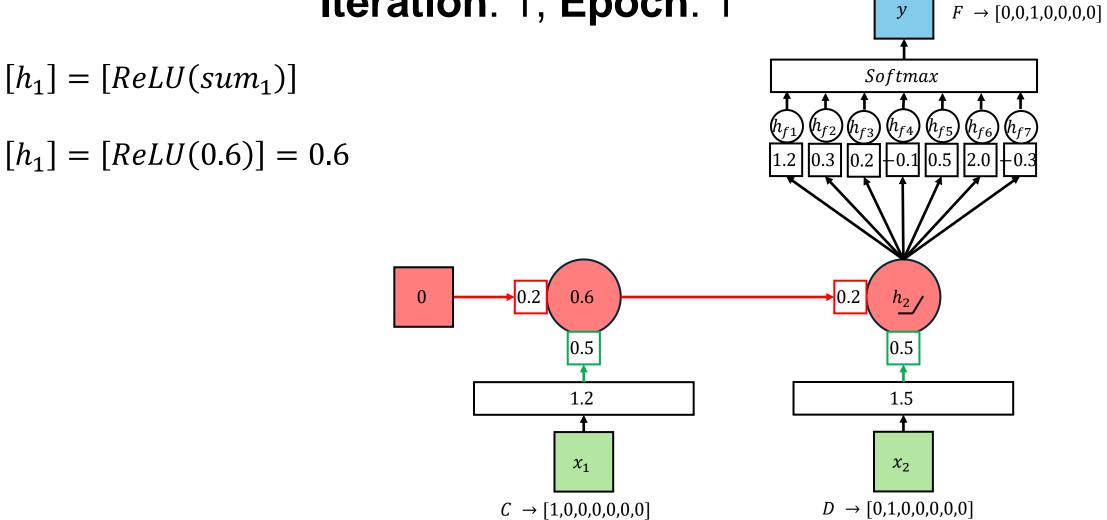
$$[sum_1] = [(0)(0.2) + (1.2)(0.5)] = 0.6$$



$$[h_1] = [ReLU(sum_1)]$$

 $[h_1] = [ReLU(0.6)] = 0.6$





0.6

0.5

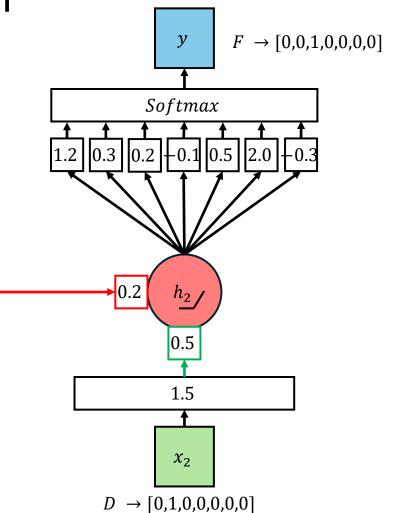
1.2

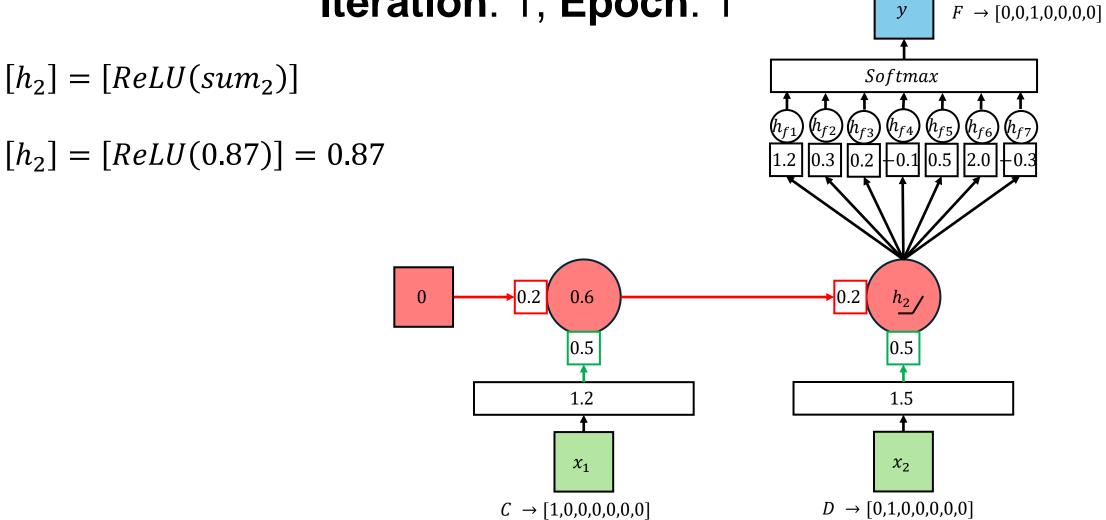
 x_1

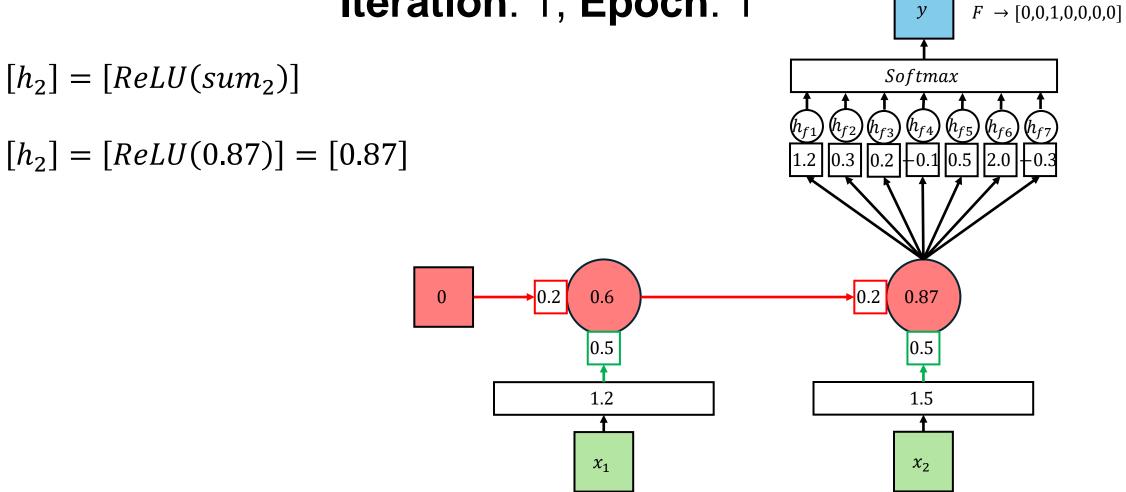
 $C \rightarrow [1,0,0,0,0,0,0]$

$$[sum_2] = [h_1 \quad x_2] \times {w_1 \brack w_2} = [h_1w_1 + x_2w_2]$$

$$[sum_2] = [(0.6)(0.2) + (1.5)(0.5)] = 0.87$$







 $C \rightarrow [1,0,0,0,0,0,0]$

 $D \rightarrow [0,1,0,0,0,0,0]$

$$\begin{bmatrix} h_{f1} & h_{f2} & h_{f3} & h_{f4} & h_{f5} & h_{f6} & h_{f7} \end{bmatrix} = \begin{bmatrix} h_2 \end{bmatrix} \times \begin{bmatrix} w_{f1} & w_{f2} & w_{f3} & w_{f4} & w_{f5} & w_{f6} & w_{f7} \end{bmatrix}$$

$$\begin{bmatrix} h_{f1} & h_{f2} & h_{f3} & h_{f4} & h_{f5} & h_{f6} & h_{f7} \end{bmatrix} = \begin{bmatrix} 0.87 \end{bmatrix} \times \begin{bmatrix} 1.2 & 0.3 & 0.2 & -0.1 & 0.5 & 2.0 & -0.3 \end{bmatrix}$$

$$\begin{bmatrix} S_1 & S_2 & S_3 & S_4 & S_5 & S_6 & S_7 \end{bmatrix} = Softmax(\begin{bmatrix} 1.04 & 2.06 & 0.17 & -0.08 & 0.44 & 1.74 & -0.26 \end{bmatrix})$$

$$\begin{bmatrix} S_1 & S_2 & S_3 & S_4 & S_5 & S_6 & S_7 \end{bmatrix} = \begin{bmatrix} 0.2 & 0.09 & 0.08 & 0.06 & 0.11 & 0.4 & 0.05 \end{bmatrix}$$

$$\begin{bmatrix} C & D & E & F & G & A & B \end{bmatrix} = \begin{bmatrix} 1 & 0 & 0 & 0 & 0 & 0 & 0 \end{bmatrix}$$

Input: $C, D \rightarrow Answer$: C

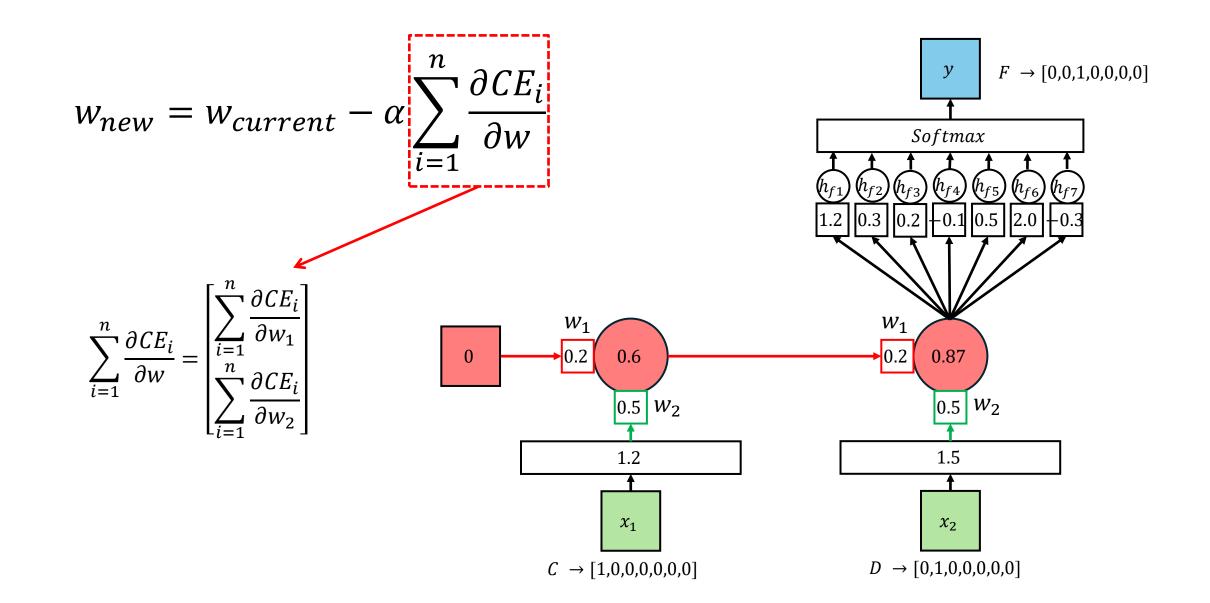
But True Answer: E

Loss Calculation

$$CE = -\sum_{i=1}^{n} Observed \cdot \log(Softmax_i)$$

$$CE = -\log(0.08) = 1.04$$

Let's backpropagation



Shared Weights

$$\sum_{i=1}^{n} \frac{\partial CE_{i}}{\partial w_{2}} = \sum_{i=1}^{n} \frac{\partial CE_{i}}{\partial S_{fi}} \cdot \frac{\partial S_{fi}}{\partial h_{fi}} \cdot \frac{\partial h_{fi}}{\partial h_{2}} \cdot \frac{\partial h_{fi}}{\partial w_{2}} (x_{2}w_{2} + h_{1}w_{1})$$

$$\frac{\partial h_{2}}{\partial h_{2}} = \frac{\partial h_{2}}{\partial h_{1}} \cdot \frac{\partial h_{1}}{\partial h_{2}}$$
Beware this little sh*t

Where:
$$\frac{\partial}{\partial w_2}(x_2w_2 + h_1w_1) = \frac{\partial h_2}{\partial w_2} + \frac{\partial h_2}{\partial h_1} \cdot \frac{\partial h_1}{\partial w_2}$$

$$\sum_{i=1}^{n} \frac{\partial CE_{i}}{\partial w_{2}} = \sum_{i=1}^{n} \frac{\partial CE_{i}}{\partial S_{fi}} \cdot \frac{\partial S_{fi}}{\partial h_{fi}} \cdot \frac{\partial h_{fi}}{\partial h_{2}} \cdot \left(\frac{\partial h_{2}}{\partial w_{2}} + \frac{\partial h_{2}}{\partial h_{1}} \cdot \frac{\partial h_{1}}{\partial w_{2}}\right)$$

Therefore:
$$\sum_{i=1}^{n} \frac{\partial CE_{i}}{\partial w_{2}} = \sum_{i=1}^{n} \frac{\partial CE_{i}}{\partial S_{fi}} \cdot \frac{\partial S_{fi}}{\partial h_{fi}} \cdot \frac{\partial h_{fi}}{\partial h_{2}} \cdot \frac{\partial h_{2}}{\partial w_{2}} + \sum_{i=1}^{n} \frac{\partial CE_{i}}{\partial S_{fi}} \cdot \frac{\partial S_{fi}}{\partial h_{fi}} \cdot \frac{\partial h_{fi}}{\partial h_{2}} \cdot \frac{\partial h_{2}}{\partial h_{1}} \cdot \frac{\partial h_{1}}{\partial w_{2}}$$

Shared Weights

$$\sum_{i=1}^{n} \frac{\partial CE_{i}}{\partial w_{1}} = \sum_{i=1}^{n} \frac{\partial CE_{i}}{\partial S_{fi}} \cdot \frac{\partial S_{fi}}{\partial h_{fi}} \cdot \frac{\partial h_{fi}}{\partial h_{2}} \cdot \frac{\partial h_{2}}{\partial h_{2}} \cdot \frac{\partial h_{2}}{\partial w_{1}} + \sum_{i=1}^{n} \frac{\partial CE_{i}}{\partial S_{fi}} \cdot \frac{\partial S_{fi}}{\partial h_{fi}} \cdot \frac{\partial h_{fi}}{\partial h_{2}} \cdot \frac{\partial h_{2}}{\partial h_{1}} \cdot \frac{\partial h_{1}}{\partial w_{1}}$$

What if our chain is too huge.

$$\sum_{i=1}^{n} \frac{\partial CE_{i}}{\partial w_{n}} = \sum_{i=1}^{n} \frac{\partial CE_{i}}{\partial S_{fi}} \cdot \frac{\partial S_{fi}}{\partial h_{fi}} \cdot \frac{\partial h_{fi}}{\partial h_{n}} \cdot \frac{\partial h_{n}}{\partial w_{n}} + \sum_{i=1}^{n} \frac{\partial CE_{i}}{\partial S_{fi}} \cdot \frac{\partial S_{fi}}{\partial h_{fi}} \cdot \frac{\partial h_{n}}{\partial h_{n-1}} \cdot \frac{\partial h_{n-1}}{\partial w_{n}} + \sum_{i=1}^{n} \frac{\partial CE_{i}}{\partial S_{fi}} \cdot \frac{\partial S_{fi}}{\partial h_{fi}} \cdot \frac{\partial h_{fi}}{\partial h_{n}} \cdot \frac{\partial h_{n}}{\partial h_{n-1}} \cdot \frac{\partial h_{n-1}}{\partial h_{n-2}} \cdot \frac{\partial h_{n-2}}{\partial w_{n}} + \sum_{i=1}^{n} \frac{\partial CE_{i}}{\partial S_{fi}} \cdot \frac{\partial S_{fi}}{\partial h_{fi}} \cdot \frac{\partial h_{fi}}{\partial h_{n}} \cdot \frac{\partial h_{n}}{\partial h_{n-1}} \cdot \frac{\partial h_{n-1}}{\partial h_{n-2}} \cdot \frac{\partial h_{n-2}}{\partial h_{n-3}} \cdot \frac{\partial h_{n-3}}{\partial w_{n}} + \sum_{i=1}^{n} \frac{\partial CE_{i}}{\partial S_{fi}} \cdot \frac{\partial S_{fi}}{\partial h_{fi}} \cdot \frac{\partial h_{fi}}{\partial h_{n}} \cdot \frac{\partial h_{n}}{\partial h_{n-1}} \cdot \frac{\partial h_{n-1}}{\partial h_{n-2}} \cdot \frac{\partial h_{n-2}}{\partial h_{n-3}} \cdot \frac{\partial h_{n-3}}{\partial w_{n}}$$

$$Vanishing Grad$$







Vanishing Gradient Problem

Shared Weights

$$\sum_{i=1}^{n} \frac{\partial CE_{i}}{\partial w_{1}} = \sum_{i=1}^{n} \frac{\partial CE_{i}}{\partial S_{fi}} \cdot \frac{\partial S_{fi}}{\partial h_{fi}} \cdot \frac{\partial h_{fi}}{\partial h_{2}} \cdot \frac{\partial h_{fi}}{\partial h_{2}} \cdot \frac{\partial h_{2}}{\partial w_{1}} + \sum_{i=1}^{n} \frac{\partial CE_{i}}{\partial S_{fi}} \cdot \frac{\partial S_{fi}}{\partial h_{fi}} \cdot \frac{\partial h_{fi}}{\partial h_{2}} \cdot \frac{\partial h_{2}}{\partial h_{1}} \cdot \frac{\partial h_{1}}{\partial w_{1}}$$

What if our chain is too huge.

$$\sum_{i=1}^{n} \frac{\partial CE_{i}}{\partial w_{n}} = \sum_{i=1}^{n} \frac{\partial CE_{i}}{\partial S_{fi}} \cdot \frac{\partial S_{fi}}{\partial h_{fi}} \cdot \frac{\partial h_{fi}}{\partial h_{n}} \cdot \frac{\partial h_{n}}{\partial w_{n}} + \sum_{i=1}^{n} \frac{\partial CE_{i}}{\partial S_{fi}} \cdot \frac{\partial S_{fi}}{\partial h_{fi}} \cdot \frac{\partial h_{n}}{\partial h_{n-1}} \cdot \frac{\partial h_{n-1}}{\partial w_{n}} + \sum_{i=1}^{n} \frac{\partial CE_{i}}{\partial S_{fi}} \cdot \frac{\partial S_{fi}}{\partial h_{fi}} \cdot \frac{\partial h_{fi}}{\partial h_{n}} \cdot \frac{\partial h_{n}}{\partial h_{n-1}} \cdot \frac{\partial h_{n-1}}{\partial h_{n-2}} \cdot \frac{\partial h_{n-2}}{\partial w_{n}} + \sum_{i=1}^{n} \frac{\partial CE_{i}}{\partial S_{fi}} \cdot \frac{\partial S_{fi}}{\partial h_{fi}} \cdot \frac{\partial h_{fi}}{\partial h_{n}} \cdot \frac{\partial h_{n}}{\partial h_{n-1}} \cdot \frac{\partial h_{n-1}}{\partial h_{n-2}} \cdot \frac{\partial h_{n-2}}{\partial h_{n-3}} \cdot \frac{\partial h_{n-3}}{\partial w_{n}} + \sum_{i=1}^{n} \frac{\partial CE_{i}}{\partial S_{fi}} \cdot \frac{\partial S_{fi}}{\partial h_{fi}} \cdot \frac{\partial h_{fi}}{\partial h_{n}} \cdot \frac{\partial h_{n}}{\partial h_{n-1}} \cdot \frac{\partial h_{n-1}}{\partial h_{n-2}} \cdot \frac{\partial h_{n-2}}{\partial h_{n-3}} \cdot \frac{\partial h_{n-3}}{\partial w_{n}}$$
Exploding







Exploding Problem

RNN is a lot of problems then, we're going to move to **LSTM** next time.

See ya!!!