October 27, 2016

Rob Romijnders

How

What

Question

Recurrent Neural Networks Data Science Amsterdam

Rob Romijnders

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RomijndersRob@gmail.com

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Overview

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1 Why

2 How

3 What

GMail reply

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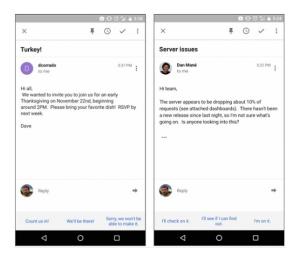


Figure: Photo: Greg Corrado, Google Research Blog

Apple siri

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Figure: Photo: cultofmac.com

Stock volatility prediction

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Deep Learning Stock Volatility with Google Domestic Trends

Ruoxuan Xiong $^{1},$ Eric P. Nichols 2 and Yuan Shen $^{^{\star}3}$

¹Department of Management Science and Engineering, Stanford University ²Google Inc.

³Department of Physics, Stanford University

Generation

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Data Science Amsterdam Data Science Amsterdam Data Science Amsterdam

Figure: Generating Sequences With Recurrent Neural Networks, Alex Graves

Music: github.com/hexahedria

Generation

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THE MULTIVERSE -

Movie written by algorithm turns out to be hilarious and intense

For Sunspring's exclusive debut on Ars, we talked to the filmmakers about collaborating with an AI.

ANNALEE NEWITZ - 6/9/2016, 12:30 PM



Sunspring, a short science fiction movie written entirely by AI, debuts exclusively on Ars today.

Figure: http://arstechnica.com/the-multiverse/2016/06/an-ai-wrote-this-movie-and-its-strangely-moving/

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Deep learning

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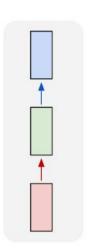


Figure: cs231n, Andrej Karpathy

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¹Inception 5 (GoogLeNet)



¹Going Deeper with Convolutions, [C. Szegedy et al, CVPR 2015]

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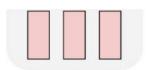


Figure: cs231n, Andrej Karpathy

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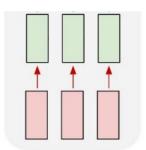


Figure: cs231n, Andrej Karpathy

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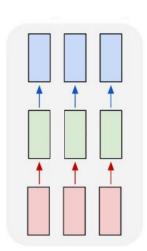


Figure: cs231n, Andrej Karpathy

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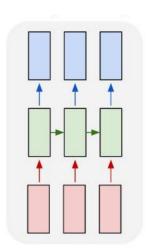


Figure: cs231n, Andrej Karpathy

RNN cell

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$$h = \phi(W_{xh}x) \qquad \qquad y = \phi(W_{hy}h)$$

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

Python code

```
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   2016
```

How

```
rnn = RNN()
y = rnn.step(x)
class RNN:
  def step(self, x):
      self.h = np.tanh(np.dot(self.W_hh,self.h)
               + np.dot(self.W_xh,x))
      y = np.dot(self.W_hy, self.h)
      return y
```

Example

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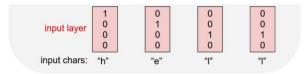


Figure: cs231n, Andrej Karpathy

Example

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

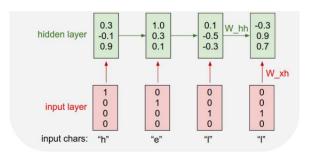


Figure: cs231n, Andrej Karpathy

Example

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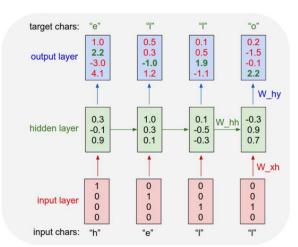


Figure: cs231n, Andrej Karpathy

Long Short-term memory

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$$\begin{split} i_t &= \sigma(W_{xi}x_t + W_{hi}h_{t-1} + b_i) \\ f_t &= \sigma(W_{xf}x_t + W_{hf}h_{t-1} + b_f) \\ o_t &= \sigma(W_{xo}x_t + W_{ho}h_{t-1} + b_o) \\ \\ c_t &= f_tc_{t-1} + i_t tanh(W_{xc}x_t + W_{hc}h_{t-1} + b_c) \\ h_t &= o_t \ tanh(c_t) \end{split}$$

LSTM

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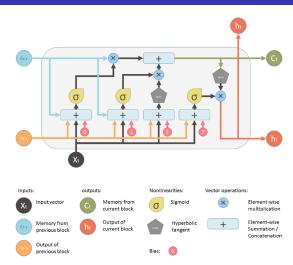


Figure: Diagram depicting LSTM block

Author: Shi Yan. Source: medium.com/@shiyan/



Architecture

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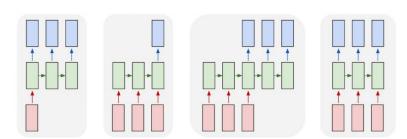


Figure: cs231n, Andrej Karpathy

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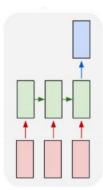


Figure: cs231n, Andrej Karpathy

Data

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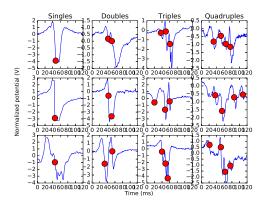


Figure: Classification of fractionated electrograms in epicardial mappings using a recurrent neural network, R Romijnders et all.

Data

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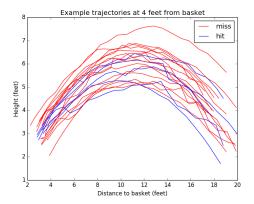


Figure: Applying Deep Learning to Basketball Trajectories, R Shah, R Romijnders

Architecture

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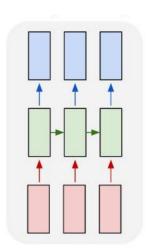


Figure: cs231n, Andrej Karpathy

Data

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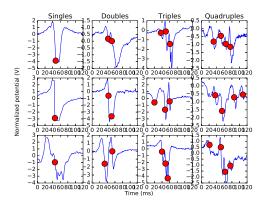


Figure: Classification of fractionated electrograms in epicardial mappings using a recurrent neural network, R Romijnders et all.

Annotation

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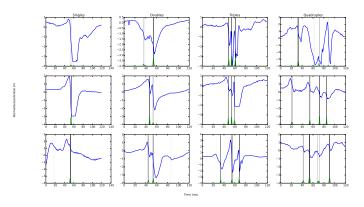


Figure: Classification of fractionated electrograms in epicardial mappings using a recurrent neural network, R Romijnders et all.

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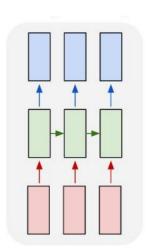


Figure: cs231n, Andrej Karpathy

2D visualizations

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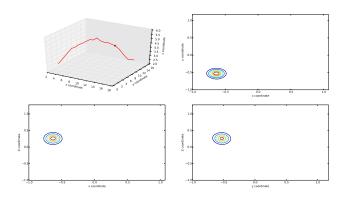


Figure: Applying Deep Learning to Basketball Trajectories, R Shah, R Romijnders

Sample

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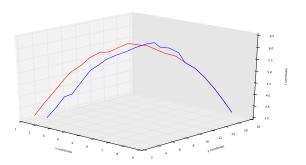


Figure: Applying Deep Learning to Basketball Trajectories, R Shah, R Romijnders

Biased sample

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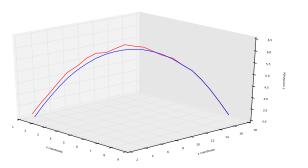


Figure: Applying Deep Learning to Basketball Trajectories, R Shah, R Romijnders

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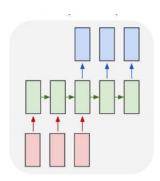


Figure: cs231n, Andrej Karpathy

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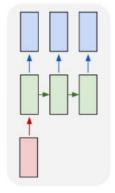


Figure: cs231n, Andrej Karpathy

Captioning

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"construction worker in orange safety vest is working on road."



lego toy."



"boy is doing backflip on wakeboard."

Figure: Deep Visual-Semantic Alignments for Generating Image Descriptions, Andrej Karpathy

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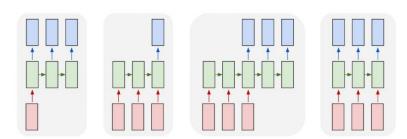


Figure: cs231n, Andrej Karpathy

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Questions

Further reading

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- The Unreasonable Effectiveness of Recurrent Neural Networks, Andrej Karpathy
- 2 Supervised sequence labelling with RNN, Alex Graves
- **3** Generating Sequences with RNN, Alex Graves
- 4 robromijnders.github.io