

Machine Learning and Data Analytics

ME 5013- Fall 2019

Lectures 21

- Recurrent Neural Network



The University of Texas at San Antonio™

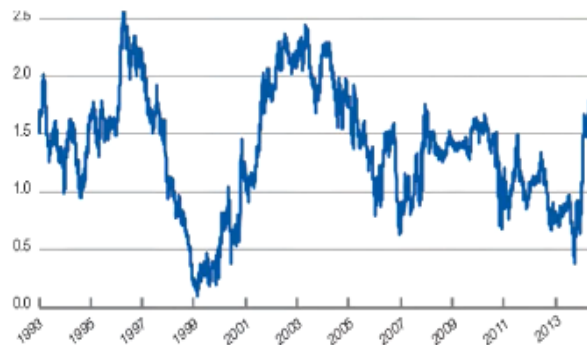
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- Sequential Data – data points with dependencies



A **recurrent neural network (RNN)** is a class of **artificial neural networks** that process sequential inputs. This makes them applicable to tasks such as unsegmented time series analysis.

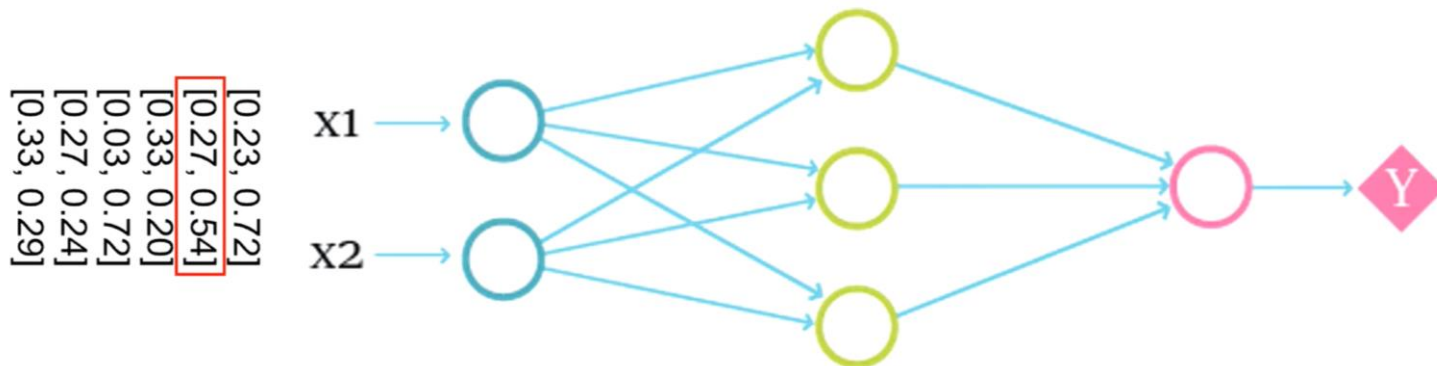
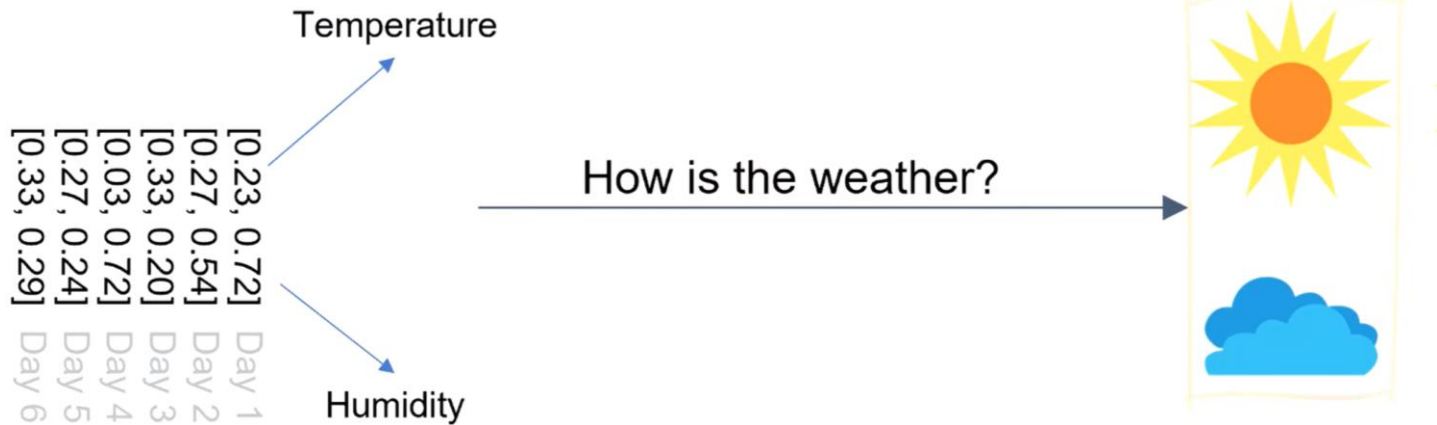
The term "recurrent neural network" is used indiscriminately to refer to networks that can be unrolled and replaced with a strictly feedforward neural network, with the loss of temporal dependencies.

Both finite impulse and infinite impulse recurrent networks can have long-term dependencies, and are part of **long short-term memory (LSTM)** networks.

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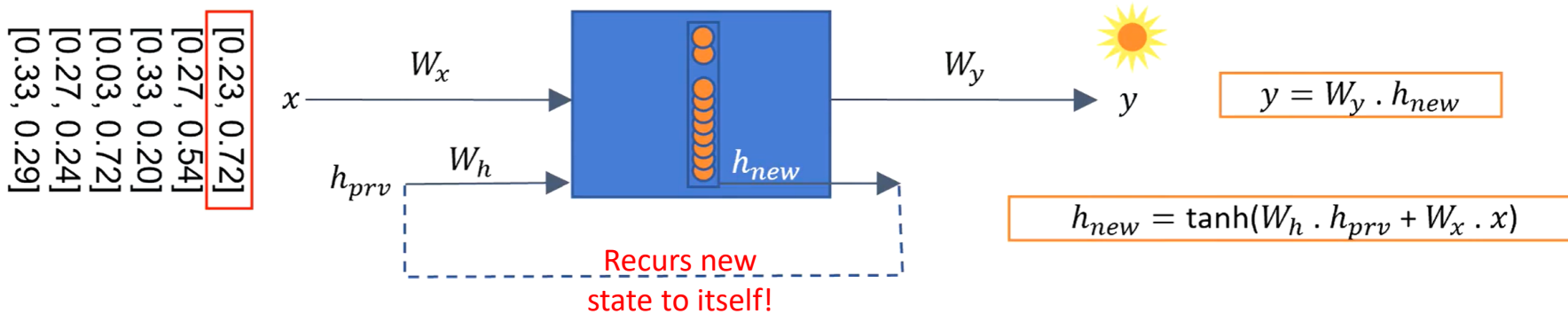


- Not handled well by traditional Neural Networks

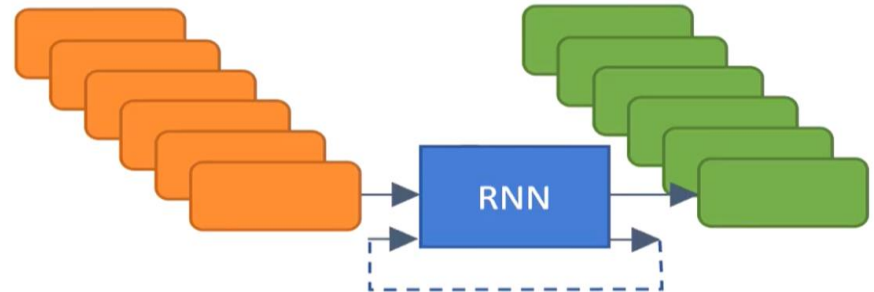
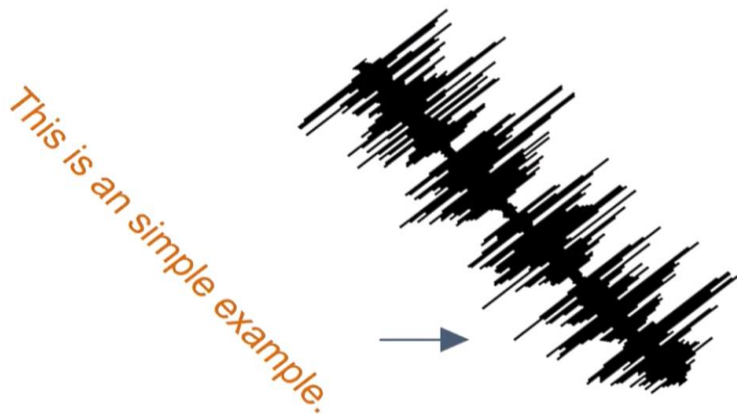


This network does not remember what it output.
It just accepts the next data point.

- RNN: Maintain the state
- State (context/memory): Information of what has been previously calculated

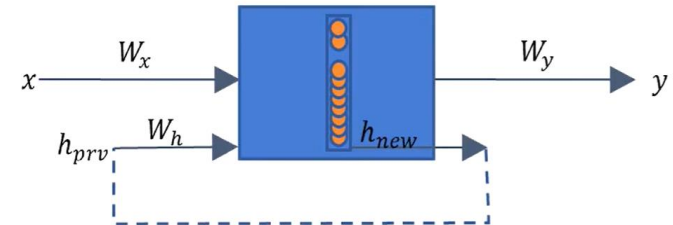


- Application: Speech recognition



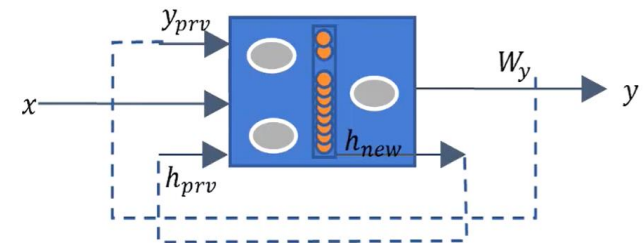
Scaling up : Tracking of state & training:

- Maintaining states is expensive
- Vanishing gradient
- Exploding gradient
- Solution: Long Short-Term Memory

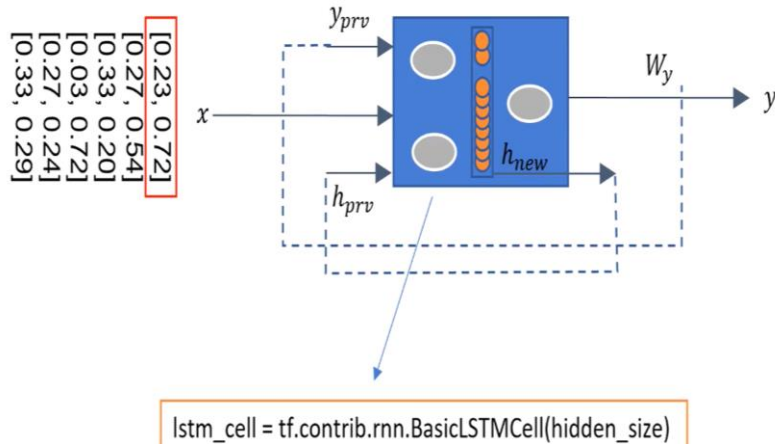


LSTM:

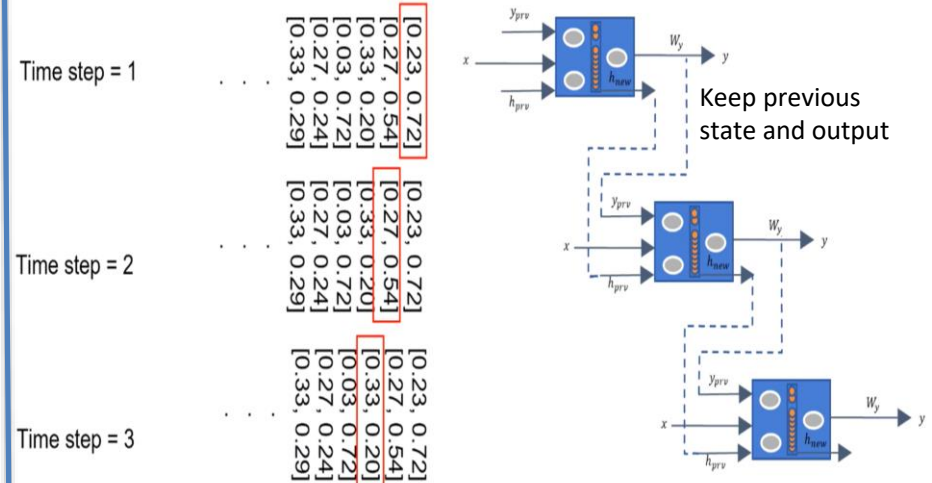
- A type of RNN
- In addition of the memory (hold data) has 3 logistic gate (conduct 3 operations)
- The gates define the flow of data
 - Write to the memory
 - Read from memory and send back the RNN
 - Forget or maintain the data from information cell (weather or not forget old information)



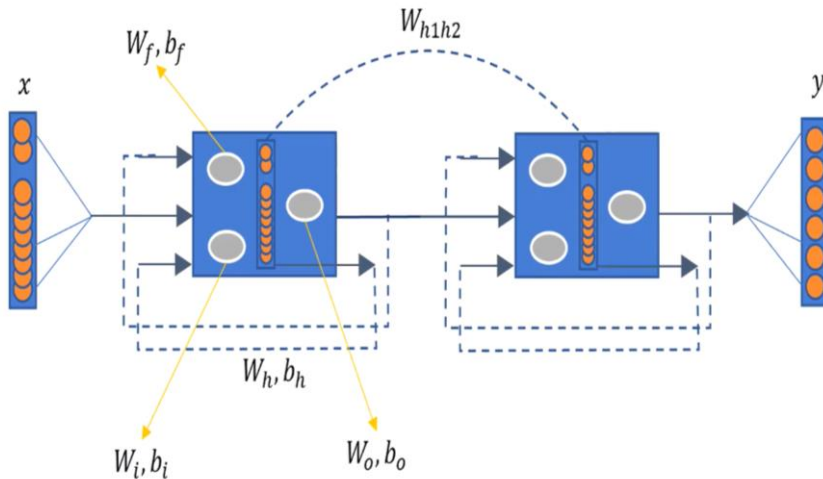
LSTM unit



Unfolded LSTM



LSTM training



Stacked LSTM

