Machine Learning in Biomedical Sciences and Bioengineering

Lecture 8 Recurrent Neural Networks (RNN)

2025 version 1.00

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Part 1. Recurrent Neural Networks

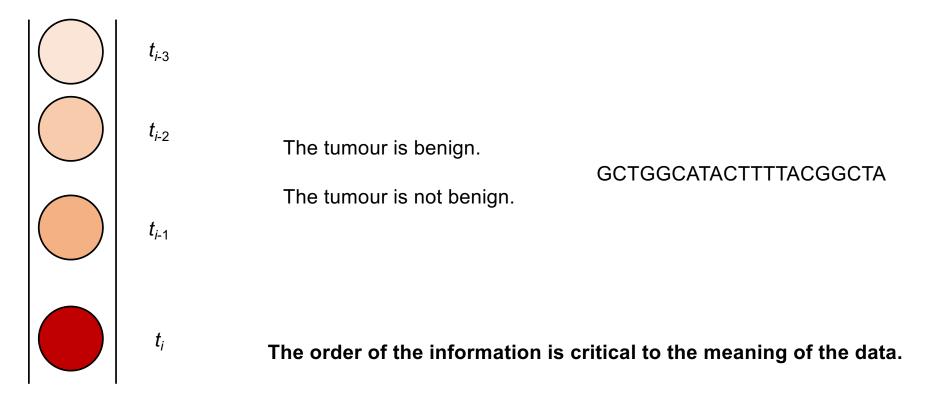
Part 2. Live Coding Demonstration

Limitations with basic neural networks

- Basic Neural Networks and Convolutional Neural Networks (CNNs) are constrained:
 - Inputs are a fixed-sized vector
 - Outputs are a fixed-sized vector
- The neural networks operate with a fixed number of computational steps.
 - For example, the number of layers are fixed

Sequence modelling

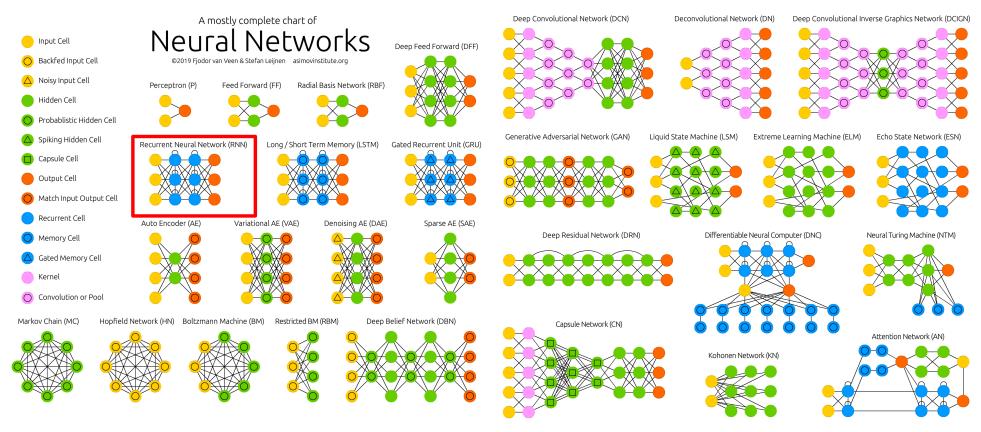
Build neural networks that can handle and learn from sequential data.



Recurrent neural networks (RNN)

- Recurrent neural networks (RNN) are a specialised neural network
 architecture characterized by a bi-directional flow of information between its
 layers.
- In contrast to uni-directional feedforward neural networks, an RNN allows the output from some nodes to affect subsequent input to the same nodes.

Neural networks

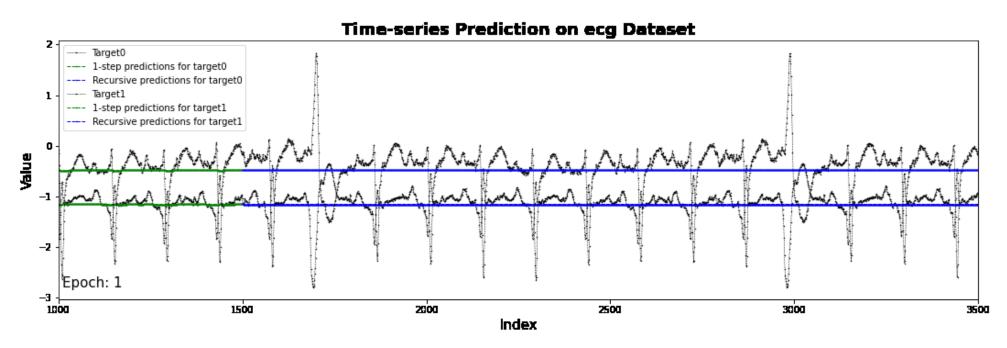


https://www.asimovinstitute.org/neural-network-zoo/

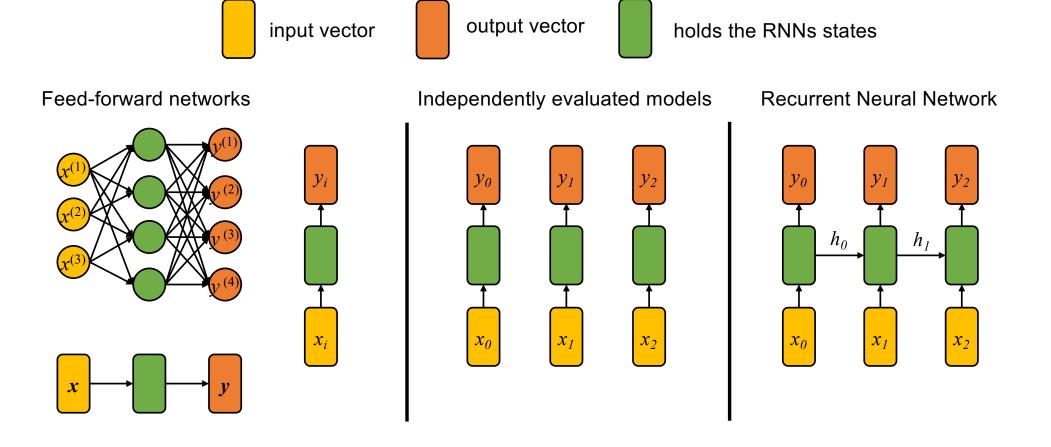
Examples

- Acoustic signals (e.g., audio, ultrasound)
- Electrical signals (e.g., ECG)
- DNA and RNA sequences
- Protein sequences

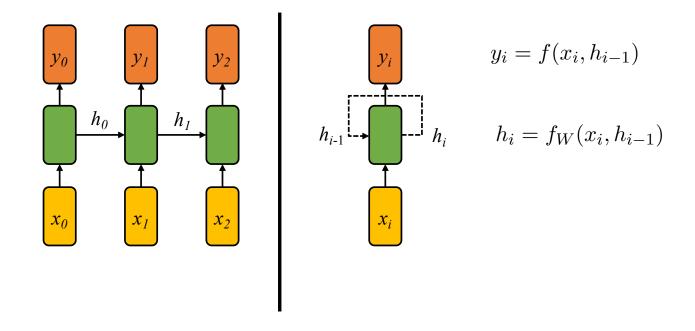
ECG

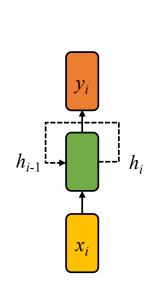


https://github.com/immanuvelprathap/Electrocardiogram-Anomaly-Detection-RNN-Time-Series



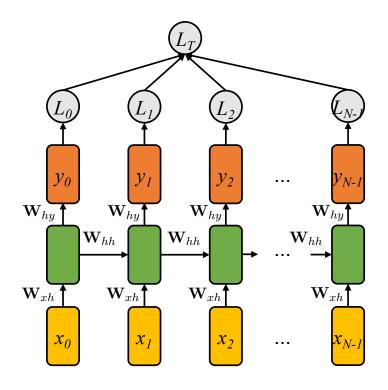
Recurrent Neural Network





$$y_i = f(x_i, h_{i-1})$$

 $h_i = f_W(x_i, h_{i-1})$

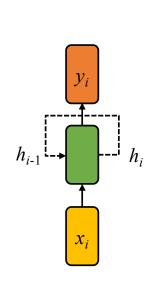


$$h_i = tanh(\mathbf{W}_{hh}^T h_{i-1} + \mathbf{W}_{xh}^T x_i)$$
$$\hat{y}_i = \mathbf{W}_{hy}^T h_i$$

The **loss** is calculated for every output and then **summed**

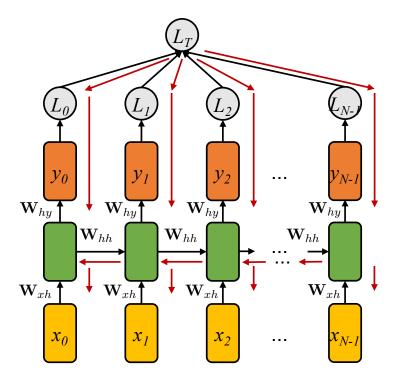
The **same weight matrices** are used at every sequence step.

$$\mathbf{W}_{xh}$$
 \mathbf{W}_{hh} \mathbf{W}_{hy}



$$y_i = f(x_i, h_{i-1})$$

 $h_i = f_W(x_i, h_{i-1})$



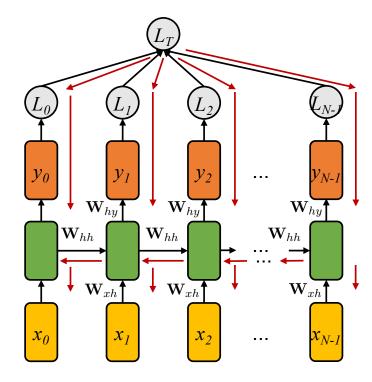
$$h_i = tanh(\mathbf{W}_{hh}^T h_{i-1} + \mathbf{W}_{xh}^T x_i)$$
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Need to backpropagate to find the gradient for all the weights

Propagating through the hidden states is complex, computationally expensive, and can lead to peculiar (and poor) results.

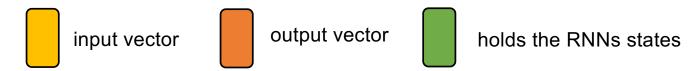
Back propagation concerns

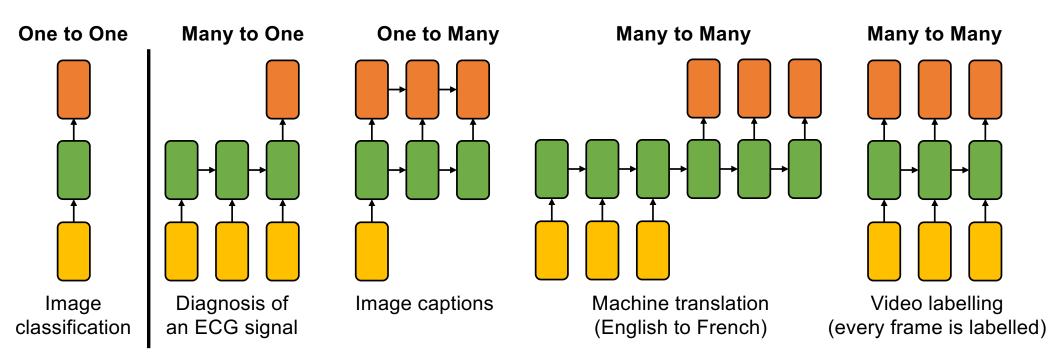
- Many of the values are >1
 - Problem: Exploding gradients
 - Solution:
 - · Gradient clipping
- Many of the values are < 1
 - Problem: Vanishing gradients
 - Solutions:
 - Activation function
 - · Weight initialisation.
 - Initialise to identity matrix.
 - Network architecture
 - LSTM



$$h_i = tanh(\mathbf{W}_{hh}^T h_{i-1} + \mathbf{W}_{xh}^T x_i)$$
$$\hat{y}_i = \mathbf{W}_{hy}^T h_i$$

Types of RNNs





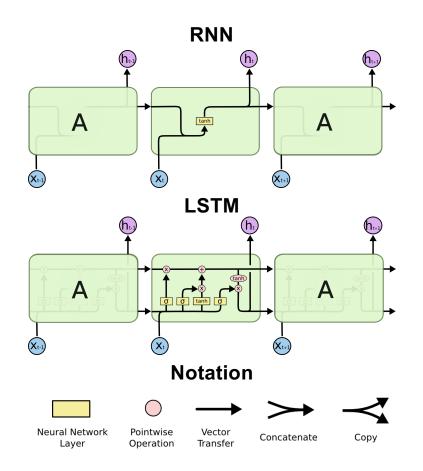
There is no constraint to the number of inputs, hidden layers, or outputs.

Limitations with RNNs

- Vanishing and exploding gradients.
 - During backpropagation, gradients can shrink or grow exponentially.
 - This makes learning long-range dependencies difficult (vanishing) or unstable (exploding.
 - Them model may forget earlier parts of the sequence or fail to converge
- Difficulty learning long-term dependencies
- Sequential processing bottleneck
 - RNNs process inputs one step at a time.
 - Training and inference cannot be easily parallelised across steps, leading to slower computations than more recent models (eg Transformers)
- Limited memory capacity
 - The hidden state is often a bottleneck for storing complex or long sequences of information
 - The model may compress or discard important contextual information.
- Bias toward recent inputs
 - Due to gradient decay, RNNs tend to prioritise more recent inputs over older ones.
- Training instability
 - Sensitive to weight initialization, learning rate, and sequence length
- Less interpretability
 - Hidden state dynamics are hard to analyse or visualise

Long short term memory (LSTM)

- Long short term memory (LSTM) is a type of recurrent neural network (RNN).
- LSTM can control the information flow:
 - Forget. Get rid of irrelevant information
 - Store. Store relevant information
 - Update. Selectively update cells.
 - Output. Return a filtered version of the cell state.

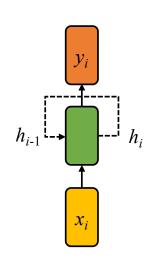


Part 1. Recurrent Neural Networks

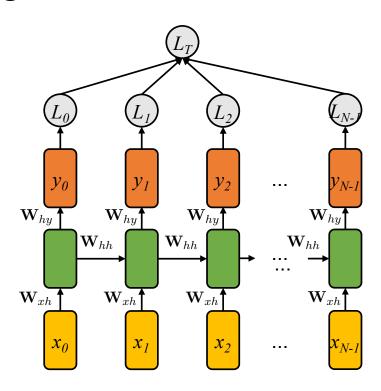
Part 2. Live Coding Demonstration

Live coding demonstration

- Demo was adapted from a PyTorch Tutorial:
 - https://pytorch.org/tutorials/intermediate/char_rnn_classification_tutorial.html



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