

Introduction to Deep Learning (CS474)

Lecture 22

Outline

- **Module 3**
 - **Introduction to Recurrent Neural Network (RNN)**

Unfolding Computational Graph

- We refer to RNNs as operating on a sequence that contains vectors $\mathbf{x}^{(t)}$ with the time step index t ranging from 1 to τ .
- A **computational graph** is a way to formalize the structure of a set of computations, such as those involved in mapping inputs and parameters to outputs and loss.
- For example, consider the classical form of a dynamical system:

$$\mathbf{s}^{(t)} = \mathbf{f}(\mathbf{s}^{(t-1)}; \boldsymbol{\theta}), \quad (\text{Equation 1})$$

where $\mathbf{s}^{(t)}$ is called the state of the system.

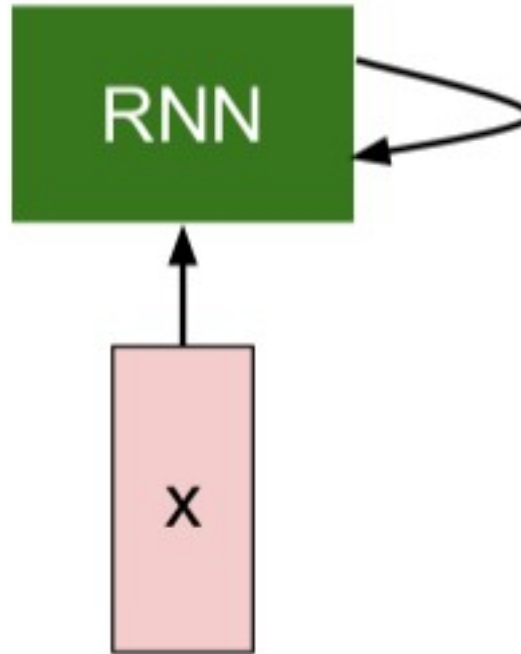
Equation 1 is recurrent because the definition of \mathbf{s} at time t refers back to the same definition at time $t - 1$.

Unfolding Computational Graph

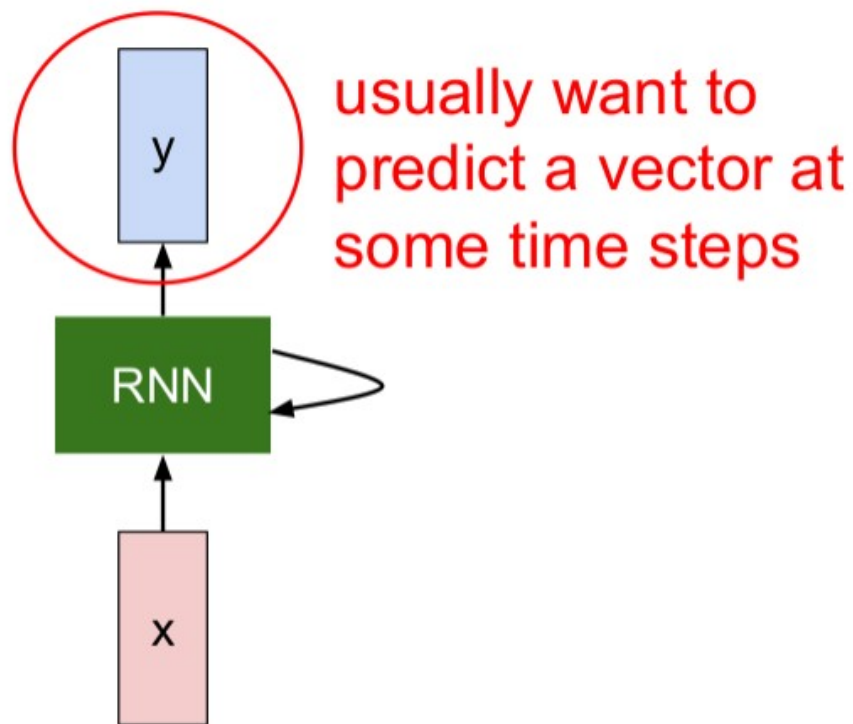


Figure 1: The classical dynamical system described by equation 1, illustrated as an unfolded computational graph. Each node represents the state at some time t and the function f maps the state at t to the state at $t + 1$. The same parameters (the same value of θ used to parametrize f) are used for all time steps.

Visualizing RNN



Visualizing RNN



Visualizing RNN

We can process a sequence of vectors \mathbf{x} by applying a **recurrence formula** at every time step:

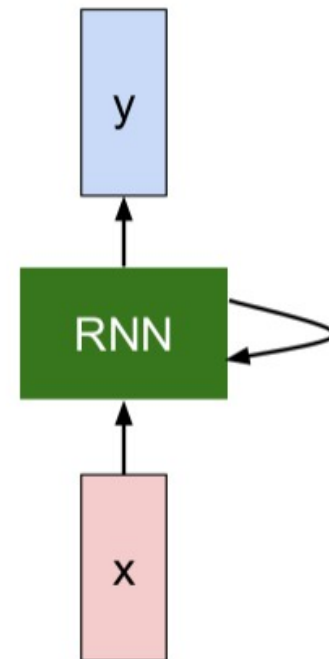
$$\boxed{h_t} = \boxed{f_W}(\boxed{h_{t-1}}, \boxed{x_t})$$

new state

some function with parameters W

old state

input vector at some time step

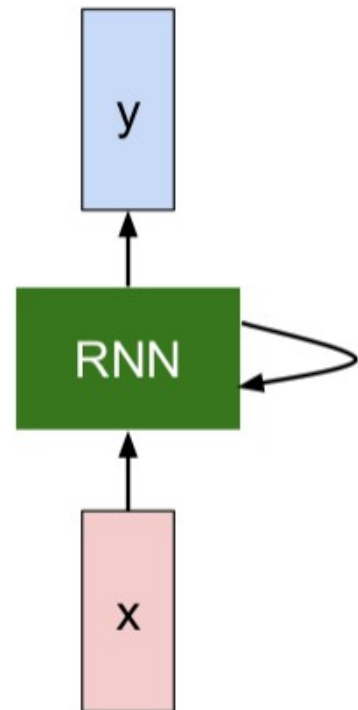


Visualizing RNN

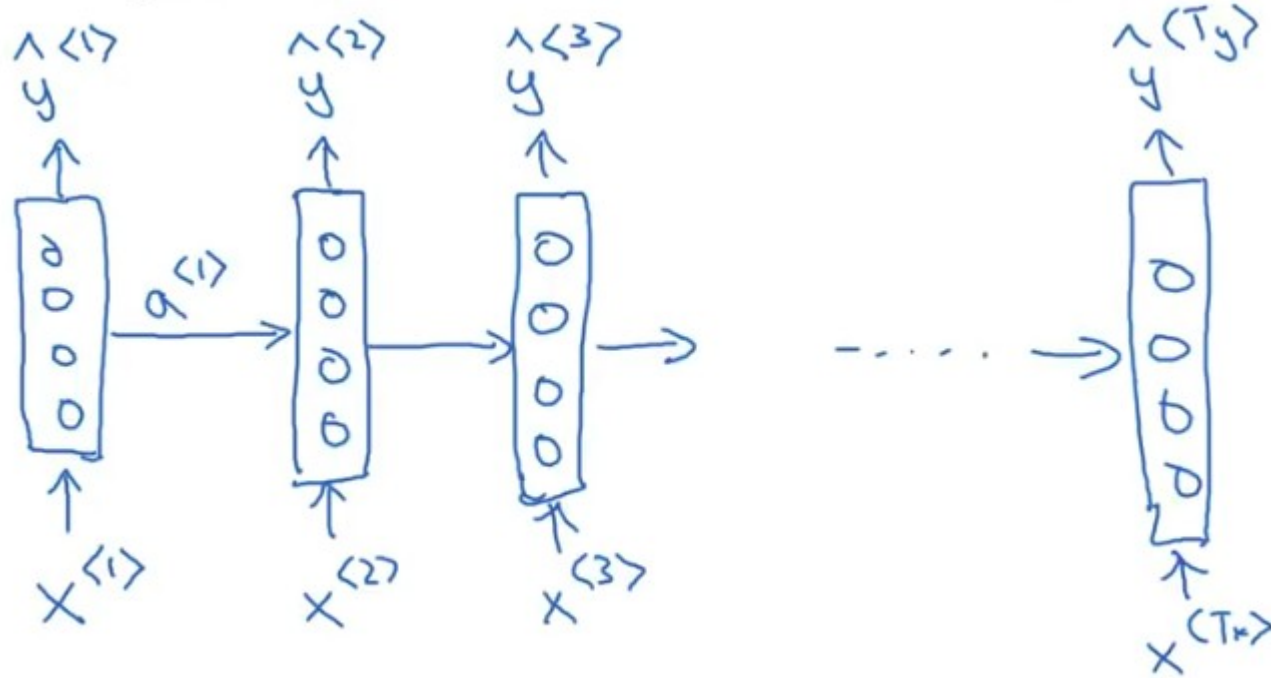
We can process a sequence of vectors \mathbf{x} by applying a **recurrence formula** at every time step:

$$h_t = f_W(h_{t-1}, x_t)$$

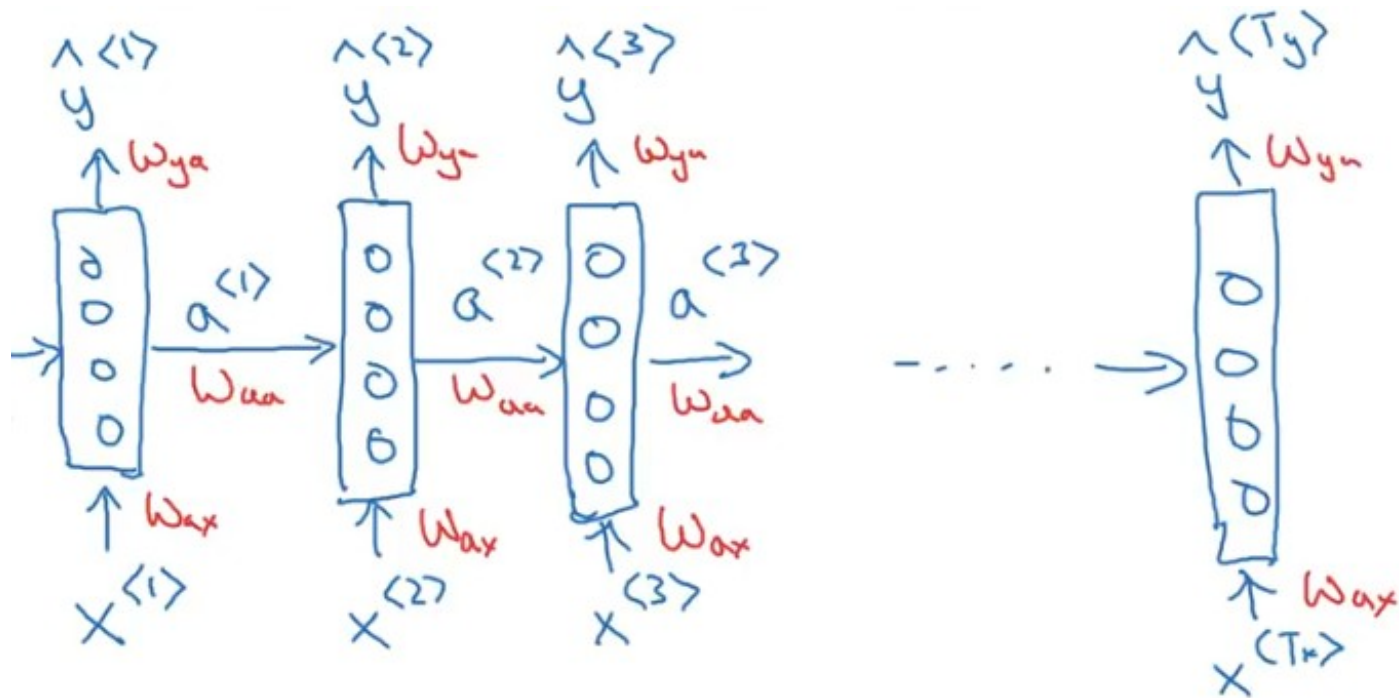
Notice: the same function and the same set of parameters are used at every time step.



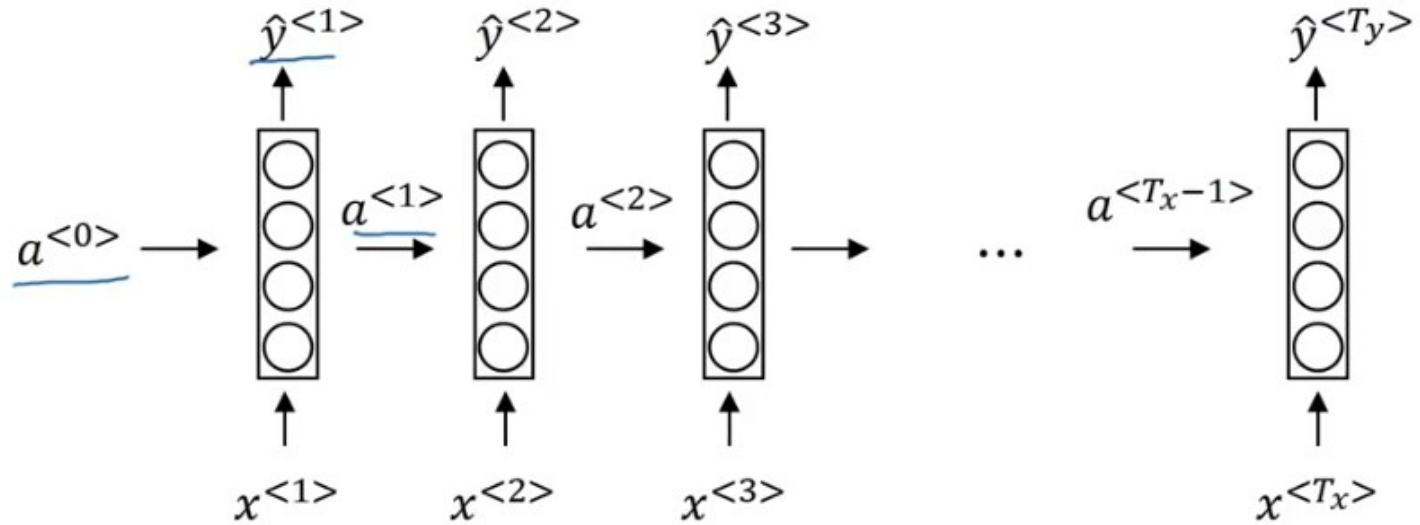
Example



Example



Example (forward propagation)



$$a^{(0)} = \vec{0} \quad \left| \quad \begin{aligned} a^{(i)} &= g(w_{aa} a^{(i-1)} + \underline{w_{ax}} x^{(i)} + b_a) \\ \hat{y}^{(i)} &= g(w_{ya} a^{(i)} + b_y) \end{aligned}$$

References

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