

Recurrent Neural Networks

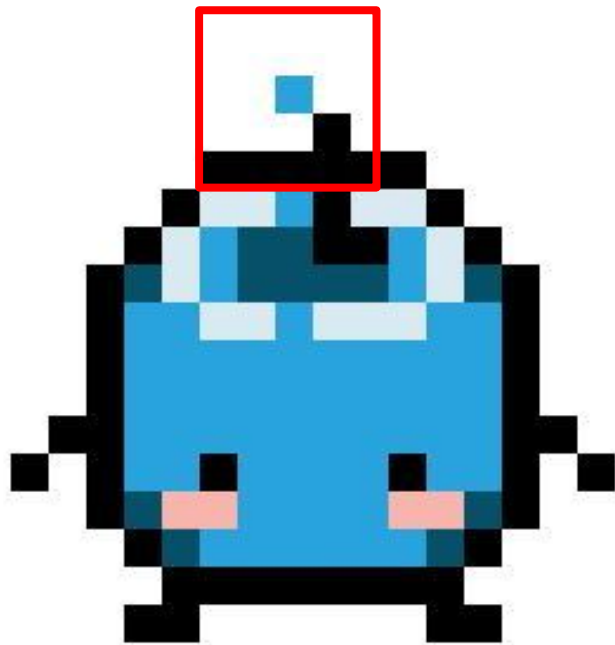
I

Dr. Parlett-Pelleriti

Outline

- Sequential Data
- FF and Conv Architectures
- RNNs
- Vanishing Gradient
- LSTMs
- GRUs

Convolutional Architecture

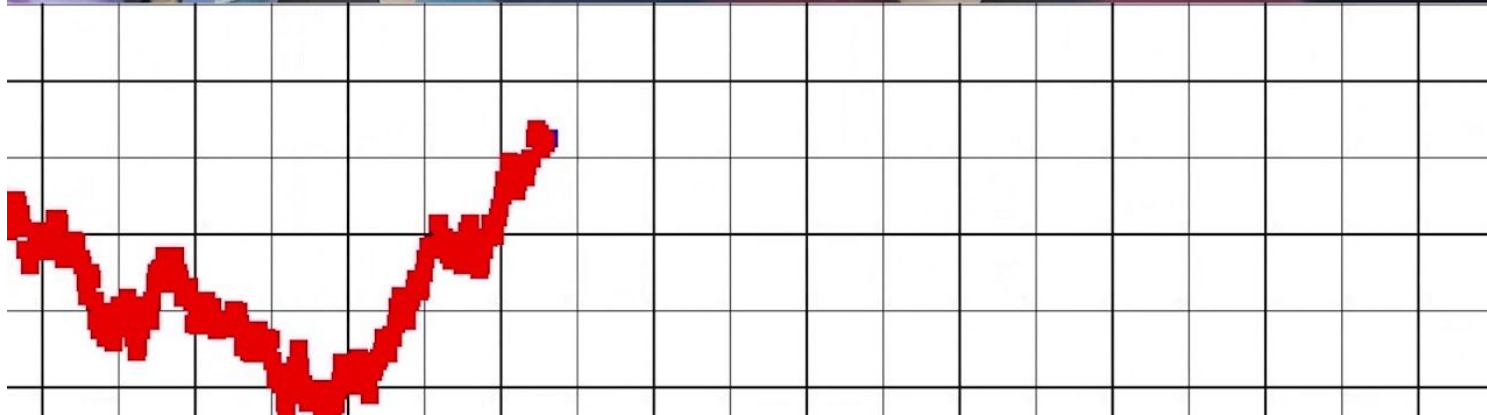


Convolutional Architecture

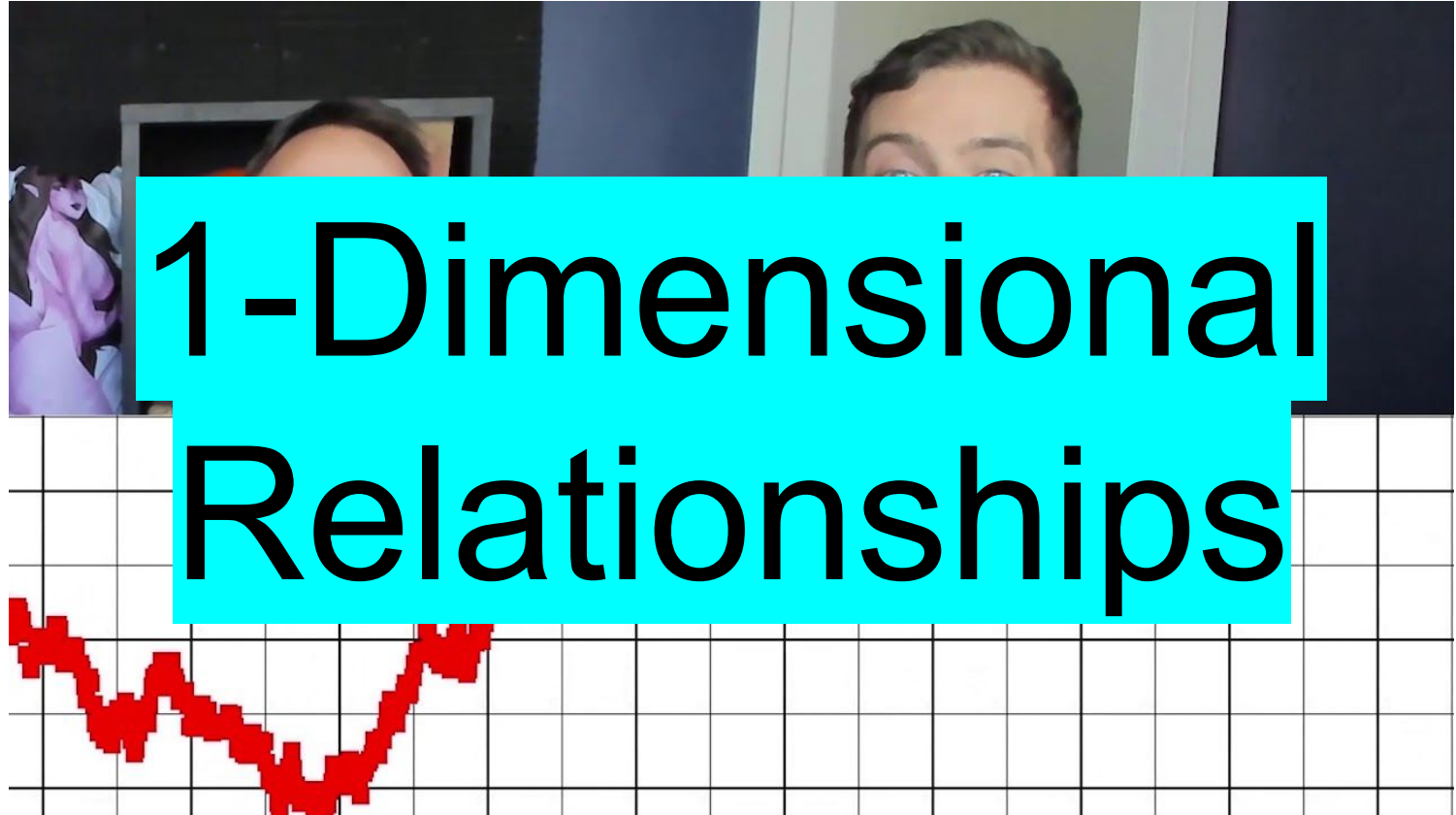
2^+

Dimensional
Relationships

Sequential Architecture



Sequential Architecture



Sequential Data Examples

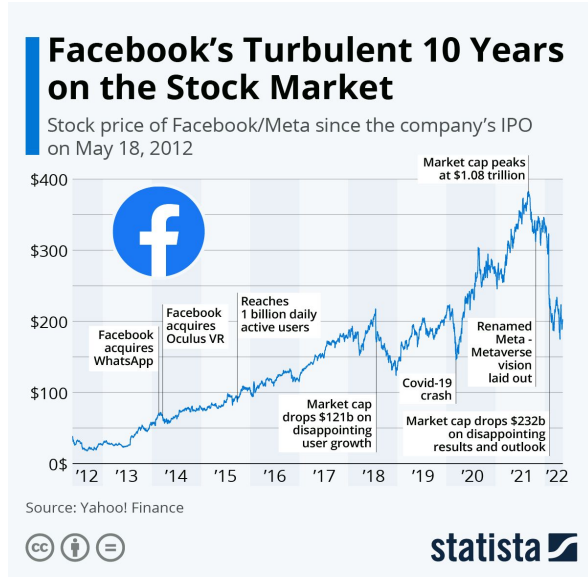


Image from:
<https://www.statista.com/chart/27473/facebook-stock-price-since-its-ipo/>



Image from: <https://www.theverge.com/23004703/heart-rate-ekg-smartwatch>

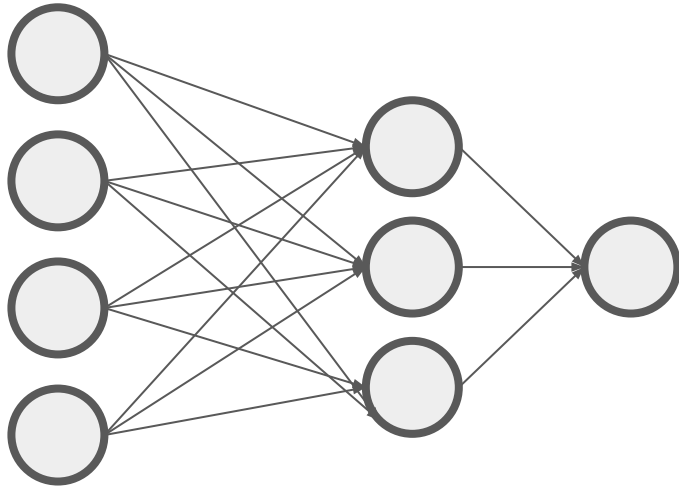


Image from: <https://pxhere.com/en/photo/890274>

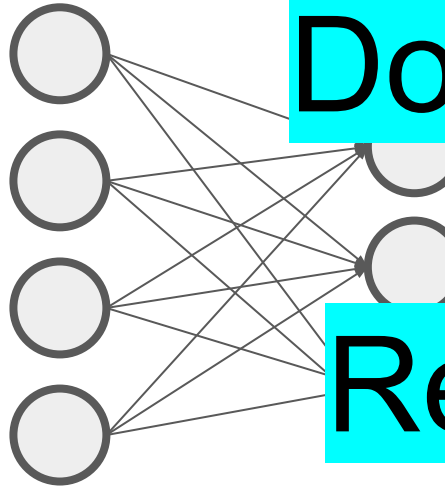
Things To Do With Sequential Data

- Forecasting
- Sequence Classification
- Machine Translation
- Anomaly Detection
- Summarization
- Sequence Generation

Feed Forward Model



Feed Forward Model



**Doesn't Consider
Time Based
Relationships of
Inputs**

1-D Convolutional Layers

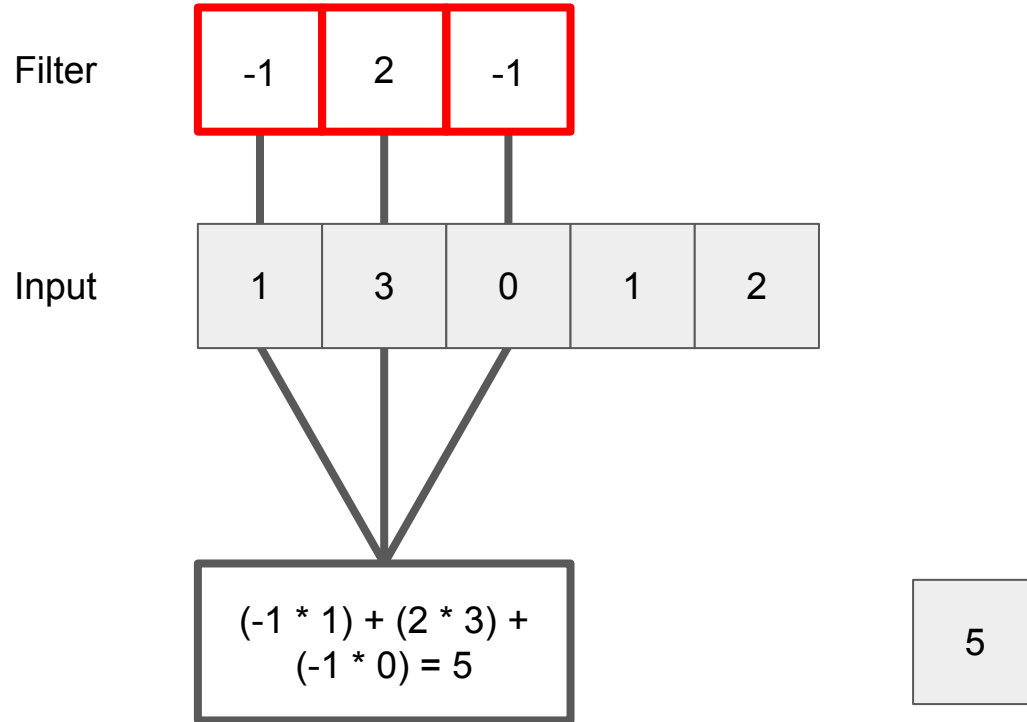
Filter

-1	2	-1
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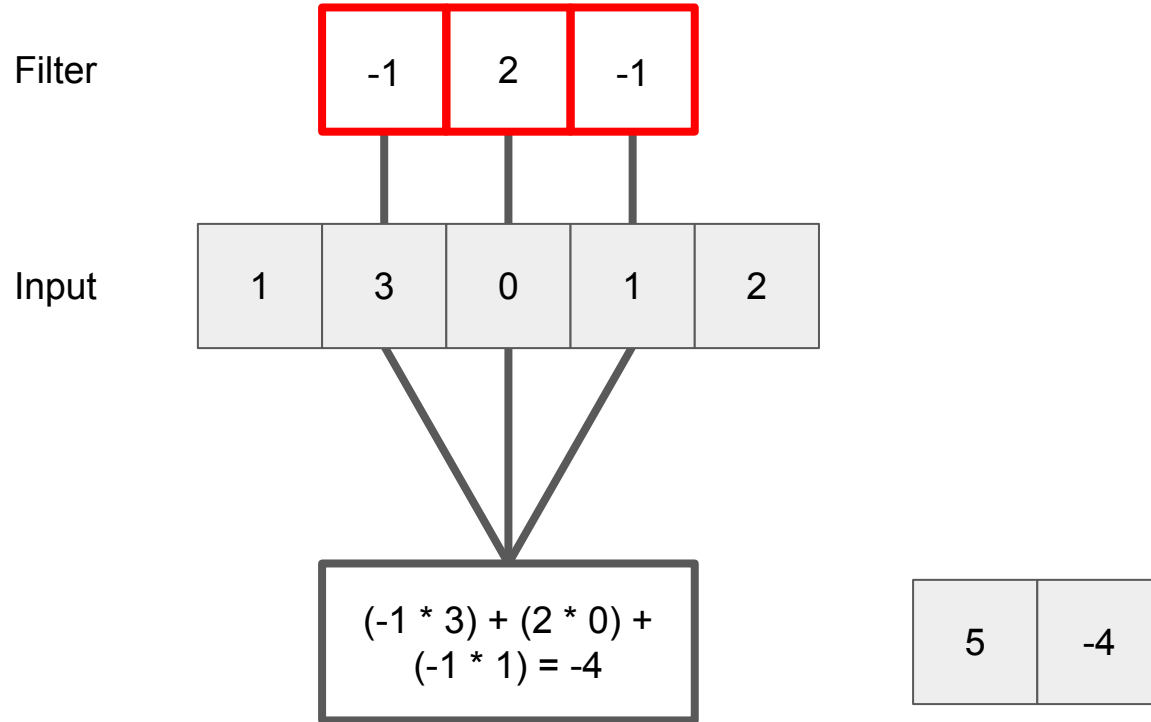
Input

1	3	0	1	2
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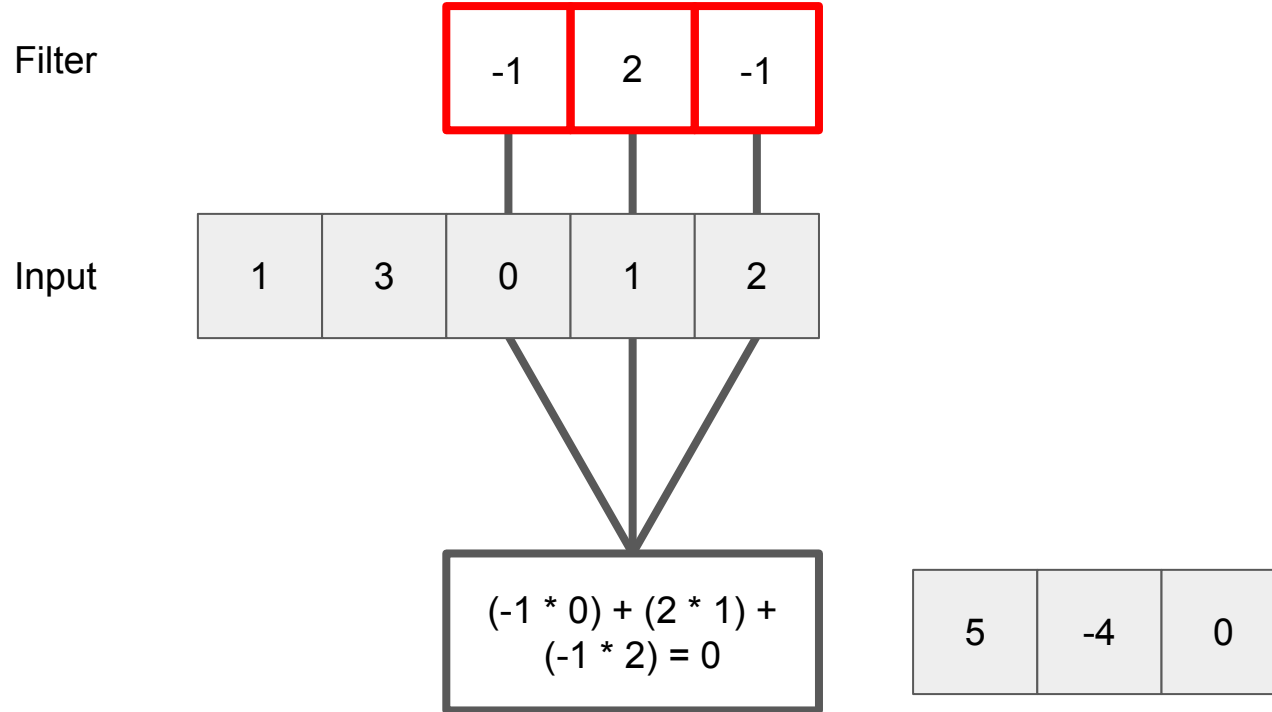
1-D Convolutional Layers



1-D Convolutional Layers



1-D Convolutional Layers



1-D Convolutional Layers

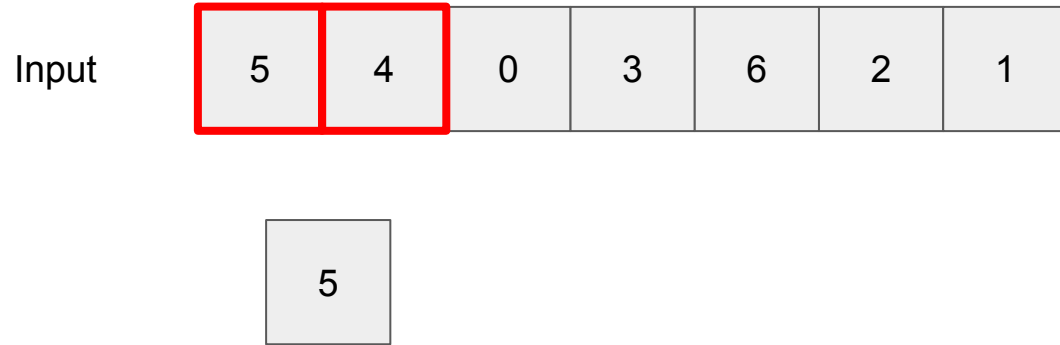
-1	2	-1
----	---	----

0	1	1
---	---	---

5	0	-5
---	---	----

-4	1	1
----	---	---

1-D Max Pooling Layers



1-D Max Pooling Layers

Input

5	4	0	3	6	2	1
---	---	---	---	---	---	---

5	4
---	---

1-D Pooling Layers

Input

5	4	0	3	6	2	1
---	---	---	---	---	---	---

5	4	3
---	---	---

1-D Max Pooling Layers

Input

5	4	0	3	6	2	1
---	---	---	---	---	---	---

5	4	3	6
---	---	---	---

1-D Max Pooling Layers

Input

5	4	0	3	6	2	1
---	---	---	---	---	---	---

5	4	3	6	6
---	---	---	---	---

1-D Max Pooling Layers

Input

5	4	0	3	6	2	1
---	---	---	---	---	---	---

5	4	3	6	6	2
---	---	---	---	---	---

1-D Average Pooling Layers

Input

5	4	0	3	6	2	1
---	---	---	---	---	---	---

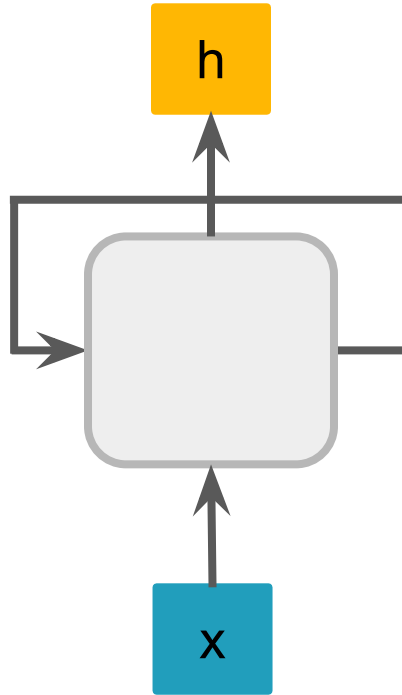
4.5	2	1.5	4.5	4	1.5
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1-D Conv and Pooling

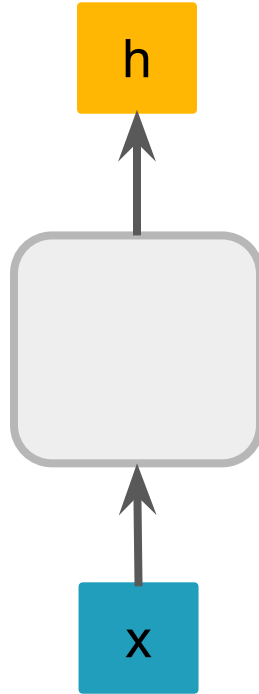
- Like with spatial data, filters assume translational invariance
- Pooling can interfere with sequential information

Recurrent Architectures

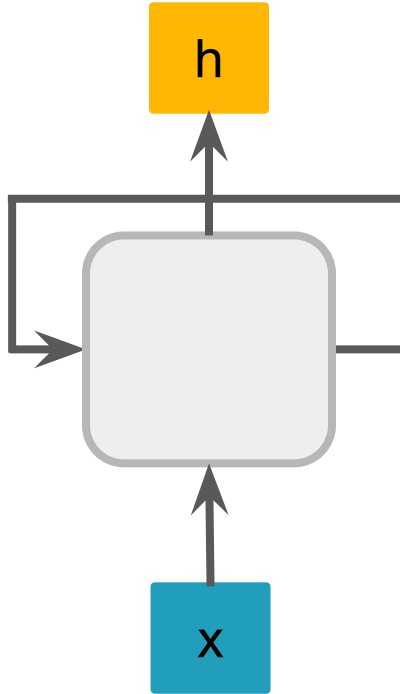
Recurrent Structure Generally



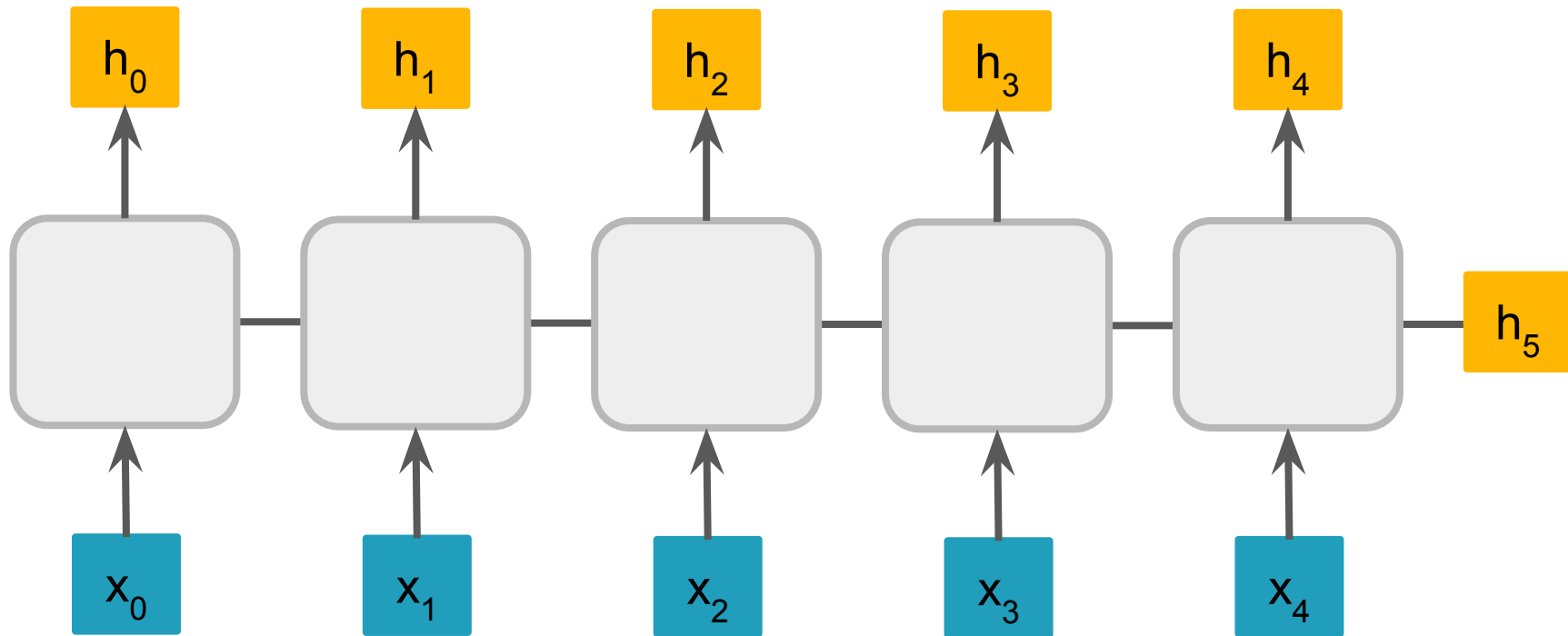
Recurrent Structure Generally



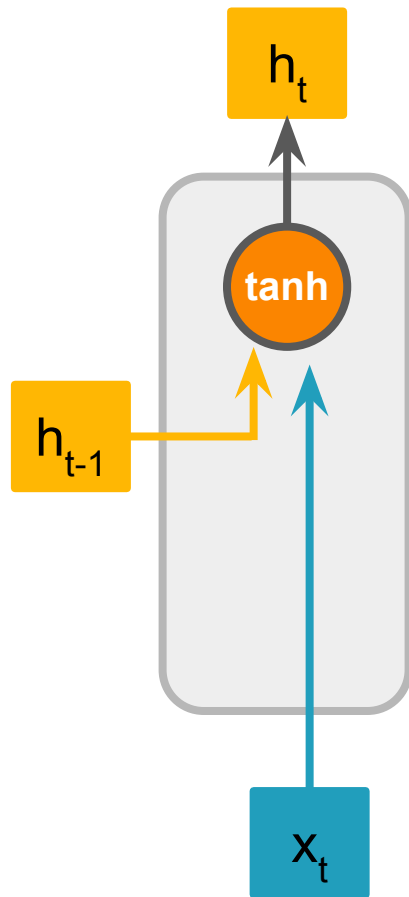
Recurrent Structure Generally



Recurrent Structure Unrolled

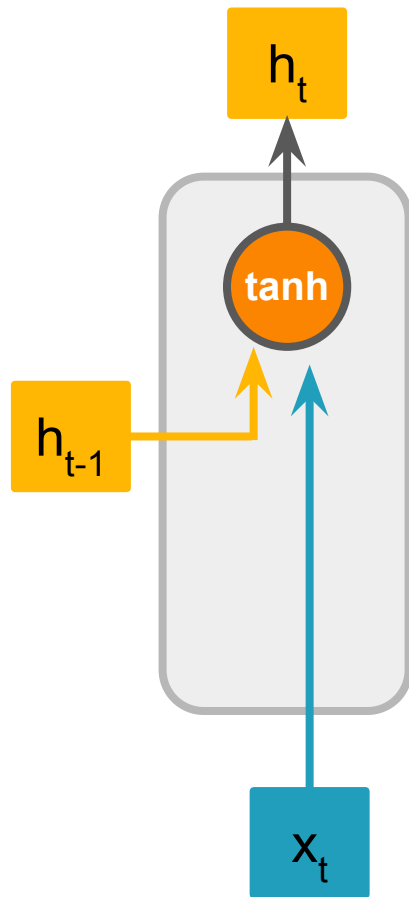


Simple RNN



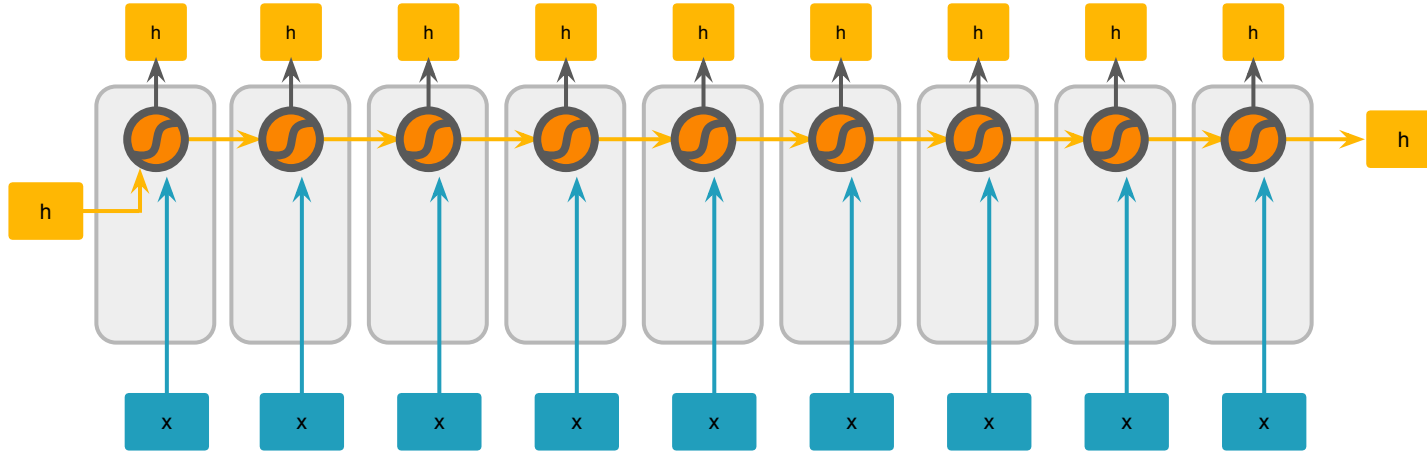
$$h_t = \tanh(W \cdot x_t + U \cdot h_{t-1} + b)$$

Simple RNN



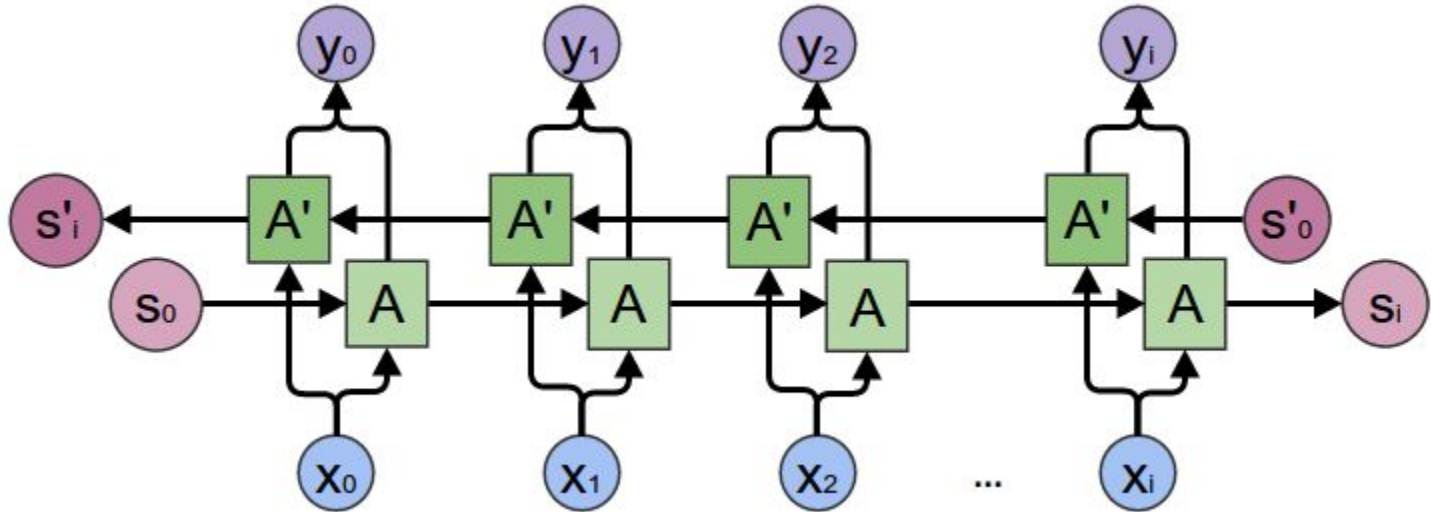
$$h_t = \tanh(W \cdot [h_{t-1}, x_t] + b)$$

Simple RNN Unrolled



Bidirectional RNN

The quick brown _____ jumped over the lazy dog



Bidirectional RNN

The quick brown _____ jumped over the lazy dog

