

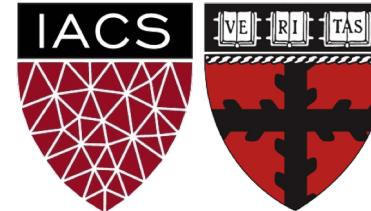
# Modelling Sequential Data with ELMo, BERT, Transformers, and other childhood heroes

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**Harvard IACS**

ComputeFest 2020

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## FOREWORD

We could easily spend an entire semester on this material.

The goal for today is to convey:

- the ubiquity and importance of sequential data
- high-level overview of the most useful, relevant models
- foundation for diving deeper
- when to use which models, based on your data



## Background



## Language Modelling



## RNNs/LSTMs +ELMo



## Seq2Seq +Attention



## Transformers +BERT



## Conclusions

## Background

Language Modelling

RNNs/LSTMs +ELMo

Seq2Seq +Attention

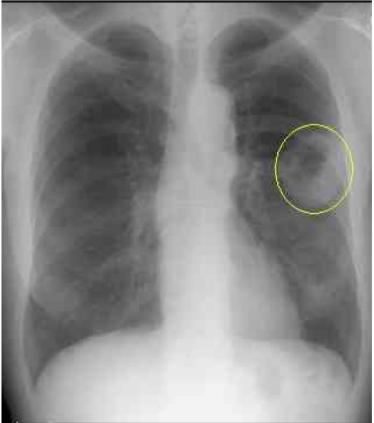
Transformers +BERT

Conclusions

# Background

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Many classification and regression tasks involve data that is assumed to be **independent and identically distributed (i.i.d.)**. For example:



Detecting lung cancer



Face recognition



Risk of heart attack

# Background

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Much of our data is inherently **sequential**

scale

examples

WORLD

Natural disasters (e.g., earthquakes)

Climate change

HUMANITY

Stock market

Flu outbreaks

INDIVIDUAL PEOPLE

Speech recognition

Machine Translation (e.g., English -> French)

Cancer treatment

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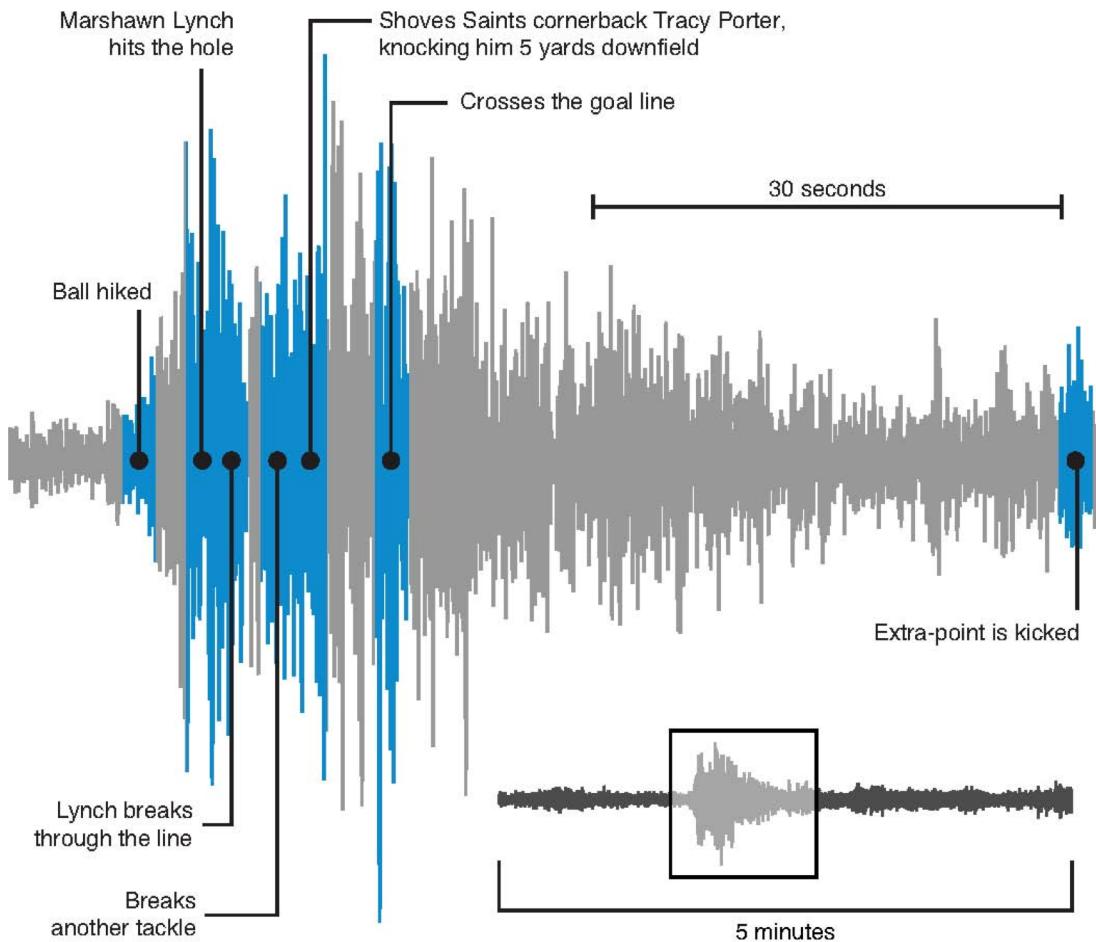
Cancer treatment

# Background

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Much of our data is inherently **sequential**

## PREDICTING EARTHQUAKES



# Background

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Much of our data is inherently **sequential**

## STOCK MARKET PREDICTIONS



# Background

---

Much of our data is inherently **sequential**

## SPEECH RECOGNITION

“What is the weather today?”

“What is the weather two day?”

“What is the whether too day?”

“What is, the Wrether to Dae?”



## Background

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Regardless of how we model sequential data, keep in mind that we can estimate any time series as follows:

$$P(x_1, \dots, x_T) = \prod_{t=1}^T p(x_t | x_{t-1}, \dots, x_1)$$

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The likelihood of any event  
occurring hinges upon all  
prior events occurring

# Background

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Regardless of how we model sequential data, keep in mind that we can estimate any time series as follows:

This compounds for all  
subsequent events, too

$$P(x_1, \dots, x_T) = \prod_{t=1}^T p(x_t | x_{t-1}, \dots, x_1)$$

The likelihood of any event  
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## Example

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The probability of the following 3-day weather pattern in Seattle:

Day 1



Day 2



Day 3



## Example

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The probability of the following 3-day weather pattern in Seattle:

Day 1

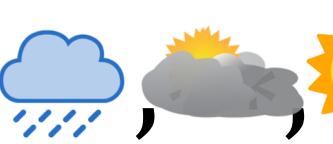


Day 2



Day 3



$$P(\text{ } \text{ } \text{ } ) =$$
A sequence of three weather icons: a blue cloud with rain, a grey cloud with a sun, and a yellow sun.

## Example

The probability of the following 3-day weather pattern in Seattle:

Day 1



Day 2



Day 3



$$P(\text{cloud with rain}, \text{cloud with sun}, \text{sun}) = P(\text{cloud with rain})P(\text{cloud with sun} | \text{cloud with rain})P(\text{sun} | \text{cloud with sun, cloud with rain})$$

Day 1                      Day 2                      Day 3

## Example

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Why is it useful to accurately estimate the likelihood of any given sequence of length  $N$ ?

## Background

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Having the ability to estimate the probability of any sequence of length  $N$  allows us to determine the most likely next event (i.e., sequence of length  $N + 1$ )

$$P(\text{rainy}, \text{cloudy}, \text{sunny}, ?) = P(\text{rainy})P(\text{cloudy} | \text{rainy})P(\text{sunny} | \text{cloudy})P(?) | \text{sunny, cloudy, rainy})$$

Day 1      Day 2      Day 3      Day 4

## IMPORTANT

For the remainder of this lecture, we will use text (natural language) as examples because:

- It's easy to interpret success/failures
- Real-world impact and commonplace usages
- Availability of data to try things yourself

Yet, for any model, you can imagine using any other sequential data

## Background

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RNNs/LSTMs +ELMo

Seq2Seq +Attention

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## Background



## Language Modelling



## RNNs/LSTMs +ELMo



## Seq2Seq +Attention



## Transformers +BERT



## Conclusions

# Language Modelling

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A **Language Model** represents the language used by a given entity (e.g., a particular person, genre, or other well-defined class of text)



# Language Modelling

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**Spam**



**Not Spam**

# Language Modelling

---

A **Language Model** represents the language used by a given entity  
(e.g., a particular person, genre, or other well-defined class of text)



English



French



Spanish

# Language Modelling

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## FORMAL DEFINITION

A Language Model estimates the probability of any sequence of words

Let  $\mathbf{X}$  = "Anqi was late for class"

$w_1 \ w_2 \ w_3 \ w_4 \ w_5$

$P(\mathbf{X}) = P(\text{"Anqi was late for class"})$

# Language Modelling

## Generate Text



The image shows a screenshot of a Google search interface. In the search bar, the text "How old is" is typed. Below the search bar, a list of suggested queries appears, each starting with "how old is" followed by a name. The names listed are clint eastwood, nancy pelosi, donald trump, cher, tom brady, olivia newton john, jojo siwa, michael douglas, betty white, and spongebob. At the bottom of the interface, there are two buttons: "Google Search" and "I'm Feeling Lucky".

How old is|

how old is **clint eastwood**  
how old is **nancy pelosi**  
how old is **donald trump**  
how old is **cher**  
how old is **tom brady**  
how old is **olivia newton john**  
how old is **jojo siwa**  
how old is **michael douglas**  
how old is **betty white**  
how old is **spongebob**

Google Search I'm Feeling Lucky

# Language Modelling

## Generate Text



# Language Modelling

## Generate Text

The screenshot shows the Google Translate mobile application interface. At the top, it says "Google Translate". Below that are two tabs: "Text" (which is selected) and "Documents". The main interface shows four language selection dropdowns: "DETECT LANGUAGE", "SPANISH", "ENGLISH", "SPANISH", and "ARABIC". The text input field on the left contains the Spanish phrase "El perro marrón" and has an "X" icon to its right. The output text on the right is "The brown dog" with a star icon to its right. At the bottom, there are icons for microphone, speaker, character count (15/5000), and document sharing.

# Language Modelling

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"Drug kingpin El Chapo testified that he gave MILLIONS to Pelosi, Schiff & Killary. The Feds then closed the courtroom doors."



**Fake News**



**Real News**

# Language Modelling

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A **Language Model** is useful for:

## Generating Text

- Auto-complete
- Speech-to-text
- Question-answering / chatbots
- Machine translation

## Classifying Text

- Authorship attribution
- Detecting spam vs not spam

And much more!

# Language Modelling

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Today, we heavily focus on Language Modelling (LM) because:

1. It's foundational for nearly all NLP tasks
2. Since we're ultimately modelling a sequence, LM approaches  
are generalizable to any type of data, not just text.

# Language Modelling

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How can we build a language model?

**Naive Approach: unigram model**

Assume each word is independent of all others.

Count how often each word occurs (in the training data).

# Language Modelling

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Assume each word is independent of all others

Let  $X$  = "Anqi was late for class"

$w_1 \quad w_2 \quad w_3 \quad w_4 \quad w_5$

$$P(X) = P(\text{Anqi})P(\text{was})P(\text{late})P(\text{for})P(\text{class})$$

$$\begin{aligned} &= 0.00015 * 0.01 * 0.004 * 0.03 * 0.0035 \\ &= 6.3 \times 10^{-13} \end{aligned}$$

# Language Modelling

How can we build a language model?

Naive Approach: unigram model

Assume each word is independent

Let  $X$  = "Anqi was late for class"  
 $w_1 \quad w_2 \quad w_3 \quad w_4$

You calculate each of these probabilities from the training corpus

$$\begin{aligned} P(X) &= P(\text{Anqi})P(\text{was})P(\text{late})P(\text{for})P(\text{class}) \\ &= 0.00015 * 0.01 * 0.004 * 0.03 * 0.0035 \\ &= 6.3 \times 10^{-13} \end{aligned}$$

# Language Modelling

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UNIGRAM ISSUES?

# Language Modelling

---

## UNIGRAM ISSUES?

Context doesn't play a role at all

$$P(\text{"Anqi was late for class"}) = P(\text{"class for was late Anqi"})$$

# Language Modelling

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Sequence generation: What's the most likely next word?

Anqi was late for class \_\_\_\_\_

# Language Modelling

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$$P(\text{"Anqi was late for class"}) = P(\text{"class for was late Anqi"})$$

Sequence generation: What's the most likely next word?

Anqi was late for class \_\_\_\_\_

Anqi was late for class the

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Context doesn't play a role at all

$$P(\text{"Anqi was late for class"}) = P(\text{"class for was late Anqi"})$$

Sequence generation: What's the most likely next word?

Anqi was late for class \_\_\_\_\_

Anqi was late for class the

Anqi was late for class the the

If "the" is the most common word in the training corpus

# Language Modelling

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How can we build a language model?

Alternative Approach: bigram model

Look at *pairs* of consecutive words

Let  $X = \text{"Anqi was late for class"}$

$w_1 \ w_2 \ w_3 \ w_4 \ w_5$

# Language Modelling

---

How can we build a language model?

Alternative Approach: bigram model

Look at pairs of consecutive words

Let  $X = \text{"Anqi was late for class"}$

probability
$w_1 \quad w_2 \quad w_3 \quad w_4 \quad w_5$

$$P(X) = P(\text{was} | \text{Anqi})$$

# Language Modelling

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How can we build a language model?

Alternative Approach: bigram model

Look at pairs of consecutive words

Let  $X = \text{"Anqi was late for class"}$

probability				
$w_1$	$w_2$	$w_3$	$w_4$	$w_5$

$$P(X) = P(\text{was}|\text{Anqi})P(\text{late}|\text{was})$$

# Language Modelling

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Let  $X = \text{"Anqi was late for class"}$

$w_1 \quad w_2 \quad w_3 \quad w_4 \quad w_5$

probability

$$P(X) = P(\text{was}|\text{Anqi})P(\text{late}|\text{was})P(\text{for}|\text{late})$$

# Language Modelling

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How can we build a language model?

Alternative Approach: bigram model

Look at pairs of consecutive words

Let  $X = \text{"Anqi was late for class"}$

probability
for class

$w_1 \quad w_2 \quad w_3 \quad w_4 \quad w_5$

$$P(X) = P(\text{was}|\text{Anqi})P(\text{late}|\text{was})P(\text{for}|\text{late})P(\text{class}|\text{for})$$

# Language Modelling

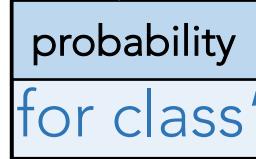
How can we

You calculate each of these probabilities by simply counting the occurrences

$$P(class | for) = \frac{count(\textbf{for class})}{count(\textbf{for})}$$

Let  $X = \text{"Anqi was late for class"}$

$w_1 \quad w_2 \quad w_3 \quad w_4 \quad w_5$



$$P(X) = P(w_1 | \text{Anqi})P(w_2 | \text{was})P(w_3 | \text{late})P(w_4 | \text{for})P(w_5 | \text{class})$$

# Language Modelling

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BIGRAM ISSUES?

# Language Modelling

---

## BIGRAM ISSUES?

- Out-of-vocabulary items are 0 → kills the overall probability
- Always need **more context** (e.g., trigram, 4-gram), but **sparsity** is an issue (rarely seen subsequences)
- **Storage** becomes a problem as we increase window size
- No semantic information conveyed by counts (**e.g., vehicle vs car**)

# Language Modelling

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IDEA: Let's use a neural networks!

First, each word is represented by a word embedding  
(e.g., vector of length 200)

man 

woman 

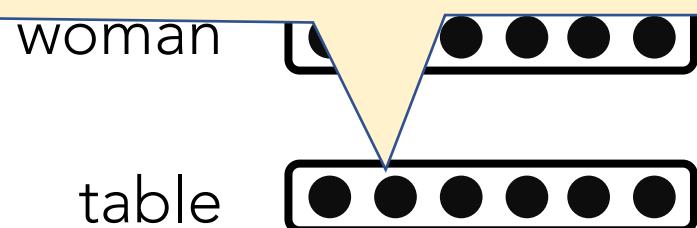
table 

# Language Modelling

IDEA: L

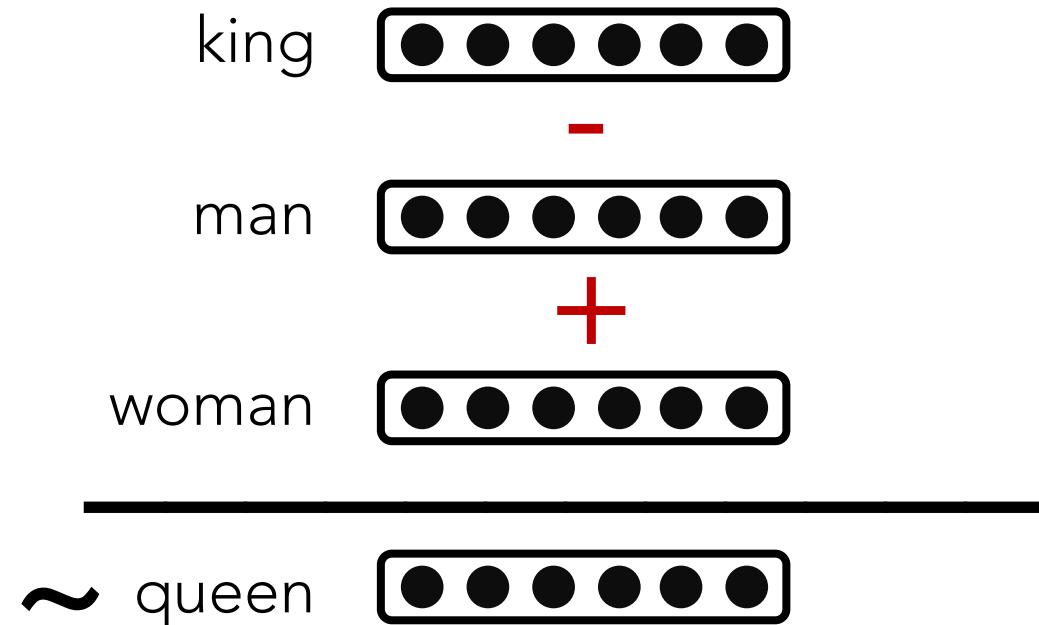
First, ea  
(e.g., ve

- Each circle is a specific floating point scalar
- Words that are more semantically similar to one another will have embeddings that are proportionally similar, too
- We can use pre-existing word embeddings that have been trained on gigantic corpora



# Language Modelling

These word embeddings are so rich that you get nice properties:



Word2vec: <https://papers.nips.cc/paper/5021-distributed-representations-of-words-and-phrases-and-their-compositionality.pdf>

GloVe: <https://www.aclweb.org/anthology/D14-1162.pdf>

# Language Modelling

How can we use these embeddings to build a LM?

Remember, we only need a system that can estimate:

$$P(x_{t+1} | x_t, x_{t-1}, \dots, x_1)$$


next word      previous words

Example input sentence

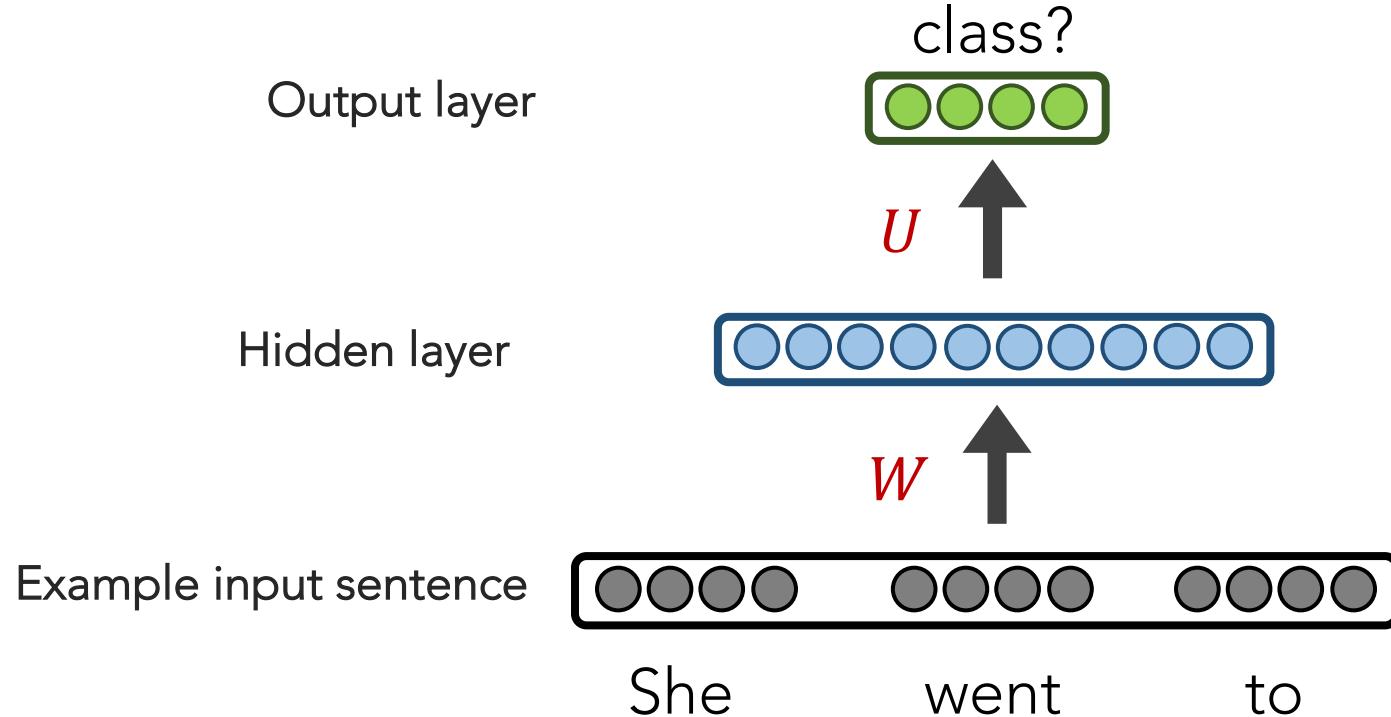


She            went            to            class

# Language Modelling

## Neural Approach #1: Feed-forward Neural Net

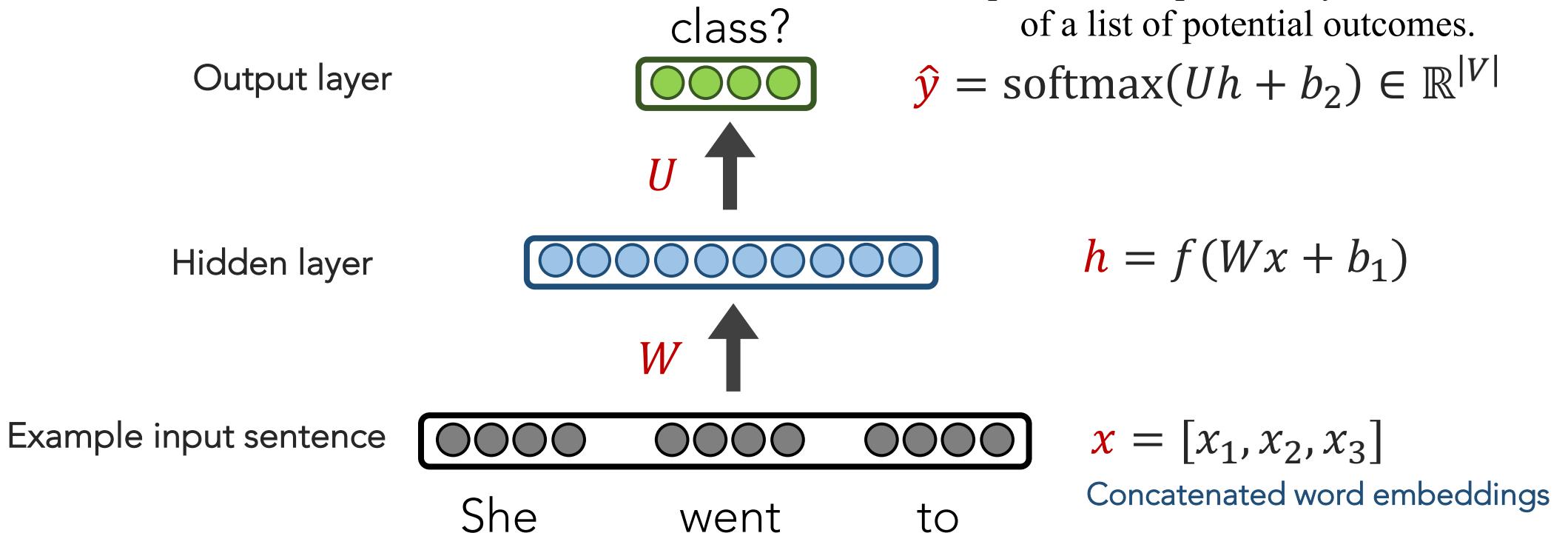
General Idea: using windows of words, predict the next word



# Language Modelling

## Neural Approach #1: Feed-forward Neural Net

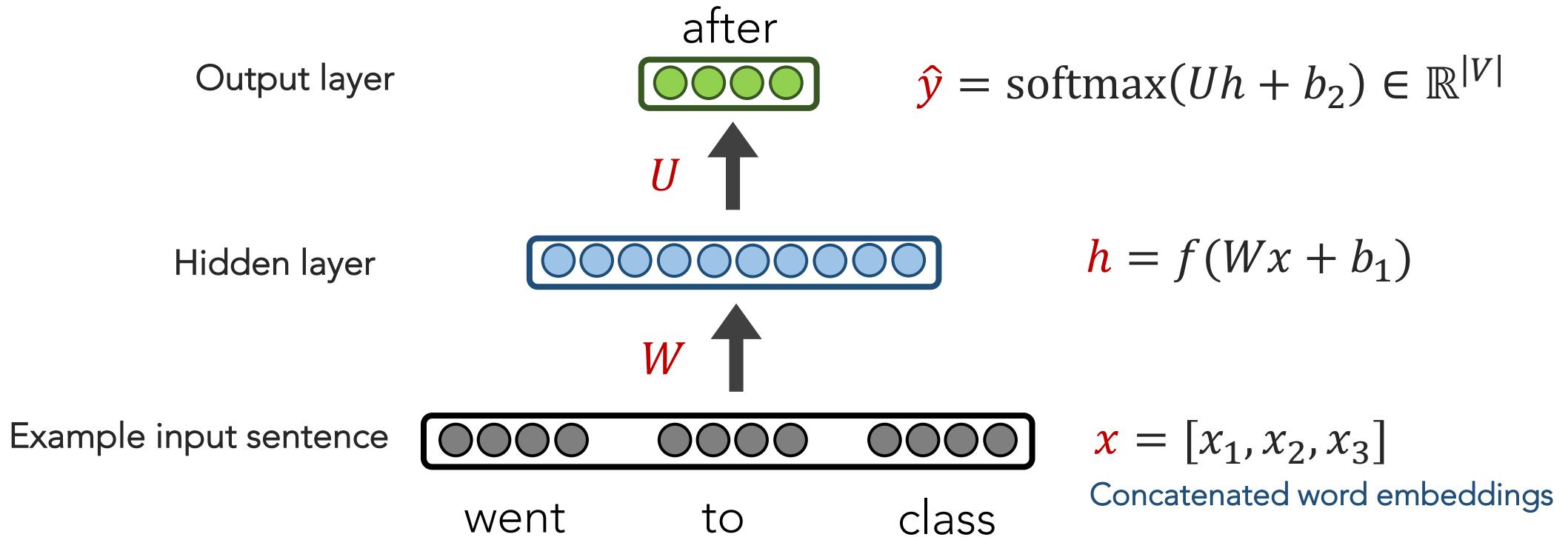
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# Language Modelling

## Neural Approach #1: Feed-forward Neural Net

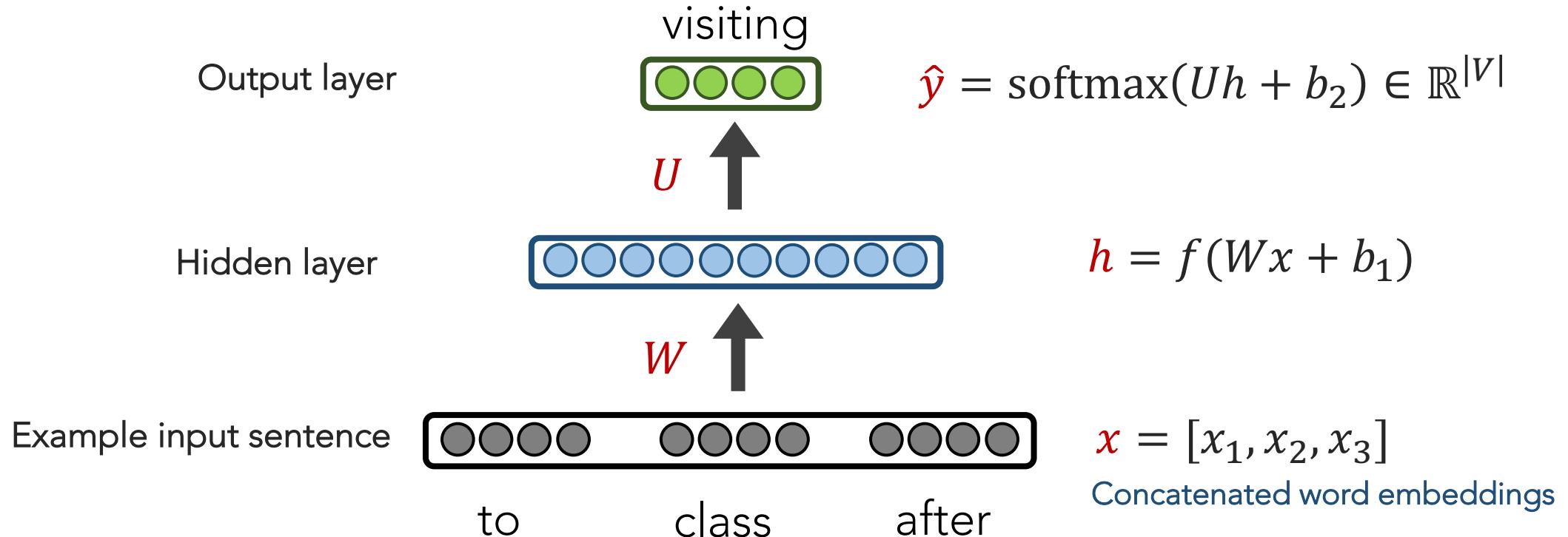
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# Language Modelling

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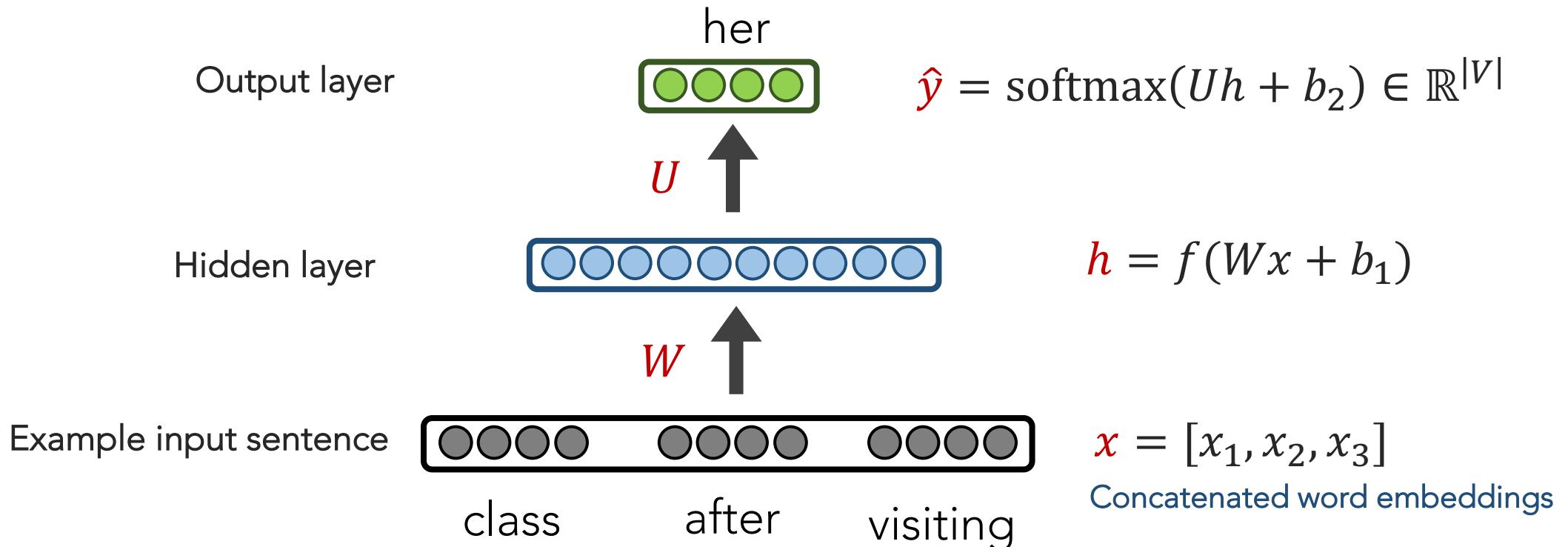
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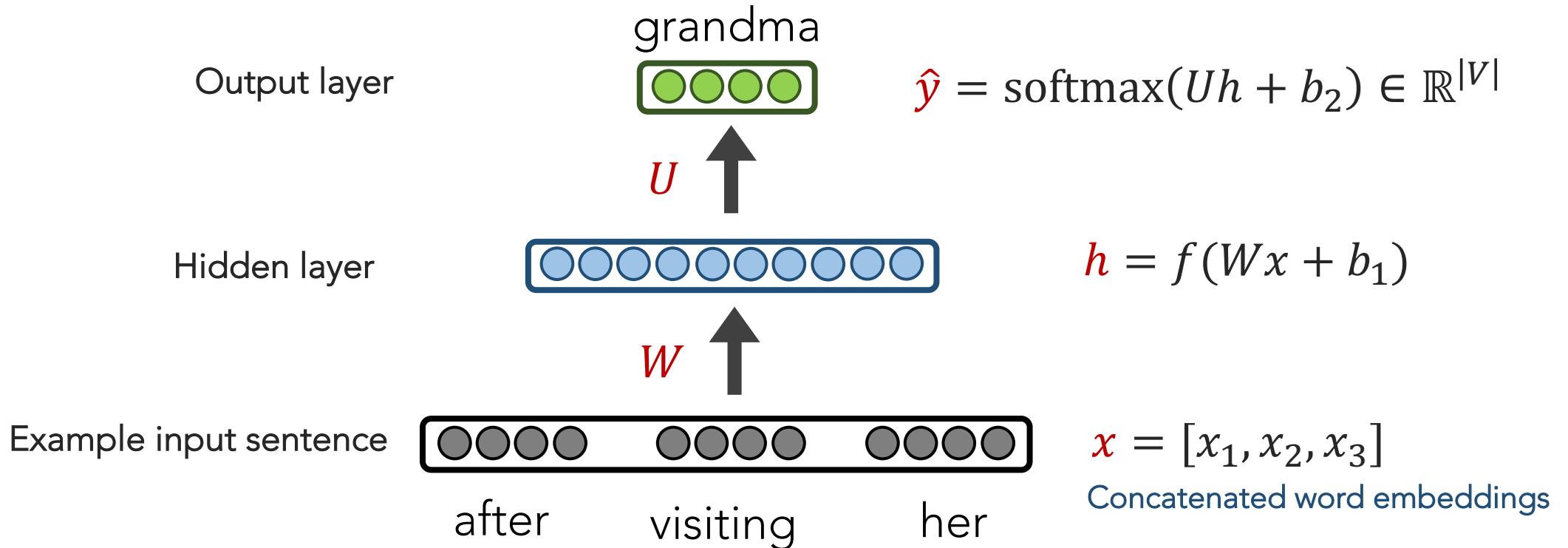
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# Language Modelling

## Neural Approach #1: Feed-forward Neural Net

General Idea: using windows of words, predict the next word



# Language Modelling

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FFNN STRENGTHS?

FFNN ISSUES?

# Language Modelling

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## FFNN STRENGTHS?

- No sparsity issues (it's okay if we've never seen a segment of words)
- No storage issues (we never store counts)

## FFNN ISSUES?

- Fixed-window size can never be big enough. Need more context.
- Increasing window size adds many more weights
- The weights awkwardly handle word position
- No concept of time
- Requires inputting entire context just to predict 1 word

# Language Modelling

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We especially need a system that:

- Has an “infinite” concept of the past, not just a fixed window
- For each new input, output the most likely next event (e.g., word)



## Background



## Language Modelling



## RNNs/LSTMs +ELMo



## Seq2Seq +Attention



## Transformers +BERT



## Conclusions



## Background



## Language Modelling



### RNNs/LSTMs +ELMo



### Seq2Seq +Attention



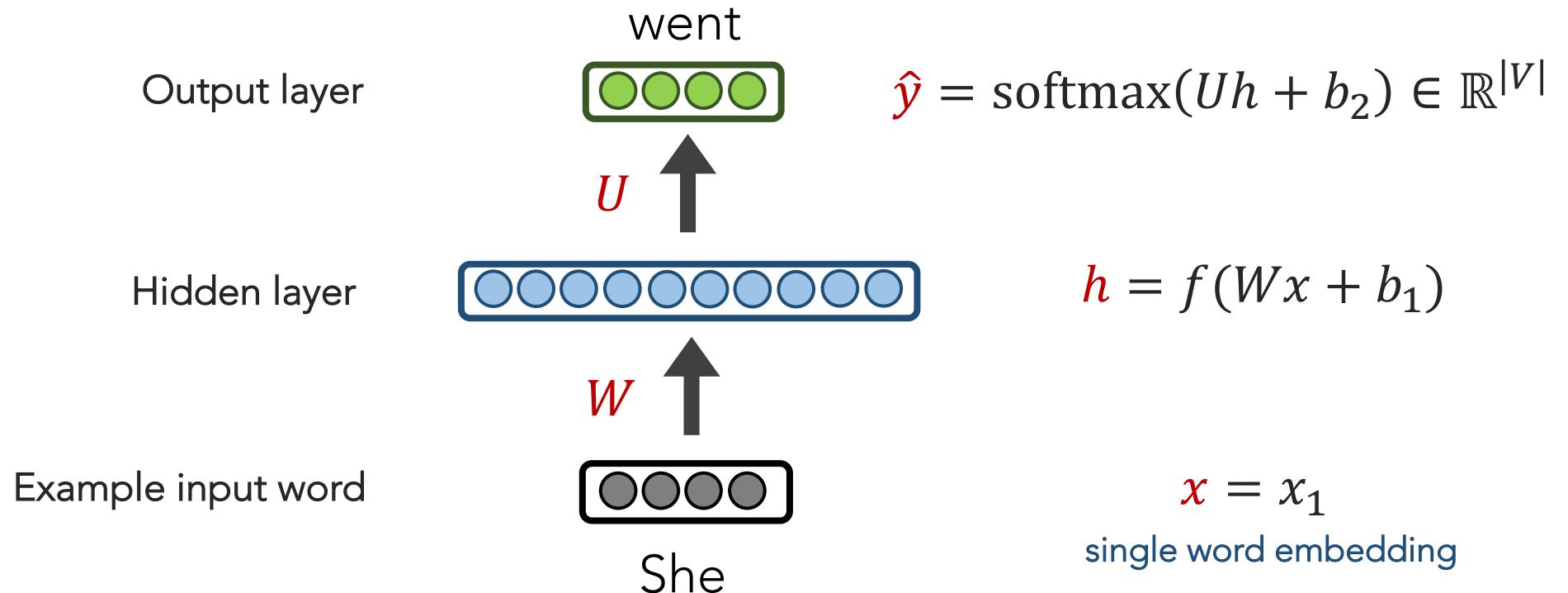
### Transformers +BERT



## Conclusions

# Language Modelling

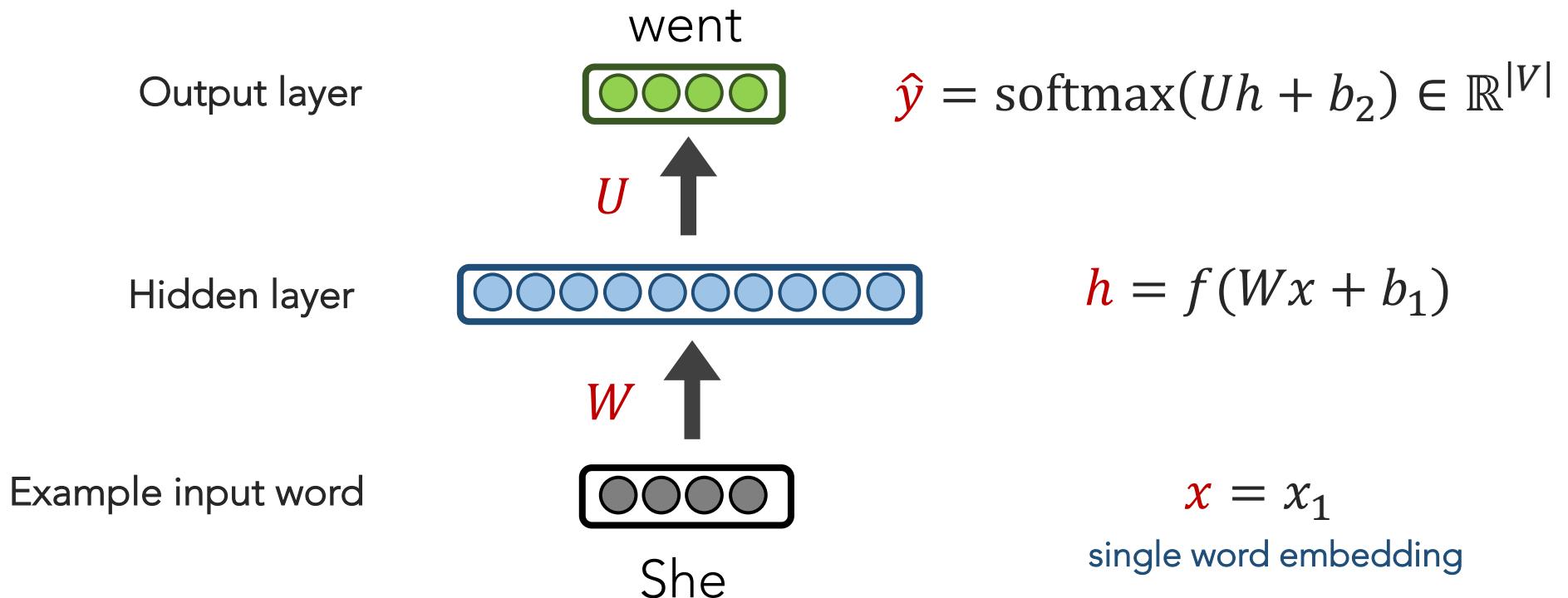
IDEA: for every individual input, output a prediction



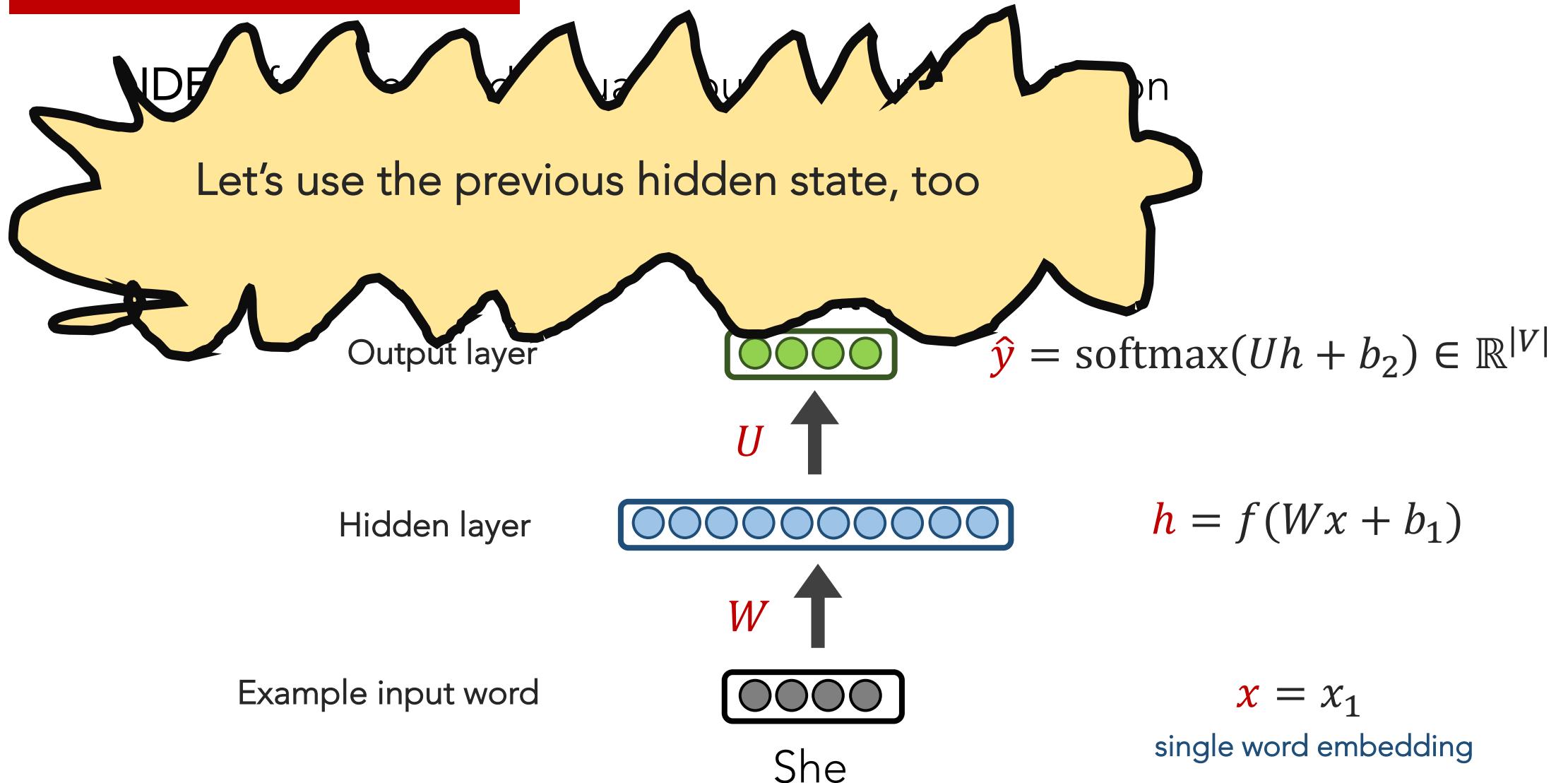
# Language Modelling

IDEA: for every individual input, output a prediction

Let's use the previous hidden state, too



# Language Modelling

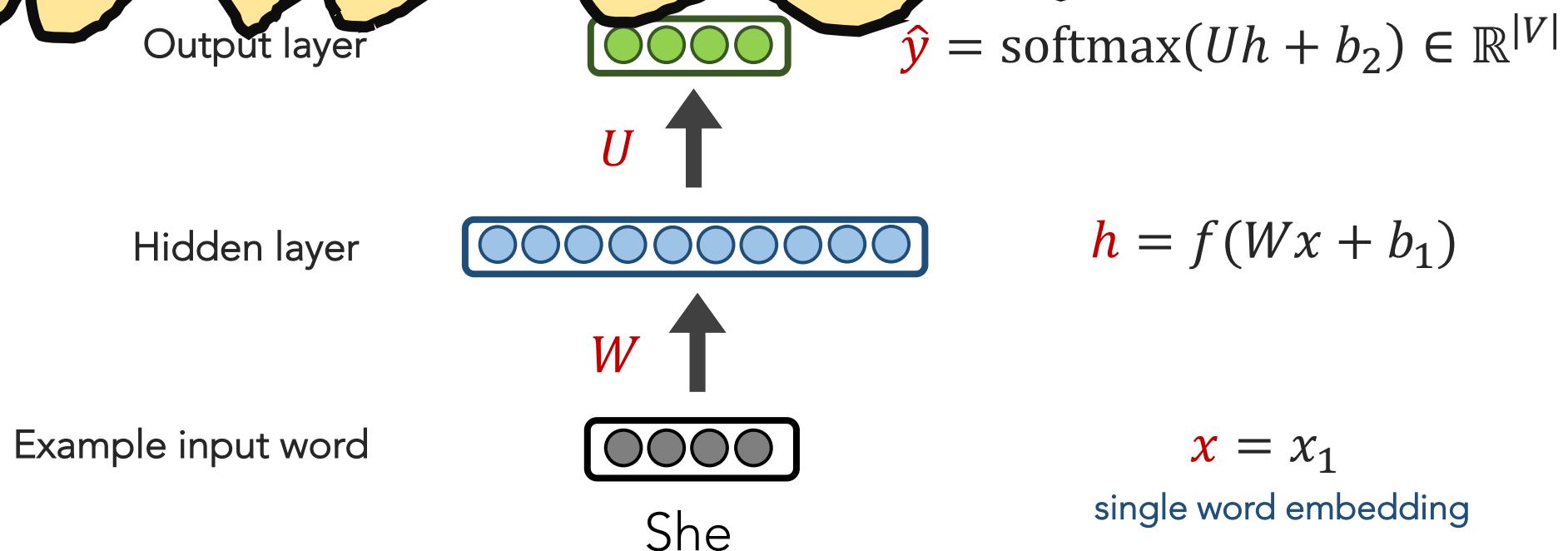
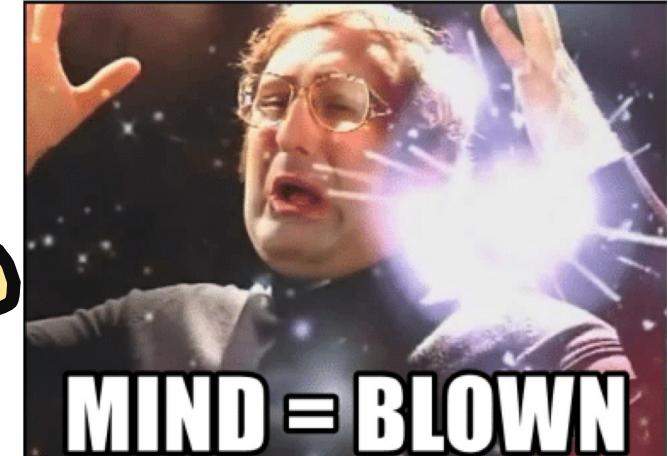


# Language Modelling

IDEAS TO LAUNCH A THOUSAND SHIPS

Let's use the previous hidden state, too

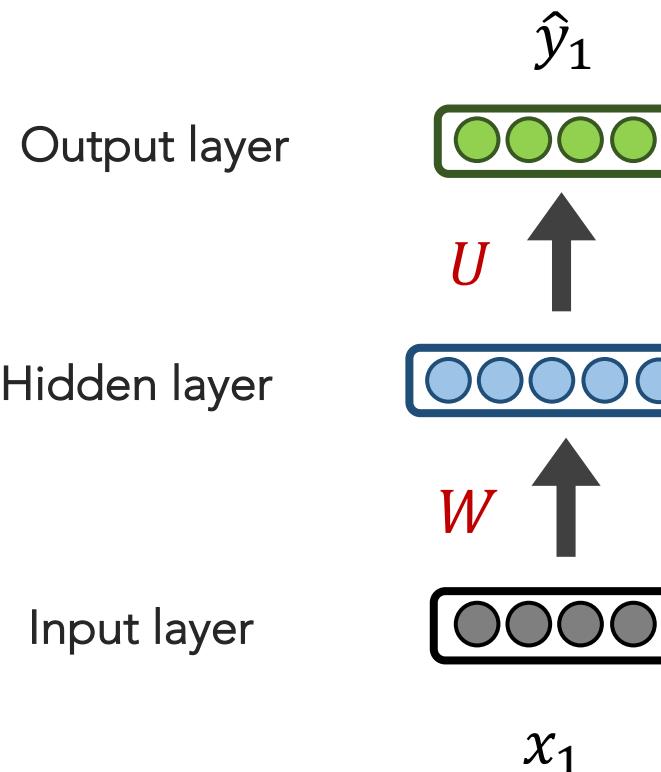
Output layer



# Language Modelling

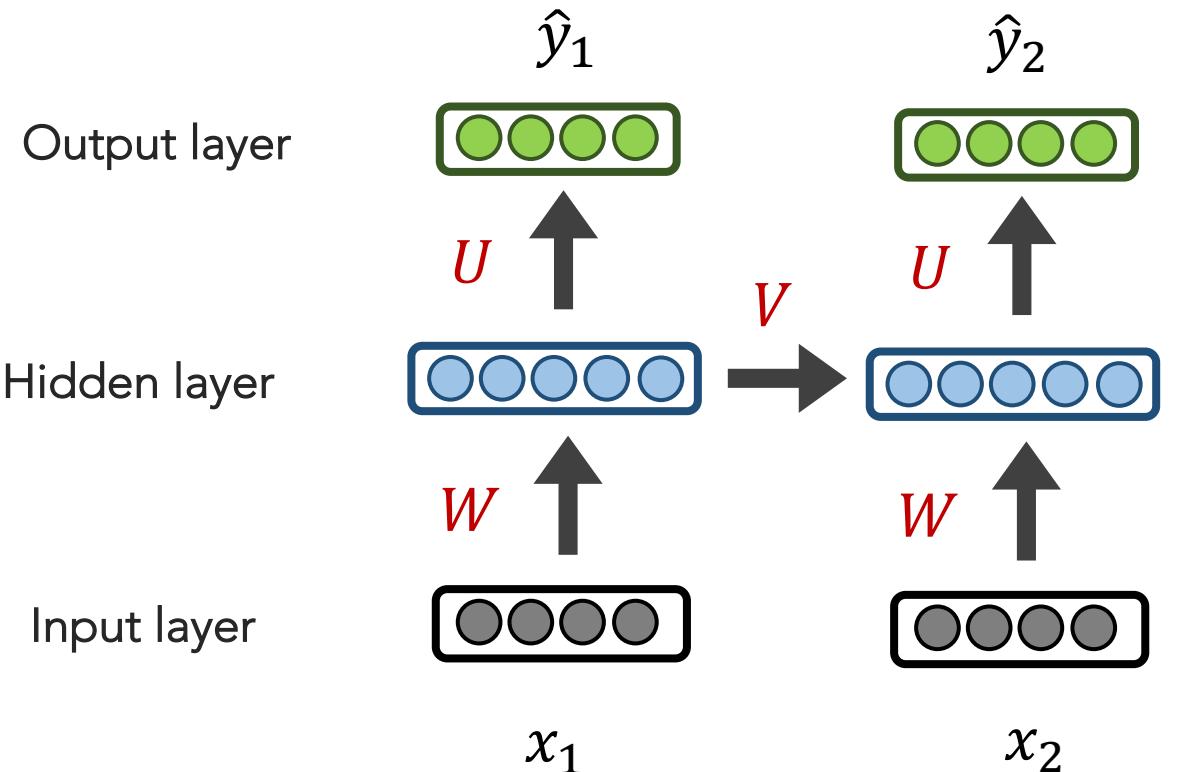
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## Neural Approach #2: Recurrent Neural Network (RNN)



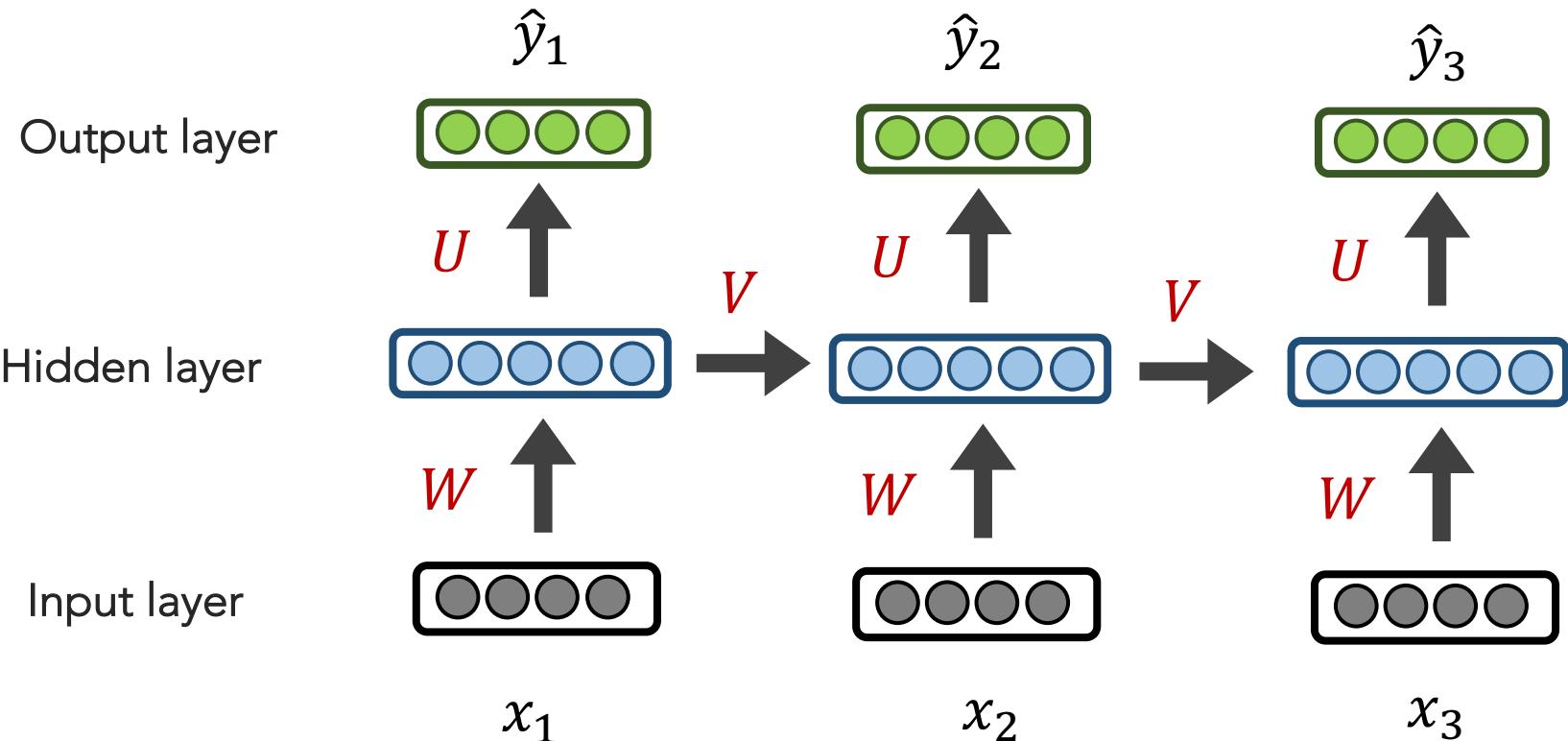
# Language Modelling

## Neural Approach #2: Recurrent Neural Network (RNN)



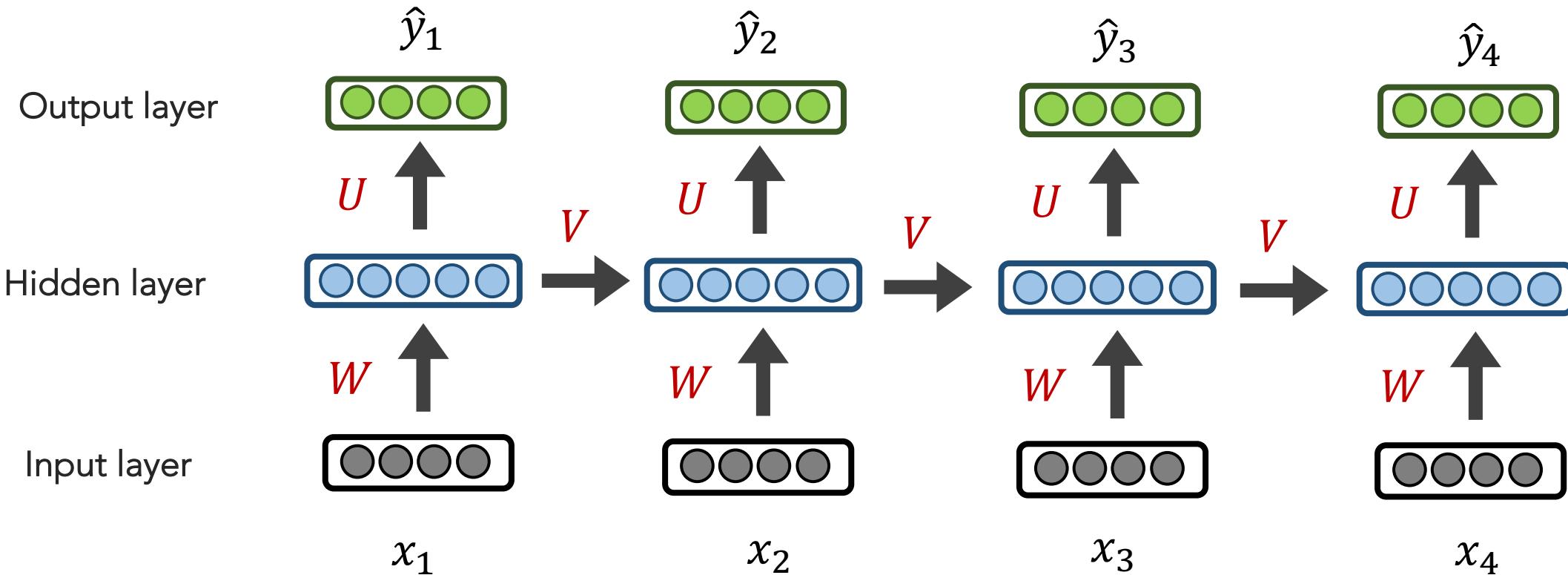
# Language Modelling

## Neural Approach #2: Recurrent Neural Network (RNN)



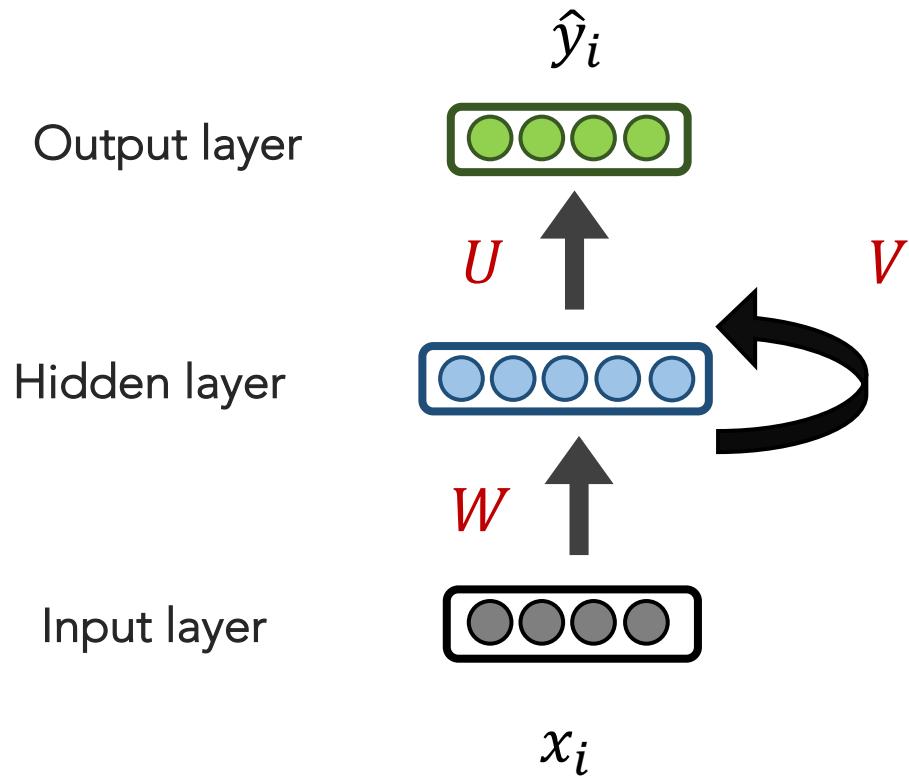
# Language Modelling

## Neural Approach #2: Recurrent Neural Network (RNN)



# Language Modelling

Some people find this abstract view useful.



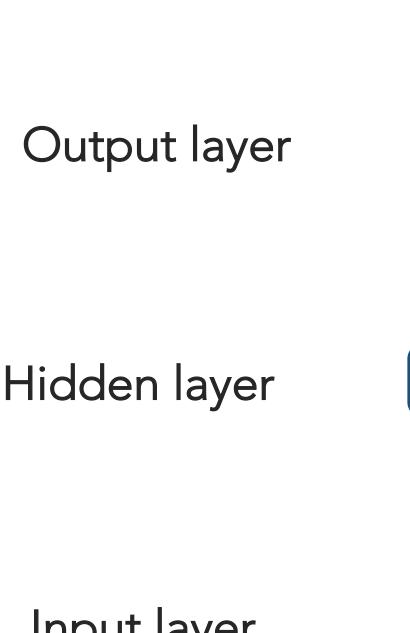
The recurrent loop  $V$  conveys that the current hidden layer is influenced by the hidden layer from the previous time step.

## Training Process

$$CE(y^i, \hat{y}^i) = - \sum_{w \in V} y_w^i \log(\hat{y}_w^i)$$

Error

$$CE(y^1, \hat{y}^1)$$



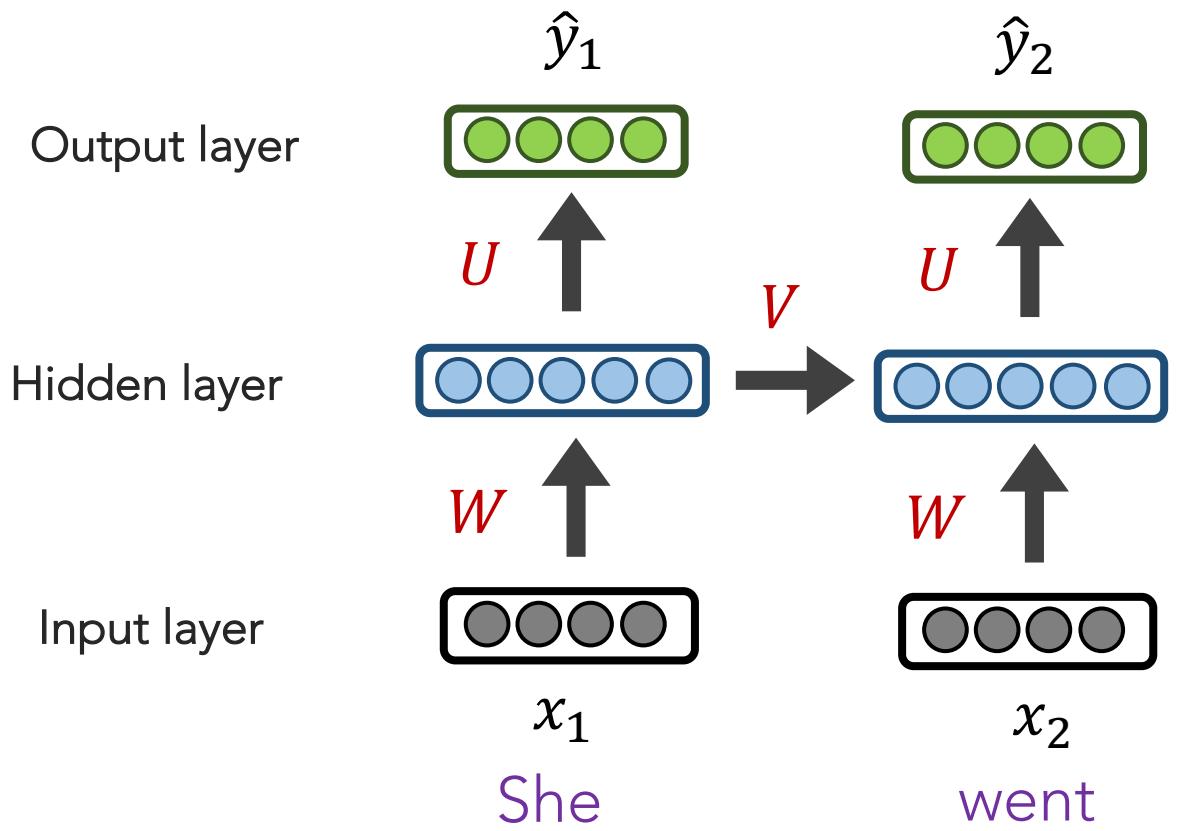
## Training Process

$$CE(y^i, \hat{y}^i) = - \sum_{w \in V} y_w^i \log(\hat{y}_w^i)$$

Error

$$CE(y^1, \hat{y}^1)$$

$$CE(y^2, \hat{y}^2)$$



# RNN

## Training Process

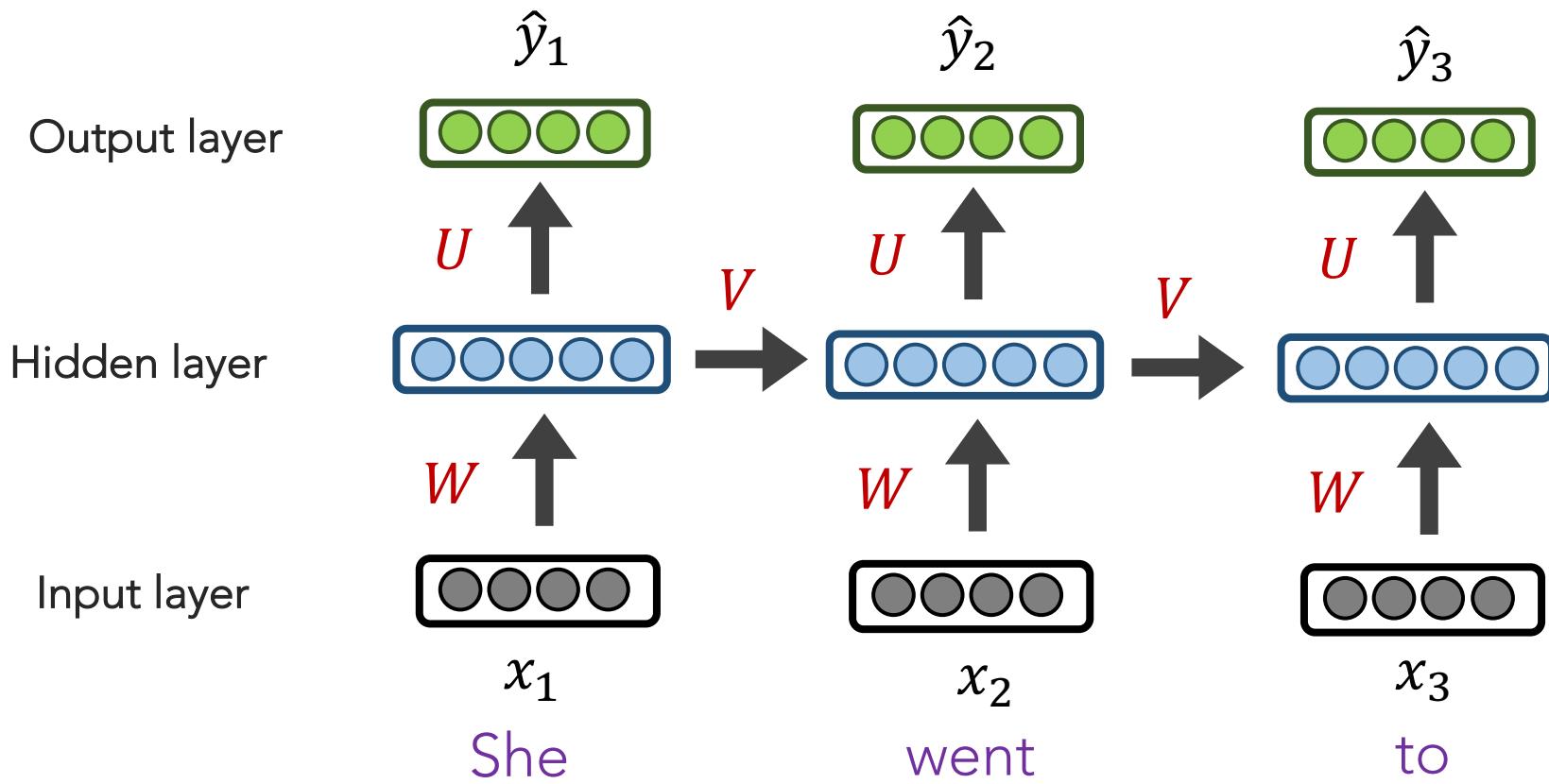
$$CE(y^i, \hat{y}^i) = - \sum_{w \in V} y_w^i \log(\hat{y}_w^i)$$

Error

$$CE(y^1, \hat{y}^1)$$

$$CE(y^2, \hat{y}^2)$$

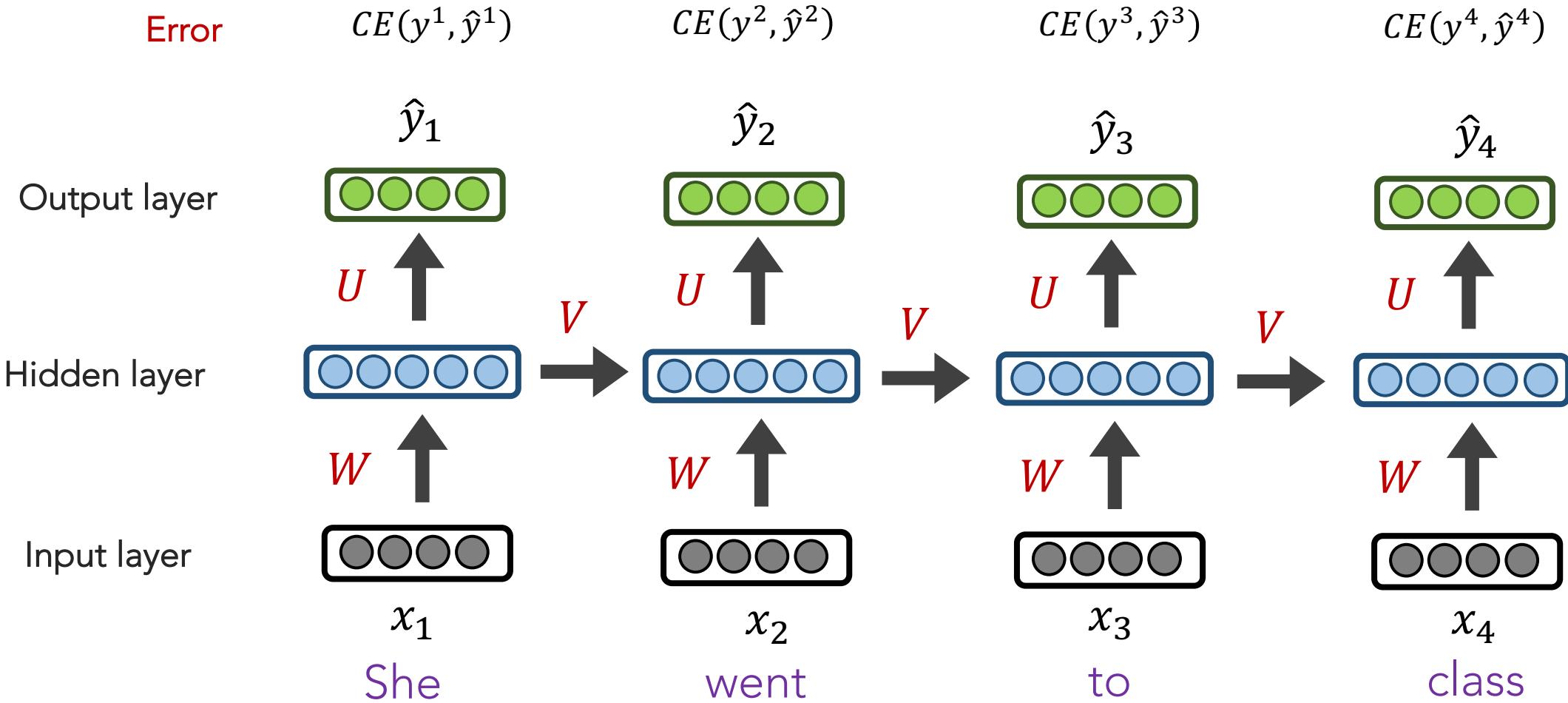
$$CE(y^3, \hat{y}^3)$$



# RNN

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## Training Process

$$CE(y^i, \hat{y}^i) = - \sum_{w \in V} y_w^i \log(\hat{y}_w^i)$$

Error  $CE(y^1, \hat{y}^1)$   $CE(y^2, \hat{y}^2)$   $CE(y^3, \hat{y}^3)$   $CE(y^4, \hat{y}^4)$

Output layer

During training, regardless of our output predictions,  
we feed in the correct inputs

Hidden layer

Input layer



$x_1$

She



$x_2$

went



$x_3$

to



$x_4$

class

$W$

$W$

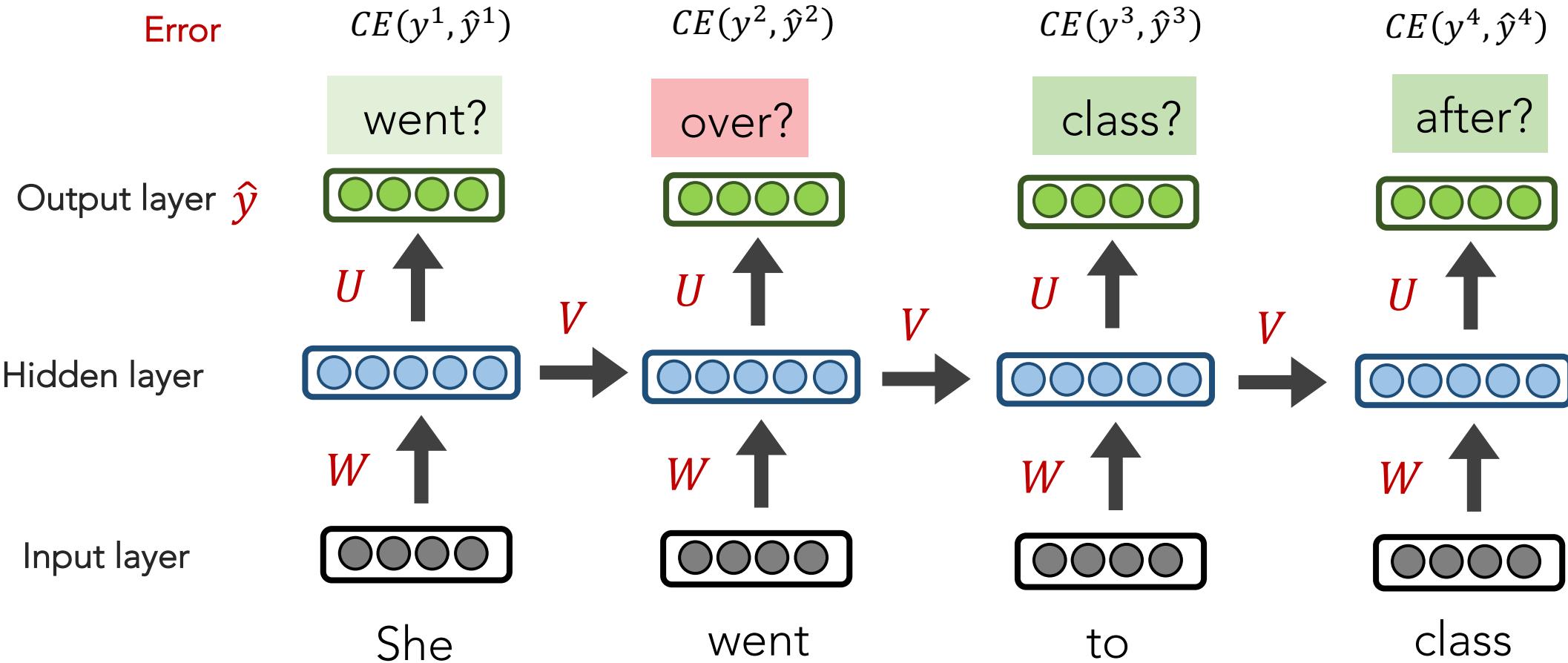
$W$

$W$

# RNN

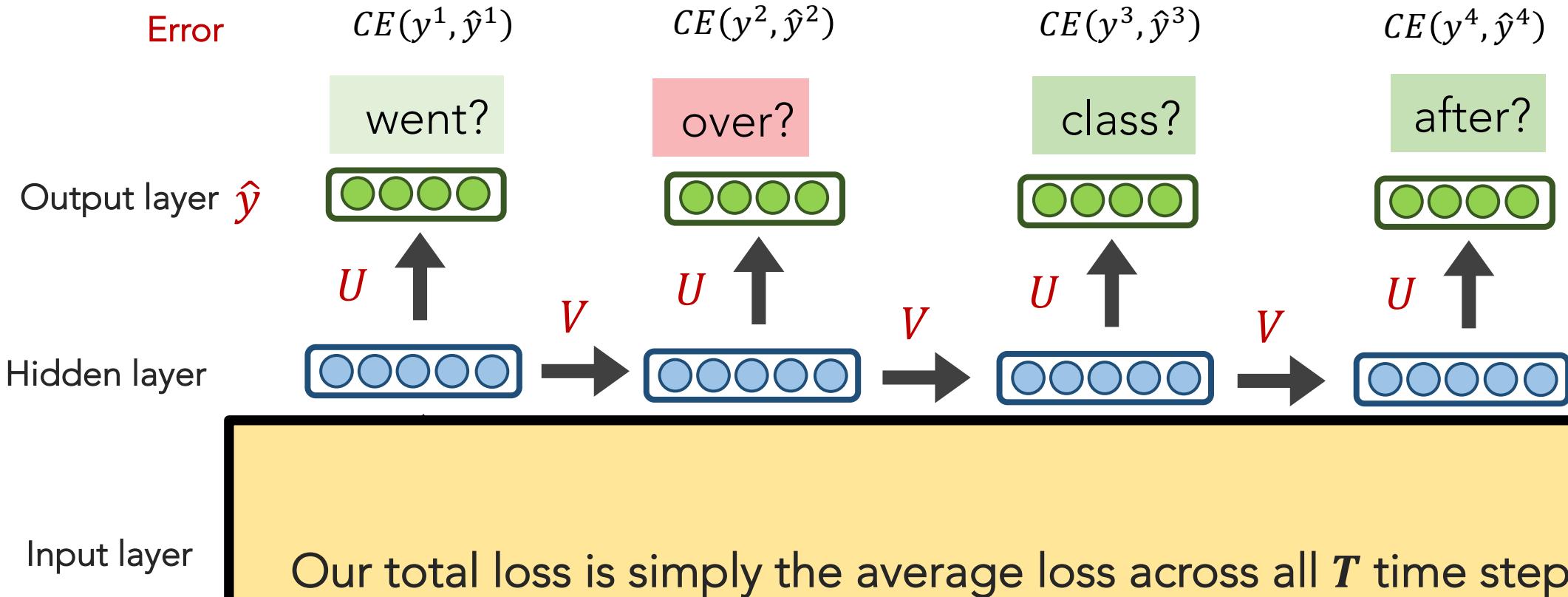
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## Training Process

$$CE(y^i, \hat{y}^i) = - \sum_{w \in V} y_w^i \log(\hat{y}_w^i)$$



To update our weights (e.g.  $V$ ), we calculate the gradient of our loss w.r.t. the repeated weight matrix (e.g.,  $\frac{\partial L}{\partial V}$ ).

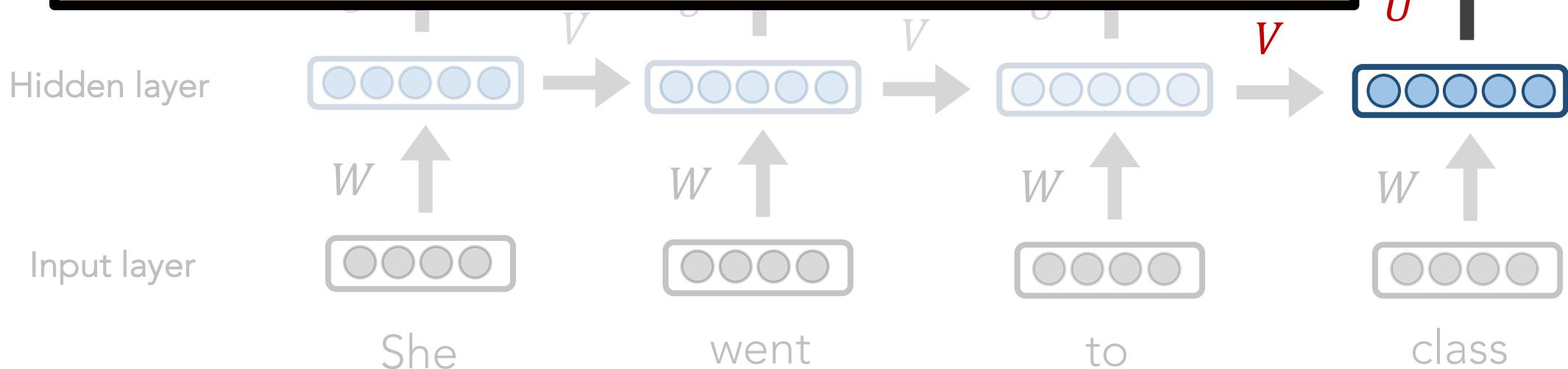
Using the chain rule, we trace the derivative all the way back to the beginning, while summing the results.

$CE(y^4, \hat{y}^4)$

after?



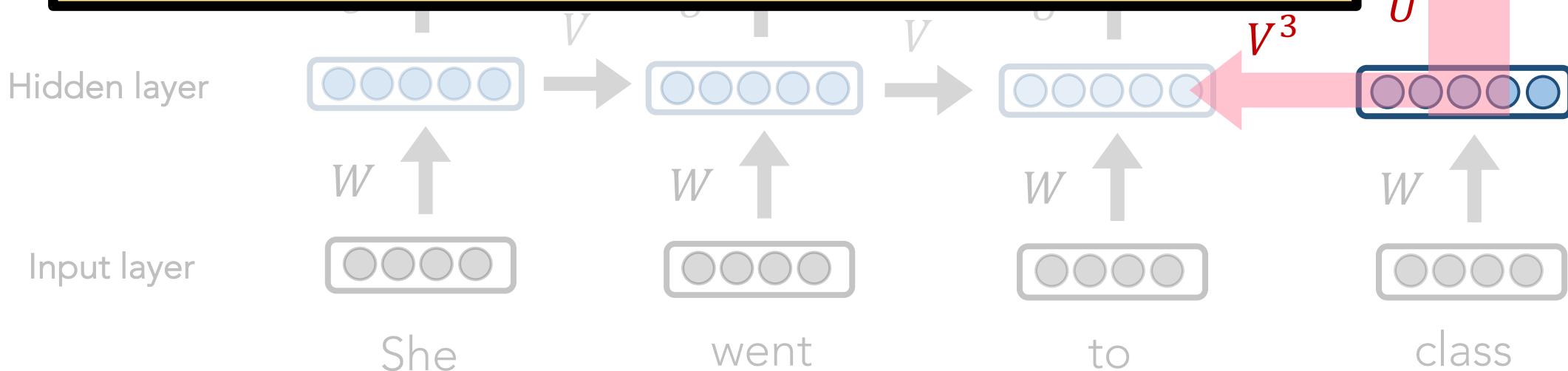
$U$   $\uparrow$



$$\frac{\partial L}{\partial V}$$

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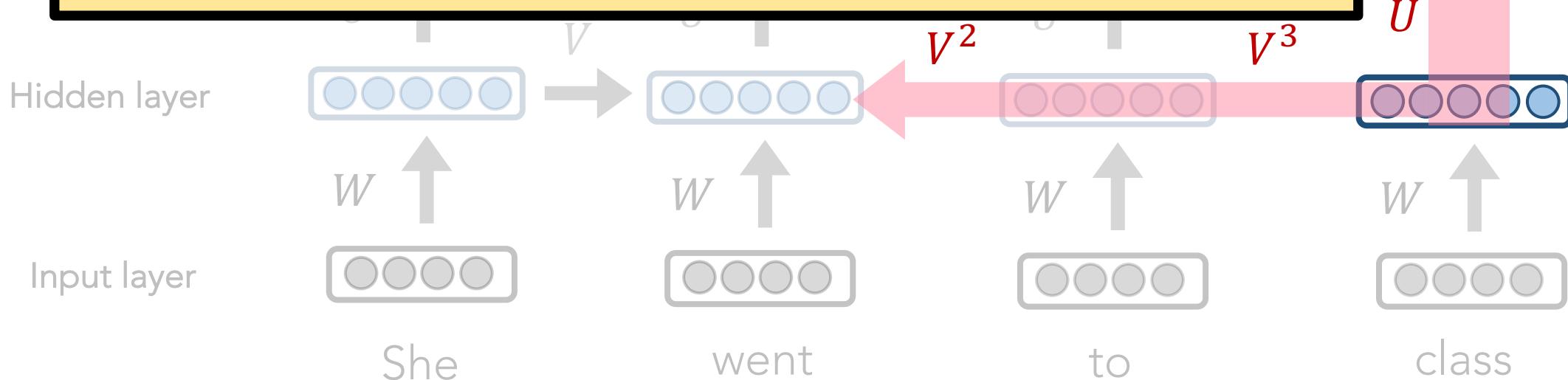
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$$\frac{\partial L}{\partial V}$$

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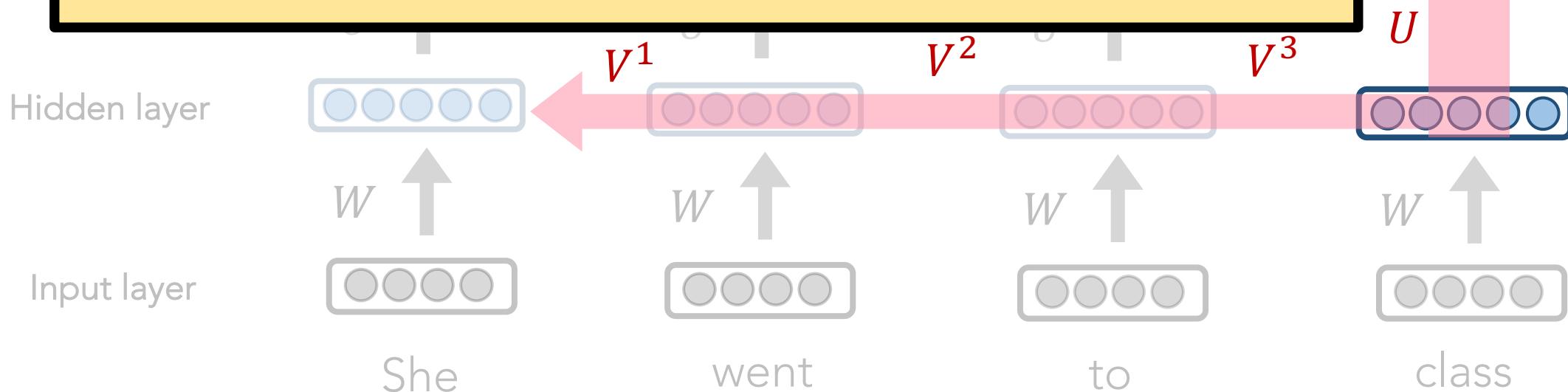
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$$\frac{\partial L}{\partial V}$$

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Using the chain rule, we trace the derivative all the way back to the beginning, while summing the results.



## Training Details

- This backpropagation through time (BPTT) process is expensive
- Instead of updating after every timestep, we tend to do so every  $T$  steps (e.g., every sentence or paragraph)
- This isn't equivalent to using only a window size  $T$  (a la n-grams) because we still have 'infinite memory'

## RNN: Generation

---

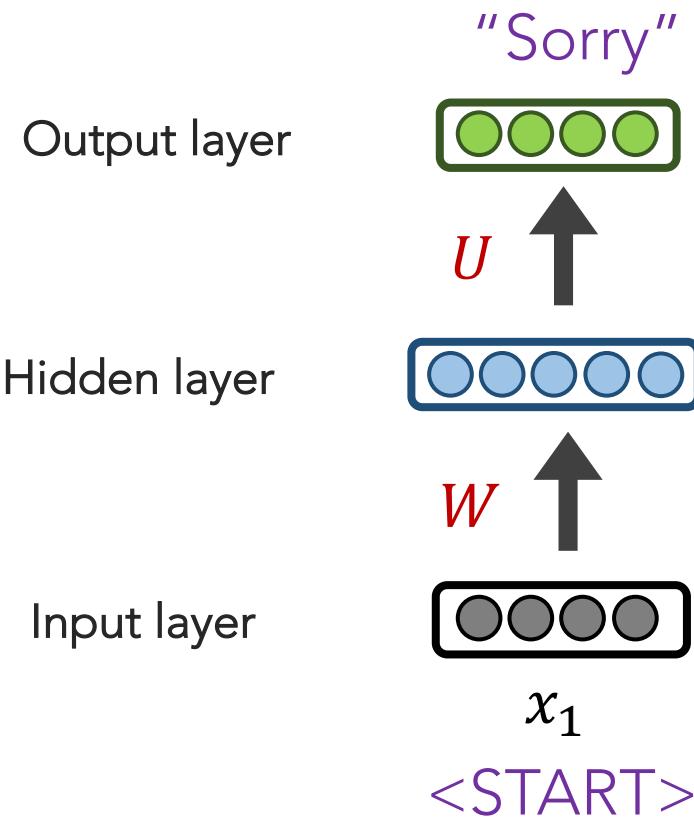
We can generate the most likely **next** event (e.g., word) by sampling from  $\hat{y}$   
Continue until we generate  $\text{<EOS>}$  symbol.

# RNN: Generation

---

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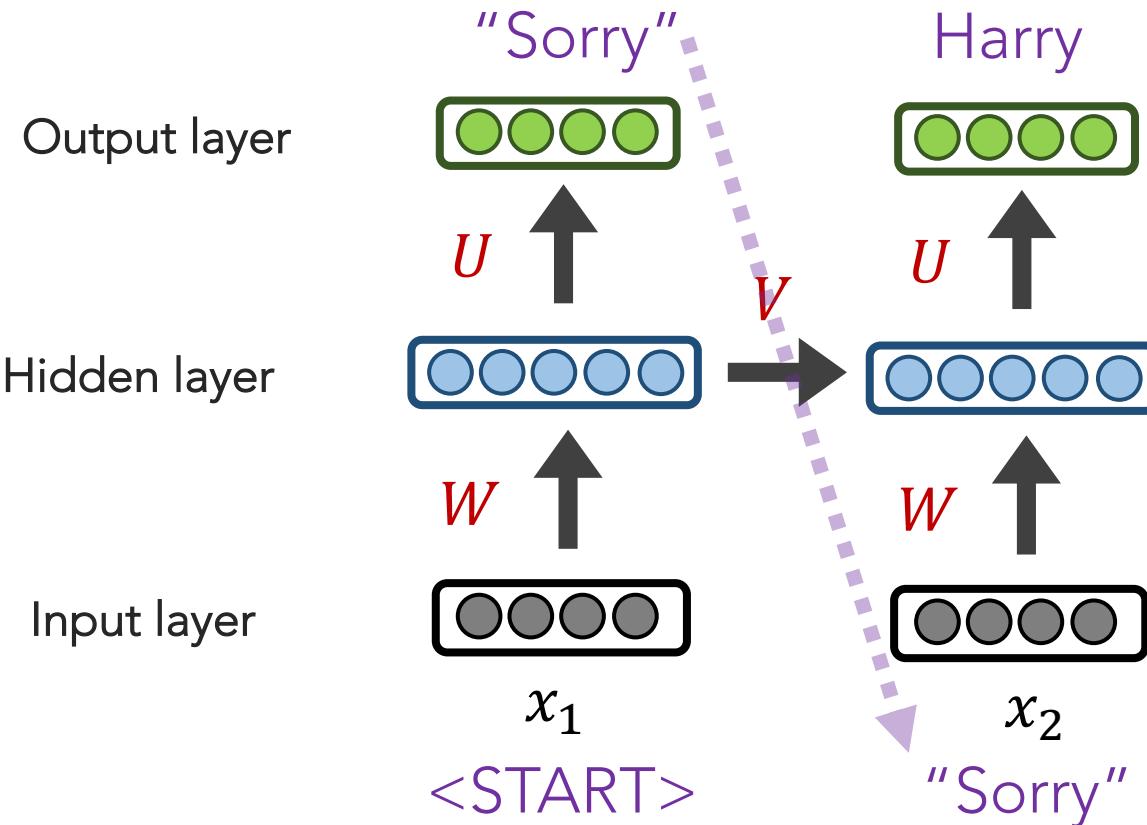
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# RNN: Generation

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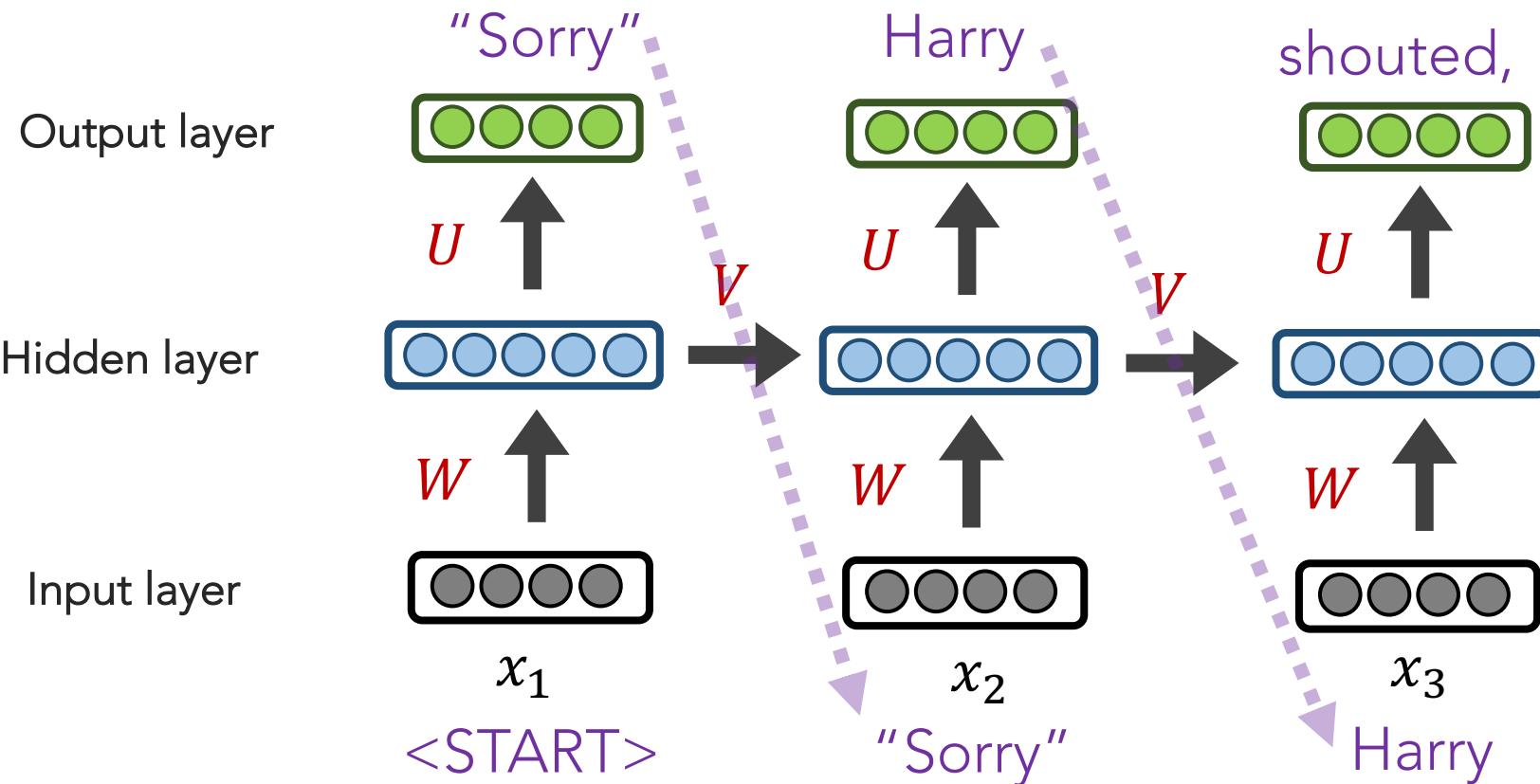
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# RNN: Generation

We can generate the most likely **next** event (e.g., word) by sampling from  $\hat{y}$

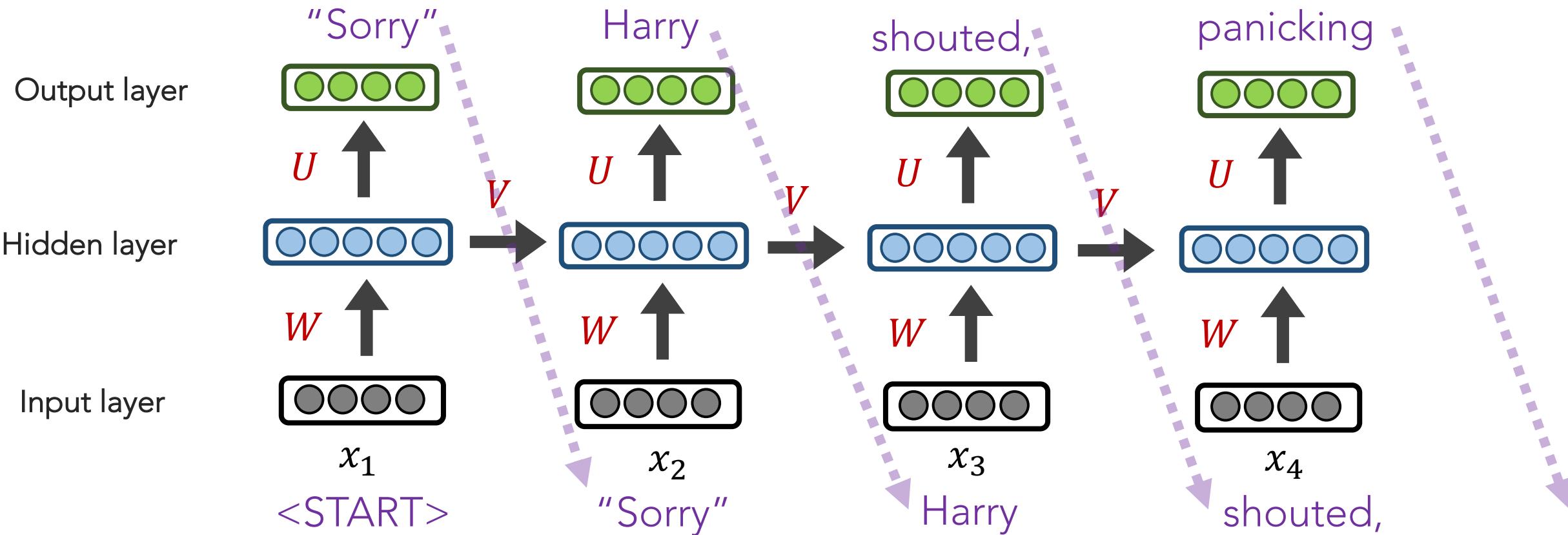
Continue until we generate  $\langle \text{EOS} \rangle$  symbol.



# RNN: Generation

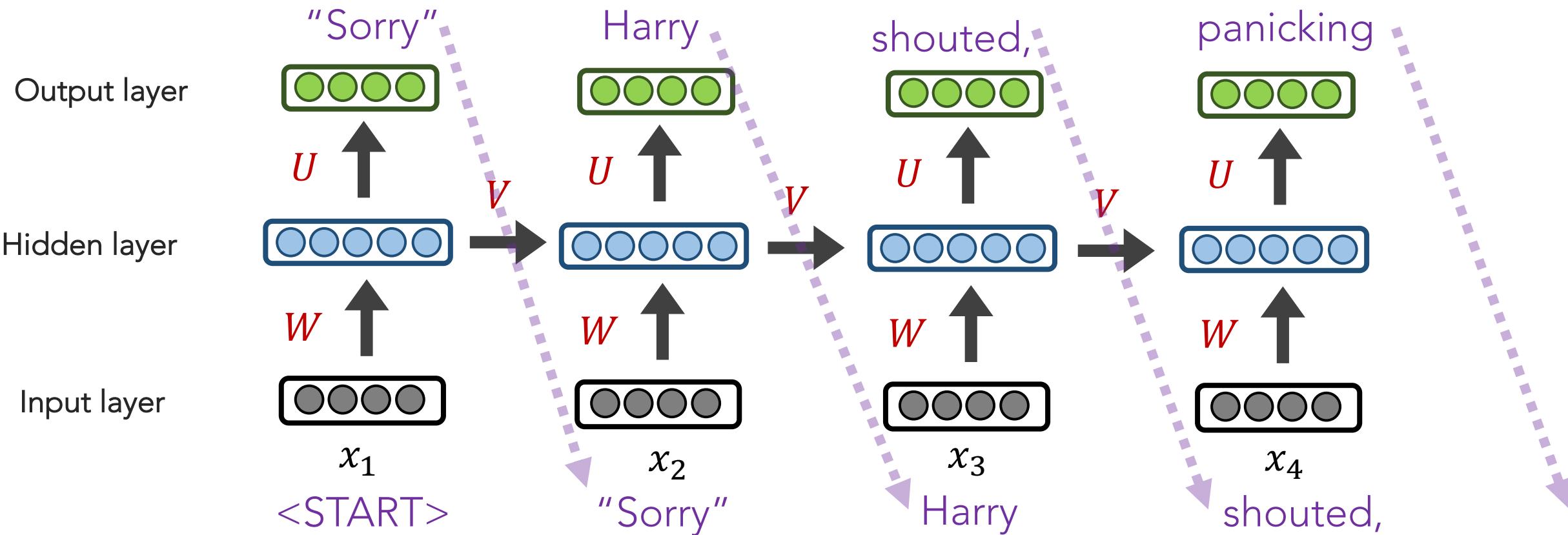
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Continue until we generate  $\langle \text{EOS} \rangle$  symbol.



# RNN: Generation

NOTE: the same input (e.g., “Harry”) can easily yield different outputs, depending on the context (unlike FFNNs and n-grams).



## RNN: Generation

---

When trained on Harry Potter text, it generates:



“Sorry,” Harry shouted, panicking—“I’ll leave those brooms in London, are they?”

“No idea,” said Nearly Headless Nick, casting low close by Cedric, carrying the last bit of treacle Charms, from Harry’s shoulder, and to answer him the common room perched upon it, four arms held a shining knob from when the spider hadn’t felt it seemed. He reached the teams too.

# RNN: Generation

---

When trained on recipes

Title: CHOCOLATE RANCH BARBECUE

Categories: Game, Casseroles, Cookies, Cookies

Yield: 6 Servings

2 tb Parmesan cheese -- chopped

1 c Coconut milk

3 Eggs, beaten

Place each pasta over layers of lumps. Shape mixture into the moderate oven and simmer until firm. Serve hot in bodied fresh, mustard, orange and cheese.

Combine the cheese and salt together the dough in a large skillet; add the ingredients and stir in the chocolate and pepper.



# RNNs: Overview

---

## RNN STRENGTHS?

- Can handle infinite-length sequences (not just a fixed-window)
- Has a “memory” of the context (thanks to the hidden layer’s recurrent loop)
- Same weights used for all inputs, so word order isn’t wonky (like FFNN)

## RNN ISSUES?

- Slow to train (BPTT)
- Due to “infinite sequence”, gradients can easily vanish or explode
- Has trouble actually making use of long-range context

# RNNs: Overview

---

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## RNN ISSUES?

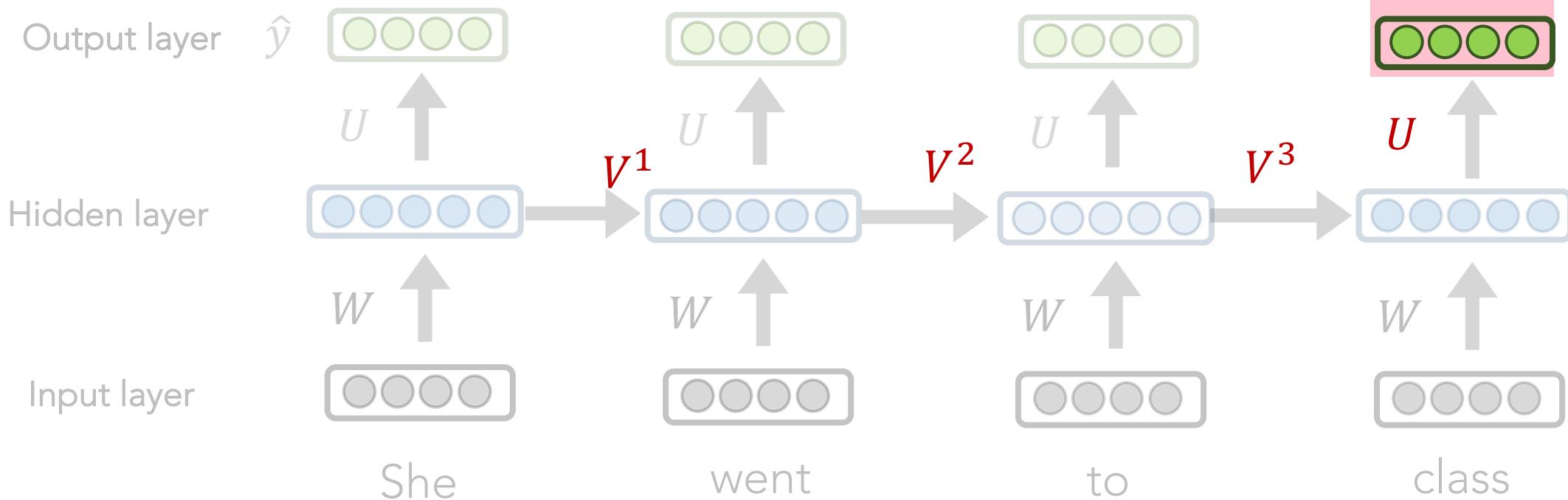
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- Due to “infinite sequence”, gradients can easily vanish or explode
- Has trouble actually making use of long-range context

# RNNs: Vanishing and Exploding Gradients

$$\frac{\partial L^4}{\partial V^1} = ?$$

$$\frac{\partial L^4}{\partial V^1}$$

$CE(y^4, \hat{y}^4)$

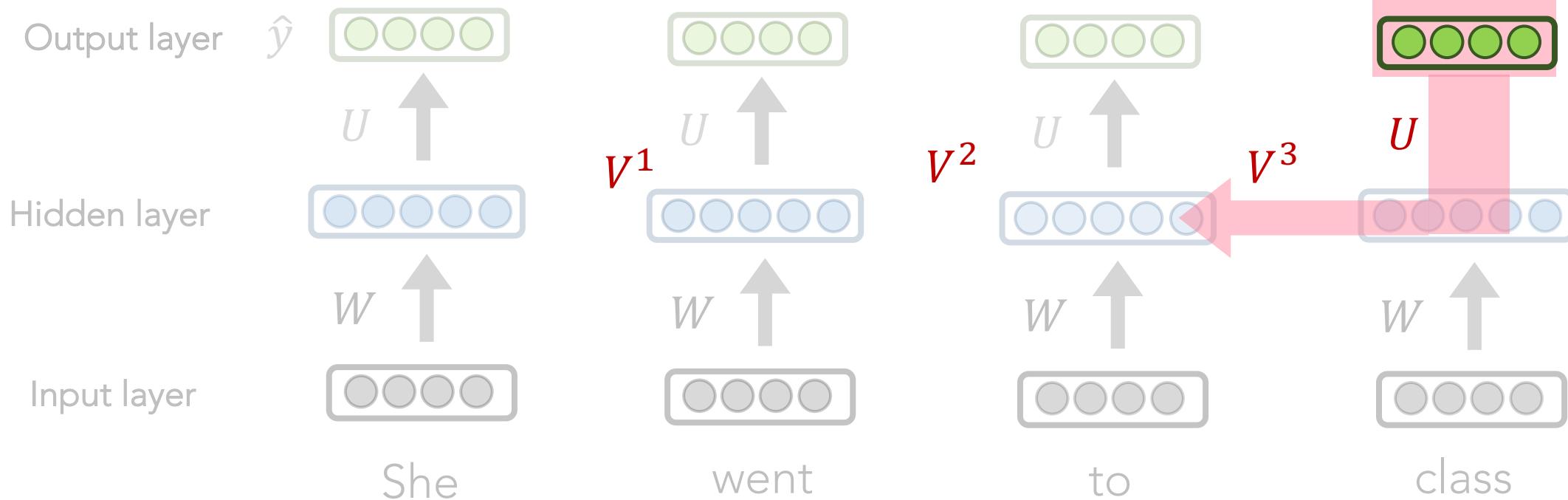


# RNNs: Vanishing and Exploding Gradients

$$\frac{\partial L^4}{\partial V^1} = \frac{\partial L^4}{\partial V^3}$$

$$\frac{\partial L^4}{\partial V^1}$$

$CE(y^4, \hat{y}^4)$

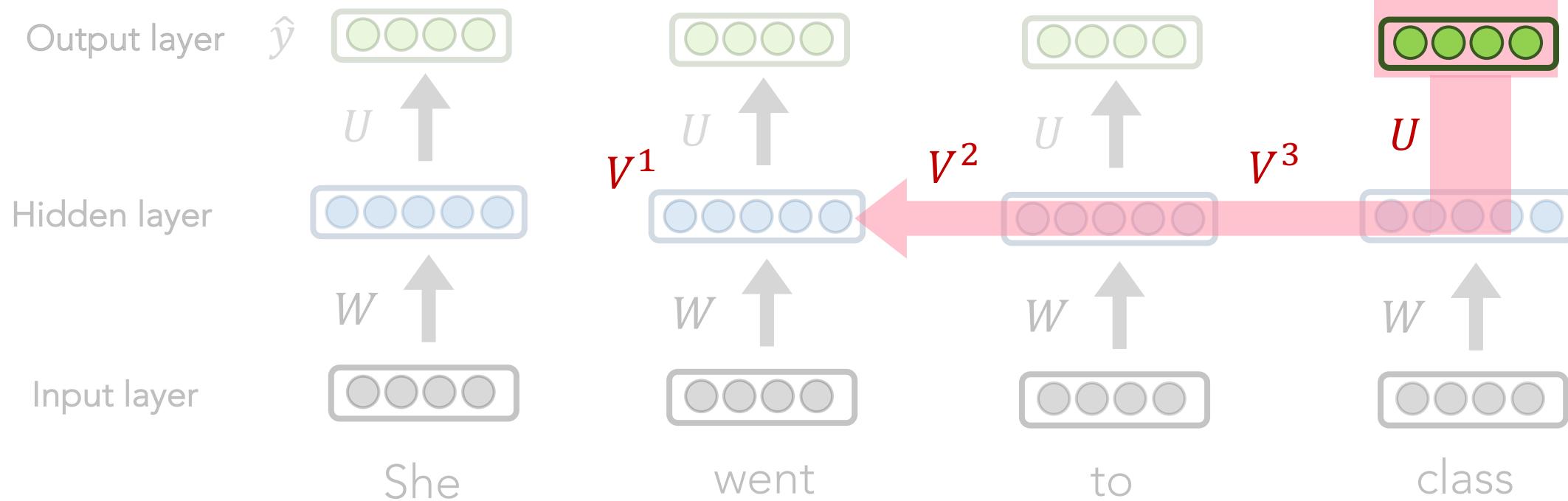


# RNNs: Vanishing and Exploding Gradients

$$\frac{\partial L^4}{\partial V^1} = \frac{\partial L^4}{\partial V^3} \frac{\partial V^3}{\partial V^2}$$

$$\frac{\partial L^4}{\partial V^1}$$

$CE(y^4, \hat{y}^4)$

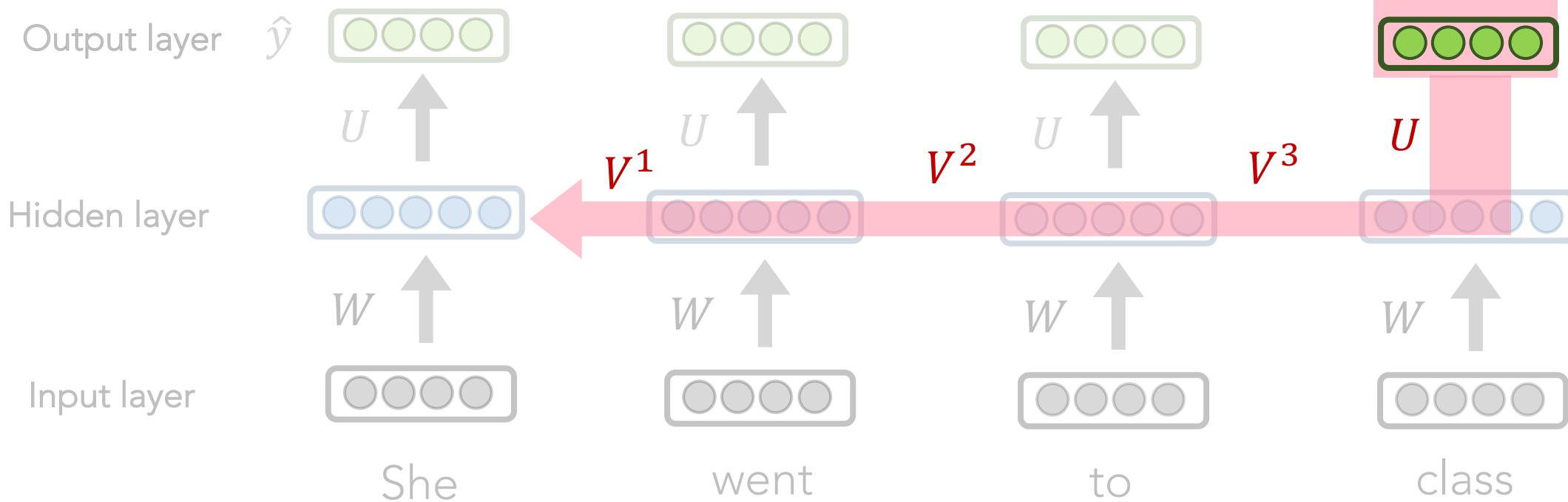


# RNNs: Vanishing and Exploding Gradients

$$\frac{\partial L^4}{\partial V^1} = \frac{\partial L^4}{\partial V^3} \frac{\partial V^3}{\partial V^2} \frac{\partial V^2}{\partial V^1}$$

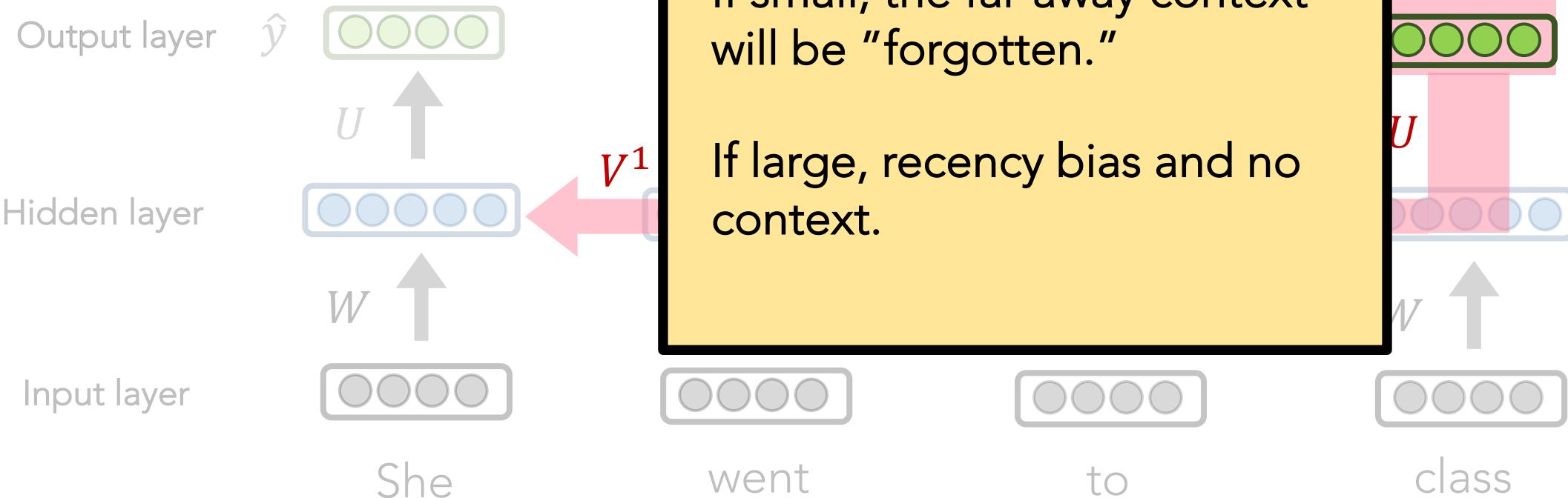
$$\frac{\partial L^4}{\partial V^1}$$

$CE(y^4, \hat{y}^4)$



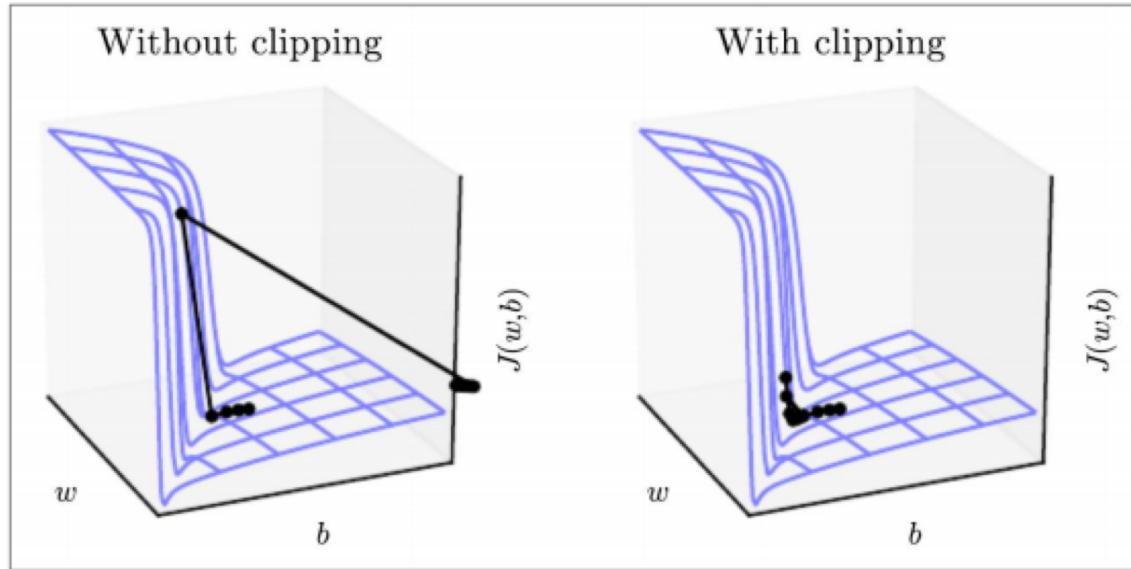
# RNNs: Vanishing and Exploding Gradients

$$\frac{\partial L^4}{\partial V^1} = \frac{\partial L^4}{\partial V^3} \frac{\partial V^3}{\partial V^2} \frac{\partial V^2}{\partial V^1}$$



# Exploding Gradients

---



---

## Algorithm 1 Pseudo-code for norm clipping

---

```
 $\hat{\mathbf{g}} \leftarrow \frac{\partial \mathcal{E}}{\partial \theta}$ 
if  $\|\hat{\mathbf{g}}\| \geq \text{threshold}$  then
     $\hat{\mathbf{g}} \leftarrow \frac{\text{threshold}}{\|\hat{\mathbf{g}}\|} \hat{\mathbf{g}}$ 
end if
```

---

# Vanishing Gradients

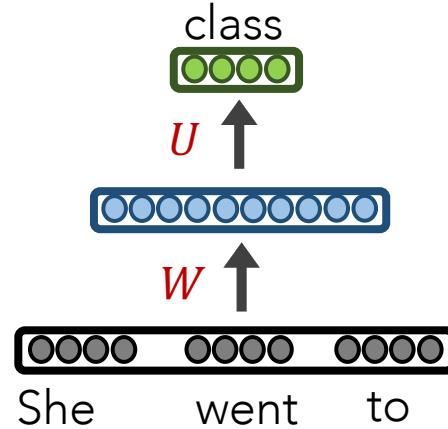
---

To address RNNs' finnicky nature with long-range context, we turn to an RNN variant named **LSTMs (long short-term memory)**

But first, let's recap what we've learned so far

# Sequential Modelling (so far)

$$P(\text{went}|\text{She}) = \frac{\text{count}(\text{She went})}{\text{count}(\text{She})}$$



n-grams

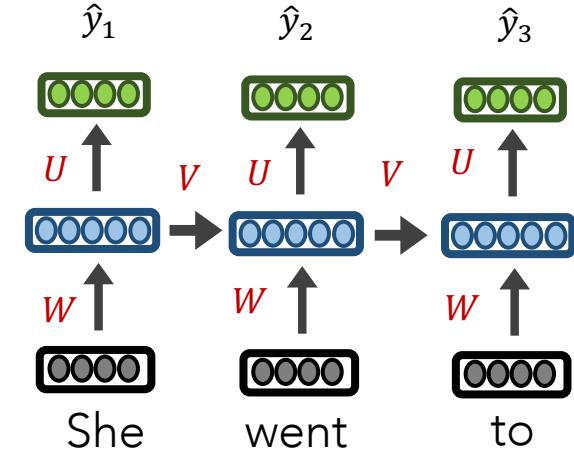


- Basic counts; fast
- Fixed window size
- Sparsity & storage issues
- Not robust

FFNN



- Kind of robust... almost
- Fixed window size
- Weirdly handles context positions
- No “memory” of past



RNN



- Handles infinite context (in theory)
- Robust to rare words
- Slow
- Difficulty with long context



## Background



## Language Modelling



## RNNs/LSTMs +ELMo

As a reminder, this is where we are



## Seq2Seq +Attention



## Transformers +BERT



## Conclusions

# Long short-term memory (LSTM)

---

- A type of RNN that is designed to better handle long-range dependencies
- In “vanilla” RNNs, the hidden state is perpetually being rewritten
- In addition to a traditional **hidden state  $h$** , let’s have a dedicated **memory cell  $c$**  for long-term events. More power to relay sequence info.

# Long short-term memory (LSTM)

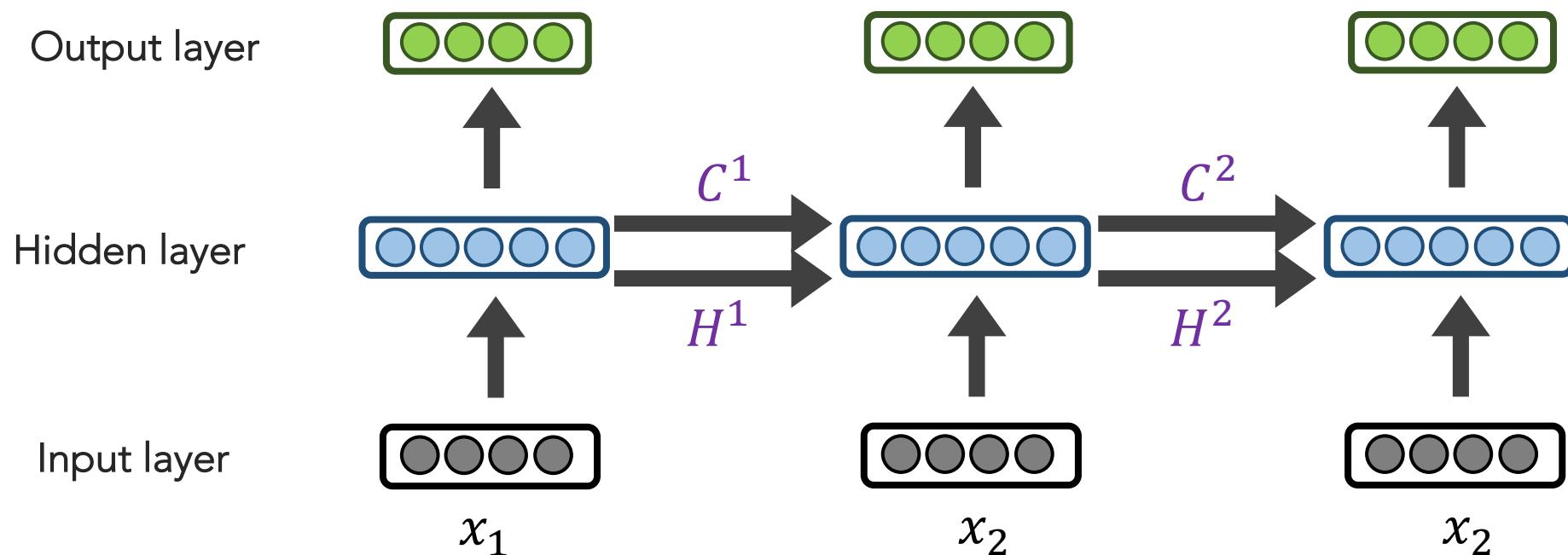
---

At each time step  $t$ , we have a hidden state  $h^t$  and cell state  $c^t$ :

- Both are vectors of length  $n$
- cell state  $c^t$  stores long-term info
- At each time step  $t$ , the LSTM erases, writes, and reads information from the cell  $c^t$
- $c^t$  never undergoes a nonlinear activation though, just  $-$  and  $+$

# Long short-term memory (LSTM)

$C$  and  $H$  relay long- and short-term memory to the hidden layer, respectively. Inside the hidden layer, there are many weights.



# Inside an LSTM Hidden Layer

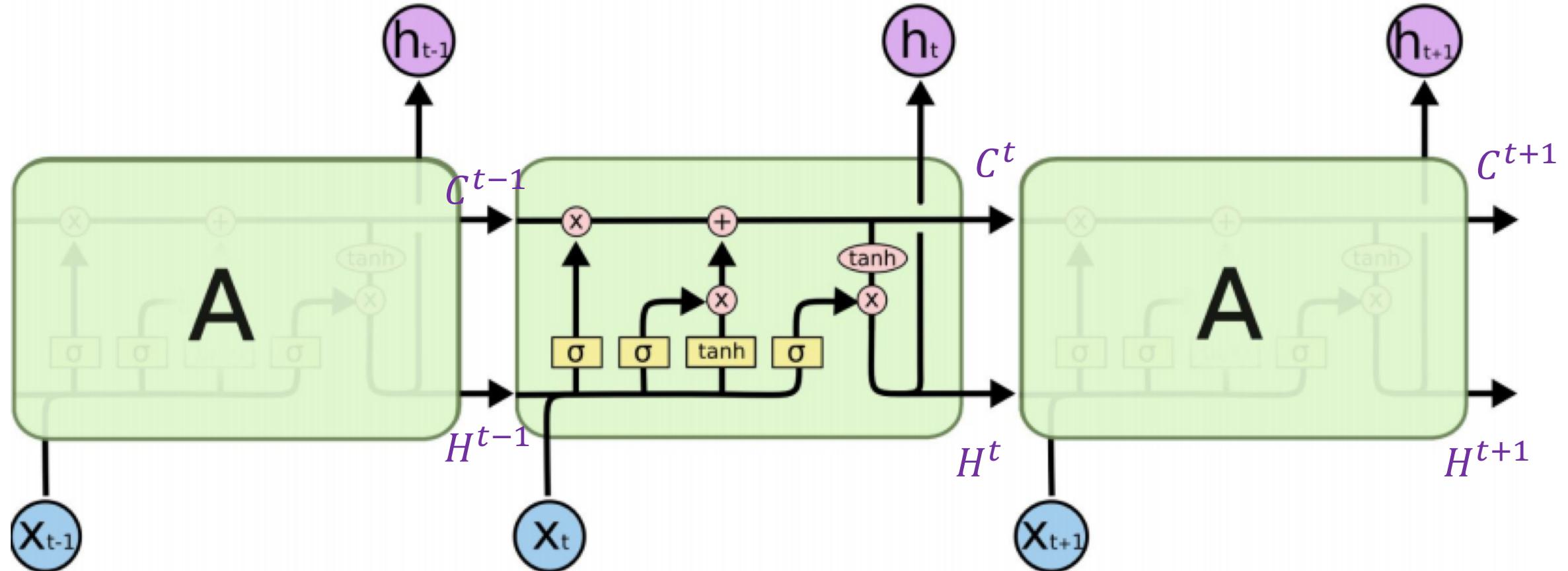


Diagram: <https://colah.github.io/posts/2015-08-Understanding-LSTMs/>

# Inside an LSTM Hidden Layer

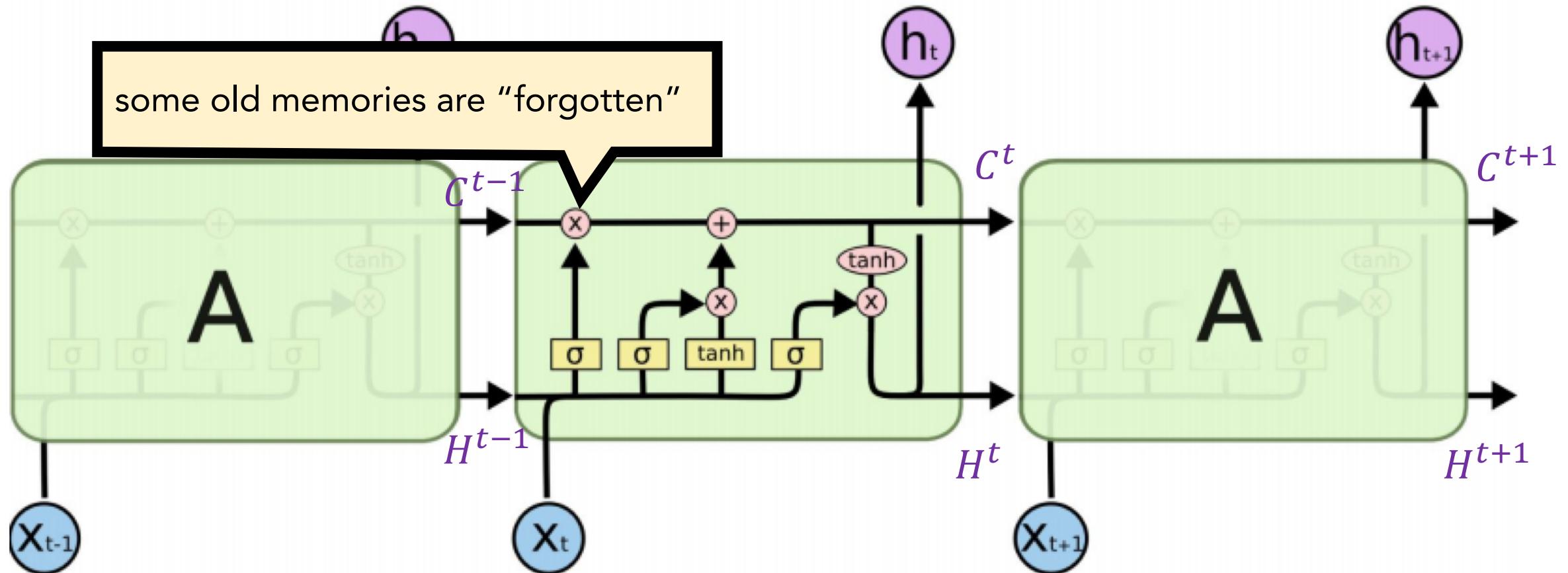
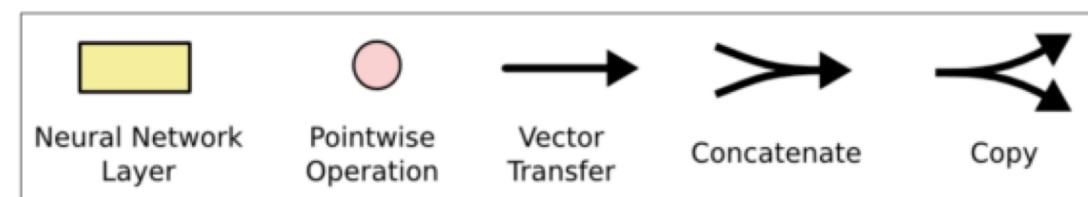


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# Inside an LSTM Hidden Layer

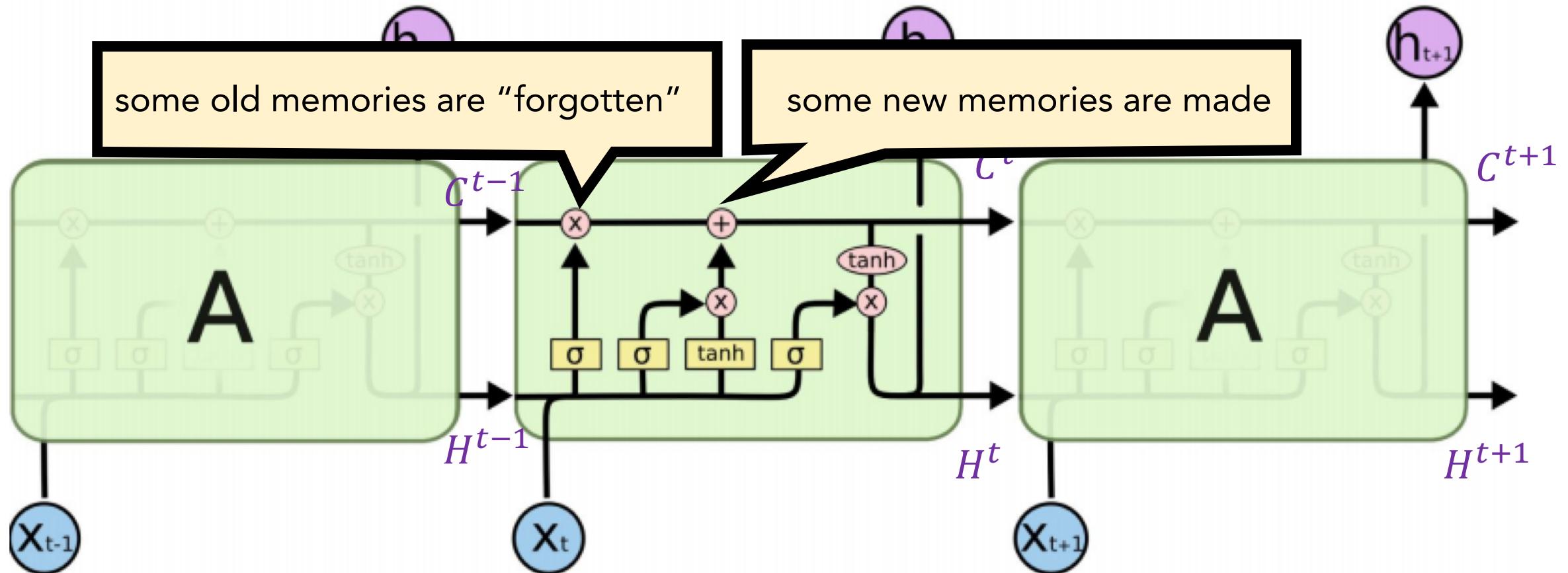
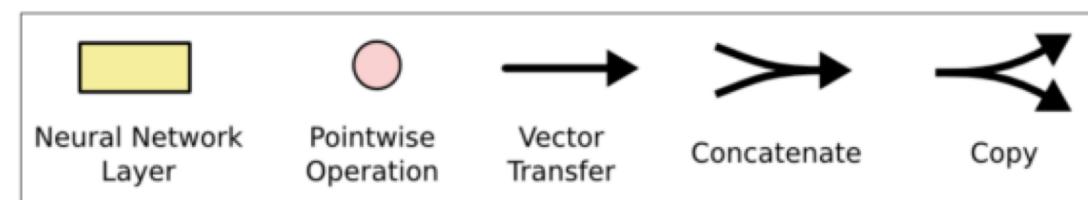
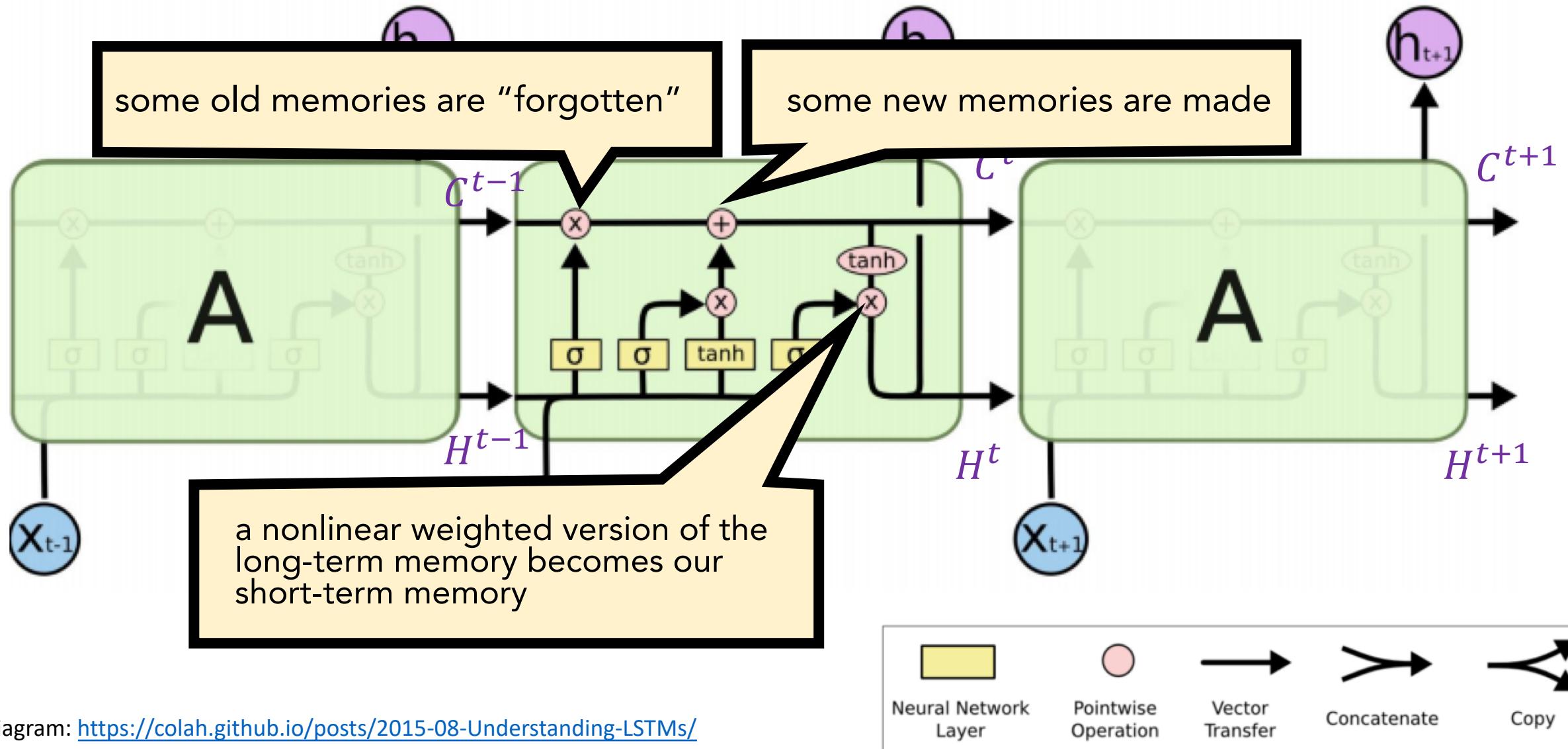


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# Inside an LSTM Hidden Layer

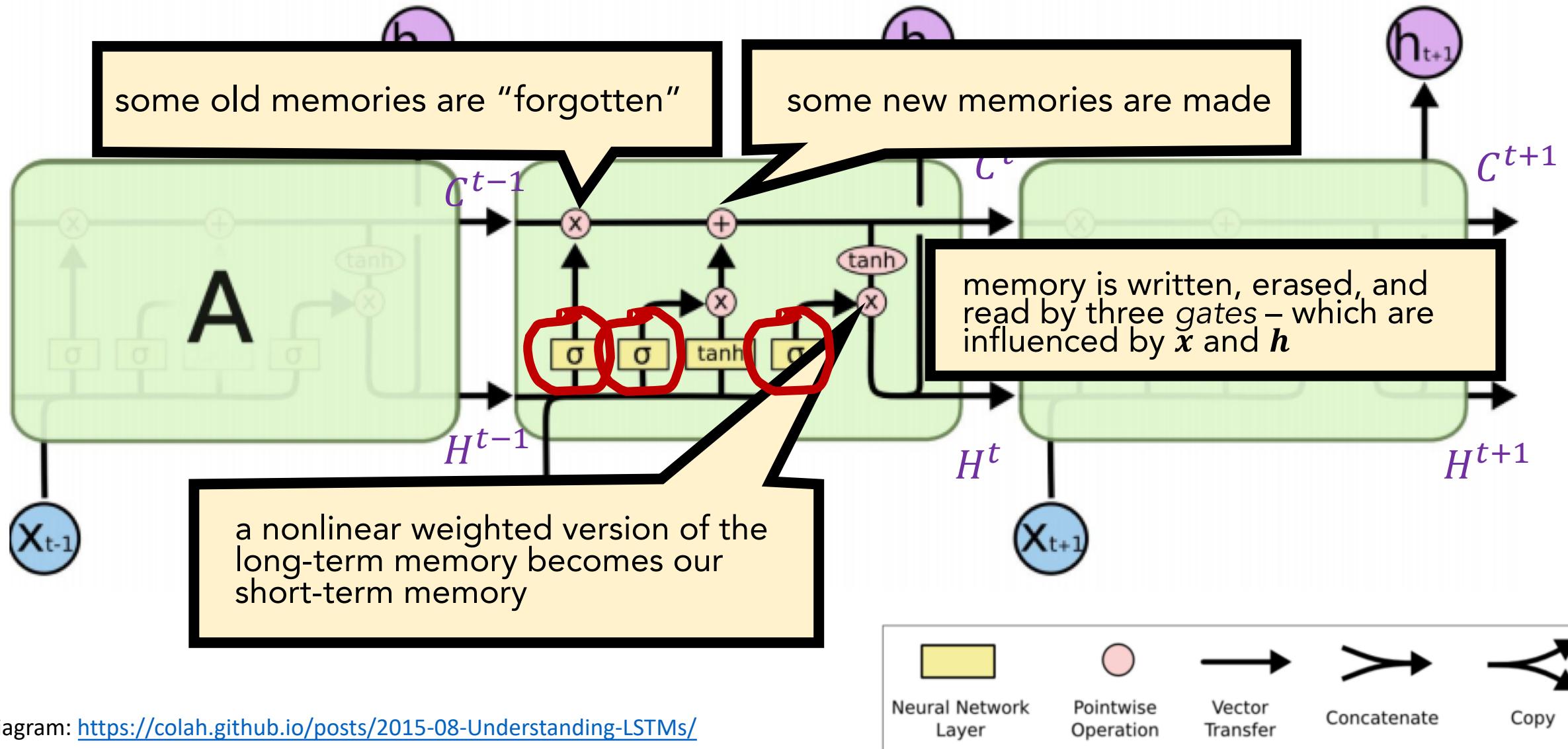


Diagram: <https://colah.github.io/posts/2015-08-Understanding-LSTMs/>

## Long short-term memory (LSTM)

---

It's still possible for LSTMs to suffer from vanishing/exploding gradients, but it's way less likely than with vanilla RNNs:

- If RNNs wish to preserve info over long contexts, it must delicately find a recurrent weight matrix  $W_h$  that isn't too large or small
- However, LSTMs have 3 separate mechanism that adjust the flow of information (e.g., **forget gate**, if turned off, will preserve all info)

# Long short-term memory (LSTM)

---

## LSTM STRENGTHS?

- Almost always outperforms vanilla RNNs
- Captures long-range dependencies shockingly well

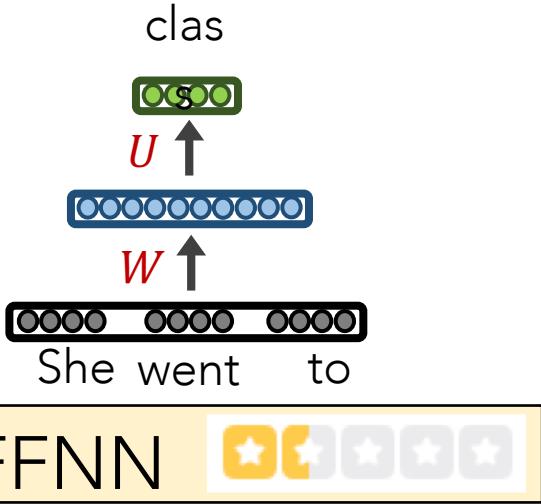
## LSTM ISSUES?

- Has more weights to learn than vanilla RNNs; thus,
- Requires a moderate amount of training data (otherwise, vanilla RNNs are better)
- Can still suffer from vanishing/exploding gradients

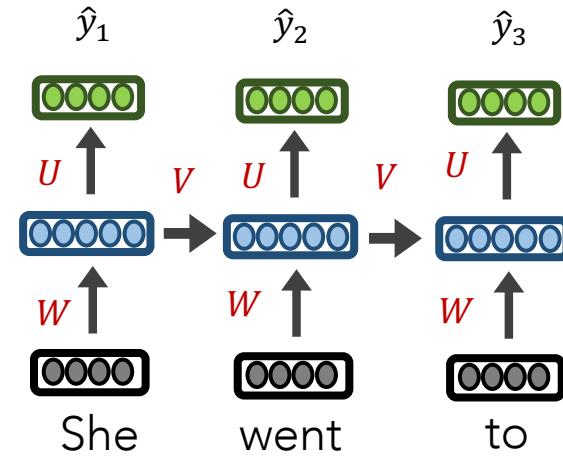
# Sequential Modelling

$$P(\text{went}|\text{She}) = \frac{\text{count}(\text{She went})}{\text{count}(\text{She})}$$

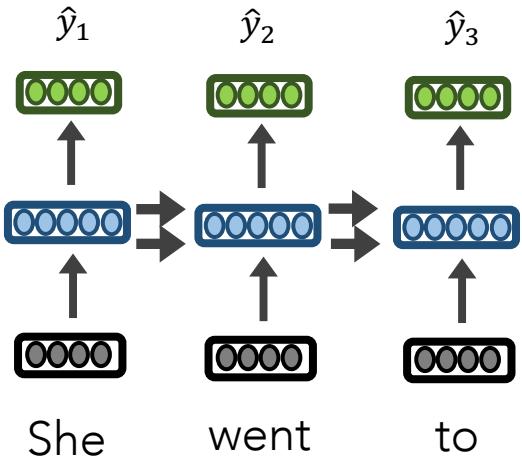
n-grams 



FFNN 



RNN 



LSTM 

# Sequential Modelling

---

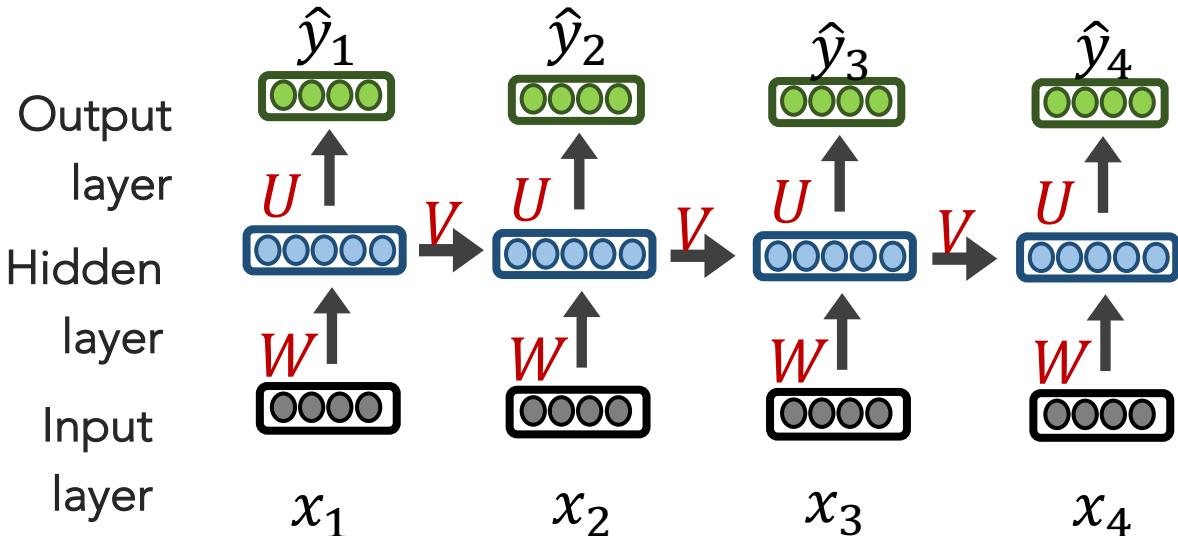
## IMPORTANT

If your goal isn't to predict the next item in a sequence, and you rather do some other classification or regression task using the sequence, then you can:

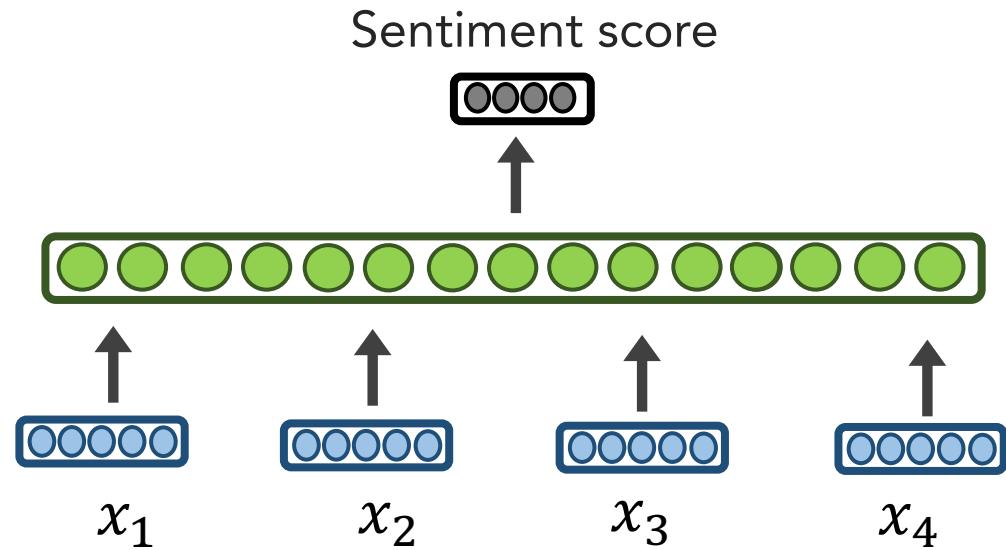
- Train an aforementioned model (e.g., LSTM) as a language model
- Use the **hidden layers** that correspond to each item in your sequence

# Sequential Modelling

1. Train LM to learn hidden layer embeddings

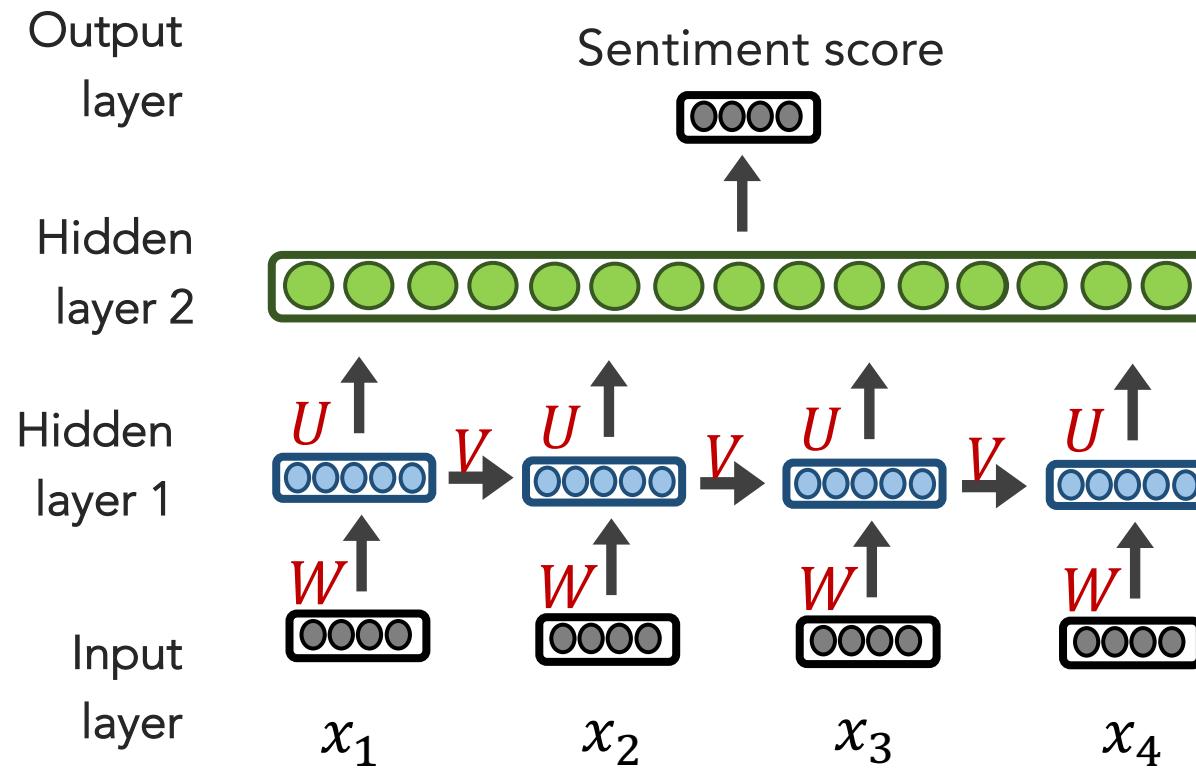


2. Use hidden layer embeddings for other tasks



# Sequential Modelling

Or jointly learn hidden embeddings toward a particular task  
(end-to-end)



You now have the foundation for modelling sequential data.

Most state-of-the-art advances are based on those core RNN/LSTM ideas. But, with tens of thousands of researchers and hackers exploring deep learning, there are many tweaks that haven proven useful.

(This is where things get crazy.)

## RNN Extensions: Bi-directional LSTMs

---

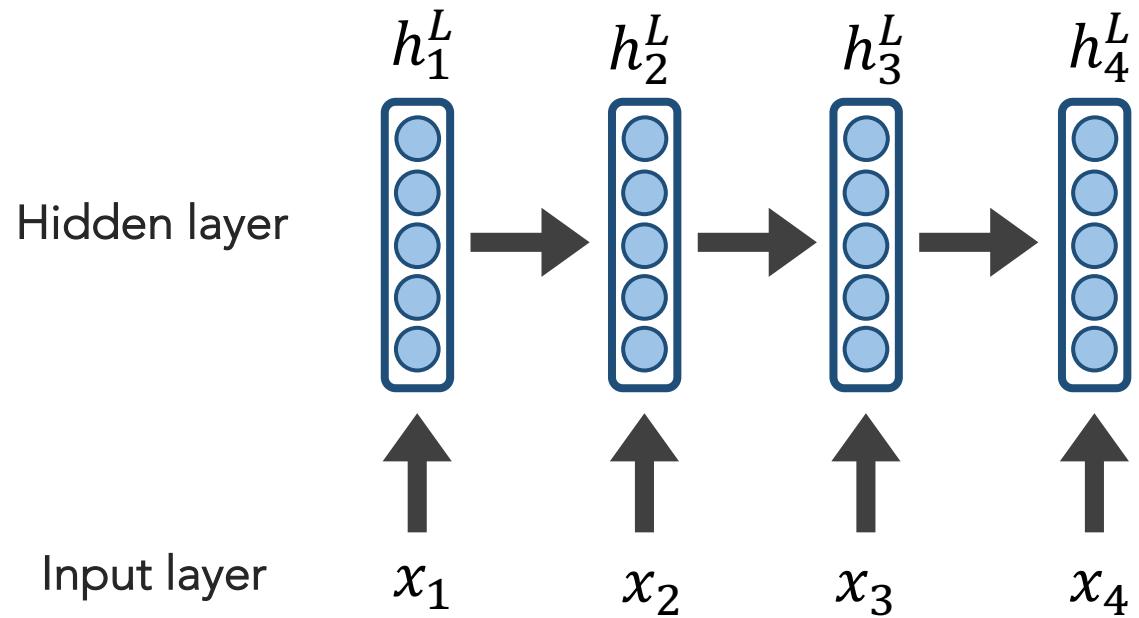
RNNs/LSTMs use the **left-to-right** context and sequentially process data.

If you have full access to the data at testing time, why not make use of the flow of information from **right-to-left**, also?

# RNN Extensions: Bi-directional LSTMs

---

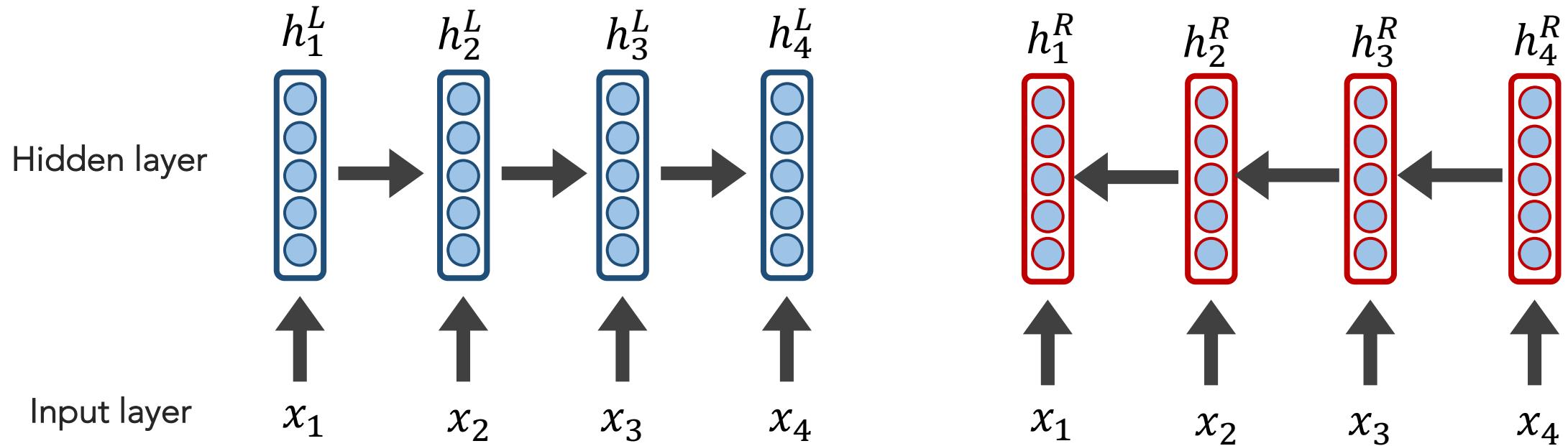
For brevity, let's use the follow schematic to represent an RNN



# RNN Extensions: Bi-directional LSTMs

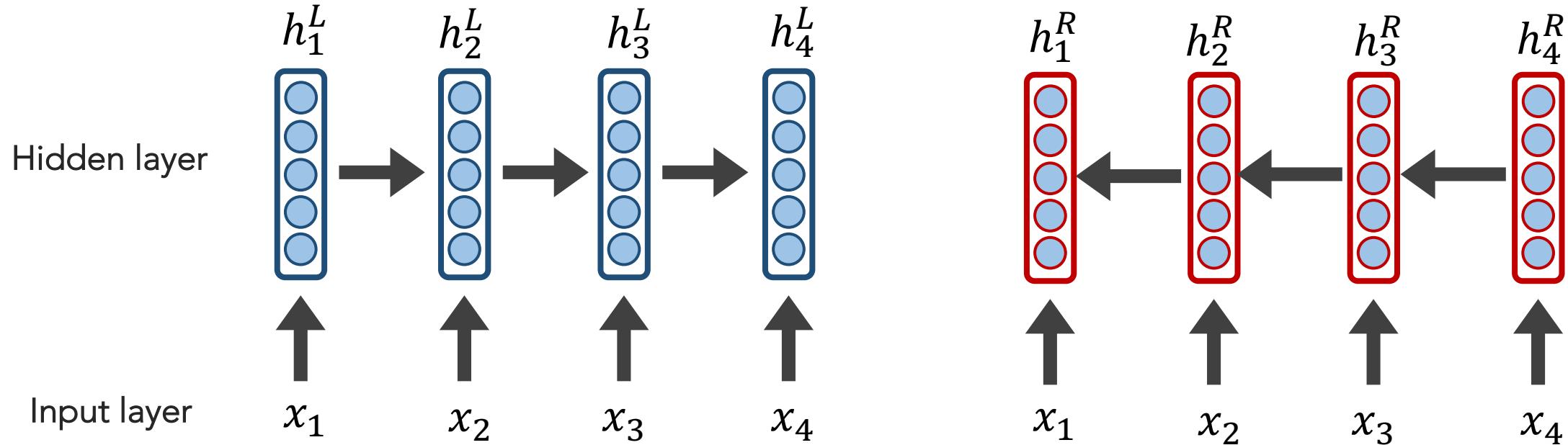
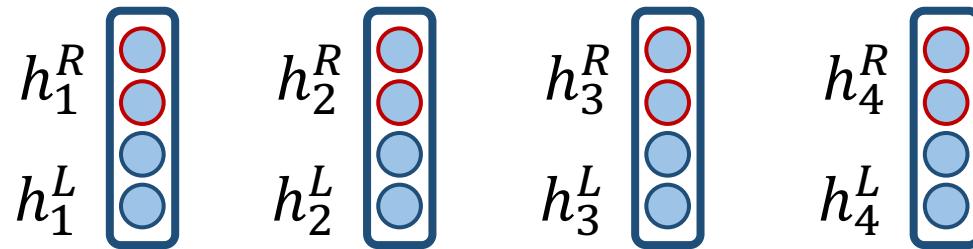
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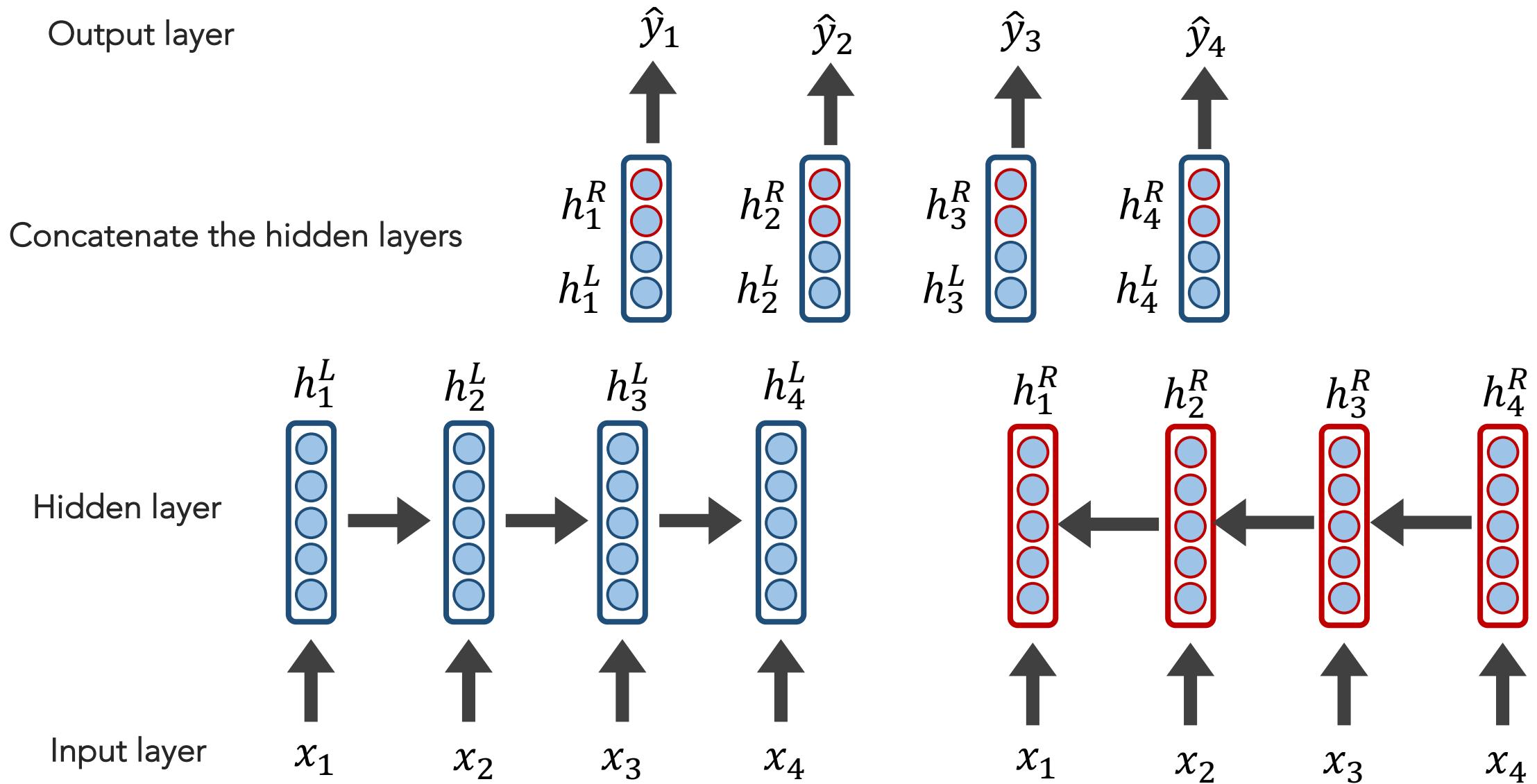


# RNN Extensions: Bi-directional LSTMs

Concatenate the hidden layers



# RNN Extensions: Bi-directional LSTMs



# RNN Extensions: Bi-directional LSTMs

---

## BI-LSTM STRENGTHS?

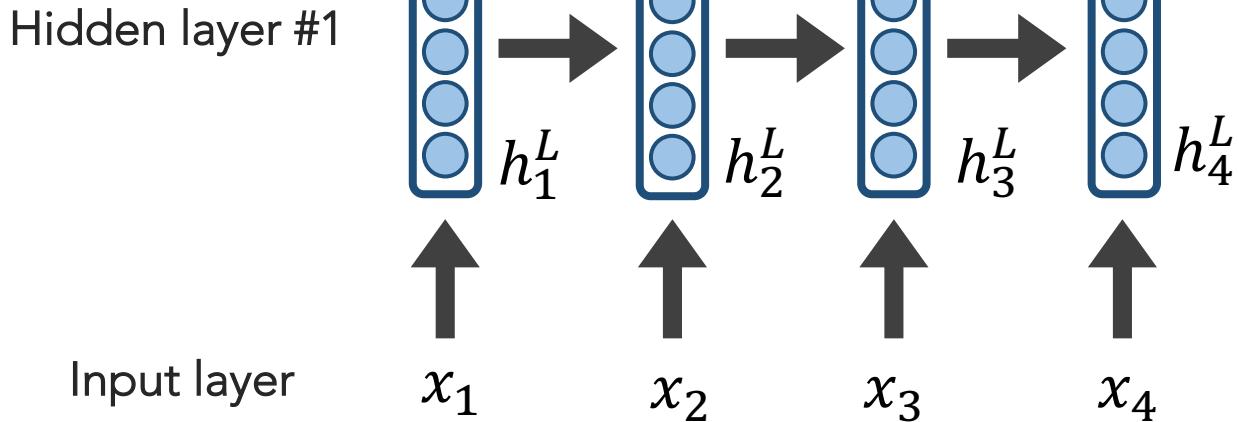
- Usually performs at least as well as uni-directional RNNs/LSTMs

## BI-LSTM ISSUES?

- Slower to train
- Only possible if access to full data is allowed

# RNN Extensions: Stacked LSTMs

---

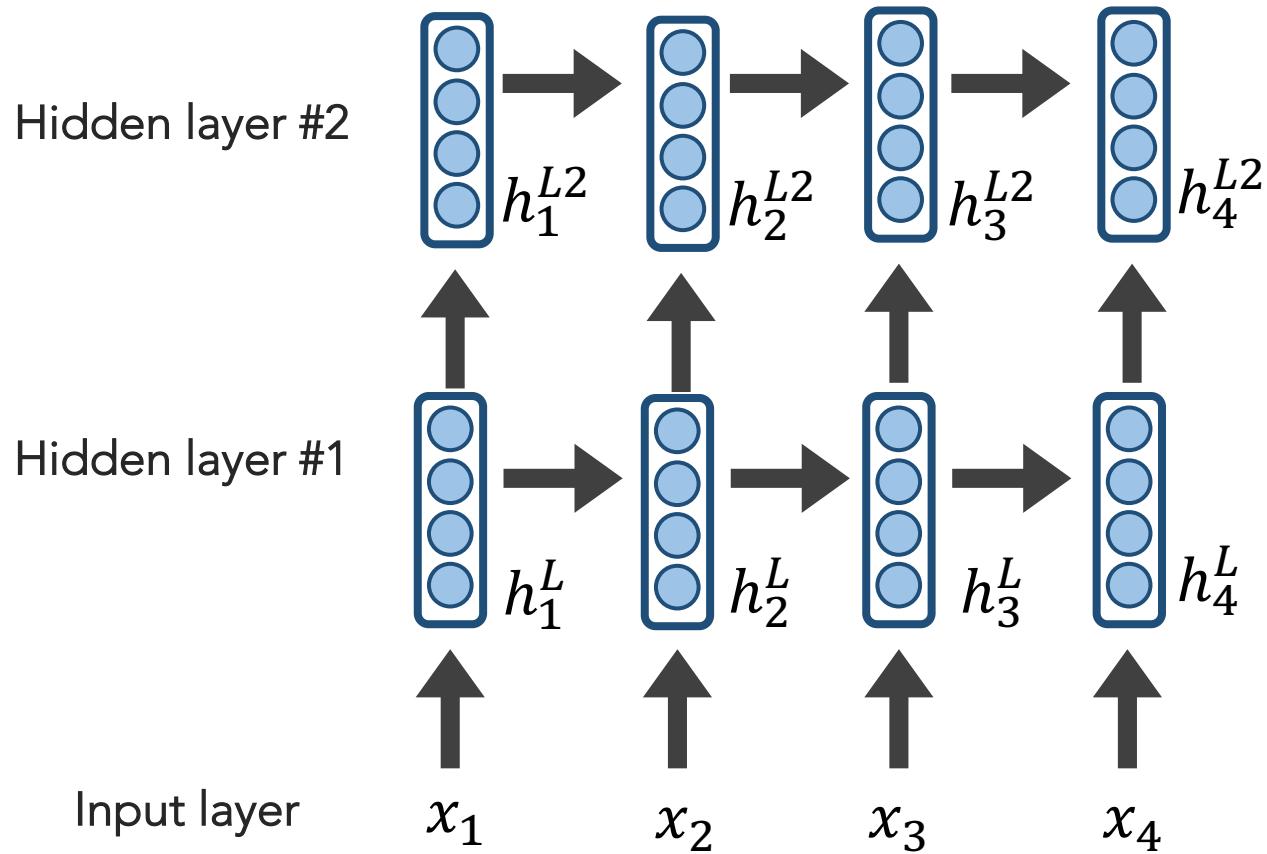


Hidden layers provide an abstraction (holds “meaning”).

Stacking hidden layers provides increased abstractions.

# RNN Extensions: Stacked LSTMs

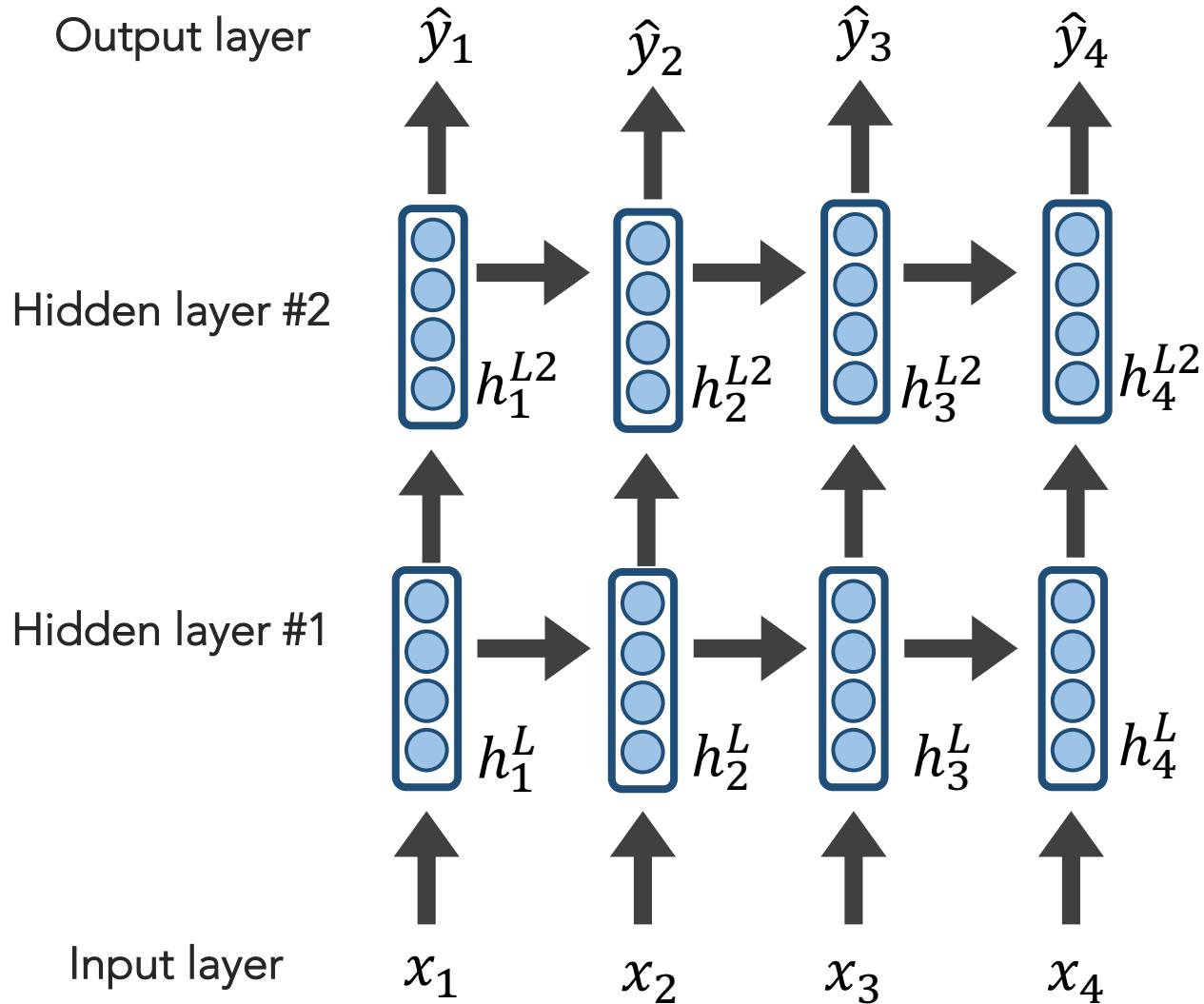
---



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# RNN Extensions: Stacked LSTMs



Hidden layers provide an abstraction (holds “meaning”).

Stacking hidden layers provides increased abstractions.

# ELMo: Stacked Bi-directional LSTMs

---

General Idea:

- Goal is to get highly rich embeddings for each word (unique type)
- Use both directions of context (bi-directional), with increasing abstractions (stacked)
- Linearly combine all abstract representations (hidden layers) and optimize w.r.t. a particular task (e.g., sentiment classification)

# ELMo: Stacked Bi-directional LSTMs

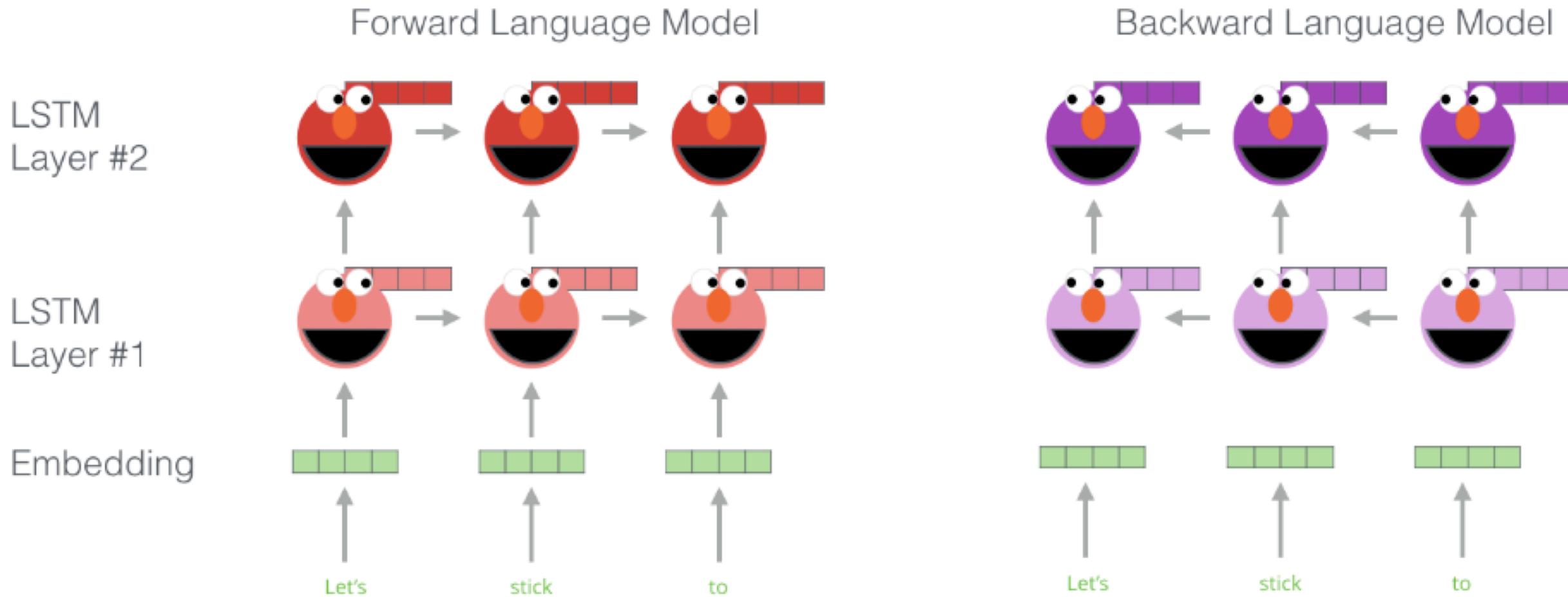


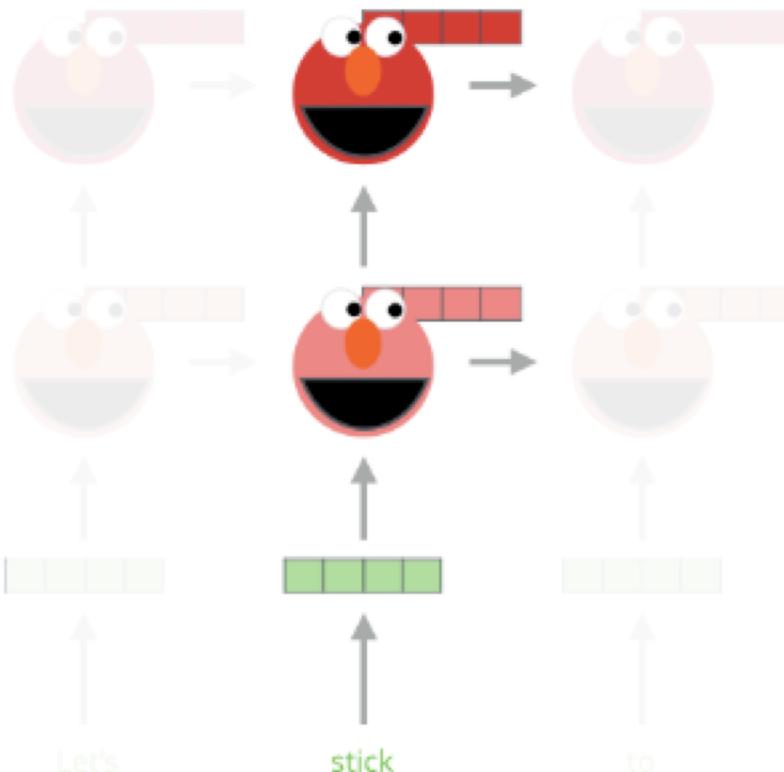
Illustration: <http://jalammar.github.io/illustrated-bert/>

## Embedding of “stick” in “Let’s stick to” - Step #2

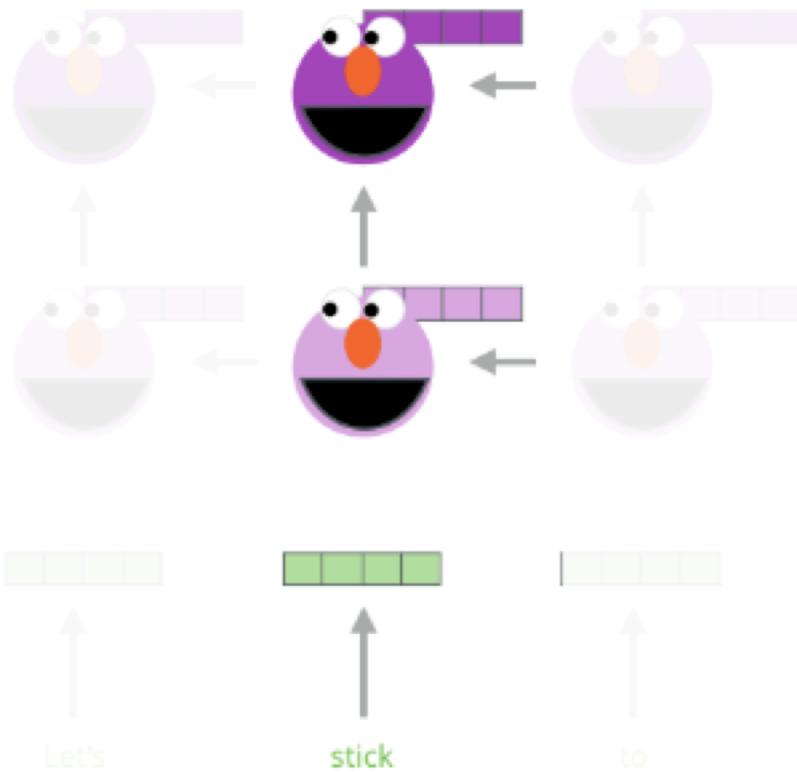
1- Concatenate hidden layers



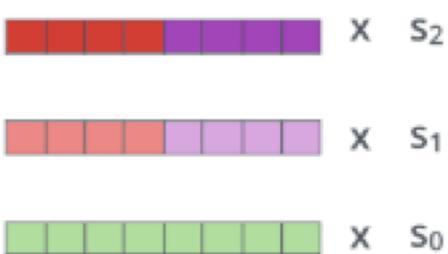
Forward Language Model



Backward Language Model



2- Multiply each vector by a weight based on the task



3- Sum the (now weighted) vectors



ELMo embedding of “stick” for this task in this context

Illustration: <http://jalammar.github.io/illustrated-bert/>

## ELMo: Stacked Bi-directional LSTMs

---

- ELMo yielded incredibly good word embeddings, which yielded state-of-the-art results when applied to many NLP tasks.
- **Main ELMo takeaway:** given enough training data, having tons of explicit connections between your vectors is useful  
(system can determine how to best use context)

## REFLECTION

So far, for all of our sequential modelling, we have been concerned with emitting 1 output per input datum.

Sometimes, a **sequence** is the smallest granularity we care about though (e.g., an English sentence)

Background

Language Modelling

RNNs/LSTMs +ELMo

Seq2Seq +Attention

Transformers +BERT

Conclusions



## Background



## Language Modelling



## RNNs/LSTMs +ELMo



## Seq2Seq +Attention



## Transformers +BERT



## Conclusions

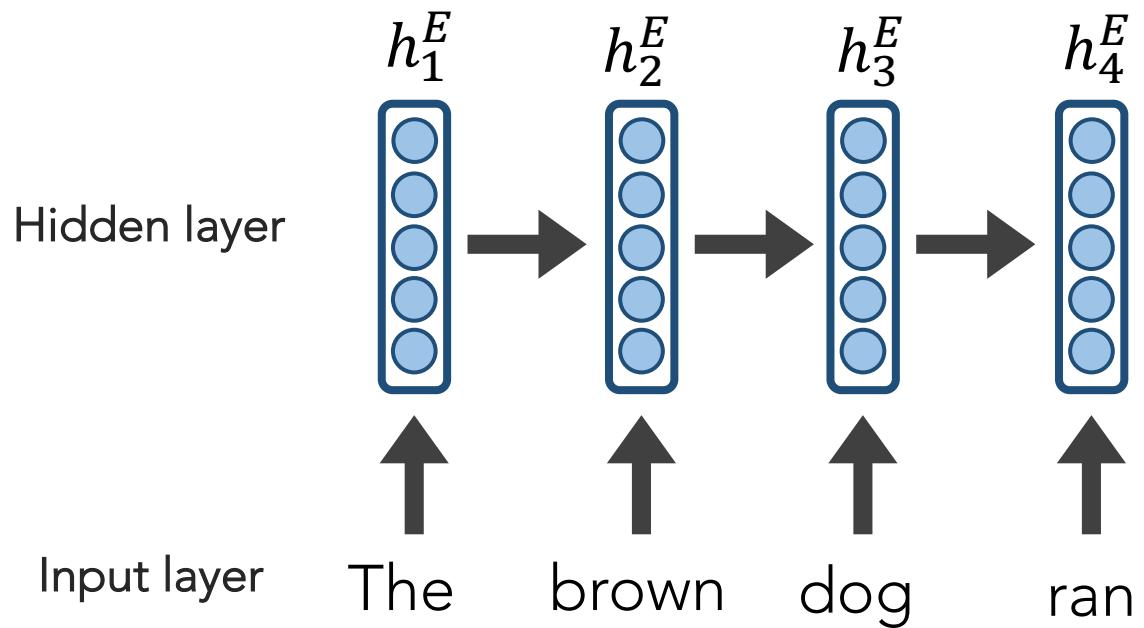
## Sequence-to-Sequence (seq2seq)

---

- If our input is a sentence in **Language A**, and we wish to translate it to **Language B**, it is clearly sub-optimal to translate word by word (like our current models are suited to do).
- Instead, let a **sequence** of tokens be the unit that we ultimately wish to work with (a sequence of length **N** may emit a sequences of length **M**)
- **Seq2seq** models are comprised of **2 RNNs**: 1 encoder, 1 decoder

# Sequence-to-Sequence (seq2seq)

---

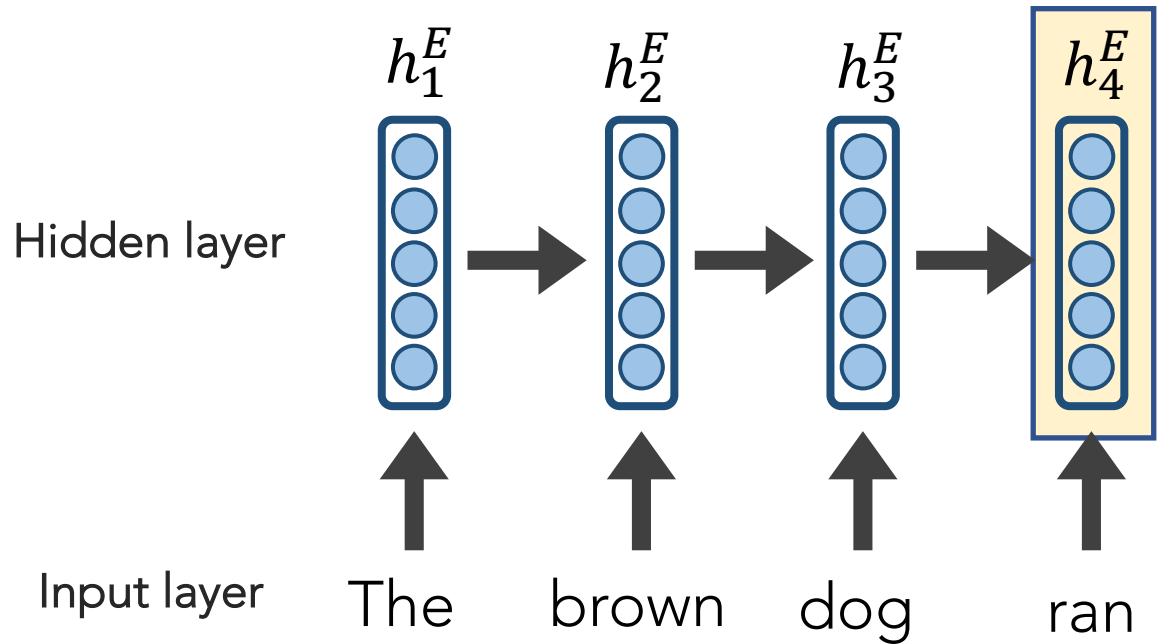


ENCODER RNN

# Sequence-to-Sequence (seq2seq)

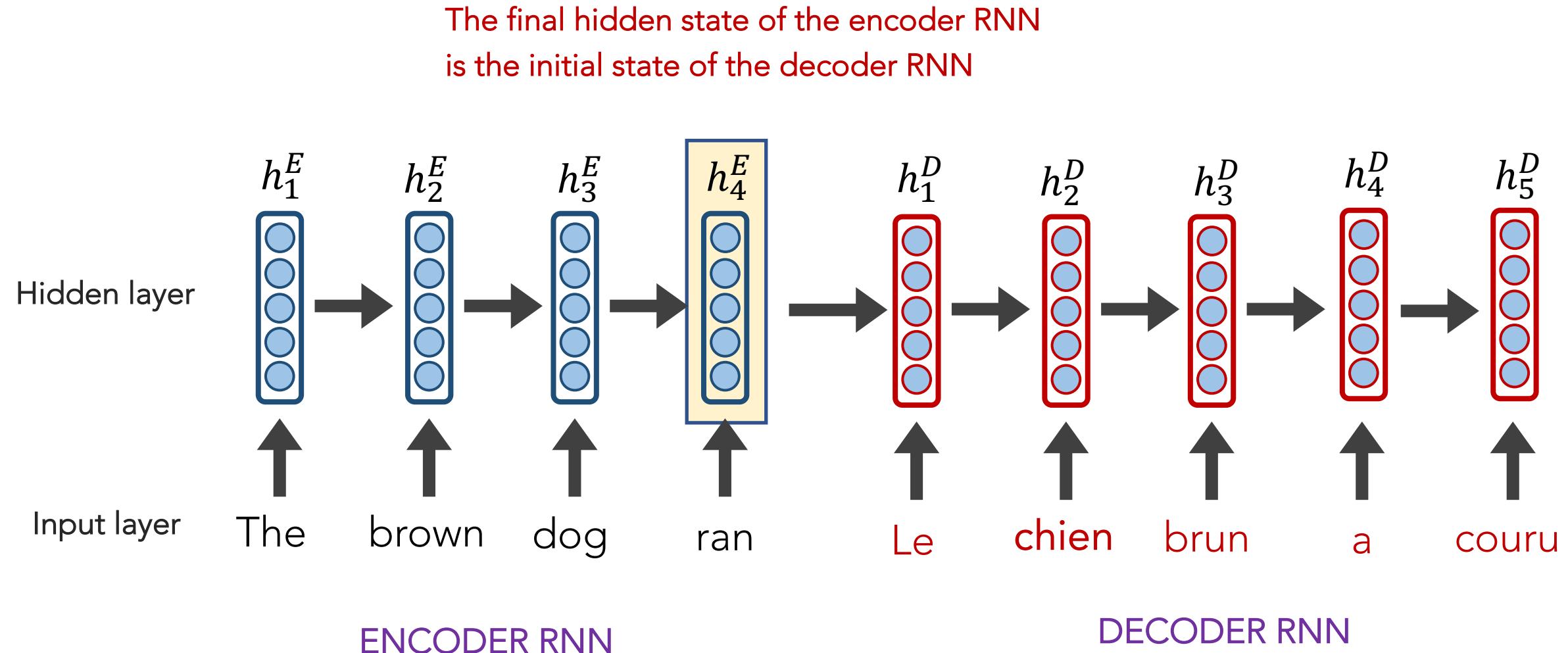
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The final hidden state of the encoder RNN  
is the initial state of the decoder RNN

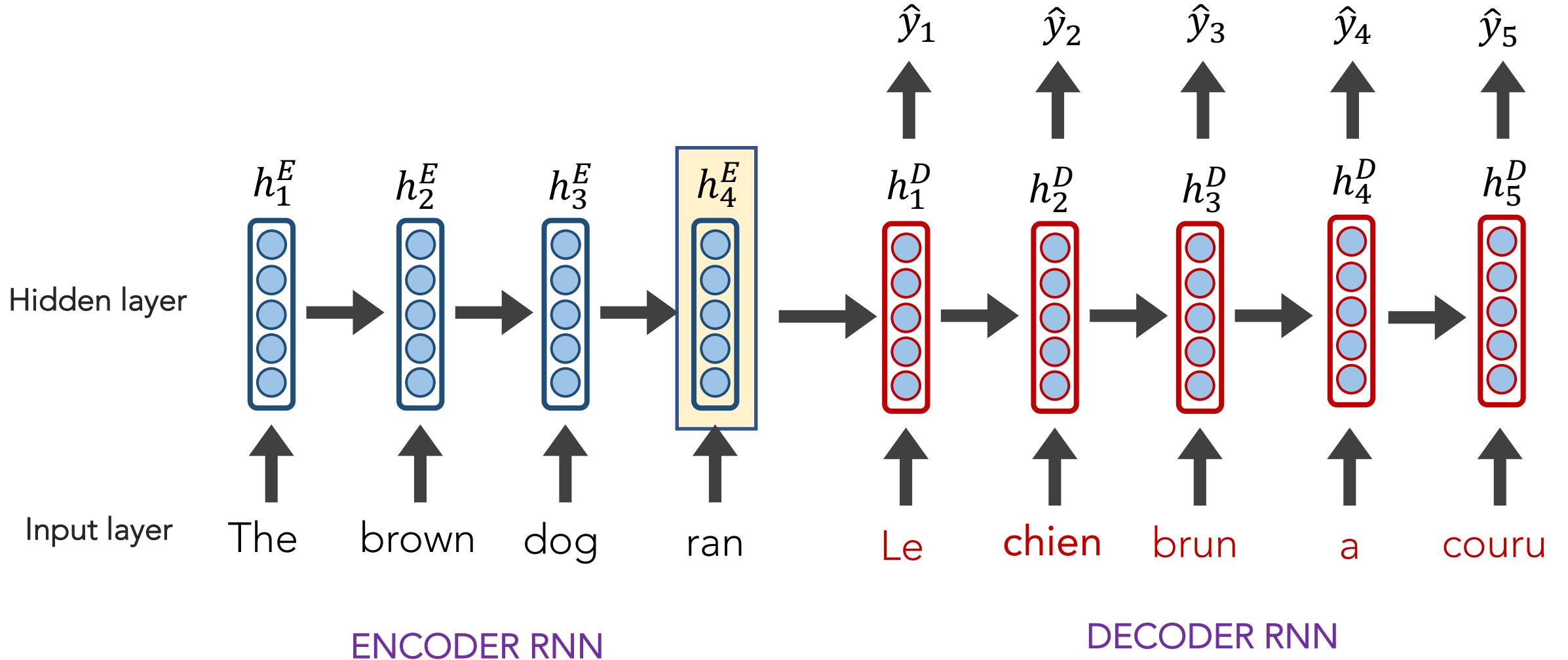


ENCODER RNN

# Sequence-to-Sequence (seq2seq)

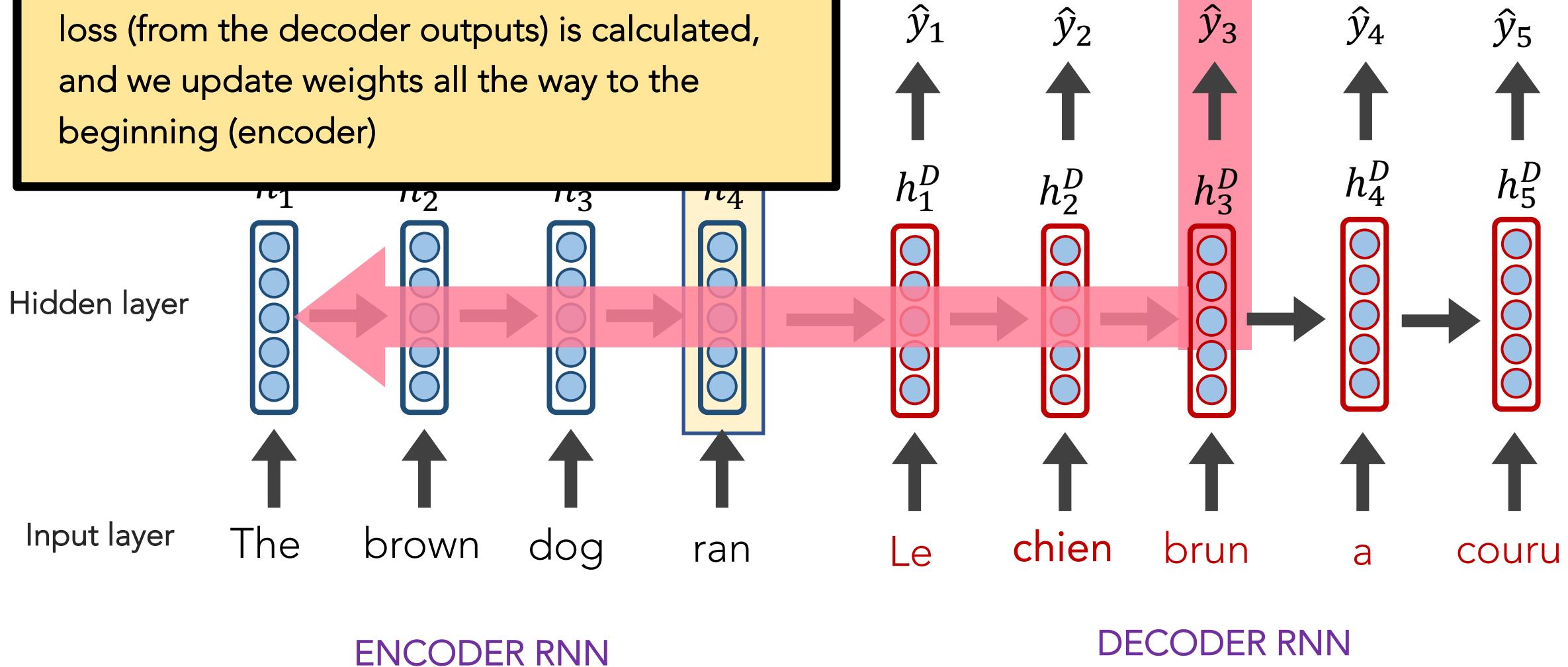


# Sequence-to-Sequence (seq2seq)



# Sequence-to-Sequence (seq2seq)

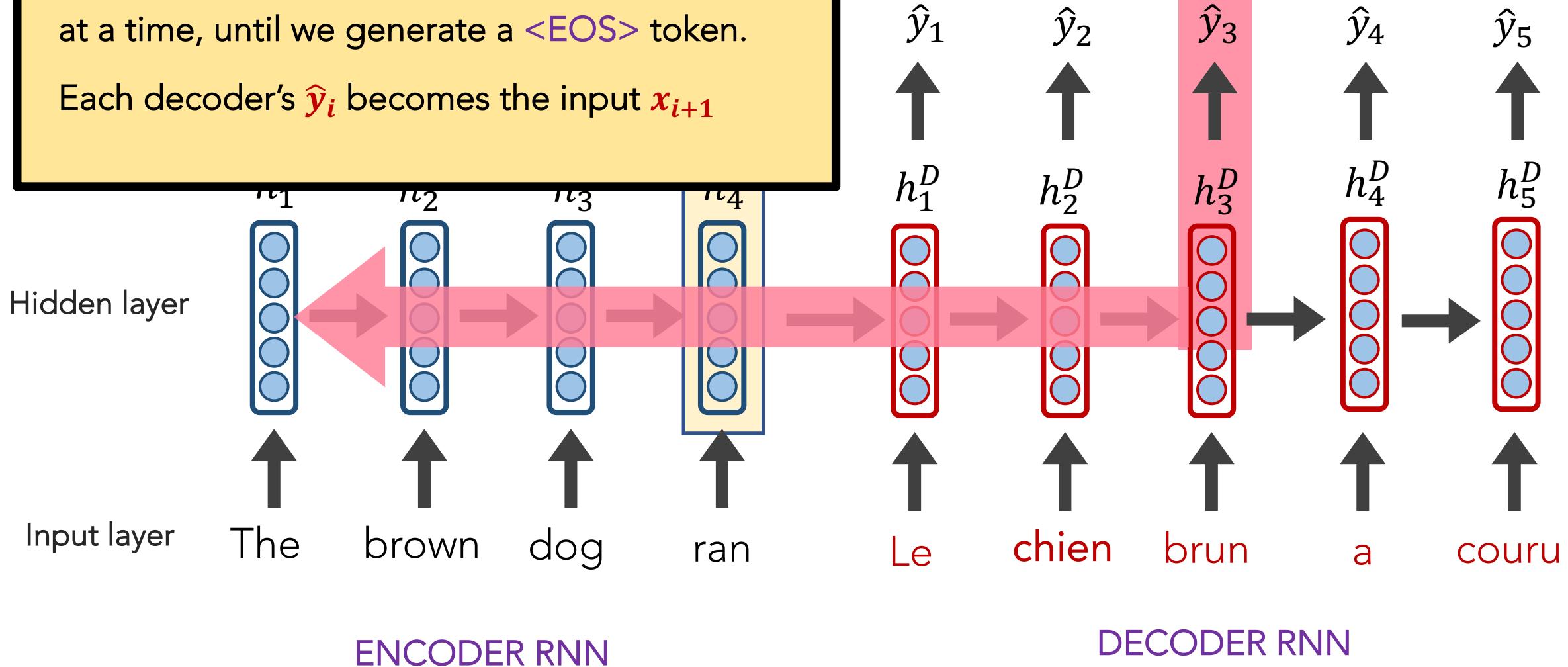
Training occurs like RNNs typically do; the loss (from the decoder outputs) is calculated, and we update weights all the way to the beginning (encoder)



# Sequence-to-Sequence (seq2seq)

Testing generates decoder outputs one word at a time, until we generate a <EOS> token.

Each decoder's  $\hat{y}_i$  becomes the input  $x_{i+1}$



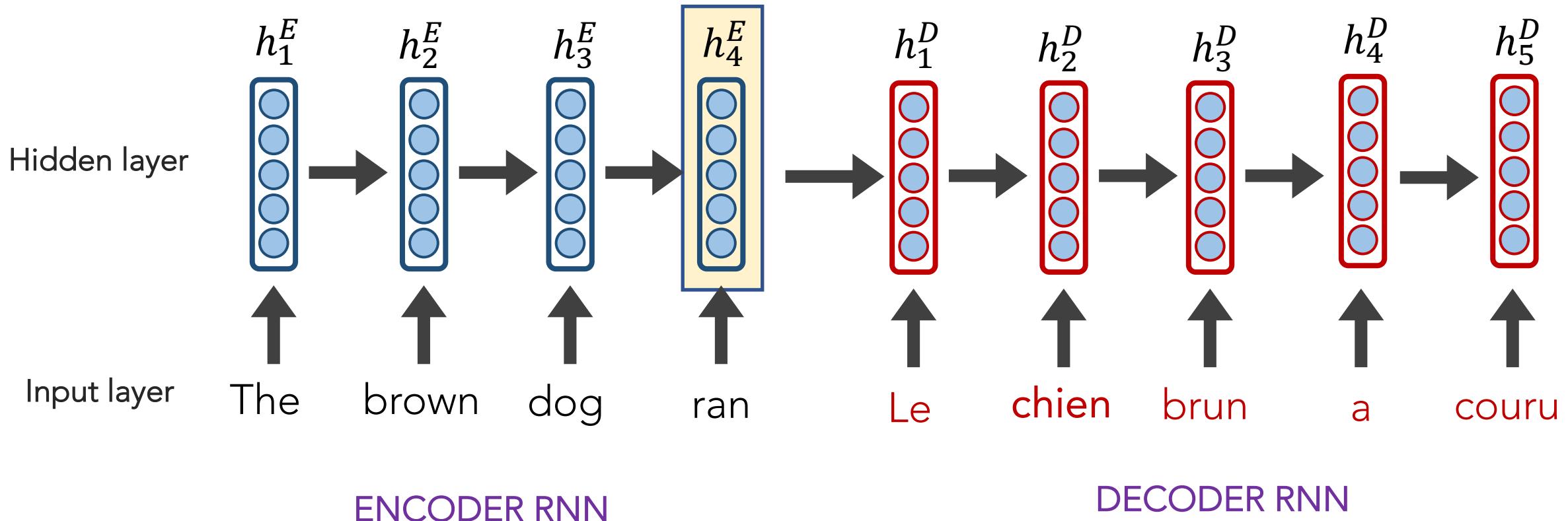
## Sequence-to-Sequence (seq2seq)

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See any issues with this traditional **seq2seq** paradigm?

# Sequence-to-Sequence (seq2seq)

It's crazy that the entire "meaning" of the 1<sup>st</sup> sequence is expected to be packed into this one embedding, and that the encoder then never interacts w/ the decoder again. Hands free.



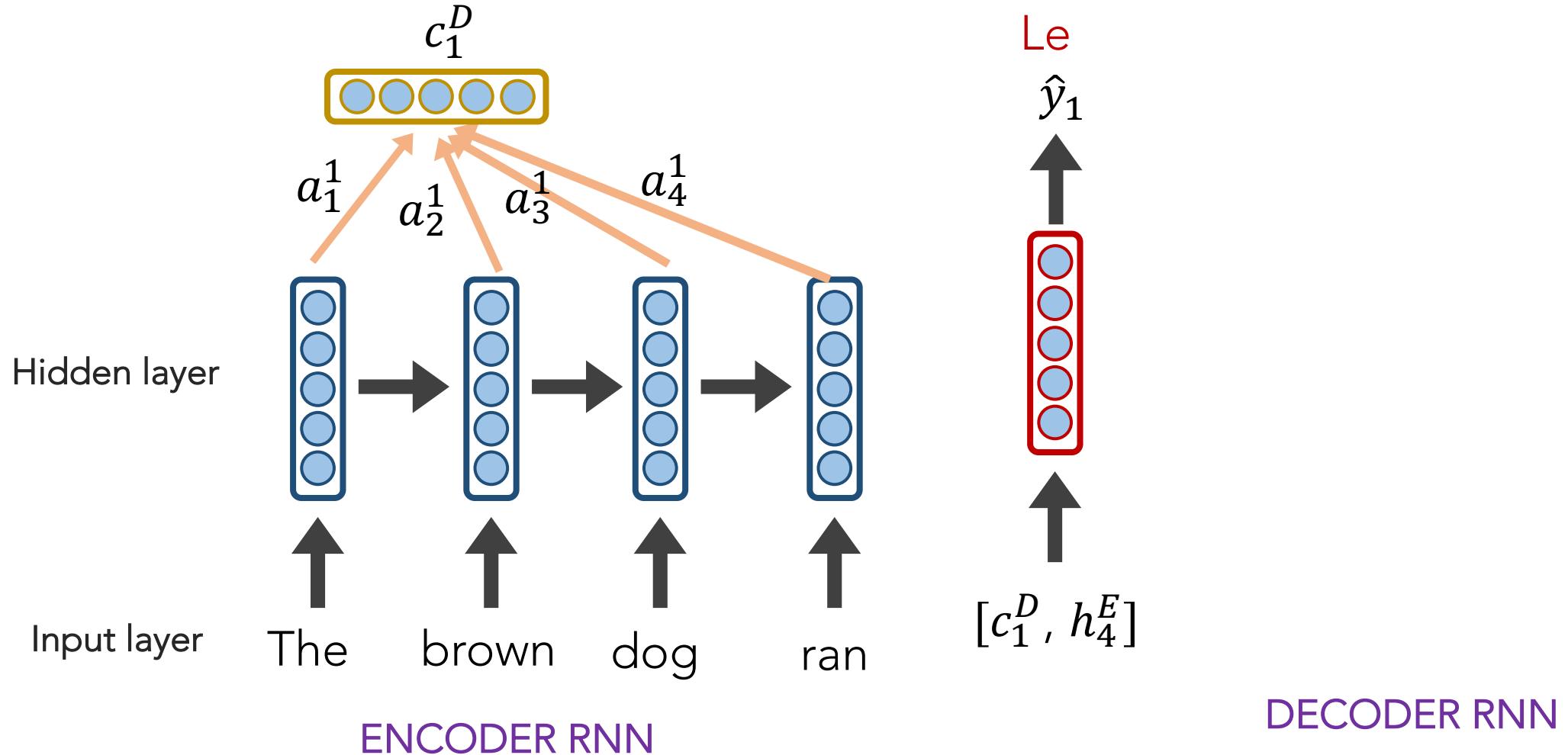
## Sequence-to-Sequence (seq2seq)

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Instead, what if the decoder, at each step, pays **attention** to  
a *distribution* of all of the encoder's hidden states?

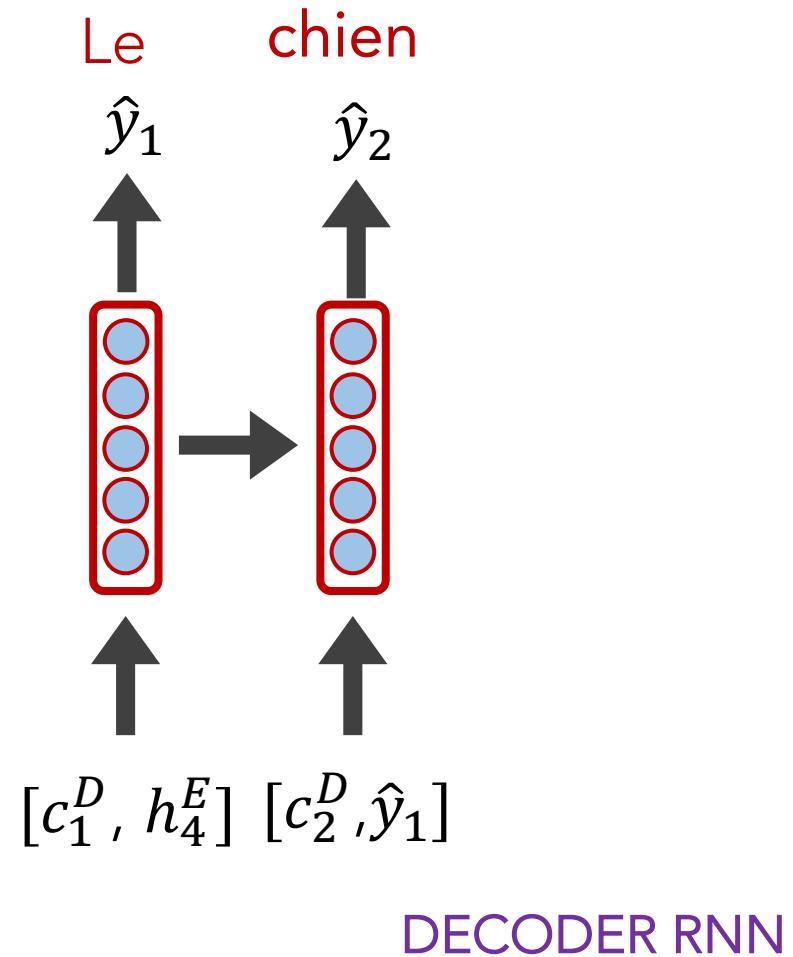
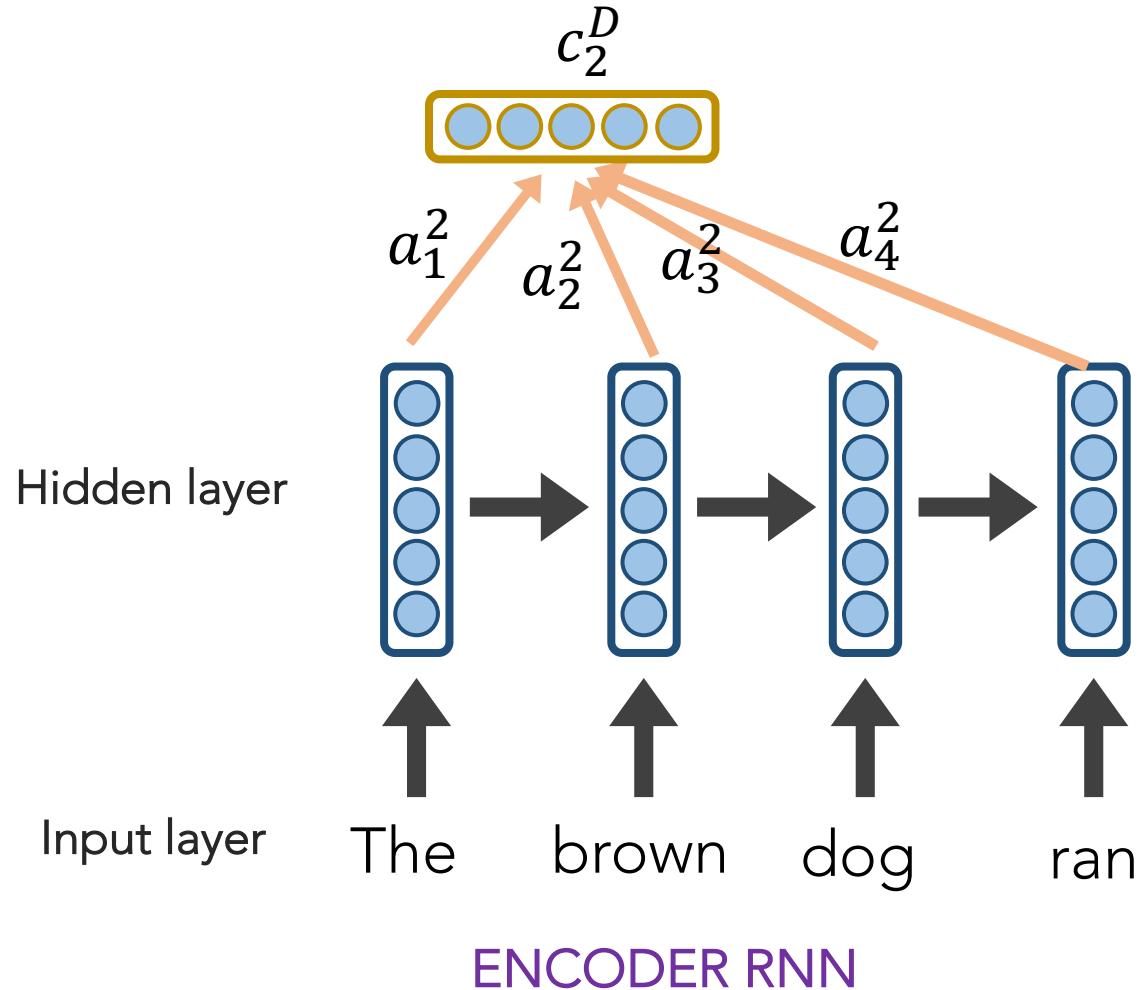
# seq2seq + Attention

NOTE: each attention weight  $a_i^j$  is based on the decoder's current hidden state, too.



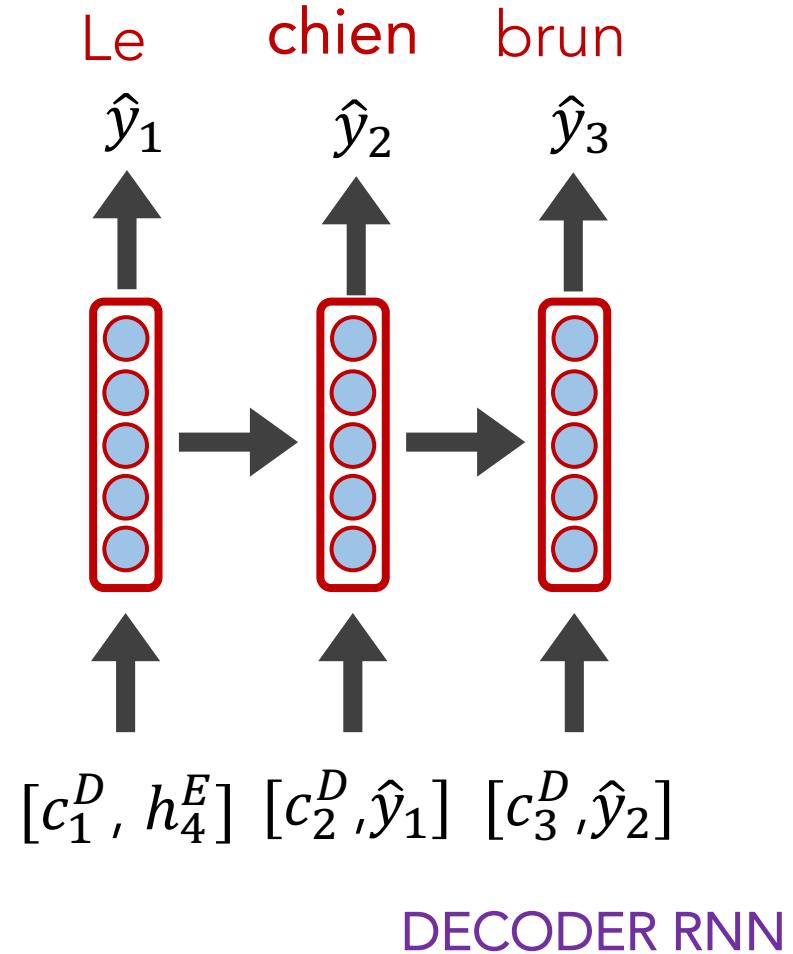
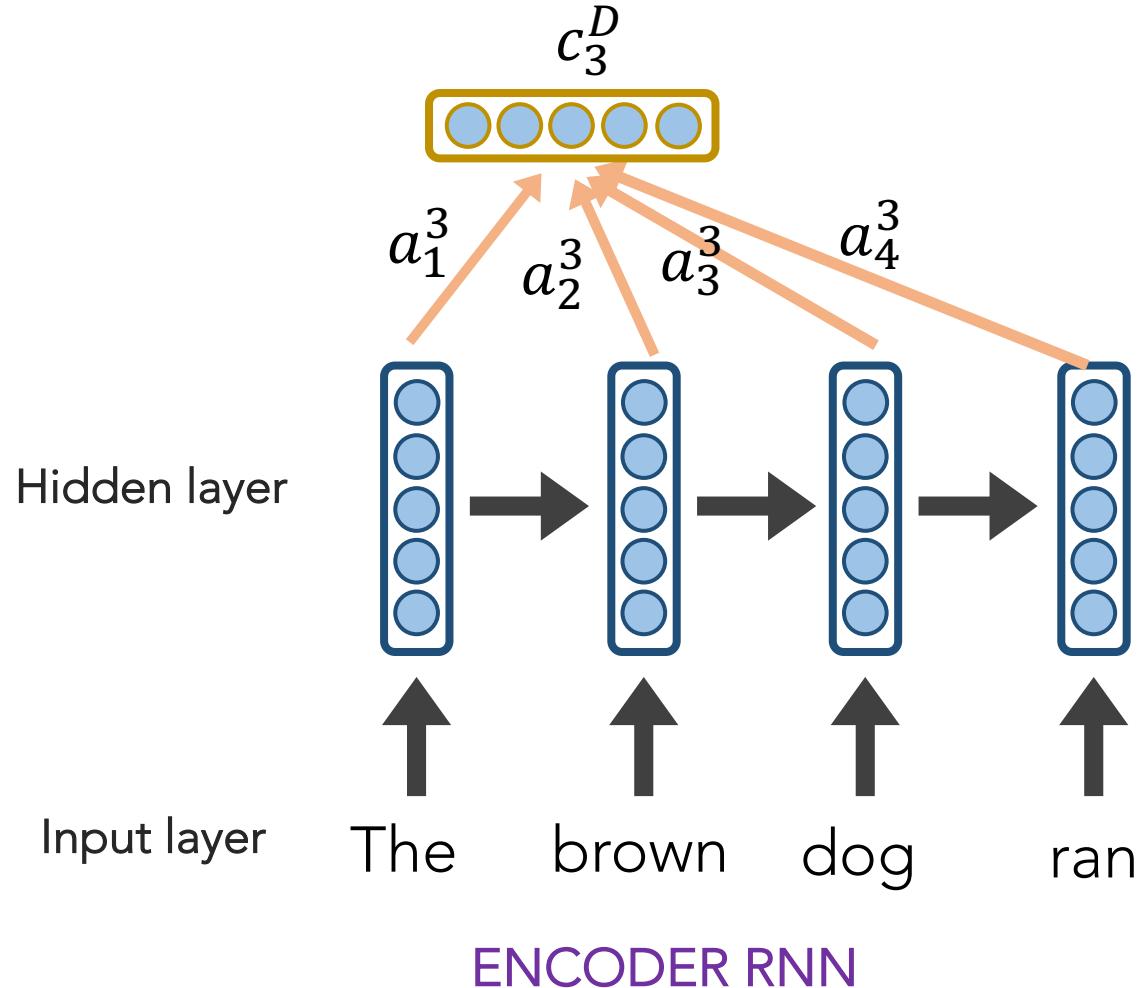
# seq2seq + Attention

NOTE: each attention weight  $a_i^j$  is based on the decoder's current hidden state, too.



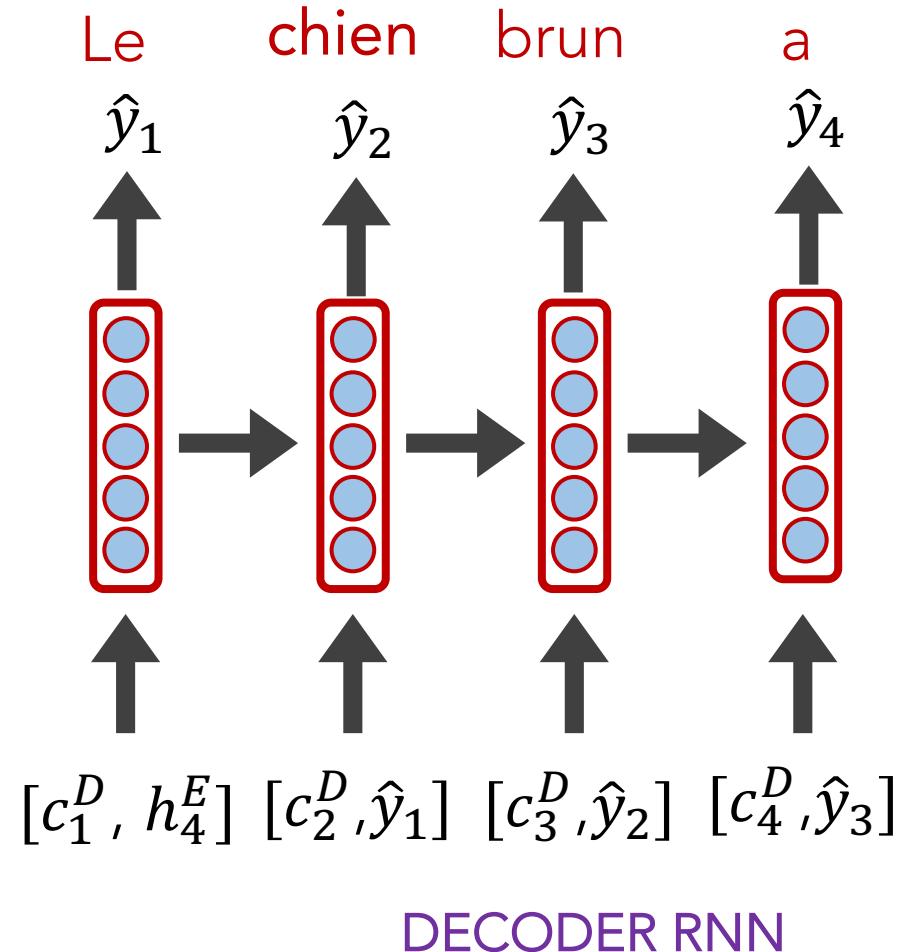
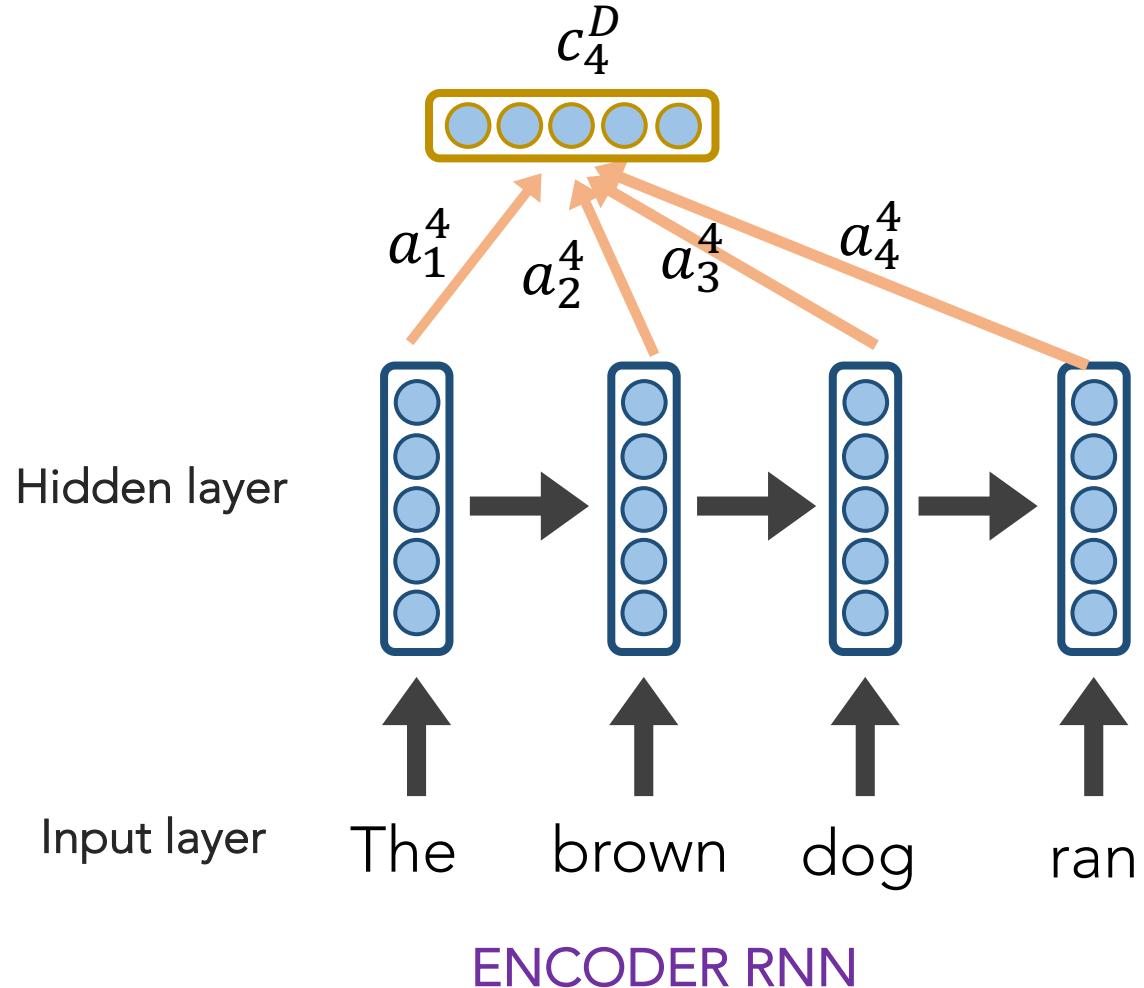
# seq2seq + Attention

NOTE: each attention weight  $a_i^j$  is based on the decoder's current hidden state, too.



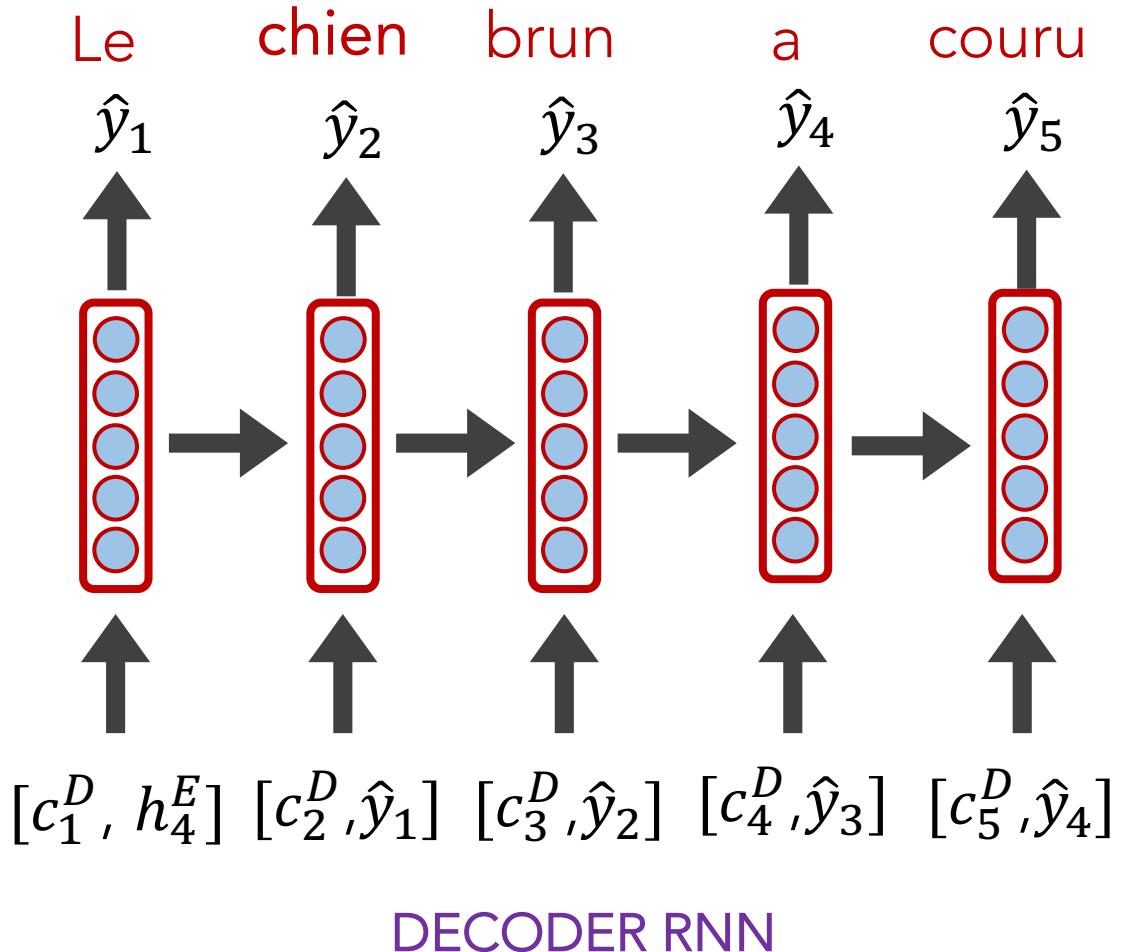
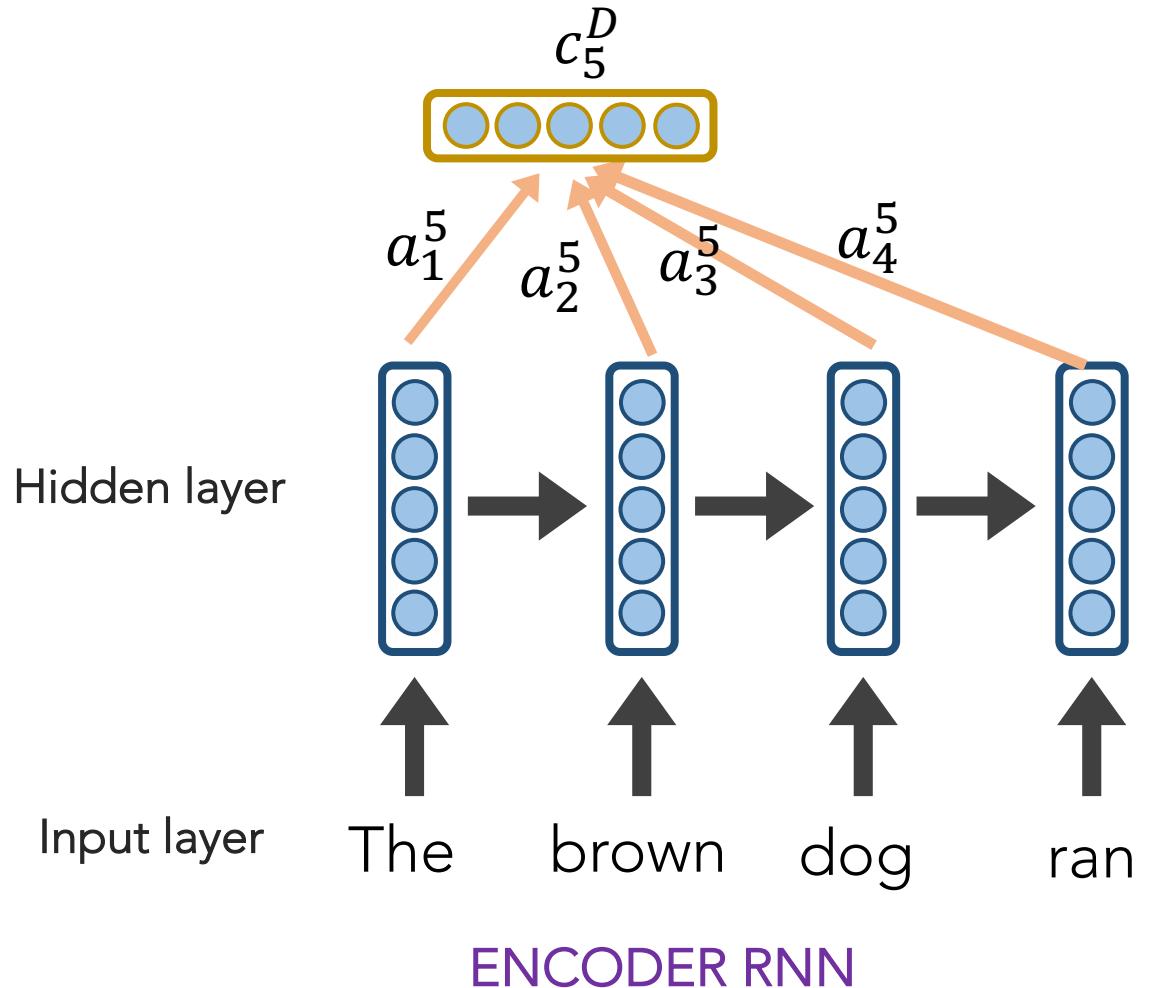
# seq2seq + Attention

NOTE: each attention weight  $a_i^j$  is based on the decoder's current hidden state, too.



# seq2seq + Attention

NOTE: each attention weight  $a_i^j$  is based on the decoder's current hidden state, too.



# seq2seq + Attention

## Attention:

- greatly improves seq2seq results
- allows us to visualize the contribution each word gave during each step of the decoder

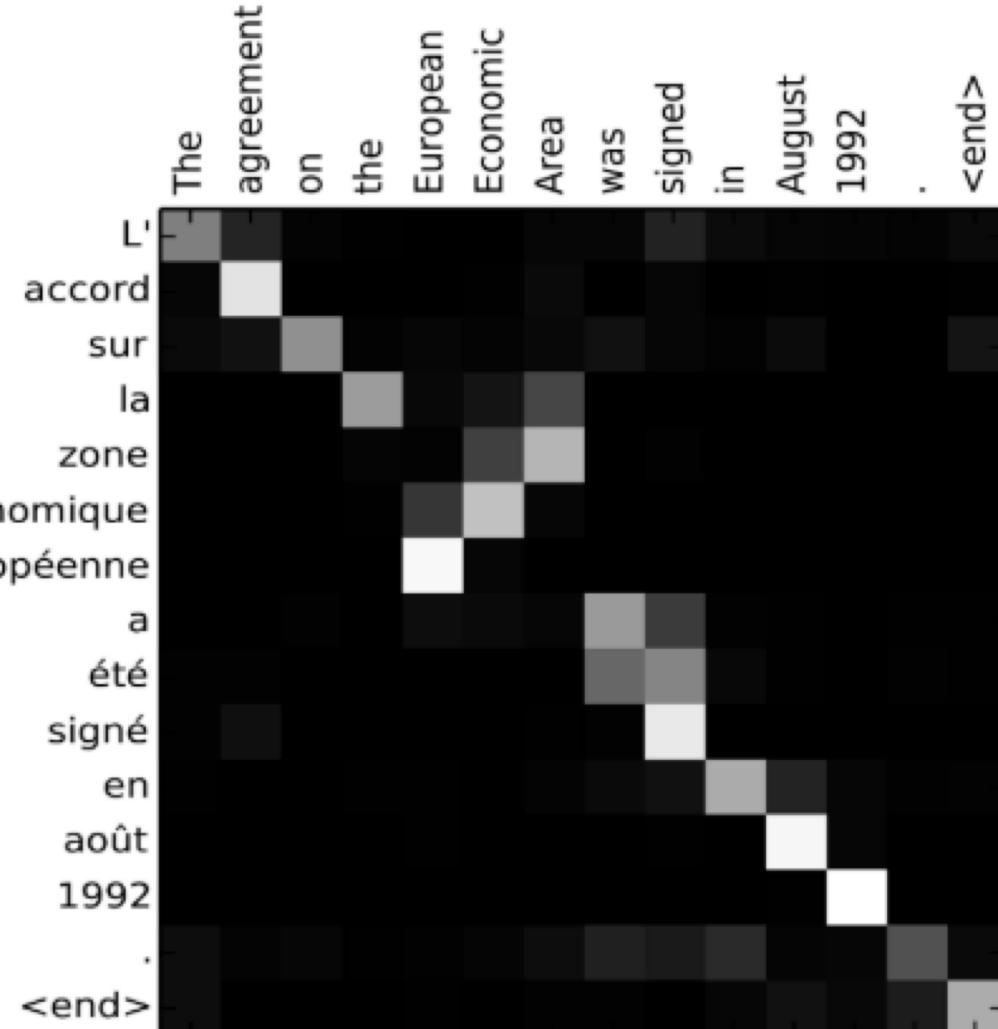


Image source: Fig 3 in [Bahdanau et al., 2015](#)

— Background

— Language Modelling

— RNNs/LSTMs +ELMo

— Seq2Seq +Attention

— Transformers +BERT

— Conclusions

Background

Language Modelling

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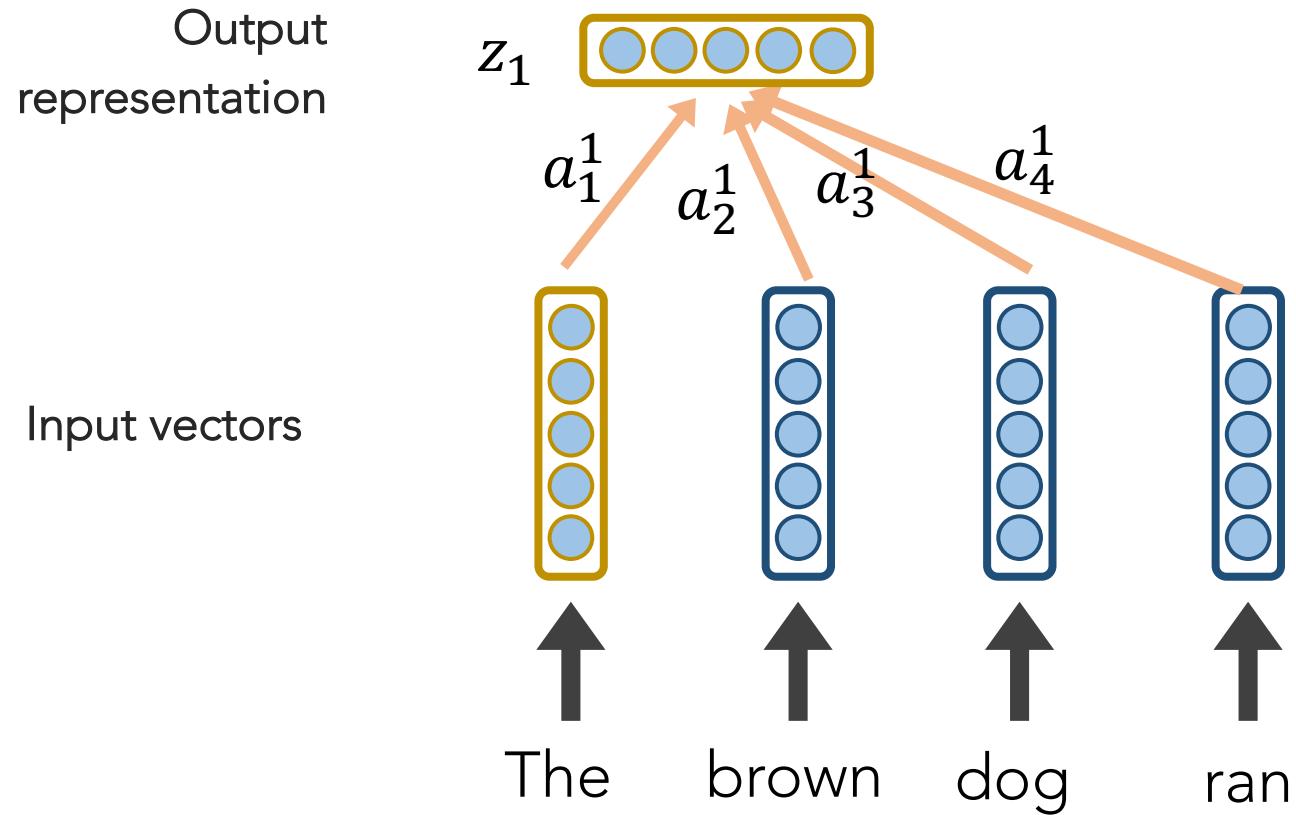
Conclusions

# Self-Attention

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- Models direct relationships between all words in a given sequence (e.g., sentence)
- Does not concern a seq2seq (i.e., encoder-decoder RNN) framework
- Each word in a sequence can be transformed into an abstract representation (embedding) based on the weighted sums of the other words in the same sequence

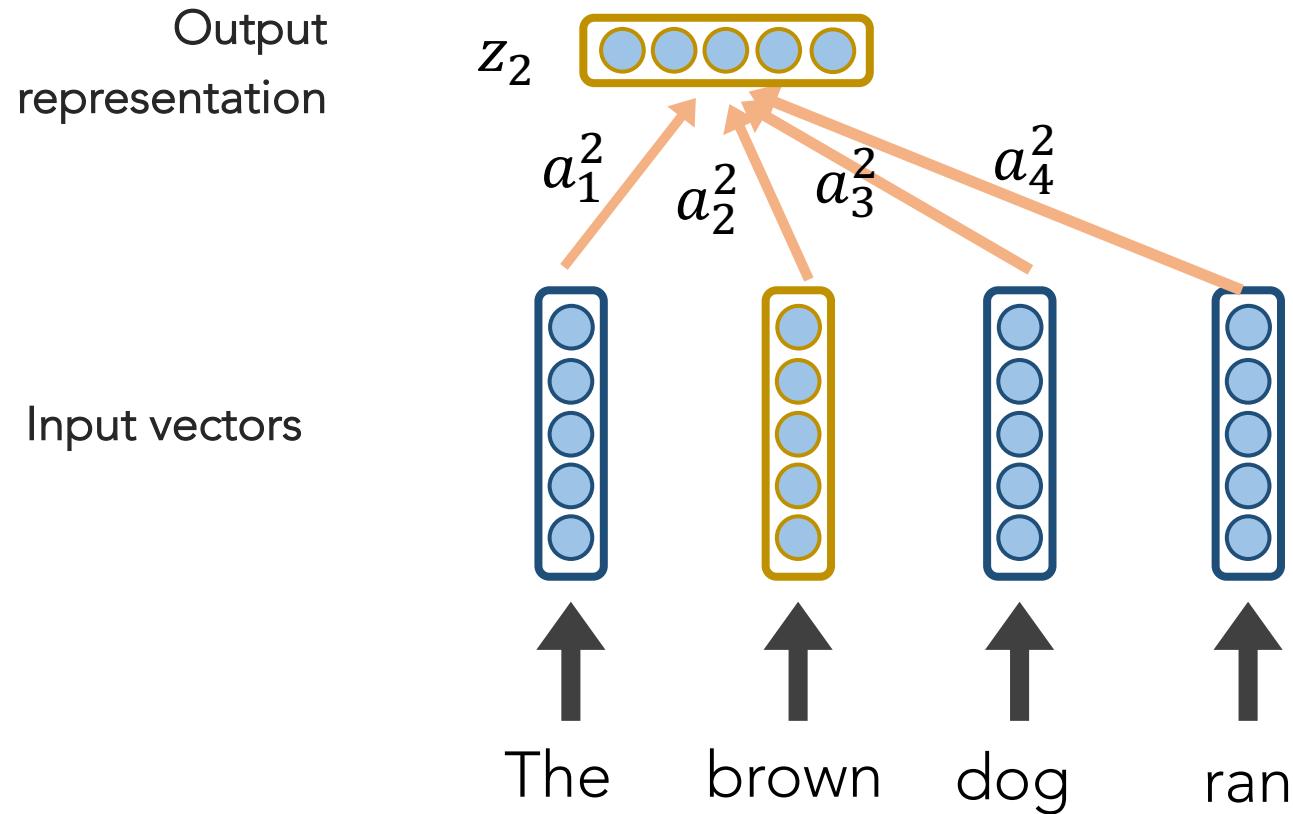
# Self-Attention



This is a large simplification.  
The representations are created  
from using **Query, Key, and Value**  
vectors, produced from learned  
weight matrices during Training

# Self-Attention

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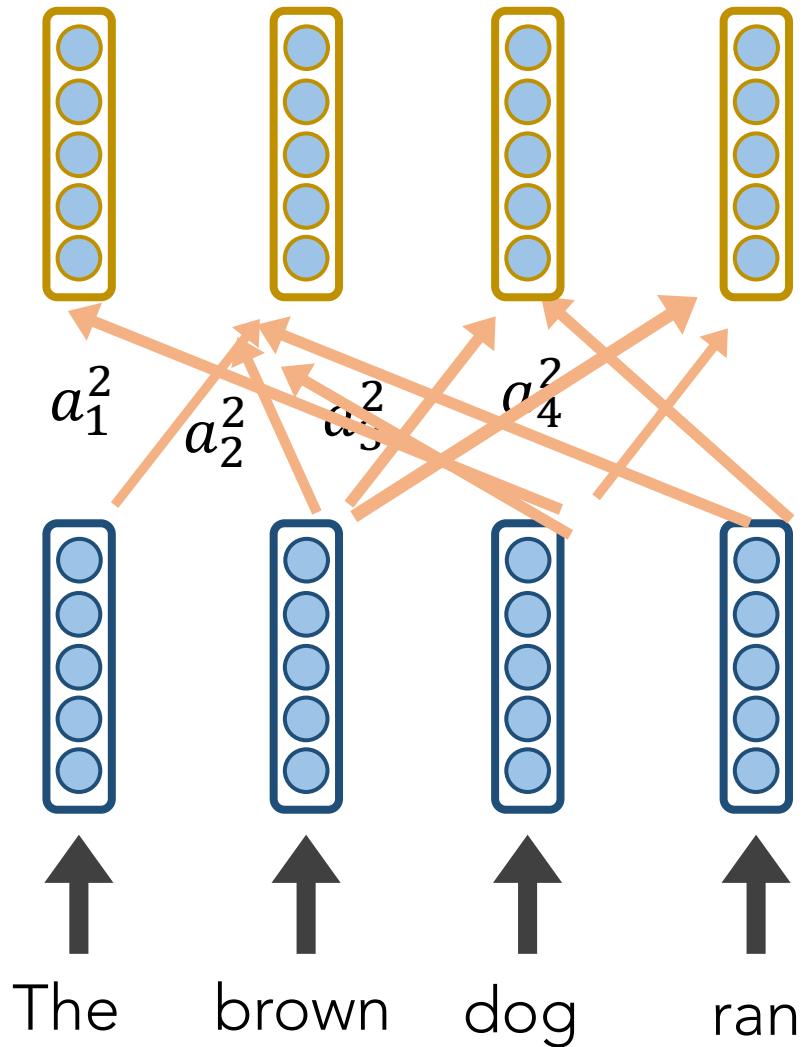
This is a large simplification.

The representations are created from using **Query, Key, and Value** vectors, produced from learned weight matrices during Training

# Self-Attention

Output  
representations

Input vectors



This is a large simplification.  
The representations are created  
from using **Query, Key, and Value**  
vectors, produced from learned  
weight matrices during Training

# Transformer

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To recap:

- Attention determines which pieces of **sequence A** are most relevant w.r.t. **sequence B**
- Self-attention determines which pieces of **sequence A** are most relevant w.r.t. **sequence A**
- A **Transformer** combines both; it has an encoder-decoder component, yet also uses **self-attention** to refine each respective sequence's representation

# Transformer

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- Transformers yield the best results for machine translation (seq2seq)
- Transformers handle long-range dependencies better than LSTMs
- BERT is an example of a Transformer

# BERT

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- BERT is like the encoder portion of a Transformer
- Uses **self-attention**
- Uses **bi-directional** conditioning to perform language modelling
- Yet, it doesn't see its own words because it cleverly masks 15% of its words
- Fine-tunes on a sentence/entailment task
- BERT provides generalized contextual embeddings which can be fine-tuned toward other classification tasks (e.g., **sentiment classification**)

Background

Language Modelling

RNNs/LSTMs +ELMo

Seq2Seq +Attention

Transformers +BERT

Conclusions

— Background

— Language Modelling

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— Seq2Seq +Attention

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— Conclusions

# Conclusion

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- There has been significant progress in the past few years.
- Some of the complex models are incredible, but rely on having a lot of data and computational resources (e.g., Transformers)
- With all data science and machine learning, it's best to understand your data and your task very well, then clean the data, and start with a simple model (instead of jumping to the most complex model)

# Conclusion

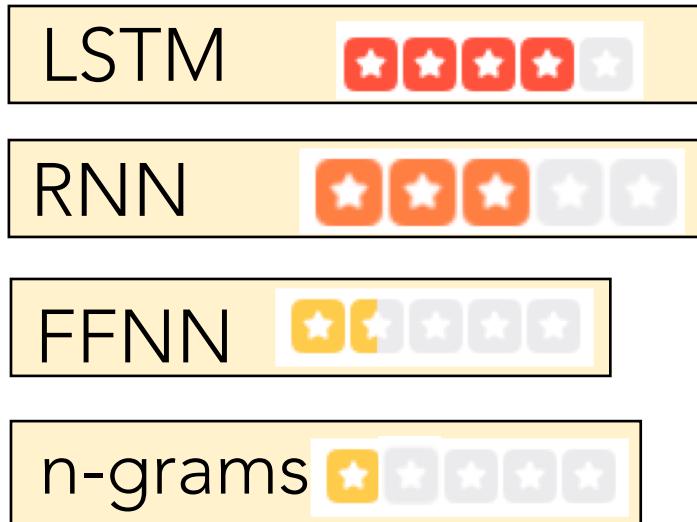
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## Models

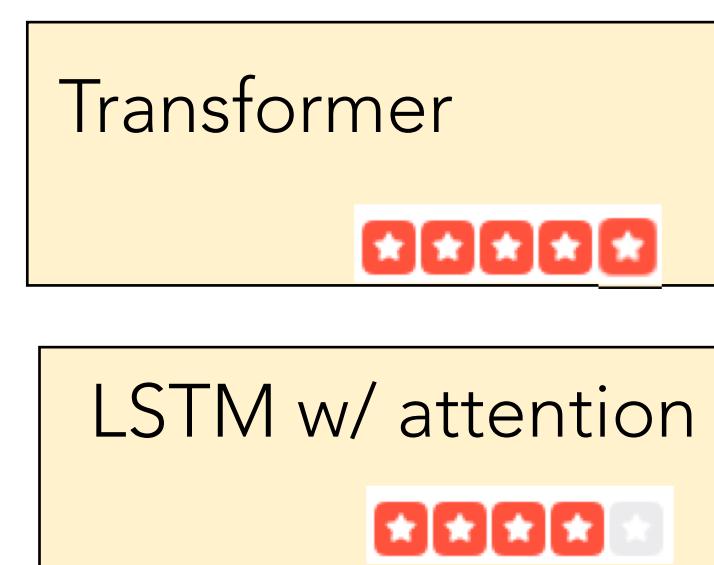
- N-gram: count statistics; elementary sequence modelling
- FFNN: fixed-length context window; basic sequence modelling
- (Vanilla) RNN: uses context; fair sequence modelling
- LSTM: great contextual usage; great sequence modelling
- Seq2Seq: maps 1 sequence to another
- Attention: determines which elements in sequence A pertain to sequence B
- Self-Attention: determines great representations for items in a sequence
- Transformers: learns excellent representation, via a seq2seq framework and self-attention

# Sequential Modelling

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Sequence Modelling  
(1-to-1 mapping)



seq2seq

# Conclusion

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Questions?

## Credit & further resources:

- Backprop: <http://cs231n.github.io/optimization-2/>
- Abigail See's lectures: <http://web.stanford.edu/class/cs224n/index.html>
- Illustrated BERT: <http://jalammar.github.io/illustrated-bert/>
- Andrew Ng (Attention): <https://www.youtube.com/watch?v=quoGRI-1l0A>
- Illustrated Transformer: <https://jalammar.github.io/illustrated-transformer/>
- Google (Transformers): <https://ai.googleblog.com/2017/08/transformer-novel-neural-network.html>
- ELMo paper: <https://arxiv.org/pdf/1802.05365.pdf>