



text

video streams

audio streams

genomics, transcriptomics, proteomics

stock markets

weather, climate

electrocardiogram

...

# Facebook's Turbulent 10 Years on the Stock Market

Stock price of Facebook/Meta since the company's IPO on May 18, 2012



Source: Yahoo! Finance







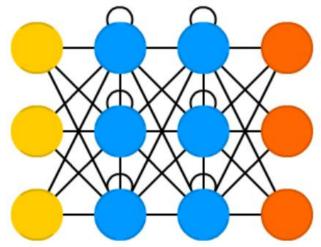




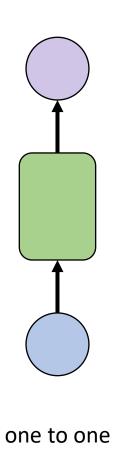
Sequences can have variable length, which makes it hard to represent them as fixed length feature vectors.

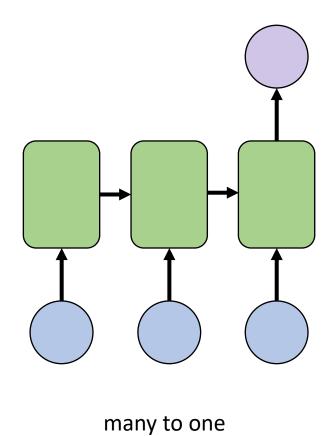
The **recurrent neural network** module is designed to tackle this issue.

#### Recurrent Neural Network (RNN)









sentiment classification

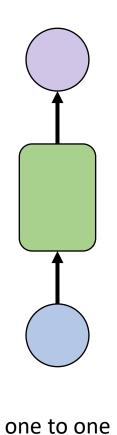
protein function prediction

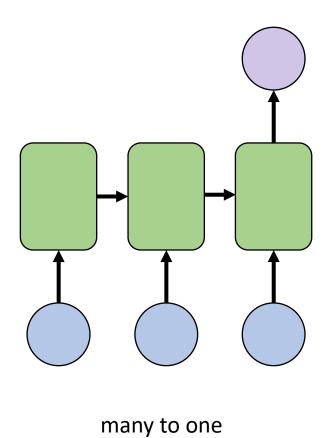
stock market price prediction

gene expression prediction

video topic classification

...

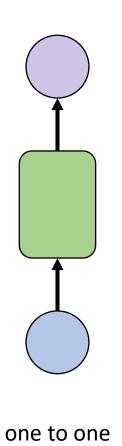


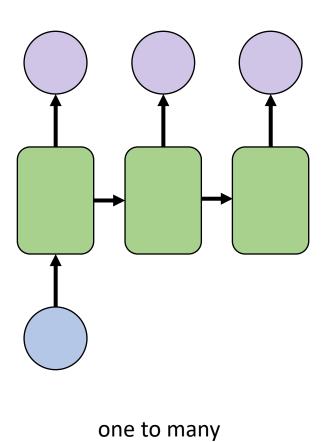




A classroom with students discussing the future of AI in healthcare, photorealistic.

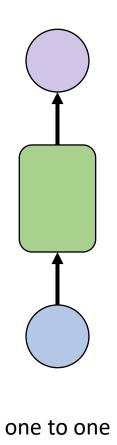


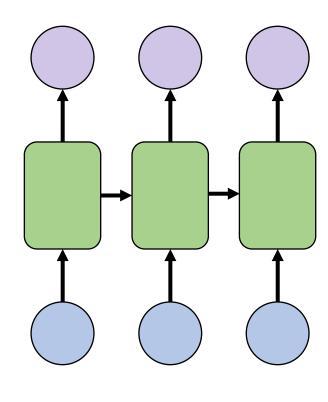


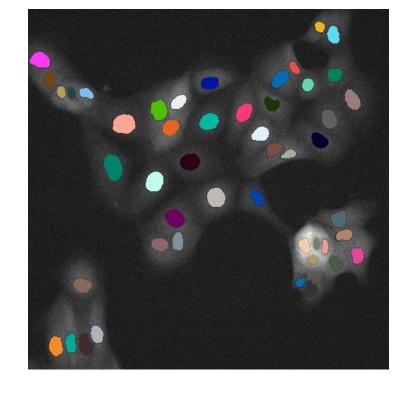


A baseball player throwing a ball.



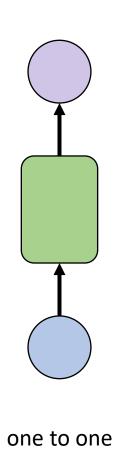


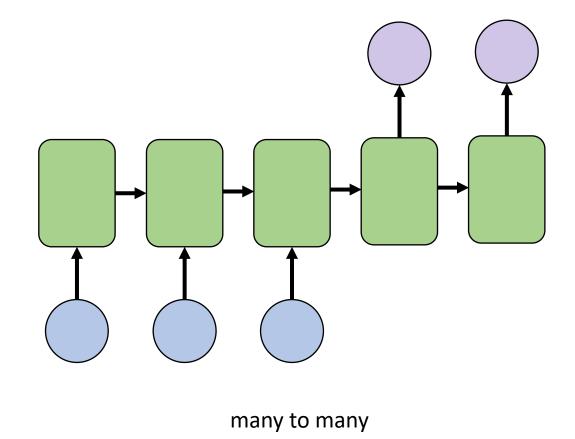




many to many







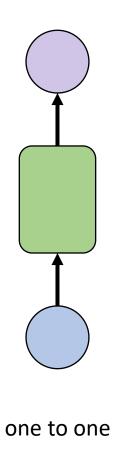
text translation

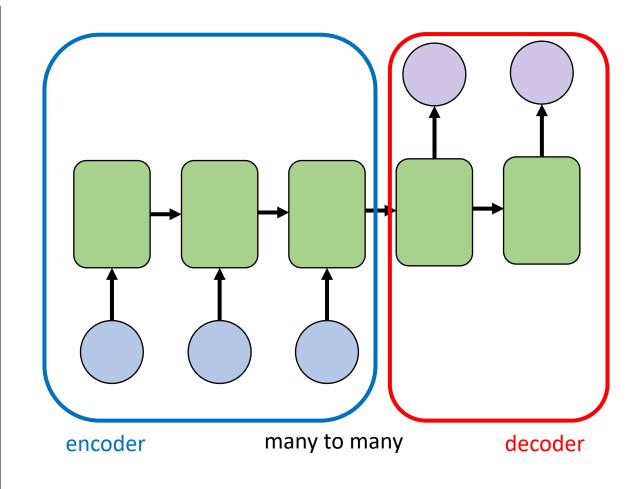
protein secondary structure prediction

MS/MS spectrum prediction

peptide identification

• • •





text translation

protein secondary structure prediction

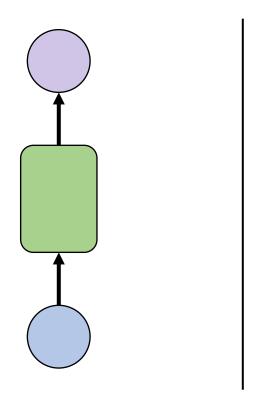
MS/MS spectrum prediction peptide identification

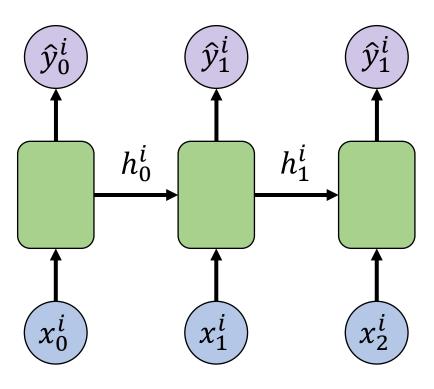
...



### recurrent neural network (RNN)

It is important to realize that the modelparameters of the RNN are the same in each time-step, i.e. the green part in the diagram is always the same.



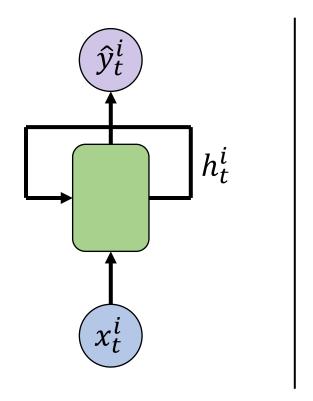


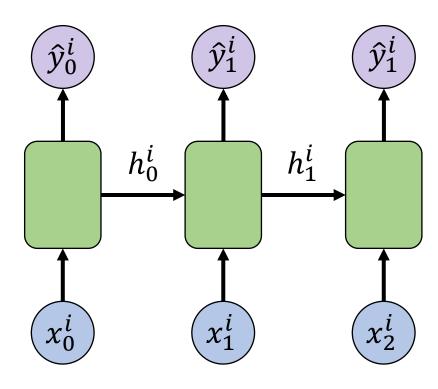


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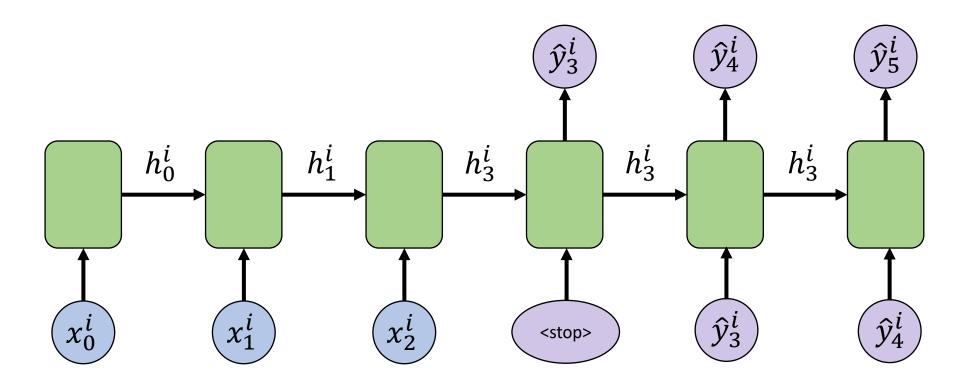
So, we can also represent the RNN as shown on the left.





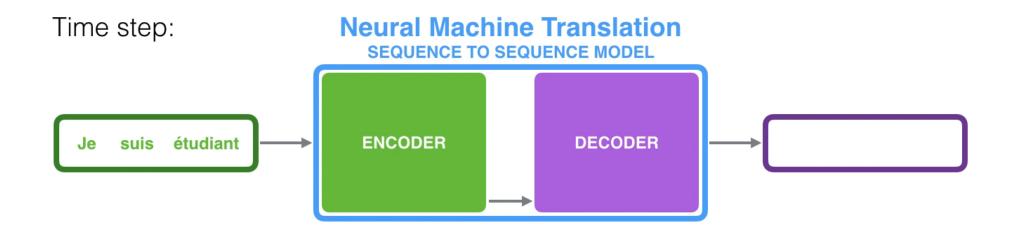


A general case of an RNN is many to many with an encoder encoding the input sequence into a hidden state vector ( $h_3^i$  in the diagram below) and then applying the decoder to decode the hidden state vector into the output sequence.





Folded this looks like this.

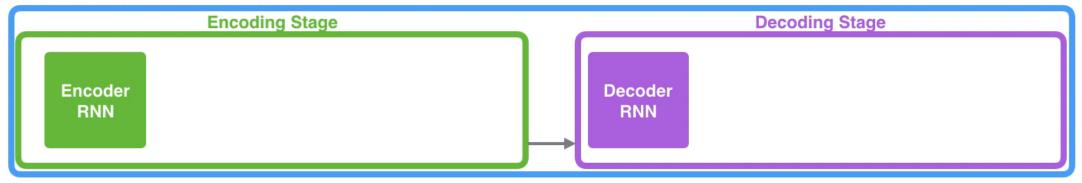




Unfolded this looks like this.

#### **Neural Machine Translation**

**SEQUENCE TO SEQUENCE MODEL** 



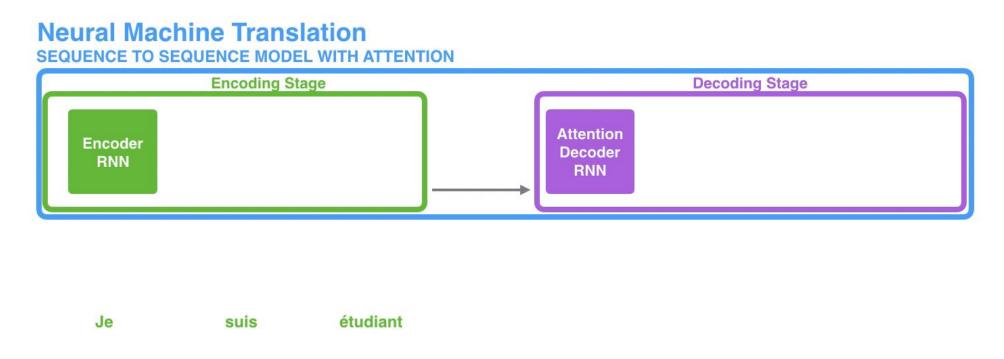
Je suis étudiant

This creates a bottleneck in which all information in the input sequence needs to be encoded into the final hidden state vector.

This puts limitations to the length of the input sequence.



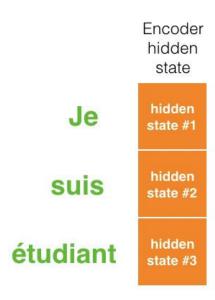
One way to solve this issue is to use a hidden state vectors to decode.



But this can create an information overflow during decoding.

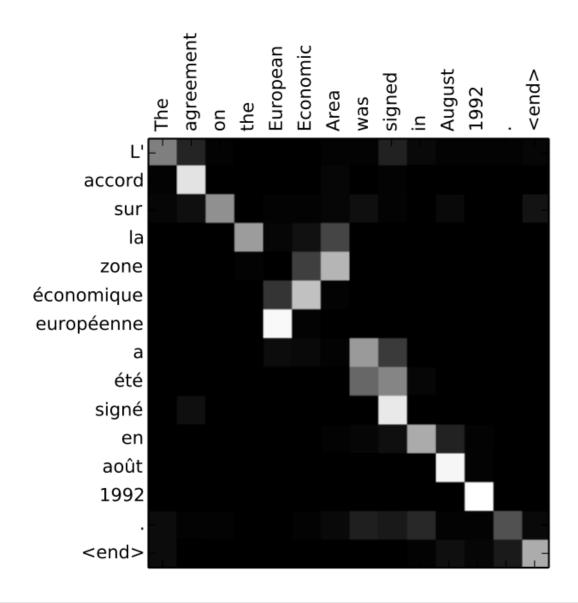
### learning to pay attention

This issue can be solved by adding an **attention layer**. This is again a specialized architecture with modelparameters that learns to pay more or less attention to the specific hidden state vectors during each time-step in the decoding.





### learning to pay attention





## attention is all you need

The transformer architecture is the current state of the art (I think...).

