Process Sequences

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A lot of the ideas in this lecture come from Andrej Karpathy's blog post on the Unreasonable Effectiveness of RNNs (http://karpathy.github.io/2015/05/21/rnn-effectiveness/). Many of the images and animations were made by Adam Prügel-Bennett.

Recurrent Neural Networks - Motivation

<i>x</i> :	Jon	and	Antonia	gave	deep	learning	lectures
<i>y</i> :	1	0	1	0	0	0	0

Recurrent Neural Networks - Motivation

$$x: x^{(1)} \dots x^{(t)} \dots x^{(T_x)}$$

 $x: Jon \dots Antonia \dots lectures$
 $y: y^{(1)} \dots y^{(t)} \dots y^{(T_y)}$
 $y: 1 \dots 1 \dots 0$

In this example, $T_x = T_y = 7$ but T_x and T_y can be different.

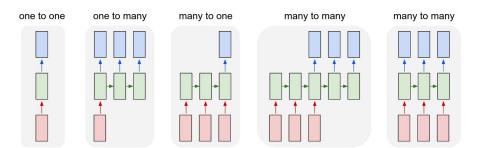


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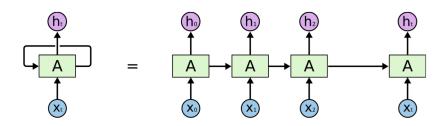
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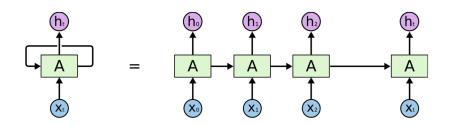
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- To interpret a sentence, or to predict tomorrows weather it is necessary to remember what happened in the past
- To facilitate this we would like to add a feedback loop delayed in time



• RNNs are a family of ANNs for processing sequential data

Image taken from https://towardsdatascience.com

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- RNNs are a family of ANNs for processing sequential data
- RNNs have directed cycles in their computational graphs

Image taken from https://towardsdatascience.com

RNNs combine two properties which make them very powerful.

- Distributed hidden state that allows them to store a lot of information about the past efficiently. This is because several different units can be active at once, allowing them to remember several things at once.
- Non-linear dynamics that allows them to update their hidden state in complicated ways¹.

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Often said to be difficult to train, but this is not necessarily true - dropout can help with overfitting for example

RNNs are Turing complete in the sense they can simulate arbitrary programs².

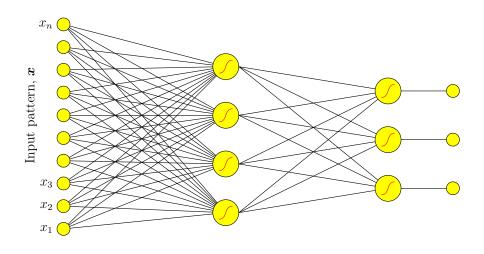
²Don't read too much into this - like universal approximation theory, just because they can doesn't mean its necessarily learnable!

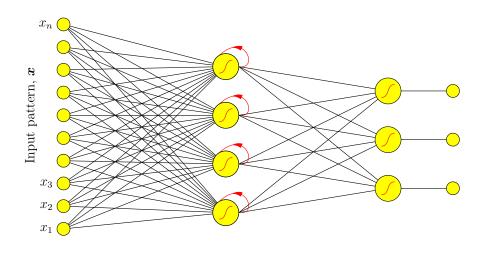
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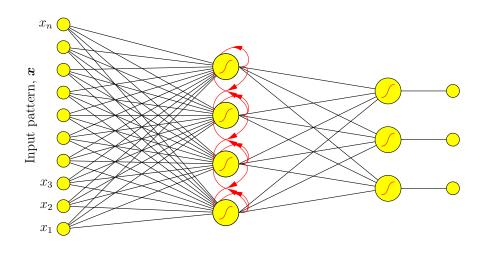
If training vanilla neural nets is optimisation over functions, training recurrent nets is optimisation over programs.

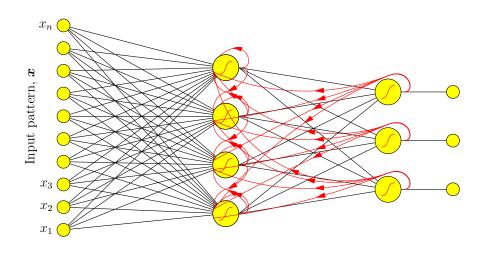
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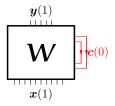






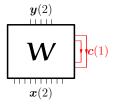
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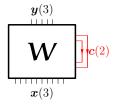
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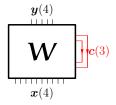
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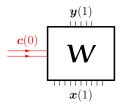
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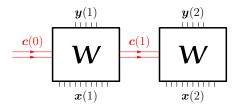
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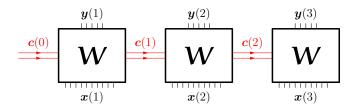
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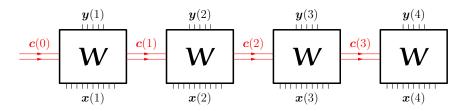
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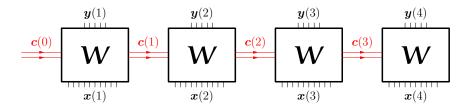
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Minimise an error (here MSE, but your choice):

$$E(\boldsymbol{W}) = \sum_{t=1}^{T} \|\boldsymbol{y}(t) - \boldsymbol{f}(\boldsymbol{x}(t), \boldsymbol{c}(t-1)|\boldsymbol{W})\|^{2}$$

• This is known as back-propagation through time

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$$y(t) = f(x(t), c(t-1)|W_f)$$

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 it should be clear that the gradients of this with respect to the weights can be found with the chain rule

What is the state update g()?

- It depends on the variant of the RNN!
 - Elman
 - Jordan
 - LSTM
 - GRU

Elman Networks ("Vanilla RNNs")

$$egin{aligned} m{h}_t &= \sigma_h (m{W}_{ih} m{x}_t + m{b}_{ih} + m{W}_{hh} m{h}_{t-1} + m{b}_{hh}) \ m{y}_t &= \sigma_y (m{W}_y m{h}_t + m{b}_y) \end{aligned}$$

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- σ_h is usually tanh
- σ_y is usually identity (linear) the y's could be regressed values or logits
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- ullet the output at time t is a projection of the hidden state at that time
- the hidden state at time t is a summation of a projection of the input and a projection of the previous hidden state

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- Also note: RNNs are most often not used in isolation it's quite common to process the inputs and outputs with MLPs (or even convolutions)

Example: Character-level language modelling

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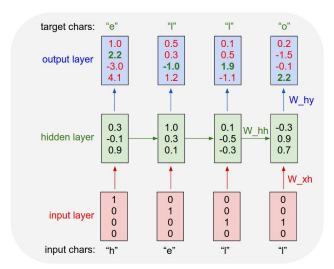


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Training a Char-RNN

- The training data is just text data (e.g. sequences of characters)
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 - All you need to do is train on a reasonable sized corpus of text
 - Overfitting could be a problem: dropout is very useful here

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 and repetitive)
 - you could treat the softmax probabilities defined by the logits as a categorical distribution and sample from them
 - you might increase the 'temperature', T, of the softmax to make the distribution more diverse (less 'peaky'): $q_i = \frac{\exp{(z_i/T)}}{\sum_i \exp{(z_j/T)}}$

A lot of the ideas in this lectu on the input c(t-1), g(x i (x(t-2), g(t-1) - W)lged snllhomitpon" ares Mnt Net) th pl

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vog the state atite

- Sampled from a single layer RNN³.

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³LSTM, 128 dim hidden size, with linear input projection to 8-dimensions and output to the number of characters (84). Trained on the text of these slides for 50 epochs.