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# Recipe of the Day!

# Pink Champagne Cake





# Problems with RNNs

# Problems with RNNs

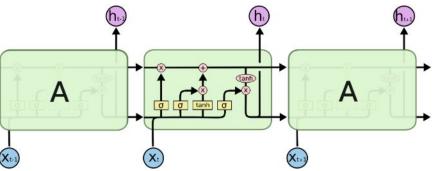
Recall the formula for a generic RNN:

$$h_{t} = f(X_{t}W + h_{t-1}U + b)$$

- What happens for really long sequences during backprop?
  - You multiply by the matrix U repeatedly
  - Largest eigenvalue > 1, gradient → ∞ (explodes)
  - Largest eigenvalue < 1, gradient → 0 (vanishes)</li>
- This is known as the vanishing or exploding gradient problem

# Fixing RNNs

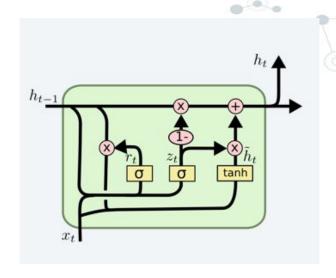
- Sepp Hochreiter and Jürgen Schmidhuber proposed the <u>long short term</u> <u>memory (LSTM) hidden unit in 1997</u>
- LSTMs selectively modify the inputs to produce "well-behaved" outputs, fixing the gradient issues
- Can model very long sequences without having the gradients vanish or explode



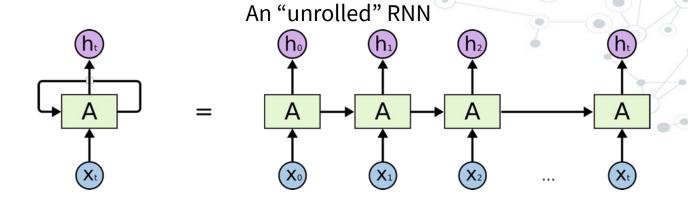
The repeating module in an LSTM contains four interacting layers.

# Fixing RNNs

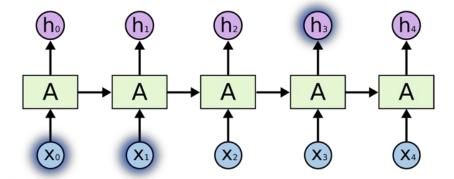
- Gated Recurrent Network (GRU)
- Relatively new (2014), introduced by Cho et al.
- Combined aspects of the LSTM hidden unit
- Performance is on par with LSTM but computationally more efficient
- We'll dig into the details of these two new units



# Long Short Term Memory (LSTM)

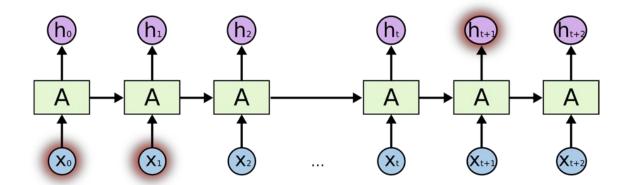


RNN where the output  $h_3$  only depends on the input from  $X_0$  and  $X_1$  (The relevant information needed at  $h_3$  comes from  $X_0$  and  $X_1$ )
The gap between relevant information and the place it is needed is small

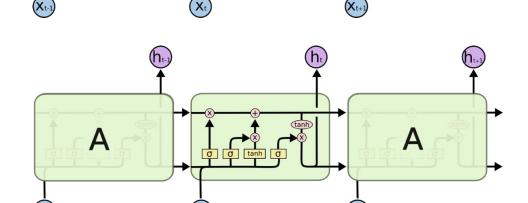


RNN where the output  $h_{t+1}$  is dependent on data inputs  $X_0$  and  $X_1$  that are too far for the gradient to carry

This is an example of a **long-term dependency** - RNNs struggle to learn to make connections when there are large gaps between the relevant information and where it is needed







Vector Transfer

Concatenate

Сору

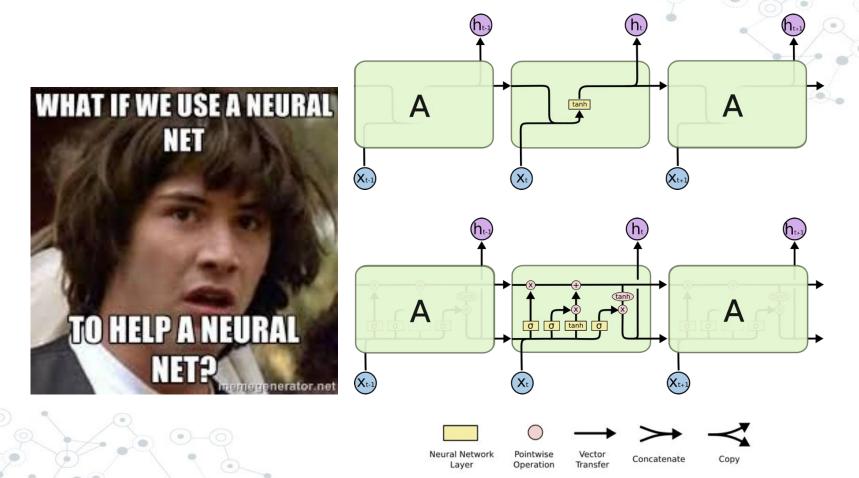
Neural Network

Layer

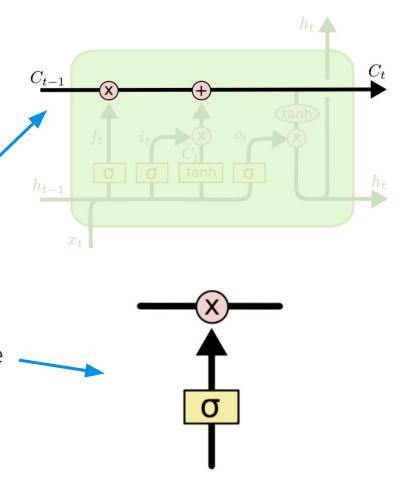
Pointwise

Operation

RNN with LSTM units:

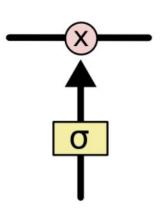


- LSTMs were explicitly designed to avoid the long-term dependency problem
- The key to LSTMs is the ability to let certain information through and carry it until it is deemed no longer useful (which may not happen)
- Information is carried through the sequence in the **cell state**, which acts as a conveyor belt or highway of information (memory of the network)
- Information is kept or forgotten by passing through **gates** (neural nets that regulate the flow of information from one time step to the next

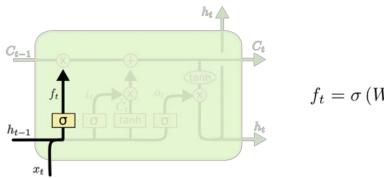


# Gates

- Gates control which information is let through
- They are composed of a sigmoid neural net layer and a pointwise multiplication operation
- The sigmoid layer outputs numbers between 0 and 1, representing how much information should be let through
- 1 = all information, 0 = no information

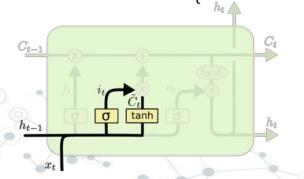


### Step 1: Forget Gate - Determine how much of the previous state should affect the current state based on the current observed input x,



$$f_t = \sigma \left( W_f \cdot [h_{t-1}, x_t] + b_f \right)$$

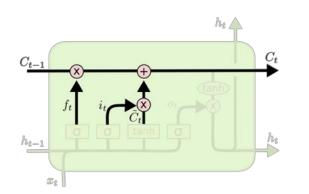
**Step 2: Update Cell State** - First determine which values we will update and by how much (gate i,), then create a list of candidate values that we will add to the current state  $(C_{+})$  based on the current input  $(x_{+})$  and the previous output  $(h_{+})$ .



$$i_t = \sigma\left(W_i \cdot [h_{t-1}, x_t] + b_i\right)$$

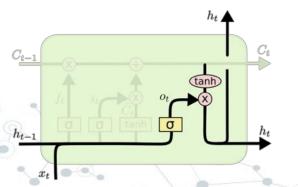
$$i_t = \sigma \left( W_i \cdot [h_{t-1}, x_t] + b_i \right)$$
  
$$\tilde{C}_t = \tanh(W_C \cdot [h_{t-1}, x_t] + b_C)$$

## **Step 3: Execute the Update** - update the cell state $C_{t-1}$ to $C_t$ .



$$C_t = f_t * C_{t-1} + i_t * \tilde{C}_t$$

**Step 4: Compute Unit Output** - determine which parts of the cell state will be used as unit output. Output is a filtered version of the cell state.

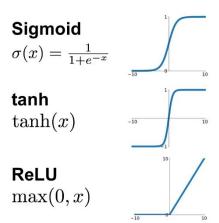


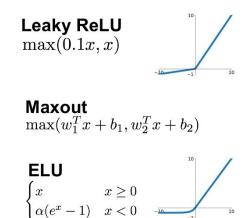
$$o_t = \sigma\left(W_o\left[h_{t-1}, x_t\right] + b_o\right)$$

$$h_t = o_t * \tanh(C_t)$$

# Why tanh?

- To overcome the vanishing/exploding gradient problem
- Forces values to be between -1 and 1





# **LSTM Variants**

- The steps we went through are for the standard, "normal" LSTM
- There are several variations see blog post link from previous slide
- Encoder-decoder LSTMS led to the emergence of the

#### **Attention Mechanism**

- Selectively concentrates on a few relevant things while ignoring others
- Think of an encoder as part of a neural net that reads in a sequence, tries to summarize it (encode a context vector), and passes it to the decoder
- The decoder translates the input from the encoder
- The Attention Mechanism overcame shortcomings of encoder-decoder
   LSTMs and led to huge breakthroughs in NLP

# **LSTM Variants**

The steps we

There are se

Encoder-ded

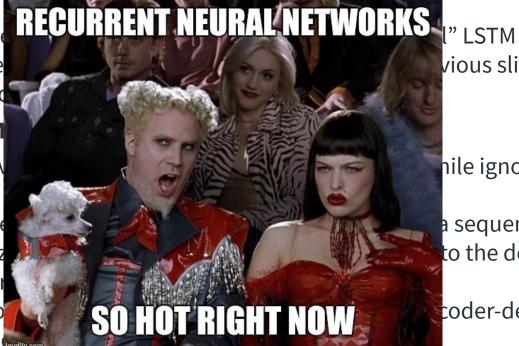
#### **Attention M**

Selectiv others

Think of an to summariz

The decoder

The Attentio LSTMs and le



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hile ignoring

sequence, tries to the decoder

coder-decoder

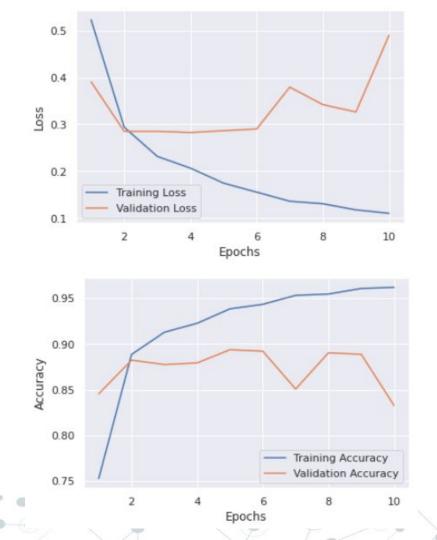
# LSTM in Keras

- Now that you have an idea of how LSTM works, let's implement it in Keras
- We set up a model using an LSTM layer and train it on the IMDb data
- The network is similar to the one with SimpleRNN that we discussed last lecture
- We only specify the output dimensionality of the LSTM layer, and leave every other argument (there's a lot) to the Keras defaults

```
1 model = tf.keras.models.Sequential([
    tf.keras.layers.Embedding(max features, 32),
    tf.keras.layers.LSTM(32),
    tf.keras.layers.Dense(1, activation='sigmoid')
 7 1)
 9 model.compile(optimizer = tf.keras.optimizers.RMSprop(),
                 loss='binary crossentropy',
10
                 metrics=['accuracy'])
12
13 history = model.fit(input_train, y_train,
                       epochs=10,
14
15
                       batch size=128,
                       validation split=0.2)
16
```

# LSTM in Keras

Best performance so far - high 80s in terms of accuracy %

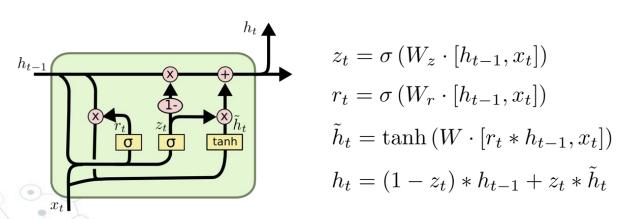


# Gated Recurrent Unit (GRU)

# Gated Recurrent Unit ( )

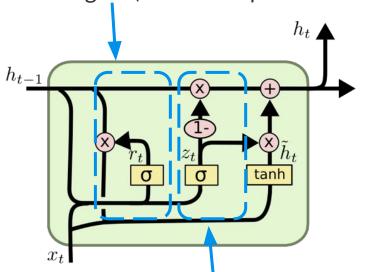
# **GRU**

- Relatively new (2014)
- Combines the "forget" and "input" gates into an "update gate"
- Merges cell state and hidden state
- Performance on par with LSTM, but is computationally more efficient (due to fewer tensor operations)



# **GRU**

Reset gate (how much past information to forget)



$$z_t = \sigma\left(W_z \cdot [h_{t-1}, x_t]\right)$$

$$r_t = \sigma\left(W_r \cdot [h_{t-1}, x_t]\right)$$

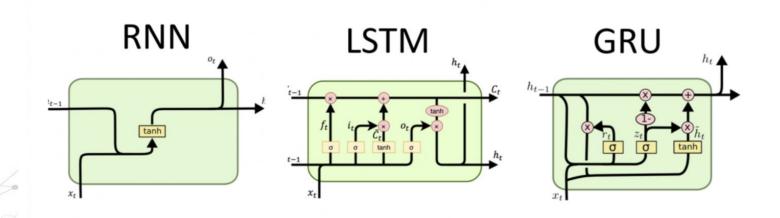
$$\tilde{h}_t = \tanh\left(W \cdot [r_t * h_{t-1}, x_t]\right)$$

$$h_t = (1 - z_t) * h_{t-1} + z_t * \tilde{h}_t$$

Update gate (decides which new information to throw away and which to add

# LSTM vs GRU

- LSTM performs better on long sequences
- GRUs are faster to train
- GRUs are simpler to understand and modify
- A nice <u>video explanation/post</u> of LSTM and GRU



# Improving RNN Performance and Generalization

# Improving RNNs

- We will cover 3 techniques for improving RNNs:
  - Recurrent dropout: fights overfitting, different from the kind of dropout you are already familiar with
  - Stacking recurrent layers: increases generalizability, but comes with a higher computational cost
  - Bidirectional recurrent layers: increase accuracy and fight forgetting issues

# Example: temperature forecasting

- RNNs can be applied to any type of sequence data, not just text
- We will be using a weather timeseries dataset recorded at the <u>Weather</u> <u>Station at Max Planck Institute for Biochemistry</u> in Jena, Germany

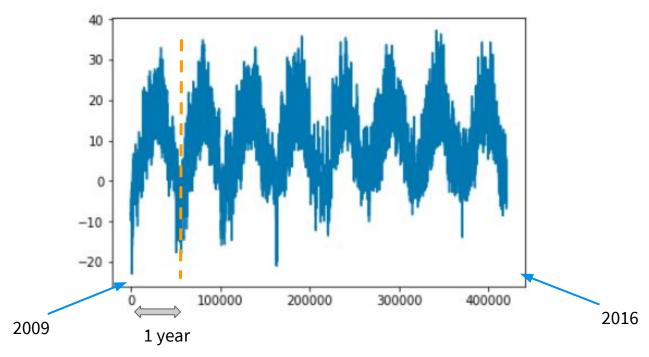


# Example: temperature forecasting

- 14 different variables were recorded every 10 minutes over several years, starting in 2003
  - Air temperature, atmospheric pressure, humidity, wind direction, etc.
  - 1 recording every 10 minutes = 6 recordings per hour =
    - **144** recordings per day = **52**,560 recordings per year
- We will be using data from 2009-2016 to build a model that predicts air temperature 24 hours in the future using data from the last few days
- Colab notebook
- Data file

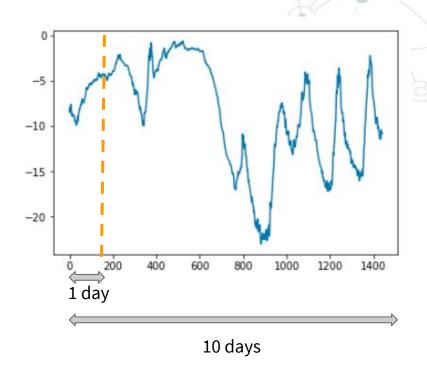
```
1 fname = 'path/jena climate 2009 2016.csv'
 2 f = open(fname)
 3 data = f.read()
 4 f.close()
 6 lines = data.split('\n') # Each line is 1 recording
 7 header = lines[0].split(',') # Variable names are separated by commas
 8 lines = lines[1:]
                    # Drop first line (it's a header)
10 print(header)
11 print(len(lines))
['"Date Time"', '"p (mbar)"', '"T (degC)"', '"Tpot (K)"', '"Tdew (degC)"', '"rh (%)"',
420551
                                           Number of rows
  1 import numpy as np
                                                                 Number of columns (-1 for
                                            (observations)
                                                                 unnecessary 1st column: date/time)
  3 float data = np.zeros((len(lines), len(header) - 1))
  4 for i, line in enumerate(lines):
        values = [float(x) for x in line.split(',')[1:]]
        float data[i, :] = values
                                                                  Drop first column (the
  7 print(float data.shape)
                                                                  unnecessary date/time)
                                                                                                30
 (420551, 14)
```

# Temperature over time



# Temperature over time

- Let's plot the temperature over time (a few days)
- Notice that there is periodicity present, but that it isn't as consistent as the last plot - this will make predicting the weather in the next 24 hours using data from a few days beforehand more challenging



# Temperature Forecasting

- Task: given data going as far back as lookback timesteps (here a timestep is 10 minutes) and sampled every steps timesteps, can you predict the temperature in delay timesteps?
- lookback = 1440; we will go back 10 days
- steps = 6; observations will be sampled at one data point per hour we will only take into account every 6th recording
- delay = 144; targets will be 24 hours in the future
- Process the data:
  - Normalize all variables to have mean 0 and standard deviation 1

# Temperature Forecasting in Keras

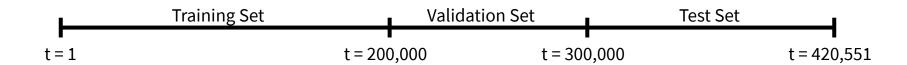
### Generate samples

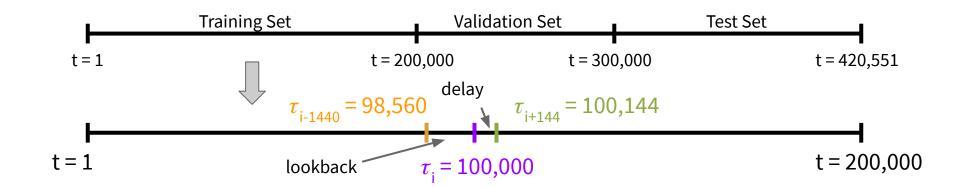
- data: The original array of floating point data
- **lookback**: How many timesteps back should our input data go
- **delay**: How many timesteps in the future should our target be

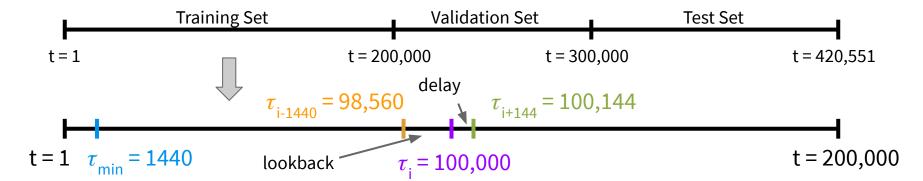
# Temperature Forecasting in Keras

- min\_index and max\_index: Indices in the data array that delimit which timesteps to draw from. This is useful for keeping a segment of the data for validation and another one for testing.
- shuffle: Whether to shuffle our samples or draw them in chronological order
- batch\_size: The number of samples per batch
- step: The period, in timesteps, at which we sample data. We will set it to 6 in order to draw one data point every hour

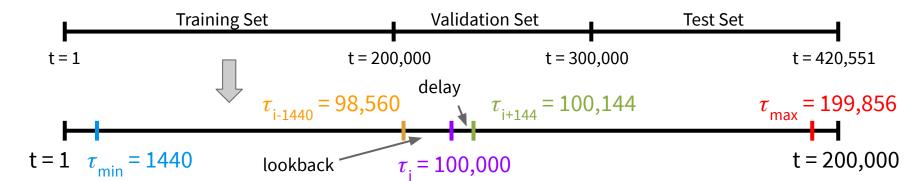
# **Timeline**





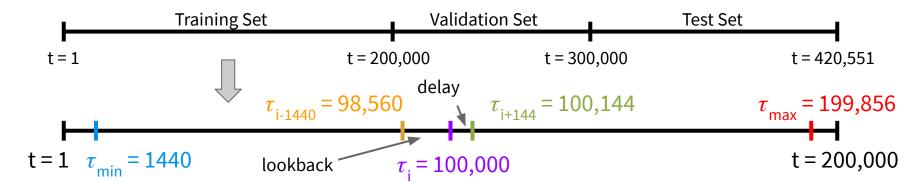


 $\tau_{\text{min}}$ : we need all 10 days worth of past data to predict the temperature for the next time point. Thus, the minimum value  $\tau_{\text{i}}$  can take is 1400 (10 days of previous data) + 1 (time point) = 1441. If we choose  $\tau_{\text{i}} < 1441$ , we won't have enough prior data to make a prediction.



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 $\tau_{\text{max}}$ : we need 24 hours worth of data after this point in order to have a point to make a prediction for. Thus, the maximum value  $\tau_{i}$  can take is 200,000 - 144 = 199,856. If we choose  $\tau_{i}$  >199,856, we won't have a data point to make a prediction for.



 $\tau_{\text{min}}$ : we need all 10 days worth of past data to predict the temperature for the next time point. Thus, the minimum value  $\tau_{i}$  can take is 1400 (10 days of previous data) + 1 (time point) = 1441. If we choose  $\tau_{i}$  < 1441, we won't have enough prior data to make a prediction.

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#### Steps:

- 1. Randomly sample a point in time,  $\tau_{\rm i}$ , between  $\tau_{\rm min}$  and  $\tau_{\rm max}$
- 2. Keep 10 days of data prior to  $\tau_i$  and 24 hours after  $\tau_i$ .
- 3. Repeat this process multiple times
- 4. Split training examples into batches
- 5. Feed into the network
- Repeat similar process for validation and test sets

Whether to shuffle points in time or not.

While true,
meaning while
there are still
examples to
include in a batch

```
1 def generator(data, lookback, delay, min index, max index,
                 shuffle=False, batch size=128, step=6):
      if max index is None:
           \max index = len(data) - delay - 1
      i = min index + lookback
      while 1:
           if shuffle:
               rows = np.random.randint(
                   min index + lookback, max index, size=batch size)
10
           else:
11
               if i + batch size >= max index:
12
                   i = min index + lookback
13
               rows = np.arange(i, min(i + batch size, max index))
14
               i += len(rows)
15
16
           samples = np.zeros((len(rows),
                              lookback // step,
17
18
                              data.shape[-1]))
19
           targets = np.zeros((len(rows),))
20
           for j, row in enumerate(rows):
               indices = range(rows[j] - lookback, rows[j], step)
21
22
               samples[j] = data[indices]
23
               targets[j] = data[rows[j] + delay][1]
24
           yield samples, targets
```

For the training set randomly choose points in time

For the validation and test sets - choose batches of timesteps (in chronological order)

Floor division

One batch of input data

Corresponding target temperatures

Use the generator function to instantiate three generators, one for training, one for validation and one for testing.

Each will look at different temporal segments of the original data: the training generator looks at the first 200,000 timesteps, the validation generator looks at the following 100,000, and the test generator looks at the remainder.

```
1 lookback = 1440
 2 \text{ step} = 6
 3 \text{ delay} = 144
 4 batch size = 128
 6 train gen = generator(float data,
                          lookback=lookback,
                          delay=delay,
                          min index=0,
                          max index=200000,
                          shuffle=True,
12
                          step=step,
13
                          batch size=batch size)
14 val gen = generator(float data,
                       lookback=lookback,
                       delay=delay,
                       min index=200001,
                       max index=300000,
                        step=step,
                       batch size=batch size)
21 test gen = generator(float data,
                         lookback=lookback,
                         delay=delay,
                         min index=300001,
25
                         max index=None,
                         step=step,
                         batch size=batch size)
    This is how many steps to draw from 'val gen'
    in order to see the whole validation set:
31 val steps = (300000 - 200001 - lookback) // batch size
33 # This is how many steps to draw from `test gen`
34 # in order to see the whole test set:
35 test_steps = (len(float_data) - 300001 - lookback) // batch_size
37 print(val steps)
38 print(test steps)
769
```

769 930 42

## Temperature Forecasting

- We need to come up with a baseline benchmark to beat
- Common-sense approach: always predict that the temperature 24 hours from now will be equal to the temperature now
- We'll use mean absolute error (MAE) to measure loss

```
1 def evaluate_naive_method():
2    batch_maes = []
3    for step in range(val_steps):
4        samples, targets = next(val_gen)
5        preds = samples[:, -1, 1]
6        mae = np.mean(np.abs(preds - targets))
7        batch_maes.append(mae)
8    print(np.mean(batch_maes))
9
10 evaluate_naive_method()
```

We get MAE = 0.29.

Since our temperature data has been normalized to be centered at 0 and have a standard deviation of 1, this number is not immediately interpretable. It translates to an average absolute error of 0.29 \* temperature\_std degrees Celsius, i.e. 2.57°C.

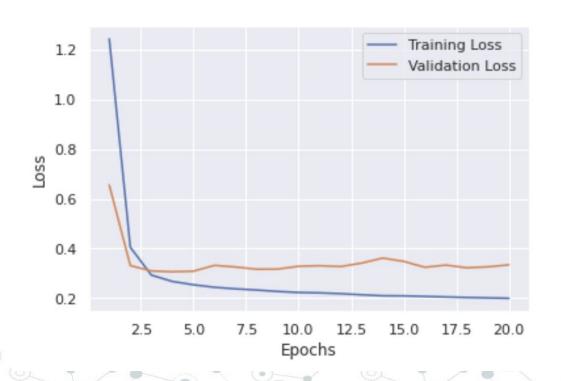
That's a fairly large average absolute error – now the task is to leverage our knowledge of deep learning to do better.

# Temperature Forecasting - Simple Model

Let's first try a simple model (MLP) before developing a more complex one
 In general it's best to start with a basic model and then work your way up in complexity

```
1 model = keras.Sequential([
    layers.Flatten(input shape=(lookback // step, float data.shape[-1])),
    layers.Dense(32, activation='relu'),
    layers.Dense(1)
 8 model.compile(optimizer = tf.keras.optimizers.RMSprop(),
                 loss='mae')
11 history = model.fit(train gen,
                       steps per epoch=500,
                       epochs=20,
                       validation data=val gen,
                       validation steps=val steps)
```

## Temperature Forecasting - Simple Model



We get MAEs above 0.3 for the validation loss - worse than our benchmark.

This shows that the simple model isn't complex enough for our data and task (it's not taking time into account), and that some benchmarks can be difficult to beat.

### Temperature Forecasting - RNN

This model is better than the previous simple model and the common-sense baseline. There is evidence of overfitting, so let's try dropout next.

```
model = keras.Sequential([
    layers.GRU(32, input shape=(None, float_data.shape[-1])),
    layers.Dense(1)
 5 1)
  model.compile(optimizer = tf.keras.optimizers.RMSprop(),
                 loss='mae')
10 history = model.fit(train gen,
11
                       steps per epoch=500,
                       epochs=20,
12
13
                       validation data=val gen,
14
                       validation steps=val steps)
```



# Recurrent Dropout

#### Recurrent Dropout

- It turns out that the classic technique of dropout we saw in earlier lectures can't be applied in the same way for recurrent layers
  - Applying dropout before a recurrent layer impedes learning rather than helping to implement regularization
- The proper way to apply dropout with a recurrent network was discovered in 2015
  - Yarin Gal, "<u>Uncertainty in Deep Learning (PhD Thesis)</u>,"
  - The same pattern of dropped units should be applied at every timestep

#### Recurrent Dropout

- This allows the network to properly propagate its learning error rate through time - a temporally random dropout pattern would disrupt the error signal and hinder the learning process
- Yarin's mechanism has been built into Keras
- Every recurrent layer has 2 dropout-related arguments:
  - dropout: a float number specifying the dropout rate for input units of the layer
  - recurrent\_dropout: a float number specifying the dropout rate of the recurrent units

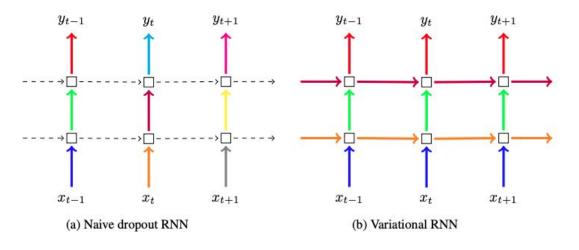


Figure 1: Depiction of the dropout technique following our Bayesian interpretation (right) compared to the standard technique in the field (left). Each square represents an RNN unit, with horizontal arrows representing time dependence (recurrent connections). Vertical arrows represent the input and output to each RNN unit. Coloured connections represent dropped-out inputs, with different colours corresponding to different dropout masks. Dashed lines correspond to standard connections with no dropout. Current techniques (naive dropout, left) use different masks at different time steps, with no dropout on the recurrent layers. The proposed technique (Variational RNN, right) uses the same dropout mask at each time step, including the recurrent layers.

Source: https://arxiv.org/pdf/1512.05287.pdf

#### Recurrent Dropout in Keras

```
model = keras.Sequential([
    layers.GRU(32,
                dropout = 0.2,
                recurrent dropout=0.2,
                input shape=(None, float data.shape[-1])),
    layers.Dense(1)
8])
10 model.compile(optimizer = tf.keras.optimizers.RMSprop(),
                 loss='mae')
12
13 history = model.fit(train gen,
14
                       steps per epoch=500,
                       epochs=40,
15
                       validation data=val gen,
16
                       validation steps=val steps)
```



This helps a little with overfitting - increasing the dropout percentage might help more.

We have more stable evaluation scores, but our best scores are not much lower than they were previously

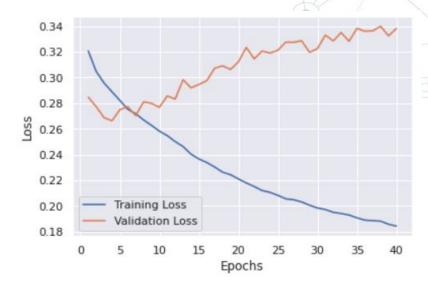
# Stacking Recurrent Layers

# **Stacking Recurrent Layers**

- Because we have hit a performance bottleneck, we should consider increasing the capacity of the network - make the model more complex
- Increasing network capacity is typically done by increasing the number of units in the layers or adding more layers.
- Recurrent layer stacking is a classic way to build more-powerful recurrent networks: for instance, what currently powers the Google Translate algorithm is a stack of 8 large LSTM layers—that's huge!

# Stacking Recurrent Layers in Keras

```
1 model = keras.Sequential([
    layers.GRU(32,
                dropout = 0.1.
                recurrent dropout=0.5,
                return sequences=True,
                 input shape=(None, float_data.shape[-1])),
    layers.GRU(64, activation='relu',
                dropout = 0.1,
                recurrent dropout=0.5),
    layers.Dense(1)
11 1)
12
13 model.compile(optimizer = tf.keras.optimizers.RMSprop(),
                 loss='mae')
15
16 history = model.fit(train_gen,
17
                       steps per epoch=500,
                       epochs=40,
18
19
                       validation data=val gen,
20
                       validation steps=val steps)
```

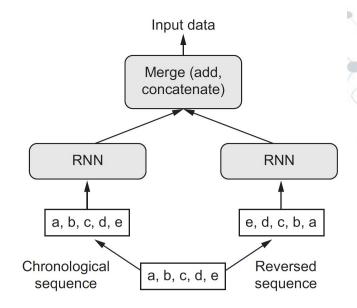


- The overfitting becomes worse, signaling the network capacity is too high,
   i.e. the model is too complex and has too many parameters.
- It would probably be best to drop the added layer and increase the number of nodes in the first GRU layer

# Bidirectional Recurrent Layers

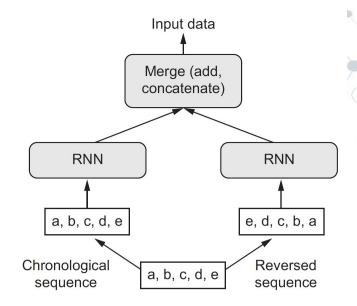
#### **Bidirectional RNNs**

- A bidirectional RNN (BRNN) can offer greater performance on certain tasks
- Frequently used in natural-language processing (NLP)
- BRNNs exploit the order sensitivity of RNNs



#### **Bidirectional RNNs**

- Uses 2 regular RNNs, each of which processes the input sequence in one direction (chronologically and anti chronologically), and then merges their representations
- Catches patterns that may be overlooked by a regular RNN



# Temperature Forecasting with a BRNN

It performs about as well as the regular GRU layer. It's easy to understand why: all of the predictive capacity must be coming from the chronological half of the network, since the anti-chronological half is known to be severely underperforming on this task (again, because the recent past matters much more than the distant past in this case).

#### Summary

- There are several other things you can try to improve performance
  - Change the number of units in each recurrent layer
  - Try using LSTM layers instead of GRU layers
  - Change the learning rate used by the RMSprop optimizer (or any optimizer)
  - Try a bigger densely connected classifier on top of the recurrent layers