

# RNN, LSTM

Lecture 12

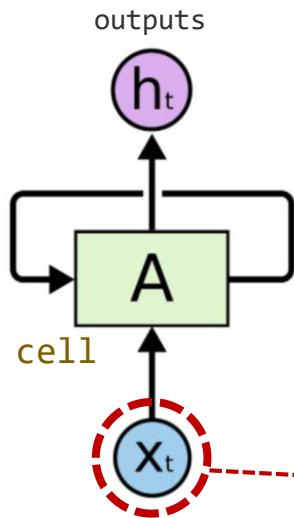
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- 3) RNN with long sequences
- 4) RNN with long sequences: Stacked RNN + Softmax layer
- 5) RNN with time series data (stock)

1

# RNN Basics

# RNN in TensorFlow



cell 생성

1

```
cell = tf.contrib.rnn.BasicRNNCell(num_units=hidden_size)
```

...

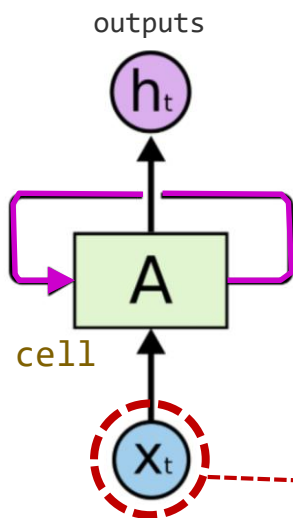
2 cell 작동

```
outputs, _states = tf.nn.dynamic_rnn(cell, x_data, dtype=tf.float32)
```

Output size = Hidden size

입력 값

# RNN in TensorFlow



다양한 성능평가를 위해서  
cell name을 교체해가면서 test

1

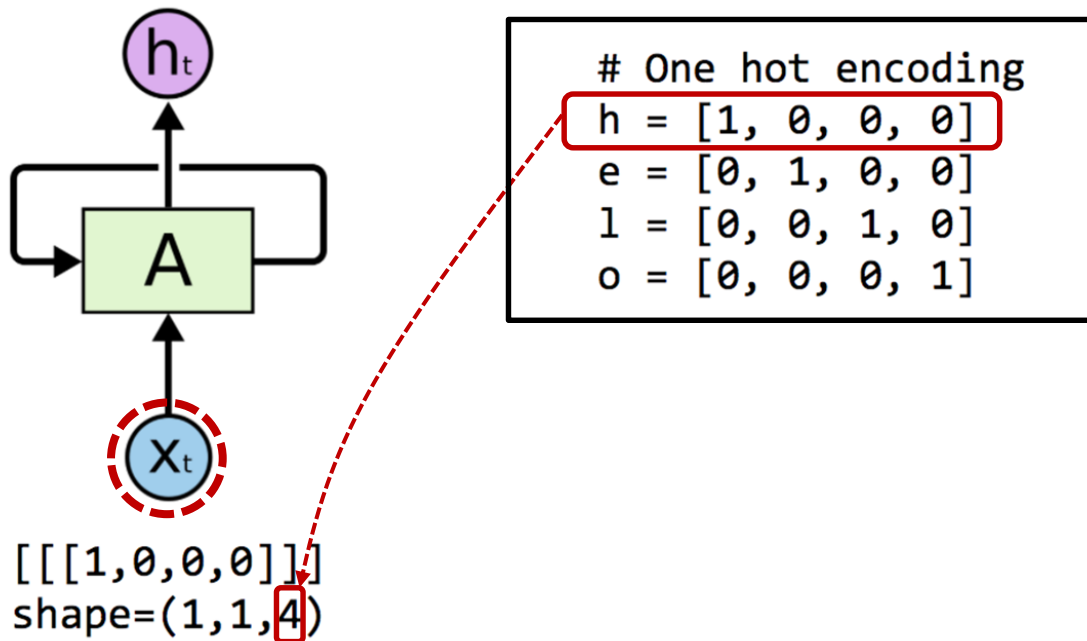
```
cell = tf.contrib.rnn.BasicRNNCell(num_units=hidden_size)  
cell = tf.contrib.rnn.BasicLSTMCell(num_units=hidden_size)
```

...

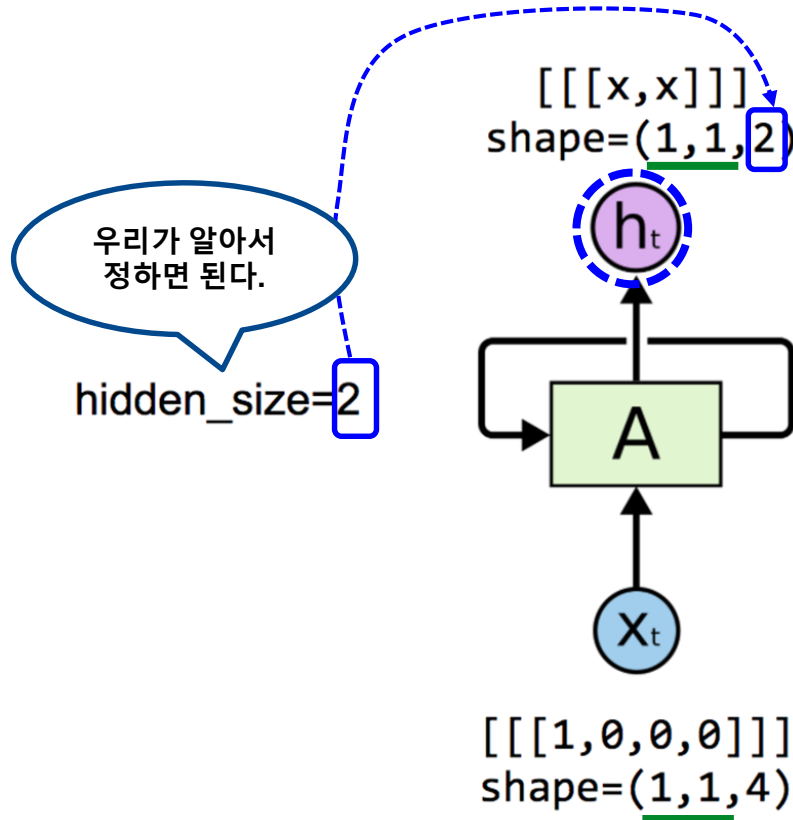
2

```
outputs, _states = tf.nn.dynamic_rnn(cell, x_data, dtype=tf.float32)
```

One node: 4 (*input-dim*) in 2 (*hidden\_size*)



One node: 4 (*input-dim*) in 2 (*hidden\_size*)



# One hot encoding

$h = [1, 0, 0, 0]$

$e = [0, 1, 0, 0]$

$l = [0, 0, 1, 0]$

$o = [0, 0, 0, 1]$

One node: 4 (*input-dim*) in 2 (*hidden\_size*)

# One cell RNN input\_dim (4) -> output\_dim (2)

`hidden_size = 2`

1 `cell = tf.contrib.rnn.BasicLSTMCell(num_units=hidden_size)`

`x_data = np.array([[[[1,0,0,0]]], dtype=np.float32)`

2 `outputs, _states = tf.nn.dynamic_rnn(cell, x_data, dtype=tf.float32)`

`sess.run(tf.global_variables_initializer())`

`pp.pprint(outputs.eval())`

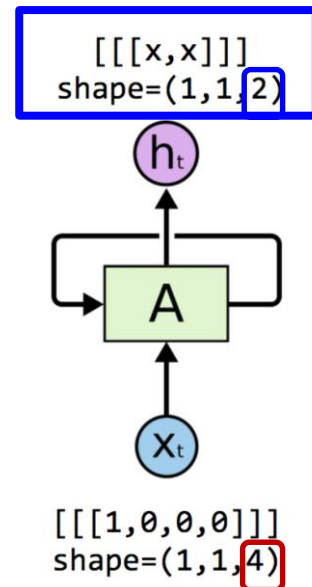


outputs

`array([[[[-0.42409304, 0.64651132]]]])`

Output size = Hidden size

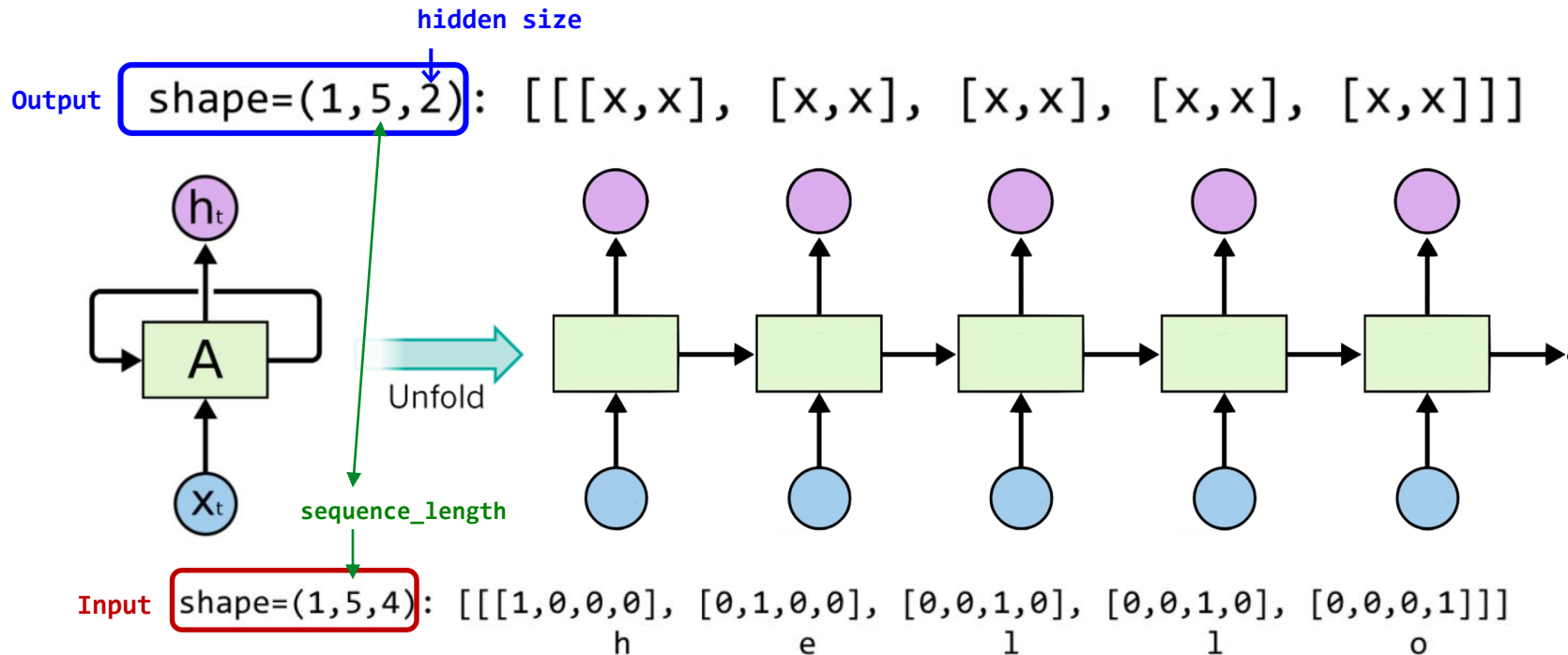
hidden\_size=2





# Unfolding to n sequences

**hidden\_size=2**  
**sequence\_length = 5**



# Unfolding to n sequences

# One cell RNN input\_dim (4) -> output\_dim (2). sequence: 5

hidden\_size = 2

1 cell = tf.contrib.rnn.BasicLSTMCell(num\_units=hidden\_size)

x\_data = np.array([[h, e, l, l, o]], dtype=np.float32)

print(x\_data.shape)

pp.pprint(x\_data)

5개이므로 sequence length = 5

2 outputs, \_states = tf.nn.dynamic\_rnn(cell, x\_data, dtype=tf.float32)

sess.run(tf.global\_variables\_initializer())

pp.pprint(outputs.eval())

# One hot encoding

h = [1, 0, 0, 0]

e = [0, 1, 0, 0]

l = [0, 0, 1, 0]

o = [0, 0, 0, 1]

hidden\_size=2

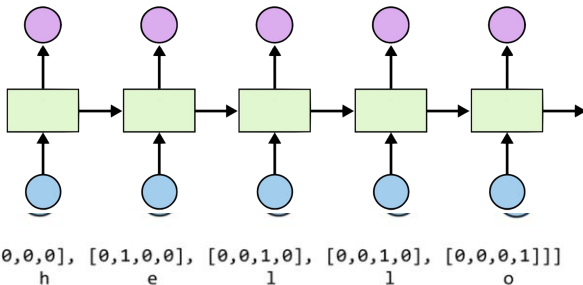
sequence\_length=5

shape=(1,5,2): [[x,x], [x,x], [x,x], [x,x], [x,x]]

outputs

x\_data

shape=(1,5,4): [[1,0,0,0], [0,1,0,0], [0,0,1,0], [0,0,1,0], [0,0,0,1]]



X\_data = array

```
([[[ 1., 0., 0., 0.],
      [ 0., 1., 0., 0.],
      [ 0., 0., 1., 0.],
      [ 0., 0., 1., 0.],
      [ 0., 0., 0., 1.]], dtype=float32)
```

X\_data

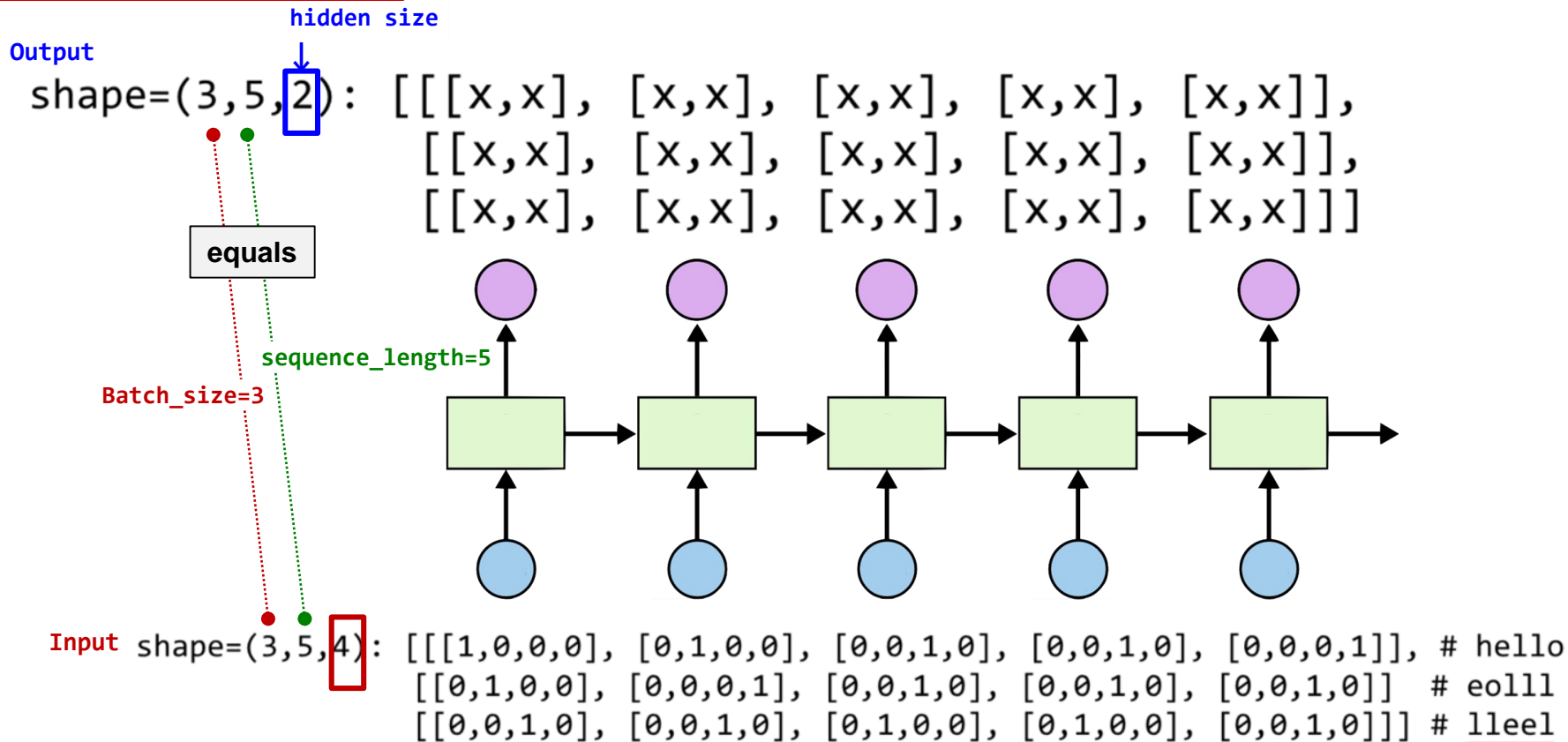
Outputs = array

```
([[[ 0.19709368, 0.24918222],
      [-0.11721198, 0.1784237 ],
      [-0.35297349, -0.66278851],
      [-0.70915914, -0.58334434],
      [-0.38886023, 0.47304463]]], dtype=float32)
```

Outputs

hidden\_size=2  
sequence\_length=5  
batch\_size=3

## Batching input



# Batching input

# One cell RNN input\_dim (4)  $\rightarrow$  output\_dim (2). sequence: 5, batch 3  
 # 3 batches 'hello', 'eolll', 'lleel'

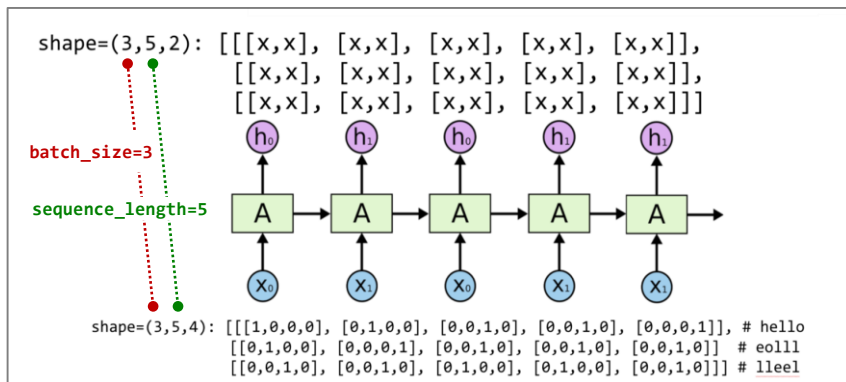
```
x_data = np.array([[h, e, l, l, o],
                  [e, o, l, l, l],
                  [l, l, e, e, l]], dtype=np.float32)
```

```
pp.pprint(x_data)
```

hidden\_size

One\_hot\_encoding

- 1 `cell = rnn.BasicLSTMCell(num_units=2, state_is_tuple=True)`
- 2 `outputs, _states = tf.nn.dynamic_rnn(cell, x_data, dtype=tf.float32)`  
`sess.run(tf.global_variables_initializer())`  
`pp.pprint(outputs.eval())`



# One hot encoding  
 h = [1, 0, 0, 0]  
 e = [0, 1, 0, 0]  
 l = [0, 0, 1, 0]  
 o = [0, 0, 0, 1]

Hidden\_size=2  
 sequence\_length=5  
 batch\_size=3

x\_data

```
array([[[ 1.,  0.,  0.,  0.],
        [ 0.,  1.,  0.,  0.],
        [ 0.,  0.,  1.,  0.],
        [ 0.,  0.,  1.,  0.],
        [ 0.,  0.,  0.,  1.]],
```

```
[[ 0.,  1.,  0.,  0.],
 [ 0.,  0.,  0.,  1.],
 [ 0.,  0.,  1.,  0.],
 [ 0.,  0.,  1.,  0.],
 [ 0.,  0.,  1.,  0.]],
```

```
[[ 0.,  0.,  1.,  0.],
 [ 0.,  0.,  1.,  0.],
 [ 0.,  1.,  0.,  0.],
 [ 0.,  1.,  0.,  0.],
 [ 0.,  0.,  1.,  0.]])
```

# Batching output

# One cell RNN input\_dim (4) -> output\_dim (2). sequence: 5, batch 3  
 # 3 batches 'hello', 'eolll', 'lleel'

```
x_data = np.array([[h, e, l, l, o],
                  [e, o, l, l, l],
                  [l, l, e, e, l]], dtype=np.float32)
```

pp.pprint(x\_data)

1 cell = rnn.BasicLSTMCell(num\_units=2, state\_is\_tuple=True)

2 outputs, \_states = tf.nn.dynamic\_rnn(cell, x\_data, dtype=tf.float32)

sess.run(tf.global\_variables\_initializer())

pp.pprint(outputs.eval())

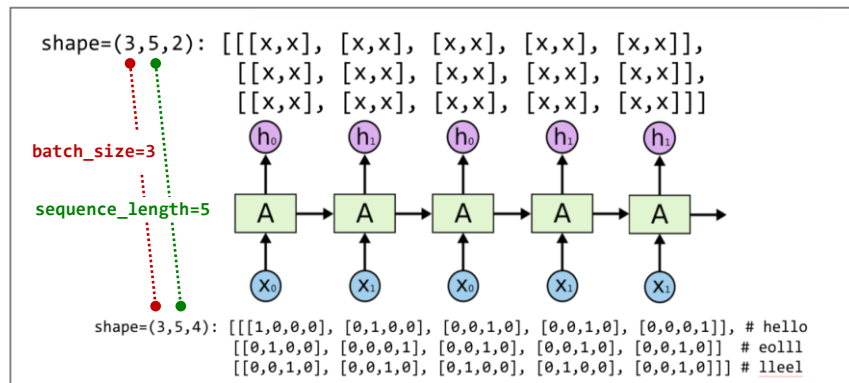
hidden size : 2

outputs

```
array([[[[-0.0173022, -0.12929453],
          [-0.14995177, -0.23189341],
          [ 0.03294011,  0.01962204],
          [ 0.12852104,  0.12375218],
          [ 0.13597946,  0.31746736]],
        [[-0.15243632, -0.14177315],
          [ 0.04586344,  0.12249056],
          [ 0.14292534,  0.15872268],
          [ 0.18998367,  0.21004884],
          [ 0.21788891,  0.24151592]],
        [[ 0.10713603,  0.11001928],
          [ 0.17076059,  0.1799853 ],
          [-0.03531617,  0.08993293],
          [-0.1881337 , -0.08296411],
          [-0.00404597,  0.07156041]]],
      dtype=float32)
```

x\_data

```
array([[[[ 1.,  0.,  0.,  0.],
          [ 0.,  1.,  0.,  0.],
          [ 0.,  0.,  1.,  0.],
          [ 0.,  0.,  1.,  0.],
          [ 0.,  0.,  0.,  1.]],
        [[ 0.,  1.,  0.,  0.],
          [ 0.,  0.,  0.,  1.],
          [ 0.,  0.,  1.,  0.],
          [ 0.,  0.,  1.,  0.],
          [ 0.,  0.,  1.,  0.]],
        [[ 0.,  0.,  1.,  0.],
          [ 0.,  0.,  1.,  0.],
          [ 0.,  1.,  0.,  0.],
          [ 0.,  1.,  0.,  0.],
          [ 0.,  0.,  1.,  0.]]],
      dtype=float32)
```



```
import tensorflow as tf
import numpy as np
from tensorflow.contrib import rnn
import pprint
tf.reset_default_graph()
```

```
pp = pprint.PrettyPrinter(indent=4)
# 배열등을 출력할 때 가독성을 높이기 위해 사용하는 방법으로
# \t 대신에 indentation을 임의의 숫자로 설정하여 예쁘게 프린트함
sess = tf.InteractiveSession()
```

```
h = [1, 0, 0, 0]
e = [0, 1, 0, 0]
l = [0, 0, 1, 0]
o = [0, 0, 0, 1]
```

```
with tf.variable_scope('one_cell') as scope:
```

```
# One cell RNN input_dim (4) → output_dim (2)
```

```
hidden_size = 2
```

1 `cell = tf.contrib.rnn.BasicRNNCell(num_units=hidden_size)` ← cell 생성

```
print("=="*20, 'one_cell', "=="*20)
```

```
print("cell.output_size : ", cell.output_size) # output size 확인
```

```
print("cell.state_size : ", cell.state_size) # state size 확인
```

```
x_data = np.array([[[h]]], dtype=np.float32) # x_data = [[[1,0,0,0]]]
```

```
print("\nx_data")
```

```
pp.pprint(x_data)
```

hidden\_size=2

sequence\_length=1  
batch\_size=1

2 `outputs, _states = tf.nn.dynamic_rnn(cell, x_data, dtype=tf.float32)` ← cell 작동

```
sess.run(tf.global_variables_initializer())
```

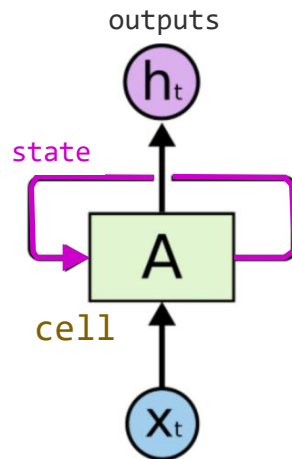
```
print("\noutputs")
```

```
pp.pprint(outputs.eval())
```

```
===== one_cell =====
cell.output_size : 2
cell.state_size : 2

x_data
array([[[[1., 0., 0., 0.]]]], dtype=float32)

outputs
array([[[[-0.09269013, 0.44182047]]]], dtype=float32)
```



```
import tensorflow as tf
import numpy as np
from tensorflow.contrib import rnn
import pprint
tf.reset_default_graph()
```

```
pp = pprint.PrettyPrinter(indent=4)
```

```
sess = tf.InteractiveSession()
```

```
h = [1, 0, 0, 0]
e = [0, 1, 0, 0]
l = [0, 0, 1, 0]
o = [0, 0, 0, 1]
```

```
with tf.variable_scope('two_dimension_sequences') as scope:
    # One cell RNN input_dim (1,5,4) → output_dim (2). sequence: 5
```

```
    hidden_size = 2
```

```
1 cell = tf.contrib.rnn.BasicRNNCell(num_units=hidden_size)
x_data = np.array([[h, e, l, o]], dtype=np.float32)
print("=="*20, 'two_dimension_sequences', "=="*20)
print("x_data.shape", x_data.shape)
print("\nx_data")
pp.pprint(x_data)
```

```
2 outputs, _states = tf.nn.dynamic_rnn(cell, x_data, dtype=tf.float32)
sess.run(tf.global_variables_initializer())
print("\noutputs")
pp.pprint(outputs.eval())
```

```
===== two_dimension_sequences =====
x_data.shape (1, 5, 4)
```

```
x_data
array([[[[1., 0., 0., 0.],
         [0., 1., 0., 0.],
         [0., 0., 1., 0.],
         [0., 0., 1., 0.],
         [0., 0., 0., 1.]]], dtype=float32)
```

} sequence\_length=5

```
outputs
array([[[[-0.42810306, -0.61416245],
         [-0.4976399, -0.574681 ],
         [ 0.45450127,  0.14287288],
         [ 0.28191647,  0.3143787 ],
         [ 0.59221447,  0.67575467]]], dtype=float32)
```

} sequence\_length=5

hidden\_size=2

sequence\_length=5  
batch\_size=1

```
import tensorflow as tf
import numpy as np
from tensorflow.contrib import rnn
import pprint
tf.reset_default_graph()
pp = pprint.PrettyPrinter(indent=4)
sess = tf.InteractiveSession()
```

```
h = [1, 0, 0, 0]
e = [0, 1, 0, 0]
l = [0, 0, 1, 0]
o = [0, 0, 0, 1]
```

*hidden\_size=2*

*sequence\_length=5  
batch\_size=3*

```
with tf.variable_scope('3_batches') as scope:
    # One cell RNN input_dim (3,5,4) → output_dim (2). sequence: 5, batch 3
    # 3 batches 'hello', 'eolll', 'lleel'
```

```
    x_data = np.array([[h, e, l, l, o],
                       [e, o, l, l, l],
                       [l, l, e, e, l]], dtype=np.float32)
```

```
    print("=="*20, '3_batches', "=="*20)
    print("x_data.shape", x_data.shape)
    print("\nx_data")
    pp.pprint(x_data)
    hidden_size = 2
```

*batch\_size=3*

```
    1 cell = rnn.BasicLSTMCell(num_units=hidden_size, state_is_tuple=True)
    2 outputs, _states = tf.nn.dynamic_rnn(cell, x_data, dtype=tf.float32)
    sess.run(tf.global_variables_initializer())
    print("outputs.shape", outputs.shape)
    print("\noutputs")
    pp.pprint(outputs.eval())
```

*batch\_size=3*

===== 3\_batches =====

x\_data.shape (3, 5, 4)

x\_data

```
array([[[1., 0., 0., 0.],
        [0., 1., 0., 0.],
        [0., 0., 1., 0.],
        [0., 0., 1., 0.],
        [0., 0., 0., 1.]],
```

```
        [[0., 1., 0., 0.],
         [0., 0., 0., 1.],
         [0., 0., 1., 0.],
         [0., 0., 1., 0.],
         [0., 0., 1., 0.]],
```

```
        [[0., 0., 1., 0.],
         [0., 0., 1., 0.],
         [0., 1., 0., 0.],
         [0., 1., 0., 0.],
         [0., 0., 1., 0.]]], dtype=float32)
```

*sequence\_length=5  
batch\_size=3*

outputs.shape (3, 5, 2)

outputs

```
array([[[[-0.04291508, 0.06511486],
          [-0.04251731, 0.14533596],
          [-0.08407226, 0.10489488],
          [-0.09450939, 0.09734165],
          [0.01109308, 0.05612568]],
```

```
        [[[-0.02036933, 0.10128689],
          [0.06583957, 0.04163842],
          [0.01242916, 0.06397581],
          [-0.02108005, 0.07829609],
          [-0.04641416, 0.08495101]],
```

*sequence\_length=5  
batch\_size=3*

```
        [[[-0.01978358, 0.04305524],
          [-0.04004388, 0.06581258],
          [-0.04333504, 0.14130065],
          [-0.06174098, 0.17141217],
          [-0.10792138, 0.11565945]]], dtype=float32)
```



# Recurrent Neural Network

- We can process a sequence of vectors  $x$  by applying a recurrence formula at every time step:

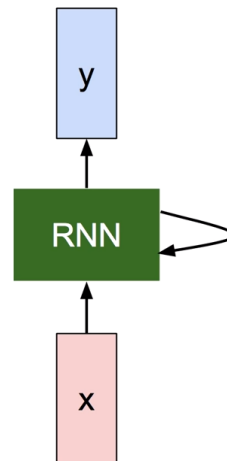
$$\boxed{h_t} = \boxed{f_W}(\boxed{h_{t-1}}, \boxed{x_t})$$

new state

some function with parameters  $W$

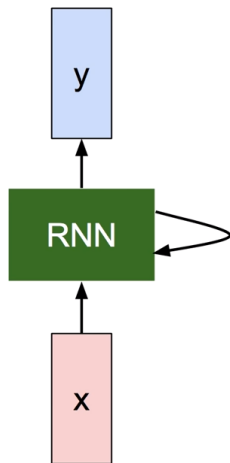
old state

input vector at some time step



# (Vanilla) Recurrent Neural Network

- The state consists of a single “**hidden**” vector **h**:



$$h_t = f_w(h_{t-1}, x_t)$$

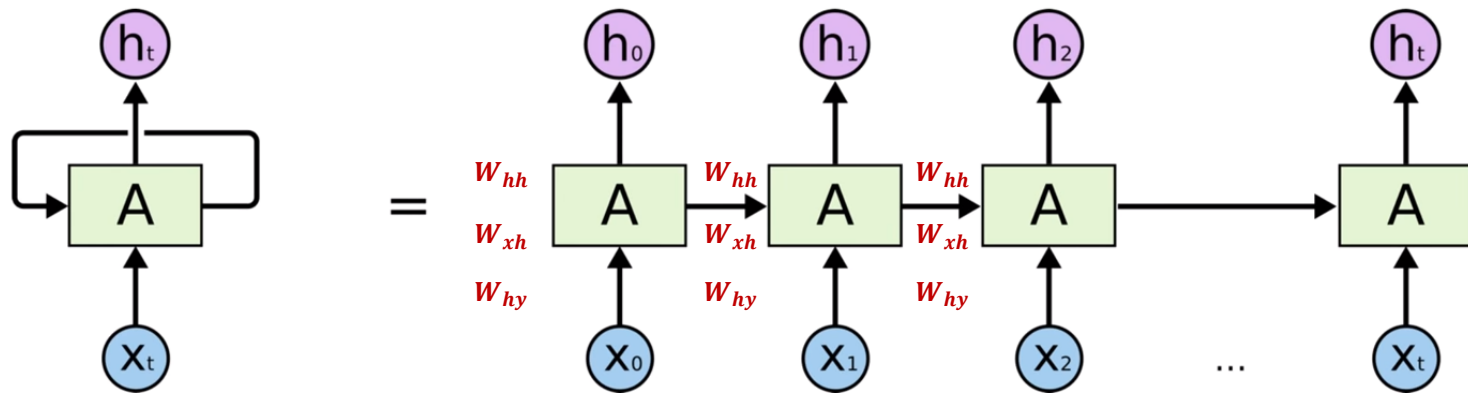
$WX$

$$h_t = \tanh(W_{hh}h_{t-1} + W_{xh}x_t)$$

$$y_t = W_{hy}h_t$$

# (Vanilla) Recurrent Neural Network

- Notice : the same function and the same set of parameters are used at every time step.



*hidden\_size=5**sequence\_length=5  
batch\_size=3*

```
import tensorflow as tf
import numpy as np
from tensorflow.contrib import rnn
import pprint
tf.reset_default_graph()
pp = pprint.PrettyPrinter(indent=4)
sess = tf.InteractiveSession()

print("=="*20, 'generated_data', "=="*20)
```

```
# Create input data
batch_size=3
sequence_length=5
input_dim=3
```

45(0~44)개의 데이터

```
x_data = np.arange(45, dtype=np.float32).reshape(batch_size, sequence_length, input_dim)
print("x_data.shape", x_data.shape)
print("\nx_data")
pp.pprint(x_data) # batch, sequence_length, input_dim
```

```
===== generated_data =====
x_data.shape (3, 5, 3)
x_data
array([[[ 0.,  1.,  2.],
        [ 3.,  4.,  5.],
        [ 6.,  7.,  8.],
        [ 9., 10., 11.],
        [12., 13., 14.]],

       [[15., 16., 17.],
        [18., 19., 20.],
        [21., 22., 23.],
        [24., 25., 26.],
        [27., 28., 29.]],

       [[30., 31., 32.],
        [33., 34., 35.],
        [36., 37., 38.],
        [39., 40., 41.],
        [42., 43., 44.] ]], dtype=float32)
```

*sequence\_length=5  
batch\_size=3*

with `tf.variable_scope('generated_data')` as `scope`:

# One cell RNN input\_dim (3, 5, 3)  $\rightarrow$  output\_dim (5). sequence: 5, batch: 3

1 `cell = rnn.BasicLSTMCell(num_units=5, state_is_tuple=True)`

hidden\_size

`initial_state = cell.zero_state(batch_size, tf.float32)`  
 # `cell.zero_state`  $\rightarrow$  RNN 의 맨 처음 상태( $ht-1$ ) 를 0 으로 초기화  
 # ( $W_{hh}, W_{xh}, W_{hy}$ )  $\rightarrow$  batch\_size 만큼 0 으로 초기화한다는 뜻

2 `outputs, _states = tf.nn.dynamic_rnn(cell, x_data,`  
`initial_state=initial_state, dtype=tf.float32)`

`sess.run(tf.global_variables_initializer())`

`print("outputs.shape", outputs.shape)`

`print("\noutputs")`

`pp.pprint(outputs.eval())`

hidden\_size=5

sequence\_length=5  
batch\_size=3

`outputs.shape (3, 5, 5)`

`outputs`

```
array([[[[-2.4606255e-01, 1.2046822e-01, -1.2883182e-02, -6.8152174e-02,
1.9305602e-01],
[-5.3959841e-01, 4.9687633e-01, -2.2469512e-01, -4.4553023e-02,
1.9366221e-01],
[-6.7132217e-01, 7.9844189e-01, -4.7681862e-01, -1.0833621e-02,
1.1072669e-01],
[-7.4149019e-01, 9.1981524e-01, -6.9001329e-01, -2.1427416e-03,
5.4281782e-02],
[-7.9746199e-01, 9.6612847e-01, -8.3010286e-01, -3.7983700e-04,
2.3821915e-02]],

[[[-6.5224421e-01, 7.4955112e-01, -2.2399326e-01, -4.8006270e-05,
6.4511434e-03],
[-8.2909483e-01, 9.5862925e-01, -4.7308072e-01, -8.9959731e-06,
4.0323581e-03],
[-8.8927180e-01, 9.9282324e-01, -6.7521071e-01, -1.6080462e-06,
1.7783853e-03],
[-9.2214638e-01, 9.9837744e-01, -8.1134939e-01, -2.7749232e-07,
7.2656822e-04],
[-9.4335604e-01, 9.9950480e-01, -8.9335823e-01, -4.7115364e-08,
2.9532250e-04]],

[[[-7.3779351e-01, 7.6147026e-01, -1.6769260e-01, -6.1012639e-09,
7.8194695e-05],
[-9.2635208e-01, 9.6396983e-01, -3.6434558e-01, -1.0969079e-09,
4.8952381e-05],
[-9.6640193e-01, 9.9503064e-01, -5.4219973e-01, -1.9279518e-10,
2.1538010e-05],
[-9.7949851e-01, 9.9931884e-01, -6.8236160e-01, -3.3257987e-11,
8.8137458e-06],
[-9.8594111e-01, 9.9990475e-01, -7.8419316e-01, -5.6825616e-12,
3.5839121e-06]]], dtype=float32)
```

# Cost: sequence\_loss

if) `sequence_length`가 3이고, `y_data`가 다음과 같다면...

```
# [batch_size, sequence_length]
```

```
y_data = tf.constant([[1, 1, 1]])
```

# prediction : one-hot → (1, 0) 또는 (0, 1) 중에 하나가 출력된다.  
# 0.7, 0.6, 0.9 → one-hot : (0, 1), (1, 0), (0, 1)

if) `prediction`이 다음과 같다면...

```
# [batch_size, sequence_length, emb_dim]
```

```
prediction = tf.constant([[[0.2, 0.7], [0.6, 0.2], [0.2, 0.9]]], dtype=tf.float32)
```

if) `weights`이 다음과 같다면...

```
# [batch_size * sequence_length]
```

```
weights = tf.constant([[1, 1, 1]], dtype=tf.float32)
```

```
sequence_loss = tf.contrib.seq2seq.sequence_loss(prediction, y_data, weights)
```

```
sess.run(tf.global_variables_initializer())
```

```
print("Loss: ", sequence_loss.eval())
```

Loss: 0.596759

weights :

prediction 각각의 값의 비중

[[1,1,1]]

sequence\_length  
개수 만큼

```

import tensorflow as tf
import numpy as np
from tensorflow.contrib import rnn
import pprint
tf.reset_default_graph()
sess = tf.InteractiveSession()

# [batch_size, sequence_length]
y_data = tf.constant([[1, 1, 1]])
print("y_data : ", y_data.eval(), "\n")

# [batch_size, sequence_length, emb_dim]
prediction = tf.constant([[[0.2, 0.7], [0.6, 0.2], [0.2, 0.9]]], dtype=tf.float32)

# 아래의 tf.contrib.seq2seq.sequence_loss 에서 logits 부분은 wx+b 형태로 입력한다.

print("prediction \n", prediction.eval(), "\n")

# [batch_size * sequence_length]
weights = tf.constant([[1, 1, 1]], dtype=tf.float32)

print("weight : ", weights.eval())

sequence_loss = tf.contrib.seq2seq.sequence_loss(logits=prediction, targets=y_data, weights=weights)

sess.run(tf.global_variables_initializer())
print("Loss: ", sequence_loss.eval())

```

1      0      1

Hypothesis에 해당      True value Y에 해당

y\_data :  $\begin{bmatrix} 1 & 1 & 1 \end{bmatrix}$

prediction

$\begin{bmatrix} 0.2 & 0.7 \\ 0.6 & 0.2 \\ 0.2 & 0.9 \end{bmatrix}$

weight :  $\begin{bmatrix} 1. & 1. & 1. \end{bmatrix}$

Loss: **0.5967595**

weights :

prediction 각각의 값의 비중

$\begin{bmatrix} 1 & 1 & 1 \end{bmatrix}$

sequence\_length  
개수 만큼

# Multi Cost: sequence\_loss

if) *sequence\_length*가 3이고, *y\_data*가 다음과 같다면...

```
# [batch_size, sequence_length]
y_data = tf.constant([[1, 1, 1]])
```

Loss1: 0.513015  
Loss2: 0.371101

if) *prediction*이 다음과 같다면...

```
# [batch_size, sequence_length, emb_dim]
prediction1 = tf.constant([[[0.3, 0.7], [0.3, 0.7], [0.3, 0.7]]], dtype=tf.float32)
prediction2 = tf.constant([[[0.1, 0.9], [0.1, 0.9], [0.1, 0.9]]], dtype=tf.float32)
```

if) *weights*이 다음과 같다면...

```
# [batch_size * sequence_length]
weights = tf.constant([[1, 1, 1]], dtype=tf.float32)
```

```
sequence_loss1 = tf.contrib.seq2seq.sequence_loss(prediction1, y_data, weights)
sequence_loss2 = tf.contrib.seq2seq.sequence_loss(prediction2, y_data, weights)
```

```
sess.run(tf.global_variables_initializer())
print("Loss1: ", sequence_loss1.eval(), "Loss2: ", sequence_loss2.eval())
```



```

import tensorflow as tf
import numpy as np
from tensorflow.contrib import rnn
import pprint
tf.reset_default_graph()
sess = tf.InteractiveSession()

# [batch_size, sequence_length]
y_data = tf.constant([[1, 1, 1]])

# [batch_size, sequence_length, emb_dim ]
prediction1 = tf.constant([[ [0.3, 0.7], [0.3, 0.7], [0.3, 0.7] ]], dtype=tf.float32)
prediction2 = tf.constant([[ [0.1, 0.9], [0.1, 0.9], [0.1, 0.9] ]], dtype=tf.float32)
prediction3 = tf.constant([[ [1, 0], [1, 0], [1, 0] ]], dtype=tf.float32)
prediction4 = tf.constant([[ [0, 1], [1, 0], [0, 1] ]], dtype=tf.float32)

# [batch_size * sequence_length]
weights = tf.constant([[1, 1, 1]], dtype=tf.float32)

sequence_loss1 = tf.contrib.seq2seq.sequence_loss(prediction1, y_data, weights)
sequence_loss2 = tf.contrib.seq2seq.sequence_loss(prediction2, y_data, weights)
sequence_loss3 = tf.contrib.seq2seq.sequence_loss(prediction3, y_data, weights)
sequence_loss4 = tf.contrib.seq2seq.sequence_loss(prediction3, y_data, weights)
sess.run(tf.global_variables_initializer())
print( "Loss1: ", sequence_loss1.eval() )
print( "Loss2: ", sequence_loss2.eval() )
print( "Loss3: ", sequence_loss3.eval() )
print( "Loss4: ", sequence_loss4.eval() )

```

```

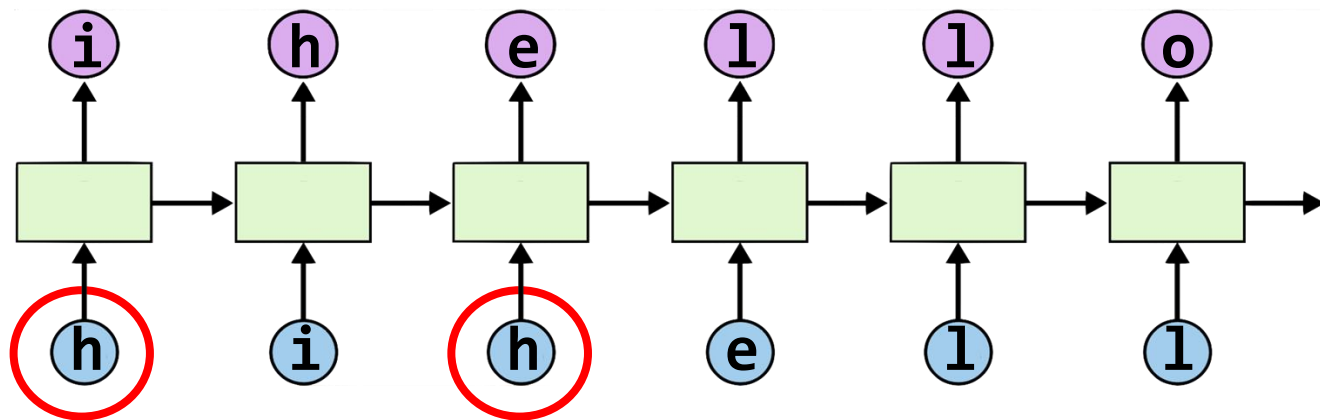
Loss1: 0.5130153
Loss2: 0.3711007
Loss3: 1.3132616
Loss4: 1.3132616

```

2

Hi Hello RNN

Teach RNN 'hihello'

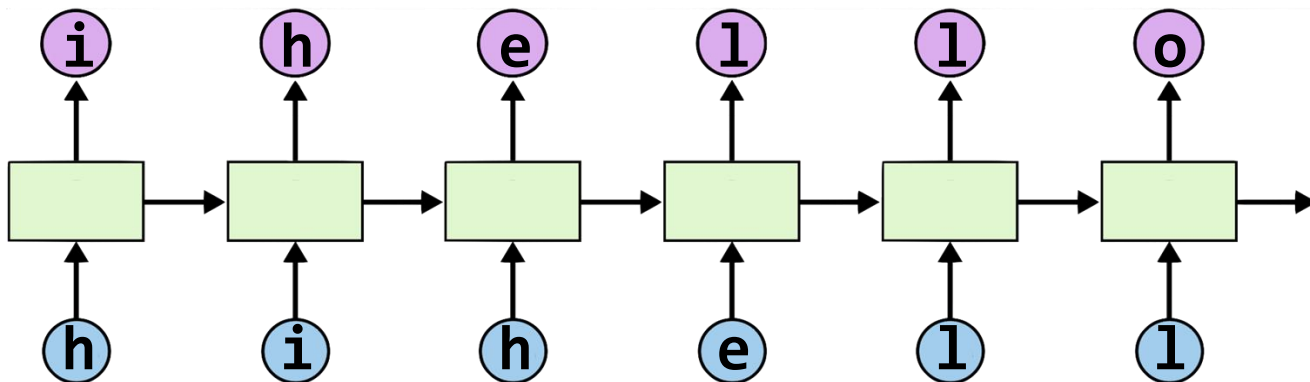


# Teach RNN 'hihello'

```
input_dim = 5
output_dim(hidden_size) = 5
sequence_length = 6
batch_size = 1
```

[1, 0, 0, 0, 0],	# h 0
[0, 1, 0, 0, 0],	# i 1
[0, 0, 1, 0, 0],	# e 2
[0, 0, 0, 1, 0],	# l 3
[0, 0, 0, 0, 1],	# o 4

[0, 1, 0, 0, 0] [1, 0, 0, 0, 0] [0, 0, 1, 0, 0] [0, 0, 0, 1, 0] [0, 0, 0, 1, 0] [0, 0, 0, 0, 1]



[1, 0, 0, 0, 0] [0, 1, 0, 0, 0] [1, 0, 0, 0, 0] [0, 0, 1, 0, 0] [0, 0, 0, 1, 0] [0, 0, 0, 1, 0]

# 1 Creating rnn cell

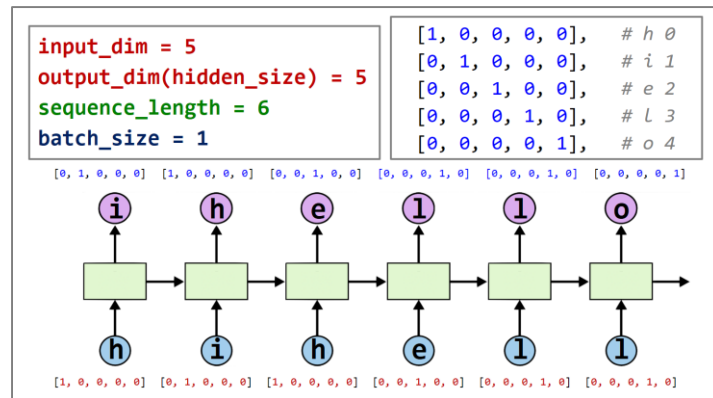
output\_dim (hidden size) → 5 이므로 cell size는 5 이다.

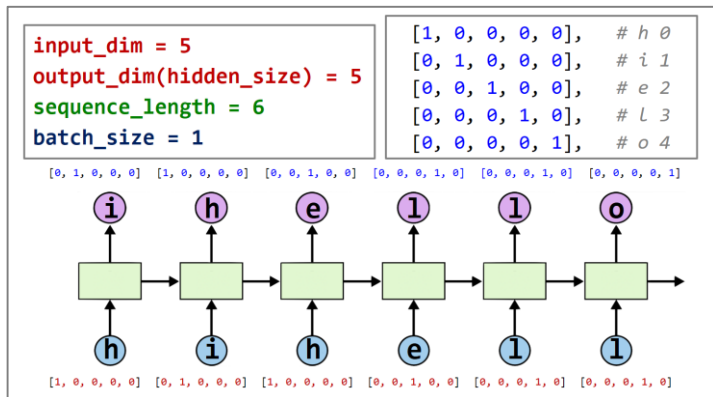
# RNN model

```
rnn_cell = rnn_cell.BasicRNNCell(rnn_size)
```

```
rnn_cell = rnn_cell.BasicLSTMCell(rnn_size)
```

```
rnn_cell = rnn_cell.GRUCell(rnn_size)
```





# Execute RNN

# RNN model

1 `rnn_cell = rnn_cell.BasicRNNCell(rnn_size)`

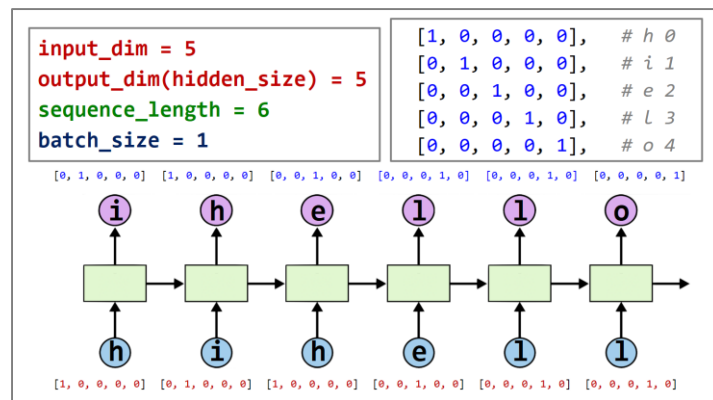
**hidden\_size = 5**

**input\_dim = 5**  
**batch\_size = 1**  
**sequence\_length = 6**

2 `outputs, _states = tf.nn.dynamic_rnn(rnn_cell, X, initial_state=initial_state, dtype=tf.float32)`

# RNN parameters

```
hidden_size = 5      # output from the LSTM
input_dim = 5        # one-hot size
batch_size = 1       # one sentence
sequence_length = 6  # |ihello| == 6
```



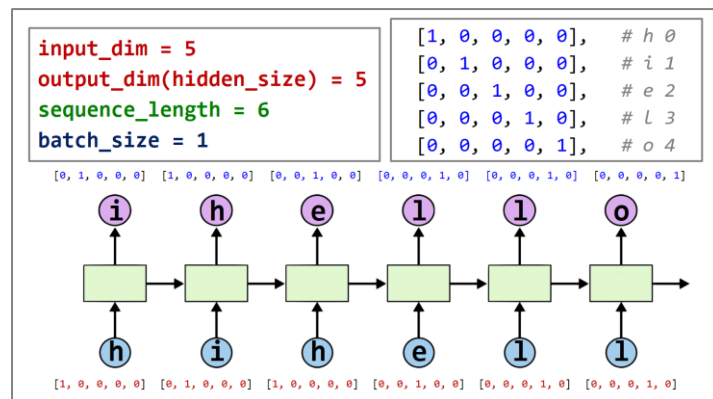
# Data creation

```

idx2char = ['h', 'i', 'e', 'l', 'o'] # h=0, i=1, e=2, l=3, o=4
x_data = [[0, 1, 0, 2, 3, 3]]      # hihell
x_one_hot = [[ [1, 0, 0, 0, 0],    # h 0
                [0, 1, 0, 0, 0],    # i 1
                [1, 0, 0, 0, 0],    # h 0
                [0, 0, 1, 0, 0],    # e 2
                [0, 0, 0, 1, 0],    # l 3
                [0, 0, 0, 1, 0]]]    # l 3

y_data = [[1, 0, 2, 3, 3, 4]]      # ihello

```





# Feed to RNN

```

x_one_hot = [[ [1, 0, 0, 0, 0], # h 0
                [0, 1, 0, 0, 0], # i 1
                [1, 0, 0, 0, 0], # h 0
                [0, 0, 1, 0, 0], # e 2
                [0, 0, 0, 1, 0], # l 3
                [0, 0, 0, 1, 0]] # l 3

y_data = [[1, 0, 2, 3, 3, 4]] # ihello

```

`X = tf.placeholder( tf.float32, [None, sequence_length, input_dim])` # X one-hot  
`Y = tf.placeholder(tf.int32, [None, sequence_length])` # Y Label

Annotations for the placeholders:

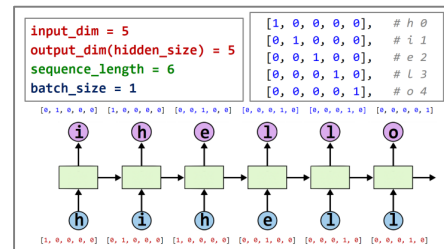
- `batch_size` points to `None` in both placeholders.
- `6` points to `sequence_length` in both placeholders.
- `5` points to `input_dim` in the X placeholder.

`batch_size`

`6`

`5(one_hot_encoding)`

- 1 `cell = tf.contrib.rnn.BasicLSTMCell(num_units=hidden_size, state_is_tuple=True)`  
`initial_state = cell.zero_state(batch_size, tf.float32)`
- 2 `outputs, _states = tf.nn.dynamic_rnn(cell, X, initial_state=initial_state, dtype=tf.float32)`



```
import tensorflow as tf
import numpy as np
tf.set_random_seed(777) # reproducibility
```

# 다시 실행할 때 error가 발생하면 : Kernel → Interrupt → Restart and Clear output 후에 다시 실행한다.

```
idx2char = ['h', 'i', 'e', 'l', 'o']
```

# Teach hello: hihell → ihello

```
x_data = [[0, 1, 0, 2, 3, 3]] # hihell
```

```
x_one_hot = [[ [1, 0, 0, 0, 0], # h 0
                [0, 1, 0, 0, 0], # i 1
                [1, 0, 0, 0, 0], # h 0
                [0, 0, 1, 0, 0], # e 2
                [0, 0, 0, 1, 0], # l 3
                [0, 0, 0, 1, 0]]] # l 3
```

```
y_data = [[1, 0, 2, 3, 3, 4]] # ihello
```

## A Data creation

```
input_dim = 5
```

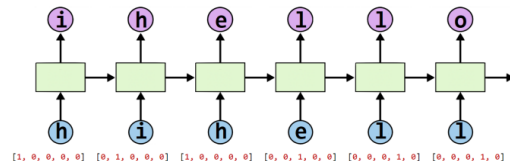
```
output_dim(hidden_size) = 5
```

```
sequence_length = 6
```

```
batch_size = 1
```

```
[1, 0, 0, 0, 0], # h 0
[0, 1, 0, 0, 0], # i 1
[0, 0, 1, 0, 0], # e 2
[0, 0, 0, 1, 0], # l 3
[0, 0, 0, 0, 1], # o 4
```

```
[0, 1, 0, 0, 0] [1, 0, 0, 0, 0] [0, 0, 1, 0, 0] [0, 0, 0, 1, 0] [0, 0, 0, 0, 1] [0, 0, 0, 0, 1]
```



```
num_classes = 5 # hidden_size와 동일 (fully_connected에 사용됨)
```

```
input_dim = 5 # (input_dim == hidden_size) one-hot size
```

```
hidden_size = 5 # (input_dim == hidden_size) output from the LSTM. 5 to directly predict one-hot
```

```
batch_size = 1 # one sentence
```

```
sequence_length = 6 # |ihello| == 6
```

```
learning_rate = 0.1
```

```
X = tf.placeholder(tf.float32, [None, sequence_length, input_dim]) # x_one_hot → shape (1, 6, 5)
```

```
Y = tf.placeholder(tf.int32, [None, sequence_length]) # y_data shape → (1, 6)
```

1 cell = tf.contrib.rnn.BasicLSTMCell(num\_units=hidden\_size, state\_is\_tuple=True) ← cell 생성

```
initial_state = cell.zero_state(batch_size, tf.float32)
```

2 outputs, \_states = tf.nn.dynamic\_rnn(cell, X, initial\_state=initial\_state, dtype=tf.float32) ← cell 작동

```
# outputs shape → (batch_size, sequence_length, hidden_size) → (1, 6, 5)
```

```
# outputs shape → (batch_size, sequence_length, hidden_size) → (1, 6, 5)
```

```
# FC Layer
```

```
X_for_fc = tf.reshape(outputs, [-1, hidden_size]) # hidden_size 5 → shape(6, 5)
```

```
# fc_w = tf.get_variable("fc_w", [hidden_size, num_classes]) # fc_w shape : (5,5)
```

```
# fc_b = tf.get_variable("fc_b", [num_classes]) # fc_b shape : (5)
```

```
# outputs = tf.matmul(X_for_fc, fc_w) + fc_b # Wx+b 연산 → tf.matmul(X_for_fc, fc_w) + fc_b
```

```
outputs = tf.contrib.layers.fully_connected(inputs=X_for_fc, num_outputs=num_classes, activation_fn=None)
```

```
# Wx+b → x : x_for_fc, W : fully_connected에서 제공 (num_outputs=num_classes → weight에 사용될 행의 개수만 입력)
```

```
# reshape out for sequence_loss
```

```
outputs = tf.reshape(outputs, [batch_size, sequence_length, num_classes]) # outputs shape : (1, 6, 5)
```

```
weights = tf.ones([batch_size, sequence_length]) # weights shape : (1, 6) → 모두 1로 셋팅 : 출력값 6개 모두 비중을 1로 함
```

```
sequence_loss = tf.contrib.seq2seq.sequence_loss(logits=outputs, targets=Y, weights=weights)
```

```
loss = tf.reduce_mean(sequence_loss)
```

```
train = tf.train.AdamOptimizer(learning_rate=learning_rate).minimize(loss)
```

```
prediction = tf.argmax(outputs, axis=2)
```

```
weights = [[1,1,1,1,1,1]]
```

```
with tf.Session() as sess:
```

```
    sess.run(tf.global_variables_initializer())
```

```
    # print("X_for_fc \n", sess.run(X_for_fc))
```

```
    for i in range(50):
```

```
        l, _ = sess.run([loss, train], feed_dict={X: x_one_hot, Y: y_data})
```

```
        result = sess.run(prediction, feed_dict={X: x_one_hot})
```

```
        print(i, "loss:", l, "prediction: ", result, "true Y: ", y_data)
```

```
        # print char using dic
```

```
        result_str = [idx2char[c] for c in np.squeeze(result)]
```

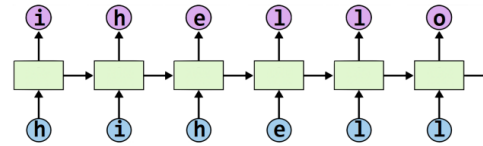
```
        # np.squeeze(result) → 2차원의 result를 1차원으로 변경해서 c 에 할당한 후 idx2char의 인덱스로 사용하여 문자로 변환함
```

```
        print("\tPrediction str: ", ''.join(result_str))
```

```
input_dim = 5
output_dim(hidden_size) = 5
sequence_length = 6
batch_size = 1
```

```
[1, 0, 0, 0, 0], # h 0
[0, 1, 0, 0, 0], # i 1
[0, 0, 1, 0, 0], # e 2
[0, 0, 0, 1, 0], # l 3
[0, 0, 0, 0, 1], # o 4
```

```
[0, 1, 0, 0, 0] [1, 0, 0, 0, 0] [0, 0, 1, 0, 0] [0, 0, 0, 1, 0] [0, 0, 0, 0, 1]
```



0 loss: 1.6078763 prediction: `[[3 3 3 3 3]]` true Y: `[[1, 0, 2, 3, 3, 4]]`  
 Prediction str: `|||||`

1 loss: 1.5102623 prediction: `[[3 3 3 3 3]]` true Y: `[[1, 0, 2, 3, 3, 4]]`  
 Prediction str: `|||||`

2 loss: 1.4327028 prediction: `[[3 3 3 3 3]]` true Y: `[[1, 0, 2, 3, 3, 4]]`  
 Prediction str: `|||||`

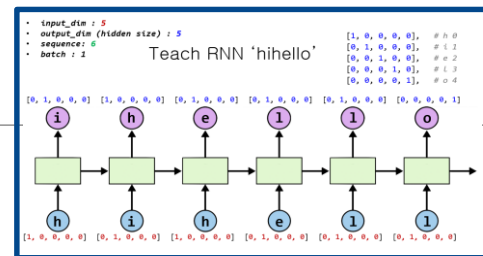
3 loss: 1.3489527 prediction: `[[3 3 3 3 3]]` true Y: `[[1, 0, 2, 3, 3, 4]]`  
 Prediction str: `|||||`

4 loss: 1.2551297 prediction: `[[1 3 3 3 3]]` true Y: `[[1, 0, 2, 3, 3, 4]]`  
 Prediction str: `i||||`

5 loss: 1.140437 prediction: `[[1 3 3 3 3]]` true Y: `[[1, 0, 2, 3, 3, 4]]`  
 Prediction str: `i||||`

6 loss: 1.0167552 prediction: `[[1 3 2 3 3]]` true Y: `[[1, 0, 2, 3, 3, 4]]`  
 Prediction str: `ilello`

7 loss: 0.8969265 prediction: `[[1 3 2 3 3]]` true Y: `[[1, 0, 2, 3, 3, 4]]`  
 Prediction str: `ilello`



9995 loss: 5.960464e-08 prediction: `[[1 0 2 3 3 4]]` true Y: `[[1, 0, 2, 3, 3, 4]]`  
 Prediction str: `ihello`

9996 loss: 5.960464e-08 prediction: `[[1 0 2 3 3 4]]` true Y: `[[1, 0, 2, 3, 3, 4]]`  
 Prediction str: `ihello`

9997 loss: 5.960464e-08 prediction: `[[1 0 2 3 3 4]]` true Y: `[[1, 0, 2, 3, 3, 4]]`  
 Prediction str: `ihello`

9998 loss: 5.960464e-08 prediction: `[[1 0 2 3 3 4]]` true Y: `[[1, 0, 2, 3, 3, 4]]`  
 Prediction str: `ihello`

9999 loss: 5.960464e-08 prediction: `[[1 0 2 3 3 4]]` true Y: `[[1, 0, 2, 3, 3, 4]]`  
 Prediction str: `ihello`

text: 'hihello'

```
unique chars (vocabulary, voc):
    h, i, e, l, o
```



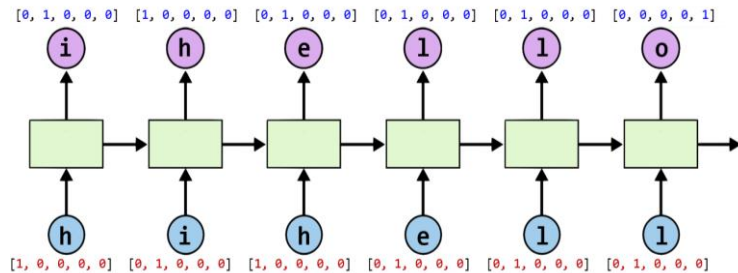
```
idx2char = ['h', 'i', 'e', 'l', 'o']
            [0]  [1]  [2]  [3]  [4]
```

x\_data = [[0, 1, 0, 2, 3, 3]] # hihell



y\_data = [[1, 0, 2, 3, 3, 4]]

```
x_one_hot = [[ [1, 0, 0, 0, 0], # h 0
                [0, 1, 0, 0, 0], # i 1
                [1, 0, 0, 0, 0], # h 0
                [0, 0, 1, 0, 0], # e 2
                [0, 0, 0, 1, 0], # l 3
                [0, 0, 0, 1, 0]]] # l 3
```



# Axis

axis의 개수는 rank의 값과 동일합니다.

axis를 카운트하는 방식은 배열에서 가장 바깥쪽 덩이를 시작으로 0부터 카운트 합니다.

```
[
  [
    [1,2,3],[4,5,6]
  ],
  [
    [7,8,9],[10,11,12]
  ]
]
```

prediction

[[1 0 1 1 1 4]]

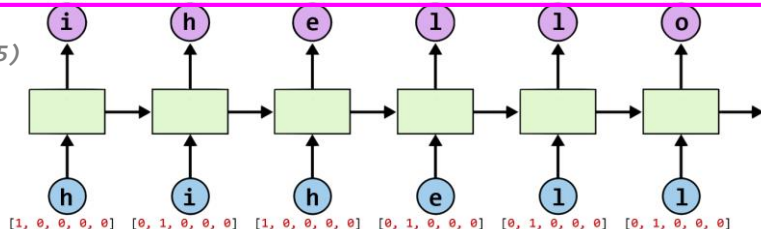
```
[
  [0,1,0,0,0],
  [1,0,0,0,0],
  [0,1,0,0,0],
  [0,1,0,0,0],
  [0,1,0,0,0],
  [0,0,0,0,1]
]
```

prediction = tf.argmax(outputs, axis=2)

outputs →

[0, 1, 0, 0, 0] [1, 0, 0, 0, 0] [0, 1, 0, 0, 0] [0, 1, 0, 0, 0] [0, 1, 0, 0, 0] [0, 0, 0, 0, 1]

# outputs shape : (1, 6, 5)



와 같은 형태를 가질텐데, 이때 빨간색 부분이 axis = 0 이고, 파란색 부분이 axis = 1, 검은색 부분이 axis = 2 입니다.

또한 가장 안쪽에 있는 axis 는 -1로 표현하기도 합니다.

3

RNN with long sequences

# Better data creation

숫자    알파벳

```
sample = " if you want you"
idx2char = list(set(sample)) # set type : unique data creation
char2idx = {c: i for i, c in enumerate(idx2char)} # dictionary type : {Key : value}
           {알파벳: 숫자 } # {i:0, f:1, y:2 . . . }
```

# hyper parameters

dic\_size = len(char2idx) # RNN input size (one hot size)

rnn\_hidden\_size = len(char2idx) # RNN output size

num\_classes = len(char2idx) # final output size (RNN or softmax, etc.)

batch\_size = 1 # one sample data, one batch

sequence\_length = len(sample) - 1 # number of lstm unfolding



# Better data creation

숫자    알파벳

```
sample = " if you want you"
idx2char = list(set(sample)) # set type : unique data creation
char2idx = {c: i for i, c in enumerate(idx2char)} # dictionary type : {Key : value}
           {알파벳: 숫자} # {i:0, f:1, y:2, ...}
```

```
sample_idx = [char2idx[c] for c in sample] # char to index
x_data = [sample_idx[:-1]] # X data sample (0 ~ n-1) → e.g.) ifyouwantyou: if you want yo
y_data = [sample_idx[1:]] # Y label sample (1 ~ n) → e.g.) ifyouwantyou: f you want you
X = tf.placeholder(tf.int32, [None, sequence_length]) # X data
Y = tf.placeholder(tf.int32, [None, sequence_length]) # Y label
```

```
X_one_hot = tf.one_hot(X, num_classes) # one hot: 1 → 0 1 0 0 0 0 0 0 0 0
                                           # idx2char의 size와 같다
                                           # final output size (RNN or softmax, etc.)
```

# LSTM and Loss

```
X = tf.placeholder(tf.int32, [None, sequence_length]) # X data
Y = tf.placeholder(tf.int32, [None, sequence_length]) # Y label
```

```
X_one_hot = tf.one_hot(X, num_classes) # one hot: 1 -> 0 1 0 0 0 0 0 0 0 0
```

```
cell = tf.contrib.rnn.BasicLSTMCell(num_units=rnn_hidden_size, state_is_tuple=True)
initial_state = cell.zero_state(batch_size, tf.float32)
outputs, _states = tf.nn.dynamic_rnn(cell, X_one_hot, initial_state=initial_state, dtype=tf.float32)

weights = tf.ones([batch_size, sequence_length])
sequence_loss = tf.contrib.seq2seq.sequence_loss(logits=outputs, targets=Y, weights=weights)
loss = tf.reduce_mean(sequence_loss)
train = tf.train.AdamOptimizer(learning_rate=0.1).minimize(loss)

prediction = tf.argmax(outputs, axis=2)
```

# Training and Results

```
with tf.Session() as sess:
    sess.run(tf.global_variables_initializer())
    for i in range(3000):
        l, _ = sess.run([loss, train], feed_dict={X: x_data, Y: y_data})
        result = sess.run(prediction, feed_dict={X: x_data})
        # print char using dic
        result_str = [idx2char[c] for c in np.squeeze(result)]
        print(i, "loss:", l, "Prediction:", ''.join(result_str))
```

```
0 loss: 2.29895 Prediction: nnuffuunnuuyuy
1 loss: 2.29675 Prediction: nnuffuunnuuyuy
...

1418 loss: 1.37351 Prediction: if you want you
1419 loss: 1.37331 Prediction: if you want you
```

```

import tensorflow as tf
import numpy as np
tf.set_random_seed(777) # reproducibility

sample = " if you want you"
idx2char = list(set(sample)) # index -> char
char2idx = {c: i for i, c in enumerate(idx2char)} # char -> index

# hyper parameters
dic_size = len(char2idx) # RNN input size (one hot size)
hidden_size = len(char2idx) # RNN output size
num_classes = len(char2idx) # final output size (RNN or softmax, etc.)
batch_size = 1 # one sample data, one batch
sequence_length = len(sample) - 1 # number of lstm rollings
learning_rate = 0.1

sample_idx = [char2idx[c] for c in sample] # char to index
x_data = [sample_idx[:-1]] # X data sample (0 ~ n-1) hello: hell
y_data = [sample_idx[1:]] # Y label sample (1 ~ n) hello: ello

X = tf.placeholder(tf.int32, [None, sequence_length]) # X data
Y = tf.placeholder(tf.int32, [None, sequence_length]) # Y label

x_one_hot = tf.one_hot(X, num_classes) # one hot: 1 -> 0 1 0 0 0 0 0 0 0
cell = tf.contrib.rnn.BasicLSTMCell(num_units=hidden_size, state_is_tuple=True)
initial_state = cell.zero_state(batch_size, tf.float32)
outputs, _states = tf.nn.dynamic_rnn(cell, x_one_hot, initial_state=initial_state, dtype=tf.float32)

```

```
# FC layer
X_for_fc = tf.reshape(outputs, [-1, hidden_size])
outputs = tf.contrib.layers.fully_connected(X_for_fc, num_classes, activation_fn=None)

# reshape out for sequence_loss
outputs = tf.reshape(outputs, [batch_size, sequence_length, num_classes])

weights = tf.ones([batch_size, sequence_length])
sequence_loss = tf.contrib.seq2seq.sequence_loss(logits=outputs, targets=Y, weights=weights)
loss = tf.reduce_mean(sequence_loss)
train = tf.train.AdamOptimizer(learning_rate=learning_rate).minimize(loss)

prediction = tf.argmax(outputs, axis=2)

with tf.Session() as sess:
    sess.run(tf.global_variables_initializer())
    for i in range(50):
        l, _ = sess.run([loss, train], feed_dict={X: x_data, Y: y_data})
        result = sess.run(prediction, feed_dict={X: x_data})

        # print char using dic
        result_str = [idx2char[c] for c in np.squeeze(result)]

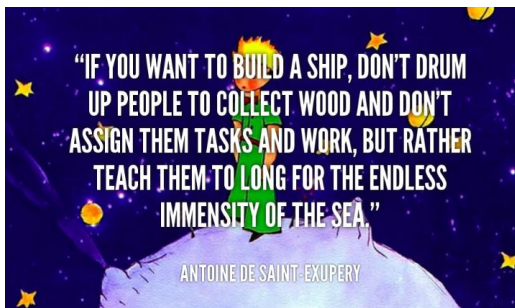
        print(i, "loss:", l, "Prediction:", ''.join(result_str))
```

```
0 loss: 2.295272 Prediction: u
1 loss: 2.1581483 Prediction: y   u       u
2 loss: 1.9606304 Prediction: y   uu u     uuu
3 loss: 1.7423404 Prediction: y   ou   n   you
4 loss: 1.459033 Prediction: y   you  ann you
5 loss: 1.1581826 Prediction: yf you uann you
6 loss: 0.89342517 Prediction: yf you want you
7 loss: 0.64734656 Prediction: yf you want you
8 loss: 0.45212293 Prediction: yf you want you
9 loss: 0.31170127 Prediction: if you want you
10 loss: 0.2121459 Prediction: if you want you
.
.
.

43 loss: 0.00072751974 Prediction: if you want you
44 loss: 0.00069658685 Prediction: if you want you
45 loss: 0.00066906714 Prediction: if you want you
46 loss: 0.00064458756 Prediction: if you want you
47 loss: 0.00062259275 Prediction: if you want you
48 loss: 0.00060281286 Prediction: if you want you
49 loss: 0.0005849543 Prediction: if you want you
```

# Really long sentence?

sentence = ("if you want to build a ship, don't drum up people together to "  
"collect wood and don't assign them tasks and work, but rather "  
"teach them to long for the endless immensity of the sea.")



# Really long sentence?

**sentence** = ("if you want to build a ship, don't drum up people together to "  
"collect wood and don't assign them tasks and work, but rather "  
"teach them to long for the endless immensity of the sea.")

*# training dataset*

0 if you wan → f you want

1 f you want → you want

2 you want → you want t

3 you want t → ou want to

...

168 of the se → of the sea

169 of the sea → f the sea.



# RNN parameters

```
char_set = list(set(sentence))  
char_dic = {w: i for i, w in enumerate(char_set)}
```

```
data_dim = len(char_set)  
hidden_size = len(char_set)  
num_classes = len(char_set)  
seq_length = 10 # Any arbitrary number for the parsing  
  
batch_size = len(dataX)
```

next slide

*# training dataset*

0 if you wan → f you want

1 f you want → you want

2 you want → you want t

3 you want t → ou want to

...

168 of the se → of the sea

169 of the sea → f the sea.

dataX

dataY

169

```
char_set = list(set(sentence))
char_dic = {w: i for i, w in enumerate(char_set)}
           {알파벳: 숫자 } # {i:0, f:1, y:2 . . . }
```

```
dataX = []
dataY = []
```

Window 크기

```
for i in range(0, len(sentence)-seq_length):
    x_str = sentence[i:i + seq_length]
    y_str = sentence[i + 1: i + seq_length + 1]
    print(i, x_str, '→', y_str)
```

```
x = [char_dic[c] for c in x_str] # x str to index
y = [char_dic[c] for c in y_str] # y str to index
```

```
dataX.append(x)
dataY.append(y)
```

## Making dataset

*# training dataset*

0 if you wan → f you want

1 f you want → you want

2 you want → you want t

3 you want t → ou want to

...

168 of the se → of the sea

169 of the sea → f the sea.

↑  
dataX

↑  
dataY

# LSTM and Loss

```
X = tf.placeholder(tf.int32, [None, sequence_length]) # X data
Y = tf.placeholder(tf.int32, [None, sequence_length]) # Y label

X_one_hot = tf.one_hot(X, num_classes) # one hot: 1 → 0 1 0 0 0 0 0 0 0 0

cell = tf.contrib.rnn.BasicLSTMCell(num_units=hidden_size, state_is_tuple=True)
initial_state = cell.zero_state(batch_size, tf.float32)
outputs, _states = tf.nn.dynamic_rnn(cell, X_one_hot, initial_state=initial_state, dtype=tf.float32)

weights = tf.ones([batch_size, sequence_length])
sequence_loss = tf.contrib.seq2seq.sequence_loss(logits=outputs, targets=Y, weights=weights)
loss = tf.reduce_mean(sequence_loss)
train = tf.train.AdamOptimizer(learning_rate=0.1).minimize(loss)

prediction = tf.argmax(outputs, axis=2)
```

# Why it does not work?

- Logit ?
- Deep RNN ?

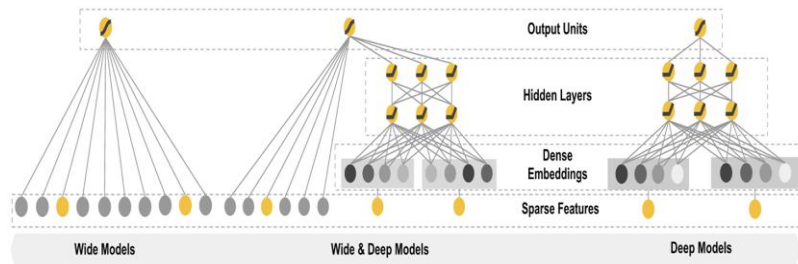
4

RNN with long sequences:  
Stacked RNN + Softmax layer

# Wide & Deep

```
char_set = list(set(sentence))  
char_dic = {w: i for i, w in enumerate(char_set)}
```

```
data_dim = len(char_set)  
hidden_size = len(char_set)  
num_classes = len(char_set)  
seq_length = 10 # Any arbitrary number for the parsing  
  
batch_size = len(dataX)
```



# Stacked RNN

```
X = tf.placeholder(tf.int32, [None, seq_length])
Y = tf.placeholder(tf.int32, [None, seq_length])
```

*# One-hot encoding*

```
X_one_hot = tf.one_hot(X, num_classes)
print(X_one_hot) # check out the shape
```

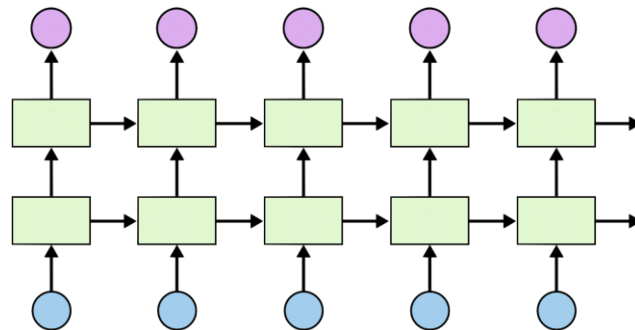
*# Make a lstm cell with hidden\_size (each unit output vector size)*

```
cell = rnn.BasicLSTMCell(hidden_size, state_is_tuple=True)
```

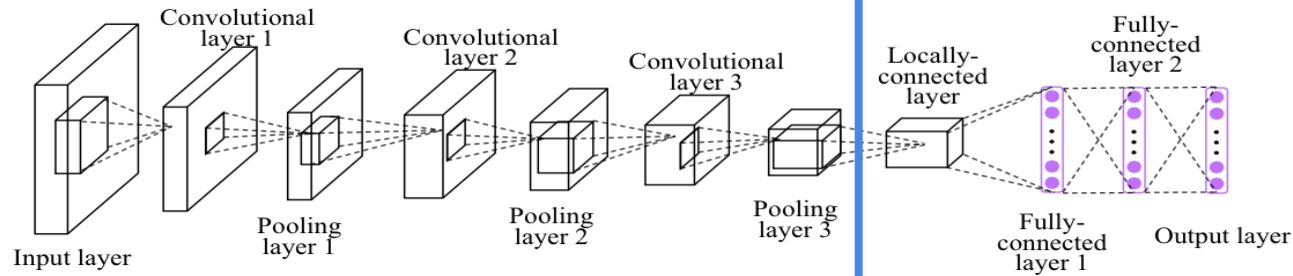
```
cell = rnn.MultiRNNCell([cell]*2, state_is_tuple=True)
```

*# outputs: unfolding size x hidden size, state = hidden size*

```
outputs, _states = tf.nn.dynamic_rnn(cell, X_one_hot, dtype=tf.float32)
```



# Softmax (FC) in Deep CNN

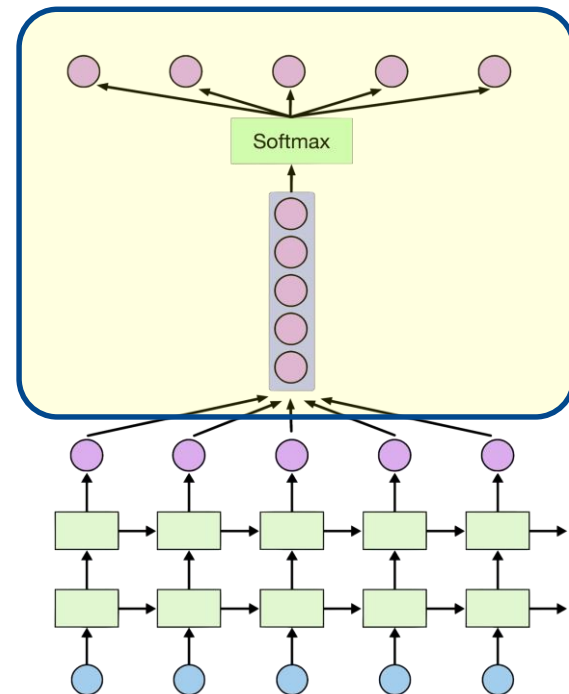




# Softmax

RNN에서 나온 outputs

- 1 `X_for_softmax = tf.reshape(outputs, [-1, hidden_size])`  
`new_outputs = X_for_softmax * W + b`
- 2 `outputs = tf.reshape(new_outputs, [batch_size, seq_length, num_classes])`



# Softmax

# (optional) softmax layer

RNN에서 나온 output



**1**  $X_{\text{for\_softmax}} = \text{tf.reshape}(\text{outputs}, [-1, \text{hidden\_size}])$

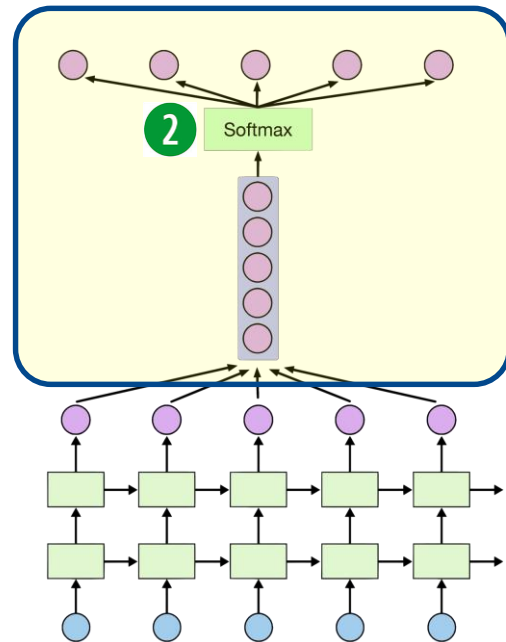
$\text{softmax\_w} = \text{tf.get\_variable}(\text{"softmax\_w"}, [\text{hidden\_size}, \text{num\_classes}])$

$\text{softmax\_b} = \text{tf.get\_variable}(\text{"softmax\_b"}, [\text{num\_classes}])$

$Wx + b$

**2**  $\text{outputs} = \text{tf.matmul}(X_{\text{for\_softmax}}, \text{softmax\_w}) + \text{softmax\_b}$

$\text{outputs} = \text{tf.reshape}(\text{outputs}, [\text{batch\_size}, \text{seq\_length}, \text{num\_classes}])$



# Loss

*# reshape out for sequence\_loss*

```
outputs = tf.reshape(outputs, [batch_size, seq_length, num_classes])
```

*# All weights are 1 (equal weights)*

```
weights = tf.ones([batch_size, seq_length])
```

```
sequence_loss = tf.contrib.seq2seq.sequence_loss(logits=outputs, targets=Y, weights=weights)
```

```
mean_loss = tf.reduce_mean(sequence_loss)
```

```
train_op = tf.train.AdamOptimizer(learning_rate=0.1).minimize(mean_loss)
```

# Training and print results

```
sess = tf.Session()
sess.run(tf.global_variables_initializer())
```

```
for i in range(500): # iteration → 문장이 길어서 500번 정도는 반복해야 함
    _, meloss, results = sess.run([train_op, mean_loss, outputs],
                                   feed_dict={X: dataX, Y: dataY})
```

```
    for j, result in enumerate(results):
        index = np.argmax(result, axis=1)
        print(i, j, ''.join([char_set[t] for t in index]), meloss)
```

```
0 0 yyyysppppp 3.216124
0 1 sssppppptt 3.216124
0 2 gettpptttt 3.216124
0 3 nn.yptttte 3.216124
0 4 nhppptttet 3.216124
0 5 yppppppee 3.216124
0 6 ggtttteeee 3.216124.
.
.
0 165 yyyyssssss 3.216124
0 166 yyasssssss 3.216124
0 167 natnssssss 3.216124
0 168 guuuussppp 3.216124
0 169 niussnssss 3.216124
.
.
.
499 0 g you want 0.22875121
499 1 oyou want 0.22875121
499 2 tou want t 0.22875121
499 3 ou want to 0.22875121
499 4 want to 0.22875121
499 5 mwant to b 0.22875121
.
.
.
499 165 gy of the 0.22875121
499 166 h of the s 0.22875121
499 167 oof the se 0.22875121
499 168 tf the sea 0.22875121
499 169 the sea. 0.22875121
```

# Training and print results

```
outputs = tf.reshape(outputs, [batch_size, seq_length, num_classes])
```

*# Let's print the last char of each result to check it works*

```
results = sess.run(outputs, feed_dict={X: dataX})
```

```
data_dim = len(char_set)
hidden_size = len(char_set)
num_classes = len(char_set)
seq_length = 10 # Any arbitrary number for the parsing

batch_size = len(dataX)
```

```
for j, result in enumerate(results): # result → results가 seq_length 단위 (10행)로 분리됨
```

```
    index = np.argmax(result, axis=1)
```

```
    if j is 0: # print all for the first result to make a sentence
```

```
        print(''.join([char_set[t] for t in index]), end='') #index에는 10개씩
```

```
    else:
```

```
        print(char_set[index[-1]], end='')
```

f you want to build a ship, don't drum up people together to collect wood and don't assign them tasks and work, but rather teach them to long for the endless immensity of the sea.

```
import tensorflow as tf
import numpy as np
from tensorflow.contrib import rnn
tf.set_random_seed(777) # reproducibility
sentence = ("if you want to build a ship, don't drum up people together to "
            "collect wood and don't assign them tasks and work, but rather "
            "teach them to long for the endless immensity of the sea.")
char_set = list(set(sentence))
char_dic = {w: i for i, w in enumerate(char_set)}
data_dim = len(char_set)
hidden_size = len(char_set)
num_classes = len(char_set)
sequence_length = 10 # Any arbitrary number
learning_rate = 0.1
dataX = []
dataY = []
for i in range(0, len(sentence) - sequence_length):
    x_str = sentence[i:i + sequence_length]
    y_str = sentence[i + 1: i + sequence_length + 1]
    print(i, x_str, '->', y_str)
    x = [char_dic[c] for c in x_str] # x str to index
    y = [char_dic[c] for c in y_str] # y str to index
    dataX.append(x)
    dataY.append(y)
batch_size = len(dataX)
```

```
X = tf.placeholder(tf.int32, [None, sequence_length])
Y = tf.placeholder(tf.int32, [None, sequence_length])

# One-hot encoding
X_one_hot = tf.one_hot(X, num_classes)
print(X_one_hot) # check out the shape

# Make a lstm cell with hidden_size (each unit output vector size)
def lstm_cell():
    cell = rnn.BasicLSTMCell(hidden_size, state_is_tuple=True)
    return cell

multi_cells = rnn.MultiRNNCell([lstm_cell() for _ in range(2)], state_is_tuple=True)

# outputs: unfolding size x hidden size, state = hidden size
outputs, _states = tf.nn.dynamic_rnn(multi_cells, X_one_hot, dtype=tf.float32)

# FC Layer
X_for_fc = tf.reshape(outputs, [-1, hidden_size])
outputs = tf.contrib.layers.fully_connected(X_for_fc, num_classes, activation_fn=None)

# reshape out for sequence_loss
outputs = tf.reshape(outputs, [batch_size, sequence_length, num_classes])
```

```
# All weights are 1 (equal weights)
weights = tf.ones([batch_size, sequence_length])

sequence_loss = tf.contrib.seq2seq.sequence_loss(logits=outputs, targets=Y, weights=weights)
mean_loss = tf.reduce_mean(sequence_loss)
train_op = tf.train.AdamOptimizer(learning_rate=learning_rate).minimize(mean_loss)

sess = tf.Session()
sess.run(tf.global_variables_initializer())

for i in range(500):
    _, l, results = sess.run([train_op, mean_loss, outputs], feed_dict={X: dataX, Y: dataY})
    for j, result in enumerate(results):
        index = np.argmax(result, axis=1)
        print(i, j, ''.join([char_set[t] for t in index]), l)

# Let's print the last char of each result to check it works
results = sess.run(outputs, feed_dict={X: dataX})
for j, result in enumerate(results):
    index = np.argmax(result, axis=1)
    if j is 0: # print all for the first result to make a sentence
        print(''.join([char_set[t] for t in index]), end='')
        # print("★",j, ''.join([char_set[t] for t in index]), end='')
    else:
        print(char_set[index[-1]], end='')
        # print("•",j, char_set[index[-1]], end='')
```

```
★ 0 p you want • 1 • 2 t • 3 o • 4 • 5 b • 6 u • 7 i • 8 l • 9 d • 10 • 11 a • 12 •
13 s • 14 h • 15 i • 16 p • 17 , • 18 • 19 d • 20 o • 21 n • 22 ' • 23 t • 24 • 25 d • 26
r • 27 u • 28 m • 29 • 30 u • 31 p • 32 • 33 p • 34 e • 35 o • 36 p • 37 l • 38 e • 39 •
40 t • 41 o • 42 g • 43 e • 44 t • 45 h • 46 e • 47 r • 48 • 49 t • 50 o • 51 • 52 c • 53
o • 54 l • 55 l • 56 e • 57 c • 58 t • 59 • 60 w • 61 o • 62 o • 63 d • 64 • 65 a • 66 n •
67 d • 68 • 69 d • 70 o • 71 n • 72 ' • 73 t • 74 • 75 a • 76 s • 77 s • 78 i • 79 g • 80
n • 81 • 82 t • 83 h • 84 e • 85 m • 86 • 87 t • 88 a • 89 s • 90 k • 91 s • 92 • 93 a •
94 n • 95 d • 96 • 97 w • 98 o • 99 r • 100 k • 101 , • 102 • 103 b • 104 u • 105 t • 106
• 107 r • 108 a • 109 t • 110 h • 111 e • 112 r • 113 • 114 t • 115 e • 116 a • 117 c •
118 h • 119 • 120 t • 121 h • 122 e • 123 m • 124 • 125 t • 126 o • 127 • 128 l • 129
o • 130 n • 131 g • 132 • 133 f • 134 o • 135 r • 136 • 137 t • 138 h • 139 e • 140 •
141 e • 142 n • 143 d • 144 l • 145 e • 146 s • 147 s • 148 • 149 i • 150 m • 151 m • 152
e • 153 n • 154 s • 155 i • 156 t • 157 y • 158 • 159 o • 160 f • 161 • 162 t • 163 h •
164 e • 165 • 166 s • 167 e • 168 a • 169 .
```



```

0 if you wan -> f you want
1 f you want -> you want
2 you want -> you want t
3 you want t -> ou want to
4 ou want to -> u want to
5 u want to -> want to b
6 want to b -> want to bu
7 want to bu -> ant to bui
8 ant to bui -> nt to buil

```

```

.
.
.

```

```

163 nsity of t -> sity of th
164 sity of th -> ity of the
165 ity of the -> ty of the
166 ty of the -> y of the s
167 y of the s -> of the se
168 of the se -> of the sea
169 of the sea -> f the sea.

```

```

Tensor("one_hot:0", shape=(?,
10, 25), dtype=float32)

```

```

0 0 yyyysppppp 3.216124
0 1 sssppppptt 3.216124
0 2 gettpptttt 3.216124
0 3 nn.yptttt 3.216124
0 4 nhppptttet 3.216124
0 5 yppppppee 3.216124
0 6 ggtttteeee 3.216124.

```

```

.
.

```

```

0 165 yyyyssssss 3.216124
0 166 yyasssssss 3.216124
0 167 natnssssss 3.216124
0 168 guuuussppp 3.216124
0 169 niussnssss 3.216124

```

```

.
.
.

```

```

499 0 g you want 0.22875121
499 1 oyou want 0.22875121
499 2 tou want t 0.22875121
499 3 ou want to 0.22875121
499 4 want to 0.22875121
499 5 mwant to b 0.22875121

```

```

.
.

```

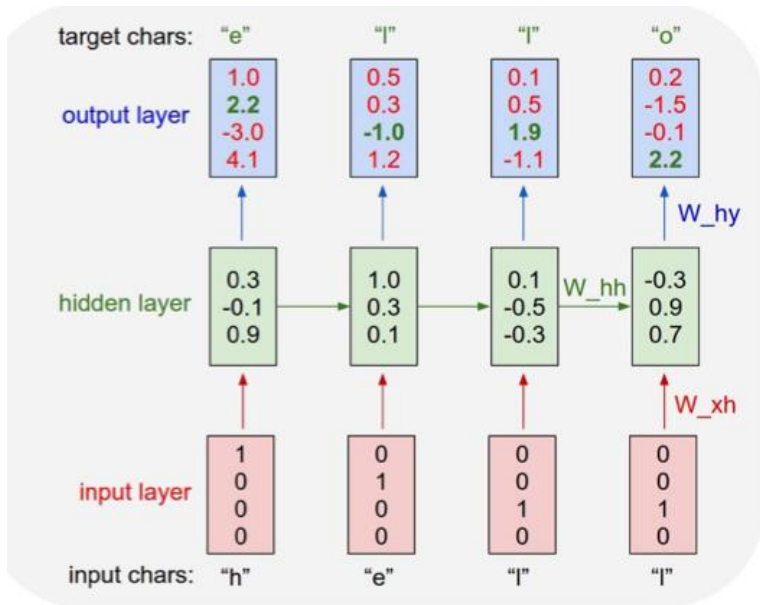
```

499 165 gy of the 0.22875121
499 166 h of the s 0.22875121
499 167 oof the se 0.22875121
499 168 tf the sea 0.22875121
499 169 the sea. 0.22875121

```

m you want to build a ship, don't drum up people together to collect wood and don't assign them tasks and work, but rather teach them to long for the endless immensity of the sea.

# char-rnn



## Shakespeare

It looks like we can learn to spell English words. But how about if there is more structure and style in the data? To examine this I downloaded all the works of Shakespeare and concatenated them into a single (4.4MB) file. We can now afford to train a larger network, in this case let's try a 3-layer RNN with 512 hidden nodes on each layer. After we train the network for a few hours we obtain samples such as:

PANDARUS:

Alas, I think he shall be come approached and the day  
When little strain would be attain'd into being never fed,  
And who is but a chain and subjects of his death,  
I should not sleep.

Second Senator:

They are away this miseries, produced upon my soul,  
Breaking and strongly should be buried, when I perish  
The earth and thoughts of many states.

DUKE VINCENTIO:

Well, your wit is in the care of side and that.

Second Lord:

They would be ruled after this chamber, and  
my fair nudes begun out of the fact, to be conveyed,  
Whose noble souls I'll have the heart of the wars.

Clown:

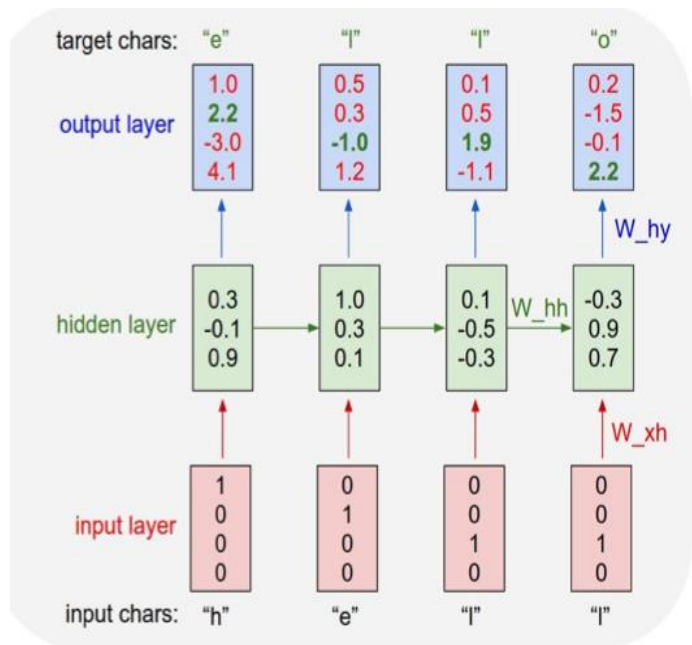
Come, sir, I will make did behold your worship.

VIOLA:

I'll drink it.

## Linux Source Code

I wanted to push structured data to its limit, so for the final challenge I decided to use code. In particular, I took all the source and header files found in the [Linux repo on Github](#), concatenated all of them in a single giant file (474MB of C code) (I was originally going to train only on the kernel but that by itself is only ~16MB). Then I trained several as-large-as-fits-on-my-GPU 3-layer LSTMs over a period of a few days. These models have about 10 million parameters, which is still on the lower end for RNN models. The results are superfun:



```
/*
 * Increment the size file of the new incorrect UI_FILTER group information
 * of the size generatively.
 */
static int indicate_policy(void)
{
    int error;
    if (fd == MARN_EPT) {
        /*
         * The kernel blank will coeld it to userspace.
         */
        if (ss->segment < mem_total)
            unblock_graph_and_set_blocked();
        else
            ret = 1;
        goto bail;
    }
    segaddr = in_SB(in.addr);
    selector = seg / 16;
    setup_works = true;
    for (i = 0; i < blocks; i++) {
        seq = buf[i++];
        bpf = bd->bd.next + i * search;
        if (fd) {
            current = blocked;
        }
    }
    rw->name = "Getjbbregs";
    bprm_self_clearl(&iiv->version);
    regs->new = blocks[(BPF_STATS << info->historidac)] | PFMR_CLOBATHINC_SECONDS << 12;
    return segtable;
}
```

5

RNN with time series data (stock)

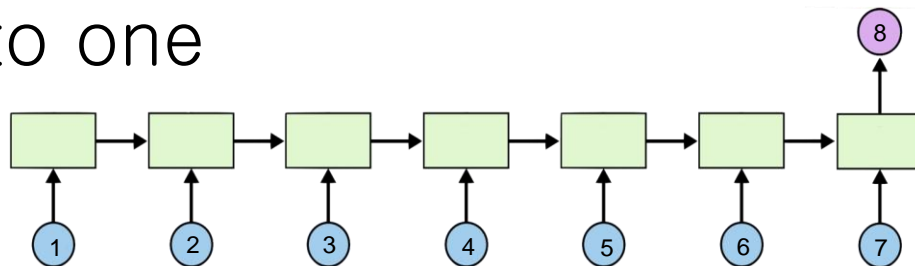
# Time series data

June

day	Open (price)	High (price)	Low (price)	Volume (count)	Close (price)
1	828.659973	833.450012	828.349976	1247700	831.659973
2	823.02002	828.070007	821.655029	1597800	828.070007
3	819.929993	824.400024	818.97998	1281700	824.159973
4	819.359985	823	818.469971	1304000	818.97998
5	819	823	816	1053600	820.450012
6	816	820.958984	815.48999	1198100	819.23999
7	811.700012	815.25	809.780029	1129100	813.669983
8	809.51001	810.659973	804.539978	989700	809.559998
9	807	811.840027	803.190002	1155300	808.380005

'data-02-stock\_daily.csv'

# Many to one



Open	High	Low	Volume	Close
828.659973	833.450012	828.349976	1247700	831.659973
823.02002	828.070007	821.655029	1597800	828.070007
819.929993	824.400024	818.97998	1281700	824.159973
819.359985	823	818.469971	1304000	818.97998
819	823	816	1053600	820.450012
816	820.958984	815.48999	1198100	819.23999
811.700012	815.25	809.780029	1129100	813.669983
809.51001	810.659973	804.539978	989700	?
807	811.840027	803.190002	1155300	?

`input_dim = 5`

`output_dim (hidden_size) = 1`

`seq_length = 7`

# Reading data

```

timesteps = seq_length = 7
data_dim = 5
output_dim = 1
# Open, High, Low, Close, Volume
xy = np.loadtxt('data-02-stock_daily.csv', delimiter=',')
xy = xy[::-1] # reverse order → chronically ordered
xy = MinMaxScaler(xy) # normalization
x = xy
y = xy[:, [-1]] # Close as label

```

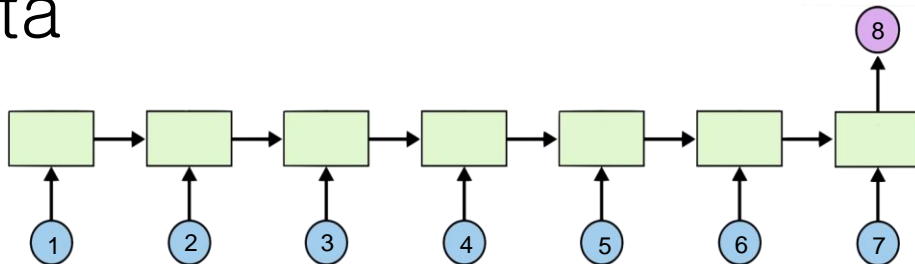
```

dataX = []
dataY = []
for i in range(0, len(y) - seq_length):
    _x = x[i:i + seq_length]
    _y = y[i + seq_length] # Next close price
    print(_x, "→", _y)
    dataX.append(_x)
    dataY.append(_y)

```

`seq_length = 7`

`data_dim = 5`



```

[ 0.18667876  0.20948057  0.20878184  0.         0.21744815]

[ 0.30697388  0.31463414  0.21899367  0.01247647  0.21698189]

[ 0.21914211  0.26390721  0.2246864  0.45632338  0.22496747]

[ 0.23312993  0.23641916  0.16268272  0.57017119  0.14744274]

[ 0.13431201  0.15175877  0.11617252  0.39380658  0.13289962]

[ 0.13973232  0.17060429  0.15860382  0.28173344  0.18171679]

[ 0.18933069  0.20057799  0.19187983  0.29783096  0.2086465 ]

→ [0.14106001]

```

# Training and test datasets

*# split to train and testing*

```
train_size = int(len(dataY) * 0.7) # 70% train
```

```
test_size = len(dataY) - train_size # 30% test
```

```
trainX = np.array(dataX[0:train_size])
```

```
trainY = np.array(dataY[0:train_size])
```

```
testX = np.array(dataX[train_size:len(dataX)])
```

```
testY = np.array(dataY[train_size:len(dataY)])
```

*# input placeholders*

```
X = tf.placeholder(tf.float32, [None, seq_length, data_dim])
```

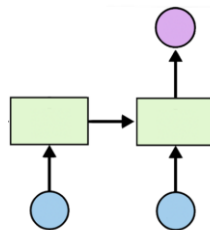
```
Y = tf.placeholder(tf.float32, [None, 1])
```

*seq\_length = 7*

*data\_dim = 5*



# LSTM and Loss



*# input placeholders*

```
X = tf.placeholder(tf.float32, [None, seq_length, data_dim])
```

```
Y = tf.placeholder(tf.float32, [None, 1])
```

```
cell = tf.contrib.rnn.BasicLSTMCell(num_units=hidden_dim, state_is_tuple=True)
```

```
outputs, _states = tf.nn.dynamic_rnn(cell, X, dtype=tf.float32)
```

```
Y_pred = tf.contrib.layers.fully_connected(outputs[:, -1], output_dim, activation_fn=None)
```

*# We use the last cell's output*

1

*# cost/loss*

```
loss = tf.reduce_sum(tf.square(Y_pred - Y)) # sum of the squares
```

*# optimizer*

```
optimizer = tf.train.AdamOptimizer(0.01)
```

```
train = optimizer.minimize(loss)
```

# Training and Results

```
sess = tf.Session()
sess.run(tf.global_variables_initializer())

for i in range(1000):
    _, l = sess.run([train, loss], feed_dict={X: trainX, Y: trainY})
    print(i, l)
```

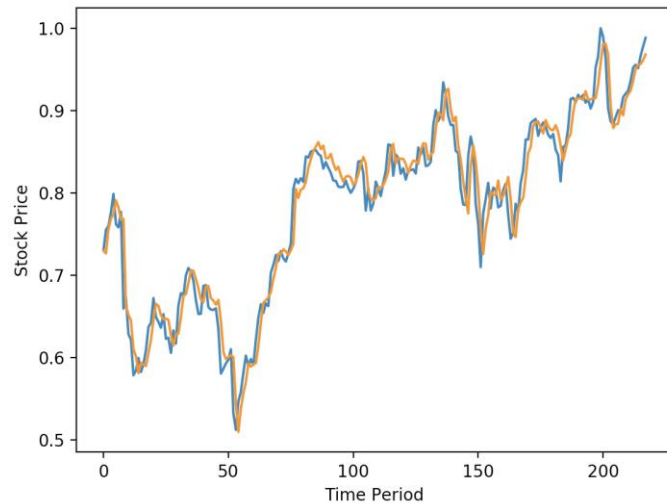
```
testPredict = sess.run(Y_pred, feed_dict={X: testX})
```

```
import matplotlib.pyplot as plt
```

```
plt.plot(testY)
```

```
plt.plot(testPredict)
```

```
plt.show()           # true value
```



```
import tensorflow as tf
import numpy as np
import matplotlib
import os
tf.set_random_seed(777) # reproducibility

def MinMaxScaler(data):
    numerator = data - np.min(data, 0)
    denominator = np.max(data, 0) - np.min(data, 0)
    # noise term prevents the zero division
    return numerator / (denominator + 1e-7)

# train Parameters
seq_length = 7
data_dim = 5
hidden_dim = 10
output_dim = 1
learning_rate = 0.01
iterations = 500

# Open, High, Low, Volume, Close
xy = np.loadtxt('g:\\data-02-stock_daily.csv', delimiter=',')
xy = xy[::-1] # reverse order (chronically ordered)
xy = MinMaxScaler(xy)
x = xy
y = xy[:, [-1]] # Close as Label
```

```

# build a dataset
dataX = []
dataY = []
for i in range(0, len(y) - seq_length):
    _x = x[i:i + seq_length]
    _y = y[i + seq_length] # Next close price
    print(_x, "->", _y)
    dataX.append(_x)
    dataY.append(_y)

# train/test split
train_size = int(len(dataY) * 0.7)
test_size = len(dataY) - train_size
trainX, testX = np.array(dataX[0:train_size]), np.array(dataX[train_size:len(dataX)])
trainY, testY = np.array(dataY[0:train_size]), np.array(dataY[train_size:len(dataY)])

# input place holders
X = tf.placeholder(tf.float32, [None, seq_length, data_dim])
Y = tf.placeholder(tf.float32, [None, 1])

# build a LSTM network
cell = tf.contrib.rnn.BasicLSTMCell(num_units=hidden_dim, state_is_tuple=True, activation=tf.tanh)
outputs, _states = tf.nn.dynamic_rnn(cell, X, dtype=tf.float32)
Y_pred = tf.contrib.layers.fully_connected(outputs[:, -1], output_dim, activation_fn=None)

# We use the last cell's output

# cost/loss
loss = tf.reduce_sum(tf.square(Y_pred - Y)) # sum of the squares
# optimizer
optimizer = tf.train.AdamOptimizer(learning_rate)
train = optimizer.minimize(loss)

```

```
targets = tf.placeholder(tf.float32, [None, 1])
predictions = tf.placeholder(tf.float32, [None, 1])
rmse = tf.sqrt(tf.reduce_mean(tf.square(targets - predictions)))

with tf.Session() as sess:
    init = tf.global_variables_initializer()
    sess.run(init)

    # Training step
    for i in range(iterations):
        _, step_loss = sess.run([train, loss], feed_dict={X: trainX, Y: trainY})
        print("[step: {}] loss: {}".format(i, step_loss))

    # Test step
    test_predict = sess.run(Y_pred, feed_dict={X: testX})
    rmse_val = sess.run(rmse, feed_dict={targets: testY, predictions: test_predict})
    print("RMSE: {}".format(rmse_val))
```

```
[[2.13751054e-01 2.08179810e-01 1.91791832e-01 4.66075110e-04
 1.92092403e-01]
[1.93935034e-01 2.03641926e-01 2.08664571e-01 2.98467330e-03
 1.96551555e-01]
[2.10516454e-01 2.05289413e-01 2.03558748e-01 2.59926504e-04
 1.87749731e-01]
[1.86678765e-01 2.09480567e-01 2.08781843e-01 0.00000000e+00
 2.17448151e-01]
[3.06973882e-01 3.14634137e-01 2.18993665e-01 1.24764722e-02
 2.16981885e-01]
[2.19142110e-01 2.63907214e-01 2.24686396e-01 4.56323384e-01
 2.24967473e-01]
[2.33129931e-01 2.36419163e-01 1.62682724e-01 5.70171193e-01
 1.47442742e-01]] -> [0.13289962]
```

```
.
.
.
```

```
[[0.91021623 0.91296982 0.92617114 0.10284127 0.92046468]
[0.91753068 0.90955899 0.93013248 0.08799857 0.92390372]
[0.92391259 0.92282604 0.94550876 0.10049296 0.93588207]
[0.93644323 0.93932734 0.96226394 0.10667742 0.95211558]
[0.94518557 0.94522671 0.96376051 0.09372591 0.95564213]
[0.9462346 0.94522671 0.97100833 0.11616922 0.9513578 ]
[0.94789567 0.94927335 0.97250489 0.11417048 0.96645463]] ->
```

```
[0.97785024]
```

```
[[0.91753068 0.90955899 0.93013248 0.08799857 0.92390372]
[0.92391259 0.92282604 0.94550876 0.10049296 0.93588207]
[0.93644323 0.93932734 0.96226394 0.10667742 0.95211558]
[0.94518557 0.94522671 0.96376051 0.09372591 0.95564213]
[0.9462346 0.94522671 0.97100833 0.11616922 0.9513578 ]
[0.94789567 0.94927335 0.97250489 0.11417048 0.96645463]
[0.95690035 0.95988111 0.9803545 0.14250246 0.97785024]] ->
```

```
[0.98831302]
```

```
[step: 0] loss: 161.7401580810547
[step: 1] loss: 102.94868469238281
[step: 2] loss: 60.83835220336914
[step: 3] loss: 32.31366729736328
[step: 4] loss: 15.422471046447754
[step: 5] loss: 8.562556266784668
```

```
.
.
.
```

```
[step: 489] loss: 0.4726698398590088
[step: 490] loss: 0.4721939265727997
[step: 491] loss: 0.4717211425304413
[step: 492] loss: 0.4712508022785187
[step: 493] loss: 0.4707837402820587
[step: 494] loss: 0.4703194499015808
[step: 495] loss: 0.4698580503463745
[step: 496] loss: 0.46939945220947266
[step: 497] loss: 0.4689437448978424
[step: 498] loss: 0.46849092841148376
[step: 499] loss: 0.4680408537387848
RMSE: 0.02595146745443344
```