Sequence models

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This document contains my personal notes on sequence models.

1. Embeddings

Embeddings are tensors. You interact with that tensor by indexing into it. It is often used to store encodings of collections of words. For example:

```
>>> nn.Embedding(vocab_sz, n_hidden)
```

creates a set of `vocab_sz` tensors, each of size `n_hidden`.

A common thing to do is to something like:

```
>>> embedding = nn.Embedding(10, 3)
>>> input = torch.LongTensor([[1,2,4,5],[4,3,2,9]])
>>> embedding(input)

tensor([[[-0.0251, -1.6902,  0.7172],
         [-0.6431,  0.0748,  0.6969],
         [ 1.4970,  1.3448, -0.9685],
         [-0.3677, -2.7265, -0.1685]],

        [[ 1.4970,  1.3448, -0.9685],
         [ 0.4362, -0.4004,  0.9400],
         [-0.6431,  0.0748,  0.6969],
         [ 0.9124, -2.3616,  1.1151]]])
```

so you can see that the input is `[sentence1, sentence2]`, where sentence 1 consists of words `[1,2,4,5]`. As an output, we get the corresponding 3-vectors for each word. So the output is:

```
[[[embedding_word_1,    # length 3 vector
   embedding_word_2,
   embedding_word_4,
   embedding_word_5],

  [embedding_word_4,
   embedding_word_3,
   embedding_word_2,
   embedding_word_9]
]]
```

2. Linear layer

Applies a linear transformation to the incoming data: $y = xA^T + b$

```
>>> m = nn.Linear(20, 30)
>>> input = torch.randn(128, 20)
>>> output = m(input)
>>> print(output.size())
torch.Size([128, 30])
```

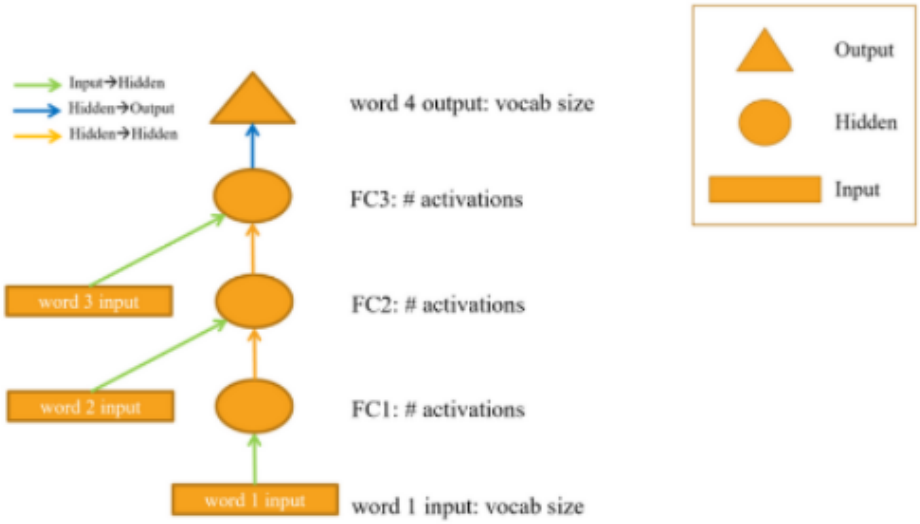

Figure 1. Graphical representation of RNN

3. Recurrent neural network

Torch, by default, applies a multi-layer Elman RNN. This is defined as applying the following function to each element of the input sequence

$$h_t = \sigma_h(W_h x_t + U_h h_{t-1} + b_h) \tag{3.1}$$
$$y_t = \sigma_y(W_y h_t + b_y) \tag{3.2}$$

where x_t is an input vector, h_t is a hidden layer vector, y_t is an output vector, W, U, b are parameter matrices and vector, σ_h, σ_y are activation functions. Note that we don't actually retain the hidden state between lines – we throw it away after every complete training example (a line). We will typically initialize the hidden state to be $h_{t=0} = 0$. Within a particular training instance, on a particular line, we may have different maximum values of $t = T$.

For example, in word classification, where we construct a character-level RNN, in each training loop we will

1. Get an input and target tensor
2. Create a zeroed initial hidden state
3. Read each letter in and:
    - Keep hidden state for next letter
    - Feed the previous hidden state h_{t-1} in with the current input x_t
4. Compare output at the end of the RNN loop to the target
5. Back-propagate

Then return the output and loss.

3.1. Gated recurrent unit

A GRU is a type of RNN. They are similar to LSTMs but have fewer parameters and can be easier to train. The key innovation is that they allow the network to control the amount of information which flows between consecutive time steps, and allows the network to forget.

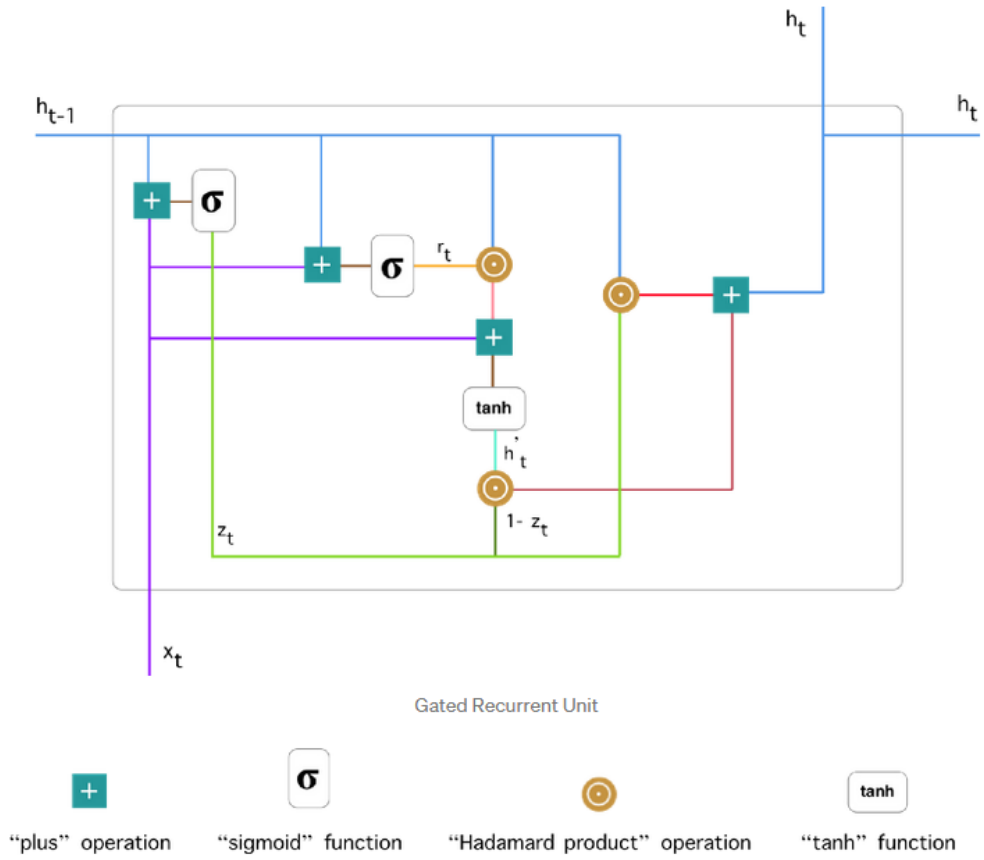

Figure 2. Graphical representation of GRU. I don't actually find these super-helpful.

For each element in the input sequence, each layer computes the following function:

$$z_t = \sigma(W_{iz}x_t + b_{iz} + W_{hz}h_{(t-1)} + b_{hz}) \tag{3.3}$$
$$r_t = \sigma(W_{ir}x_t + b_{ir} + W_{hr}h_{(t-1)} + b_{hr}) \tag{3.4}$$
$$n_t = \tanh(W_{in}x_t + b_{in} + r_t \odot (W_{hn}h_{(t-1)} + b_{hn})) \tag{3.5}$$
$$h_t = (1 - z_t) \odot n_t + z_t \odot h_{(t-1)} \tag{3.6}$$

where x_t is the input at time t, h_t is the hidden state at time t. r_t, z_t, and n_t are the reset, update, and new gates respectively. σ is the sigmoid function, and $\odot$ is the Hadamard product.

1. Eq.(3.3) is called the **update gate**. The update gate combines the input with the previous hidden state. It determines how much of the previous step's hidden state h_{t-1} is passed onto the new hidden state h_t in Eq.(3.6).
2. Eq.(3.4) is called the **reset gate**. The formula is the same as Eq.(3.3). It will be used to decide how much of the past information to **forget** in Eq.(3.5).
3. Eq.(3.5) is a **candidate** hidden state. It combines the current input with some weighting of the previous hidden state. The reset gate r_t has an element-wise product with h_{t-1}, allowing the network to forget h_{t-1} as $r_t \to 0$.
4. Eq.(3.6) mixes the previous hidden state h_{t-1} with the candidate hidden state n_t through a convex combination weighted by z_t.

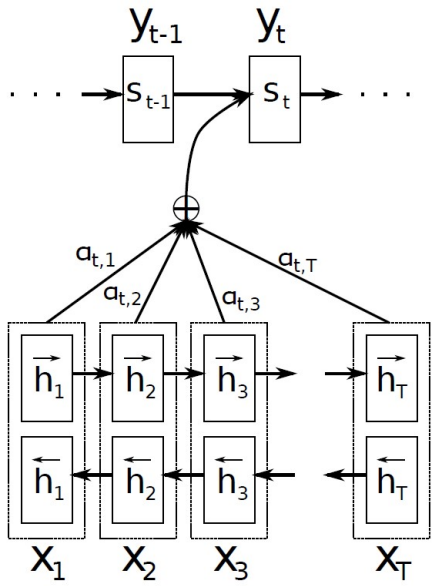

Figure 1: The graphical illustration of the proposed model trying to generate the t-th target word y_t given a source sentence $(x_1, x_2, \ldots, x_T)$.

Figure 3. Bahdanau attention (Bahdanau *et al.*, 2014), depicting Eq.(4.2) and Eq.(4.3) graphically.

4. Attention

4.1. Bahdanau attention

Bahdanau *et al.* (2014) were the first to describe an attention model in the context of an encoder-decoder recurrent model. The model is broadly as follows. An encoder reads an input sequence of vectors $x = (x_1, ..., x_{T_x})$, where each element corresponds to e.g. a word in a sentence and the vector is an embedding vector with some fixed embedding dimension. They use an RNN to generate a hidden state $h_t \in \mathbb{R}^n$ for each time t

$$h_t = f(x_t, h_{t-1}) \tag{4.1}$$

and a context vector which, in general, is written as $c = q(\{h_1, ..., h_{T_x}\})$ where both f and q are some non-linear functions. We concatenate the forwards and backwards hidden states of a bidirectional GRU in `seq.enc_dec_attn` to form c, see Fig. 3.

For the decoder, we have a sequence of target vectors $y = (y_1, ..., y_{T_y})$ and an RNN hidden state s_i where

$$s_i = f(s_{i-1}, y_{i-1}, c_i). \tag{4.2}$$

Notice that, unlike the encoder RNN, the decoder RNN is conditioned on a distinct context vector c_i for each target word y_i.

The context vector c_i depends upon the full sequence of encoder hidden states $(h_1, ..., h_{T_x})$, where each of these 'annotations' contains information about the whole input sequence but with a strong focus

on the parts surrounding the i-th word. The context vector is computed using an **attention mechanism**

$$c_i = \sum_{j=1}^{T_x} \alpha_{ij} h_j \tag{4.3}$$

where α_{ij} is an **attention probability**, defined by

$$\alpha_{ij} = \frac{\exp(e_{ij})}{\sum_{k=1}^{T_x} \exp(e_{ik})} \tag{4.4}$$

where e_{ij} is an **attention energy** defined by an **alignment model**

$$e_{ij} = a(s_{i-1}, h_j) = v_a^T \tanh(W_a s_{i-1} + U_a h_j) \tag{4.5}$$

where $W_a \in \mathbb{R}^{n \times n}$, $U_a \in \mathbb{R}^{n \times 2n}$ and $v_a \in \mathbb{R}^{\ltimes}$. The alignment models scores how well the inputs around position j and the output at position j match. The context vector for output position j is therefore a reweighting of the input sequence annotations, according to the 'probability' that a particular input is 'relevant' for the current output position j. See `seq.enc_dec_attn` for an implementation.

References

Bahdanau, D., K. Cho, and Y. Bengio, 2014 Neural machine translation by jointly learning to align and translate. arXiv preprint arXiv:1409.0473 .