Recurrent Neural Networks

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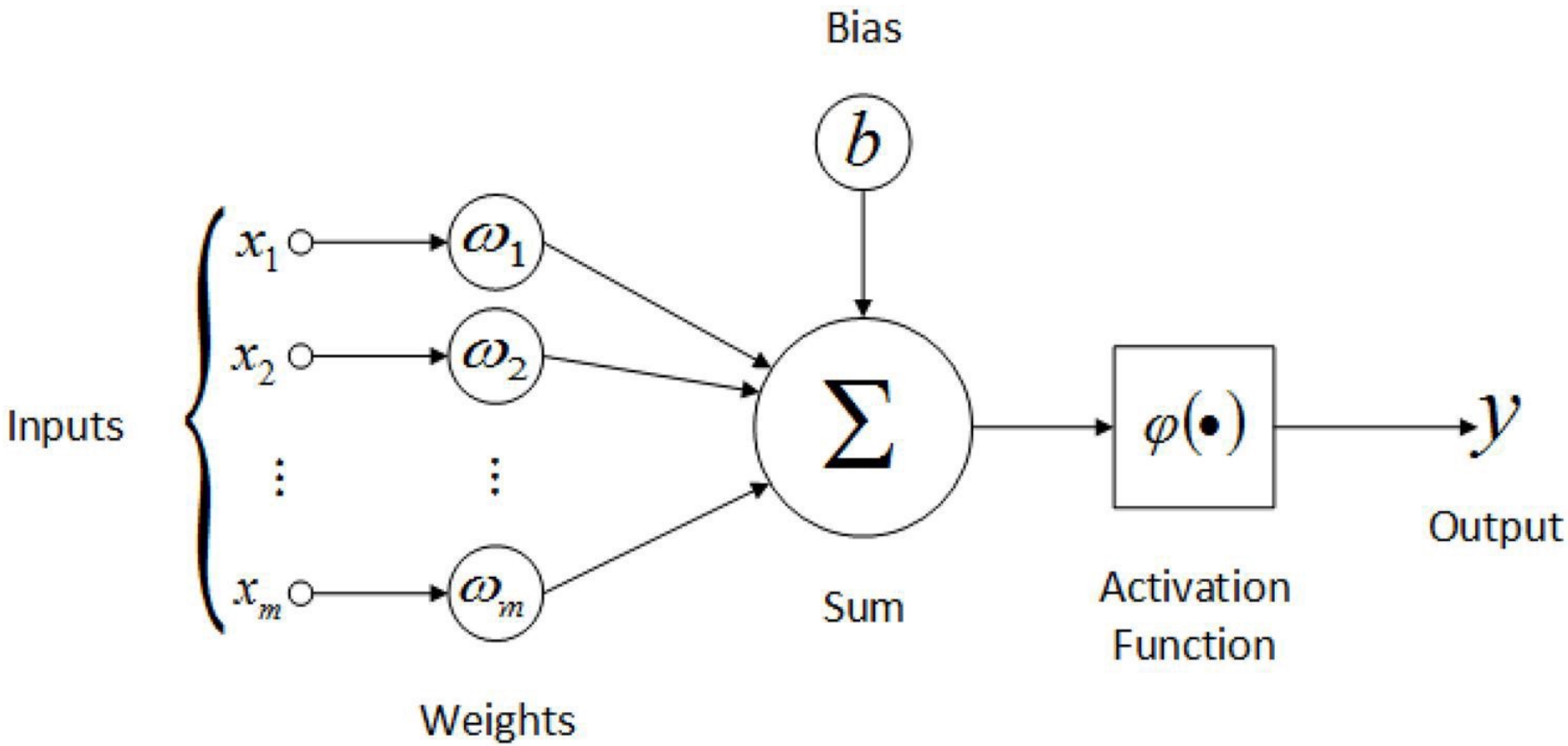
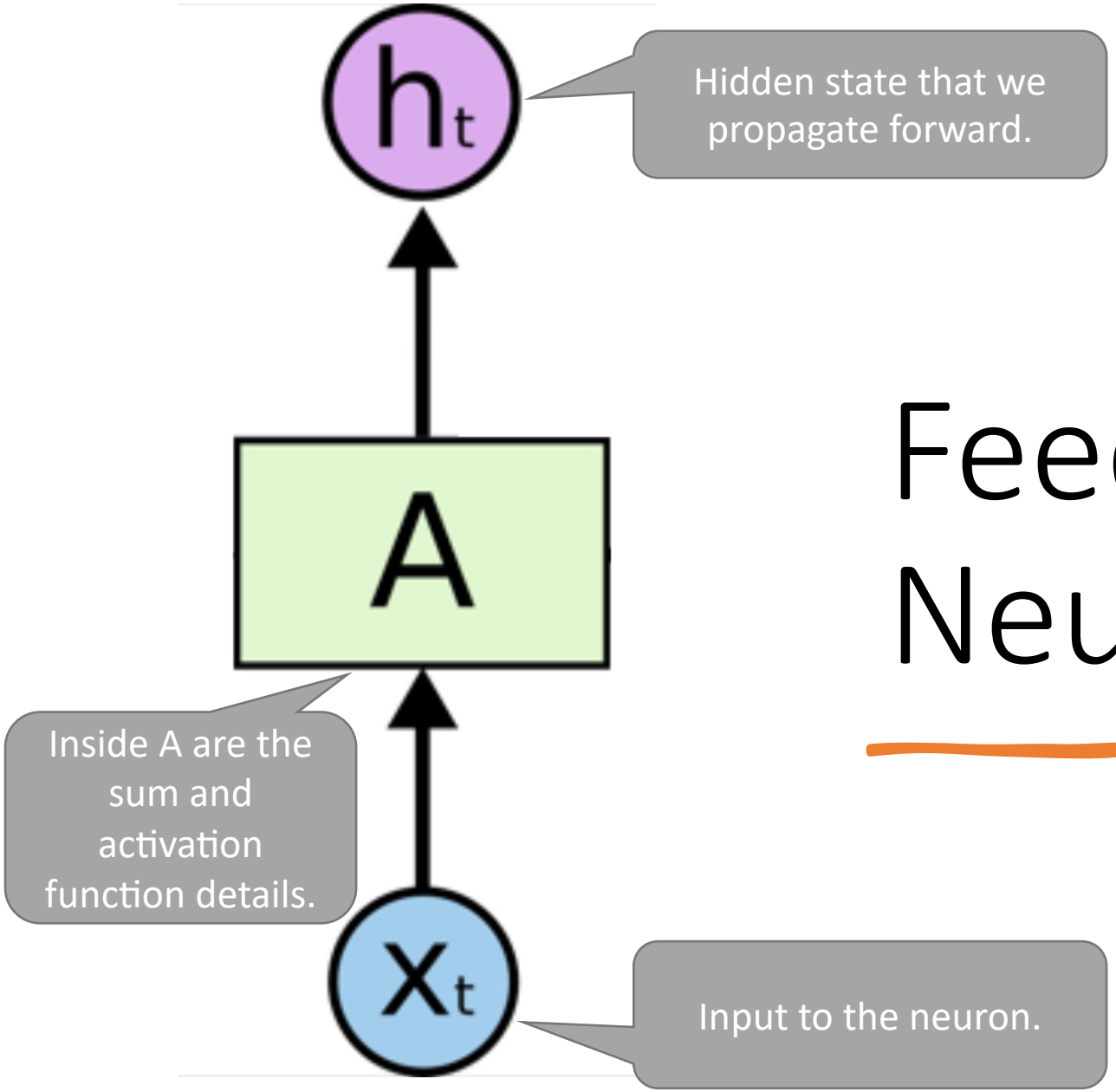
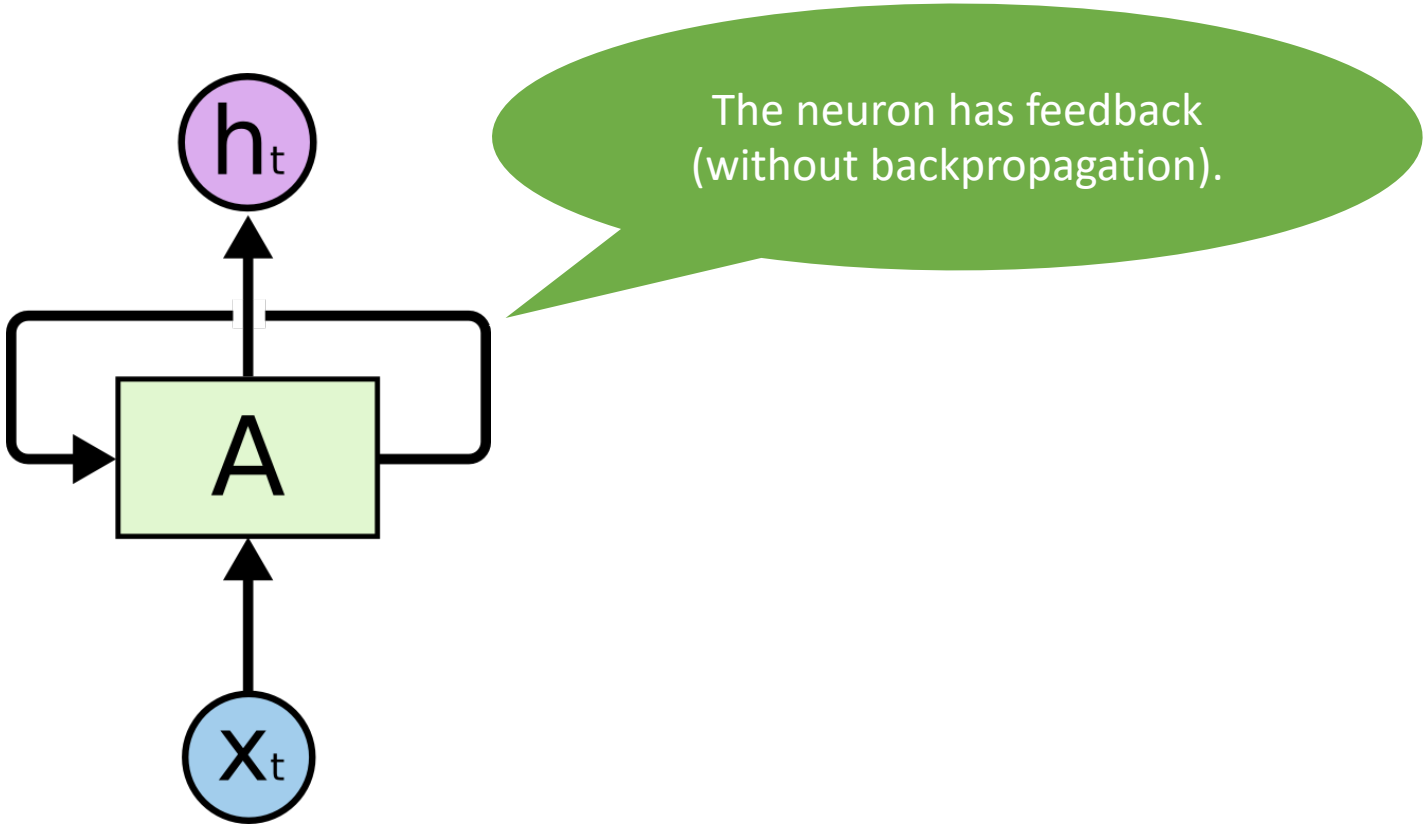
Feed forward Neuron





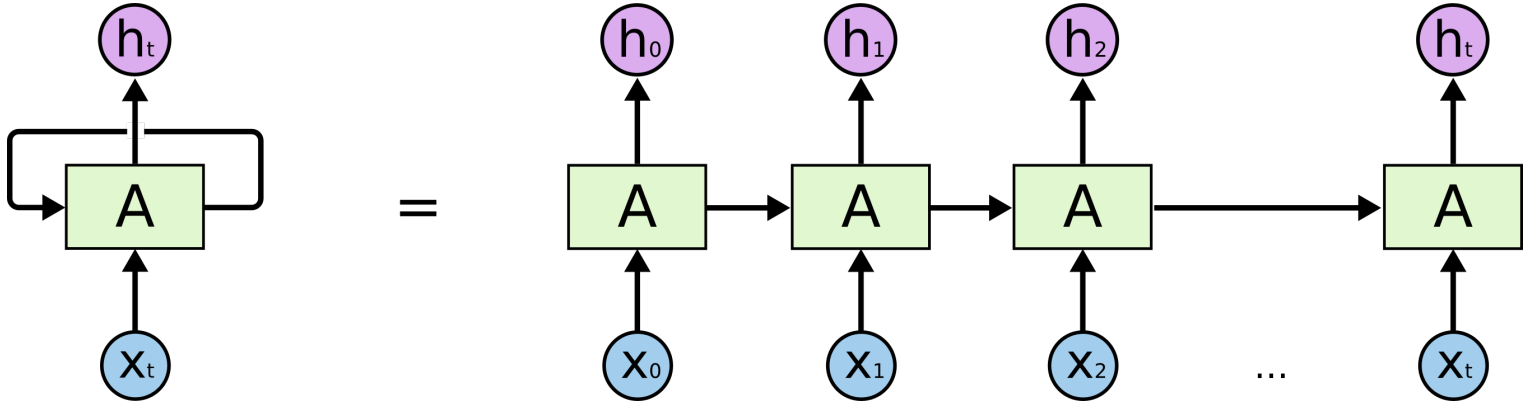
Feedforward Neuron

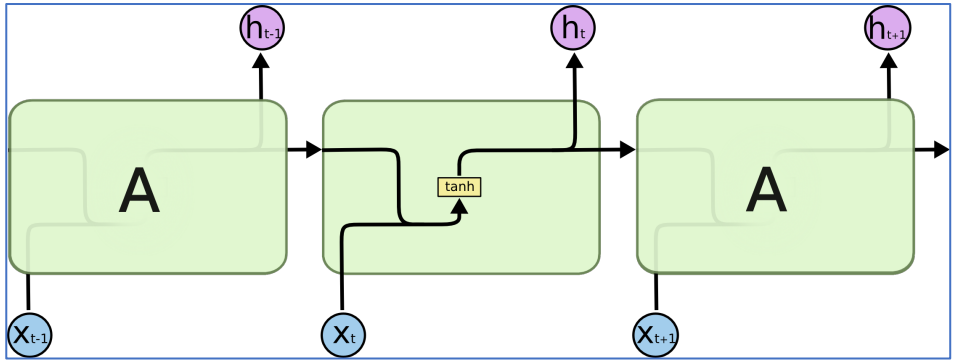
Recurrent Neuron



Via https://colah.github.io/posts/2015-08-Understanding-LSTMs/

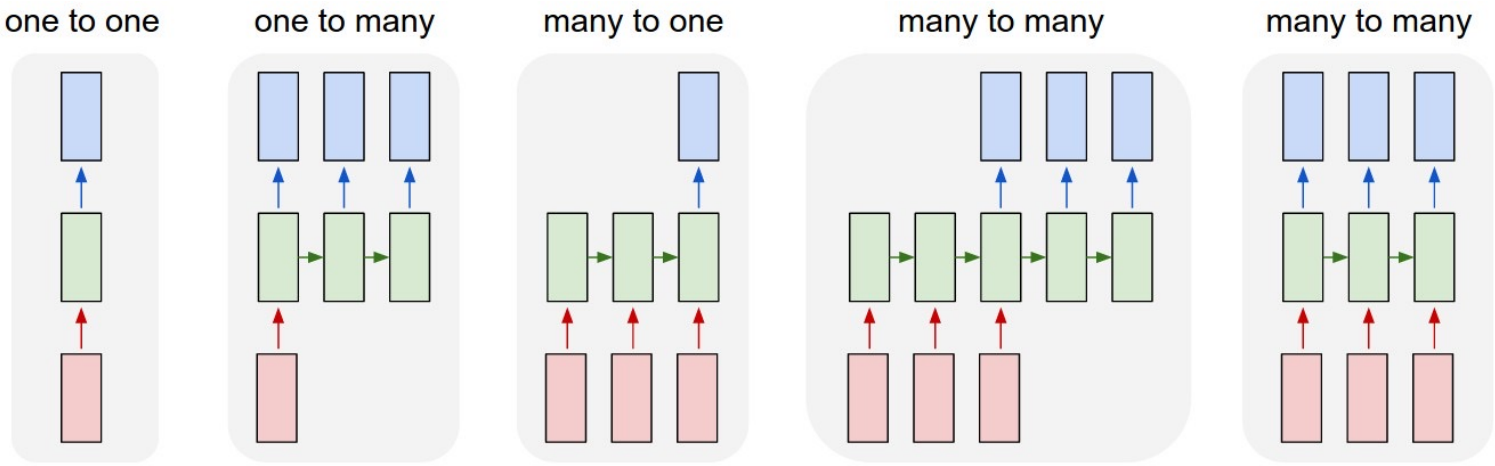
Recurrent Neuron Over Time





Previous inputs and new inputs are combined and passed through an activation function.

Designing RNNs



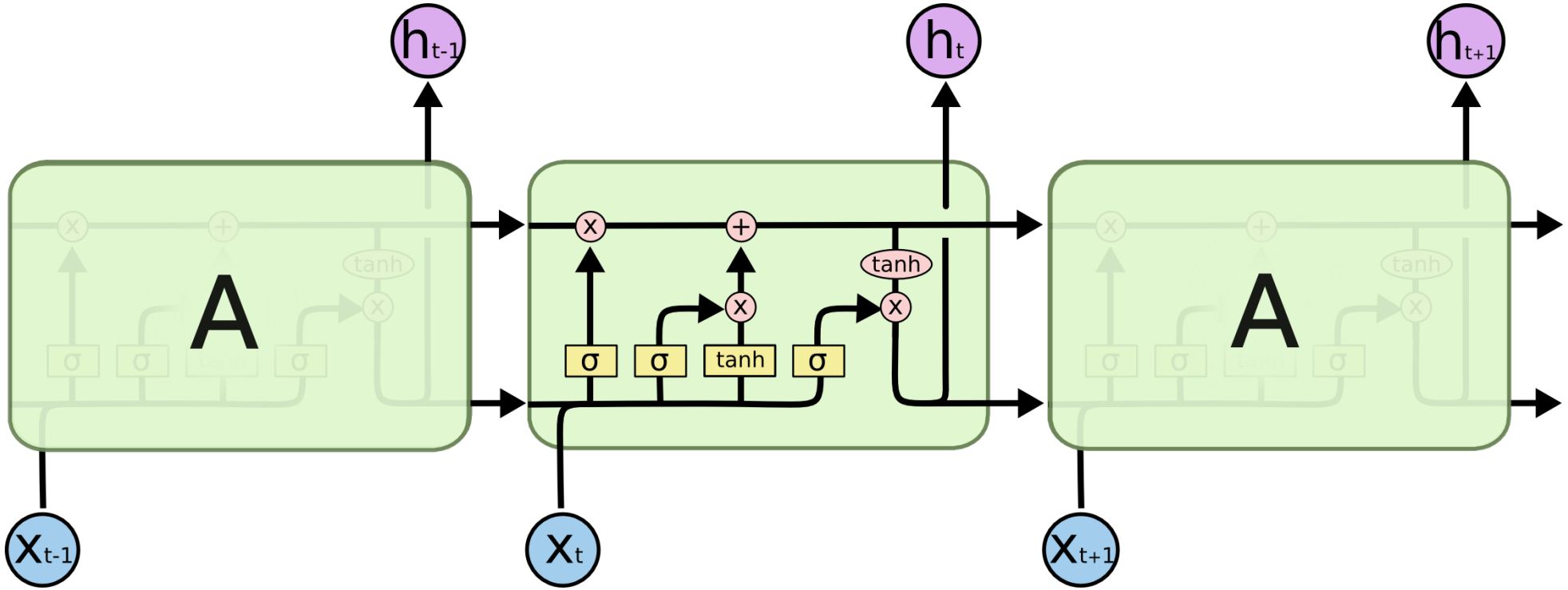
Via https://karpathy.github.io/2015/05/21/rnn-effectiveness/

Long Short-Term Memory (LSTM) Neuron

RNNs have problems with *long-term dependencies*. As they get longer, they start to forget.

LSTMs adds a memory gates to the neuron.

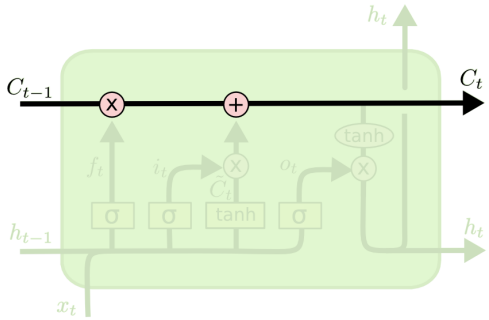
The neuron passes two weights back to itself. One represents the long-term member, and the other represents the short-term member.



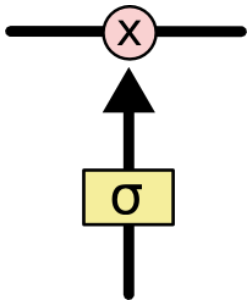
More info: https://towardsdatascience.com/illustrated-guide-to-lstms-and-gru-s-a-step-by-step-explanation-44e9eb85bf21

Via https://colah.github.io/posts/2015-08-Understanding-LSTMs/

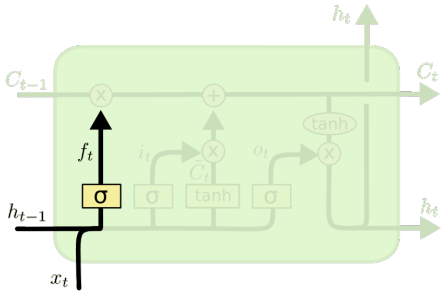
LSTM Deconstructed



Propagates information forward.



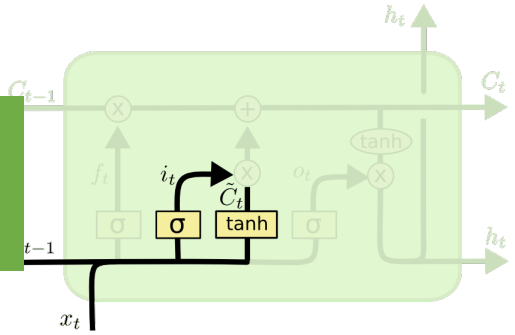
Gates control information flow. (A zero from the activation function closes the gate.)



Forget gate decides if we want to keep previous information.

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

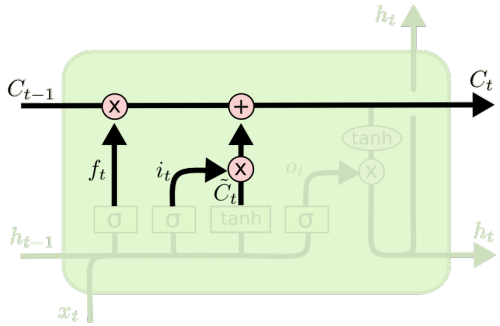
Input gate decides if we want to keep the current information.



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

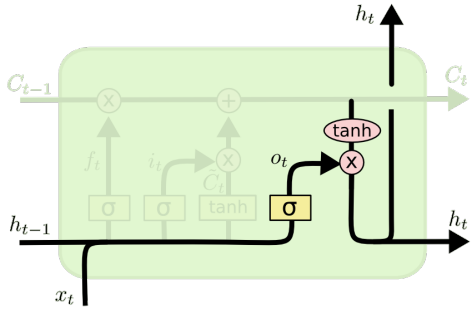
$$\tilde{C}_t = \tanh(W_C \cdot [h_{t-1}, x_t] \; + \; b_C)$$

Combine old and current state to create the new state.



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

Decide what to output based on the current state.



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

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

Other RNNs

Gated Recurrent Unit (GRU)

- Simpler than an LSTM with comparable performance in practice.

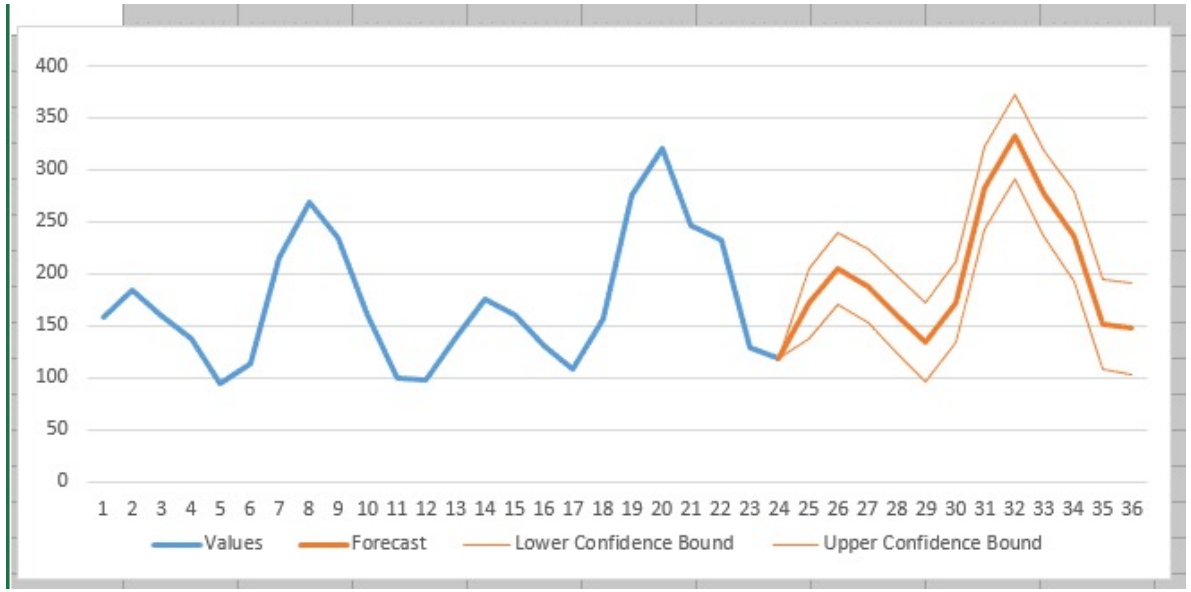
1D Convolutional Net

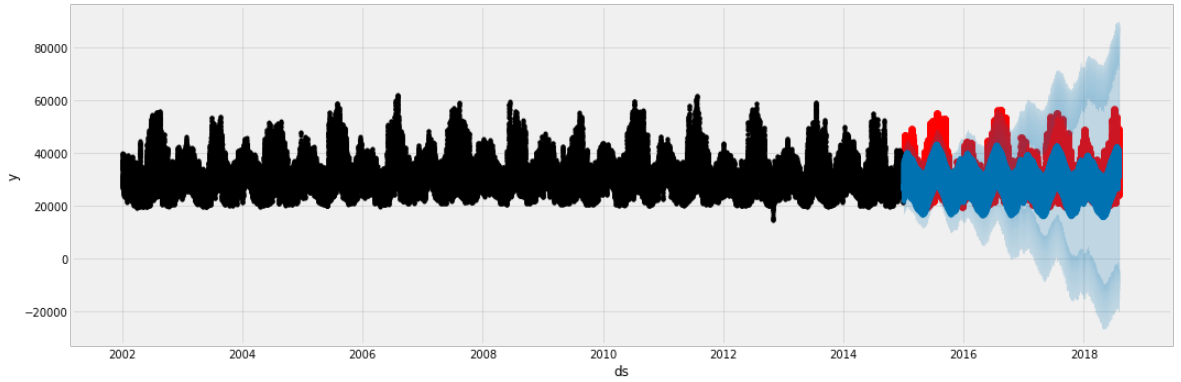
- Sliding window with some kernel size of k.

Why use RNNs?

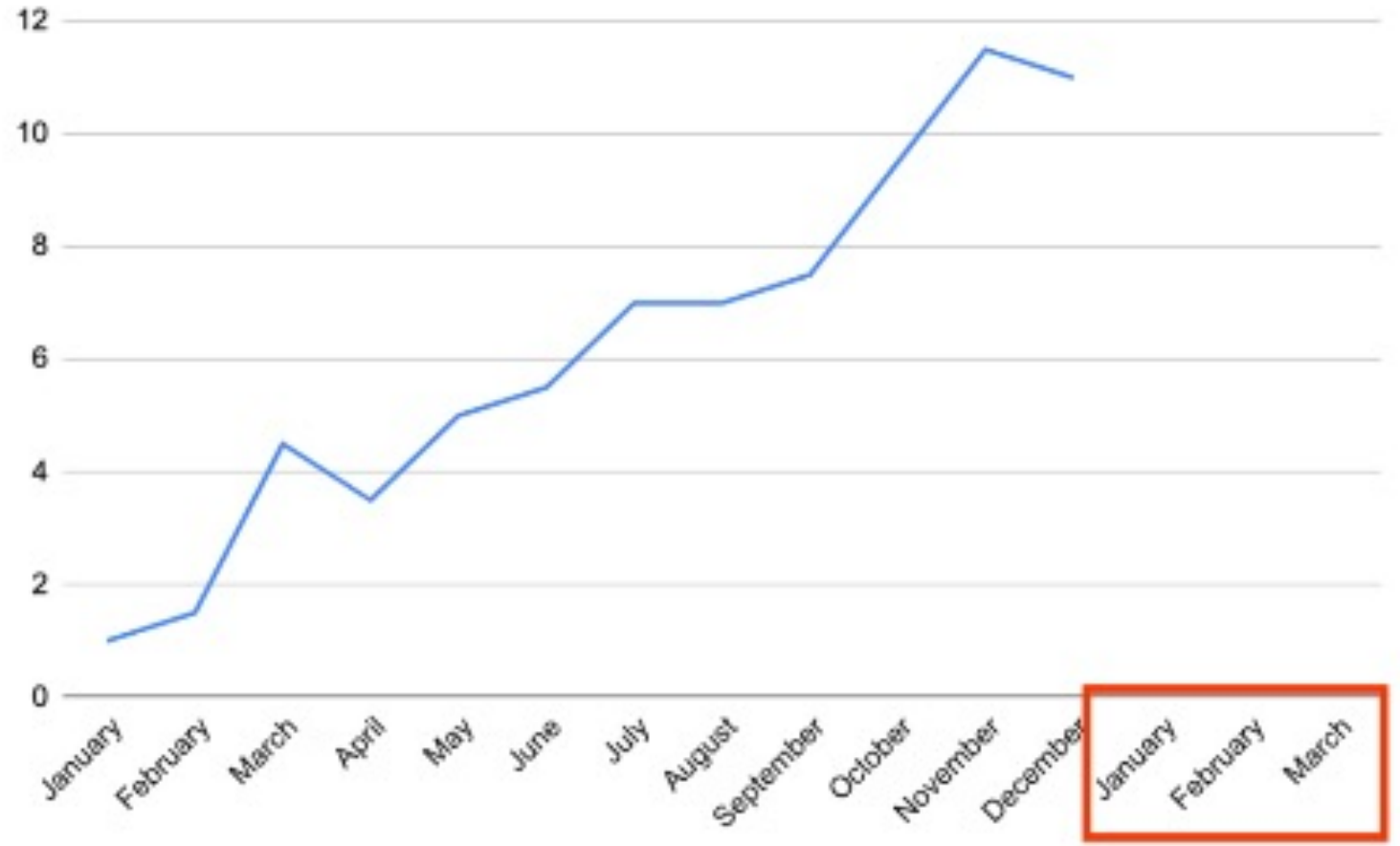
- Language Translation
- Sequence Predictions
- Sequence Generation
- Word Tagging
- Text Summarization
- Stock Prediction
- Human Activity Recognition
- … and more!

Sequence Prediction --- Time Series Data





What are we predicting?



RNNs for Sequence Prediction

- Statistical methods are traditional used for sequence prediction
  - E.g. Markov Chains Models, ARIMA, others.
- RNNs do require a lot of data to perform well.
- We will look at the performance of RNNs in the colab.