Recurrent Neural Networks

CS114B Lab 11

Kenneth Lai

April 23, 2021

Sequence Labeling

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  - Structured perceptrons

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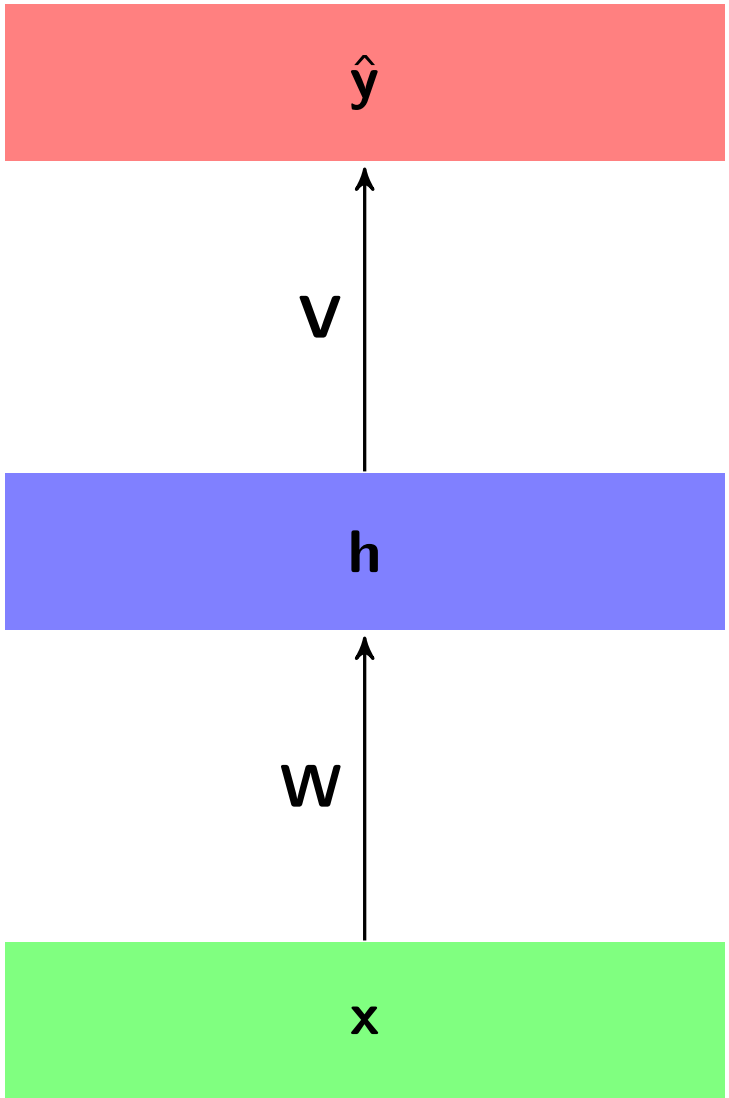
  - Use features from other time steps, but make independent predictions at each time step
    - Neural networks

Feedforward Neural Networks



- Output layer
- Hidden layer(s)
- Input layer
- $\mathbf{h} = g(\mathbf{x} \cdot \mathbf{W})$
- $\hat{\mathbf{y}} = g(\mathbf{h} \cdot \mathbf{V})$

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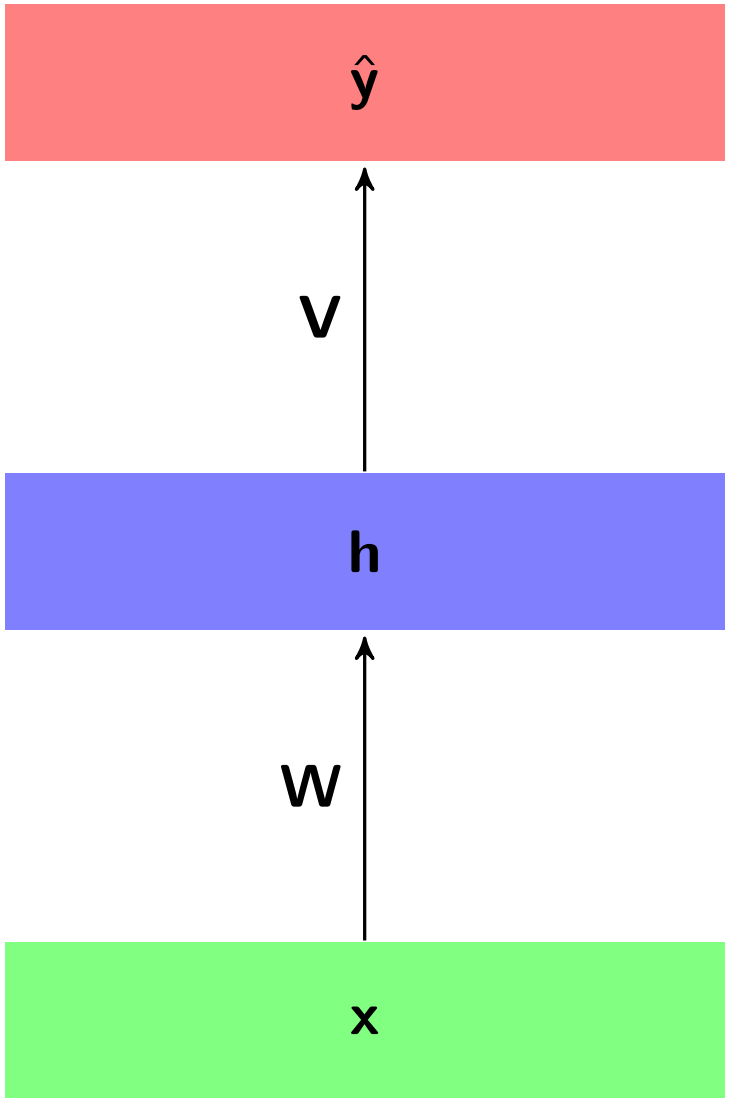

- Output layer
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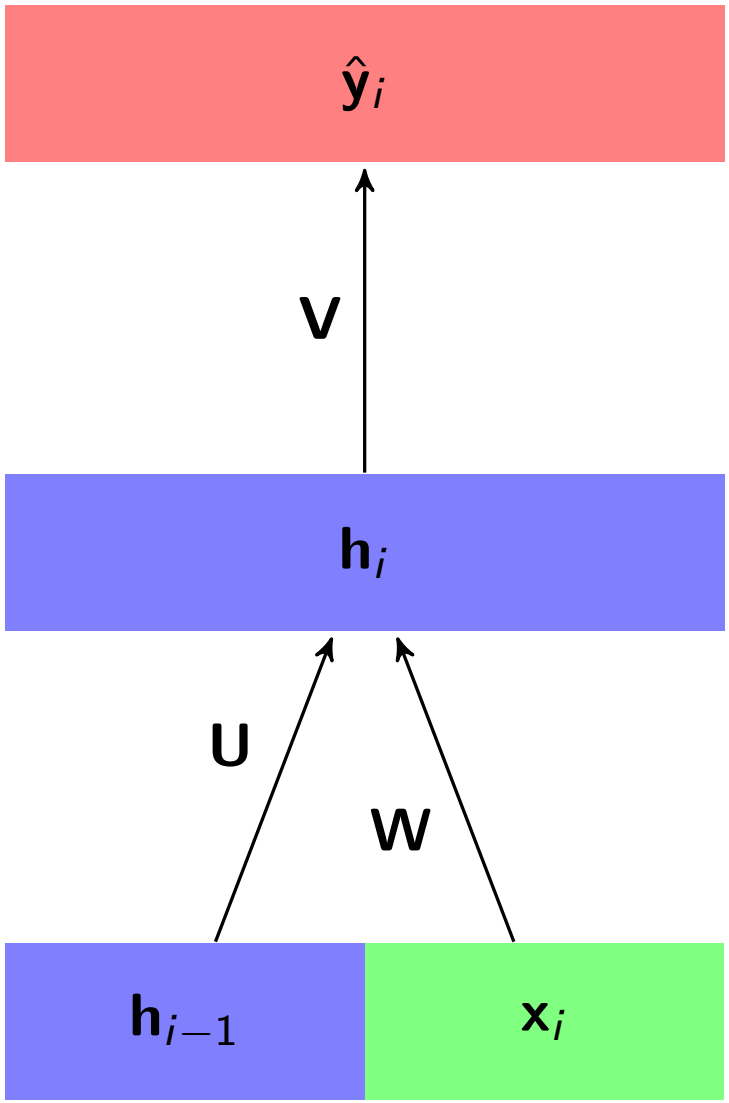
- $\mathbf{h} = g(\mathbf{x} \cdot \mathbf{W})$
- $\hat{\mathbf{y}} = g(\mathbf{h} \cdot \mathbf{V})$
  - We will assume that the dummy feature 1 is part of $\mathbf{x}$ and $\mathbf{h}$, and that the bias term is part of $\mathbf{W}$ and $\mathbf{V}$, etc.

Neural Networks for Sequence Labeling



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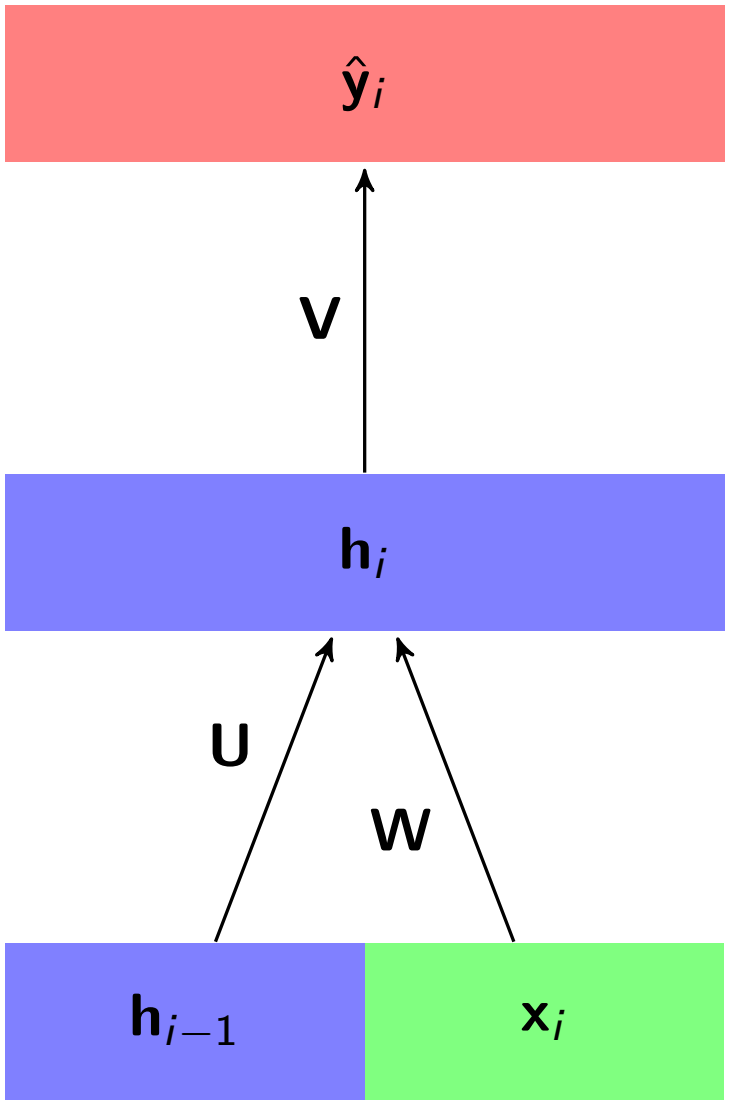

- At each time i, the input to the neural network consists of:

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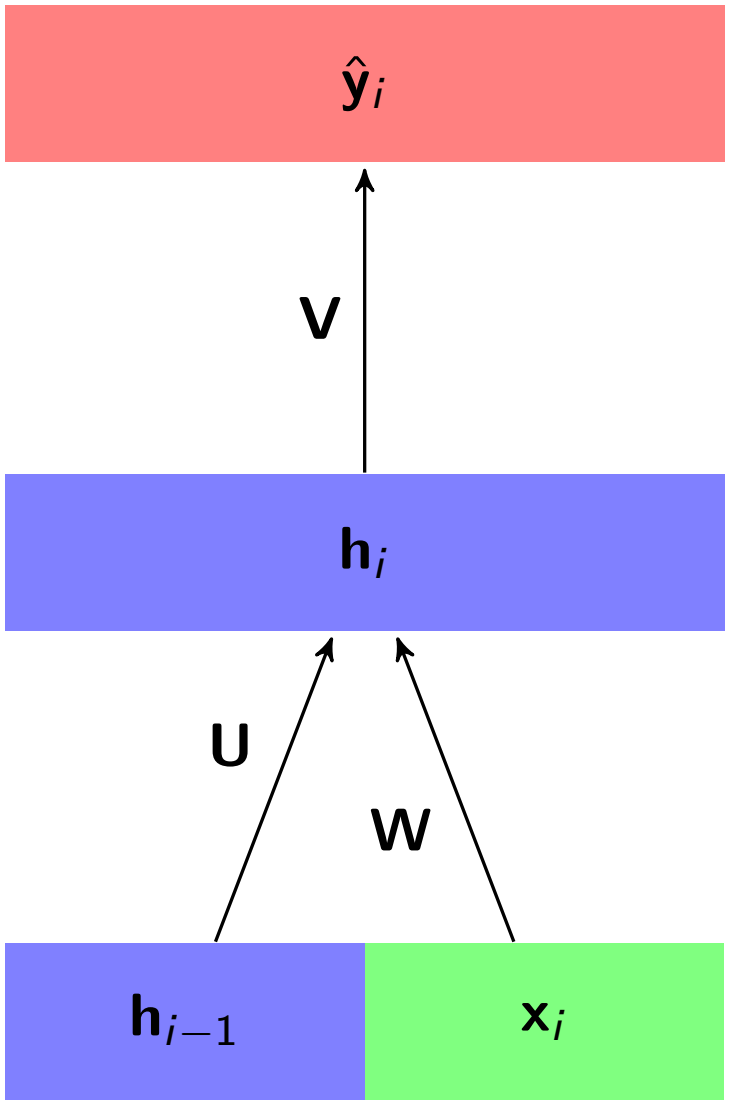

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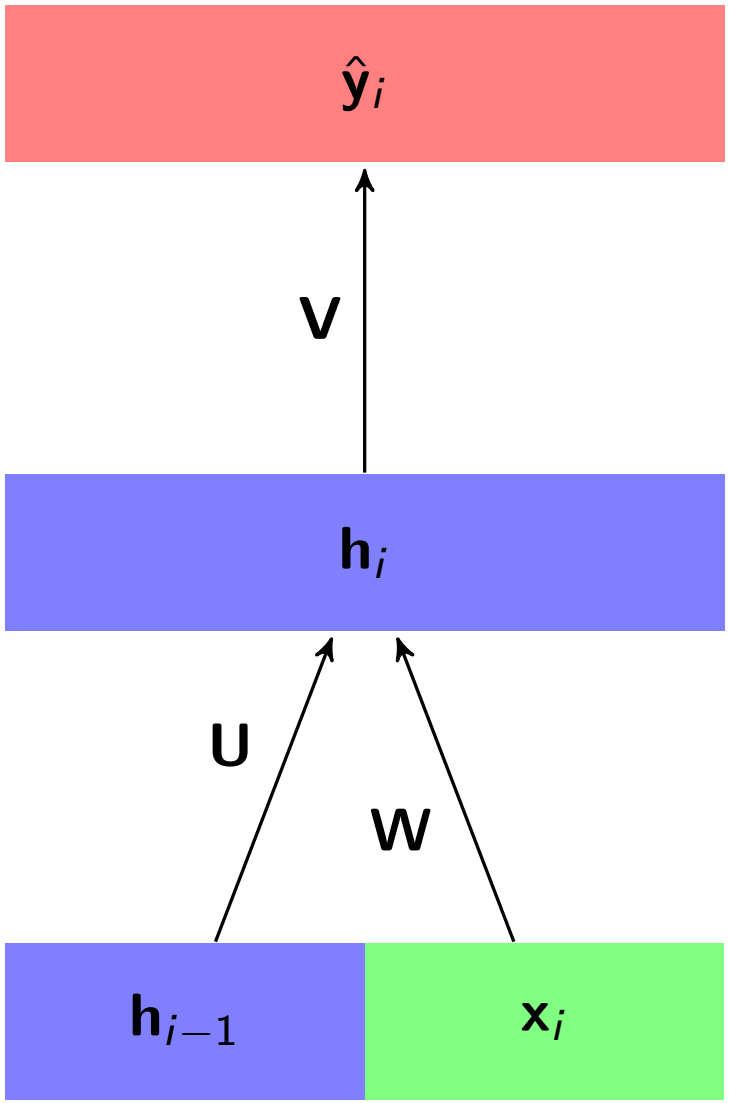

- At each time i, the input to the neural network consists of:
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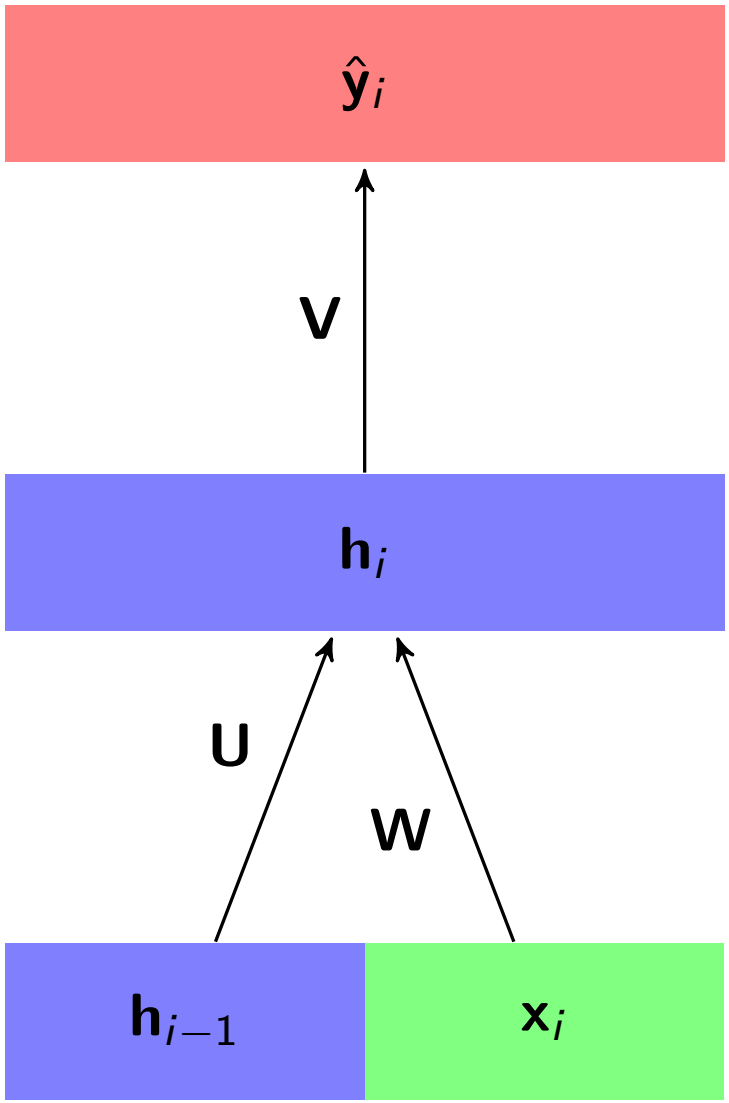

- At each time i, the input to the neural network consists of:
  - Current word (or other input) vector $\mathbf{x}_i$
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- $\mathbf{h}_i = g(\mathbf{x}_i \cdot \mathbf{W} + \mathbf{h}_{i-1} \cdot \mathbf{U})$

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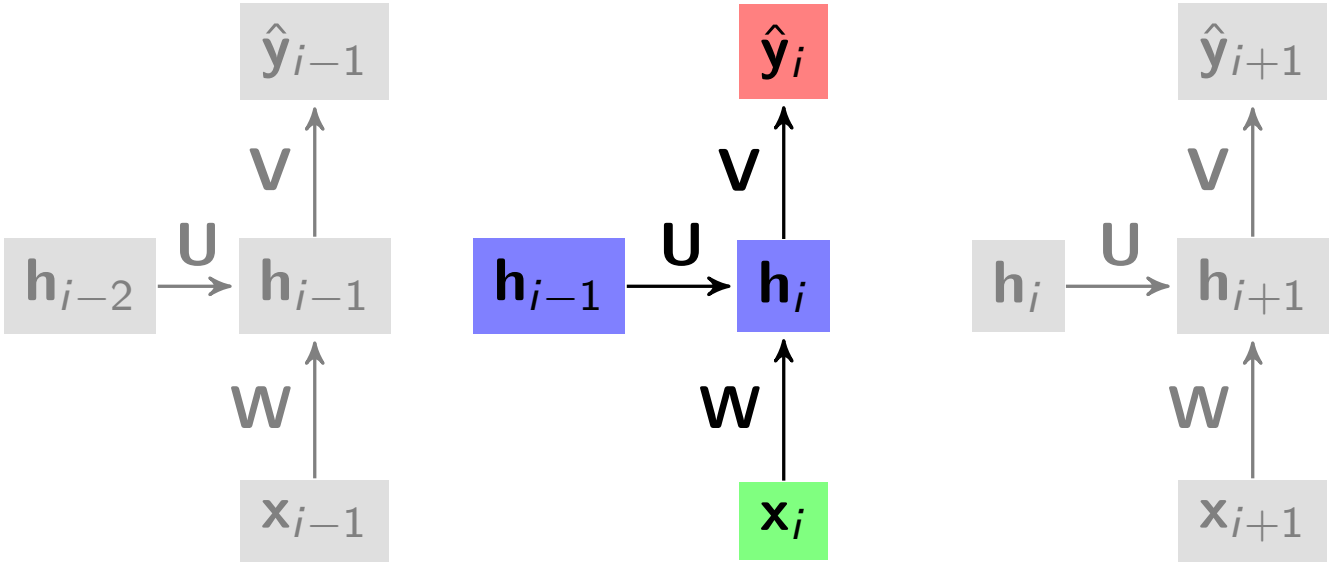

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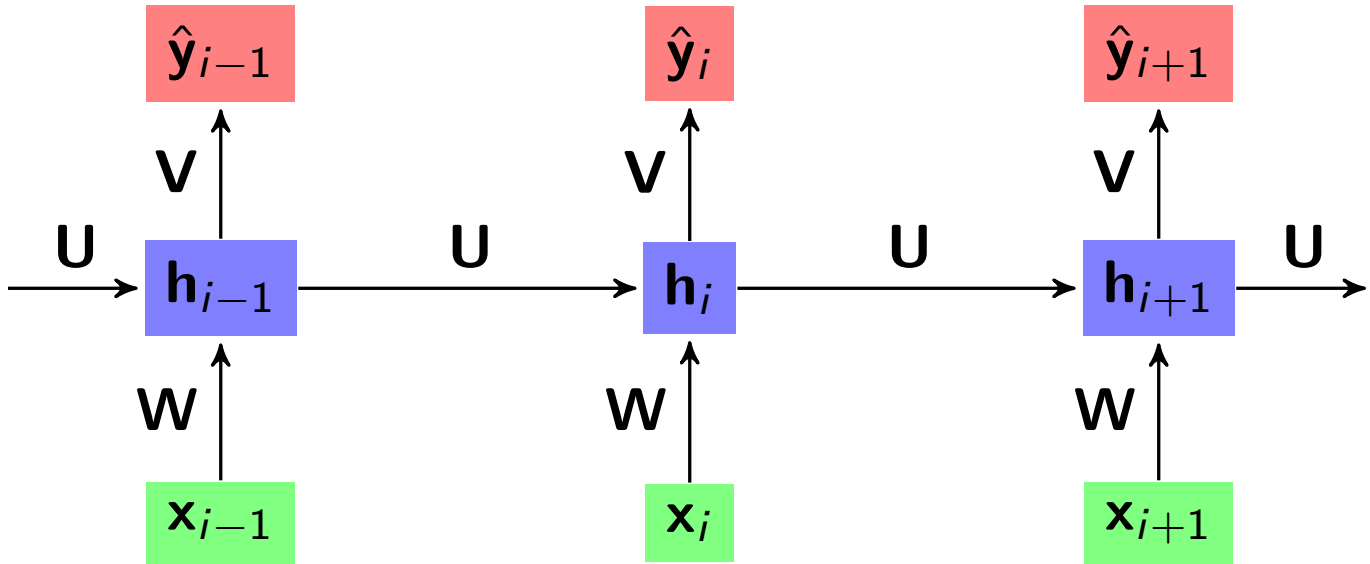

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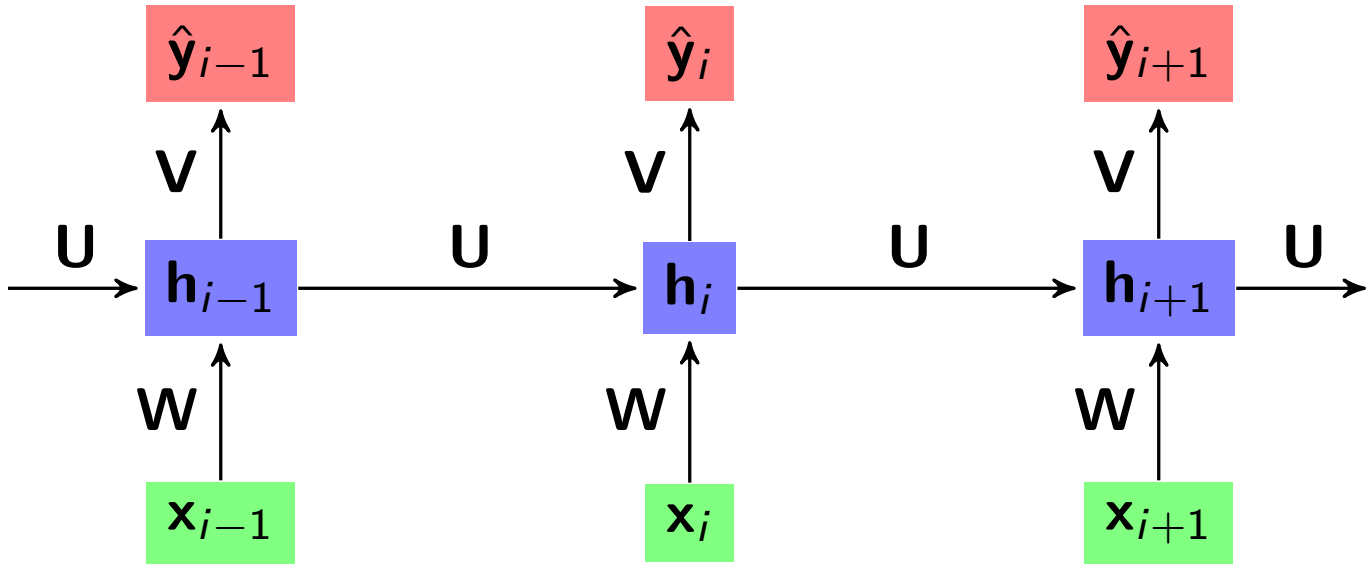

- The output of the hidden state at one time step is the history/past context input for the next time step!

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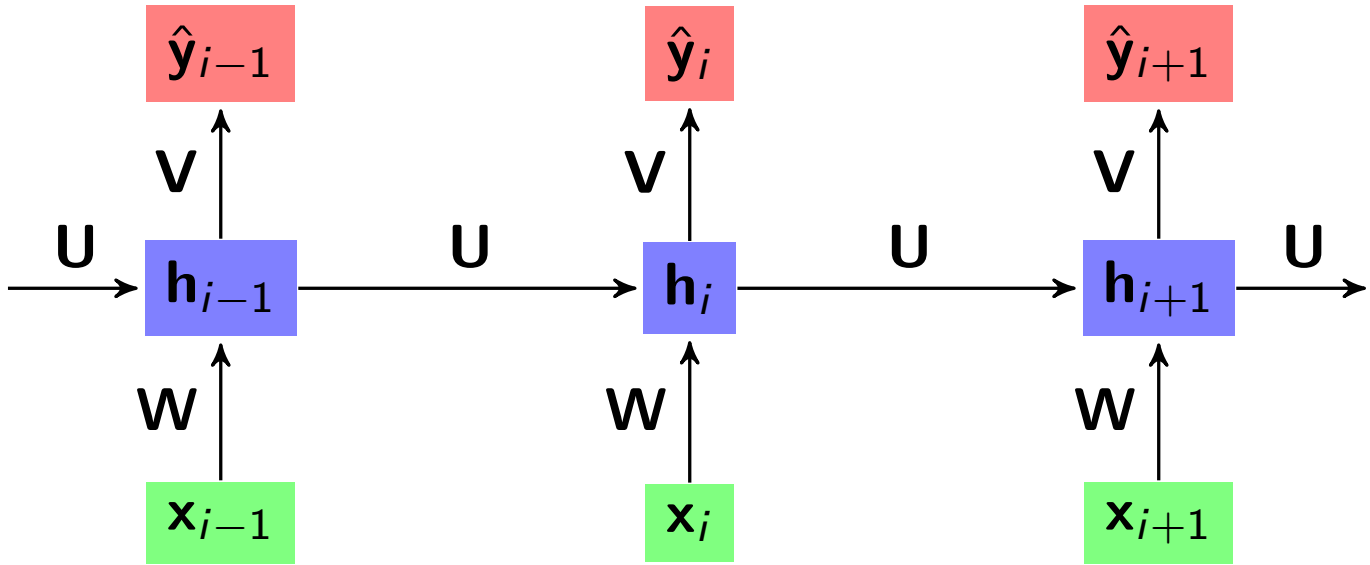

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- What context information is embedded in $\mathbf{h}_{i-1}$?

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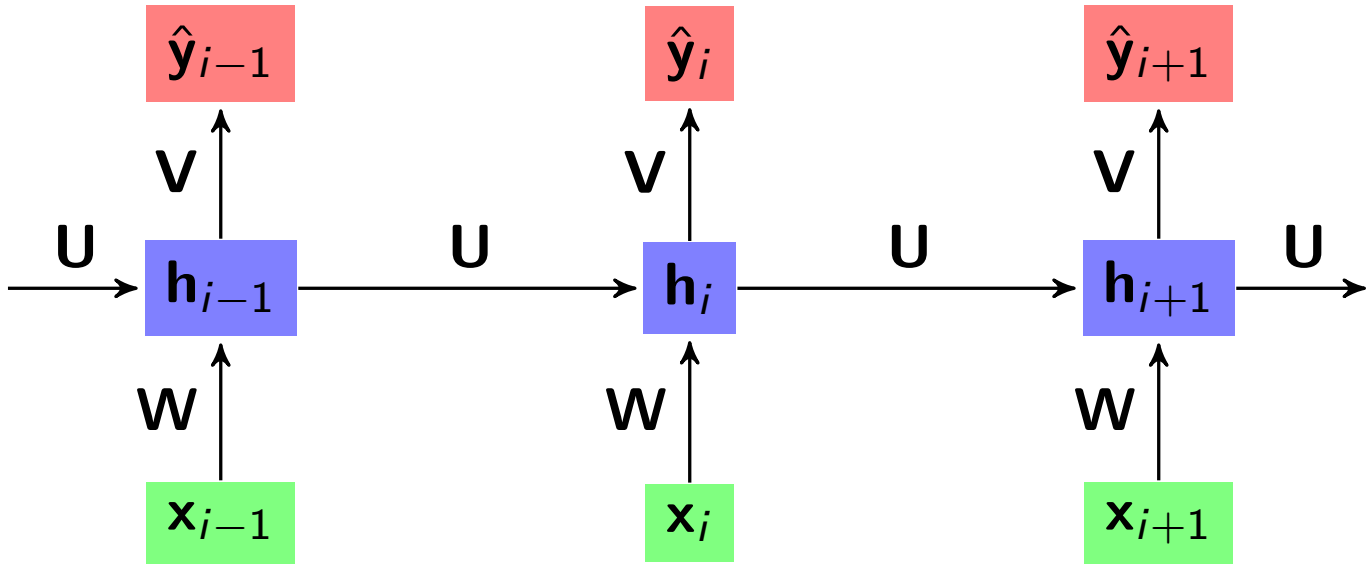

- The output of the hidden state at one time step is the history/past context input for the next time step!
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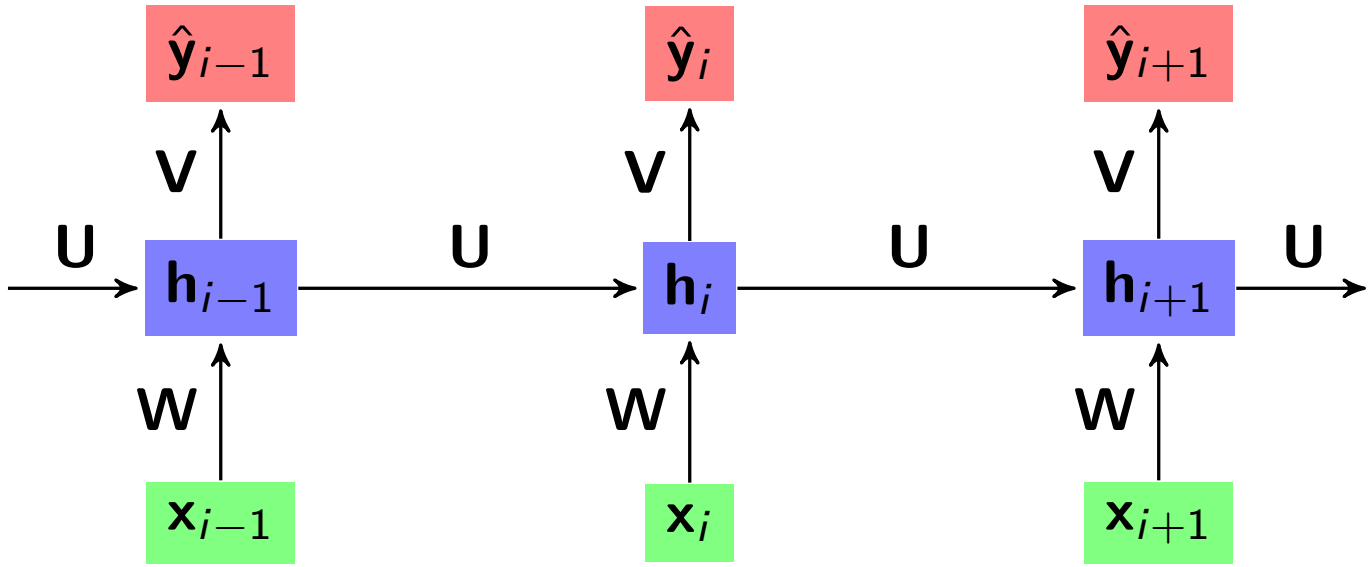

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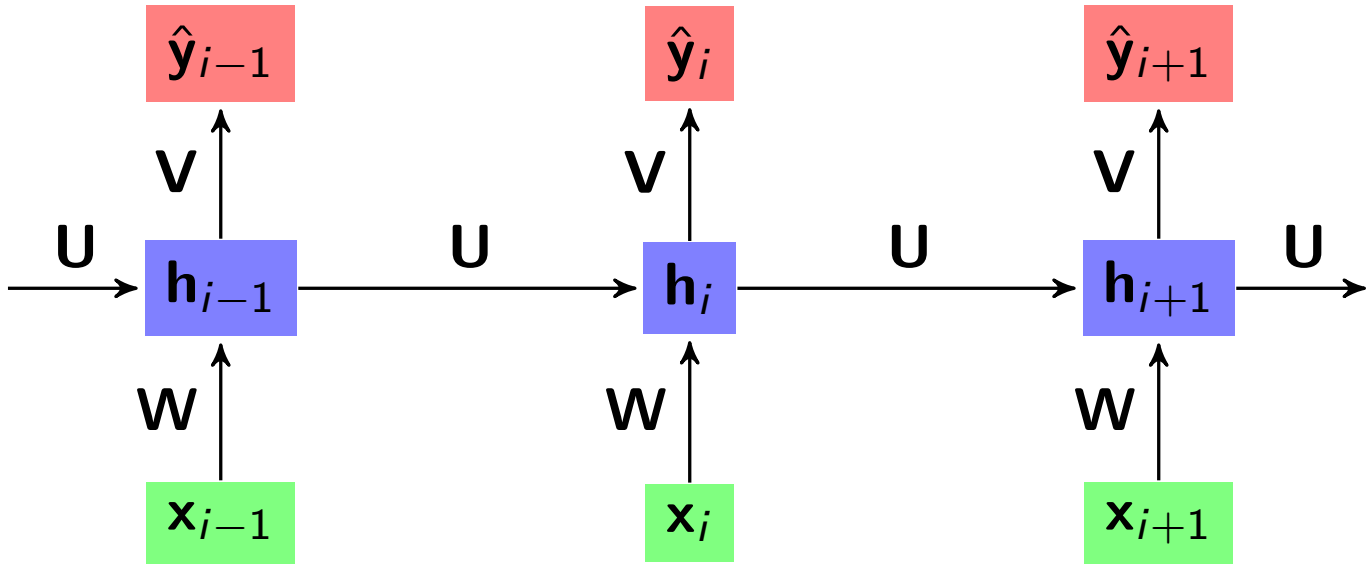
Neural Networks for Sequence Labeling



- The output of the hidden state at one time step is the history/past context input for the next time step!
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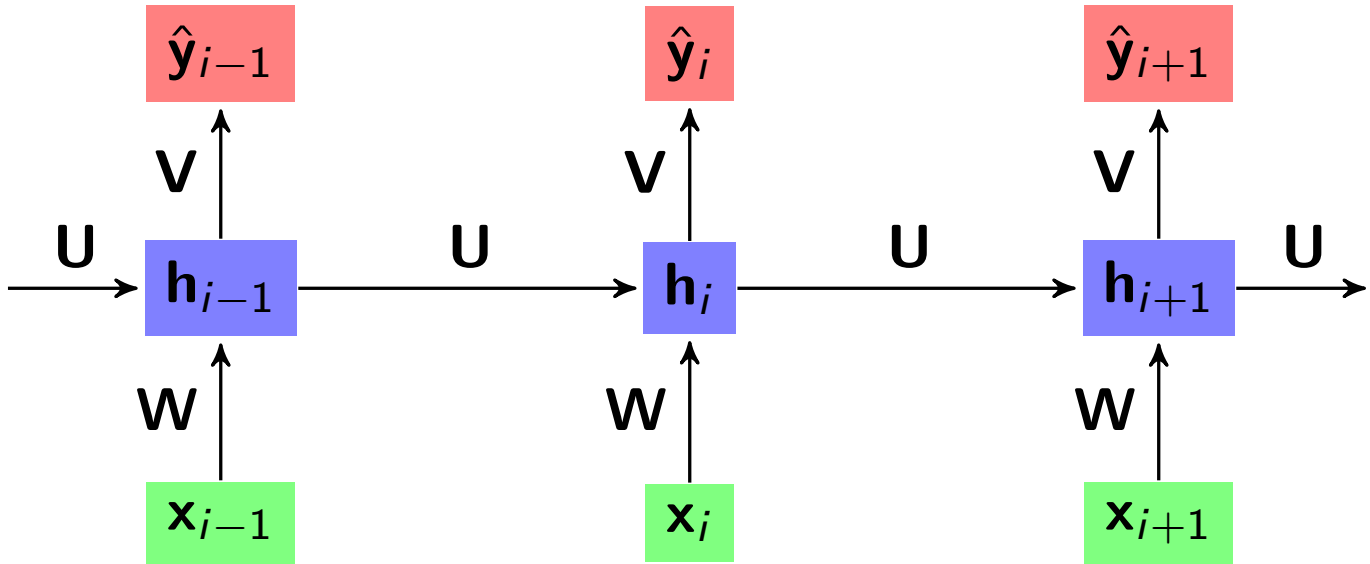

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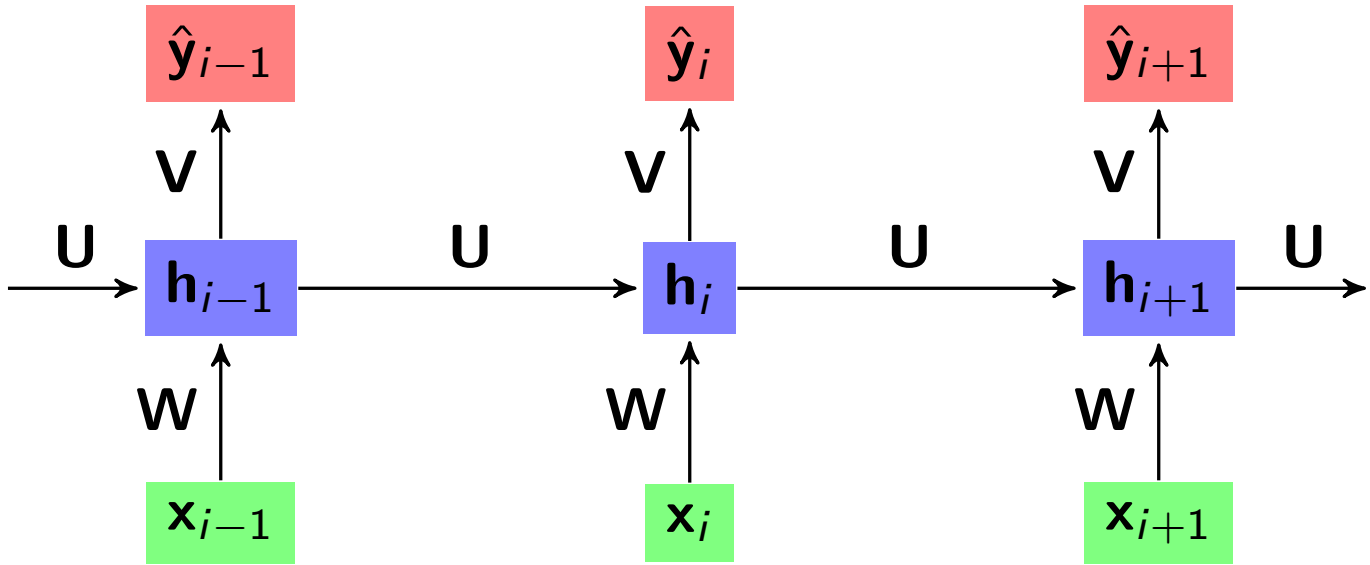

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- What context information is embedded in $\mathbf{h}_{i-1}$?
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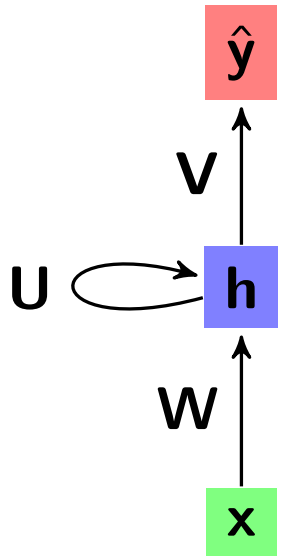
    - To learn more, take StatNLP in the fall!

Recurrent Neural Networks



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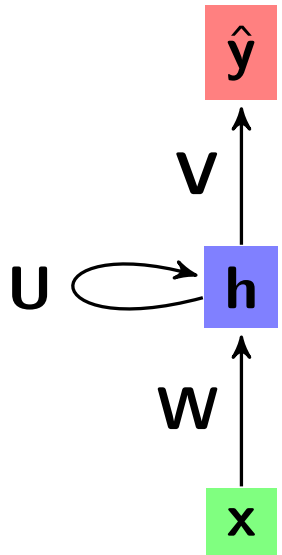
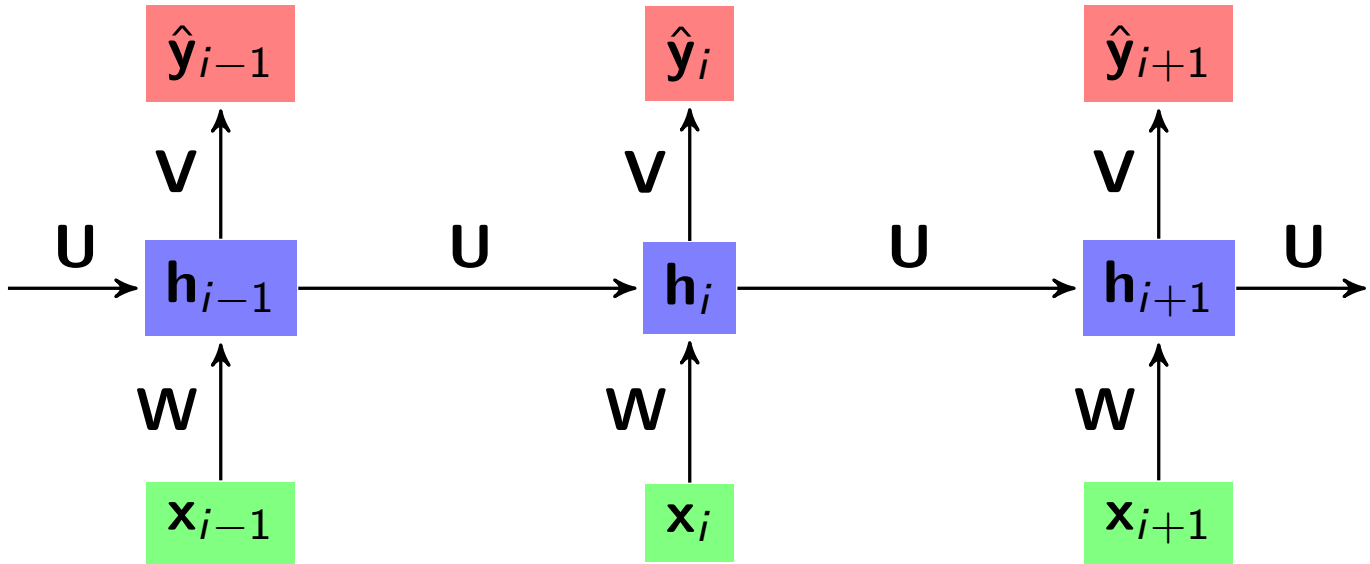


- Neural networks in which the output of a layer in one time step is input to a layer in the next time step

RNN Language Models



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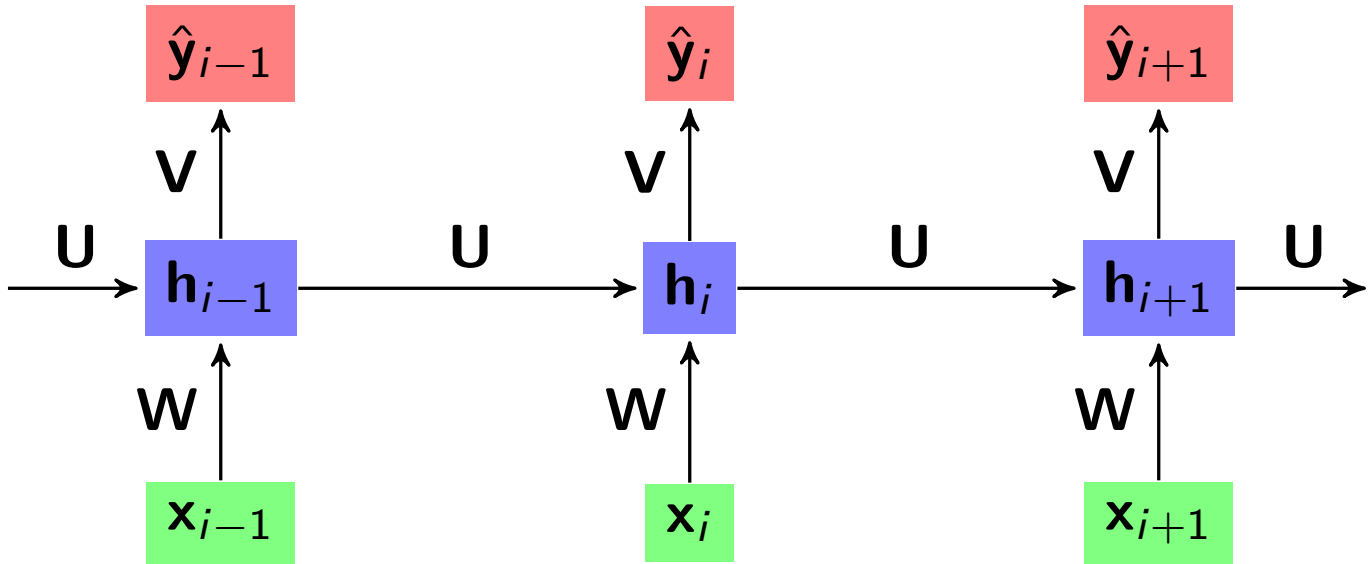

- Sequence labeling: predict current tag given current word, history

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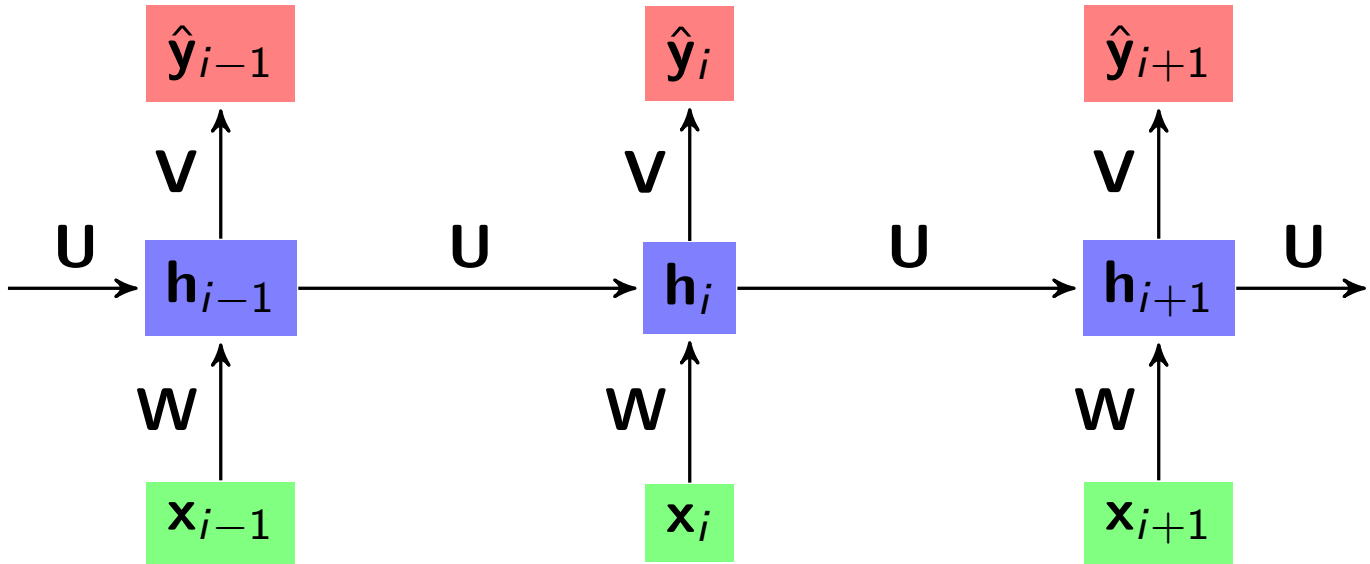

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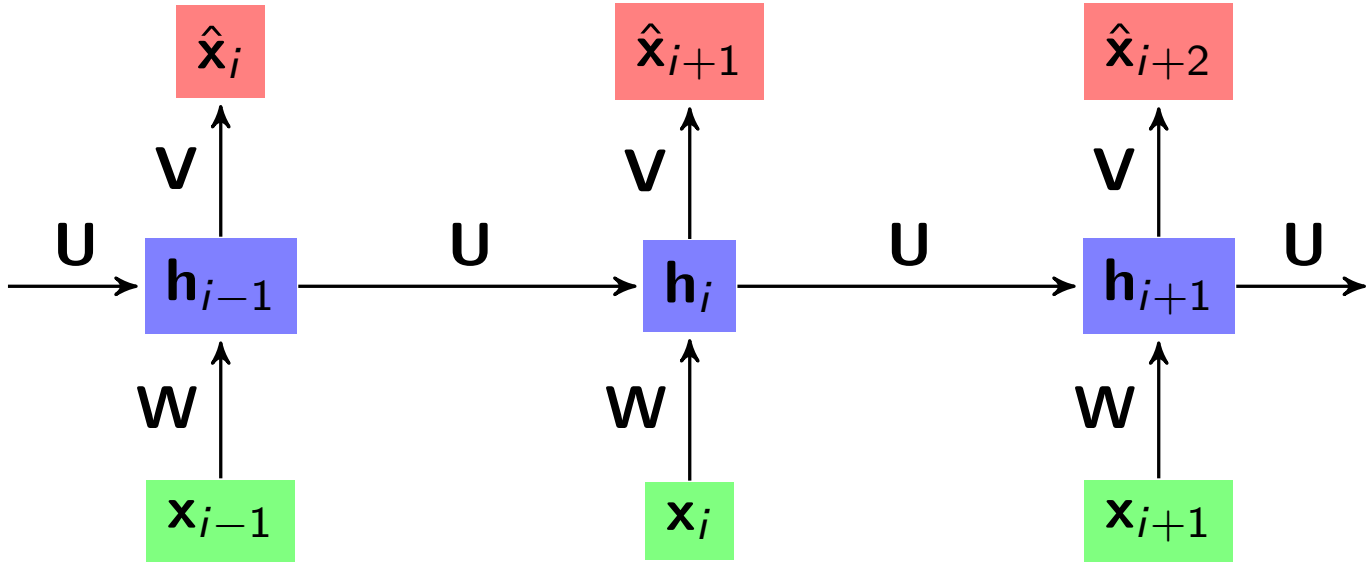
- Language modeling: predict next word given current word, history

RNN Language Models



- Sequence labeling: predict current tag given current word, context
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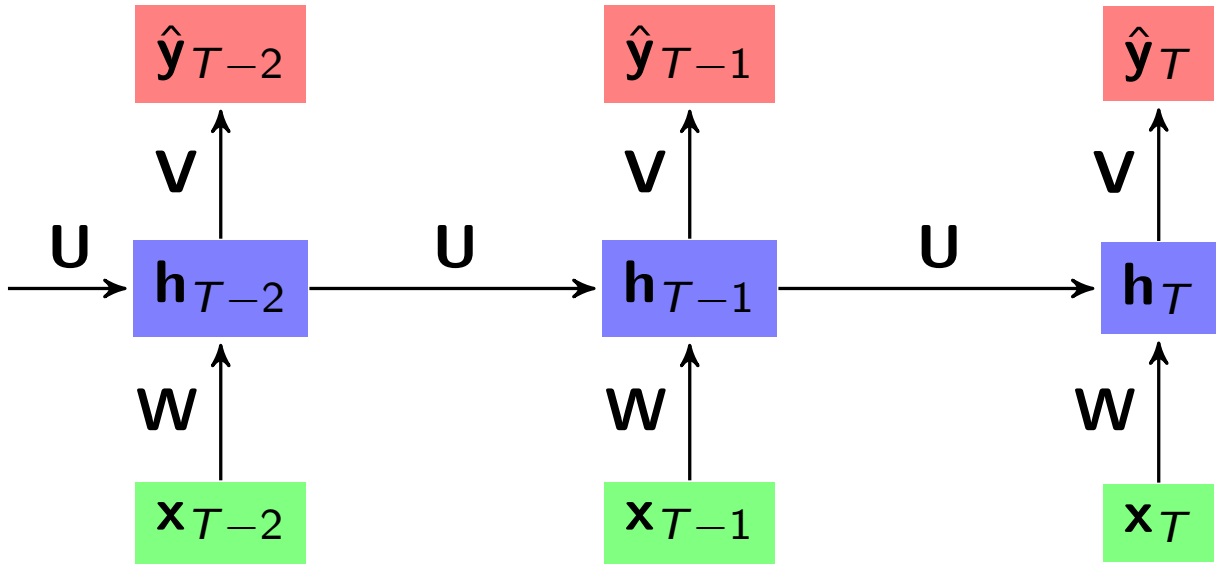
RNNs for Text Classification



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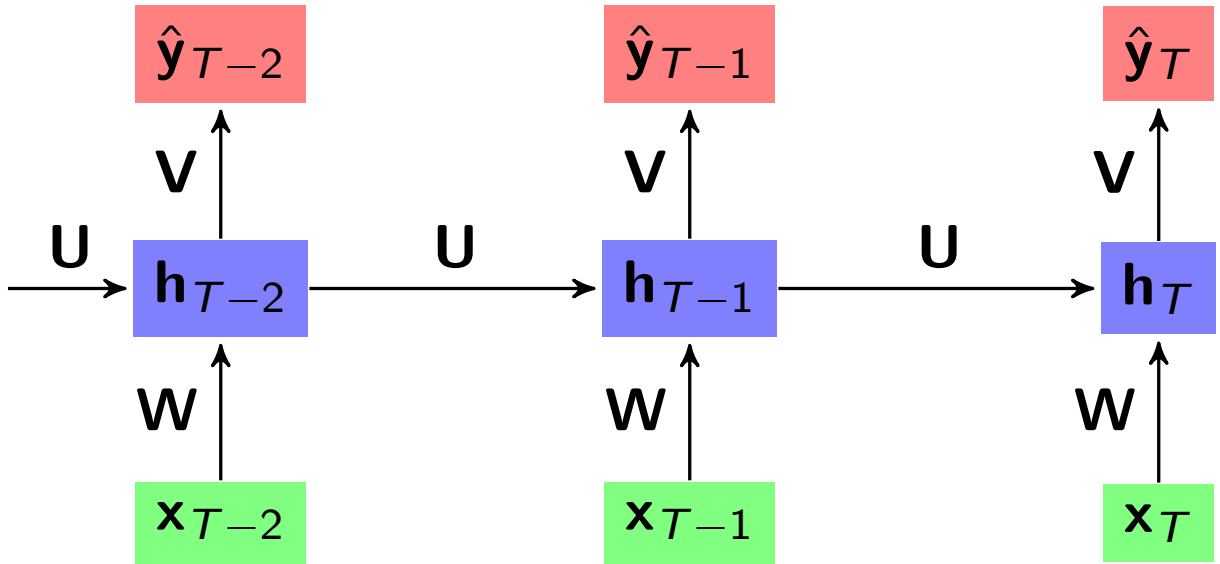

- What context information is embedded in $\mathbf{h}_T$?

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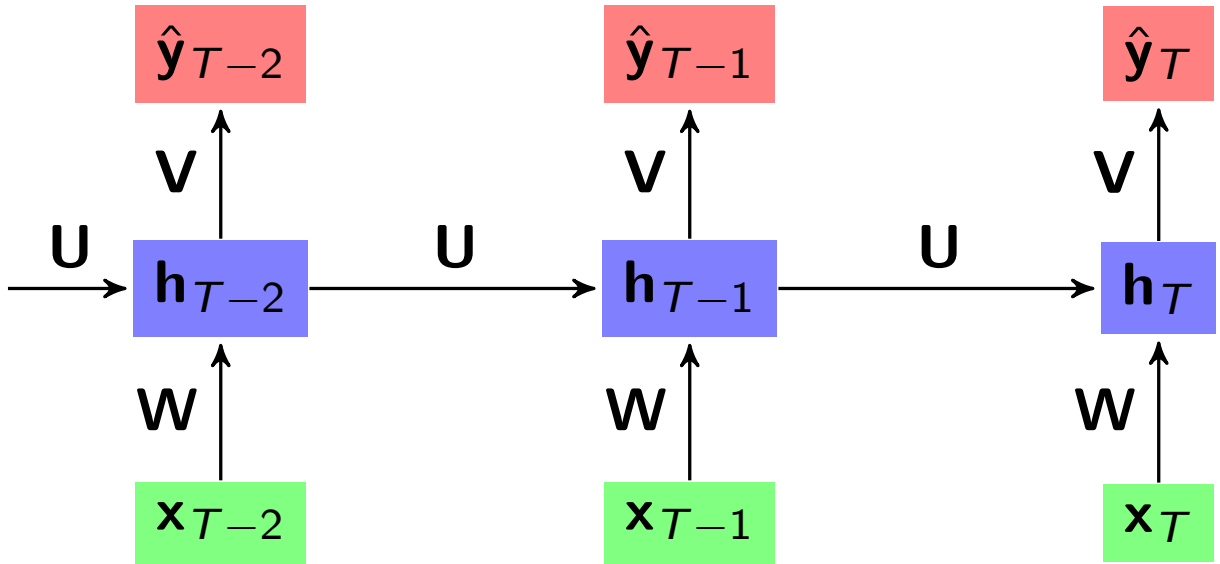
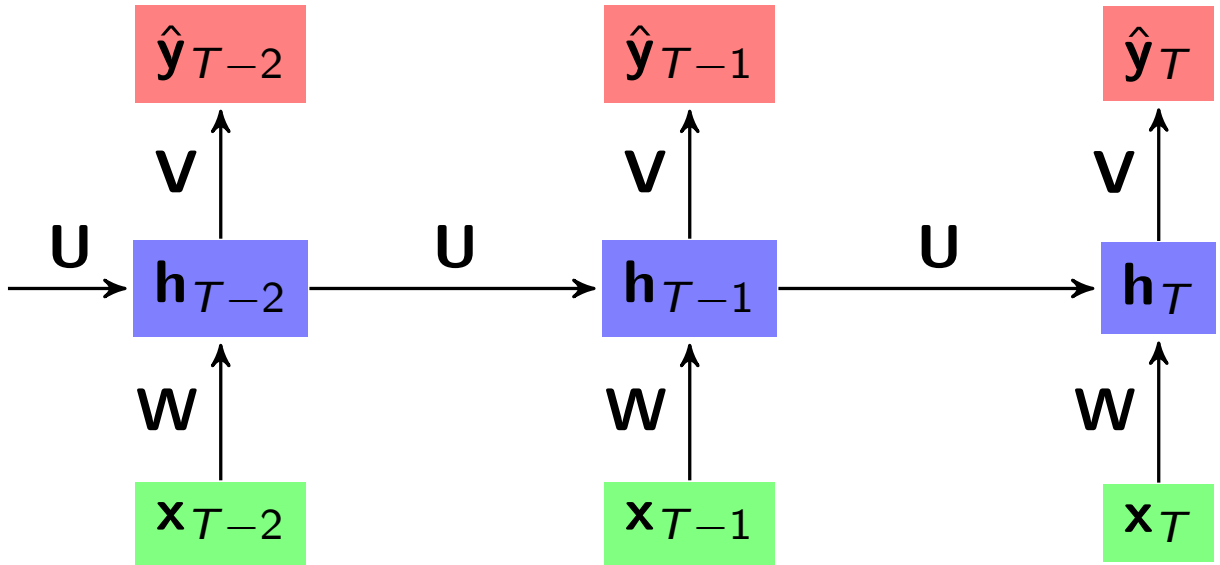


- What context information is embedded in $\mathbf{h}_T$?
  - Current word $\mathbf{x}_T$
  - Context $\mathbf{h}_{T-1}$

RNNs for Text Classification



- What context information is embedded in $\mathbf{h}_T$?
  - All words (i.e. the whole text)

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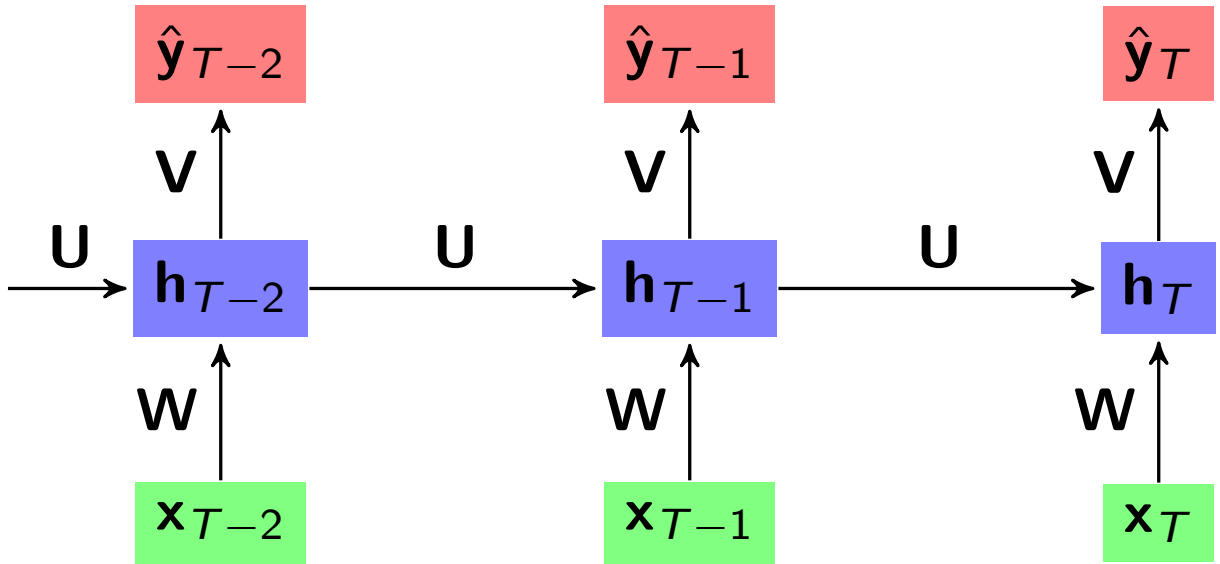

- What context information is embedded in $\mathbf{h}_T$?
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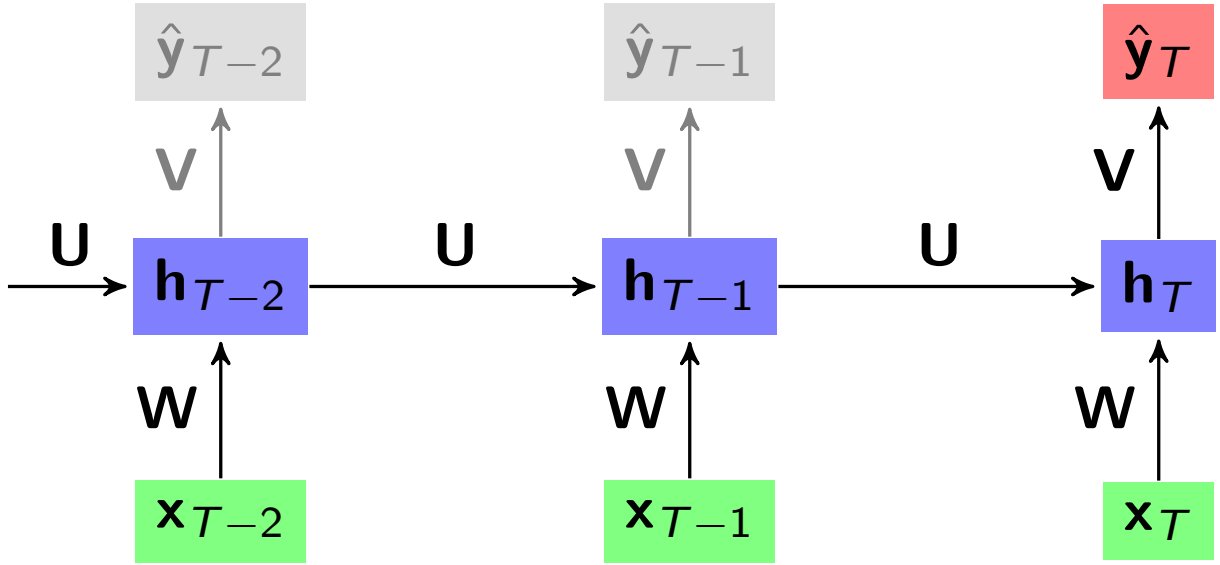
- Use $\mathbf{h}_T$ to predict class $\hat{\mathbf{y}}_T$ of entire document

RNNs for Text Classification

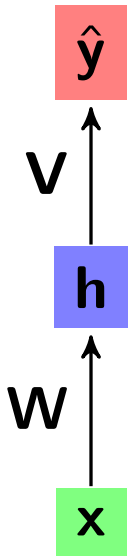


- What context information is embedded in $\mathbf{h}_T$?
  - All words (i.e. the whole text)
- Use $\mathbf{h}_T$ to predict class $\hat{\mathbf{y}}_T$ of entire document
  - Ignore other outputs

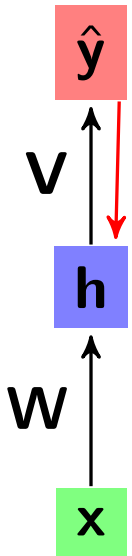
Backpropagation

- For each matrix of weights $\mathbf{W}$, starting from the output and working backwards:
  - Compute gradient $(\nabla L)^{[\mathbf{W}]}$
- For each matrix of weights $\mathbf{W}$:
  - Move in direction of negative gradient

Backpropagation



Backpropagation



- Compute gradient $(\nabla L)^{[\mathbf{V}]}$

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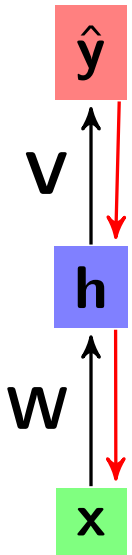
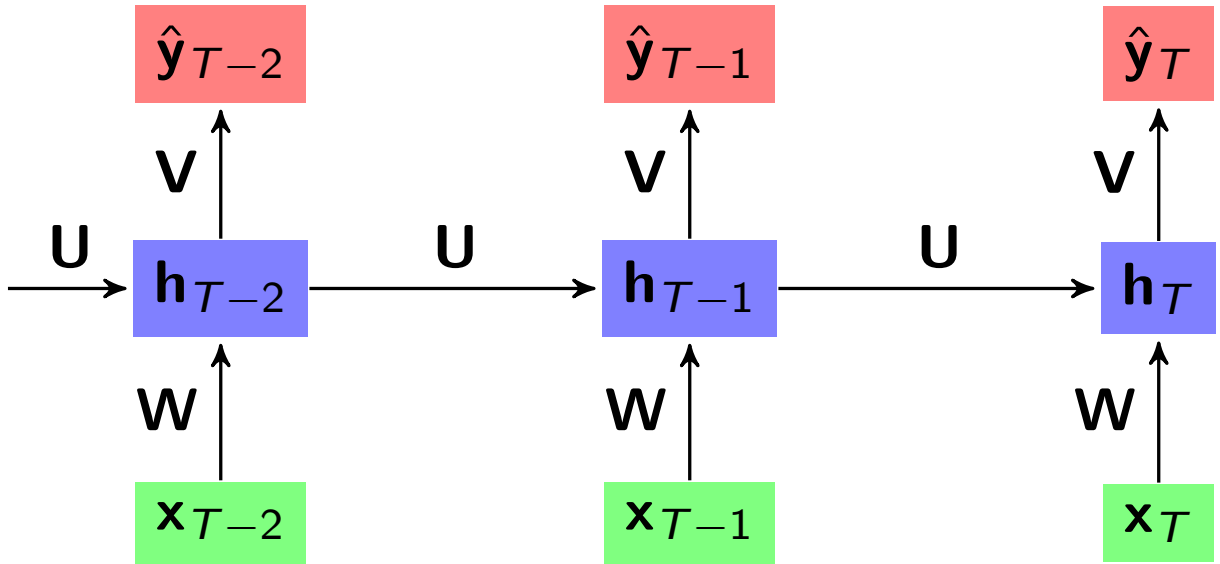


- Compute gradient $(\nabla L)^{[\mathbf{V}]}$
- Use $(\nabla L)^{[\mathbf{V}]}$ to compute gradient $(\nabla L)^{[\mathbf{W}]}$

Backpropagation Through Time



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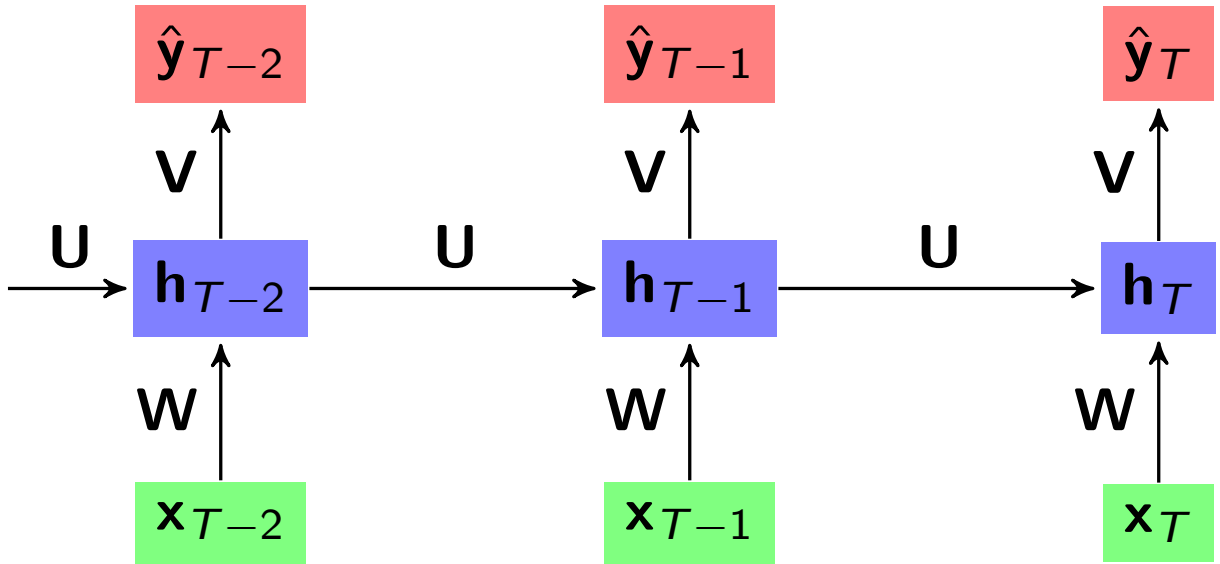
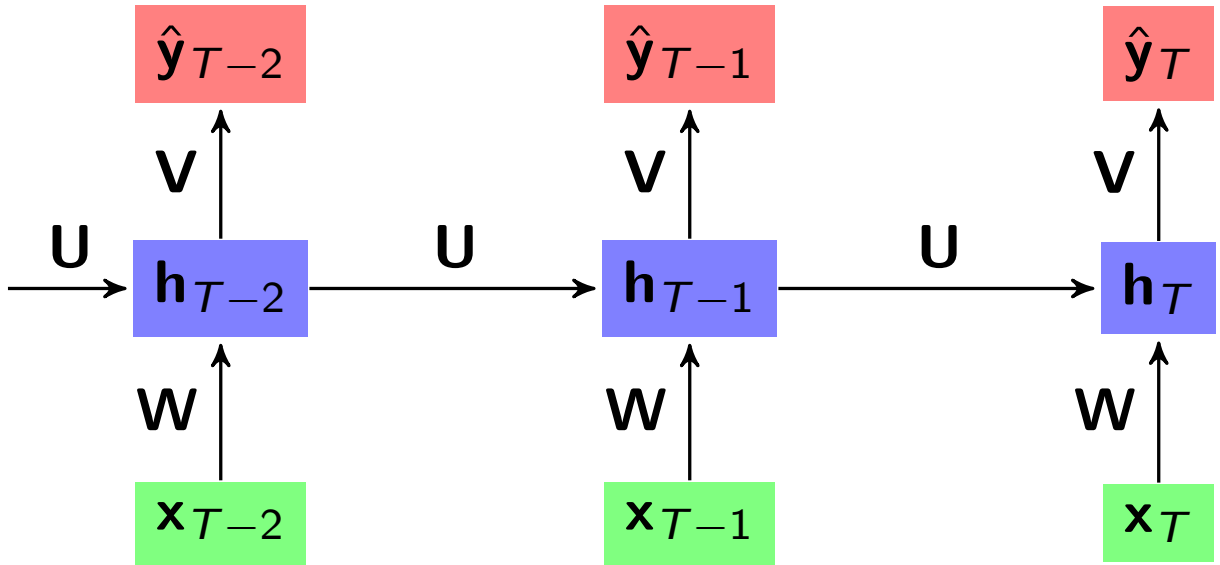


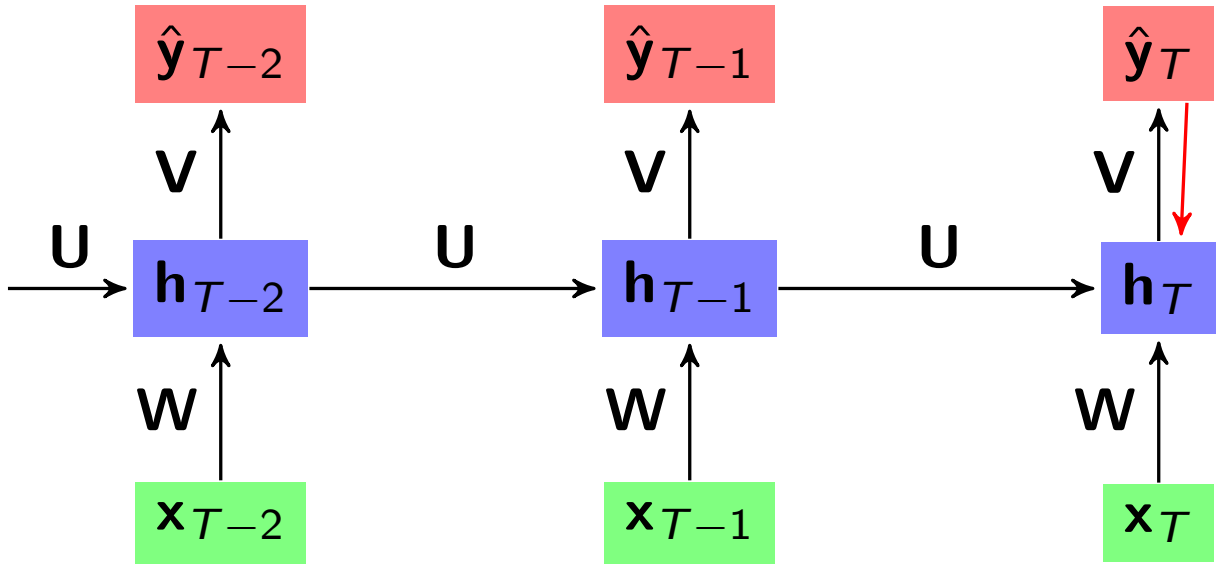
- Start at the end of the text and work backwards

Backpropagation Through Time



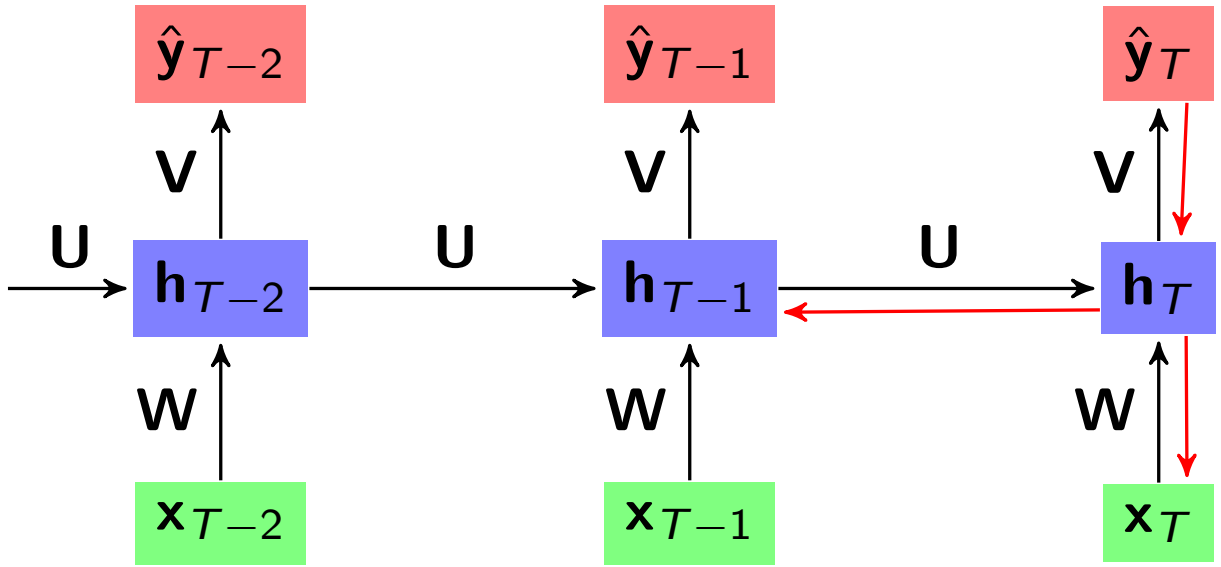
- Start at the end of the text and work backwards
  - Let $(\nabla L)_{i,j}^{[\mathbf{W}]}$ denote the part of the gradient for weight matrix $\mathbf{W}$ at time i that comes from the output at time j

Backpropagation Through Time



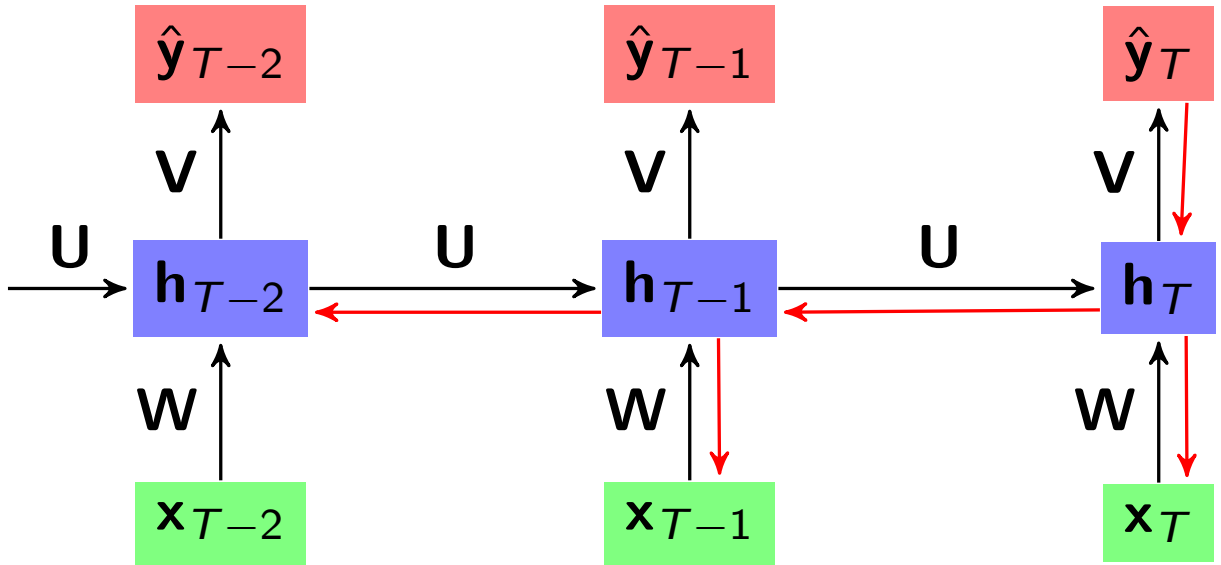
- Start at the end of the text and work backwards
  - Compute gradient $(\nabla L)^{[\mathbf{V}]}_{T,T}$

Backpropagation Through Time



- Start at the end of the text and work backwards
  - Compute gradient $(\nabla L)^{[\mathbf{V}]}_{T,T}$
  - Use $(\nabla L)^{[\mathbf{V}]}_{T,T}$ to compute gradients $(\nabla L)^{[\mathbf{W}]}_{T,T}$ and $(\nabla L)^{[\mathbf{U}]}_{T,T}$

Backpropagation Through Time



- Start at the end of the text and work backwards
  - Compute gradient $(\nabla L)^{[\mathbf{V}]}_{T,T}$
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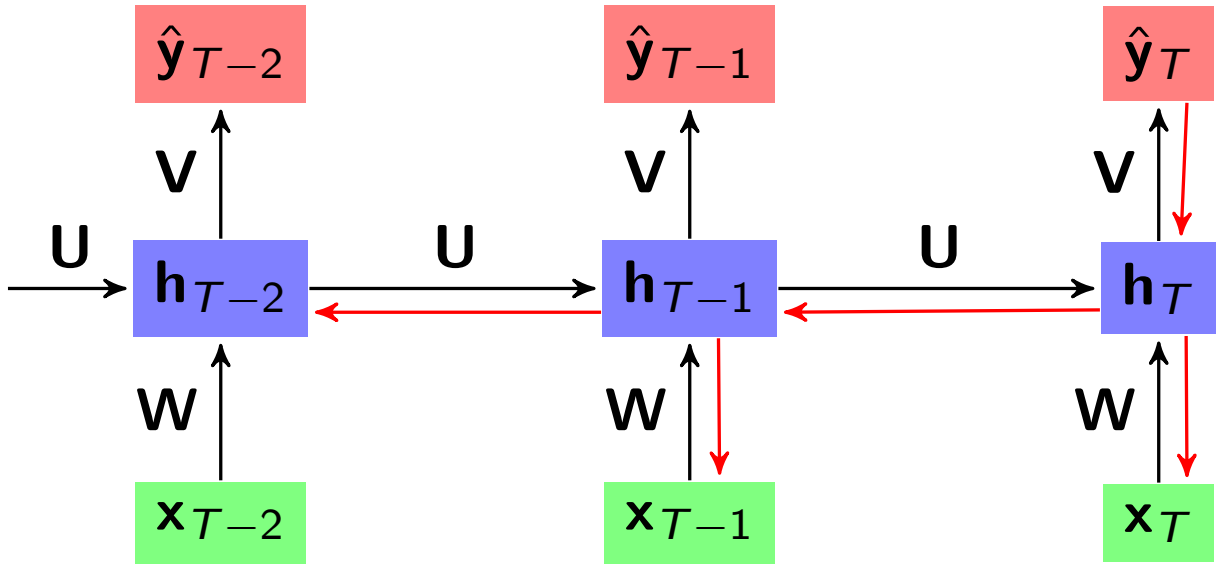
  - Use $(\nabla L)^{[\mathbf{U}]}_{T,T}$ to compute gradients $(\nabla L)^{[\mathbf{W}]}_{T-1,T}$ and $(\nabla L)^{[\mathbf{U}]}_{T-1,T}$

Backpropagation Through Time



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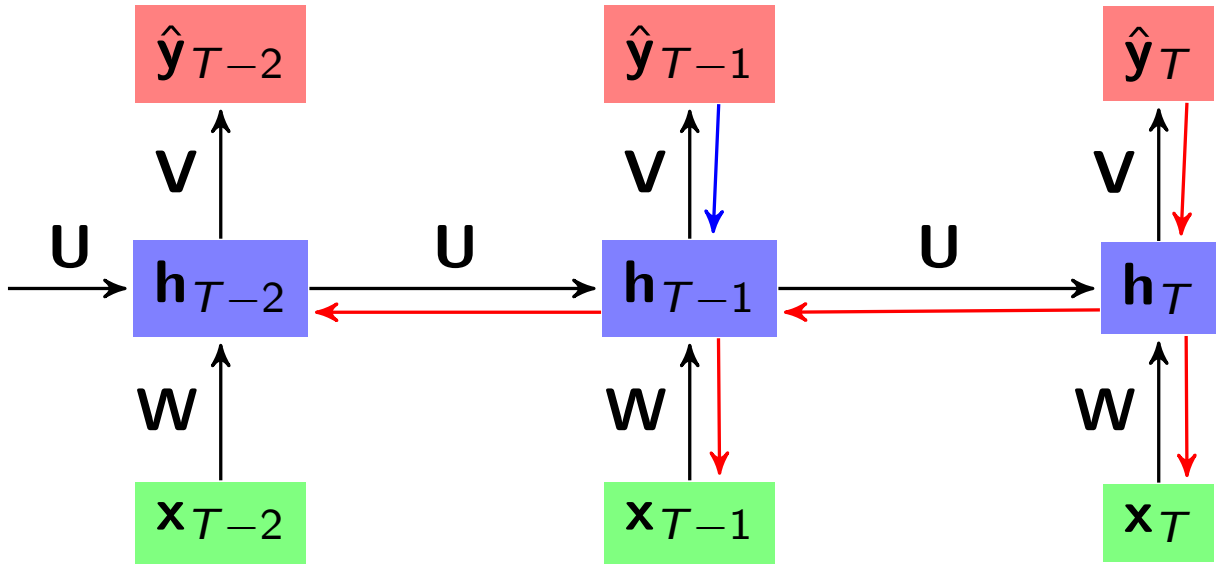
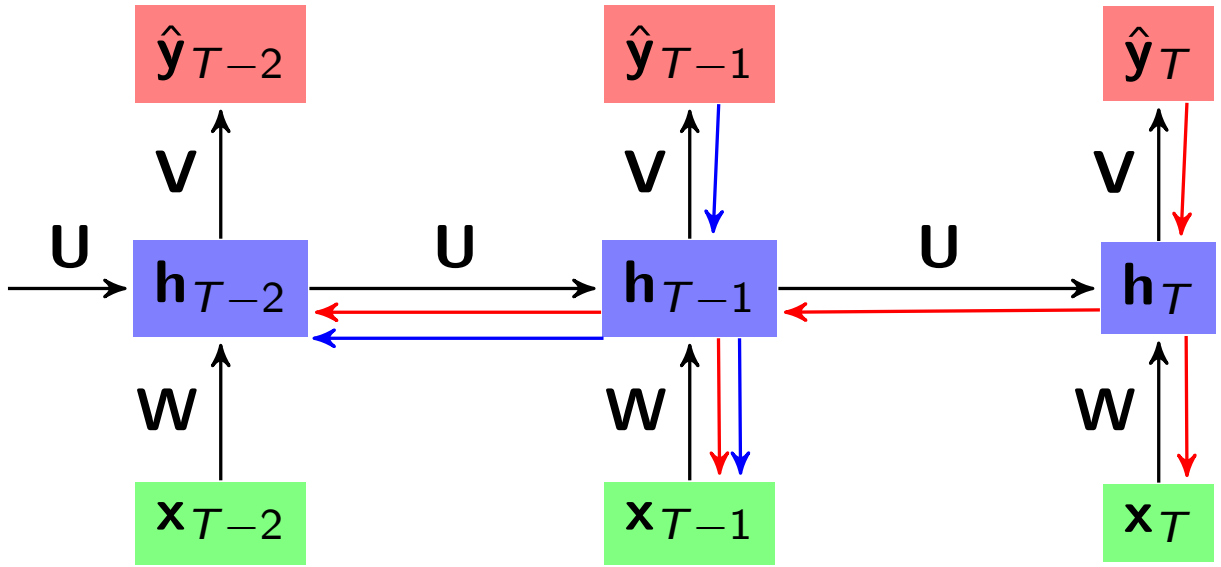
  - etc.

Backpropagation Through Time



- Start at the end of the text and work backwards
  - Compute gradient $(\nabla L)^{[\mathbf{V}]}_{T-1,T-1}$

Backpropagation Through Time



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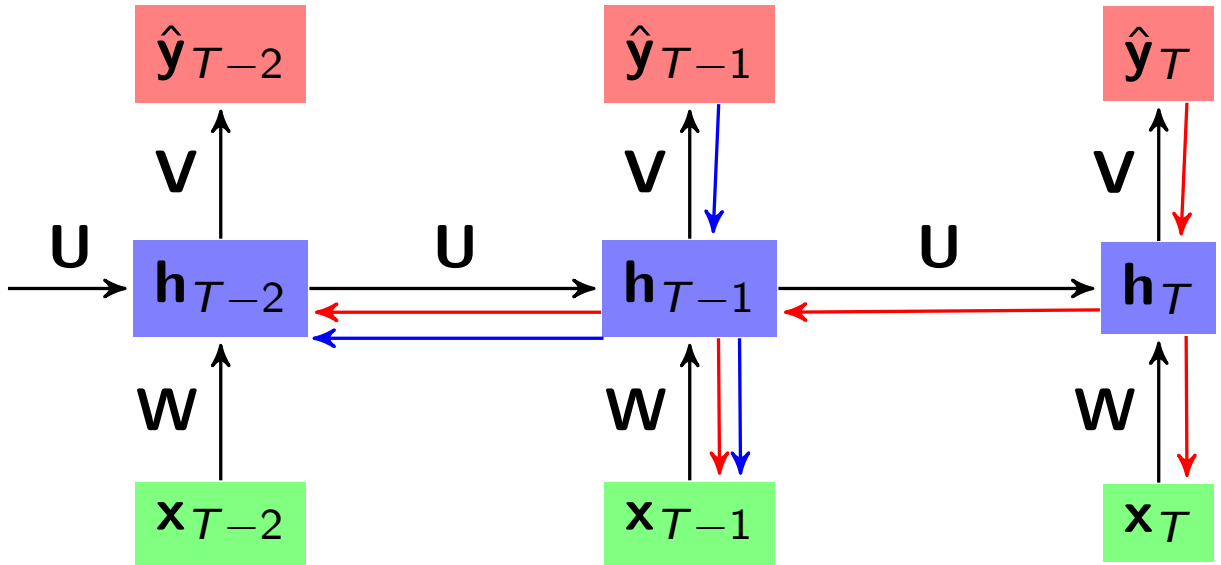
Backpropagation Through Time



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- The overall gradient for a weight matrix $\mathbf{W}$ is the sum of the gradients at each time i from each output $\hat{\mathbf{y}}_j$

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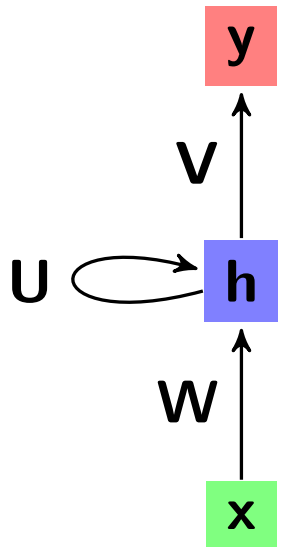
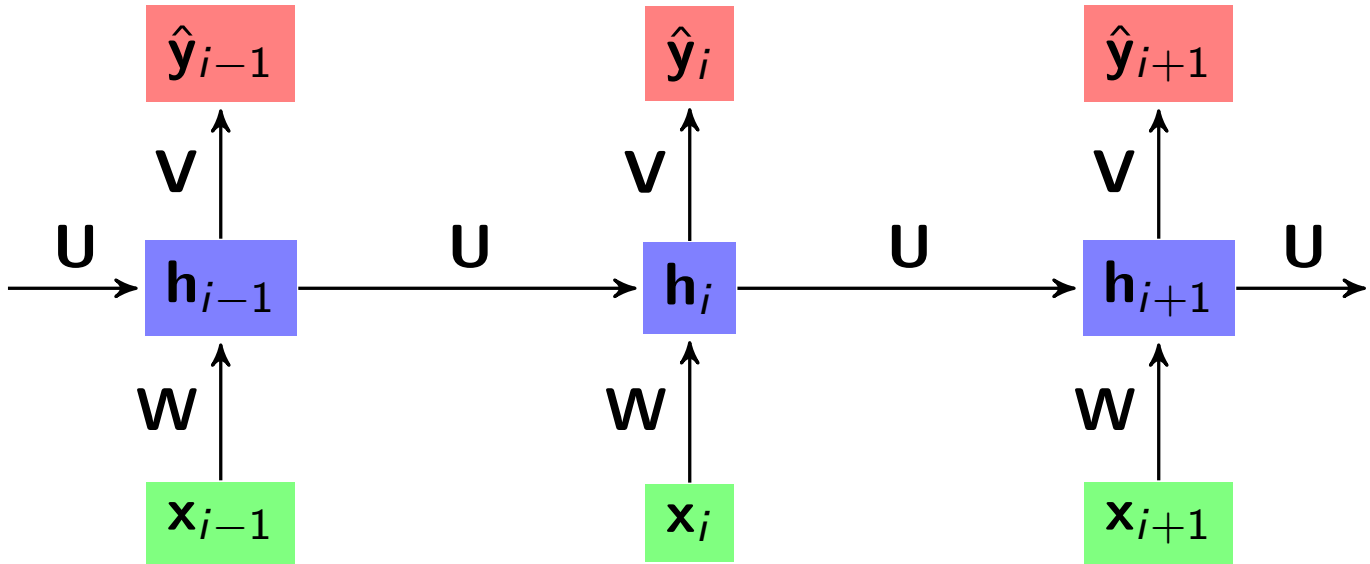
- Then move in direction of negative gradient

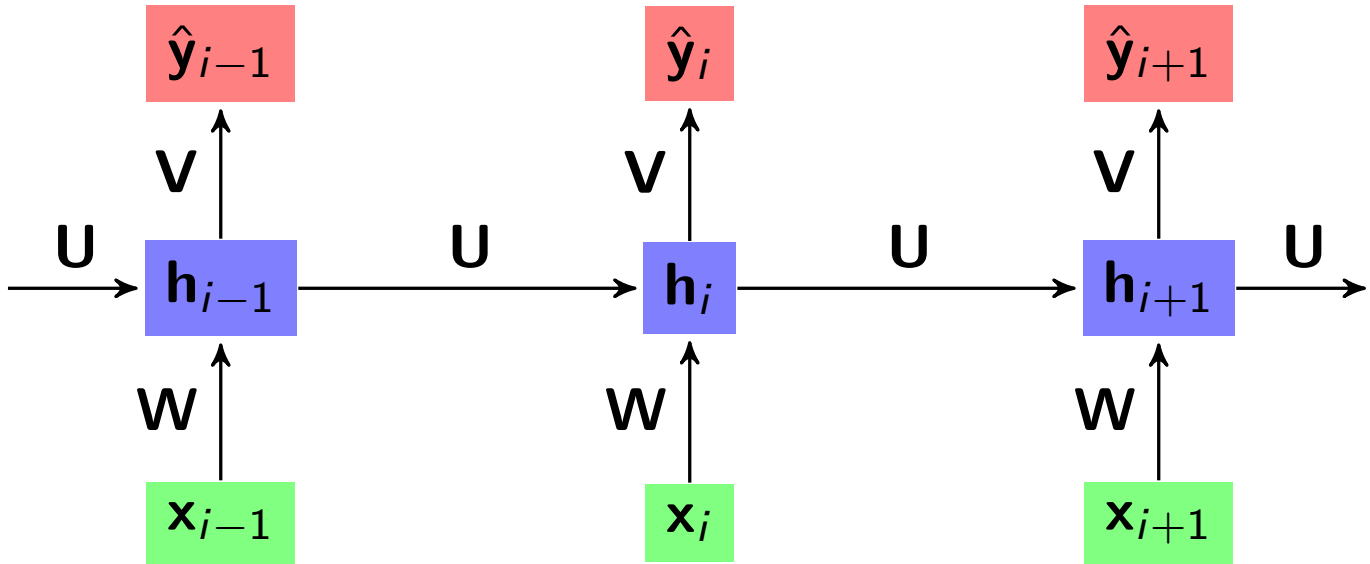
Recurrent Neural Networks



Recurrent Neural Networks

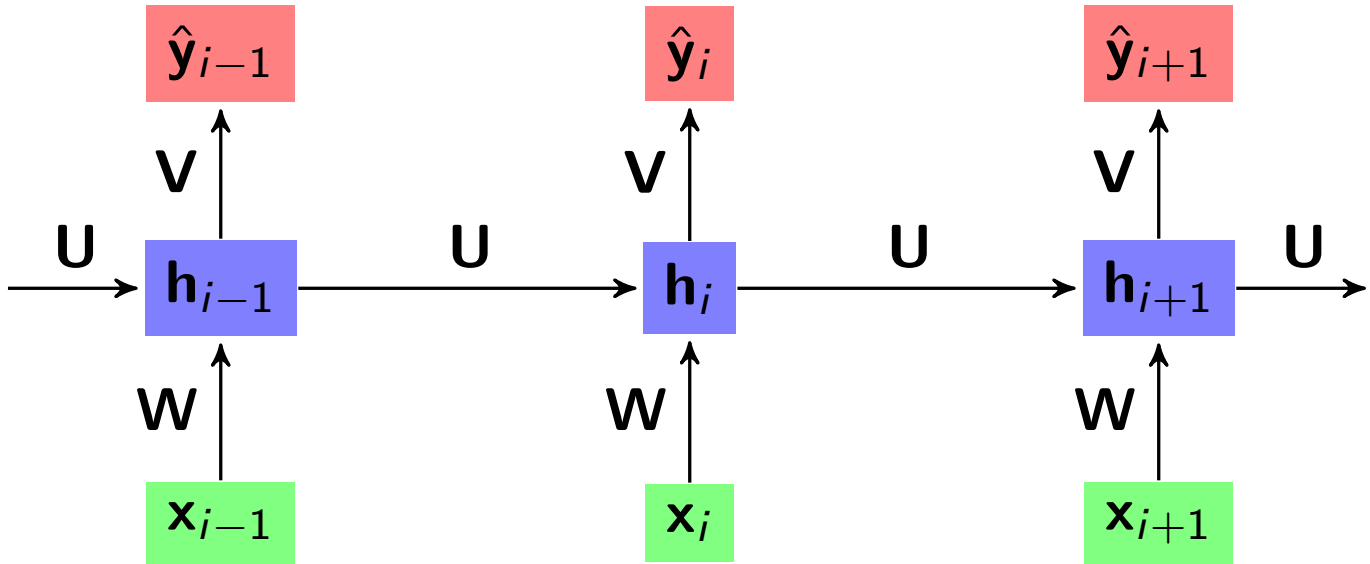


Recurrent Neural Networks



- Output $\hat{\mathbf{y}}_i$ depends on hidden state $\mathbf{h}_i$ (i.e. current word $\mathbf{x}_i$ and history/(past) context $\mathbf{h}_{i-1}$)

Recurrent Neural Networks



- Output $\hat{\mathbf{y}}_i$ depends on hidden state $\mathbf{h}_i$ (i.e. current word $\mathbf{x}_i$ and history/(past) context $\mathbf{h}_{i-1}$)
- What about future context?

Bidirectional RNNs

- Idea: Train two RNNs: passing the input into one forward and one backward

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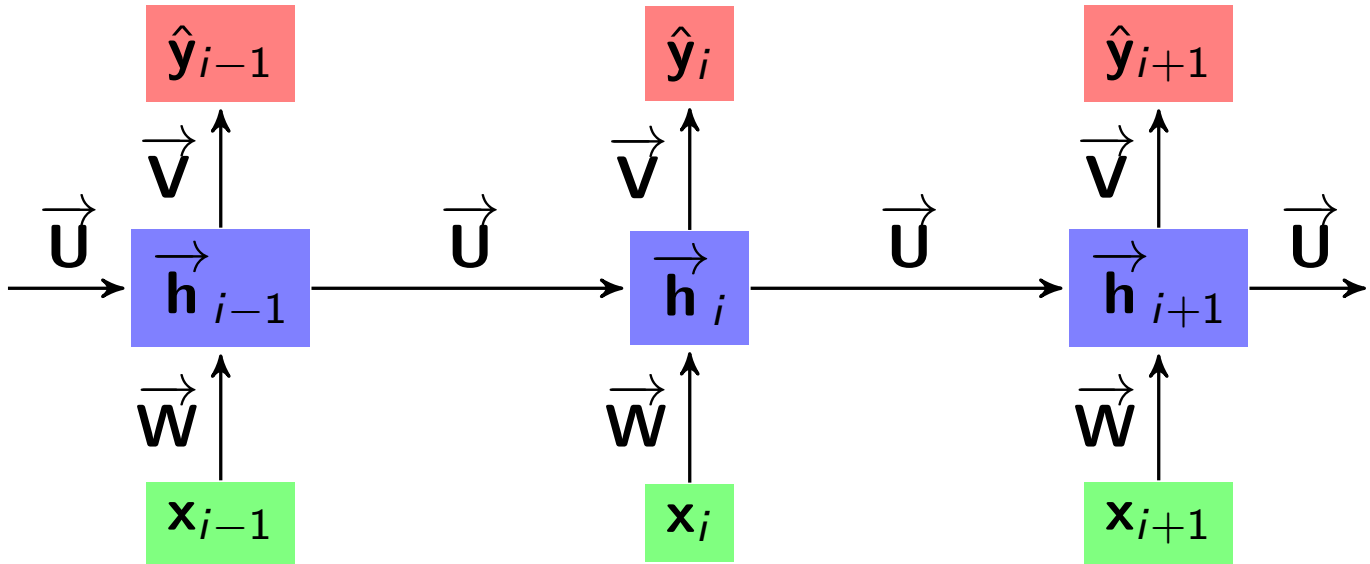
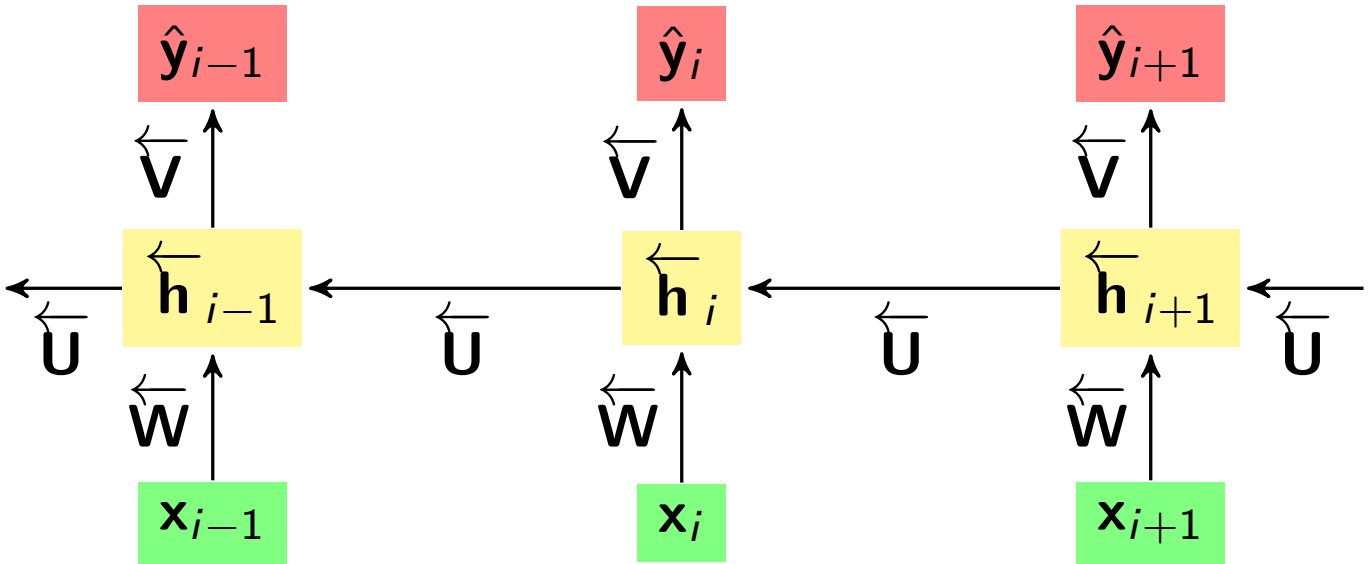
- Output $\hat{\mathbf{y}}_i$ depends on forward hidden state $\overrightarrow{\mathbf{h}}_i$ and backward hidden state $\overleftarrow{\mathbf{h}}_i$

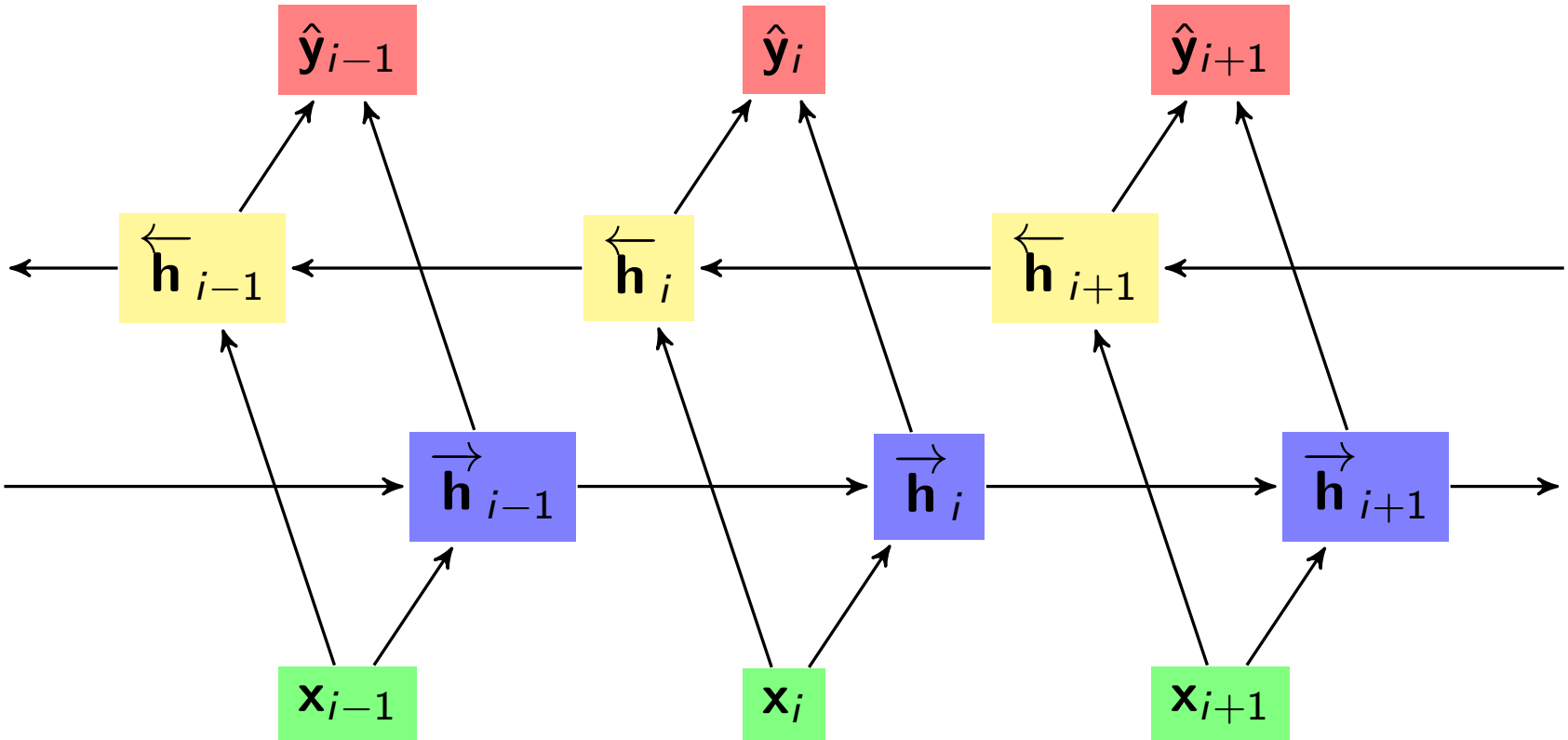
Forward RNN


$\hat{\mathbf{y}}_{i-1}$
$\hat{\mathbf{y}}_i$
$\hat{\mathbf{y}}_{i+1}$
$\overrightarrow{\mathbf{V}}$
$\overrightarrow{\mathbf{U}}$
$\overrightarrow{\mathbf{h}}_{i-1}$
$\overrightarrow{\mathbf{h}}_i$
$\overrightarrow{\mathbf{h}}_{i+1}$
$\overrightarrow{\mathbf{W}}$
$\mathbf{x}_{i-1}$
$\mathbf{x}_i$
$\mathbf{x}_{i+1}$

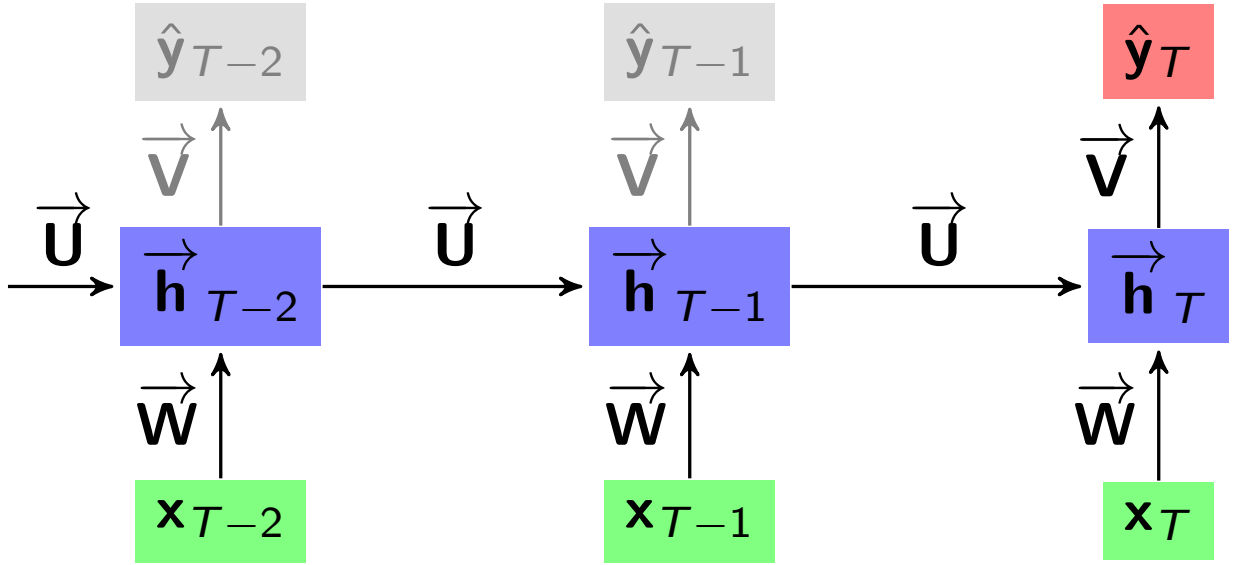
Backward RNN



Bidirectional RNN

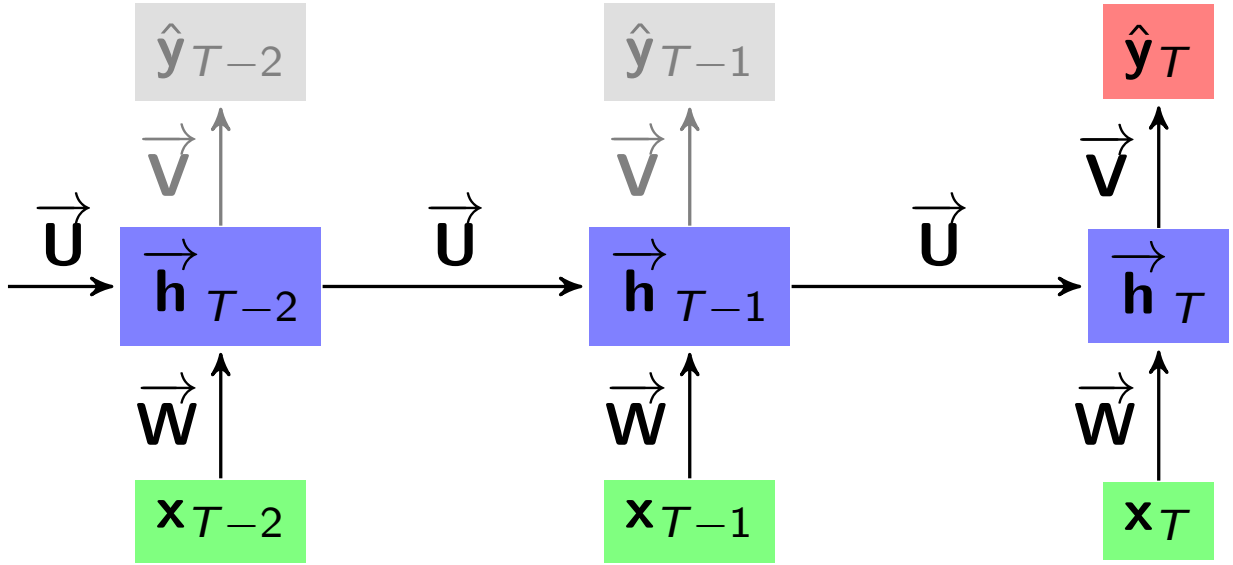


Bidirectional RNNs for Text Classification



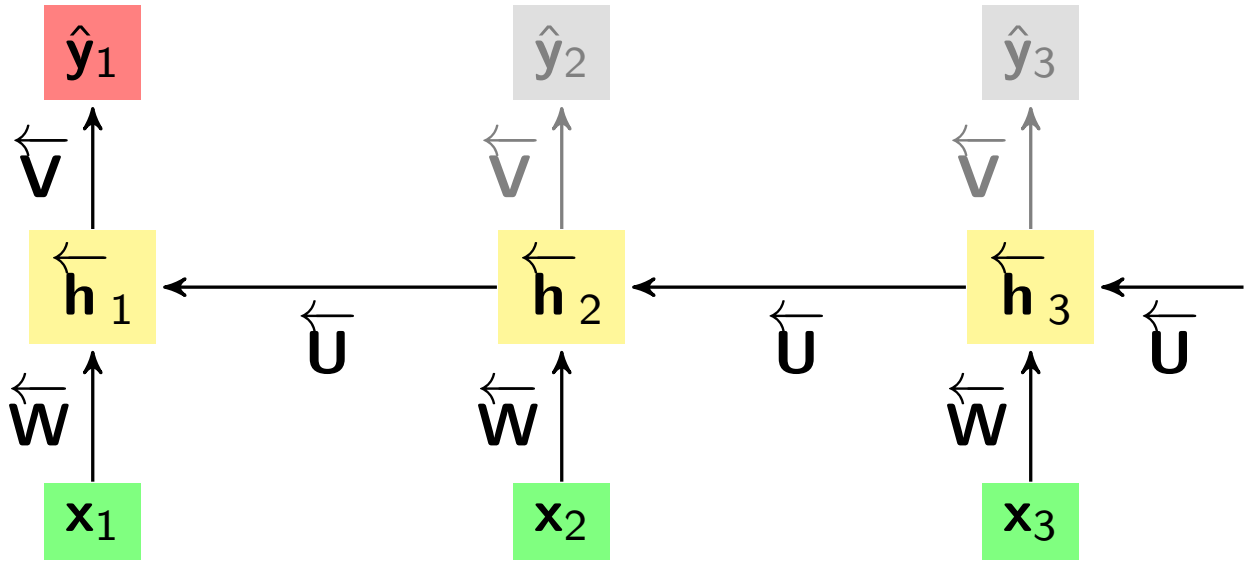
- $\overrightarrow{\mathbf{h}}_T$ encodes the whole text

Bidirectional RNNs for Text Classification



- $\overrightarrow{\mathbf{h}}_T$ encodes the whole text
  - Use $\overrightarrow{\mathbf{h}}_T$ to predict class $\hat{\mathbf{y}}_T$ of entire document

Bidirectional RNNs for Text Classification



- $\overrightarrow{\mathbf{h}}_T$ encodes the whole text
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- $\overleftarrow{\mathbf{h}}_1$ also encodes the whole text

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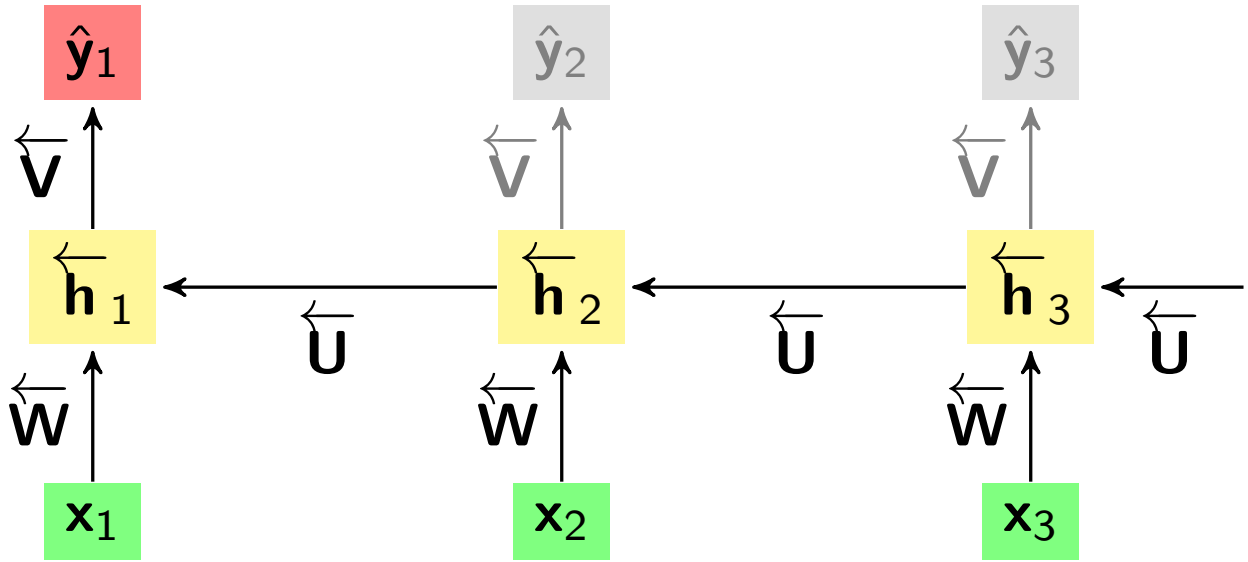

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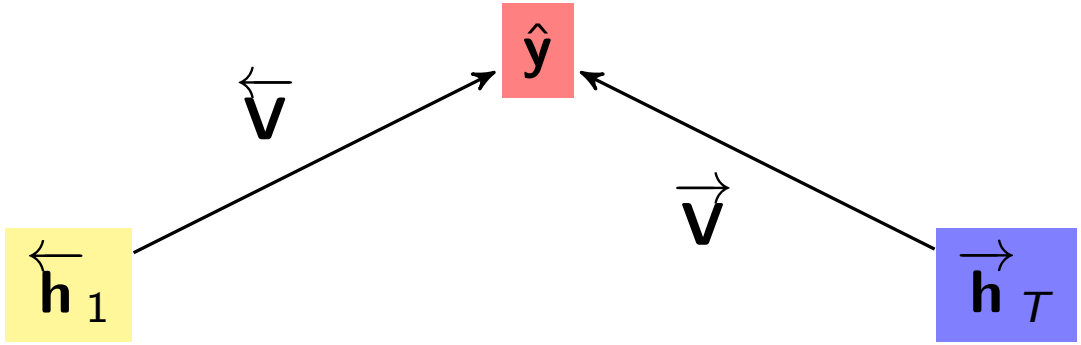
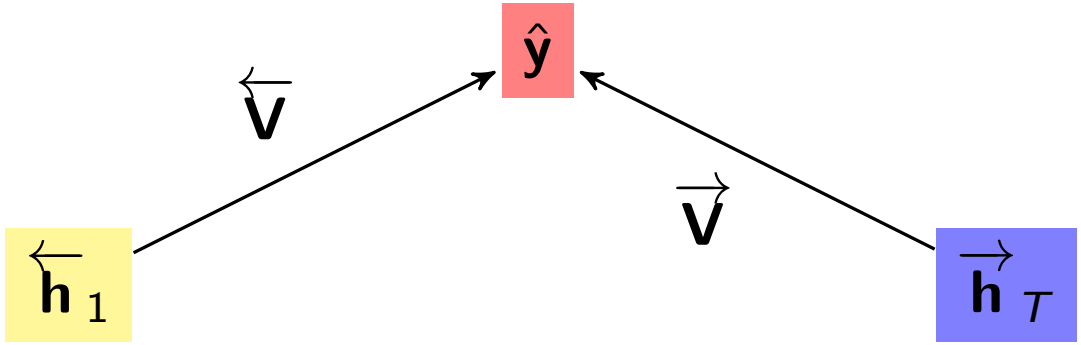
Bidirectional RNNs for Text Classification



Bidirectional RNNs for Text Classification



- Use $\overrightarrow{\mathbf{h}}_T$ and $\overleftarrow{\mathbf{h}}_1$ to predict class $\hat{\mathbf{y}}$ of entire document

Context and Long-Distance Dependencies

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- Example: subject-verb agreement

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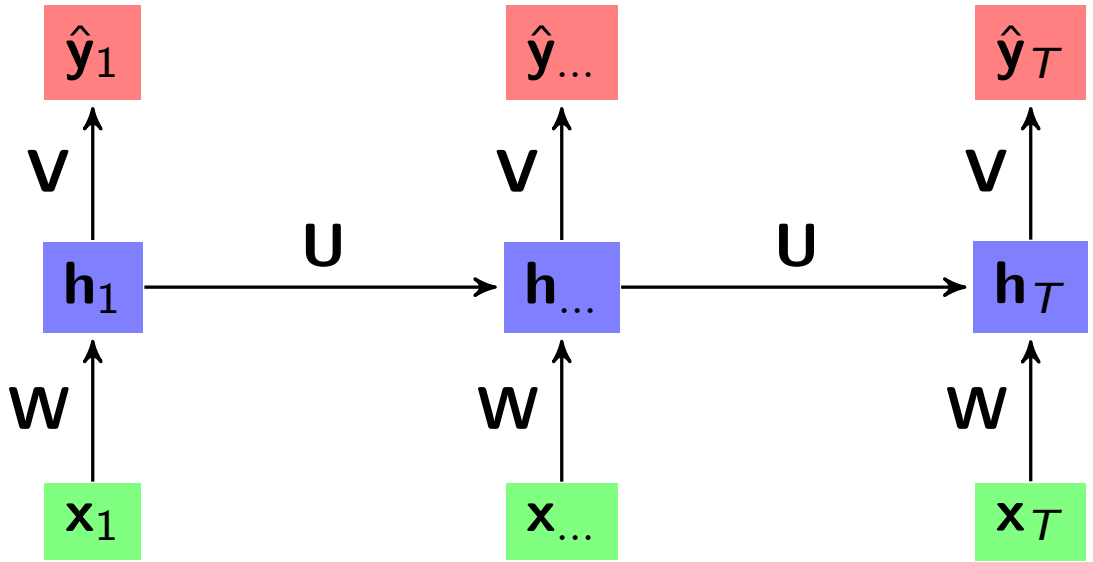
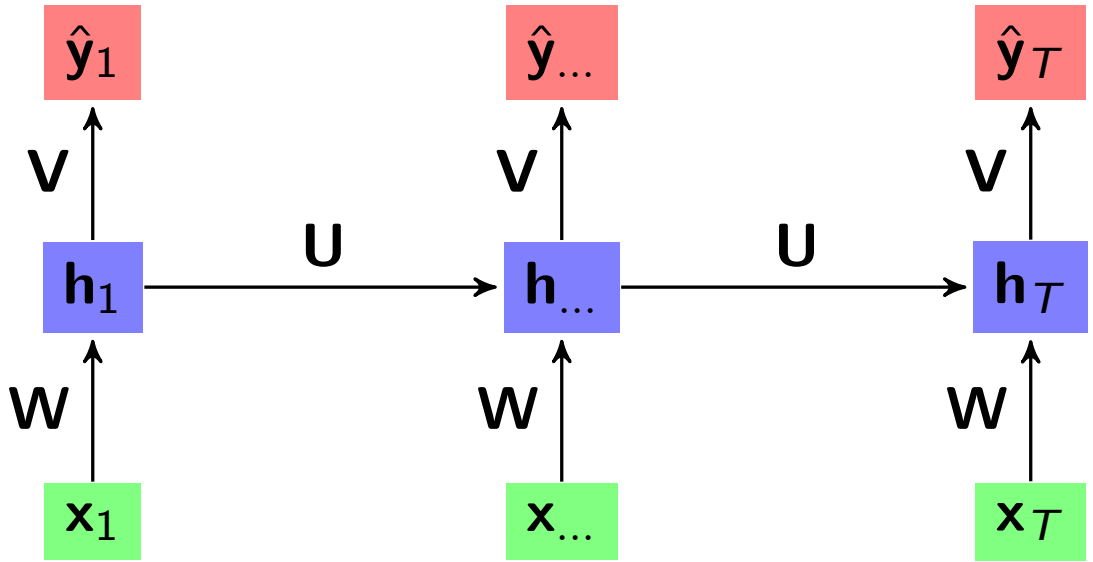
    - Very little "flights"

Vanishing and Exploding Gradients

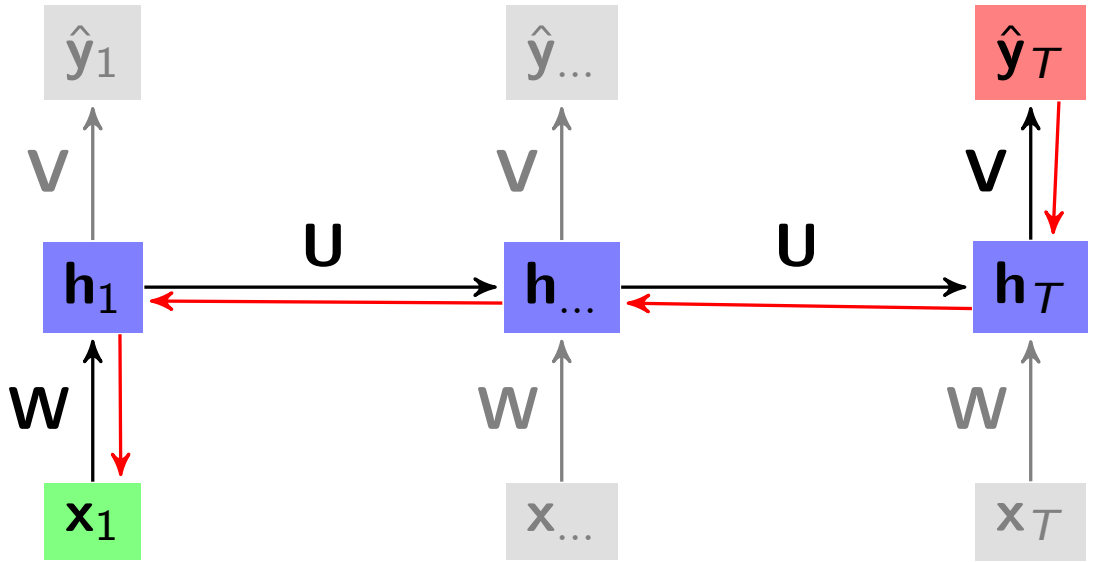


Vanishing and Exploding Gradients



- What is $(\nabla L)_{1,T}^{[\mathbf{W}]}$?

Vanishing and Exploding Gradients



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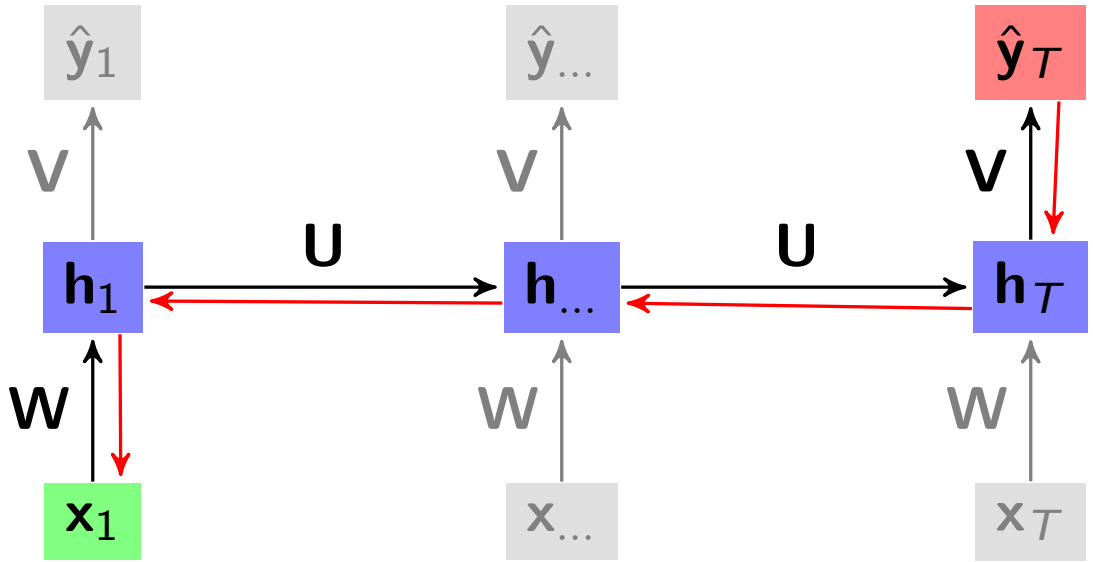
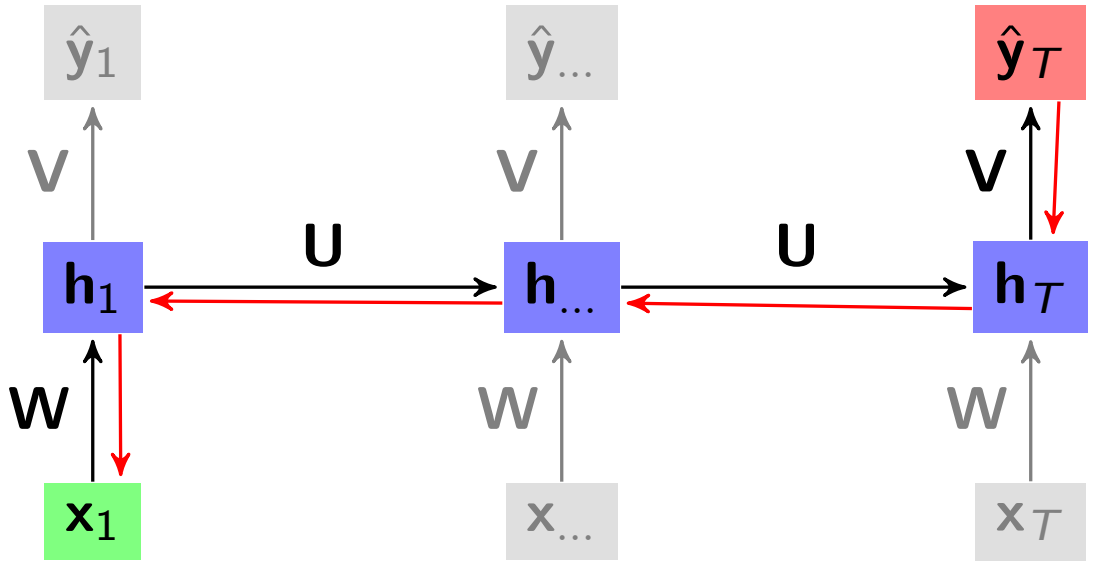
- For an output layer $\mathcal{L}$:
  - $\delta^{[\mathcal{L}]} = \hat{\mathbf{y}} - \mathbf{y}$
- For a hidden layer i:
  - $\delta^{[i]} = (\delta^{[i+1]} \cdot (\mathbf{W}^{[i+1]})^T) \odot g'(\mathbf{z}^{[i]})$

Vanishing and Exploding Gradients



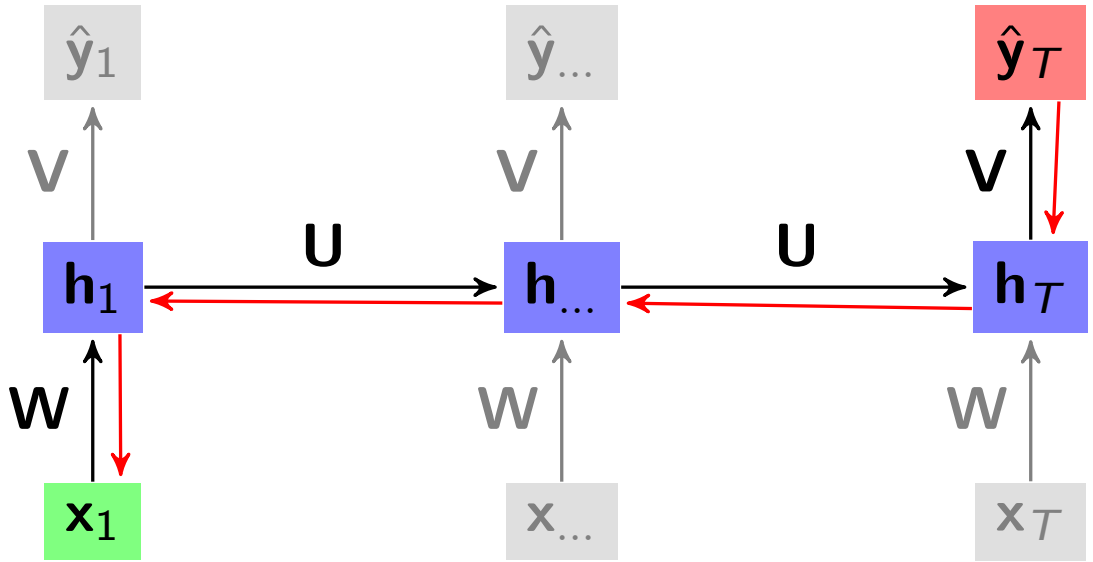
$$(\nabla L)^{[\mathbf{W}]}_{1,T} = \mathbf{x}^T \cdot \delta^{[\mathbf{h}_1]}$$

Vanishing and Exploding Gradients



$$
\begin{aligned}
(\nabla L)^{[\mathbf{W}]}_{1,T} &= \mathbf{x}^T \cdot \delta^{[\mathbf{h}_1]} \\
&= \mathbf{x}^T \cdot ((\delta^{[\mathbf{h}_2]} \cdot \mathbf{U}^T) \odot g'(\mathbf{z}^{[\mathbf{h}_1]}))
\end{aligned}
$$

Vanishing and Exploding Gradients



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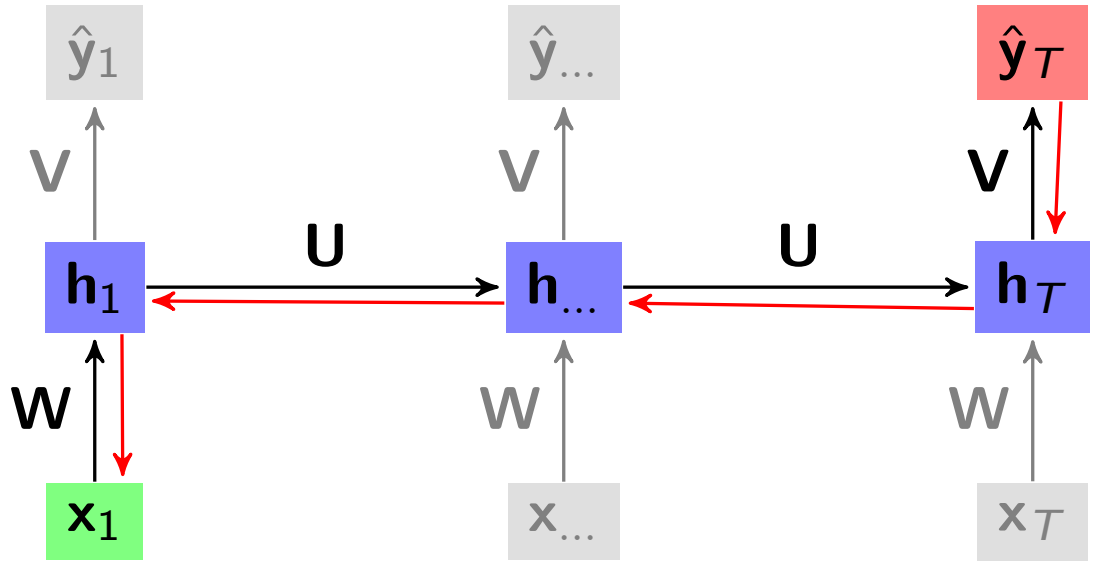

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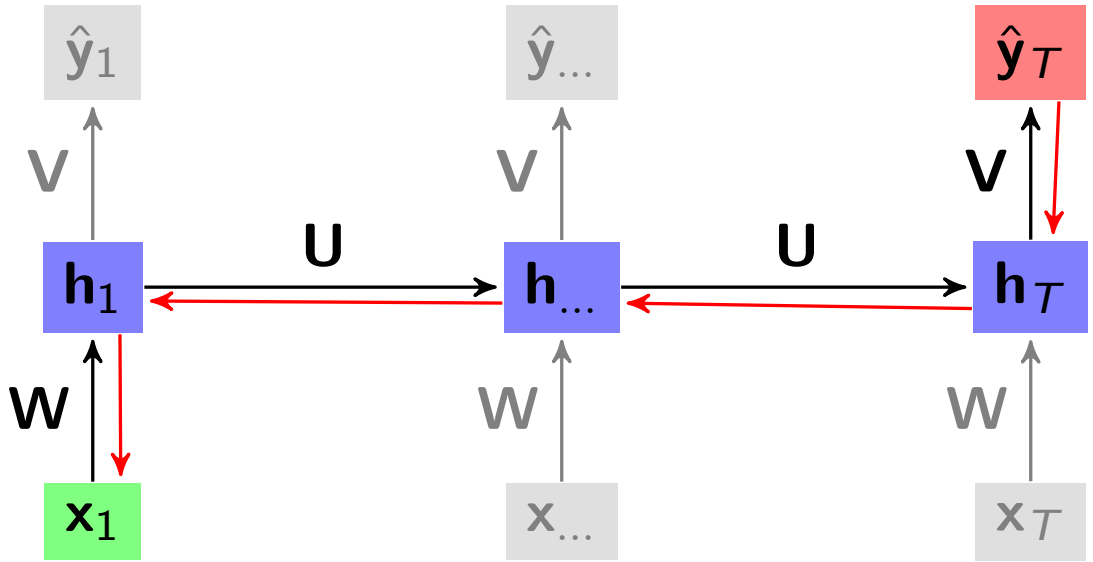
&= \dots
\end{aligned}
$$

Vanishing and Exploding Gradients



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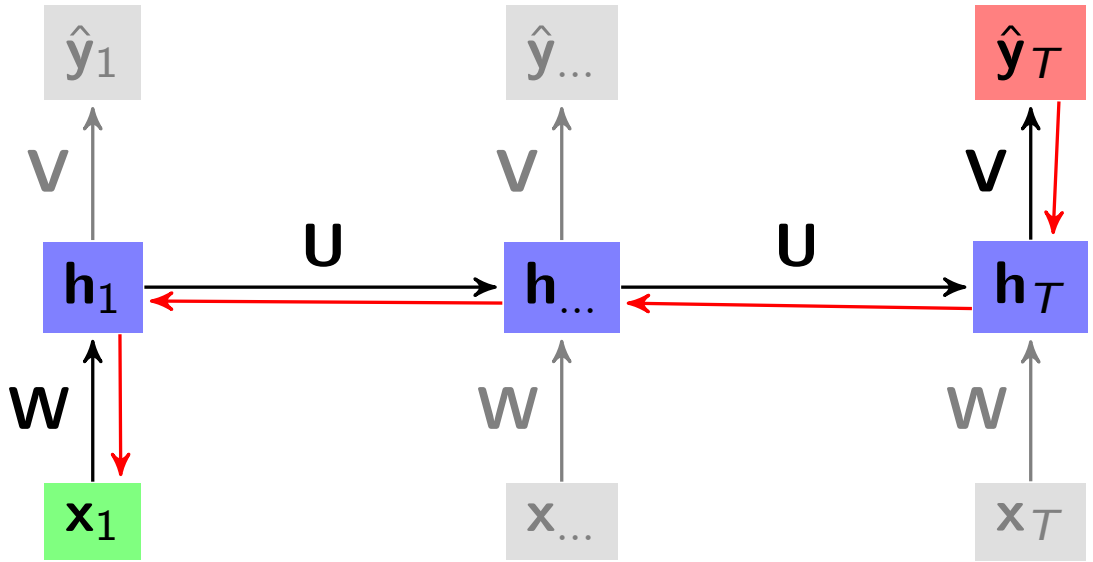
&= \dots
\end{aligned}
$$

- If weights/derivatives are small, vanishing gradient

Vanishing and Exploding Gradients



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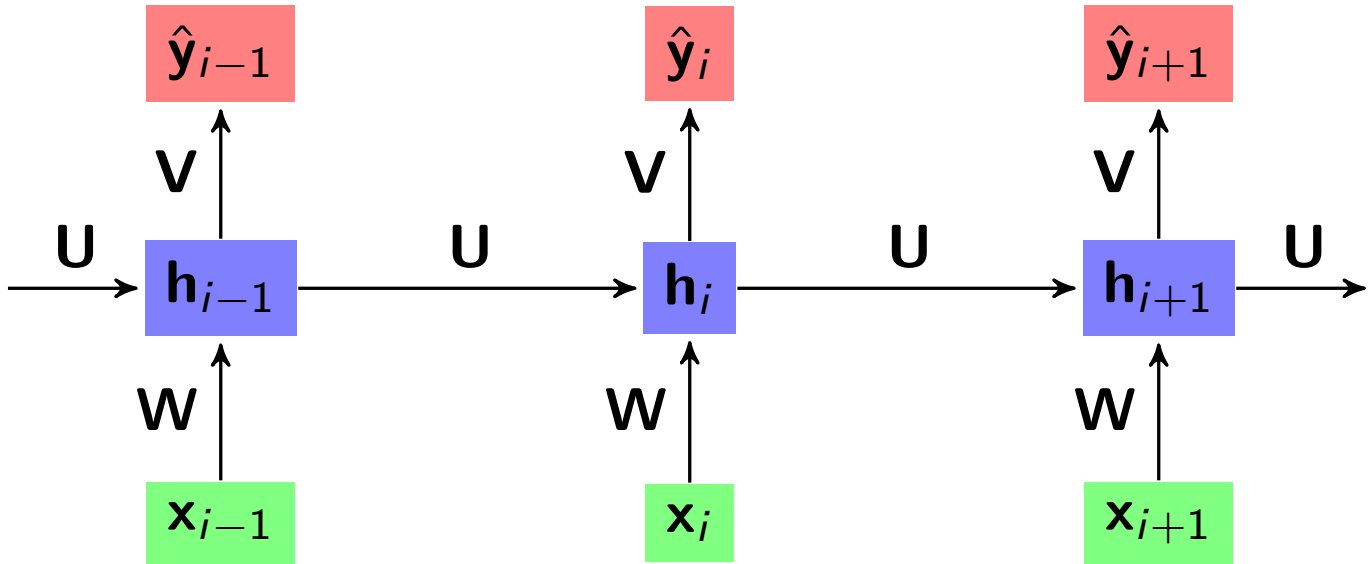
&= \dots
\end{aligned}
$$

- If weights/derivatives are small, vanishing gradient
- If weights/derivatives are large, exploding gradient

Simple RNN


$\hat{\mathbf{y}}_{i-1}$
$\hat{\mathbf{y}}_i$
$\hat{\mathbf{y}}_{i+1}$
V
V
V
U
U
U
U
$\mathbf{h}_{i-1}$
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W
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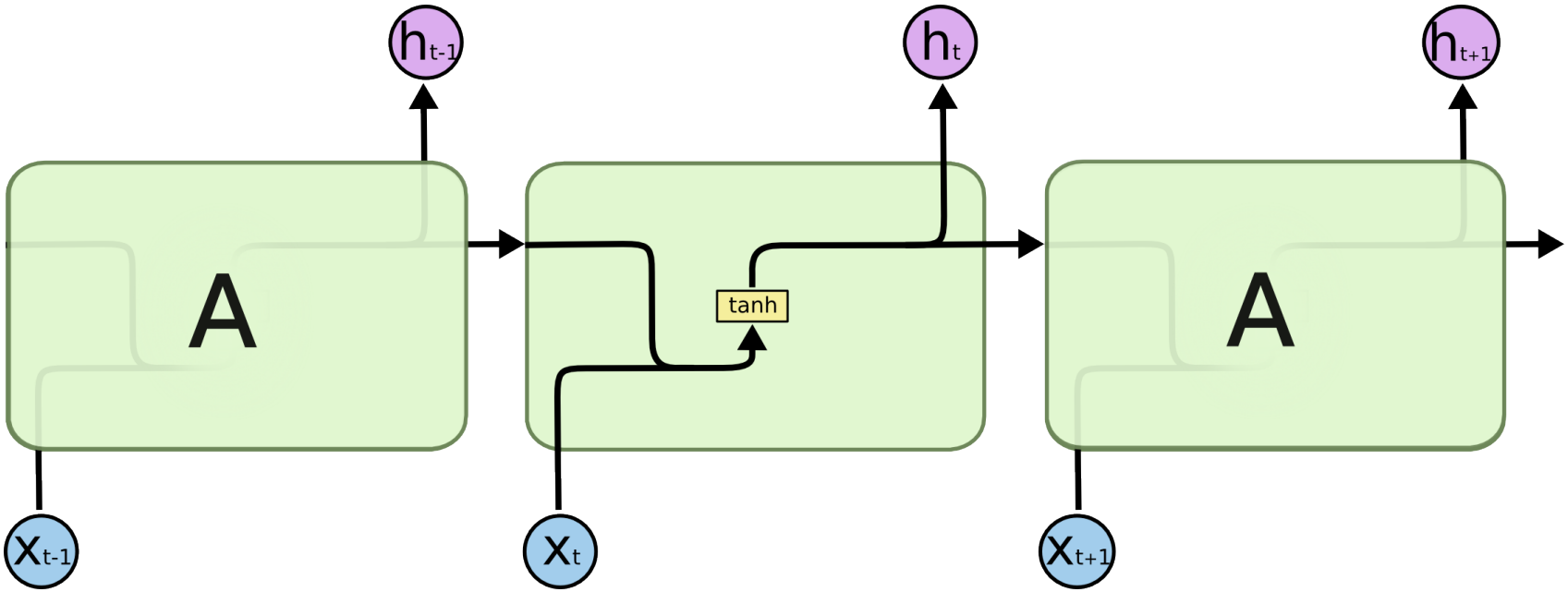
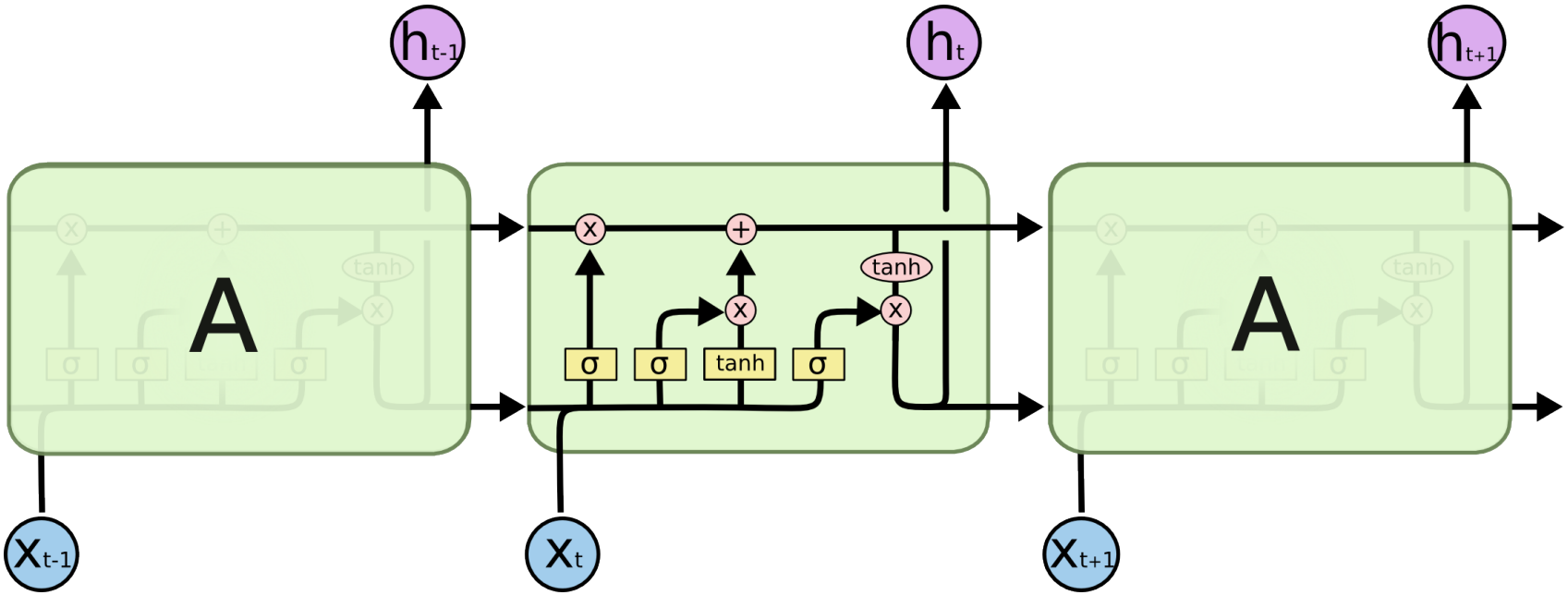
$\mathbf{x}_{i+1}$

Simple RNN



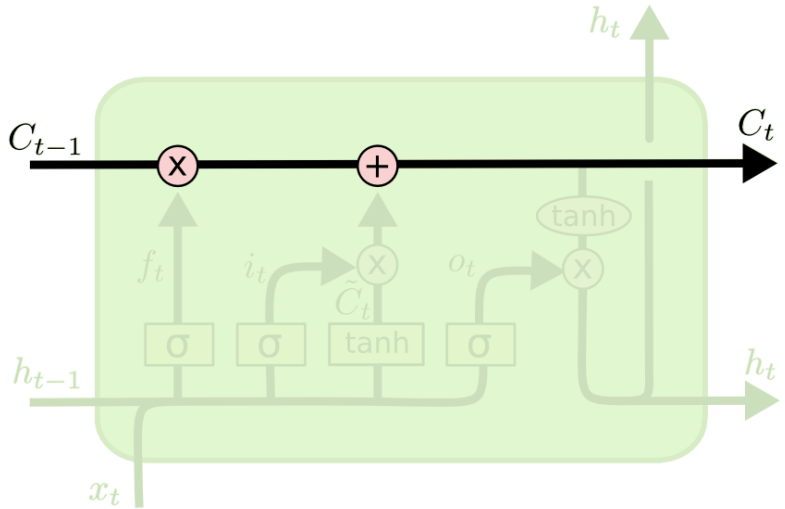
Source

Long Short-Term Memory



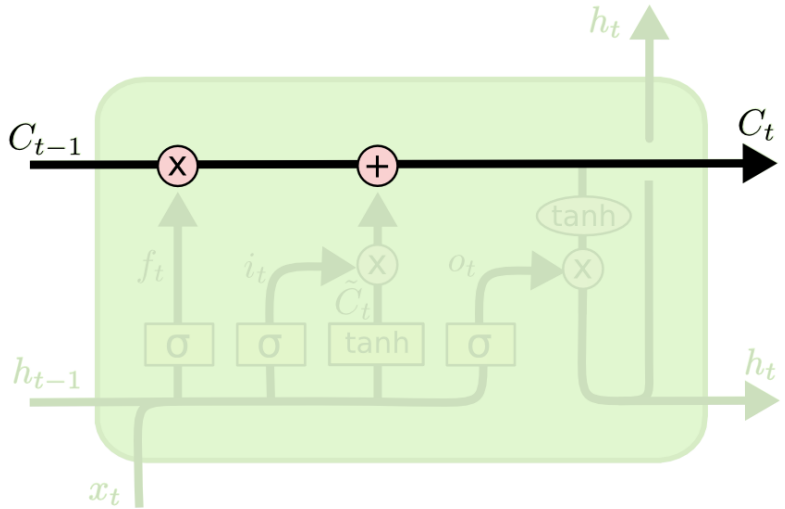
Source

Long Short-Term Memory



Source

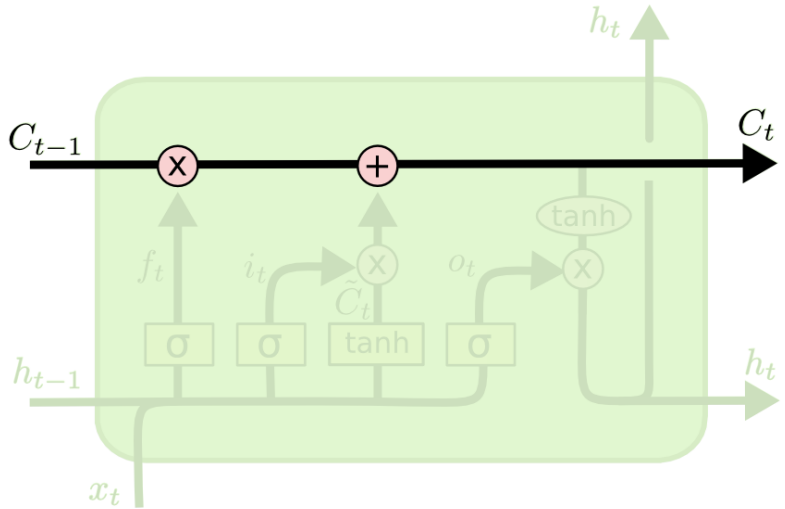
Long Short-Term Memory



Source

- Separate memory (cell) state

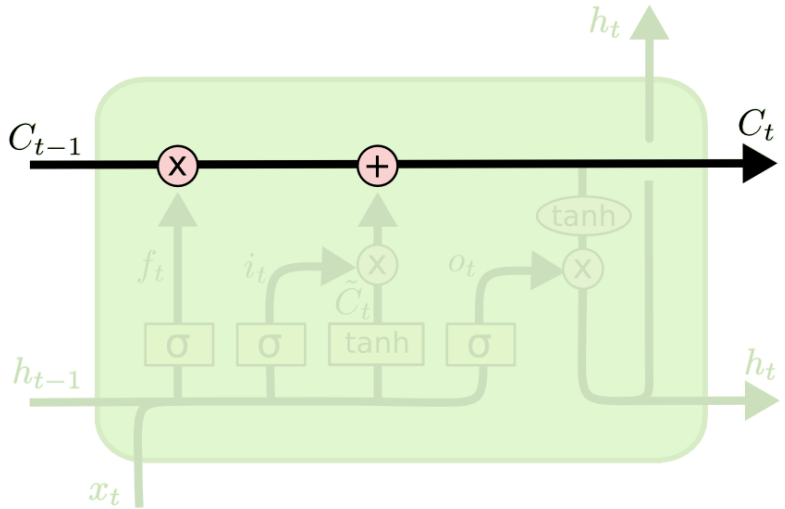
Long Short-Term Memory



Source

- Separate memory (cell) state
  - Reading from and writing to memory controlled by gates

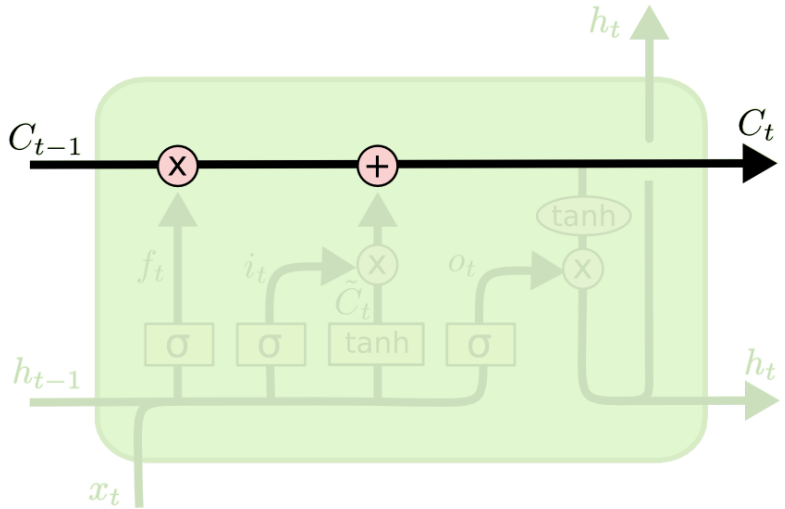
Long Short-Term Memory



Source

- Separate memory (cell) state
  - Reading from and writing to memory controlled by gates
    - Each gate contains one or two neural network layers

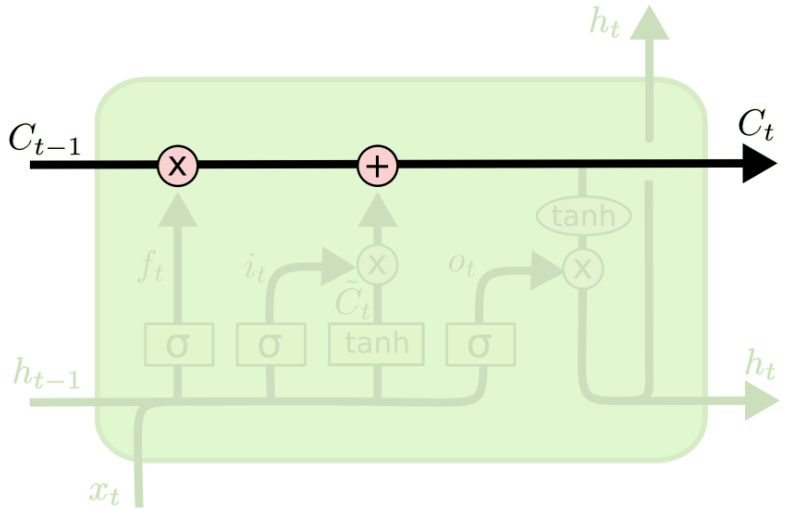
Long Short-Term Memory



Source

- Separate memory (cell) state
  - Reading from and writing to memory controlled by gates
    - Each gate contains one or two neural network layers
  - State persists across time

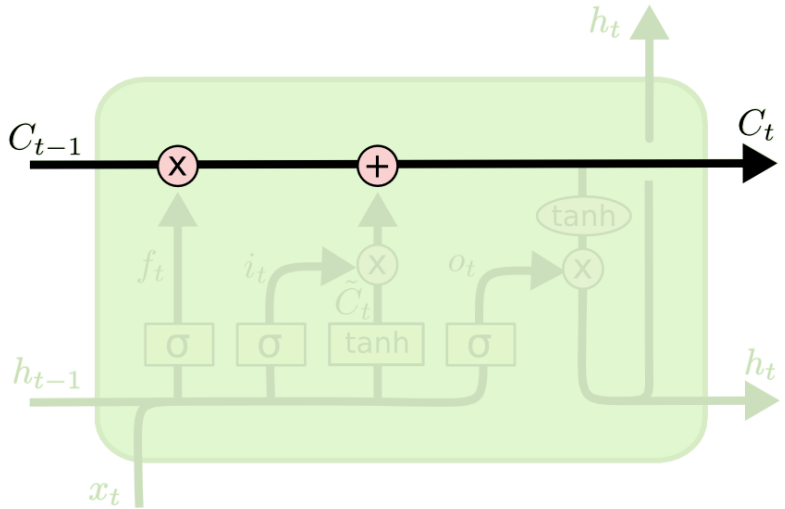
Long Short-Term Memory



Source

- Separate memory (cell) state
  - Reading from and writing to memory controlled by gates
    - Each gate contains one or two neural network layers
  - State persists across time
    - May remember information from long ago

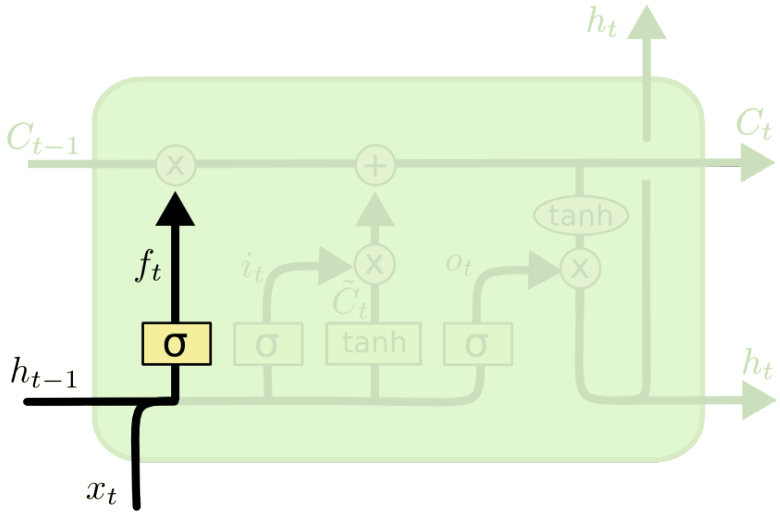
Long Short-Term Memory



Source

- Separate memory (cell) state
  - Reading from and writing to memory controlled by gates
    - Each gate contains one or two neural network layers
  - State persists across time
    - May remember information from long ago
    - Gradients for memory don't decay with time

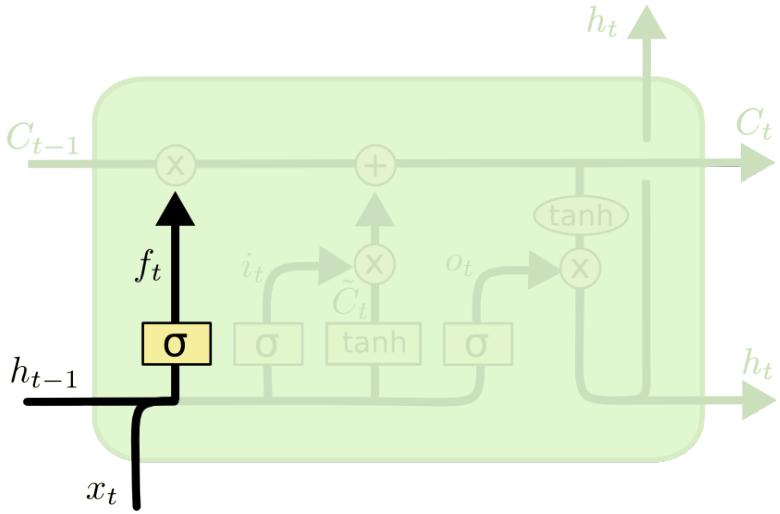
Forget Gate



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

Source

Forget Gate

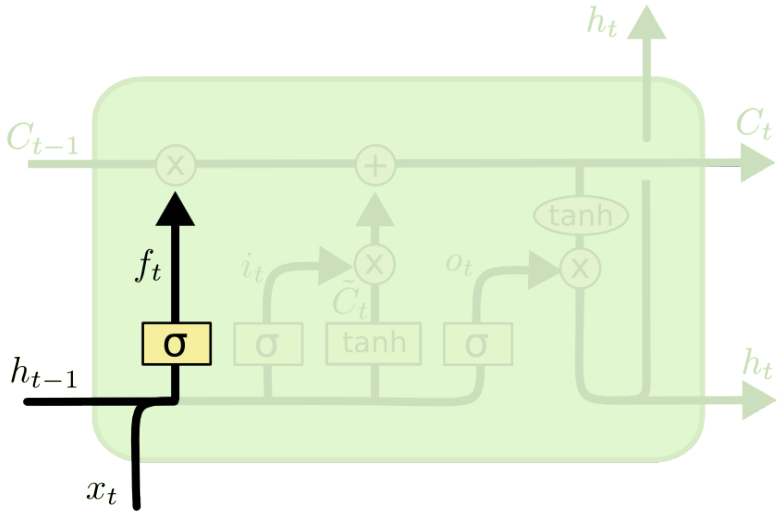


$$f_t = \sigma\left(W_f \cdot [h_{t-1}, x_t] \; + \; b_f\right)$$

Source

- Neural network layer with logistic activation function

Forget Gate

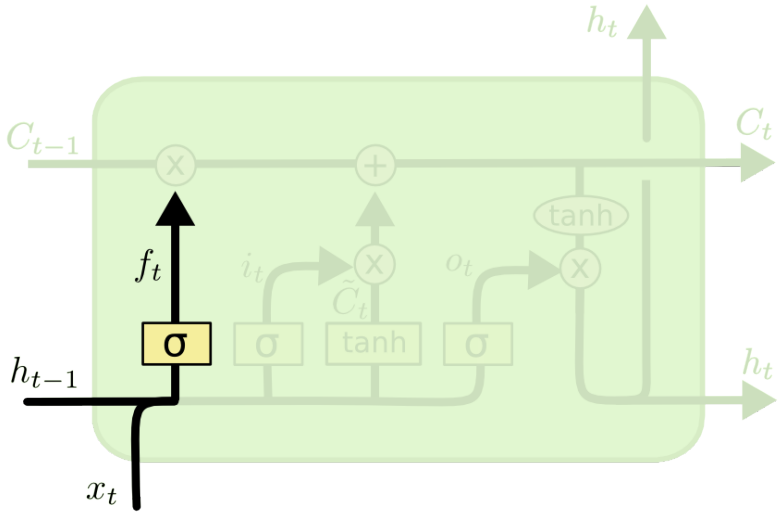


$$f_t = \sigma\left(W_f \cdot [h_{t-1}, x_t] \; + \; b_f\right)$$

Source

- Neural network layer with logistic activation function
- Element-wise multiplication of forget gate output with memory state

Forget Gate

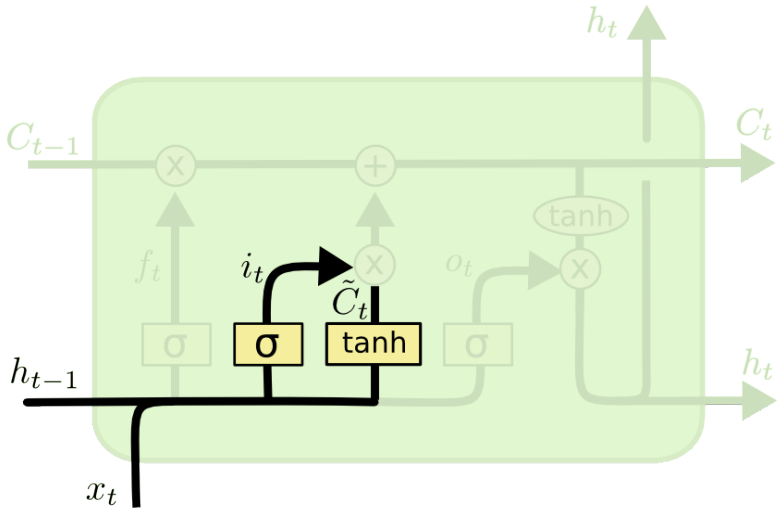


$$f_t = \sigma\left(W_f \cdot [h_{t-1}, x_t] \; + \; b_f\right)$$

Source

- Neural network layer with logistic activation function
- Element-wise multiplication of forget gate output with memory state
  - Mask: What parts of memory to forget/remember?

Input Gate

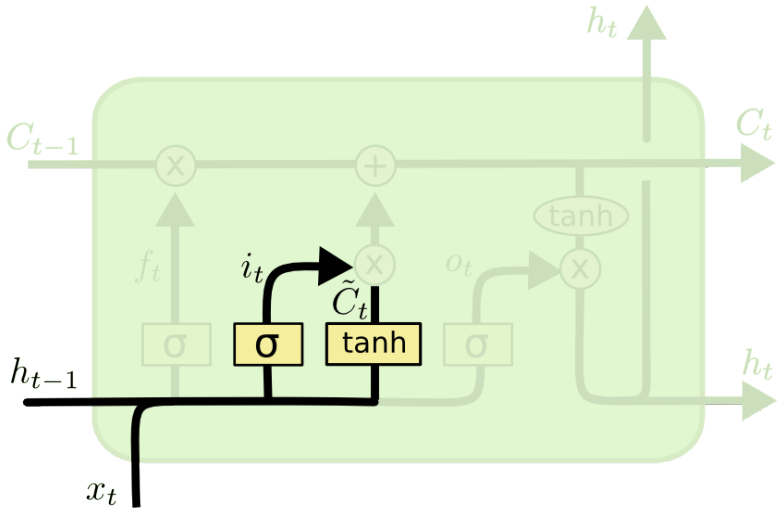


$$i_t = \sigma\left(W_i \cdot [h_{t-1}, x_t] \; + \; b_i\right)$$

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

Source

Input Gate



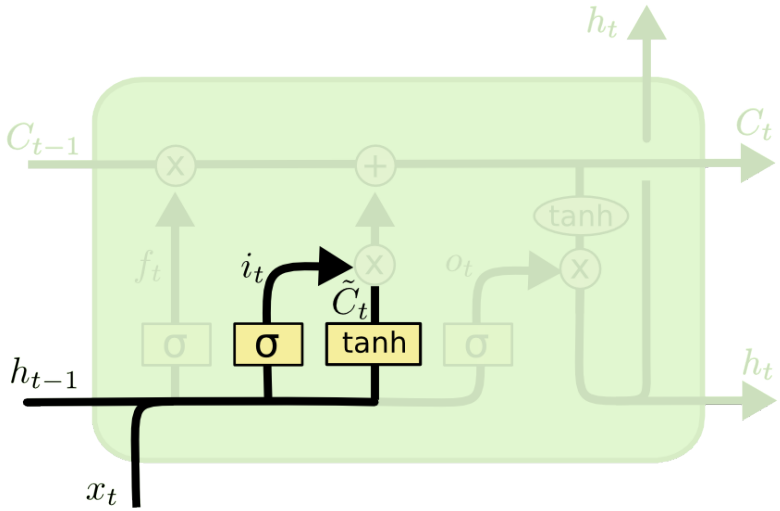
$$i_t = \sigma\left(W_i \cdot [h_{t-1}, x_t] \; + \; b_i\right)$$

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

Source

- Two parts

Input Gate



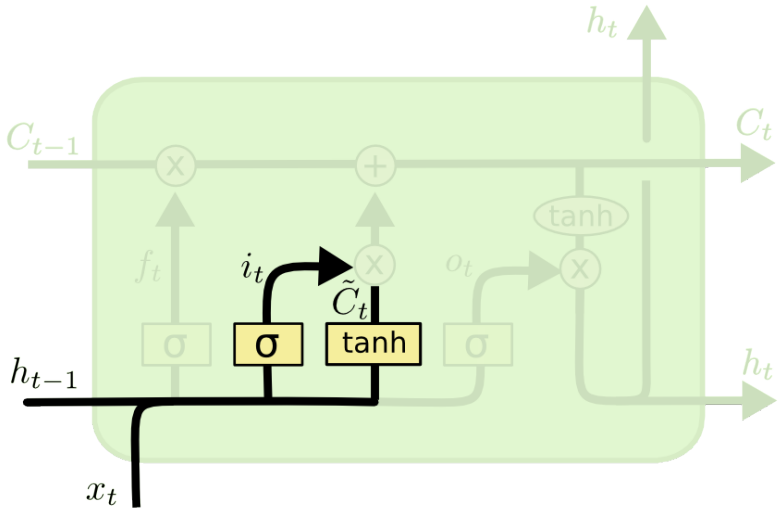
$$i_t = \sigma\left(W_i \cdot [h_{t-1}, x_t] \; + \; b_i\right)$$

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

Source

- Two parts
  1. Candidate choice

Input Gate



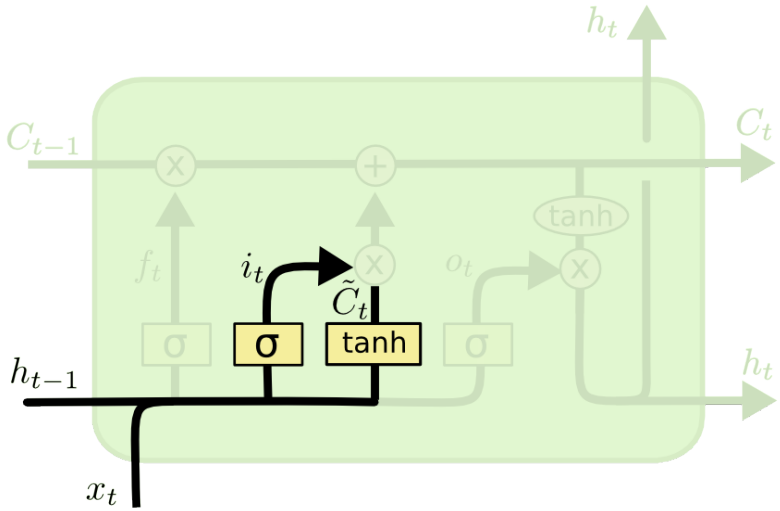
$$i_t = \sigma\left(W_i \cdot [h_{t-1}, x_t] \; + \; b_i\right)$$

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

Source

- Two parts
  1. Candidate choice
     - Logistic activation function

Input Gate



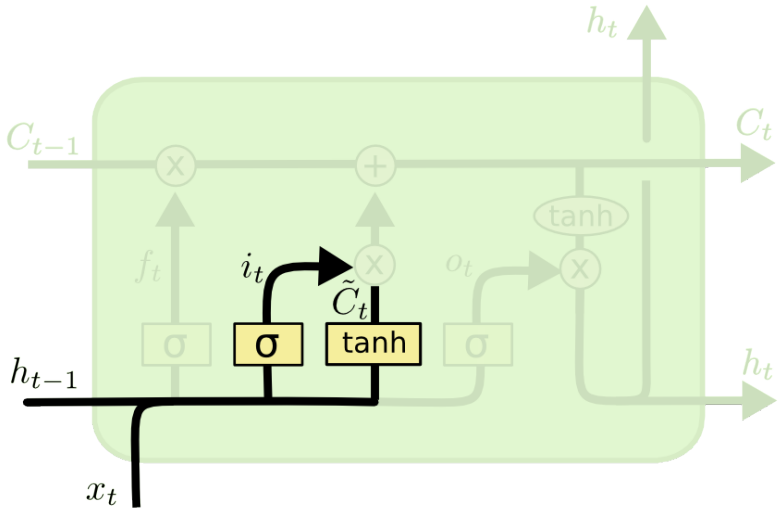
$$i_t = \sigma\left(W_i \cdot [h_{t-1}, x_t] \; + \; b_i\right)$$

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

Source

- Two parts
  1. Candidate choice
     - Logistic activation function
     - What parts of memory to update?

Input Gate



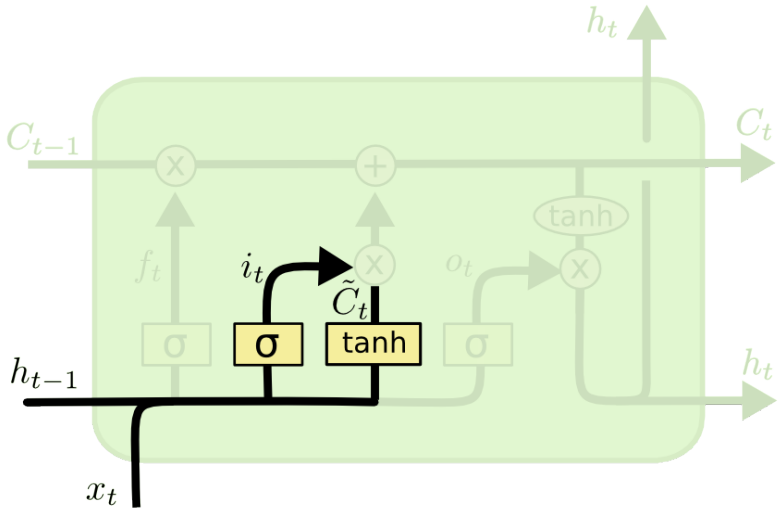
$$i_t = \sigma\left(W_i \cdot [h_{t-1}, x_t] \; + \; b_i\right)$$

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

Source

- Two parts
  1. Candidate choice
     - Logistic activation function
     - What parts of memory to update?
  2. Candidate values

Input Gate



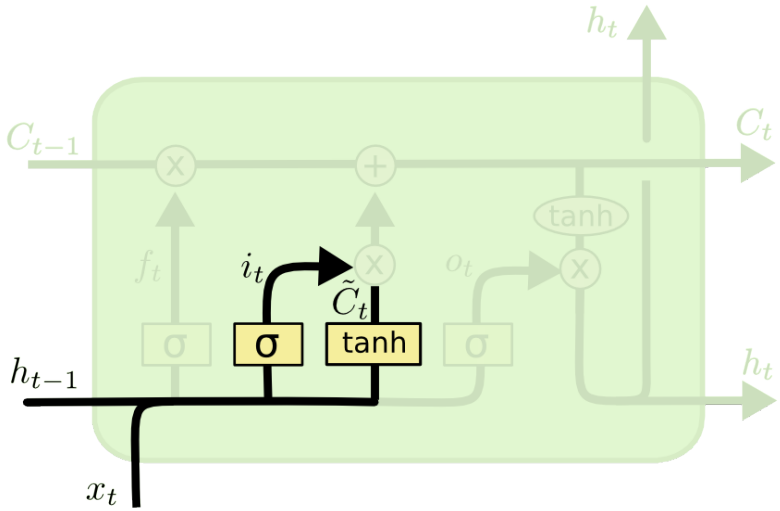
$$i_t = \sigma\left(W_i \cdot [h_{t-1}, x_t] \; + \; b_i\right)$$

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

Source

- Two parts
  1. Candidate choice
     - Logistic activation function
     - What parts of memory to update?
  2. Candidate values
     - Tanh activation function

Input Gate



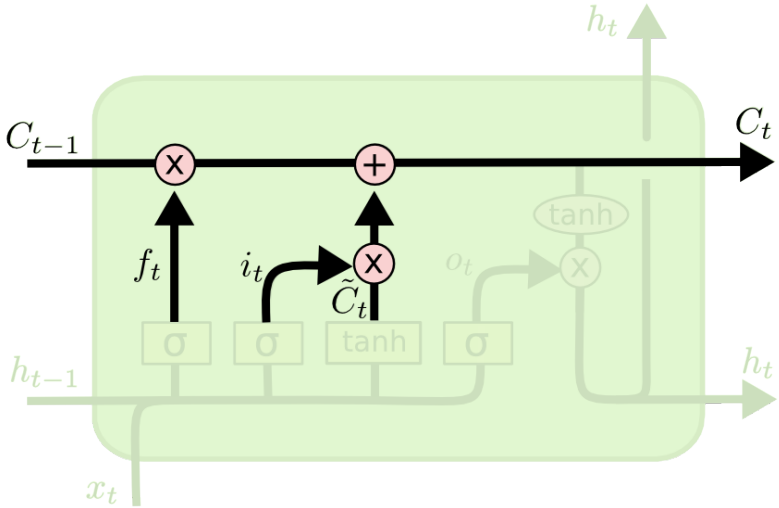
$$i_t = \sigma\left(W_i \cdot [h_{t-1}, x_t] \; + \; b_i\right)$$

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

Source

- Two parts
  1. Candidate choice
     - Logistic activation function
     - What parts of memory to update?
  2. Candidate values
     - Tanh activation function
     - How much to update them by?

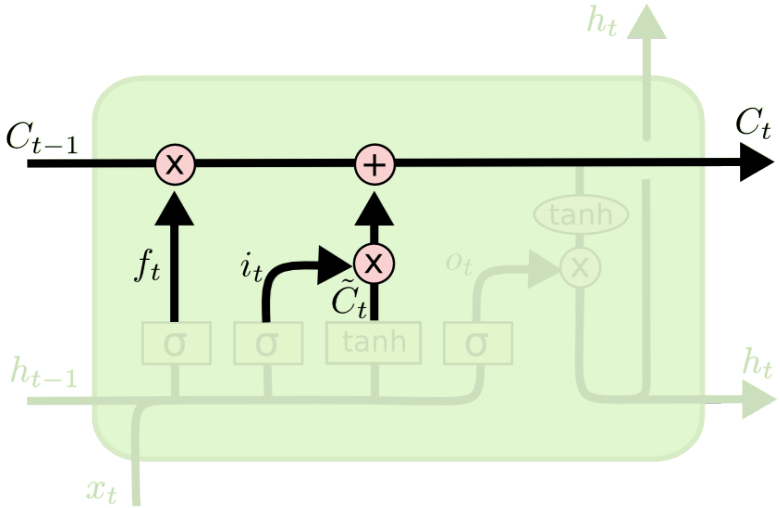
Input Gate



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

Source

Input Gate

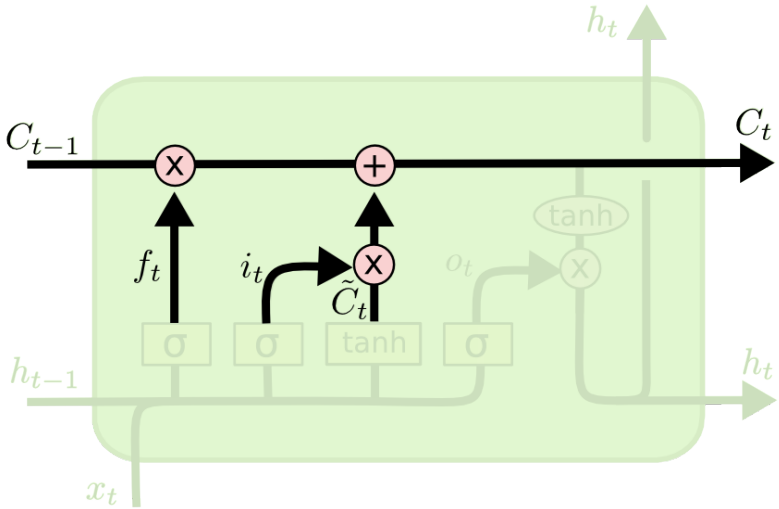


$$C_t = f_t * C_{t-1} + i_t * \tilde{C}_t$$

Source

- Element-wise multiplication of two outputs

Input Gate

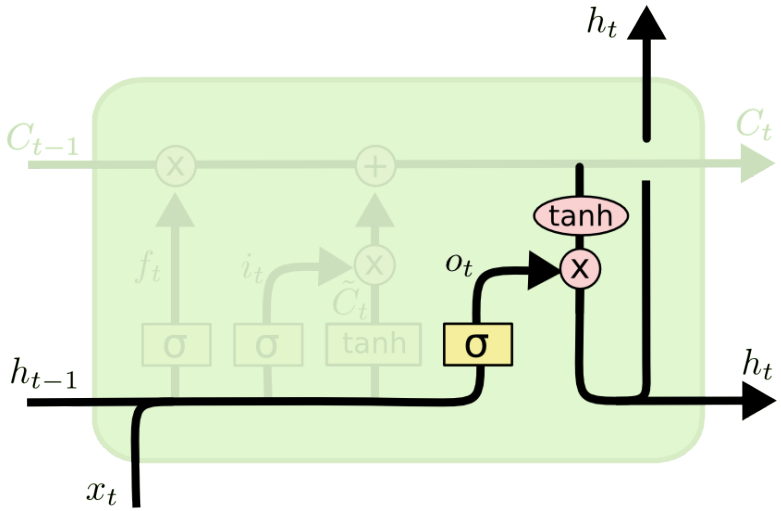


$$C_t = f_t * C_{t-1} + i_t * \tilde{C}_t$$

Source

- Element-wise multiplication of two outputs
- Then element-wise addition with memory state

Output Gate

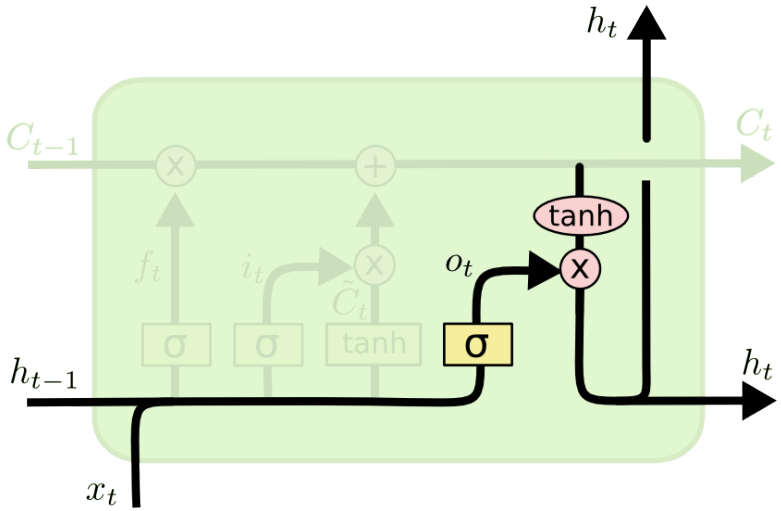


$$o_t = \sigma\left(W_o\left[h_{t-1}, x_t\right] + b_o\right)$$

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

Source

Output Gate



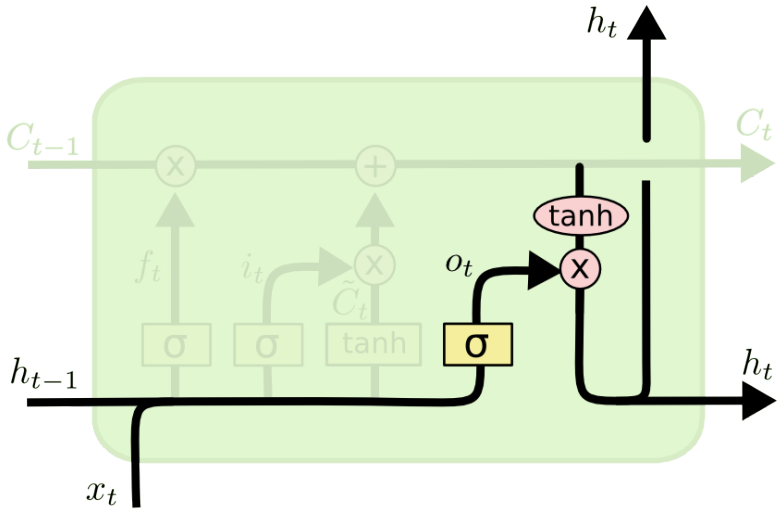
$$o_t = \sigma\left(W_o\left[h_{t-1}, x_t\right] + b_o\right)$$

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

Source

- Logistic activation function

Output Gate



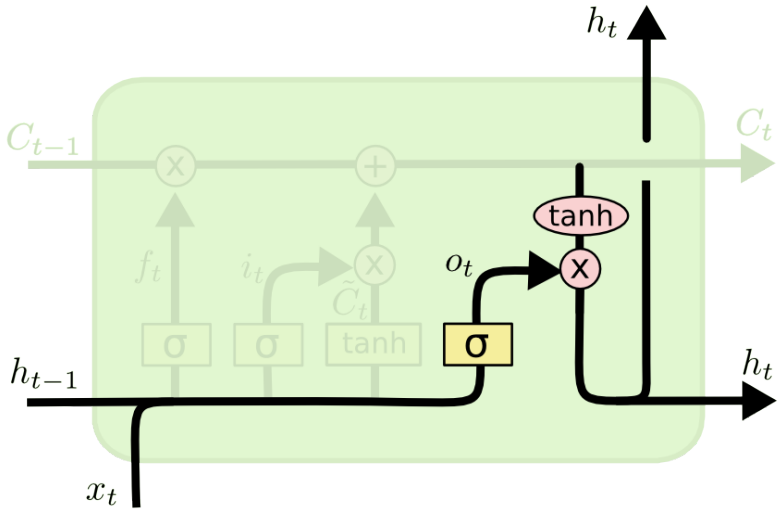
$$o_t = \sigma\left(W_o\left[h_{t-1}, x_t\right] + b_o\right)$$

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

Source

- Logistic activation function
  - What parts of memory to output?

Output Gate



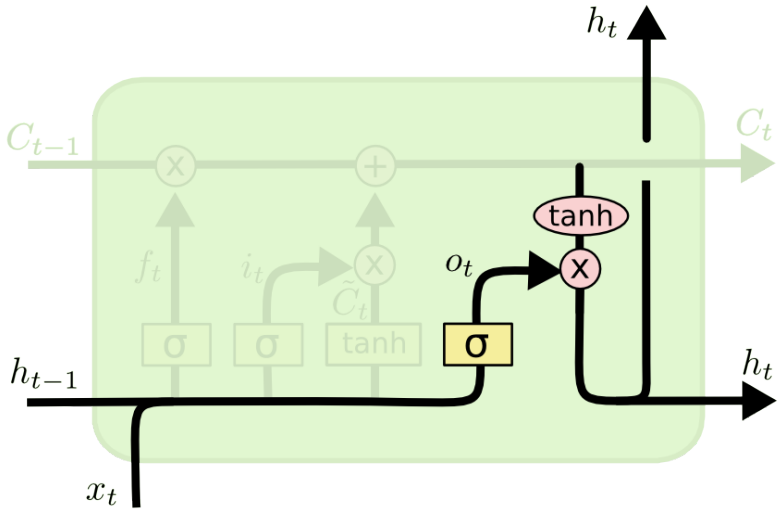
$$o_t = \sigma\left(W_o\left[h_{t-1}, x_t\right] + b_o\right)$$

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

Source

- Logistic activation function
  - What parts of memory to output?
- Element-wise multiplication with tanh of memory state

Output Gate



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

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

Source

- Logistic activation function
  - What parts of memory to output?
- Element-wise multiplication with tanh of memory state
  - This is the "hidden layer output" that gets passed on to the output layer/next time step