



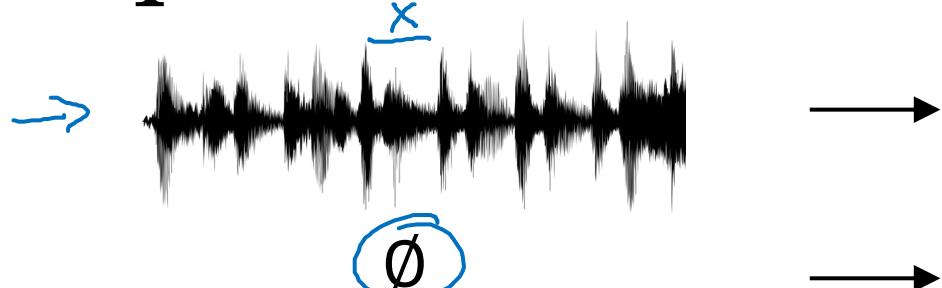
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Recurrent Neural Networks

Why sequence
models?

Examples of sequence data

Speech recognition



y
“The quick brown fox jumped
over the lazy dog.”

Music generation

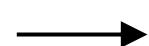


Sentiment classification

“There is nothing to like
in this movie.”



DNA sequence analysis → AGCCCCTGTGAGGAAC TAG



AGCCCCTGTGAGGAAC TAG

Machine translation

Voulez-vous chanter avec
moi?



Do you want to sing with
me?

Video activity recognition



Running

Name entity recognition

Yesterday, Harry Potter
met Hermione Granger.



Yesterday, Harry Potter
met Hermione Granger.

Andrew Ng



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Recurrent Neural Networks

Notation

Motivating example

NLP

x: Harry Potter) and Hermione Granger invented a new spell.

$\rightarrow \underline{x}^{<1>} x^{<2>} x^{<3>} \dots x^{<t>} \dots x^{<9>}$

$$T_x = 9$$

$\rightarrow y:$

| | 0 | | 0 0 0 0
 $y^{<1>} y^{<2>} y^{<3>} \dots y^{<9>}$

$$T_y = 9$$

$x^{(i)<t>}$

$y^{(i)<t>}$

$$T_x^{(i)} = 9$$

15

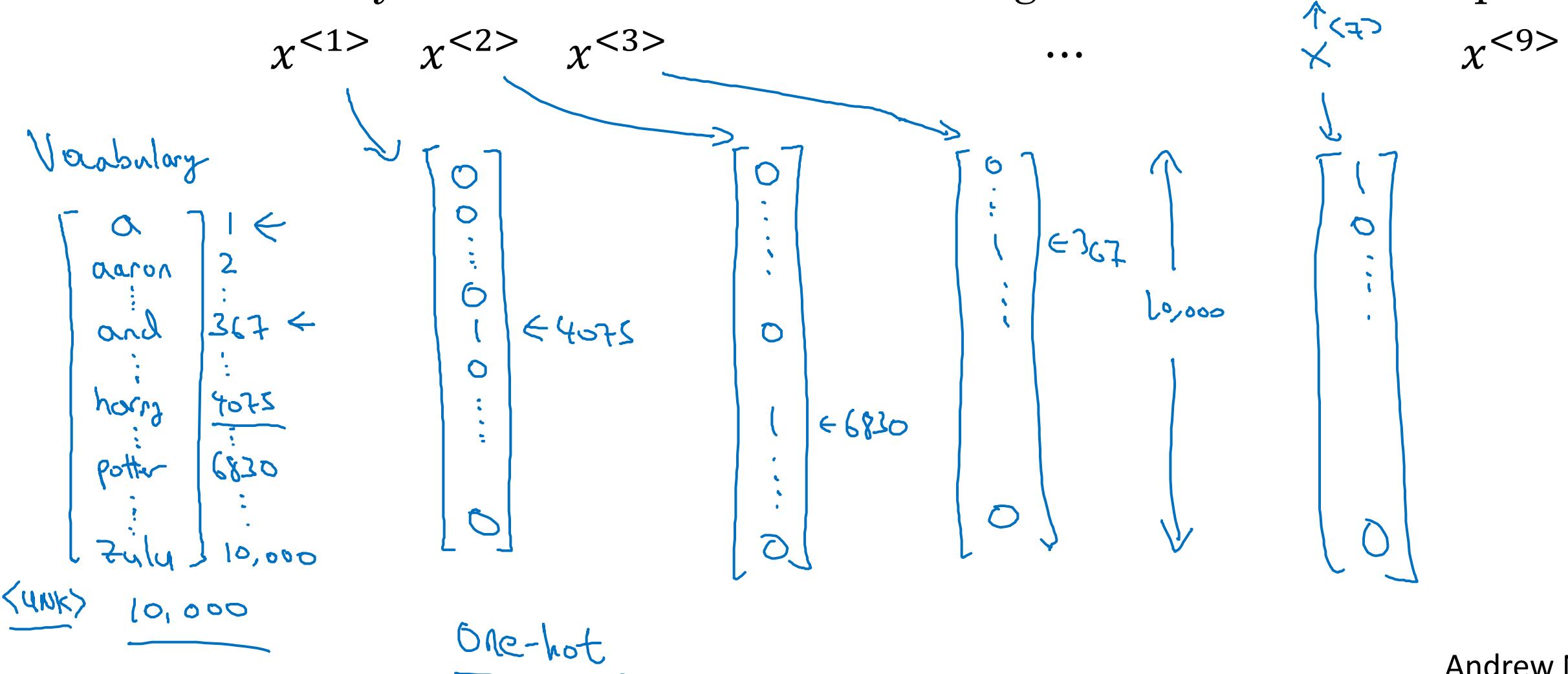
$$T_y^{(i)}$$

Representing words

$$x^{(t)} \quad (x, y)$$

$x \rightarrow y$

x: Harry Potter and Hermione Granger invented a new spell.



Representing words

x: Harry Potter and Hermione Granger invented a new spell.

$x^{<1>} \quad x^{<2>} \quad x^{<3>} \quad \dots \quad x^{<9>}$

And = 367
Invented = 4700
A = 1
New = 5976
Spell = 8376
Harry = 4075
Potter = 6830
Hermione = 4200
Gran... = 4000

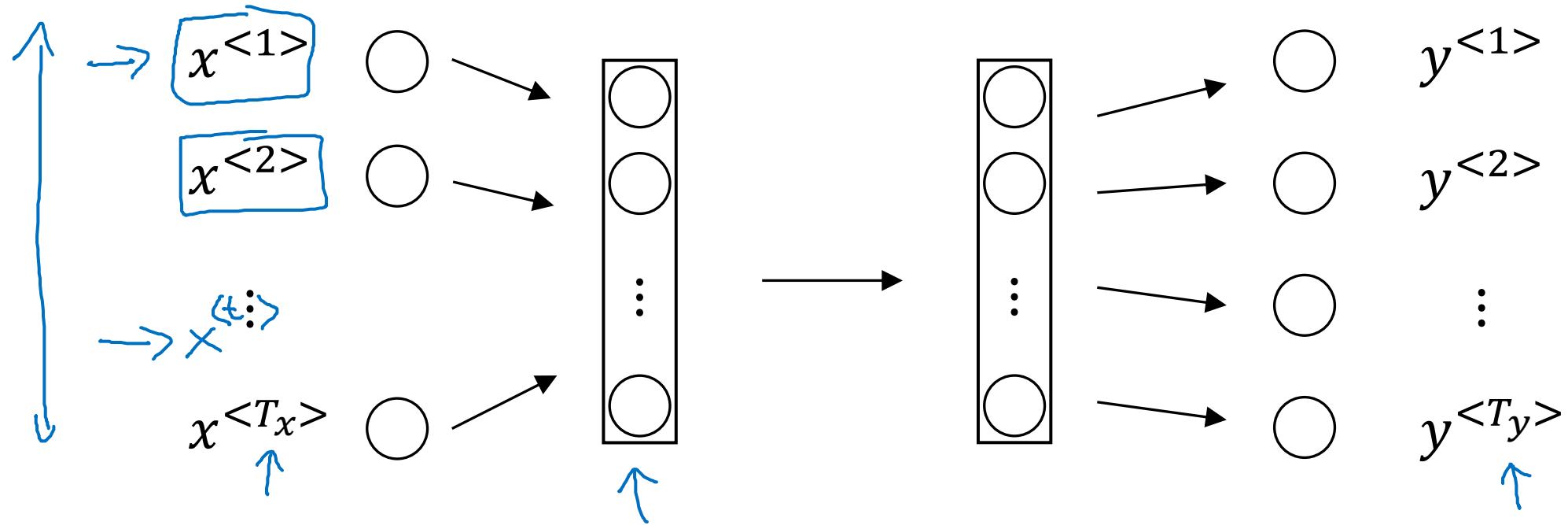


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Recurrent Neural Networks

Recurrent Neural Network Model

Why not a standard network?

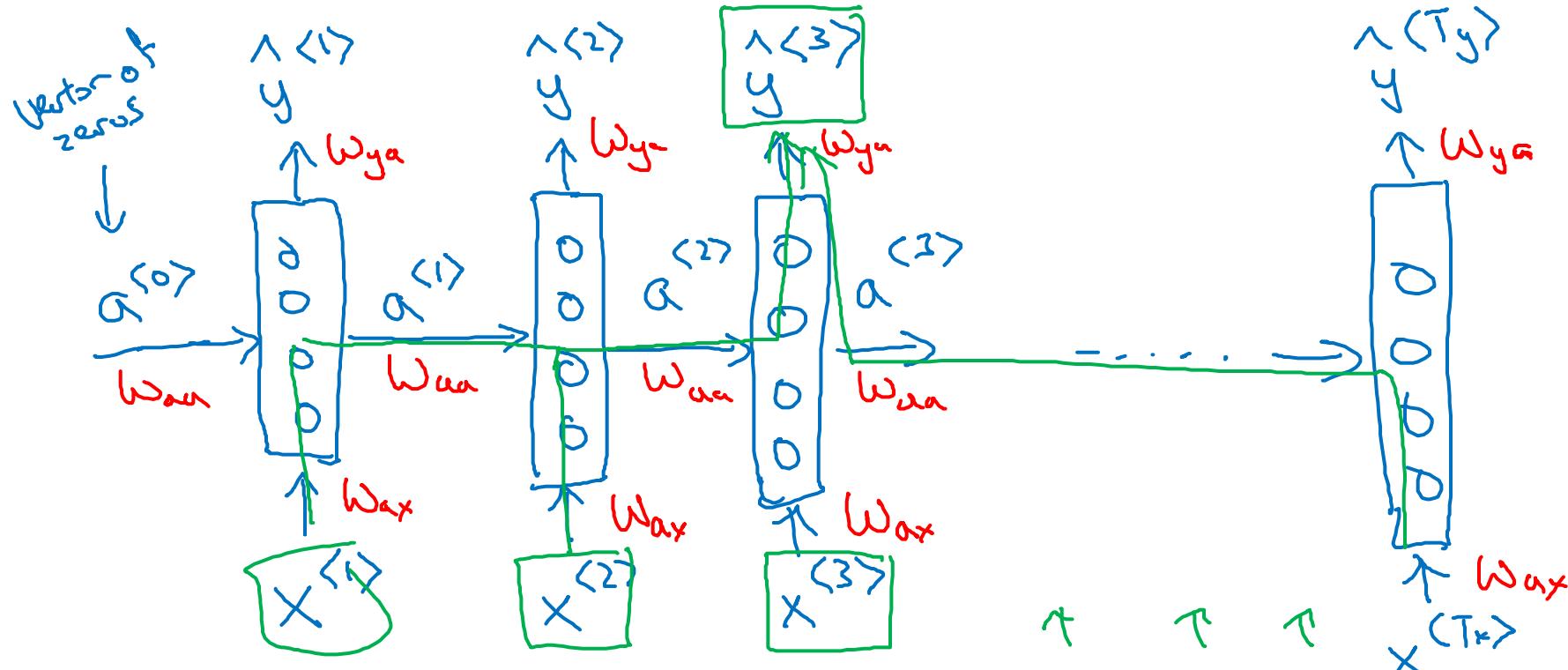


Problems:

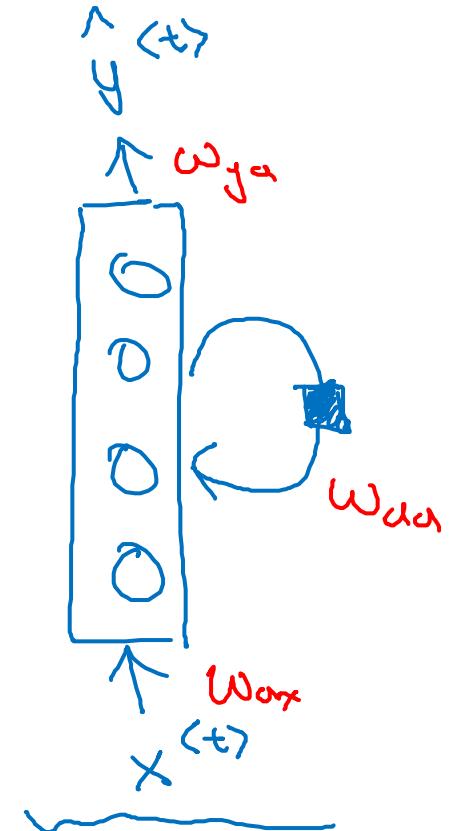
- - Inputs, outputs can be different lengths in different examples.
- - Doesn't share features learned across different positions of text.

Recurrent Neural Networks

$$\overline{T}_x = \overline{T}_y$$



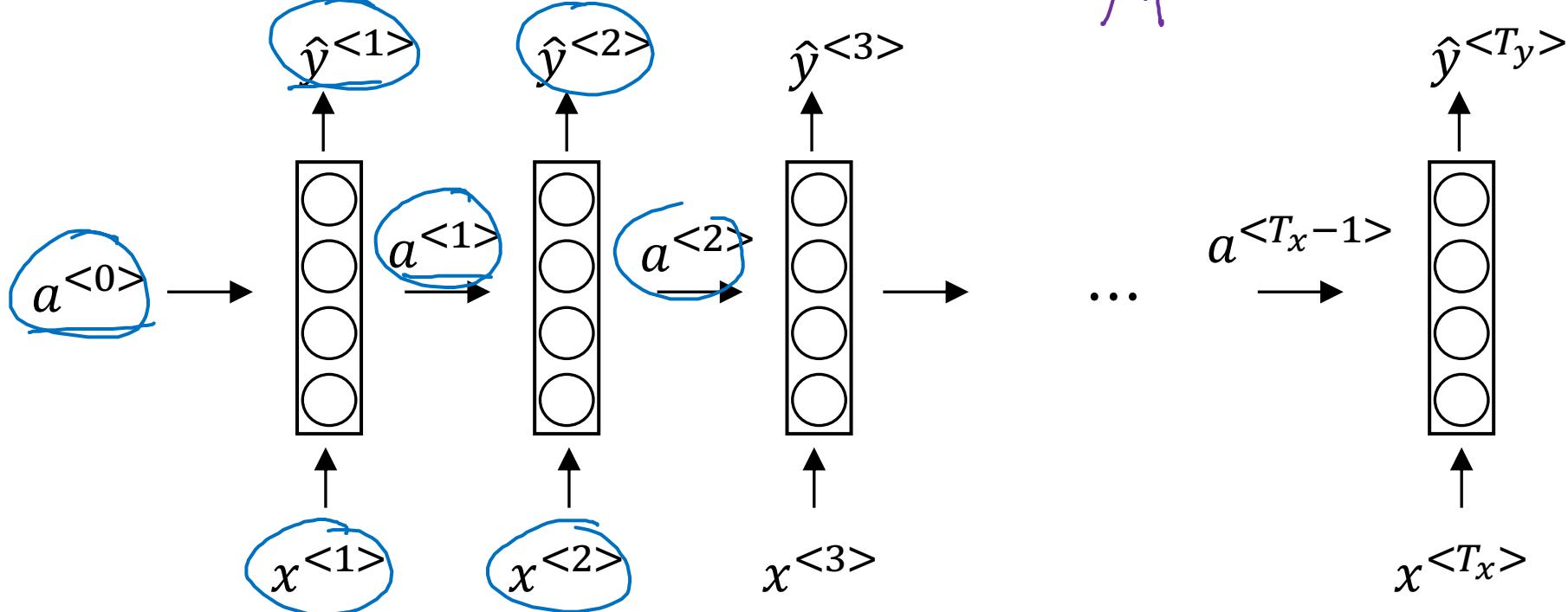
Bidirectional RNN (BRNN)



He said, "Teddy Roosevelt was a great President."

He said, "Teddy bears are on sale!"

Forward Propagation



$$a^{<0>} = \vec{0}.$$

$$\underline{a^{<t>}} = g_1(W_a a^{<t-1>} + \underline{W_x} x^{<t>} + b_a) \leftarrow \underline{\tanh} \text{ / ReLU}$$

$$\underline{\hat{y}^{<t>}} = g_2(W_{ya} \underline{a^{<t>}} + b_y) \leftarrow \text{Sigmoid}$$

$$a^{<t>} = g(W_a a^{<t-1>} + W_x x^{<t>} + b_a)$$

$$\hat{y}^{<t>} = g(W_{ya} a^{<t>} + b_y)$$

Simplified RNN notation

$$a^{(t)} = g(W_{aa}a^{(t-1)} + W_{ax}x^{(t)} + b_a)$$

Dimensions:
 W_{aa} : (100, 100)
 W_{ax} : (100, 10,000)

$$\hat{y}^{(t)} = g(W_{ya}a^{(t)} + b_y)$$

$$y^{(t)} = g(W_y a^{(t)} + b_y)$$

Dimensions:
 W_y : (10, 100)

$$a^{(t)} = g(W_a [a^{(t-1)}, x^{(t)}] + b_a)$$

$$\begin{bmatrix} W_{aa} & W_{ax} \end{bmatrix} = W_a$$

Dimensions:
 W_{aa} : (100, 100)
 W_{ax} : (100, 10,000)

$$[a^{(t-1)}, x^{(t)}] = \begin{bmatrix} a^{(t-1)} \\ x^{(t)} \end{bmatrix}$$

Dimensions:
 $a^{(t-1)}$: (100, 1)
 $x^{(t)}$: (10,000, 1)

$$[W_{aa}; W_{ax}] \begin{bmatrix} a^{(t-1)} \\ x^{(t)} \end{bmatrix} = W_{aa}a^{(t-1)} + W_{ax}x^{(t)}$$

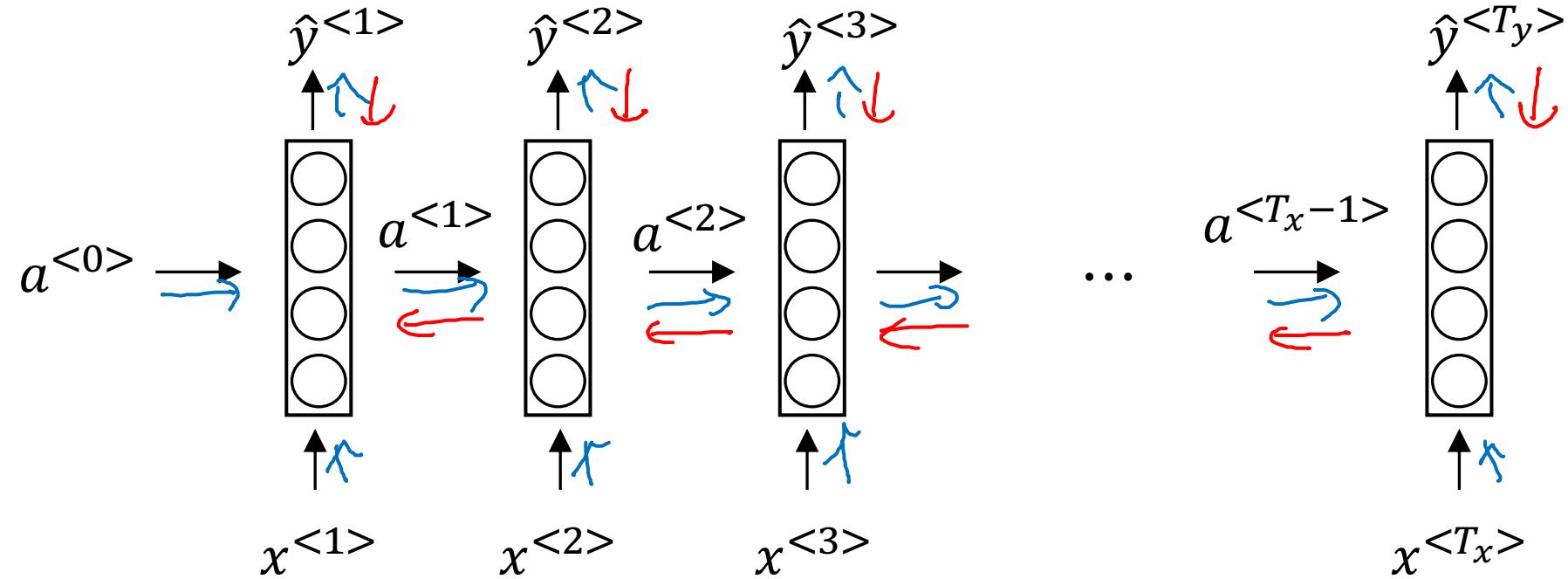


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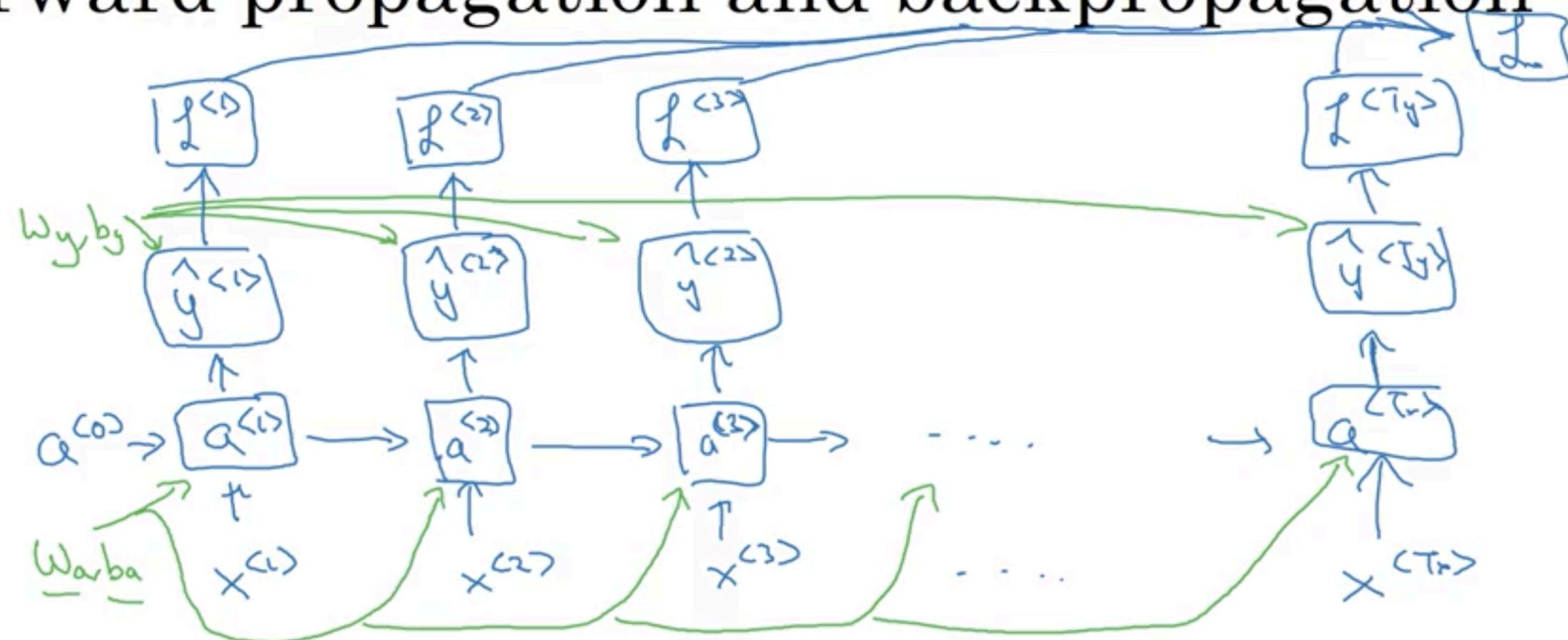
Recurrent Neural Networks

Backpropagation through time

Forward propagation and backpropagation



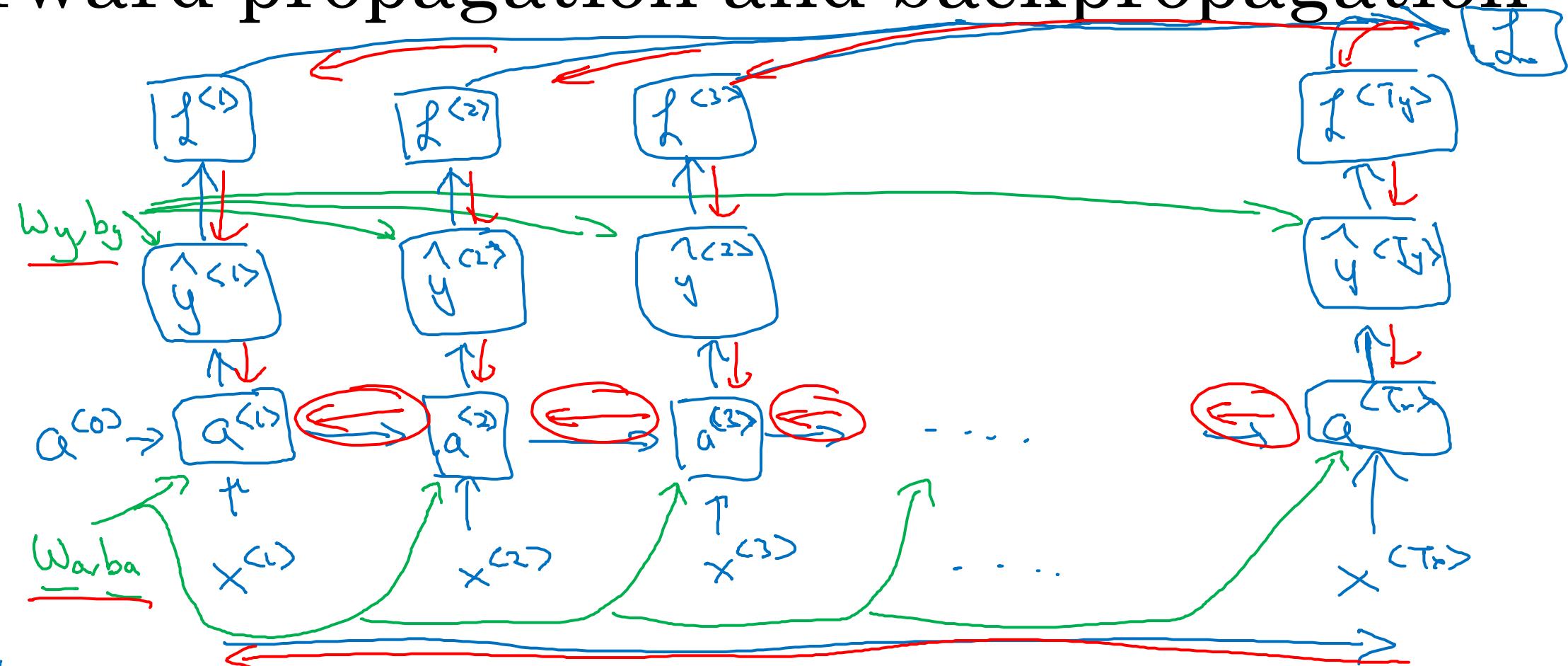
Forward propagation and backpropagation



$$\mathcal{L}^{(t)}(\hat{y}^{(t)}, y^{(t)}) = -y^{(t)} \log \hat{y}^{(t)} - (1-y^{(t)}) \log (1-\hat{y}^{(t)})$$

$$\mathcal{L}(\hat{y}, y) = \sum_{t=1}^{T_b} \mathcal{L}^{(t)}(\hat{y}^{(t)}, y^{(t)}) \leftarrow$$

Forward propagation and backpropagation



$$\mathcal{L}^{<t>}(\hat{y}^{<t>}, y^{<t>}) = -y^{(t)} \log \hat{y}^{(t)} - (1-y^{(t)}) \log (1-\hat{y}^{(t)})$$

$$\mathcal{L}(\hat{y}, y) = \sum_{t=1}^{T_y} \mathcal{L}^{<t>}(\hat{y}^{<t>}, y^{<t>})$$

Backpropagation through time



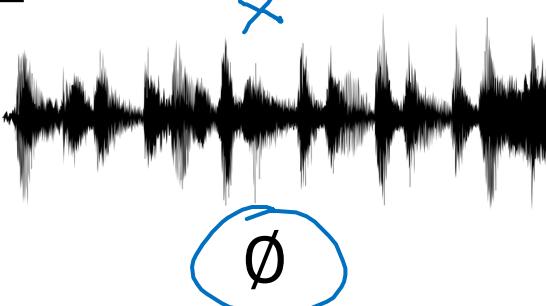
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Recurrent Neural Networks

Different types of RNNs

Examples of sequence data

Speech recognition



$$T_x \quad T_y$$

y

“The quick brown fox jumped over the lazy dog.”

Music generation



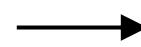
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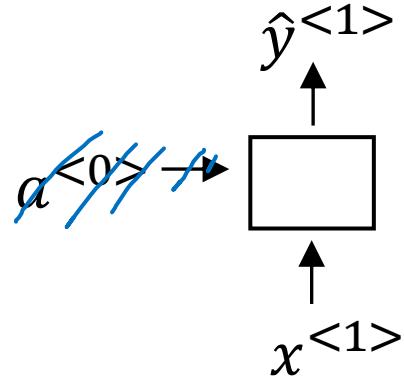
Yesterday, Harry Potter
met Hermione Granger.



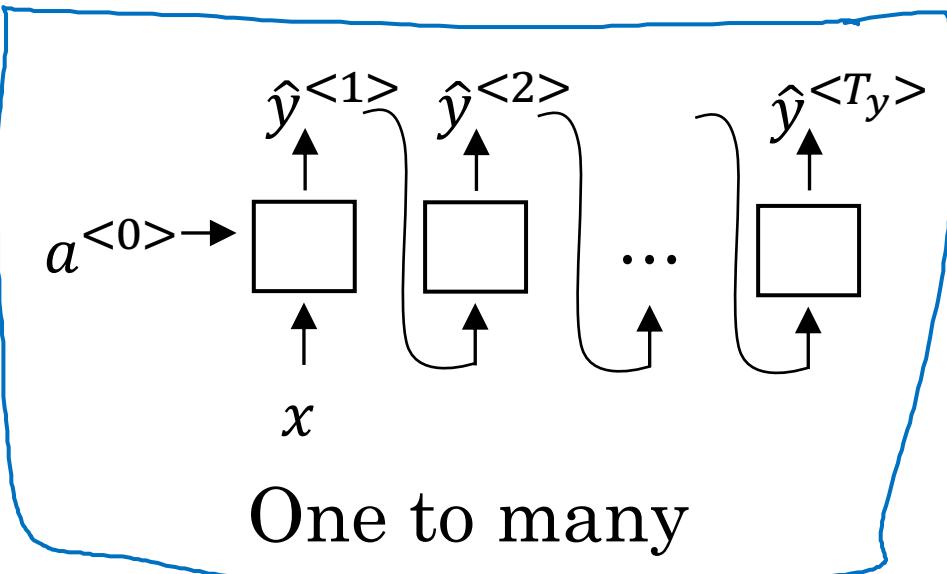
Yesterday, **Harry Potter**
met **Hermione Granger**.

Andrew Ng

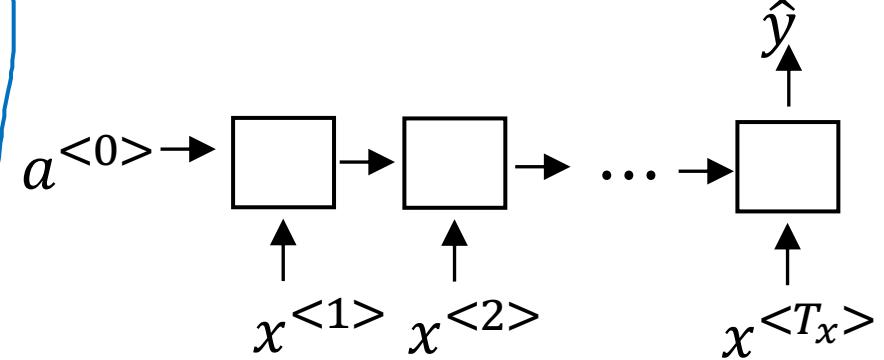
Summary of RNN types



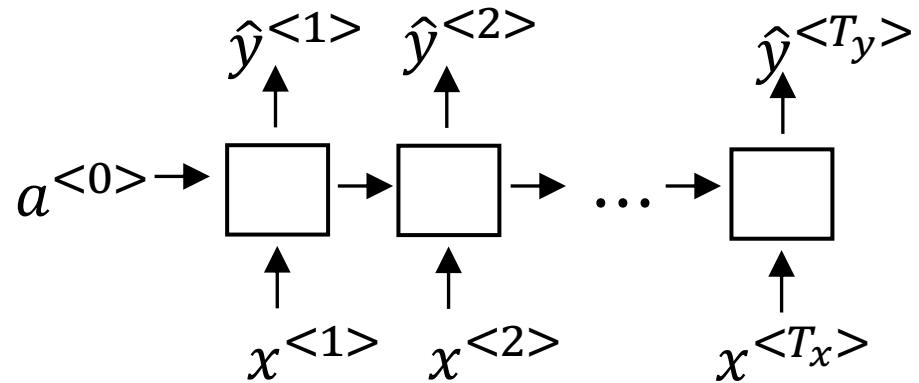
One to one



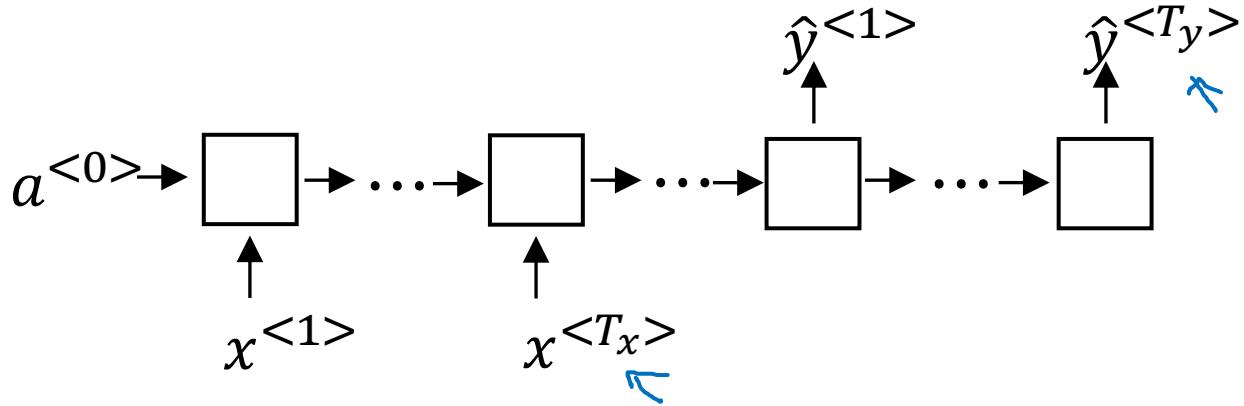
One to many



Many to one



Many to many
 $T_x = T_y$



Many to many



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Recurrent Neural Networks

Language model and
sequence generation

What is language modelling?

Speech recognition

The apple and pair salad.

→ The apple and pear salad.

$$P(\text{The apple and pair salad}) = 3.2 \times 10^{-3}$$

$$P(\text{The apple and pear salad}) = 5.7 \times 10^{-10}$$

$$P(\text{Sentence}) = ?$$

$$P(y^{(1)}, y^{(2)}, \dots, y^{(T)})$$

Language modelling with an RNN

Training set: large corpus of english text.

Tokenize

Cats average 15 hours of sleep a day. $\downarrow <\text{EOS}>$

$y^{<1>}$ $y^{<2>}$ $y^{(3)}$

$x^{<t>} = y^{<t-1>}$

...

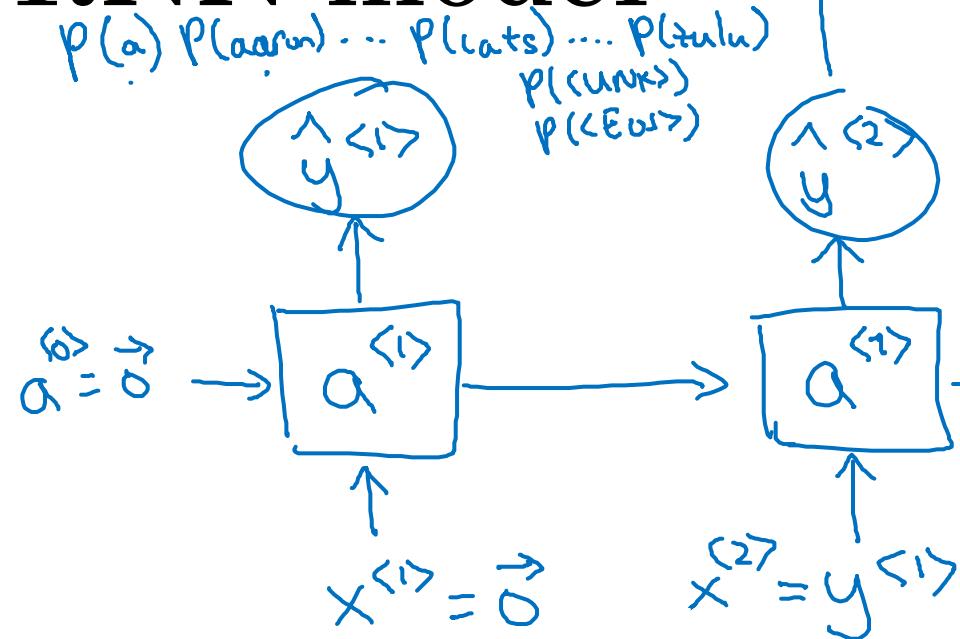
$y^{(8)}$ $y^{(9)}$

The Egyptian ~~Mau~~ is a bread of cat. $<\text{EOS}>$

$<\text{UNK}>$

10,000

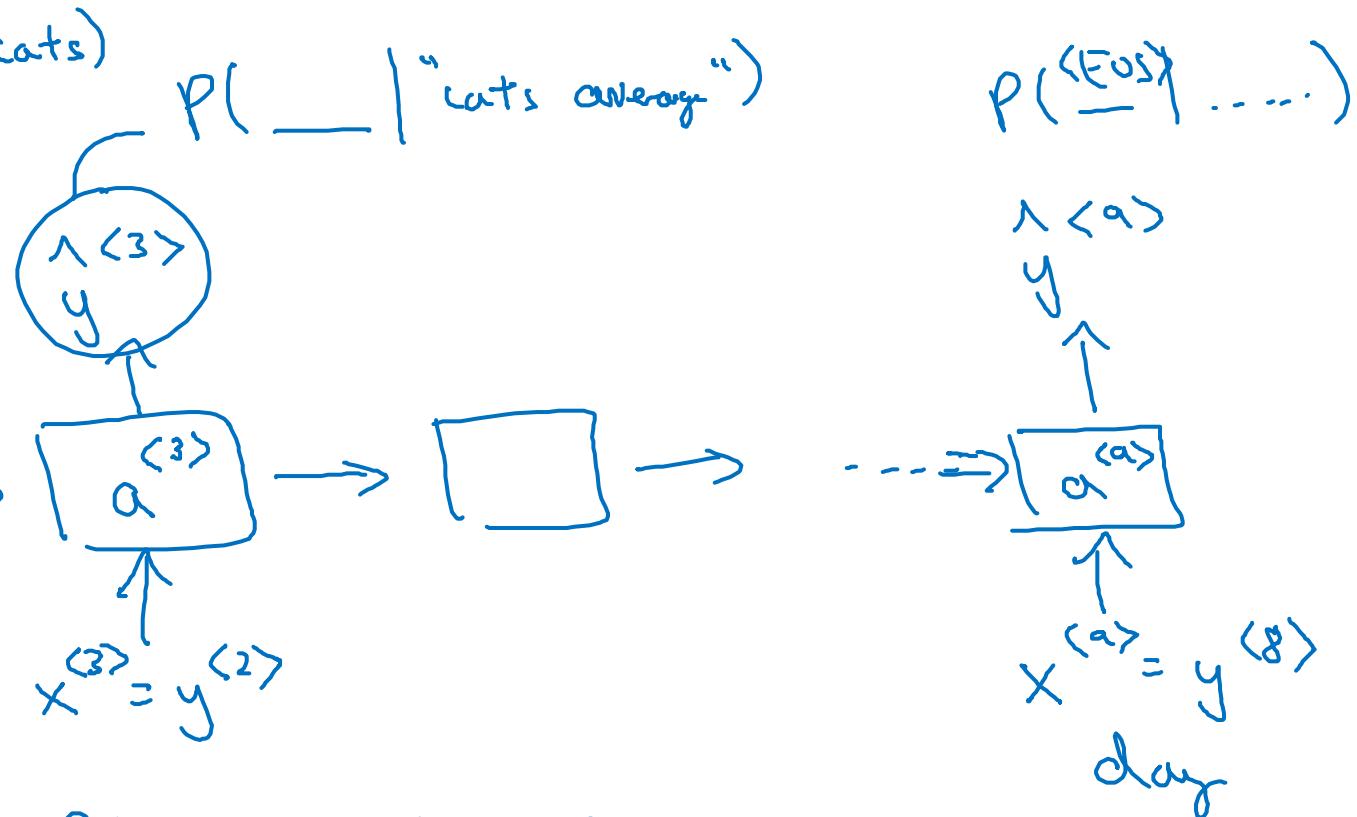
RNN model



Cats
→ Cats average 15 hours of sleep a day. <EOS>

$$\mathcal{L}(\hat{y}^{(t)}, y^{(t)}) = - \sum_i y_i^{(t)} \log \hat{y}_i^{(t)}$$

$$\mathcal{L} = \sum_t \mathcal{L}^{(t)}(\hat{y}^{(t)}, y^{(t)})$$



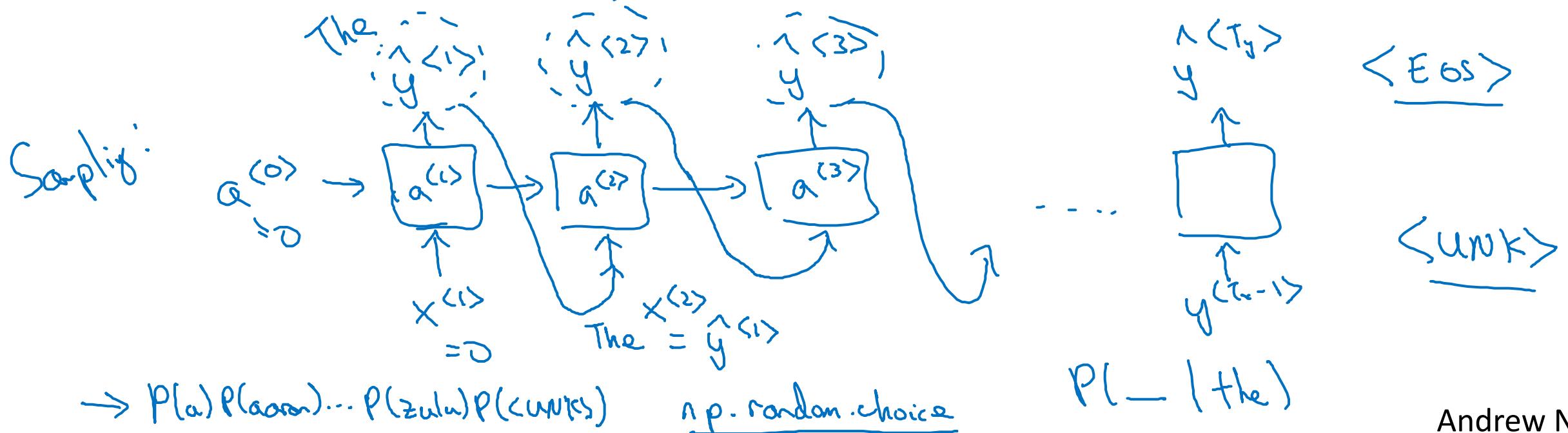
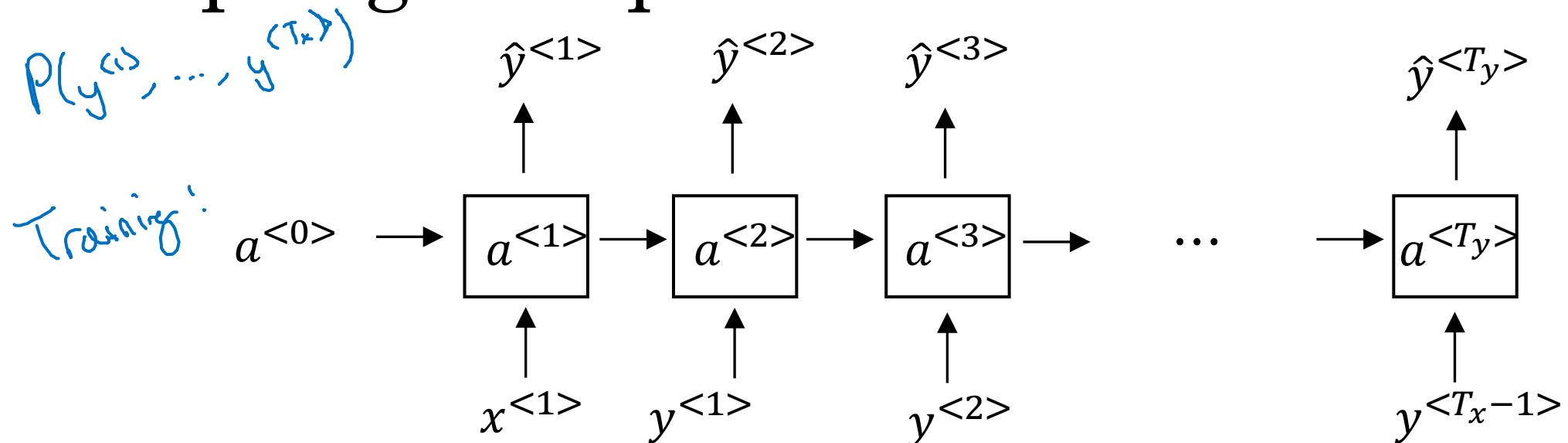


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Recurrent Neural Networks

Sampling novel
sequences

Sampling a sequence from a trained RNN



Character-level language model

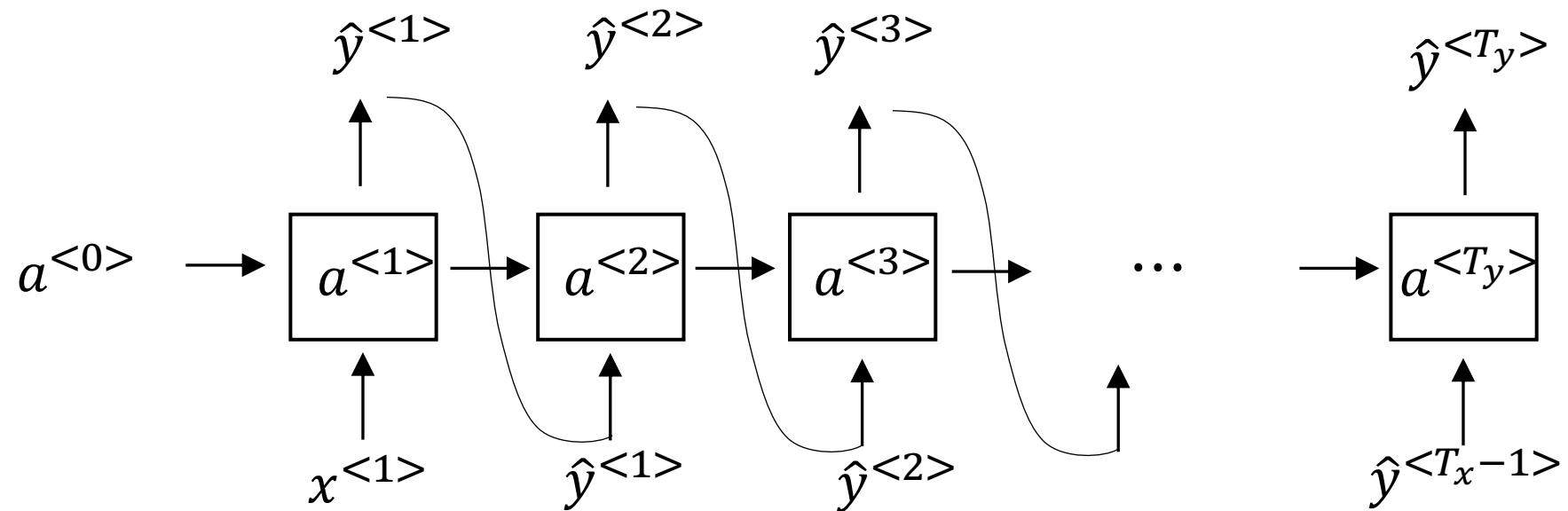
→ Vocabulary = [a, aaron, ..., zulu, <UNK>] ↪

$\rightarrow \text{Vocabulary} = [a, b, c, \dots, z, \cup, \circ, \rightarrow, ;, 0, \dots, 9, A, \dots, Z]$

$$y^{(0)} = y^{(1)} = y^{(2)} = y^{(3)}$$

Cat average
↑ ↑ ↑ ↑ . . .

May



Sequence generation

News

President enrique peña nieto, announced
sench's sulk former coming football langston
paring.

“I was not at all surprised,” said hich langston.

“Concussion epidemic”, to be examined. ←

The gray football the told some and this has on
the uefa icon, should money as.

Shakespeare

The mortal moon hath her eclipse in love.
And subject of this thou art another this fold.

When lesser be my love to me see sabl’s.

For whose are ruse of mine eyes heaves.

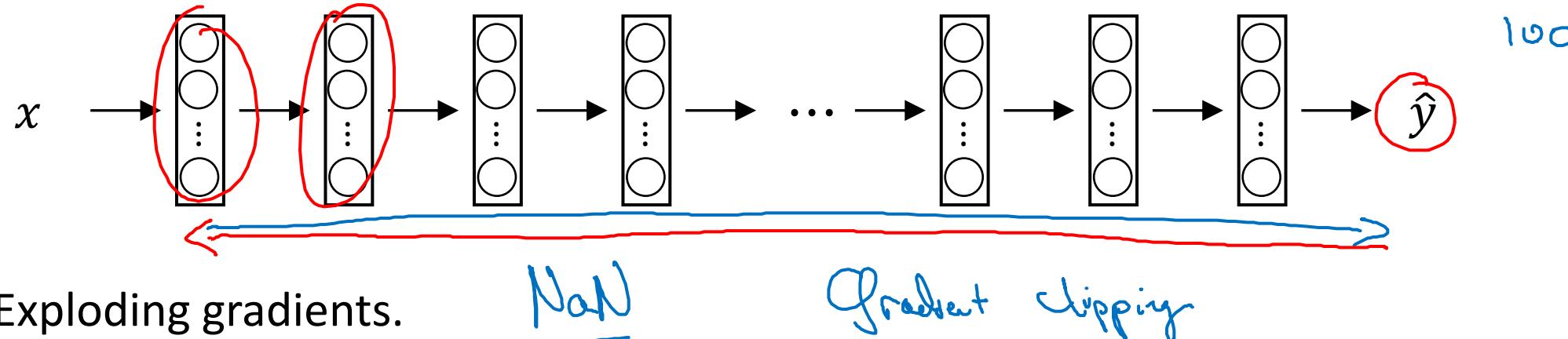
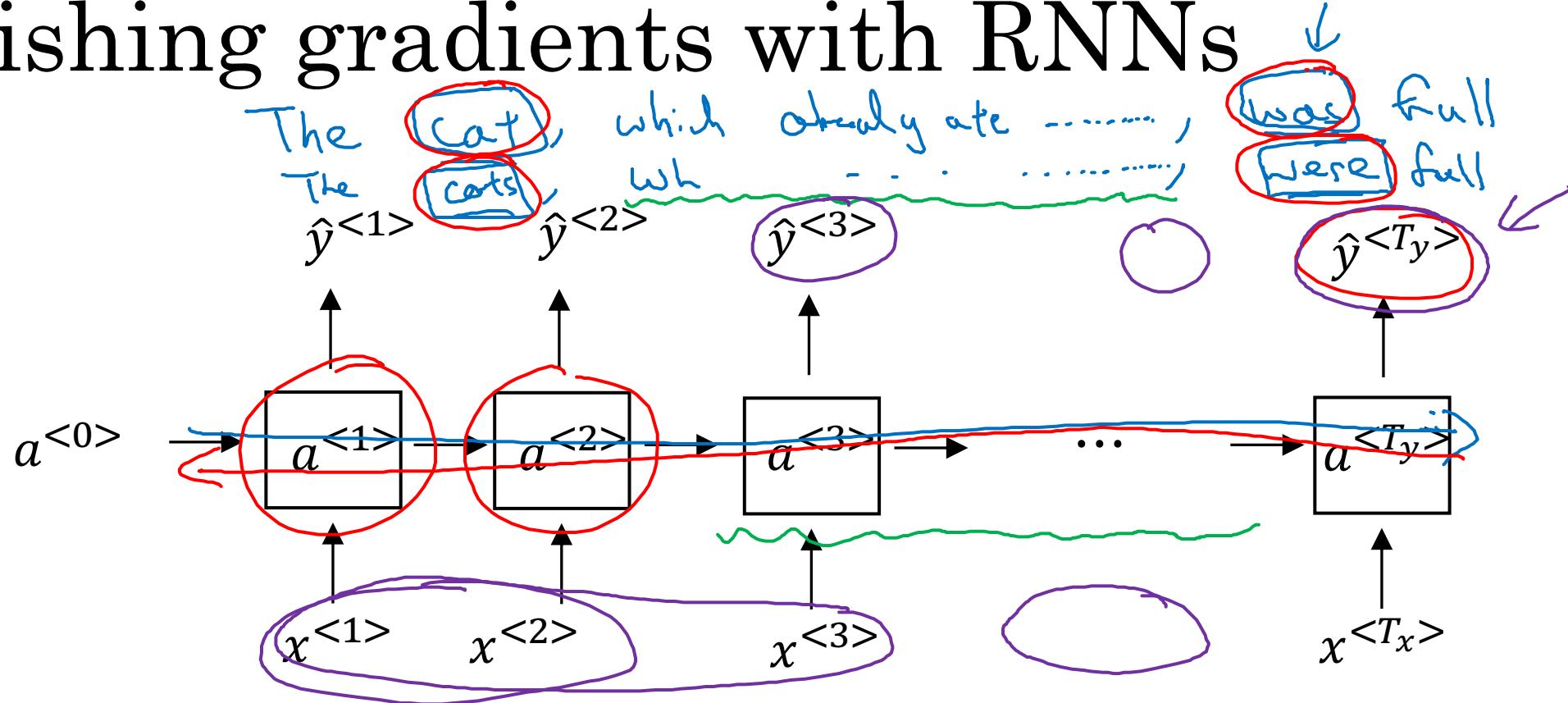


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Recurrent Neural Networks

Vanishing gradients with RNNs

Vanishing gradients with RNNs



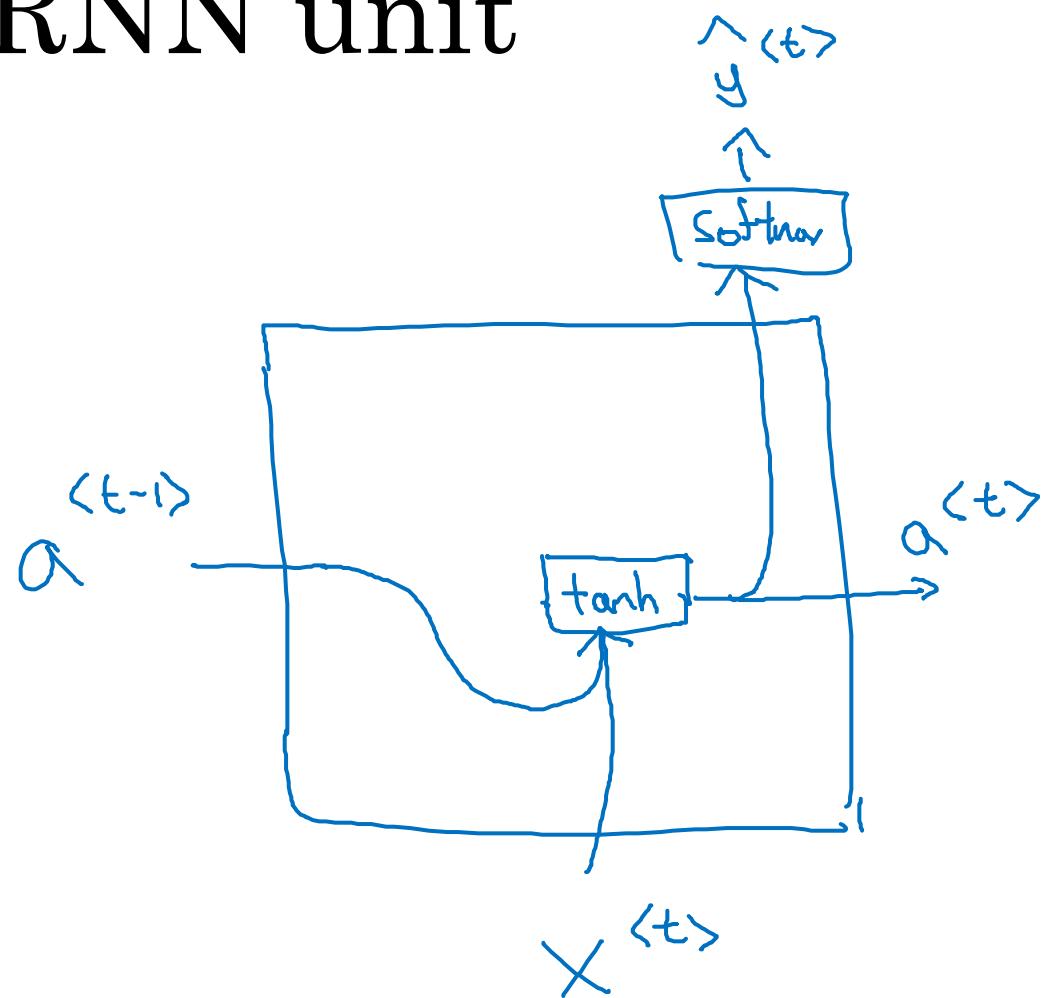


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Recurrent Neural Networks

Gated Recurrent Unit (GRU)

RNN unit



$$\underline{a}^{(t)} = g(W_a[\underline{a}^{(t-1)}, \underline{x}^{(t)}] + b_a)$$

Below the equation, there is a wavy blue line representing the hidden state $a^{(t)}$. A blue bracket under the line indicates its dimensionality. Above the equation, the word "tanh" is written in blue, with a blue arrow pointing down to the tanh term in the equation.

GRU (simplified)



C = memory cell

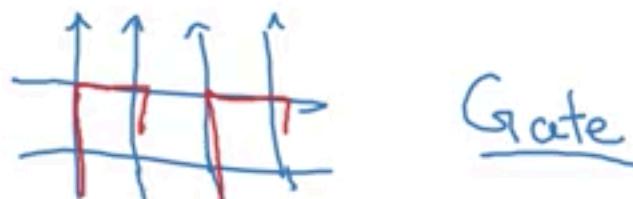
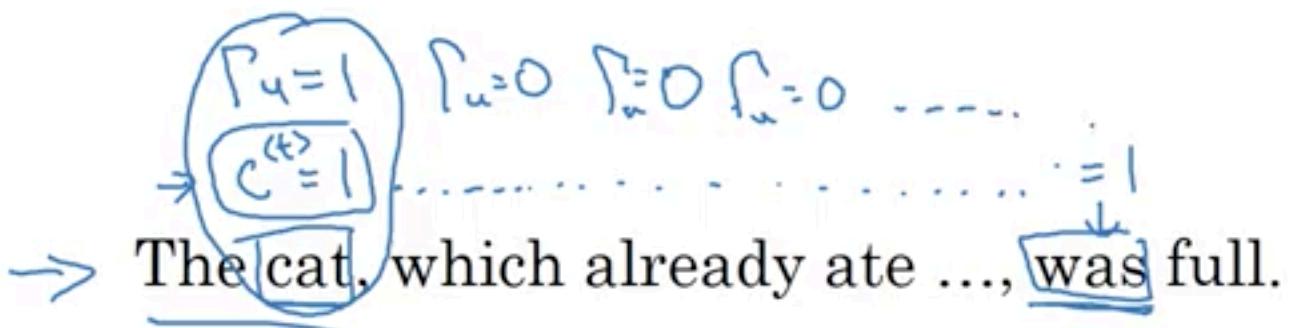
$$\rightarrow \underline{C}^{(t)} = \underline{\alpha}^{(t)}$$

$$\rightarrow \hat{C}^{(t)} = \tanh(\mathbf{W}_c [C^{(t-1)}, x^{(t)}] + b_c)$$

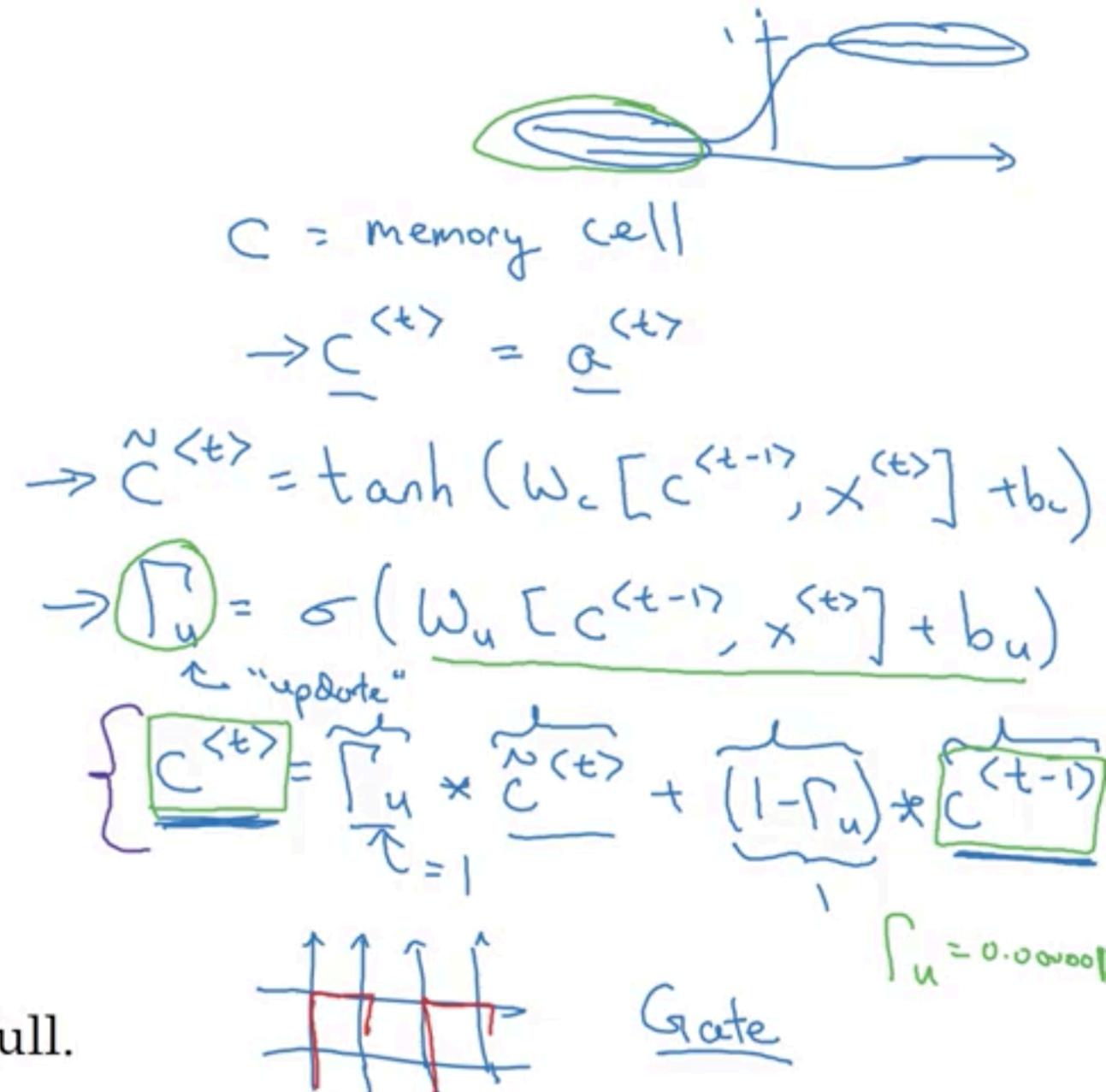
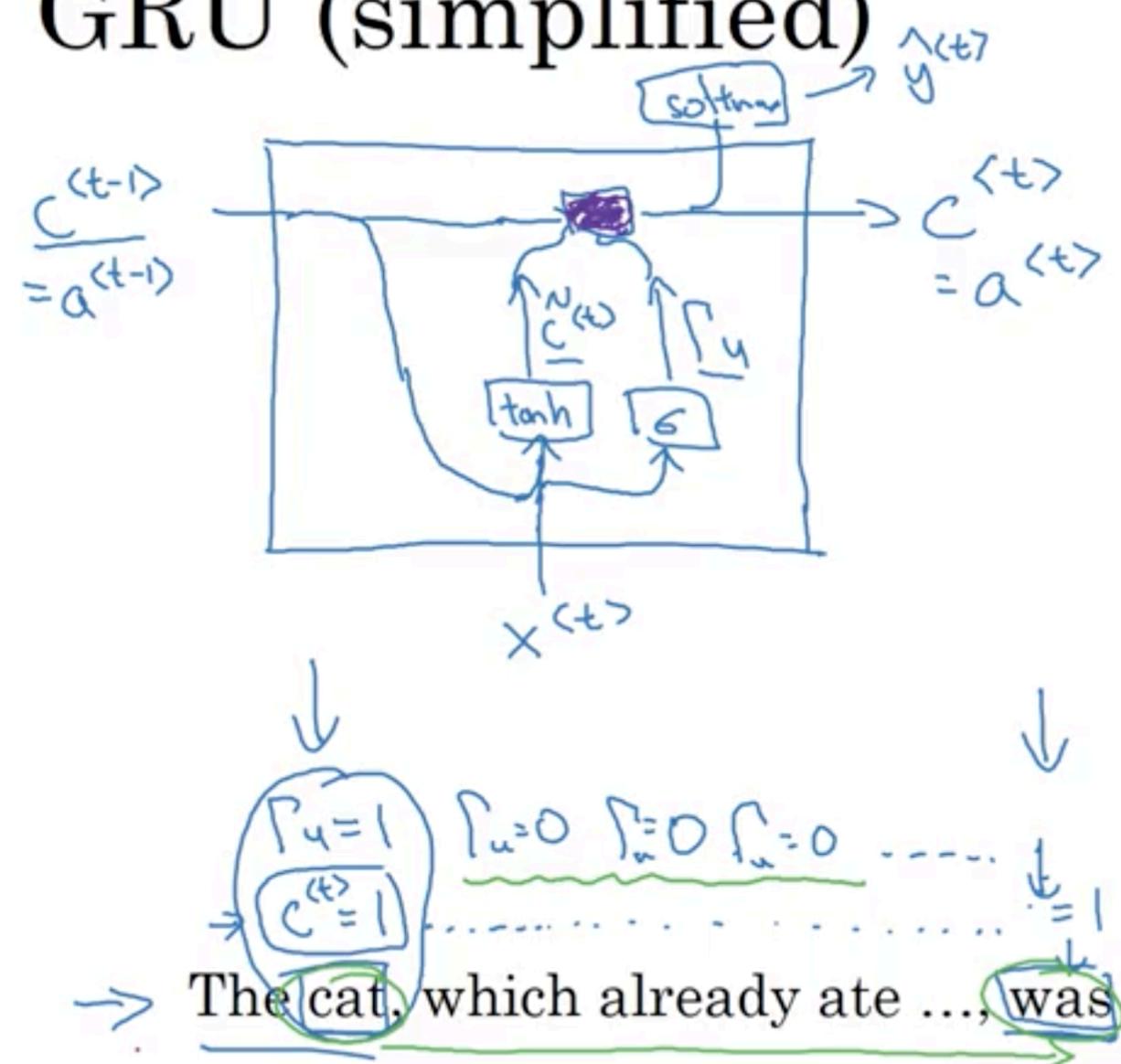
$$\rightarrow \Gamma_u = \sigma(\mathbf{W}_u [C^{(t-1)}, x^{(t)}] + b_u)$$

"update"

$$\underline{C}^{(t)} = \overbrace{\Gamma_u}^{=1} \times \overbrace{\hat{C}^{(t)}}^{\neq 1} + \underbrace{(1 - \Gamma_u)}_{\neq 1} \times \overbrace{C^{(t-1)}}^{=1}$$



GRU (simplified)



[Cho et al., 2014. On the properties of neural machine translation: Encoder-decoder approaches]

[Chung et al., 2014. Empirical Evaluation of Gated Recurrent Neural Networks on Sequence Modeling]

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Full GRU

$$\tilde{c}^{<t>} = \tanh(W_c[\tilde{c}_r^{<t-1>}, x^{<t>}] + b_c)$$

$$u \quad \Gamma_u = \sigma(W_u[c^{<t-1>}, x^{<t>}] + b_u)$$

$$r \quad \Gamma_r = \sigma(W_r[c^{<t-1>}, x^{<t>}] + b_r)$$

LSTM

$$h \quad c^{<t>} = \Gamma_u * \tilde{c}^{<t>} + (1 - \Gamma_u) * c^{<t-1>}$$

The cat, which ate already, was full.



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Recurrent Neural Networks

LSTM (long short
term memory) unit

GRU and LSTM

GRU

$$\tilde{c}^{<t>} = \tanh(W_c[\Gamma_r * \underline{c}^{<t-1>}, x^{<t>}] + b_c)$$

$$\underline{\Gamma_u} = \sigma(W_u[c^{<t-1>}, x^{<t>}] + b_u)$$

$$\underline{\Gamma_r} = \sigma(W_r[c^{<t-1>}, x^{<t>}] + b_r)$$

$$c^{<t>} = \underline{\Gamma_u} * \tilde{c}^{<t>} + (1 - \underline{\Gamma_u}) * c^{<t-1>} \quad \text{(output)}$$

Γ_u

$$a^{<t>} = c^{<t>} \quad \Gamma_f$$

LSTM

$$\tilde{c}^{<t>} = \tanh(W_c[a^{<t-1>}, x^{<t>}] + b_c)$$

$$\underline{\Gamma_u} = \sigma(W_u[a^{<t-1>}, x^{<t>}] + b_u) \quad \text{(update)}$$

$$\underline{\Gamma_f} = \sigma(W_f[a^{<t-1>}, x^{<t>}] + b_f) \quad \text{(forget)}$$

$$\underline{\Gamma_o} = \sigma(W_o[a^{<t-1>}, x^{<t>}] + b_o) \quad \text{(output)}$$

$$c^{<t>} = \underline{\Gamma_u} * \tilde{c}^{<t>} + \underline{\Gamma_f} * \underline{c}^{<t-1>}$$

$$a^{<t>} = \underline{\Gamma_o} * c^{<t>}$$

LSTM in pictures

$$\tilde{c}^{<t>} = \tanh(W_c[a^{<t-1>}, x^{<t>}] + b_c)$$

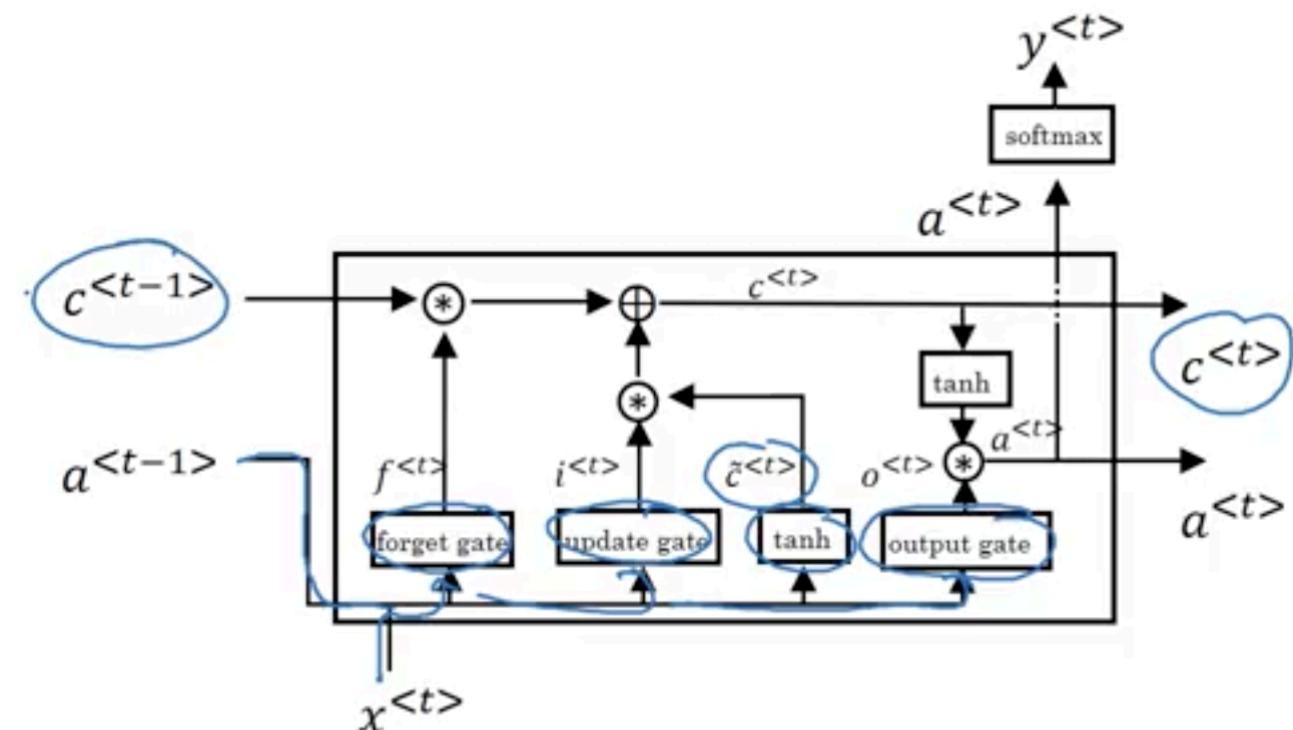
$$\Gamma_u = \sigma(W_u[a^{<t-1>}, x^{<t>}] + b_u)$$

$$\Gamma_f = \sigma(W_f[a^{<t-1>}, x^{<t>}] + b_f)$$

$$\Gamma_o = \sigma(W_o[a^{<t-1>}, x^{<t>}] + b_o)$$

$$c^{<t>} = \Gamma_u * \tilde{c}^{<t>} + \Gamma_f * c^{<t-1>}$$

$$a^{<t>} = \Gamma_o * \tanh c^{<t>}$$



LSTM in pictures

$$\tilde{c}^{<t>} = \tanh(W_c[a^{<t-1>}, x^{<t>}] + b_c)$$

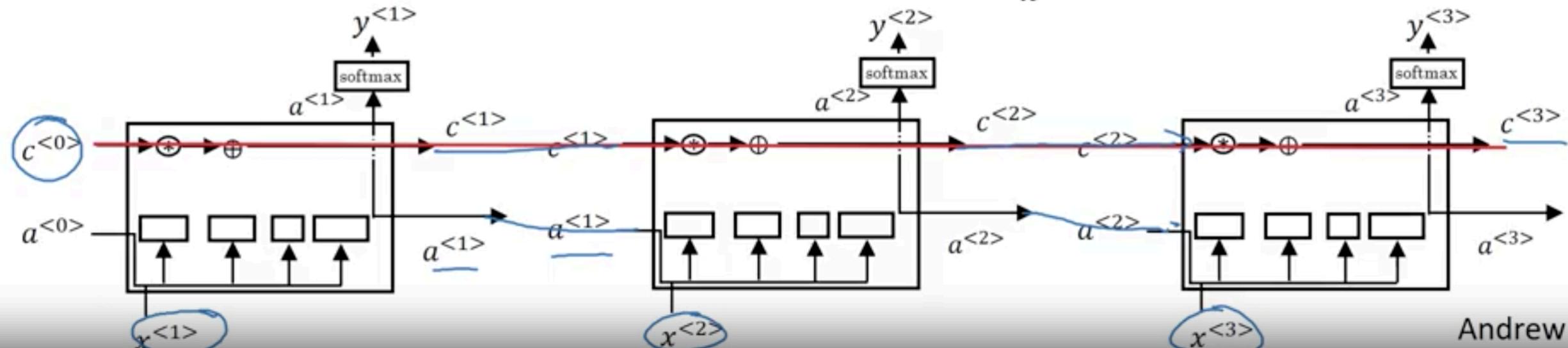
$$\Gamma_u = \sigma(W_u[a^{<t-1>}, x^{<t>}] + b_u)$$

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$$\Gamma_o = \sigma(W_o[a^{<t-1>}, x^{<t>}] + b_o)$$

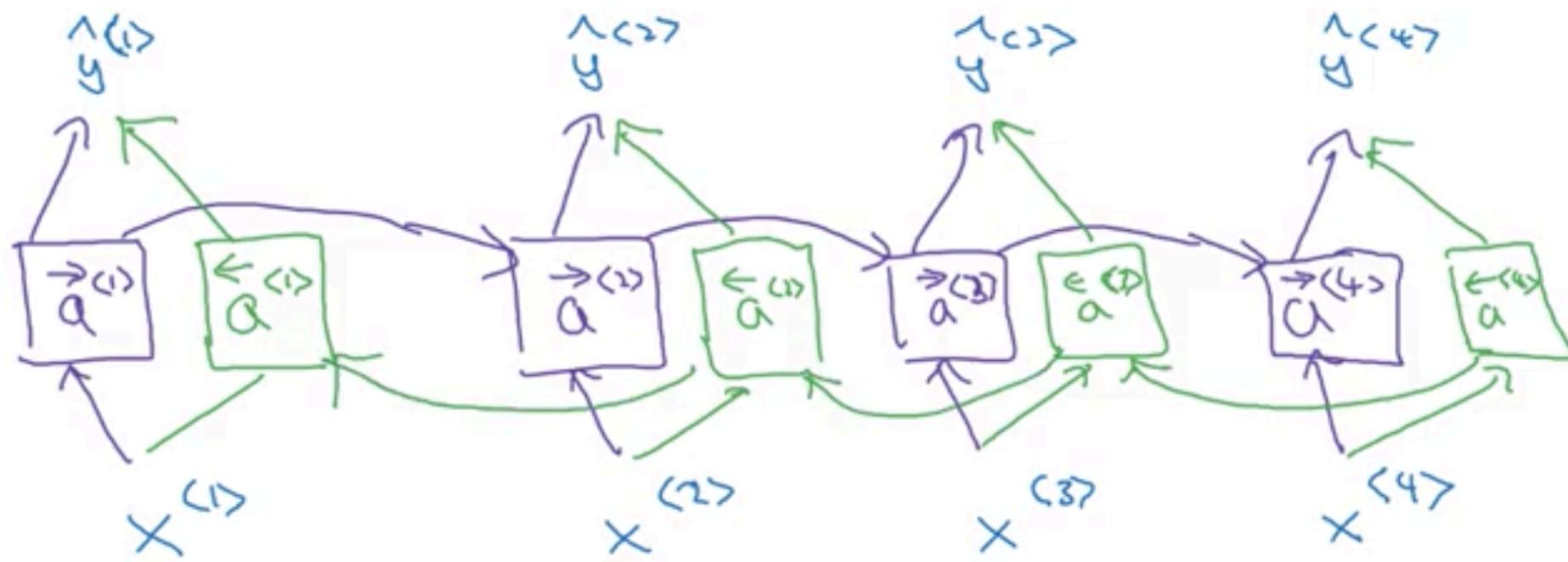
$$c^{<t>} = \Gamma_u * \tilde{c}^{<t>} + \Gamma_f * c^{<t-1>}$$

$$a^{<t>} = \Gamma_o * \tanh c^{<t>}$$



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Bidirectional RNN (BRNN)



Deep RNN example

$a^{[3]} < t >$

