

INF721

2024/2



Deep Learning

L14: Recurrent Neural Networks (Part II)

Logistics

Announcements

- ▶ PA3 is due this Wednesday, 11:59pm

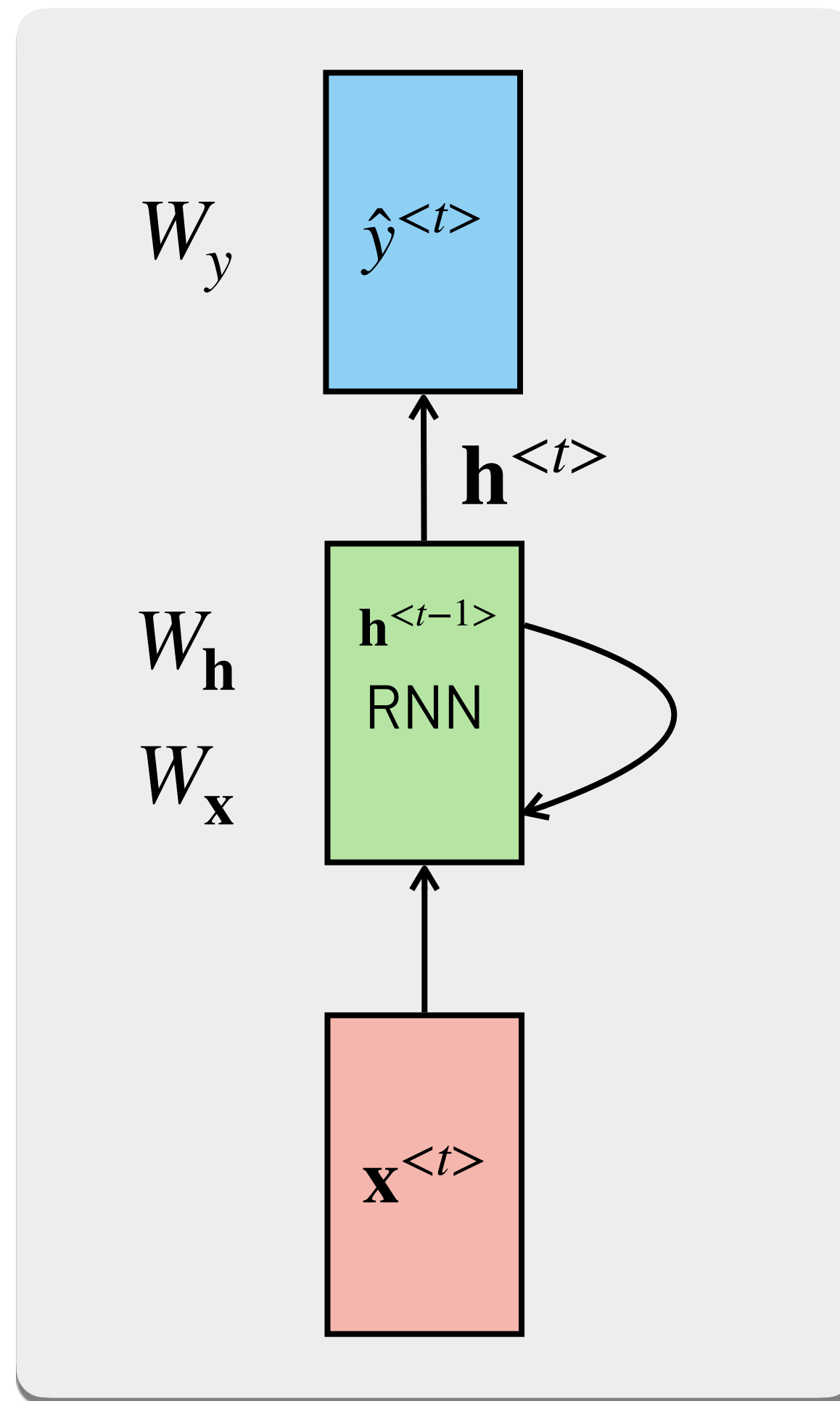
Last Lecture

- ▶ Sequential Problems
- ▶ Recurrent Neural Networks
 - ▶ Hidden State
- ▶ Forward Pass
- ▶ Backward Pass (structure)

Lecture Outline

- ▶ Backpropagation
- ▶ Implementing RNNs
- ▶ Vanishing/Exploding Gradients
- ▶ LSTMs & GRUs
- ▶ Bidirectional RNN
- ▶ Deep RNNs

Recurrent Neural Networks (RNNs)



RNNs process each input element $\mathbf{x}^{<t>}$ at a time, keeping a state (vector) $\mathbf{h}^{<t>}$ that is updated at each time step t to produce the output $y^{<t>}$

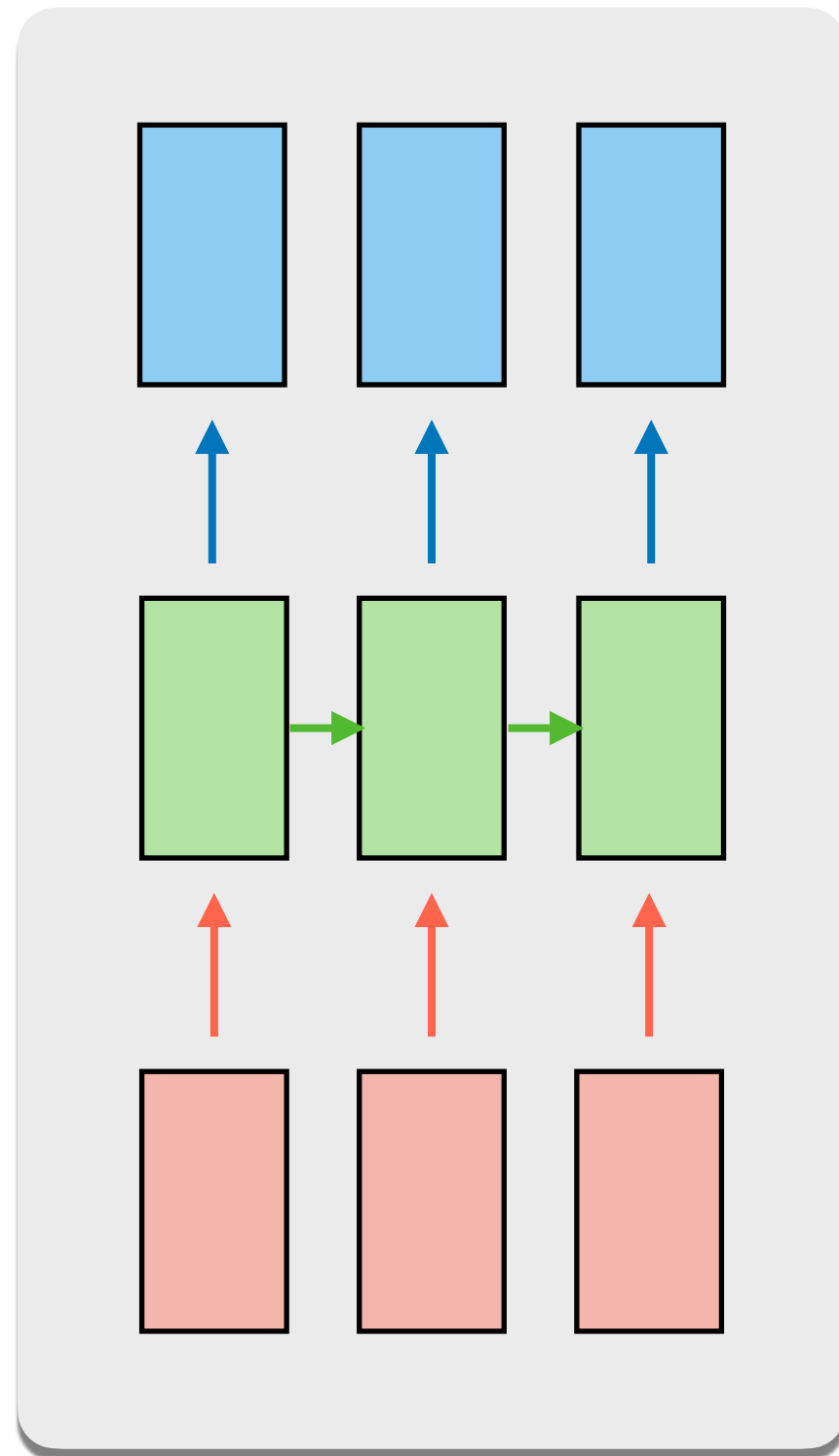
$$\mathbf{h}^{<t>} = g_1(W_h \mathbf{h}^{<t-1>} + W_x \mathbf{x}^{<t>} + \mathbf{b}_h)$$

$$\hat{y}^{<t>} = g_2(W_y \mathbf{h}^{<t>} + \mathbf{b}_y)$$

- ▶ g_1 : hidden layer activation function (tanh/relu)
- ▶ g_2 : output layer activation function (sigmoid/softmax)

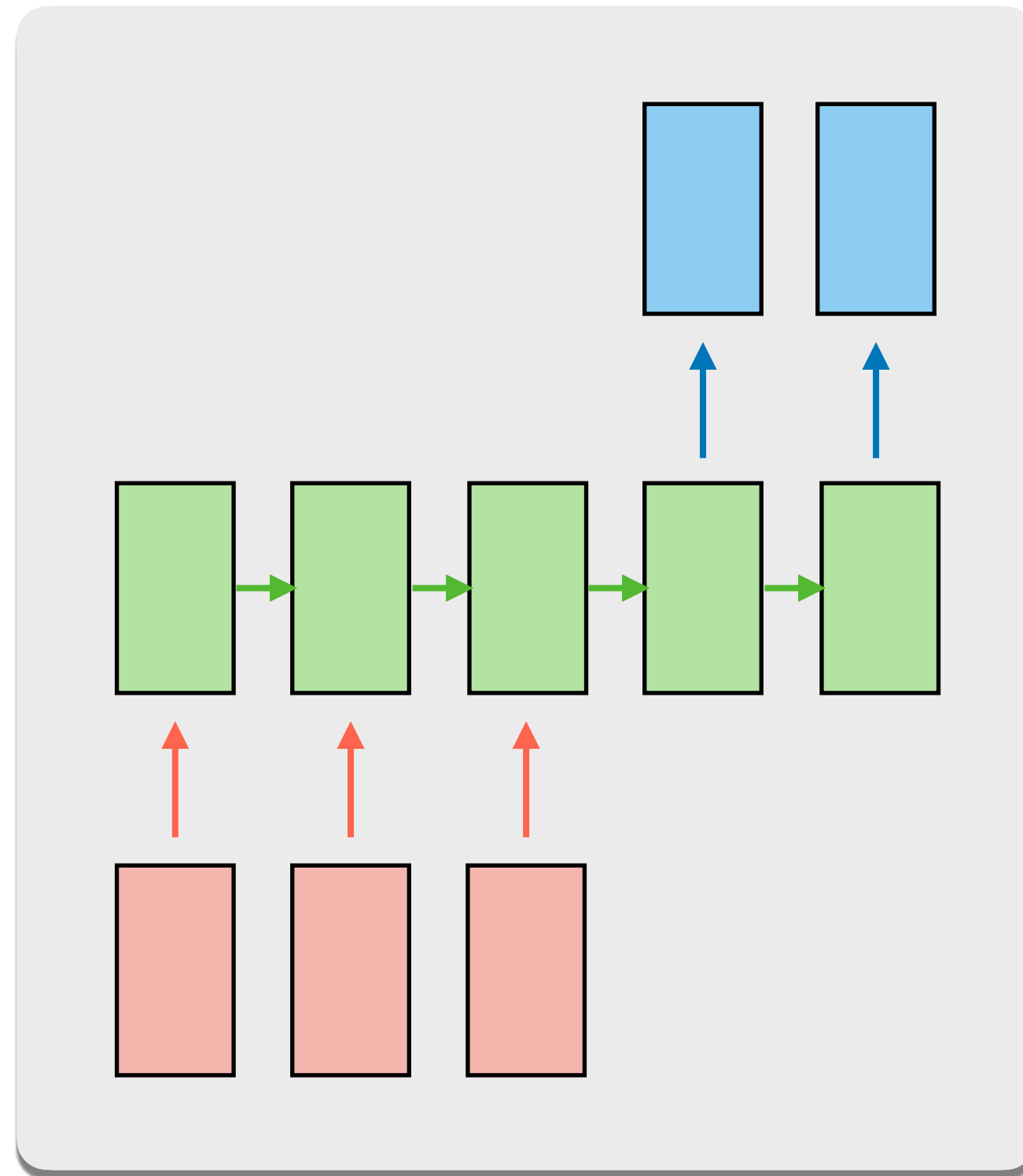
Types of RNNs

Many to Many



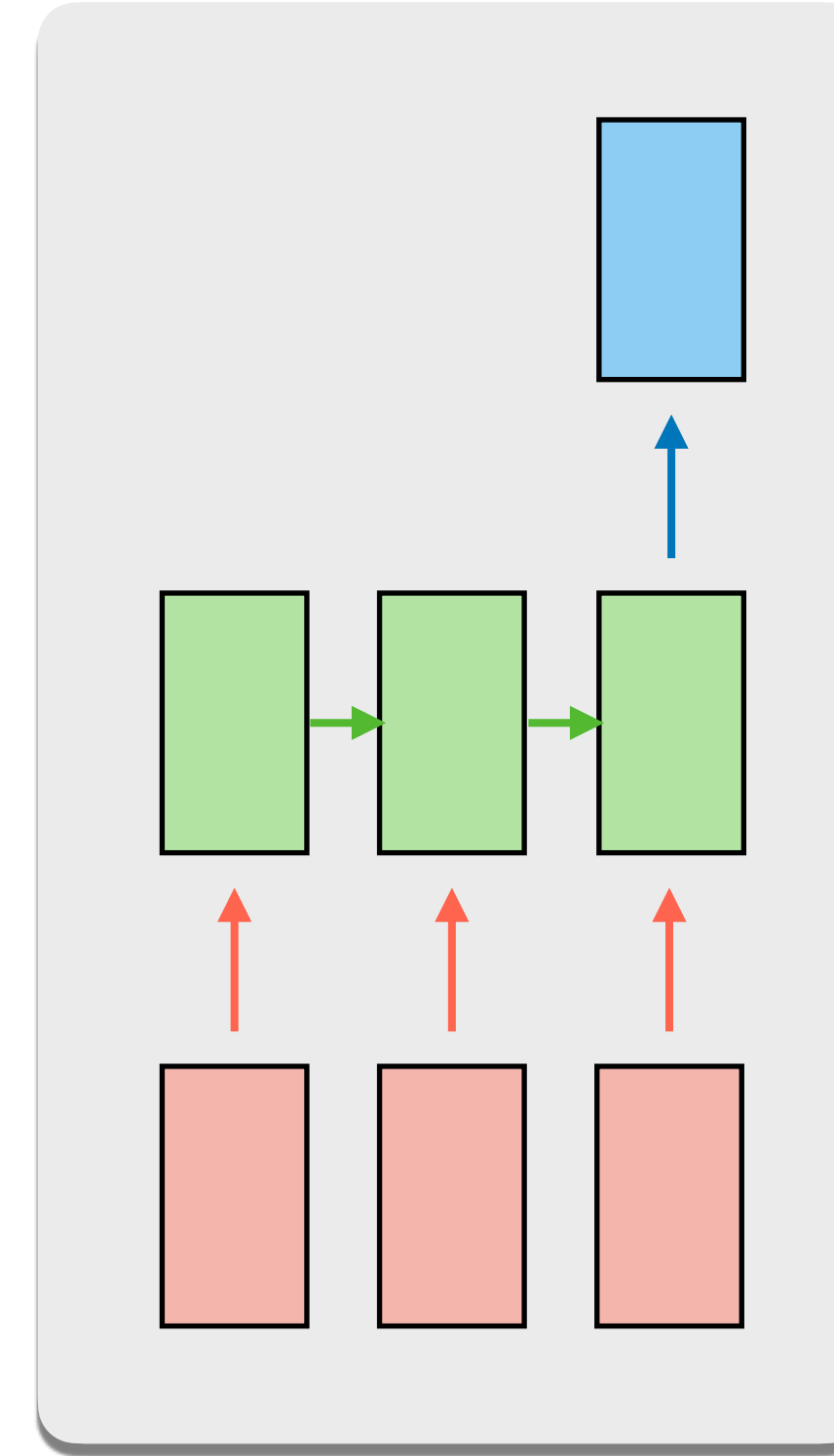
Example
Named Entity Recognition

Many to Many (Seq2Seq)



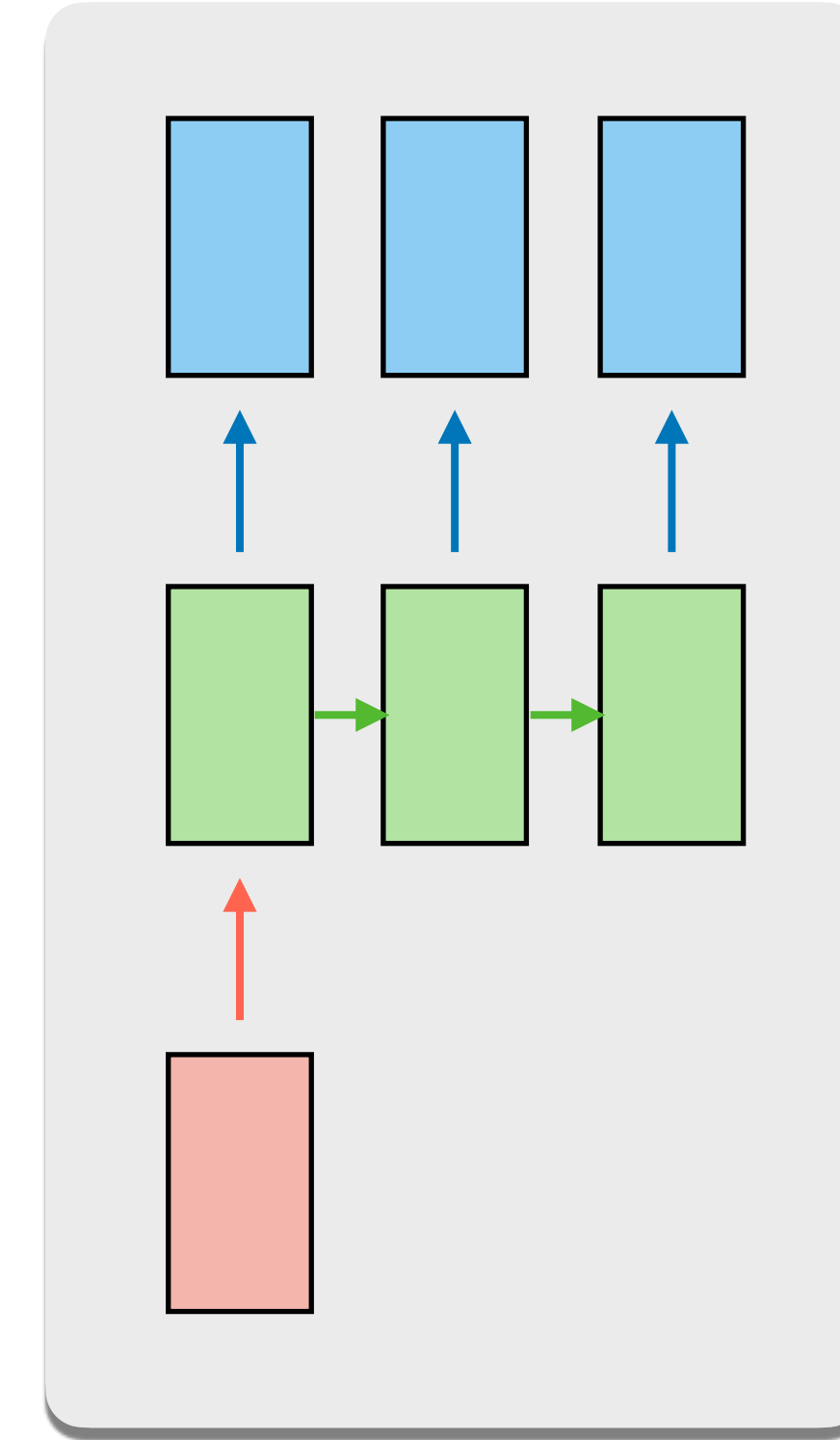
Example
Machine Translation

Many to one



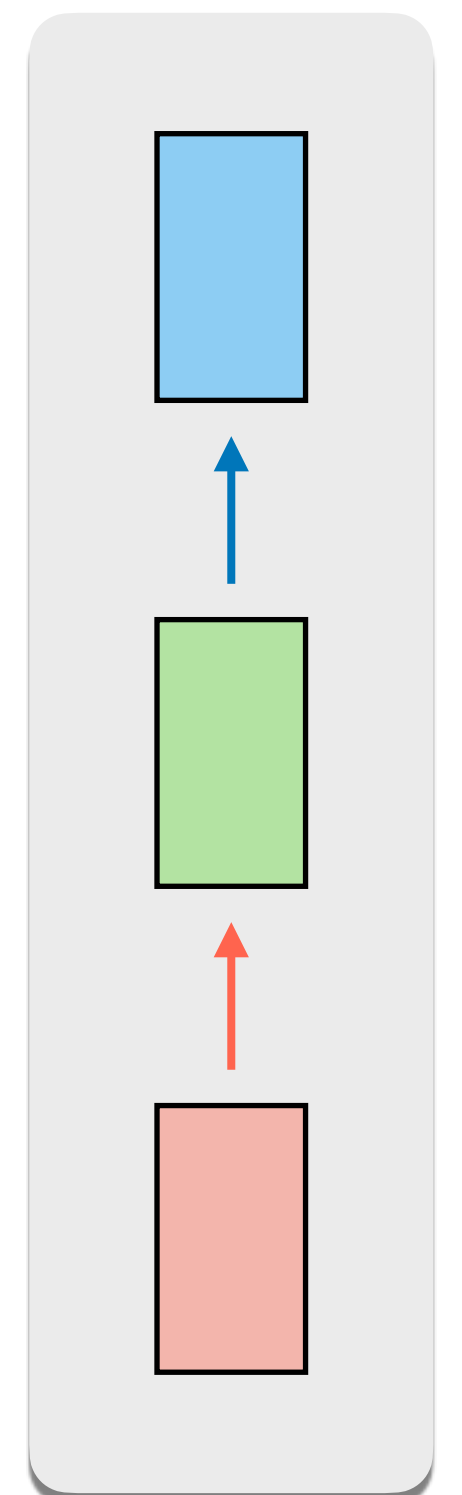
Example
Sentiment Analysis

One to many



Example
Image Description

one to one



MLP

Language Model

A **Language Model** predicts the next word (or character) from a textual context.

Language Modeling is a fundamental problem in Natural Language Processing!

This lecture is very

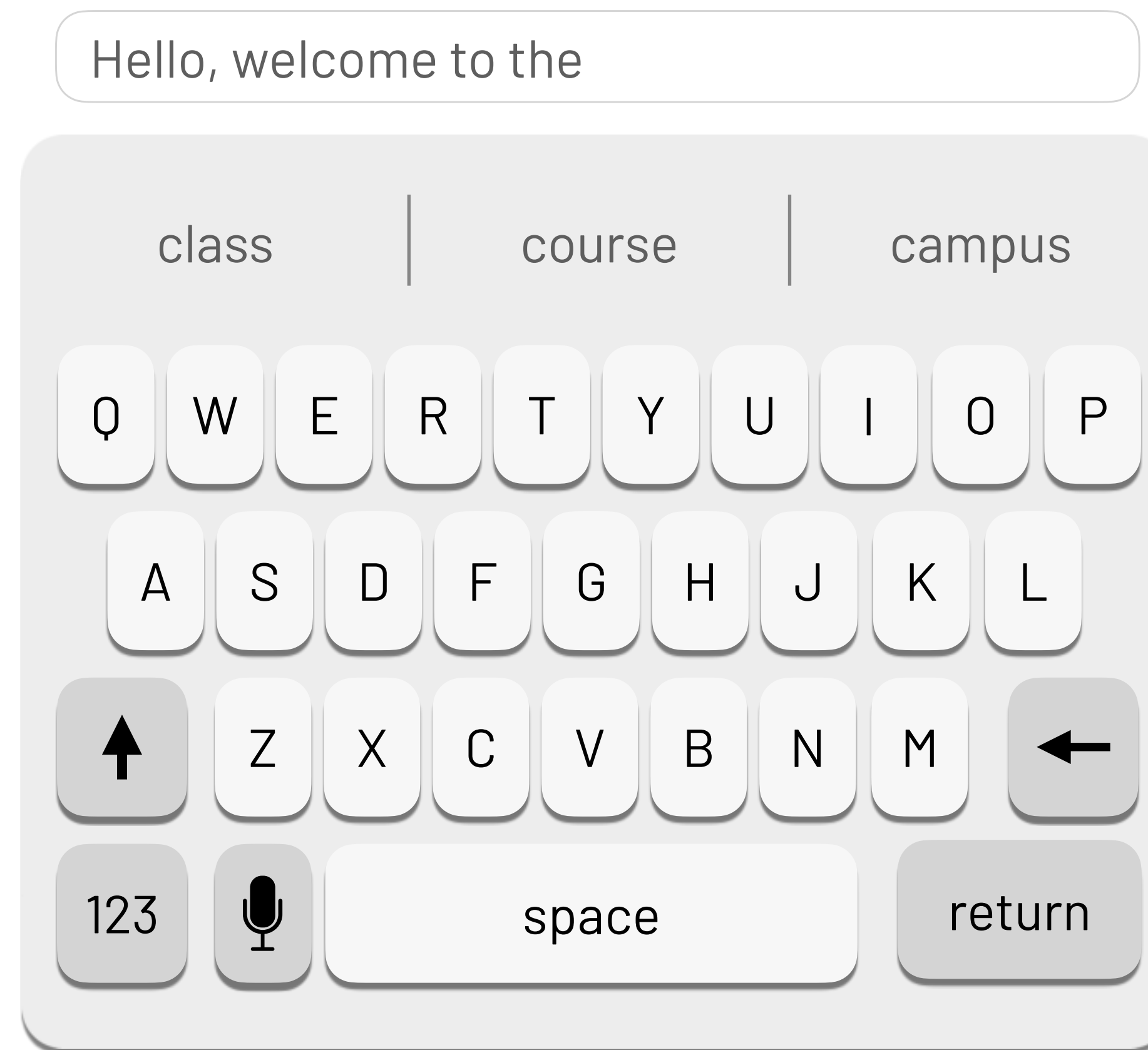
context $\{x_1, x_2, x_3, x_4\}$

$$P(x_5 | x_1, x_2, x_3, x_4)$$

0.31	cool
0.28	interesting
	...
0.05	classroom
0.01	university

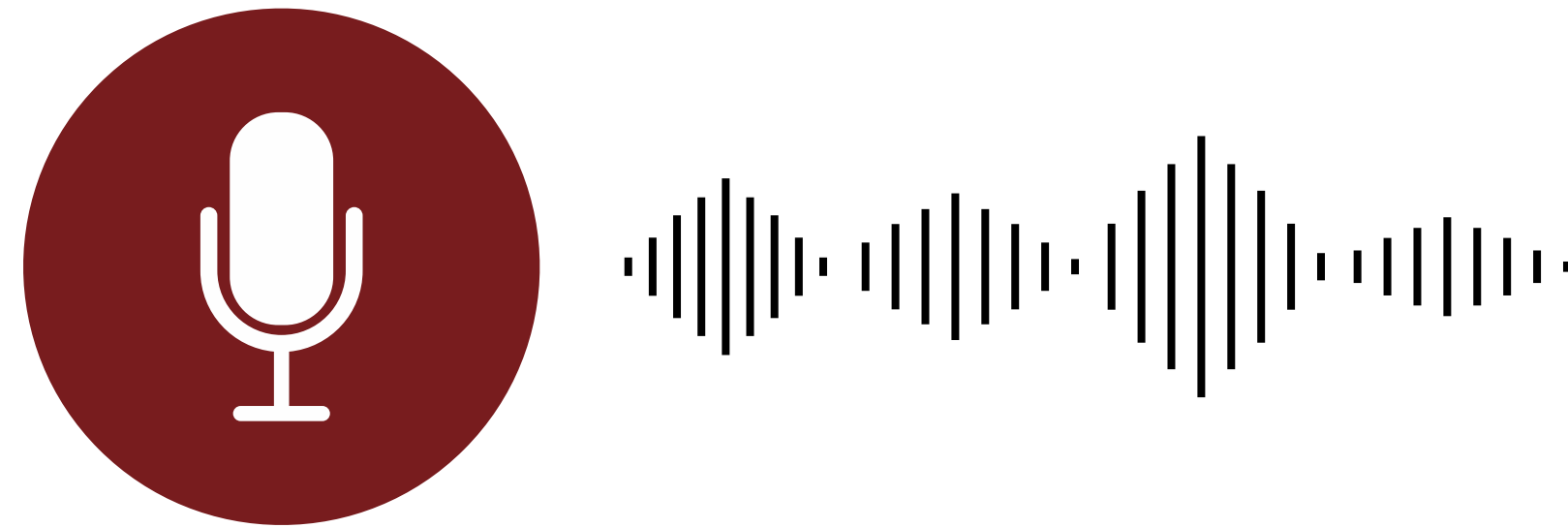
Applications of Language Models

We can use a Language Model to implement autocompletion in mobile keyboards:



Applications of Language Models

We can use a Language Model to compute the probability of a given sentence when decoding audio for speech recognition :



$P(\text{ "The apple and pair salad?" }) = 0.1$

$P(\text{ "The apple and pear salad?" }) = 0.23$



Explique em poucas palavras como você funciona.



Eu sou um modelo de linguagem desenvolvido pela OpenAI chamado GPT-3.5. Funciono processando texto ou linguagem escrita para gerar respostas ou textos coerentes e relevantes com base nas informações e no contexto fornecido. Isso é feito por meio do aprendizado de máquina e da análise de vastas quantidades de texto durante o treinamento. Posso ser usado para uma variedade de tarefas, como responder a perguntas, gerar texto, traduzir idiomas e muito mais. Minha capacidade de resposta depende das informações disponíveis até a minha data de corte em setembro de 2021.



Language Model: Dataset

<https://pt.wikipedia.org/wiki/>

Universidade Federal de Viçosa

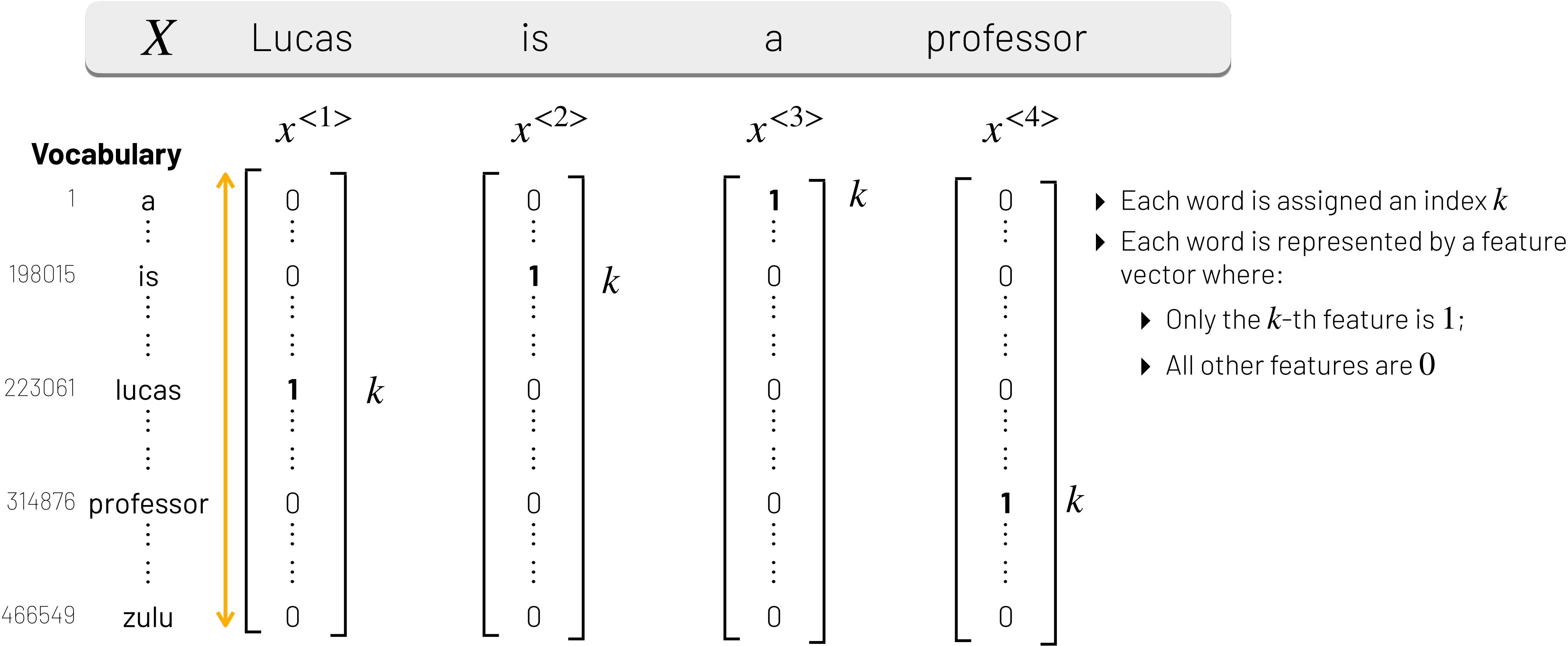
A Universidade Federal de Viçosa (UFV) é uma universidade pública brasileira, com sua sede localizada na cidade de Viçosa, no estado de Minas Gerais, possuindo campus também nas cidades de Rio Paranaíba e Florestal.

Collect a giant volume of text (e.g., wikipedia) and create examples (\mathbf{x}, y) using a sliding window (e.g., size $j = 8$)

$x^{(1)}$	A	Universidade	Federal	de	Viçosa	(UFV)	é
$y^{(1)}$	Universidade	Federal	de	Viçosa	(UFV)	é	uma
$x^{(2)}$	universidade	pública	brasileira	,	com	sua	sede
$y^{(2)}$	pública	brasileira	,	com	sua	sede	localizada
$x^{(3)}$	na	cidade	de	Viçosa	,	no	estado
$y^{(3)}$	cidade	de	Viçosa	,	no	estado	de
$x^{(4)}$	Minas	Gerais	,	possuindo	campus	também	nas
$y^{(4)}$	Gerais	,	possuindo	campus	também	nas	Cidades
$x^{(5)}$	de	Rio	Paranaíba	e	Florestal	.	<PAD>
$y^{(5)}$	Rio	Paranaíba	e	Florestal	.	<PAD>	<PAD>

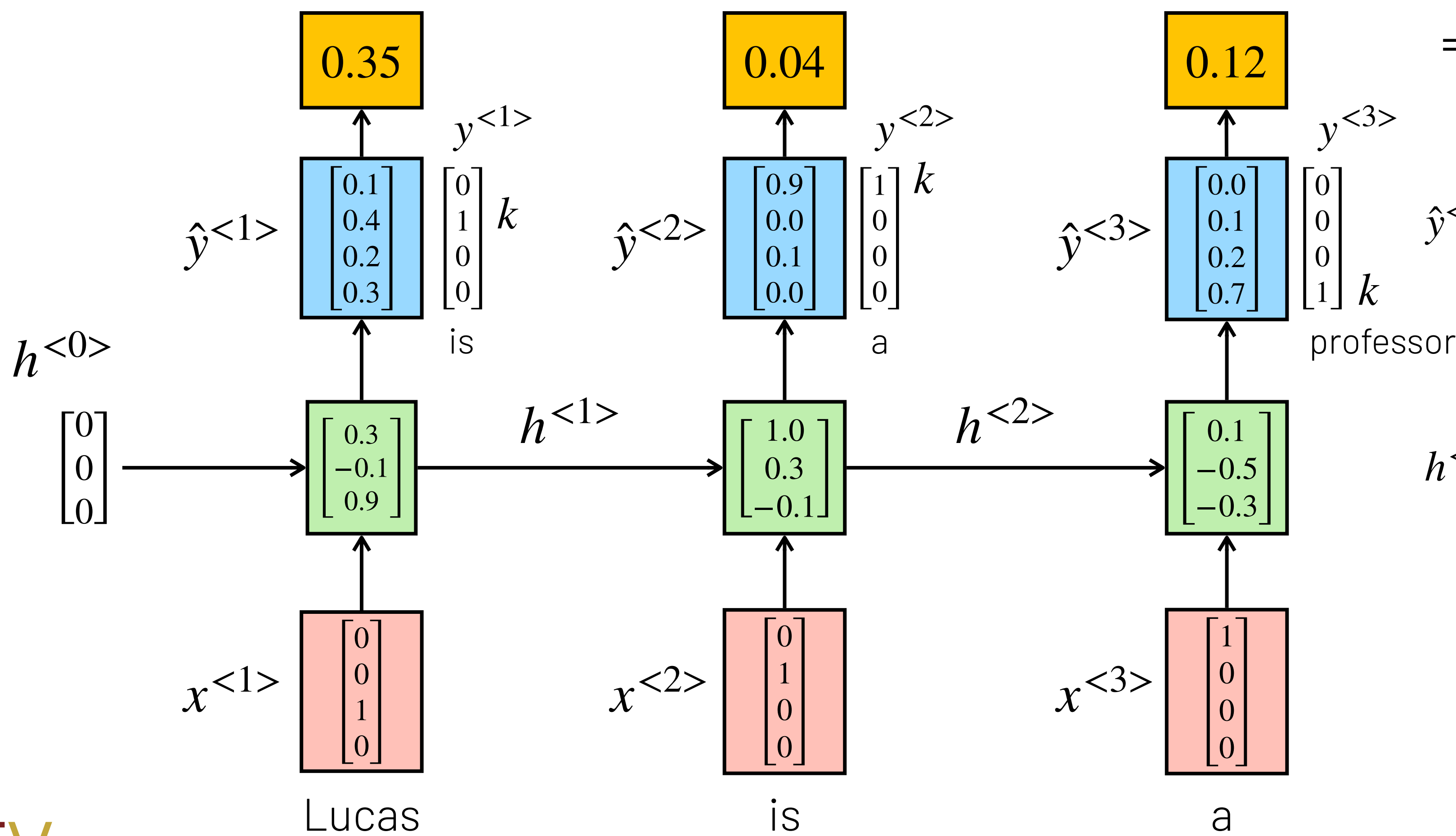
Representing words as vectors

One of the simplest strategies to represent words as vectors is the **one-hot encoding**:



Language Model: Forward

Lucas is a professor



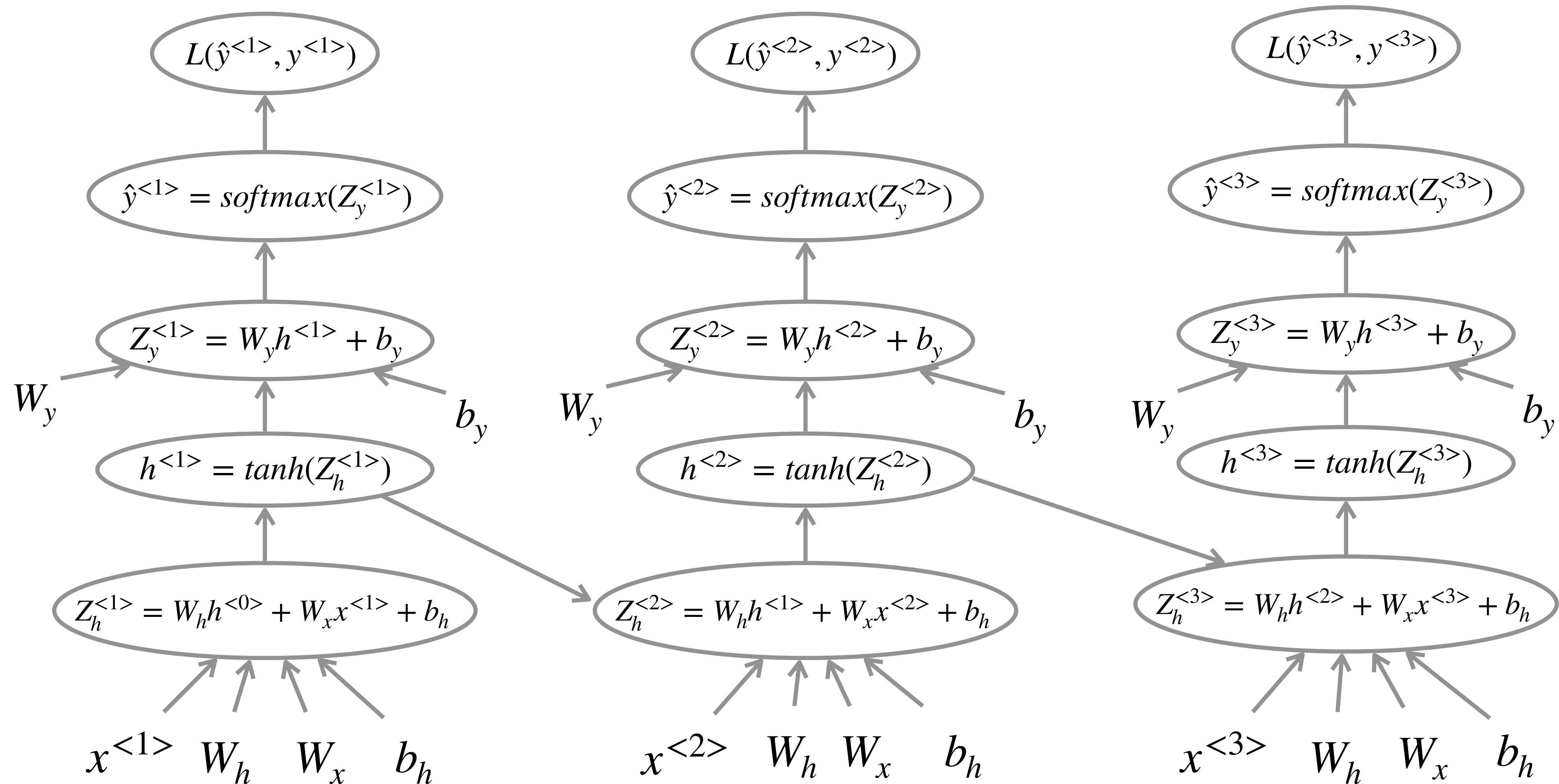
$$L^{<t>}(\hat{y}, y) = - \sum_{i=1}^t \sum_{j=1}^d y_j^{<i>} \log \hat{y}_j^{<i>}$$

$$= - \sum_{i=1}^t y_k^{<i>} \log \hat{y}_k^{<i>} = - \sum_{i=1}^t \log \hat{y}_k^{<i>}$$

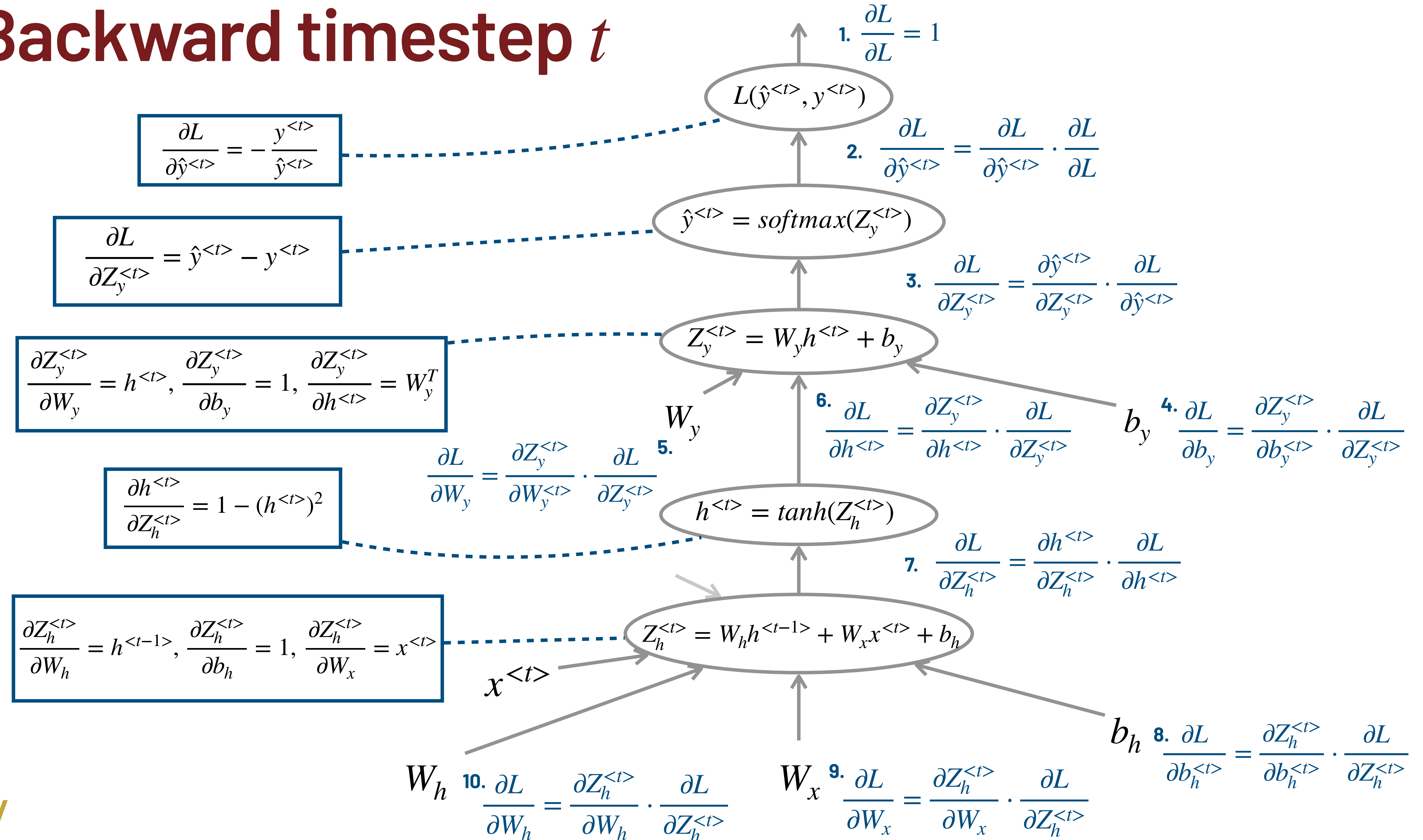
$$\hat{y}^{<t>} = \text{softmax}(W_y h^{<t>} + b_y)$$

$$h^{<t>} = \tanh(W_h h^{<t-1>} + W_x x^{<t>} + b_h)$$

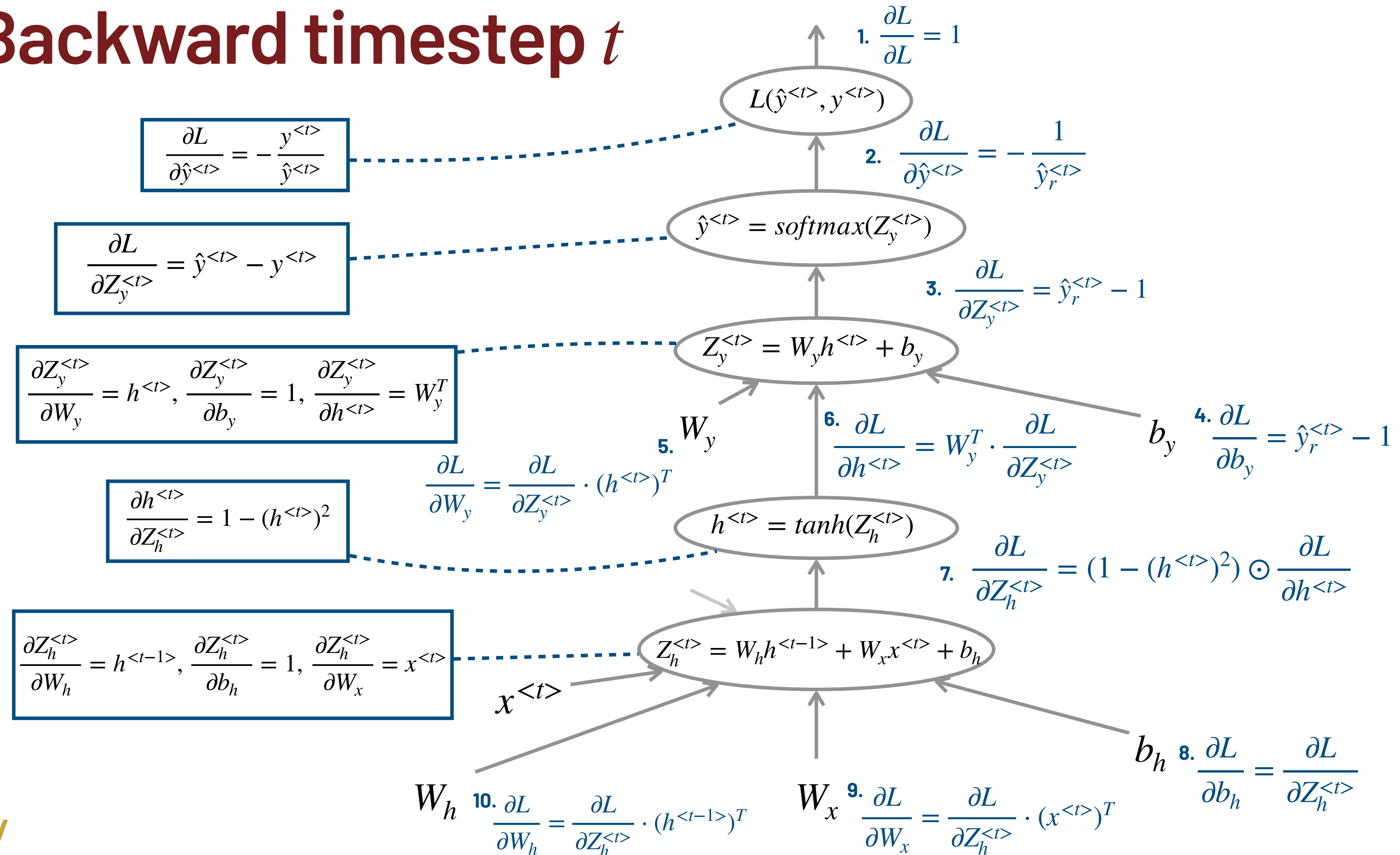
Language Model: Computational Graph



Backward timestep t



Backward timestep t



Andrej Karpathy's Minimal Character Level RNN

```
1 """
2 Minimal character-level Vanilla RNN model. Written by Andrej Karpathy (@karpathy)
3 BSD License
4 """
5 import numpy as np
6
7 # data I/O
8 data = open('input.txt', 'r').read() # should be simple plain text file
9 chars = list(set(data))
10 data_size, vocab_size = len(data), len(chars)
11 print 'data has %d characters, %d unique.' % (data_size, vocab_size)
12 char_to_ix = { ch:i for i,ch in enumerate(chars) }
13 ix_to_char = { i:ch for i,ch in enumerate(chars) }
14
15 # hyperparameters
16 hidden_size = 100 # size of hidden layer of neurons
17 seq_length = 25 # number of steps to unroll the RNN for
18 learning_rate = 1e-1
19
20 # model parameters
21 Wxh = np.random.randn(hidden_size, vocab_size)*0.01 # input to hidden
22 Whh = np.random.randn(hidden_size, hidden_size)*0.01 # hidden to hidden
23 Why = np.random.randn(vocab_size, hidden_size)*0.01 # hidden to output
24 bh = np.zeros((hidden_size, 1)) # hidden bias
25 by = np.zeros((vocab_size, 1)) # output bias
26
27 def lossFun(inputs, targets, hprev):
28     """
29     inputs, targets are both list of integers.
30     hprev is Hx1 array of initial hidden state
31     returns the loss, gradients on model parameters, and last hidden state
32     """
33     xs, hs, ys, ps = {}, {}, {}, {}
34     hs[-1] = np.copy(hprev)
35     loss = 0
36     # forward pass
37     for t in xrange(len(inputs)):
38         xs[t] = np.zeros((vocab_size,1)) # encode in 1-of-k representation
39         xs[t][inputs[t]] = 1
40         hs[t] = np.tanh(np.dot(Wxh, xs[t]) + np.dot(Whh, hs[t-1]) + bh) # hidden state
41         ys[t] = np.dot(Why, hs[t]) + by # unnormalized log probabilities for next chars
42         ps[t] = np.exp(ys[t]) / np.sum(np.exp(ys[t])) # probabilities for next chars
43         loss += -np.log(ps[t][targets[t],0]) # softmax (cross-entropy loss)
44     # backward pass: compute gradients going backwards
45     dWxh, dWhh, dWhy = np.zeros_like(Wxh), np.zeros_like(Whh), np.zeros_like(Why)
46     dbh, dby = np.zeros_like(bh), np.zeros_like(by)
47     dhnext = np.zeros_like(hs[0])
48     for t in reversed(xrange(len(inputs))):
49         dy = np.copy(ps[t])
50         dy[targets[t]] -= 1 # backprop into y. see http://cs231n.github.io/neural-networks-case-study/#grad if confused here
51         dWhy += np.dot(dy, hs[t].T)
52         dby += dy
53         dh = np.dot(Why.T, dy) + dhnext # backprop into h
54         dhraw = (1 - hs[t] * hs[t]) * dh # backprop through tanh nonlinearity
55         dbh += dhraw
56         dWxh += np.dot(dhraw, xs[t].T)
57         dWhh += np.dot(dhraw, hs[t-1].T)
58         dhnext = np.dot(Whh.T, dhraw)
59     for dparam in [dWxh, dWhh, dWhy, dbh, dby]:
60         np.clip(dparam, -5, 5, out=dparam) # clip to mitigate exploding gradients
61     return loss, dWxh, dWhh, dWhy, dbh, dby, hs[len(inputs)-1]
62
```

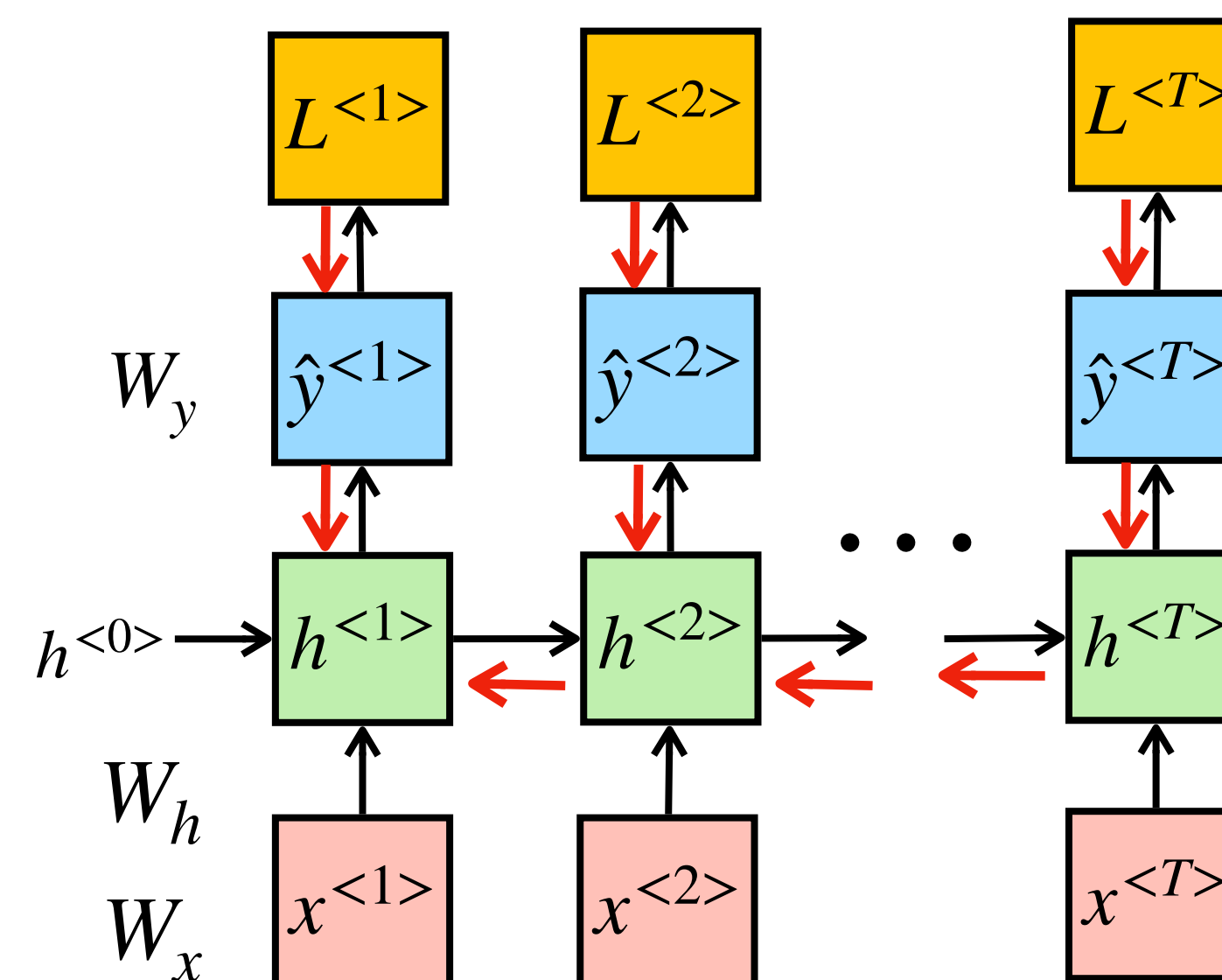
```
62
63 def sample(h, seed_ix, n):
64     """
65     sample a sequence of integers from the model
66     h is memory state, seed_ix is seed letter for first time step
67     """
68     x = np.zeros((vocab_size, 1))
69     x[seed_ix] = 1
70     ixes = []
71     for t in xrange(n):
72         h = np.tanh(np.dot(Wxh, x) + np.dot(Whh, h) + bh)
73         y = np.dot(Why, h) + by
74         p = np.exp(y) / np.sum(np.exp(y))
75         ix = np.random.choice(range(vocab_size), p=p.ravel())
76         x = np.zeros((vocab_size, 1))
77         x[ix] = 1
78         ixes.append(ix)
79     return ixes
80
81 n, p = 0, 0
82 mWxh, mWhh, mWhy = np.zeros_like(Wxh), np.zeros_like(Whh), np.zeros_like(Why)
83 mbh, mby = np.zeros_like(bh), np.zeros_like(by) # memory variables for Adagrad
84 smooth_loss = -np.log(1.0/vocab_size)*seq_length # loss at iteration 0
85 while True:
86     # prepare inputs (we're sweeping from left to right in steps seq_length long)
87     if p+seq_length+1 >= len(data) or n == 0:
88         hprev = np.zeros((hidden_size,1)) # reset RNN memory
89         p = 0 # go from start of data
90     inputs = [char_to_ix[ch] for ch in data[p:p+seq_length]]
91     targets = [char_to_ix[ch] for ch in data[p+1:p+seq_length+1]]
92
93     # sample from the model now and then
94     if n % 100 == 0:
95         sample_ix = sample(hprev, inputs[0], 200)
96         txt = ''.join(ix_to_char[ix] for ix in sample_ix)
97         print '----\n%s \n----' % (txt, )
98
99     # forward seq_length characters through the net and fetch gradient
100     loss, dWxh, dWhh, dWhy, dbh, dby, hprev = lossFun(inputs, targets, hprev)
101     smooth_loss = smooth_loss * 0.999 + loss * 0.001
102     if n % 100 == 0: print 'iter %d, loss: %f' % (n, smooth_loss) # print progress
103
104     # perform parameter update with Adagrad
105     for param, dparam, mem in zip([Wxh, Whh, Why, bh, by],
106                                   [dWxh, dWhh, dWhy, dbh, dby],
107                                   [mWxh, mWhh, mWhy, mbh, mby]):
108         mem += dparam * dparam
109         param += -learning_rate * dparam / np.sqrt(mem + 1e-8) # adagrad update
110
111     p += seq_length # move data pointer
112     n += 1 # iteration counter
```

<https://gist.github.com/karpathy/d4dee566867f8291f086>

Exploding/Vanishing Gradients

When processing large sequences, RNNs can suffer from exploding or vanishing gradients:

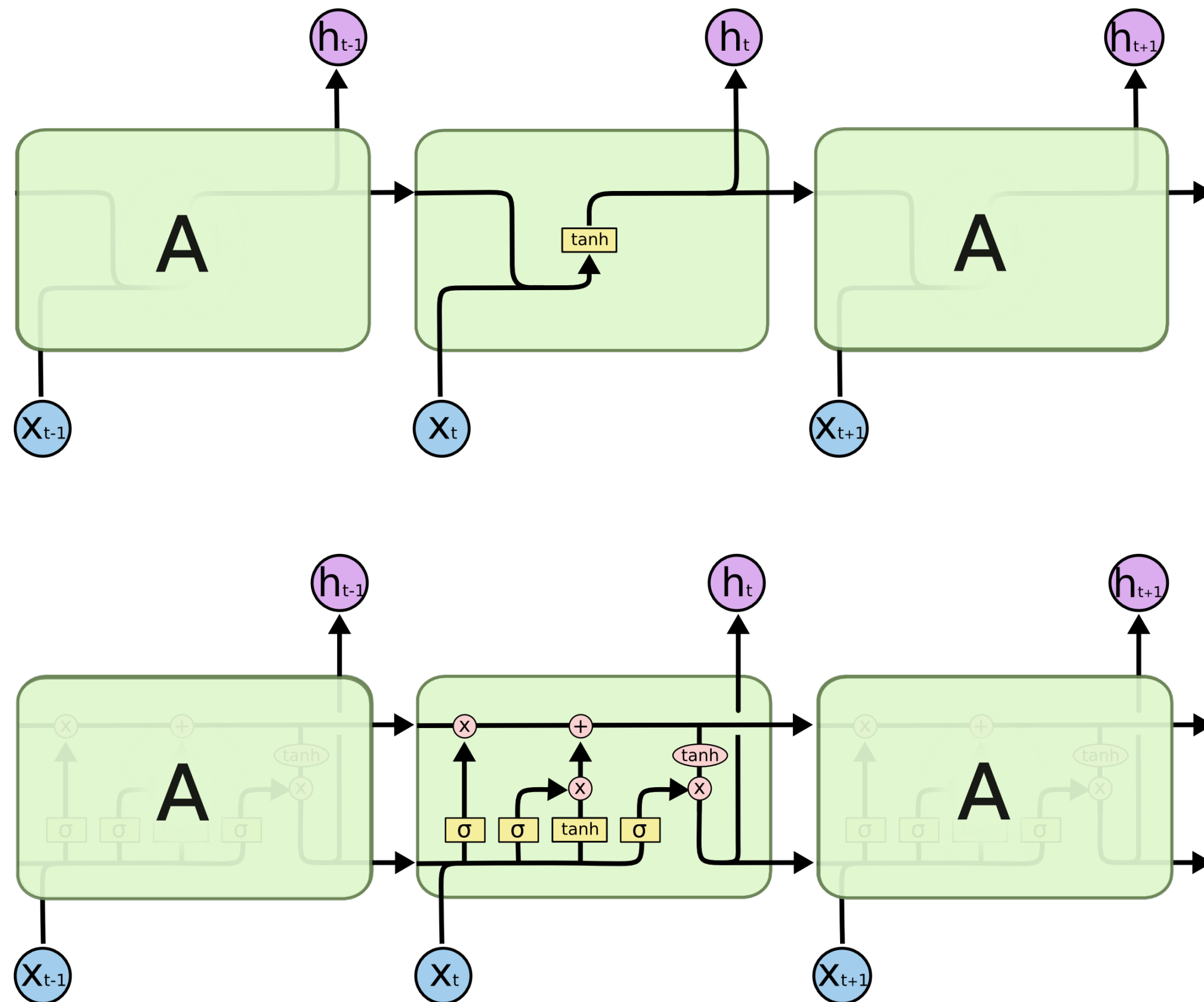
```
44 # backward pass: compute gradients going backwards
45 dWxh, dWhh, dWhy = np.zeros_like(Wxh), np.zeros_like(Whh), np.zeros_like(Why)
46 dbh, dby = np.zeros_like(bh), np.zeros_like(by)
47 dhnext = np.zeros_like(hs[0])
48 for t in reversed(xrange(len(inputs))):
49     dy = np.copy(ps[t])
50     dy[targets[t]] -= 1
51     dWhy += np.dot(dy, hs[t].T)
52     dby += dy
53     dh = np.dot(Why.T, dy) + dhnext # backprop into h
54     dhraw = (1 - hs[t] * hs[t]) * dh # backprop through tanh nonlinearity
55     dbh += dhraw
56     dWxh += np.dot(dhraw, xs[t].T)
57     dWhh += np.dot(dhraw, hs[t-1].T)
58     dhnext = np.dot(Whh.T, dhraw)
```



Backpropagation through time makes a series of multiplications of W_h by itself (line 58):

- ▶ If the weights of $W_h > 1 \rightarrow$ exploding gradients
- ▶ If the weights of $W_h < 1 \rightarrow$ vanishing gradients

Long-Short Term Memory (LSTM)



RNN Hidden Layer :

$$h^{<t>} = \tanh(W_h h^{<t-1>} + W_x x^{<t>} + b_h)$$

LSTM Hidden Layer :

$$f^{<t>} = \sigma(W_{fh} h^{<t-1>} + W_{fx} x^{<t>} + b_f)$$

Forget Gate

$$i^{<t>} = \sigma(W_{ih} h^{<t-1>} + W_{ix} x^{<t>} + b_i)$$

Input Gate

$$\tilde{C}^{<t>} = \tanh(W_{ch} h^{<t-1>} + W_{cx} x^{<t>} + b_c)$$

Cell State

$$C^{<t>} = f^{<t>} \odot C^{<t-1>} + i^{<t>} \odot \tilde{C}^{<t>}$$

$$o^{<t>} = \sigma(W_{oh} h^{<t-1>} + W_{ox} x^{<t>} + b_o)$$

Output Gate

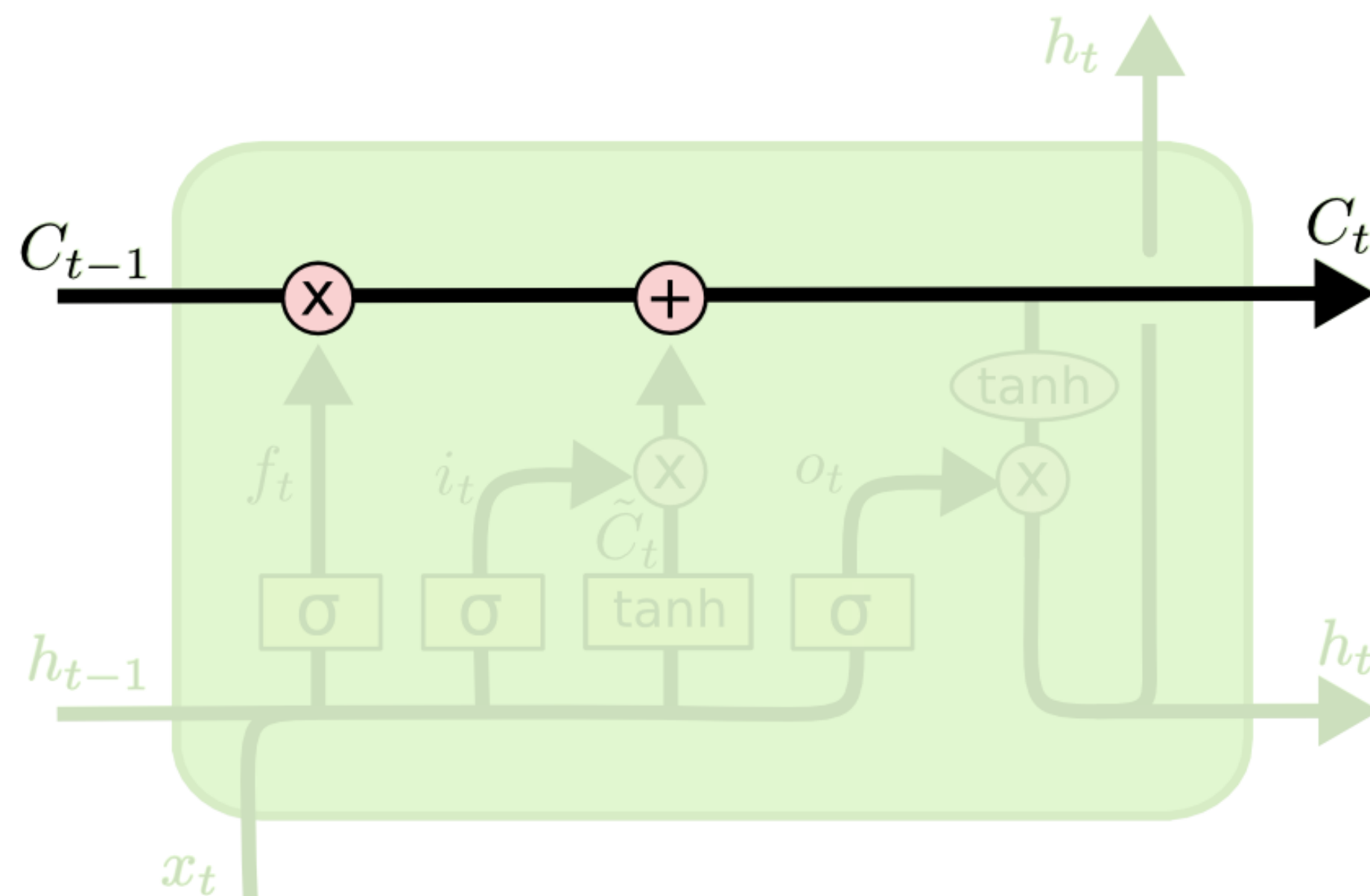
$$h^{<t>} = o_t \odot \tanh(C^{<t>})$$

LSTM are complex RNNs to handle vanishing/exploding gradients

LSTM: Cell State and Gates

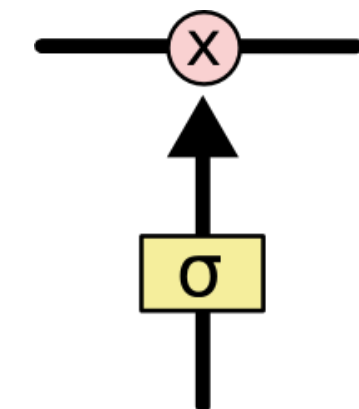
The key to LSTMs is the **cell state** $C^{<t>}$, which can be seen as another hidden state:

- ▶ It runs straight down the entire sequence, with only some minor linear interactions.
- ▶ It's very easy for information to just flow along it unchanged.



The **gates** control what information gets removed or added to the cell state:

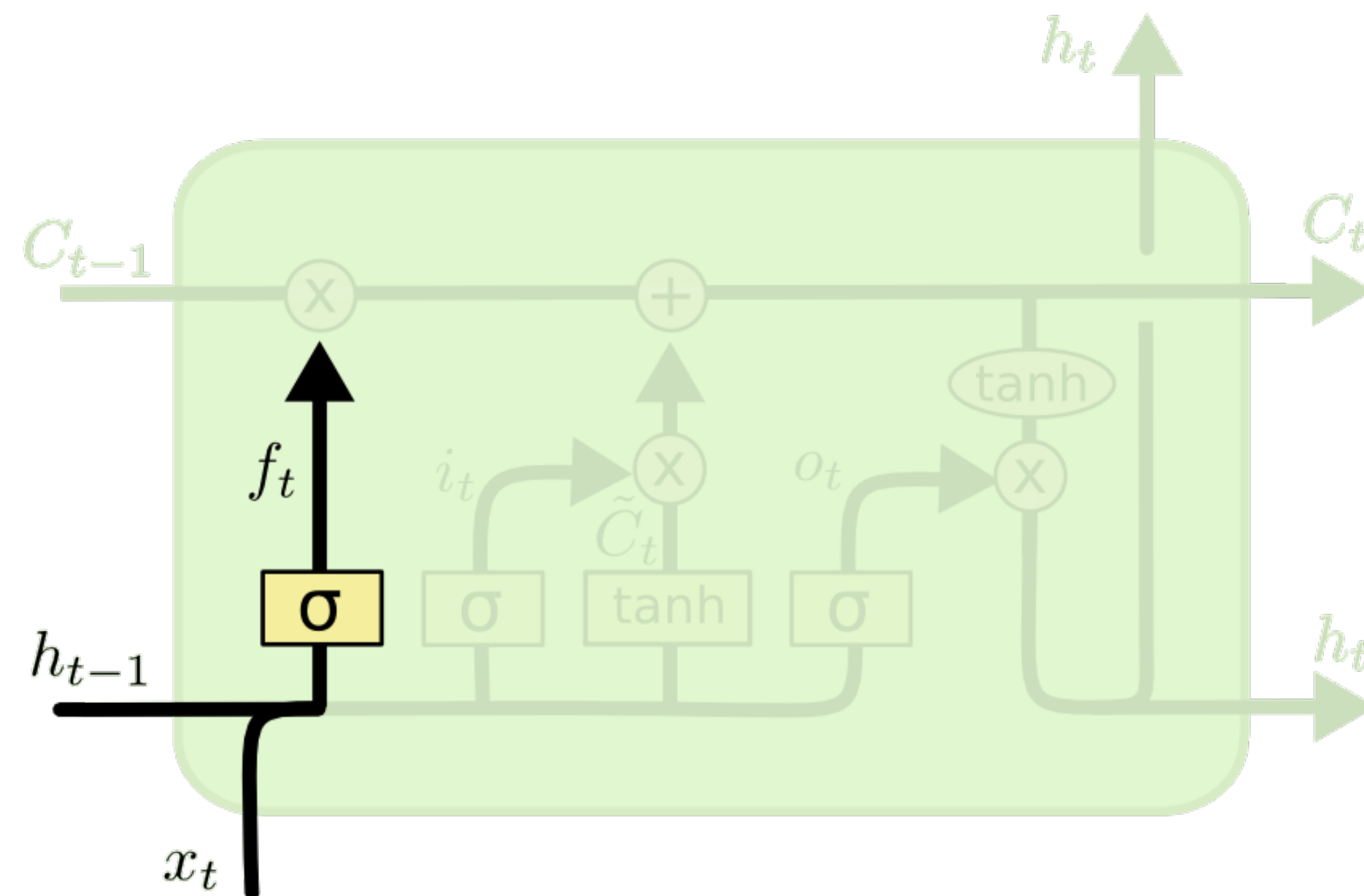
- ▶ **Forget**, **Input**, and **Output** Gates
- ▶ Implemented as a sigmoid (σ) units and pointwise multiplication



LSTM: The Forget Gate

The first step is to decide what information we're going to throw away from the cell state

- This decision is made by a sigmoid layer called the "forget gate layer."



LSTM Hidden Layer :

$$f^{<t>} = \sigma(W_{fh}h^{<t-1>} + W_{fx}x^{<t>} + b_f)$$

$$i^{<t>} = \sigma(W_{ih}h^{<t-1>} + W_{ix}x^{<t>} + b_i)$$

$$\tilde{C}^{<t>} = \tanh(W_{ch}h^{<t-1>} + W_{cx}x^{<t>} + b_C)$$

$$C^{<t>} = f^{<t>} \odot C^{<t-1>} + i^{<t>} \odot \tilde{C}^{<t>}$$

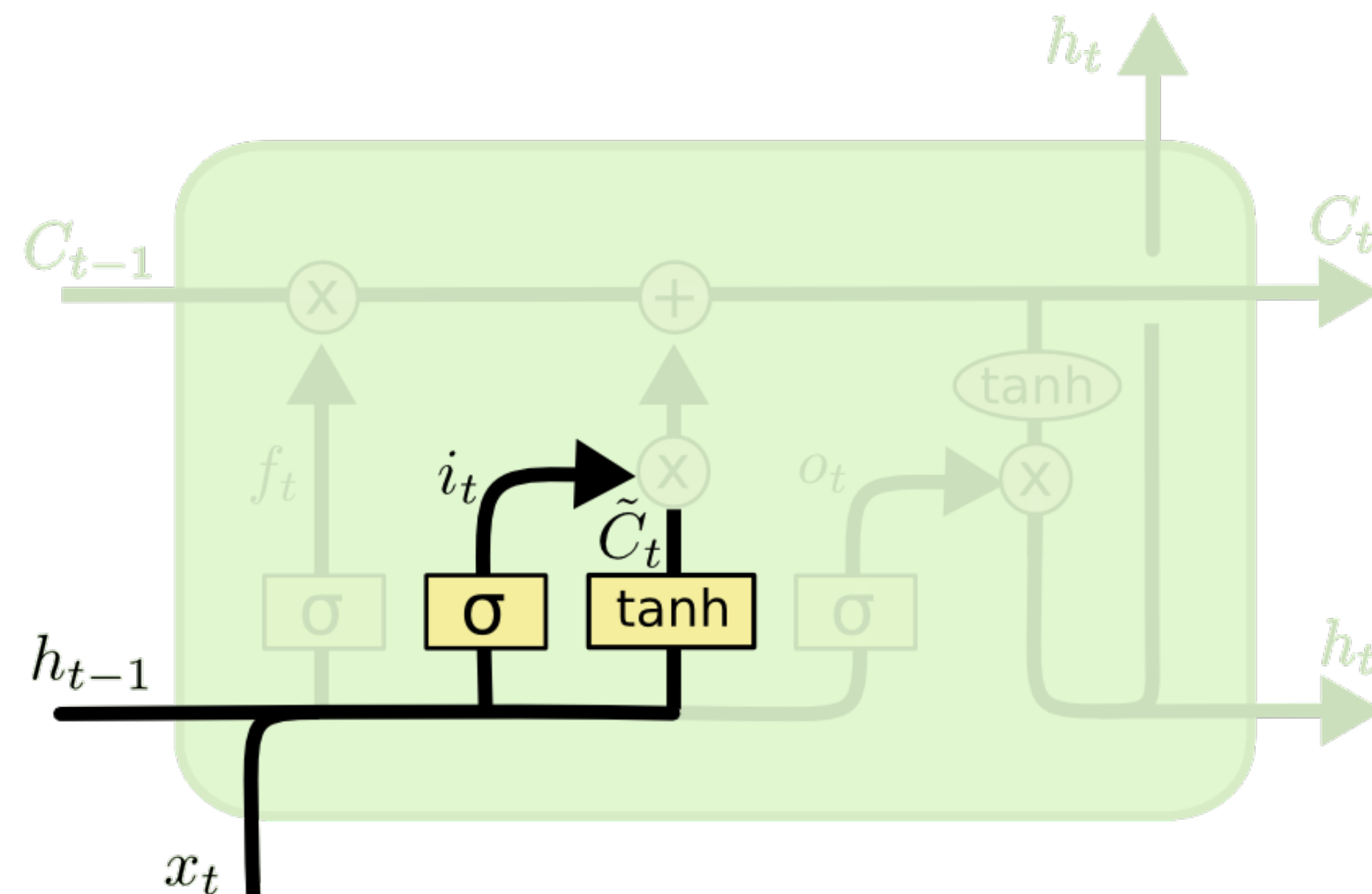
$$o^{<t>} = \sigma(W_{oh}h^{<t-1>} + W_{ox}x^{<t>} + b_o)$$

$$h^{<t>} = o_t \odot \tanh(C^{<t>})$$

LSTM: The Input Gate

The next step is to decide what new information we're going to store in the cell state:

1. The input gate decides which values we'll update;
2. A *tanh* unit creates a new candidate state $\tilde{C}^{<t>}$ that could be added to $C^{<t>}$



LSTM Hidden Layer :

$$f^{<t>} = \sigma(W_{fh}h^{<t-1>} + W_{fx}x^{<t>} + b_f)$$

$$i^{<t>} = \sigma(W_{ih}h^{<t-1>} + W_{ix}x^{<t>} + b_i)$$

$$\tilde{C}^{<t>} = \tanh(W_{ch}h^{<t-1>} + W_{cx}x^{<t>} + b_C)$$

$$C^{<t>} = f^{<t>} \odot C^{<t-1>} + i^{<t>} \odot \tilde{C}^{<t>}$$

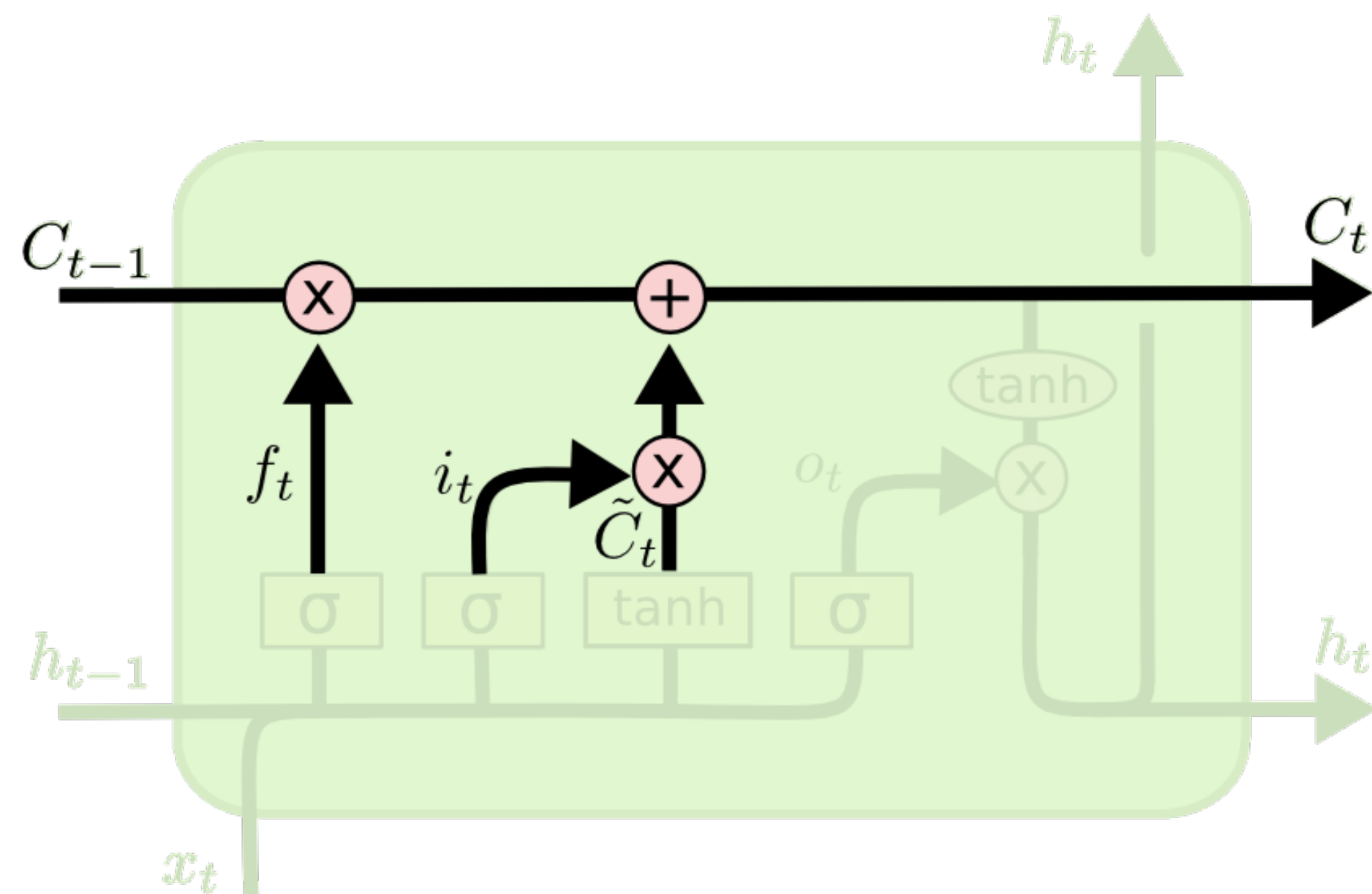
$$o^{<t>} = \sigma(W_{oh}h^{<t-1>} + W_{ox}x^{<t>} + b_o)$$

$$h^{<t>} = o_t \odot \tanh(C^{<t>})$$

LSTM: Updating the Cell State

It's now time to update the old cell state:

1. Multiply the old state $C^{<t-1>}$ by $f^{<t>}$ to forget the information we decided to forget earlier
2. Sum $i^{<t>} \odot \tilde{C}^{<t>}$ to include the new information that is coming in



LSTM Hidden Layer :

$$f^{<t>} = \sigma(W_{fh}h^{<t-1>} + W_{fx}x^{<t>} + b_f)$$

$$i^{<t>} = \sigma(W_{ih}h^{<t-1>} + W_{ix}x^{<t>} + b_i)$$

$$\tilde{C}^{<t>} = \tanh(W_{ch}h^{<t-1>} + W_{cx}x^{<t>} + b_C)$$

$$C^{<t>} = f^{<t>} \odot C^{<t-1>} + i^{<t>} \odot \tilde{C}^{<t>}$$

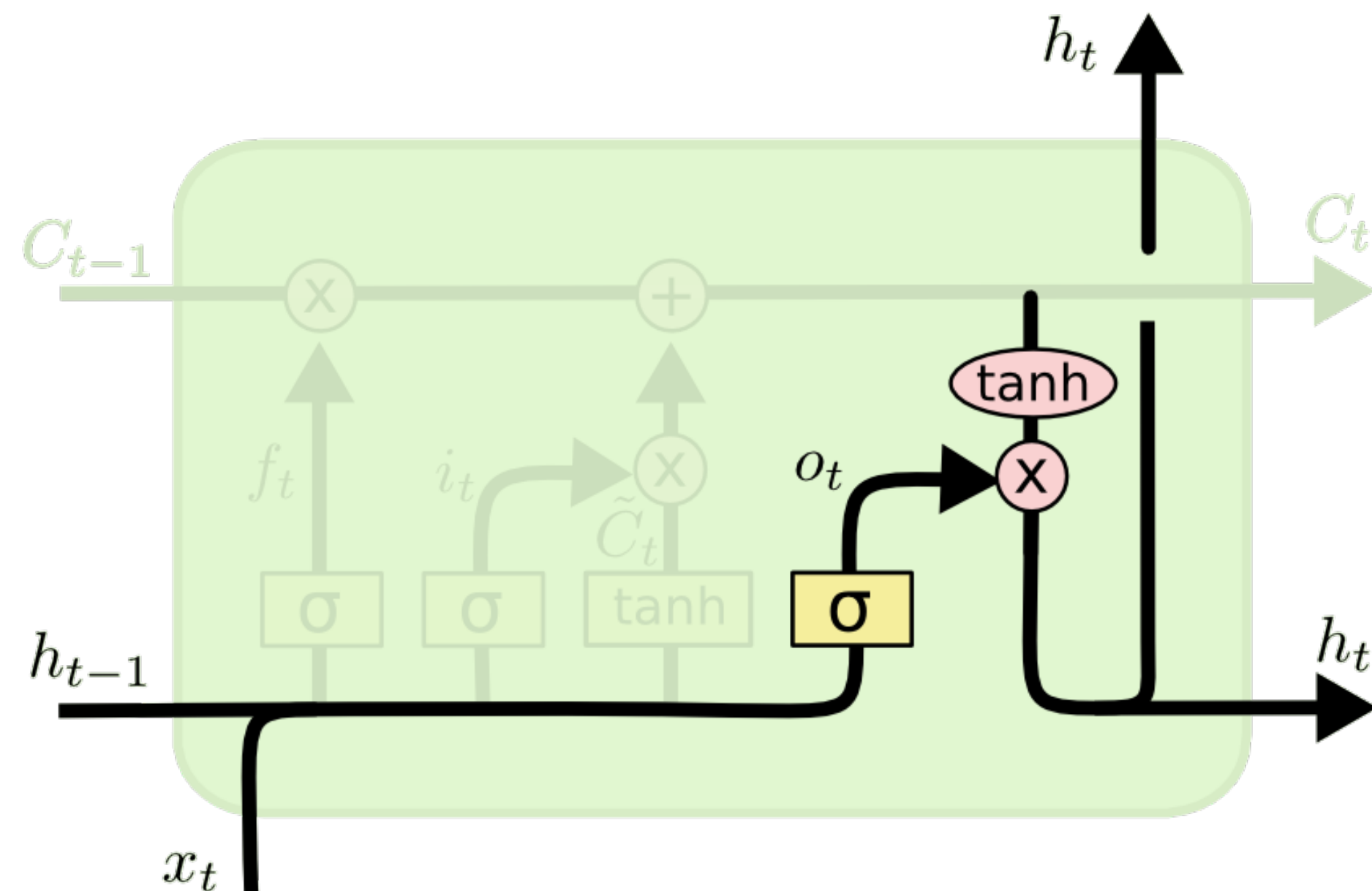
$$o^{<t>} = \sigma(W_{oh}h^{<t-1>} + W_{ox}x^{<t>} + b_o)$$

$$h^{<t>} = o_t \odot \tanh(C^{<t>})$$

LSTM: The Output Gate

Finally, we need to decide what we're going to output:

1. The output gate decides what parts of the cell state we're going to output.
2. Pass updated $C^{<t>}$ state through \tanh and multiply it by the output gate, so we output only the parts we decided to.



LSTM Hidden Layer :

$$f^{<t>} = \sigma(W_{fh}h^{<t-1>} + W_{fx}x^{<t>} + b_f)$$

$$i^{<t>} = \sigma(W_{ih}h^{<t-1>} + W_{ix}x^{<t>} + b_i)$$

$$\tilde{C}^{<t>} = \tanh(W_{ch}h^{<t-1>} + W_{cx}x^{<t>} + b_C)$$

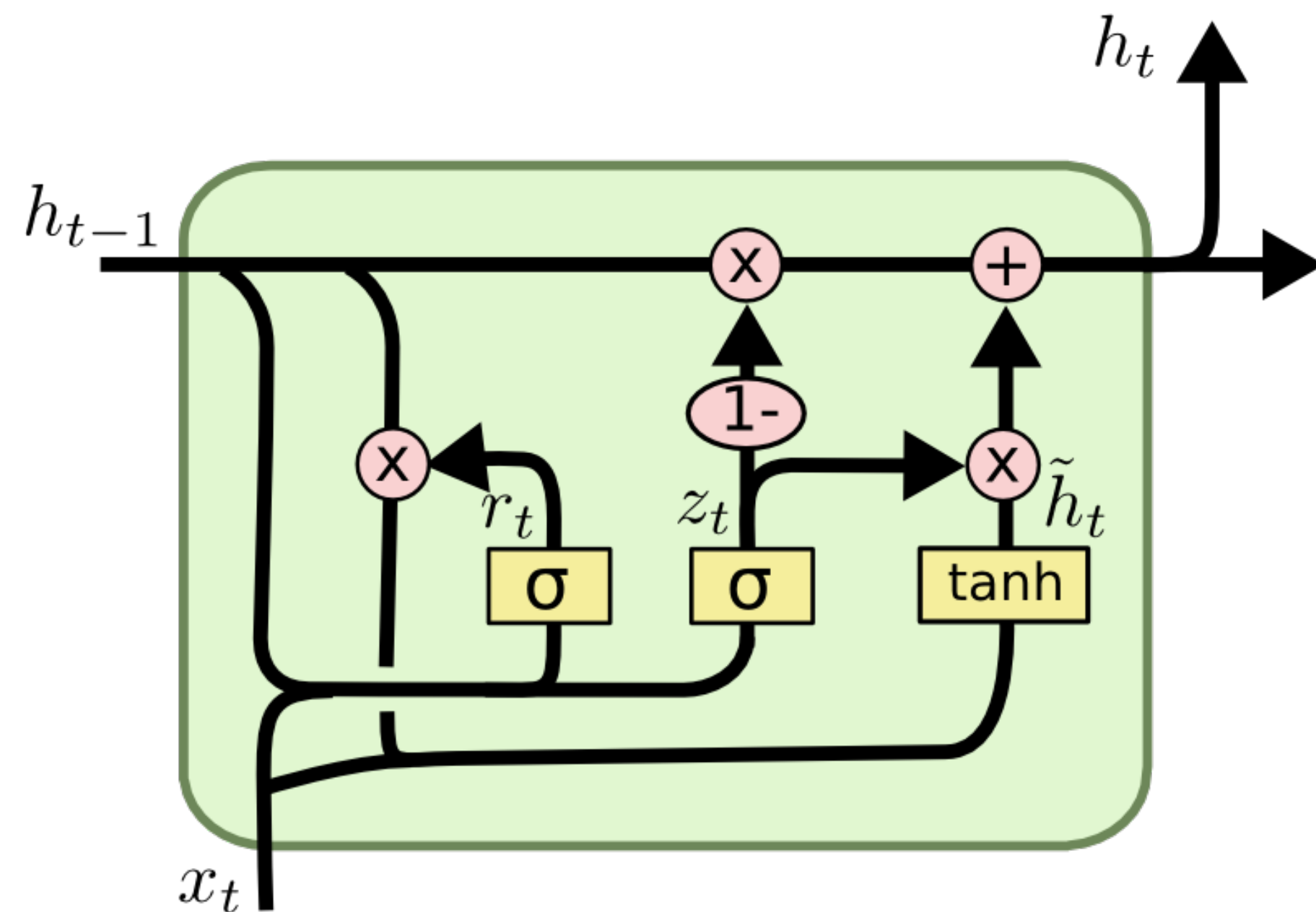
$$C^{<t>} = f^{<t>} \odot C^{<t-1>} + i^{<t>} \odot \tilde{C}^{<t>}$$

$$o^{<t>} = \sigma(W_{oh}h^{<t-1>} + W_{ox}x^{<t>} + b_o)$$

$$h^{<t>} = o_t \odot \tanh(C^{<t>})$$

Gated Recurrent Unit (GRU)

The GRU combines the forget and input gates into a single “update gate” and merges the cell state with hidden state:



GRU Hidden Layer :

$$z^{<t>} = \sigma(W_{zh}h^{<t-1>} + W_{zx}x^{<t>} + b_z)$$

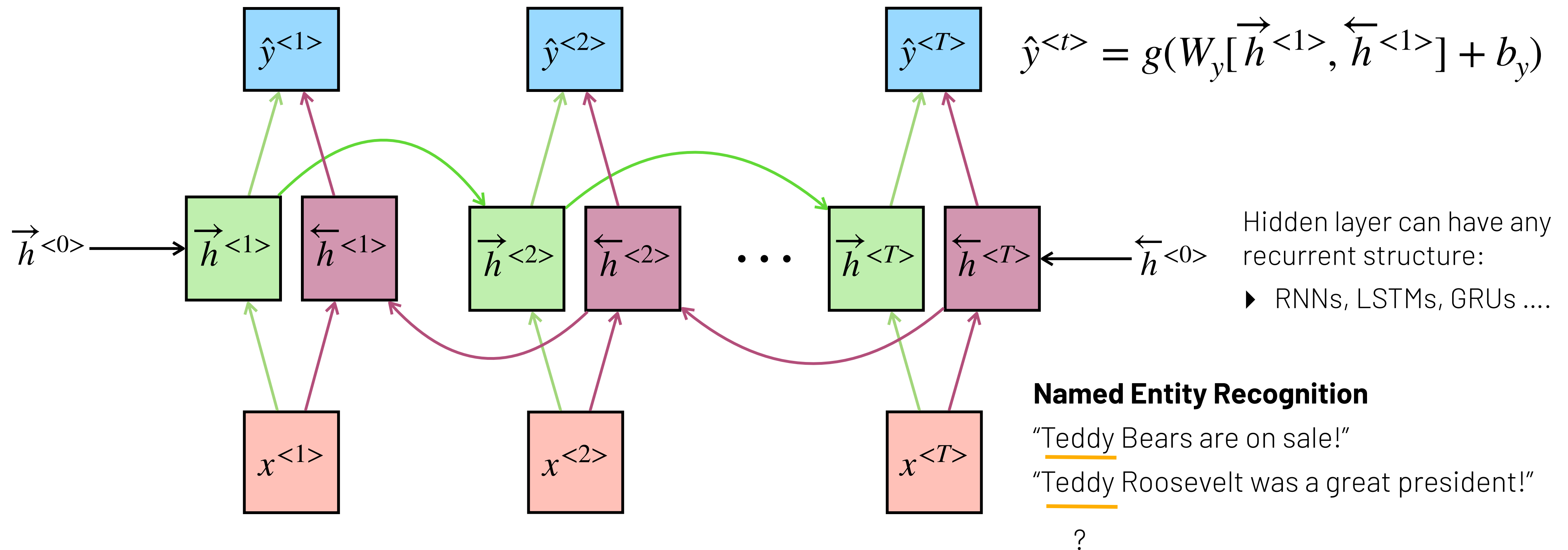
$$r^{<t>} = \sigma(W_{rh}h^{<t-1>} + W_{rx}x^{<t>} + b_r)$$

$$\tilde{h}^{<t>} = \tanh(W_{hh}(r^{<t>} \odot h^{<t-1>}) + W_{hx}x^{<t>} + b_h)$$

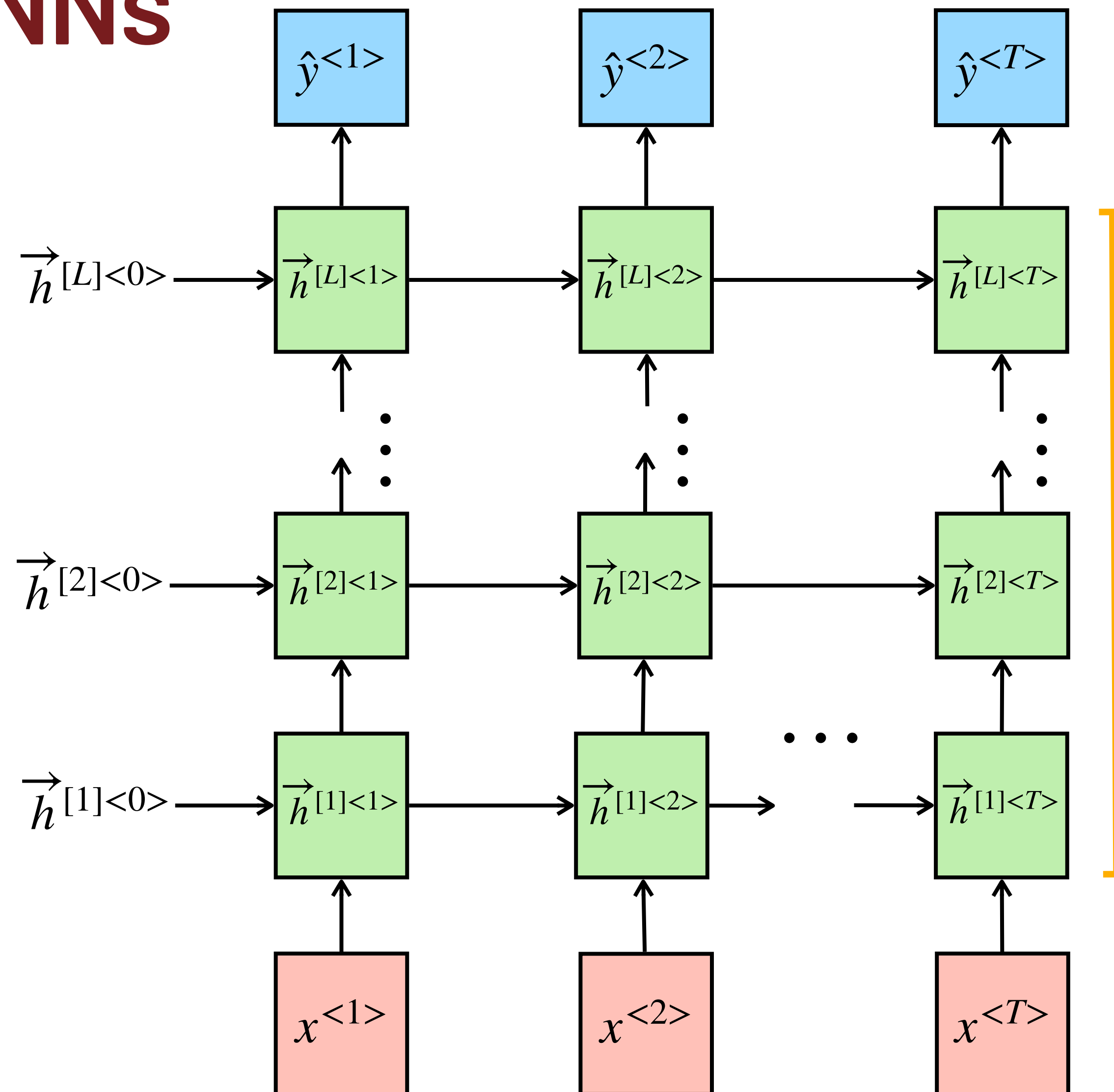
$$h^{<t>} = (1 - z^{<t>}) \odot h^{<t-1>} + z^{<t>} \odot \tilde{h}^{<t>}$$

Bidirectional RNN

Bidirectional RNNs process sequences from **forward** and from **backward** to build a context in both directions.



Deep RNNs



To create deeper RNNs, we can stack hidden layers on top of each other

Hidden layer can have any recurrent structure:

- ▶ RNNs, LSTMs, GRUs
- ▶ Bidirectional

Next Lecture

L15: Word Embeddings

Learning vector representations for words