

Recurrent Neural Networks

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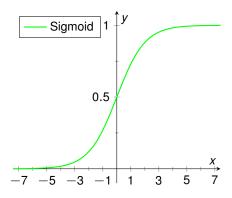


Activation Functions





Sigmoid Activation Function



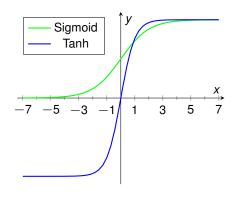
Sigmoid (logistic function)

$$f(x) = \frac{1}{1 + exp(-x)}$$
$$f'(x) = f(x)(1 - f(x))$$

→ Observe that the derivative can be solely expressed in terms of the activation!



Tanh Activation Function



Tanh

$$f(x) = tanh(x)$$

$$f'(x) = 1 - f(x)^{2}$$

→ The derivative is still a function of the activation!



Elman Recurrent Neural Network





General strategy

• We interpret the **batch** dimension as **time** dimension now



General strategy

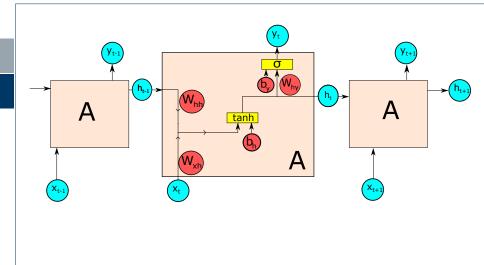
- · We interpret the batch dimension as time dimension now
- → Samples are correlated in this dimension



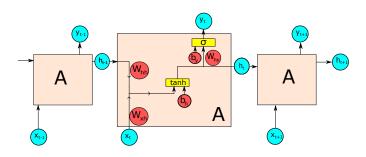
General strategy

- We interpret the batch dimension as time dimension now
- → Samples are correlated in this dimension
- This allows to reuse loss functions, optimizers, initializers, activation functions and the Neural Network class









Output formula:

$$\mathbf{y}_t = \sigma \left(\mathbf{h}_t \cdot \mathbf{W}_{hy} + \mathbf{b}_y \right)$$

 \mathbf{W}_{hy} : Weight matrix for current hidden state \mathbf{h}_t

 \mathbf{b}_{v} : Output bias



A word on software engineering

• In terms of **encapsulation** - how good was the idea to demand exposition of the weights as member?



A word on software engineering

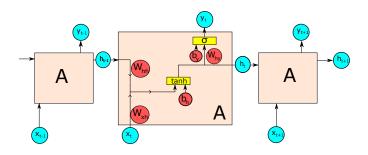
- In terms of encapsulation how good was the idea to demand exposition of the weights as member?
- Suppose we implement the RNN cell as composite structure
- Getters and Setters provide us the flexibility to do so



A word on software engineering

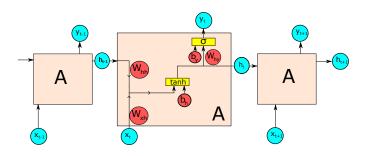
- In terms of encapsulation how good was the idea to demand exposition of the weights as member?
- Suppose we implement the RNN cell as composite structure
- Getters and Setters provide us the flexibility to do so
- Takeaway? Not doing proper software engineering most of the time will demand a price at some point.





$$\mathbf{h}_t = \tanh \left(\mathbf{h}_{t-1} \cdot \mathbf{W}_{hh} + \mathbf{x}_t \cdot \mathbf{W}_{xh} + \mathbf{b}_h \right)$$





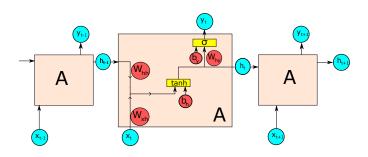
$$\mathbf{h}_t = \tanh \left(\mathbf{h}_{t-1} \cdot \mathbf{W}_{hh} + \mathbf{x}_t \cdot \mathbf{W}_{xh} + \mathbf{b}_h \right)$$

 \mathbf{W}_{hh} : Weight matrix for previous hidden state \mathbf{h}_{t-1}

 \mathbf{W}_{xh} : Weight matrix for current input \mathbf{x}_t

b_h: Update bias





$$\mathbf{h}_t = anh\left(\mathbf{\tilde{x}}_t \cdot \mathbf{W}_h\right)$$

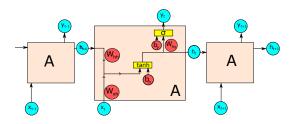
 \mathbf{W}_h : Weight matrix of a fully connected layer

 $\tilde{\mathbf{x}}_t$: Concatenation of \mathbf{x}_t , \mathbf{h}_{t-1} and a 1

Different from output: Not processed independently!



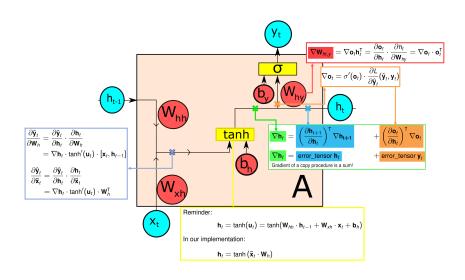
Backward



- Most gradients are handled by the embedded layers
- Store and feed the values for backprop (input tensors, activations)
 externally to the embedded layers because of multiple forward calls
- We need gradients through summation, multiplication and copying

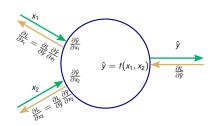


Elman RNN Cell Backward





Backward



Sum

$$f(x_1,x_2)=x_1+x_2$$
$$\partial \hat{y}$$

Gradient is **copying** $\frac{\partial L}{\partial \hat{v}}$

Multiply Copy

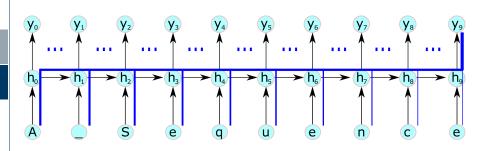
$$f(x_1, x_2) = x_1 \cdot x_2$$
$$\frac{\partial \hat{y}}{\partial x_1} = x_2$$

Backward pass of sum

So the gradient is a sum!

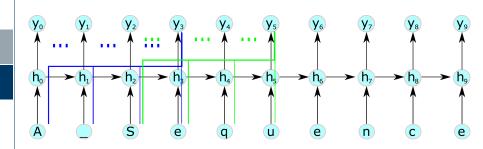
Gradient is · with switched inputs





• Implemented by passing the whole sequence as a **batch**





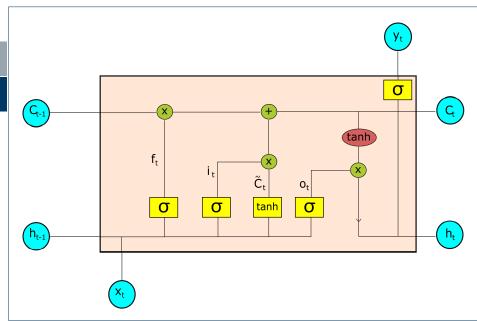
- Implemented by passing overlapping parts as a batch
- We need to implement memory between states
- Simply store the last hidden state and implement a method switching whether this state is reused in subsequent forward passes.
- Data has to be fed in accordingly!
- Referencing the TBPPT Algorithm presented in the lecture: k_1 is always the sequence length and k_2 is always the TBPTT length.



Long Short-Term Memory (optional)

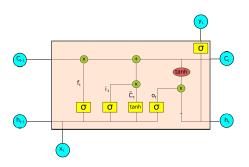








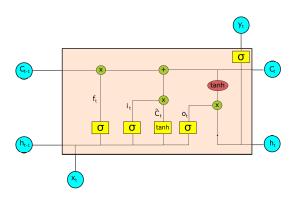
Forward



- We can reuse a fully connected layer again for the output
- Unlike in the lecture, the output gate is a trainable fully connected layer to allow different output sizes
- The concatenation is also analogous to the RNN
- The gates σ and the yellow tanh can be a single **fully connected** layer with an output size of $4 \cdot \dim(\text{hidden state})$



Backward



- Remember that we have to pass the vectors of the input tensor **sequentially**
- Most gradients are again handled by the embedded layers
- Again store and feed the values for backprop externally to the embedded layers



Thanks for listening.

Any questions?