

# RNN

이예린

# CONTENTS

1. RNN

2. LSTM

3. GRU

CNN: convolutional neural network

RNN: recurrent neural network



QUIZ1

“재귀성” 특징으로 인해  데이터를  
처리하는 데에 사용되는 뉴럴 네트워크 구조

시계열데이터

시점 1

시간	센서1	센서2	센서3	센서4	센서5	상태
12:00	0	98.9	3.9	0.19	0.21	정상

$$h_1 = f(W_{xh}x_1)$$

$$y_1 = g(W_{hy}h_1)$$

반응 변수  $y_1$

정상불량

1	0
---	---

은닉층  $h_1$

--	--	--	--	--	--	--	--

설명 변수  $x_1$

0	98.9	3.9	0.19	0.21
---	------	-----	------	------

$T = 1$

시계열데이터

시점 2

시간	센서1	센서2	센서3	센서4	센서5	상태
12:00	0	98.9	3.9	0.19	0.21	정상
13:00	0	98.9	3.9	0.21	0.23	정상

$$h_2 = f(W_{xh}x_2)$$

$$y_2 = g(W_{hy}h_2)$$

시점 3

시간	센서1	센서2	센서3	센서4	센서5	상태
12:00	0	98.9	3.9	0.19	0.21	정상
13:00	0	98.9	3.9	0.21	0.23	정상
14:00	0.3	74.5	6.7	0.23	0.24	불량

$$h_3 = f(W_{xh}x_3)$$

$$y_3 = g(W_{hy}h_3)$$

각 시점이 독립

## 시계열데이터

시간	센서1	센서2	센서3	센서4	센서5	상태
12:00	0	98.9	3.9	0.19	0.21	정상
13:00	0	98.9	3.9	0.21	0.23	정상
14:00	0.3	74.5	6.7	0.23	0.24	불량

$$h_3 = f(W_{xh}x_3) + \text{이전 시점 정보}$$

$$y_3 = g(W_{hy}h_3)$$

QUIZ2

$$f(\cdot) = \boxed{\phantom{000}} \quad g(\cdot) = \boxed{\phantom{000}}$$

이전 시점의 정보까지 반영!

# RNN

	시간	센서1	센서2	센서3	센서4	센서5	상태
$t-2$	12:00	0	98.9	39	0.19	0.21	정상
$t-1$	13:00	0	98.9	39	0.21	0.23	정상
$t$	14:00	0.3	74.5	6.7	0.23	0.24	불량

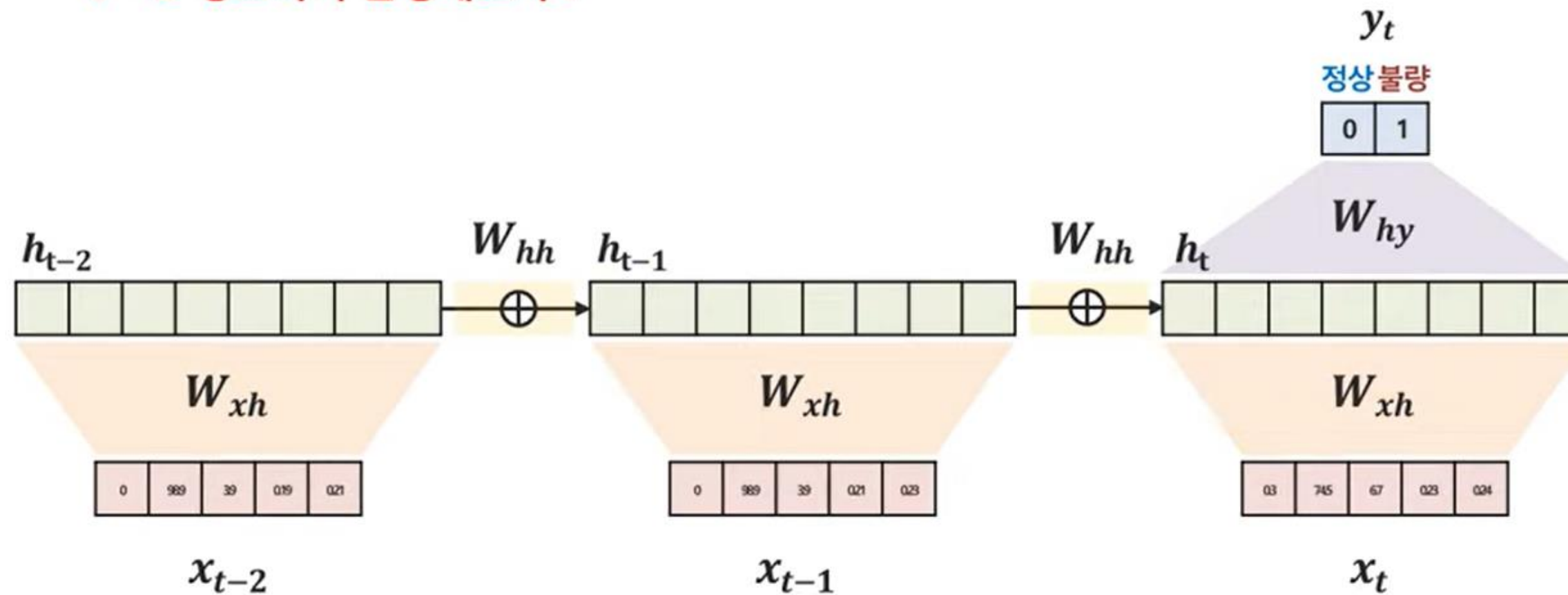
“ $t-2$  정보까지 반영해보자 !”

$$h_{t-1} = f(W_{xh}x_{t-1} + W_{hh}h_{t-2})$$

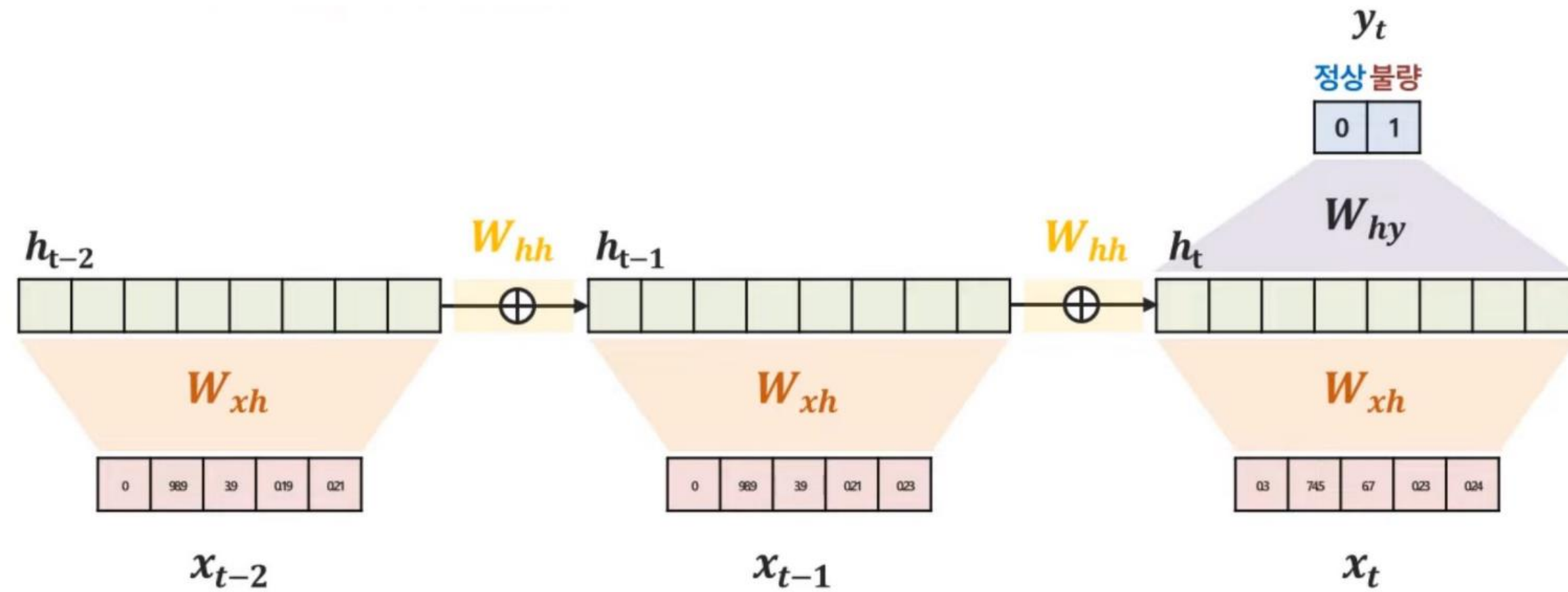
$$h_t = f(W_{xh}x_t + W_{hh}h_{t-1})$$

$$y_t = g(W_{hy}h_t)$$

$$f(\cdot) = \tanh, g(\cdot) = \text{softmax}$$



# RNN



$W_{hy}$

$W_{xh}$

$W_{hh}$

같은 종류의 가중치 -> 같은 값

“가중치 공유”

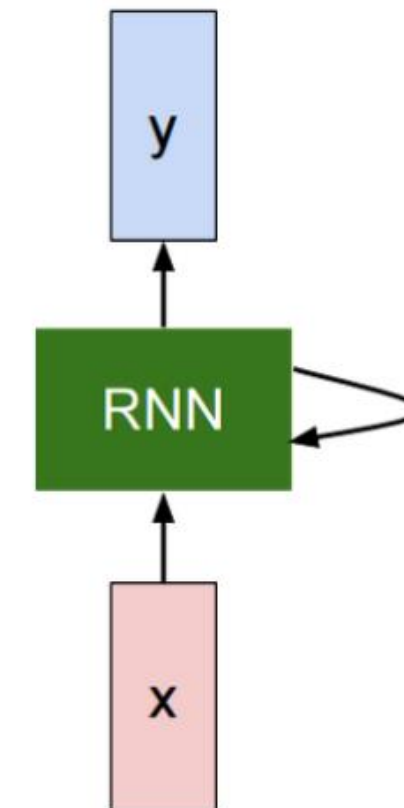


# RNN

We can process a sequence of vectors  $\mathbf{x}$  by applying a **recurrence formula** at every time step:

$$\boxed{h_t} = \boxed{f_W}(\boxed{h_{t-1}}, \boxed{x_t})$$

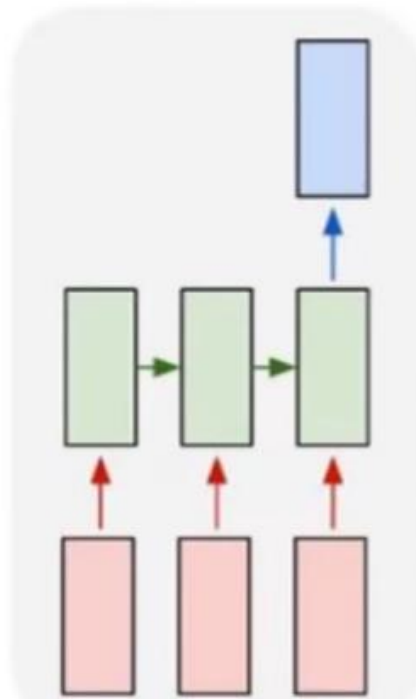
new state                      old state    input vector at  
some function                      some time step  
with parameters  $W$



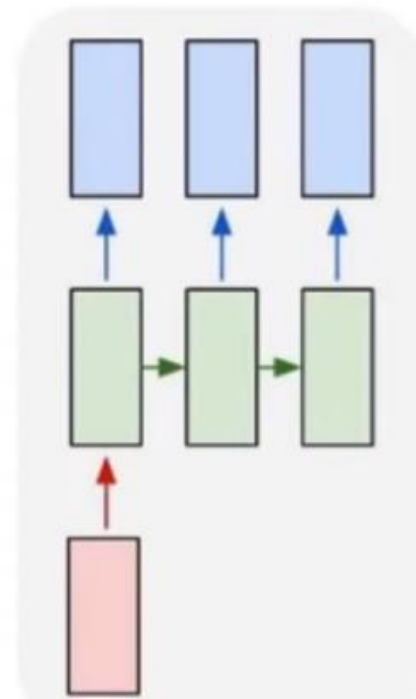
“recurrent neural network”

# RNN

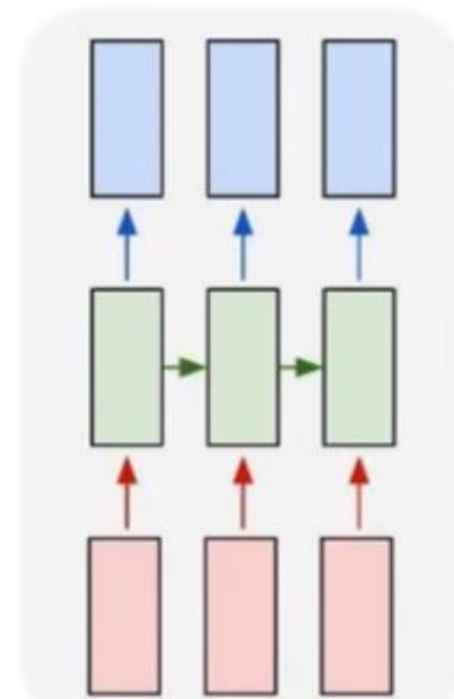
Many to one



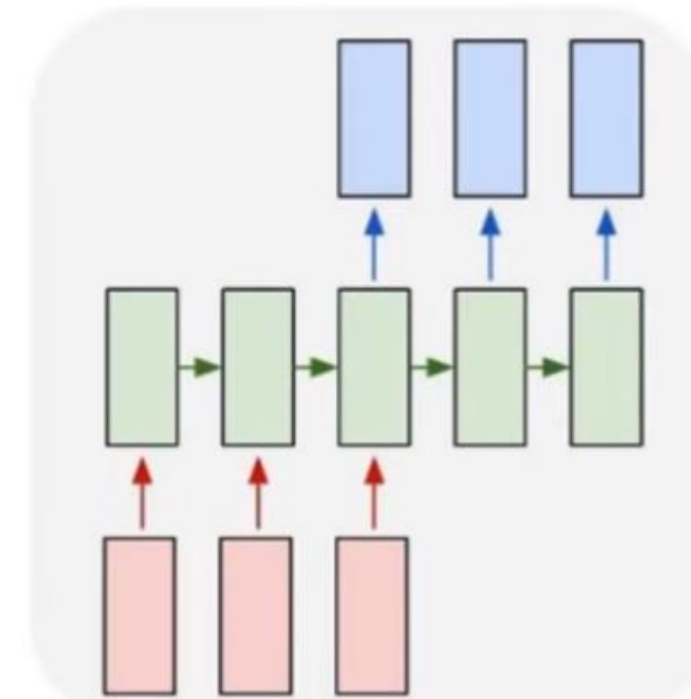
One to Many



Many to many



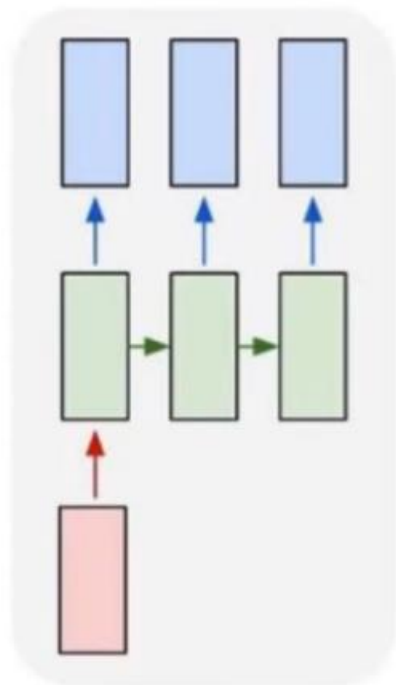
Many to many



# RNN

## 이미지 캡셔닝

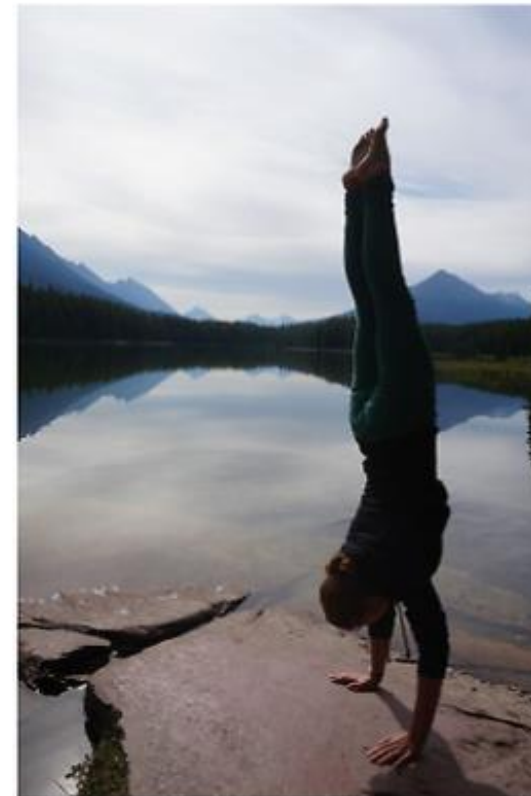
One to Many



*A woman is holding a cat in her hand*



*A person holding a computer mouse on a desk*



*A woman standing on a beach holding a surfboard*



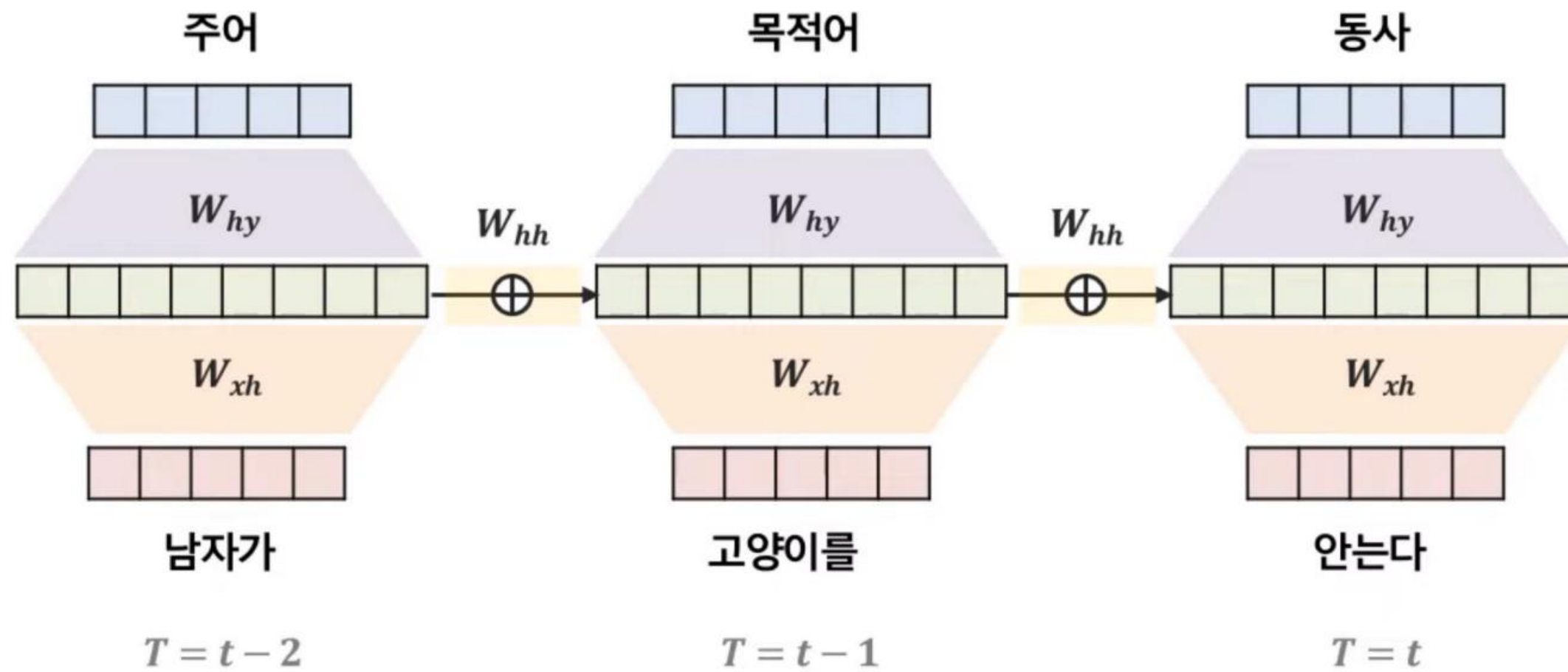
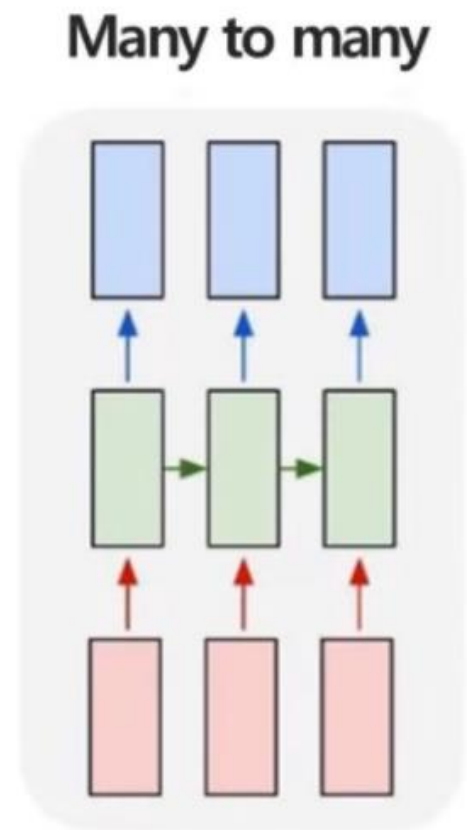
*A bird is perched on a tree branch*



*A man in a baseball uniform throwing a ball*

# RNN

## POS Tagging

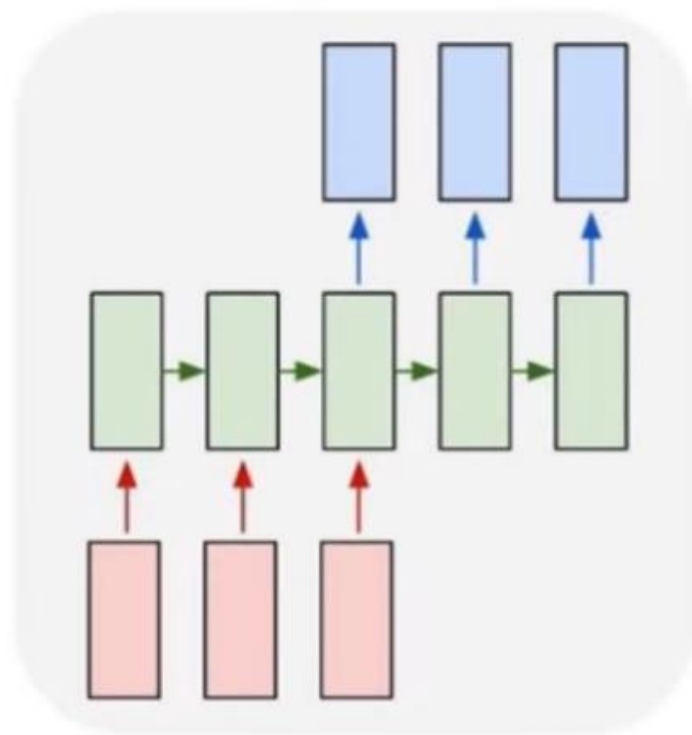




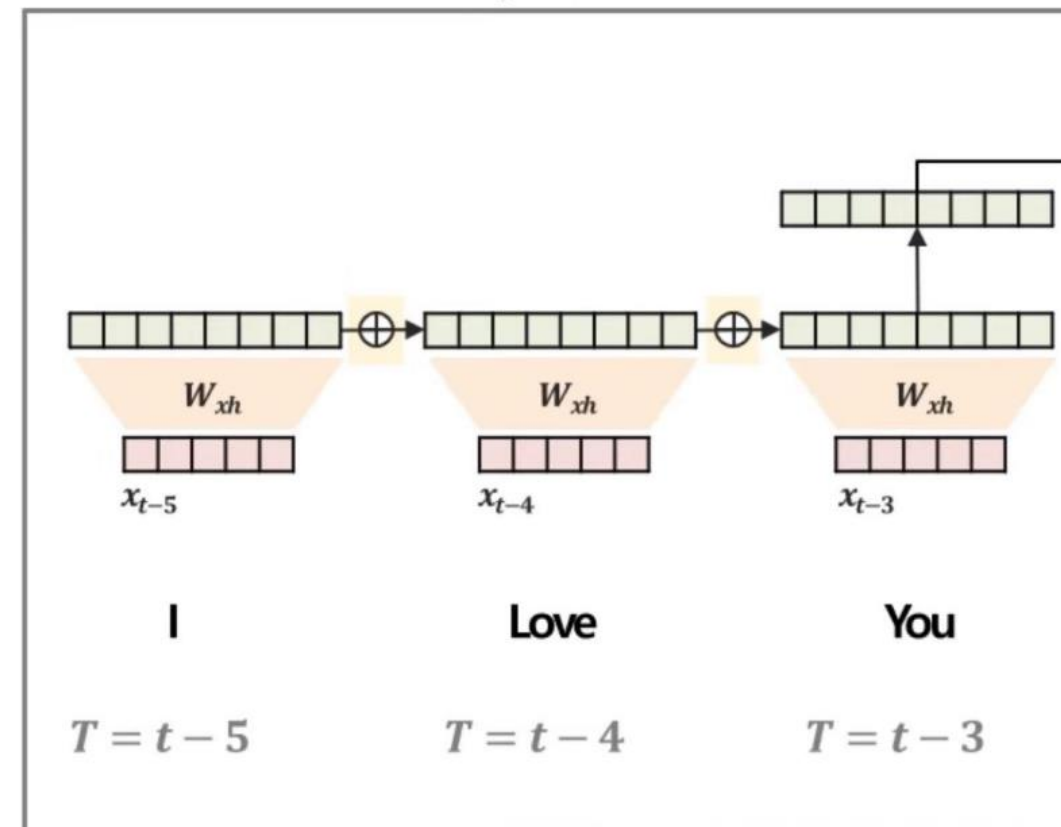
# RNN

## 번역

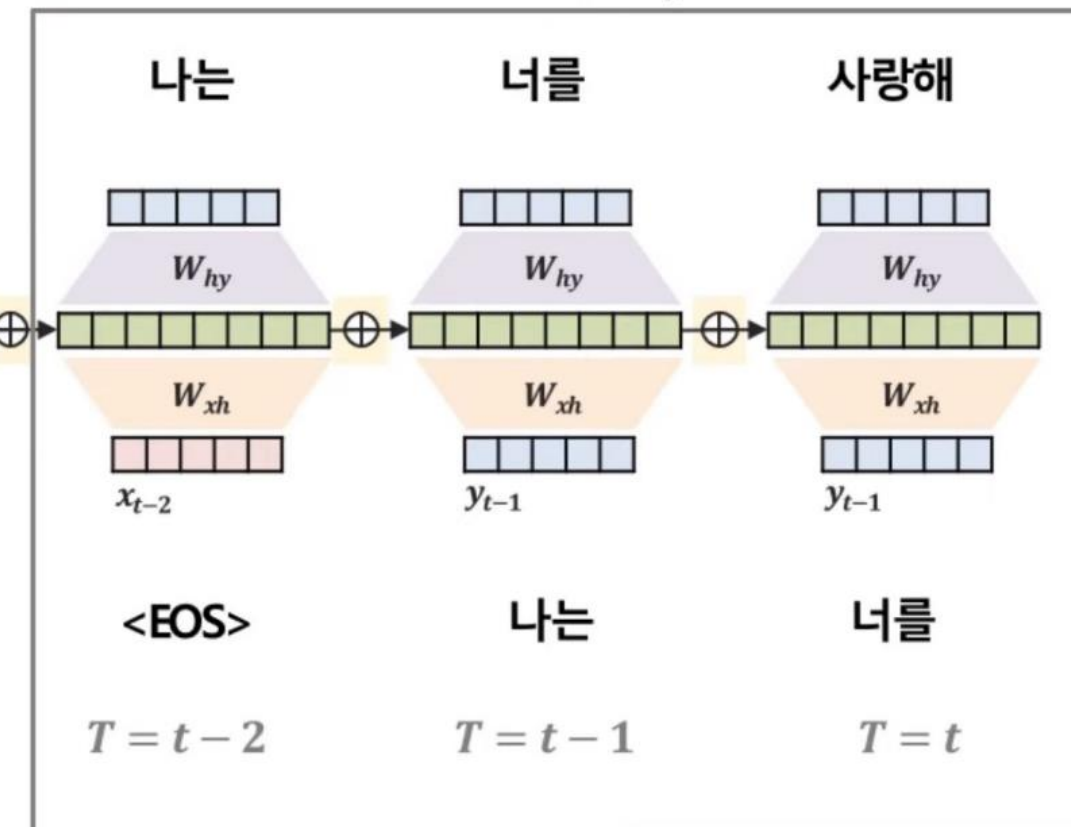
Many to many



many to one



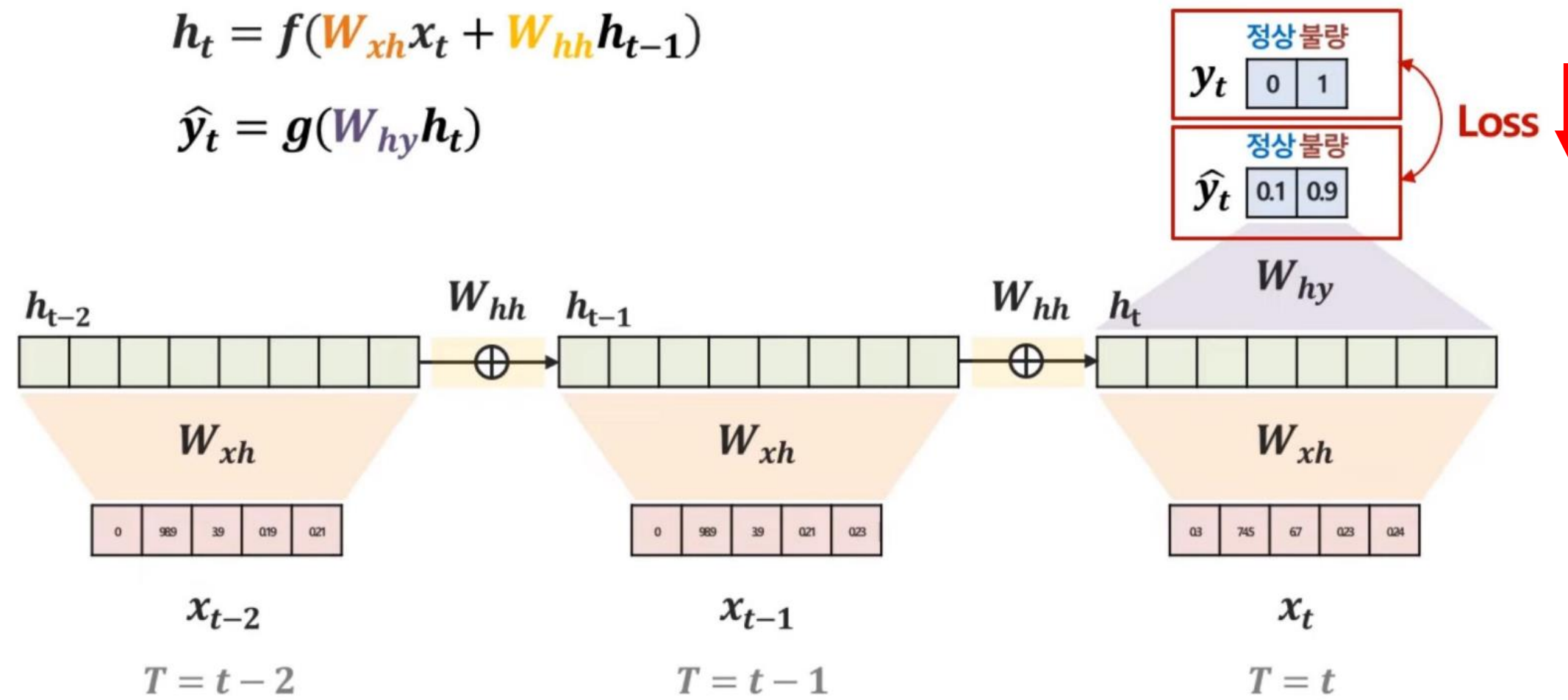
one to many



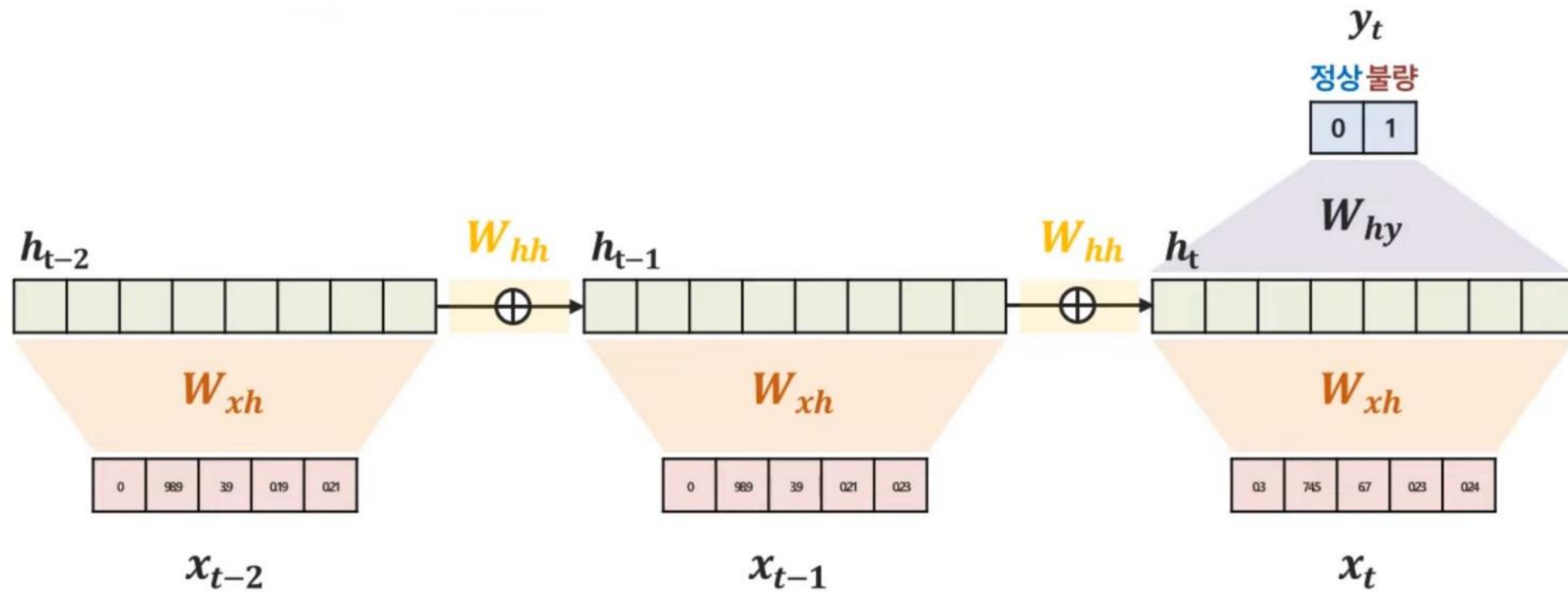
# RNN

$$h_t = f(W_{xh}x_t + W_{hh}h_{t-1})$$

$$\hat{y}_t = g(W_{hy}h_t)$$



# RNN

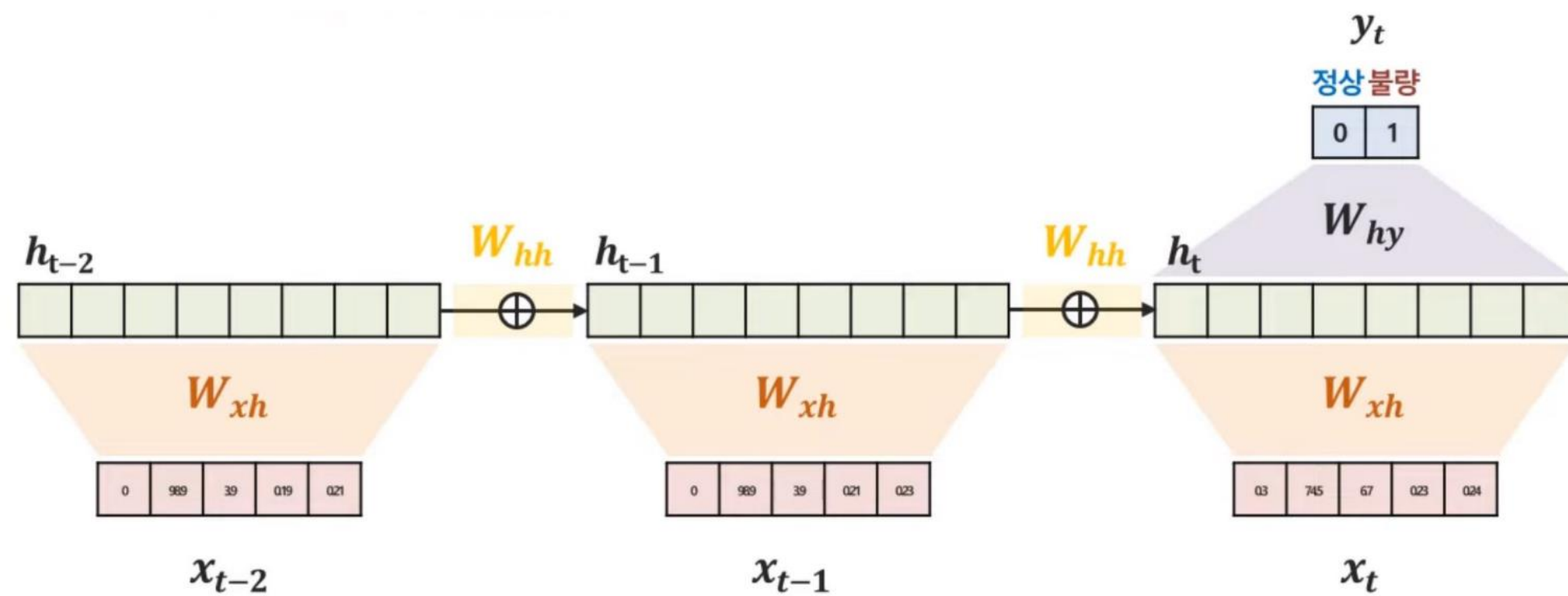


$$\frac{\partial Loss}{\partial W_{hy}} = \frac{\partial L_t}{\partial \hat{y}_t} \times \frac{\partial \hat{y}_t}{\partial W_{hy} h_t} \times \frac{\partial W_{hy} h_t}{\partial W_{hy}}$$

$$\frac{\partial Loss}{\partial W_{hh}} = \underbrace{\frac{\partial Loss}{\partial \hat{y}_t} \times \frac{\partial \hat{y}_t}{\partial h_3} \times \frac{\partial h_3}{\partial W_{hh}}}_{T_3: \text{시점 3에서의 영향}} + \underbrace{\frac{\partial Loss}{\partial \hat{y}_t} \times \frac{\partial \hat{y}_t}{\partial h_3} \times \frac{\partial h_3}{\partial h_2} \times \frac{\partial h_2}{\partial W_{hh}}}_{T_2: \text{시점 3으로부터 전해진 영향 고려}} + \underbrace{\frac{\partial Loss}{\partial \hat{y}_t} \times \frac{\partial \hat{y}_t}{\partial h_3} \times \frac{\partial h_3}{\partial h_2} \times \frac{\partial h_2}{\partial h_1} \times \frac{\partial h_1}{\partial W_{hh}}}_{T_1: \text{시점 2으로부터 전해진 영향 고려}}$$

$$\frac{\partial Loss}{\partial W_{xh}} = \underbrace{\frac{\partial Loss}{\partial \hat{y}_t} \times \frac{\partial \hat{y}_t}{\partial h_3} \times \frac{\partial h_3}{\partial W_{xh}}}_{T_3: \text{시점 3에서의 영향}} + \underbrace{\frac{\partial Loss}{\partial \hat{y}_t} \times \frac{\partial \hat{y}_t}{\partial h_3} \times \frac{\partial h_3}{\partial h_2} \times \frac{\partial h_2}{\partial W_{xh}}}_{T_2: \text{시점 3으로부터 전해진 영향 고려}} + \underbrace{\frac{\partial Loss}{\partial \hat{y}_t} \times \frac{\partial y}{\partial h_3} \times \frac{\partial h_3}{\partial h_2} \times \frac{\partial h_2}{\partial h_1} \times \frac{\partial h_1}{\partial W_{xh}}}_{T_1: \text{시점 2으로부터 전해진 영향 고려}}$$

# RNN



## 최종 업데이트된 가중치

$$W_{hy} \rightarrow W_{hy}^{new} = W_{hy}^{old} - \eta * \frac{\partial Loss}{\partial W_{hy}}$$

$$W_{hh} \rightarrow W_{hh}^{new} = W_{hh}^{old} - \eta * \frac{\partial Loss}{\partial W_{hh}}$$

$$W_{xh} \rightarrow W_{xh}^{new} = W_{xh}^{old} - \eta * \frac{\partial Loss}{\partial W_{xh}}$$



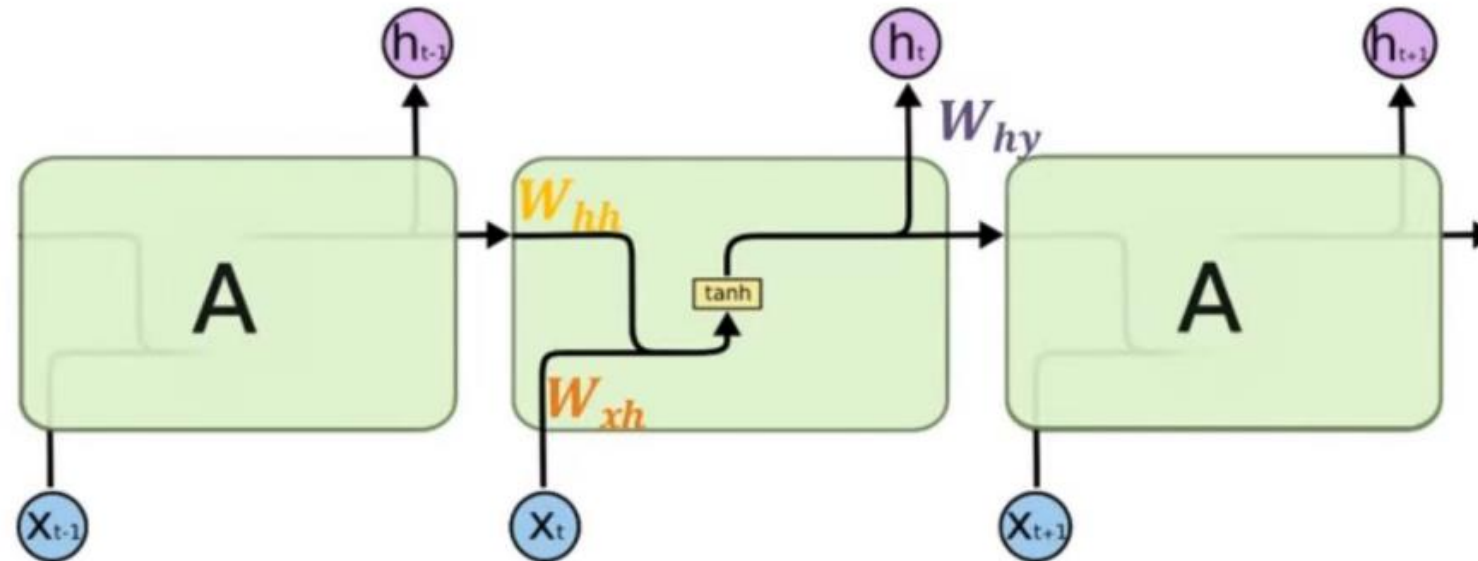
QUIZ 3) RNN이 가지는 한계점은?

# LSTM

이예린

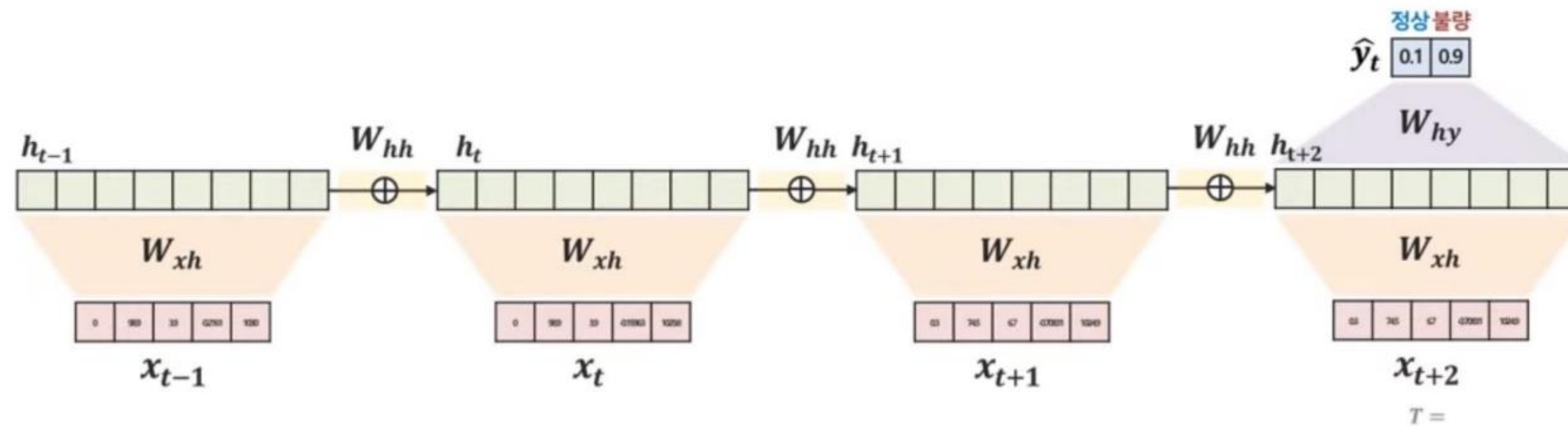
# LSTM

RNN



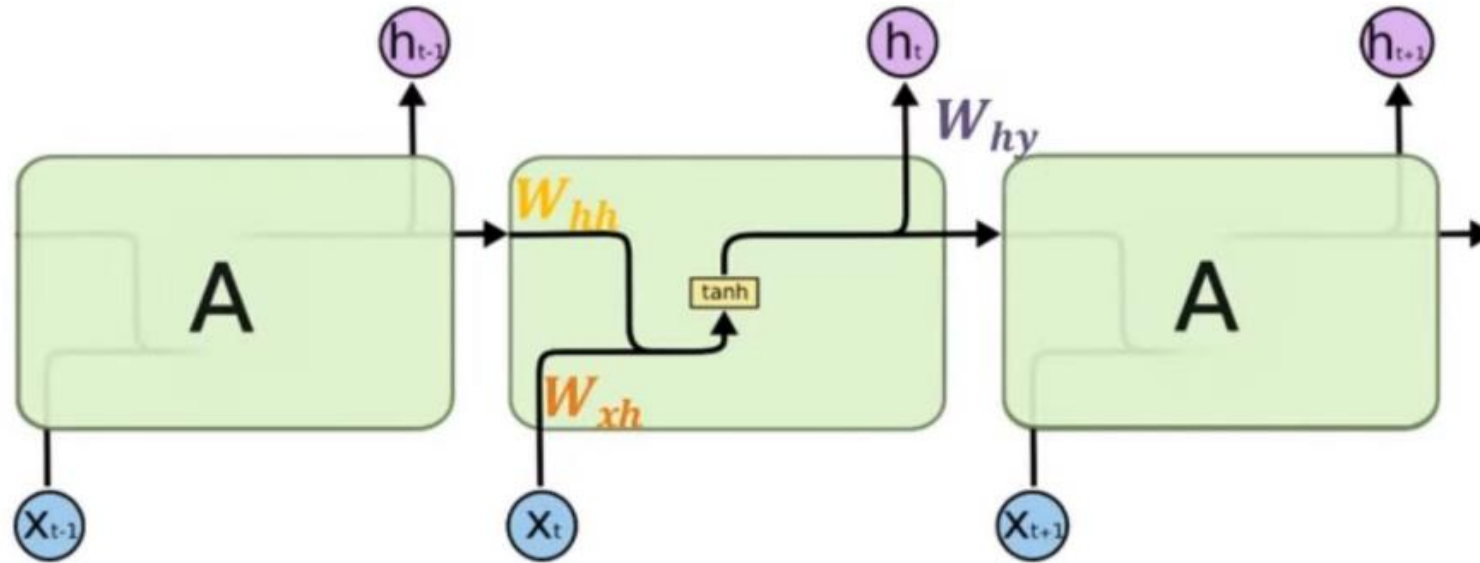
$$\begin{aligned}h_{t-1} &= f(W_{xh}x_{t-1} + W_{hh}h_{t-2}) \\h_t &= f(W_{xh}x_t + W_{hh}h_{t-1}) \\y_t &= g(W_{hy}h_t)\end{aligned}$$

Cell state  
gate



# LSTM

## RNN

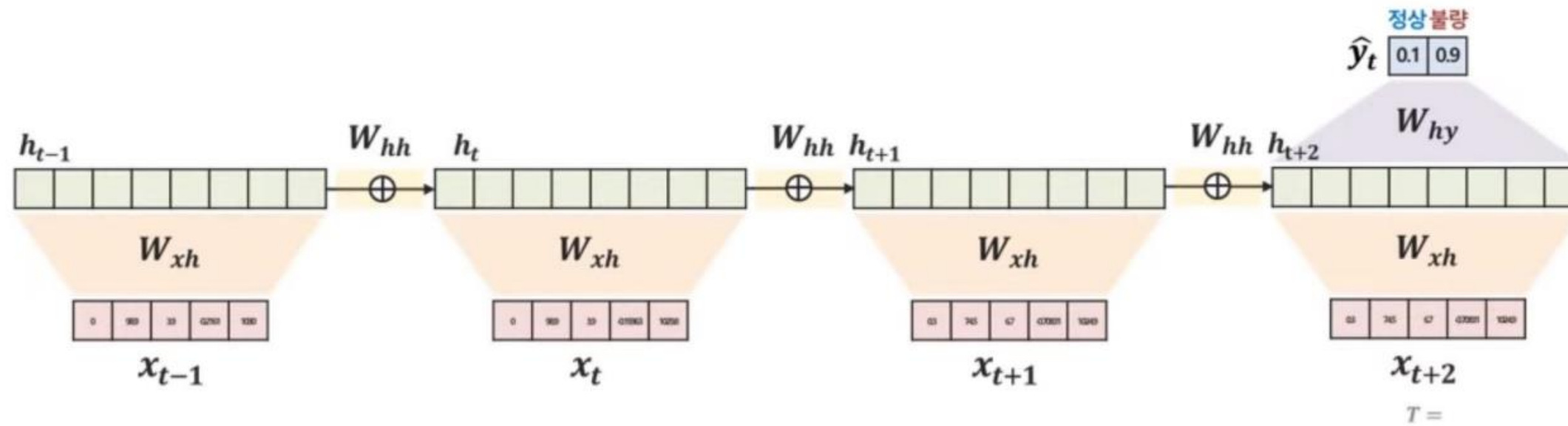


$$h_{t-1} = f(W_{xh}x_{t-1} + W_{hh}h_{t-2})$$

$$h_t = f(W_{xh}x_t + W_{hh}h_{t-1})$$

$$y_t = g(W_{hy}h_t)$$

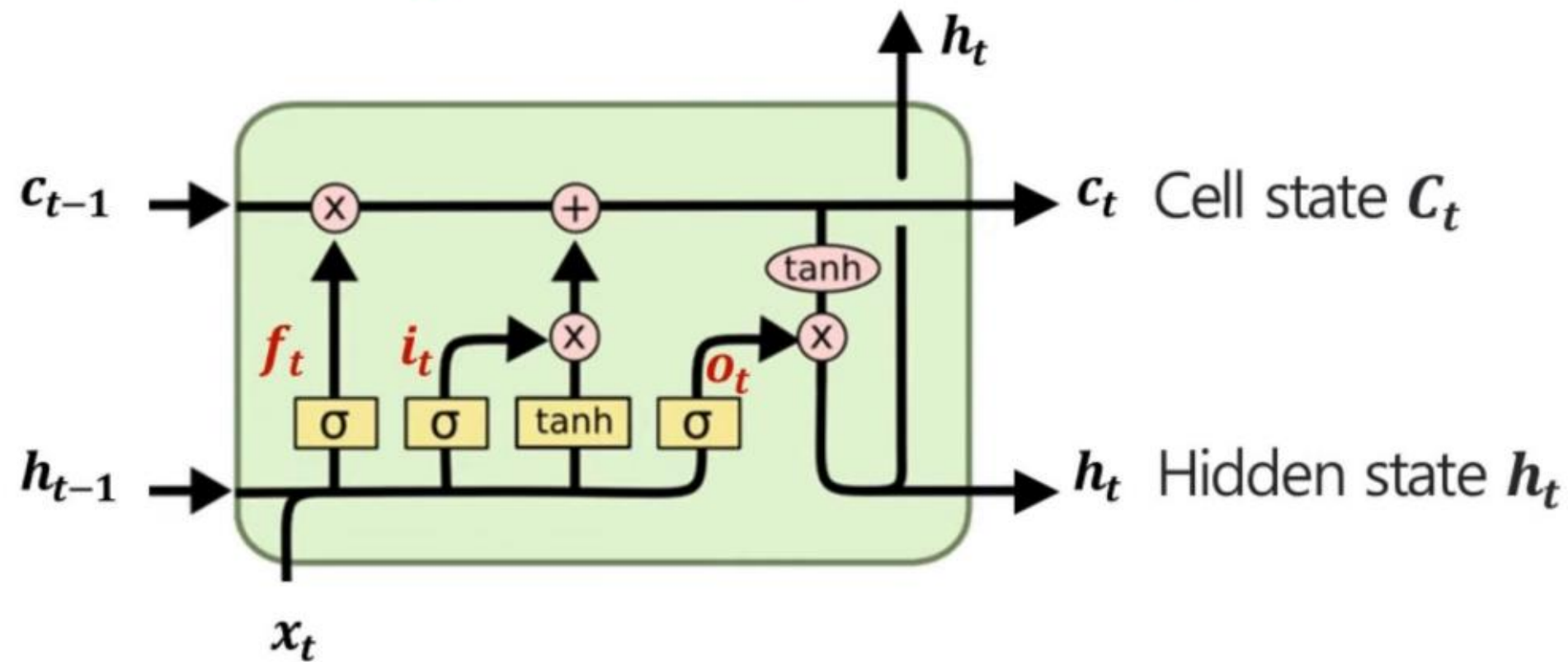
## Cell state gate



# LSTM

Cell state ( $c_t$ ) 구조

세 가지 gate: Forget gate ( $f_t$ ), Input gate ( $i_t$ ), Output gate ( $o_t$ )



$$f_t = \sigma(W_{xh_f} x_t + W_{hh_f} h_{t-1} + b_{h_f})$$

$$i_t = \sigma(W_{xh_i} x_t + W_{hh_i} h_{t-1} + b_{h_i})$$

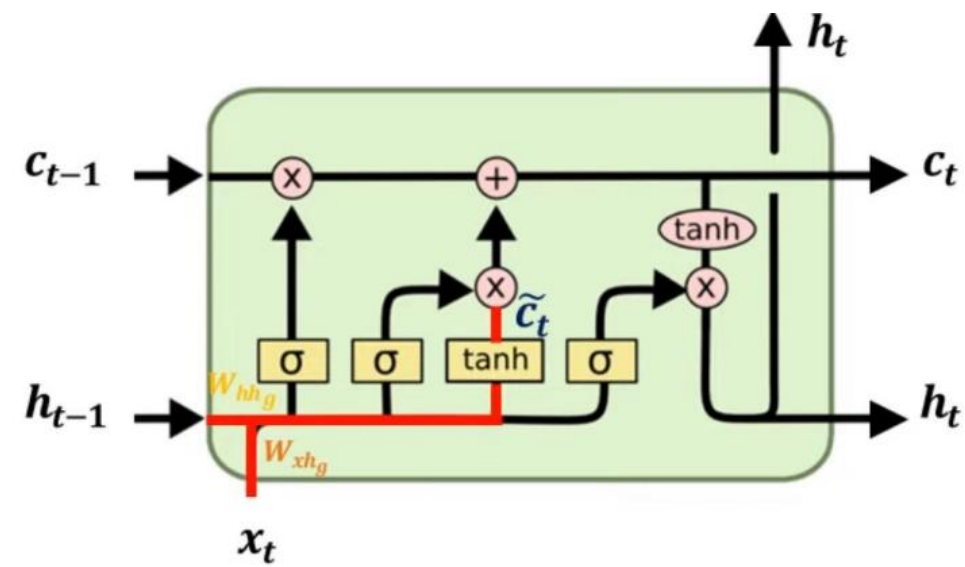
$$o_t = \sigma(W_{xh_o} x_t + W_{hh_o} h_{t-1} + b_{h_o})$$

$$\tilde{c}_t = \tanh(W_{xh_g} x_t + W_{hh_g} h_{t-1} + b_{h_g})$$

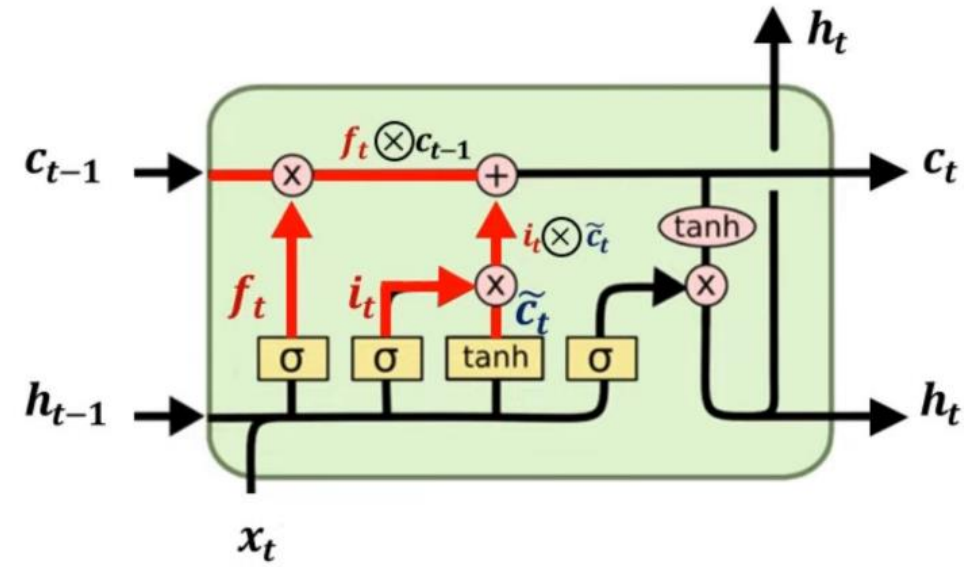
$$c_t = f_t \otimes c_{t-1} \oplus i_t \otimes \tilde{c}_t$$

$$h_t = o_t \otimes \tanh(c_t)$$

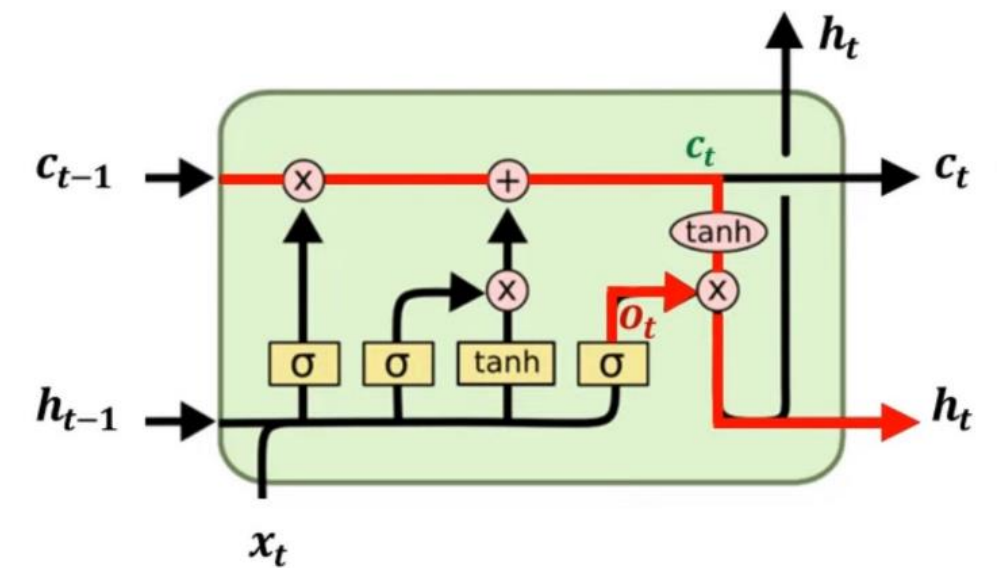
# LSTM



$$\tilde{c}_t = \tanh(W_{xh_g} x_t + W_{hh_g} h_{t-1} + b_{h_g})$$



$$c_t = f_t \otimes c_{t-1} \oplus i_t \otimes \tilde{c}_t$$



$$h_t = o_t \otimes \tanh(c_t)$$

Gate 계산 → cell state 업데이트 → hidden vector 업데이트


$$f_t = \sigma(W_{xh_f} x_t + W_{hh_f} h_{t-1} + b_{h_f}) \quad \text{forget gate}$$

$$i_t = \sigma(W_{xh_i} x_t + W_{hh_i} h_{t-1} + b_{h_i}) \quad \text{input gate}$$

$$o_t = \sigma(W_{xh_o} x_t + W_{hh_o} h_{t-1} + b_{h_o}) \quad \text{output gate}$$

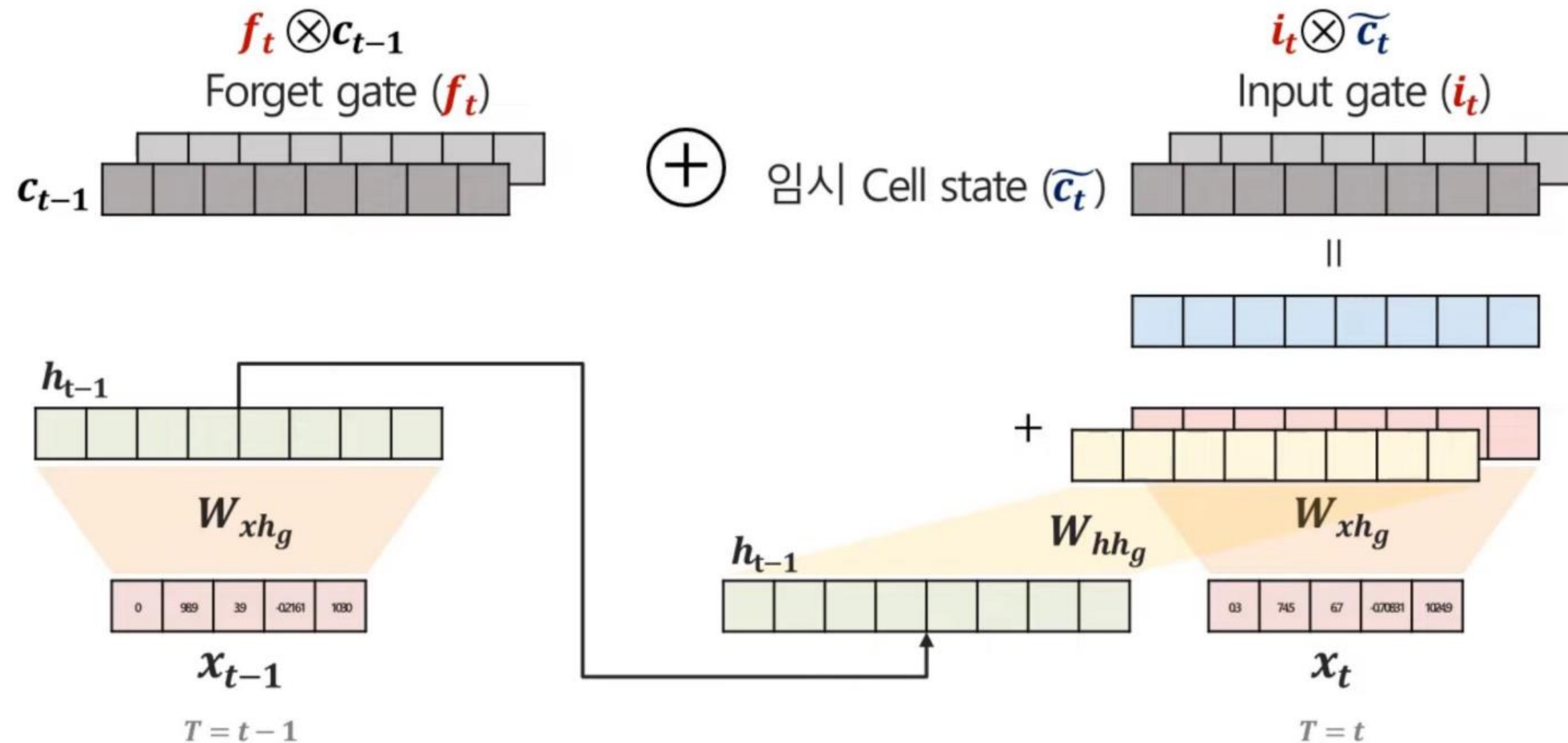
: 0~1 값 → 일종의 확률



# LSTM

## Quiz 4) forget gate와 input gate는 어떤 시점의 정보를 조정하는 가중치일까?

cell state  $c_t = f_t \otimes c_{t-1} \oplus i_t \otimes \tilde{c}_t$ ,  $\otimes$  = elementwise product





# LSTM

- Output Gate  $\mathbf{o}_t = \sigma(\mathbf{W}_{xh_o} \mathbf{x}_t + \mathbf{W}_{hh_o} \mathbf{h}_{t-1} + \mathbf{b}_{h_o})$
- Hidden state  $\mathbf{h}_t = \mathbf{o}_t \odot \tanh(\mathbf{c}_t)$

$\mathbf{o}_t$

0.5	0.4	0.1	0.9	0.2	0.3	0.8	0.7	0.1	0.9
-----	-----	-----	-----	-----	-----	-----	-----	-----	-----

$\mathbf{c}_t$

-0.01	0.02	0.93	0.11	1.62	0.01	0.29	3.69	0.36	0.43
-------	------	------	------	------	------	------	------	------	------

$\tanh(\mathbf{c}_t)$

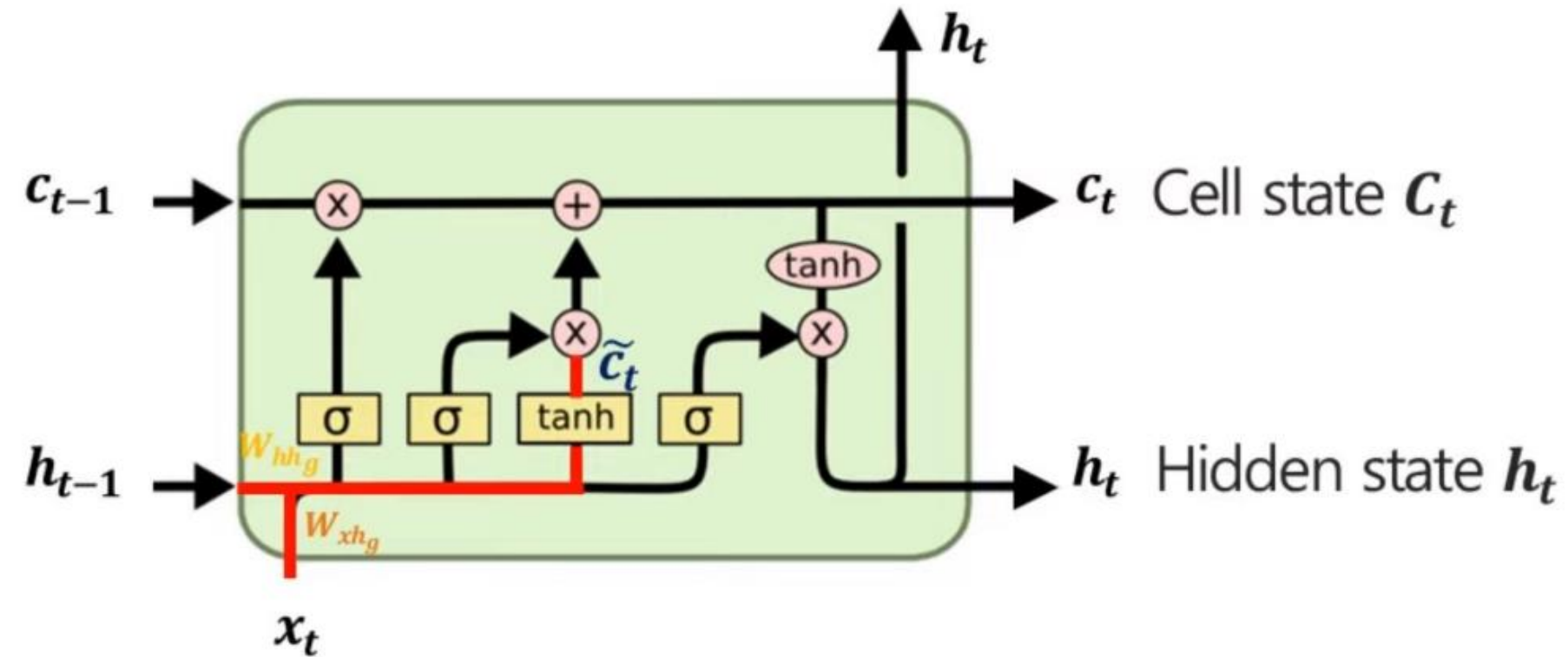
-0.01	0.02	0.73	0.11	0.92	0.01	0.28	1.00	0.35	0.41
-------	------	------	------	------	------	------	------	------	------

$\mathbf{h}_t = \mathbf{o}_t \odot \tanh(\mathbf{c}_t)$

0	0.08	0.073	0.099	0.184	0.003	0.224	0.7	0.035	0.369
---	------	-------	-------	-------	-------	-------	-----	-------	-------

# LSTM

## LSTM



$$f_t = \sigma(W_{xh_f} x_t + W_{hh_f} h_{t-1} + b_{h_f})$$

$$i_t = \sigma(W_{xh_i} x_t + W_{hh_i} h_{t-1} + b_{h_i})$$

$$o_t = \sigma(W_{xh_o} x_t + W_{hh_o} h_{t-1} + b_{h_o})$$

$$\tilde{c}_t = \tanh(W_{xh_g} x_t + W_{hh_g} h_{t-1} + b_{h_g})$$

$$c_t = f_t \otimes c_{t-1} \oplus i_t \otimes \tilde{c}_t$$

$$h_t = o_t \otimes \tanh(c_t)$$

Hidden state  $h_t$ : 현 시점에 대한 단기적인 정보

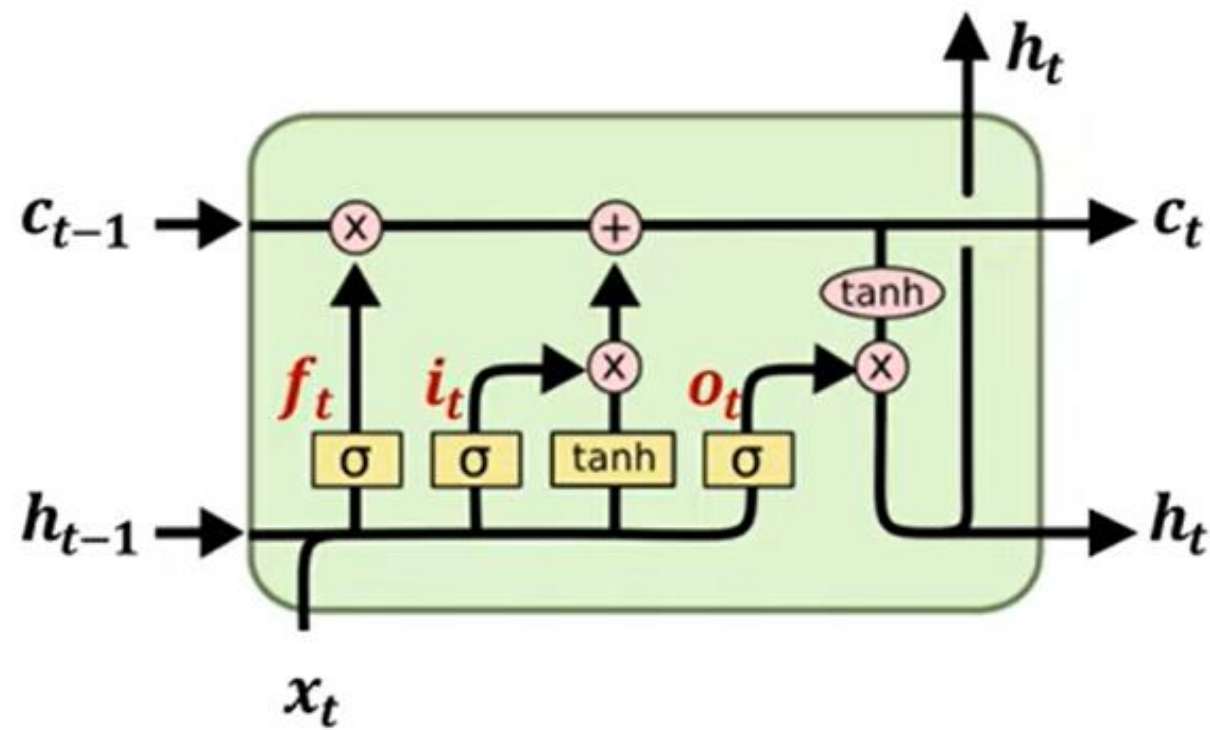
Cell state  $c_t$ : 현 시점에 대한 장기적인 정보

## Peephole connection

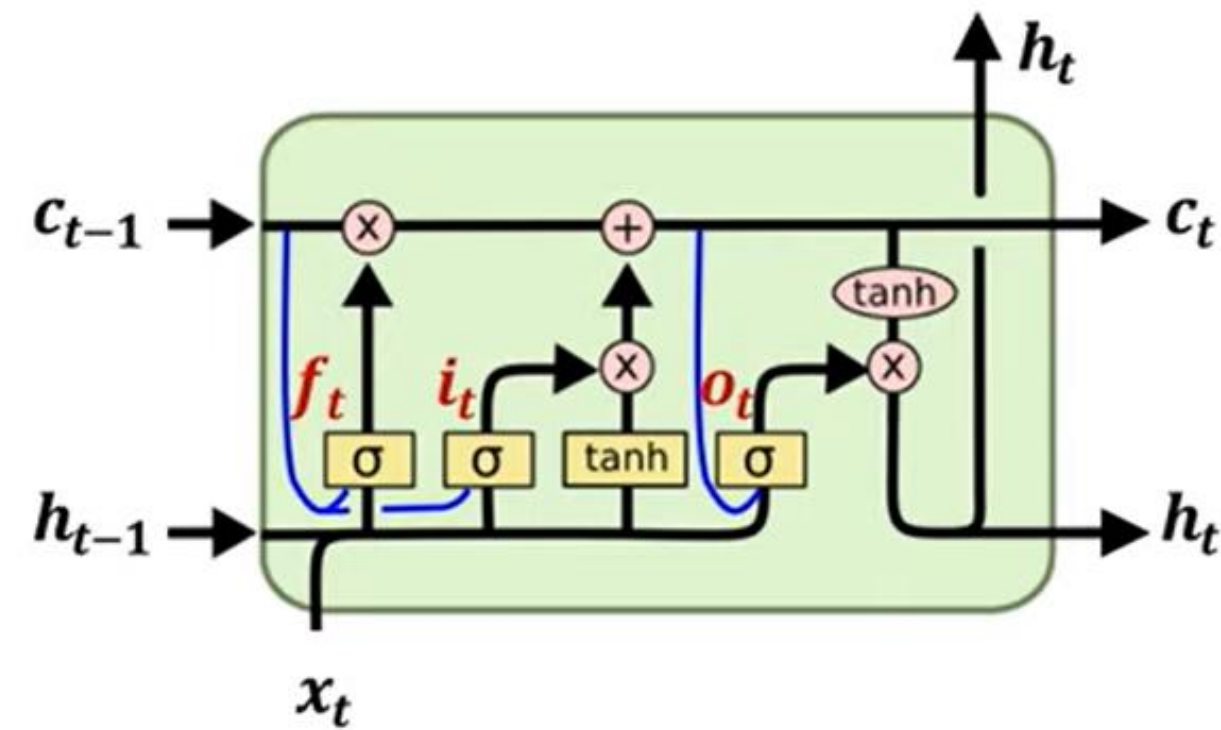
Gate에 장기정보(cell state)  $c_t$  정보도 활용하여 더 많은 정보가 수용되도록 개선

- Forget gate  $f_t = \sigma(W_{xh_f} x_t + W_{hh_f} h_{t-1} + W_{ch_f} c_{t-1} + b_{h_f})$
- Input gate  $i_t = \sigma(W_{xh_i} x_t + W_{hh_i} h_{t-1} + W_{ch_i} c_{t-1} + b_{h_i})$
- Output gate  $o_t = \sigma(W_{xh_o} x_t + W_{hh_o} h_{t-1} + W_{ch_o} c_t + b_{h_o})$

추가



LSTM



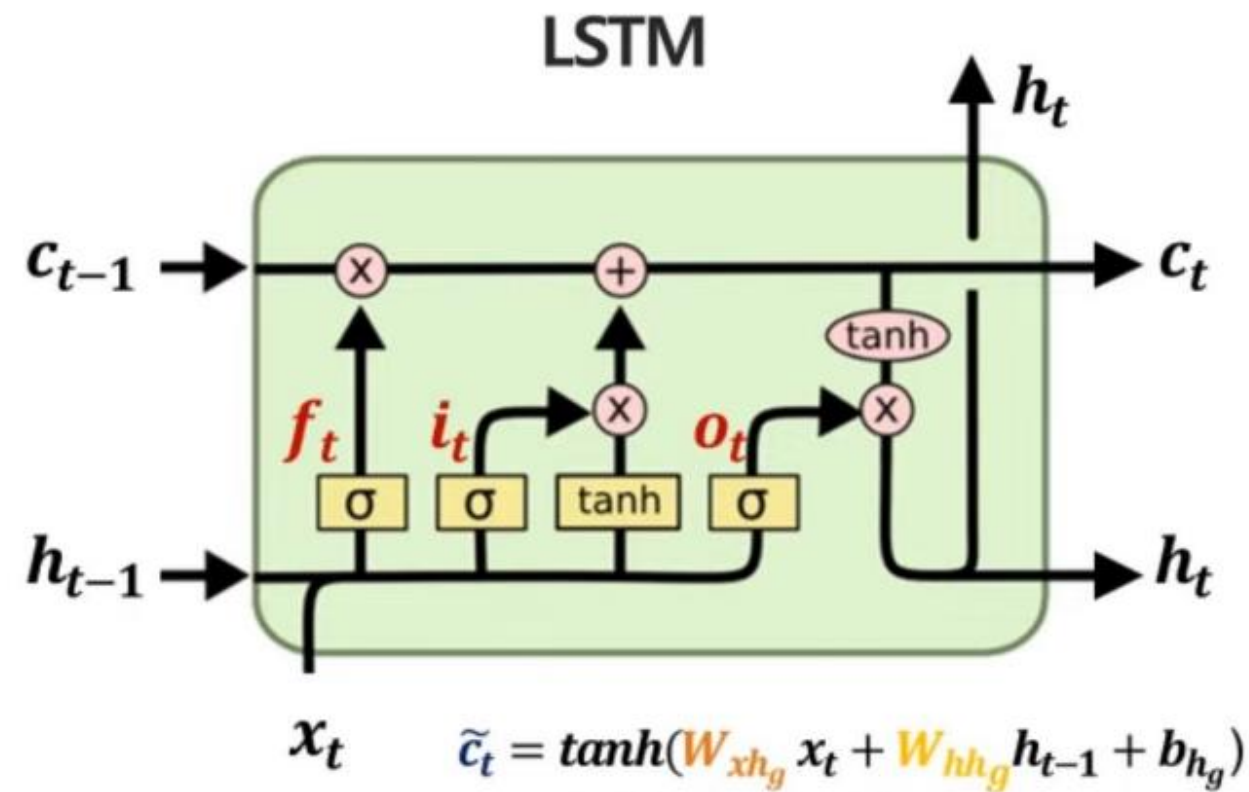
LSTM with peephole connections

# GRU

이예린

# GRU

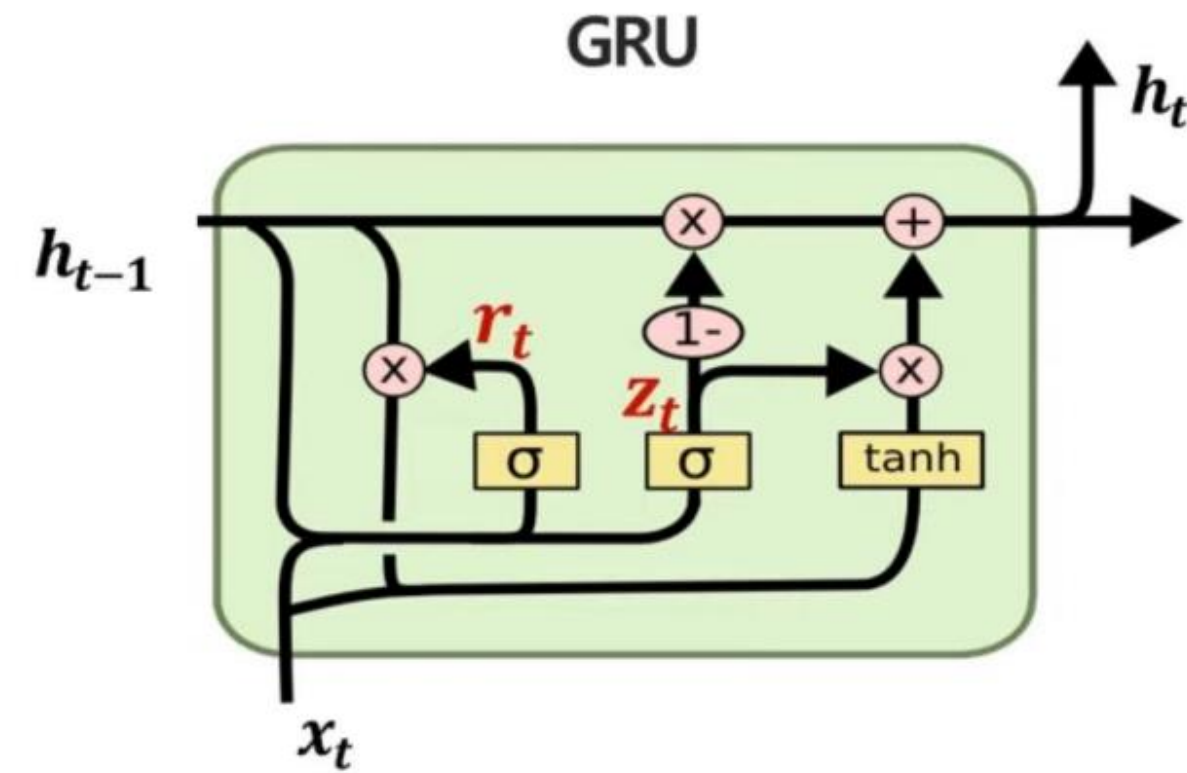
- forget gate, input gate를 update gate( $z_t$ )로 통합, output gate를 없애고 reset gate( $r_t$ )정의
- Cell state, hidden state를 hidden state로 통합



$$\tilde{c}_t = \tanh(W_{xh_g} x_t + W_{hh_g} h_{t-1} + b_{h_g})$$

$$c_t = f_t \otimes c_{t-1} \oplus i_t \otimes \tilde{c}_t$$

$$h_t = o_t \otimes \tanh(c_t)$$





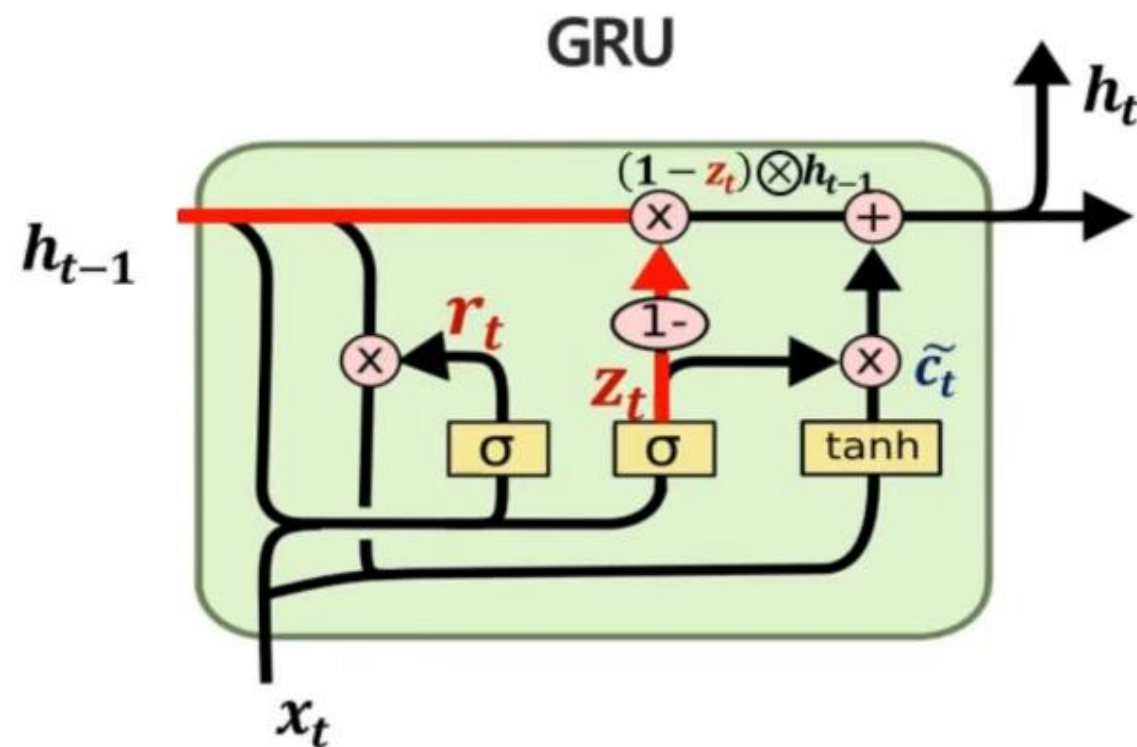
# GRU

Output gate를 없애고 reset gate( $r_t$ )정의, forget, input gate를 update gate( $z_t$ )로 통합

- Reset gate  $r_t = \sigma(W_{xh_r} x_t + W_{hh_r} h_{t-1} + b_{h_r})$
- Update gate  $z_t = \sigma(W_{xh_z} x_t + W_{hh_z} h_{t-1} + b_{h_z})$
- 임시 cell state  $\tilde{c}_t = \tanh(W_{xh_g} x_t + W_{hh_g} (r_t \otimes h_{t-1}) + b_{h_g})$

Cell, hidden state를 hidden state로 통합

- 최종 cell state (=hidden state)  $h_t = (1 - z_t) \otimes h_{t-1} \oplus z_t \otimes \tilde{c}_t$   
Forget gate의 역할    Input gate의 역할



$$\text{임시 cell state } \tilde{c}_t = \tanh(W_{xh_g} x_t + W_{hh_g} (r_t \otimes h_{t-1}) + b_{h_g})$$

$$\text{최종 cell state (=hidden state) } h_t = (1 - z_t) \otimes h_{t-1} \oplus z_t \otimes \tilde{c}_t$$

# 영화 리뷰데이터 실습

이예린

# 실습

## 1. 라이브러리 호출

```
import torch
import torchtext
import numpy as np
import torch.nn as nn
import torch.nn.functional as F
import time
```

## 2. 데이터셋 다운로드 & 전처리

```
start=time.time()

TEXT = torchtext.legacy.data.Field(sequential = True, batch_first = True, lower = True)
LABEL = torchtext.legacy.data.Field(sequential = False, batch_first = True)

from torchtext.legacy import datasets
train_data, test_data = datasets.IMDB.splits(TEXT, LABEL)
train_data, valid_data = train_data.split(split_ratio = 0.8)

TEXT.build_vocab(train_data, max_size=10000, min_freq=10, vectors=None)
LABEL.build_vocab(train_data)
```



## 실습

### 3. 데이터셋 분리

```
BATCH_SIZE = 100
device = torch.device('cuda:0' if torch.cuda.is_available() else 'cpu')

train_iterator, valid_iterator, test_iterator = torchtext.legacy.data.BucketIterator.splits(
    (train_data, valid_data, test_data),
    batch_size = BATCH_SIZE,
    device = device)
```

### 4. 변수 값 지정

```
vocab_size = len(TEXT.vocab) # 고유한 단어의 수
n_classes = 2 # 분류 문제에 대한 클래스 수
```

## 5. RNN 계층 네트워크

```

class BasicRNN(nn.Module):
    # n_vocab: 단어 집합의 크기
    def __init__(self, n_layers, hidden_dim, n_vocab, embed_dim, n_classes, dropout_p = 0.2):
        super(BasicRNN, self).__init__()
        self.n_layers = n_layers
        self.embed = nn.Embedding(n_vocab, embed_dim)
        self.hidden_dim = hidden_dim
        self.dropout = nn.Dropout(dropout_p)
        self.rnn = nn.RNN(embed_dim, self.hidden_dim, num_layers = self.n_layers, batch_first = True)
        self.out = nn.Linear(self.hidden_dim, n_classes)

    def forward(self, x):
        # x: 입력 데이터로, 시퀀스의 인덱스들로 이루어진 텐서입니다.
        x = self.embed(x)
        h_0 = self.init_state(batch_size = x.size(0))
        x, _ = self.rnn(x, h_0)
        h_t = x[:, -1, :]
        self.dropout(h_t)
        logit = torch.sigmoid(self.out(h_t))
        return logit

    # RNN 계층의 초기 은닉 상태 텐서를 생성하는 함수. 이 함수는 입력 텐서의 배치 크기에 맞춰 크기가 조절됩니다.
    def _init_state(self, batch_size = 1):
        weight = next(self.parameters()).data
        return weight.new(self.n_layers, batch_size, self.hidden_dim).zero_()

```

Quiz 5) x, \_ = self.rnn(x, h\_0) # 입력값과 이전 시점의 은닉 상태를 받음

여 반환

## 실습

## 6. 손실함수 & 옵티마이저 설정

```
model = BasicRNN(n_layers = 1, hidden_dim = 256, n_vocab = vocab_size, embed_dim = 128, n_classes = n_classes,
dropout_p = 0.5)
model.to(device)
```

```
loss_fn = nn.CrossEntropyLoss()
optimizer = torch.optim.Adam(model.parameters(), lr=0.0001)
```

## 7. 모델 학습

[illegible]

## 8. 모델 평가

```
def evaluate(model, val_iter):  
    model.eval() # 평가 모드  
  
    corrects, total, total_loss = 0, 0, 0  
  
    for batch in val_iter:  
        x, y = batch.text.to(device), batch.label.to(device)  
        y.data.sub_(1)  
        logit = model(x)  
        loss = F.cross_entropy(logit, y, reduction = "sum")  
        total += y.size(0)  
        total_loss += loss.item()  
        corrects += (logit.max(1)[1].view(y.size()).data == y.data).sum()  
  
    avg_loss = total_loss / len(val_iter.dataset)  
    avg_accuracy = corrects / total  
    return avg_loss, avg_accuracy
```

# 실습

## 9. 모델 학습 & 평가

```
BATCH_SIZE = 100
LR = 0.001
EPOCHS = 5
for e in range(1, EPOCHS + 1):
    train(model, optimizer, train_iterator)
    val_loss, val_accuracy = evaluate(model, valid_iterator)
    print("[EPOCH: %d], Validation Loss: %5.2f | Validation Accuracy: %5.2f" % (e, val_loss, val_accuracy))
```

```
Train Epoch: 1 [0/20000 (0%)] Loss: 0.694422
Train Epoch: 1 [5000/20000 (25%)] Loss: 0.692170
Train Epoch: 1 [10000/20000 (50%)] Loss: 0.692239
Train Epoch: 1 [15000/20000 (75%)] Loss: 0.692375
[EPOCH: 1], Validation Loss: 0.70 | Validation Accuracy: 0.49
Train Epoch: 2 [0/20000 (0%)] Loss: 0.690404
Train Epoch: 2 [5000/20000 (25%)] Loss: 0.690052
Train Epoch: 2 [10000/20000 (50%)] Loss: 0.692015
Train Epoch: 2 [15000/20000 (75%)] Loss: 0.689650
[EPOCH: 2], Validation Loss: 0.70 | Validation Accuracy: 0.49
Train Epoch: 3 [0/20000 (0%)] Loss: 0.692917
Train Epoch: 3 [5000/20000 (25%)] Loss: 0.690929
Train Epoch: 3 [10000/20000 (50%)] Loss: 0.689912
Train Epoch: 3 [15000/20000 (75%)] Loss: 0.689997
[EPOCH: 3], Validation Loss: 0.70 | Validation Accuracy: 0.49
Train Epoch: 4 [0/20000 (0%)] Loss: 0.690015
Train Epoch: 4 [5000/20000 (25%)] Loss: 0.690716
Train Epoch: 4 [10000/20000 (50%)] Loss: 0.689762
Train Epoch: 4 [15000/20000 (75%)] Loss: 0.689754
[EPOCH: 4], Validation Loss: 0.71 | Validation Accuracy: 0.49
Train Epoch: 5 [0/20000 (0%)] Loss: 0.697728
Train Epoch: 5 [5000/20000 (25%)] Loss: 0.690157
Train Epoch: 5 [10000/20000 (50%)] Loss: 0.690141
Train Epoch: 5 [15000/20000 (75%)] Loss: 0.689409
[EPOCH: 5], Validation Loss: 0.70 | Validation Accuracy: 0.49
```

## 실습

### 10. test 데이터셋을 이용한 모델 예측

```
test_loss, test_acc = evaluate(model, test_iterator)
print("Test Loss: %5.2f | Test Accuracy: %5.2f" % (test_loss, test_acc))
```

> Test Loss: 0.68 | Test Accuracy: 0.61

# 참고자료

- [핵심 머신러닝] RNN, LSTM, and GRU (youtube.com)
- [pytorch] RNN 계층 구현하기 (tistory.com)
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