

Sequence Modeling: Recurrent and Recursive Networks

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27th January 2016

Contents

Introduction

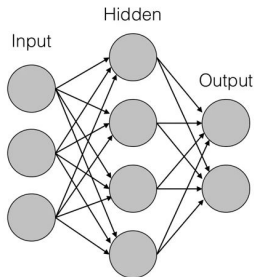
Model architecture

Optimization and Vanishing Gradient Problem

LSTM & other RNN models

Application: Machine Translation

Why RNN's?



- Independence
- Fixed Length

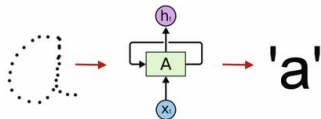
<https://www.nervanasys.com/recurrent-neural-networks/>

He went to Germany in 2010.

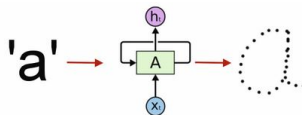
In 2010 he went to Germany.

- sequential data:
texts, speech, time series
- variable length
- long-term dependencies
- memory

Applications



Handwriting recognition



Handwriting generation

<https://greydanus.github.io/2016/08/21/handwriting/>

Applications



"man in black shirt is playing
guitar."

Image Captioning



Smart reply

cs.stanford.edu/people/karpathy/deepimagesent/

<https://research.googleblog.com/2016/05/chat-smarter-with-allo.html>

Applications

- Machine translation
- Sentiment analysis
- Text summaries
- Speech recognition and generation
- Time series
- Deep Reinforcement Learning

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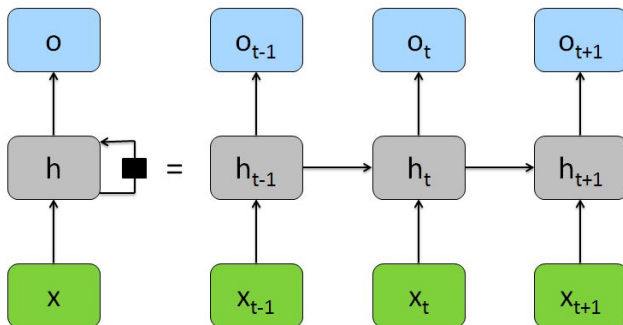
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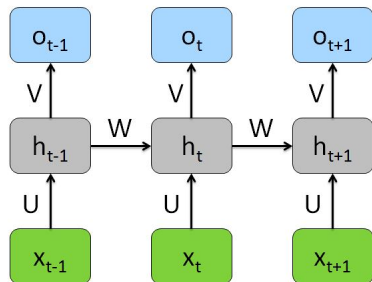
LSTM & other RNN models

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Recurrent Neural Network



Recurrent Neural Network



for $t = 1$ to T :

$$h_t = f(b + W h_{t-1} + U x_t)$$

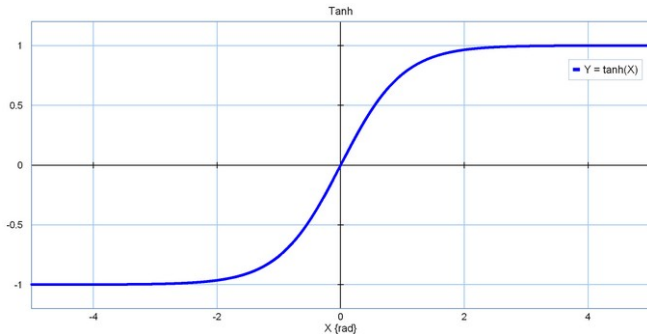
$$o_t = c + V h_t$$

$$\hat{y}_t = \text{softmax}(o_t)$$

$$= \frac{\exp(o_t^{k'})}{\sum_k \exp(o_t^k)} \quad \forall k'$$

Which activation function?

$$f(x) = \tanh(x) = \frac{\sinh(x)}{\cosh(x)} = \frac{e^x - e^{-x}}{e^x + e^{-x}}$$



http://www.20sim.com/webhelp/language_reference_functions_tanh.php

Language Modeling

- Input: word/character encoded as one-hot vector
- Output: Probability distribution over words given previous words

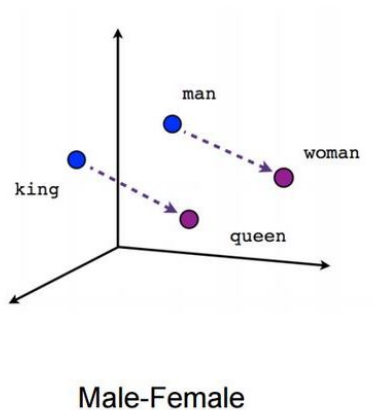
$$P(y_1, \dots, y_T) = \prod_{i=1}^T P(y_i | y_1, \dots, y_{i-1})$$

- scoring candidates

Word embeddings (Word2vec)

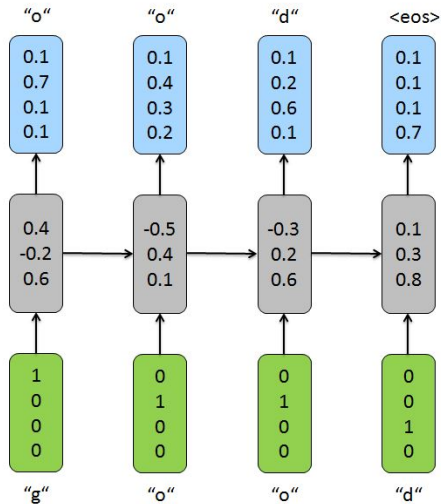
- Data sparsity

$$\text{man} \rightarrow \begin{bmatrix} 0 \\ \vdots \\ 0 \\ 1 \\ 0 \\ \vdots \\ 0 \end{bmatrix} \rightarrow \begin{bmatrix} 0.35 \\ 0.83 \\ \vdots \\ 0.34 \\ 0.66 \end{bmatrix}$$



<https://www.tensorflow.org/tutorials/word2vec/>

Recurrent Neural Network



Sampling from an RNN

- Sample from conditional distribution at each time step
- How to generate sequence length?
 - special end symbol
 - Bernoulli random variable
 - integer value τ

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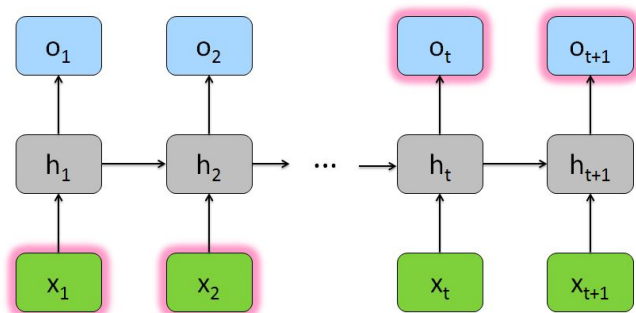
Optimization

- Forward Propagation:
 - compute hidden states, outputs and loss
 - Loss function, e.g. Bernoulli loss, MSE

$$L = \sum_t L_t$$

- Backward Propagation through time (BPTT):
 - compute gradients
- Stochastic Gradient Descent
 - Minibatch

Vanishing (and Exploding) Gradient Problem

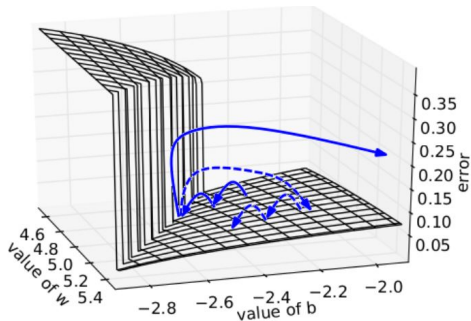


How to deal with exploding gradients?

Gradient Clipping

if $\|\nabla W\| > threshold$:

$$\nabla W \leftarrow \frac{threshold}{\|\nabla W\|} \nabla W$$



<http://www.jmlr.org/proceedings/papers/v28/pascanu13.pdf>

How to deal with vanishing gradients?

- Regularization $\nabla_{h_t} L \approx (\nabla_{h_t} L) \frac{\partial h_t}{\partial h_{t-1}}$
- skip-connections over time
- Leaky units $\mu = \alpha \mu_{t-1} + (1 - \alpha) \nu_t$
- remove short-term connections
- **LSTM**, GRU and other gated RNNs

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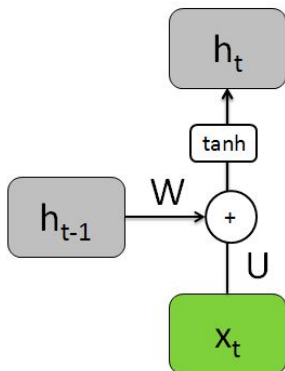
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LSTM & other RNN models

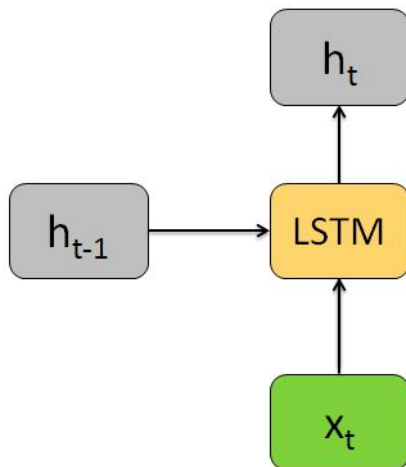
Application: Machine Translation

Vanilla RNN

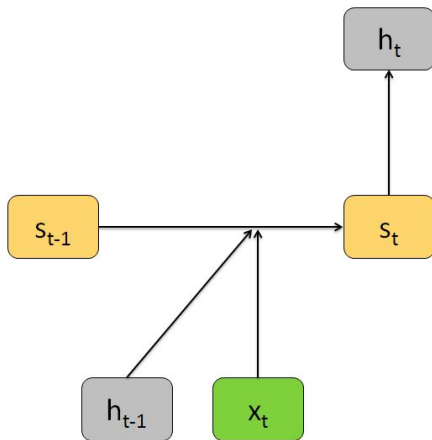
$$h_t = \tanh(b + W h_{t-1} + U x_t)$$



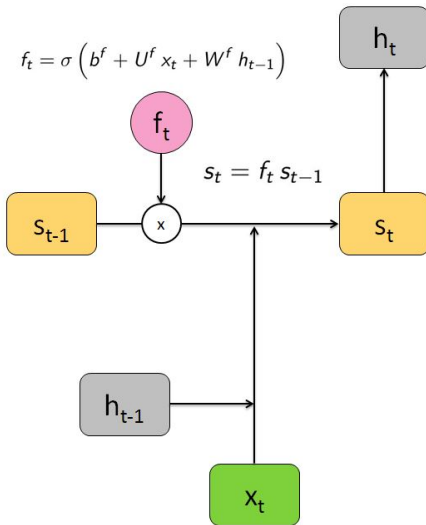
LSTM



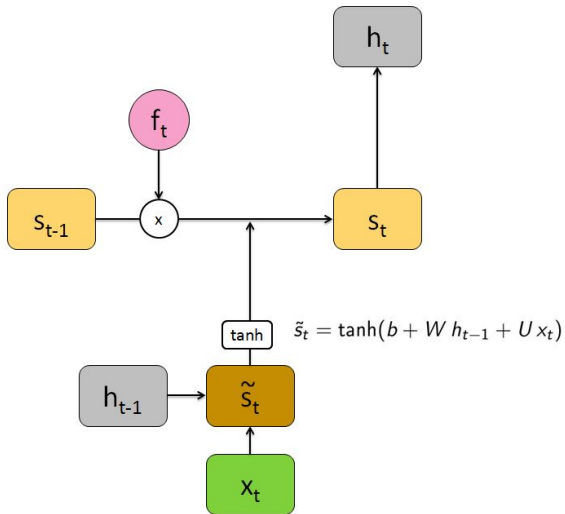
LSTM



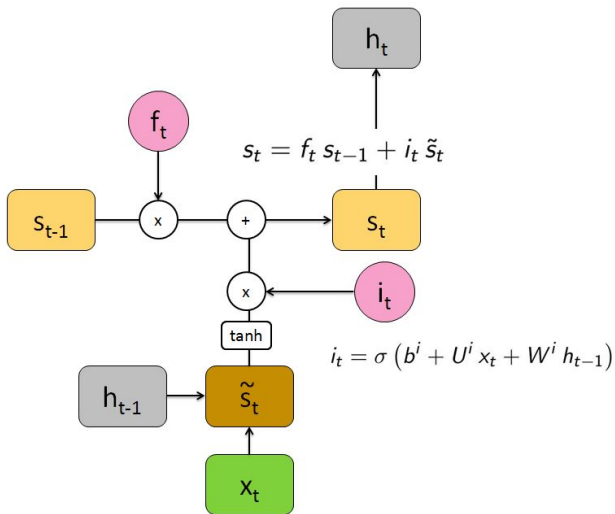
LSTM



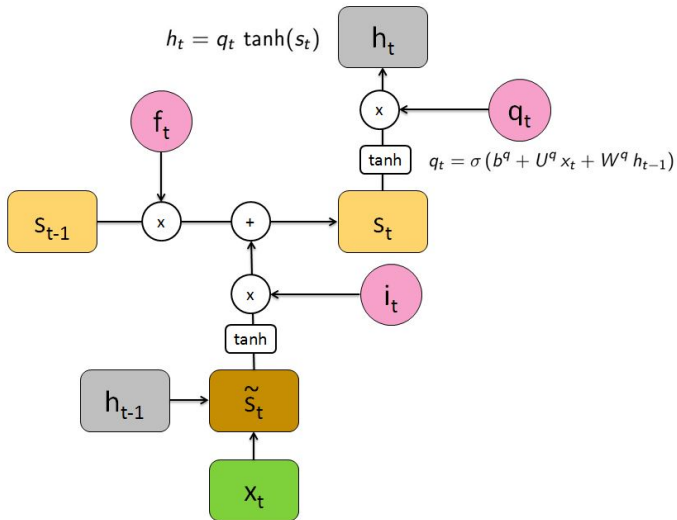
LSTM



LSTM



LSTM



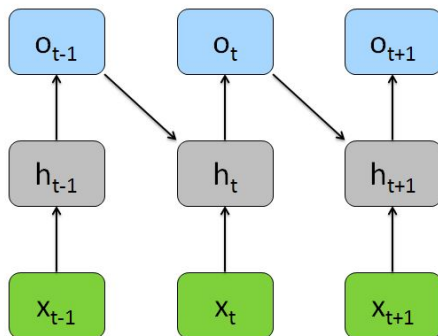
LSTM in R

```
1 | model <- mx.lstm(X.train, X.val,  
2 |                 ctx = mx.cpu(),  
3 |                 num.round = 100,  
4 |                 update.period = 1,  
5 |                 num.lstm.layer = 1,  
6 |                 seq.len = 32,  
7 |                 num.hidden = 16,  
8 |                 num.embed = 16,  
9 |                 num.label = 100,  
10 |                 batch.size = 32,  
11 |                 input.size = 100,  
12 |                 initializer = mx.init.uniform(0.1),  
13 |                 learning.rate = 0.1,  
14 |                 wd = 0.00001,  
15 |                 clip_gradient = 1)
```

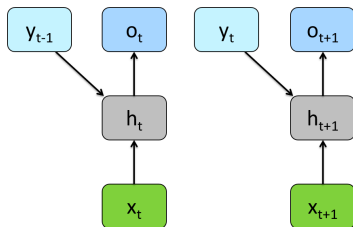
Generating Text

```
1 | infer.model <- mx.lstm.inference(num.lstm.layer=num.  
  | lstm.layer,  
2 |                                     input.size=vocab,  
3 |                                     num.hidden=num.hidden  
  |                                     ,  
4 |                                     num.embed=num.embed,  
5 |                                     num.label=vocab,  
6 |                                     arg.params=model\${arg  
  |                                     .params,  
7 |                                     ctx=mx.cpu())  
8 | mx.lstm.forward(infer.model, input, FALSE)
```

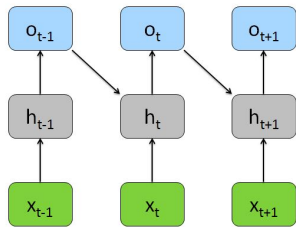
RNN with output recurrence



Teacher Forcing

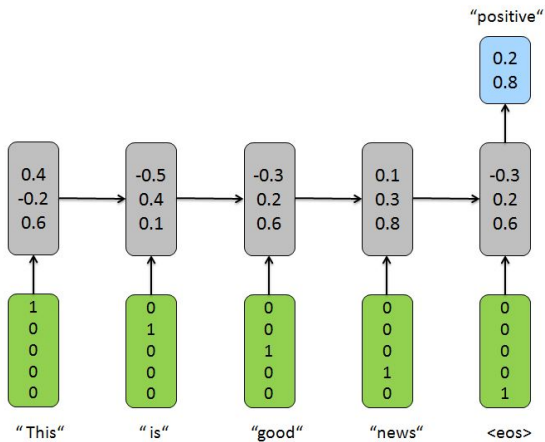


At train time

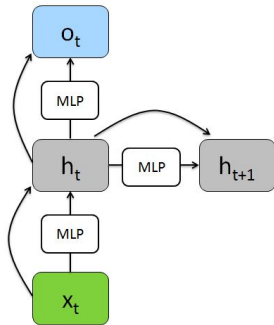
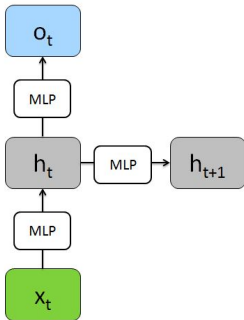
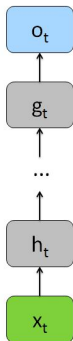


At test time

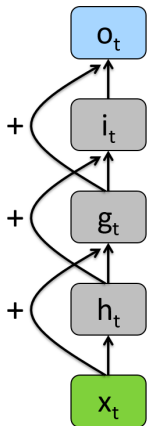
One-output RNN



Deep RNNs

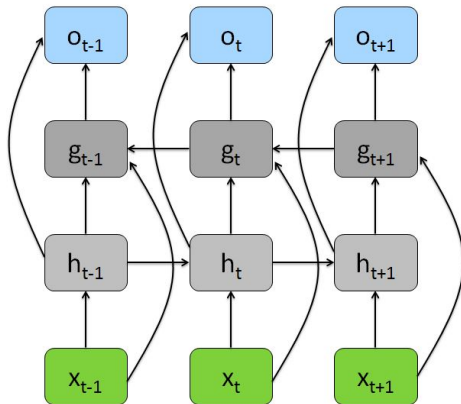


Residual Networks (Res-Nets)

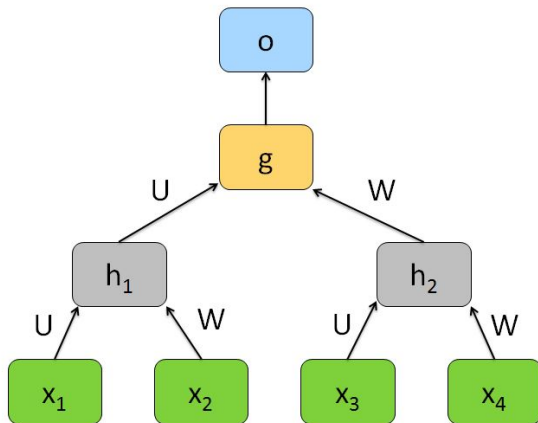


- training of very deep models possible
- like an ensemble of shallow architectures

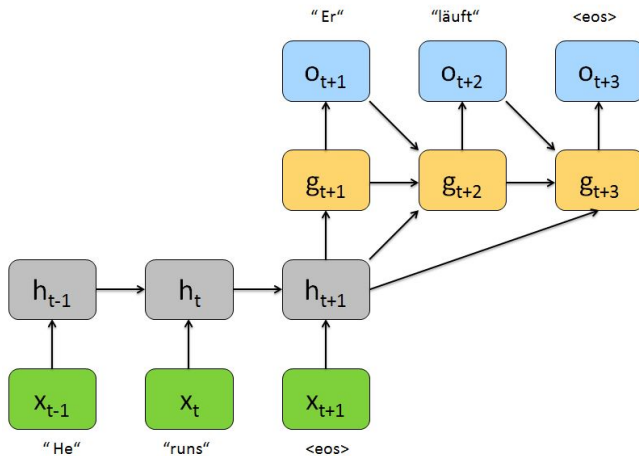
Bidirectional RNN



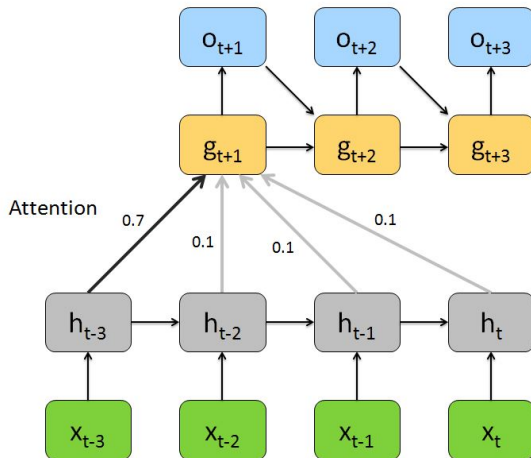
Recursive Neural Network



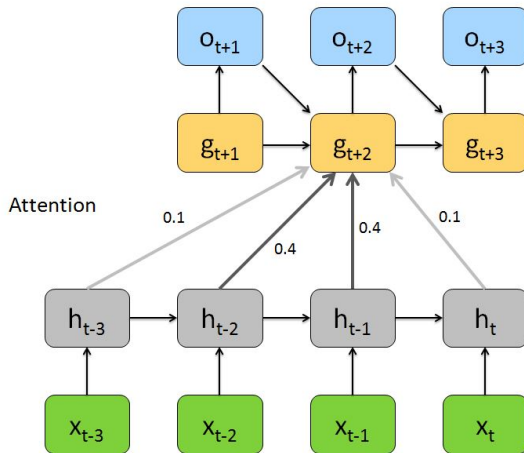
Encoder-Decoder Network



Attention



Attention



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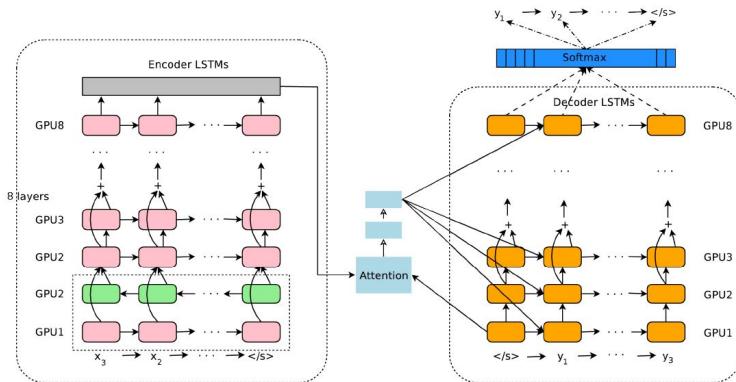
LSTM & other RNN models

Application: Machine Translation

Machine Translation

- last decades: phrase-based systems
- neural networks as part of phrase-based systems
- Encoder-decoder RNNs:
 - Sutskever et al. (2014), Bahdanau et al. (2015)
- Google's Neural Machine Translation (September/November 2016)

Google's Neural Machine Translation System



Wu et al. (2016): Google's Neural Machine Translation System: Bridging the Gap between Human and Machine Translation

Details

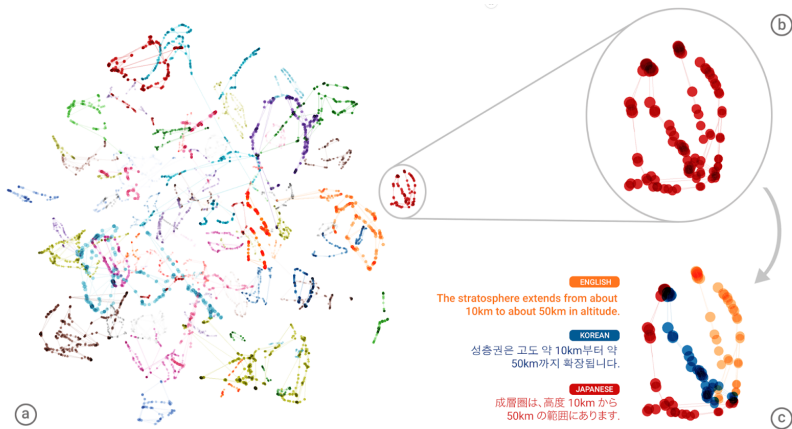
Main challenges

- speed
- handling of rare words
- not translating all words (coverage)

Solutions:

- GPU training
- sub-word units (wordpieces)
- coverage penalty

Language Embeddings



Johnson et al. (2016): Google's Multilingual Neural Machine Translation System: Enabling Zero-Shot Translation