RNN: recurrent neural networks (part 1)

Time (order) matters: sequence (longitudinal) data

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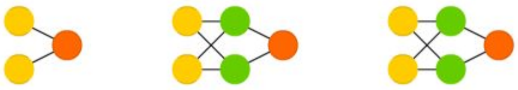
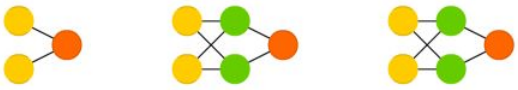


Sequence data problems

INPUT DATA	OUTPUT DATA
sequence	sequence
number/category/ string	sequence
sequence	number/category/ string



Sequence data problems - examples

INPUT DATA	OUTPUT DATA	
audio sequence	text sequence	**[speech recognition]**
type of music (integer/string)	audio sequence	**[music generation]**
text sequence	category/score	**[text classification]**
DNA sequence	coding sequence	**[pattern recognition]**
text sequence in Italian	text sequence in English	**[text translation]**

Sequence data problems - examples

INPUT DATA → **OUTPUT DATA**

audio sequence → text sequence [speech recognition]

type of music (integer/string) → audio sequence [music generation]

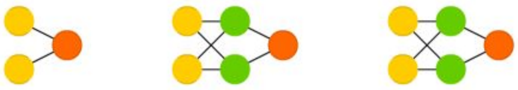
text se

Supervised learning!

ification]

DNA sequence → coding sequence [pattern recognition]

text sequence in Italian → text sequence in English [text translation]



Sequence models - data representation

Pattern (entity) recognition problem

x: in the impenetrable forest there are populations of *Panthera leo* and *Loxodonta africana*

y:

output representations:

- vector of 1’s and 0’s (wild scientific animal names or not)
- start and end position of animal names
- ...

Sequence models - data representation

input representation

x: statisticians are beautiful human beings

$x^{<1>}$ $x^{<2>}$ $x^{<3>}$ $x^{<4>}$ $x^{<5>}$

<u>Vocabulary</u>

$$\begin{bmatrix} \text{are} \\ \text{beautiful} \\ \text{beings} \\ \text{human} \\ \text{statisticians} \end{bmatrix}$$

OHE: [one-hot encoding]

Sequence models - data representation

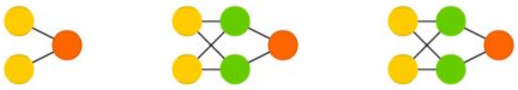
Pattern (entity) recognition problem

x: in the impenetrable forest there are populations of *Panthera leo* and *Loxodonta africana*

Vocabulary / dictionary

a
Aarhus
...
africana
are
...
Leo
…
…
Panthera
…
Wagyu
…
zebra
…
Zürich

- ex. 10,000 words
- OHE: one-hot encoding ("T" *1-hot* 10,000-long vectors)
- supervised learning of a function f(x) that maps **x**→**y**



Building a NN model for sequence data

From dense NNs to RNNs

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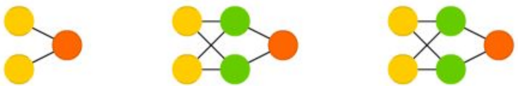
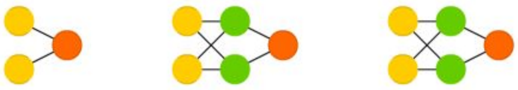
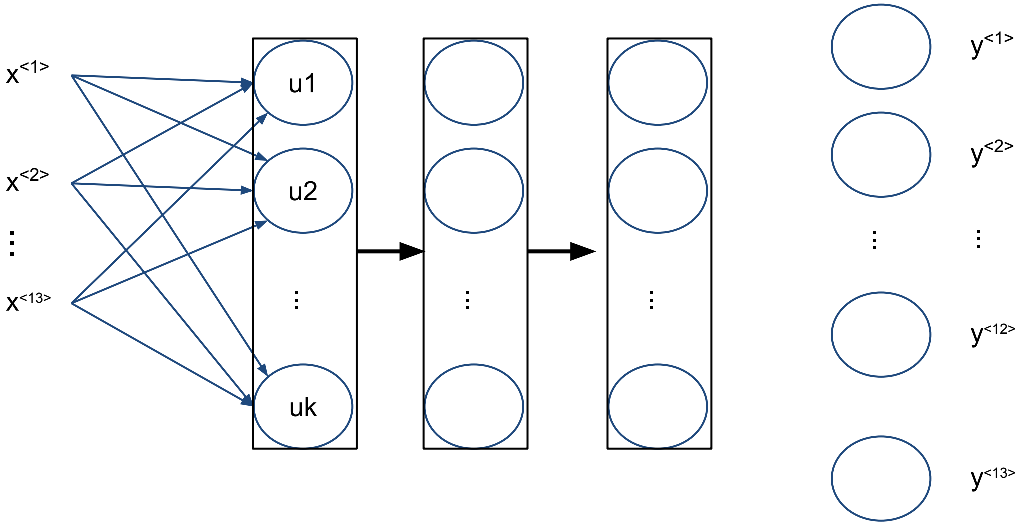


A neural network model for word recognition

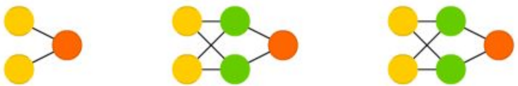
- text data + vocabulary → **data representation** (sequence of 1-hot-enc. vectors and labels)
- **objective**: find (approximate) function that maps 1-hot vectors to labels (x → y)
- y = f(x)
- which neural network **architecture**? Shall we try a dense neural network?



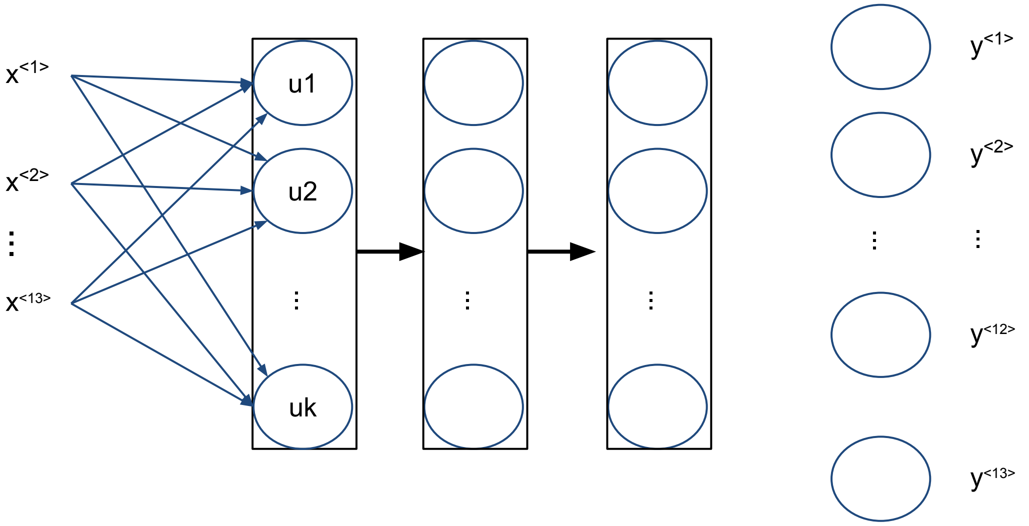
Let's try a standard (dense) neural network



T = 13 words, **3** hidden layers (**u**: units), **one** output layer (13 labels)



Let's try a standard (dense) neural network

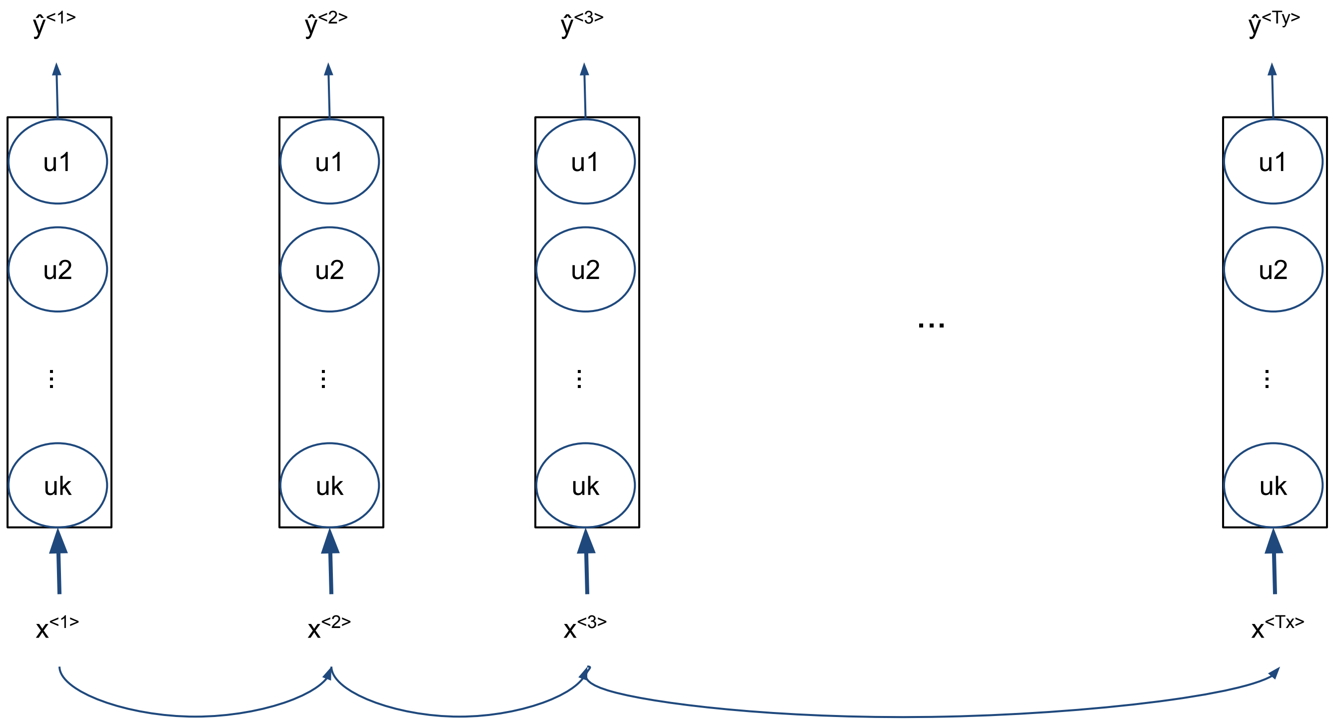


T = 13 words, **3** hidden layers (**u**: units), **one** output layer (13 labels)

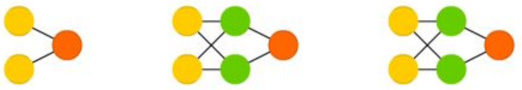
Won't work!

- inputs, outputs can have **different lengths** in different sentences (examples) [zero-padding may circumvent, but suboptimal representation]
- **doesn't transfer learning** along the sequence!
- the **number of parameters** to learn quickly explodes!
  → [(vocabulary size x T (max sentence length) x n. of nodes x n. of layers]

Recurrent Neural Network (RNN)



sequentially (word by word)



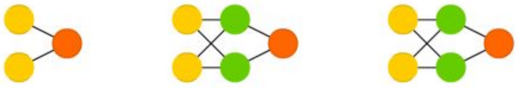
Recurrent Neural Network (RNN)

- words (sequences) are **analysed sequentially**, from left to right (or from top to bottom etc.)
- each time, the transformed information from the previous word/sequence (**activation values**) is passed on to the next word/sequence → transferring learning along the sequence!
- weakness: only previous information is used!

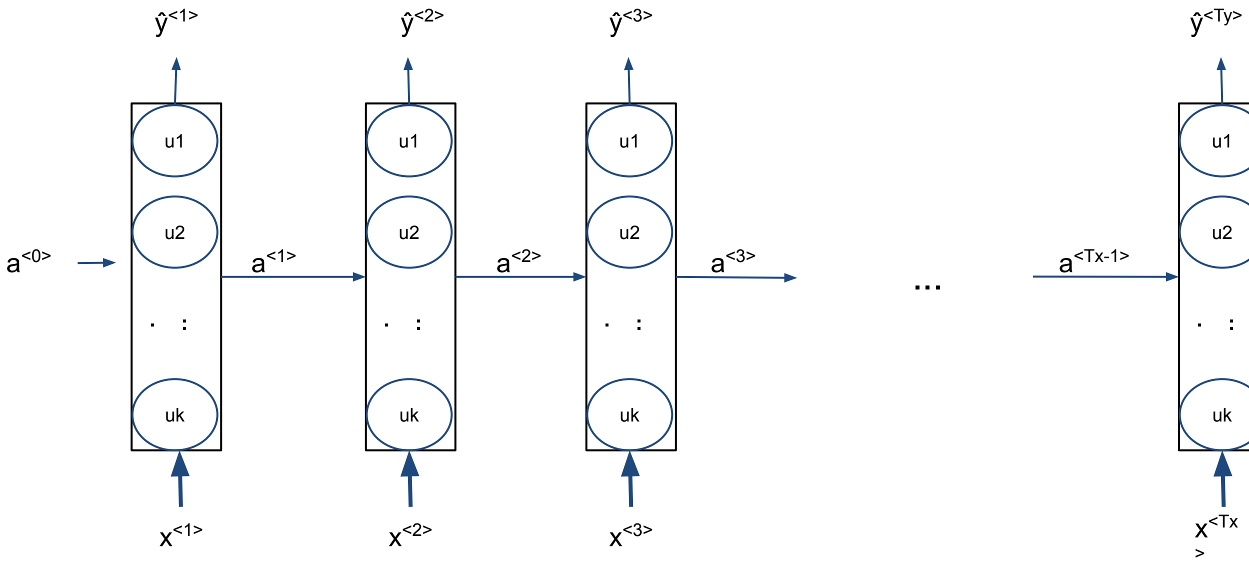
(e.g. “In this project, Panthera leo samples are used”

“In this project, Panthera Corporation is the leading partner”)

[bidirectional RNNs (BRNNs) offer a solution to this problem]



Simple unidirectional RNN



- dense NN: data are fed to the first layer, than activation values are passed from one layer to the other
- RNN: **data + activation values** from previous layer are fed to each layer sequentially → **memory!**

Simple RNN: forward propagation

$$\begin{cases} a^{<t>} = g\left(W_{aa} \cdot a^{<t-1>} + W_{ax} \cdot x^{<t>} + b_a\right) \\ \hat{y}^{<t>} = g\left(W_{ya} \cdot a^{<t>} + b_y\right) \end{cases}$$

- $a^{<0>}$ and $x^{<1>} \rightarrow a^{<1>}$ and $\hat{y}^{<1>}$
- $a^{<1>}$ and $x^{<2>} \rightarrow a^{<2>}$ and $\hat{y}^{<2>}$
- $a^{<2>}$ and $x^{<3>} \rightarrow a^{<3>}$ and $\hat{y}^{<3>}$
- and so on ...

- **Tanh** or **Relu** for the activation layer
- **Sigmoid** or **softmax** for the output layer

- $\mathbf{W_{aa}}$ $\mathbf{W_{ax}}$ $\mathbf{W_{ya}}$: model coefficients
- $\mathbf{b_a}$ $\mathbf{b_y}$: bias terms

Simple RNN: let’s work out the dimensions

$$\left\{\begin{aligned} a^{<t>}_{(u,1)} &= g\left(W_{aa(u,u)} \cdot a^{<t-1>}_{(u,1)} + W_{ax(u,m)} \cdot x^{<t>}_{(m,1)} + b_{a(u,1)}\right) \\ \\ \hat{y}^{<t>}_{(1,1)} &= \sigma\left(W_{ya(1,u)} \cdot a^{<t>}_{(u,1)} + b_{y(1,1)}\right) \end{aligned}\right.$$

- **u**: **n. of units** (nodes) in the layer
- **m**: n. of features (**vocabulary size**)
- Wax(u,m): u nodes, m features
- Waa(u,u): input a(u,1) * u “new” nodes (from initialization onward)
- **sigmoid activation**: binary classification (name / no-name)
- for multiclass, softmax would be used, and y_hat would have dimensions (c,1), with c = n. of classes

Back to the future!

Back propagation for RNNs

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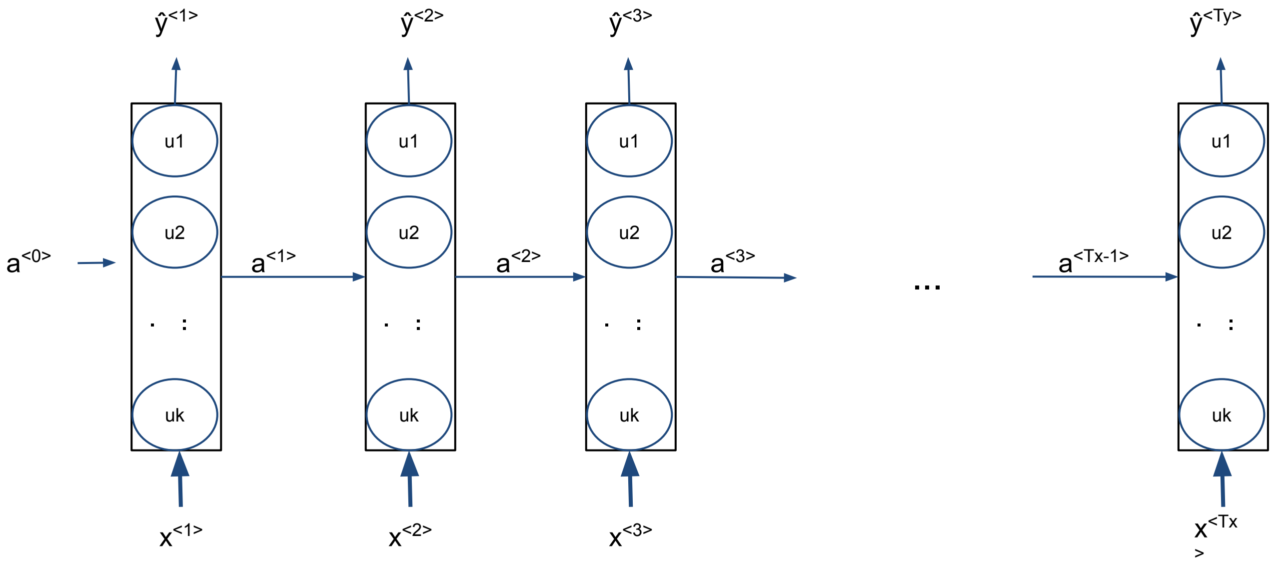
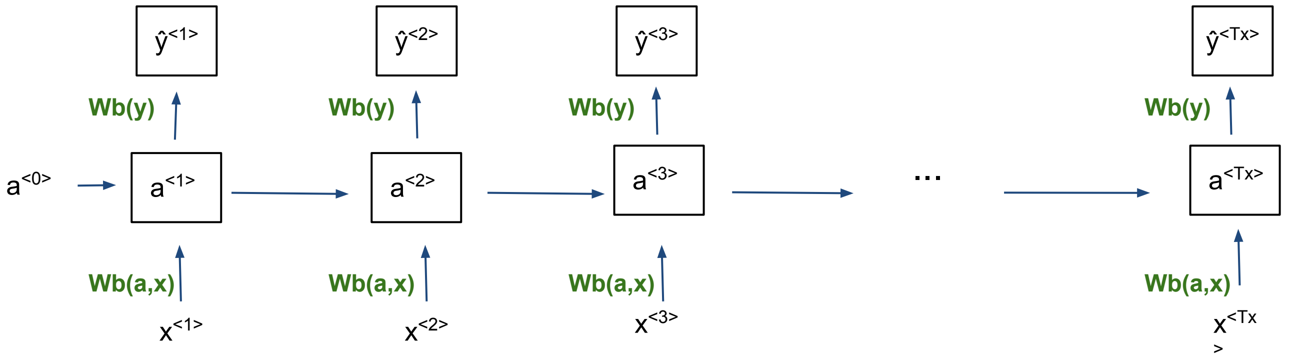
RNN: forward and back propagation



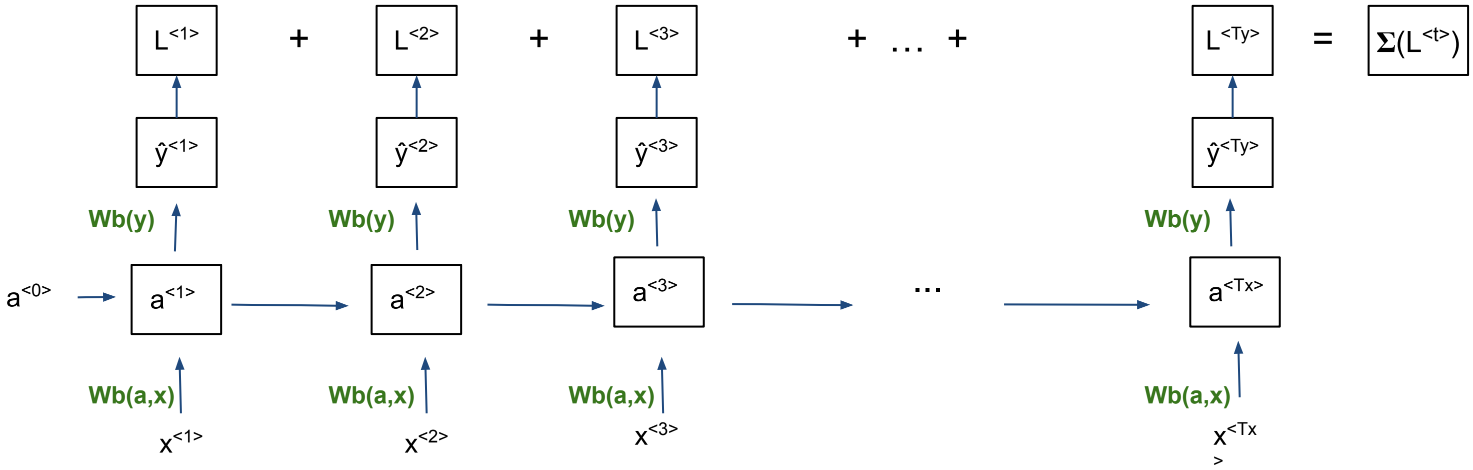
RNN: forward and back propagation



This is **forward propagation**: with **data** and **parameters (weights/coefficients)** we go through the network and obtain **predictions**

- **How do we calculate the weights of the model?**

RNN: loss function



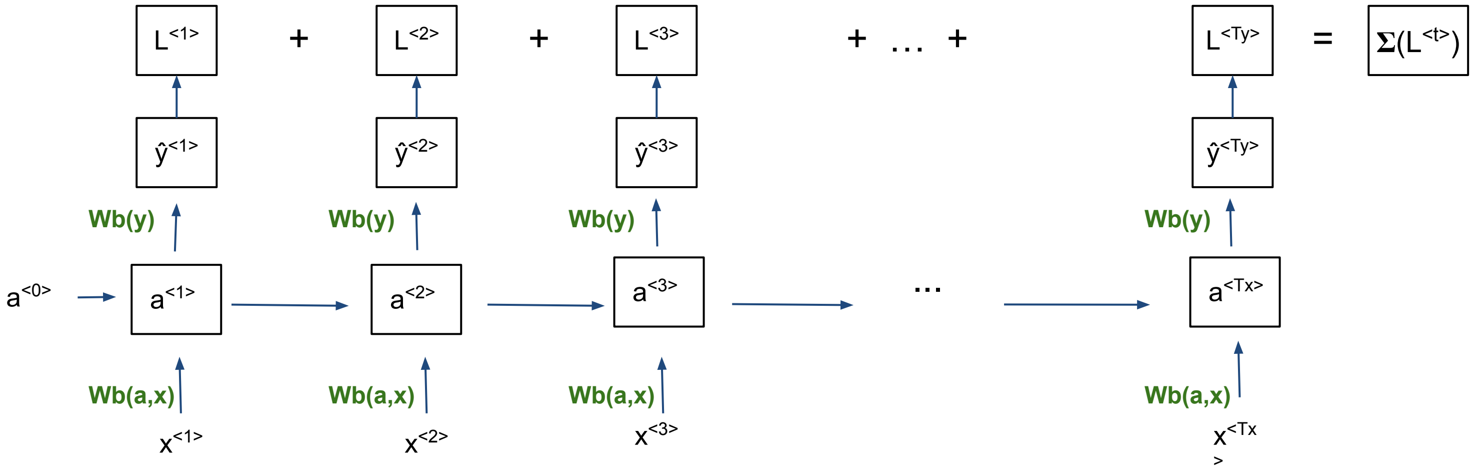
$$\mathcal{L}^{<t>}\left(\hat{y}^{<t>}, y^{<t>}\right) =$$

← loss for single word (position)

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

← loss for the whole sequence (sentence)

RNN: backpropagation through time



- with **loss functions** and their **partial derivatives** (with respect to model coefficients), we can move through the network and **update the coefficients** (~ gradient descent)
- **“Backpropagation through time”**: algorithm to solve RNNs (from right to left, over decreasing time indices “t”, kind of backwards in time)

Architects at work

Different RNN architectures

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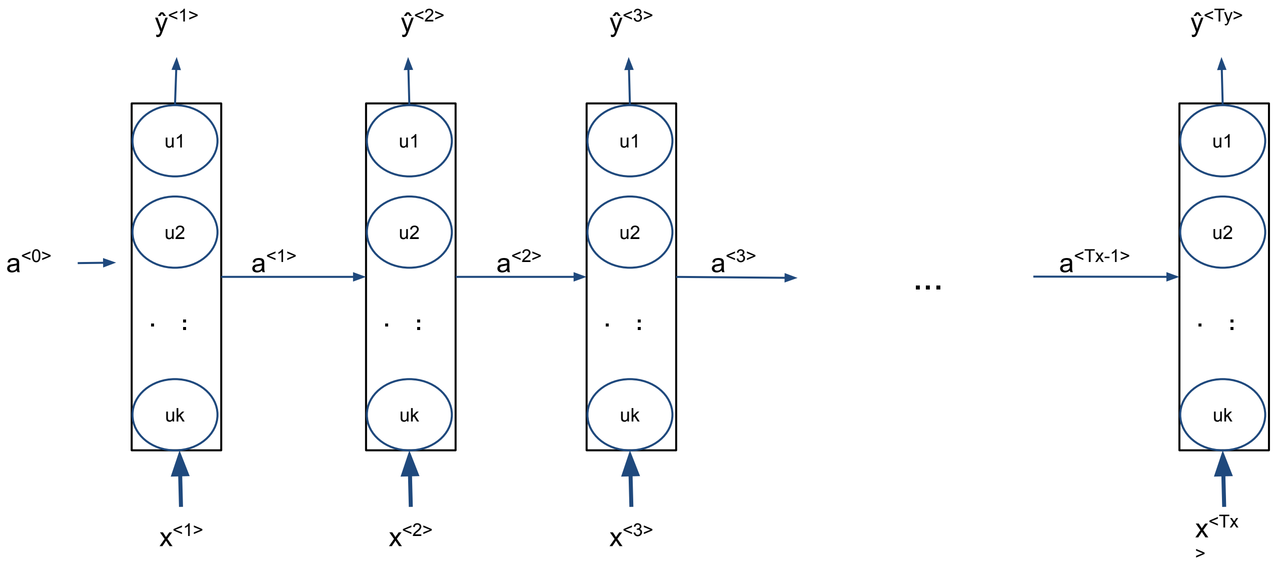
RNNs: input / output

<u>So far:</u>

- simple unidirectional RNN
- input and output: same type, same dimension (Tx = Ty)

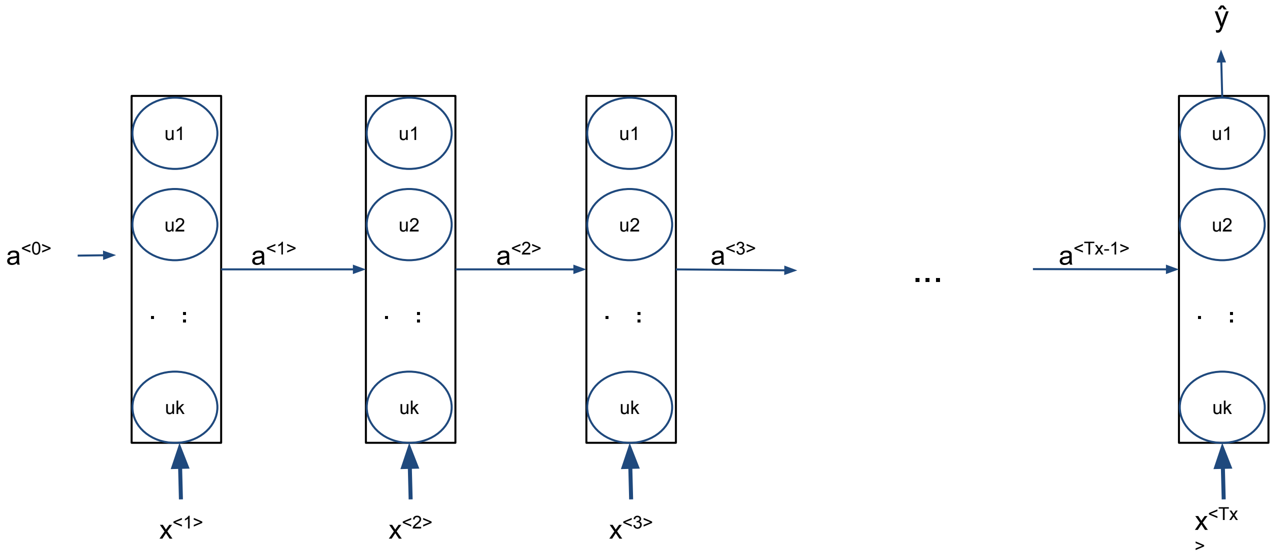
audio sequence	→	text sequence	**[speech recognition]**
type of music (integer/string)	→	audio sequence	**[music generation]**
text sequence	→	category/score	**[text classification]**
DNA sequence	→	coding sequence	**[pattern recognition]**
text sequence in Italian	→	text sequence in English	**[text translation]**

RNN: many-to-many architecture



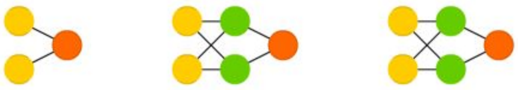
- e.g. entity recognition
- (as) **many inputs** (words/sequences) are mapped to (as) **many outputs** (e.g. labels)

RNN: many-to-one architecture

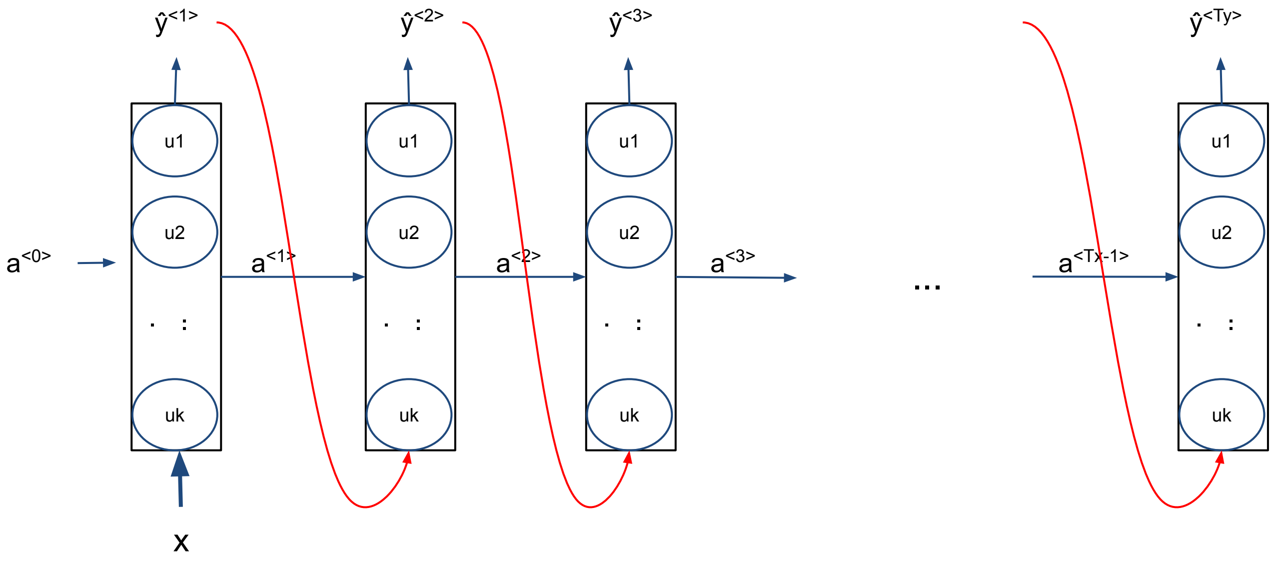


- e.g. **text classification**: reviewer report (input text) classified as accept, minor revisions, major revisions, reject (categories)
- **many inputs** (words in the reviewer report) are mapped to **one output** (category)

e.g. “The research problem is very important and was treated fine by the researches. The objective is clear and conclusions are supported by the results and methods used. Indeed no one has dealt with this matter before. So, it's a novelty. The figures are great also the tables.”

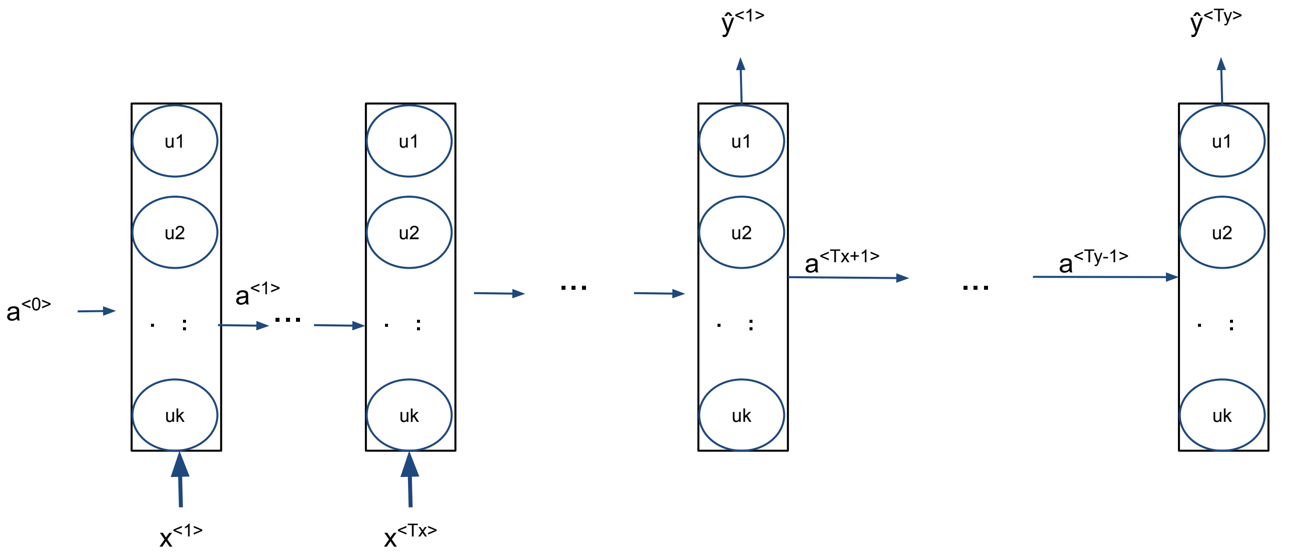


RNN: one-to-many architecture



- e.g. sequence generation: input the musical genre (one integer) to generate a song (sequence of notes)
- **one input** (integer/string) is mapped to **many outputs** (the sequence of notes in the song)
- generated notes at “t-1”, together with $a^{<t-1>}$ are input of layer “t”

RNN: many-to-many* architecture



- e.g. machine translation: input sequence Tx ≠ output sequence Ty (Italian text → English text)
- **encoder**: RNN that processes the input text
- **decoder**: RNN that processes the translation

RNN - lab 1

- simple RNN
- RNN for forecasting

→ day4_code02 RNN-1 architectures.ipynb (up to embeddings (included))

→ day5_code02 RNN-2 time series data.ipynb (first part - up to END OF LIGHT DEMO PART (excluded))