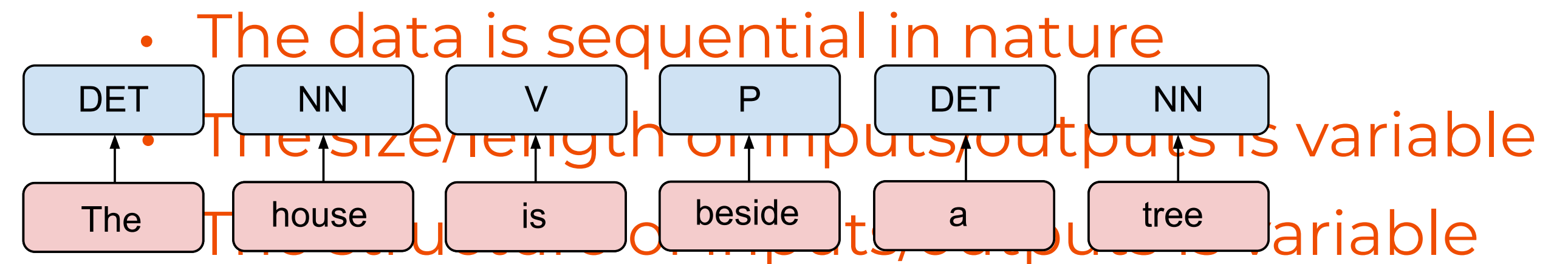


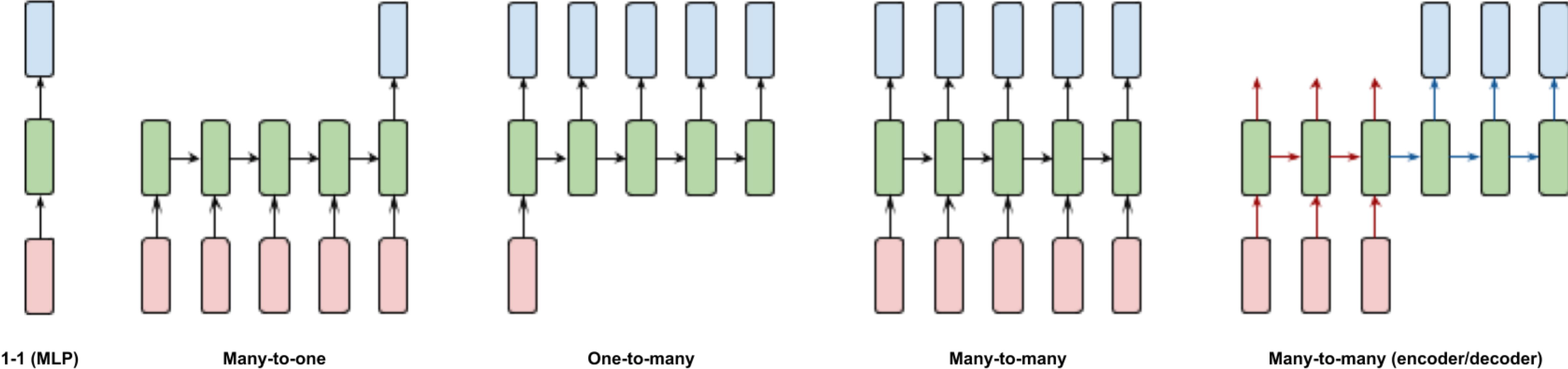
Sequence Modelling Tasks

Typical sequence modelling tasks could include:

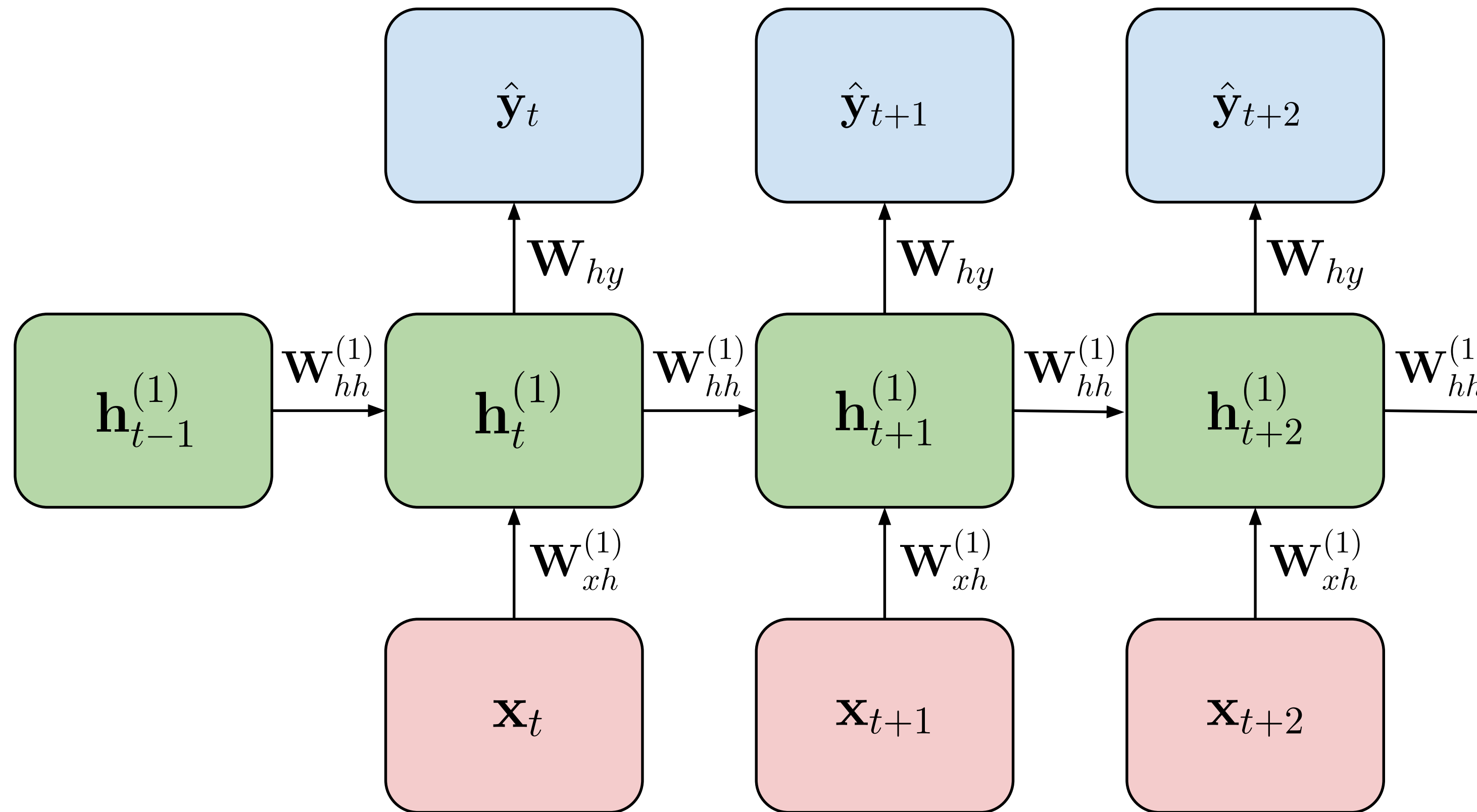
- Text sentiment analysis
- Image captioning
- Question answering
- Audio synthesis
- Part-of-speech tagging
- Machine translation



Recurrent Neural Network Architectures



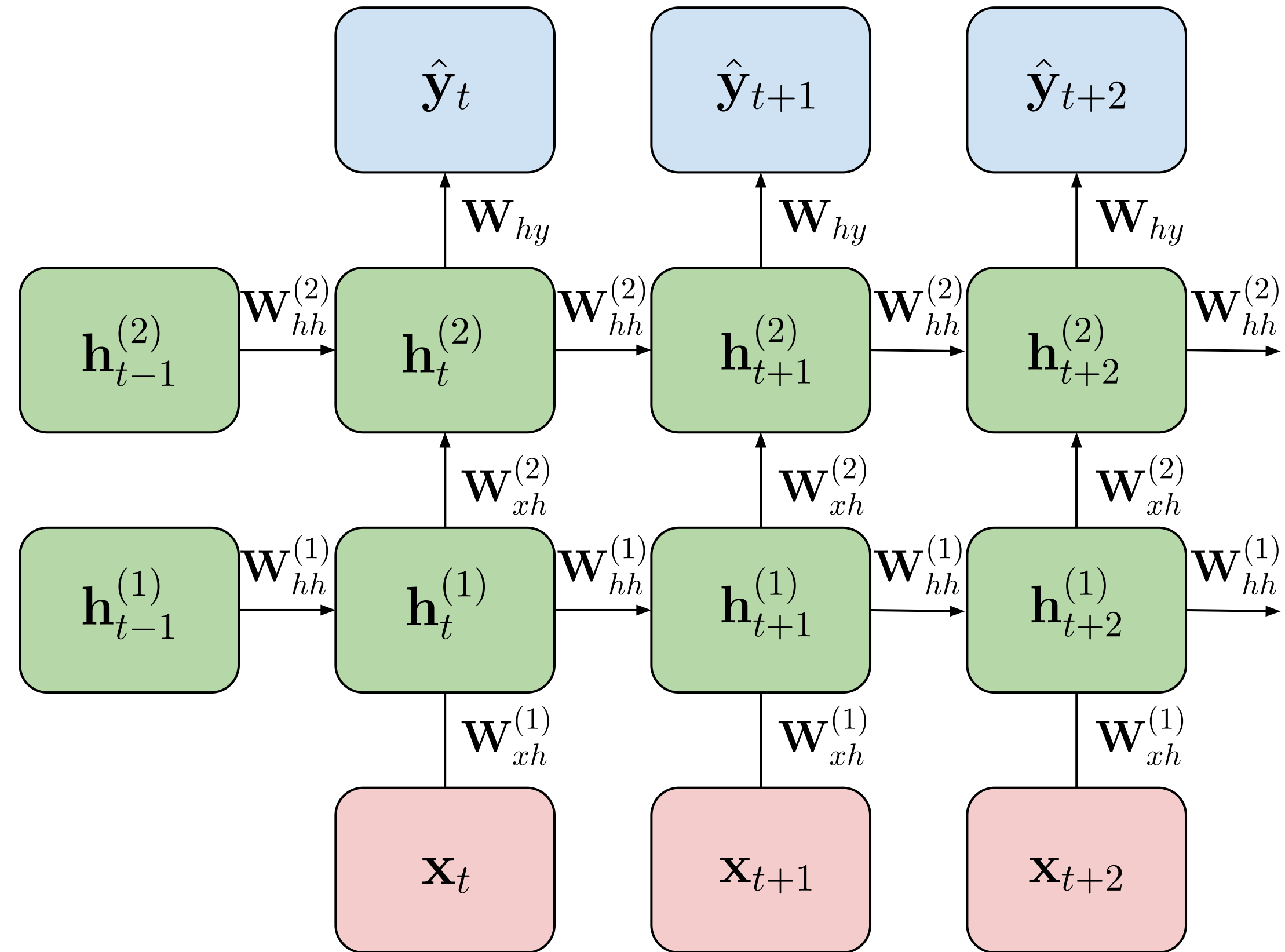
Basic RNN computation



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

$$\hat{\mathbf{y}}_t = \sigma_{out} \left(\mathbf{W}_{hy} \mathbf{h}_t^{(1)} + \mathbf{b}_y \right)$$

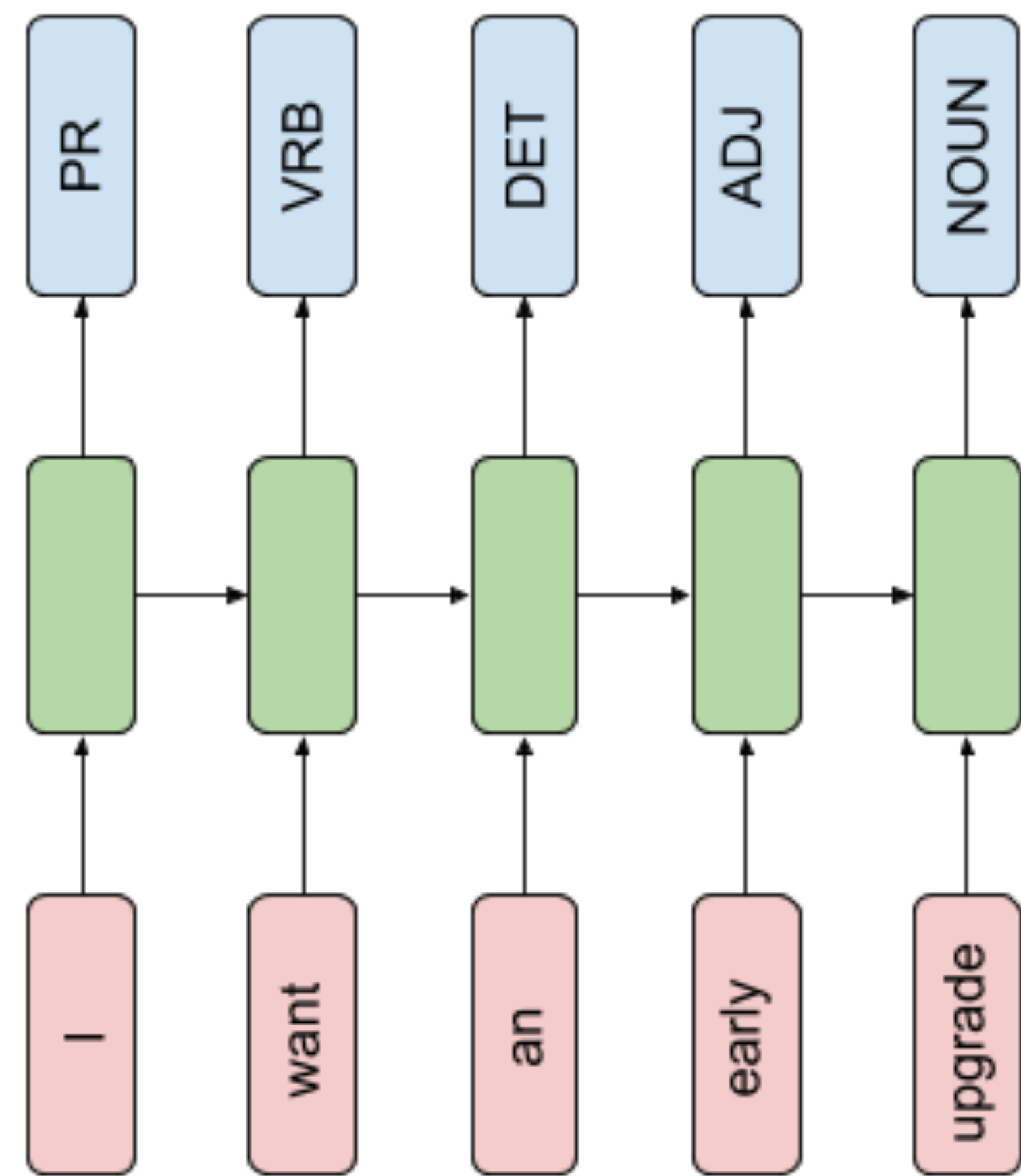
Stacked RNN



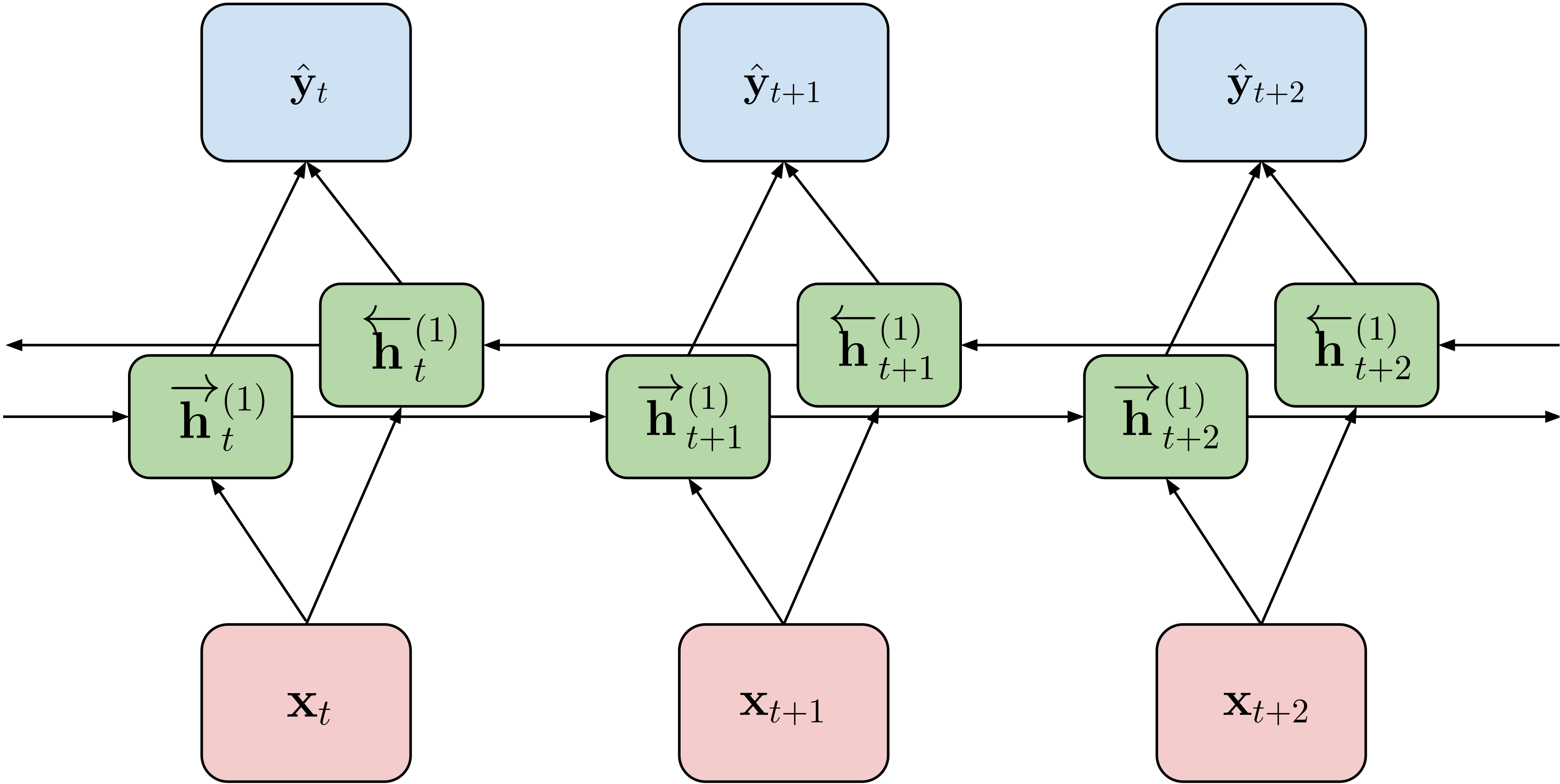
$$\mathbf{h}_t^{(k)} = \sigma \left(\mathbf{W}_{hh}^{(k)} \mathbf{h}_{t-1}^{(k)} + \mathbf{W}_{xh}^{(k)} \mathbf{h}_t^{(k-1)} + \mathbf{b}_h^{(k)} \right), \quad k = 1, \dots, L$$

$$\hat{\mathbf{y}}_t = \sigma_{out} \left(\mathbf{W}_{hy} \mathbf{h}^{(L)} + \mathbf{b}_y \right)$$

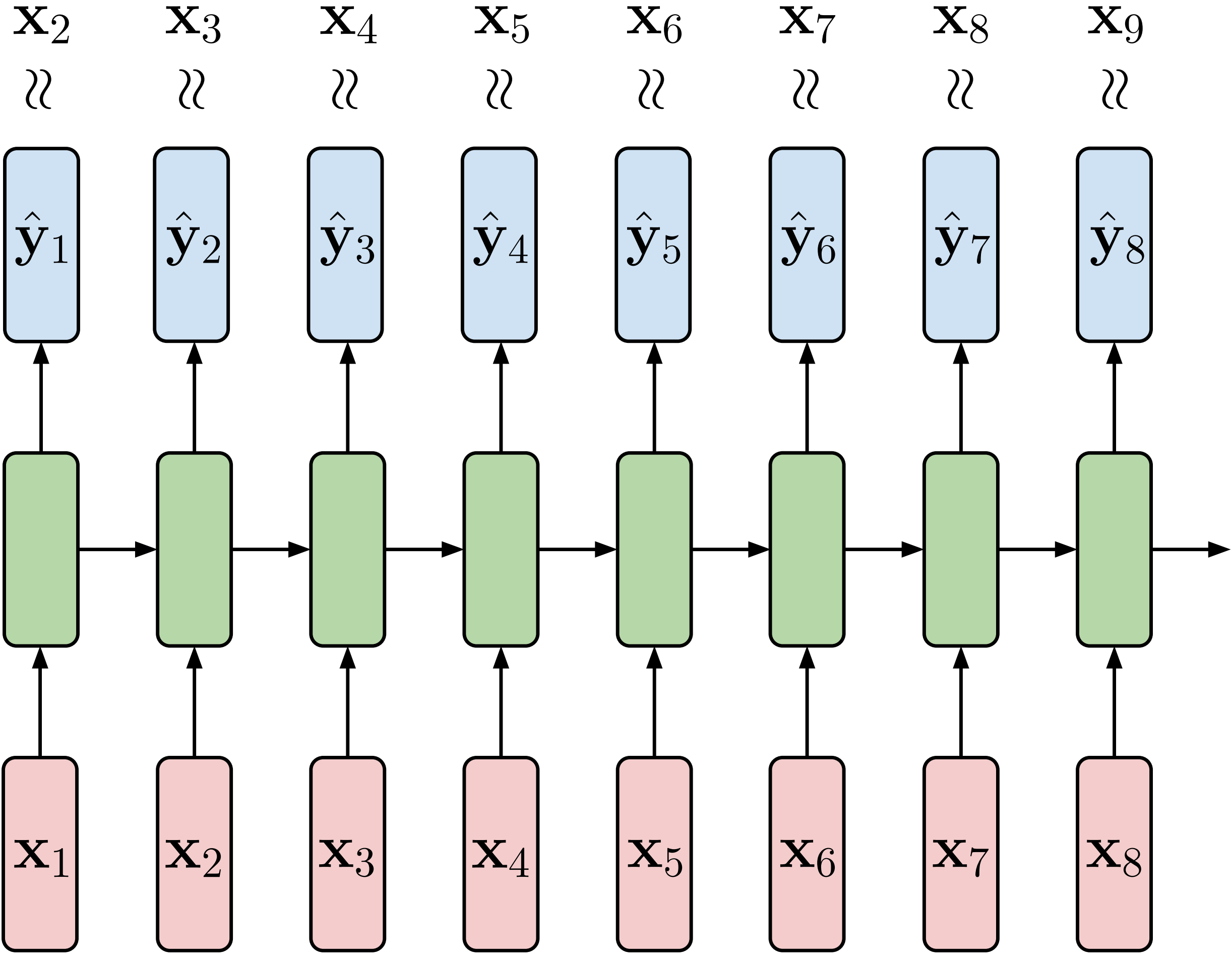
Bidirectional RNN



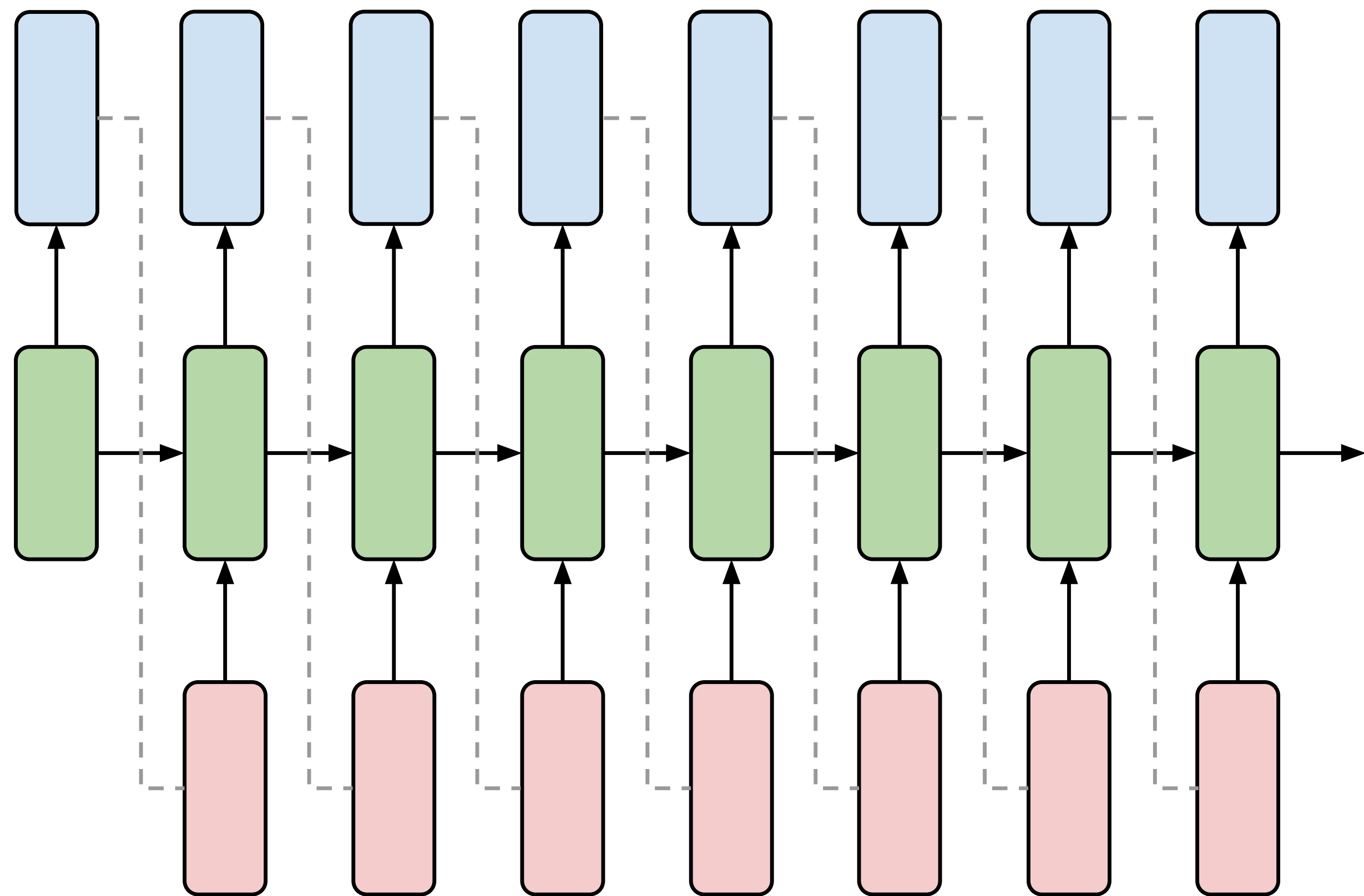
Bidirectional RNN



Training RNNs: Generative Models



Training RNNs: Generative Models

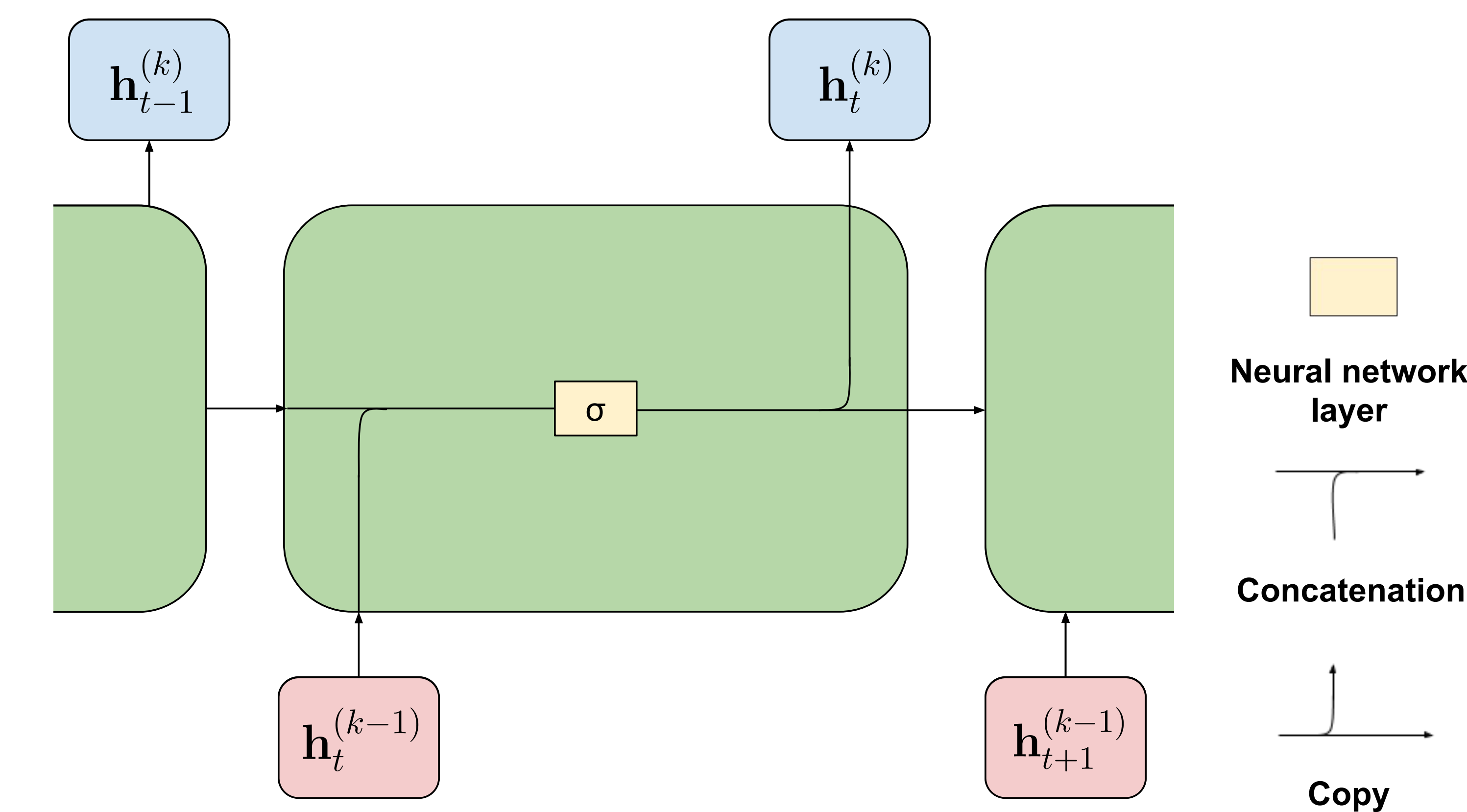


Long Short Term Memory (LSTM)

The LSTM is a more sophisticated type of recurrent cell.

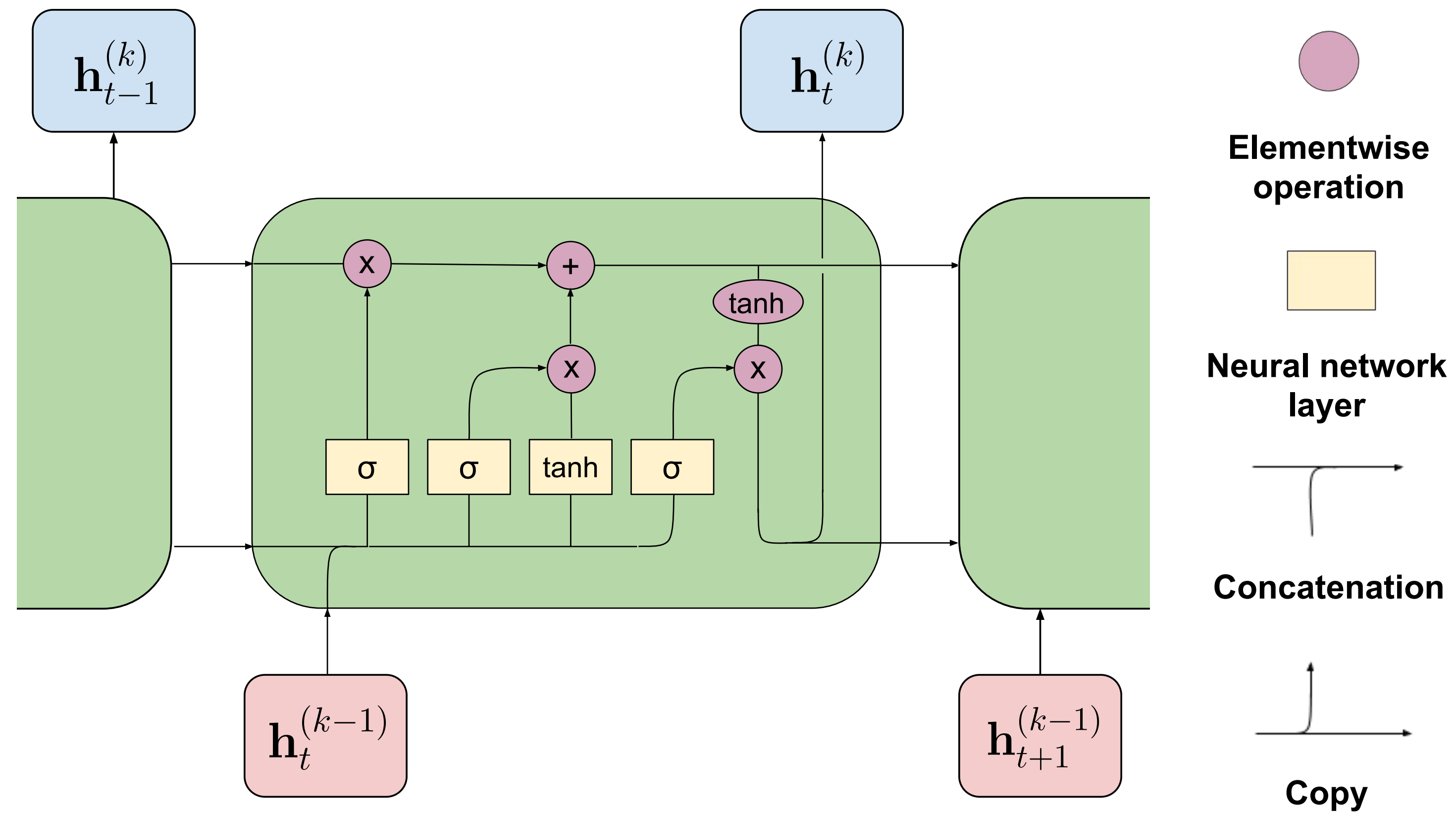
- Typical RNN implementations use the LSTM
- Mitigates the problem of vanishing gradients
- The LSTM has a 'memory' cell to retain information over many time steps
- Uses a gating system to allow information in and out of the cell state

Basic RNN



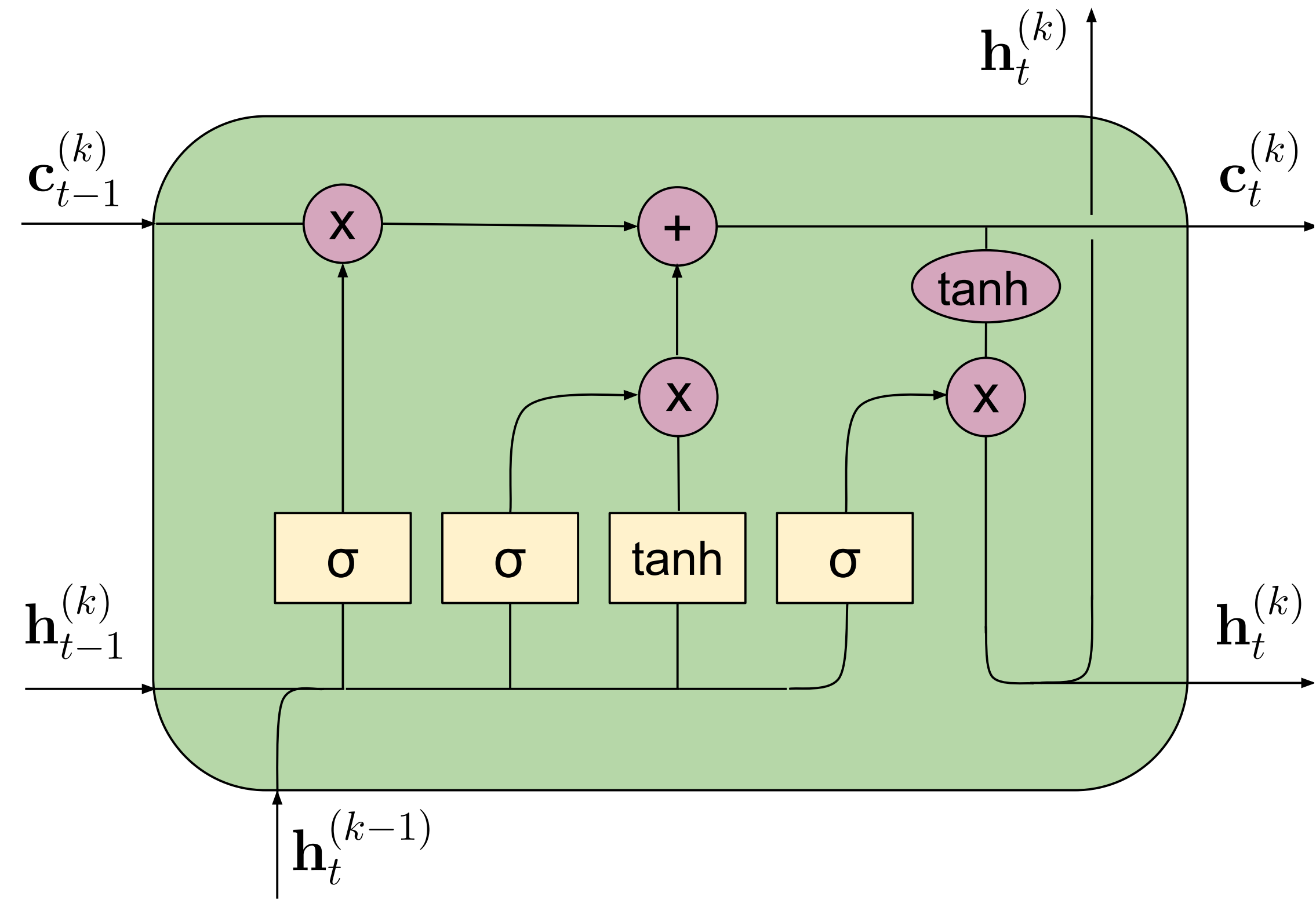
$$\mathbf{h}_t^{(k)} = \sigma \left(\mathbf{W}_h \mathbf{h}_{t-1}^{(k)} + \mathbf{W}_x \mathbf{h}_t^{(k-1)} + \mathbf{b}_h \right), \quad k = 1, \dots, L$$

LSTM

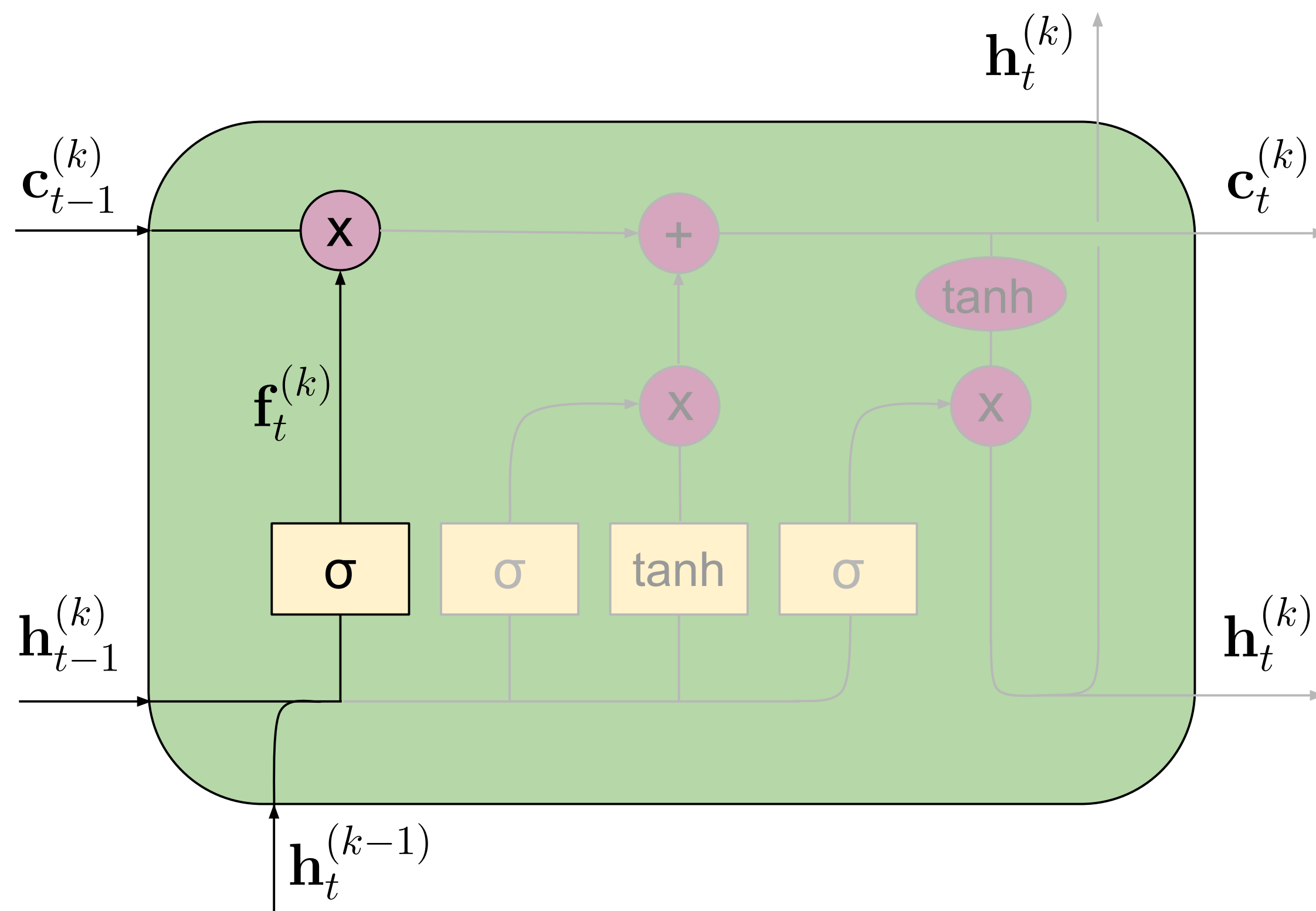


Hochreiter, S. and Schmidhuber, J. (1997), "Long short-term memory", *Neural Computation*, **9** (8), 1735–1780

LSTM



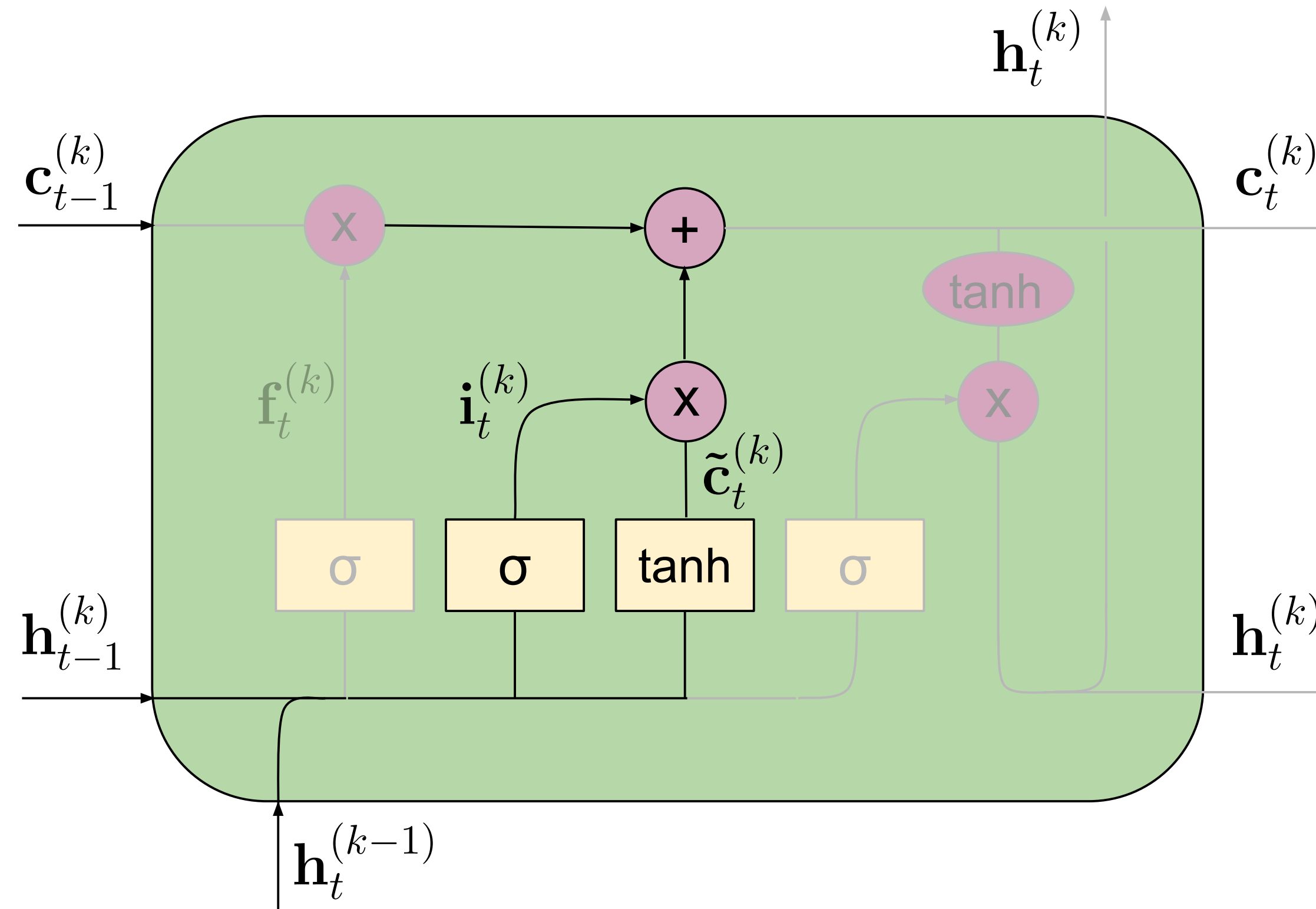
LSTM: Forget Gate



$$\mathbf{f}_t^{(k)} = \sigma \left(\mathbf{W}_f^{(k)} \cdot [\mathbf{h}_t^{(k-1)}, \mathbf{h}_{t-1}^{(k)}] + \mathbf{b}_f^{(k)} \right)$$

$$\mathbf{c}_t^{(k)} \leftarrow \mathbf{f}_t^{(k)} \odot \mathbf{c}_{t-1}^{(k)}$$

LSTM: Input and Content Gates

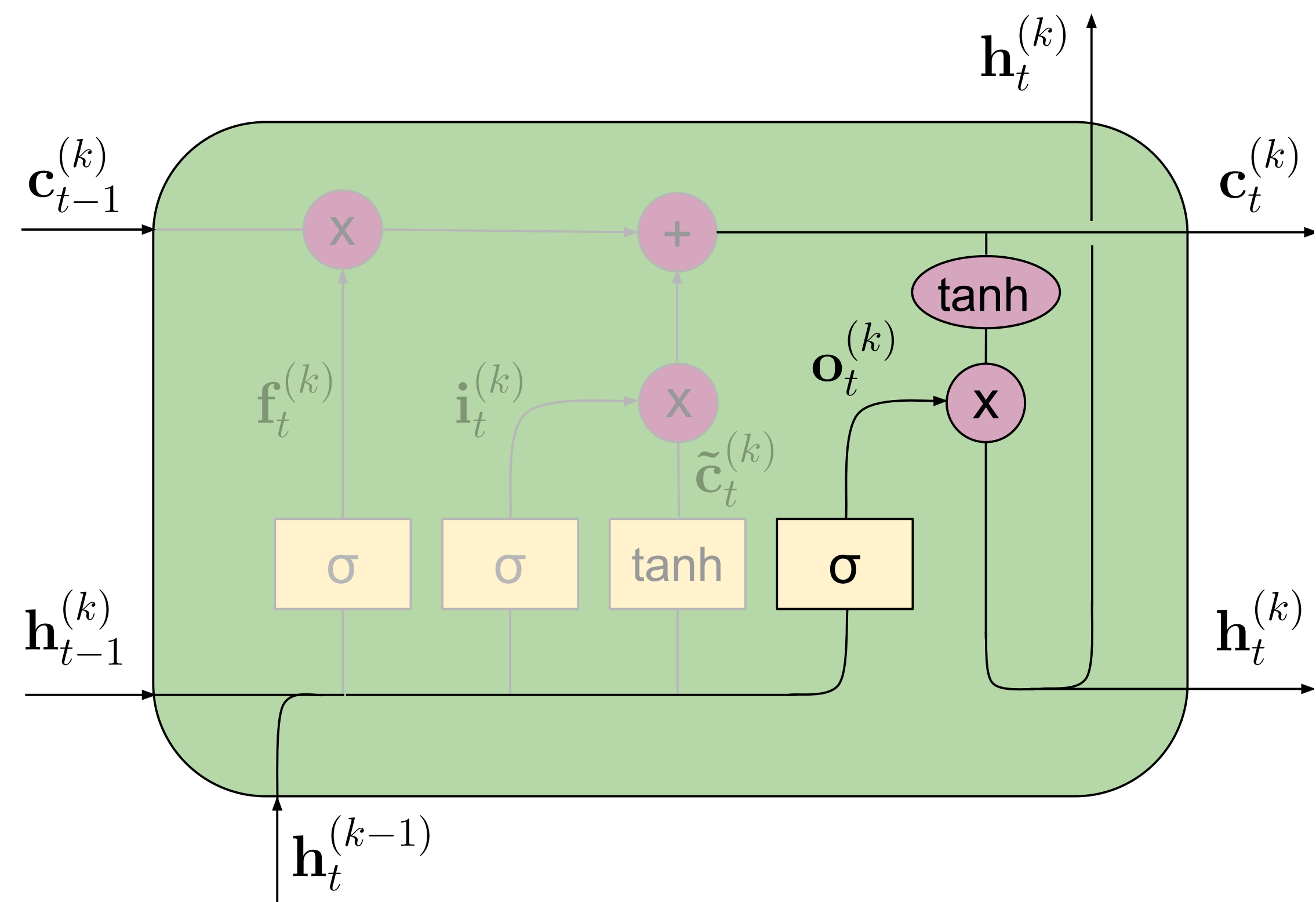


$$\tilde{\mathbf{c}}_t^{(k)} = \tanh \left(\mathbf{W}_c^{(k)} \cdot [\mathbf{h}_t^{(k-1)}, \mathbf{h}_{t-1}^{(k)}] + \mathbf{b}_c^{(k)} \right)$$

$$\mathbf{i}_t^{(k)} = \sigma \left(\mathbf{W}_i^{(k)} \cdot [\mathbf{h}_t^{(k-1)}, \mathbf{h}_{t-1}^{(k)}] + \mathbf{b}_i^{(k)} \right)$$

$$\mathbf{c}_t^{(k)} \leftarrow \mathbf{c}_t^{(k)} + \mathbf{i}_t^{(k)} \odot \tilde{\mathbf{c}}_t^{(k)}$$

LSTM: Output Gate



$$\mathbf{o}_t^{(k)} = \sigma \left(\mathbf{W}_o^{(k)} \cdot [\mathbf{h}_t^{(k-1)}, \mathbf{h}_{t-1}^{(k)}] + \mathbf{b}_o^{(k)} \right)$$

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

LSTM

