

Deep Learning

Recurrent Neural Network

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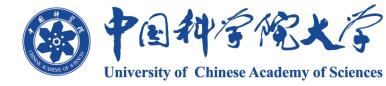






提纲

- > 计算图
- > 循环神经网络
- > 长短时记忆网络
- > 其他典型循环神经网络
- > 循环神经网络的主要应用
- > 中英文术语对照

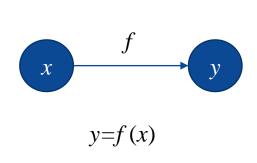


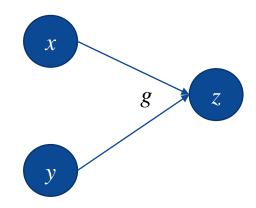
□ 计算图(Computational Graph)

- 描述计算结构的一种图

□计算图的元素

- 节点(node):表示变量,可以是标量、矢量、张量等
- 边(edge): 表示操作(函数)





z=g(x, y)

□ 计算图(Computational Graph)

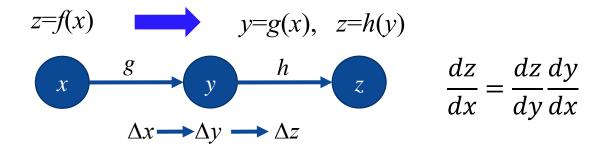
$$y=f(g(h(x)))$$

$$u=h(x) \quad v=g(u) \quad y=f(v)$$

$$x \quad h \quad y = f(v)$$

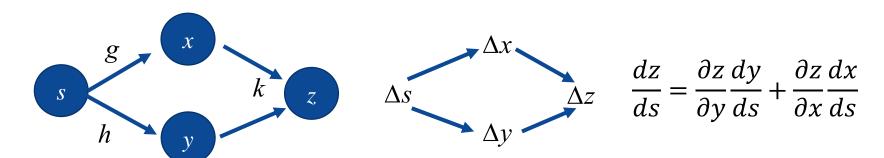
□链式法则

- Case 1:



- Case 2:

$$z=f(s)$$
 $x=g(s), y=h(s), z=k(x,y)$

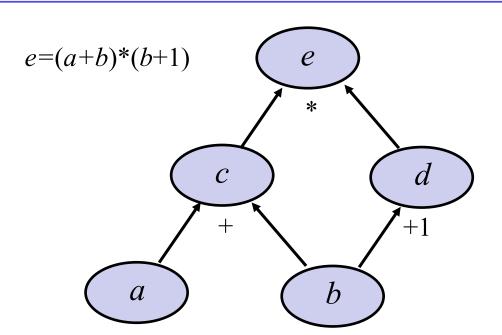


□ 求导示例:

$$-a=2, b=1$$

$$c = 3, d = 2, e = 6$$

$$- \frac{\partial e}{\partial a} = ?, \frac{\partial e}{\partial b} = ?$$



□ 求导示例:

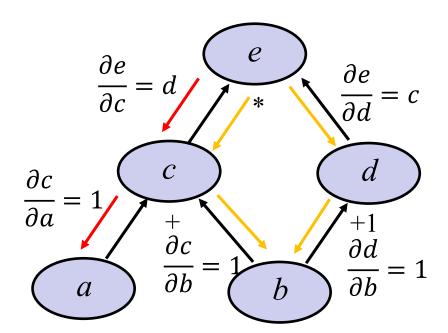
$$-a=2, b=1$$

$$c = 3, d = 2, e = 6$$

$$-\frac{\partial e}{\partial a} = \frac{\partial e}{\partial c} \frac{\partial c}{\partial a} = d = b + 1 = 2$$

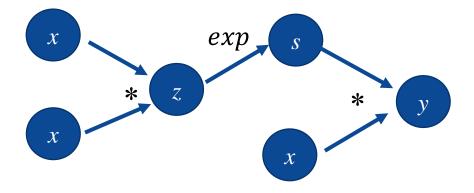
$$- \frac{\partial e}{\partial b} = \frac{\partial e}{\partial c} \frac{\partial c}{\partial b} + \frac{\partial e}{\partial d} \frac{\partial d}{\partial b}$$

$$= d + c = b + 1 + a + b = 5$$

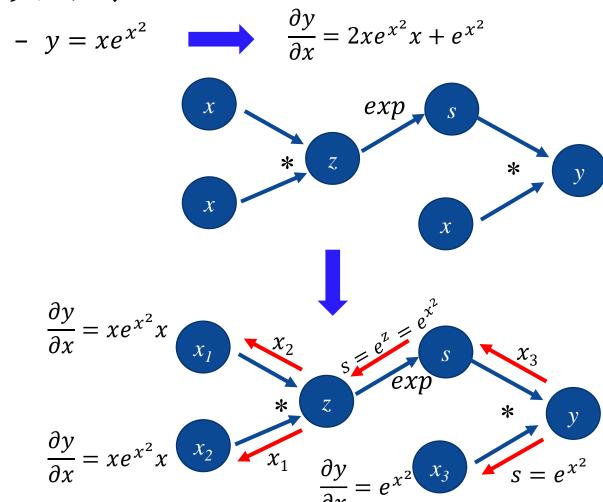


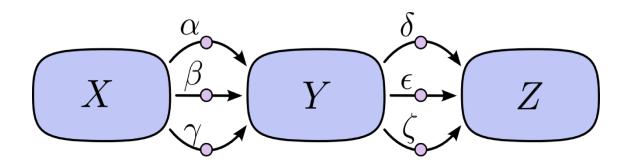
□参数共享

$$- y = xe^{x^2}$$



□参数共享



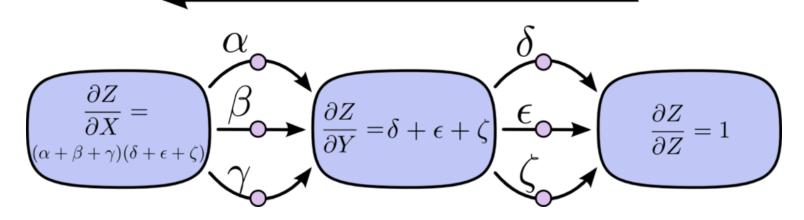


$$\frac{\partial Z}{\partial X} = \alpha \delta + \alpha \epsilon + \alpha \zeta + \beta \delta + \beta \epsilon + \beta \zeta + \gamma \delta + \gamma \epsilon + \gamma \zeta$$

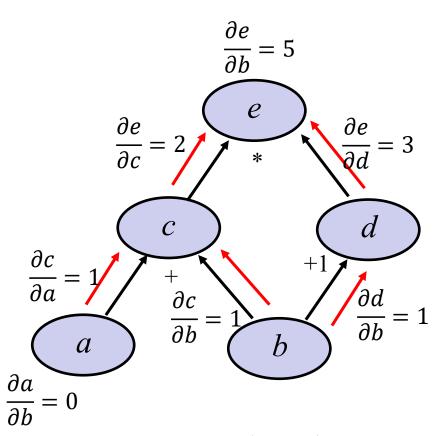
$$\frac{\partial Z}{\partial X} = (\alpha + \beta + \gamma)(\delta + \epsilon + \zeta)$$

Forward-Mode Differentiation $(\frac{\partial}{\partial X})$ $\frac{\partial X}{\partial X} = 1$ $\frac{\partial Y}{\partial X} = \alpha + \beta + \gamma$ $\frac{\partial Z}{\partial X} = (\alpha + \beta + \gamma)(\delta + \epsilon + \zeta)$

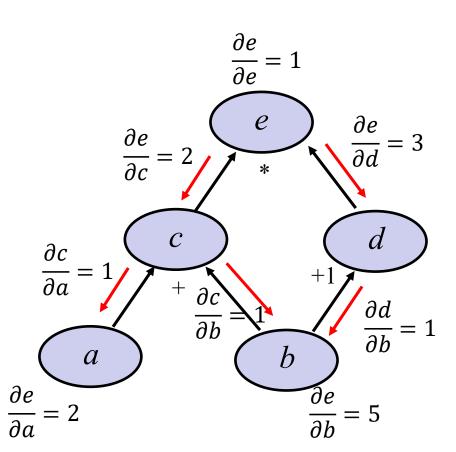
Reverse-Mode Differentiation $(\frac{\partial Z}{\partial})$



$$\Box a = 2, b = 1$$



Forward mode



Reverse mode

$$C = L(y, \hat{y}) = \sum_{i} -y_{i} \log \hat{y}_{i} = -\log \hat{y}_{r}$$

$$z^{1} = W^{1}x + b^{1}$$

$$z^{2} = W^{2}a^{1} + b^{2}$$

$$w^{1}$$

$$w^{2}$$

$$D^{2}$$

$$D^{2}$$

$$D^{3}$$

$$D^{2}$$

$$D^{3}$$

$$D^{4}$$

$$D^{2}$$

$$D^{2}$$

$$D^{3}$$

$$D^{4}$$

$$D^{2}$$

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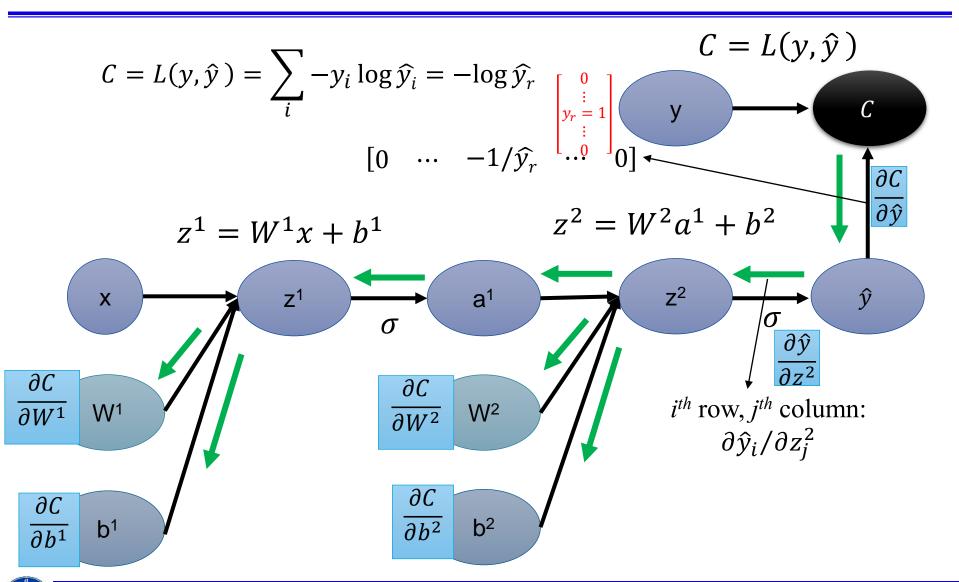
$$D^{4}$$

$$D^{2}$$

$$D^{4}$$

$$D^{2}$$

$$D^{4}$$

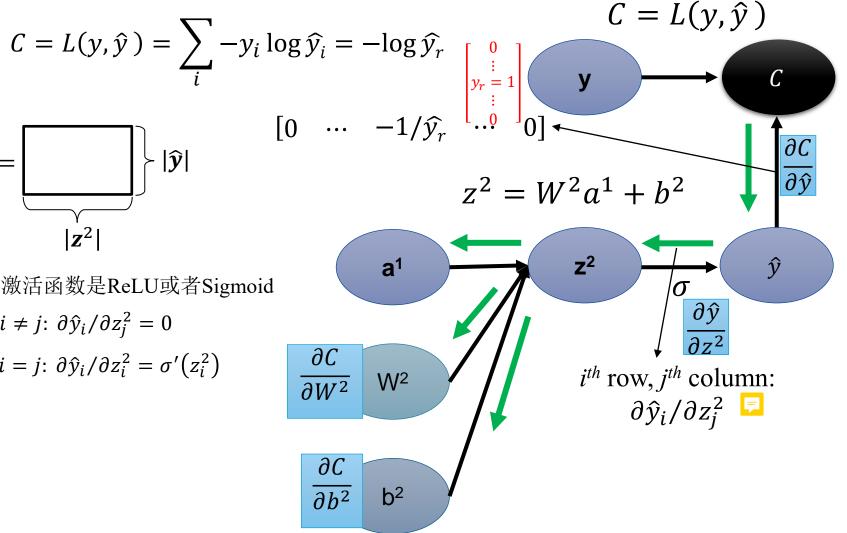


$$C = L(y, \hat{y}) = \sum_{i} -y_{i} \log \hat{y}_{i} = -\log \hat{y}_{r}$$

$$\frac{\partial \widehat{\mathbf{y}}}{\partial \mathbf{z}^2} = \boxed{\boxed{\phantom{\mathbf{y}}} |\widehat{\mathbf{y}}|}$$

当激活函数是ReLU或者Sigmoid

- $i \neq j$: $\partial \hat{y}_i / \partial z_i^2 = 0$
- i = j: $\partial \hat{y}_i / \partial z_i^2 = \sigma'(z_i^2)$





2

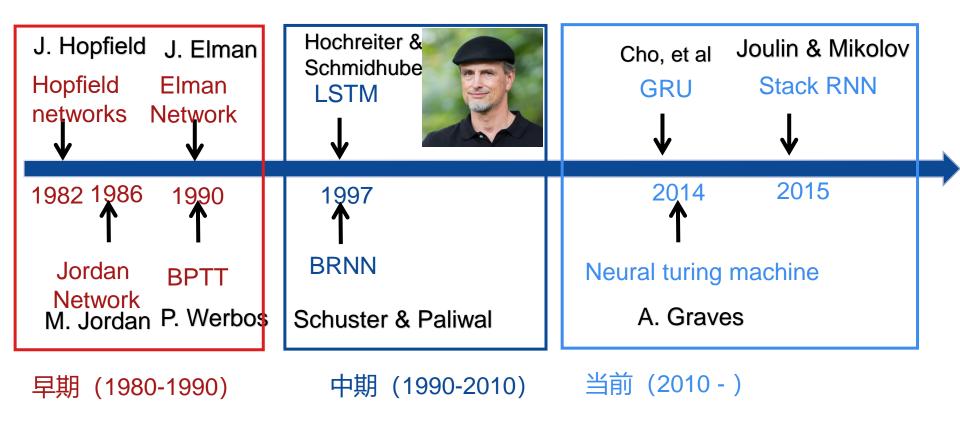
循环神经网络

(Recurrent Neural Network)

为什么需要RNN

- □ CNN已经取得巨大成功,为何还需要RNN?
- □序列数据建模
 - 文本: 是字母和词汇的序列
 - 语音: 是音节的序列
 - 视频:图像帧的序列
 - 时态数据: 气象观测数据, 股票交易数据、房价数据等
- □例子: 词性标注
 - 我/n,爱/v 购物/n,
 - 我/n在/pre华联/n购物/v

RNN发展史

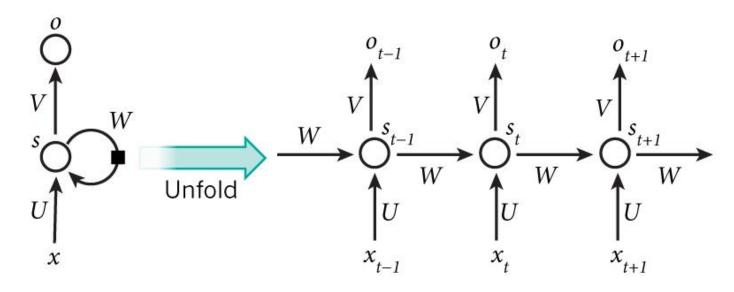


循环神经网络的定义

- □循环神经网络是一种人工神经网络,它的节点间的连接形成一个遵循时间序列的有向图
 - A recurrent neural network (RNN) is a class of artificial neural network where connections between nodes form a directed graph along a temporal sequence

□核心思想

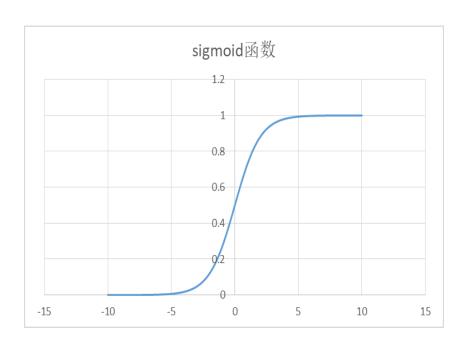
- 样本间存在顺序关系,每个样本和它之前的样本存在关联。通过神 经网络在时序上的展开,我们能够找到样本之间的序列相关性

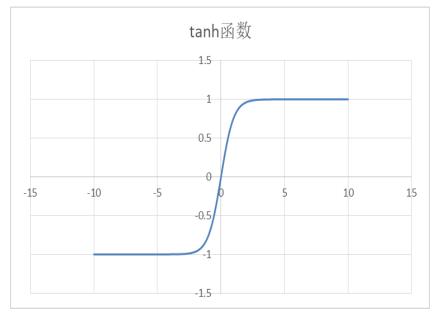


$$s_t = \sigma(Ux_t + Ws_{t-1} + b_s)$$
$$o_t = \varphi(Vs_t + b_o)$$

- x_t 是t时刻的输入
- s_t 是t时刻的记忆
- o_t 是t时刻的输出
- U、V、W是RNN的连接权重

- $b_{\rm s}$ 、 b_o 是RNN的偏置
- σ 、 ϕ 是激活函数, σ 通常选用tanh 或Sigmoid, ϕ 通常选用Softmax





$$sigmoid(x) = \frac{1}{1 + e^{-x}}$$

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

□ Softmax函数

- 用于分类问题的概率计算。本质上将一个K维的任意实数向量压缩 (映射)成另一个K维的实数向量,其中向量中的每个元素取值都 介于(0,1)之间

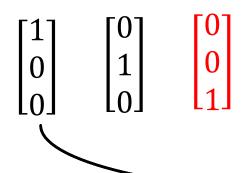
$$\sigma(ec{z})_i = rac{e^{z_i}}{\sum_{j=1}^K e^{z_j}}$$

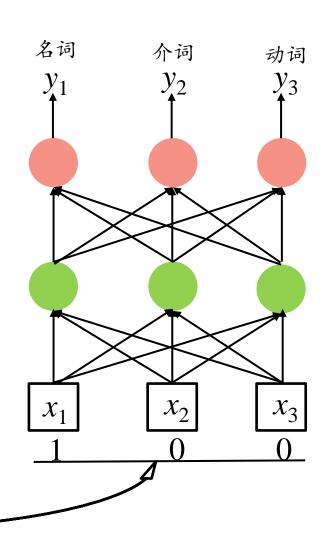
□词性标注

- 我/n,爱/v 购物/n,
- 我/n在/pre华联/n购物/v



Word Embedding: 自然语言处理(NLP)中的一组语言建模和特征学习技术的统称,其中来自词汇表的单词或短语被映射到实数的向量





□词性标注

- 我/n,爱/v 购物/n,
- 我/n在/pre华联/n购物/v

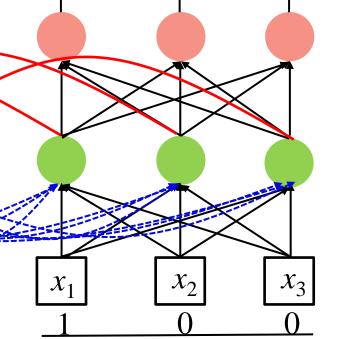
将神经元的输出存到memory中

 S_1

 s_1

 S_1

memory中值会作为下一时刻的输入



名词

动词

□词性标注

- 我/n,爱/v 购物/n,
- 我/n在/pre华联/n购物/v

在最开始时刻,给定memory初始值为0

名词

 χ_1

介词

 x_2

 $\mathbf{x}^{(t)}$

3

假设所有权重均为1,激活函数为线性函数



 x_3

动词

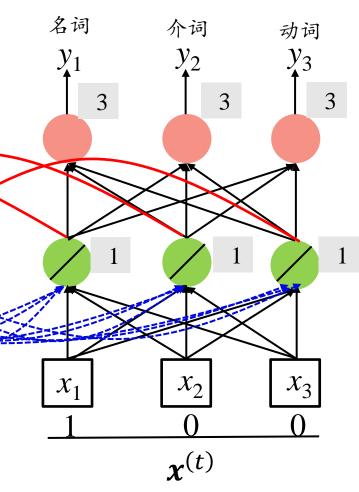
□词性标注

- 我/n,爱/v 购物/n,

- 我/n在/pre华联/n购物/v

更新memory中的值

假设所有权重均为1,激活函数为线性函数





□词性标注

- 我/n,爱/v 购物/n,
- 我/n在/pre华联/n购物/v

更新memory中的值

 $\begin{array}{c|c} 1 & 1 \\ \hline 1 & x_1 \\ \hline \end{array}$

名词

12

介词

 x_2

 $x^{(t+1)}$

12

假设所有权重均为1,激活函数为线性函数



 x_3

动词

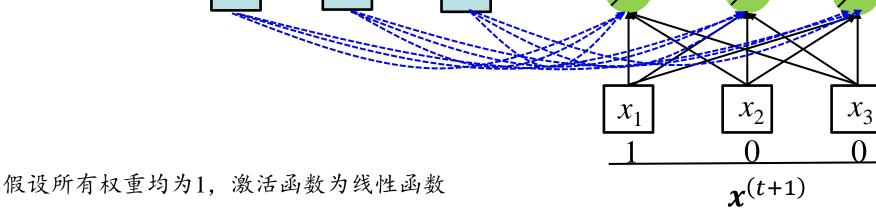
12

□词性标注

- 我/n,爱/v 购物/n,

- 我/n在/pre华联/n购物/v

更新memory中的值



名词

12

介词

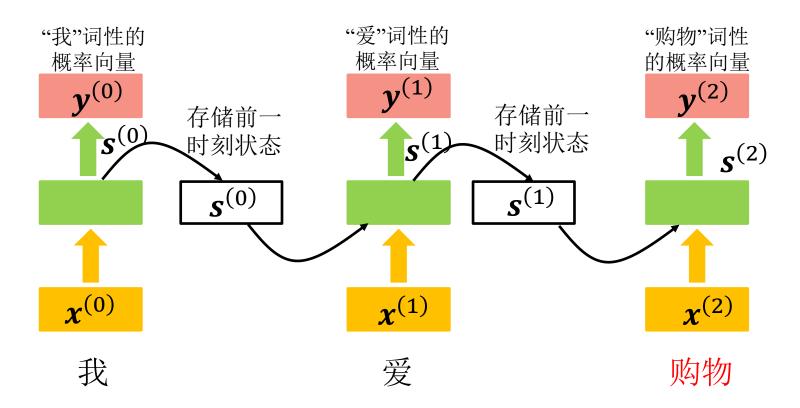
12

动词

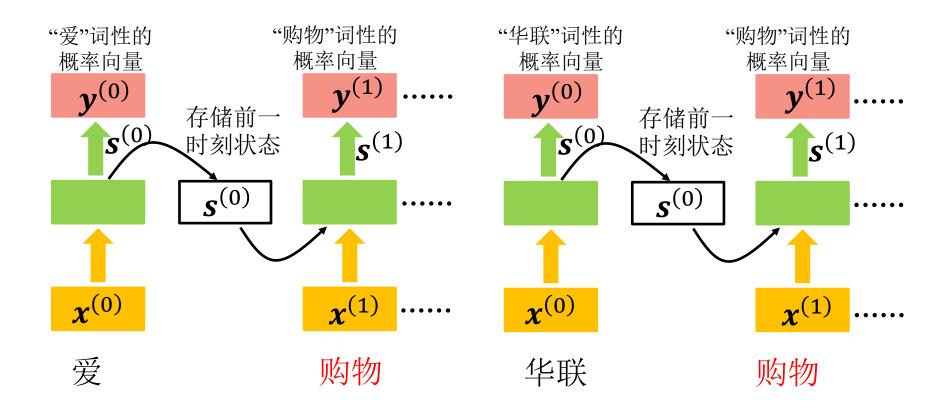
12

□词性标注

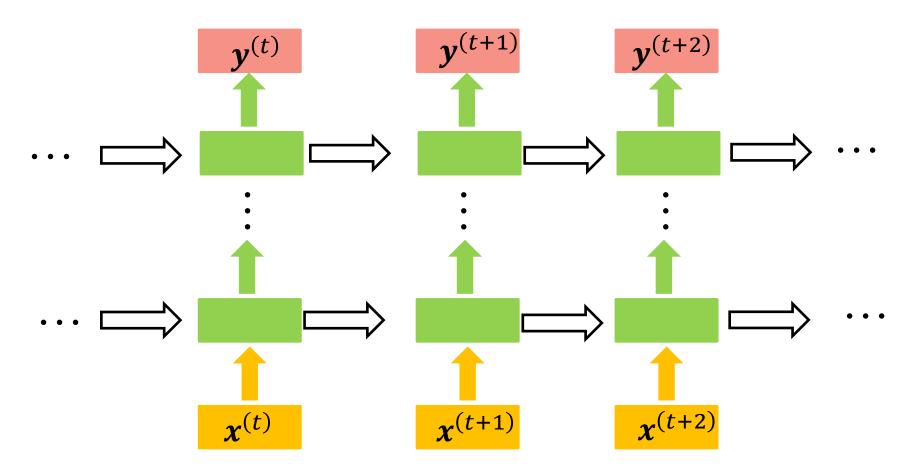
同一个网络一次次重复使用



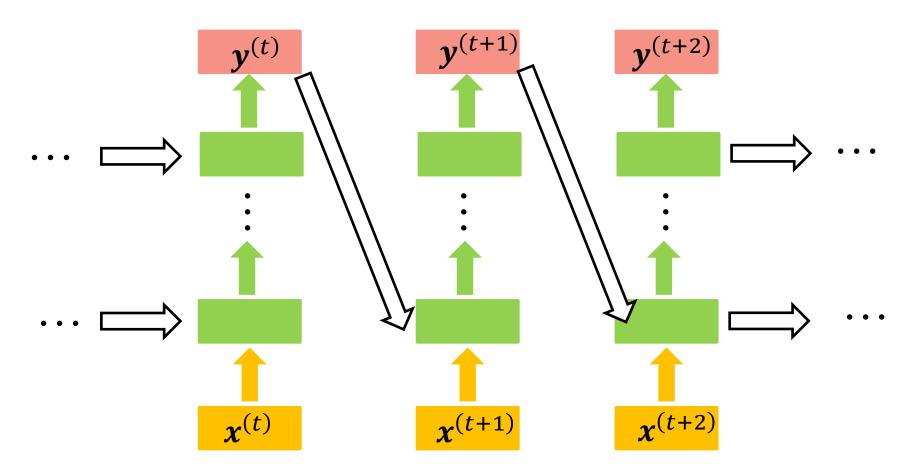
□词性标注



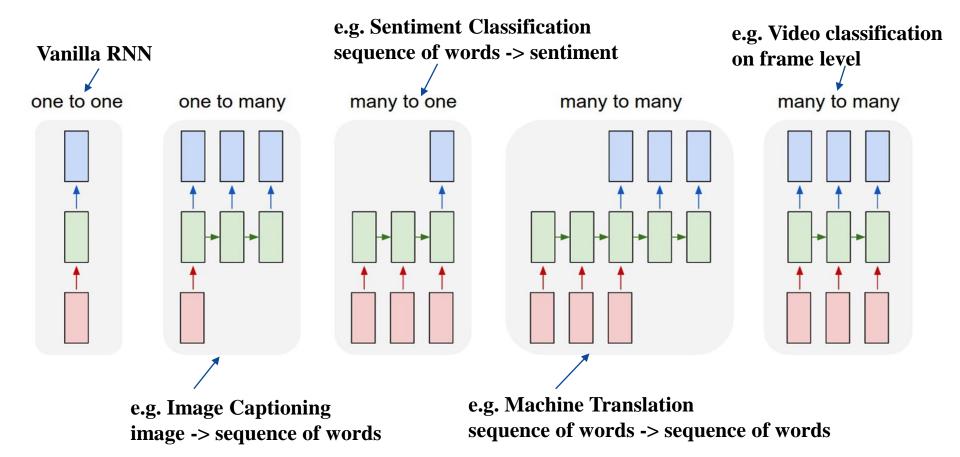
☐ Elman Network



□ Jordan Network



RNN的不同结构



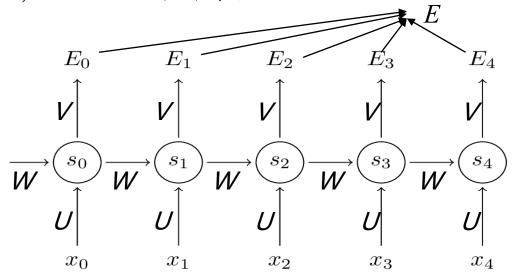
RNN训练算法-BPTT

□BP算法回顾

 定义损失函数E来表示输出ŷ和真实标签y的误差,通过链式法则自 顶向下求得E对网络权重的偏导。沿梯度的反方向更新权重的值, 直到E收敛

□ RNN训练算法(BP Through Time, BPTT)

- 和BP类似,就是加上了时序演化



□定义输出函数

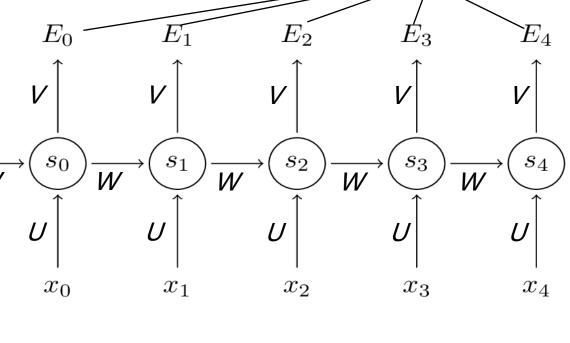
$$s_t = tanh(Ux_t + Ws_{t-1})$$

$$\hat{y}_t = softmax(Vs_t)$$

□定义损失函数

$$E_t(y_t, \hat{y}_t) = -y_t \log \hat{y}_t$$

$$E(y, \hat{y}) = \sum_{t} E_{t}(y_{t}, \hat{y}_{t})$$
$$= -\sum_{t} y_{t} \log \hat{y}_{t}$$



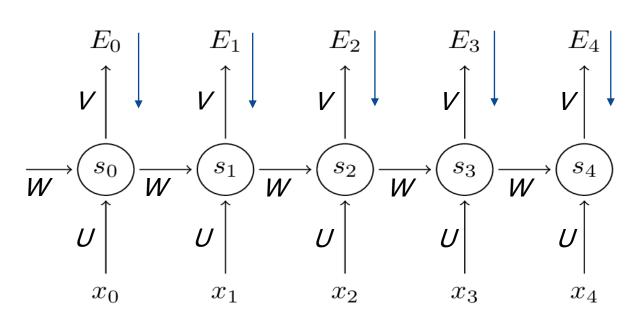
http://www.wildml.com/2015/10/recurrent-neural-networks-tutorial-part-3-backpropagation-through-time-and-vanishing-gradients/

□ 求 E 对U, V, W 的梯度

$$\frac{\partial E}{\partial V} = \sum_{t} \frac{\partial E_t}{\partial V}$$

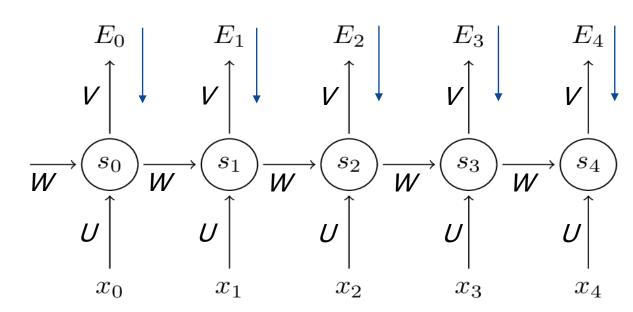
$$\frac{\partial E}{\partial W} = \sum_{t} \frac{\partial E_t}{\partial W}$$

$$\frac{\partial E}{\partial U} = \sum_{t} \frac{\partial E_t}{\partial U}$$



□求E对于V的梯度,先求E3对于V的梯度

$$\frac{\partial E_3}{\partial V} = \frac{\partial E_3}{\partial \hat{y}_3} \frac{\partial \hat{y}_3}{\partial V}$$
$$= \frac{\partial E_3}{\partial \hat{y}_3} \frac{\partial \hat{y}_3}{\partial z_3} \frac{\partial z_3}{\partial V}$$



其中:
$$Z_3 = V S_3$$

求和可得
$$\frac{\partial E}{\partial V}$$

□求E对于W的梯度,先求E3对于W的梯度

$$\frac{\partial E_{3}}{\partial W} = \frac{\partial E_{3}}{\partial \hat{y}_{3}} \frac{\partial \hat{y}_{3}}{\partial s_{3}} \frac{\partial s_{3}}{\partial W} \qquad \qquad E_{0} \qquad E_{1} \qquad E_{2} \qquad E_{3} \qquad E_{4}$$

$$s_{3} = \tanh(Ux_{3} + Ws_{2}) \qquad \qquad V \qquad \underbrace{\partial s_{1}}_{\partial s_{0}} V \qquad \underbrace{\partial s_{2}}_{\partial s_{1}} V \qquad \underbrace{\partial s_{3}}_{\partial s_{2}} V \qquad \underbrace{\partial s_{3}}_{\partial s_{3}} V \qquad \underbrace{\partial E_{3}}_{\partial s_{3}} V \qquad \underbrace{\partial E_{3}}$$

求和可得 $\frac{\partial E}{\partial W}$

其中: s_3 依赖于 s_2 ,而 s_2 又依赖于 s_1 和W,依赖关系一直传递到t=0的时刻。因此,当我们计算对于W的偏导数时,不能把 s_2 看作是常数项!



□ 求 E 对于U的梯度,先求 E、对于U的梯度

 x_0

求和可得
$$\frac{\partial E}{\partial U}$$

其中: s_3 依赖于 s_2 ,而 s_2 又依赖于 s_1 和U,依赖关系一直传递到t=0的时刻。因此,当我们计算对于U的偏导数时,也不能把 s_2 看作是常数项!



3

长短时记忆网络

RNN的梯度消失问题

- □不能有效解决长时依赖问题
- □梯度消失的原因
 - BPTT算法
 - 激活函数Tanh

$$\frac{\partial E_3}{\partial W} = \sum_{k=0}^{3} \frac{\partial E_3}{\partial \hat{y}_3} \frac{\partial \hat{y}_3}{\partial s_3} \left(\prod_{j=k+1}^{3} \frac{\partial s_j}{\partial s_{j-1}} \right) \frac{\partial s_k}{\partial W}$$

□解决方案

- ReLU函数
- 门控RNN(LSTM)

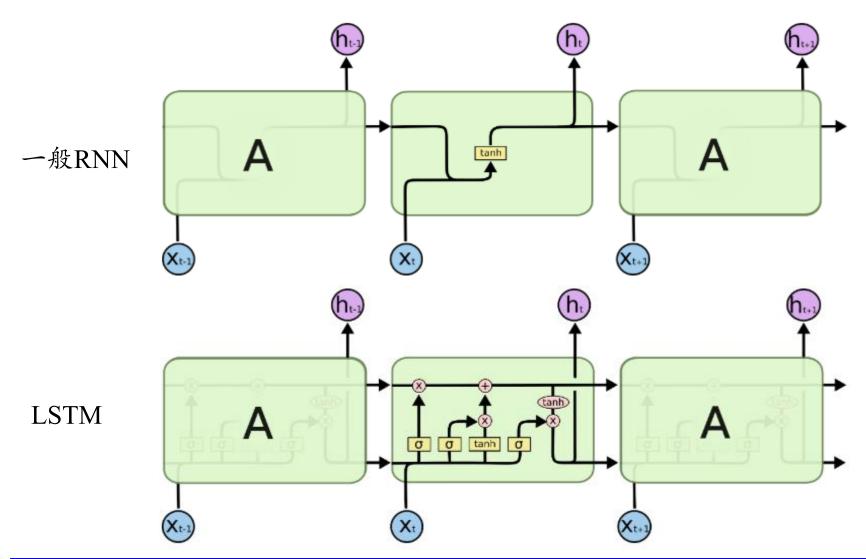
The cat, which already ate a bunch of food, was full.

The cats, which already ate a bunch of food, were full.

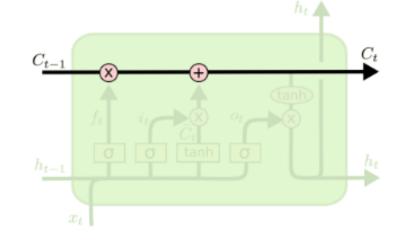
LSTM的介绍

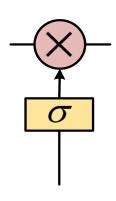
☐ Long short-term memory (LSTM)

- Proposed in 1997 by Sepp Hochreiter and Jürgen Schmidhuber
- LSTM is an artificial recurrent neural network (RNN) architecture used in the field of deep learning
- A common LSTM unit is composed of a cell, an input gate, an output gate and a forget gate. The cell remembers values over arbitrary time intervals and the three gates regulate the flow of information into and out of the cell



- □ LSTM依靠贯穿隐藏层的细胞 状态实现隐藏单元之间的信息 传递,其中只有少量的线性操 作
- □ LSTM引入了"门"机制对细胞状态信息进行添加或删除, 由此实现长程记忆
- □ "门"机制由一个Sigmoid激 活函数层和一个向量点乘操作 组成,Sigmoid层的输出控制 了信息传递的比例





□遗忘门

- LSTM通过遗忘门(forget gate)实现对细胞状态信息遗忘程度的控制,输出当前状态的遗忘权重,取决于 h_{t-1} 和 x_t

$$f_t = \sigma(W_f \cdot [h_{t-1}, x_t] + b_f)$$

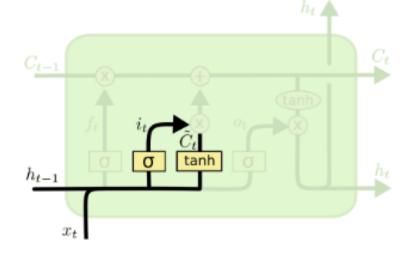
$$f_t = \sigma(W_f x_t + U_f h_{t-1} + b_f)$$

□输入门

- LSTM通过输入门 (input gate) 实现对细胞状态输入接收程度的控制,输出当前输入信息的接受权重,取决于 h_{t-1} 和 x_t

$$i_t = \sigma(W_i \cdot [h_{t-1}, x_t] + b_i)$$

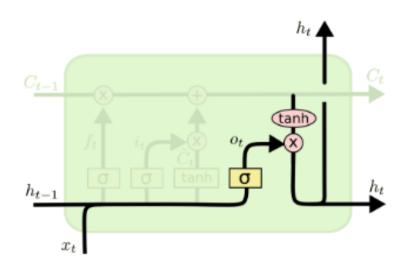
$$\tilde{C}_t = tanh(W_C \cdot [h_{t-1}, x_t] + b_C)$$



□输出门

- LSTM通过输出门 (output gate) 实现对细胞状态输出认可程度的控制,输出当前输出信息的认可权重,取决于 h_{t-1} 和 x_t

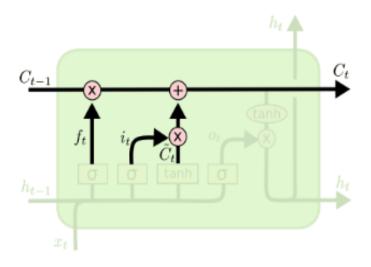
$$o_t = \sigma(W_o \cdot [h_{t-1}, x_t] + b_o)$$



□状态更新

$$C_t = f_t * C_{t-1} + i_t * \tilde{C}_t$$
$$h_t = o_t * tanh(C_t)$$

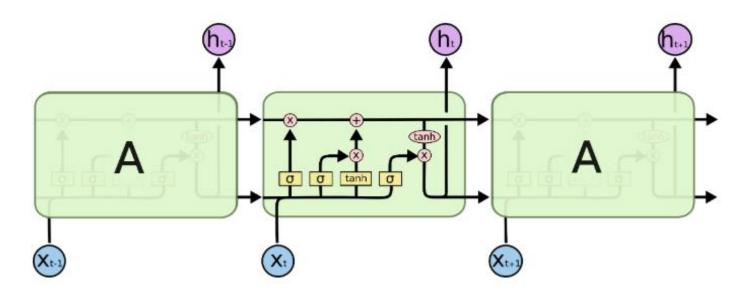
"门"机制对细胞状态信息进行添加或删除,由此实现长程记忆



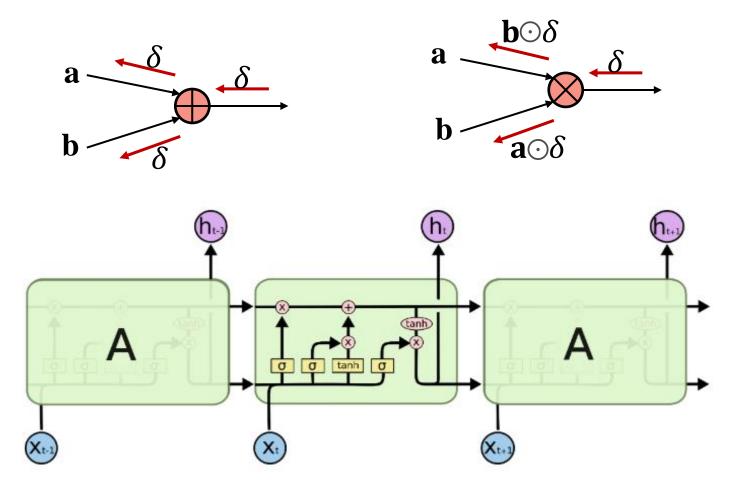
□状态更新

$$C_t = f_t * C_{t-1} + i_t * \tilde{C}_t$$
$$h_t = o_t * tanh(C_t)$$

"门"机制对细胞状态信息进行添加或删除,由此实现长程记忆



□状态更新



标准化的RNN

```
1 # 构造RNN网络, x的维度5, 隐层的维度10, 网络的层数2
2 rnn_seq = nn.RNN(5, 10,2)
3 # 构造一个输入序列, 长为 6, batch 是 3, 特征是 5
4 x = V(torch.randn(6, 3, 5))
5 #out,ht = rnn_seq(x, h0) # h0可以指定或者不指定
6 out,ht = rnn_seq(x)
7 # q1:这里out、ht的size是多少呢? out:6*3*10, ht:2*3*10
```

```
1 # 输入维度 50, 隐层100维, 两层
2 lstm_seq = nn.LSTM(50, 100, num_layers=2)
3 # 输入序列seq= 10, batch =3, 输入维度=50
4 lstm_input = torch.randn(10, 3, 50)
5 out, (h, c) = lstm_seq(lstm_input) # 使用默认的全 0 隐藏状态
```





其他典型循环神经网络

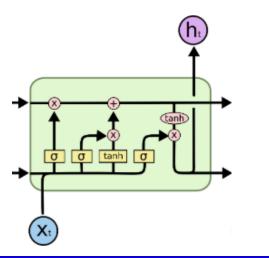
其他典型循环神经网络

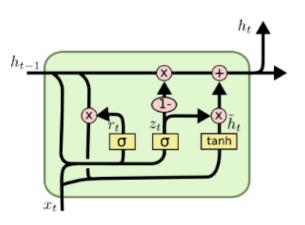
- ☐ Gated Recurrent Unit (GRU)
- **☐** Peephole LSTM
- □ Bi-directional RNN(双向RNN)
- ☐ Continuous time RNN

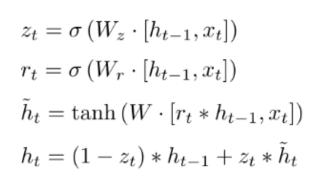
GRU

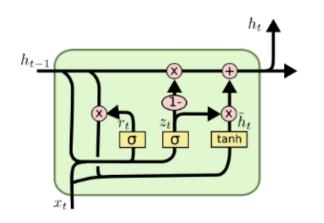
□ Gated Recurrent Unit (GRU), 2014年提出,可认为是LSTM 的变种

- 细胞状态与隐状态合并,在计算当前时刻新信息的方法和LSTM有 所不同
- GRU只包含重置门和更新门
- 在音乐建模与语音信号建模领域与LSTM具有相似的性能,但是参数更少,只有两个门控









$$z_{t} = \sigma (W_{z} \cdot [h_{t-1}, x_{t}])$$

$$r_{t} = \sigma (W_{r} \cdot [h_{t-1}, x_{t}])$$

$$\tilde{h}_{t} = \tanh (W \cdot [r_{t} * h_{t-1}, x_{t}])$$

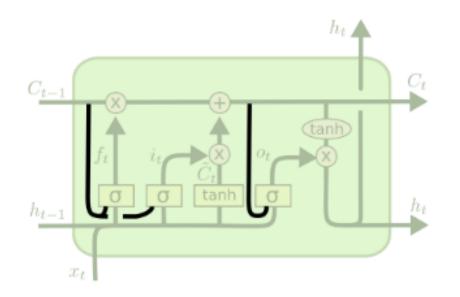
$$h_{t} = (1 - z_{t}) * h_{t-1} + z_{t} * \tilde{h}_{t}$$

- *x_t*: input vector (输入向量)
- *h_t*: output vector (输出向量)
- z_t : update gate vector (更新门向量) σ : 一般选用Sigmoid函数
- r_t : reset gate vector (重置门向量)

- W: parameter matrices and vector (参 数矩阵

Peephole LSTM

让门层也接受细胞状态的输入,同时考虑隐层信息的输入



$$f_t = \sigma \left(W_f \cdot [\boldsymbol{C_{t-1}}, h_{t-1}, x_t] + b_f \right)$$

$$i_t = \sigma \left(W_i \cdot [\boldsymbol{C_{t-1}}, h_{t-1}, x_t] + b_i \right)$$

$$o_t = \sigma \left(W_o \cdot [\boldsymbol{C_t}, h_{t-1}, x_t] + b_o \right)$$

不同LSTM变体

□多种LSTM变体性能差异不显著

- 8 LSTM variants on three representative tasks: speech recognition,
 handwriting recognition, and polyphonic music modeling
- None of the variants can improve upon the standard LSTM architecture significantly
- The forget gate and the output activation function to be its most critical components

VI. CONCLUSION

This paper reports the results of a large scale study on variants of the LSTM architecture. We conclude that the most commonly used LSTM architecture (vanilla LSTM) performs reasonably well on various datasets. None of the eight investigated modifications significantly improves performance. However, certain modifications such as coupling the input and

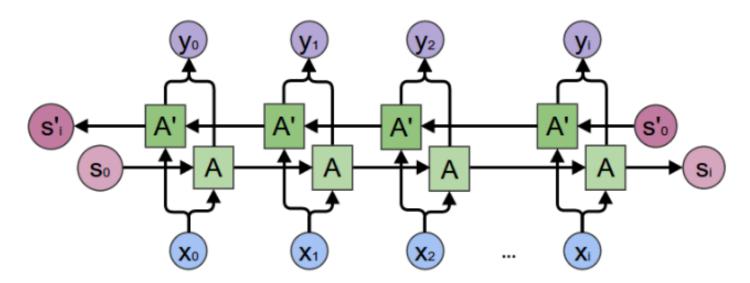
forget gates (CIFG) or removing peephole connections (NP) simplified LSTMs in our experiments without significantly decreasing performance. These two variants are also attractive because they reduce the number of parameters and the computational cost of the LSTM.

K. Greff, R. K. Srivastava, J. Koutník, B. R. Steunebrink and J. Schmidhuber, "LSTM: A Search Space Odyssey," in IEEE Transactions on Neural Networks and Learning Systems, vol. 28, no. 10, pp. 2222-2232, Oct. 2017.

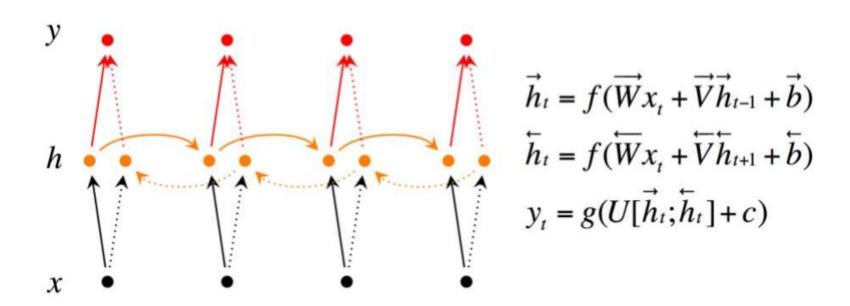
双向RNN

- □ Bidirectional RNN(双向RNN)假设当前t的输出不仅仅和之前的序列有关,并且还与之后的序列有关,例如:完形填空
- □ Bidirectional RNN由两个RNNs上下叠加在一起组成,输出 由这两个RNNs的隐藏层的状态决定

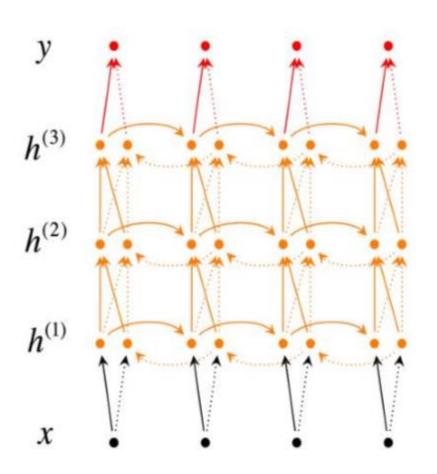
I am _____ "happy" and "not"



双向RNN



双向RNN



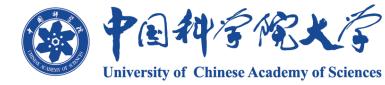
$$\begin{split} \vec{h}_{t}^{(i)} &= f(\overrightarrow{W}^{(i)} h_{t}^{(i-1)} + \overrightarrow{V}^{(i)} \overrightarrow{h}_{t-1}^{(i)} + \overrightarrow{b}^{(i)}) \\ \dot{h}_{t}^{(i)} &= f(\overleftarrow{W}^{(i)} h_{t}^{(i-1)} + \overleftarrow{V}^{(i)} \overleftarrow{h}_{t+1}^{(i)} + \overleftarrow{b}^{(i)}) \\ y_{t} &= g(U[\overrightarrow{h}_{t}^{(L)}; \overleftarrow{h}_{t}^{(L)}] + c) \end{split}$$

Continuous time RNN

- · CTRNN利用常微分方程系统对输入脉冲序列神经元的影响 进行建模。
- · CTRNN被应用到进化机器人中,用于解决视觉、协作和最 小认知行为等问题

$$\tau_i \dot{y}_i = -y_i + \sum_{j=1}^n w_{ji} \sigma(y_j - \Theta_j) + I_i(t)$$

- au_i : Time constant of postsynaptic node
- y_i : Activation of postsynaptic node
- $oldsymbol{\cdot}\dot{y}_i$: Rate of change of activation of postsynaptic node
- ullet w_{ji} : Weight of connection from pre to postsynaptic node
- ullet $\sigma(x)$: Sigmoid of x e.g. $\sigma(x)=1/(1+e^{-x})$.
- y_j : Activation of presynaptic node
- Θ_i : Bias of presynaptic node
- $ullet I_i(t)$: Input (if any) to node



5

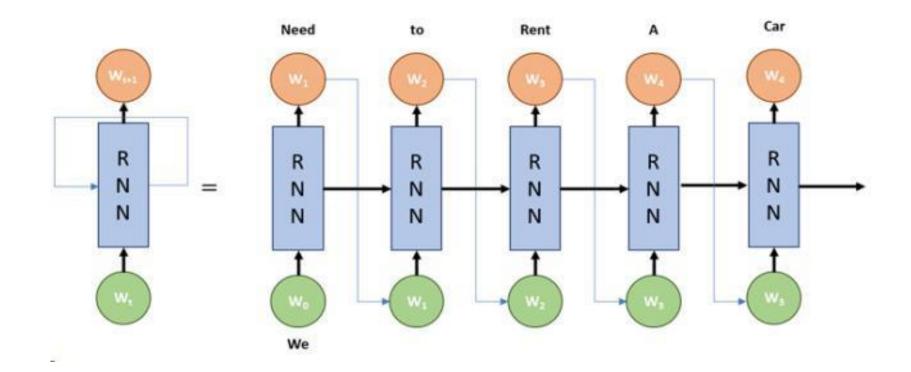
循环神经网络的主要应用

循环神经网络的主要应用

- □语言模型
- □语音识别
- □自动作曲
- □机器翻译
- □自动摘要
- □自动写作
- □图像描述

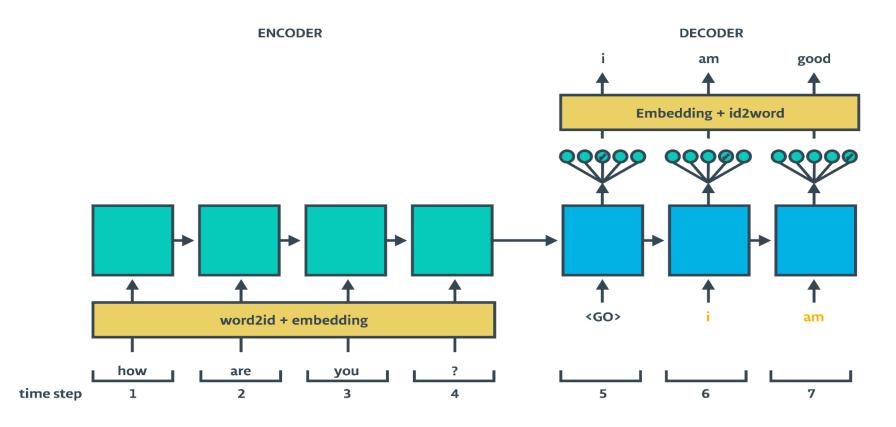
语言模型

□根据之前和当前词预测下一个单词或者字母



语言模型

□问答系统



语音识别

□将语音识别成文字

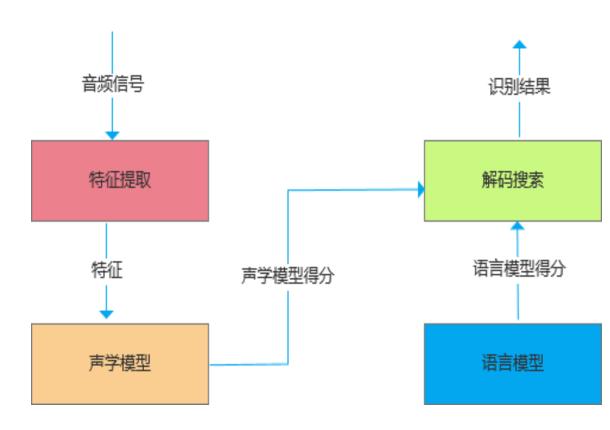
- 例子: 给定语音的拼音串 "ta shi yan jiu sheng wu de"

可能的汉字串:

"踏实研究生物的""他实验救生物的"

"他使烟酒生物的"

"他是研究生物的"



□根据选定风格自动作曲



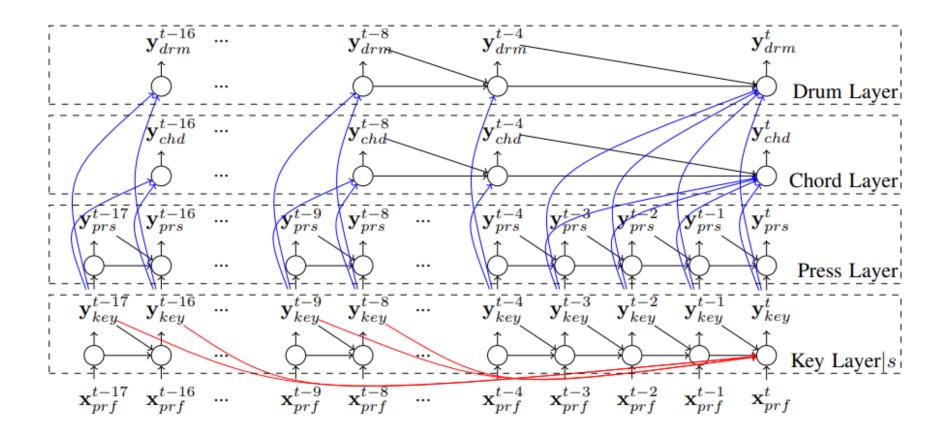


Figure 1: Overview of our framework. Only skip connections for the current time step t are plotted.

Hang Chu, Raquel Urtasun, Sanja Fidler. Song From PI: A Musically Plausible Network for Pop Music Generation. CoRR abs/1611.03477 (2016)

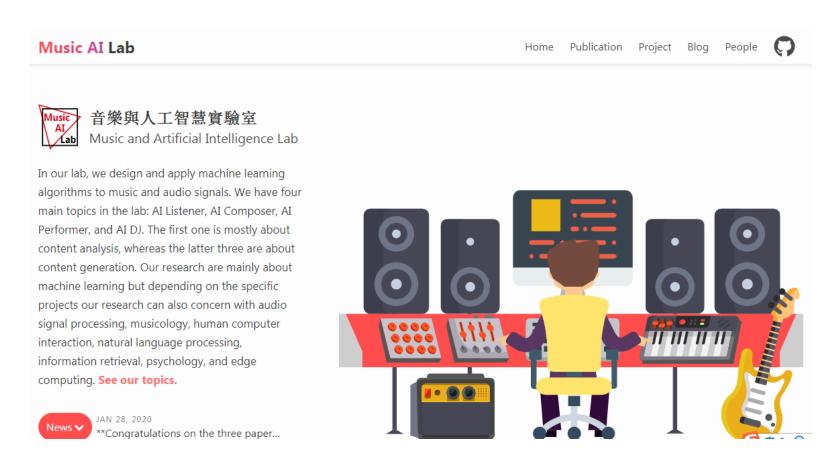




Figure 4: Example of our music generation. From top to bottom: melody, chord and drum respectively.

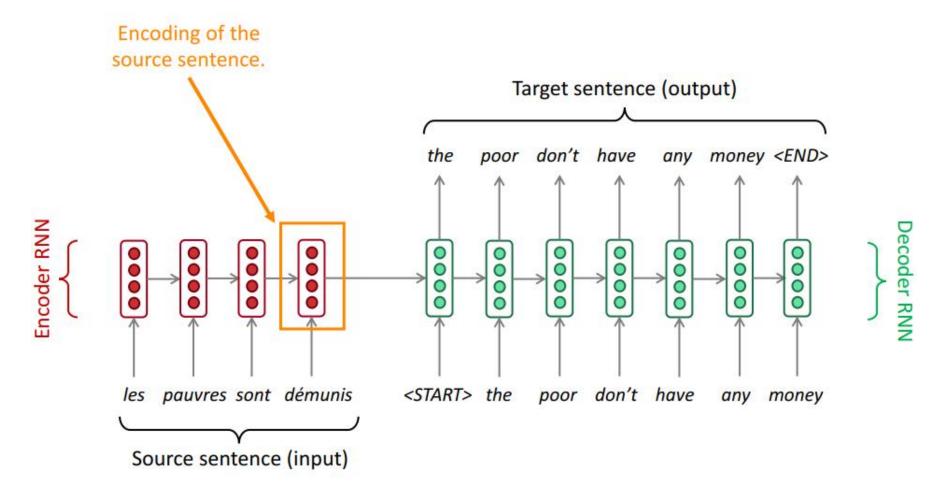
Hang Chu, Raquel Urtasun, Sanja Fidler. Song From PI: A Musically Plausible Network for Pop Music Generation. CoRR abs/1611.03477 (2016)

□ https://musicai.citi.sinica.edu.tw/



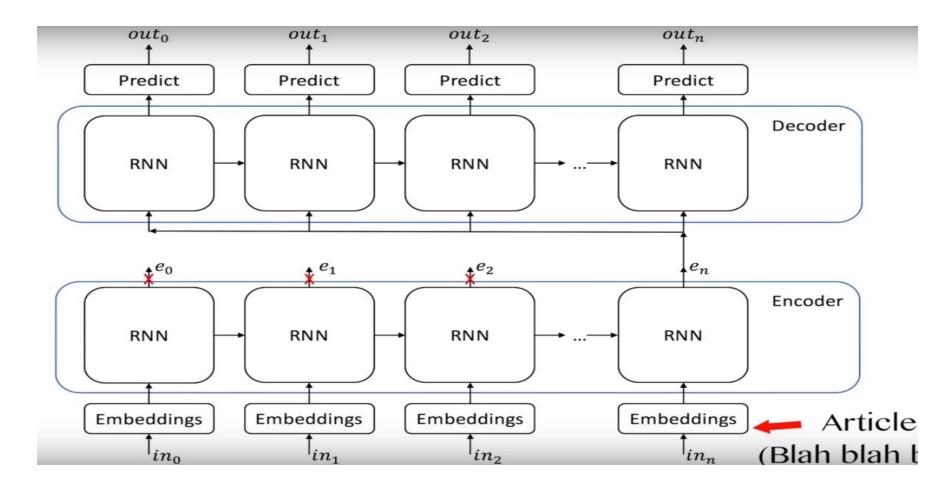
机器翻译

□将一种语言自动翻译成另一种语言



自动摘要

□为一篇或者多篇文章自动生成摘要



自动写作

- □根据现有资料自动写作,当前主要包括新闻写作和诗歌创作
 - 主要是基于RNN&LSTM的文本生成技术来实现,需要训练大量同 类文本,结合模板技术
- □目前主要产品
 - 腾讯Dreamwriter写稿机器人
 - 今日头条xiaomingbot
 - 第一财经DT稿王(背后是阿里巴巴)
 - 百度Writing-bots

图像描述

□根据图像形成语言描述



"man in black shirt is playing guitar."



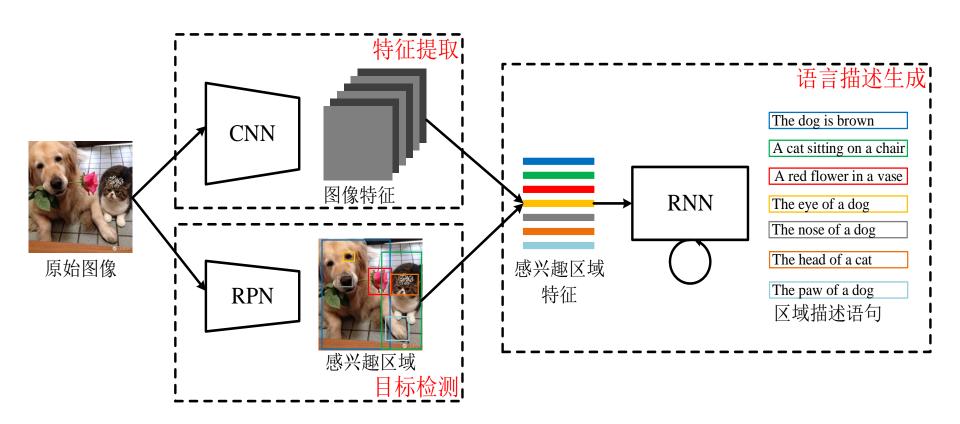
"construction worker in orange safety vest is working on road."



"two young girls are playing with lego toy."

图像描述

□根据图像形成语言描述







中英文术语对照

中英文术语对照

- □ 计算图: Computational graph
- □ 循环神经网络: Recurrent Neural Network
- □ 随时间反向传播算法:BP Through Time, BPTT
- □ 长短时记忆网络: Long Short-Term Memory
- □ 遗忘门: Forget gate
- □ 输入门: Input gate
- □ 输出门: Output gate
- □ 双向RNN: Bidirectional RNN

中英文术语对照

- □ 门控循环单元: Gated Recurrent Unit (GRU)
- □ 窥孔LSTM: Peephole LSTM
- □ 连续时间RNN: Continuous time RNN
- □ 语言模型: Language model
- □ 神经机器翻译: Neural Machine Translation
- □ 图像描述: Image captioning
- □ 自动摘要: Automatic summarization
- □ 自动写作: Automatic writing

谢谢!