CS 7643: Deep Learning

Topics:

- Recurrent Neural Networks (RNNs)
- BackProp Through Time (BPTT)
- Vanishing / Exploding Gradients

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Administrativia

- HW3 + PS3 out
 - Due 10/28
 - Last PS and HW
 - Focus on projects after that

Plan for Today

- Model
 - Recurrent Neural Networks (RNNs)
- Learning
 - BackProp Through Time (BPTT)
 - Vanishing / Exploding Gradients

New Topic: RNNs







many to many





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Synonyms

Recurrent Neural Networks (RNNs)

Recursive Neural Networks General family; think graphs instead of chains

- Types:
 - "Vanilla" RNNs
 - Long Short Term Memory (LSTMs)
 - Gated Recurrent Units (GRUs)
- Algorithms

 - BackProp Through Time (BPTT) [Recurrent]
 BackProp Through Structure (BPTS) 7

What's wrong with MLPs?

- Problem 1: Can't model sequences
 - Fixed-sized Inputs & Outputs
 - No temporal structure



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Even where you might not expect a sequence...



Even where you might not expect a sequence...

Classify images by taking a series of "glimpses"

A									
X	13	8	2	9	1	(1	1	8
3	3	2	8	6	9	6	5	1	3
8	8	1	8		6	9	8	3	4
F	0	2	1	6	Õ	9	-	4	5
7	1	4	4	4	4	4	ų	7	9
3	1	8	9	3	4	2	4	2	3
6	6	1	6	3	- Ar	3	3	9	0
в	1	۵	Б	3	5	1	8	3	4
9	9	ŧ	1	3	0	5	9	5	4
6	1	0	1	0	0	2	7	6	12
2	E	Q		2.E	đ	2	-	ŧ	1 07

Ba, Mnih, and Kavukcuoglu, "Multiple Object Recognition with Visual Attention", ICLR 2015.

Gregor et al, "DRAW: A Recurrent Neural Network For Image Generation", ICML 2015

Figure copyright Karol Gregor, Ivo Danihelka, Alex Graves, Danilo Jimenez Rezende, and Daan Wierstra, 2015. Reproduced with permission.

Even where you might not expect a sequence...

• Output ordering = sequence



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Image Credit: Ba et al.; Gregor et al



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Why model sequences?



Why model sequences?



Sequences in Input or Output?

• It's a spectrum...

regression problems

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question answering

2 Key Ideas

- Parameter Sharing
 - in computation graphs = adding gradients



(WHI WEI $\lim_{h \to 0} f(w, \tau h, N_2)$ 2 \mathcal{T} <u>O</u>I 7 (MWz ξw,

Gradients add at branches



Duality in Fprop and Bprop



2 Key Ideas

- Parameter Sharing
 - in computation graphs = adding gradients
- "Unrolling"
 - in computation graphs with parameter sharing

How do we model sequences?

• No input



How do we model sequences?

• No input

$$s_t = f_{\theta}(s_{t-1})$$



How do we model sequences?

• With inputs

$$s_t = f_{\theta}(s_{t-1}, x_t)$$



2 Key Ideas

- Parameter Sharing
 - in computation graphs = adding gradients
- "("Unrolling")

- in computation graphs with parameter sharing

- Parameter sharing + Unrolling
 - Allows modeling arbitrary sequence lengths!
 - Keeps numbers of parameters in check



Slide Credit: Fei-Fei Li, Justin Johnson, Serena Yeung, CS 231n





We can process a sequence of vectors **x** by applying a **recurrence formula** at every time step:

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

Notice: the same function and the same set of parameters are used at every time step.



(Vanilla) Recurrent Neural Network

The state consists of a single "hidden" vector h:







 $h = f_{\mathcal{H}}(h_{\mathcal{H}}, \chi_{z})$



Slide Credit: Fei-Fei Li, Justin Johnson, Serena Yeung, CS 231n

Re-use the same weight matrix at every time-step



RNN: Computational Graph: Many to Many



RNN: Computational Graph: Many to Many



Slide Credit: Fei-Fei Li, Justin Johnson, Serena Yeung, CS 231n


RNN: Computational Graph: Many to One



RNN: Computational Graph: One to Many



Sequence to Sequence: Many-to-one + one-to-



Sequence to Sequence: Many-to-one + one-tomany

Min



 $P(\chi_1,\chi_2,\chi_3,\chi_1)$

Vocabulary: [h,e,l,o]

Example training sequence: "hello"



Vocabulary: [h,e,l,o]

Example training sequence: **"hello"**



agnostlog P(x+1x,.

Example: Character-level Language Model

Vocabulary: [h,e,l,o]

Example training sequence: "hello"



 $\mathcal{F}_{2} \sim P(X_{2} | X_{1} = x_{1}, W)$

Vocabulary: [h,e,l,o]

At test-time sample characters one at a time, feed back to model



Vocabulary: [h,e,l,o]

At test-time sample characters one at a time, feed back to model



Xz~ P(Xz | X, z, Xz=Z, W)

Vocabulary: [h,e,l,o]

At test-time sample characters one at a time, feed back to model



Vocabulary: [h,e,l,o]

At test-time sample characters one at a time, feed back to model





Image Embedding (VGGNet)







Sequence Model Factor Graph



Beam Search Demo

http://dbs.cloudcv.org/captioning&mode=interactive

Typical VQA Models

Image Embedding (VGGNet)

Neural Network Softmax





Slide Credit: Fei-Fei Li, Justin Johnson, Serena Yeung, CS 231n

Truncated Backpropagation through time



Run forward and backward through chunk<u>s of the</u> sequence instead of whole sequence

Truncated Backpropagation through time



Carry hidden states forward in time forever, but only backpropagate for some smaller number of steps



Truncated Backpropagation through time

min-char-rnn.py gist: 112 lines of Python

```
.....
    Minimal character-level Vanilla RNN model. Written by Andrej Karpathy (@karpathy)
    BSD License
     ....
    import numpy as no
    # data I/O
    data = open('input.txt', 'r').read() # should be simple plain text file
    chars = list(set(data))
    data_size, vocab_size = len(data), len(chars)
    print 'data has %d characters, %d unique,' % (data size, vocab size)
    char_to_ix = { ch:i for i,ch in enumerate(chars) }
   ix_to_char = { i:ch for i,ch in enumerate(chars) }
   # hyperparameters
    hidden_size = 100 # size of hidden layer of neurons
    seq_length = 25 # number of steps to unroll the RNN for
   learning rate = 1e-1
   # model parameters
  Wxh = np.random.randn(hidden_size, vocab_size)*0.01 # input to hidden
    Whh = np.random.randn(hidden_size, hidden_size)*0.01 # hidden to hidden
   Why = np.random.randn(vocab_size, hidden_size)*0.01 # hidden to output
  bh = np.zeros((hidden_size, 1)) # hidden bias
   by = np.zeros((vocab_size, 1)) # output bias
   def lossFun(inputs, targets, hprev):
     inputs, targets are both list of integers.
      hprev is Hx1 array of initial hidden state
      returns the loss, gradients on model parameters, and last hidden state
     xs, hs, ys, ps = {}, {}, {}, {}
hs[-1] = np.copy(hprev)
      loss = 0
      # forward pass
      for t in xrange(len(inputs)):
        xs[t] = np.zeros((vocab_size,1)) # encode in 1-of-k representation
        xs[t][inputs[t]] = 1
        hs[t] = np.tanh(np.dot(Wxh, xs[t]) + np.dot(Whh, hs[t-1]) + bh) # hidden state
        ys[t] = np.dot(Why, hs[t]) + by # unnormalized log probabilities for next chars
        ps[t] = np.exp(ys[t]) / np.sum(np.exp(ys[t])) # probabilities for next chars
        loss += -np.log(ps[t][targets[t],0]) # softmax (cross-entropy loss)
      # backward pass: compute gradients going backward
      dWxh, dWhh, dWhy = np.zeros_like(Wxh), np.zeros_like(Whh), np.zeros_like(Why)
      dbh, dby = np.zeros like(bh), np.zeros like(by)
       dhnext = np.zeros_like(hs[0])
      for t in reversed(xrange(len(inputs))):
        dy = np.copv(ps[t])
        dy[targets[t]] -= 1 # backprop into y
        dWhy += np.dot(dy, hs[t].T)
        dby += dy
        dh = np.dot(Why.T, dy) + dhnext # backprop into h
        dhraw = (1 - hs[t] * hs[t]) * dh # backprop through tanh nonlinearity
        dbh += dhraw
        dWxh += np.dot(dhraw, xs[t].T)
        dwhh += np.dot(dhraw, hs[t-1].T)
        dhnext = np.dot(Whh.T. dhraw)
59
      for dparam in [dWxh, dWhh, dWhy, dbh, dby]:
        np.clip(dparam, -5, 5, out=dparam) # clip to mitigate exploding gradients
     return loss, dwxh, dwhh, dwhy, dbh, dby, hs[len(inputs)-1]
```

63 def sample(h, seed_ix, n):

```
sample a sequence of integers from the model
       h is memory state, seed_ix is seed letter for first time step
       x = np.zeros((vocab_size, 1))
        x[seed_ix] = 1
       ixes = []
       for t in xrange(n):
          h = np.tanh(np.dot(Wxh, x) + np.dot(Whh, h) + bh)
         y = np.dot(Why, h) + by
p = np.exp(y) / np.sum(np.exp(y))
          ix = np.random.choice(range(vocab_size), p=p.ravel())
          x = np.zeros((vocab_size, 1))
          x[ix] = 1
          ixes.append(ix)
       return ixes
 81 n, p = 0, 0
     mWxh, mWhh, mWhy = np.zeros_like(Wxh), np.zeros_like(Whh), np.zeros_like(Why)
 83 mbh, mby = np.zeros_like(bh), np.zeros_like(by) # memory variables for Adagrad
 84 smooth loss = -np.log(1.0/vocab size)*seg length # loss at iteration 0
 85 while True:
        # prepare inputs (we're sweeping from left to right in steps seq_length long)
       if p+seq_length+1 >= len(data) or n == 0:
          hprev = np.zeros((hidden_size,1)) # reset RNN memory
       p = 0 # go from start of data
inputs = [char_to_ix[ch] for ch in data[p:p+seq_length]]
       targets = [char_to_ix[ch] for ch in data[p+1:p+seq_length+1]]
 91
       # sample from the model now and then
 94
       if n % 100 == 0:
          sample_ix = sample(hprev, inputs[0], 200)
 96
          txt = ''.join(ix_to_char[ix] for ix in sample_ix)
          print '----\n %s \n----' % (txt, )
 98
       # forward seq_length characters through the net and fetch gradient
 99
       loss, dWxh, dWhh, dWhy, dbh, dby, hprev = lossFun(inputs, targets, hprev)
smooth_loss = smooth_loss * 0.999 + loss * 0.001
       if n % 100 == 0: print 'iter %d, loss: %f' % (n, smooth_loss) # print progress
       # perform parameter update with Adagrad
       for param, dparam, mem in zip([Wxh, Whh, Why, bh, by],
                                      [dWxh, dWhh, dWhy, dbh, dby],
                                      [mWxh, mWhh, mWhy, mbh, mby]):
          mem += dparam * dparam
108
          param += -learning_rate * dparam / np.sqrt(mem + 1e-8) # adagrad update
       p += seq_length # move data pointer
       n += 1 # iteration counter
```

(https://gist.github.com/karpathy/d4dee 566867f8291f086)

THE SONNETS

by William Shakespeare

From fairest creatures we desire increase, That thereby beauty's rose might never die, But as the riper should by time decease, His tender heir might bear his memory: But thou, contracted to thine own bright eyes, Feed'st thy light's flame with self-substantial fuel, Making a famine where abundance lies, Thyself thy foe, to thy sweet self too cruel: Thou that art now the world's fresh ornament, And only herald to the gaudy spring, Within thine own bud buriest thy content, And tender churl mak'st waste in niggarding: Pity the world's due, by the grave and thee.

When forty winters shall besiege thy brow, And dig deep trenches in thy beauty's field, Thy youth's proud livery so gazed on now, Will be a tatter'd weed of small worth held: Then being asked, where all thy beauty lies, Where all the treasure of thy lusty days; To say, within thine own deep sunken eyes, Were an all-eating shame, and thriftless praise. How much more praise deserv'd thy beauty's use, If thou couldst answer 'This fair child of mine Shall sum my count, and make my old excuse,' Proving his beauty by succession thine! This were to be new made when thou art old, And see thy blood warm when thou feel'st it cold.





PANDARUS:

Alas, I think he shall be come approached and the day When little srain would be attain'd into being never fed, And who is but a chain and subjects of his death, I should not sleep.

Second Senator:

They are away this miseries, produced upon my soul, Breaking and strongly should be buried, when I perish The earth and thoughts of many states.

DUKE VINCENTIO:

Well, your wit is in the care of side and that.

Second Lord:

They would be ruled after this chamber, and my fair nues begun out of the fact, to be conveyed, Whose noble souls I'll have the heart of the wars.

Clown:

Come, sir, I will make did behold your worship.

VIOLA:

I'll drink it.

VIOLA:

Why, Salisbury must find his flesh and thought That which I am not aps, not a man and in fire, To show the reining of the raven and the wars To grace my hand reproach within, and not a fair are hand, That Caesar and my goodly father's world; When I was heaven of presence and our fleets, We spare with hours, but cut thy council I am great, Murdered and by thy master's ready there My power to give thee but so much as hell: Some service in the noble bondman here, Would show him to her wine.

KING LEAR:

O, if you were a feeble sight, the courtesy of your law, Your sight and several breath, will wear the gods With his heads, and my hands are wonder'd at the deeds, So drop upon your lordship's head, and your opinion Shall be against your honour.

The Stacks Project: open source algebraic geometry textbook

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Latex source

http://stacks.math.columbia.edu/ The stacks project is licensed under the <u>GNU Free Documentation License</u> For $\bigoplus_{n=1,...,m}$ where $\mathcal{L}_{m_{\bullet}} = 0$, hence we can find a closed subset \mathcal{H} in \mathcal{H} and any sets \mathcal{F} on X, U is a closed immersion of S, then $U \to T$ is a separated algebraic space.

Proof. Proof of (1). It also start we get

 $S = \operatorname{Spec}(R) = U \times_X U \times_X U$

and the comparicoly in the fibre product covering we have to prove the lemma generated by $\coprod Z \times_U U \to V$. Consider the maps M along the set of points Sch_{fppf} and $U \to U$ is the fibre category of S in U in Section, ?? and the fact that any U affine, see Morphisms, Lemma ??. Hence we obtain a scheme S and any open subset $W \subset U$ in Sh(G) such that $Spec(R') \to S$ is smooth or an

 $U = \bigcup U_i \times_{S_i} U_i$

which has a nonzero morphism we may assume that f_i is of finite presentation over S. We claim that $\mathcal{O}_{X,x}$ is a scheme where $x, x', s'' \in S'$ such that $\mathcal{O}_{X,x'} \to \mathcal{O}'_{X',x'}$ is separated. By Algebra, Lemma ?? we can define a map of complexes $\operatorname{GL}_{S'}(x'/S'')$ and we win.

To prove study we see that $\mathcal{F}|_U$ is a covering of \mathcal{X}' , and \mathcal{T}_i is an object of $\mathcal{F}_{X/S}$ for i > 0 and \mathcal{F}_p exists and let \mathcal{F}_i be a presheaf of \mathcal{O}_X -modules on \mathcal{C} as a \mathcal{F} -module. In particular $\mathcal{F} = U/\mathcal{F}$ we have to show that

$$\widetilde{M}^{\bullet} = \mathcal{I}^{\bullet} \otimes_{\operatorname{Spec}(k)} \mathcal{O}_{S,s} - i_X^{-1} \mathcal{F})$$

is a unique morphism of algebraic stacks. Note that

Arrows = $(Sch/S)_{fppf}^{opp}, (Sch/S)_{fppf}$

and

 $V = \Gamma(S, \mathcal{O}) \longmapsto (U, \operatorname{Spec}(A))$

is an open subset of X. Thus U is affine. This is a continuous map of X is the inverse, the groupoid scheme S.

Proof. See discussion of sheaves of sets.

The result for prove any open covering follows from the less of Example ??. It may replace S by $X_{spaces, \acute{tale}}$ which gives an open subspace of X and T equal to S_{Zar} , see Descent, Lemma ??. Namely, by Lemma ?? we see that R is geometrically regular over S.

Lemma 0.1. Assume (3) and (3) by the construction in the description.

Suppose $X = \lim |X|$ (by the formal open covering X and a single map $\underline{Proj}_X(\mathcal{A}) = \operatorname{Spec}(B)$ over U compatible with the complex

$$Set(\mathcal{A}) = \Gamma(X, \mathcal{O}_{X, \mathcal{O}_X}).$$

When in this case of to show that $Q \to C_{Z/X}$ is stable under the following result in the second conditions of (1), and (3). This finishes the proof. By Definition ?? (without element is when the closed subschemes are catenary. If T is surjective we may assume that T is connected with residue fields of S. Moreover there exists a closed subspace $Z \subset X$ of X where U in X' is proper (some defining as a closed subset of the uniqueness it suffices to check the fact that the following theorem

(1) f is locally of finite type. Since S = Spec(R) and Y = Spec(R).

Proof. This is form all sheaves of sheaves on X. But given a scheme U and a surjective étale morphism $U \to X$. Let $U \cap U = \coprod_{i=1,...,n} U_i$ be the scheme X over S at the schemes $X_i \to X$ and $U = \lim_i X_i$.

The following lemma surjective restrocomposes of this implies that $\mathcal{F}_{x_0} = \mathcal{F}_{x_0} = \mathcal{F}_{\mathcal{X},\dots,0}$.

Lemma 0.2. Let X be a locally Noetherian scheme over S, $E = \mathcal{F}_{X/S}$. Set $\mathcal{I} = \mathcal{J}_1 \subset \mathcal{I}'_n$. Since $\mathcal{I}^n \subset \mathcal{I}^n$ are nonzero over $i_0 \leq \mathfrak{p}$ is a subset of $\mathcal{J}_{n,0} \circ \overline{A}_2$ works.

Lemma 0.3. In Situation ??. Hence we may assume q' = 0.

Proof. We will use the property we see that \mathfrak{p} is the mext functor (??). On the other hand, by Lemma ?? we see that

 $D(\mathcal{O}_{X'}) = \mathcal{O}_X(D)$

where K is an F-algebra where δ_{n+1} is a scheme over S.

Proof. Omitted.

Lemma 0.1. Let C be a set of the construction.

Let C be a gerber covering. Let F be a quasi-coherent sheaves of O-modules. We have to show that

 $\mathcal{O}_{\mathcal{O}_X} = \mathcal{O}_X(\mathcal{L})$

Proof. This is an algebraic space with the composition of sheaves \mathcal{F} on $X_{\acute{e}tale}$ we have

 $\mathcal{O}_X(\mathcal{F}) = \{morph_1 \times_{\mathcal{O}_X} (\mathcal{G}, \mathcal{F})\}$

where \mathcal{G} defines an isomorphism $\mathcal{F} \to \mathcal{F}$ of \mathcal{O} -modules.

Lemma 0.2. This is an integer Z is injective.

Proof. See Spaces, Lemma ??.

Lemma 0.3. Let S be a scheme. Let X be a scheme and X is an affine open covering. Let $U \subset X$ be a canonical and locally of finite type. Let X be a scheme. Let X be a scheme which is equal to the formal complex.

The following to the construction of the lemma follows.

Let X be a scheme. Let X be a scheme covering. Let

$$b: X \to Y' \to Y \to Y \to Y' \times_X Y \to X.$$

be a morphism of algebraic spaces over S and Y.

Proof. Let X be a nonzero scheme of X. Let X be an algebraic space. Let \mathcal{F} be a quasi-coherent sheaf of \mathcal{O}_X -modules. The following are equivalent

(1) \mathcal{F} is an algebraic space over S.

(2) If X is an affine open covering.

Consider a common structure on X and X the functor $\mathcal{O}_X(U)$ which is locally of finite type.



If \mathcal{F} is a finite direct sum $\mathcal{O}_{X_{\lambda}}$ is a closed immersion, see Lemma ??. This is a sequence of \mathcal{F} is a similar morphism.

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block	block: discard bdi_unregister() in favour of bd	ago			
crypto	Merge git://git.kernel.org/pub/scm/linux/kerne	l/git/herbert/crypto-2.6	10 days a	ago HTTPS clone URL	
drivers	Merge branch 'drm-fixes' of git://people.freed	esktop.org/~airlied/linux	9 hours a	ago https://github.c	
ill firmware	firmware/ihex2fw.c: restore missing default in	ago You can clone with HTT			
in fs	fs vfs: read file_handle only once in handle_to_path				
include	Merge branch 'perf-urgent-for-linus' of git://git	a day a	ago Clone in Deskto		
init	init: fix regression by supporting devices with major:minor:offset fo a month ag				
int inc	Marga branch Yar-linus' of ait-//ait kornal ara/	ub/com/linux/komol	a month	-	

```
static void do command(struct seq file *m, void *v)
  int column = 32 << (cmd[2] & 0x80);</pre>
  if (state)
    cmd = (int)(int_state ^ (in_8(&ch->ch_flags) & Cmd) ? 2 : 1);
  else
    seq = 1;
  for (i = 0; i < 16; i++) {
    if (k & (1 << 1))
      pipe = (in_use & UMXTHREAD_UNCCA) +
        ((count & 0x0000000fffffff8) & 0x000000f) << 8;
    if (count == 0)
      sub(pid, ppc_md.kexec_handle, 0x2000000);
    pipe set bytes(i, 0);
     Free our user pages pointer to place camera if all dash
  subsystem info = &of changes[PAGE SIZE];
  rek controls(offset, idx, &soffset);
  /* Now we want to deliberately put it to device */
  control check polarity(&context, val, 0);
  for (i = 0; i < COUNTER; i++)</pre>
    seq puts(s, "policy ");
}
```

```
Generated
C code
```



```
#include <asm/io.h>
#include <asm/prom.h>
#include <asm/e820.h>
#include <asm/system info.h>
#include <asm/setew.h>
#include <asm/pgproto.h>
#define REG_PG vesa_slot_addr_pack
#define PFM_NOCOMP AFSR(0, load)
#define STACK_DDR(type) (func)
#define SWAP_ALLOCATE(nr)
                           (e)
#define emulate_sigs() arch_get_unaligned_child()
#define access_rw(TST) asm volatile("movd %%esp, %0, %3" : : "r" (0)); \
 if (__type & DO_READ)
static void stat_PC_SEC __read_mostly offsetof(struct seq_argsqueue, \
         pC>[1]);
static void
os_prefix(unsigned long sys)
{
#ifdef CONFIG_PREEMPT
 PUT PARAM RAID(2, sel) = get state state();
 set_pid_sum((unsigned long)state, current_state_str(),
           (unsigned long)-1->lr_full; low;
}
```

Searching for interpretable cells



Karpathy, Johnson, and Fei-Fei: Visualizing and Understanding Recurrent Networks, ICLR Workshop 2016

Searching for interpretable cells



Karpathy, Johnson, and Fei-Fei: Visualizing and Understanding Recurrent Networks, ICLR Workshop 2016

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Searching for interpretable cells

"You mean to imply that I have nothing to eat out of.... On the contrary, I can supply you with everything even if you want to give dinner parties," warmly replied Chichagov, who tried by every word he spoke to prove his own rectitude and therefore imagined Kutuzov to be animated by the same desire.

Kutuzov, shrugging his shoulders, replied with his subtle penetrating smile: "I meant merely to say what I said."

quote detection cell

Karpathy, Johnson, and Fei-Fei: Visualizing and Understanding Recurrent Networks, ICLR Workshop 2016 Figures copyright Karpathy, Johnson, and Fei-Fei, 2015; reproduced with permission
Cell sensitive to position in line:

The sole importance of the crossing of the Berezina lies in the that it plainly and indubitably proved the fallacy of all the plans for cutting off the enemy's retreat and the soundness of the only possible line of action--the one Kutuzov and the general mass of the army demanded -- namely, simply to follow the enemy up. The French crowd fled a continually increasing speed and all its energy was directed to reaching its goal. It fled like a wounded animal and it was impossible to block its path. This was shown not so much by the arrangements made for crossing as by what took place at the bridges. When the bridges broke down, unarmed soldiers, people from Moscow and women with children who were with the French transport, all--carried on by vis inertiae-pressed forward into boats and into the ice-covered water and did not, surrender.

line length tracking cell

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Cell that turns on inside comments and quotes:







code depth cell

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Bengio et al, "Learning long-term dependencies with gradient descent is difficult", IEEE Transactions on Neural Networks, 1994 Pascanu et al, "On the difficulty of training recurrent neural networks", ICML 2013



$$h_{t} = \tanh(W_{hh}h_{t-1} + W_{xh}x_{t})$$
$$= \tanh\left(\left(W_{hh} \quad W_{hx}\right) \begin{pmatrix}h_{t-1}\\x_{t}\end{pmatrix}\right)$$
$$= \tanh\left(W\begin{pmatrix}h_{t-1}\\x_{t}\end{pmatrix}\right)$$



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Computing gradient of h₀ involves many factors of W (and repeated tanh)



Long Short Term Memory (LSTM)

Vanilla RNN

LSTM

$$h_t = \tanh\left(W\begin{pmatrix}h_{t-1}\\x_t\end{pmatrix}\right)$$

$$\begin{pmatrix} i \\ f \\ o \\ g \end{pmatrix} = \begin{pmatrix} \sigma \\ \sigma \\ tanh \end{pmatrix} W \begin{pmatrix} h_{t-1} \\ x_t \end{pmatrix}$$

$$c_t = f \odot c_{t-1} + i \odot g$$

$$h_t = o \odot \tanh(c_t)$$

Hochreiter and Schmidhuber, "Long Short Term Memory", Neural Computation 1997

Illustration [Pascanu et al]

- Intuition
 - Error surface of a single hidden unit RNN; High curvature walls
 - Solid lines: standard gradient descent trajectories
 - Dashed lines: gradient rescaled to fix problem



• Pseudocode

$$\hat{\mathbf{g}} \leftarrow \frac{\partial \mathcal{E}}{\partial \theta}$$

 $\mathbf{if} \quad \|\hat{\mathbf{g}}\| \ge threshold \ \mathbf{then}$
 $\hat{\mathbf{g}} \leftarrow \frac{threshold}{\|\hat{\mathbf{g}}\|} \hat{\mathbf{g}}$
 $\mathbf{end} \ \mathbf{if}$

Fix #2

- Smart Initialization and ReLus
 - [Socher et al 2013]
 - A Simple Way to Initialize Recurrent Networks of Rectified Linear Units, Le et al. 2015





LSTMs Intuition: Memory

Cell State / Memory



LSTMs Intuition: Forget Gate

• Should we continue to remember this "bit" of information or not?



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

LSTMs Intuition: Input Gate

- Should we update this "bit" of information or not?
 - If so, with what?



$$i_t = \sigma \left(W_i \cdot [h_{t-1}, x_t] + b_i \right)$$
$$\tilde{C}_t = \tanh(W_C \cdot [h_{t-1}, x_t] + b_C)$$

LSTMs Intuition: Memory Update

• Forget that + memorize this



 $C_t = f_t * C_{t-1} + i_t * \tilde{C}_t$

LSTMs Intuition: Output Gate

 Should we output this "bit" of information to "deeper" layers?



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

LSTMs Intuition: Additive Updates



Backpropagation from c_t to c_{t-1} only elementwise multiplication by f, no matrix multiply by W

LSTMs Intuition: Additive Updates



LSTMs Intuition: Additive Updates



(C) Dhruv Batra

LSTMs



LSTM Variants #1: Peephole Connections

Let gates see the cell state / memory



$$f_{t} = \sigma \left(W_{f} \cdot [C_{t-1}, h_{t-1}, x_{t}] + b_{f} \right)$$

$$i_{t} = \sigma \left(W_{i} \cdot [C_{t-1}, h_{t-1}, x_{t}] + b_{i} \right)$$

$$o_{t} = \sigma \left(W_{o} \cdot [C_{t}, h_{t-1}, x_{t}] + b_{o} \right)$$

LSTM Variants #2: Coupled Gates

• Only memorize new if forgetting old



$$C_t = f_t * C_{t-1} + (\mathbf{1} - f_t) * \tilde{C}_t$$

LSTM Variants #3: Gated Recurrent Units

- Changes:
 - No explicit memory; memory = hidden output
 - Z = memorize new and forget old

