Recurrent Neural Networks
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Goodfellow, Bengio, and Courville: Deep Learning textbook
Ch. 10
Sequential Data with Neural Networks

- Sequential input / output
  - Many inputs, many outputs $x_{1:T} \rightarrow y_{1:S}$
    - c.f. object tracking, speech recognition with HMMs; on-line/batch processing
  - One input, many outputs $x \rightarrow y_{1:S}$
    - e.g. image captioning
  - Many inputs, one output $x_{1:T} \rightarrow y$
    - e.g. video classification
Outline

Recurrent Neural Networks

Long Short-Term Memory

Examples
Outline

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Examples
Hidden State

- Basic idea: maintain a state $h_t$
- State at time $t$ depends on input $x_t$ and previous state $h_{t-1}$
- It’s a neural network, so relation is non-linear function of these inputs and some parameters $W$:

$$h_t = f(h_{t-1}, x_t; W)$$

- Parameters $W$ and function $f(\cdot)$ reused at all time steps
Outputs

- Output $y_t$ also depends on the hidden state:
  \[ y_t = f(h_t; W_y) \]
- Again, parameters/function reused across time
Outline

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Examples
Gradients

- Basic RNN not very effective
- Need many time steps / complex model for challenging tasks
- Gradients in learning are a problem
  - Too large: can be handled with gradient clipping (truncate gradient magnitude)
  - Too small: can be handled with network structures / gating functions (LSTM, GRU)
Hochreiter and Schmidhuber, Neural Computation 1997

(Figure from Donohue et al. CVPR 2015)

Gating functions $g(\cdot), f(\cdot), o(\cdot)$, reduce vanishing gradients
Long Short-Term Memory

\[ i_t = \sigma(W_{xi}x_t + W_{hi}h_{t-1} + b_i) \]  
\[ f_t = \sigma(W_{xf}x_t + W_{hf}h_{t-1} + b_f) \]  
\[ o_t = \sigma(W_{xo}x_t + W_{ho}h_{t-1} + b_o) \]  
\[ g_t = \tanh(W_{xc}x_t + W_{hc}h_{t-1} + b_c) \]  
\[ c_t = f_t \odot c_{t-1} + i_t \odot g_t \]  
\[ h_t = o_t \odot \tanh(c_t) \]  

see Graves, Liwicki, Fernandez, Bertolami, Bunke, and Schmidhuber, TPAMI 2009
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Examples
Example: Image Captioning

- Karpathy and Fei-Fei, CVPR 2015
Example: Video Description

Example: Machine Translation

Conclusion

- **Readings:** [http://www.deeplearningbook.org/contents/rnn.html](http://www.deeplearningbook.org/contents/rnn.html)
- **Recurrent neural networks, can model sequential inputs/outputs**
  - Input includes state (output) from previous time
  - Different structures:
    - RNN with multiple inputs/outputs
    - Gated recurrent unit (GRU)
    - Long short-term memory (LSTM)
  - Error gradients back-propagated across entire sequence