Deep learning

12.1. Recurrent Neural Networks

François Fleuret

https://fleuret.org/dlc/
Inference from sequences
Many real-world problems require to process a signal with a sequence structure of variable size. E.g.
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**Sequence classification:**
- sentiment analysis,
- activity/action recognition,
- DNA sequence classification,
- action selection.

**Sequence synthesis:**
- text synthesis,
- music synthesis,
- motion synthesis.

**Sequence-to-sequence translation:**
- speech recognition,
- text translation,
- part-of-speech tagging.
Given a set \( \mathcal{X} \), if \( S(\mathcal{X}) \) is the set of sequences of elements from \( \mathcal{X} \):

\[
S(\mathcal{X}) = \bigcup_{t=1}^{\infty} \mathcal{X}^t.
\]

We can define formally:

- **Sequence classification**: \( f : S(\mathcal{X}) \to \{1, \ldots, C\} \)
- **Sequence synthesis**: \( f : \mathbb{R}^D \to S(\mathcal{X}) \)
- **Sequence-to-sequence translation**: \( f : S(\mathcal{X}) \to S(\mathcal{Y}) \)
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In the rest of the slides we consider only time-indexed signals, although all techniques generalize to arbitrary sequences.
Temporal Convolutions
The simplest approach to sequence processing is to use **Temporal Convolutional Networks** (Waibel et al., 1989; Bai et al., 2018).

Such a model is a standard 1d convolutional network, that processes an input of the maximum possible length.

There has been a renewal of interest since 2018 for such methods for computational reasons, since they are more amenable to batch processing.
Increasing exponentially the filter sizes makes the required number of layers grow in \( \log \) of the time window \( T \) taken into account.

Thanks to dilated convolutions, the model size is \( O(\log T) \). The memory footprint and computation are \( O(T \log T) \).
Table 1. Evaluation of TCNs and recurrent architectures on synthetic stress tests, polyphonic music modeling, character-level language modeling, and word-level language modeling. The generic TCN architecture outperforms canonical recurrent networks across a comprehensive suite of tasks and datasets. Current state-of-the-art results are listed in the supplement. \(^h\) means that higher is better. \(^\ell\) means that lower is better.

<table>
<thead>
<tr>
<th>Sequence Modeling Task</th>
<th>Model Size ((\approx))</th>
<th>LSTM</th>
<th>GRU</th>
<th>RNN</th>
<th>TCN</th>
</tr>
</thead>
<tbody>
<tr>
<td>Seq. MNIST (accuracy(^h))</td>
<td>70K</td>
<td>87.2</td>
<td>96.2</td>
<td>21.5</td>
<td>99.0</td>
</tr>
<tr>
<td>Permutated MNIST (accuracy)</td>
<td>70K</td>
<td>85.7</td>
<td>87.3</td>
<td>25.3</td>
<td>97.2</td>
</tr>
<tr>
<td>Adding problem (T=600) (loss(^\ell))</td>
<td>70K</td>
<td>0.164</td>
<td>5.3e-5</td>
<td>0.177</td>
<td>5.8e-5</td>
</tr>
<tr>
<td>Copy memory (T=1000) (loss)</td>
<td>16K</td>
<td>0.0204</td>
<td>0.0197</td>
<td>0.0202</td>
<td>3.5e-5</td>
</tr>
<tr>
<td>Music JSB Chorales (loss)</td>
<td>300K</td>
<td>8.45</td>
<td>8.43</td>
<td>8.91</td>
<td>8.10</td>
</tr>
<tr>
<td>Music Nottingham (loss)</td>
<td>1M</td>
<td>3.29</td>
<td>3.46</td>
<td>4.05</td>
<td>3.07</td>
</tr>
<tr>
<td>Word-level PTB (perplexity(^\ell))</td>
<td>13M</td>
<td>78.93</td>
<td>92.48</td>
<td>114.50</td>
<td>89.21</td>
</tr>
<tr>
<td>Word-level Wiki-103 (perplexity)</td>
<td>-</td>
<td>48.4</td>
<td>-</td>
<td>-</td>
<td>45.19</td>
</tr>
<tr>
<td>Word-level LAMBADA (perplexity)</td>
<td>-</td>
<td>4186</td>
<td>-</td>
<td>14725</td>
<td>1279</td>
</tr>
<tr>
<td>Char-level PTB (bpc(^\ell))</td>
<td>3M</td>
<td>1.41</td>
<td>1.42</td>
<td>1.52</td>
<td>1.35</td>
</tr>
<tr>
<td>Char-level text8 (bpc)</td>
<td>5M</td>
<td>1.52</td>
<td>1.56</td>
<td>1.69</td>
<td>1.45</td>
</tr>
</tbody>
</table>

(Bai et al., 2018)
RNN and backprop through time
The historical approach to processing sequences of variable size relies on a recurrent model which maintains a **recurrent state** updated at each time step.

With $\mathcal{X} = \mathbb{R}^D$, given

$\Phi(\cdot; w): \mathbb{R}^D \times \mathbb{R}^Q \rightarrow \mathbb{R}^Q,$

an input sequence $x \in S(\mathbb{R}^D)$, and an initial **recurrent state** $h_0 \in \mathbb{R}^Q$, the model computes the sequence of recurrent states iteratively

$$\forall t = 1, \ldots, T(x), \ h_t = \Phi(x_t, h_{t-1}; w).$$
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A prediction can be computed at any time step from the recurrent state

$$y_t = \Psi(h_t; w)$$

with a “readout” function

$$\Psi(\cdot; w) : \mathbb{R}^Q \to \mathbb{R}^C.$$
Even though the number of steps $T$ depends on $x$, this is a standard graph of tensor operations, and autograd can deal with it as usual. This is referred to as “backpropagation through time” (Werbos, 1988).
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We consider the following simple binary sequence classification problem:

- Class 1: the sequence is the concatenation of two identical halves,
- Class 0: otherwise.

E.g.

<table>
<thead>
<tr>
<th>x</th>
<th>y</th>
</tr>
</thead>
<tbody>
<tr>
<td>(1, 2, 3, 4, 5, 6)</td>
<td>0</td>
</tr>
<tr>
<td>(3, 9, 9, 3)</td>
<td>0</td>
</tr>
<tr>
<td>(7, 4, 5, 7, 5, 4)</td>
<td>0</td>
</tr>
<tr>
<td>(7, 7)</td>
<td>1</td>
</tr>
<tr>
<td>(1, 2, 3, 1, 2, 3)</td>
<td>1</td>
</tr>
<tr>
<td>(5, 1, 1, 2, 5, 1, 1, 2)</td>
<td>1</td>
</tr>
</tbody>
</table>
In what follows we use the three standard activation functions:

- The rectified linear unit:
  \[ \text{ReLU}(x) = \max(x, 0) \]

- The hyperbolic tangent:
  \[ \text{tanh}(x) = \frac{e^x - e^{-x}}{e^x + e^{-x}} \]

- The sigmoid:
  \[ \text{sigm}(x) = \frac{1}{1 + e^{-x}} \]
And we encode the symbols as one-hot vectors (see lecture 5.1. “Cross-entropy loss”):

```python
>>> nb_symbols = 6
>>> s = torch.tensor([0, 1, 2, 3, 2, 1, 0, 5, 0, 5, 0])
>>> x = torch.zeros(s.size(0), nb_symbols).scatter_(1, s.view(-1, 1), 1.0)
>>> x
tensor([[1., 0., 0., 0., 0., 0.],
        [0., 1., 0., 0., 0., 0.],
        [0., 0., 1., 0., 0., 0.],
        [0., 0., 0., 1., 0., 0.],
        [0., 0., 1., 0., 0., 0.],
        [0., 1., 0., 0., 0., 0.],
        [1., 0., 0., 0., 0., 0.],
        [0., 0., 1., 0., 0., 0.],
        [1., 0., 0., 0., 0., 0.],
        [0., 0., 0., 0., 0., 1.],
        [0., 0., 0., 0., 0., 1.],
        [1., 0., 0., 0., 0., 0.]])
```
We can build an “Elman network” (Elman, 1990), with $h_0 = 0$, the update

$$h_t = \text{ReLU} \left( W_{(x h)} x_t + W_{(h h)} h_{t-1} + b_{(h)} \right)$$

(recurrent state)

and the final prediction

$$y_T = W_{(h y)} h_T + b_{(y)}.$$
We can build an “Elman network” (Elman, 1990), with \( h_0 = 0 \), the update

\[
h_t = \text{ReLU} \left( W_{(x \ h)} x_t + W_{(h \ h)} h_{t-1} + b(h) \right) \quad \text{(recurrent state)}
\]

and the final prediction

\[
y_T = W_{(h \ y)} h_T + b(y).
\]

class RecNet(nn.Module):
    def __init__(self, dim_input, dim_recurrent, dim_output):
        super().__init__()
        self.fc_x2h = nn.Linear(dim_input, dim_recurrent)
        self.fc_h2h = nn.Linear(dim_recurrent, dim_recurrent, bias = False)
        self.fc_h2y = nn.Linear(dim_recurrent, dim_output)

    def forward(self, input):
        h = input.new_zeros(input.size(0), self.fc_h2y.weight.size(1))
        for t in range(input.size(1)):
            h = F.relu(self.fc_x2h(input[:, t]) + self.fc_h2h(h))
        return self.fc_h2y(h)
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        for t in range(input.size(1)):
            h = F.relu(self.fc_x2h(input[:, t]) + self.fc_h2h(h))
        return self.fc_h2y(h)
```

⚠️ For simplicity, we process a batch of sequences of same length.
Thanks to autograd, the training can be implemented as

generator = SequenceGenerator(nb_symbols = 10,
    pattern_length_min = 1, pattern_length_max = 10,
    one_hot = True)

model = RecNet(dim_input = 10,
    dim_recurrent = 50,
    dim_output = 2)

cross_entropy = nn.CrossEntropyLoss()

optimizer = torch.optim.Adam(model.parameters(), lr = lr)

for k in range(args.nb_train_samples):
    input, target = generator.batch_of_one()
    output = model(input)
    loss = cross_entropy(output, target)
    optimizer.zero_grad()
    loss.backward()
    optimizer.step()
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Gating
When unfolded through time, the model depth is proportional to the input length, and training it involves in particular dealing with vanishing gradients.

An important idea in the RNN models used in practice is to add in a form or another a **pass-through**, so that the recurrent state does not go repeatedly through a squashing non-linearity.
For instance, the recurrent state update can be a per-component weighted average of its previous value $h_{t-1}$ and a full update $\bar{h}_t$, with the weighting $z_t$ depending on the input and the recurrent state, acting as a “forget gate”.
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So the model has an additional “gating” output

$$f : \mathbb{R}^D \times \mathbb{R}^Q \to [0, 1]^Q,$$

and the update rule takes the form

$$\overline{h}_t = \Phi(x_t, h_{t-1})$$
$$z_t = f(x_t, h_{t-1})$$
$$h_t = z_t \odot h_{t-1} + (1 - z_t) \odot \overline{h}_t,$$

where $\odot$ stands for the usual component-wise Hadamard product.
We can improve our minimal example with such a mechanism, replacing

\[ h_t = \text{ReLU} \left( W_{(x \ h)} x_t + W_{(h \ h)} h_{t-1} + b(h) \right) \]  

(recurrent state)

with

\[
\bar{h}_t = \text{ReLU} \left( W_{(x \ h)} x_t + W_{(h \ h)} h_{t-1} + b(h) \right) \\
z_t = \text{sigmoid} \left( W_{(x \ z)} x_t + W_{(h \ z)} h_{t-1} + b(z) \right) \\
h_t = z_t \odot h_{t-1} + (1 - z_t) \odot \bar{h}_t \]  

(forget gate)

(recurrent state)
class RecNetWithGating(nn.Module):
    def __init__(self, dim_input, dim_recurrent, dim_output):
        super().__init__()

        self.fc_x2h = nn.Linear(dim_input, dim_recurrent)
        self.fc_h2h = nn.Linear(dim_recurrent, dim_recurrent, bias = False)
        self.fc_x2z = nn.Linear(dim_input, dim_recurrent)
        self.fc_h2z = nn.Linear(dim_recurrent, dim_recurrent, bias = False)

        self.fc_h2y = nn.Linear(dim_recurrent, dim_output)

    def forward(self, input):
        h = input.new_zeros(input.size(0), self.fc_h2y.weight.size(1))
        for t in range(input.size(1)):
            z = torch.sigmoid(self.fc_x2z(input[:, t]) + self.fc_h2z(h))
            hb = F.relu(self.fc_x2h(input[:, t]) + self.fc_h2h(h))
            h = z * h + (1 - z) * hb
        return self.fc_h2y(h)
The end
References


