Recurrent Neural Networks
Recurrent Neural Networks

• An MLP can only map from input to output vectors, whereas an RNN can, in principle, map from the entire history of previous inputs to each output.
Recurrent Networks offer a lot of flexibility

one to one  one to many  many to one  many to many

Vanilla Neural Networks

Slide credit: Andrej Karpathy
Recurrent Networks offer a lot of flexibility

- one to one
- one to many
- many to one
- many to many

e.g. Image Captioning
image -> sequence of words

Slide credit: Andrej Karpathy
Recurrent Networks offer a lot of flexibility

- **one to one**
- **one to many**
- **many to one**
- **many to many**

- e.g. **Sentiment Classification**
  sequence of words -> sentiment

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Slide credit: Andrej Karpathy
Recurrent Networks offer a lot of flexibility

- one to one
- one to many
- many to one
- many to many

E.g. Machine Translation
seq of words -> seq of words

Slide credit: Andrej Karpathy
Recurrent Networks offer a lot of flexibility

- one to one
- one to many
- many to one
- many to many

e.g. Video classification on frame level

Slide credit: Andrej Karpathy
Recurrent neural networks

• RNNs are very powerful, because they combine two properties:
  − Distributed hidden state that allows them to store a lot of information about the past efficiently.
  − Non-linear dynamics that allows them to update their hidden state in complicated ways.

• With enough neurons and time, RNNs can compute anything that can be computed by your computer.

Slide credit: G. Hinton
Sequential Processing of fixed inputs

Multiple Object Recognition with Visual Attention, Ba et al.

Sequential Processing of fixed outputs

DRAW: A Recurrent Neural Network For Image Generation, Gregor et al.

Slide credit: Andrej Karpathy
Recurrent Neural Network
Recurrent Neural Network

usually want to predict a vector at some time steps
Recurrent Neural Network

Consider what happens when we unroll the loop:

A recurrent neural network can be thought of as multiple copies of the same network, each passing a message to a successor.
Recurrent Neural Network

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

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

Important: 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 $h$:

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

$$h_t = \tanh(W_{hh} h_{t-1} + W_{xh} x_t)$$

$$y_t = W_{hy} h_t$$
Backpropagation Through Time (BPTT)

- The recurrent model is represented as a multi-layer one (with an unbounded number of layers) and backpropagation is applied on the unrolled model.
Backpropagation Through Time (BPTT)

Black is the prediction, errors are bright yellow, derivatives are mustard colored.
Image Captioning

- Explain Images with Multimodal Recurrent Neural Networks, Mao et al.
- Deep Visual-Semantic Alignments for Generating Image Descriptions, Karpathy and Fei-Fei
- Show and Tell: A Neural Image Caption Generator, Vinyals et al.
- Long-term Recurrent Convolutional Networks for Visual Recognition and Description, Donahue et al.
- Learning a Recurrent Visual Representation for Image Caption Generation, Chen and Zitnick

Convolutional Neural Network

Recurrent Neural Network

Slide credit: Andrej Karpathy
before:
\[ h = \tanh(W_{xh} \ast x + W_{hh} \ast h) \]

now:
\[ h = \tanh(W_{xh} \ast x + W_{hh} \ast h + W_{ih} \ast v) \]
<START>
sample <END> token => finish.
"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."

"boy is doing backflip on wakeboard."

Slide credit: Andrej Karpathy
"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."

"boy is doing backflip on wakeboard."

"a young boy is holding a baseball bat."

"a cat is sitting on a couch with a remote control."

"a woman holding a teddy bear in front of a mirror."

"a horse is standing in the middle of a road."
The problem of long-term dependencies

• (Vanilla) RNNs connect previous information to present task:
  - enough for predicting the next word for “the clouds are in the sky”
  - may not be enough when more context is needed
• “I grew up in France... I speak fluent French.”
The problem of vanishing gradients

- In a traditional recurrent neural network, during the gradient backpropagation phase, the gradient signal can end up being multiplied a large number of times.

- If the gradients are large
  - Exploding gradients, learning diverges
  - **Solution:** Clip the gradients to a certain max value.

- If the gradients are small
  - Vanishing gradients, learning very slow or stops
  - **Solution:** introducing memory via LSTM, GRU, etc.
All recurrent neural networks have the form of a chain of repeating modules of neural network.

The repeating module in a standard RNN contains a single layer.
Long Short Term Memory (LSTM)\textsuperscript{[Hochreiter & Schmidhuber (1997)]}

- A memory cell using logistic and linear units with multiplicative interactions:
- Information gets into the cell whenever its \textbf{input} gate is on.
- The information stays in the cell so long as its \textbf{forget} gate is on.
- Information can be read from the cell by turning on its \textbf{output} gate.

Adapted from: G Hinton and C. Olah
The Core Idea Behind LSTMs: Cell State

Gates are a way to optionally let information through. They are composed out of a sigmoid neural net layer and a pointwise multiplication operation.

An LSTM has three of these gates, to protect and control the cell state.

Adapted from: C. Olah
LSTM: Forget gate

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

It looks at \( h_{t-1} \) and \( x_t \) and outputs a number between 0 and 1 for each number in the cell state \( C_{t-1} \).

A 1 represents **completely keep this** while a 0 represents **completely get rid of this**.

Adapted from: C. Olah
LSTM: Input gate and Cell State

The next step is to decide what new information we’re going to store in the cell state.

A sigmoid layer called the input gate layer decides which values we’ll update.

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

A tanh layer creates a vector of new candidate values, that could be added to the state.

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

Adapted from: C. Olah
LSTM : Input gate and Cell State

It’s now time to update the old cell state into the new cell state:

\[ C_t = f_t \cdot C_{t-1} + i_t \cdot \tilde{C}_t \]

We multiply the old state by \( f_t \) forgetting the things we decided to forget earlier.

Then, we add the new candidate values, scaled by how much we decided to update each state value.
Finally, we need to decide what we’re going to output.

First, we run a sigmoid layer which decides what parts of the cell state we’re going to output.

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

Then, we put the cell state through tanh (to push the values to be between -1 and 1) and multiply it by the output of the sigmoid gate, so that we only output the parts we decided to.

\[ h_t = o_t \times \tanh (C_t) \]

Adapted from: C. Olah
LSTM variants: Gated Recurrent Unit (GRU)

- Introduced by Cho et al. (2014) It combines the forget and input gates into a single “update gate.” It also merges the cell state and hidden state, and

\[
\begin{align*}
    z_t &= \sigma \left(W_z \cdot [h_{t-1}, x_t]\right) \\
    r_t &= \sigma \left(W_r \cdot [h_{t-1}, x_t]\right) \\
    \tilde{h}_t &= \tanh \left(W \cdot [r_t \cdot h_{t-1}, x_t]\right) \\
    h_t &= (1 - z_t) \cdot h_{t-1} + z_t \cdot \tilde{h}_t
\end{align*}
\]

Adapted from: C. Olah
Bi-directional Recurrent Neural Networks (BRNN)

- BRNNs process the data in both directions with two separate hidden layers:
  - **Forward hidden sequence**: iterates from $t=1:T$
  - **Backward hidden sequence**: iterates from $t=T:1$

\[
\begin{align*}
\overrightarrow{h}_t &= \mathcal{H} \left( W_{x\to h} \overrightarrow{x}_t + W_{h\to h} \overrightarrow{h}_{t-1} + b_{\overrightarrow{h}} \right) \\
\overleftarrow{h}_t &= \mathcal{H} \left( W_{x\leftarrow h} \overleftarrow{x}_t + W_{h\leftarrow h} \overleftarrow{h}_{t+1} + b_{\overleftarrow{h}} \right) \\
y_t &= W_{\overrightarrow{h}y} \overrightarrow{h}_t + W_{\overleftarrow{h}y} \overleftarrow{h}_t + b_o
\end{align*}
\]

Adapted from: A. Graves
Applications: Multi-label image classification

Wang et al. CVPR 2016
Applications: Segmentation

Zheng et al ICCV 2015
Applications: Visual Sequence Tasks

Activity Recognition
- Input: Sequence of Frames
- Output: Label
- CNN → LSTM

Image Description
- Input: Image
- Output: Sentence
- CNN → LSTM

Video Description
- Input: Video
- Output: Sentence
- CNN → LSTM → CRF

Jeff Donahue et al. CVPR’15
Applications: Videos to Natural Text

Our LSTM network is connected to a CNN for RGB frames or a CNN for optical flow images.

Venugopalan et al. ICCV 2015