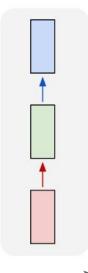
Lecture 10: Recurrent Neural Networks

Fei-Fei Li & Justin Johnson & Serena Yeung

Lecture 10 - 1 May 3, 2018

"Vanilla" Neural Network

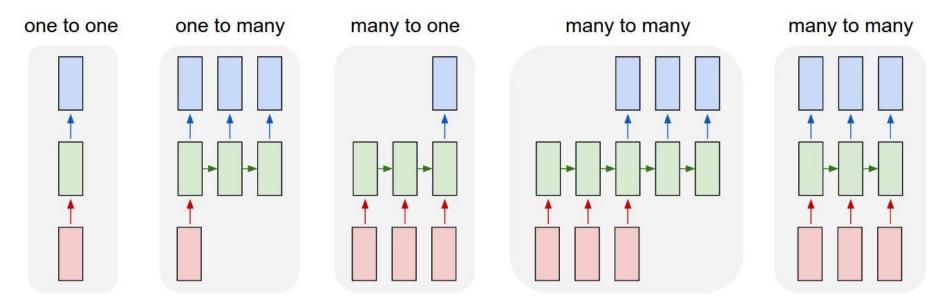
one to one



Vanilla Neural Networks

Fei-Fei Li & Justin Johnson & Serena Yeung

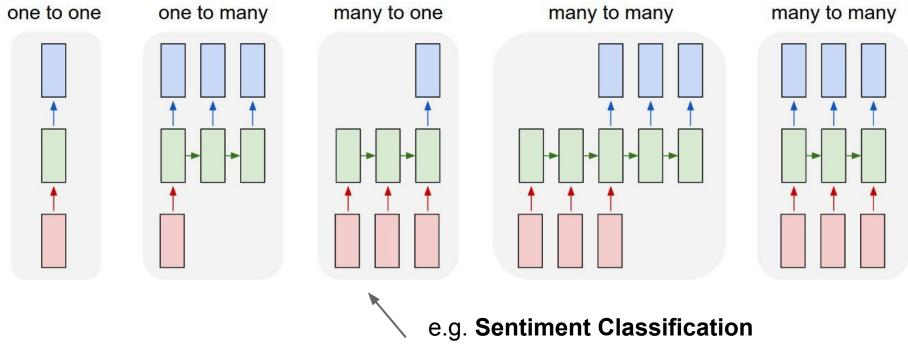
Lecture 10 - 13 May <u>3, 2018</u>



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

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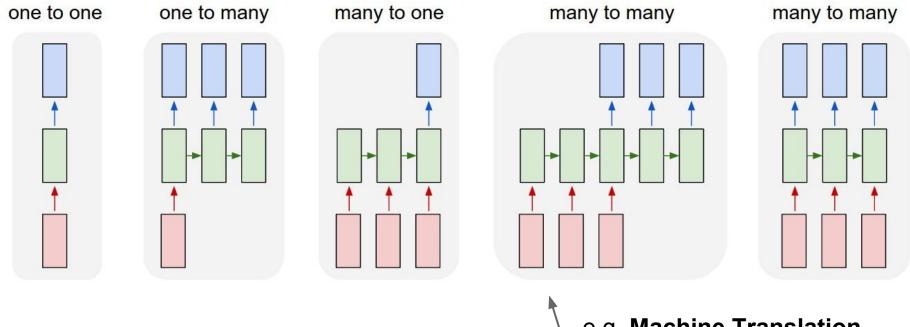
Lecture 10 - 14 May 3, 2018



sequence of words -> sentiment

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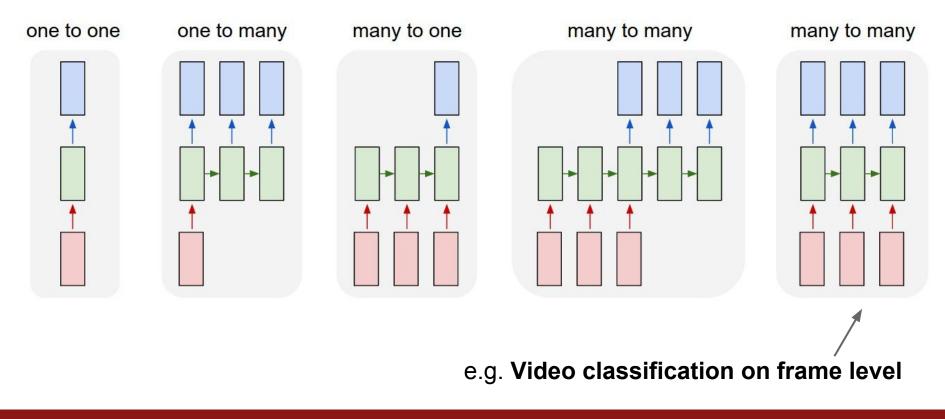
Lecture 10 - 15 May 3, 2018



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

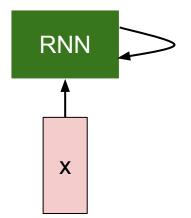
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Lecture 10 - 16 May 3, 2018



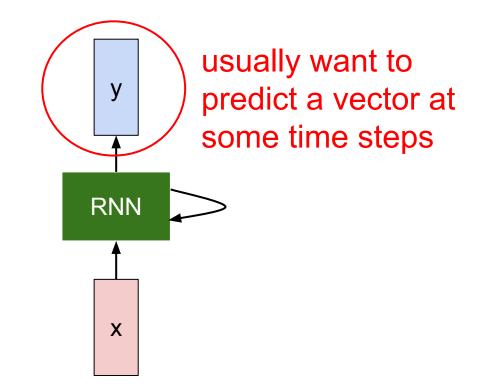
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Lecture 10 - 17 May 3, 2018



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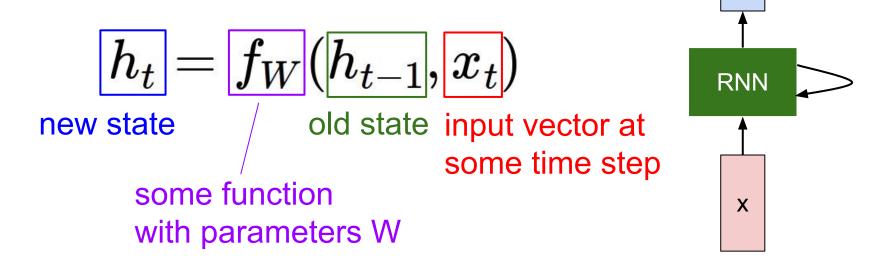
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Lecture 10 - 21 May 3, 2018

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



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Lecture 10 - 22 May 3, 2018

V

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.

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Lecture 10 - 23 May 3, 2018

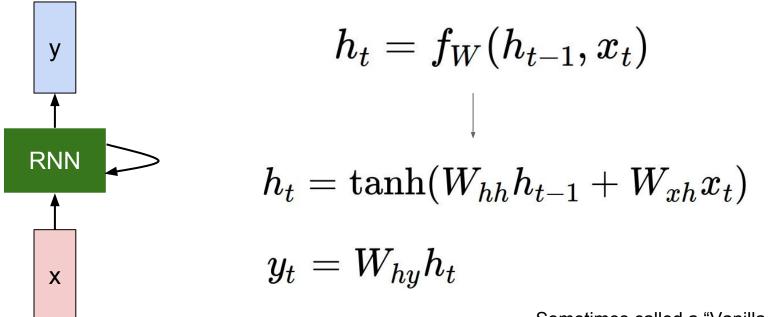
V

RNN

Х

(Simple) Recurrent Neural Network

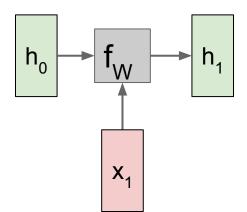
The state consists of a single *"hidden"* vector **h**:



Sometimes called a "Vanilla RNN" or an "Elman RNN" after Prof. Jeffrey Elman

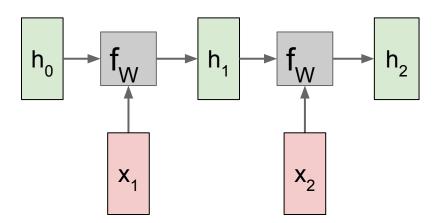
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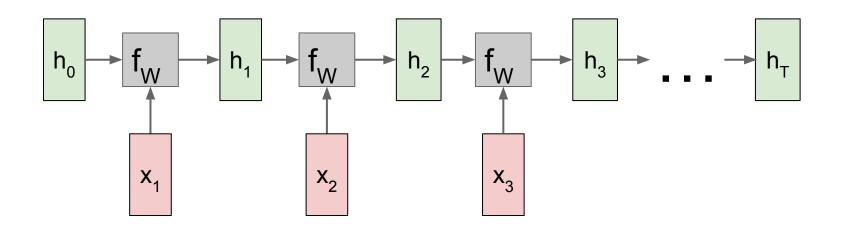
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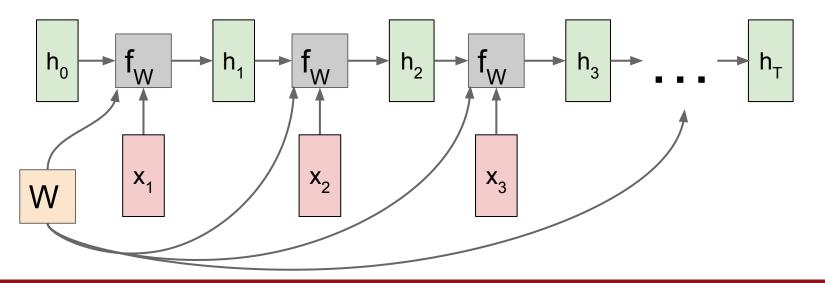
Lecture 10 - 26 May 3, 2018



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Lecture 10 - 27 May 3, 2018

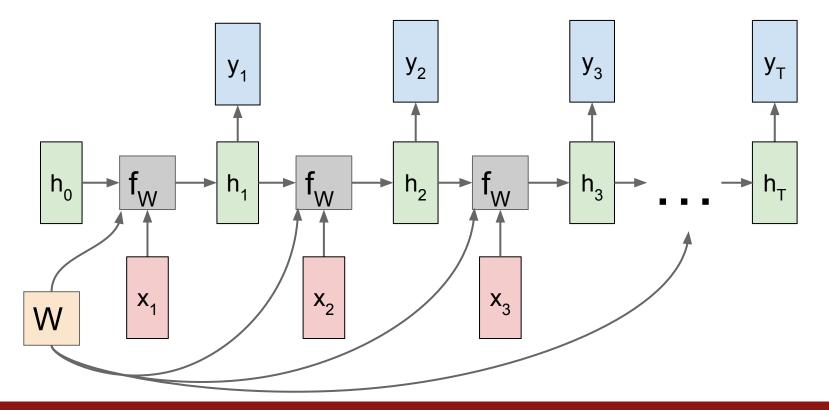
Re-use the same weight matrix at every time-step



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Lecture 10 - 28 May 3, 2018

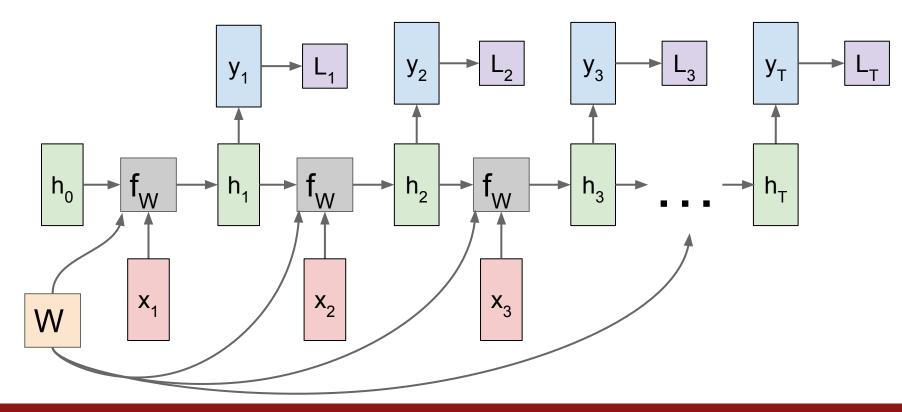
RNN: Computational Graph: Many to Many



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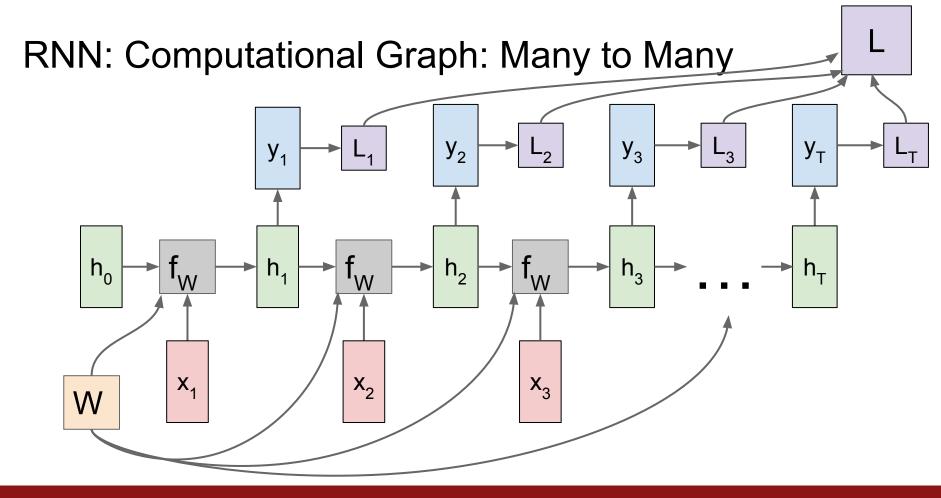
Lecture 10 - 29 May 3, 2018

RNN: Computational Graph: Many to Many



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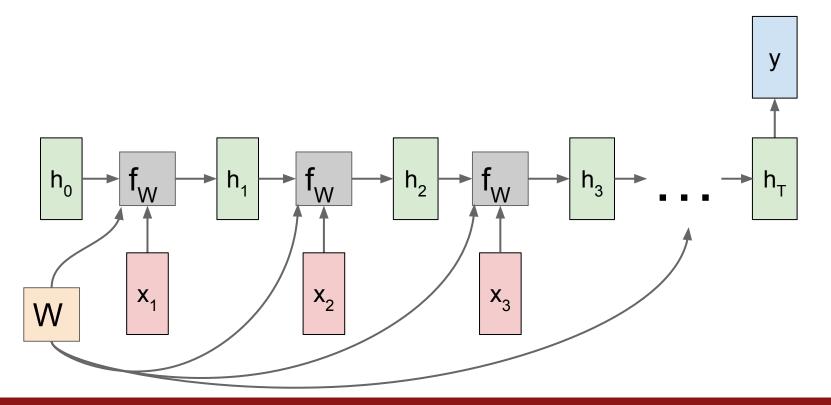
Lecture 10 - 30 May 3, 2018



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Lecture 10 - 31 May 3, 2018

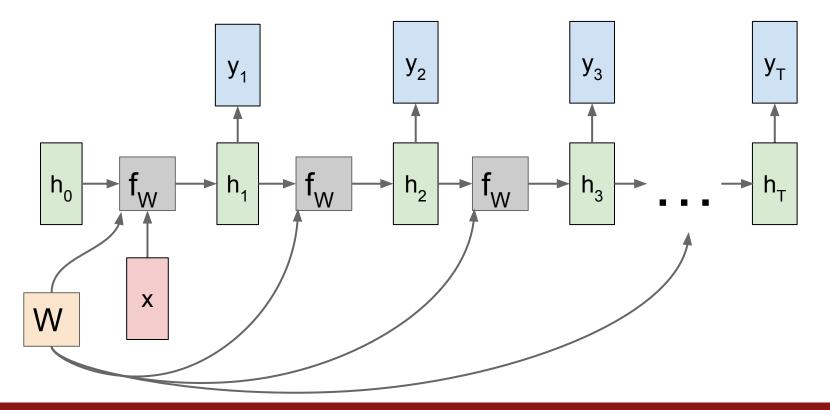
RNN: Computational Graph: Many to One



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Lecture 10 - 32 May 3, 2018

RNN: Computational Graph: One to Many

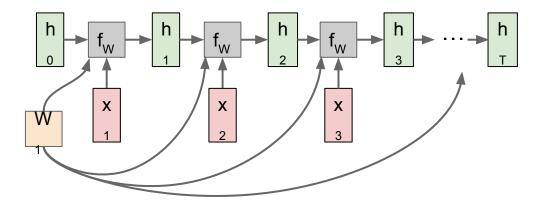


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Lecture 10 - 33 May 3, 2018

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

Many to one: Encode input sequence in a single vector



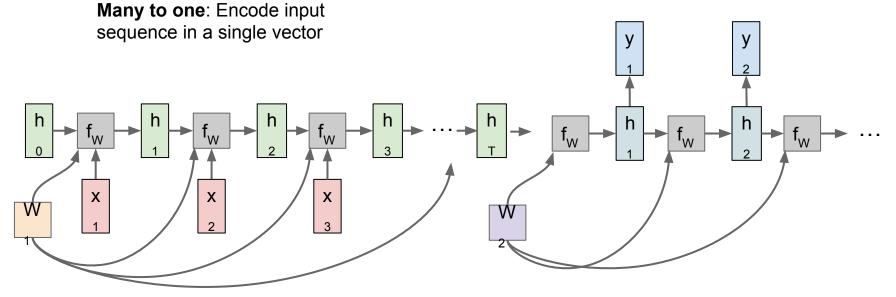
Sutskever et al, "Sequence to Sequence Learning with Neural Networks", NIPS 2014

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Lecture 10 - 34 May 3, 2018

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

One to many: Produce output sequence from single input vector



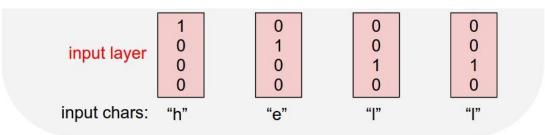
Sutskever et al, "Sequence to Sequence Learning with Neural Networks", NIPS 2014

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Lecture 10 - 35 May 3, 2018

Vocabulary: [h,e,l,o]

Example training sequence: **"hello"**



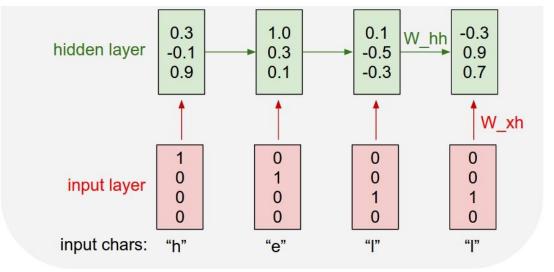
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Lecture 10 - 36 May 3, 2018

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

Vocabulary: [h,e,l,o]

Example training sequence: **"hello"**

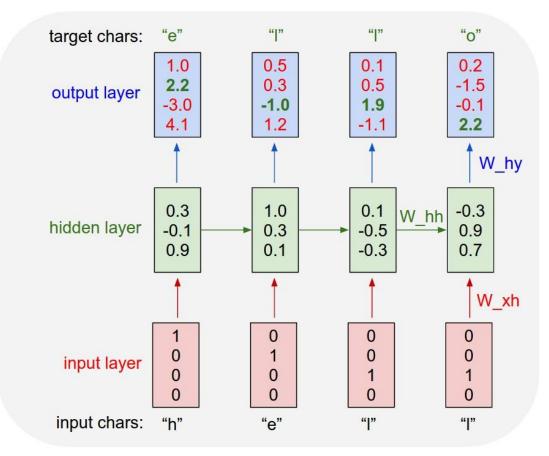


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Lecture 10 - 37 May 3, 2018

Vocabulary: [h,e,l,o]

Example training sequence: **"hello"**

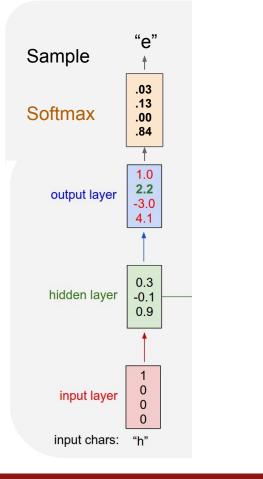


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Lecture 10 - 38 May 3, 2018

Vocabulary: [h,e,l,o]

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

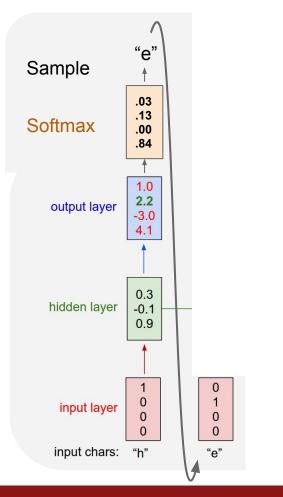


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Lecture 10 - 39 May 3, 2018

Vocabulary: [h,e,l,o]

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

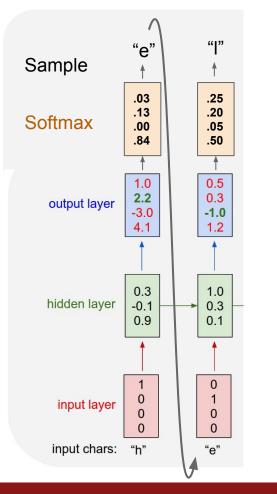


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Lecture 10 - 40 May 3, 2018

Vocabulary: [h,e,l,o]

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

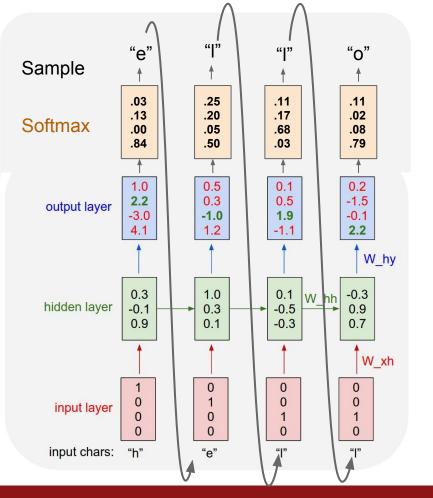


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Lecture 10 - 41 May 3, 2018

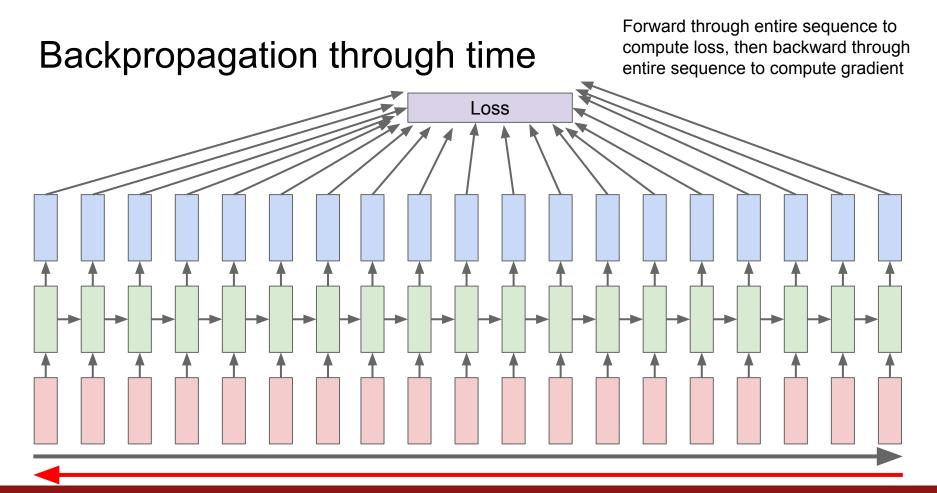
Vocabulary: [h,e,l,o]

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



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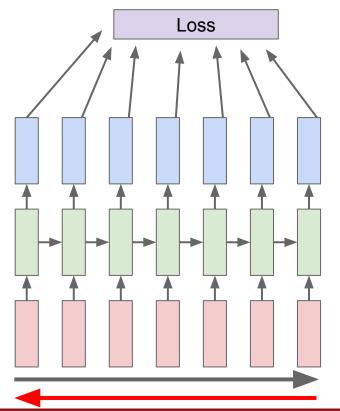
Lecture 10 - 42 May 3, 2018



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Lecture 10 - 43 May 3, 2018

Truncated Backpropagation through time

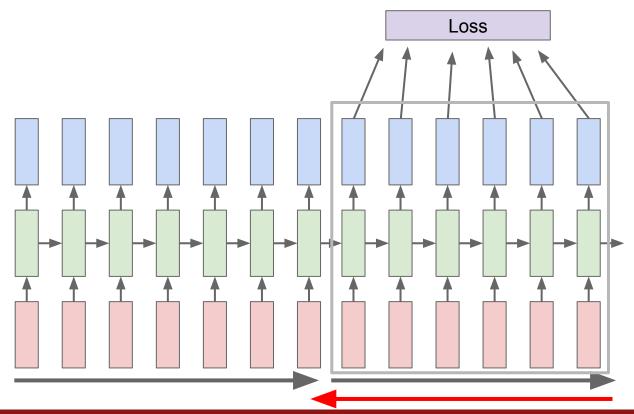


Run forward and backward through chunks of the sequence instead of whole sequence

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Lecture 10 - 44 May <u>3, 2018</u>

Truncated Backpropagation through time

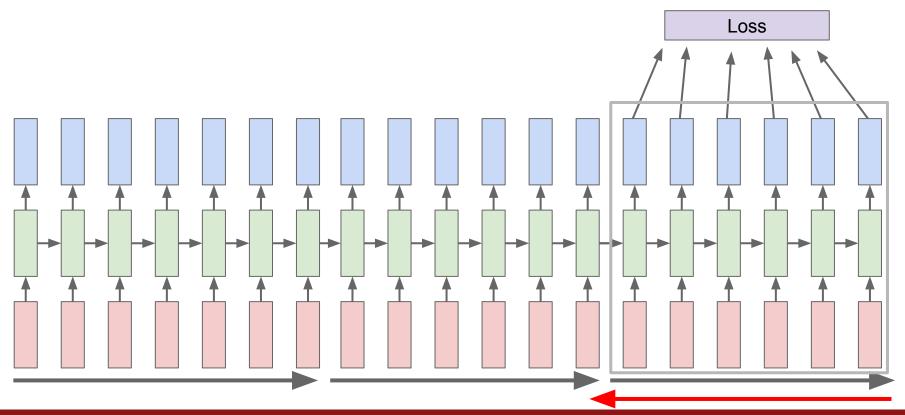


Carry hidden states forward in time forever, but only backpropagate for some smaller number of steps

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Lecture 10 - 45 May 3, 2018

Truncated Backpropagation through time



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Lecture 10 - 46 May 3, 2018

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

```
Minimal character-level Vanilla RNN model. Written by Andrej Karpathy (@karpathy)
3 BSD License
 4 .....
 5 import numpy as np
7 # data I/0
8 data = open('input.txt', 'r').read() # should be simple plain text file
g chars = list(set(data))
18 data_size, vocab_size = len(data), len(chars)
print 'data has %d characters, %d unique.' % (data_size, vocab_size)
12 char_to_ix = { ch:i for i, ch in enumerate(chars) }
ix_to_char = { i:ch for i, ch in enumerate(chars) }
15 # hyperparameters
16 hidden_size = 100 # size of hidden layer of neurons
17 seg length = 25 # number of steps to unroll the RNN for
18 learning rate = 1e-1
20 # model parameters
21 Wxh = np.random.randn(hidden_size, vocab_size)*0.01 # input to hidden
22 Whh = np.random.randn(hidden_size, hidden_size)*0.01 # hidden to hidden
23 Why = np.random.randn(vocab_size, hidden_size)*0.01 # hidden to output
24 bh = np.zeros((hidden_size, 1)) # hidden bias
25 by = np.zeros((vocab_size, 1)) # output bias
27 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)
35 loss = 0
      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)
44 # backward pass: compute gradients going backwards
45 dwxh, dwhh, dwhy = np.zeros_like(wxh), np.zeros_like(whh), np.zeros_like(why)
46 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.copy(ps[t])
        dy[targets[t]] -= 1 # backprop into y
       dWhy += np.dot(dy, hs[t].T)
52 dby += dy
53 dh = np.dot(Why.T, dy) + dhnext # backprop into h
54 dhraw = (1 - hs[t] * hs[t]) * dh # backprop through tanh nonlinearity
       dbb += dbraw
       dwxh += np.dot(dhraw, xs[t].T)
        dwhh += np.dot(dhraw, hs[t-1].T)
        dhnext = np.dot(Whh.T, dhraw)
```

```
63 def sample(h, seed_ix, n):
64 ***
       sample a sequence of integers from the model
      h is memory state, seed ix is seed letter for first time step
66
68 x = np.zeros((vocab_size, 1))
69 x[seed_ix] = 1
70 ixes = []
71 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
82 mWxh, mWhh, mWhy = np,zeros like(Wxh), np,zeros like(Whh), np,zeros like(Why)
as mbh, mby = np.zeros like(bh), np.zeros like(by) # memory variables for Adagrad
84 smooth_loss = -np.log(1.0/vocab_size)*seq_length # loss at iteration 0
85 while True:
86 # prepare inputs (we're sweeping from left to right in steps seq_length long)
       if p+seq length+1 >= len(data) or p == 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]]
93 # sample from the model now and then
94 if n % 100 == 0:
         sample_ix = sample(hprev, inputs[0], 200)
95
96
         txt = ''.join(ix_to_char[ix] for ix in sample_ix)
        print '---- \n %s \n----' % (txt, )
      # forward seg length characters through the net and fetch gradient
      loss, dwxh, dwhh, dwhy, dbh, dby, hprey = lossFun(inputs, targets, hprey)
       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
        param += -learning_rate * dparam / np.sqrt(mem + 1e-8) # adagrad update
```



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

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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]

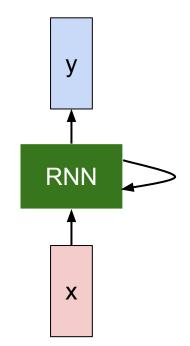
Lecture 10 - 47 May 3, 2018

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 ormament, 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.



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Lecture 10 - 48 May 3, 2018

at first:

tyntd-iafhatawiaoihrdemot lytdws e ,tfti, astai f ogoh eoase rrranbyne 'nhthnee e
plia tklrgd t o idoe ns,smtt h ne etie h,hregtrs nigtike,aoaenns lng

train more

"Tmont thithey" fomesscerliund Keushey. Thom here sheulke, anmerenith ol sivh I lalterthend Bleipile shuwy fil on aseterlome coaniogennc Phe lism thond hon at. MeiDimorotion in ther thize."

train more

Aftair fall unsuch that the hall for Prince Velzonski's that me of her hearly, and behs to so arwage fiving were to it beloge, pavu say falling misfort how, and Gogition is so overelical and ofter.

train more

"Why do what that day," replied Natasha, and wishing to himself the fact the princess, Princess Mary was easier, fed in had oftened him. Pierre aking his soul came to the packs and drove up his father-in-law women.

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Lecture 10 - 49 May 3, 2018

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.

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Lecture 10 - 50 May 3, 2018

The Stacks Project: open source algebraic geometry textbook

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		10. Commut	ative Algebra		online	texO	pdf >>	 2366 sections

Latex source

http://stacks.math.columbia.edu/

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Lecture 10 - 51 May 3, 2018

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 $X_{spaces,\acute{e}tale}$ 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 $\underline{\operatorname{Proj}}_X(\mathcal{A}) = \operatorname{Spec}(B)$ 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 $\mathcal{Q} \to C_{Z/X}$ 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.

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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

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

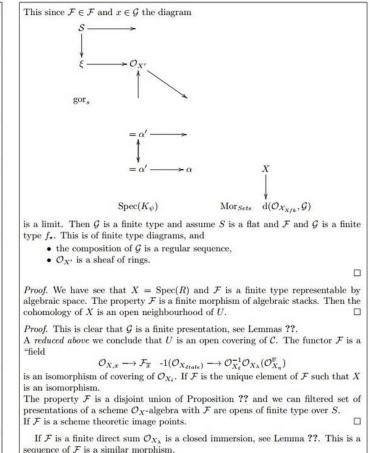
be a morphism of algebraic spaces over S and Y.

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. \Box



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branch: maste	r - linux / +				11 Pull requests	74
Merge branch 'drm-fixes	of git://people.freedesktop.org/~airl	ied/linux				
torvalds authored 9	Pulse					
Documentation	Merge git://git.kernel.org/pub/so	cm/linux/kernel/git/nab/target-pend	ing	6 days ago	Puise	
arch	Merge branch 'x86-urgent-for-li	1	a day ago	Graphs		
block	block: discard bdl_unregister()	in favour of bdi_destroy()		9 days ago		
E crypto	Merge git://git.kernel.org/pub/so	10 days ago	HTTPS clone URL			
drivers	Merge branch 'drm-fixes' of git:	nux	9 hours ago	https://github.c	G	
im firmware	firmware/lhex2tw.c: restore mis		2 months ago	You can clone with HTTPS		
in fs	vfs: read file_handle only once	in handle_to_path		4 days ago SSH, or Subversio		Ð
		inus' of git://git.kernel.org/pub/scm		a day ago	Clone in Desktop	

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```
static void do command(struct seg 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++) {</pre>
    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>
```

Generated C code

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seq puts(s, "policy ");

}

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```
14
   Copyright (c) 2006-2010, Intel Mobile Communications. All rights reserved.
    This program is free software; you can redistribute it and/or modify it
* under the terms of the GNU General Public License version 2 as published by
 * the Free Software Foundation.
          This program is distributed in the hope that it will be useful,
 * but WITHOUT ANY WARRANTY; without even the implied warranty of
     MERCHANTABILITY or FITNESS FOR A PARTICULAR PURPOSE. See the
    GNU General Public License for more details.
    You should have received a copy of the GNU General Public License
     along with this program; if not, write to the Free Software Foundation,
 * Inc., 675 Mass Ave, Cambridge, MA 02139, USA.
*/
#include <linux/kexec.h>
#include <linux/errno.h>
#include <linux/io.h>
#include <linux/platform device.h>
#include <linux/multi.h>
#include <linux/ckevent.h>
#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>
```

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```
#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;
}
```

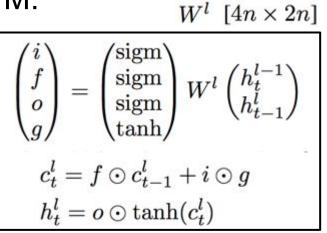
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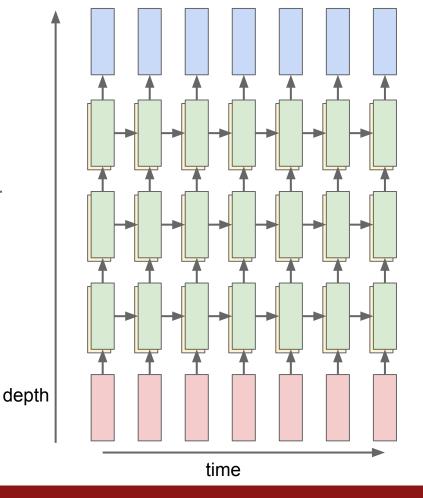
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Multilayer RNNs

$$h_t^l = \tanh W^l \begin{pmatrix} h_t^{l-1} \\ h_{t-1}^l \end{pmatrix}$$
$$h \in \mathbb{R}^n, \qquad W^l \ [n \times 2n]$$

LSTM:

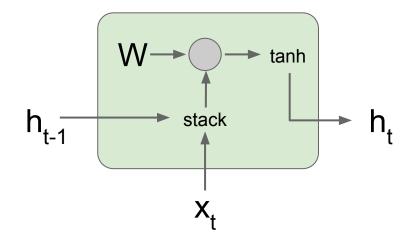




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Bengio et al, "Learning long-term dependencies with gradient descent is difficult", IEEE Transactions on Neural Networks, 1994 Pascanu et al, "On the difficulty of training recurrent neural networks", ICML 2013

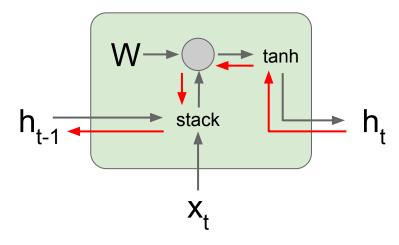


$$h_{t} = \tanh(W_{hh}h_{t-1} + W_{xh}x_{t})$$
$$= \tanh\left(\left(W_{hh} \quad W_{hx}\right) \begin{pmatrix}h_{t-1}\\x_{t}\end{pmatrix}\right)$$
$$= \tanh\left(W\begin{pmatrix}h_{t-1}\\x_{t}\end{pmatrix}\right)$$

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Backpropagation from h_t to h_{t-1} multiplies by W (actually W_{hh}^{T})



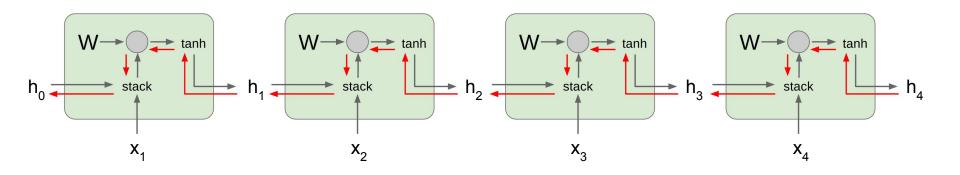
Bengio et al, "Learning long-term dependencies with gradient descent is difficult", IEEE Transactions on Neural Networks, 1994 Pascanu et al, "On the difficulty of training recurrent neural networks", ICML 2013

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

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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

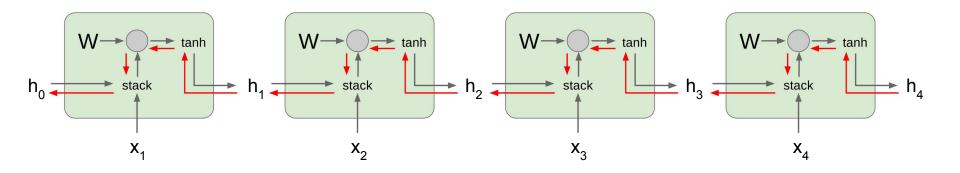


Computing gradient of h₀ involves many factors of W (and repeated tanh)

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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



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

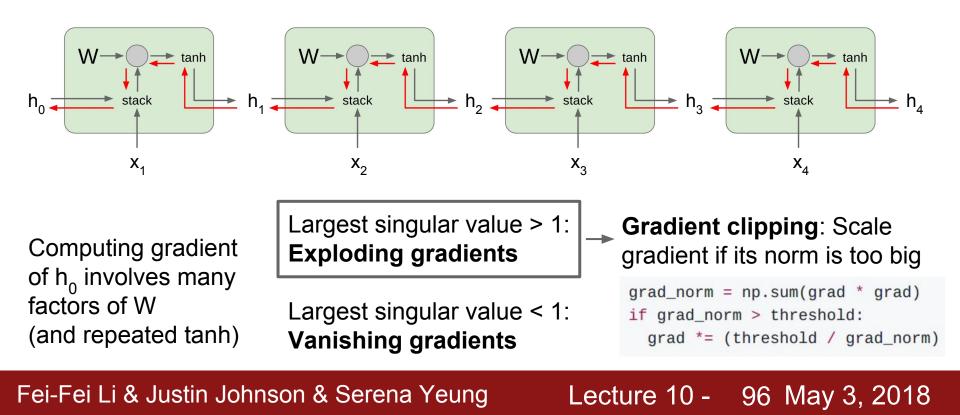
Largest singular value > 1: **Exploding gradients**

Largest singular value < 1: **Vanishing gradients**

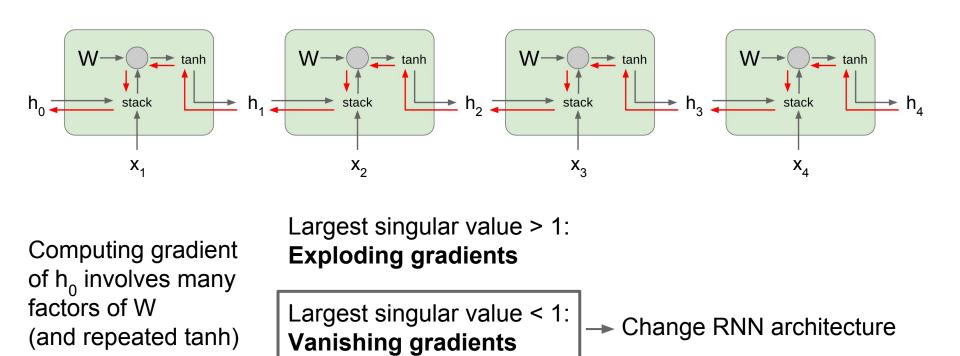
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Bengio et al, "Learning long-term dependencies with gradient descent is difficult", IEEE Transactions on Neural Networks, 1994 Pascanu et al, "On the difficulty of training recurrent neural networks", ICML 2013



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



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Long Short Term Memory (LSTM)

Vanilla RNN

LSTM

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

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

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

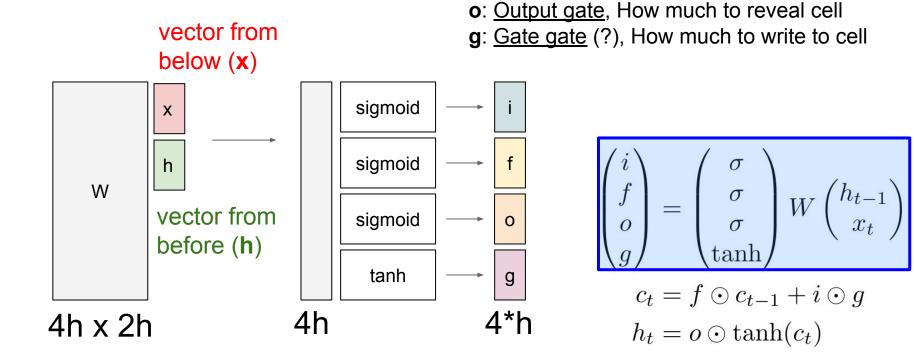
$$h_t = o \odot \tanh(c_t)$$

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

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Long Short Term Memory (LSTM) [Hochreiter et al., 1997]



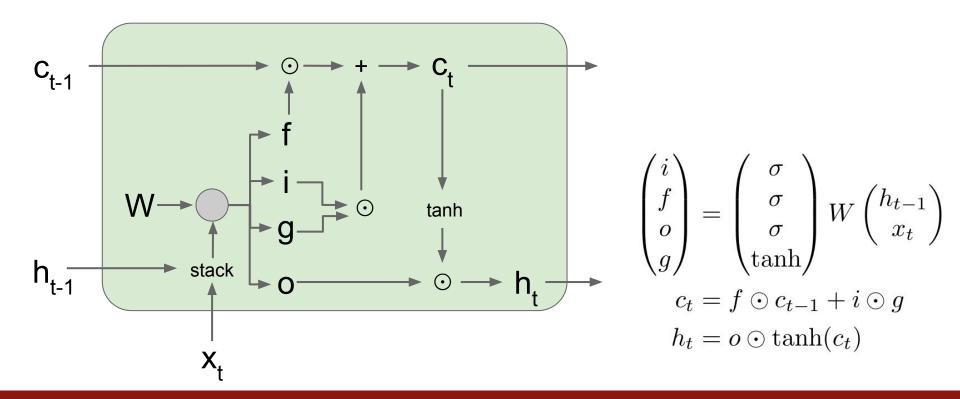
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i: Input gate, whether to write to cell

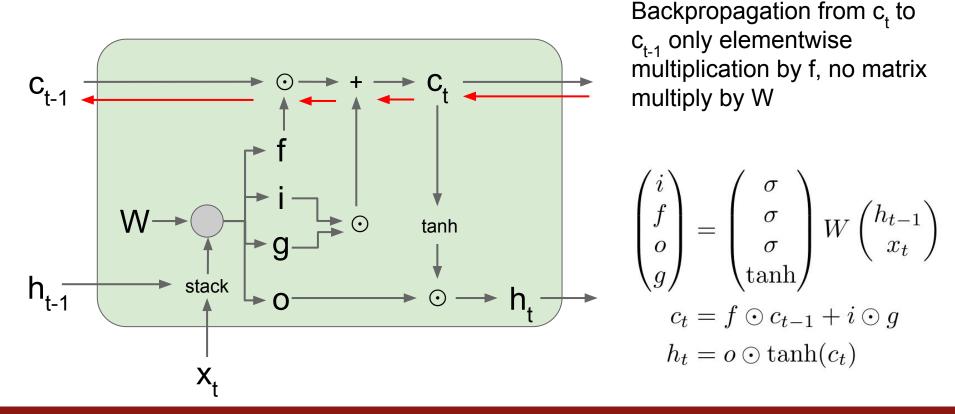
f: Forget gate, Whether to erase cell

Long Short Term Memory (LSTM) [Hochreiter et al., 1997]



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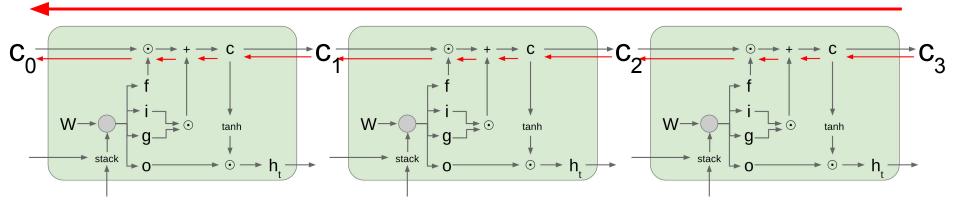
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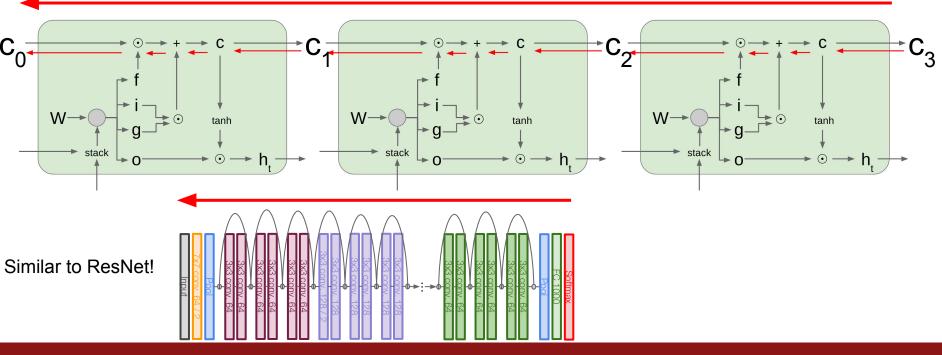
Uninterrupted gradient flow!



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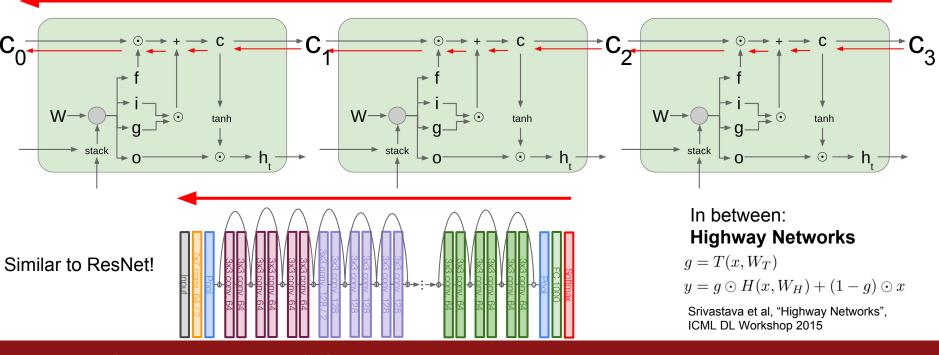
Uninterrupted gradient flow!



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Uninterrupted gradient flow!



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Other RNN Variants

GRU [*Learning phrase representations using rnn encoder-decoder for statistical machine translation*, Cho et al. 2014]

$$r_t = \sigma(W_{xr}x_t + W_{hr}h_{t-1} + b_r)$$

$$z_t = \sigma(W_{xz}x_t + W_{hz}h_{t-1} + b_z)$$

$$\tilde{h}_t = \tanh(W_{xh}x_t + W_{hh}(r_t \odot h_{t-1}) + b_h)$$

$$h_t = z_t \odot h_{t-1} + (1 - z_t) \odot \tilde{h}_t$$

[LSTM: A Search Space Odyssey, Greff et al., 2015] [An Empirical Exploration of Recurrent Network Architectures, Jozefowicz et al., 2015]

MUT1:

$$z = \operatorname{sigm}(W_{xx}x_t + b_x)$$

$$r = \operatorname{sigm}(W_{xr}x_t + W_{hr}h_t + b_r)$$

$$h_{t+1} = \operatorname{tanh}(W_{hh}(r \odot h_t) + \operatorname{tanh}(x_t) + b_h) \odot z$$

$$+ h_t \odot (1 - z)$$

MUT2:

 $\begin{aligned} z &= \operatorname{sigm}(W_{\mathrm{xx}}x_t + W_{\mathrm{hx}}h_t + b_{\mathrm{z}}) \\ r &= \operatorname{sigm}(x_t + W_{\mathrm{hr}}h_t + b_{\mathrm{r}}) \\ h_{t+1} &= \operatorname{tanh}(W_{\mathrm{hh}}(r \odot h_t) + W_{xh}x_t + b_{\mathrm{h}}) \odot z \\ &+ h_t \odot (1 - z) \end{aligned}$

MUT3:

$$z = \operatorname{sigm}(W_{xx}x_t + W_{hx}\tanh(h_t) + b_z)$$

$$r = \operatorname{sigm}(W_{xr}x_t + W_{hr}h_t + b_r)$$

$$h_{t+1} = \operatorname{tanh}(W_{hh}(r \odot h_t) + W_{xh}x_t + b_h) \odot z$$

$$+ h_t \odot (1 - z)$$

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Summary

- RNNs allow a lot of flexibility in architecture design
- Vanilla RNNs are simple but don't work very well
- Common to use LSTM or GRU: their additive interactions improve gradient flow
- Backward flow of gradients in RNN can explode or vanish.
 Exploding is controlled with gradient clipping. Vanishing is controlled with additive interactions (LSTM)
- Better/simpler architectures are a hot topic of current research
- Better understanding (both theoretical and empirical) is needed.

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