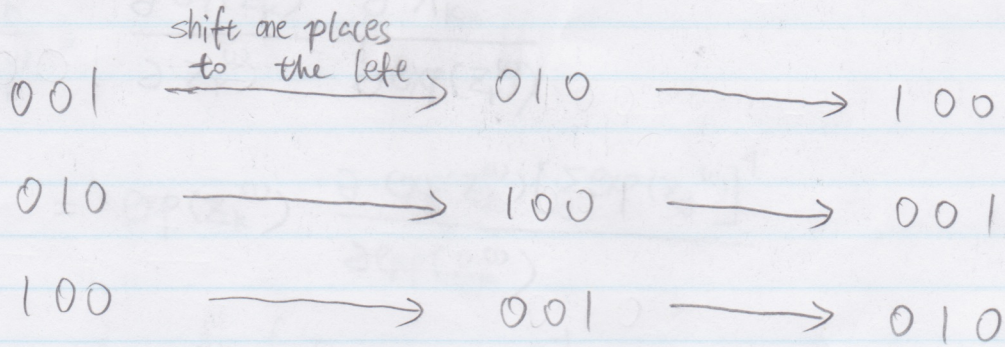


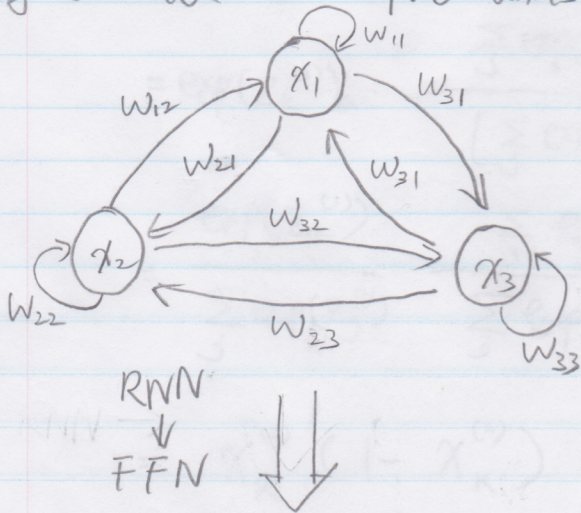
T6.

Part 1 RNN and review of FFL

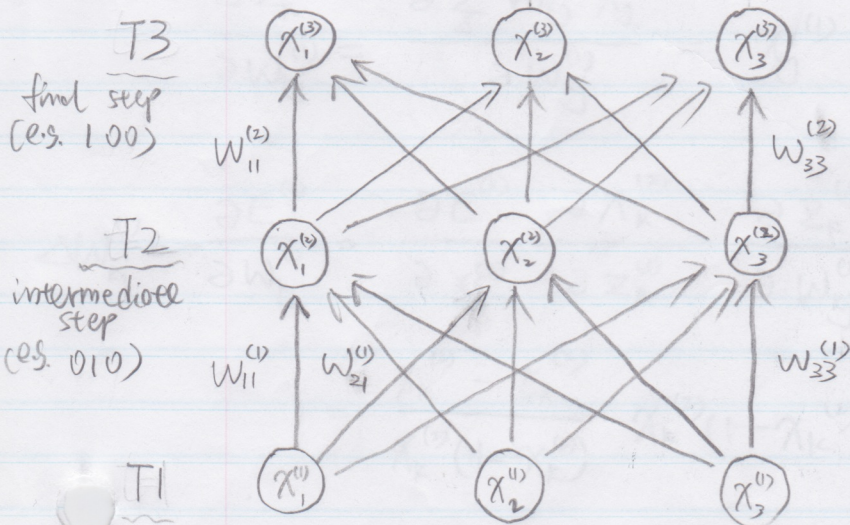
ex1 circular shift register



Fully connected 3 input units, no hidden unit



Time T:



NB: We evaluate FFN at both T2 and T3.

Forward pass in T1 → T2

$$z_k^{(1)} = \sum_j w_{kj}^{(1)} x_j^{(1)}$$

$$x_k^{(2)} = \frac{\exp(z_k^{(1)})}{\sum_j \exp(z_j^{(1)})}$$

$$E^{(2)} = -\sum_{k=1}^3 t_k^{(2)} \log x_k^{(2)}$$

Back-prop T2 → T1:

$$\frac{\partial E^{(2)}}{\partial w_{kj}^{(1)}} = \frac{\partial E^{(2)}}{\partial x_k^{(2)}} \frac{\partial x_k^{(2)}}{\partial z_k^{(1)}} \frac{\partial z_k^{(1)}}{\partial w_{kj}^{(1)}}$$

$$\frac{\partial E^{(2)}}{\partial x_k^{(2)}} = -\frac{\partial \sum_j t_j^{(2)} \log x_j^{(2)}}{\partial x_k^{(2)}}$$

$$= -\frac{\partial t_k^{(2)} \log x_k^{(2)}}{\partial x_k^{(2)}} - \frac{\partial (1-t_k^{(2)}) \log(1-x_k^{(2)})}{\partial x_k^{(2)}}$$

$$= -\frac{t_k^{(2)}}{x_k^{(2)}} + \frac{1-t_k^{(2)}}{1-x_k^{(2)}}$$

$$= \frac{x_k^{(2)} - t_k^{(2)}}{x_k^{(2)}(1-x_k^{(2)})}$$



Back-prop cont'd

$$\frac{\partial \chi_k^{(2)}}{\partial z_k^{(1)}} = \frac{\partial \exp(z_k^{(1)})}{\partial z_k^{(1)}} \frac{\partial \chi_k^{(2)}}{\partial \exp(z_k^{(1)})}$$

$$= \exp(z_k^{(1)}) \frac{\partial \exp(z_k^{(1)}) \left[ \sum_j \exp(z_j^{(1)}) \right]^{-1}}{\partial \exp(z_k^{(1)})}$$

$$= \exp(z_k^{(1)}) \left\{ \left[ \sum_j \exp(z_j^{(1)}) \right]^{-1} + \exp(z_k^{(1)}) (-1) \left[ \sum_j \exp(z_j^{(1)}) \right]^{-2} \right\}$$

$$= \exp(z_k^{(1)}) \cdot \frac{\sum_j \exp(z_j^{(1)}) - \exp(z_k^{(1)})}{\left[ \sum_j \exp(z_j^{(1)}) \right]^2}$$

$$= \frac{\exp(z_k^{(1)})}{\sum_j \exp(z_j^{(1)})} \frac{\sum_{j \neq k} \exp(z_j^{(1)})}{\sum_j \exp(z_j^{(1)})}$$

$$= \chi_k^{(2)} (1 - \chi_k^{(2)})$$

$$\frac{\partial z_k^{(1)}}{\partial w_{kj}^{(1)}} = \frac{\partial \sum_j w_{kj}^{(1)} \chi_j^{(1)}}{\partial w_{kj}^{(1)}} = \chi_j^{(1)}$$

$$\Delta w_{kj}^{(1)} = \frac{\partial E^{(2)}}{\partial w_{kj}^{(1)}} = \frac{\partial E^{(2)}}{\partial \chi_k^{(2)}} \frac{\partial \chi_k^{(2)}}{\partial z_k^{(1)}} \frac{\partial z_k^{(1)}}{\partial w_{kj}^{(1)}}$$

$$= \frac{\chi_k^{(2)} - t_k^{(2)}}{\chi_k^{(2)} (1 - \chi_k^{(2)})} \cdot \chi_k^{(2)} (1 - \chi_k^{(2)}) \chi_j^{(1)}$$

$$= (\chi_k^{(2)} - t_k^{(2)}) \chi_j^{(1)}$$



Similarly

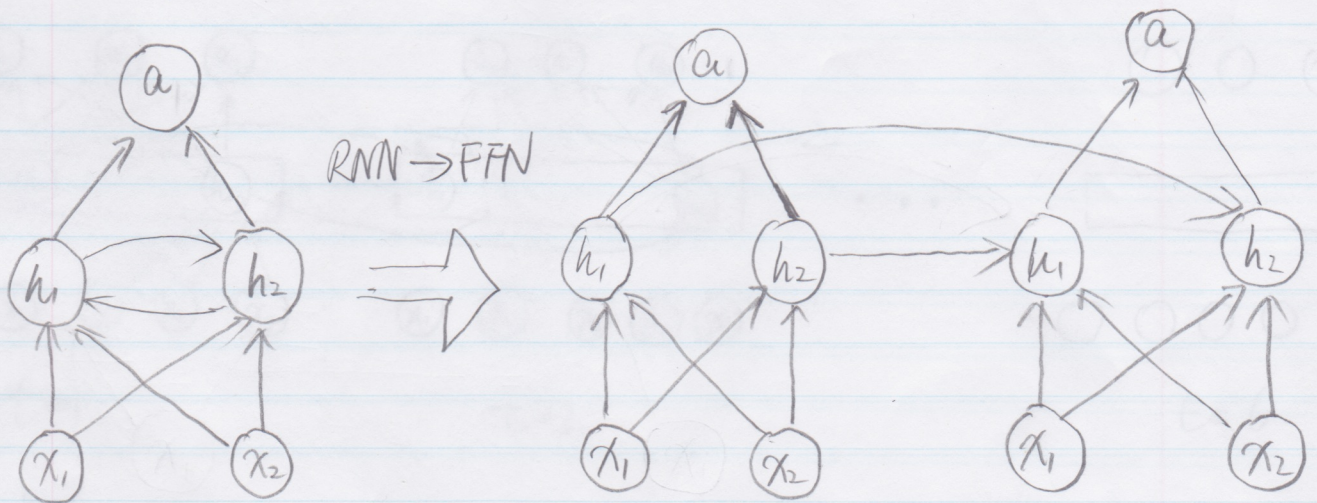
$$\Delta W_{kj}^{(2)} = (x_k^{(3)} - t_k^{(3)}) x_j^{(2)}$$

Update  $W_{kj}^{(1)}$  and  $W_{kj}^{(2)}$  with combined gradient

$$W_{kj}^{(1)*} = W_{kj}^{(1)} - \epsilon (\Delta W_{kj}^{(1)} + \Delta W_{kj}^{(2)})$$

$$W_{kj}^{(2)*} = W_{kj}^{(2)} - \epsilon (\Delta W_{kj}^{(1)} + \Delta W_{kj}^{(2)})$$

ex2. Simple conversion of a RNN with hidden units



$t=1$



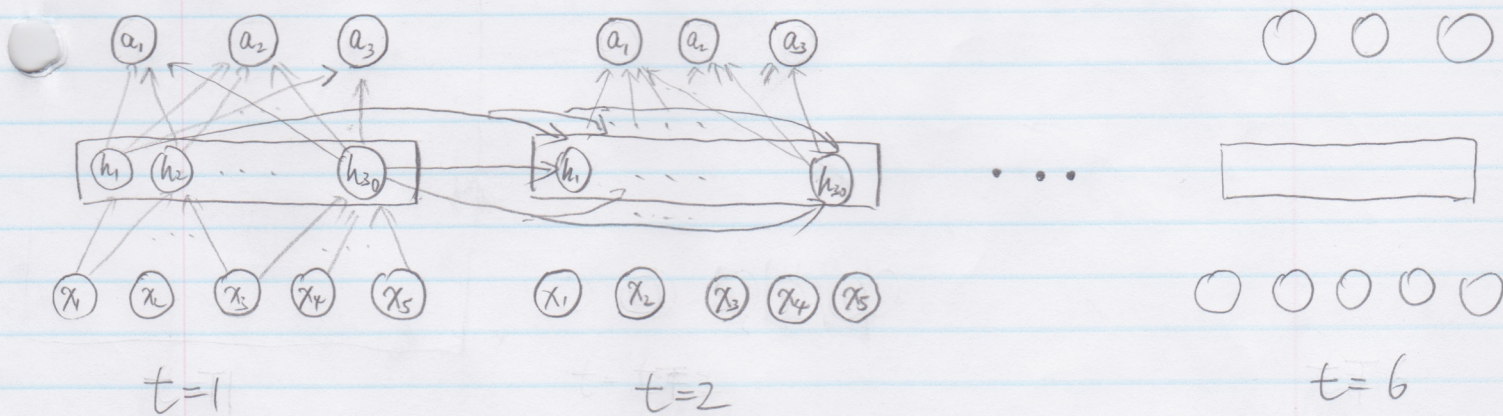
# ex3. sequence completion (high level overview)

LETTER	A	B	C	D	E
*Hidden* Encoding	12	23	31	21	13

25 training sequences:

AA1212 . AB1223 . AC1231 . . .  
 BA2312  
 ⋮

Task: Given the first two letters, predict the remaining sequence



e.g. AB1223.

I/O unit:	time:	t	A	B	C	D	E	Ideal output		
			$a_1$	$a_2$	$a_3$					
	t=1	1	✓	x	x	x	x	-	-	-
	2	2	x	✓	x	x	x	-	-	-
	3	3	x	x	x	x	x	✓	x	x
	4	4	x	x	x	x	x	x	✓	x
	5	5	x	x	x	x	x	x	✓	x
	6	6	x	x	x	x	x	x	x	✓



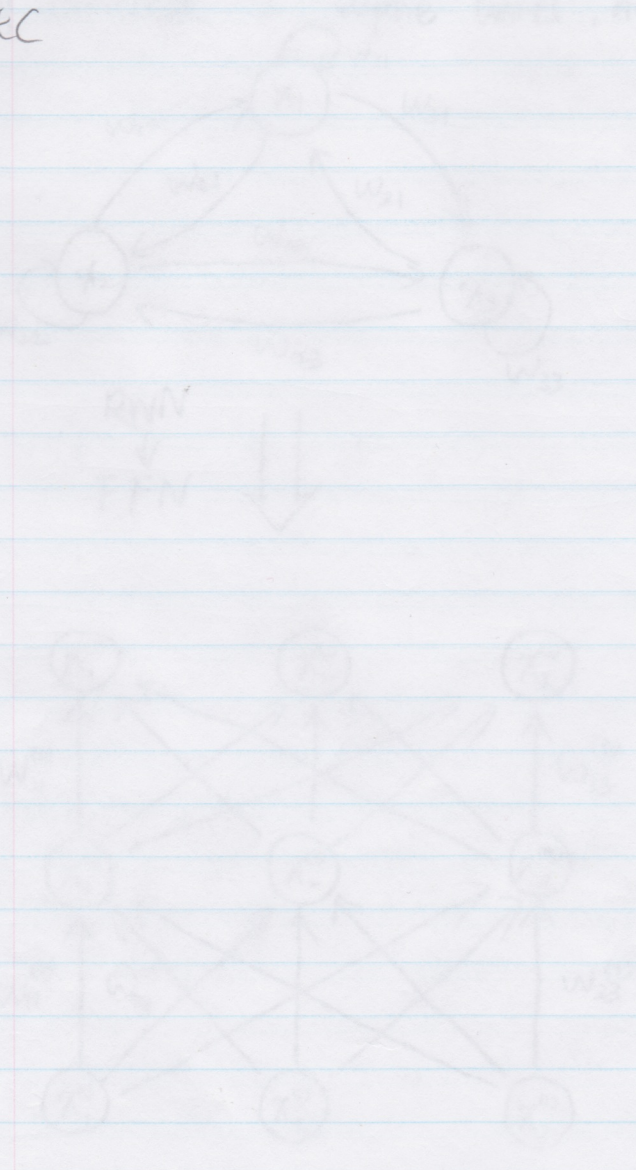
Forward pass at Time  $t$ :

$$h_k^{(t)} = \sum_{kj} W_{kj}^{(t)} x_j + \sum_{kl} W_{kl}^{(t-1)} h_l^{(t-1)} + b_k^{(t)}$$

$$a_k^{(t)} = \frac{\exp(h_k^{(t)})}{\sum_k \exp(h_k^{(t)})}$$

Back-prop to compute  $\Delta W_{kj}^{(t)}$  and  $\Delta W_{kl}^{(t-1)}$

etc



Forward pass  $T_1 \rightarrow T_2$

$$z_k^{(t)} = \sum_j W_{kj}^{(t)} x_j$$

$$h_k^{(t)} = \frac{\exp(z_k^{(t)})}{\sum_k \exp(z_k^{(t)})}$$

$$E = \sum_k t_k \log x_k$$

Back-prop  $T_2 \rightarrow T_1$

$$\frac{\partial E}{\partial x_k^{(t)}} = \frac{\partial E}{\partial z_k^{(t)}} \frac{\partial z_k^{(t)}}{\partial x_k^{(t)}} \frac{\partial z_k^{(t)}}{\partial x_k^{(t)}}$$

$$\frac{\partial E}{\partial x_k^{(t)}} = \frac{\partial \sum_k t_k \log x_k}{\partial x_k^{(t)}}$$

$$= \frac{t_k \log x_k}{\partial x_k^{(t)}} + \frac{\partial t_k \log x_k}{\partial x_k^{(t)}}$$

$$= \frac{t_k}{x_k^{(t)}} - \frac{t_k}{1-x_k^{(t)}}$$

$$= \frac{t_k - x_k^{(t)}}{x_k^{(t)}(1-x_k^{(t)})}$$