

LSTM: A Search Space Odyssey

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Scientific contributions of the paper:

- The paper aims at evaluating different elements of the most popular LSTM architecture.
- The paper shows the performance of various variants of the vanilla LSTM by making a single change which allows us to isolate the effect of each of these changes on the performance of the architecture.
- The paper also provide insights gained about hyperparameters and their interaction.

Dataset 1: IAM Online Handwriting Database

- IAM Online Handwriting Database: The IAM Handwriting Database contains forms of handwritten English text which can be used to train and test handwritten text recognizers and to perform writer identification and verification experiments.

In mid-april Anglesey moved his family and entourage from Rome to Naples, there to await the arrival of

Each sequence or line in this case is made up of frames and the task at hand is to classify each of these frames into one of the 82 characters.

Here are the output characters:

abcdefghijklmnopqrstuvwxyz

ABCDEFGHIJKLMNOPQRSTUVWXYZ

0123456789 !"#\$%&'()*+,-./[]:;? And the empty symbol.

The performance in this case is the character error rate.

Dataset 2: TIMIT

- TIMIT Speech corpus: **TIMIT** is a corpus of phonemically and lexically transcribed speech of **American English** speakers of different sexes and dialects.

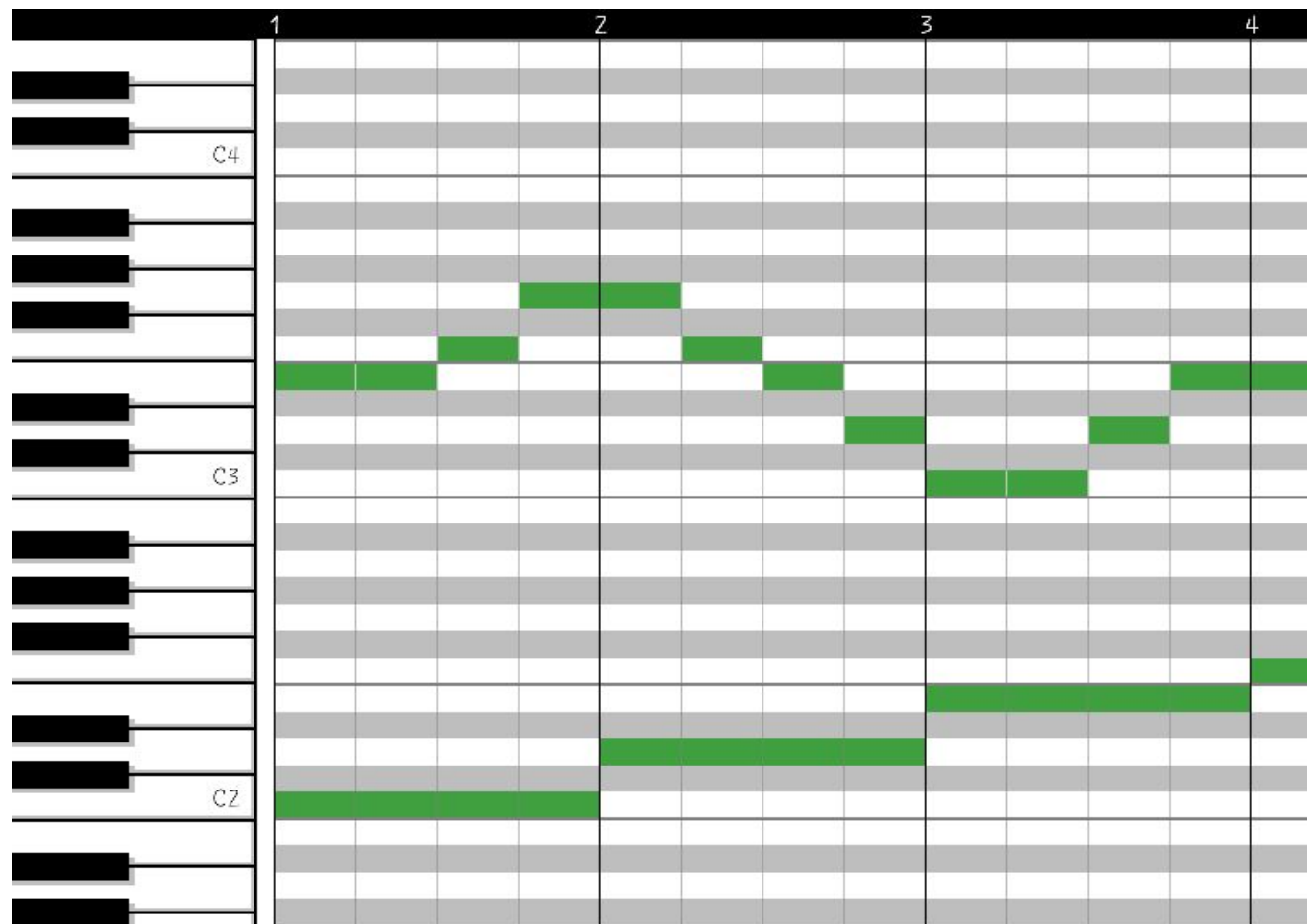
- Our experiments focus on the frame-wise classification task for this dataset, where the objective is to classify each audio-frame as one of 61 phones.
- The performance in this case is the classification error rate.

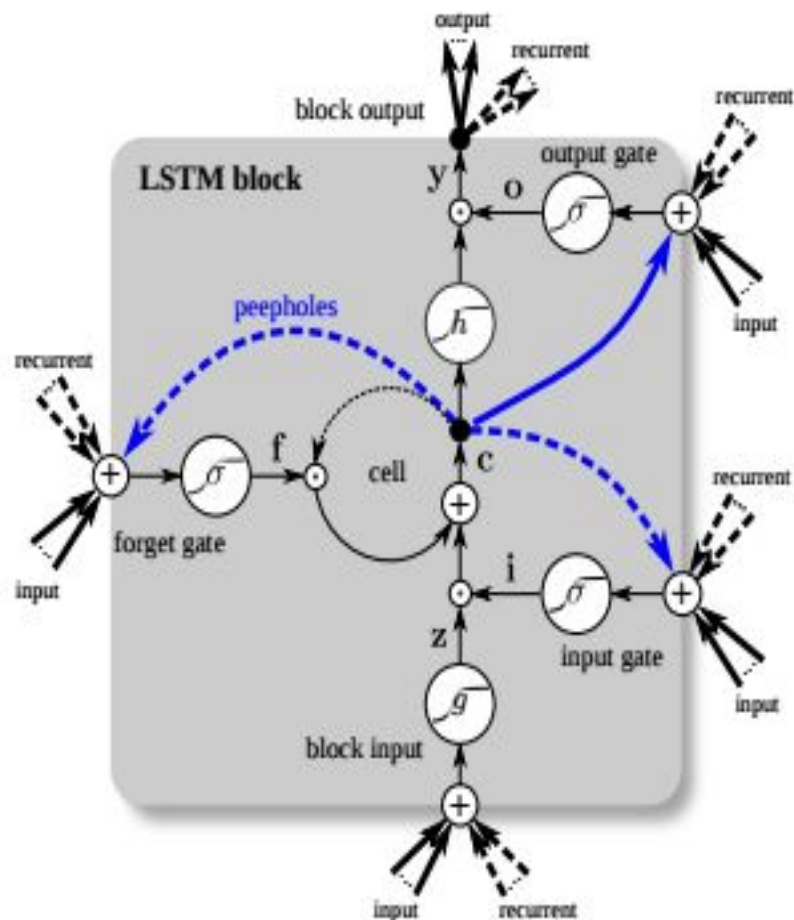
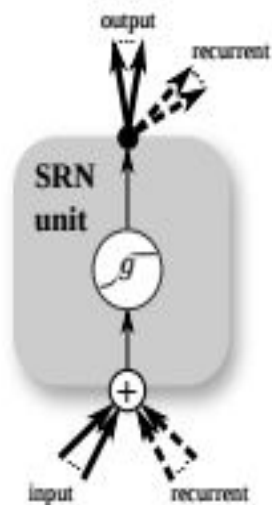
	Phone Label	Example		Phone Label	Example		Phone Label	Example
1	iy	beet	22	ch	choke	43	en	button
2	ih	bit	23	b	bee	44	eng	Washington
3	eh	bet	24	d	day	45	l	lay
4	ey	bait	25	g	gay	46	r	ray
5	ae	bat	26	p	pea	47	w	way
6	aa	bob	27	t	tea	48	y	yacht
7	aw	bout	28	k	key	49	hh	hay
8	ay	bite	29	dx	muddy	50	hv	ahead
9	ah	but	30	s	sea	51	el	bottle
10	ao	bought	31	sh	she	52	bcl	b closure
11	oy	boy	32	z	zone	53	dcl	d closure
12	ow	boat	33	zh	azure	54	gcl	g closure
13	uh	book	34	f	fin	55	pcl	p closure
14	uw	boot	35	th	thin	56	tcl	t closure
15	ux	toot	36	v	van	57	kcl	k closure
16	er	bird	37	dh	then	58	q	glotal stop
17	ax	about	38	m	mom	59	pau	pause
18	ix	debit	39	n	noon	60	epi	epenthetic silence
19	axr	butter	40	ng	sing	61	h#	begin/end marker
20	ax-h	suspect	41	em	bottom			
21	jh	joke	42	nx	winner			

Table 2. 61 TIMIT original phone set.

Dataset 3: JSB Chorales

- JSB Chorales: JSB Chorales is a collection of 382 four part harmonized chorales by J. S. Bach, the networks where trained to do next-step prediction.





Legend

- unweighted connection
- weighted connection
- - - connection with time-lag
- branching point
- ⊙ multiplication
- ⊕ sum over all inputs
- σ gate activation function (always sigmoid)
- g input activation function (usually tanh)
- h output activation function (usually tanh)

$$\bar{z}^t = \mathbf{W}_z \mathbf{x}^t + \mathbf{R}_z \mathbf{y}^{t-1} + \mathbf{b}_z$$

$$\mathbf{z}^t = g(\bar{z}^t)$$

block input

$$\bar{\mathbf{i}}^t = \mathbf{W}_i \mathbf{x}^t + \mathbf{R}_i \mathbf{y}^{t-1} + \mathbf{p}_i \odot \mathbf{c}^{t-1} + \mathbf{b}_i$$

$$\mathbf{i}^t = \sigma(\bar{\mathbf{i}}^t)$$

input gate

$$\bar{\mathbf{f}}^t = \mathbf{W}_f \mathbf{x}^t + \mathbf{R}_f \mathbf{y}^{t-1} + \mathbf{p}_f \odot \mathbf{c}^{t-1} + \mathbf{b}_f$$

$$\mathbf{f}^t = \sigma(\bar{\mathbf{f}}^t)$$

forget gate

$$\mathbf{c}^t = \mathbf{z}^t \odot \mathbf{i}^t + \mathbf{c}^{t-1} \odot \mathbf{f}^t$$

cell

$$\bar{\mathbf{o}}^t = \mathbf{W}_o \mathbf{x}^t + \mathbf{R}_o \mathbf{y}^{t-1} + \mathbf{p}_o \odot \mathbf{c}^t + \mathbf{b}_o$$

$$\mathbf{o}^t = \sigma(\bar{\mathbf{o}}^t)$$

output gate

$$\mathbf{y}^t = h(\mathbf{c}^t) \odot \mathbf{o}^t$$

block output

Variants of the LSTM Block:

- NIG: No Input Gate
- NFG: No Forget Gate
- NOG: No Output Gate
- NIAF: No Input Activation Function
- NOAF: No Output Activation Function
- CIFG: Coupled Input and Forget Gate
- NP: No Peepholes
- FGR: Full Gate Recurrence

NIG: No Input Gate

NIG: No Input Gate: $i^t = 1$

$$\bar{z}^t = W_z x^t + R_z y^{t-1} + b_z$$

$$z^t = g(\bar{z}^t)$$

block input

$$\bar{i}^t = W_i x^t + R_i y^{t-1} + p_i \odot c^{t-1} + b_i$$

$$i^t = \sigma(\bar{i}^t)$$

input gate

$$\bar{f}^t = W_f x^t + R_f y^{t-1} + p_f \odot c^{t-1} + b_f$$

$$f^t = \sigma(\bar{f}^t)$$

forget gate

$$c^t = z^t \odot i^t + c^{t-1} \odot f^t$$

cell

$$\bar{o}^t = W_o x^t + R_o y^{t-1} + p_o \odot c^t + b_o$$

$$o^t = \sigma(\bar{o}^t)$$

output gate

$$y^t = h(c^t) \odot o^t$$

block output

NFG: No Forget Gate

NFG: No Forget Gate: $f^t = 1$

$$\bar{z}^t = W_z x^t + R_z y^{t-1} + b_z$$

$$z^t = g(\bar{z}^t)$$

block input

$$\bar{i}^t = W_i x^t + R_i y^{t-1} + p_i \odot c^{t-1} + b_i$$

$$i^t = \sigma(\bar{i}^t)$$

input gate

$$\bar{f}^t = W_f x^t + R_f y^{t-1} + p_f \odot c^{t-1} + b_f$$

$$f^t = \sigma(\bar{f}^t)$$

forget gate

$$c^t = z^t \odot i^t + c^{t-1} \odot f^t$$

cell

$$\bar{o}^t = W_o x^t + R_o y^{t-1} + p_o \odot c^t + b_o$$

$$o^t = \sigma(\bar{o}^t)$$

output gate

$$y^t = h(c^t) \odot o^t$$

block output

NOG: No Output Gate

NOG: No Output Gate: $o^t = 1$

$$\bar{z}^t = W_z x^t + R_z y^{t-1} + b_z$$

$$z^t = g(\bar{z}^t)$$

block input

$$\bar{i}^t = W_i x^t + R_i y^{t-1} + p_i \odot c^{t-1} + b_i$$

$$i^t = \sigma(\bar{i}^t)$$

input gate

$$\bar{f}^t = W_f x^t + R_f y^{t-1} + p_f \odot c^{t-1} + b_f$$

$$f^t = \sigma(\bar{f}^t)$$

forget gate

$$c^t = z^t \odot i^t + c^{t-1} \odot f^t$$

cell

$$\bar{o}^t = W_o x^t + R_o y^{t-1} + p_o \odot c^t + b_o$$

$$o^t = \sigma(\bar{o}^t)$$

output gate

$$y^t = h(c^t) \odot o^t$$

block output

NIAF: No Input Activation Function

NIAF: No Input Activation Function: $g(x) = x$

$$\bar{z}^t = W_z x^t + R_z y^{t-1} + b_z$$

$$z^t = g(\bar{z}^t)$$

block input

$$\bar{i}^t = W_i x^t + R_i y^{t-1} + p_i \odot c^{t-1} + b_i$$

$$i^t = \sigma(\bar{i}^t)$$

input gate

$$\bar{f}^t = W_f x^t + R_f y^{t-1} + p_f \odot c^{t-1} + b_f$$

$$f^t = \sigma(\bar{f}^t)$$

forget gate

$$c^t = z^t \odot i^t + c^{t-1} \odot f^t$$

cell

$$\bar{o}^t = W_o x^t + R_o y^{t-1} + p_o \odot c^t + b_o$$

$$o^t = \sigma(\bar{o}^t)$$

output gate

$$y^t = h(c^t) \odot o^t$$

block output

NOAF: No Output Activation Function

NOAF: No Output Activation Function: $h(\mathbf{x}) = \mathbf{x}$

$$\bar{\mathbf{z}}^t = \mathbf{W}_z \mathbf{x}^t + \mathbf{R}_z \mathbf{y}^{t-1} + \mathbf{b}_z$$

$$\mathbf{z}^t = g(\bar{\mathbf{z}}^t)$$

block input

$$\bar{\mathbf{i}}^t = \mathbf{W}_i \mathbf{x}^t + \mathbf{R}_i \mathbf{y}^{t-1} + \mathbf{p}_i \odot \mathbf{c}^{t-1} + \mathbf{b}_i$$

$$\mathbf{i}^t = \sigma(\bar{\mathbf{i}}^t)$$

input gate

$$\bar{\mathbf{f}}^t = \mathbf{W}_f \mathbf{x}^t + \mathbf{R}_f \mathbf{y}^{t-1} + \mathbf{p}_f \odot \mathbf{c}^{t-1} + \mathbf{b}_f$$

$$\mathbf{f}^t = \sigma(\bar{\mathbf{f}}^t)$$

forget gate

$$\mathbf{c}^t = \mathbf{z}^t \odot \mathbf{i}^t + \mathbf{c}^{t-1} \odot \mathbf{f}^t$$

cell

$$\bar{\mathbf{o}}^t = \mathbf{W}_o \mathbf{x}^t + \mathbf{R}_o \mathbf{y}^{t-1} + \mathbf{p}_o \odot \mathbf{c}^t + \mathbf{b}_o$$

$$\mathbf{o}^t = \sigma(\bar{\mathbf{o}}^t)$$

output gate

$$\mathbf{y}^t = h(\mathbf{c}^t) \odot \mathbf{o}^t$$

block output

CIFG: Coupled Input and Forget Gate

CIFG: Coupled Input and Forget Gate: $f^t = 1 - i^t$

$$\bar{z}^t = W_z x^t + R_z y^{t-1} + b_z$$

$$z^t = g(\bar{z}^t)$$

block input

$$\bar{i}^t = W_i x^t + R_i y^{t-1} + p_i \odot c^{t-1} + b_i$$

$$i^t = \sigma(\bar{i}^t)$$

input gate

$$\bar{f}^t = W_f x^t + R_f y^{t-1} + p_f \odot c^{t-1} + b_f$$

$$f^t = \sigma(\bar{f}^t)$$

forget gate

$$c^t = z^t \odot i^t + c^{t-1} \odot f^t$$

cell

$$\bar{o}^t = W_o x^t + R_o y^{t-1} + p_o \odot c^t + b_o$$

$$o^t = \sigma(\bar{o}^t)$$

output gate

$$y^t = h(c^t) \odot o^t$$

block output

NP: No Peepholes

NP: No Peepholes:

$$\bar{\mathbf{i}}^t = \mathbf{W}_i \mathbf{x}^t + \mathbf{R}_i \mathbf{y}^{t-1} + \mathbf{b}_i$$

$$\bar{\mathbf{f}}^t = \mathbf{W}_f \mathbf{x}^t + \mathbf{R}_f \mathbf{y}^{t-1} + \mathbf{b}_f$$

$$\bar{\mathbf{o}}^t = \mathbf{W}_o \mathbf{x}^t + \mathbf{R}_o \mathbf{y}^{t-1} + \mathbf{b}_o$$

NP: No Peepholes

$$\bar{\mathbf{z}}^t = \mathbf{W}_z \mathbf{x}^t + \mathbf{R}_z \mathbf{y}^{t-1} + \mathbf{b}_z$$

$$\mathbf{z}^t = g(\bar{\mathbf{z}}^t)$$

block input

$$\bar{\mathbf{i}}^t = \mathbf{W}_i \mathbf{x}^t + \mathbf{R}_i \mathbf{y}^{t-1} + \mathbf{p}_i \odot \mathbf{c}^{t-1} + \mathbf{b}_i$$

$$\mathbf{i}^t = \sigma(\bar{\mathbf{i}}^t)$$

input gate

$$\bar{\mathbf{f}}^t = \mathbf{W}_f \mathbf{x}^t + \mathbf{R}_f \mathbf{y}^{t-1} + \mathbf{p}_f \odot \mathbf{c}^{t-1} + \mathbf{b}_f$$

$$\mathbf{f}^t = \sigma(\bar{\mathbf{f}}^t)$$

forget gate

$$\mathbf{c}^t = \mathbf{z}^t \odot \mathbf{i}^t + \mathbf{c}^{t-1} \odot \mathbf{f}^t$$

cell

$$\bar{\mathbf{o}}^t = \mathbf{W}_o \mathbf{x}^t + \mathbf{R}_o \mathbf{y}^{t-1} + \mathbf{p}_o \odot \mathbf{c}^t + \mathbf{b}_o$$

$$\mathbf{o}^t = \sigma(\bar{\mathbf{o}}^t)$$

output gate

$$\mathbf{y}^t = h(\mathbf{c}^t) \odot \mathbf{o}^t$$

block output

FGR: Full Gate Recurrence

FGR: Full Gate Recurrence:

$$\begin{aligned}\bar{\mathbf{i}}^t &= \mathbf{W}_i \mathbf{x}^t + \mathbf{R}_i \mathbf{y}^{t-1} + \mathbf{p}_i \odot \mathbf{c}^{t-1} + \mathbf{b}_i \\ &\quad + \mathbf{R}_{ii} \mathbf{i}^{t-1} + \mathbf{R}_{fi} \mathbf{f}^{t-1} + \mathbf{R}_{oi} \mathbf{o}^{t-1}\end{aligned}$$

$$\begin{aligned}\bar{\mathbf{f}}^t &= \mathbf{W}_f \mathbf{x}^t + \mathbf{R}_f \mathbf{y}^{t-1} + \mathbf{p}_f \odot \mathbf{c}^{t-1} + \mathbf{b}_f \\ &\quad + \mathbf{R}_{if} \mathbf{i}^{t-1} + \mathbf{R}_{ff} \mathbf{f}^{t-1} + \mathbf{R}_{of} \mathbf{o}^{t-1}\end{aligned}$$

$$\begin{aligned}\bar{\mathbf{o}}^t &= \mathbf{W}_o \mathbf{x}^t + \mathbf{R}_o \mathbf{y}^{t-1} + \mathbf{p}_o \odot \mathbf{c}^{t-1} + \mathbf{b}_o \\ &\quad + \mathbf{R}_{io} \mathbf{i}^{t-1} + \mathbf{R}_{fo} \mathbf{f}^{t-1} + \mathbf{R}_{oo} \mathbf{o}^{t-1}\end{aligned}$$

FGR: Full Gate Recurrence

$$\bar{z}^t = W_z x^t + R_z y^{t-1} + b_z$$

$$z^t = g(\bar{z}^t)$$

block input

$$\bar{i}^t = W_i x^t + R_i y^{t-1} + p_i \odot c^{t-1} + b_i$$

$$i^t = \sigma(\bar{i}^t)$$

input gate

$$\bar{f}^t = W_f x^t + R_f y^{t-1} + p_f \odot c^{t-1} + b_f$$

$$f^t = \sigma(\bar{f}^t)$$

forget gate

$$c^t = z^t \odot i^t + c^{t-1} \odot f^t$$

cell

$$\bar{o}^t = W_o x^t + R_o y^{t-1} + p_o \odot c^t + b_o$$

$$o^t = \sigma(\bar{o}^t)$$

output gate

$$y^t = h(c^t) \odot o^t$$

block output

Hyperparameter Search

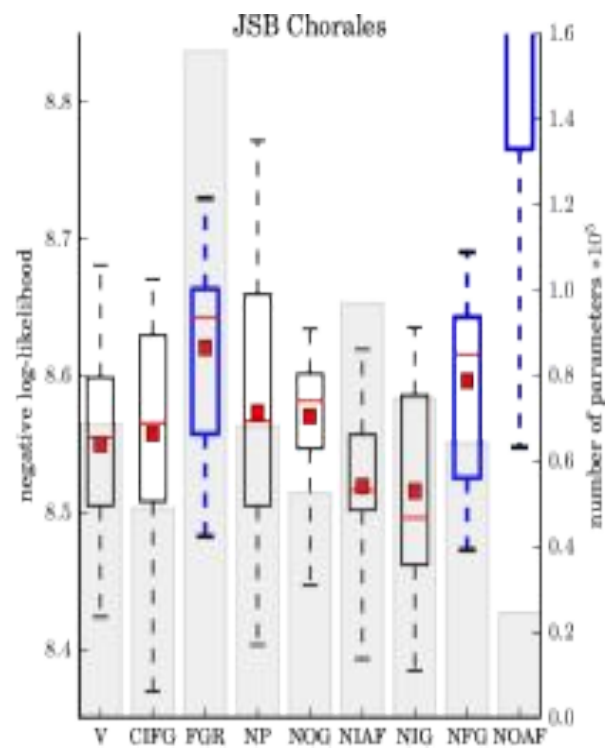
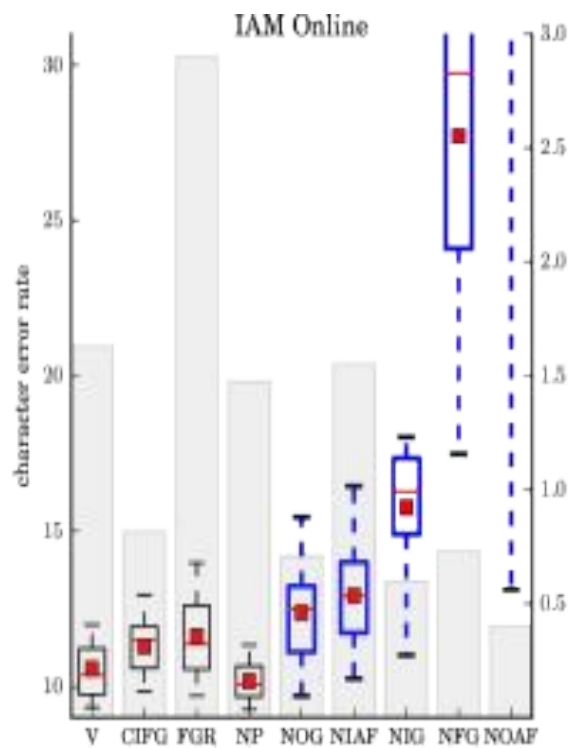
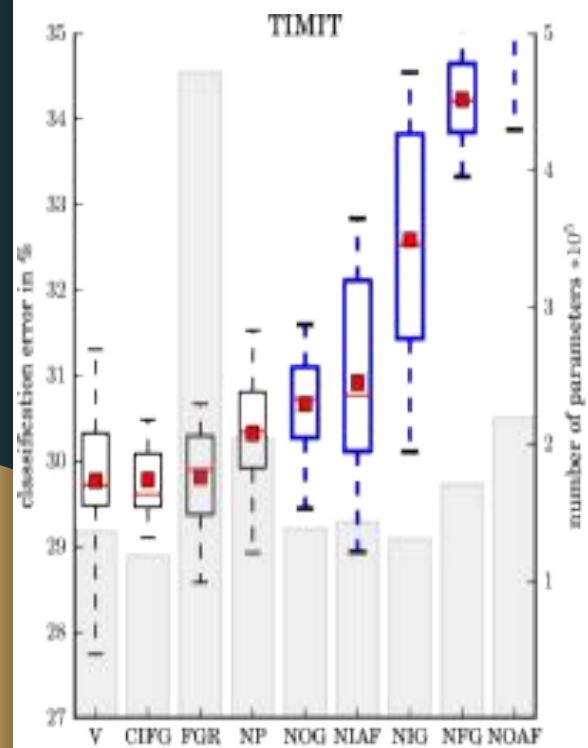
- While there are other methods to efficiently search for good hyperparameters, this paper uses random search has several advantages for our setting:
 - it is easy to implement
 - trivial to parallelize
 - covers the search space more uniformly, thereby improving the follow-up analysis of hyperparameter importance.

- The paper shows 27 random searches (one for each combination of the nine variants and three datasets). Each random search encompasses 200 trials for a total of 5400 trials of randomly sampling the hyperparameters.

- The hyperparameters and ranges are:
 - hidden layer size: log-uniform samples from [20; 200]
 - learning rate: log-uniform samples from $[10^{-6}; 10^{-2}]$
 - momentum: 1 - log-uniform samples from [0:01; 1:0]
 - standard deviation of Gaussian input noise: uniform samples from [0; 1].

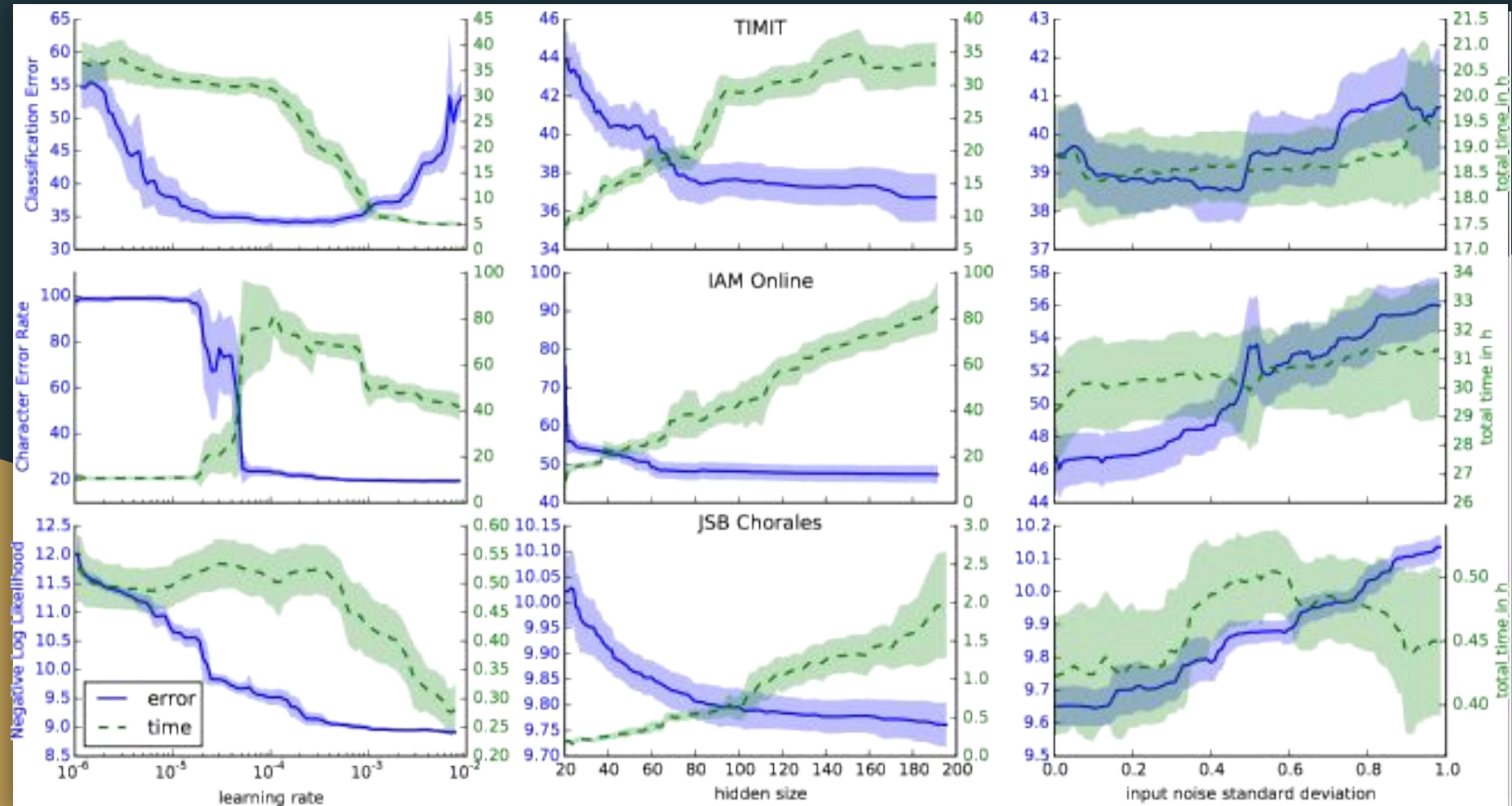
Results and Discussions:

Datasets:	State of the art:	Best result:
IAM Online	26.9% (Best LSTM Result)	9.26%
TIMIT	26.9%	29.6%
JSB Chorales	-5.56	-8.38



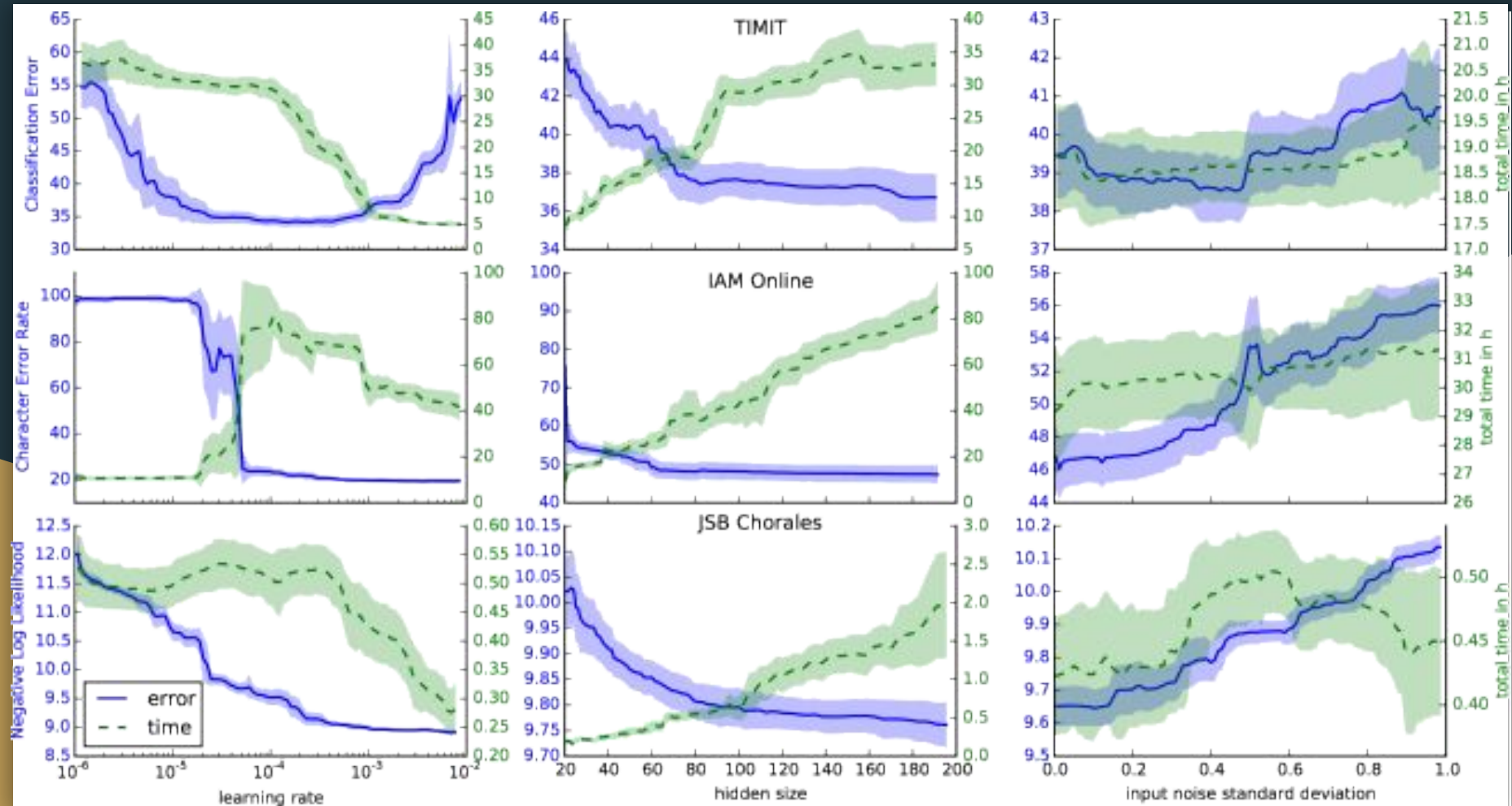
Hyperparameter Analysis:

- Learning Rate: It is the most important hyperparameter and accounts for 67% of the variance on the test set performance.
- We observe there is a sweet-spot at the higher end of learning rate, where the performance is good and the training time is small.



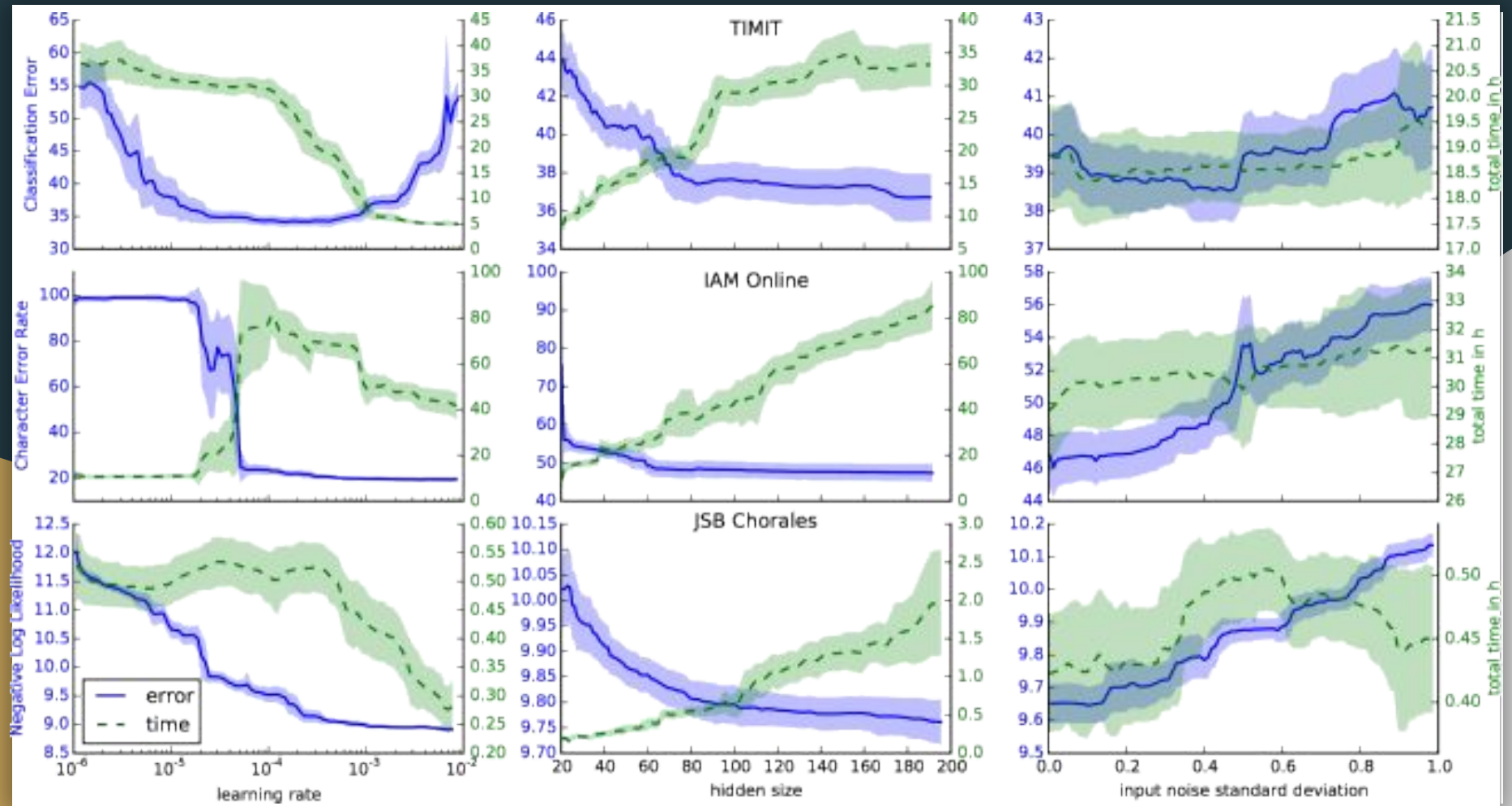
Hyperparameter Analysis:

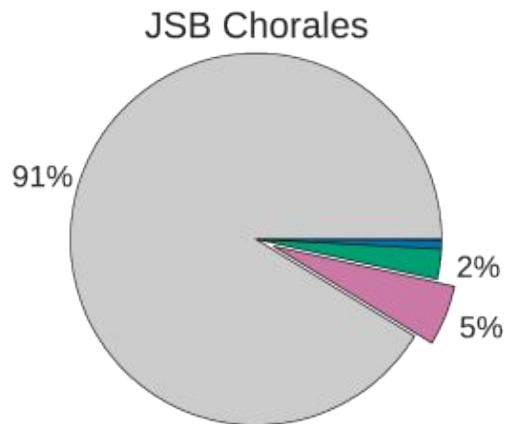
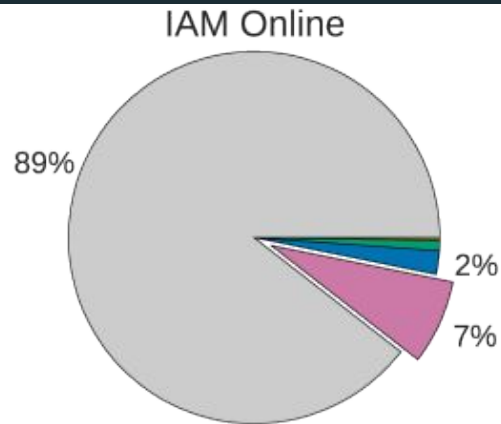
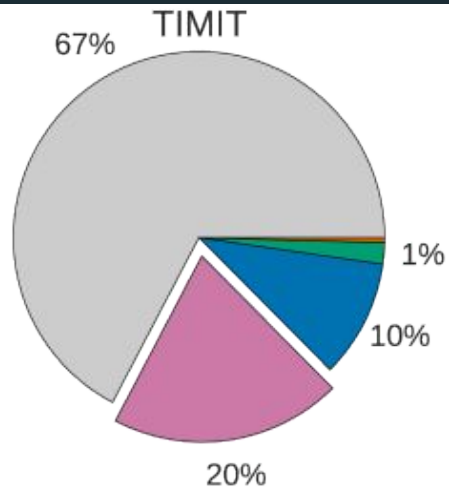
- Hidden Layer Size: Not surprisingly the hidden layer size is an important hyperparameter affecting the LSTM network performance. As expected, larger networks perform better.
- It can also be seen in the figure that the required training time increases with the network size.



Hyperparameter Analysis:

- Input Noise: Additive Gaussian noise on the inputs, a traditional regularizer for neural networks, has been used for LSTM as well. However, we find that not only does it almost always hurt performance, it also slightly increases training times. The only exception is TIMIT, where a small dip in error for the range of [0:2; 0:5] is observed.





- learning rate
- higher order
- input noise std
- hidden size
- momentum

Conclusion:

- We conclude that the most commonly used LSTM architecture (vanilla LSTM) performs reasonably well on various datasets.
- None of the eight investigated modifications significantly improves performance. However, certain modifications such as coupling the input and forget gates or removing peephole connections, simplified LSTMs in our experiments without significantly decreasing performance.

- The forget gate and the output activation function are the most critical components of the LSTM block. Removing any of them significantly impairs performance.
- The learning rate (range: log-uniform samples from $[10^{-6}; 10^{-2}]$) is the most crucial hyperparameter, followed by the hidden layer size(range: log-uniform samples from $[20; 200]$).
- The analysis of hyperparameter interactions revealed no apparent structure.

THANK YOU