

The vanishing gradient problem revisited: Highway and residual connections



Revisiting the vanishing gradient problem

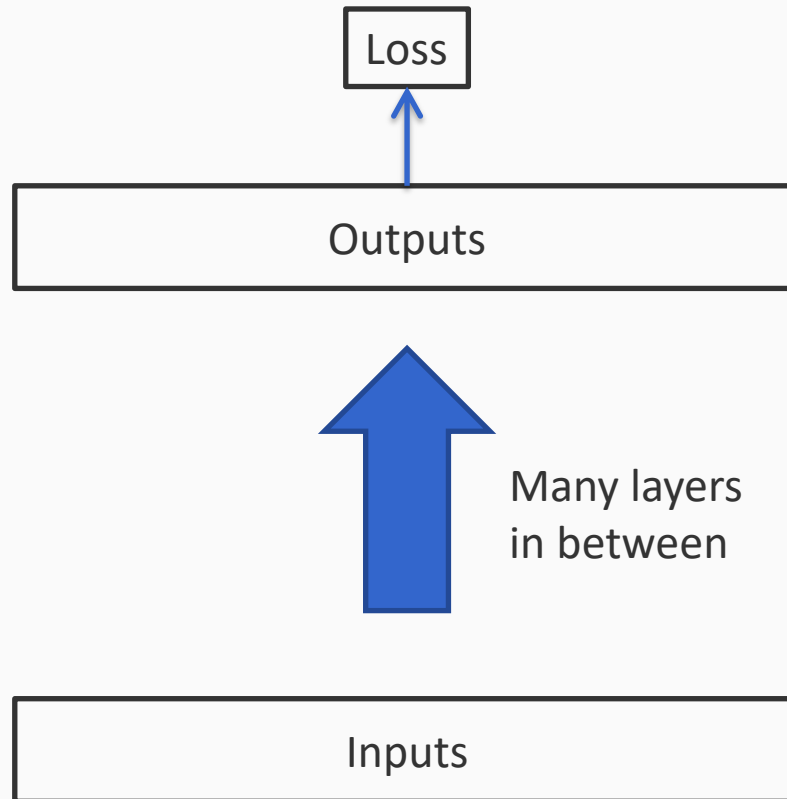
Stems from the fact that the derivative of the activation is between zero and one...

... and as the number steps of gradient computation grows, these get multiplied

Not just applicable for LSTMs

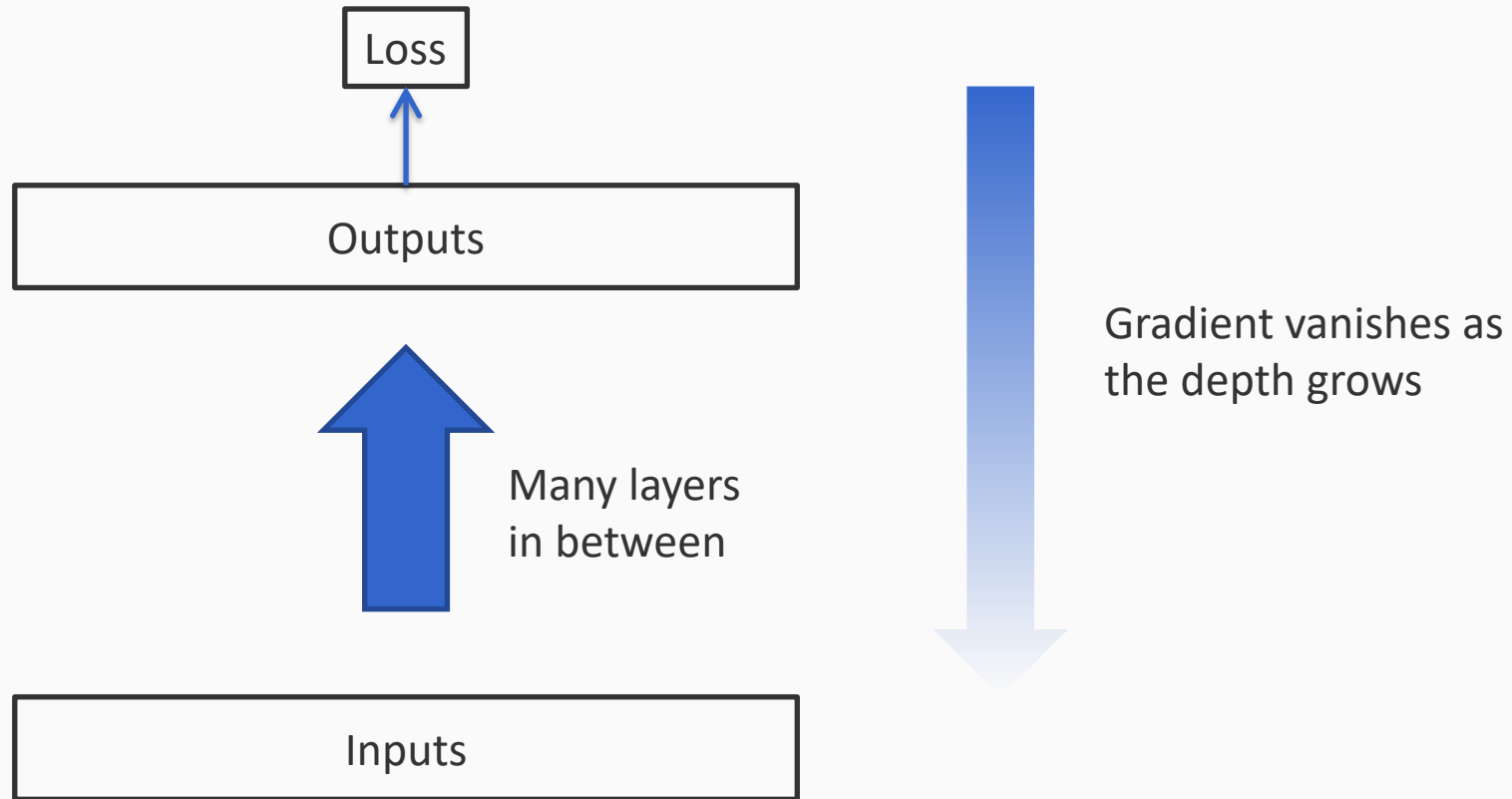
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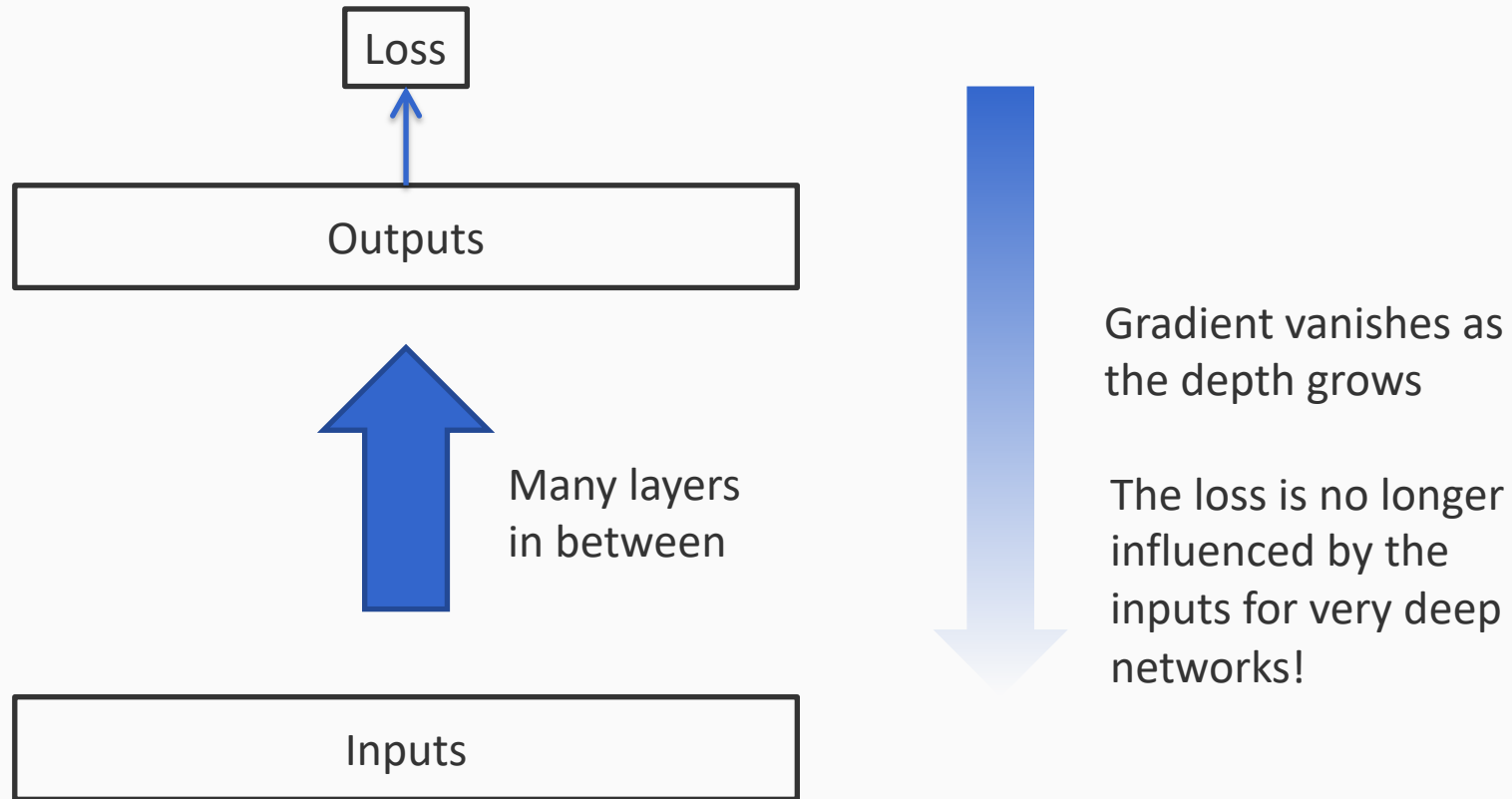
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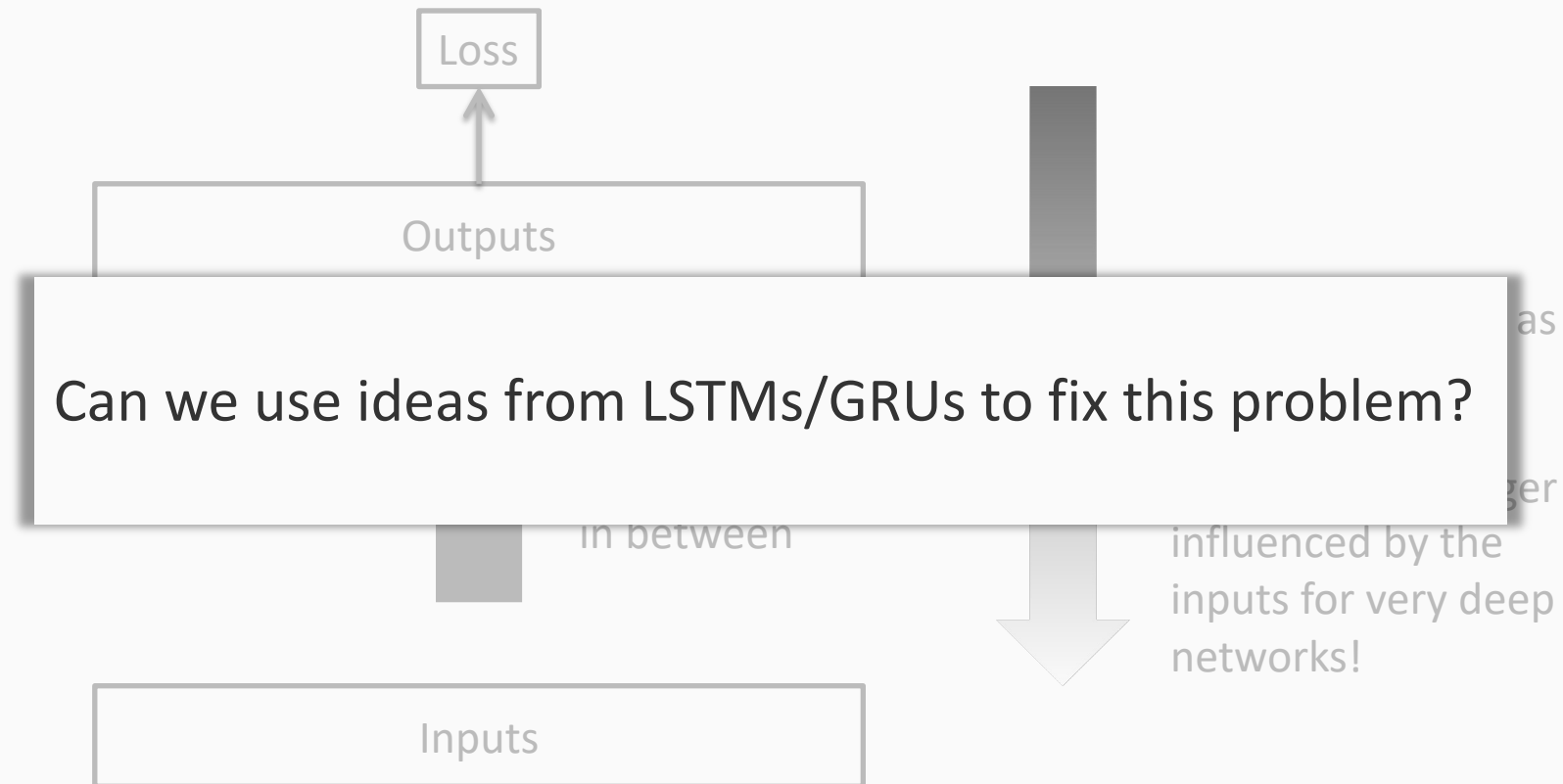
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Revisiting the vanishing gradient problem

Intuition: Consider a single layer

$$\mathbf{l}^t = g(\mathbf{l}^{t-1}\mathbf{W} + \mathbf{b}^{t-1})$$

The $t-1^{\text{th}}$ layer is used to calculate the value of the t^{th} layer

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Intuition: Consider a single layer

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Instead of a non-linear update that directly calculates the next layer, let us try a linear update

$$\mathbf{l}^t = \mathbf{l}^{t-1} + g(\mathbf{l}^{t-1}\mathbf{W} + \mathbf{b}^{t-1})$$

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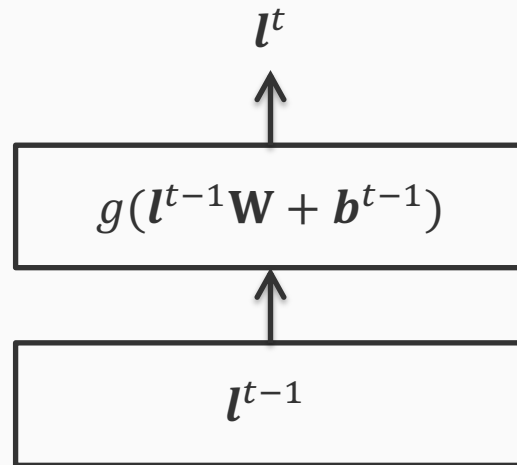
The gradients can be propagated all the way to the input without attenuation

Residual networks

[He et al 2015]

Each layer is reformulated as

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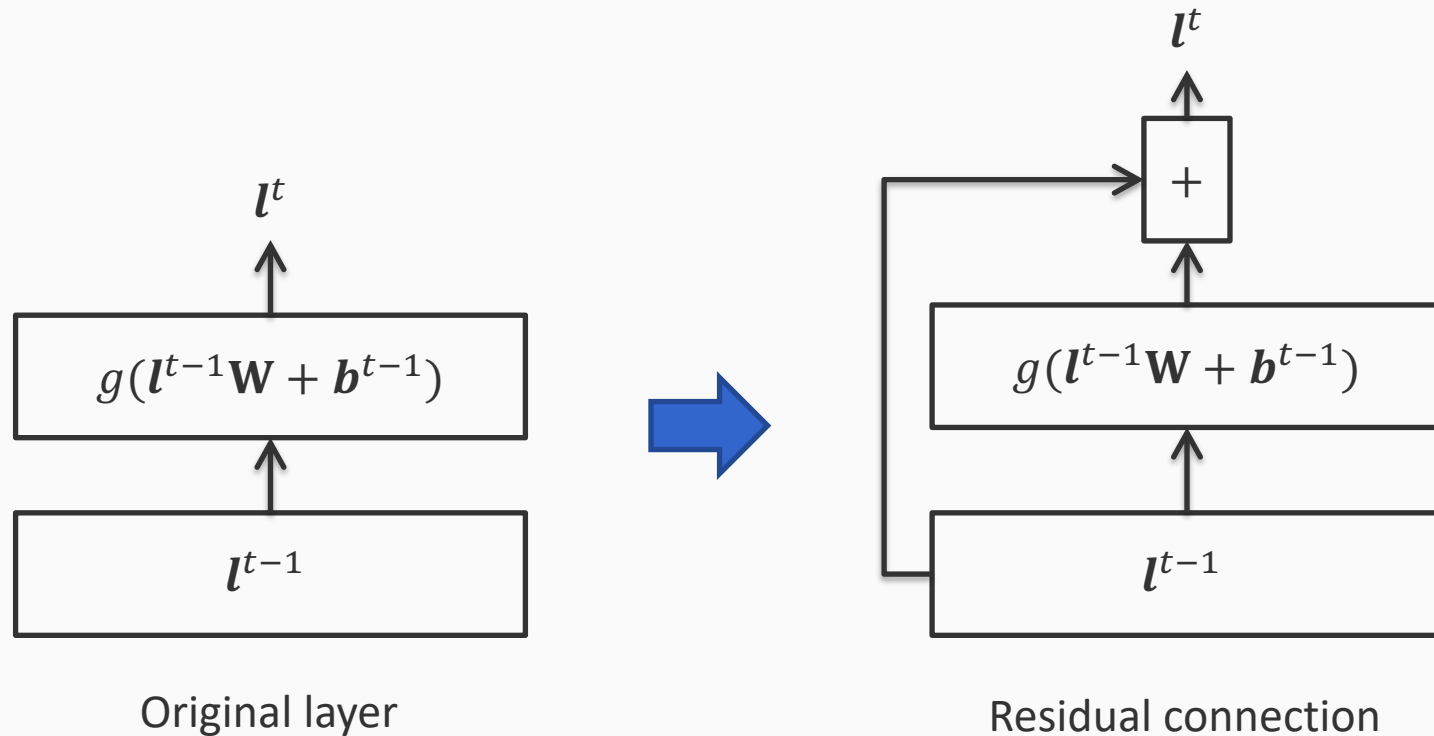
Original layer

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The computation graph g is not trained to predict the next layer

It predicts an *update to* the current layer value instead

That is, it can be seen as a residual function (that is the difference between the layers)

Highway connections

[Srivastava et al 2015]

Extend the idea, using gates to stabilize learning

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- Finally, compute the actual value of the next layer

$$\mathbf{l}^t = (\mathbf{1} - \mathbf{T}) \odot \mathbf{l}^{t-1} + \mathbf{T} \odot \mathbf{C}$$

Why residual/highway connections?

- As networks become deeper, or as sequences get larger, we can no longer hope for gradients to be carried through the network
- If we want to capture long-range dependencies with the input, we need this mechanism
- More generally, a blueprint of an idea that can be combined with your neural network model if it gets too deep