

Package ‘rnn’

July 3, 2020

Title Recurrent Neural Network

Version 1.4.0

Description

Implementation of a Recurrent Neural Network architectures in native R, including Long Short-Term Memory (Hochreiter and Schmidhuber, <doi:10.1162/neco.1997.9.8.1735>), Gated Recurrent Unit (Chung et al., <arXiv:1412.3555>) and vanilla RNN.

Depends R (>= 3.2.2)

License GPL-3

LazyData true

RoxygenNote 7.1.1

URL <http://qua.st/rnn>, <https://github.com/bquast/rnn>

BugReports <https://github.com/bquast/rnn/issues>

Imports sigmoid, shiny

Suggests testthat, knitr, rmarkdown

VignetteBuilder knitr

NeedsCompilation no

Author Bastiaan Quast [aut, cre],
Dimitri Fichou [aut]

Maintainer Bastiaan Quast <bquast@gmail.com>

Repository CRAN

Date/Publication 2020-07-03 18:30:02 UTC

R topics documented:

backprop_gru	2
backprop_lstm	3
backprop_r	3
backprop_rnn	4
bin2int	4
clean_lstm	5

clean_r	5
clean_rnn	6
epoch_annealing	6
epoch_print	7
init_gru	7
init_lstm	8
init_r	8
init_rnn	9
int2bin	9
loss_L1	10
predictr	10
predict_gru	11
predict_lstm	12
predict_rnn	13
rnn	13
run.finance_demo	14
run.rnn_demo	14
trainr	15
update_adagrad	17
update_r	17
update_sgd	18

Index 19

backprop_gru	<i>backprop_gru</i>
--------------	---------------------

Description

backpropagate the error in a model object of type gru

Usage

```
backprop_gru(model, a, c, j, ...)
```

Arguments

model	the output model object
a	the input of this learning batch
c	the output of this learning batch
j	the indexes of the sample in the current batch
...	argument to be passed to method

Value

the updated model

backprop_lstm	<i>backprop_lstm</i>
---------------	----------------------

Description

backpropagate the error in a model object of type rlstm

Usage

```
backprop_lstm(model, a, c, j, ...)
```

Arguments

model	the output model object
a	the input of this learning batch
c	the output of this learning batch
j	the indexes of the sample in the current batch
...	argument to be passed to method

Value

the updated model

backprop_r	<i>backprop_r</i>
------------	-------------------

Description

backpropagate the error in a model object

Usage

```
backprop_r(model, a, c, j, ...)
```

Arguments

model	the output model object
a	the input of this learning batch
c	the output of this learning batch
j	the indexes of the sample in the current batch
...	argument to be passed to method

Value

the updated model

backprop_rnn	<i>backprop_rnn</i>
--------------	---------------------

Description

backpropagate the error in a model object of type rnn

Usage

```
backprop_rnn(model, a, c, j, ...)
```

Arguments

model	the output model object
a	the input of this learning batch
c	the output of this learning batch
j	the indexes of the sample in the current batch
...	argument to be passed to method

Value

the updated model

bin2int	<i>Binary to Integer</i>
---------	--------------------------

Description

Binary to Integer

Usage

```
bin2int(binary)
```

```
b2i(binary)
```

Arguments

binary	input binary
--------	--------------

Value

integer representation

Functions

- b2i: individual Binary to Integer

`clean_lstm` *clean_lstm*

Description

clean the model for lighter output

Usage

`clean_lstm(model)`

Arguments

`model` the output model object

Value

the updated model

`clean_r` *init_r*

Description

Initialize the weight parameters

Usage

`clean_r(model)`

Arguments

`model` the output model object

Value

the updated model

`clean_rnn`*clean_rnn*

Description

clean the model for lighter output

Usage

```
clean_rnn(model)
```

Arguments

`model` the output model object

Value

the updated model

`epoch_annealing`*epoch_annealing*

Description

Apply the learning rate decay to the learning rate, called in `epoch_model_function`

Usage

```
epoch_annealing(model)
```

Arguments

`model` the output model object

Value

the updated model

<code>epoch_print</code>	<i>epoch printing for trainr</i>
--------------------------	----------------------------------

Description

Print the error and learning rate at each epoch of the trainr learning, called in `epoch_function`

Usage

`epoch_print(model)`

Arguments

`model` the output model object

Value

nothing

<code>init_gru</code>	<i>init_gru</i>
-----------------------	-----------------

Description

Initialize the weight parameter for a gru

Usage

`init_gru(model)`

Arguments

`model` the output model object

Value

the updated model

`init_lstm`*init_lstm*

Description

Initialize the weight parameter for a lstm

Usage

```
init_lstm(model)
```

Arguments

`model` the output model object

Value

the updated model

`init_r`*init_r*

Description

Initialize the weight parameters

Usage

```
init_r(model)
```

Arguments

`model` the output model object

Value

the updated model

init_rnn	<i>init_rnn</i>
----------	-----------------

Description

Initialize the weight parameter for a rnn

Usage

```
init_rnn(model)
```

Arguments

model the output model object

Value

the updated model

int2bin	<i>Integer to Binary</i>
---------	--------------------------

Description

Integer to Binary

Usage

```
int2bin(integer, length = 8)
```

```
i2b(integer, length = 8)
```

Arguments

integer input integer
length binary representation length

Value

binary representation

Functions

- i2b: individual Integer to Binary

loss_L1	<i>L1 loss</i>
---------	----------------

Description

Apply the learning rate to the weight update, vocabulary to verify !!

Usage

```
loss_L1(model)
```

Arguments

model	the output model object
-------	-------------------------

Value

the updated model

predictr	<i>Recurrent Neural Network</i>
----------	---------------------------------

Description

predict the output of a RNN model

Usage

```
predictr(model, X, hidden = FALSE, real_output = T, ...)
```

Arguments

model	output of the trainr function
X	array of input values, dim 1: samples, dim 2: time, dim 3: variables (could be 1 or more, if a matrix, will be coerce to array)
hidden	should the function output the hidden units states
real_output	option used when the function in called inside trainr, do not drop factor for 2 dimension array output and other actions. Let it to TRUE, the default, to let the function take care of the data.
...	arguments to pass on to sigmoid function

Value

array or matrix of predicted values

Examples

```
## Not run:
# create training numbers
X1 = sample(0:127, 10000, replace=TRUE)
X2 = sample(0:127, 10000, replace=TRUE)

# create training response numbers
Y <- X1 + X2

# convert to binary
X1 <- int2bin(X1)
X2 <- int2bin(X2)
Y <- int2bin(Y)

# Create 3d array: dim 1: samples; dim 2: time; dim 3: variables.
X <- array( c(X1,X2), dim=c(dim(X1),2) )

# train the model
model <- trainr(Y=Y[,dim(Y)[2]:1],
                X=X[,dim(X)[2]:1,],
                learningrate = 1,
                hidden_dim    = 16 )

# create test inputs
A1 = int2bin( sample(0:127, 7000, replace=TRUE) )
A2 = int2bin( sample(0:127, 7000, replace=TRUE) )

# create 3d array: dim 1: samples; dim 2: time; dim 3: variables
A <- array( c(A1,A2), dim=c(dim(A1),2) )

# predict
B <- predictr(model,
               A[,dim(A)[2]:1,] )
B = B[,dim(B)[2]:1]
# convert back to integers
A1 <- bin2int(A1)
A2 <- bin2int(A2)
B <- bin2int(B)

# inspect the differences
table( B-(A1+A2) )

# plot the difference
hist( B-(A1+A2) )

## End(Not run)
```

Description

predict the output of a gru model

Usage

```
predict_gru(model, X, hidden = FALSE, real_output = T, ...)
```

Arguments

model	output of the trainr function
X	array of input values, dim 1: samples, dim 2: time, dim 3: variables (could be 1 or more, if a matrix, will be coerce to array)
hidden	should the function output the hidden units states
real_output	option used when the function in called inside trainr, do not drop factor for 2 dimension array output
...	arguments to pass on to sigmoid function

Value

array or matrix of predicted values

predict_lstm

gru prediction function

Description

predict the output of a lstm model

Usage

```
predict_lstm(model, X, hidden = FALSE, real_output = T, ...)
```

Arguments

model	output of the trainr function
X	array of input values, dim 1: samples, dim 2: time, dim 3: variables (could be 1 or more, if a matrix, will be coerce to array)
hidden	should the function output the hidden units states
real_output	option used when the function in called inside trainr, do not drop factor for 2 dimension array output
...	arguments to pass on to sigmoid function

Value

array or matrix of predicted values

predict_rnn	<i>Recurrent Neural Network</i>
-------------	---------------------------------

Description

predict the output of a RNN model

Usage

```
predict_rnn(model, X, hidden = FALSE, real_output = T, ...)
```

Arguments

model	output of the trainr function
X	array of input values, dim 1: samples, dim 2: time, dim 3: variables (could be 1 or more, if a matrix, will be coerce to array)
hidden	should the function output the hidden units states
real_output	option used when the function in called inside trainr, do not drop factor for 2 dimension array output
...	arguments to pass on to sigmoid function

Value

array or matrix of predicted values

rnn	<i>Recurrent Neural Network</i>
-----	---------------------------------

Description

A Recurrent Neural Network in native R, transforms numbers to binaries before adding bit by bit, teaching itself how to carry.

Author(s)

Bastiaan Quast <bquast@gmail.com>

References

<http://qua.st/rnn>

See Also

[trainr](#) for training a model and [predictr](#) for using a model to make predictions. <http://qua.st/rnn>

run.finance_demo *Demo app on finance data*

Description

Function to launch the finance_demo app

Usage

```
run.finance_demo(port = NULL)
```

Arguments

port if not NULL will deploy on the local network on this port, just look for the IP of the host and go for example on 192.168.1.20:port to access the app from anywhere in the network

Author(s)

Dimitri Fichou

Examples

```
## Not run:  
run.finance_demo()  
  
## End(Not run)
```

run.rnn_demo *Demo app*

Description

Function to launch the rnn_demo app

Usage

```
run.rnn_demo(port = NULL)
```

Arguments

port if not NULL will deploy on the local network on this port, just look for the IP of the host and go for example on 192.168.1.20:port to access the app from anywhere in the network

Author(s)

Dimitri Fichou

Examples

```
## Not run:
run.rnn_demo()

## End(Not run)
```

trainr

Recurrent Neural Network

Description

Trains a Recurrent Neural Network.

Usage

```
trainr(
  Y,
  X,
  model = NULL,
  learningrate,
  learningrate_decay = 1,
  momentum = 0,
  hidden_dim = c(10),
  network_type = "rnn",
  numepochs = 1,
  sigmoid = c("logistic", "Gompertz", "tanh"),
  use_bias = F,
  batch_size = 1,
  seq_to_seq_unsync = F,
  update_rule = "sgd",
  epoch_function = c(epoch_print, epoch_annealing),
  loss_function = loss_L1,
  ...
)
```

Arguments

Y	array of output values, dim 1: samples (must be equal to dim 1 of X), dim 2: time (must be equal to dim 2 of X), dim 3: variables (could be 1 or more, if a matrix, will be coerce to array)
X	array of input values, dim 1: samples, dim 2: time, dim 3: variables (could be 1 or more, if a matrix, will be coerce to array)
model	a model trained before, used for retraining purpose.

learningrate	learning rate to be applied for weight iteration
learningrate_decay	coefficient to apply to the learning rate at each epoch, via the epoch_annealing function
momentum	coefficient of the last weight iteration to keep for faster learning
hidden_dim	dimension(s) of hidden layer(s)
network_type	type of network, could be rnn, gru or lstm. gru and lstm are experimentale.
numepochs	number of iteration, i.e. number of time the whole dataset is presented to the network
sigmoid	method to be passed to the sigmoid function
use_bias	should the network use bias
batch_size	batch size: number of samples used at each weight iteration, only 1 supported for the moment
seq_to_seq_unsync	if TRUE, the network will be trained to backpropagate only the second half of the output error. If many to one is the target, just make Y have a time dim of 1. The X and Y data are modify at first to fit a classic learning, error are set to 0 during back propagation, input for the second part is also set to 0.
update_rule	rule to update the weight, "sgd", the default, is stochastic gradient descent, other available options are "adagrad" (experimentale, do not learn yet)
epoch_function	vector of functions to applied at each epoch loop. Use it to intereact with the objects inside the list model or to print and plot at each epoch. Should return the model.
loss_function	loss function, applied in each sample loop, vocabulary to verify.
...	Arguments to be passed to methods, to be used in user defined functions

Value

a model to be used by the predictr function

Examples

```
## Not run:
# create training numbers
X1 = sample(0:127, 10000, replace=TRUE)
X2 = sample(0:127, 10000, replace=TRUE)

# create training response numbers
Y <- X1 + X2

# convert to binary
X1 <- int2bin(X1, length=8)
X2 <- int2bin(X2, length=8)
Y <- int2bin(Y, length=8)

# create 3d array: dim 1: samples; dim 2: time; dim 3: variables
X <- array( c(X1,X2), dim=c(dim(X1),2) )
```



```

# train the model
model <- trainr(Y=Y,
               X=X,
               learningrate = 1,
               hidden_dim   = 16 )

## End(Not run)

```

update_adagrad	<i>update_adagrad</i>
----------------	-----------------------

Description

Apply the update with adagrad, not working yet

Usage

```
update_adagrad(model)
```

Arguments

model the output model object

Value

the updated model

update_r	<i>update_r</i>
----------	-----------------

Description

Apply the update

Usage

```
update_r(model)
```

Arguments

model the output model object

Value

the updated model

`update_sgd`*update_sgd*

Description

Apply the update with stochastic gradient descent

Usage

```
update_sgd(model)
```

Arguments

`model` the output model object

Value

the updated model

Index

b2i (bin2int), 4
backprop_gru, 2
backprop_lstm, 3
backprop_r, 3
backprop_rnn, 4
bin2int, 4

clean_lstm, 5
clean_r, 5
clean_rnn, 6

epoch_annealing, 6
epoch_print, 7

i2b (int2bin), 9
init_gru, 7
init_lstm, 8
init_r, 8
init_rnn, 9
int2bin, 9

loss_L1, 10

predict_gru, 11
predict_lstm, 12
predict_rnn, 13
predictr, 10, 13

rnn, 13
run.finance_demo, 14
run.rnn_demo, 14

trainr, 13, 15

update_adagrad, 17
update_r, 17
update_sgd, 18