

Attention and transformers

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Attention and transformers

- Alternative to convolutions
- Flexible in time
- Popular in natural language processing

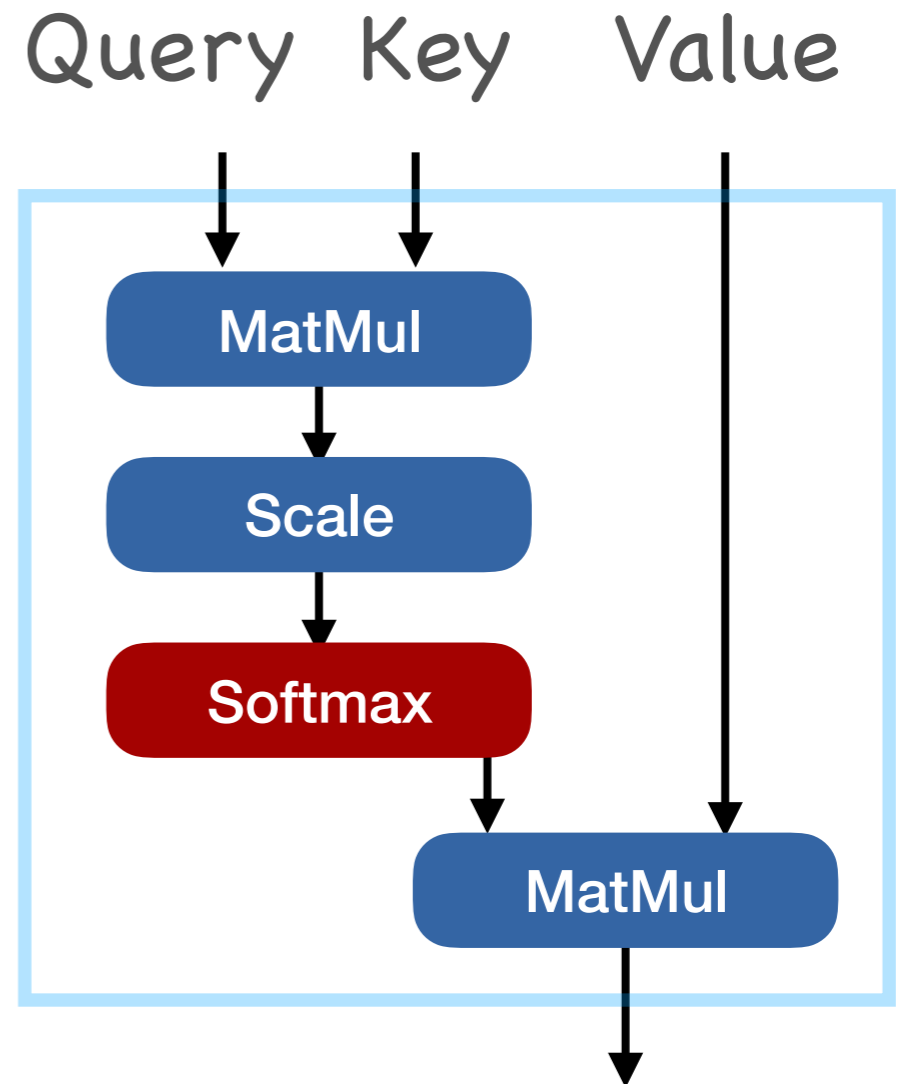
Attention

Attention

- Weighted average

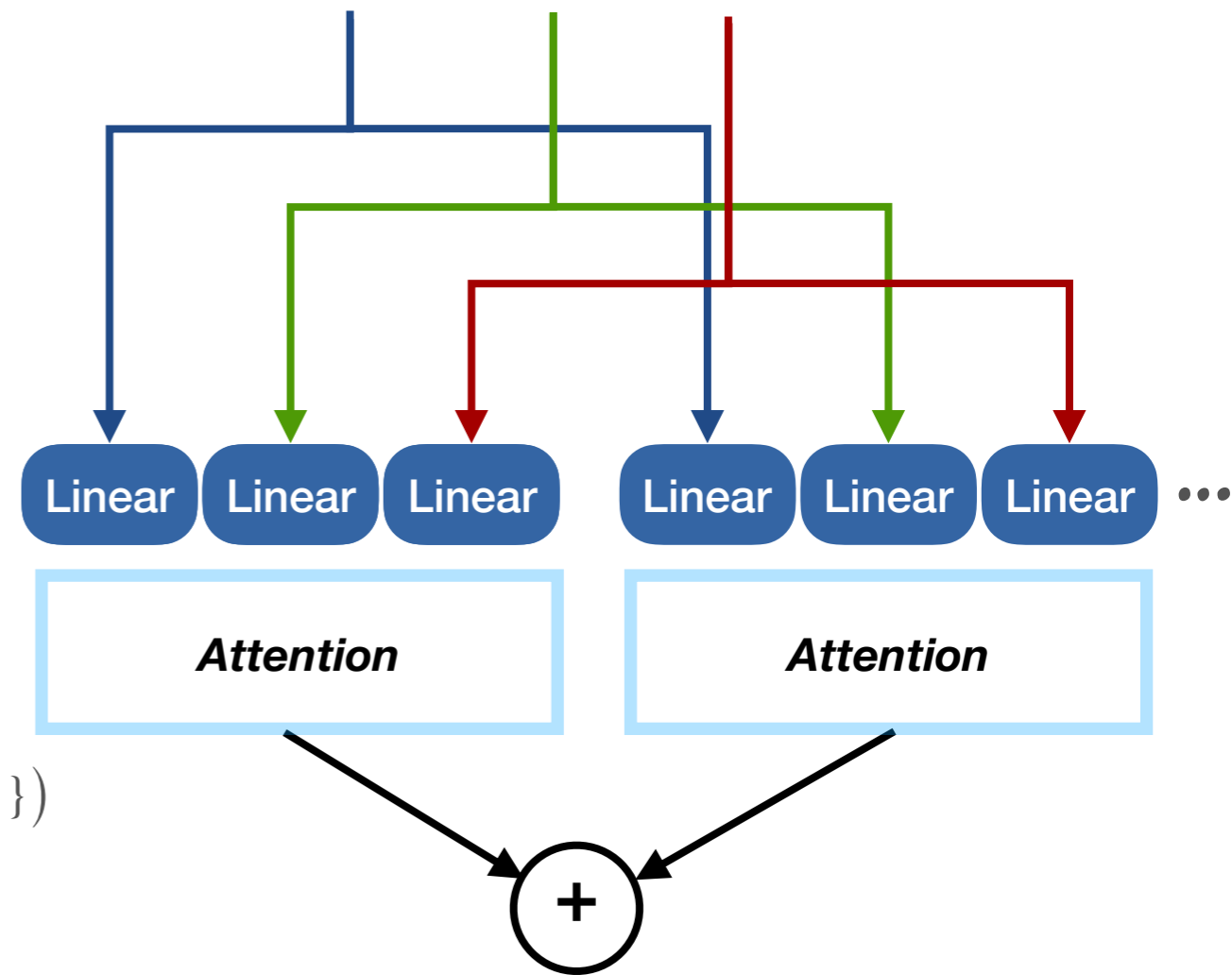
attention (\mathbf{q} , $\{\mathbf{k}_0, \mathbf{k}_1, \dots\}$, $\{\mathbf{v}_0, \mathbf{v}_1, \dots\}$)

$$\bullet = \frac{\sum_t \mathbf{v}_t \exp(\mathbf{k}_t^\top \mathbf{q} / \sqrt{d})}{\sum_t \exp(\mathbf{k}_t^\top \mathbf{q} / \sqrt{d})}$$



Multi-head attention

- Multiple attentions concatenated

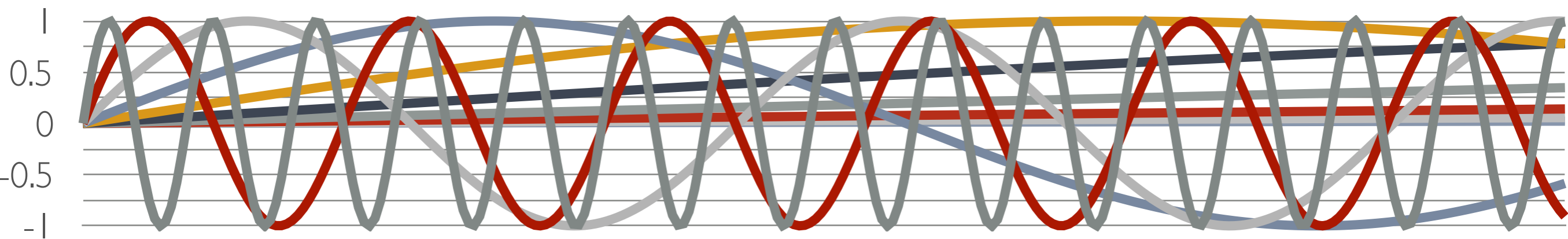


multihead ($\mathbf{q}, \{\mathbf{k}_0, \mathbf{k}_1, \dots\}, \{\mathbf{v}_0, \mathbf{v}_1, \dots\}$)

- $= \sum_i \text{attention}(\tilde{\mathbf{T}}_i \mathbf{q}, \{\mathbf{T}_i \mathbf{k}_0, \mathbf{T}_i \mathbf{k}_1, \dots\}, \{\mathbf{W}_i \mathbf{v}_0, \mathbf{W}_i \mathbf{v}_1, \dots\})$

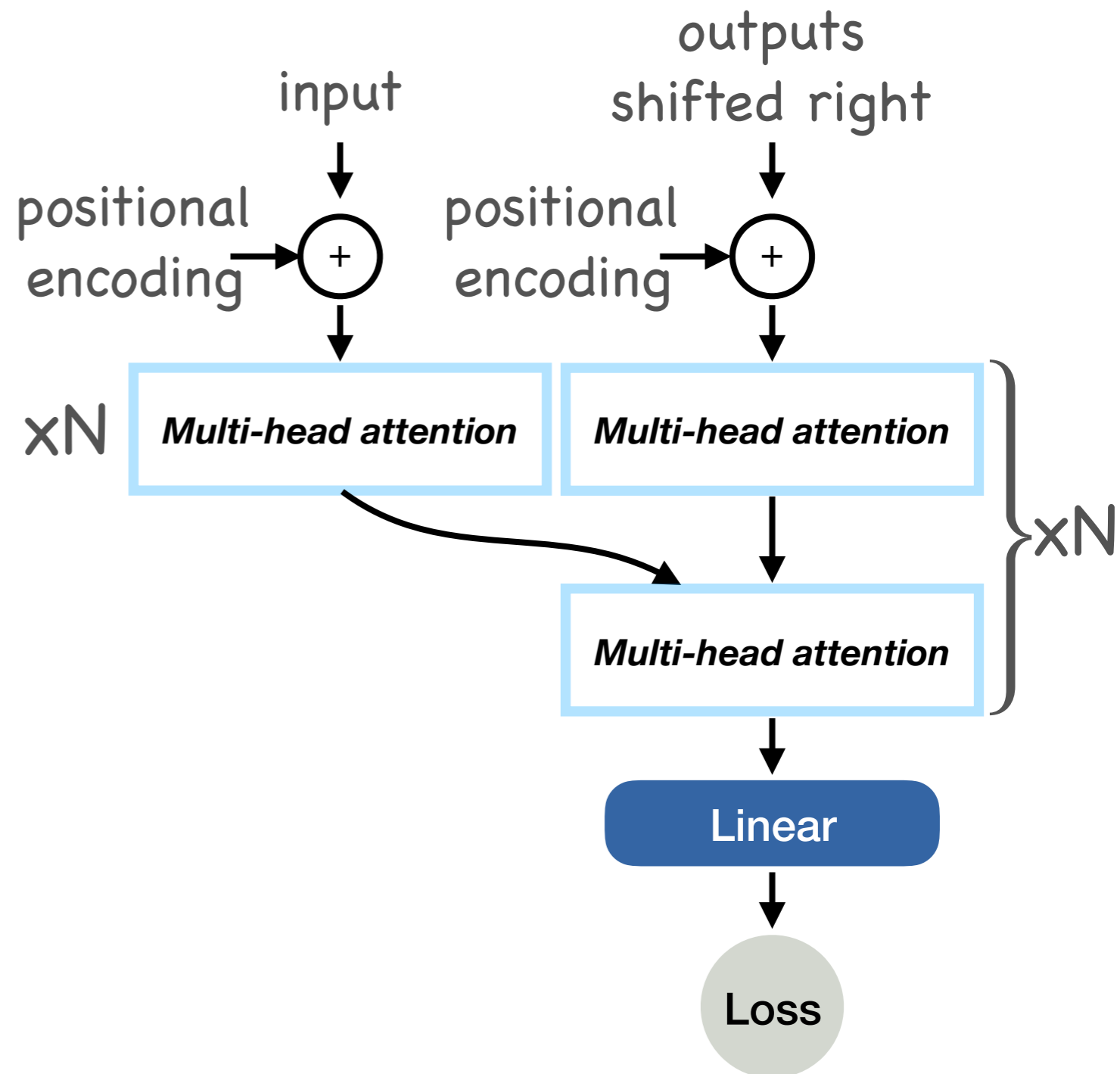
Positional encoding

- Attention is time-invariant
 - Add time back as a feature
 - sine and cosine of position



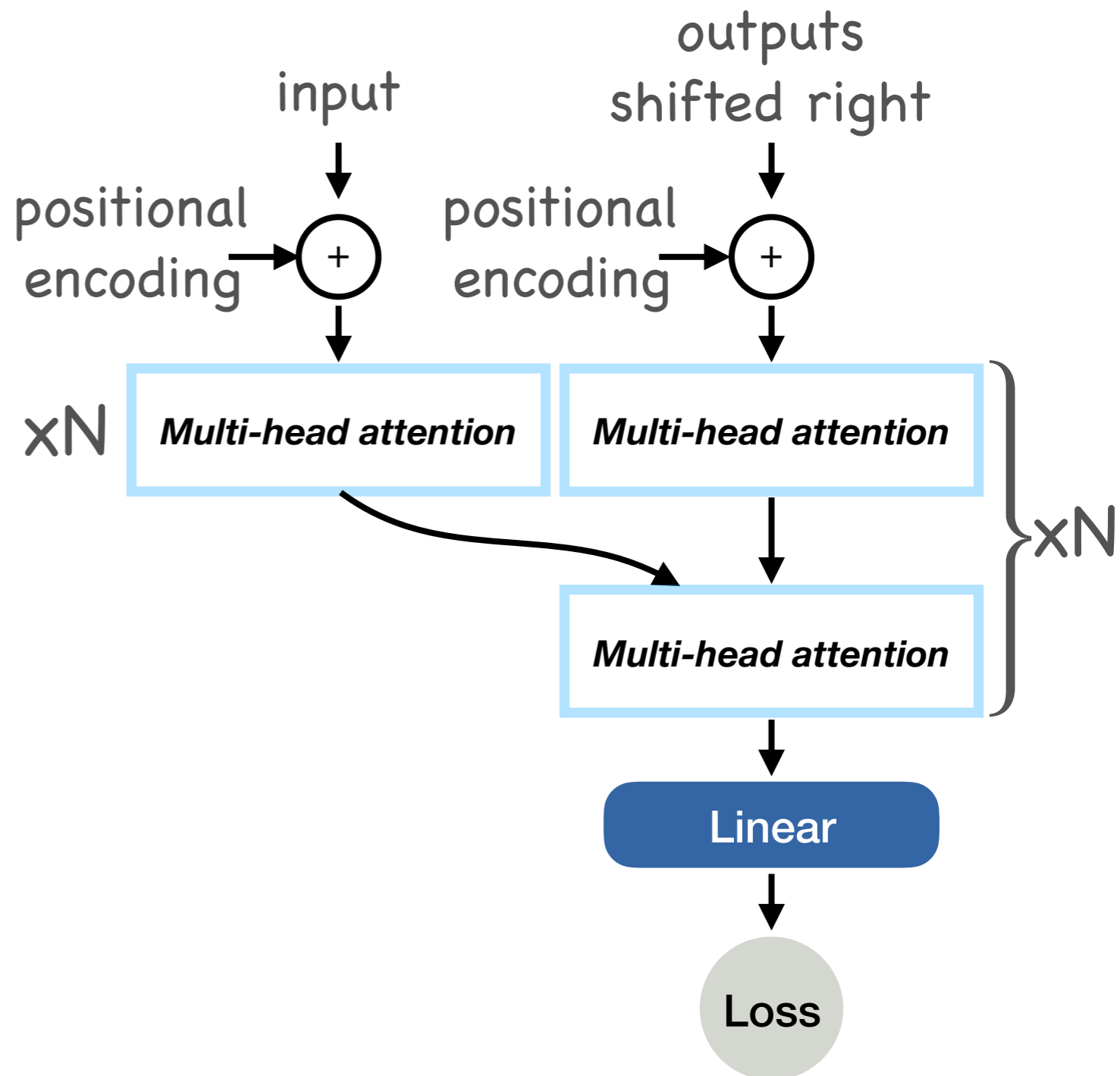
Transformer

- Feed forward
 - Easy to train
 - Similar to Temporal CNN
- Causal attention
 - Auto-regressive



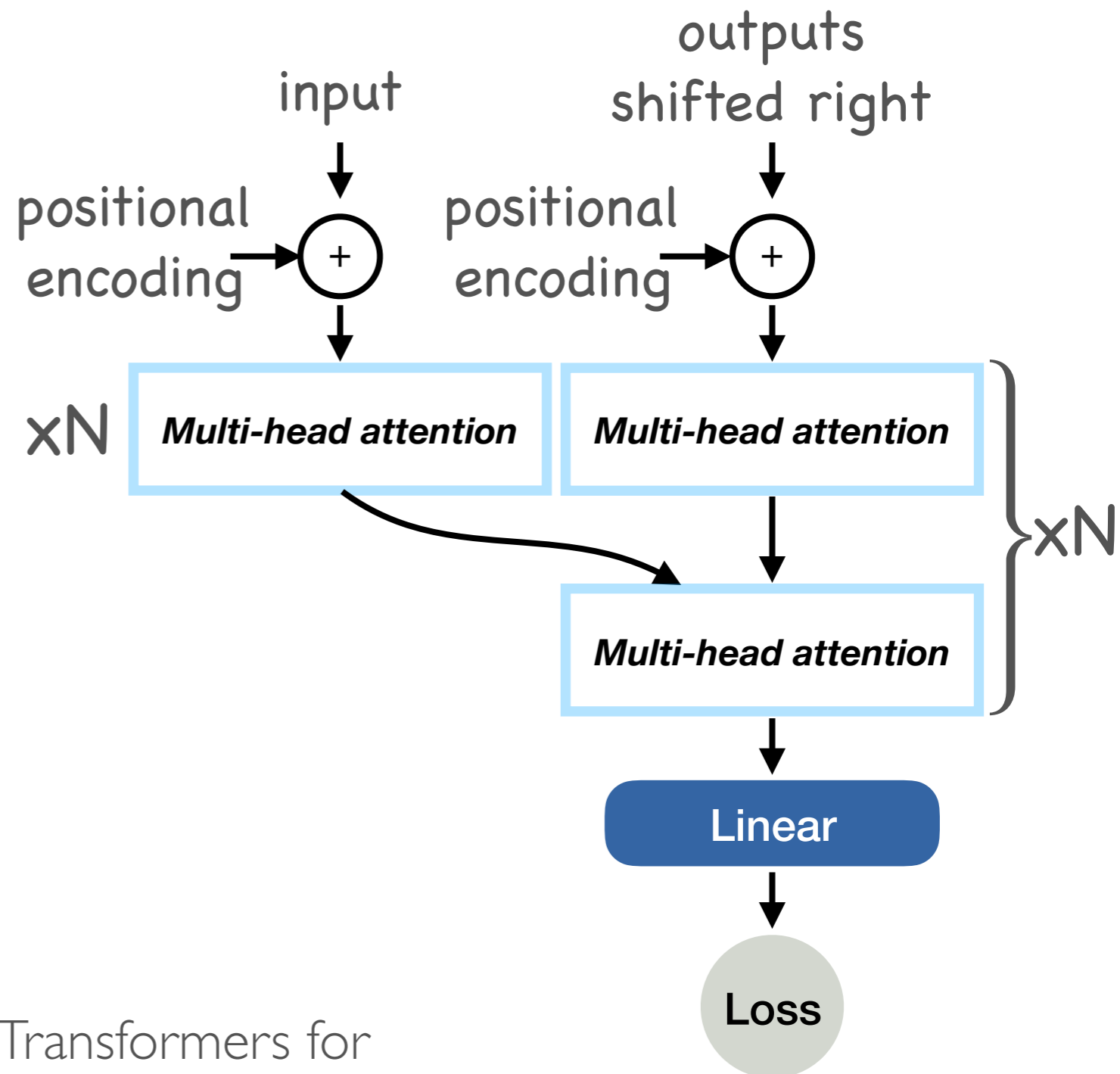
Transformer

- Faster to train
- Better performance
- State of the art performance



Bert

- Large transformer trained unsupervised
 - Predict masked out word
 - Predict next sentence
- Fine-tuned on NLP tasks
 - State-of-the-art for 6 month



BERT: Pre-training of Deep Bidirectional Transformers for Language Understanding, Devlin et al., arXiv 2018