A Unified Framework of Online Learning Algorithms for Training Recurrent Neural Networks

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Abstract
We present a framework for compactly summarizing many recent results in efficient and/or biologically plausible online training of recurrent neural networks (RNN). The framework organizes algorithms according to several criteria: (a) past vs. future facing, (b) tensor structure, (c) stochastic vs. deterministic, and (d) closed form vs. numerical. These axes reveal latent conceptual connections among several recent advances in online learning. Furthermore, we provide novel mathematical intuitions for their degree of success. Testing these algorithms on two parametric task families shows that performances cluster according to our criteria. Although a similar clustering is also observed for pairwise gradient alignment, alignment with exact methods does not explain ultimate performance. This suggests the need for better comparison metrics.

Keywords: real-time recurrent learning, backpropagation through time, approximation, biologically plausible learning, local, online

1. Introduction
Training recurrent neural networks (RNN) to learn sequence data is traditionally done with stochastic gradient descent (SGD), using the backpropagation through time algorithm (BPTT, Werbos et al., 1990) to calculate the gradient. This requires “unrolling” the network over some range of time steps $T$ and performing backpropagation as though the network were feedforward under the constraint of sharing parameters across time steps (“layers”). BPTT’s success in a wide range of applications (Mikolov et al., 2010; Graves, 2013; Bahdanau et al., 2016, 2014; Cho et al., 2015; Graves et al., 2016; Vinyals et al., 2015; Luong et al., 2015) has made it the industry standard; however, there exist alternative online algorithms

* This work was done while the author was a part-time research scientist at Facebook AI Research.
for training RNNs. These compute gradients in real time as the network runs forward, without explicitly referencing past activity or averaging over batches of data. There are two reasons for considering online alternatives to BPTT. One is practical: computational costs do not scale with $T$. The other is conceptual: human brains are able to learn long-term dependencies without explicitly memorizing all past brain states, and understanding online learning is a key step in the larger project of understanding human learning.

The classic online learning algorithm is real-time recurrent learning (RTRL, Williams and Zipser, 1989), which is equivalent to BPTT in the limit of a small learning rate (Murray, 2019). RTRL recursively updates the total derivative of the hidden state with respect to the parameters, eliminating the need to reference past activity but introducing an order $n$ (hidden units) $\times n^2$ (parameters) $= n^3$ memory requirement. In practice, this is often more computationally demanding than BPTT (order $nT$ in memory), hence not frequently used in applications. Nor is RTRL at face value a good model of biological learning, for the same reason: no known biological mechanism exists to store—let alone manipulate—a float for each synapse-neuron pair. Thus RTRL and online learning more broadly have remained relatively obscure footnotes to both the deep learning revolution and its impact on computational neuroscience.

Recent advances in recurrent network architectures have brought the issue of online learning back into the spotlight. While vanishing/exploding gradients used to significantly limit the extent of the temporal dependencies that an RNN could learn, new architectures like LSTMs (Hochreiter and Schmidhuber, 1997) and GRUs (Cho et al., 2014) as well as techniques like gradient clipping (Pascanu et al., 2013) have dramatically expanded this learnable time horizon. Unfortunately, taking advantage of this capacity requires an equally dramatic expansion in computational resources, if using BPTT. This has led to an explosion of novel online learning algorithms (Tallec and Ollivier, 2017; Mujika et al., 2018; Roth et al., 2019; Murray, 2019; Jaderberg et al., 2017) which aim to improve on the efficiency of RTRL, in many cases using update rules that might be implemented by a biological circuit.

The sheer number and variety of these approaches pose challenges for both theory and practice. It is not always clear what makes various algorithms different from one another, how they are conceptually related, or even why they might work in the first place. There is a pressing need in the field for a cohesive framework for describing and comparing online methods. Here we aim to provide a thorough overview of modern online algorithms for training RNNs, in a way that provides a clearer understanding of the mathematical structure underlying different approaches. Our framework organizes the existing literature along several axes that encode meaningful conceptual distinctions:

a) **Past facing** vs. **future facing**

b) The **tensor structure** of the algorithm

c) **Stochastic** vs. **deterministic** update

d) **Closed form** vs. **numerical** solution for update

These axes will be explained in detail later, but briefly: the past vs. future axis is a root distinction that divides algorithms by the type of gradient they calculate, while the other three describe their representations and update principles. Table 1 contains (to our knowledge) all recently published online learning algorithms for RNNs, categorized according to these
## 2. Past- and Future-Facing Perspectives of Online Learning

Before we dive into the details of these algorithms, we first articulate what we mean by past- and future-facing, related to the “reverse/forward accumulation” distinction described by Cooijmans and Martens (2019). Consider a recurrent neural network that contains, at each time step $t$, a state $\mathbf{a}^{(t)} \in \mathbb{R}^n$. This state is updated via a function $F_w : \mathbb{R}^m \to \mathbb{R}^n$, which is parameterized by a flattened vector of parameters $w \in \mathbb{R}^P$. Here $m = n + n_{in} + 1$ counts the total number of input dimensions, including the recurrent inputs $\mathbf{a}^{(t-1)} \in \mathbb{R}^n$, task inputs $\mathbf{x}^{(t)} \in \mathbb{R}^{n_{in}}$, and an additional input clamped to 1 (to represent bias). For some initial state

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1. An element of $\mathbb{R}^n$ is a column vector unless it appears in the denominator of a derivative; $\partial(\cdot)/\partial \mathbf{a}$ would be a row vector.
\(a^{(0)}\), \(F_w\) defines the network dynamics by
\[ a^{(t)} = F_w(a^{(t-1)}, x^{(t)}). \]

At each time step an output \(y^{(t)} \in \mathbb{R}^{n_{\text{out}}}\) is computed by another function \(F_{w_o}^{\text{out}} : \mathbb{R}^n \rightarrow \mathbb{R}^{n_{\text{out}}}\), parameterized by \(w_o \in \mathbb{R}^{R_o}\). We will typically choose an affine-softmax readout for \(F_{w_o}^{\text{out}}\), with output weights/bias \(W^{\text{out}} \in \mathbb{R}^{n_{\text{out}} \times (n+1)}\). A loss function \(L(y^{(t)}, y^{*(t)})\) calculates an instantaneous loss \(L^{(t)}\), quantifying to what degree the predicted output \(y^{(t)}\) matches the target output \(y^{*(t)}\).

The goal is to train the network by gradient descent (or other gradient-based optimizers such as ADAM from Kingma and Ba, 2014) on the total loss \(L = \sum L^{(t)}\) w.r.t. the parameters \(w\) and \(w_o\). It is natural to learn \(w_o\) online, because only information at present time \(t\) is required to calculate the gradient \(\partial L^{(t)}/\partial w_o\). So the heart of the problem is to calculate \(\partial L/\partial w\).

The parameter \(w\) is applied via \(F_w\) at every time step, and we denote a particular application of \(w\) at time \(s\) as \(w^{(s)}\). Of course, a recurrent system is constrained to share parameters across time steps, so a perturbation \(\delta w\) is effectively a perturbation across all applications \(\delta w^{(s)}\), i.e., \(\delta w^{(s)}/\delta w = I_P\). In principle, each application of the parameters affects all future losses \(L^{(t)}, t \geq s\). The core of any recurrent learning algorithm is to estimate the influence \(\partial L^{(t)}/\partial w^{(s)}\) of one parameter application \(w^{(s)}\) on one loss \(L^{(t)}\), since these individual terms are necessary and sufficient to define the global gradient
\[
\frac{\partial L}{\partial w} = \sum_t \frac{\partial L^{(t)}}{\partial w} = \sum_t \sum_{s \leq t} \frac{\partial L^{(t)}}{\partial w^{(s)}} \frac{\partial w^{(s)}}{\partial w} = \sum_t \sum_{s \leq t} \frac{\partial L^{(t)}}{\partial w^{(s)}}.
\]

This raises the question of how to sum these components to produce individual gradients to pass to the optimizer. In truncated BPPT, one unrolls the graph over some range of time steps and sums \(\partial L^{(t)}/\partial w^{(s)}\) for all \(t, s\) in that range with \(t \geq s\) (see §4.1.1). This does not qualify as an “online” learning rule, because it requires two independent time indices—at most one can represent “real time” leaving the other to represent the future or the past. If we can account for one of the summations via dynamic updates, then the algorithm is online or temporally local, i.e. not requiring explicit reference to the past or future. As depicted in Fig. 1, there are two possibilities. If \(t\) from Eq. (1) corresponds to real time, then the gradient passed to the optimizer is
\[
\nabla_w L^{(t)} = \sum_{s=0}^t \frac{\partial L^{(t)}}{\partial w^{(s)}} = \frac{\partial L^{(t)}}{\partial w}.
\]

In this case, we say learning is past facing, because the gradient is a sum of the influences of past applications of \(w\) on the current loss. On the other hand, if \(s\) from Eq. (1) represents real time, then the gradient passed to the optimizer is
\[
\nabla_w L^{(s)} = \sum_{t=s}^{\infty} \frac{\partial L^{(t)}}{\partial w^{(s)}} = \frac{\partial L}{\partial w^{(s)}}.
\]

Here we say learning is future facing, because the gradient is a sum of influences by the current application of \(w\) on future losses.

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2. Many authors use total and partial derivative operators to make this distinction when differentiating. For us, \(d/dw \rightarrow \partial/\partial w\) and \(\partial/\partial w \rightarrow \partial/\partial w^{(s)}\).
Figure 1: Cartoon depicting the past- and future-facing perspectives of online learning, for an RNN unrolled over time. Each \( a \) represents the RNN hidden state value, while \( F_w \) denotes applications of the recurrent update; the instantaneous losses \( L \) implicitly depend on the hidden state through \( L(t) = L(F_{out}(a(t)), y^*(t)) \). The blue (yellow) arrows show the paths of influence accounted for by the past-facing (future-facing) gradient described in the corresponding equation.

2.1. Past-Facing Online Learning Algorithms

Here we derive a fundamental relation leveraged by past-facing (PF) online algorithms. Let \( t \) index real time, and define the influence matrix \( M^{(t)} \in \mathbb{R}^{n \times P} \), where \( n \) and \( P \) are respectively the number of hidden units and the number of parameters defining \( F_w \). \( M^{(t)} \) tracks the derivatives of the current state \( a^{(t)} \) with respect to each parameter \( w_p \):

\[
M_{kp}^{(t)} = \frac{\partial a_k^{(t)}}{\partial w_p}.
\]

(4)

Let’s rewrite Eq. (4) with matrix notation and unpack it by one time step:

\[
M^{(t)} = \frac{\partial a^{(t)}}{\partial w} = \sum_{s \leq t} \frac{\partial a^{(t)}}{\partial w^{(s)}} = \sum_{s \leq t-1} \frac{\partial a^{(t)}}{\partial w^{(s)}} + \frac{\partial a^{(t)}}{\partial w^{(t)}} = \sum_{s \leq t-1} \frac{\partial a^{(t)}}{\partial a^{(t-1)}} \frac{\partial a^{(t-1)}}{\partial w^{(s)}} + \frac{\partial a^{(t)}}{\partial w^{(t)}} = \frac{\partial a^{(t)}}{\partial a^{(t-1)}} \frac{\partial a^{(t-1)}}{\partial w} + \frac{\partial a^{(t)}}{\partial w^{(t)}} = J^{(t)} M^{(t-1)} + \bar{M}^{(t)}.
\]

A simple recursive formula emerges, wherein the influence matrix is updated by multiplying its current value by the Jacobian \( J^{(t)} = \partial a^{(t)}/\partial a^{(t-1)} \in \mathbb{R}^{n \times n} \) of the network and then...
adding the immediate influence \( \mathbf{M}^{(t)} = \partial \mathbf{a}^{(t)} / \partial \mathbf{w}^{(t)} \in \mathbb{R}^{n \times P} \). To compute the gradient that ultimately gets passed to the optimizer, we simply use the chain rule over the current hidden state \( \mathbf{a}^{(t)} \):

\[
\frac{\partial L^{(t)}}{\partial \mathbf{w}} = \frac{\partial L^{(t)}}{\partial \mathbf{a}^{(t)}} \frac{\partial \mathbf{a}^{(t)}}{\partial \mathbf{w}} \equiv \mathbf{c}^{(t)} \mathbf{M}^{(t)},
\]

(6)

where the immediate credit assignment vector \( \mathbf{c}^{(t)} \in \mathbb{R}^n \) is defined to be \( \partial L^{(t)}/\partial \mathbf{a}^{(t)} \) and is calculated by backpropagating the error \( \delta^{(t)} \) through the derivative of the output function \( F_{\mathbf{w}_o} \) (or approximated by Feedback Alignment, see Lillicrap et al., 2016). In the end, we compute a derivative in Eq. (6) that is implicitly a sum over the many terms of Eq. (2), using formulae that depend explicitly only on times \( t \) and \( t - 1 \). For this reason, such a learning algorithm is online, and it is past facing because the gradient computation is of the form in Eq. (2).

2.2. Future-Facing Online Learning Algorithms

Here we show a symmetric relation for future-facing (FF) online algorithms. The credit assignment vector \( \mathbf{c}^{(t)} \in \mathbb{R}^n \) is a row vector defined as the gradient of the loss \( L \) with respect to the hidden state \( \mathbf{a}^{(t)} \). It plays a role analogous to \( \mathbf{M}^{(t)} \) and has a recursive update similar to Eq. (5):

\[
\mathbf{c}^{(t)} = \frac{\partial L}{\partial \mathbf{a}^{(t)}} = \sum_{s \geq t} \frac{\partial L^{(s)}}{\partial \mathbf{a}^{(t)}} = \frac{\partial L^{(t)}}{\partial \mathbf{a}^{(t)}} + \sum_{s \geq t+1} \frac{\partial L^{(s)}}{\partial \mathbf{a}^{(t)}}
\]

\[
= \frac{\partial L^{(t)}}{\partial \mathbf{a}^{(t)}} + \sum_{s \geq t+1} \frac{\partial L^{(s)}}{\partial \mathbf{a}^{(t+1)}} \frac{\partial \mathbf{a}^{(t+1)}}{\partial \mathbf{a}^{(t)}}
\]

\[
= \frac{\partial L^{(t)}}{\partial \mathbf{a}^{(t)}} + \frac{\partial L}{\partial \mathbf{a}^{(t+1)}} \frac{\partial \mathbf{a}^{(t+1)}}{\partial \mathbf{a}^{(t)}}
\]

\[
= \mathbf{c}^{(t)} + \mathbf{c}^{(t+1)} \mathbf{J}^{(t+1)}.
\]

(7)

As in the PF case, the gradient is ultimately calculated using the chain rule over \( \mathbf{a}^{(t)} \):

\[
\frac{\partial L}{\partial \mathbf{w}^{(t)}} = \frac{\partial L}{\partial \mathbf{a}^{(t)}} \frac{\partial \mathbf{a}^{(t)}}{\partial \mathbf{w}^{(t)}} \equiv \mathbf{c}^{(t)} \mathbf{M}^{(t)}.
\]

(8)

The recursive relations for PF and FF algorithms are of identical form given the following changes: (1) swap the roles of \( L \) and \( \mathbf{w} \), (2) swap the roles of \( t - 1 \) and \( t + 1 \), and (3) flip the direction of all derivatives. This clarifies the fundamental trade-off between the PF and FF approaches to online learning. On the one hand, memory requirements favor FF because \( L \) is a scalar while \( \mathbf{w} \) is a matrix. On the other, only PF can truly be run online, because the time direction of the update in FF is opposite the forward pass. Thus, efficient PF algorithms must compress \( \mathbf{M}^{(t)} \), while efficient FF algorithms must predict \( \mathbf{c}^{(t+1)} \).

3. Past-Facing Algorithms

3.1. Real-Time Recurrent Learning

The Real-Time Recurrent Learning (RTRL, Williams and Zipser, 1989) algorithm directly applies Eqs. (5) and (6) as written. We call the application of Eq. (5) the “update”
to the learning algorithm, which is **deterministic** and in **closed form**. Implementing Eq. (5) requires storing \( nP \approx \mathcal{O}(n^3) \) floats in \( \mathbf{M}^{(t)} \) and performing \( \mathcal{O}(n^4) \) multiplications in \( \mathbf{J}^{(t)} \mathbf{M}^{(t)} \), which is neither especially efficient nor biologically plausible. However, several efficient (and in some cases, biologically plausible) online learning algorithms have recently been developed, including Unbiased Online Recurrent Optimization (UORO; Tallec and Ollivier, 2017; §3.2), Kronecker-Factored RTRL (KF-RTRL; Mujika et al., 2018; §3.3), Kernel RNN Learning (KeRNL; Roth et al., 2019; §3.5), and Random-Feedback Online Learning (RFLO; Murray, 2019; §3.6). We claim that these learning algorithms, whether explicitly derived as such or not, are all implicitly approximations to RTRL, each a special case of a general class of techniques for compressing \( \mathbf{M}^{(t)} \). In the following section, we clarify how each of these learning algorithms fits into this broad structure.

### 3.1.1. Approximations to RTRL

To concretely illuminate these ideas, we will work with a special case of \( F_w \), a time-continuous vanilla RNN:

\[
\mathbf{a}^{(t)} = F_w(\mathbf{a}^{(t-1)}, \mathbf{x}^{(t)}) = (1 - \alpha)\mathbf{a}^{(t-1)} + \alpha \phi(\mathbf{W} \hat{\mathbf{a}}^{(t-1)}),
\]

where \( \hat{\mathbf{a}}^{(t-1)} = \text{concat}(\mathbf{a}^{(t-1)}, \mathbf{x}^{(t)}, 1) \in \mathbb{R}^m \), \( \mathbf{W} \in \mathbb{R}^{n \times m} \), \( \phi : \mathbb{R}^n \to \mathbb{R}^n \) is some point-wise nonlinearity (e.g. tanh), and \( \alpha \in (0, 1] \) is the network’s inverse time constant. The trainable parameters \( w_p \) are folded via the indexing \( p = i \times n + j \) into the weight matrix \( W_{ij} \), whose columns hold the recurrent weights, the input weights, and a bias. By reshaping \( w_p \) into its natural matrix form \( W_{ij} \), we can write the influence matrix as an order-3 **influence tensor**

\[
M_{kij}^{(t)} = \partial \alpha^{(t)} / \partial W_{ij}.
\]

Thus \( M_{kij}^{(t)} \) specifies the effect on the \( k \)-th unit of perturbing the direct connection from the \( j \)-th unit to the \( i \)-th unit. The immediate influence can also be written as a tensor. By differentiating Eq. (9), we see it takes the sparse form

\[
\overline{M}_{kij}^{(t)} = \partial a_k^{(t)} / \partial W_{ij} = \alpha \delta_{ki} \phi'(h_i^{(t)}) \hat{a}_{ij}^{(t-1)},
\]

because \( W_{ij} \) can affect the \( k \)-th unit directly only if \( k = i \). Many approximations of RTRL involve a decomposition of \( M_{kij}^{(t)} \) into a product of lower-order tensors. For example, UORO represents \( M_{kij}^{(t)} \) by an outer product \( A_{ki}^{(t)} B_{ij}^{(t)} \), which has a memory requirement of only \( \mathcal{O}(n^2) \). Similarly, KF-RTRL uses a Kronecker-product decomposition \( A_{ki}^{(t)} B_{ij}^{(t)} \). We can generalize these cases into a set of six possible decompositions of \( M_{kij}^{(t)} \) into products of lower-order tensors \( A^{(t)} \) and \( B^{(t)} \):

\[
M_{kij}^{(t)} \approx \begin{cases} 
A_{ki}^{(t)} B_{ij}^{(t)} & \text{UORO, §3.2} \\
A_{ki}^{(t)} B_{ij}^{(t)} & \text{KF-RTRL, §3.3} \\
A_{ki}^{(t)} B_{ij}^{(t)} & \text{"Reverse" KF-RTRL, §3.4} \\
A_{ki}^{(t)} B_{ij}^{(t)} & \text{KeRNL/RFLO, §3.5/§3.6} \\
A_{ki}^{(t)} B_{ij}^{(t)} & \text{Unexplored} \\
A_{ki}^{(t)} B_{ij}^{(t)} & \text{Unexplored}
\end{cases}
\]
Each such decomposition has a memory requirement of $\mathcal{O}(n^2)$. Of course, it is not sufficient to write down an idealized decomposition for a particular time point; there must exist some efficient way to update the decomposition as the network runs forwards. We now go through each algorithm and show the mathematical techniques used to derive update equations and categorize them by the criteria outlined in Table 1.

### 3.2. Unbiased Online Recurrent Optimization (UORO)

Tallec and Ollivier (2017) discovered a technique for approximating $\mathbf{M}^{(t)} \in \mathbb{R}^{n \times P}$ as an outer product $\mathbf{A}^{(t)} \mathbf{B}^{(t)}$, where $\mathbf{A}^{(t)} \in \mathbb{R}^{n \times 1}$ and $\mathbf{B}^{(t)} \in \mathbb{R}^{1 \times P}$. The authors proved a crucial lemma (see Appendix A or Tallec and Ollivier, 2017) that gives, in closed form, an unbiased rank-1 estimate of a given matrix over the choice of a random vector $\nu \in \mathbb{R}^n$ with $\mathbb{E}[\nu_i \nu_j] \propto \delta_{ij}$ and $\mathbb{E}[\nu_i] = 0$. They leverage this result to derive a closed-form update rule for $\mathbf{A}^{(t)}$ and $\mathbf{B}^{(t)}$ at each time step, without ever having to explicitly (and expensively) calculate $\mathbf{M}^{(t)}$. We present an equivalent formulation in terms of tensor components, i.e.,

$$M_{kij}^{(t)} \approx A_k^{(t)} B_{ij}^{(t)},$$

where $B_{ij}^{(t)}$ represents the “rolled-up” components of $\mathbf{B}^{(t)}$, as in $W_{ij}$ w.r.t. $\mathbf{w}$. Intuitively, the $kij$-th component of the influence matrix is constrained to be the product of the $k$-th unit’s “sensitivity” $A_k^{(t)}$ and the $ij$-th parameter’s “efficacy” $B_{ij}^{(t)}$. Eqs. (10) and (11) show the form of the update and why it is unbiased over $\nu$, respectively:

$$A_k^{(t)} B_{ij}^{(t)} = \left( \rho_0 \sum_{k'} J_{kk'}^{(t)} A_k^{(t)} + \rho_1 \nu_k \right) \left( \rho_0^{-1} B_{ij}^{(t)} + \rho_1^{-1} \sum_{k'} \nu_{k'} M_{k'ij}^{(t)} \right)$$

$$= \sum_{k'} J_{kk'}^{(t)} A_k^{(t)} B_{ij}^{(t)} + \sum_{k'} \nu_{k'} M_{k'ij}^{(t)}$$

$$+ \sum_{k'} \nu_{k'} \left[ \rho_1 \rho_0^{-1} \delta_{kk'} B_{ij}^{(t-1)} + \rho_0 \rho_1^{-1} M_{k'ij}^{(t)} \sum_{k''} J_{kk''}^{(t)} A_k^{(t)} \right]$$

$$\Rightarrow \mathbb{E} \left[ A_k^{(t)} B_{ij}^{(t)} \right] = \sum_{k'} J_{kk'}^{(t)} \mathbb{E} \left[ A_k^{(t-1)} B_{ij}^{(t-1)} \right] + \sum_{k'} \mathbb{E} \left[ \nu_{k'} M_{k'ij}^{(t)} \right]$$

$$+ \sum_{k'} \mathbb{E} \left[ \nu_{k'} \right] \text{ (cross terms)}$$

$$= \sum_{k'} J_{kk'}^{(t)} M_{k'ij}^{(t-1)} + \sum_{k'} \delta_{kk'} M_{k'ij}^{(t)} + \sum_{k'} 0 \times \text{ (cross terms)}$$

$$= \sum_{k'} J_{kk'}^{(t)} M_{k'ij}^{(t-1)} + M_{kij}^{(t)}$$

$$= M_{kij}^{(t)}.$$  \hspace{1cm} (11)

The cross terms vanish in expectation because $\mathbb{E} [\nu_k] = 0$. Thus, by induction over $t$, the estimate of $M_{kij}^{(t)}$ remains unbiased at every time step. The constants $\rho_0, \rho_1 \in \mathbb{R}^{>0}$ are

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3. In this instance we mean “rank” in the classical linear algebra sense, not “tensor rank,” which we refer to as “order.”
This decomposition is more natural, because the immediate influence of a Kronecker product on its memory and computational complexity is $O(n^2)$ notation, this would be formulated as $M^{(t)}$. Also possible? We refer to this method as “Reverse” KF-RTRL (R-KF) because, in matrix notation, this would be formulated as $M^{(t)} = A^{(t)} \otimes B^{(t)}$, where $A^{(t)} \in \mathbb{R}^{1 \times m}$ and $B^{(t)} \in \mathbb{R}^{n \times n}$.

3.3. Kronecker-Factored RTRL (KF-RTRL)

Mujika et al. (2018) leverage the same lemma as in UORO, but using a decomposition of $M^{(t)}$ in terms of a Kronecker product $A^{(t)} \otimes B^{(t)}$, where now $A^{(t)} \in \mathbb{R}^{1 \times m}$ and $B^{(t)} \in \mathbb{R}^{n \times n}$. This decomposition is more natural, because the immediate influence of $M^{(t)}$ factors exactly as a Kronecker product $\hat{A}^{(t)} \otimes \hat{D}^{(t)}$ for vanilla RNNs, where $D^{(t)}_{ki} = \alpha \delta_k \phi'(h^{(t)}_i)$. To derive the update rule for UORO, one must first generate a rank-1 estimate of $\hat{M}^{(t)}$ as an intermediate step, introducing more variance, but in KF-RTRL, this step is unnecessary. In terms of components, the compression takes the form

$$M^{(t)}_{kij} \approx A^{(t)}_{j} B^{(t)}_{ki},$$

which is similar to UORO, up to a cyclic permutation of the indices. Given a sample $\nu \in \mathbb{R}^2$ of only 2 i.i.d. random variables, again with $E[\nu_i \nu_j] = \delta_{ij}$ and $E[\nu_i] = 0$, the update takes the form shown in Eqs. (12) and (13):

$$A^{(t)}_{j} = (\nu_0 \rho_0 A^{(t-1)}_{j} + \nu_1 \rho_1 \hat{a}^{(t-1)}_{j})$$

$$B^{(t)}_{ki} = \left(\nu_0 \rho_0^{-1} \sum_{k'} J^{(t)}_{kk'} B^{(t-1)}_{k'i} + \nu_1 \rho_1^{-1} \alpha \delta_k \phi'(h^{(t)}_i)\right)$$

$$\Rightarrow A^{(t)}_{j} B^{(t)}_{ki} = \nu_0^2 \sum_{k'} J^{(t)}_{kk'} A^{(t-1)}_{j} B^{(t-1)}_{k'i} + \nu_1 \rho_1^{-1} \alpha \delta_k \phi'(h^{(t)}_i) \hat{a}^{(t-1)}_{j} + \text{cross-terms}$$

$$\Rightarrow E \left[ A^{(t)}_{j} B^{(t)}_{ki} \right] = \sum_{k'} J^{(t)}_{kk'} E \left[ A^{(t-1)}_{j} B^{(t-1)}_{k'i} \right] + \alpha \delta_k \phi'(h^{(t)}_i) \hat{a}^{(t-1)}_{j}$$

$$= \sum_{k'} J^{(t)}_{kk'} M^{(t-1)}_{k'i} + \hat{M}^{(t)}_{kij} = M^{(t)}_{kij}.$$  

As in UORO, the cross terms vanish in expectation, and the estimate is unbiased by induction over $t$. This algorithm’s updates are also stochastic and in closed form. Its memory complexity is $O(n^2)$, but its computation time is $O(n^3)$ because of the matrix-matrix product in Eq. (13).

3.4. Reverse KF-RTRL (R-KF)

Our exploration of the space of different approximations naturally raises a question: is an approximation of the form

$$M^{(t)}_{kij} \approx A^{(t)}_{i} B^{(t)}_{kj}$$

also possible? We refer to this method as “Reverse” KF-RTRL (R-KF) because, in matrix notation, this would be formulated as $M^{(t)} \approx B^{(t)} \otimes A^{(t)}$, where $A^{(t)} \in \mathbb{R}^{1 \times n}$ and $B^{(t)} \in \mathbb{R}^{n \times n}$. However, this approach is not possible because of the random vector $\nu$. An approximation of the form $M^{(t)} \approx B^{(t)} \otimes A^{(t)}$ cannot be avoided without making $\nu$ deterministic.
\[ A_i^{(t)} B_{kj}^{(t)} = \left( \rho_0 A_i^{(t-1)} + \rho_1 \nu_i \right) \left( \rho_0^{-1} \sum_{k'} J_{kk'}^{(t)} B_{k'j}^{(t-1)} + \rho_1^{-1} \sum_{i'} \nu_{i'} M_{ki'i'}^{(t)} \right) \]  

\[ = \sum_{k'} J_{kk'}^{(t)} A_i^{(t-1)} B_{k'j}^{(t-1)} + \sum_{i'} \nu_{i'} M_{ki'i'}^{(t)} + \text{cross-terms} \]

\[ \implies \mathbb{E} \left[ A_i^{(t)} B_{kj}^{(t)} \right] = \sum_{k'} J_{kk'}^{(t)} \mathbb{E} \left[ A_i^{(t-1)} B_{k'j}^{(t-1)} \right] + M_{kiij}^{(t)} \]

\[ = M_{kiij}^{(t)}. \]  

Eq. (16) shows that this estimate is unbiased, using updates that are stochastic and in closed form, like its sibling algorithms. Its memory and computational complexity are \( O(n^2) \) and \( O(n^3) \), respectively. R-KF is actually more similar to UORO than KF-RTRL, because \( M_{kiij}^{(t)} \) does not naturally factor like Eq. (14), introducing more variance. Worse, it has the computational complexity of KF-RTRL due to the matrix-matrix multiplication in Eq. (15). KF-RTRL stands out as the most effective of these 3 algorithms, because it estimates \( M^{(t)} \) with the lowest variance due to its natural decomposition structure. (See Mujika et al., 2018 for variance calculations.)

### 3.4.1. Optimal Kronecker-Sum Approximation (OK)

We briefly mention an extension of KF-RTRL by Benzing et al. (2019), where the influence matrix is approximated not by 1 but rather a sum of \( r \) Kronecker products, or, in components

\[ M_{kiij}^{(t)} \approx \sum_{l=1}^{r} A_{lj}^{(t)} B_{kl'i}^{(t)}. \]

On the RTRL update, the \( k \) index of \( B_{kl'i}^{(t)} \) is propagated forward by the Jacobian, and then the immediate influence—itsl a Kronecker product—is added. Now \( M_{kiij}^{(t)} \) is approximated by \( r + 1 \) Kronecker products

\[ M_{kiij}^{(t)} \approx \sum_{l=1}^{r} A_{lj}^{(t-1)} J_{kk'l'i'}^{(t)} B_{kl'i}^{(t-1)} + \alpha \tilde{a}_j^{(t-1)} \delta_{ki'i'} \phi'(h_i^{(t)}), \]

but the authors developed a technique to optimally reduce this sum back to \( r \) Kronecker products, keeping the memory complexity \( O(rn^2) \) and computational complexity \( O(rn^3) \) constant. This update is stochastic because it requires explicit randomness in the flavor of the above algorithms, and it is numerical because there is no closed form solution to the update. We leave the details to the original paper.
3.5. Kernel RNN Learning (KeRNL)

Roth et al. (2019) developed a learning algorithm for RNNs that is essentially a compression of the influence matrix of the form \( M_{kj}^{(t)} \approx A_{ki}B_{ij}^{(t)} \). We will show that this algorithm is also an implicit approximation of RTRL, although the update rules are fundamentally different than those for UORO, KF-RTRL and R-KF. The eligibility trace \( B_{ij}^{(t)} \in \mathbb{R}^{n \times m} \) updates by temporally filtering the immediate influences \( \alpha \phi'(h_i^{(t)}) \hat{a}_j^{(t-1)} \) with unit-specific, learnable timescales \( \alpha_i \):

\[
B_{ij}^{(t)} = (1 - \alpha_i)B_{ij}^{(t-1)} + \alpha \phi'(h_i^{(t)}) \hat{a}_j^{(t-1)}.
\]

The sensitivity matrix \( A \in \mathbb{R}^{n \times n} \) is chosen to approximate the multi-step Jacobian \( \frac{\partial a_i^{(t)}}{\partial a_i^{(t')}} \) with help from the learned timescales:

\[
\frac{\partial a_i^{(t)}}{\partial a_i^{(t')}} \approx A_{ki}(1 - \alpha_i)^{(t-t')}.
\]

We will describe how \( A \) is learned later, but for now we assume this approximation holds and use it to show how the KeRNL update is equivalent to that of RTRL. We have dropped the explicit time-dependence from \( A \), because it updates too slowly for Eq. (18) to be specific to any one time point. If we unpack this approximation by one time step, we uncover the consistency relation

\[
A_{ki}(1 - \alpha_i) \approx \sum_{k'} J_{kk'}^{(t)} A_{k'j}.
\]

By taking \( t = t' \) in Eq. (18) and rearranging Eq. (19), we see this approximation implicitly assumes both

\[
A_{ki} \approx \left\{ \delta_{ki} \right\} (1 - \alpha_i)^{-1} \sum_{k'} J_{kk'}^{(t)} A_{k'j}.
\]

Then the eligibility trace update effectively implements the RTRL update, assuming inductively that \( M_{kj}^{(t-1)} \) is well approximated by \( A_{ki}B_{ij}^{(t-1)} \):

\[
A_{ki}B_{ij}^{(t)} = A_{ki} \left[ (1 - \alpha_i)B_{ij}^{(t-1)} + \alpha \phi'(h_i^{(t)}) \hat{a}_j^{(t-1)} \right]
\]
\[
= A_{ki}(1 - \alpha_i)B_{ij}^{(t-1)} + \alpha A_{ki} \phi'(h_i^{(t)}) \hat{a}_j^{(t-1)}
\]
\[
\approx \sum_{k'} J_{kk'}^{(t)} A_{k'j}B_{ij}^{(t-1)} + \alpha \delta_{ki} \phi'(h_i^{(t)}) \hat{a}_j^{(t-1)}
\]
\[
= \sum_{k'k''} J_{kk''}^{(t)} M_{k''ij}^{(t-1)} + \mathcal{M}_{kij}^{(t)}
\]
\[
= M_{kj}^{(t)}.
\]

In Eq. (21), we use each of the special cases from Eq. (20). Of course, the \( A_{ki} \) and \( \alpha_i \) have to be learned, and Roth et al. (2019) use gradient descent to do so. We leave details to the original paper; briefly, they run in parallel a perturbed forward trajectory to estimate the LHS of Eq. (18) and then perform SGD on the squared difference between the LHS and RHS, giving gradients for \( A_{ki} \) and \( \alpha_i \).
KeRNL uses deterministic updates because it does not need explicit random variables. While the $B_{ij}^{(t)}$ update is in closed form via Eq. (17), the updates for $A_{ki}$ and $\alpha_i$ are numerical because of the need for SGD to train them to obey Eq. (18). Both its memory and computational complexities are $O(n^2)$.

### 3.6. Random-Feedback Online Learning (RFLO)

Coming from a computational neuroscience perspective, Murray (2019) developed a beautifully simple and biologically plausible learning rule for RNNs, which he calls Random-Feedback Online Learning (RFLO). He formulates the rule in terms of an eligibility trace $B_{ij}^{(t)}$ that filters the non-zero immediate influence elements $\phi(h_i^{(t)})\hat{a}_j^{(t-1)}$ by the network inverse time constant $\alpha$:

$$B_{ij}^{(t)} = (1 - \alpha)B_{ij}^{(t-1)} + \alpha\phi'(h_i^{(t)})\hat{a}_j^{(t-1)}.$$  

Then the approximate gradient is ultimately calculated as

$$\frac{\partial L^{(t)}}{\partial W_{ij}} \approx c_i^{(t)}B_{ij}^{(t)}.$$  

By observing that

$$c_i^{(t)}B_{ij}^{(t)} = \sum_k c_k^{(t)}\delta_{ki}B_{ij}^{(t)},$$

we see that RFLO is a special case of KeRNL, in which we fix $A_{ki} = \delta_{ki}$, $\alpha_i = \alpha$. Alternatively, and as hinted in the original paper, we can view RFLO as a special case of RTRL under the approximation $J_{kk'}^{(t)} \approx (1 - \alpha)\delta_{kk'}$, because the RTRL update reduces to RFLO with $M_{ki}^{(t)} = \delta_{ki}B_{ij}^{(t)}$ containing $B_{ij}^{(t)}$ along the diagonals:

$$M_{ki}^{(t)} = \sum_{k'} J_{kk'}^{(t)} M_{k'i}^{(t-1)} + \overline{M}_{ki}^{(t)}$$

$$= (1 - \alpha)\sum_{k'} \delta_{kk'} M_{k'i}^{(t-1)} + \overline{M}_{ki}^{(t)}$$

$$= (1 - \alpha)M_{ki}^{(t-1)} + \alpha\delta_{ki}\phi'(h_i^{(t)})\hat{a}_j^{(t-1)}.$$  

Fig. 2 illustrates how $B^{(t)}$ is contained in the influence matrix $M^{(t)}$. This algorithm’s update is deterministic and in closed form, with memory and computational complexity $O(n^2)$.

### 4. Future-Facing Algorithms

#### 4.1. Backpropagation Through Time (BPTT)

For many applications, a recurrent network is unrolled only for some finite number of time steps, and backpropagation through time (BPTT) manifests as the computation of the sum

---

4. An essentially equivalent algorithm, termed e-prop 1, was applied to biologically inspired spiking networks in Bellec et al. (2019).

5. As the “random feedback” part of the name suggests, Murray goes a step further in approximating $c_k^{(t)}$ by random feedback weights à la Lillicrap et al. 2016, but we assume exact feedback in this paper for easier comparisons with other algorithms.
Figure 2: A visualization of the influence matrix and its 3 indices $k$, $i$, and $j$. In RFLO, the filtered immediate influences, stored in $B_{ij}^{(t)}$, sparsely populate the influence matrix along the diagonals.

\[ \frac{\partial L(t)}{\partial w(s)} \] over every $s \leq t$ in the graph. This can be efficiently accomplished using

\[ c^{(t)} = \hat{c}^{(t)} + c^{(t+1)}J^{(t+1)} \]  

(see Eq. 7) to propagate credit assignment backwards. However, in our framework, where a network is run on an infinite-time horizon, there are two qualitatively different ways of unrolling the network. We call them “efficient” and “future-facing” BPTT.

4.1.1. Efficient Backpropagation Through Time (E-BPTT)

For this method, we simply divide the graph into non-overlapping segments of truncation length $T$ and perform BPTT between $t - T$ and $t$ as described above, using Eq. (23). It takes $O(n^2T)$ computation time to compute one gradient, but since this computation is only performed once every $T$ time steps, the computation time is effectively $O(n^2)$, with memory requirement $O(nT)$. A problem with this approach is that it does not treat all time points the same: an application of $w$ occurring near the end of the graph segment has less of its future influence accounted for than applications of $w$ occurring before it, as can be visualized in Fig. 3. And since any one gradient passed to the optimizer is a sum across both $t$ and $s$, it is not an online algorithm by the framework we presented in §2. Therefore, for the purpose of comparing with online algorithms, we also show an alternative version of BPTT that calculates a future-facing gradient (up to truncation) $\frac{\partial L}{\partial w(t)}$ for every $t$.

4.1.2. Future-Facing Backpropagation Through Time (F-BPTT)

In this version of BPTT, we keep a dynamic list of truncated credit assignment estimates $\hat{c}^{(s)}$ for times $s = t - T, \cdots, t - 1$:

\[ \left[ \hat{c}^{(t-T)}, \cdots, \hat{c}^{(t-1)} \right], \]

where each truncated credit assignment estimate includes the influences of $a^{(s)}$ only up to time $t - 1$:

\[ \hat{c}^{(s)} = \sum_{t' = s}^{t-1} \frac{\partial L(t')}{\partial a^{(s)}}. \]
Figure 3: A visualization of various exact gradient methods. Each plot contains a lattice of points, representing derivatives $\partial L(t)/\partial w(s)$ for $s \leq t$, with gray boxes representing individual gradients passed to the optimizer. 

a) RTRL sums these derivatives into gradients for fixed $t$, using the PF relation (Eq. 5, §2) to efficiently derive successive gradients (blue arrow).

b) F-BPTT sums these derivatives into gradients for fixed $s$ by backpropagating through time (yellow arrows).

c) E-BPTT creates a triangular gradient for non-overlapping subgraphs, using the FF relation (Eq. 7, §2) for efficient computation (red arrows). Here, the truncation horizon is $T = 4$.

At current time $t$, every element $\hat{c}^{(s)}$ is extended by adding $\partial L(t)/\partial a^{(s)}$, calculated by backpropagating from the current loss $L(t)$, while the explicit credit assignment $\bar{c}^{(t)}$ is appended to the front of the list. To compensate, the oldest credit assignment estimate $\hat{c}^{(t-T)}$ is removed and combined with the immediate influence to form a (truncated) gradient

$$\hat{c}^{(t-T)} M^{(t-T)} = \sum_{t'=t-T}^{t} \frac{\partial L(t')}{\partial a^{(t-T)}} \frac{\partial a^{(t-T)}}{\partial w^{(t-T)}} = \sum_{t'=t-T}^{t} \frac{\partial L(t')}{\partial w^{(t-T)}} \approx \frac{\partial L}{\partial w^{(t-T)}},$$

which is passed to the optimizer to update the network. This algorithm is “online” in that it produces strictly future-facing gradients at each time step, albeit delayed by the truncation time $T$ and requiring memory of the network states from $t - T$. Each update step requires $O(n^2 T)$ computation, but since the update is performed at every time step, computation remains a factor of $T$ more expensive than E-BPTT. Memory requirement is still $O(n T)$.

Fig. 3 illustrates the differences among these methods and RTRL, using a triangular lattice as a visualization tool. Each point in the lattice is one derivative $\partial L(t)/\partial w(s)$ with $t \geq s$, and the points are grouped together into discrete gradients passed to the optimizer.

4.2. Decoupled Neural Interfaces (DNI)

Jaderberg et al. (2017) developed a framework for online learning by predicting credit assignment. Whereas PF algorithms face the problem of a large influence tensor $M^{(t)}_{kij}$ that needs a compressed representation, FF algorithms face the problem of incomplete
information: at time $t$, it is impossible to calculate $c^{(t)}$ without access to future network variables. The approach of Decoupled Neural Interfaces (DNI) is to simply make a linear prediction of $c^{(t)}$ (Czarnecki et al., 2017) based on the current hidden state $a^{(t)}$ and the current labels $y^{*(t)}$:

$$c_i^{(t)} \approx \sum_l \tilde{a}_l^{(t)} A_{li},$$

where $\tilde{a}^{(t)} = \text{concat}(a^{(t)}, y^{*(t)}, 1) \in \mathbb{R}^{m'}$, $m' = n + n_{out} + 1$, and $A_{li}$ are the components of a matrix $A \in \mathbb{R}^{m' \times n}$, which parameterizes what the authors call the synthetic gradient function. The parameters $A_{li}$ are trained to minimize the loss

$$L_{SG}^{(t)} = \frac{1}{2} \left\| \sum_l \tilde{a}_l^{(t)} A_{li} - c_i^{(t)} \right\|^2$$

via gradient descent, similar to KeRNL’s treatment of $A_{ki}$ and $\alpha_i$ (and we drop the time dependence of $A_{li}$ for the same reason). Of course, this begs the question—the whole point is to avoid calculating $c^{(t)}$ explicitly, but calculating the error in Eq. (24) requires access to $c^{(t)}$. So the authors propose a “bootstrapping” technique analogous to the Bellman equation in Reinforcement Learning (Sutton and Barto, 2018). If we take the FF relation we derived in Eq. (7)

$$c^{(t)} = \bar{c}^{(t)} + c^{(t+1)} J^{(t+1)}$$

and approximate the appearance of $c^{(t+1)}$ with the synthetic gradient estimate $\tilde{a}^{(t+1)} A$, then Eq. (25) provides an estimate of $c_i^{(t)}$ to use in Eq. (24). Then the update for $A$ can be written as

$$\Delta A_{li} \propto -\tilde{a}_i^{(t)} \left[ \sum l' \tilde{a}_{l'}^{(t)} A_{l'i} \left( \bar{c}_i^{(t)} + \sum l'' \sum m \tilde{a}_{l''}^{(t+1)} A_{l''m} J_{mi}^{(t+1)} \right) \right]$$

with learning rate chosen as a hyperparameter. As in Eq. (8), the gradient is calculated by combining the estimated credit assignment for the $i$-th unit with the explicit influence by the $ij$-th parameter:

$$\frac{\partial L}{\partial W_{ij}^{(t)}} = \frac{\partial L}{\partial a_i^{(t)}} \frac{\partial a_i^{(t)}}{\partial W_{ij}^{(t)}} = \bar{c}_i^{(t)} \phi'(h_i^{(t)}) \tilde{a}_j^{(t-1)} \approx \left( \sum l \tilde{a}_i^{(t)} A_{li} \right) \phi'(h_i^{(t)}) \tilde{a}_j^{(t-1)}$$

This algorithm is future facing because it ultimately estimates the effect of applying $w$ at current time $t$ on future losses. Its updates are deterministic, because no explicit randomness is required, and numerical, because the minimization problem over $A_{li}$ implied by Eq. (24) is approximated via gradient descent rather than solved in closed form. It requires $O(n^2)$ memory for $A$ and $O(n^2)$ computation for the matrix-vector multiplications in Eq. (26).

### 4.2.1. Biological Approximation to DNI

While many of the algorithms we have presented are biologically plausible in the abstract, i.e. temporally/spatially local and requiring no more than $O(n^2)$ memory, we have not yet discussed any explicit biological implementations. There are a handful of additional considerations for evaluating an algorithm with respect to biological plausibility:
Any equation describing synaptic strength changes (weight updates) must be \textit{local}, i.e. any variables needed to update a synapse connecting the $i$-th and $j$-th units must be physically available to those units.

Matrix-vector multiplication can be implemented by network-wide neural transmission, but input vectors must represent \textit{firing rates} (e.g. post-activations $a$) and not membrane potentials (e.g. pre-activations $h$), since inter-neuron communication is mediated by spiking.

Feedback weights used to calculate $\mathbf{c}$ cannot be perfectly symmetric with $\mathbf{W}^{\text{out}}$, since there is no evidence for biological weight symmetry (see Lillicrap et al., 2016).

Matrices (e.g. $\mathbf{J}$ or $\mathbf{A}$) must represent a set of synapses, whose strengths are determined by some local update.

With a few modifications, many of the presented algorithms can satisfy these requirements. We briefly illustrate one particular case with DNI, as shown in Marschall et al. (2019). To address (i), the result of the synthetic gradient operation $\sum_l \tilde{a}_l^{(t)} A_{li}$ can be stored in an electrically isolated neural compartment, in a manner similar to biological implementations of feedforward backpropagation (Guerguiev et al., 2017; Sacramento et al., 2018), to allow for local updates to $W_{ij}$. For (ii), simply pass the bootstrapped estimate of $\mathbf{c}^{(t+1)}$ from Eq. (26) through the activation function $\phi$ so that it represents a neural firing rate. For (iii), one can use fixed, random feedback weights $\mathbf{W}^{\text{fb}}$ instead of the output weights to calculate $\mathbf{c}^{(t)}$, as in Lillicrap et al. (2016). And for (iv), one can train a set of weights $\mathbf{J}_{ij}$ online to approximate the Jacobian by performing SGD on $L_j^{(t)} = \left\| a_i^{(t)} - \sum_j \mathbf{J}_{ij} a_j^{(t-1)} \right\|^2$, which encodes the error of the linear prediction of the next network state by $\mathbf{J}_{ij}$. The update rule manifests as

$$
\Delta \mathbf{J}_{ij} \propto - \left( a_i^{(t)} - \sum_{j'} \mathbf{J}_{ij'} a_j^{(t-1)} \right) a_j^{(t-1)},
$$

essentially a “perceptron” learning rule, which is local and biologically realistic. Although this approximation brings no traditional computation speed benefits, it offers a plausible mechanism by which a neural circuit can access its own Jacobian for learning purposes. This technique could be applied to any other algorithm discussed in this paper. We refer to this altered version of DNI as DNI(b) in the experiments section.

5. Experiments

The ultimate goal of empirical evaluation of different algorithms would be to assess their performance in real-world tasks. However, a full algorithmic comparison in large real-world problems would likely require a complex architecture (LSTM/GRU), batching, and sophisticated optimization. For each algorithm, each of these choices and associated hyperparameters would have to be individually optimized in a principled way for a fair comparison, which goes beyond the scope of this paper. Instead, we use the simplest possible setup for RNN learning, i.e. the simplest architecture (vanilla RNN), a true online setting (batch size 1), and basic SGD optimization, so that we can focus on the effects of different gradient...
approximations, without having to consider how they interact with all the additional techniques required to make learning work in real-world problems. This setup restricts us to simple tasks, but allows us to systematically investigate how key task features, such as time horizon and dimensionality, affect the comparison outcome.

5.1. Setup

We evaluate each algorithm’s ability to learn two different synthetic tasks: an additive dependencies task (“Add”) borrowed from Pitis (2016) and a mimic target RNN task (“Mimic”). Each of these tasks is strictly online, i.e. a continuous sequence of data, as opposed to discrete subsequences presented in batches. Each admits a parametrizable notion of difficulty, either time horizon of dependencies (in Add) or computational complexity (in Mimic).

In the Add task, a stream of i.i.d. Bernoulli inputs $x^{(t)} \in \{0, 1\}$ is provided to the RNN. The label $y^{*(t)}$ has a baseline value of 0.5 that increases (or decreases) by 0.5 (or 0.25) if $x^{(t-t_1)} = 1$ (or $x^{(t-t_2)} = 1$), for specified lags $t_1$ and $t_2$. This task is similar in spirit to the more popular “Adding Problem” from Hochreiter and Schmidhuber (1997), but our Add task is truly online and can be learned by vanilla RNNs. Task difficulty is naturally parameterized by the two delays; here we chose to incrementally vary $t_1$, with fixed $t_2 - t_1$.

In the Mimic task, the inputs are multi-dimensional i.i.d. Bernoulli inputs $x^{(t)} \in \{0, 1\}^{n_{in}}$, with labels $y^{*(t)} \in \mathbb{R}^{n_{out}}$ determined by the outputs of an untrained target RNN (with $n_h$ hidden units and randomly generated, unitary recurrent weight matrix) that is fed the same input stream $\{x^{(t')} : t' \leq t\}$. We typically use $n_{in} = n_{out} = 32$ in Mimic, chosen so that learning $W$ is necessary for strong performance. We parameterically vary $n_h$ to modulate task difficulty—a target RNN with more hidden units will induce more complex dependencies between $x$ and $y^*$.

For each task, we consider two versions on different time scales: when the network is perfectly discrete ($\alpha = 1$, see Eq. 9) and when the network update has some time continuity ($\alpha = 0.5$). For the $\alpha = 0.5$ case, the tasks are stretched over time by a factor of 2 to compensate (i.e. each input/label is duplicated for one time step).

We implement each algorithm in a custom NumPy-based Python module. We use gradient descent with a learning rate of $10^{-4}$, the fastest learning rate for which all algorithms are able to converge to a stable steady-state performance. We restrict ourselves to using a batch size of 1, because, in an online setting, the network must learn as data arrive in real time. Most algorithms demand additional configuration decisions and hyperparameter choices: the truncation horizon $T$ (F-BPTT), the initial values of the tensors $A$ and $B$ (all approximations), the initial values of the learned timescales $\alpha_i$ (KeRNL), the distribution from which $\nu$ is sampled for stochastic updates (UORO, KF-RTRL, R-KF), and the learning rate for the numerical updates (KeRNL, DNI). For each algorithm, we independently optimize these choices by hand (see Appendix B for details).

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Figure 4: a) Cross-entropy loss for networks trained on Add task \((t_1 = 5, t_2 = 9)\) with \(\alpha = 1\) for various algorithms. Lines are means over 24 random seeds (weight initialization and training set generation), and shaded regions represent \(\pm 1\) S.E.M. Raw loss curves are first down-sampled by a factor of \(10^{-4}\) (rectangular kernel) and then smoothed with a 10-time-step windowed running average. b) Same for \(\alpha = 0.5\) and \(t_1 = 2, t_2 = 4\). c) Test loss after training runs for the Add task with \(\alpha = 1\) for a range of task difficulties, where “difficulty” is quantified as the horizon of the first dependency \(t_1\), with \(t_2 = t_1 + 2\). We used 12 random seeds per algorithm-difficulty pair. d) Same for \(\alpha = 0.5\).

5.2. Add Task: Results and Analysis

Fig. 4 shows the performance of each learning algorithm on the Add task, in both \(\alpha = 1\) and \(\alpha = 0.5\) conditions. We also include a fixed \(W\) algorithm, where learning is restricted to the subset of parameters \(W^{\text{out}}\), as baseline. As expected, since they compute exact gradients up to truncation, RTRL and F-BPTT perform best, although KF-RTRL is a sufficiently robust approximation to virtually tie with them. All three approach the theoretical optimum, defined as the cross-entropy when the outputs perfectly match the labels.\(^7\)

\(^7\) Counterintuitively, this is nonzero because the labels are not binary, so e.g. an output of 0.75 with a label of 0.75 is a perfect match, but carries a cross-entropy loss of \(-0.75 \log(0.75) - 0.25 \log(0.25) = 0.56\).
R-KF and UORO perform similarly and worse than KF-RTRL does, as expected, since these approximations carry significantly more variance than KF-RTRL. However, in the $\alpha = 0.5$ condition, their performance is similar to that of KF-RTRL.

KeRNL and RFLO also cluster in performance across $\alpha$ conditions. KeRNL is theoretically a stronger approximation of RTRL than RFLO, because of its ability to learn optimal $A_{ki}$ and $\alpha_i$ whereas RFLO has fixed $A_{ki} = \delta_{ki}$ and $\alpha_i = \alpha$. However, the numerical procedure for updating $A_{ki}$ and $\alpha_i$ depends on several configuration/hyperparameter choices. Despite significant effort in exploring this space, we are not able to get KeRNL to perform better than RFLO, suggesting that the procedure for training $A_{ki}$ and $\alpha_i$ does more harm than good in our setup (see Fig. S1 in Appendix C for a systematic analysis across tasks and $\alpha$ values). We have chosen a favorable setting for KeRNL, such that it performs almost as well as RFLO, but still learns $A_{ki}$ values that are distinct from $\delta_{ki}$. In the original paper, Roth et al. (2019) show promising results using RMSProp (Tieleman and Hinton, 2012) and batched training, which makes us suspect that the perturbation-based method for training $A_{ki}$ is simply too noisy for online learning.

DNI sits somewhere between the RFLO-KeRNL cluster and the rest, with its biologically realistic sibling DNI(b) performing slightly worse than DNI, as to be expected, since it is an approximation on top of an approximation. As with KeRNL, DNI’s numerical update of $A_{li}$ introduces more hyperparameters and implementation choices, but there is a larger space of configurations in which the updates improve rather than hinder the algorithm’s performance.

The above observations hold across task difficulties, as we vary $t_1$ with $t_2 = t_1 + 2$ (Fig. 4c,d). All algorithms perform near-optimally for easy versions of the task, while approaching the performance lower bound as $t_1$ increases. This bound is defined as the cross-entropy loss for a network that has learned the marginal output statistics but has no knowledge of the input dependencies. For a range of moderate difficulties the algorithms’ performances are grouped similarly to Fig. 4a,b in both $\alpha$ settings.

### 5.3. Mimic Task: Results and Analysis

For the Mimic task (Fig. 5), we also see a clustering of the algorithms that reflects their conceptual similarity. For instance, stochastic algorithms UORO and R-KF perform similarly to each other (as in Add), and so do deterministic algorithms RFLO and KeRNL. However, the latter group performs better in Mimic than the former, unlike in Add.

Since in our setup all target networks have unitary weight matrices, Mimic has roughly the same time constant independent of task difficulty, as illustrated in the input-output cross-correlograms of the target networks (Fig. S2a,b in Appendix C). This time horizon is relatively short, as confirmed by the fact that the task can be learned to the same level of performance even with small BPTT truncation horizons (Fig. S2c,d in Appendix C). This explains why RFLO, KeRNL and DNI performance approaches that of BPTT and RTRL.

A noticeable difference is that stochastic algorithms perform systematically worse than they did on the Add task relative to deterministic ones. One potential explanation, in line with the above, is that when temporal demands of the task are small, the benefit of an unbiased gradient is outweighed by the drawback of gradient variance. It is also possible that the high task dimensionality of Mimic disproportionally affects the performance of
stochastic algorithms. In further experiments, we vary the input dimensionality, while duplicating inputs appropriately to keep \( n_{\text{in}} = 32 \), thereby fixing the total number of network parameters. Across latent dimensionalities, we find that UORO and R-KF perform significantly worse than all other algorithms. Only when latent dimensionality is small do they perform similarly (Fig. S3 in Appendix C). Our conjecture is that UORO and R-KF are more effective at maintaining information over time (cf. Add), but the variance of their gradients becomes problematic in high dimensions.

5.4. Gradient Similarity Analysis

We conduct an in-depth investigation looking beyond task accuracy by directly comparing the (approximate) gradients produced by each algorithm. Fig. 6 shows how a given pair of algorithms align on a time-step-by-time-step basis for the Add and Mimic tasks. Each subplot is a histogram giving the distribution of normalized dot products

\[
\cos(\theta_{XY}^{(t)}) = \frac{\Delta_{X}^{(t)} W \cdot \Delta_{Y}^{(t)} W}{\|\Delta_{X}^{(t)} W\| \|\Delta_{Y}^{(t)} W\|}
\]  

(27)
for (flattened) weight updates $\Delta_X^{(t)} W$ and $\Delta_Y^{(t)} W$ prescribed by algorithms $X$ and $Y$, respectively, at time $t$. Figs. 6a,c show qualitatively similar trends:

Figure 6: a) Histograms of normalized gradient alignments for each pair of algorithms. Gradients are calculated during a simulation of $100k$ time steps of the Add task (same hyperparameters as in Figs. 4a,c). Learning follows RTRL gradients, with other algorithms’ gradients passively computed for comparison. Mean alignment (dashed blue line) and 0 alignment reference (dashed black line) shown.

b) Mean alignments of each approximate algorithm with RTRL and F-BPTT, color-coded by past facing (UORO, KF-RTRL, R-KF, RFLO, KeRNL) vs. future facing (DNI). A single line segment corresponds to an approximate (i.e. non-F-BPTT, non-RTRL) algorithm, with its end points denoting mean alignment with each exact algorithm.

c) Same as (a), for Mimic task, with hyperparameters as in Figs. 5a,b.

d) Same as (b), for Mimic task.
As shown directly in Figs. 6b,d, PF algorithms (UORO, KF-RTRL, R-KF, RFLO, KeRNL) align better with RTRL than with F-BPTT, and vice versa for FF algorithms (DNI). This effect is subtler in Mimic—not unexpected since the time horizon required for solving the task is short, which obscures the distinction between PF and FF gradients.

The deterministic PF algorithms (RFLO and KeRNL) align better with RTRL than the stochastic algorithms (UORO, KF-RTRL, and R-KF) align with RTRL.

RFLO and KeRNL align more strongly with each other than any other pair (by construction since the learning rate for KeRNL is small).

UORO and R-KF do not align strongly with any other algorithms, despite their ability to train the RNN effectively. UORO and R-KF each have mean alignments with RTRL that are barely above 0 (Fig. 6b), yet they outperform other algorithms with much higher average alignment, in particular RFLO, KeRNL, and DNI.

Observations (i)–(iii) validate our categorizations, as similarity according to the normalized alignment corresponds to similarity by the past-facing/future-facing, tensor structure, and stochastic/deterministic criteria. Observation (iv) is puzzling, as it shows that angular alignment with exact algorithms is not predictive of learning performance.

How are UORO and R-KF able to learn at all if their gradients are almost orthogonal with RTRL on average? We address this question for both UORO and R-KF by examining the joint distribution of the gradient’s alignment with RTRL and the gradient’s norm (Fig. 7). All 4 cases show a statistically significant positive linear correlation between the normalized alignment and the common log of the gradient norm. This observation may partially explain (iv), because larger weight updates occur when UORO happens to strongly align with RTRL. However, these correlations are fairly weak even if statistically significant, and we argue that better algorithm similarity metrics are needed to account for observed differences in performance.

5.5. RFLO Analysis

Among all approximate algorithms, RFLO stands out as having the simplest tensor structure and update rule, and it has been empirically demonstrated to be able to train RNNs on long-term dependencies. This is such a severe approximation of RTRL, yet it works so well in practice—and there is no clear understanding why. Although Murray (2019) goes into detail showing how loss decreases despite the random feedback used to approximately calculate \( \bar{c}(t) \), he does not address the more basic mystery of how RFLO is able to learn despite the significant approximation \( J(t) \approx (1 - \alpha)I \). In this section, we provide some intuition for how this simple learning rule is so successful and empirically validate our claims.

We hypothesize that, rather than learning dynamics that actively retain useful bits of the past like RTRL and BPTT, RFLO works by training what is essentially a high-capacity feedforward model to predict labels from the natural memory traces of previous inputs contained in the hidden state. This is reminiscent of reservoir computing (Lukoševičius and Jaeger, 2009). We illustrate this idea in the special case of a perfectly discrete network (\( \alpha = 1 \)), where the learning rule still performs remarkably well despite \( B_{ij}^{(t)} = \phi'(h_i^{(t)}) \tilde{a}_{ij}^{(t-1)} \)
A Unified Framework of Online Learning Algorithms

Figure 7: The joint distribution of normalized alignments and gradient norms (log scale). 

a) UORO on Add task, b) UORO on Mimic task, c) R-KF on Add task, d) R-KF on Mimic task. Color intensity represents (smoothed) observed frequency, based on a sample of 100k time steps, with least-squares regression line in red. The estimated correlation coefficients $r$ are all significant.

containing no network history. As Fig. 8a depicts, $a^{(t-1)}$ ultimately maps to $y^{(t)}$ via a single-hidden-layer feedforward network parameterized by $W$ and $W^{\text{out}}$. The RFLO learning rule in the discrete case corresponds exactly to training $W$ by backpropagation:

$$
\frac{\partial L^{(t)}}{\partial W_{ij}} = \frac{\partial L^{(t)}}{\partial a^{(t)}_i} \frac{\partial a^{(t)}_i}{\partial W_{ij}} = c_i^{(t)} \phi'(h_i^{(t)}) \hat{a}_j^{(t-1)} = c_i^{(t)} B_{ij}.
$$

While every learning algorithm additionally trains $W^{\text{out}}$ online to best map $a^{(t)}$ to $y^{*^{(t)}}$, this purely linear model cannot perfectly capture the complex ways that information about past inputs $x^{(t')}$, $t' \leq t$ implicit in $a^{(t)}$ relates to labels $y^{*^{(t)}}$. Adding a hidden layer improves the ability of the network to predict $y^{*^{(t)}}$ from whatever evidence of $x^{(t')}$ is naturally retained in $a^{(t-1)}$, analogous to how a single-hidden-layer feedforward network outperforms a simple softmax regression on MNIST (Deng, 2012).

To empirically validate our explanation, we first show that the strength of natural memory traces in the RNN depends on its recurrent weights. We measure this “memory” by running an untrained RNN with fixed weights forwards for 20k time steps of the Add task and calculating the $r^2$ value of a linear regression of $a^{(t+\Delta t)}$ onto $y^{*^{(t)}}$ for different values of the time shift $\Delta t$. The sudden jumps in information occur as $\Delta t$ passes the time lags of
the input-output dependencies explicitly included in the task \( t_1 = 5, t_2 = 9 \), followed by a slow decay as the information relevant for predicting \( y^{*}(t) \) gets corrupted by running the network forwards. The speed of this decay differs by the choice of \( W \). As Fig. 8b shows, orthogonal and Gaussian \( W \) seem to best preserve information over time, while symmetric and diagonal \( W \) lose information quite rapidly, likely due to their real spectra. In separate simulations (Fig. 8c), we trained networks initialized in these ways using the RFLO rule, and only the networks initialized with orthogonal or Gaussian \( W \) are able to learn at all with RFLO. This validates our hypothesis, that RFLO works by a static prediction of \( y^{*}(t) \) based on evidence in \( a^{(t-1)} \), because in cases where this evidence is absent (or at least weak) due to rapid decay, RFLO fails.

6. Discussion

We have presented a framework for conceptually unifying many recent advances in efficient online training of recurrent neural networks. These advances come from multiple perspectives: pure machine learning, biologically plausible machine learning, and computational neuroscience. We started by articulating a crucial distinction, (a) past facing vs. future
facing, that divides algorithms by what exactly they calculate. We then presented a few other properties that characterize each new technique: (b) the tensor structure of the algorithm, (c) whether its update requires explicit randomness, and (d) whether its update can be derived in closed form from the relations (5)–(7) or must be approximated with SGD or some other numerical approach. Along the way, we clarified the relationship between some of the modern online approximations and exact methods. Further, we showed it is possible to create new algorithms by identifying unexplored combinations of properties (a)–(d).

We empirically validated our mathematical intuitions using simple synthetic tasks, solvable using a vanilla RNN architecture and basic gradient descent optimization. The advantage of using these tasks is that they succinctly capture two crucial challenges for training RNNs: calculating credit assignment over long delays (Add) and learning to implement complex, high-dimensional computations (Mimic). Moreover, they allow for parametric variation of the degree of these challenges. Using our synthetic tasks, we found that different algorithms responded to these two challenges differently: stochastic algorithms generally handle credit assignment challenges better (in Add) while deterministic algorithms behave better in high dimensions (in Mimic). We hypothesize that biased algorithms have difficulty propagating credit assignment information over long periods of time, due to error accumulation. Conversely, an unbiased stochastic estimate may perform poorly in high dimensions due to variability not averaging out as easily as in low dimensions.

Following common practice, we used the pairwise vector alignments of the (approximate) gradients calculated by each algorithm as a way to analyze the precision of different approximations. This similarity turned out to reflect the natural clustering of the algorithms along the axes proposed here. In particular, past-facing approximations had stronger alignment with the exact past-facing gradients calculated by RTRL compared to the exact (up to truncation) future-facing gradients calculated by F-BPTT, and vice versa for the future-facing approximation, DNI. Reassuringly, KeRNL and RFLO, which have the same tensor structure, featured strong alignment.

Importantly, the angular alignment of the gradients did not account for task performance: UORO and R-KF performed quite well despite their weak alignment with RTRL and BPTT, while KeRNL performed relatively poorly despite its strong alignment with RTRL and BPTT. Analyzing the magnitudes of the gradients partially explained this observation, as UORO and R-KF aligned with RTRL more strongly when their gradients were larger in norm. However, this effect was subtle, so probably not enough to account for the performance differences. This exposes a limitation of current ways of analyzing this class of algorithms. There clearly is a need for better similarity metrics that go beyond time-point-wise gradient alignment and instead compare long-term learning trajectories.

Notably, it is the stochastic algorithms that have particularly weak alignment with RTRL. UORO and R-KF barely align positively with RTRL on average despite outperforming many other algorithms on Add, and KF-RTRL has only modest average alignment with RTRL despite performing as well as the exact algorithms on both tasks. The answer to this puzzle may lie in how the averages are computed. Over many time steps of learning, corresponding to many samples of \( \nu \), these stochastic methods do contain complete information about \( M_{kij}^{(t)} \), but at any one time point the alignment is heavily corrupted by the explicit randomness. In contrast, deterministic approximations, such as KeRNL, RFLO and DNI, may partially align with exact methods by construction, but their
Figure 9: Cartoon illustrating how alignment with RTRL and performance might dissociate. a) UORO’s noisy estimates of the true gradient are almost orthogonal with RTRL at each time point, but the errors average out over time and allow UORO to find a similar solution. b) KeRNL aligns more strongly with RTRL at each time point, but errors do not average out, so KeRNL converges to a worse solution.

errors have no reason to average out, hence their inability to find the same minima as exact methods (Fig. 9). This may also explain why stochastic approximations do not align with each other despite their conceptual similarity.

With the exception of KF-RTRL and R-KF, all of the algorithms discussed here can in principle be generalized to arbitrary RNN architectures, which makes them applicable to large-scale, real-world problems. For the purpose of our review, we did not include algorithms that are specific to a particular architecture, because mathematically comparing them to other methods is inherently difficult. However, such approaches hold great potential. As an example, Ororbia et al. (2017, 2018) propose a specialized neural architecture (Temporal Neural Coding Network), whose learning algorithm (Discrepancy Reduction) is naturally online and efficient, due to the network structure. As another example, Bellec et al. (2019) adapt what is effectively RFLO to a biologically motivated network architecture involving spiking units and time-varying thresholds. More generally, we believe the mathematical intuitions we provide for general-purpose methods can be leveraged to aid these efforts in designing new architecture-specific learning algorithms.

The search for special architectures that make learning easy is particularly relevant for computational neuroscience. In the brain, cortical architecture and synaptic plasticity rules have evolved together under physical constraints that require plasticity to be local. Still, the details of how local plasticity rules interact with neural circuits remain mysterious and are a current focus of research (Guerguiev et al., 2017; Sacramento et al., 2018; Bellec et al., 2019. Lillicrap and Santoro, 2019). Exploring which architectures allow locality to manifest as a consequence, rather than a constraint, of learning is a potentially fruitful point of interaction between artificial intelligence and computational neuroscience.

Acknowledgments

We thank Guangyu Yang and James Murray for helpful conversations. KC thanks NVIDIA and eBay for their support.
Appendix A. Lemma for Generating Rank-1 Unbiased Estimates

For completeness, we state the Lemma from Tallec and Ollivier (2017) in components notation. Given a decomposition of a matrix $M \in \mathbb{R}^{n \times m}$ into $r$ rank-1 components

$$M_{ij} = \sum_{k=1}^{r} A_{ik} B_{kj},$$

(a) a vector of i.i.d. random variables $\nu \in \mathbb{R}^r$ with $E[\nu_k] = 1$, $E[\nu_k \nu_{k'}] = \delta_{kk'}$, and a list of $r$ positive constants $\rho_k > 0$, then

$$\tilde{M}_{ij} = \left( \sum_{k=1}^{r} \rho_k \nu_k A_{ik} \right) \left( \sum_{k=1}^{r} \rho_k^{-1} \nu_k B_{kj} \right)$$

(30)

is a rank-1, unbiased estimate of $M_{ij}$ over the choice of $\nu$.

Appendix B. Implementation details

For reproducibility, we describe in fuller detail our implementation configurations for each simulation. Table 2 shows hyperparameter/configuration choices that apply across all algorithms. Table 3 shows the algorithm-specific hyperparameter choices we made for each task.

In Table 2, we reference sub-matrices of $W = \begin{bmatrix} w^{\text{rec}}, w^{\text{in}}, b^{\text{rec}} \end{bmatrix}$ and $W^{\text{out}} = \begin{bmatrix} w^{\text{out}}, b^{\text{rec}} \end{bmatrix}$, since they are initialized differently.

<table>
<thead>
<tr>
<th>hyperparameter</th>
<th>value</th>
<th>explanation</th>
</tr>
</thead>
<tbody>
<tr>
<td>learning rate</td>
<td>$10^{-4}$</td>
<td>learning rate for SGD w.r.t. $W$ and $W^{\text{out}}$</td>
</tr>
<tr>
<td>$n$</td>
<td>32</td>
<td>number of hidden units in the network</td>
</tr>
<tr>
<td>$\phi$</td>
<td>tanh</td>
<td>nonlinearity used in RNN forward dynamics</td>
</tr>
<tr>
<td>init. $w^{\text{in}}$</td>
<td>$\sim \mathcal{N}(0, 1/\sqrt{n_{\text{in}}})$</td>
<td>initial value for input weights</td>
</tr>
<tr>
<td>init. $w^{\text{rec}}$</td>
<td>rand. orth.</td>
<td>initial value for recurrent weights</td>
</tr>
<tr>
<td>init. $b^{\text{rec}}$</td>
<td>0</td>
<td>initial value for recurrent bias</td>
</tr>
<tr>
<td>init. $w^{\text{out}}$</td>
<td>$\sim \mathcal{N}(0, 1/\sqrt{n})$</td>
<td>initial value for output weights</td>
</tr>
<tr>
<td>init. $b^{\text{out}}$</td>
<td>0</td>
<td>initial value for output bias</td>
</tr>
<tr>
<td>init. $W^{\text{FB}}$</td>
<td>$\sim \mathcal{N}(0, 1/\sqrt{n_{\text{out}}})$</td>
<td>value for fixed feedback weights used in DNI(b)</td>
</tr>
<tr>
<td>init. $b^{\text{rec}}_{\text{targ.}}$</td>
<td>$\sim \mathcal{N}(0, 0.1)$</td>
<td>initial value for target recurrent bias in Mimic</td>
</tr>
<tr>
<td>init. $b^{\text{out}}_{\text{targ.}}$</td>
<td>$\sim \mathcal{N}(0, 0.1)$</td>
<td>initial value for target output bias in Mimic</td>
</tr>
</tbody>
</table>

Table 2: Default hyperparameter choices for the RNN independent of learning algorithm.

Some miscellaneous implementation details below:

- For the Add task in the $\alpha = 1$ condition, we changed the DNI/DNI(b) learning rate to $5 \times 10^{-2}$ for $A_{li}$ and $10^{-2}$ for $J_{ij}$ (DNI(b)). In other cases, the learning rates for $A_{li}$ and $J_{ij}$ are identical.
- There are two appearances of the synthetic gradient weights $A_{li}$ in Eq. (26). Although we wrote them as one matrix $A$ for brevity, in implementation we actually keep two separate values, $A$ and $A^*$, the latter of which we use for for the right-hand appearance
\begin{table}[h]
\centering
\begin{tabular}{|c|c|c|c|c|c|}
\hline
algorithm & initial values & $\nu$ dist. & LR & pert. $\sigma$ & $T$ \\
\hline
UORO & $A_0^{(0)} \sim \mathcal{N}(0,1), B_{ij}^{(0)} \sim \mathcal{N}(0,1)$ & unif. $\{-1,1\}$ & & & \\
KF-RTRL & $A_i^{(0)} \sim \mathcal{N}(0,1), B_{ij}^{(0)} \sim \mathcal{N}(0,1)$ & unif. $\{-1,1\}$ & & & \\
R-KF & $A_i^{(0)} \sim \mathcal{N}(0,1), B_{ij}^{(0)} \sim \mathcal{N}(0,1)$ & unif. $\{-1,1\}$ & & & \\
KeRNL & $A_{ki}^{(0)} = \delta_{ki}, B_{ij}^{(0)} = 0, \alpha_i^{(0)} = \alpha$ & $1/\sigma$ & $10^{-7}$ & & \\
DNI & $A_{li}^{(0)} \sim \mathcal{N}(0,1/\sqrt{m'})$ & & $10^{-3}$ & & \\
DNI(b) & $A_{li}^{(0)} \sim \mathcal{N}(0,1/\sqrt{m'})$, $J_{ij}^{(0)} = W_{ij}^{rec}$ & & $10^{-3}$ & & \\
F-BPTT & & & & 10 & \\
\hline
\end{tabular}
\caption{Hyperparameter choices specific to individual algorithms.}
\end{table}

$A_{\nu m}$ (specifically to calculate the bootstrapped estimate of the SG training label). We update $A$ every time step but keep $A^*$ constant, replacing it with the latest value of $A$ only once per $\tau \in \mathbb{N}$ time steps. This integer $\tau$ introduces another hyperparameter, which we choose to be 5. (Inspired by an analogous technique used in deep Q-learning from Mnih et al., 2015.)

- In the original paper, Roth et al. (2019) use $(1 - \exp(-\gamma_i))$ rather than $\alpha_i$ as a temporal filter for $B_{ij}^{(t)}$. We made this change so that $\alpha_i$ makes sense in terms of the $\alpha$ in the forward dynamics of the network and RFLO. Of course, these are equivalent via $\gamma_i = -\log(1 - \alpha_i)$, but the gradient w.r.t. $\alpha_i$ must be rescaled by a factor of $1/(1 - \alpha_i)$ to compensate.

- For KeRNL, there is a choice for how to update the eligibility trace (Eq. 17): one can scale the right-hand term $\phi'(h_i^{(t)})a_j^{(t-1)}$ by either the learned timescale $\alpha_i$ or the RNN timescale $\alpha$. We chose the latter because it has stronger empirical performance and it theoretically recovers the RTRL equation under the approximating assumptions about $A$.

- Perturbations for calculating gradients for $A_{ki}$ and $\alpha_i$ in KeRNL are sampled i.i.d. $\zeta_i \sim \mathcal{N}(0, \sigma)$.

- In our implementation of the Add task, we use $n_{in} = n_{out} = 2$ for a “one-hot” representation of the input $x^{(t)} \in \{0, 1\}$ and label $y^{*(t)} \in \{0.25, 0.5, 0.75, 1\}$, such that $x^{(t)} = [x^{(t)}, 1 - x^{(t)}]$ and $y^{*(t)} = [y^{(t)}, 1 - y^{(t)}]$.

- In our implementation of Mimic, the target RNN was initialized in the same way as the RNNs we train, with the exception of the recurrent and output biases (see Table 2).
Appendix C. Supplementary Figures

Figure S1: a) Test loss of KeRNL on Add task ($\alpha = 1, t_1 = 5, t_2 = 9$) and RFLO for different values of the learning rate for $A_{ki}$ and $\alpha_i$. The learning rate used in the rest of the paper is indicated by the grey dashed line. b) Same for Add with $\alpha = 0.5, t_1 = 2, t_2 = 4$. c) Same for Mimic with $\alpha = 1, n_h = 32$. d) Same for Mimic with $\alpha = 0.5, n_h = 32$. 
Figure S2: a) Linear $R^2$ coefficient between inputs $\mathbf{x}$ and labels $\mathbf{y}^*$ at a given time delay for the Mimic task ($\alpha = 1$) on various difficulties (shades of gray). b) Same for $\alpha = 0.5$. c) Test loss for F-BPTT algorithm on Mimic task ($\alpha = 1$) as a function of truncation horizon on various difficulties. d) Same for $\alpha = 0.5$. For low difficulties, performance gets worse with higher $T$. For higher difficulties, performance saturates around $T = 5$ or earlier.
Figure S3: a) Test loss on Mimic ($\alpha = 1, n_h = 16$) as a function of the latent dimensionality of the inputs, while holding fixed the number of nominal input dimensions to 32 to keep $W$ the same size. As task dimensionality gets larger, performance of UORO and R-KF diverges from rest of algorithms. DNI, F-BPTT, KF-RTRL and KeRNL omitted for readability but perform similarly to RTRL and RFLO. b) Same for $n_h = 32$. 
References


