Unlocking State-Tracking in Linear RNNs through Negative Eigenvalues

AutoML Seminar 9th of January 2025

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Outline

Part 1 (Riccardo)

- 1. State-tracking
- 2. Linear RNNs and Known Limits of Current Architectures
- 3. Contribution 1: Limits of Linear RNNs.
- 4. Contribution 2: How to unlock State-tracking.

Part 2 (Julien)

- 1. Extending the Eigenvalue Range of Mamba and DeltaNet
- 2. Synthetic Experiments
- 3. Language Modeling Experiments
- 4. Conclusion and Future Works

State Tracking

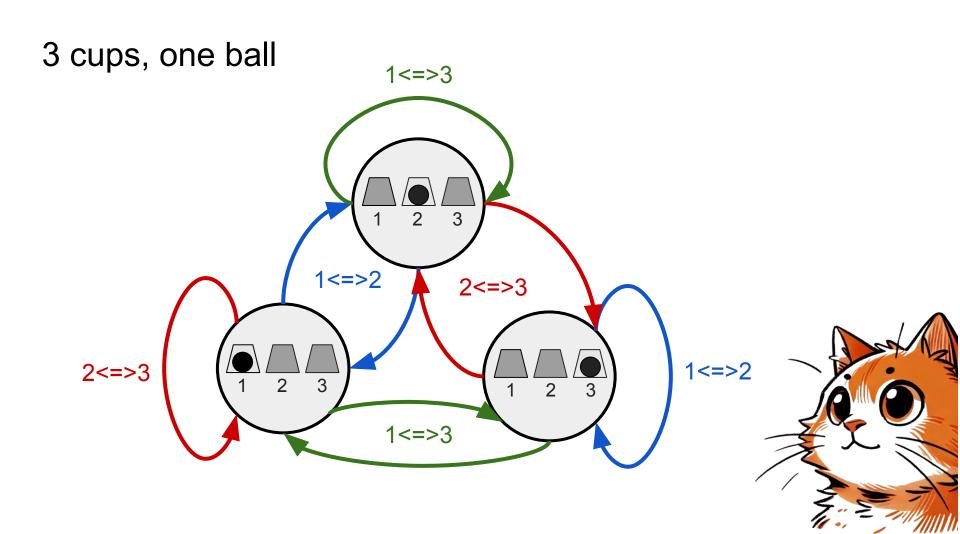
Show Initial State



Where is the ball?



- State is not observable: the ball position is shown only at the start
- The cat needs to watch the entire sequence of transitions



Finite State Automata (FSA)

States (Finite set)
$$\rightarrow Q = \left\{ \prod_{1} \sum_{2} \prod_{3}, \prod_{1} \sum_{2} \prod_{3}, \prod_{1} \sum_{2} \prod_{3} \right\}$$

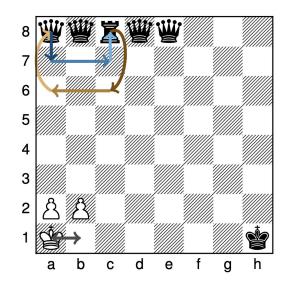
Alphabet (Finite set) $\rightarrow \Sigma = \{1 \le 2, 1 \le 3, 2 \le 3\}$
Initial state
 $q_0 \in Q$
Transition function

Transition function

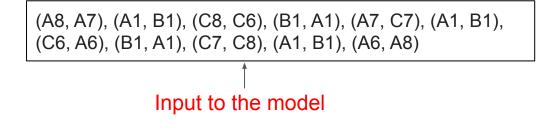
State Tracking = mimic an FSA:

map the **sequences of transitions** (input) to **sequences of states** (output).

State Tracking Tasks in Text Data



Tracking a chessboard with non-standard (source, target) notation for moves



Code evaluation

Entity Tracking

x = [0, 0, 1, 0, 0] x[1], x[3] = x[3], x[1] # Swap 1, 3

Alice, Bob and Carl each have a coin. Carl is the only one having a penny. Alice and Carl trade coins.

Images modified from Merrill, William, Jackson Petty, and Ashish Sabharwal. "The illusion of state in state-space models." ICML (2024).

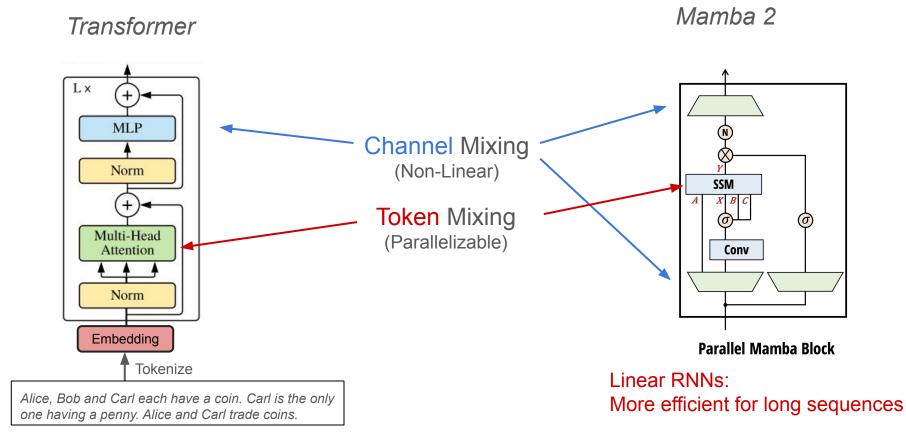
State-tracking?



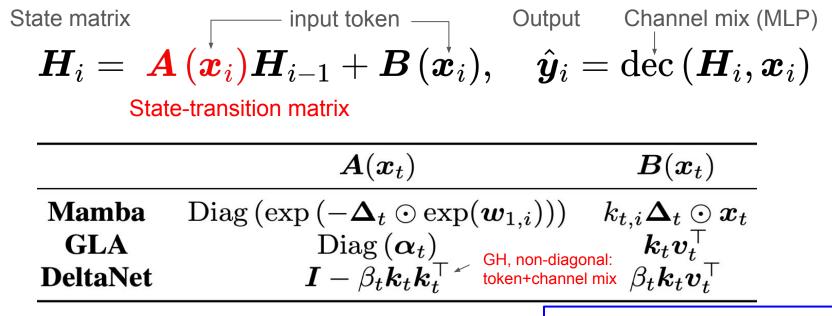


Alice, Bob and Carl each have a coin. Carl is the only one having a penny. Alice and Carl trade coins. Alice, Bob and Carl each have a coin. Carl is the only one having a penny. Carl trades **his penny** with Alice.

Modern Language Modeling Architectures



Linear RNNs (One Layer)

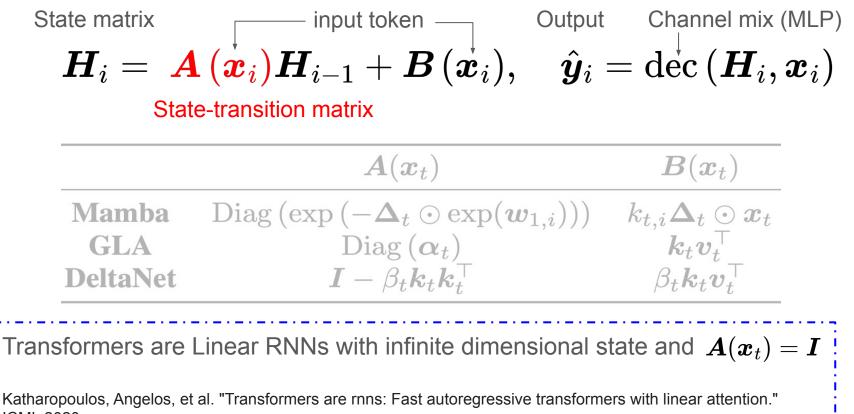


Gu, Albert, and Tri Dao. "Mamba: Linear-time sequence modeling with selective state spaces." *arXiv* (2023).

Yang, Songlin, et al. "Gated Linear Attention Transformers with Hardware-Efficient Training." *ICML 2024* Yang, Songlin, et al. "Parallelizing Linear Transformers with the Delta Rule over Sequence Length.", NeurIPS 2024

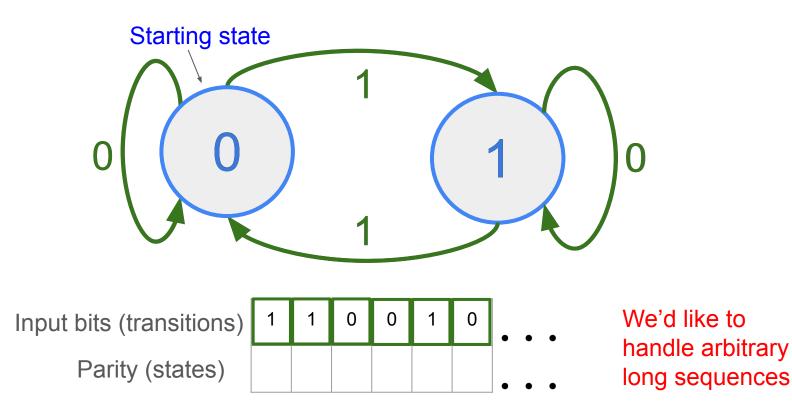
Linearity + heavily structured matrices make the recursion efficiently parallelizable

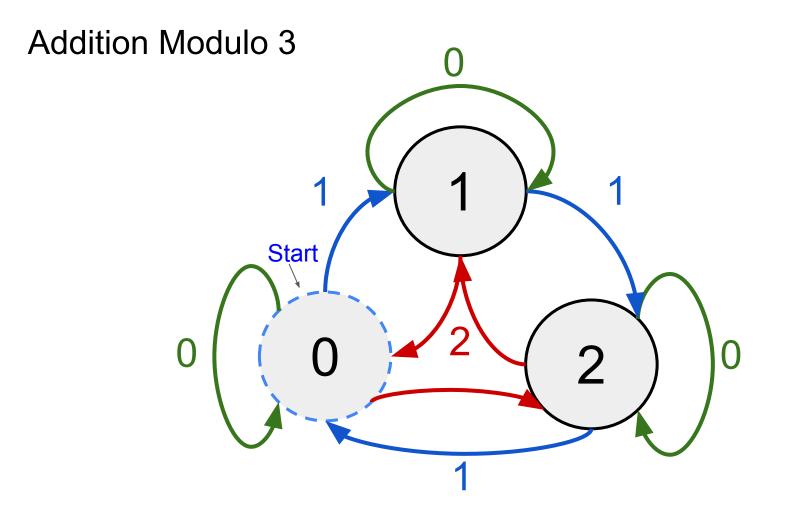
Linear RNNs (One Layer)



ICML 2020.

Parity (2-cups game, addition modulo 2)





Solving Parity with a Scalar Linear RNN

$$h_i = a\left(x_i
ight) h_{i-1} + x_i$$

Solution 1: State = sum of previous values

 $egin{array}{ll} a\left(x_{i}
ight) = 1 \ h_{t} = \sum_{i=1}^{t} x_{i} & y_{t} = h_{t} egin{array}{ll} \mathrm{mod} \ 2 & ext{(state blows up!)} \end{array}$

Solution 2: State = parity

 $a(1)=-1, \quad a(0)=1 \quad y_t=h_t \qquad \qquad ext{(negative values)}$

Issue with Linear RNNs

State-	$oldsymbol{B}(oldsymbol{x}_t)$	
Mamba GLA DeltaNet	$egin{aligned} ext{Diag}\left(\exp\left(-oldsymbol{\Delta}_t\odot\exp(oldsymbol{w}_{1,i}) ight) ight) \ ext{Diag}\left(oldsymbol{lpha}_t ight) \ I - eta_toldsymbol{k}_toldsymbol{k}_t^{ op} & ext{GH, non-diagonal} \end{aligned}$	$k_{t,i} oldsymbol{\Delta}_t \odot oldsymbol{x}_t \ oldsymbol{k}_t oldsymbol{v}_t^ op oldsymbol{s}_t \ oldsymbol{eta}_t oldsymbol{k}_t oldsymbol{v}_t^ op oldsymbol{s}_t oldsymbol{k}_t oldsymbol{v}_t^ op oldsymbol{s}_t oldsymbol{s}_t oldsymbol{v}_t oldsymbol{v}_t oldsymbol{s}_t oldsymbol{s}_t oldsymbol{v}_t oldsymbol{s}_t oldsymbol{s}_t$
$\Delta_{t,i} \geq 0,$	$lpha_{t,i}\geq 0, eta_t\in (0,1), oldsymbol{k}_t\in$	$\ {old R}^n, \ {old k}_t \ = 1$

All state-transition matrices have **positive eigenvalues** in [0,1].

diagonal Linear RNN with positive values *cannot* solve parity in finite precision (Sarrof et al. 2024)

LLMs Struggle to Track States

Transformers and diagonal linear RNNs provably cannot track states in limited precision and for arbitrary input lengths (Hahn 2020, Merrill et al. 2023, 2024, Sarrof et al. 2024).

In contrast, RNNs and linear RNNs with **full state transition matrices** can track states with only one layer, but cannot be parallelized efficiently.

What about **non-diagonal Linear RNNs** like DeltaNet?

Hahn, Michael. "Theoretical limitations of self-attention in neural sequence models." *Transactions of the Association for Computational Linguistics* 8 (2020): 156-171. William Merrill and Ashish Sabharwal. The parallelism tradeoff: Limitations of log-precision transformers. Transactions of the Association for Computational Linguistics. 11:531–545, 2023.

William Merrill, Jackson Petty, and Ashish Sabharwal. The Illusion of State in State-Space Models. ICML 2024. Yash Sarrof, Yana Veitsman, and Michael Hahn. The Expressive Capacity of State Space Models: A Formal Language Perspective. NeurIPS 2024.

Contribution: Limits of Linear RNNs in Finite Precision

Thm. 1 (Parity): Finite precision linear RNNs cannot solve parity at arbitrary input lengths if for all layers

$$oldsymbol{\lambda} \in \mathbb{R}, oldsymbol{\lambda} \geq 0 \quad orall oldsymbol{\lambda} \in ext{eigs}(oldsymbol{A}(oldsymbol{x})) \quad orall oldsymbol{x}$$

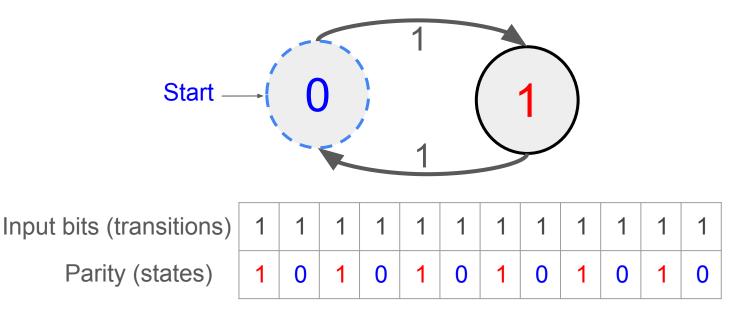
Thm. 2 (Modular Counting): Finite precision linear RNNs with L layers cannot count modulo m, with m not a power of two, if for every $i \in \{1, ..., L\}$ the i-th layer satisfies

$$oldsymbol{\lambda} \in \mathbb{R} \quad orall \lambda \in ext{eigs}(oldsymbol{A}(oldsymbol{x}_1) \cdots oldsymbol{A}(oldsymbol{x}_{2^{i-1}})) \quad orall oldsymbol{x}_1, \dots, oldsymbol{x}_{2^{i-1}})$$

⇒ Current linear RNNs cannot solve parity (only positive eigenvalues)
 ⇒ Diagonal real-valued linear RNNs cannot do modular counting

Theorem 1 - Proof Idea (Same as Sarrof et al. 2024)

When the input is constant, i.e. x = 1, 1, 1, 1, ..., then the Linear RNN output in finite precision becomes constant while the state of the parity automaton alternates between 0 and 1.



Proof Sketch (One Layer): Unrolling the Recurrence

$$oldsymbol{x} = (1, 1, 1, 1, \dots, 1)$$

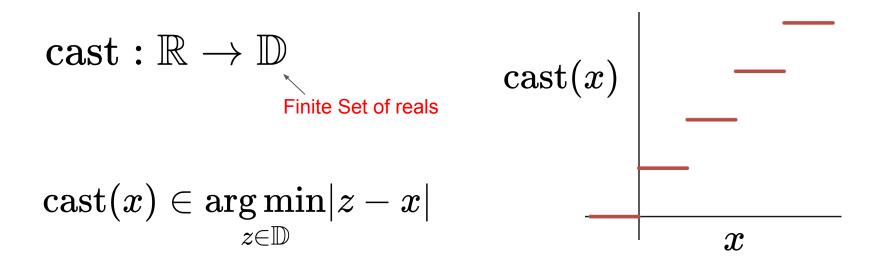
 $ig \ Linear Time Invariant$
Recurrence

State
$$\longrightarrow$$
 $\boldsymbol{H}_t = \boldsymbol{A}(1)\boldsymbol{H}_{t-1} + \boldsymbol{B}(1)$

Unroll the recurrence with $oldsymbol{H}_0=0$ (for simplicity) gives

$$oldsymbol{H}_t = \sum_{k=0}^{t-1}oldsymbol{A}(1)^koldsymbol{B}(1)$$

Finite Precision



Extended to matrices by applying it separately to real and imaginary part of each element of the matrix

State in Finite Precision

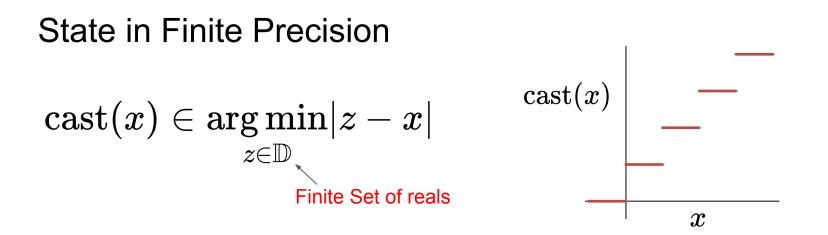
Infinite precision:

$$oldsymbol{H}_t = \sum_{k=0}^{t-1} oldsymbol{A}(1)^k oldsymbol{B}(1)$$

Finite precision:
$$\widehat{oldsymbol{H}}_t = ext{cast}\left(\sum_{k=0}^{t-1} ext{cast}\left(oldsymbol{A}(1)^koldsymbol{B}(1)
ight)
ight)$$

Simplified model: repeated matrix multiplies and sums are in infinite precision, similar to Merrill et al. (2024)

William Merrill, Jackson Petty, and Ashish Sabharwal. The Illusion of State in State-Space Models. ICML 2024.



Cast is applied to matrices by applying it separately to real and imaginary part of each element of matrices and converts real numbers into finite precision:

$$\widehat{oldsymbol{H}}_t = ext{cast}\left(\sum_{k=0}^{t-1} ext{cast}\left(oldsymbol{A}(1)^koldsymbol{B}(1)
ight)
ight)$$

Simplified model: repeated matrix multiplies and sums are in infinite precision

Matrix Powers Using the Jordan Canonical Form

$$oldsymbol{A}(1)^k = oldsymbol{P}oldsymbol{J}^k oldsymbol{P}^{-1} oldsymbol{J}^k$$
 Block Diagonal with block i

$$\boldsymbol{J}_{i}^{k} = \begin{bmatrix} \lambda_{i}^{k} & \binom{k}{1} \lambda_{i}^{k-1} & \binom{k}{2} \lambda_{i}^{k-2} & \cdots & \cdots & \binom{k}{k_{i}-1} \lambda_{i}^{k-k_{i}+1} \\ & \lambda_{i}^{k} & \binom{k}{1} \lambda_{i}^{k-1} & \cdots & \cdots & \binom{k}{k_{i}-2} \lambda_{i}^{k-k_{i}+2} \\ & \ddots & \ddots & \vdots & \vdots \\ & & \ddots & \ddots & \vdots & \vdots \\ & & & \ddots & \ddots & \vdots \\ & & & & \lambda_{i}^{k} & \binom{k}{1} \lambda_{i}^{k-1} \\ & & & & & \lambda_{i}^{k} \end{bmatrix} \end{bmatrix} \quad \boldsymbol{k}_{i} \in \mathbb{N}, \lambda_{i} \in \mathbb{C}$$
Eigenvalue

Real and Positive Eigenvalues

The imaginary and real part of each element of $A(1)^k B(1)$ take the form

$$a_k = \sum_{i=1}^{n^2} c_i {k \choose m_i} \lambda_i^k$$

$$\lambda_i \in \mathbb{C}, c_i \in \mathbb{R}, m_i \in \mathbb{N}$$

Exponential (Complex base)

$$inom{k}{m_i}\lambda_i^k=O(k^{m_i}\lambda_i^k)$$

Polynomial

Real and Positive Eigenvalues

The imaginary and real part of each element of $A(1)^k B(1)$ take the form

$$a_k = \sum_{i=1}^{n^2} c_i inom{k}{m_i} inom{\lambda_i^k}_{\dagger}$$
Eigenvalue

$$\lambda_i \in \mathbb{C}, c_i \in \mathbb{R}, m_i \in \mathbb{N}$$

Lemma 1 (values become constant in finite precision)

$$\text{if } \boldsymbol{\lambda_i} \in \mathbb{R}, \boldsymbol{\lambda_i} > \boldsymbol{0} \hspace{0.2cm} \Rightarrow \hspace{0.2cm} \exists \bar{k} \geq 0, \bar{a} \in \mathbb{R}: \text{cast} \left(a_k \right) = \bar{a} \hspace{0.2cm} \forall k \geq \bar{k} \\$$

$$\Rightarrow \left(\begin{array}{ll} \text{state and layer output} \\ \text{become constant in} \\ \text{finite precision} \end{array} \right) \exists \overline{t} \geq 0 : \begin{array}{l} \widehat{\boldsymbol{H}}_t = \overline{\boldsymbol{H}} \\ \overline{\boldsymbol{y}}_t = \operatorname{dec}(\widehat{\boldsymbol{H}}_t, \boldsymbol{x}_t) = \overline{y} \end{array} \right)$$

Parity Can't Be Modeled - End of Proof Sketch

If A(1) has only **real positive** eigenvalues, then

The proof can then proceed by induction over the number of layers

Theorem 2 Proof Sketch - Real Eigenvalues

$$a_k = \sum_{i=1}^{n^2} c_i inom{k}{m_i} \lambda_i^k \qquad \qquad \lambda_i \in \mathbb{C}, c_i \in \mathbb{R}, m_i \in \mathbb{N}$$

Lemma 1 (Part 2): if
$$\lambda_i \in \mathbb{R} \implies \lambda_i^k = \operatorname{sign}(\lambda_i)^k |\lambda_i|^k$$

$$\downarrow \downarrow$$

$$\exists \bar{k}, \geq 0, \bar{a}_1, \bar{a}_2 \in \mathbb{R} : \operatorname{cast}(a_{2k}) = \bar{a}_1, \operatorname{cast}(a_{2k+1}) = \bar{a}_2 \quad \forall k \geq \bar{k}$$

$$\begin{array}{l} \exists \bar{t} \geq 0: \widehat{\boldsymbol{H}}_{2t} = \overline{\boldsymbol{H}}_1, \widehat{\boldsymbol{H}}_{2t+1} = \overline{\boldsymbol{H}}_2 \quad \forall t \geq \bar{t} \\ \overline{\boldsymbol{y}}_{2t} = \overline{\boldsymbol{y}}_1, \overline{\boldsymbol{y}}_{2t+1} = \overline{\boldsymbol{y}}_2 \\ \end{array} \\ \begin{array}{l} \mathsf{layer output} \end{array}$$

Addition Modulo 3 Can't Be Modeled

If A(1) has only **real** eigenvalues, then

Multiple layers is not as easy as for parity since the output is not constant as the input

Products of Generalized Householder (GH) Matrices

$$\mathcal{M}_k^n(\Omega) := ig\{ oldsymbol{C}_1 oldsymbol{C}_2 \cdots oldsymbol{C}_k : oldsymbol{C}_i = oldsymbol{I} - eta_i oldsymbol{v}_i oldsymbol{v}_i^ op, \quad (1 - eta_i) \in \Omega, \quad oldsymbol{v}_i \in \mathbb{R}^n, \|oldsymbol{v}_i\| = 1 ig\}$$
figenvalue range

DeltaNet has state-transition matrices in $\mathcal{M}_1^n([0,1])$

Orthogonal matrices $(\neq I)$ are included only if $-1 \in \Omega$ $(\beta_i = 2)$

$$oldsymbol{I} - 2oldsymbol{v}_1oldsymbol{v}_1^ op =$$
 $(oldsymbol{I} - 2oldsymbol{v}_1oldsymbol{v}_1)(oldsymbol{I} - 2oldsymbol{v}_2oldsymbol{v}_2^ op) =$

Contribution: Expressivity of Products of GH Matrices

Thm. 3 (Permutations): Finite precision linear RNNs with one layer where state-transition matrices are in $\mathcal{M}_{k-1}^n([-1,1])$ can model any FSA whose transitions $\delta(\cdot,w): Q \to Q$ are permutations of at most k elements.

Thm. 4 (General FSA): Finite precision linear RNNs with multiple layers where state-transition matrices are in $\mathcal{M}_n^n([-1,1])$ for a large enough n, can model any finite state automaton.

⇒ We can easily modify DeltaNet to have state transition matrices in $\mathcal{M}_1^n([-1,1])$ and thus model **swap permutations**

Recap of Theoretical Contributions

- Any Linear RNN with state transition matrices having only **positive real eigenvalues cannot solve parity**.
- Diagonal and Triangular Linear RNNs cannot solve modular counting, even with negative real eigenvalues.



 Linear RNNs with products of GH state transition matrices, each with negative eigenvalues, can mimic any FSA and
 Can do it with products of k-1 GH matrices and one layer if the transitions are only permutations of at most k elements.

Open question:

• What can be done with a single GH matrix + multiple layers? Addition modulo m can be done with 2 layers! (See Appendix).

Eigenvalue Extension for Mamba and DeltaNet

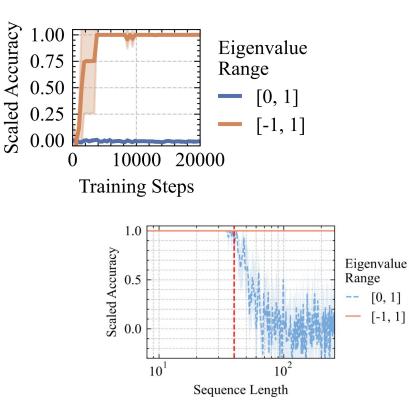
$$\boldsymbol{A}(\boldsymbol{x}_t) \longmapsto \begin{array}{c} [0,1] & [-1,1] \\ \hline \text{Mamba } & \text{Diag}(\boldsymbol{s}(\boldsymbol{x}_t)) \\ \text{DeltaNet } & \boldsymbol{I} - \beta_t \boldsymbol{k}_t \boldsymbol{k}_t^\top \end{array}$$

Change for DeltaNet is a one-liner!

Code from Flash Linear Attention (Yang et al. 2024)

Experiments - Chomsky Hierarchy

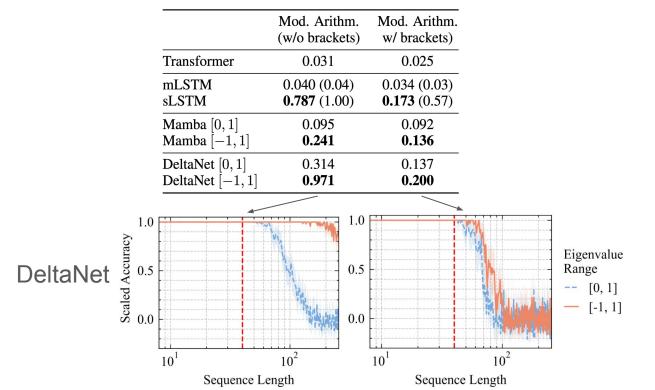
 \rightarrow Can we actually solve parity using linear RNNs?



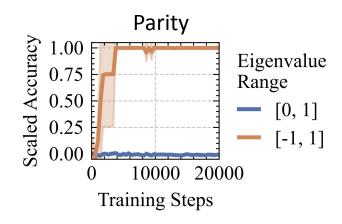
	Parity
Transformer	0.022
mLSTM sLSTM	0.087 (0.04) 1.000 (1.00)
$\begin{array}{c} \textbf{Mamba} \left[0,1 \right] \\ \textbf{Mamba} \left[-1,1 \right] \end{array}$	0.000 1.000
DeltaNet $[0,1]$ DeltaNet $[-1,1]$	0.017 1.000

Experiments - Chomsky Hierarchy

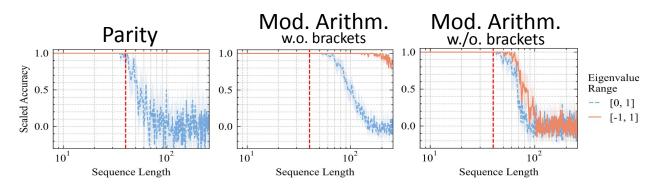
Mod. Arithm. (w/o brackets): 2 - 3 - 3 * 2 mod 5 = 3 (w/ brackets): ((((3+3)+-1)+-2)-((3-(-3))+((1)+4))) mod 5 = 2

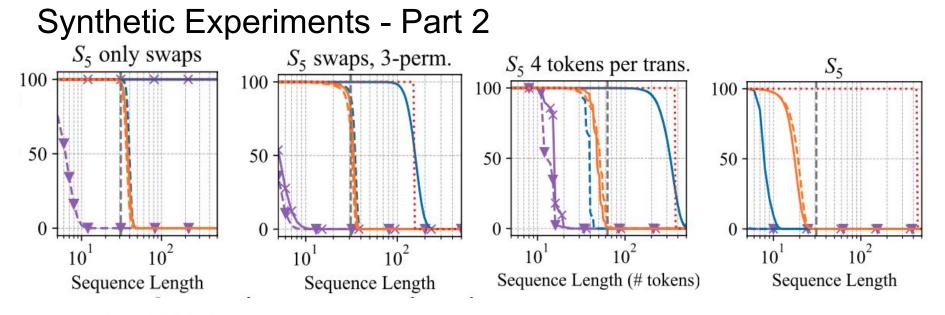


Synthetic Experiments - Part 1



	Parity	Mod. Arithm. (w/o brackets)	Mod. Arithm w/ brackets)
Transformer	0.022	0.031	0.025
mLSTM	0.087 (0.04)	0.040 (0.04)	0.034 (0.03)
sLSTM	1.000 (1.00)	0.787 (1.00)	0.173 (0.57)
$\begin{tabular}{c} \hline \textbf{Mamba} \left[0,1 \right] \\ \textbf{Mamba} \left[-1,1 \right] \end{tabular}$	0.000	0.095	0.092
	1.000	0.241	0.136
DeltaNet $[0,1]$	0.017	0.314	0.137
DeltaNet $[-1,1]$	1.000	0.971	0.200



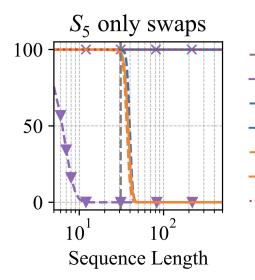


- **-** DeltaNet [0,1] (1L)
- \rightarrow DeltaNet [-1,1] (1L)
- ---- DeltaNet [0,1] (5L)
- DeltaNet [-1,1] (5L)
- ---- Mamba [0,1] (5L)
- Mamba [-1,1] (5L)
- ····· Full matrix simple

Modified DeltaNet (DeltaNet [-1,1]) can learn with only swap transitions or, with multiple layers, when a transition is encoded with multiple tokens.

 S_5 (Permutation group of 5 elements) (Only swaps)

Example: S_5 only swaps: (1, 2, 3, 4, 5) \circ (1 \rightarrow 2, 2 \rightarrow 1) = (2, 1, 3, 4, 5)

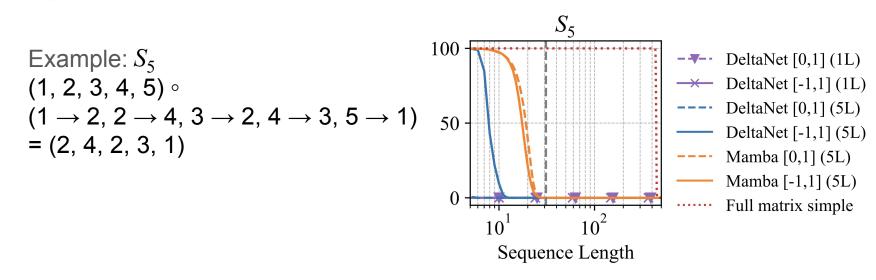


DeltaNet [0,1] (1L)
 DeltaNet [-1,1] (1L)
 DeltaNet [-1,1] (5L)
 DeltaNet [-1,1] (5L)
 Mamba [0,1] (5L)
 Mamba [-1,1] (5L)
 Full matrix simple

Results:

- \rightarrow DeltaNet [-1, 1] can solve S5 only swaps (even with 1 layer).
- \rightarrow Mamba [-1, 1] can't.

 S_5 (Permutation group of 5 elements)



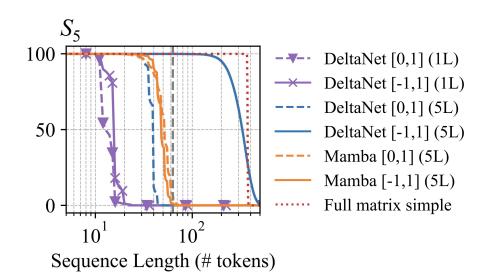
Results:

- \rightarrow DeltaNet and Mamba can't solve S5 (expected)
- \rightarrow Linear RNN with full state-transition matrix can learn to solve S5

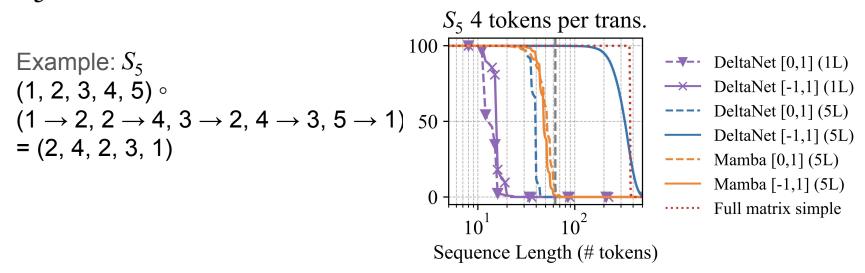
 S_5 (Permutation group of 5 elements)

How can we solve S5 using DeltaNet?

 \rightarrow Products of Householders

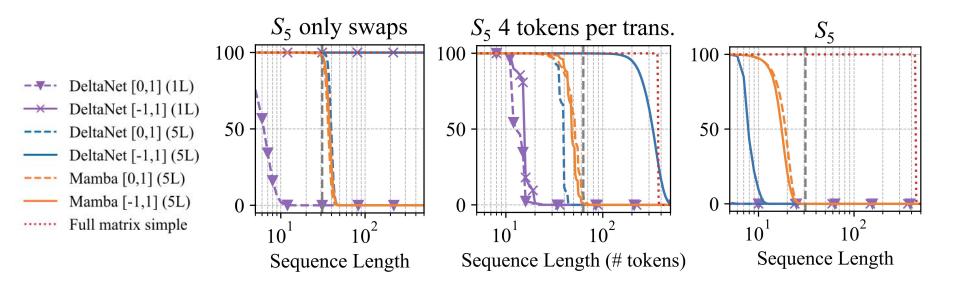


 S_5 (Permutation group of 5 elements)

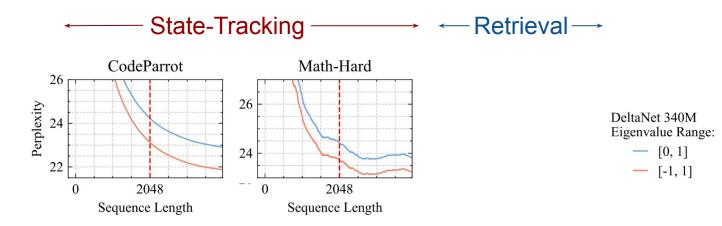


Results:

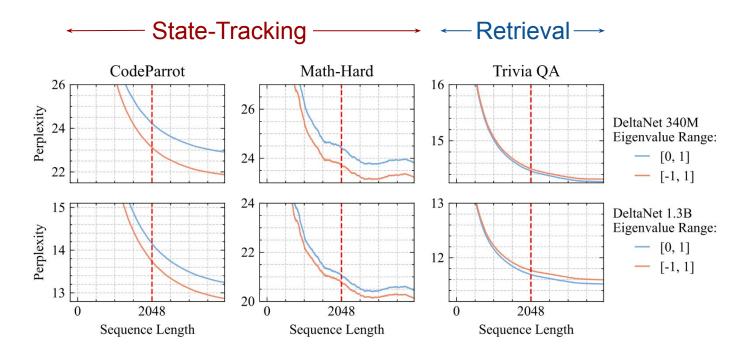
- \rightarrow DeltaNet and Mamba can't solve S5 (expected)
- \rightarrow Linear RNN with full state-transition matrix can learn to solve S5



Experiments - Language Modelling



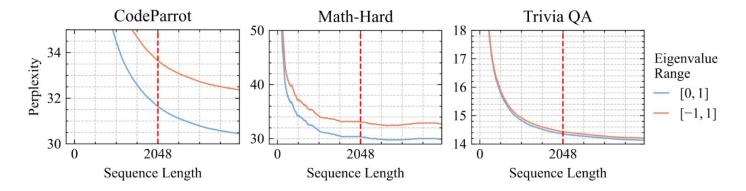
Experiments - Language Modelling



 \rightarrow Note: Extended eigenvalue range doesn't cause training instability

Experiments - Language Modelling

Results for Mamba 370M:



- *Mamba* doesn't benefit from extended eigenvalue range in language modelling.

Conclusion

- Inclusion of negative eigenvalues expands the expressivity of linear RNNs.
- DeltaNet is promising due to its superior expressivity compared to Mamba.

- Future Directions:
 - Assess real-world improvements in language modeling.
 - Increase expressivity of linear RNNs through more complex state-transition matrices.
 - Understanding the trade-off between associative recall and state-tracking.