- We would like to thank the reviewers (R1, R2, R3, R4) for the very constructive reviews on our work, pointing out
- the merits and raising interesting questions to answer. We received very positively the comments on the quality of the
- 3 presentation and we believe this constructive discussion will greatly improve the quality of the manuscript.
- 4 In this work, we propose a link between kernel methods and fixed random weights Recurrent Neural Networks (RNNs),
- 5 quoting R3, "an important and novel contribution in helping the community study RNNs further". We also
- leverage this theoretical correspondence to accelerate Reservoir Computing using structured transforms, from $O(N^2)$
- 7 complexity to $O(N \log N)$ for the main reservoir computation of Eq. (1). Even though there is a gap between theory
- 8 and practice, we argue these ideas bring significant computational savings, calling for future theoretical studies. We
- would like now to answer the reviewers' comments thoroughly.
- @R2, @R3: **Assumptions of the theoretical study.** Our Theorem requires the assumption of resampling the weights matrices at each time, which is never done in practice. This assumption remains important to obtain a sum of i.i.d.
- matrices at each time, which is never done in practice. This assumption remains important to obtain a sum of i.i.d. random variables to apply Proposition 1. Nonetheless, actual implementations match this theory well and the conclusions
- of the theorem still bring interesting insights. For example, the convergence rate of the Mean Square Error matches
- the 1/N scaling of the theory, and we show in Fig. 3 of the appendix there is clearly no difference with and without
- the 1/1/2 scanning of the theory, and we show in Fig. 3 of the appendix there is clearly no difference with and without redrawing the weights.
- We recognize this theoretical study is limited and we have tried to present its limits clearly and honestly in the manuscript.
- 17 To complement it, we show with direct numerical computations and practical applications the convergence of RC
- towards its Recurrent Kernel limit. To discuss R2's comment about the reason why we propose a theoretical study, we
- believe it remains essential to explain rigorously the behavior of our ML algorithms, even if conditions sometimes have
- to be relaxed to obtain informative results, as this paves the way for future studies.
- 21 @R1, @R2, @R3: **Broader impact.** To discuss the broader impact of the presented work, we will add to the manuscript:
- 22 (1) theoretical studies to understand machine learning (ML) are important to avoid relying on black boxes, as more and
- 23 more applications appear in our daily life; (2) efficient ML is necessary due to the ever-increasing power consumption
- 24 required for computation.
- 25 We deeply think this work is establishing a connection between random RNNs and kernel methods that will open
- up future studies on this important topic in machine learning. This is the reason we have submitted this work to a
- 27 conference such as NeurIPS. We will now proceed with the answers to the more technical questions:
- ²⁸ @R1: Kernel function of 1 or 2 variables. k(x,y) is indeed a function of two variables, and we use the simplifying
- notation for translation-invariant kernels $k(x-y) \equiv k(x,y)$ and rotation-invariant kernels $k(\langle x,y\rangle) \equiv k(x,y)$. This
- precision will be added to the manuscript.
- @R2: "How many runs for the time benchmark in Table 2?" We did not have to average this timing benchmark as
- 32 the standard deviation of this measurement is negligible on a GPU (less than 1% at N=1,000), both for the matrix
- multiplication and inversion for each network dimension.
- 94 @R2: "Why does RK [Recurrent Kernels] have the same number for all N?" RK corresponds to the limit of RC
- when N tends to infinity, and as such, does not depend on N.
- 36 @R2: Clarification on "forward" and "train" steps: Since internal weights are not trained in RC, we first compute
- 37 the network states with Eq. (1) (this is the "forward" step), and training is performed separately with linear regression
- 38 (no "backward" step is necessary).
- ³⁹ @R2: **Absence of conclusion.** We have chosen to summarize our results in the "Main contributions" section of the
- 40 introduction for clarity. However, we will add a conclusion to discuss future lines of work in the next version.
- 41 @R2, @R4: Additional applications. We have chosen to focus on chaotic time series prediction, a promising yet
- 42 challenging application for RC. This choice has been motivated by the substantial amount of prior works and the
- particular interest shown recently by the RC community as it is well said by R4 "The focus on only chaotic time series
- 44 prediction makes sense in light of the original ESN papers, even though it would be nice to see additional applications."
- 45 While additional applications would surely be interesting, it is beyond the scope of this paper to find novel applications
- of RC, for space reasons (as R4 pointed out, "The paper makes quite good use of the available space [...] there is
- 47 *nothing in the paper that should be replaced*").
- 48 @R3: Stability and Echo-State Property for resampled random weights. Stability and the ESP can also be
- described with resampled weights: one can check whether two reservoirs initialized differently converge or not to the
- same trajectory, provided they share the same weights even with resampling at each time. We would like to thank the
- 51 reviewer for this very relevant remark and for the reference that will be added to the manuscript. We believe stability is
- 52 an essential question to investigate further for RK, as this property is central in Reservoir Computing.