

# The LSTM architecture

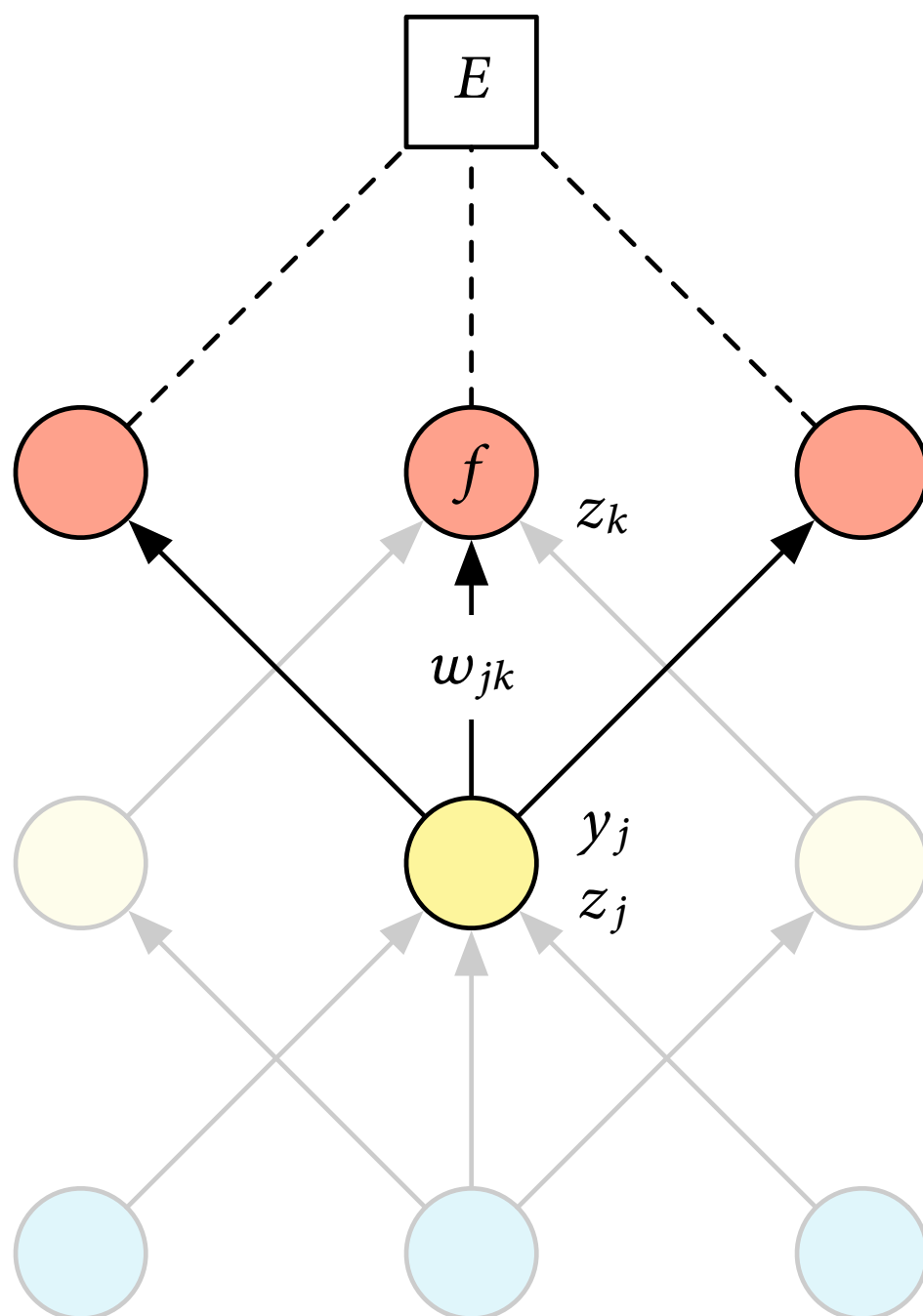
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# Challenges with recurrent neural networks

- In principle, recurrent neural networks are capable of learning long-distance dependencies in input sequences.
- In practice, training recurrent neural networks is challenging due to the large depth of the unrolled networks.

# Vanishing and exploding gradients



$$\delta_k = \frac{\partial E}{\partial z_k} = \frac{\partial E}{\partial y_k} \frac{\partial y_k}{\partial z_k} = \frac{\partial E}{\partial y_k} f'(z_k)$$

$$\delta_j = \frac{\partial E}{\partial z_j} = \frac{\partial y_j}{\partial z_j} \sum_k \frac{\partial E}{\partial z_k} \frac{\partial z_k}{\partial y_j} = f'(z_j) \sum_k \delta_k w_{jk}$$

# Vanishing and exploding gradients

- In backpropagation there is a risk of gradients either vanishing or exploding, depending on the magnitude of the weights.
- This problem is exacerbated in recurrent networks, whose unrolled computation graphs can be very deep.
- Research on recurrent networks has proposed various methods to mitigate this problem.

weight scaling and clipping, specialised architectures

# Long Short-Term Memory (LSTM)

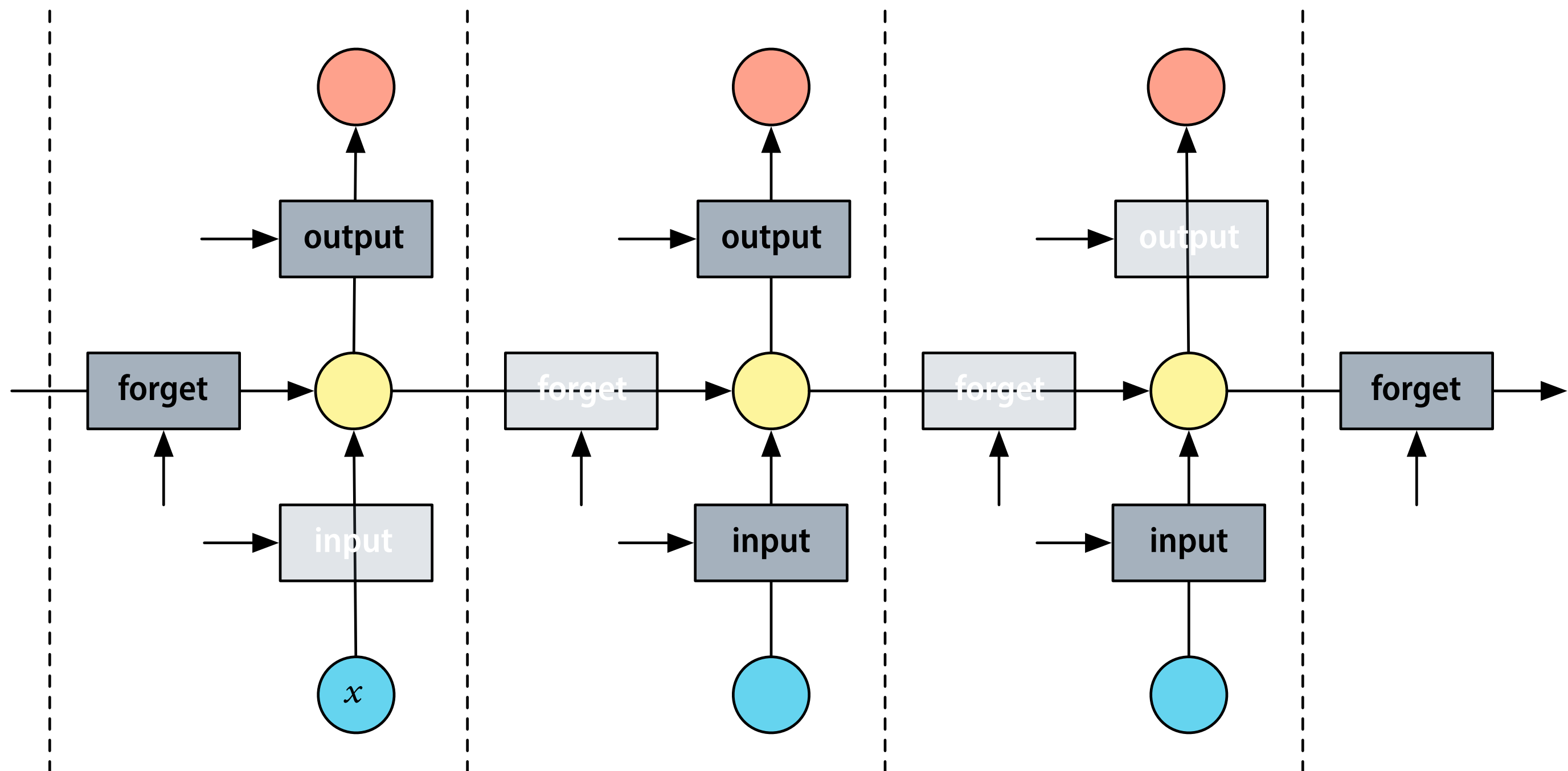
- The **Long Short-Term Memory (LSTM)** architecture was specifically designed to address the vanishing gradients problem.
- Metaphor: The hidden state of the neural network can be considered as a short-term memory.
- The LSTM architecture tries to make this short-term memory last as long as possible by preventing vanishing gradients.

# Memory cell and gating mechanism

The crucial innovation in an LSTM is the design of its memory cell.

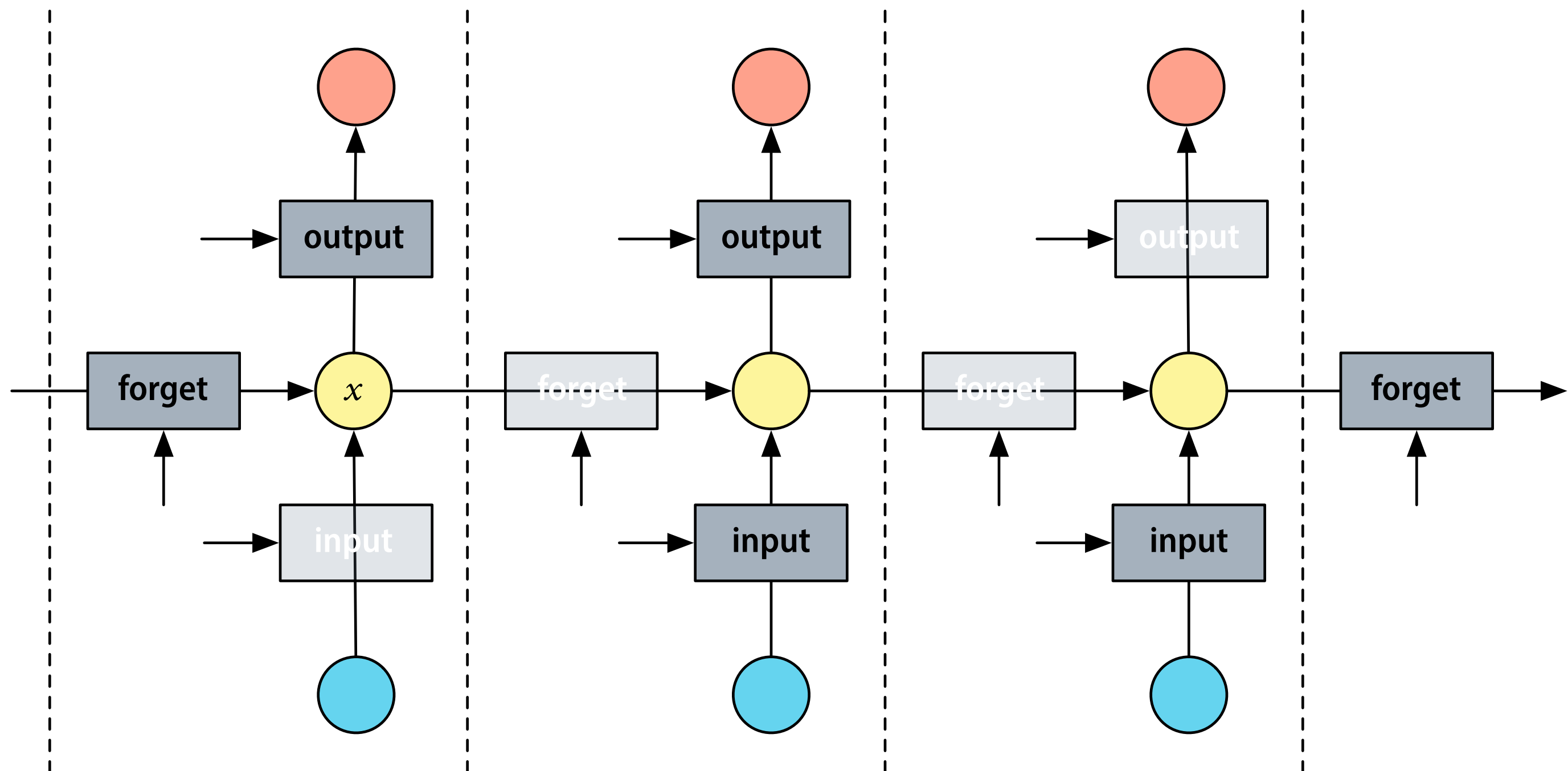
- Information is written into the cell if its INPUT gate is open.
- Information stays in the cell as long as its FORGET gate is closed.
- Information is read from the cell if its READ gate is open.

# Information flow in an LSTM



Attribution: Geoffrey Hinton

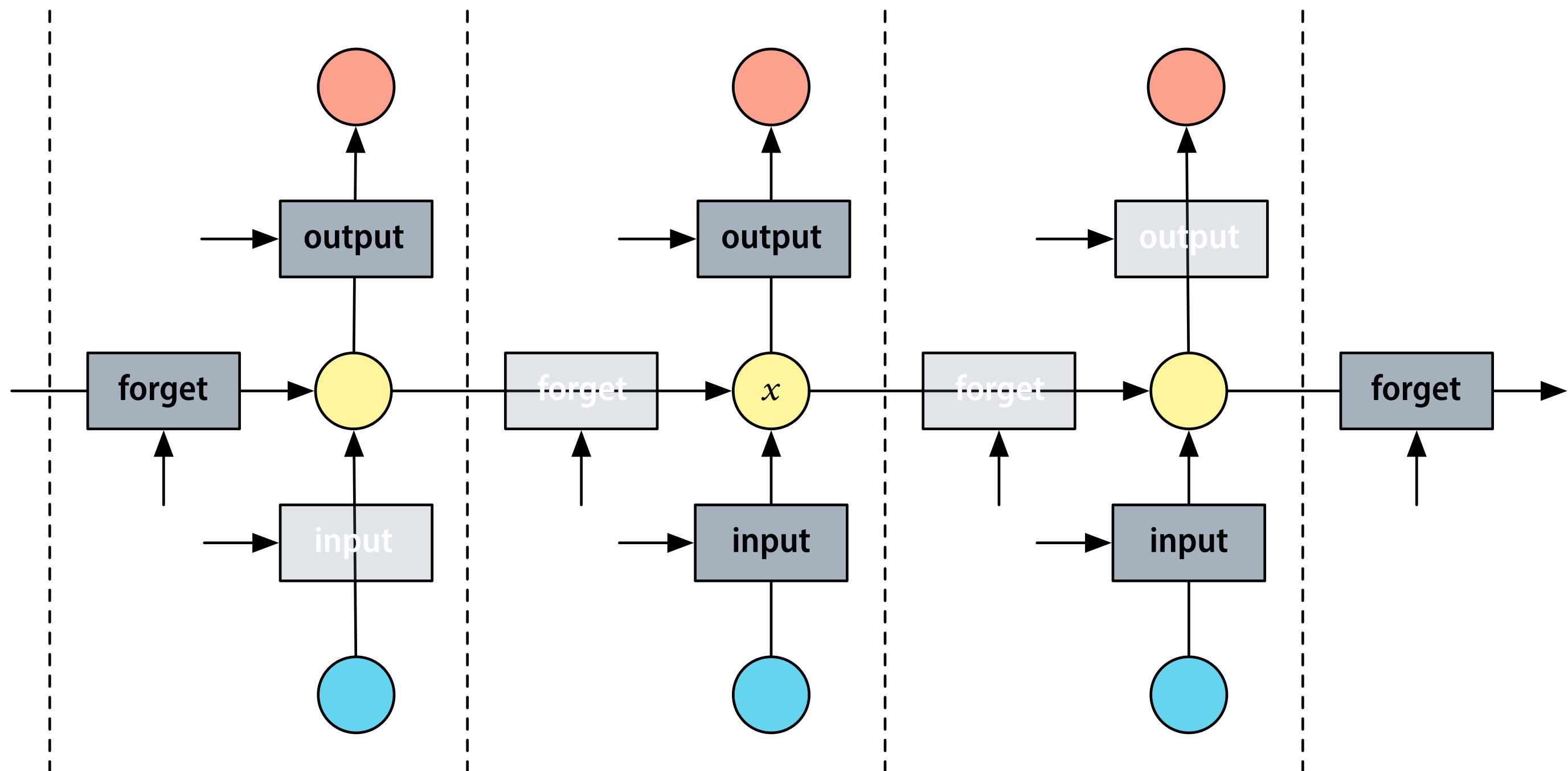
# Information flow in an LSTM



Attribution: Geoffrey Hinton

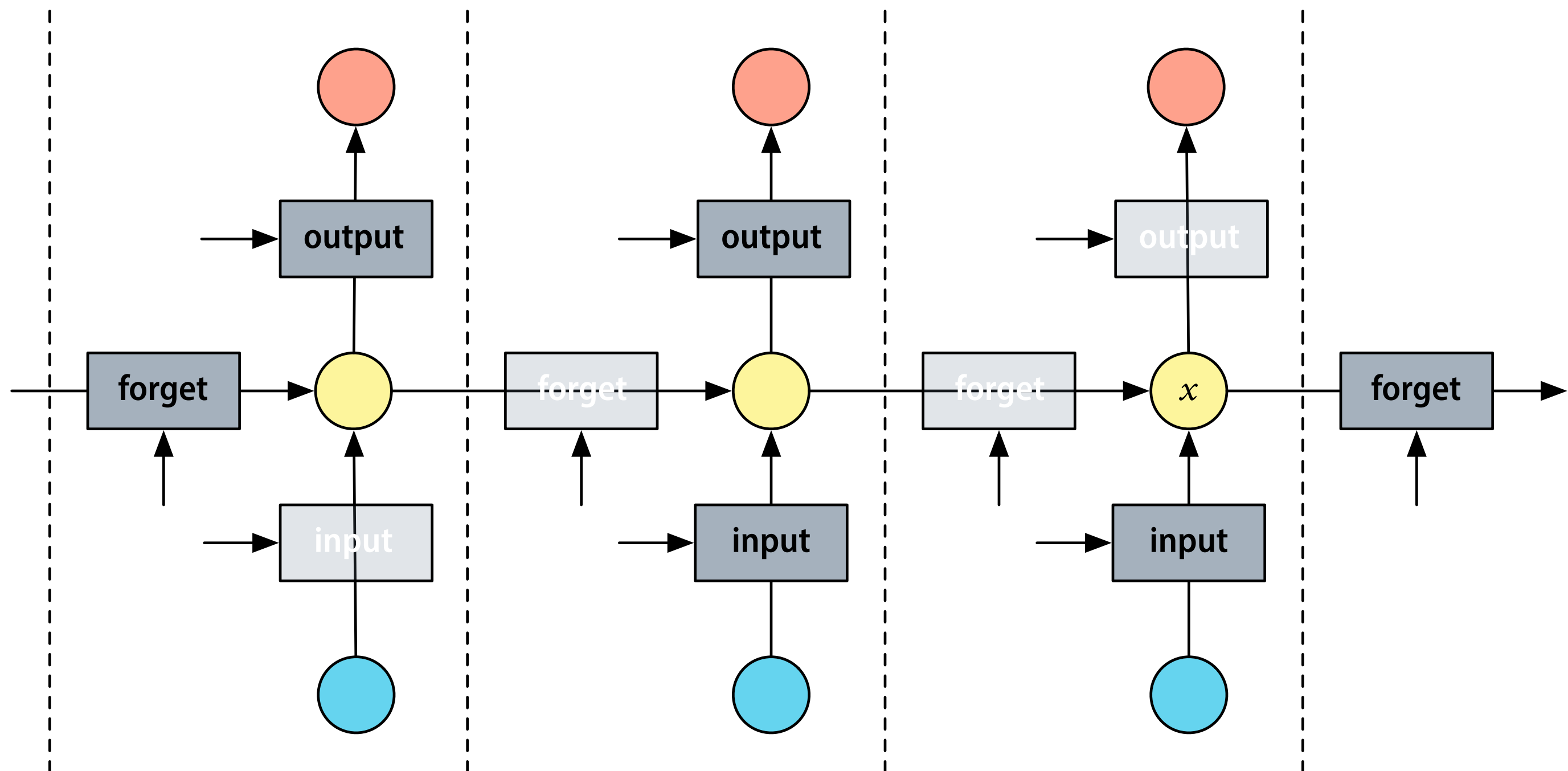


# Information flow in an LSTM



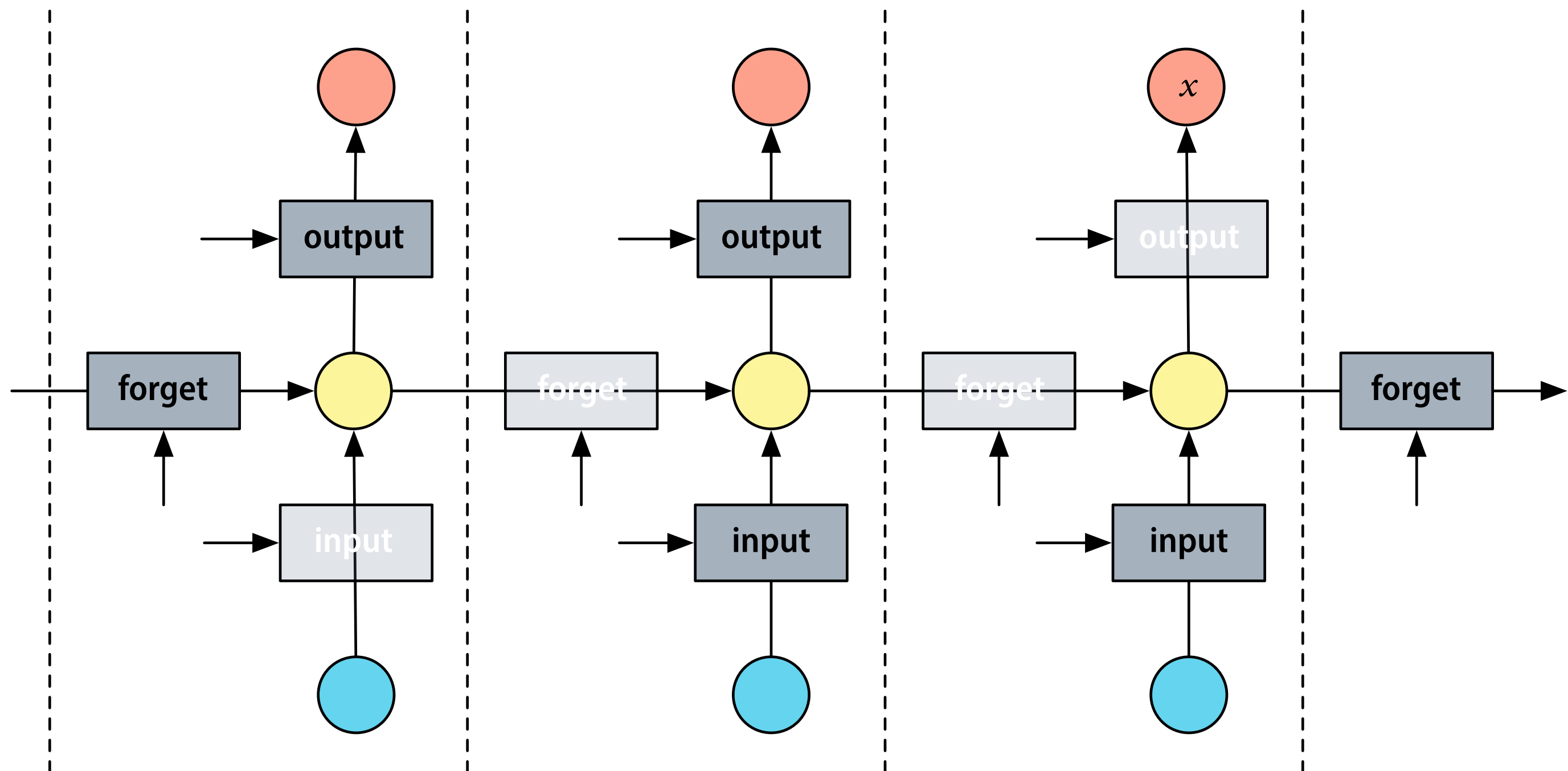
Attribution: Geoffrey Hinton

# Information flow in an LSTM



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# Information flow in an LSTM



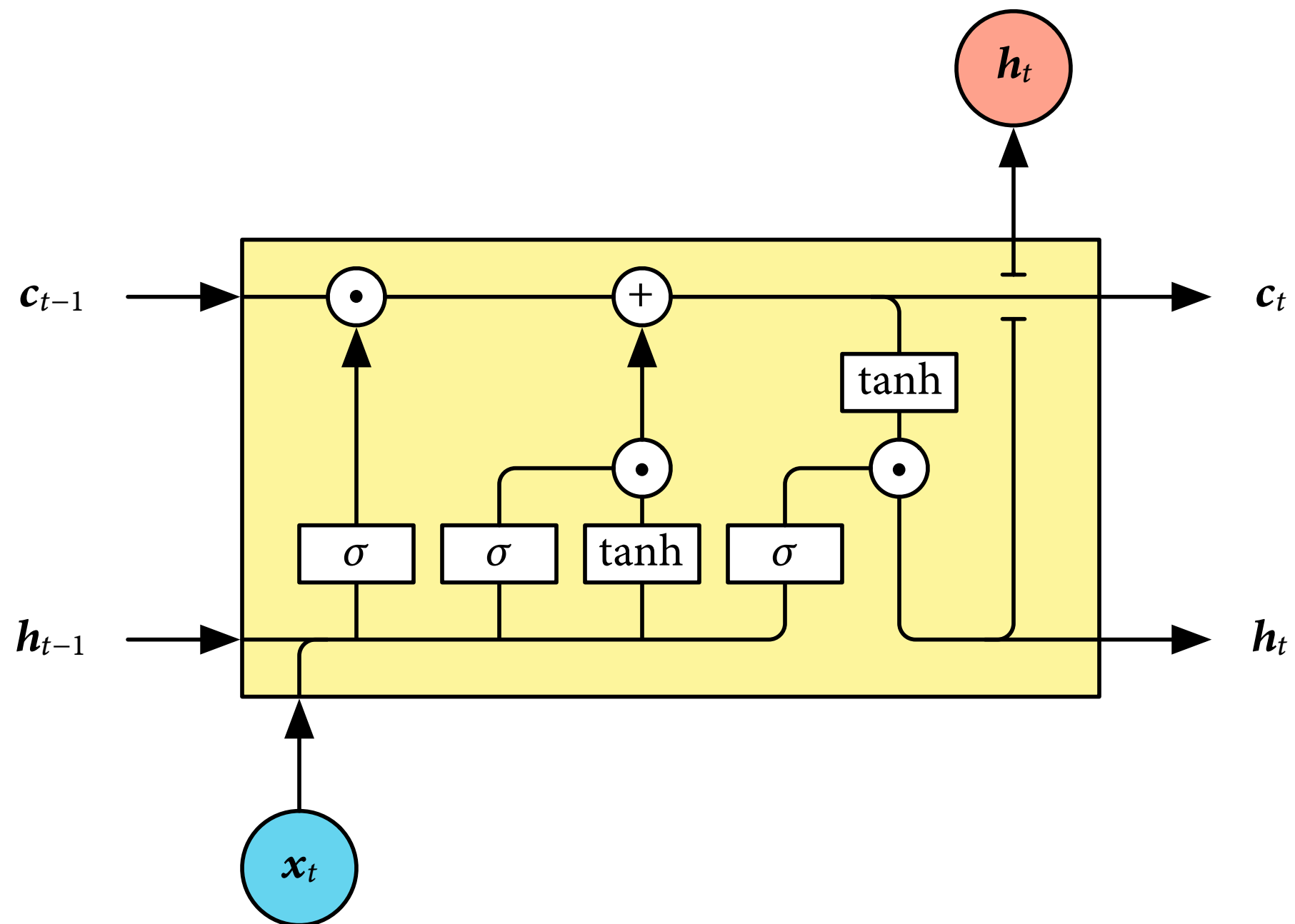
Attribution: Geoffrey Hinton

# Gating mechanism

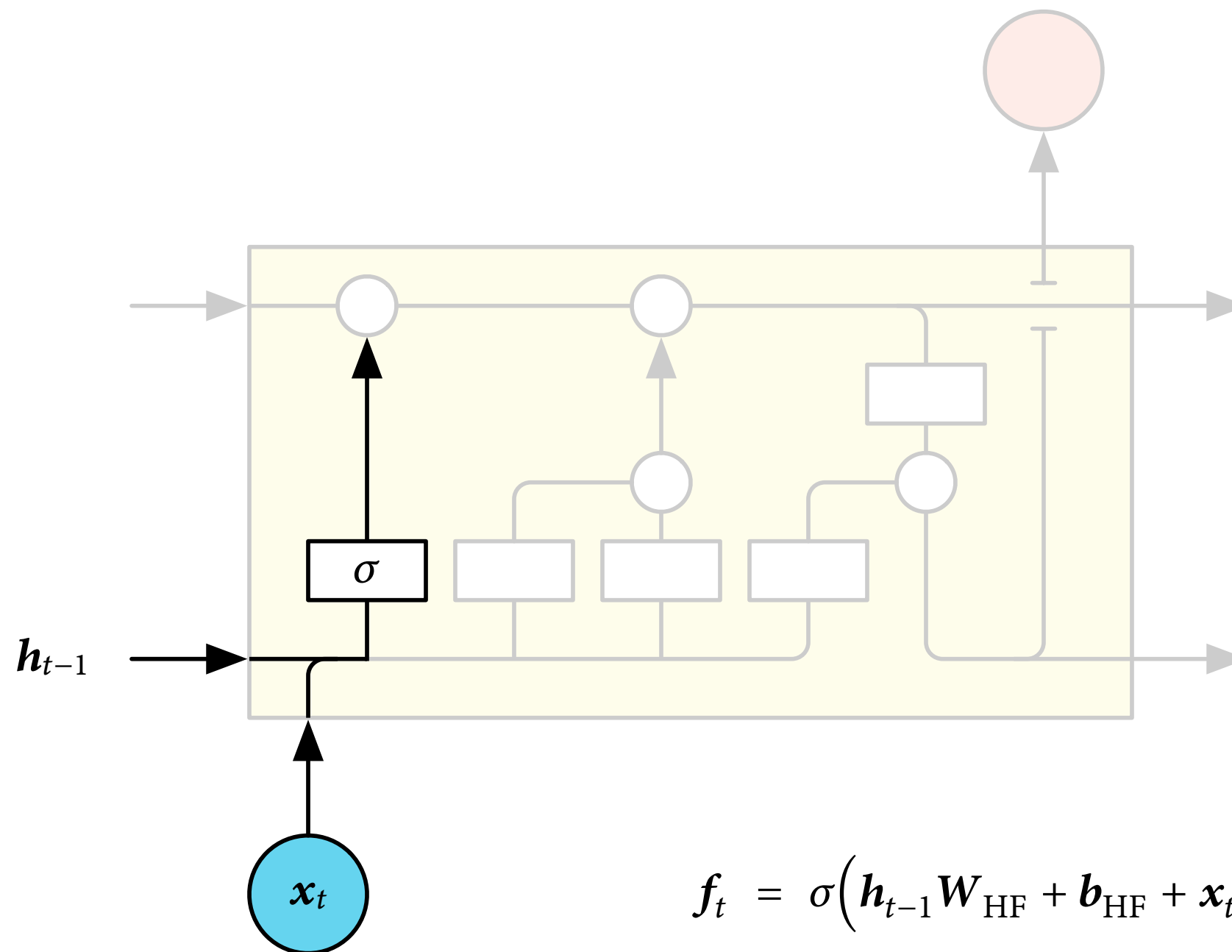
$$\begin{array}{ccccc} \begin{bmatrix} 1 \\ 2 \\ 3 \\ 4 \end{bmatrix} & \odot & \begin{bmatrix} 0 \\ 1 \\ 1 \\ 0 \end{bmatrix} & + & \begin{bmatrix} 5 \\ 6 \\ 7 \\ 8 \end{bmatrix} & \odot & \begin{bmatrix} 1 \\ 0 \\ 0 \\ 1 \end{bmatrix} & = & \begin{bmatrix} 5 \\ 2 \\ 3 \\ 8 \end{bmatrix} \\ \mathbf{h}_{t-1} & & \mathbf{g} & & \mathbf{x}_t & & 1 - \mathbf{g} & & \mathbf{h}_t \end{array}$$

The gating masks  $\mathbf{g}$  are learned values between 0 and 1.

# A look inside an LSTM cell

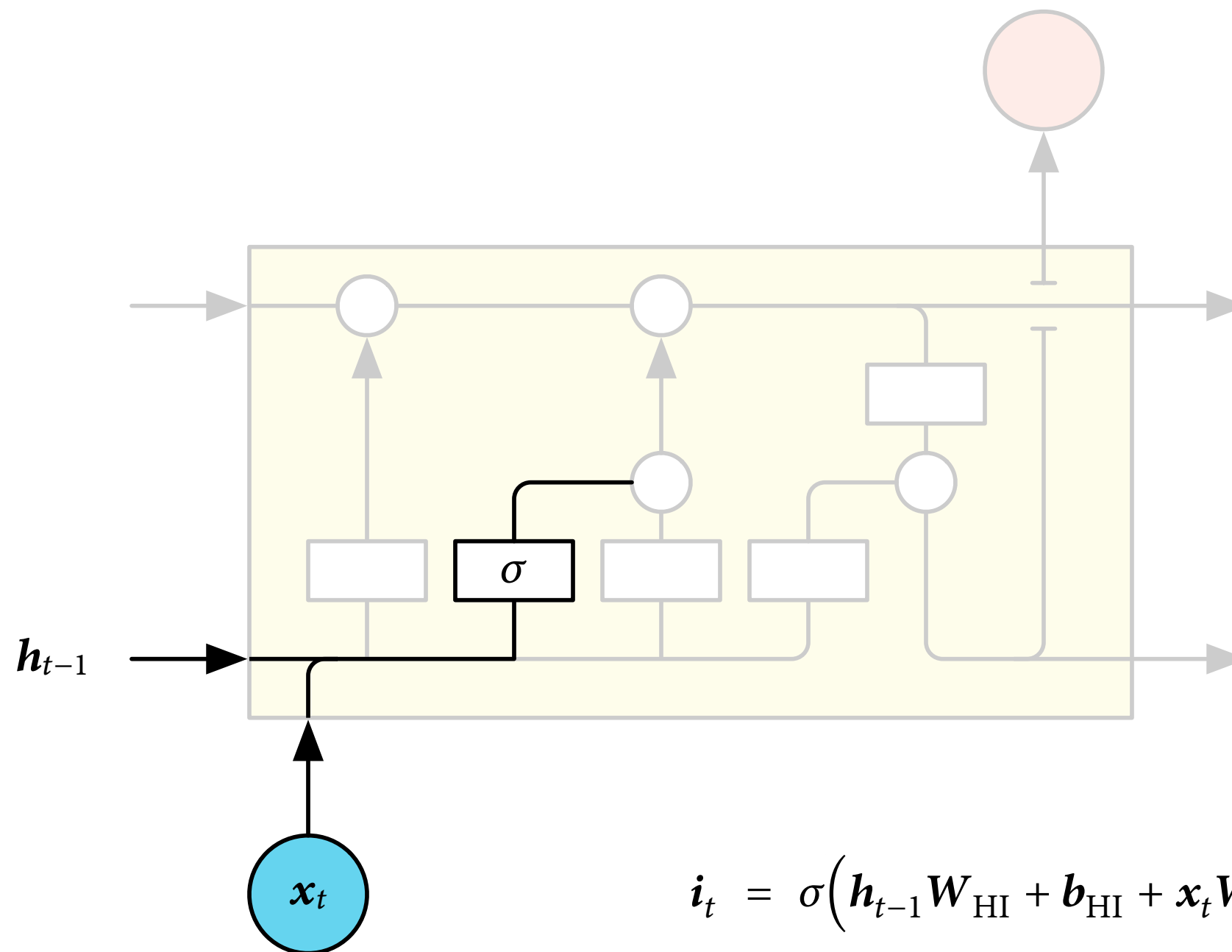


# Forget gate

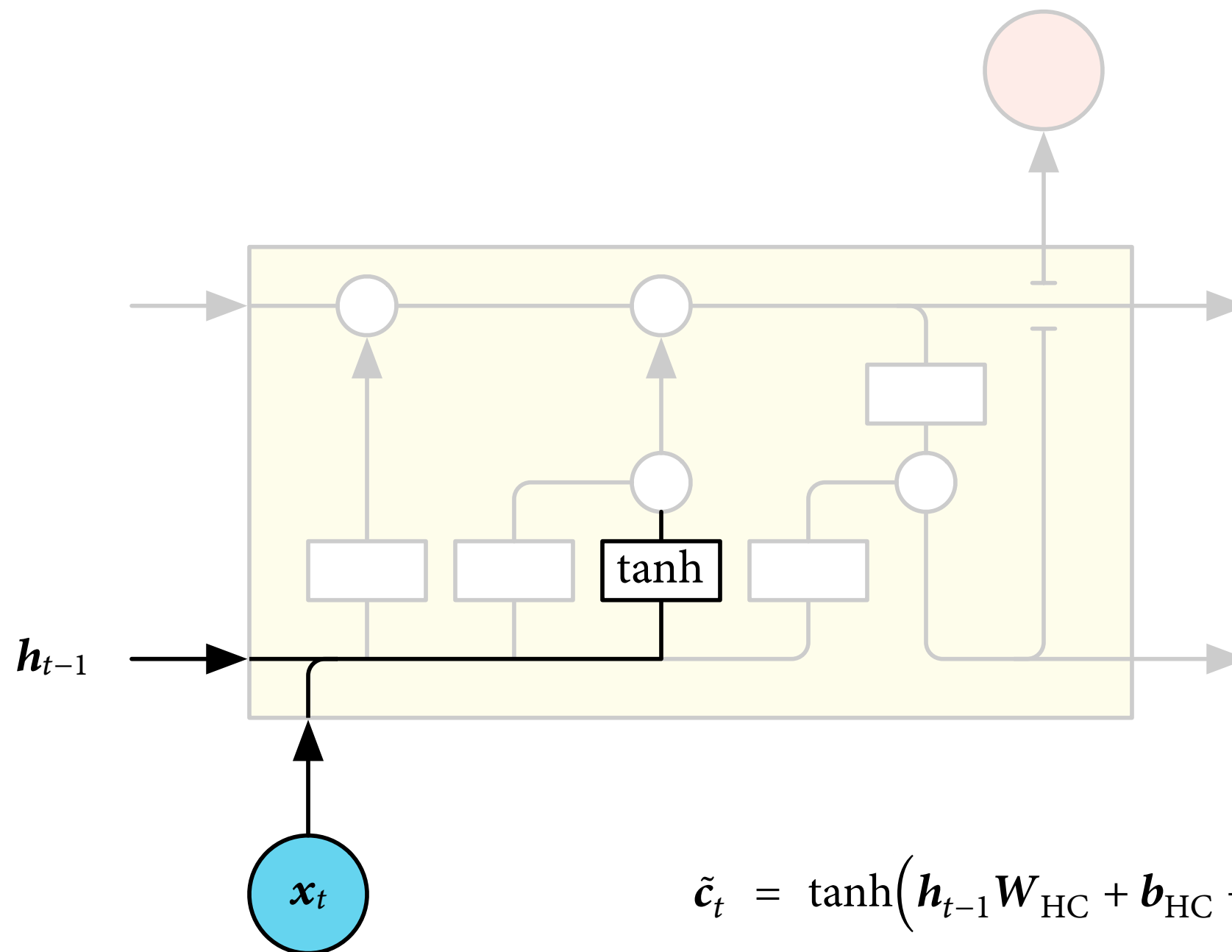


$$f_t = \sigma(h_{t-1}W_{\text{HF}} + \mathbf{b}_{\text{HF}} + x_tW_{\text{XF}} + \mathbf{b}_{\text{XF}})$$

# Input gate

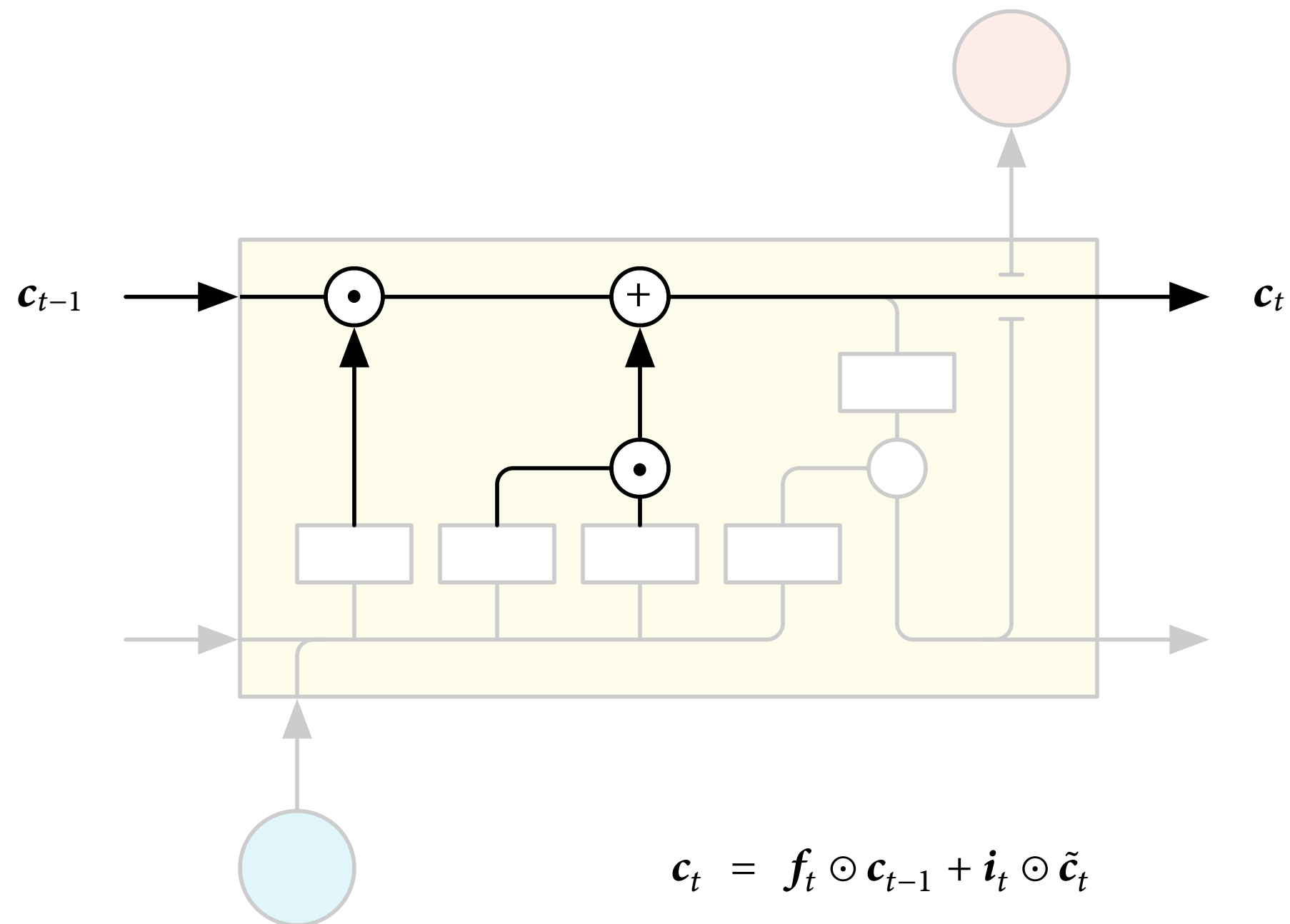


# Update candidate

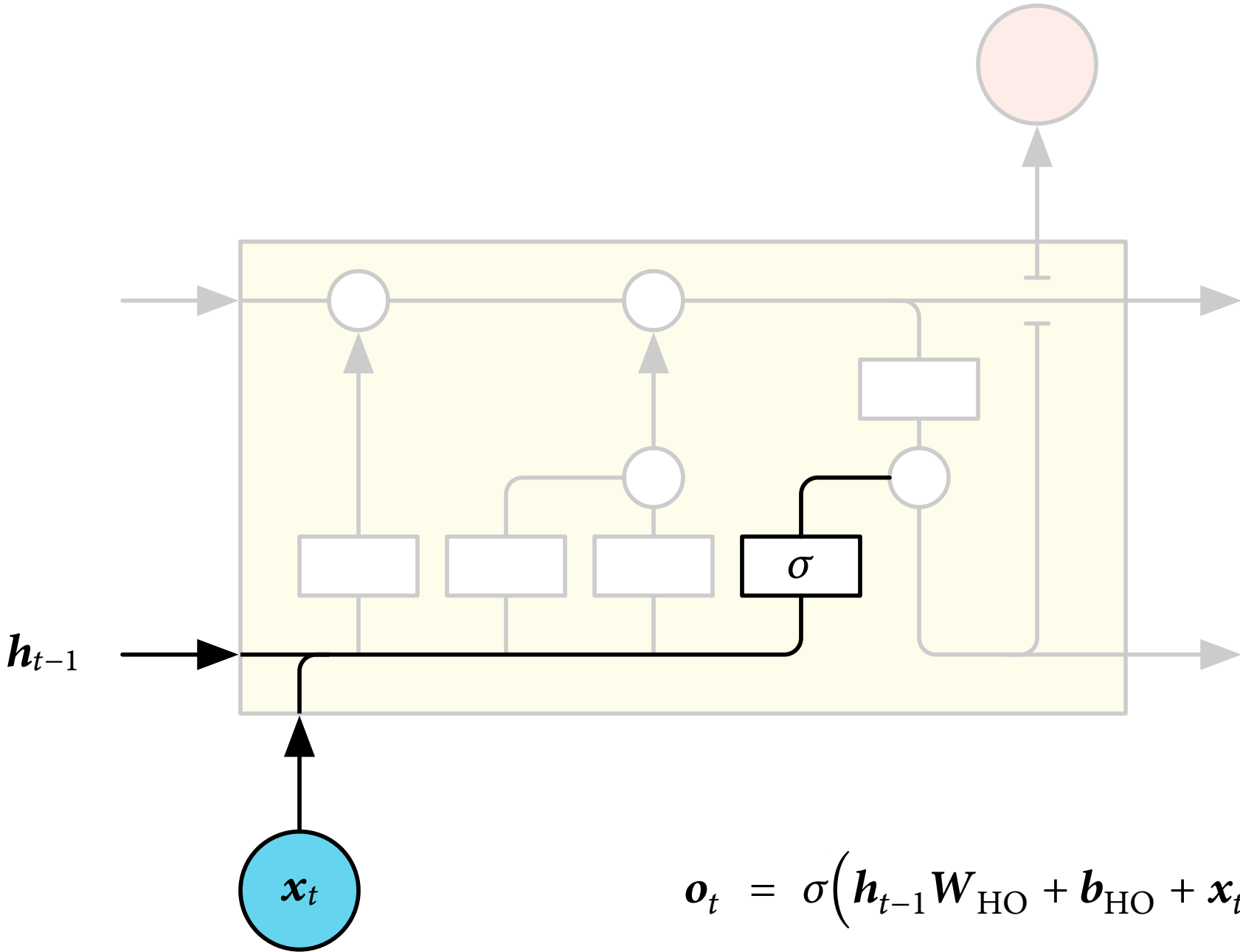




# Memory cell update



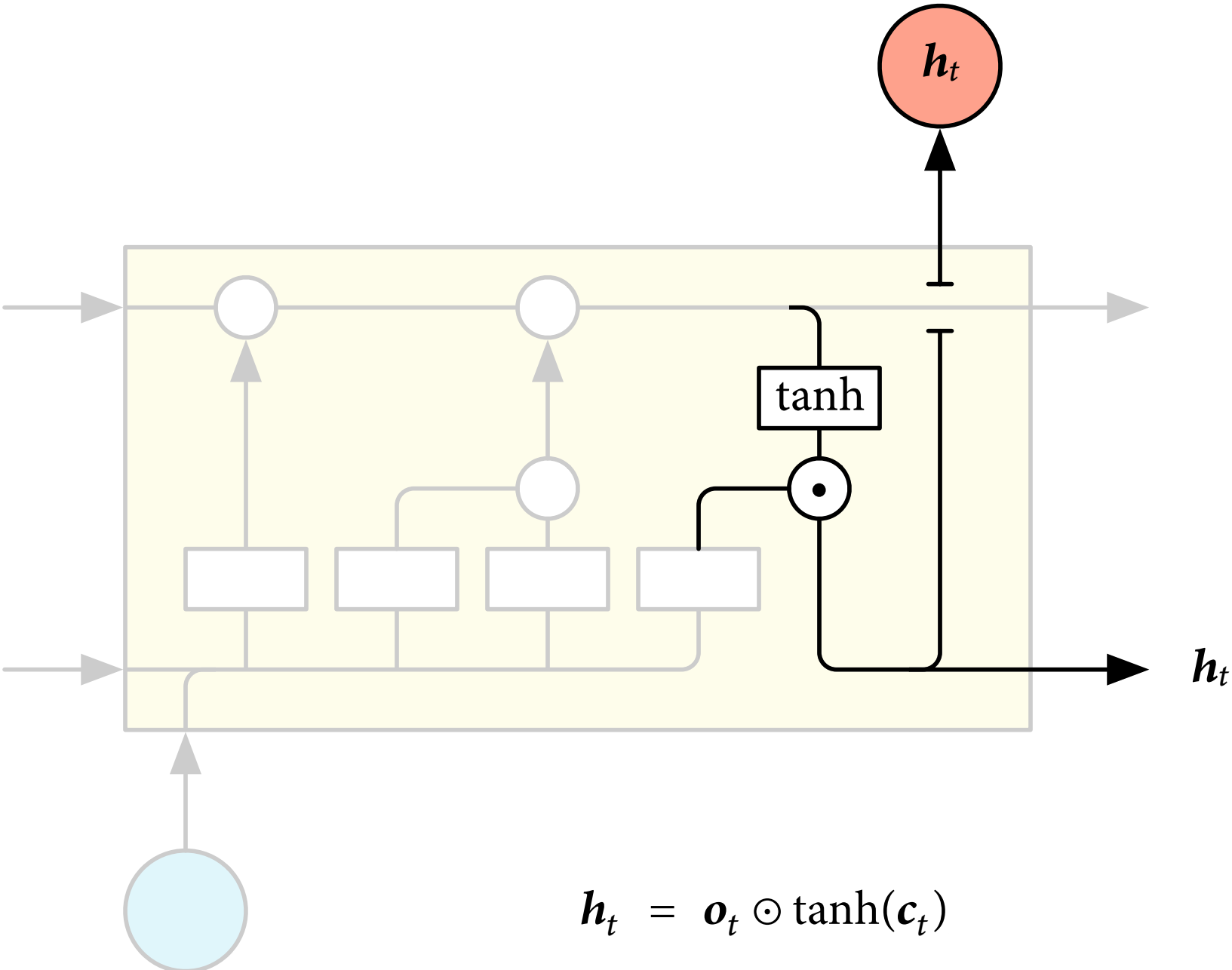
# Output gate



$$\mathbf{o}_t = \sigma(\mathbf{h}_{t-1} \mathbf{W}_{\text{HO}} + \mathbf{b}_{\text{HO}} + \mathbf{x}_t \mathbf{W}_{\text{XO}} + \mathbf{b}_{\text{XO}})$$

Attribution: Chris Olah

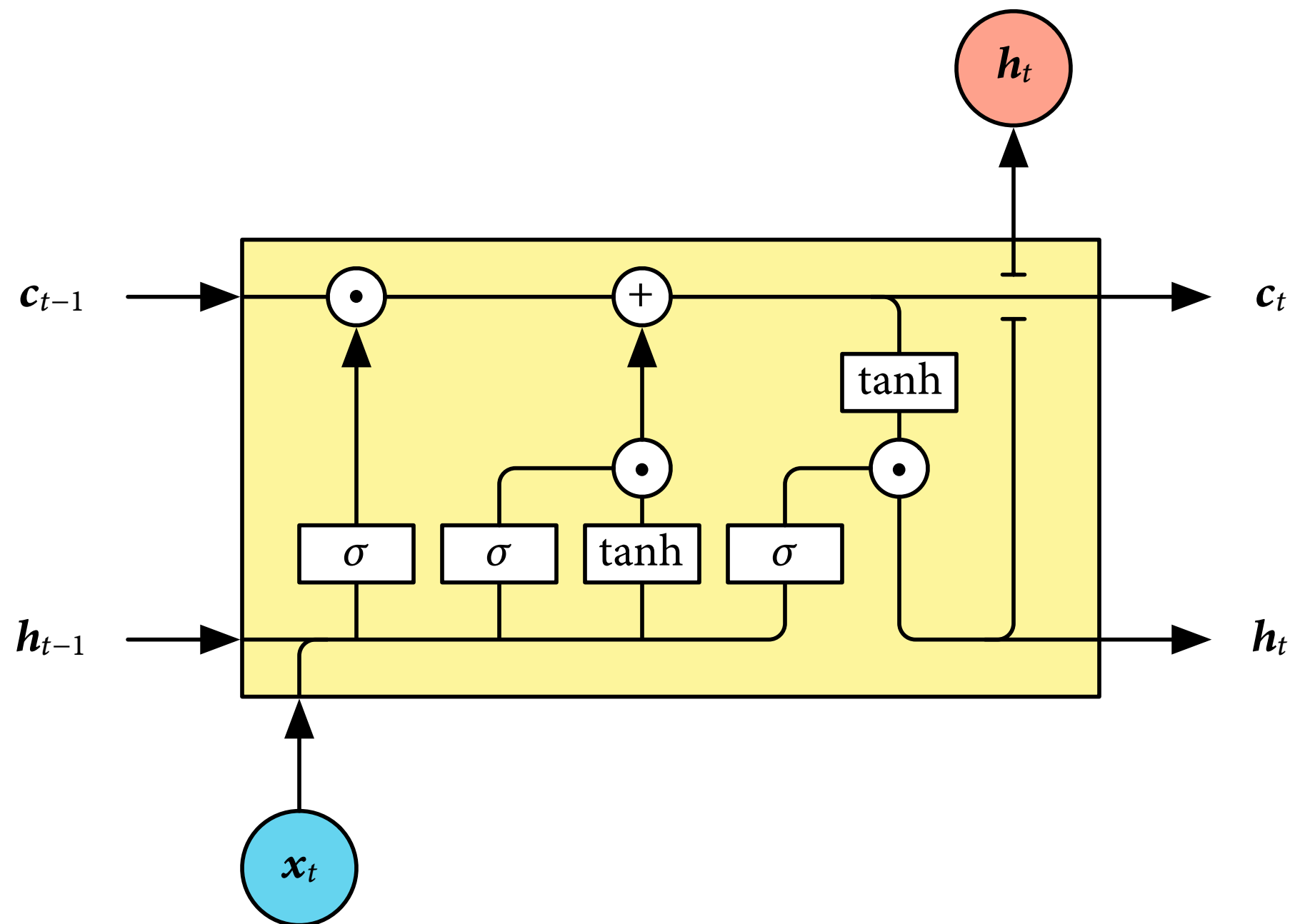
# Output



$$\mathbf{h}_t = \mathbf{o}_t \odot \tanh(\mathbf{c}_t)$$

Attribution: Chris Olah

# A look inside an LSTM cell



# Gated Recurrent Unit (GRU)

