

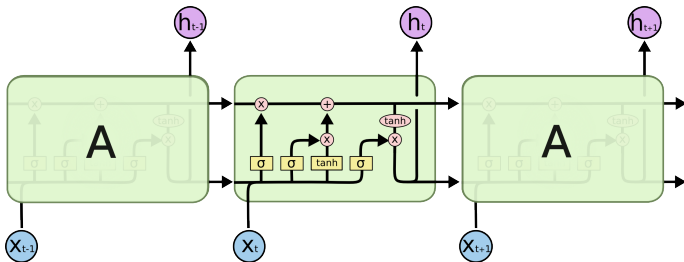


# Long Short Term Memory Networks

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LSTM EXAMPLE

## Recap of LSTM



Three gates: input ( $i_t$ ), forget ( $f_t$ ),  
out ( $o_t$ )

$$i_t = \sigma(W_{ij}x_t + b_{ij} + W_{hi}h_{t-1} + b_{hi})$$

$$f_t = \sigma(W_{if}x_t + b_{if} + W_{hf}h_{t-1} + b_{hf})$$

$$o_t = \sigma(W_{io}x_t + b_{io} + W_{ho}h_{t-1} + b_{ho})$$

New memory input:  $\tilde{c}_t$

$$\tilde{c}_t = \tanh(W_{ic}x_t + b_{ic} + W_{hc}h_{t-1} + b_{hc})$$

Memorize and forget:

$$c_t = f_t * c_{t-1} + i_t * \tilde{c}_t$$

$$h_t = o_t * \tanh(c_t)$$

## Figuring out this LSTM

A
1.0   0.0

B
0.0   1.0

- input sequence: A, A, B

$$x_1 = [1.0, 0.0] \quad x_2 = [1.0, 0.0] \quad x_3 = [0.0, 1.0]$$

## Figuring out this LSTM

A	
1.0	0.0

B	
0.0	1.0

- input: A, A, B

$$x_1 = [1.0, 0.0] \quad x_2 = [1.0, 0.0] \quad x_3 = [0.0, 1.0]$$

- prediction output:

$$y_t = \text{softmax}(h_t) \quad [\text{number of hidden nodes} = 2]$$

## Model parameters for $x_t$

### Input's input gate

$$W_{ii} = \begin{bmatrix} 4 & 4 \\ 2 & 2 \end{bmatrix} \quad (1)$$

### forget gate

$$W_{if} = \begin{bmatrix} -2 & 3 \\ 2 & 3 \end{bmatrix} \quad (2)$$

### cell params

$$W_{ic} = \begin{bmatrix} 1 & 3 \\ 0 & -3 \end{bmatrix} \quad (3)$$

### output gate

$$W_{io} = \begin{bmatrix} 5 & 5 \\ 3 & 5 \end{bmatrix} \quad (4)$$

Set all  $b = 0$  for simplicity

## Model parameters for $h_t$

input gate

$$W_{hi} = \begin{bmatrix} 1 & 0 \\ 4 & -2 \end{bmatrix} \quad (5)$$

cell params

$$W_{hc} = \begin{bmatrix} -4 & -8 \\ 4 & 3 \end{bmatrix} \quad (7)$$

forget gate

$$W_{hf} = \begin{bmatrix} -1 & -2 \\ 0 & 0 \end{bmatrix} \quad (6)$$

output gate

$$W_{ho} = \begin{bmatrix} 1 & 0 \\ 2 & 1 \end{bmatrix} \quad (8)$$

Set all  $b = 0$  for simplicity

## Inputs

- Initial hidden states:

$$h_0 = [0.0, 0.0]^\top$$

- Initial memory input:

$$c_0 = [0.0, 0.0]^\top$$

- Input sequences in time:

$$x_1 = \begin{bmatrix} 1.0 \\ 0.0 \end{bmatrix} \quad x_2 = \begin{bmatrix} 1.0 \\ 0.0 \end{bmatrix} \quad x_3 = \begin{bmatrix} 0.0 \\ 1.0 \end{bmatrix}$$

### Input Gate at $t = 1$ : $i_1$

$$W_{ii} = \begin{bmatrix} 10.00 & -10.00 \\ -20.00 & 0.00 \end{bmatrix} \quad b_{ii} = \begin{bmatrix} 0.00 \\ 10.00 \end{bmatrix}$$
$$x_1 = [1.00, 0.00]^\top$$

$$W_{hi} = \begin{bmatrix} 0.00 & 0.00 \\ 0.00 & 0.00 \end{bmatrix} \quad b_{hi} = \begin{bmatrix} 0.00 \\ 10.00 \end{bmatrix}$$
$$h_0 = [0.00, 0.00]^\top$$



## Input Gate at $t = 1$ : $i_1$

$$W_{ii} = \begin{bmatrix} 10.00 & -10.00 \\ -20.00 & 0.00 \end{bmatrix} \quad b_{ii} = \begin{bmatrix} 0.00 \\ 10.00 \end{bmatrix} \quad W_{hi} = \begin{bmatrix} 0.00 & 0.00 \\ 0.00 & 0.00 \end{bmatrix} \quad b_{hi} = \begin{bmatrix} 0.00 \\ 10.00 \end{bmatrix}$$
$$x_1 = [1.00, 0.00]^\top \quad h_0 = [0.00, 0.00]^\top$$

$$i_1 = \sigma(W_{ii}x_1 + b_{ii} + W_{hi}h_0 + b_{hi}) \quad (9)$$

$$= \sigma([10.00, 0.00]^\top) \quad (10)$$

$$= [1.00, 0.50]^\top \quad (11)$$

## Forget Gate at $t = 1$ : $f_1$

$$W_{if} = \begin{bmatrix} 10.00 & -10.00 \\ 0.00 & 0.00 \end{bmatrix} \quad b_{if} = \begin{bmatrix} 0.00 \\ 0.00 \end{bmatrix}$$

$$x_1 = [1.00, 0.00]^\top$$

$$W_{hf} = \begin{bmatrix} 0.00 & 0.00 \\ 0.00 & 0.00 \end{bmatrix} \quad b_{hf} = \begin{bmatrix} 0.00 \\ 0.00 \end{bmatrix}$$

$$h_0 = [0.00, 0.00]^\top$$

## Forget Gate at $t = 1$ : $f_1$

$$W_{if} = \begin{bmatrix} 10.00 & -10.00 \\ 0.00 & 0.00 \end{bmatrix} \quad b_{if} = \begin{bmatrix} 0.00 \\ 0.00 \end{bmatrix} \quad W_{hf} = \begin{bmatrix} 0.00 & 0.00 \\ 0.00 & 0.00 \end{bmatrix} \quad b_{hf} = \begin{bmatrix} 0.00 \\ 0.00 \end{bmatrix}$$
$$x_1 = [1.00, 0.00]^\top \quad h_0 = [0.00, 0.00]^\top$$

$$f_1 = \sigma(W_{if}x_1 + b_{if} + W_{hf}h_0 + b_{hf}) \quad (12)$$

$$= \sigma([10.00, 10.00]^\top) \quad (13)$$

$$= [1.00, 1.00]^\top \quad (14)$$

## Output Gate at $t = 1$ : $o_1$

$$W_{io} = \begin{bmatrix} 0.00 & 0.00 \\ 0.00 & 0.00 \end{bmatrix} \quad b_{io} = \begin{bmatrix} 10.00 \\ 10.00 \end{bmatrix}$$
$$x_1 = [1.00, 0.00]^\top$$

$$W_{ho} = \begin{bmatrix} 0.00 & 0.00 \\ 0.00 & 0.00 \end{bmatrix} \quad b_{ho} = \begin{bmatrix} 10.00 \\ 10.00 \end{bmatrix}$$
$$h_0 = [0.00, 0.00]^\top$$

## Output Gate at $t = 1$ : $o_1$

$$W_{io} = \begin{bmatrix} 0.00 & 0.00 \\ 0.00 & 0.00 \end{bmatrix} \quad b_{io} = \begin{bmatrix} 10.00 \\ 10.00 \end{bmatrix} \quad W_{ho} = \begin{bmatrix} 0.00 & 0.00 \\ 0.00 & 0.00 \end{bmatrix} \quad b_{ho} = \begin{bmatrix} 10.00 \\ 10.00 \end{bmatrix}$$
$$x_1 = [1.00, 0.00]^\top \quad h_0 = [0.00, 0.00]^\top$$

$$o_1 = \sigma(W_{io}x_1 + b_{io} + W_{ho}h_0 + b_{ho}) \quad (15)$$

$$= \sigma([20.00, 20.00]^\top) \quad (16)$$

$$= [1.00, 1.00]^\top \quad (17)$$

## Memory Contribution at $t = 1$ : $\tilde{c}_1$

$$W_{i\tilde{c}} = \begin{bmatrix} 10.00 & 0.00 \\ 0.00 & 10.00 \end{bmatrix} \quad b_{i\tilde{c}} = \begin{bmatrix} 0.00 \\ 0.00 \end{bmatrix}$$
$$x_1 = [1.00, 0.00]^\top$$

$$W_{h\tilde{c}} = \begin{bmatrix} 10.00 & 0.00 \\ 0.00 & 10.00 \end{bmatrix} \quad b_{h\tilde{c}} = \begin{bmatrix} 0.00 \\ 0.00 \end{bmatrix}$$
$$h_0 = [0.00, 0.00]^\top$$

## Memory Contribution at $t = 1$ : $\tilde{c}_1$

$$W_{i\tilde{c}} = \begin{bmatrix} 10.00 & 0.00 \\ 0.00 & 10.00 \end{bmatrix} \quad b_{i\tilde{c}} = \begin{bmatrix} 0.00 \\ 0.00 \end{bmatrix} \quad W_{h\tilde{c}} = \begin{bmatrix} 10.00 & 0.00 \\ 0.00 & 10.00 \end{bmatrix} \quad b_{h\tilde{c}} = \begin{bmatrix} 0.00 \\ 0.00 \end{bmatrix}$$
$$x_1 = [1.00, 0.00]^\top \quad h_0 = [0.00, 0.00]^\top$$

$$\tilde{c}_1 = \tanh(W_{i\tilde{c}}x_1 + b_{i\tilde{c}} + W_{h\tilde{c}}h_0 + b_{h\tilde{c}}) \quad (18)$$

$$= \tanh([10.00, 0.00]^\top) \quad (19)$$

$$= [1.00, 0.00]^\top \quad (20)$$

## Forward message at time step 1

$f_1$	$c_0$	$i_1$	$\tilde{c}_1$
$[1.00, 1.00]^\top$	$[0.00, 0.00]^\top$	$[1.00, 0.50]^\top$	$[1.00, 0.00]^\top$

- Message forward ( $c_1$ )

$$c_1 = f_1 \circ c_0 + i_1 \circ \tilde{c}_1 \quad (21)$$

$$(22)$$



## Forward message at time step 1

$f_1$	$c_0$	$i_1$	$\tilde{c}_1$
$[1.00, 1.00]^\top$	$[0.00, 0.00]^\top$	$[1.00, 0.50]^\top$	$[1.00, 0.00]^\top$

### ■ Message forward ( $c_1$ )

$$c_1 = f_1 \circ c_0 + i_1 \circ \tilde{c}_1 \quad (21)$$

$$= [1.00, 1.00]^\top \circ [0.00, 0.00]^\top + [1.00, 0.50]^\top \circ [1.00, 0.00]^\top \quad (22)$$

$$(23)$$

## Forward message at time step 1

$f_1$	$c_0$	$i_1$	$\tilde{c}_1$
$[1.00, 1.00]^\top$	$[0.00, 0.00]^\top$	$[1.00, 0.50]^\top$	$[1.00, 0.00]^\top$

### ■ Message forward ( $c_1$ )

$$c_1 = f_1 \circ c_0 + i_1 \circ \tilde{c}_1 \quad (21)$$

$$= [1.00, 1.00]^\top \circ [0.00, 0.00]^\top + [1.00, 0.50]^\top \circ [1.00, 0.00]^\top \quad (22)$$

$$= [1.00, 0.00]^\top \quad (23)$$

## Forward message at time step 1

$f_1$	$c_0$	$i_1$	$\tilde{c}_1$
$[1.00, 1.00]^\top$	$[0.00, 0.00]^\top$	$[1.00, 0.50]^\top$	$[1.00, 0.00]^\top$

- Message forward ( $c_1$ )

$$c_1 = [1.00, 0.00]^\top \quad (21)$$

- New hidden ( $h_1$ )

$$h_1 \quad (22)$$

## Forward message at time step 1

$f_1$	$c_0$	$i_1$	$\tilde{c}_1$
$[1.00, 1.00]^\top$	$[0.00, 0.00]^\top$	$[1.00, 0.50]^\top$	$[1.00, 0.00]^\top$

- Message forward ( $c_1$ )

$$c_1 = [1.00, 0.00]^\top \quad (21)$$

- New hidden ( $h_1$ )

$$h_1 = o_1 \circ \tanh(c_1) \quad (22)$$

$$(23)$$

## Forward message at time step 1

$f_1$	$c_0$	$i_1$	$\tilde{c}_1$
$[1.00, 1.00]^\top$	$[0.00, 0.00]^\top$	$[1.00, 0.50]^\top$	$[1.00, 0.00]^\top$

- Message forward ( $c_1$ )

$$c_1 = [1.00, 0.00]^\top \quad (21)$$

- New hidden ( $h_1$ )

$$h_1 = o_1 \circ \tanh(c_1) \quad (22)$$

$$= [1.00, 1.00]^\top \circ \tanh([1.00, 0.00]^\top) \quad (23)$$

$$(24)$$

## Forward message at time step 1

$f_1$	$c_0$	$i_1$	$\tilde{c}_1$
$[1.00, 1.00]^\top$	$[0.00, 0.00]^\top$	$[1.00, 0.50]^\top$	$[1.00, 0.00]^\top$

- Message forward ( $c_1$ )

$$c_1 = [1.00, 0.00]^\top \quad (21)$$

- New hidden ( $h_1$ )

$$h_1 = o_1 \circ \tanh(c_1) \quad (22)$$

$$= [1.00, 1.00]^\top \circ \tanh([1.00, 0.00]^\top) \quad (23)$$

$$= [0.76, 0.00]^\top \quad (24)$$

## Forward message at time step 1

$f_1$	$c_0$	$i_1$	$\tilde{c}_1$
$[1.00, 1.00]^\top$	$[0.00, 0.00]^\top$	$[1.00, 0.50]^\top$	$[1.00, 0.00]^\top$

- Message forward ( $c_1$ )

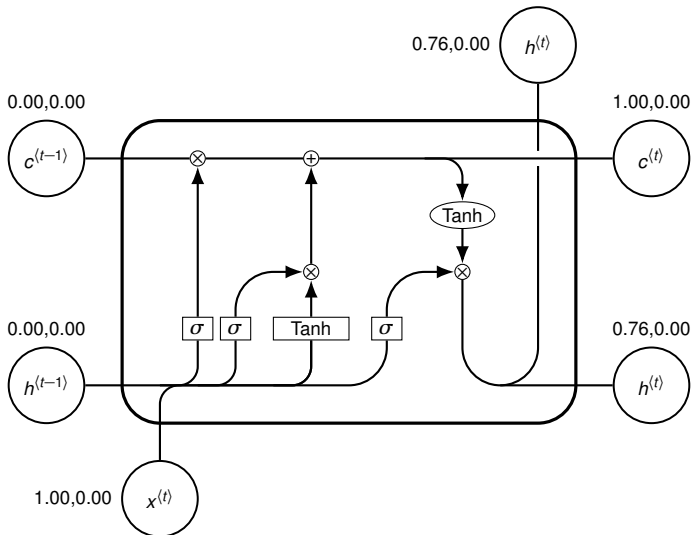
$$c_1 = [1.00, 0.00]^\top \quad (21)$$

- New hidden ( $h_1$ )

$$h_1 = [0.76, 0.00]^\top \quad (22)$$

- Prediction  $y_1 = \text{softmax}(h_1) = 0$

## Summary at $t = 1$





## Input Gate at $t = 2$ : $i_t$

$$W_{ii} = \begin{bmatrix} 10.00 & -10.00 \\ -20.00 & 0.00 \end{bmatrix} \quad b_{ii} = \begin{bmatrix} 0.00 \\ 10.00 \end{bmatrix}$$
$$x_2 = [1.00, 0.00]^\top$$

$$W_{hi} = \begin{bmatrix} 0.00 & 0.00 \\ 0.00 & 0.00 \end{bmatrix} \quad b_{hi} = \begin{bmatrix} 0.00 \\ 10.00 \end{bmatrix}$$
$$h_1 = [0.76, 0.00]^\top$$

## Input Gate at $t = 2$ : $i_t$

$$W_{ii} = \begin{bmatrix} 10.00 & -10.00 \\ -20.00 & 0.00 \end{bmatrix} \quad b_{ii} = \begin{bmatrix} 0.00 \\ 10.00 \end{bmatrix} \quad W_{hi} = \begin{bmatrix} 0.00 & 0.00 \\ 0.00 & 0.00 \end{bmatrix} \quad b_{hi} = \begin{bmatrix} 0.00 \\ 10.00 \end{bmatrix}$$
$$x_2 = [1.00, 0.00]^\top \quad h_1 = [0.76, 0.00]^\top$$

$$i_2 = \sigma(W_{ii}x_2 + b_{ii} + W_{hi}h_1 + b_{hi}) \quad (23)$$

$$= \sigma([10.00, 0.00]^\top) \quad (24)$$

$$= [1.00, 0.50]^\top \quad (25)$$

## Forget Gate at $t = 2$ : $f_1$

$$W_{if} = \begin{bmatrix} 10.00 & -10.00 \\ 0.00 & 0.00 \end{bmatrix} \quad b_{if} = \begin{bmatrix} 0.00 \\ 0.00 \end{bmatrix}$$
$$x_2 = [1.00, 0.00]^\top$$

$$W_{hf} = \begin{bmatrix} 0.00 & 0.00 \\ 0.00 & 0.00 \end{bmatrix} \quad b_{hf} = \begin{bmatrix} 0.00 \\ 0.00 \end{bmatrix}$$
$$h_1 = [0.76, 0.00]^\top$$

## Forget Gate at $t = 2$ : $f_1$

$$W_{if} = \begin{bmatrix} 10.00 & -10.00 \\ 0.00 & 0.00 \end{bmatrix} \quad b_{if} = \begin{bmatrix} 0.00 \\ 0.00 \end{bmatrix} \quad W_{hf} = \begin{bmatrix} 0.00 & 0.00 \\ 0.00 & 0.00 \end{bmatrix} \quad b_{hf} = \begin{bmatrix} 0.00 \\ 0.00 \end{bmatrix}$$
$$x_2 = [1.00, 0.00]^\top \quad h_1 = [0.76, 0.00]^\top$$

$$f_2 = \sigma(W_{if}x_2 + b_{if} + W_{hf}h_1 + b_{hf}) \quad (26)$$

$$= \sigma([10.00, 10.00]^\top) \quad (27)$$

$$= [1.00, 1.00]^\top \quad (28)$$

## Output Gate at $t = 2$ : $o_1$

$$W_{io} = \begin{bmatrix} 0.00 & 0.00 \\ 0.00 & 0.00 \end{bmatrix} \quad b_{io} = \begin{bmatrix} 10.00 \\ 10.00 \end{bmatrix}$$
$$x_2 = [1.00, 0.00]^\top$$

$$W_{ho} = \begin{bmatrix} 0.00 & 0.00 \\ 0.00 & 0.00 \end{bmatrix} \quad b_{ho} = \begin{bmatrix} 10.00 \\ 10.00 \end{bmatrix}$$
$$h_1 = [0.76, 0.00]^\top$$

## Output Gate at $t = 2$ : $o_1$

$$W_{io} = \begin{bmatrix} 0.00 & 0.00 \\ 0.00 & 0.00 \end{bmatrix} \quad b_{io} = \begin{bmatrix} 10.00 \\ 10.00 \end{bmatrix} \quad W_{ho} = \begin{bmatrix} 0.00 & 0.00 \\ 0.00 & 0.00 \end{bmatrix} \quad b_{ho} = \begin{bmatrix} 10.00 \\ 10.00 \end{bmatrix}$$
$$x_2 = [1.00, 0.00]^\top \quad h_1 = [0.76, 0.00]^\top$$

$$o_2 = \sigma(W_{io}x_2 + b_{io} + W_{ho}h_1 + b_{ho}) \quad (29)$$

$$= \sigma([20.00, 20.00]^\top) \quad (30)$$

$$= [1.00, 1.00]^\top \quad (31)$$

## Memory Contribution at $t = 2$ : $\tilde{c}_2$

$$W_{i\tilde{c}} = \begin{bmatrix} 10.00 & 0.00 \\ 0.00 & 10.00 \end{bmatrix} \quad b_{i\tilde{c}} = \begin{bmatrix} 0.00 \\ 0.00 \end{bmatrix}$$
$$x_2 = [1.00, 0.00]^\top$$

$$W_{h\tilde{c}} = \begin{bmatrix} 10.00 & 0.00 \\ 0.00 & 10.00 \end{bmatrix} \quad b_{h\tilde{c}} = \begin{bmatrix} 0.00 \\ 0.00 \end{bmatrix}$$
$$h_1 = [0.76, 0.00]^\top$$

## Memory Contribution at $t = 2$ : $\tilde{c}_2$

$$W_{i\tilde{c}} = \begin{bmatrix} 10.00 & 0.00 \\ 0.00 & 10.00 \end{bmatrix} \quad b_{i\tilde{c}} = \begin{bmatrix} 0.00 \\ 0.00 \end{bmatrix} \quad W_{h\tilde{c}} = \begin{bmatrix} 10.00 & 0.00 \\ 0.00 & 10.00 \end{bmatrix} \quad b_{h\tilde{c}} = \begin{bmatrix} 0.00 \\ 0.00 \end{bmatrix}$$
$$x_2 = [1.00, 0.00]^\top \quad h_1 = [0.76, 0.00]^\top$$

$$\tilde{c}_2 = \tanh(W_{i\tilde{c}}x_2 + b_{i\tilde{c}} + W_{h\tilde{c}}h_1 + b_{h\tilde{c}}) \quad (32)$$

$$= \tanh([17.62, 0.00]^\top) \quad (33)$$

$$= [1.00, 0.00]^\top \quad (34)$$



## Forward message at time step 2

$f_2$	$c_1$	$i_2$	$\tilde{c}_2$
$[1.00, 1.00]^\top$	$[1.00, 0.00]^\top$	$[1.00, 0.50]^\top$	$[1.00, 0.00]^\top$

- Message forward ( $c_2$ )

$$c_2 = f_2 \circ c_1 + i_2 \circ \tilde{c}_2 \quad (35)$$

$$(36)$$

## Forward message at time step 2

$f_2$	$c_1$	$i_2$	$\tilde{c}_2$
$[1.00, 1.00]^\top$	$[1.00, 0.00]^\top$	$[1.00, 0.50]^\top$	$[1.00, 0.00]^\top$

### ■ Message forward ( $c_2$ )

$$c_2 = f_2 \circ c_1 + i_2 \circ \tilde{c}_2 \quad (35)$$

$$= [1.00, 1.00]^\top \circ [1.00, 0.00]^\top + [1.00, 0.50]^\top \circ [1.00, 0.00]^\top \quad (36)$$

$$(37)$$

## Forward message at time step 2

$f_2$	$c_1$	$i_2$	$\tilde{c}_2$
$[1.00, 1.00]^\top$	$[1.00, 0.00]^\top$	$[1.00, 0.50]^\top$	$[1.00, 0.00]^\top$

### ■ Message forward ( $c_2$ )

$$c_2 = f_2 \circ c_1 + i_2 \circ \tilde{c}_2 \quad (35)$$

$$= [1.00, 1.00]^\top \circ [1.00, 0.00]^\top + [1.00, 0.50]^\top \circ [1.00, 0.00]^\top \quad (36)$$

$$= [2.00, 0.00]^\top \quad (37)$$

## Forward message at time step 2

$f_2$	$c_1$	$i_2$	$\tilde{c}_2$
$[1.00, 1.00]^\top$	$[1.00, 0.00]^\top$	$[1.00, 0.50]^\top$	$[1.00, 0.00]^\top$

- Message forward ( $c_2$ )

$$c_2 = [2.00, 0.00]^\top \quad (35)$$

- New hidden ( $h_2$ )

$$h_2 \quad (36)$$

## Forward message at time step 2

$f_2$	$c_1$	$i_2$	$\tilde{c}_2$
$[1.00, 1.00]^\top$	$[1.00, 0.00]^\top$	$[1.00, 0.50]^\top$	$[1.00, 0.00]^\top$

- Message forward ( $c_2$ )

$$c_2 = [2.00, 0.00]^\top \quad (35)$$

- New hidden ( $h_2$ )

$$h_2 = o_2 \circ \tanh(c_2) \quad (36)$$

$$(37)$$

## Forward message at time step 2

$f_2$	$c_1$	$i_2$	$\tilde{c}_2$
$[1.00, 1.00]^\top$	$[1.00, 0.00]^\top$	$[1.00, 0.50]^\top$	$[1.00, 0.00]^\top$

- Message forward ( $c_2$ )

$$c_2 = [2.00, 0.00]^\top \quad (35)$$

- New hidden ( $h_2$ )

$$h_2 = o_2 \circ \tanh(c_2) \quad (36)$$

$$= [1.00, 1.00]^\top \circ \tanh([2.00, 0.00]^\top) \quad (37)$$

$$(38)$$

## Forward message at time step 2

$f_2$	$c_1$	$i_2$	$\tilde{c}_2$
$[1.00, 1.00]^\top$	$[1.00, 0.00]^\top$	$[1.00, 0.50]^\top$	$[1.00, 0.00]^\top$

- Message forward ( $c_2$ )

$$c_2 = [2.00, 0.00]^\top \quad (35)$$

- New hidden ( $h_2$ )

$$h_2 = o_2 \circ \tanh(c_2) \quad (36)$$

$$= [1.00, 1.00]^\top \circ \tanh([2.00, 0.00]^\top) \quad (37)$$

$$= [0.96, 0.00]^\top \quad (38)$$

## Forward message at time step 2

$f_2$	$c_1$	$i_2$	$\tilde{c}_2$
$[1.00, 1.00]^\top$	$[1.00, 0.00]^\top$	$[1.00, 0.50]^\top$	$[1.00, 0.00]^\top$

- Message forward ( $c_2$ )

$$c_2 = [2.00, 0.00]^\top \quad (35)$$

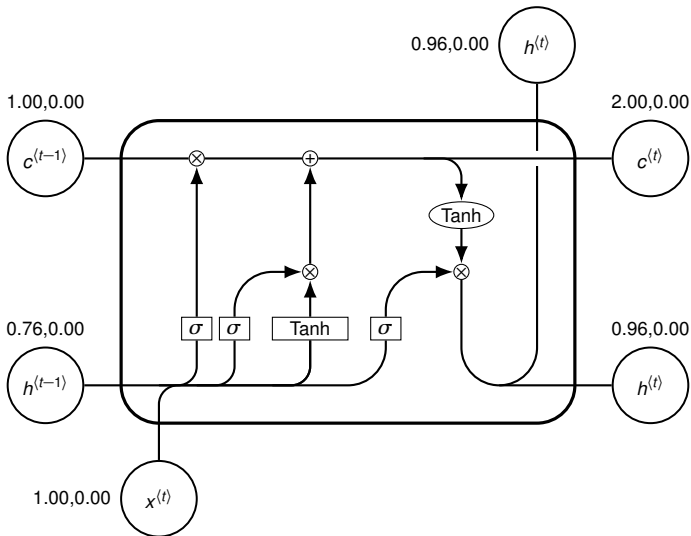
- New hidden ( $h_2$ )

$$h_2 = [0.96, 0.00]^\top \quad (36)$$

- Prediction  $y_2 = \text{softmax}(h_2) = 0$



## Summary at $t = 2$



### Input Gate at $t = 3$ : $i_t$

$$W_{ii} = \begin{bmatrix} 10.00 & -10.00 \\ -20.00 & 0.00 \end{bmatrix} \quad b_{ii} = \begin{bmatrix} 0.00 \\ 10.00 \end{bmatrix}$$
$$x_3 = [0.00, 1.00]^\top$$

$$W_{hi} = \begin{bmatrix} 0.00 & 0.00 \\ 0.00 & 0.00 \end{bmatrix} \quad b_{hi} = \begin{bmatrix} 0.00 \\ 10.00 \end{bmatrix}$$
$$h_2 = [0.96, 0.00]^\top$$

### Input Gate at $t = 3$ : $i_t$

$$W_{ii} = \begin{bmatrix} 10.00 & -10.00 \\ -20.00 & 0.00 \end{bmatrix} \quad b_{ii} = \begin{bmatrix} 0.00 \\ 10.00 \end{bmatrix} \quad W_{hi} = \begin{bmatrix} 0.00 & 0.00 \\ 0.00 & 0.00 \end{bmatrix} \quad b_{hi} = \begin{bmatrix} 0.00 \\ 10.00 \end{bmatrix}$$
$$x_3 = [0.00, 1.00]^\top \quad h_2 = [0.96, 0.00]^\top$$

$$i_3 = \sigma(W_{ii}x_3 + b_{ii} + W_{hi}h_2 + b_{hi}) \quad (37)$$

$$= \sigma([-10.00, 20.00]^\top) \quad (38)$$

$$= [0.00, 1.00]^\top \quad (39)$$

### Forget Gate at $t = 3$ : $f_1$

$$W_{if} = \begin{bmatrix} 10.00 & -10.00 \\ 0.00 & 0.00 \end{bmatrix} \quad b_{if} = \begin{bmatrix} 0.00 \\ 0.00 \end{bmatrix}$$

$$x_3 = [0.00, 1.00]^\top$$

$$W_{hf} = \begin{bmatrix} 0.00 & 0.00 \\ 0.00 & 0.00 \end{bmatrix} \quad b_{hf} = \begin{bmatrix} 0.00 \\ 0.00 \end{bmatrix}$$

$$h_2 = [0.96, 0.00]^\top$$

### Forget Gate at $t = 3$ : $f_1$

$$W_{if} = \begin{bmatrix} 10.00 & -10.00 \\ 0.00 & 0.00 \end{bmatrix} \quad b_{if} = \begin{bmatrix} 0.00 \\ 0.00 \end{bmatrix} \quad W_{hf} = \begin{bmatrix} 0.00 & 0.00 \\ 0.00 & 0.00 \end{bmatrix} \quad b_{hf} = \begin{bmatrix} 0.00 \\ 0.00 \end{bmatrix}$$
$$x_3 = [0.00, 1.00]^\top \quad h_2 = [0.96, 0.00]^\top$$

$$f_3 = \sigma(W_{if}x_3 + b_{if} + W_{hf}h_2 + b_{hf}) \quad (40)$$

$$= \sigma([-10.00, 10.00]^\top) \quad (41)$$

$$= [0.00, 1.00]^\top \quad (42)$$

### Output Gate at $t = 3$ : $o_1$

$$W_{io} = \begin{bmatrix} 0.00 & 0.00 \\ 0.00 & 0.00 \end{bmatrix} \quad b_{io} = \begin{bmatrix} 10.00 \\ 10.00 \end{bmatrix}$$
$$x_3 = [0.00, 1.00]^\top$$

$$W_{ho} = \begin{bmatrix} 0.00 & 0.00 \\ 0.00 & 0.00 \end{bmatrix} \quad b_{ho} = \begin{bmatrix} 10.00 \\ 10.00 \end{bmatrix}$$
$$h_2 = [0.96, 0.00]^\top$$

### Output Gate at $t = 3$ : $o_1$

$$W_{io} = \begin{bmatrix} 0.00 & 0.00 \\ 0.00 & 0.00 \end{bmatrix} \quad b_{io} = \begin{bmatrix} 10.00 \\ 10.00 \end{bmatrix} \quad W_{ho} = \begin{bmatrix} 0.00 & 0.00 \\ 0.00 & 0.00 \end{bmatrix} \quad b_{ho} = \begin{bmatrix} 10.00 \\ 10.00 \end{bmatrix}$$
$$x_3 = [0.00, 1.00]^\top \quad h_2 = [0.96, 0.00]^\top$$

$$o_3 = \sigma(W_{io}x_3 + b_{io} + W_{ho}h_2 + b_{ho}) \quad (43)$$

$$= \sigma([20.00, 20.00]^\top) \quad (44)$$

$$= [1.00, 1.00]^\top \quad (45)$$

### Memory Contribution at $t = 3$ : $\tilde{c}_3$

$$W_{i\tilde{c}} = \begin{bmatrix} 10.00 & 0.00 \\ 0.00 & 10.00 \end{bmatrix} \quad b_{i\tilde{c}} = \begin{bmatrix} 0.00 \\ 0.00 \end{bmatrix}$$
$$x_3 = [0.00, 1.00]^\top$$

$$W_{h\tilde{c}} = \begin{bmatrix} 10.00 & 0.00 \\ 0.00 & 10.00 \end{bmatrix} \quad b_{h\tilde{c}} = \begin{bmatrix} 0.00 \\ 0.00 \end{bmatrix}$$
$$h_2 = [0.96, 0.00]^\top$$



### Memory Contribution at $t = 3$ : $\tilde{c}_3$

$$W_{i\tilde{c}} = \begin{bmatrix} 10.00 & 0.00 \\ 0.00 & 10.00 \end{bmatrix} \quad b_{i\tilde{c}} = \begin{bmatrix} 0.00 \\ 0.00 \end{bmatrix} \quad W_{h\tilde{c}} = \begin{bmatrix} 10.00 & 0.00 \\ 0.00 & 10.00 \end{bmatrix} \quad b_{h\tilde{c}} = \begin{bmatrix} 0.00 \\ 0.00 \end{bmatrix}$$
$$x_3 = [0.00, 1.00]^\top \quad h_2 = [0.96, 0.00]^\top$$

$$\tilde{c}_3 = \tanh(W_{i\tilde{c}}x_3 + b_{i\tilde{c}} + W_{h\tilde{c}}h_2 + b_{h\tilde{c}}) \quad (46)$$

$$= \tanh([9.64, 10.00]^\top) \quad (47)$$

$$= [1.00, 1.00]^\top \quad (48)$$

## Forward message at time step 3

$f_3$	$c_2$	$i_3$	$\tilde{c}_3$
$[0.00, 1.00]^\top$	$[2.00, 0.00]^\top$	$[0.00, 1.00]^\top$	$[1.00, 1.00]^\top$

- Message forward ( $c_3$ )

$$c_3 = f_3 \circ c_2 + i_3 \circ \tilde{c}_3 \quad (49)$$

$$(50)$$

## Forward message at time step 3

$f_3$	$c_2$	$i_3$	$\tilde{c}_3$
$[0.00, 1.00]^\top$	$[2.00, 0.00]^\top$	$[0.00, 1.00]^\top$	$[1.00, 1.00]^\top$

### ■ Message forward ( $c_3$ )

$$c_3 = f_3 \circ c_2 + i_3 \circ \tilde{c}_3 \quad (49)$$

$$= [0.00, 1.00]^\top \circ [2.00, 0.00]^\top + [0.00, 1.00]^\top \circ [1.00, 1.00]^\top \quad (50)$$

$$(51)$$

## Forward message at time step 3

$f_3$	$c_2$	$i_3$	$\tilde{c}_3$
$[0.00, 1.00]^\top$	$[2.00, 0.00]^\top$	$[0.00, 1.00]^\top$	$[1.00, 1.00]^\top$

### ■ Message forward ( $c_3$ )

$$c_3 = f_3 \circ c_2 + i_3 \circ \tilde{c}_3 \quad (49)$$

$$= [0.00, 1.00]^\top \circ [2.00, 0.00]^\top + [0.00, 1.00]^\top \circ [1.00, 1.00]^\top \quad (50)$$

$$= [0.00, 1.00]^\top \quad (51)$$

## Forward message at time step 3

$f_3$	$c_2$	$i_3$	$\tilde{c}_3$
$[0.00, 1.00]^\top$	$[2.00, 0.00]^\top$	$[0.00, 1.00]^\top$	$[1.00, 1.00]^\top$

- Message forward ( $c_3$ )

$$c_3 = [0.00, 1.00]^\top \quad (49)$$

- New hidden ( $h_3$ )

$$h_3 \quad (50)$$

## Forward message at time step 3

$f_3$	$c_2$	$i_3$	$\tilde{c}_3$
$[0.00, 1.00]^\top$	$[2.00, 0.00]^\top$	$[0.00, 1.00]^\top$	$[1.00, 1.00]^\top$

- Message forward ( $c_3$ )

$$c_3 = [0.00, 1.00]^\top \quad (49)$$

- New hidden ( $h_3$ )

$$h_3 = o_3 \circ \tanh(c_3) \quad (50)$$

$$(51)$$

### Forward message at time step 3

$f_3$	$c_2$	$i_3$	$\tilde{c}_3$
$[0.00, 1.00]^\top$	$[2.00, 0.00]^\top$	$[0.00, 1.00]^\top$	$[1.00, 1.00]^\top$

- Message forward ( $c_3$ )

$$c_3 = [0.00, 1.00]^\top \quad (49)$$

- New hidden ( $h_3$ )

$$h_3 = o_3 \circ \tanh(c_3) \quad (50)$$

$$= [1.00, 1.00]^\top \circ \tanh([0.00, 1.00]^\top) \quad (51)$$

$$(52)$$

### Forward message at time step 3

$f_3$	$c_2$	$i_3$	$\tilde{c}_3$
$[0.00, 1.00]^\top$	$[2.00, 0.00]^\top$	$[0.00, 1.00]^\top$	$[1.00, 1.00]^\top$

- Message forward ( $c_3$ )

$$c_3 = [0.00, 1.00]^\top \quad (49)$$

- New hidden ( $h_3$ )

$$h_3 = o_3 \circ \tanh(c_3) \quad (50)$$

$$= [1.00, 1.00]^\top \circ \tanh([0.00, 1.00]^\top) \quad (51)$$

$$= [0.00, 0.76]^\top \quad (52)$$



## Forward message at time step 3

$f_3$	$c_2$	$i_3$	$\tilde{c}_3$
$[0.00, 1.00]^\top$	$[2.00, 0.00]^\top$	$[0.00, 1.00]^\top$	$[1.00, 1.00]^\top$

- Message forward ( $c_3$ )

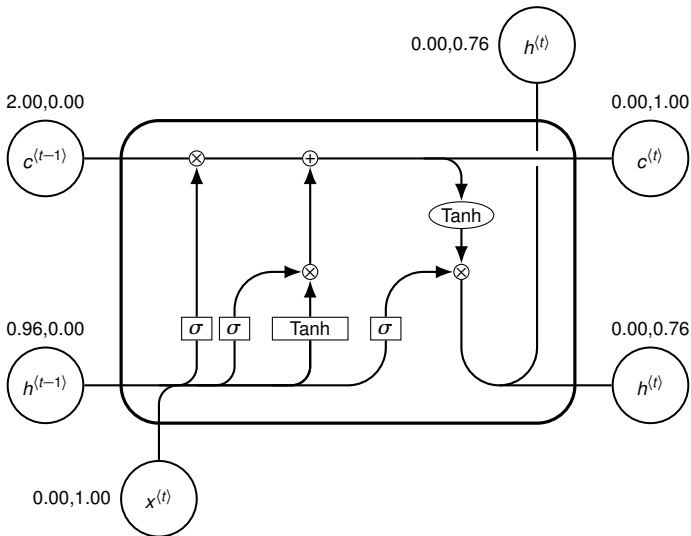
$$c_3 = [0.00, 1.00]^\top \quad (49)$$

- New hidden ( $h_3$ )

$$h_3 = [0.00, 0.76]^\top \quad (50)$$

- Prediction  $y_3 = \text{softmax}(h_3) = 0$

## Summary at $t = 3$



### Input Gate at $t = 4$ : $i_t$

$$W_{ii} = \begin{bmatrix} 10.00 & -10.00 \\ -20.00 & 0.00 \end{bmatrix} \quad b_{ii} = \begin{bmatrix} 0.00 \\ 10.00 \end{bmatrix}$$
$$x_4 = [0.00, 1.00]^\top$$

$$W_{hi} = \begin{bmatrix} 0.00 & 0.00 \\ 0.00 & 0.00 \end{bmatrix} \quad b_{hi} = \begin{bmatrix} 0.00 \\ 10.00 \end{bmatrix}$$
$$h_3 = [0.00, 0.76]^\top$$

### Input Gate at $t = 4$ : $i_4$

$$W_{ii} = \begin{bmatrix} 10.00 & -10.00 \\ -20.00 & 0.00 \end{bmatrix} \quad b_{ii} = \begin{bmatrix} 0.00 \\ 10.00 \end{bmatrix} \quad W_{hi} = \begin{bmatrix} 0.00 & 0.00 \\ 0.00 & 0.00 \end{bmatrix} \quad b_{hi} = \begin{bmatrix} 0.00 \\ 10.00 \end{bmatrix}$$
$$x_4 = [0.00, 1.00]^\top \quad h_3 = [0.00, 0.76]^\top$$

$$i_4 = \sigma(W_{ii}x_4 + b_{ii} + W_{hi}h_3 + b_{hi}) \quad (51)$$

$$= \sigma([-10.00, 20.00]^\top) \quad (52)$$

$$= [0.00, 1.00]^\top \quad (53)$$

### Forget Gate at $t = 4$ : $f_1$

$$W_{if} = \begin{bmatrix} 10.00 & -10.00 \\ 0.00 & 0.00 \end{bmatrix} \quad b_{if} = \begin{bmatrix} 0.00 \\ 0.00 \end{bmatrix}$$

$$x_4 = [0.00, 1.00]^\top$$

$$W_{hf} = \begin{bmatrix} 0.00 & 0.00 \\ 0.00 & 0.00 \end{bmatrix} \quad b_{hf} = \begin{bmatrix} 0.00 \\ 0.00 \end{bmatrix}$$

$$h_3 = [0.00, 0.76]^\top$$

### Forget Gate at $t = 4$ : $f_1$

$$W_{if} = \begin{bmatrix} 10.00 & -10.00 \\ 0.00 & 0.00 \end{bmatrix} \quad b_{if} = \begin{bmatrix} 0.00 \\ 0.00 \end{bmatrix} \quad W_{hf} = \begin{bmatrix} 0.00 & 0.00 \\ 0.00 & 0.00 \end{bmatrix} \quad b_{hf} = \begin{bmatrix} 0.00 \\ 0.00 \end{bmatrix}$$
$$x_4 = [0.00, 1.00]^\top \quad h_3 = [0.00, 0.76]^\top$$

$$f_4 = \sigma(W_{if}x_4 + b_{if} + W_{hf}h_3 + b_{hf}) \quad (54)$$

$$= \sigma([-10.00, 10.00]^\top) \quad (55)$$

$$= [0.00, 1.00]^\top \quad (56)$$

## Output Gate at $t = 4$ : $o_1$

$$W_{io} = \begin{bmatrix} 0.00 & 0.00 \\ 0.00 & 0.00 \end{bmatrix} \quad b_{io} = \begin{bmatrix} 10.00 \\ 10.00 \end{bmatrix}$$
$$x_4 = [0.00, 1.00]^\top$$

$$W_{ho} = \begin{bmatrix} 0.00 & 0.00 \\ 0.00 & 0.00 \end{bmatrix} \quad b_{ho} = \begin{bmatrix} 10.00 \\ 10.00 \end{bmatrix}$$
$$h_3 = [0.00, 0.76]^\top$$

## Output Gate at $t = 4$ : $o_1$

$$W_{io} = \begin{bmatrix} 0.00 & 0.00 \\ 0.00 & 0.00 \end{bmatrix} \quad b_{io} = \begin{bmatrix} 10.00 \\ 10.00 \end{bmatrix} \quad W_{ho} = \begin{bmatrix} 0.00 & 0.00 \\ 0.00 & 0.00 \end{bmatrix} \quad b_{ho} = \begin{bmatrix} 10.00 \\ 10.00 \end{bmatrix}$$
$$x_4 = [0.00, 1.00]^\top \quad h_3 = [0.00, 0.76]^\top$$

$$o_4 = \sigma(W_{io}x_4 + b_{io} + W_{ho}h_3 + b_{ho}) \quad (57)$$

$$= \sigma([20.00, 20.00]^\top) \quad (58)$$

$$= [1.00, 1.00]^\top \quad (59)$$



## Memory Contribution at $t = 4$ : $\tilde{c}_4$

$$W_{i\tilde{c}} = \begin{bmatrix} 10.00 & 0.00 \\ 0.00 & 10.00 \end{bmatrix} \quad b_{i\tilde{c}} = \begin{bmatrix} 0.00 \\ 0.00 \end{bmatrix}$$
$$x_4 = [0.00, 1.00]^\top$$

$$W_{h\tilde{c}} = \begin{bmatrix} 10.00 & 0.00 \\ 0.00 & 10.00 \end{bmatrix} \quad b_{h\tilde{c}} = \begin{bmatrix} 0.00 \\ 0.00 \end{bmatrix}$$
$$h_3 = [0.00, 0.76]^\top$$

## Memory Contribution at $t = 4$ : $\tilde{c}_4$

$$W_{i\tilde{c}} = \begin{bmatrix} 10.00 & 0.00 \\ 0.00 & 10.00 \end{bmatrix} \quad b_{i\tilde{c}} = \begin{bmatrix} 0.00 \\ 0.00 \end{bmatrix} \quad W_{h\tilde{c}} = \begin{bmatrix} 10.00 & 0.00 \\ 0.00 & 10.00 \end{bmatrix} \quad b_{h\tilde{c}} = \begin{bmatrix} 0.00 \\ 0.00 \end{bmatrix}$$
$$x_4 = [0.00, 1.00]^\top \quad h_3 = [0.00, 0.76]^\top$$

$$\tilde{c}_4 = \tanh(W_{i\tilde{c}}x_4 + b_{i\tilde{c}} + W_{h\tilde{c}}h_3 + b_{h\tilde{c}}) \quad (60)$$

$$= \tanh([0.00, 17.62]^\top) \quad (61)$$

$$= [0.00, 1.00]^\top \quad (62)$$

## Forward message at time step 4

$f_4$	$c_3$	$i_4$	$\tilde{c}_4$
$[0.00, 1.00]^\top$	$[0.00, 1.00]^\top$	$[0.00, 1.00]^\top$	$[0.00, 1.00]^\top$

- Message forward ( $c_4$ )

$$c_4 = f_4 \circ c_3 + i_4 \circ \tilde{c}_4 \quad (63)$$

$$(64)$$

## Forward message at time step 4

$f_4$	$c_3$	$i_4$	$\tilde{c}_4$
$[0.00, 1.00]^\top$	$[0.00, 1.00]^\top$	$[0.00, 1.00]^\top$	$[0.00, 1.00]^\top$

### ■ Message forward ( $c_4$ )

$$c_4 = f_4 \circ c_3 + i_4 \circ \tilde{c}_4 \quad (63)$$

$$= [0.00, 1.00]^\top \circ [0.00, 1.00]^\top + [0.00, 1.00]^\top \circ [0.00, 1.00]^\top \quad (64)$$

$$(65)$$

## Forward message at time step 4

$f_4$	$c_3$	$i_4$	$\tilde{c}_4$
$[0.00, 1.00]^\top$	$[0.00, 1.00]^\top$	$[0.00, 1.00]^\top$	$[0.00, 1.00]^\top$

### ■ Message forward ( $c_4$ )

$$c_4 = f_4 \circ c_3 + i_4 \circ \tilde{c}_4 \quad (63)$$

$$= [0.00, 1.00]^\top \circ [0.00, 1.00]^\top + [0.00, 1.00]^\top \circ [0.00, 1.00]^\top \quad (64)$$

$$= [0.00, 2.00]^\top \quad (65)$$

## Forward message at time step 4

$f_4$	$c_3$	$i_4$	$\tilde{c}_4$
$[0.00, 1.00]^\top$	$[0.00, 1.00]^\top$	$[0.00, 1.00]^\top$	$[0.00, 1.00]^\top$

- Message forward ( $c_4$ )

$$c_4 = [0.00, 2.00]^\top \quad (63)$$

- New hidden ( $h_4$ )

$$h_4 \quad (64)$$

## Forward message at time step 4

$f_4$	$c_3$	$i_4$	$\tilde{c}_4$
$[0.00, 1.00]^\top$	$[0.00, 1.00]^\top$	$[0.00, 1.00]^\top$	$[0.00, 1.00]^\top$

- Message forward ( $c_4$ )

$$c_4 = [0.00, 2.00]^\top \quad (63)$$

- New hidden ( $h_4$ )

$$h_4 = o_4 \circ \tanh(c_4) \quad (64)$$

$$(65)$$

## Forward message at time step 4

$f_4$	$c_3$	$i_4$	$\tilde{c}_4$
$[0.00, 1.00]^\top$	$[0.00, 1.00]^\top$	$[0.00, 1.00]^\top$	$[0.00, 1.00]^\top$

- Message forward ( $c_4$ )

$$c_4 = [0.00, 2.00]^\top \quad (63)$$

- New hidden ( $h_4$ )

$$h_4 = o_4 \circ \tanh(c_4) \quad (64)$$

$$= [1.00, 1.00]^\top \circ \tanh([0.00, 2.00]^\top) \quad (65)$$

$$(66)$$



## Forward message at time step 4

$f_4$	$c_3$	$i_4$	$\tilde{c}_4$
$[0.00, 1.00]^\top$	$[0.00, 1.00]^\top$	$[0.00, 1.00]^\top$	$[0.00, 1.00]^\top$

- Message forward ( $c_4$ )

$$c_4 = [0.00, 2.00]^\top \quad (63)$$

- New hidden ( $h_4$ )

$$h_4 = o_4 \circ \tanh(c_4) \quad (64)$$

$$= [1.00, 1.00]^\top \circ \tanh([0.00, 2.00]^\top) \quad (65)$$

$$= [0.00, 0.96]^\top \quad (66)$$

## Forward message at time step 4

$f_4$	$c_3$	$i_4$	$\tilde{c}_4$
$[0.00, 1.00]^\top$	$[0.00, 1.00]^\top$	$[0.00, 1.00]^\top$	$[0.00, 1.00]^\top$

- Message forward ( $c_4$ )

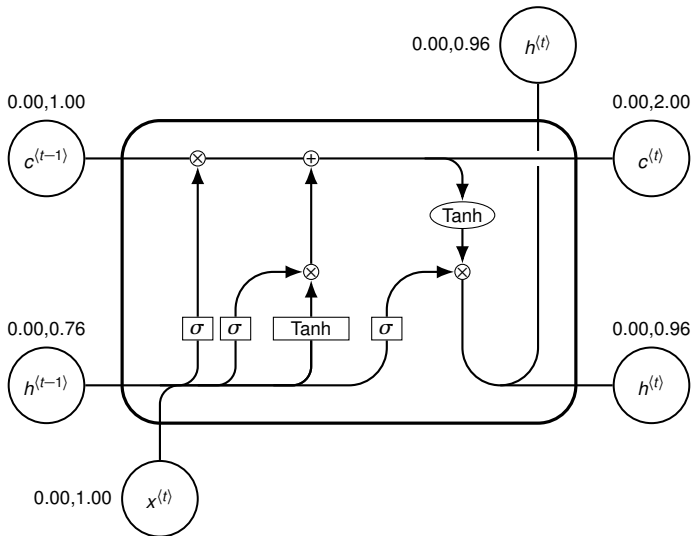
$$c_4 = [0.00, 2.00]^\top \quad (63)$$

- New hidden ( $h_4$ )

$$h_4 = [0.00, 0.96]^\top \quad (64)$$

- Prediction  $y_4 = \text{softmax}(h_4) = 1$

## Summary at $t = 4$



## What's going on?

- What's the classification?
- What inputs are important?
- When can things be forgotten?
- How would other sequences be classified?

## Training

- The parameters of LSTM showed in this example are obtained by training with cross-entropy loss function: ( $T=3$ )

$$\sum_{i=1}^N \sum_{t=1}^T H(y_{it}, \text{target}_{it})$$

- 0: accumulated number of A at time  $t$  is no larger than 1
- 1: accumulated number of A at time  $t$  is larger than 1
- Converted to binary classification problem:

$$\text{target}_1 = [1.0, 0.0] \quad \text{target}_2 = [0.0, 1.0] \quad \text{target}_3 = [0.0, 1.0]$$

## Forwards at time step 1: $i_1$

Input's input gate

$$W_{ij} = \begin{bmatrix} 4 & 4 \\ 2 & 2 \end{bmatrix} \quad (65)$$

Compute

input gate

$$W_{hi} = \begin{bmatrix} 1 & 0 \\ 4 & -2 \end{bmatrix} \quad (66)$$

$$i_1 = \sigma(W_{ij}x_1 + W_{hi}h_0) \quad (67)$$

$$(68)$$

## Forwards at time step 1: $i_1$

Input's input gate

$$W_{ij} = \begin{bmatrix} 4 & 4 \\ 2 & 2 \end{bmatrix} \quad (65)$$

Compute

input gate

$$W_{hi} = \begin{bmatrix} 1 & 0 \\ 4 & -2 \end{bmatrix} \quad (66)$$

$$i_1 = \sigma(W_{ij}x_1 + W_{hi}h_0) \quad (67)$$

$$= \sigma\left(\begin{bmatrix} 4 & 4 \\ 2 & 2 \end{bmatrix} \times \begin{bmatrix} 1.0 \\ 0.0 \end{bmatrix}\right) \quad (68)$$

$$(69)$$

## Forwards at time step 1: $i_1$

Input's input gate

$$W_{ij} = \begin{bmatrix} 4 & 4 \\ 2 & 2 \end{bmatrix} \quad (65)$$

Compute

input gate

$$W_{hi} = \begin{bmatrix} 1 & 0 \\ 4 & -2 \end{bmatrix} \quad (66)$$

$$i_1 = \sigma(W_{ij}x_1 + W_{hi}h_0) \quad (67)$$

$$= \sigma\left(\begin{bmatrix} 4 & 4 \\ 2 & 2 \end{bmatrix} \times \begin{bmatrix} 1.0 \\ 0.0 \end{bmatrix}\right) \quad (68)$$

$$= \sigma([4.0, 2.0]^\top) \quad (69)$$

$$(70)$$



## Forwards at time step 1: $i_1$

Input's input gate

$$W_{ij} = \begin{bmatrix} 4 & 4 \\ 2 & 2 \end{bmatrix} \quad (65)$$

Compute

input gate

$$W_{hi} = \begin{bmatrix} 1 & 0 \\ 4 & -2 \end{bmatrix} \quad (66)$$

$$i_1 = \sigma(W_{ij}x_1 + W_{hi}h_0) \quad (67)$$

$$= \sigma\left(\begin{bmatrix} 4 & 4 \\ 2 & 2 \end{bmatrix} \times \begin{bmatrix} 1.0 \\ 0.0 \end{bmatrix}\right) \quad (68)$$

$$= \sigma([4.0, 2.0]^\top) \quad (69)$$

$$= [1.0, 0.9]^\top \quad (70)$$

## Forwards at time step 1: $f_1$

forget gate

$$W_{if} = \begin{bmatrix} -2 & 3 \\ 2 & 3 \end{bmatrix} \quad (71)$$

Compute

forget gate

$$W_{hf} = \begin{bmatrix} -1 & -2 \\ 0 & 0 \end{bmatrix} \quad (72)$$

$$f_1 = \sigma(W_{if}x_1 + W_{hf}h_0) \quad (73)$$

$$(74)$$

## Forwards at time step 1: $f_1$

forget gate

$$W_{if} = \begin{bmatrix} -2 & 3 \\ 2 & 3 \end{bmatrix} \quad (71)$$

Compute

forget gate

$$W_{hf} = \begin{bmatrix} -1 & -2 \\ 0 & 0 \end{bmatrix} \quad (72)$$

$$f_1 = \sigma(W_{if}x_1 + W_{hf}h_0) \quad (73)$$

$$= \sigma \left( \begin{bmatrix} -2 & 3 \\ 2 & 3 \end{bmatrix} \times \begin{bmatrix} 1.0 \\ 0.0 \end{bmatrix} \right) \quad (74)$$

$$(75)$$

## Forwards at time step 1: $f_1$

forget gate

$$W_{if} = \begin{bmatrix} -2 & 3 \\ 2 & 3 \end{bmatrix} \quad (71)$$

Compute

forget gate

$$W_{hf} = \begin{bmatrix} -1 & -2 \\ 0 & 0 \end{bmatrix} \quad (72)$$

$$f_1 = \sigma(W_{if}x_1 + W_{hf}h_0) \quad (73)$$

$$= \sigma\left(\begin{bmatrix} -2 & 3 \\ 2 & 3 \end{bmatrix} \times \begin{bmatrix} 1.0 \\ 0.0 \end{bmatrix}\right) \quad (74)$$

$$= \sigma([-2.0, 2.0]^\top) \quad (75)$$

$$(76)$$

## Forwards at time step 1: $f_1$

forget gate

$$W_{if} = \begin{bmatrix} -2 & 3 \\ 2 & 3 \end{bmatrix} \quad (71)$$

Compute

forget gate

$$W_{hf} = \begin{bmatrix} -1 & -2 \\ 0 & 0 \end{bmatrix} \quad (72)$$

$$f_1 = \sigma(W_{if}x_1 + W_{hf}h_0) \quad (73)$$

$$= \sigma\left(\begin{bmatrix} -2 & 3 \\ 2 & 3 \end{bmatrix} \times \begin{bmatrix} 1.0 \\ 0.0 \end{bmatrix}\right) \quad (74)$$

$$= \sigma([-2.0, 2.0]^\top) \quad (75)$$

$$= [0.1, 0.9]^\top \quad (76)$$

## Forwards at time step 1: $o_1$

output gate

$$W_{io} = \begin{bmatrix} 5 & 5 \\ 3 & 5 \end{bmatrix} \quad (77)$$

output gate

$$W_{ho} = \begin{bmatrix} 1 & 0 \\ 2 & 1 \end{bmatrix} \quad (78)$$

- $o_1 = \sigma(W_{io}x_1 + W_{ho}h_0)$

## Forwards at time step 1: $o_1$

output gate

$$W_{io} = \begin{bmatrix} 5 & 5 \\ 3 & 5 \end{bmatrix} \quad (77)$$

output gate

$$W_{ho} = \begin{bmatrix} 1 & 0 \\ 2 & 1 \end{bmatrix} \quad (78)$$

- $o_1 = \sigma(W_{io}x_1 + W_{ho}h_0)$

$$= \sigma\left(\begin{bmatrix} 5 & 5 \\ 3 & 5 \end{bmatrix} \times \begin{bmatrix} 1.0 \\ 0.0 \end{bmatrix}\right)$$

## Forwards at time step 1: $o_1$

output gate

$$W_{io} = \begin{bmatrix} 5 & 5 \\ 3 & 5 \end{bmatrix} \quad (77)$$

output gate

$$W_{ho} = \begin{bmatrix} 1 & 0 \\ 2 & 1 \end{bmatrix} \quad (78)$$

- $$\begin{aligned} o_1 &= \sigma(W_{io}x_1 + W_{ho}h_0) \\ &= \sigma\left(\begin{bmatrix} 5 & 5 \\ 3 & 5 \end{bmatrix} \times \begin{bmatrix} 1.0 \\ 0.0 \end{bmatrix}\right) = \sigma([5.0, 3.0]^\top) \end{aligned}$$



## Forwards at time step 1: $o_1$

output gate

$$W_{io} = \begin{bmatrix} 5 & 5 \\ 3 & 5 \end{bmatrix} \quad (77)$$

output gate

$$W_{ho} = \begin{bmatrix} 1 & 0 \\ 2 & 1 \end{bmatrix} \quad (78)$$

$$\begin{aligned} \blacksquare \quad o_1 &= \sigma(W_{io}x_1 + W_{ho}h_0) \\ &= \sigma\left(\begin{bmatrix} 5 & 5 \\ 3 & 5 \end{bmatrix} \times \begin{bmatrix} 1.0 \\ 0.0 \end{bmatrix}\right) = \sigma([5.0, 3.0]^\top) \\ &= [1.0, 1.0]^\top \end{aligned}$$

## Forwards at time step 1: $\tilde{c}_1$

cell params

$$W_{ic} = \begin{bmatrix} 1 & 3 \\ 0 & -3 \end{bmatrix} \quad (79)$$

cell params

$$W_{hc} = \begin{bmatrix} -4 & -8 \\ 4 & 3 \end{bmatrix} \quad (80)$$

- $\tilde{c}_1 = \tanh(W_{ic}x_1 + W_{hc}h_0)$

## Forwards at time step 1: $\tilde{c}_1$

cell params

$$W_{ic} = \begin{bmatrix} 1 & 3 \\ 0 & -3 \end{bmatrix} \quad (79)$$

cell params

$$W_{hc} = \begin{bmatrix} -4 & -8 \\ 4 & 3 \end{bmatrix} \quad (80)$$

- $\tilde{c}_1 = \tanh(W_{ic}x_1 + W_{hc}h_0)$

$$= \tanh\left(\begin{bmatrix} 1 & 3 \\ 0 & -3 \end{bmatrix} \times \begin{bmatrix} 1.0 \\ 0.0 \end{bmatrix}\right)$$

## Forwards at time step 1: $\tilde{c}_1$

cell params

$$W_{ic} = \begin{bmatrix} 1 & 3 \\ 0 & -3 \end{bmatrix} \quad (79)$$

cell params

$$W_{hc} = \begin{bmatrix} -4 & -8 \\ 4 & 3 \end{bmatrix} \quad (80)$$

- $\tilde{c}_1 = \tanh(W_{ic}x_1 + W_{hc}h_0)$

$$= \tanh\left(\begin{bmatrix} 1 & 3 \\ 0 & -3 \end{bmatrix} \times \begin{bmatrix} 1.0 \\ 0.0 \end{bmatrix}\right) = \tanh([1.0, 0.0]^T)$$

## Forwards at time step 1: $\tilde{c}_1$

cell params

$$W_{ic} = \begin{bmatrix} 1 & 3 \\ 0 & -3 \end{bmatrix} \quad (79)$$

cell params

$$W_{hc} = \begin{bmatrix} -4 & -8 \\ 4 & 3 \end{bmatrix} \quad (80)$$

- $\tilde{c}_1 = \tanh(W_{ic}x_1 + W_{hc}h_0)$   
$$= \tanh\left(\begin{bmatrix} 1 & 3 \\ 0 & -3 \end{bmatrix} \times \begin{bmatrix} 1.0 \\ 0.0 \end{bmatrix}\right) = \tanh([1.0, 0.0]^T) = [0.8, 0.0]^T$$

## Forwards at time step 1

$f_1$	$c_0$	$i_1$	$\tilde{c}_1$
$[0.1, 0.9]^\top$	$[0.0, 0.0]^\top$	$[1.0, 0.9]^\top$	$[0.8, 0.0]^\top$

- Message forward ( $c_1$ )

$$c_1 = f_1 \circ c_0 + i_1 \circ \tilde{c}_1 \quad (81)$$

$$(82)$$

## Forwards at time step 1

$f_1$	$c_0$	$i_1$	$\tilde{c}_1$
$[0.1, 0.9]^\top$	$[0.0, 0.0]^\top$	$[1.0, 0.9]^\top$	$[0.8, 0.0]^\top$

- Message forward ( $c_1$ )

$$c_1 = f_1 \circ c_0 + i_1 \circ \tilde{c}_1 \quad (81)$$

$$= [1.0, 0.9]^\top \circ [0.8, 0.0]^\top \quad (82)$$

$$(83)$$

## Forwards at time step 1

$f_1$	$c_0$	$i_1$	$\tilde{c}_1$
$[0.1, 0.9]^\top$	$[0.0, 0.0]^\top$	$[1.0, 0.9]^\top$	$[0.8, 0.0]^\top$

### ■ Message forward ( $c_1$ )

$$c_1 = f_1 \circ c_0 + i_1 \circ \tilde{c}_1 \quad (81)$$

$$= [1.0, 0.9]^\top \circ [0.8, 0.0]^\top \quad (82)$$

$$(83)$$



## Forwards at time step 1

$f_1$	$c_0$	$i_1$	$\tilde{c}_1$
$[0.1, 0.9]^\top$	$[0.0, 0.0]^\top$	$[1.0, 0.9]^\top$	$[0.8, 0.0]^\top$

- Message forward ( $c_1$ )

$$c_1 = [0.8, 0.0]^\top \quad (81)$$

- New hidden ( $h_1$ )

$$h_1 \quad (82)$$

## Forwards at time step 1

$f_1$	$c_0$	$i_1$	$\tilde{c}_1$
$[0.1, 0.9]^\top$	$[0.0, 0.0]^\top$	$[1.0, 0.9]^\top$	$[0.8, 0.0]^\top$

- Message forward ( $c_1$ )

$$c_1 = [0.8, 0.0]^\top \quad (81)$$

- New hidden ( $h_1$ )

$$h_1 = o_1 \circ \tanh(c_1) \quad (82)$$

$$(83)$$

## Forwards at time step 1

$f_1$	$c_0$	$i_1$	$\tilde{c}_1$
$[0.1, 0.9]^\top$	$[0.0, 0.0]^\top$	$[1.0, 0.9]^\top$	$[0.8, 0.0]^\top$

- Message forward ( $c_1$ )

$$c_1 = [0.8, 0.0]^\top \quad (81)$$

- New hidden ( $h_1$ )

$$h_1 = o_1 \circ \tanh(c_1) \quad (82)$$

$$= [1.0, 1.0]^\top \circ \tanh([0.8, 0.0]^\top) \quad (83)$$

$$(84)$$

## Forwards at time step 1

$f_1$	$c_0$	$i_1$	$\tilde{c}_1$
$[0.1, 0.9]^\top$	$[0.0, 0.0]^\top$	$[1.0, 0.9]^\top$	$[0.8, 0.0]^\top$

- Message forward ( $c_1$ )

$$c_1 = [0.8, 0.0]^\top \quad (81)$$

- New hidden ( $h_1$ )

$$h_1 = o_1 \circ \tanh(c_1) \quad (82)$$

$$= [1.0, 1.0]^\top \circ \tanh([0.8, 0.0]^\top) \quad (83)$$

$$= [0.7, 0.0]^\top \quad (84)$$

## Forwards at time step 1

$f_1$	$c_0$	$i_1$	$\tilde{c}_1$
$[0.1, 0.9]^\top$	$[0.0, 0.0]^\top$	$[1.0, 0.9]^\top$	$[0.8, 0.0]^\top$

- Message forward ( $c_1$ )

$$c_1 = [0.8, 0.0]^\top \quad (81)$$

- New hidden ( $h_1$ )

$$h_1 = [0.7, 0.0]^\top \quad (82)$$

- Prediction  $y_1 = \text{softmax}(h_1)$

## Forwards at time step 2

### $t = 2$ State

$$x_2 = [1.0, 0.0]^\top; c_1 = [0.8, 0.0]^\top; h_1 = [0.7, 0.0]^\top$$

### Input's input gate

$$W_{ij} = \begin{bmatrix} 4 & 4 \\ 2 & 2 \end{bmatrix} \quad (83)$$

### input gate

$$W_{hi} = \begin{bmatrix} 1 & 0 \\ 4 & -2 \end{bmatrix} \quad (84)$$

$$i_2 = \sigma(W_{ij}x_2 + W_{hi}h_1) \quad (85)$$

$$(86)$$

## Forwards at time step 2

### $t = 2$ State

$$x_2 = [1.0, 0.0]^T; c_1 = [0.8, 0.0]^T; h_1 = [0.7, 0.0]^T$$

#### Input's input gate

$$W_{ij} = \begin{bmatrix} 4 & 4 \\ 2 & 2 \end{bmatrix} \quad (83)$$

#### input gate

$$W_{hi} = \begin{bmatrix} 1 & 0 \\ 4 & -2 \end{bmatrix} \quad (84)$$

$$i_2 = \sigma(W_{ij}x_2 + W_{hi}h_1) \quad (85)$$

$$= \sigma\left(\begin{bmatrix} 4 & 4 \\ 2 & 2 \end{bmatrix} \times \begin{bmatrix} 1.0 \\ 0.0 \end{bmatrix} + \begin{bmatrix} 1 & 0 \\ 4 & -2 \end{bmatrix} \times \begin{bmatrix} 0.7 \\ 0.0 \end{bmatrix}\right) \quad (86)$$

$$(87)$$

## Forwards at time step 2

### $t = 2$ State

$$x_2 = [1.0, 0.0]^\top; c_1 = [0.8, 0.0]^\top; h_1 = [0.7, 0.0]^\top$$

### Input's input gate

$$W_{ij} = \begin{bmatrix} 4 & 4 \\ 2 & 2 \end{bmatrix} \quad (83)$$

### input gate

$$W_{hi} = \begin{bmatrix} 1 & 0 \\ 4 & -2 \end{bmatrix} \quad (84)$$

$$i_2 = \sigma(W_{ij}x_2 + W_{hi}h_1) \quad (85)$$

$$= \sigma\left(\begin{bmatrix} 4 & 4 \\ 2 & 2 \end{bmatrix} \times \begin{bmatrix} 1.0 \\ 0.0 \end{bmatrix} + \begin{bmatrix} 1 & 0 \\ 4 & -2 \end{bmatrix} \times \begin{bmatrix} 0.7 \\ 0.0 \end{bmatrix}\right) \quad (86)$$

$$= \sigma([4.0, 2.0]^\top + [0.7, 2.8]^\top) \quad (87)$$

$$(88)$$



## Forwards at time step 2

### $t = 2$ State

$$x_2 = [1.0, 0.0]^\top; c_1 = [0.8, 0.0]^\top; h_1 = [0.7, 0.0]^\top$$

#### Input's input gate

$$W_{ij} = \begin{bmatrix} 4 & 4 \\ 2 & 2 \end{bmatrix} \quad (83)$$

#### input gate

$$W_{hi} = \begin{bmatrix} 1 & 0 \\ 4 & -2 \end{bmatrix} \quad (84)$$

$$i_2 = \sigma(W_{ij}x_2 + W_{hi}h_1) \quad (85)$$

$$= \sigma\left(\begin{bmatrix} 4 & 4 \\ 2 & 2 \end{bmatrix} \times \begin{bmatrix} 1.0 \\ 0.0 \end{bmatrix} + \begin{bmatrix} 1 & 0 \\ 4 & -2 \end{bmatrix} \times \begin{bmatrix} 0.7 \\ 0.0 \end{bmatrix}\right) \quad (86)$$

$$= \sigma([4.0, 2.0]^\top + [0.7, 2.8]^\top) = \sigma([4.7, 4.8]^\top) \quad (87)$$

$$= [1.0, 1.0]^\top \quad (88)$$

## Forwards at time step 2

### $t = 2$ State

$$x_2 = [1.0, 0.0]^\top; c_1 = [0.8, 0.0]^\top; h_1 = [0.7, 0.0]^\top$$

### Input's input gate

$$W_{ij} = \begin{bmatrix} 4 & 4 \\ 2 & 2 \end{bmatrix} \quad (89)$$

### input gate

$$W_{hi} = \begin{bmatrix} 1 & 0 \\ 4 & -2 \end{bmatrix} \quad (90)$$

$$f_2 = \sigma(W_{if}x_2 + W_{hf}h_1) \quad (91)$$

$$(92)$$

## Forwards at time step 2

### $t = 2$ State

$$x_2 = [1.0, 0.0]^T; c_1 = [0.8, 0.0]^T; h_1 = [0.7, 0.0]^T$$

#### Input's input gate

$$W_{ij} = \begin{bmatrix} 4 & 4 \\ 2 & 2 \end{bmatrix} \quad (89)$$

#### input gate

$$W_{hi} = \begin{bmatrix} 1 & 0 \\ 4 & -2 \end{bmatrix} \quad (90)$$

$$f_2 = \sigma(W_{if}x_2 + W_{hf}h_1) \quad (91)$$

$$= \sigma\left(\begin{bmatrix} -2 & 3 \\ 2 & 3 \end{bmatrix} \times \begin{bmatrix} 1.0 \\ 0.0 \end{bmatrix} + \begin{bmatrix} -1 & -2 \\ 0 & 0 \end{bmatrix} \times \begin{bmatrix} 0.7 \\ 0.0 \end{bmatrix}\right) \quad (92)$$

$$(93)$$

## Forwards at time step 2

### $t = 2$ State

$$x_2 = [1.0, 0.0]^\top; c_1 = [0.8, 0.0]^\top; h_1 = [0.7, 0.0]^\top$$

### Input's input gate

$$W_{ii} = \begin{bmatrix} 4 & 4 \\ 2 & 2 \end{bmatrix} \quad (89)$$

### input gate

$$W_{hi} = \begin{bmatrix} 1 & 0 \\ 4 & -2 \end{bmatrix} \quad (90)$$

$$f_2 = \sigma(W_{if}x_2 + W_{hf}h_1) \quad (91)$$

$$= \sigma\left(\begin{bmatrix} -2 & 3 \\ 2 & 3 \end{bmatrix} \times \begin{bmatrix} 1.0 \\ 0.0 \end{bmatrix} + \begin{bmatrix} -1 & -2 \\ 0 & 0 \end{bmatrix} \times \begin{bmatrix} 0.7 \\ 0.0 \end{bmatrix}\right) \quad (92)$$

$$= \sigma([-2.0, 2.0]^\top + [-0.7, 0.0]^\top) \quad (93)$$

$$(94)$$

## Forwards at time step 2

### $t = 2$ State

$$x_2 = [1.0, 0.0]^\top; c_1 = [0.8, 0.0]^\top; h_1 = [0.7, 0.0]^\top$$

### Input's input gate

$$W_{ii} = \begin{bmatrix} 4 & 4 \\ 2 & 2 \end{bmatrix} \quad (89)$$

### input gate

$$W_{hi} = \begin{bmatrix} 1 & 0 \\ 4 & -2 \end{bmatrix} \quad (90)$$

$$f_2 = \sigma(W_{if}x_2 + W_{hf}h_1) \quad (91)$$

$$= \sigma\left(\begin{bmatrix} -2 & 3 \\ 2 & 3 \end{bmatrix} \times \begin{bmatrix} 1.0 \\ 0.0 \end{bmatrix} + \begin{bmatrix} -1 & -2 \\ 0 & 0 \end{bmatrix} \times \begin{bmatrix} 0.7 \\ 0.0 \end{bmatrix}\right) \quad (92)$$

$$= \sigma([-2.0, 2.0]^\top + [-0.7, 0.0]^\top) \quad (93)$$

$$= \sigma([-2.7, 2.0]^\top) = [0.1, 0.9]^\top \quad (94)$$

## Forwards at time step 2

### $t = 2$ State

$$x_2 = [1.0, 0.0]^\top; c_1 = [0.8, 0.0]^\top; h_1 = [0.7, 0.0]^\top$$

#### output gate

$$W_{io} = \begin{bmatrix} 5 & 5 \\ 3 & 5 \end{bmatrix} \quad (95)$$

#### output gate

$$W_{ho} = \begin{bmatrix} 1 & 0 \\ 2 & 1 \end{bmatrix} \quad (96)$$

$$o_2 = \sigma(W_{io}x_2 + W_{ho}h_1) \quad (97)$$

$$(98)$$

## Forwards at time step 2

### $t = 2$ State

$$x_2 = [1.0, 0.0]^T; c_1 = [0.8, 0.0]^T; h_1 = [0.7, 0.0]^T$$

#### output gate

$$W_{io} = \begin{bmatrix} 5 & 5 \\ 3 & 5 \end{bmatrix} \quad (95)$$

#### output gate

$$W_{ho} = \begin{bmatrix} 1 & 0 \\ 2 & 1 \end{bmatrix} \quad (96)$$

$$o_2 = \sigma(W_{io}x_2 + W_{ho}h_1) \quad (97)$$

$$= \sigma\left(\begin{bmatrix} 5 & 5 \\ 3 & 5 \end{bmatrix} \times \begin{bmatrix} 1.0 \\ 0.0 \end{bmatrix} + \begin{bmatrix} 1 & 0 \\ 2 & 1 \end{bmatrix} \times \begin{bmatrix} 0.7 \\ 0.0 \end{bmatrix}\right) \quad (98)$$

$$(99)$$

## Forwards at time step 2

### $t = 2$ State

$$x_2 = [1.0, 0.0]^\top; c_1 = [0.8, 0.0]^\top; h_1 = [0.7, 0.0]^\top$$

#### output gate

$$W_{io} = \begin{bmatrix} 5 & 5 \\ 3 & 5 \end{bmatrix} \quad (95)$$

#### output gate

$$W_{ho} = \begin{bmatrix} 1 & 0 \\ 2 & 1 \end{bmatrix} \quad (96)$$

$$o_2 = \sigma(W_{io}x_2 + W_{ho}h_1) \quad (97)$$

$$= \sigma\left(\begin{bmatrix} 5 & 5 \\ 3 & 5 \end{bmatrix} \times \begin{bmatrix} 1.0 \\ 0.0 \end{bmatrix} + \begin{bmatrix} 1 & 0 \\ 2 & 1 \end{bmatrix} \times \begin{bmatrix} 0.7 \\ 0.0 \end{bmatrix}\right) \quad (98)$$

$$= \sigma([5.0, 3.0]^\top + [0.7, 1.4]^\top) \quad (99)$$

$$(100)$$



## Forwards at time step 2

### $t = 2$ State

$$x_2 = [1.0, 0.0]^\top; c_1 = [0.8, 0.0]^\top; h_1 = [0.7, 0.0]^\top$$

#### output gate

$$W_{io} = \begin{bmatrix} 5 & 5 \\ 3 & 5 \end{bmatrix} \quad (95)$$

#### output gate

$$W_{ho} = \begin{bmatrix} 1 & 0 \\ 2 & 1 \end{bmatrix} \quad (96)$$

$$o_2 = \sigma(W_{io}x_2 + W_{ho}h_1) \quad (97)$$

$$= \sigma\left(\begin{bmatrix} 5 & 5 \\ 3 & 5 \end{bmatrix} \times \begin{bmatrix} 1.0 \\ 0.0 \end{bmatrix} + \begin{bmatrix} 1 & 0 \\ 2 & 1 \end{bmatrix} \times \begin{bmatrix} 0.7 \\ 0.0 \end{bmatrix}\right) \quad (98)$$

$$= \sigma([5.0, 3.0]^\top + [0.7, 1.4]^\top) \quad (99)$$

$$= \sigma([5.7, 4.4]^\top) = [1.0, 1.0]^\top \quad (100)$$

## Forwards at time step 2

### $t = 2$ State

$$x_2 = [1.0, 0.0]^\top; c_1 = [0.8, 0.0]^\top; h_1 = [0.7, 0.0]^\top$$

#### cell params

$$W_{ic} = \begin{bmatrix} 1 & 3 \\ 0 & -3 \end{bmatrix} \quad (101)$$

#### cell params

$$W_{hc} = \begin{bmatrix} -4 & -8 \\ 4 & 3 \end{bmatrix} \quad (102)$$

$$\tilde{c}_2 = \tanh(W_{ic}x_2 + W_{hc}h_1) \quad (103)$$

$$(104)$$

## Forwards at time step 2

### $t = 2$ State

$$x_2 = [1.0, 0.0]^T; c_1 = [0.8, 0.0]^T; h_1 = [0.7, 0.0]^T$$

#### cell params

$$W_{ic} = \begin{bmatrix} 1 & 3 \\ 0 & -3 \end{bmatrix} \quad (101)$$

#### cell params

$$W_{hc} = \begin{bmatrix} -4 & -8 \\ 4 & 3 \end{bmatrix} \quad (102)$$

$$\tilde{c}_2 = \tanh(W_{ic}x_2 + W_{hc}h_1) \quad (103)$$

$$= \tanh\left(\begin{bmatrix} 1 & 3 \\ 0 & -3 \end{bmatrix} \times \begin{bmatrix} 1.0 \\ 0.0 \end{bmatrix} + \begin{bmatrix} -4 & -8 \\ 4 & 3 \end{bmatrix} \times \begin{bmatrix} 0.7 \\ 0.0 \end{bmatrix}\right) \quad (104)$$

$$(105)$$

## Forwards at time step 2

### $t = 2$ State

$$x_2 = [1.0, 0.0]^\top; c_1 = [0.8, 0.0]^\top; h_1 = [0.7, 0.0]^\top$$

#### cell params

$$W_{ic} = \begin{bmatrix} 1 & 3 \\ 0 & -3 \end{bmatrix} \quad (101)$$

#### cell params

$$W_{hc} = \begin{bmatrix} -4 & -8 \\ 4 & 3 \end{bmatrix} \quad (102)$$

$$\tilde{c}_2 = \tanh(W_{ic}x_2 + W_{hc}h_1) \quad (103)$$

$$= \tanh\left(\begin{bmatrix} 1 & 3 \\ 0 & -3 \end{bmatrix} \times \begin{bmatrix} 1.0 \\ 0.0 \end{bmatrix} + \begin{bmatrix} -4 & -8 \\ 4 & 3 \end{bmatrix} \times \begin{bmatrix} 0.7 \\ 0.0 \end{bmatrix}\right) \quad (104)$$

$$= \tanh([1.0, 0.0]^\top + [-2.8, 2.8]^\top) \quad (105)$$

$$(106)$$

## Forwards at time step 2

### $t = 2$ State

$$x_2 = [1.0, 0.0]^\top; c_1 = [0.8, 0.0]^\top; h_1 = [0.7, 0.0]^\top$$

#### cell params

$$W_{ic} = \begin{bmatrix} 1 & 3 \\ 0 & -3 \end{bmatrix} \quad (101)$$

#### cell params

$$W_{hc} = \begin{bmatrix} -4 & -8 \\ 4 & 3 \end{bmatrix} \quad (102)$$

$$\tilde{c}_2 = \tanh(W_{ic}x_2 + W_{hc}h_1) \quad (103)$$

$$= \tanh\left(\begin{bmatrix} 1 & 3 \\ 0 & -3 \end{bmatrix} \times \begin{bmatrix} 1.0 \\ 0.0 \end{bmatrix} + \begin{bmatrix} -4 & -8 \\ 4 & 3 \end{bmatrix} \times \begin{bmatrix} 0.7 \\ 0.0 \end{bmatrix}\right) \quad (104)$$

$$= \tanh([1.0, 0.0]^\top + [-2.8, 2.8]^\top) \quad (105)$$

$$= \tanh([-1.8, 2.8]^\top) = [-0.9, 1.0]^\top \quad (106)$$

## Forwards at time step 2

$\tilde{c}_2$	$i_2$	$f_2$	$c_1$
$[-0.9, 1.0]^\top$	$[1.0, 1.0]^\top$	$[0.1, 0.9]^\top$	$[0.8, 0.0]^\top$

- Message

$$c_2 = f_2 \circ c_1 + i_2 \circ \tilde{c}_2 \quad (107)$$

$$(108)$$

- Hidden

## Forwards at time step 2

$\tilde{c}_2$	$i_2$	$f_2$	$c_1$
$[-0.9, 1.0]^\top$	$[1.0, 1.0]^\top$	$[0.1, 0.9]^\top$	$[0.8, 0.0]^\top$

### ■ Message

$$c_2 = f_2 \circ c_1 + i_2 \circ \tilde{c}_2 \quad (107)$$

$$= [0.1, 0.9]^\top \circ [0.8, 0.0]^\top + [1.0, 1.0]^\top \circ [-0.9, 1.0]^\top \quad (108)$$

$$(109)$$

### ■ Hidden

## Forwards at time step 2

$\tilde{c}_2$	$i_2$	$f_2$	$c_1$
$[-0.9, 1.0]^\top$	$[1.0, 1.0]^\top$	$[0.1, 0.9]^\top$	$[0.8, 0.0]^\top$

### ■ Message

$$c_2 = f_2 \circ c_1 + i_2 \circ \tilde{c}_2 \quad (107)$$

$$= [0.1, 0.9]^\top \circ [0.8, 0.0]^\top + [1.0, 1.0]^\top \circ [-0.9, 1.0]^\top \quad (108)$$

$$= [-0.8, 1.0]^\top \quad (109)$$

$$(110)$$

### ■ Hidden



## Forwards at time step 2

$\tilde{c}_2$	$i_2$	$f_2$	$c_1$
$[-0.9, 1.0]^\top$	$[1.0, 1.0]^\top$	$[0.1, 0.9]^\top$	$[0.8, 0.0]^\top$

### ■ Message

$$c_2 = f_2 \circ c_1 + i_2 \circ \tilde{c}_2 \quad (107)$$

$$= [0.1, 0.9]^\top \circ [0.8, 0.0]^\top + [1.0, 1.0]^\top \circ [-0.9, 1.0]^\top \quad (108)$$

$$= [-0.8, 1.0]^\top \quad (109)$$

$$(110)$$

### ■ Hidden

$$h_2 = o_2 \circ \tanh(c_2) \quad (111)$$

$$(112)$$

## Forwards at time step 2

$\tilde{c}_2$	$i_2$	$f_2$	$c_1$
$[-0.9, 1.0]^\top$	$[1.0, 1.0]^\top$	$[0.1, 0.9]^\top$	$[0.8, 0.0]^\top$

### ■ Message

$$c_2 = f_2 \circ c_1 + i_2 \circ \tilde{c}_2 \quad (107)$$

$$= [-0.8, 1.0]^\top \quad (108)$$

$$(109)$$

### ■ Hidden

$$h_2 = o_2 \circ \tanh(c_2) \quad (110)$$

$$= [1.0, 1.0]^\top \circ \tanh([-0.8, 1.0]^\top) \quad (111)$$

$$(112)$$

## Forwards at time step 2

$\tilde{c}_2$	$i_2$	$f_2$	$c_1$
$[-0.9, 1.0]^\top$	$[1.0, 1.0]^\top$	$[0.1, 0.9]^\top$	$[0.8, 0.0]^\top$

### ■ Message

$$c_2 = f_2 \circ c_1 + i_2 \circ \tilde{c}_2 \quad (107)$$

$$= [-0.8, 1.0]^\top \quad (108)$$

$$(109)$$

### ■ Hidden

$$h_2 = o_2 \circ \tanh(c_2) \quad (110)$$

$$= [1.0, 1.0]^\top \circ \tanh([-0.8, 1.0]^\top) \quad (111)$$

$$= [-0.7, 0.8]^\top \quad (112)$$

## Forwards at time step 2

$\tilde{c}_2$	$i_2$	$f_2$	$c_1$
$[-0.9, 1.0]^\top$	$[1.0, 1.0]^\top$	$[0.1, 0.9]^\top$	$[0.8, 0.0]^\top$

### ■ Message

$$c_2 = f_2 \circ c_1 + i_2 \circ \tilde{c}_2 \quad (107)$$

$$= [-0.8, 1.0]^\top \quad (108)$$

$$(109)$$

### ■ Hidden

$$h_2 = o_2 \circ \tanh(c_2) \quad (110)$$

$$= [-0.7, 0.8]^\top \quad (111)$$

### ■ Output $\text{target}_2 = [0.0, 1.0]^\top$

## Next time step ...

- $i_3 = [0.4, 0.0]^\top$
- $f_3 = [0.4, 0.6]^\top$
- $o_3 = [0.5, 0.5]^\top$
- $\tilde{c}_3 = [-1.0, -0.6]^\top$
- $c_3 = [-0.7, 0.6]^\top$
- $h_3 = [-0.3, 0.3]^\top$
- Classify  $\text{target}_3 = [0.0, 1.0]^\top$