

1 Preprocess

Alphabet Size: $|\mathcal{A}| = 4$

Character to One-hot Encoding:

Given a vocabulary $\mathcal{A} = \{h, e, l, o\}$, the one-hot encoding of a character $c \in \mathcal{A}$ is defined as:

$$\text{one_hot}(c)_i = \begin{cases} 1 & \text{if } \mathcal{A}_i = c, \\ 0 & \text{otherwise.} \end{cases}$$

$$h : [1 \ 0 \ 0 \ 0]$$

$$e : [0 \ 1 \ 0 \ 0]$$

$$l : [0 \ 0 \ 1 \ 0]$$

$$o : [0 \ 0 \ 0 \ 1]$$

Input and Target Sequences:

$$x_1 = h$$

$$y_1 = e$$

$$x_2 = e$$

$$y_2 = l$$

$$x_3 = l$$

$$y_3 = l$$

$$x_4 = l$$

$$y_4 = o$$

Replacing characters with one-hot encoding:

$$x_1 = [1 \ 0 \ 0 \ 0]$$

$$y_1 = [0 \ 1 \ 0 \ 0]$$

$$x_2 = [0 \ 1 \ 0 \ 0]$$

$$y_2 = [0 \ 0 \ 1 \ 0]$$

$$x_3 = [0 \ 0 \ 1 \ 0]$$

$$y_3 = [0 \ 0 \ 1 \ 0]$$

$$x_4 = [0 \ 0 \ 1 \ 0]$$

$$y_4 = [0 \ 0 \ 0 \ 1]$$

2 Forward Pass Formulas

For a sequence of characters x_1, x_2, \dots, x_T , the network computes:

1. Hidden State at time t , h_t :

$$h_t = \tanh(Ux_t + Wh_{t-1} + b)$$

2. Output before softmax, Ω_t :

$$\Omega_t = Vh_t + c$$

3. Softmax Output, \hat{y}_t , for each character:

$$\text{softmax}(\Omega_t) = \hat{y}_t = \frac{e^{\Omega_t}}{\sum_{k=1}^{|\mathcal{A}|} e^{\Omega_{t,k}}} \text{ for } t = 1, \dots, |\mathcal{A}|$$

4. Cross-Entropy Loss for the correct character y_t :

$$L_t = -y_t \ln(\hat{y}_t)$$

3 Backpropagation Through Time Formulas

Gradients of the loss L with respect to the parameters U, W, V, b, c are computed as follows:

1. Gradient of Loss w.r.t. Output (Softmax Gradient):

$$\frac{\partial L_t}{\partial \hat{y}_t} \frac{\partial \hat{y}_t}{\partial \Omega_t} = (\hat{y}_t - y_t)$$

2. Updates for V and c :

$$\begin{aligned} \frac{\partial L}{\partial V} &= \sum_{t=1}^S \frac{\partial L_t}{\partial V} \\ &= \sum_{t=1}^S \frac{\partial L_t}{\partial \hat{y}_t} \frac{\partial \hat{y}_t}{\partial \Omega_t} \frac{\partial \Omega_t}{\partial V} \\ &= \sum_{t=1}^S (\hat{y}_t - y_t) \cdot h_t^\top \\ \frac{\partial L}{\partial c} &= \sum_{t=1}^T \frac{\partial L_t}{\partial c} \\ &= \sum_{t=1}^T \frac{\partial L_t}{\partial \hat{y}_t} \frac{\partial \hat{y}_t}{\partial \Omega_t} \frac{\partial \Omega_t}{\partial c} \\ &= \sum_{t=1}^T (\hat{y}_t - y_t) \end{aligned}$$

3. Updates for U , W and b :

$$\begin{aligned}
\frac{\partial L}{\partial W} &= \sum_{t=1}^S \left(\sum_{k=1}^t \frac{\partial L_t}{\partial \hat{y}_t} \frac{\partial \hat{y}_t}{\partial \Omega_t} \frac{\partial \Omega_t}{\partial h_t} \prod_{j=k}^{t-1} \left(\frac{\partial h_{j+1}}{\partial h_j} \right) \frac{\partial h_k}{\partial W} \right) \\
&= \sum_{t=1}^S \left(\sum_{k=1}^t (y_t - \hat{y}_t) V^\top \prod_{j=k}^{t-1} \left(W^\top (1 - h_{j+1}^2) \right) (1 - h_k^2) h_{k-1} \right) \\
\frac{\partial L}{\partial U} &= \sum_{t=1}^S \left(\sum_{k=1}^t \frac{\partial L_t}{\partial \hat{y}_t} \frac{\partial \hat{y}_t}{\partial \Omega_t} \frac{\partial \Omega_t}{\partial h_t} \prod_{j=k}^{t-1} \left(\frac{\partial h_{j+1}}{\partial h_j} \right) \frac{\partial h_k}{\partial U} \right) \\
&= \sum_{t=1}^S \left(\sum_{k=1}^t (y_t - \hat{y}_t) V^\top \prod_{j=k}^{t-1} \left(W^\top (1 - h_{j+1}^2) \right) (1 - h_k^2) x_k \right) \\
\frac{\partial L}{\partial b} &= \sum_{t=1}^S \left(\sum_{k=1}^t \frac{\partial L_t}{\partial \hat{y}_t} \frac{\partial \hat{y}_t}{\partial \Omega_t} \frac{\partial \Omega_t}{\partial h_t} \prod_{j=k}^{t-1} \left(\frac{\partial h_{j+1}}{\partial h_j} \right) \frac{\partial h_k}{\partial b} \right) \\
&= \sum_{t=1}^S \left(\sum_{k=1}^t (y_t - \hat{y}_t) V^\top \prod_{j=k}^{t-1} \left(W^\top (1 - h_{j+1}^2) \right) (1 - h_k^2) \right)
\end{aligned}$$

Parameter Updates

The parameters are updated by subtracting the gradient scaled by a learning rate η :

$$\begin{aligned}
V &= V - \eta \frac{\partial L}{\partial V} \\
c &= c - \eta \frac{\partial L}{\partial c} \\
W &= W - \eta \frac{\partial L}{\partial W} \\
U &= U - \eta \frac{\partial L}{\partial U} \\
b &= b - \eta \frac{\partial L}{\partial b}
\end{aligned}$$

4 Parameters Initialized

The network parameters are initialized as follows:

$$U = \begin{bmatrix} 0.1442 & -0.2315 & -0.6690 & 1.1585 \end{bmatrix}$$

$$W = \begin{bmatrix} -0.5870 \end{bmatrix}$$

$$b = \begin{bmatrix} 0 \end{bmatrix}$$

$$V = \begin{bmatrix} -0.2246 \\ -0.3053 \\ 0.4905 \\ 0.2768 \end{bmatrix}$$

$$c = \begin{bmatrix} 0 \\ 0 \\ 0 \\ 0 \end{bmatrix}$$

5 Forward Pass

5.1 Step 1

$$x_1 = [1 \ 0 \ 0 \ 0]$$

$$h_1 = \tanh(U \cdot x_1 + W \cdot h_0 + b)$$

$$= \tanh \left(\begin{bmatrix} 0.1442 & -0.2315 & -0.6690 & 1.1585 \end{bmatrix} \cdot \begin{bmatrix} 1 \\ 0 \\ 0 \\ 0 \end{bmatrix} + [-0.5870] \cdot [0] + [0] \right)$$

$$h_1 = [0.1432]$$

$$\Omega_1 = V \cdot h_1 + c$$

$$= \begin{bmatrix} -0.2246 \\ -0.3053 \\ 0.4905 \\ 0.2768 \end{bmatrix} \cdot [0.1432] + \begin{bmatrix} 0 \\ 0 \\ 0 \\ 0 \end{bmatrix}$$

$$\Omega_1 = \begin{bmatrix} -0.0322 \\ -0.0437 \\ 0.0703 \\ 0.0396 \end{bmatrix}$$

$$\hat{y}_1 = \text{softmax}(\Omega_1)$$

$$\hat{y}_1 = \begin{bmatrix} 0.2398 \\ 0.2370 \\ \textcolor{red}{0.2656} \\ 0.2576 \end{bmatrix}$$

Based on the maximum value of the softmax function, our model predicts it as 'l', but we actually want it to predict 'e'.

$$\begin{aligned} L_1 &= -y_1 \cdot \ln(\hat{y}_1) \\ &= - \begin{bmatrix} 0 \\ 1 \\ 0 \\ 0 \end{bmatrix} \cdot \ln \begin{bmatrix} 0.2398 \\ 0.2370 \\ \textcolor{red}{0.2656} \\ 0.2576 \end{bmatrix} \\ &= 1.4397 \end{aligned}$$

5.2 Step 2

$$x_2 = [0 \ 1 \ 0 \ 0]$$

$$h_2 = \tanh(U \cdot x_2 + W \cdot h_1 + b)$$

$$= \tanh \left([0.1442 \quad -0.2315 \quad -0.6690 \quad 1.1585] \cdot \begin{bmatrix} 0 \\ 1 \\ 0 \\ 0 \end{bmatrix} + [-0.5870] \cdot [0.1432] + [0] \right)$$

$$h_2 = [-0.3055]$$

$$\Omega_2 = V \cdot h_2 + c$$

$$= \begin{bmatrix} -0.2246 \\ -0.3053 \\ 0.4905 \\ 0.2768 \end{bmatrix} \cdot [-0.3055] + \begin{bmatrix} 0 \\ 0 \\ 0 \\ 0 \end{bmatrix}$$

$$\Omega_2 = \begin{bmatrix} 0.0686 \\ 0.0933 \\ -0.1498 \\ -0.0845 \end{bmatrix}$$

$$\hat{y}_2 = \text{softmax}(\Omega_2)$$

$$\hat{y}_2 = \begin{bmatrix} 0.2712 \\ 0.2780 \\ 0.2180 \\ 0.2327 \end{bmatrix}$$

Based on the maximum value of the softmax function, our model predicts it as 'e', but we actually want it to predict 'l'.

$$\begin{aligned} L_2 &= -y_2 \cdot \ln(\hat{y}_2) \\ &= - \begin{bmatrix} 0 \\ 0 \\ 1 \\ 0 \end{bmatrix} \cdot \ln \begin{bmatrix} 0.2712 \\ 0.2780 \\ 0.2180 \\ 0.2327 \end{bmatrix} \\ &= 1.5232 \end{aligned}$$

5.3 Step 3

$$x_3 = [0 \ 0 \ 1 \ 0]$$

$$h_3 = \tanh(U \cdot x_3 + W \cdot h_2 + b)$$

$$= \tanh \left([0.1442 \quad -0.2315 \quad -0.6690 \quad 1.1585] \cdot \begin{bmatrix} 0 \\ 0 \\ 1 \\ 0 \end{bmatrix} + [-0.5870] \cdot [-0.3055] + [0] \right)$$

$$h_3 = [-0.4540]$$

$$\Omega_3 = V \cdot h_3 + c$$

$$= \begin{bmatrix} -0.2246 \\ -0.3053 \\ 0.4905 \\ 0.2768 \end{bmatrix} \cdot [-0.4540] + \begin{bmatrix} 0 \\ 0 \\ 0 \\ 0 \end{bmatrix}$$

$$= \begin{bmatrix} 0.1019 \\ 0.1386 \\ -0.2227 \\ -0.1256 \end{bmatrix}$$

$$\hat{y}_3 = \text{softmax}(\Omega_3)$$

$$\hat{y}_3 = \begin{bmatrix} 0.2812 \\ 0.2917 \\ 0.2032 \\ 0.2239 \end{bmatrix}$$

Based on the maximum value of the softmax function, our model predicts it as 'e', but we actually want it to predict 'l'.

$$\begin{aligned} L_3 &= -y_3 \cdot \ln(\hat{y}_3) \\ &= - \begin{bmatrix} 0 \\ 0 \\ 1 \\ 0 \end{bmatrix} \cdot \ln \begin{bmatrix} 0.2812 \\ 0.2917 \\ 0.2032 \\ 0.2239 \end{bmatrix} \\ &= 1.5934 \end{aligned}$$

5.4 Step 4

$$x_4 = [0 \ 0 \ 1 \ 0]$$

$$h_4 = \tanh(U \cdot x_4 + W \cdot h_3 + b)$$

$$= \tanh \left([0.1442 \quad -0.2315 \quad -0.6690 \quad 1.1585] \cdot \begin{bmatrix} 0 \\ 0 \\ 1 \\ 0 \end{bmatrix} + [-0.5870] \cdot [-0.4540] + [0] \right)$$

$$h_4 = [-0.3821]$$

$$\Omega_4 = V \cdot h_4 + c$$

$$= \begin{bmatrix} -0.2246 \\ -0.3053 \\ 0.4905 \\ 0.2768 \end{bmatrix} \cdot [-0.3821] + \begin{bmatrix} 0 \\ 0 \\ 0 \\ 0 \end{bmatrix}$$

$$\Omega_4 = \begin{bmatrix} 0.0858 \\ 0.1166 \\ -0.1874 \\ -0.1058 \end{bmatrix}$$

$$\hat{y}_4 = \text{softmax}(\Omega_4)$$

$$\hat{y}_4 = \begin{bmatrix} 0.2764 \\ 0.2851 \\ 0.2103 \\ 0.2282 \end{bmatrix}$$

Based on the maximum value of the softmax function, our model predicts it as 'e', but we actually want it to predict 'o'.

$$\begin{aligned} L_4 &= -y_4 \cdot \ln(\hat{y}_4) \\ &= - \begin{bmatrix} 0 \\ 0 \\ 0 \\ 1 \end{bmatrix} \cdot \ln \begin{bmatrix} 0.2764 \\ 0.2851 \\ 0.2103 \\ 0.2282 \end{bmatrix} \\ &= 1.4775 \end{aligned}$$

$$\sum_{t=1}^k L_t = 1.4397 + 1.5232 + 1.5934 + 1.4775 = 6.0338$$

6 Backpropagation Through Time

6.1 Gradient of L w.r.t. Output

$$\begin{aligned}\frac{\partial L_1}{\partial \hat{y}_1} \frac{\partial \hat{y}_1}{\partial \Omega_1} &= (\hat{y}_1 - y_1) \\ &= \begin{bmatrix} 0.2398 \\ 0.2370 \\ 0.2656 \\ 0.2576 \end{bmatrix} - \begin{bmatrix} 0 \\ 1 \\ 0 \\ 0 \end{bmatrix} \\ &= \begin{bmatrix} 0.2398 \\ -0.7630 \\ 0.2656 \\ 0.2576 \end{bmatrix}\end{aligned}$$

$$\begin{aligned}\frac{\partial L_2}{\partial \hat{y}_2} \frac{\partial \hat{y}_2}{\partial \Omega_2} &= (\hat{y}_2 - y_2) \\ &= \begin{bmatrix} 0.2712 \\ 0.2780 \\ 0.2180 \\ 0.2327 \end{bmatrix} - \begin{bmatrix} 0 \\ 0 \\ 1 \\ 0 \end{bmatrix} \\ &= \begin{bmatrix} 0.2712 \\ 0.2780 \\ -0.7820 \\ 0.2327 \end{bmatrix}\end{aligned}$$

$$\begin{aligned}\frac{\partial L_3}{\partial \hat{y}_3} \frac{\partial \hat{y}_3}{\partial \Omega_3} &= (\hat{y}_3 - y_3) \\ &= \begin{bmatrix} 0.2812 \\ 0.2917 \\ 0.2032 \\ 0.2239 \end{bmatrix} - \begin{bmatrix} 0 \\ 0 \\ 1 \\ 0 \end{bmatrix} \\ &= \begin{bmatrix} 0.2812 \\ 0.2917 \\ -0.7968 \\ 0.2239 \end{bmatrix}\end{aligned}$$

$$\begin{aligned}\frac{\partial L_4}{\partial \hat{y}_4} \frac{\partial \hat{y}_4}{\partial \Omega_4} &= (\hat{y}_4 - y_4) \\ &= \begin{bmatrix} 0.2764 \\ 0.2851 \\ 0.2103 \\ 0.2282 \end{bmatrix} - \begin{bmatrix} 0 \\ 0 \\ 0 \\ 1 \end{bmatrix} \\ &= \begin{bmatrix} 0.2764 \\ 0.2851 \\ 0.2103 \\ -0.7718 \end{bmatrix}\end{aligned}$$

6.2 Update V

$$\begin{aligned}
\frac{\partial L}{\partial V} &= \sum_{t=1}^S \frac{\partial L_t}{\partial V} \\
&= \sum_{t=1}^S (\hat{y}_t - y_t) \cdot h_t^\top \\
&= \begin{bmatrix} -0.2818 \\ -0.4356 \\ 0.5583 \\ 0.1591 \end{bmatrix} \\
\eta &= 0.1 \\
V_{new} &= V - \eta \frac{\partial L}{\partial V} \\
&= \begin{bmatrix} -0.2246 \\ -0.3053 \\ 0.4905 \\ 0.2768 \end{bmatrix} - 0.1 \cdot \begin{bmatrix} -0.2818 \\ -0.4356 \\ 0.5583 \\ 0.1591 \end{bmatrix} \\
V_{new} &= \begin{bmatrix} -0.1964 \\ -0.2617 \\ 0.4347 \\ 0.2609 \end{bmatrix}
\end{aligned}$$

6.3 Update c :

$$\begin{aligned}
\frac{\partial L}{\partial c} &= \sum_{t=1}^S \frac{\partial L_t}{\partial c} \\
&= \sum_{t=1}^S (\hat{y}_t - y_t) \\
&= \begin{bmatrix} 1.0686 \\ 0.0917 \\ -1.1028 \\ -0.0575 \end{bmatrix} \\
\eta &= 0.1 \\
c_{new} &= c - \eta \frac{\partial L}{\partial c} \\
&= \begin{bmatrix} 0 \\ 0 \\ 0 \\ 0 \end{bmatrix} - 0.1 \cdot \begin{bmatrix} 1.0686 \\ 0.0917 \\ -1.1028 \\ -0.0575 \end{bmatrix} \\
c_{new} &= \begin{bmatrix} -0.1069 \\ -0.0092 \\ 0.1103 \\ 0.0058 \end{bmatrix}
\end{aligned}$$

6.4 Update W :

$$\begin{aligned}
\frac{\partial L}{\partial W} &= \sum_{t=1}^S \left(\sum_{k=1}^t \frac{\partial L_t}{\partial \hat{y}_t} \frac{\partial \hat{y}_t}{\partial \Omega_t} \frac{\partial \Omega_t}{\partial h_t} \prod_{j=k}^{t-1} \left(\frac{\partial h_{j+1}}{\partial h_j} \right) \frac{\partial h_k}{\partial W} \right) \\
&= \sum_{t=1}^S \left(\sum_{k=1}^t (y_t - \hat{y}_t) V^\top \prod_{j=k}^{t-1} \left(W^\top (1 - h_{j+1}^2) \right) (1 - h_k^2) h_{k-1} \right) \\
&= [0.1466] \\
\eta &= 0.1 \\
W_{new} &= W - \eta \frac{\partial L}{\partial W} \\
&= [-0.5870] - 0.1 \cdot [0.1466] \\
W_{new} &= [-0.6016]
\end{aligned}$$

6.5 Update U :

$$\begin{aligned}
\frac{\partial L}{\partial U} &= \sum_{t=1}^S \left(\sum_{k=1}^t \frac{\partial L_t}{\partial \hat{y}_t} \frac{\partial \hat{y}_t}{\partial \Omega_t} \frac{\partial \Omega_t}{\partial h_t} \prod_{j=k}^{t-1} \left(\frac{\partial h_{j+1}}{\partial h_j} \right) \frac{\partial h_k}{\partial U} \right) \\
&= \sum_{t=1}^S \left(\sum_{k=1}^t (y_t - \hat{y}_t) V^\top \prod_{j=k}^{t-1} \left(W^\top (1 - h_{j+1}^2) \right) (1 - h_k^2) x_k \right) \\
&= [0.5300 \quad -0.2733 \quad -0.5002 \quad 0] \\
\eta &= 0.1 \\
U_{new} &= U - \eta \frac{\partial L}{\partial U} \\
&= [0.1442 \quad -0.2315 \quad -0.6690 \quad 1.1585] - 0.1 \cdot [0.5300 \quad -0.2733 \quad -0.5002 \quad 0] \\
U_{new} &= [0.0912 \quad -0.2041 \quad -0.6190 \quad 1.1585]
\end{aligned}$$

6.6 Update b :

$$\begin{aligned}
\frac{\partial L}{\partial b} &= \sum_{t=1}^S \left(\sum_{k=1}^t \frac{\partial L_t}{\partial \hat{y}_t} \frac{\partial \hat{y}_t}{\partial \Omega_t} \frac{\partial \Omega_t}{\partial h_t} \prod_{j=k}^{t-1} \left(\frac{\partial h_{j+1}}{\partial h_j} \right) \frac{\partial h_k}{\partial b} \right) \\
&= \sum_{t=1}^S \left(\sum_{k=1}^t (y_t - \hat{y}_t) V^\top \prod_{j=k}^{t-1} \left(W^\top (1 - h_{j+1}^2) \right) (1 - h_k^2) \right) \\
&= [-0.2436] \\
\eta &= 0.1 \\
b_{new} &= b - \eta \frac{\partial L}{\partial b} \\
&= [0] - 0.1 \cdot [-0.2436] \\
b_{new} &= [0.0244]
\end{aligned}$$

6.7 Following Epochs Loss Values

$$\begin{aligned}
L_1 &= -y_1 \cdot \ln(\hat{y}_1) \\
&= - \begin{bmatrix} 0. \\ 1. \\ 0. \\ 0. \end{bmatrix} \cdot \ln \left(\begin{bmatrix} 0.2169 \\ 0.2374 \\ \textcolor{red}{0.2898} \\ 0.2559 \end{bmatrix} \right) \\
L_1 &= 1.4381
\end{aligned}$$

$$\begin{aligned}
L_2 &= -y_2 \cdot \ln(\hat{y}_2) \\
&= - \begin{bmatrix} 0. \\ 0. \\ 1. \\ 0. \end{bmatrix} \cdot \ln \left(\begin{bmatrix} 0.2389 \\ \mathbf{0.2676} \\ 0.2544 \\ 0.2391 \end{bmatrix} \right) \\
L_2 &= 1.3687
\end{aligned}$$

$$\begin{aligned}
L_3 &= -y_3 \cdot \ln(\hat{y}_3) \\
&= - \begin{bmatrix} 0. \\ 0. \\ 1. \\ 0. \end{bmatrix} \cdot \ln \left(\begin{bmatrix} 0.2494 \\ \mathbf{0.2826} \\ 0.2377 \\ 0.2303 \end{bmatrix} \right) \\
L_3 &= 1.4368
\end{aligned}$$

$$\begin{aligned}
L_4 &= -y_4 \cdot \ln(\hat{y}_4) \\
&= - \begin{bmatrix} 0. \\ 0. \\ 0. \\ 1. \end{bmatrix} \cdot \ln \left(\begin{bmatrix} 0.2440 \\ \mathbf{0.2749} \\ 0.2463 \\ 0.2349 \end{bmatrix} \right) \\
L_4 &= 1.4486
\end{aligned}$$

$$\sum_{t=1}^k L_t = 1.4381 + 1.3687 + 1.4368 + 1.4486 = \mathbf{5.6922}$$

in Epoch #100 Total Loss Will be 2.0603
in Epoch #1000 Total Loss Will be 1.3455