Week 6 Homework

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1) The forward propagation of LSTM:

In the forget-gate:

$$f^{(t)} = \sigma(W_f h^{(t-1)} + U_f x^{(t)} + b_f)$$

Then, for the input-gate:

$$i^{(t)} = \sigma(W_i h^{(t-1)} + U_i x^{(t)} + b_i)$$

$$a^{(t)} = tanh(W_a h^{(t-1)} + U_a x^{(t)} + b_a)$$

Next is the update of the cell-state;

$$C^{(t)} = C^{(t-1)} \odot f^{(t)} + i^{(t)} \odot a^{(t)}$$

Final is the output-gate;

$$o^{(t)} = \sigma(W_o h^{(t-1)} + U_o x^{(t)} + b_o)$$

$$h(t) = o^{(t)} \odot tanh(C^{(t)})$$

So, here is the predicted y:

$$\hat{\mathbf{y}}^{(t)} = \boldsymbol{\sigma}(Vh^{(t)} + c)$$

(W is the weight , \odot is Hadamard product and σ is the activate function.)

2) The forward propagation of GRU:

In the update-gate z_t :

$$z_t = \sigma(W_z \cdot x_t + U_z \cdot h_{t-1})$$

and in the reset-gate r_t :

$$r_t = \sigma(W_r \cdot x_t + U_r \cdot h_{t-1})$$

The update of x from reset-gate :

$$egin{aligned} \acute{h}_t = anhig(W_{\acute{h}} \cdot x_t + r_t \odot U_{\acute{h}} h_{t-1}ig) \end{aligned}$$

So, the final memory of the current time:

$$h_t = z_t \odot h_{t-1} + (1-z_t) \odot \acute{h}_t$$

(W,U is the weight and \bigcirc is Hadamard product).