

$$a^{<t>} = g_1(W_{aa}a^{<t-1>} + W_{ax}x^{<t>} + b_a) \quad \text{and} \quad y^{<t>} = g_2(W_{ya}a^{<t>} + b_y)$$

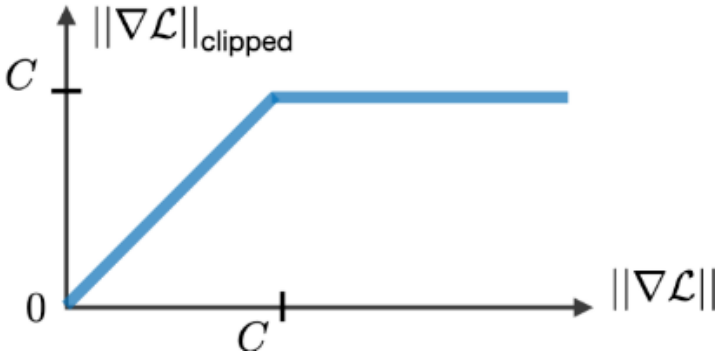
$$u_t = W_{aa}h_{t-1} + W_{ax}x_t + b_a, h_t = \tanh(u_t), o_t = W_{ya}h_t + b_y, \hat{y}_t = \text{softmax}(o_t), L_t = -\sum_{i=1}^K y_{t,i} \log(\hat{y}_{t,i}), \mathcal{L} = \sum_{t=1}^T L_t$$

$$\delta_t^y \equiv \frac{\partial L_t}{\partial o_t} = \hat{y}_t - y_t, \delta_{T+1}^u \equiv 0, \delta_t^h \equiv \frac{\partial \mathcal{L}}{\partial h_t} = W_{ya}^\top \delta_t^y + W_{aa}^\top \delta_{t+1}^u, \delta_t^u \equiv \frac{\partial \mathcal{L}}{\partial u_t} = (1 - h_t^2) \odot \delta_t^h.$$

$$\frac{\partial \mathcal{L}}{\partial W_{ya}} = \sum_{t=1}^T \delta_t^y h_t^\top, \frac{\partial \mathcal{L}}{\partial b_y} = \sum_{t=1}^T \delta_t^y, \frac{\partial \mathcal{L}}{\partial W_{aa}} = \sum_{t=1}^T \delta_t^u h_{t-1}^\top, \frac{\partial \mathcal{L}}{\partial W_{ax}} = \sum_{t=1}^T \delta_t^u x_t^\top, \frac{\partial \mathcal{L}}{\partial b_a} = \sum_{t=1}^T \delta_t^u.$$

$$W_{ya} \leftarrow W_{ya} - \eta \frac{\partial \mathcal{L}}{\partial W_{ya}}, b_y \leftarrow b_y - \eta \frac{\partial \mathcal{L}}{\partial b_y}, W_{aa} \leftarrow W_{aa} - \eta \frac{\partial \mathcal{L}}{\partial W_{aa}}, W_{ax} \leftarrow W_{ax} - \eta \frac{\partial \mathcal{L}}{\partial W_{ax}}, b_a \leftarrow b_a - \eta \frac{\partial \mathcal{L}}{\partial b_a}.$$

- Gradient Clipping



$$g_{\text{clipped}} = g \min\left(1, \frac{C}{\|g\|}\right)$$