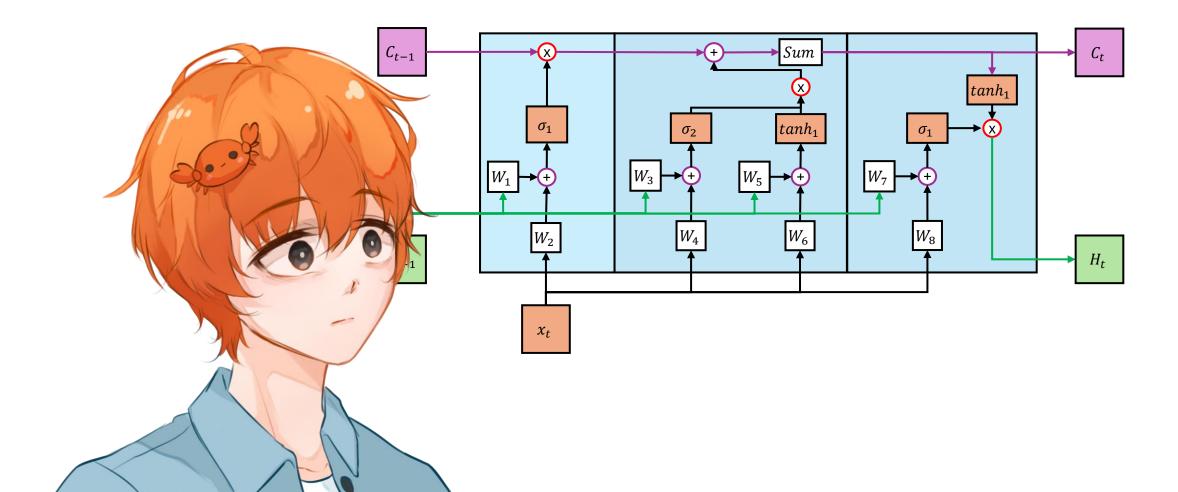
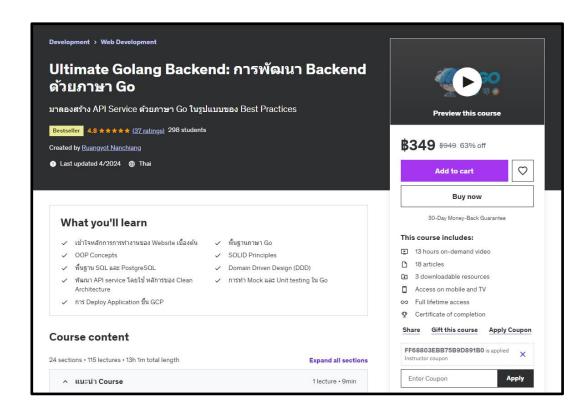
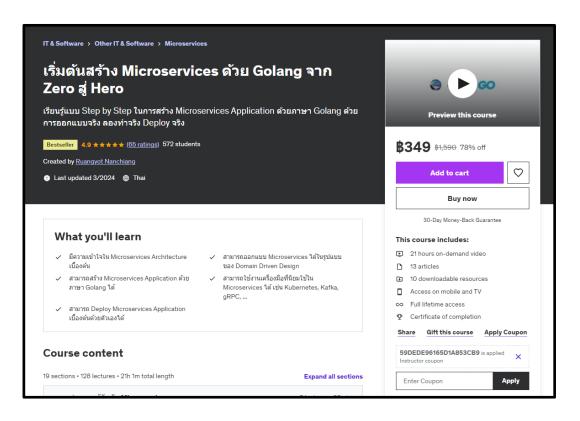
Long Short-Term Memory (LSTM)

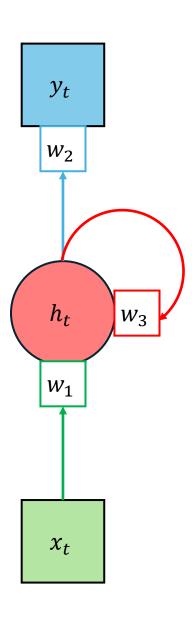




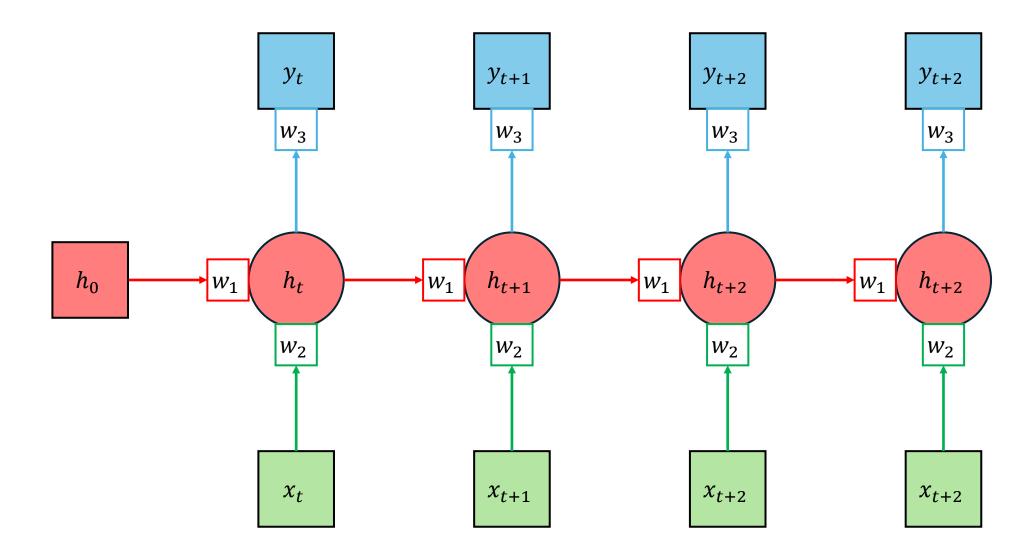


Recurrent Neural Network (RNN)





From the vanishing gradient and exploding problem problem in RNN.



$$\sum_{i=1}^{n} \frac{\partial CE_{i}}{\partial w_{n}} = \sum_{i=1}^{n} \frac{\partial CE_{i}}{\partial S_{fi}} \cdot \frac{\partial S_{fi}}{\partial h_{fi}} \cdot \frac{\partial h_{fi}}{\partial h_{n}} \cdot \frac{\partial h_{n}}{\partial w_{n}} + \sum_{i=1}^{n} \frac{\partial CE_{i}}{\partial S_{fi}} \cdot \frac{\partial S_{fi}}{\partial h_{fi}} \cdot \frac{\partial h_{n}}{\partial h_{n-1}} \cdot \frac{\partial h_{n-1}}{\partial w_{n}} + \sum_{i=1}^{n} \frac{\partial CE_{i}}{\partial S_{fi}} \cdot \frac{\partial S_{fi}}{\partial h_{fi}} \cdot \frac{\partial h_{fi}}{\partial h_{n}} \cdot \frac{\partial h_{n}}{\partial h_{n-1}} \cdot \frac{\partial h_{n-1}}{\partial h_{n-2}} \cdot \frac{\partial h_{n-2}}{\partial w_{n}} + \sum_{i=1}^{n} \frac{\partial CE_{i}}{\partial S_{fi}} \cdot \frac{\partial S_{fi}}{\partial h_{fi}} \cdot \frac{\partial h_{fi}}{\partial h_{n}} \cdot \frac{\partial h_{n}}{\partial h_{n-1}} \cdot \frac{\partial h_{n-1}}{\partial h_{n-2}} \cdot \frac{\partial h_{n-2}}{\partial h_{n-3}} \cdot \frac{\partial h_{n-3}}{\partial w_{n}} + \sum_{i=1}^{n} \frac{\partial CE_{i}}{\partial S_{fi}} \cdot \frac{\partial S_{fi}}{\partial h_{fi}} \cdot \frac{\partial h_{fi}}{\partial h_{n}} \cdot \frac{\partial h_{n}}{\partial h_{n-1}} \cdot \frac{\partial h_{n-1}}{\partial h_{n-2}} \cdot \frac{\partial h_{n-2}}{\partial h_{n-3}} \cdot \frac{\partial h_{n-3}}{\partial w_{n}}$$

$$Vanishing Grad$$







Vanishing Gradient Problem

$$\sum_{i=1}^{n} \frac{\partial CE_{i}}{\partial w_{n}} = \sum_{i=1}^{n} \frac{\partial CE_{i}}{\partial S_{fi}} \cdot \frac{\partial S_{fi}}{\partial h_{fi}} \cdot \frac{\partial h_{fi}}{\partial h_{n}} \cdot \frac{\partial h_{n}}{\partial w_{n}} + \sum_{i=1}^{n} \frac{\partial CE_{i}}{\partial S_{fi}} \cdot \frac{\partial S_{fi}}{\partial h_{fi}} \cdot \frac{\partial h_{n}}{\partial h_{n-1}} \cdot \frac{\partial h_{n-1}}{\partial w_{n}} + \sum_{i=1}^{n} \frac{\partial CE_{i}}{\partial S_{fi}} \cdot \frac{\partial S_{fi}}{\partial h_{fi}} \cdot \frac{\partial h_{fi}}{\partial h_{n}} \cdot \frac{\partial h_{n}}{\partial h_{n-1}} \cdot \frac{\partial h_{n-1}}{\partial h_{n-2}} \cdot \frac{\partial h_{n-2}}{\partial w_{n}} + \sum_{i=1}^{n} \frac{\partial CE_{i}}{\partial S_{fi}} \cdot \frac{\partial S_{fi}}{\partial h_{fi}} \cdot \frac{\partial h_{fi}}{\partial h_{n}} \cdot \frac{\partial h_{n}}{\partial h_{n-1}} \cdot \frac{\partial h_{n-1}}{\partial h_{n-2}} \cdot \frac{\partial h_{n-2}}{\partial h_{n-3}} \cdot \frac{\partial h_{n-3}}{\partial w_{n}} + \sum_{i=1}^{n} \frac{\partial CE_{i}}{\partial S_{fi}} \cdot \frac{\partial S_{fi}}{\partial h_{fi}} \cdot \frac{\partial h_{fi}}{\partial h_{n}} \cdot \frac{\partial h_{n}}{\partial h_{n-1}} \cdot \frac{\partial h_{n-1}}{\partial h_{n-2}} \cdot \frac{\partial h_{n-2}}{\partial h_{n-3}} \cdot \frac{\partial h_{n-3}}{\partial w_{n}}$$
Exploding

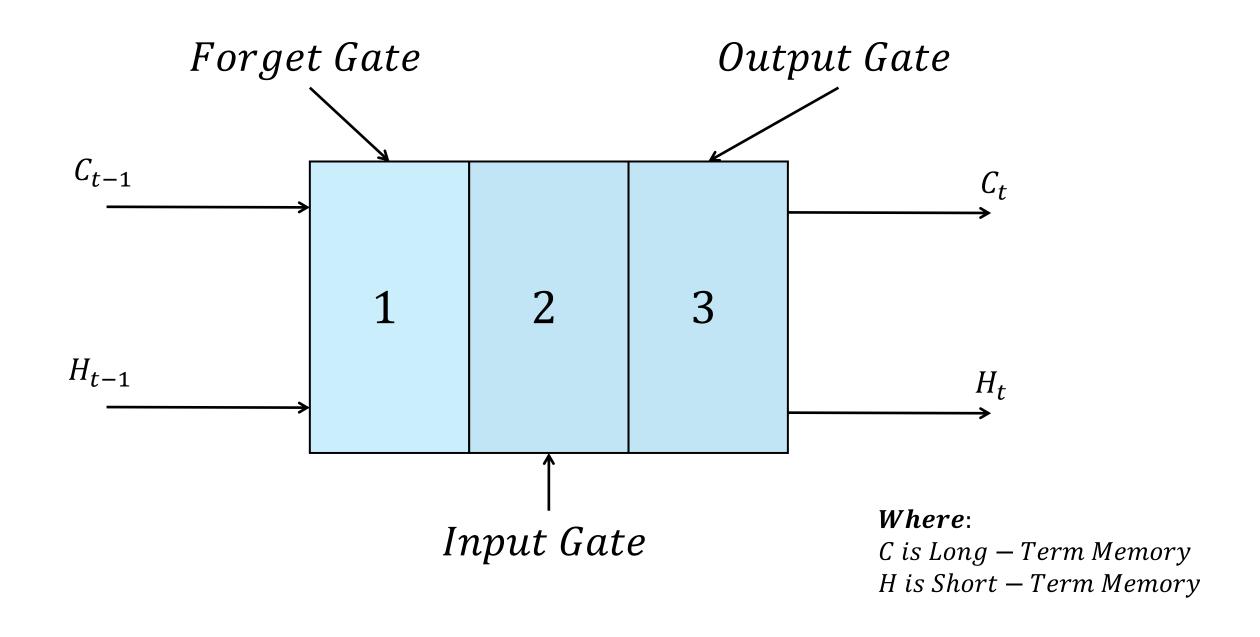




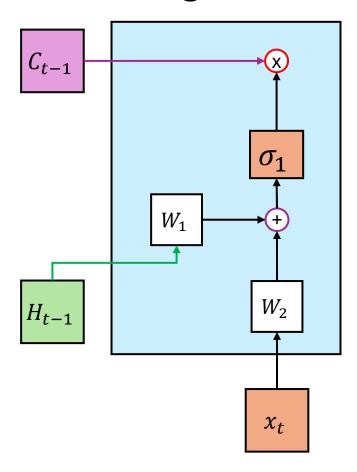


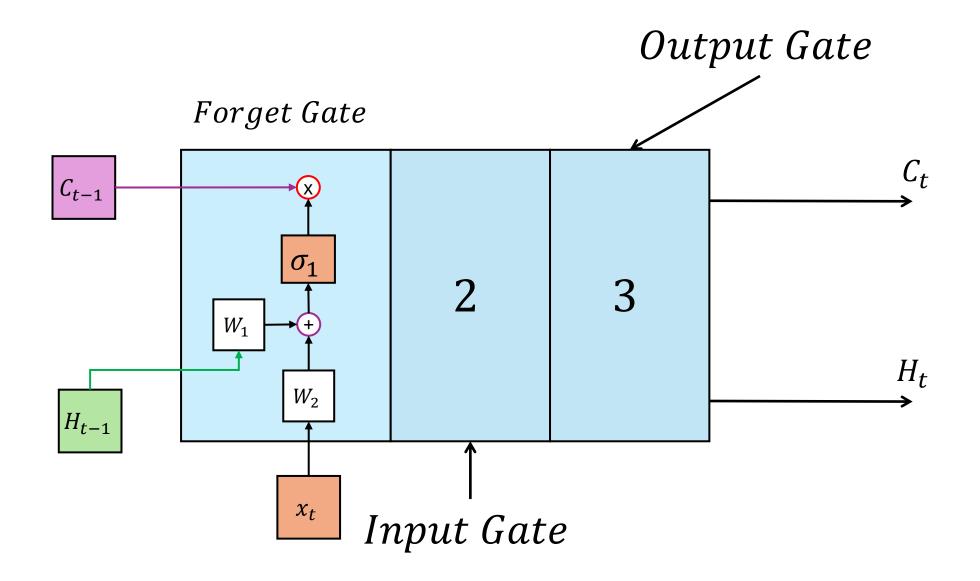
Exploding Problem

Now, we're going to change the hidden state into something called "Cell"

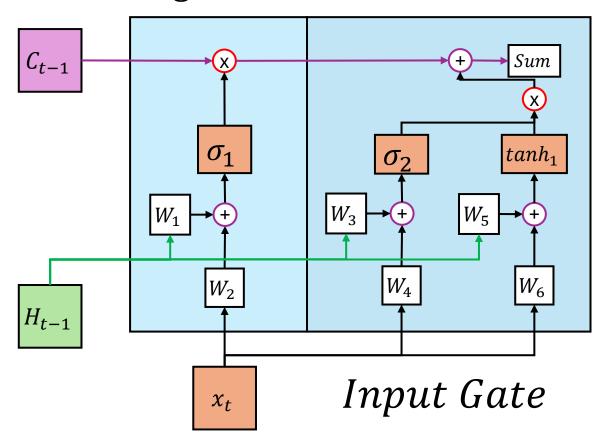


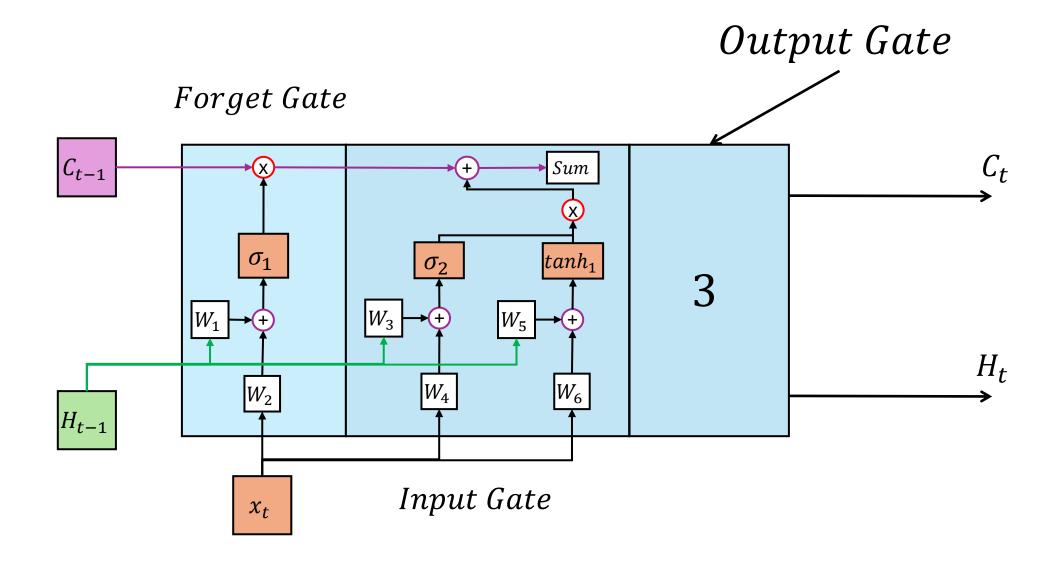
Forget Gate

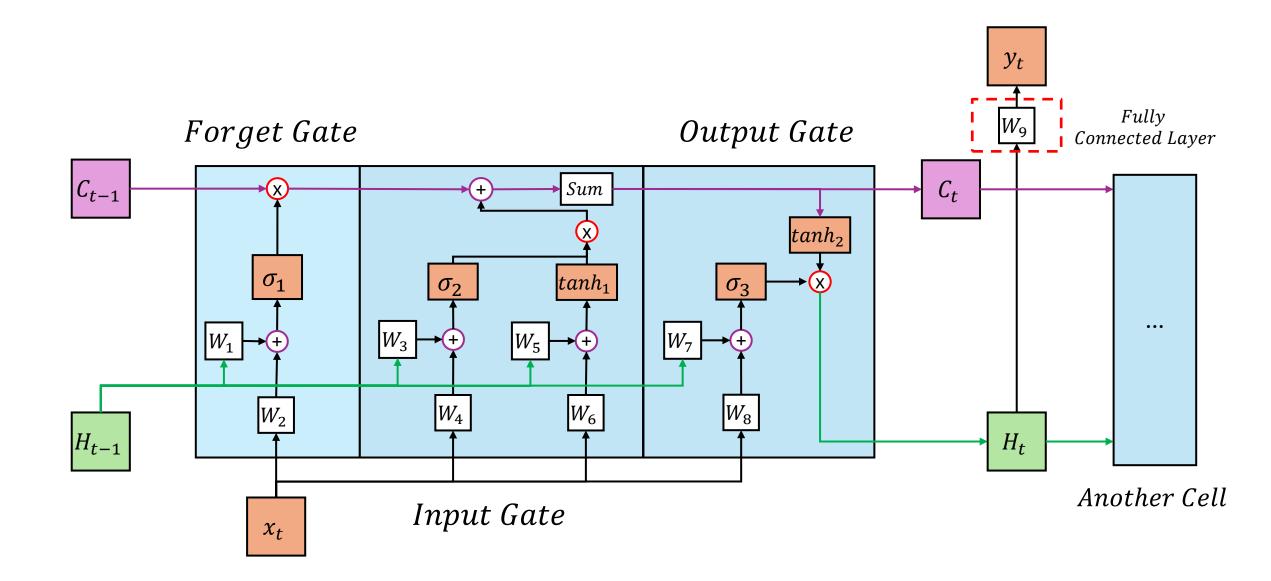




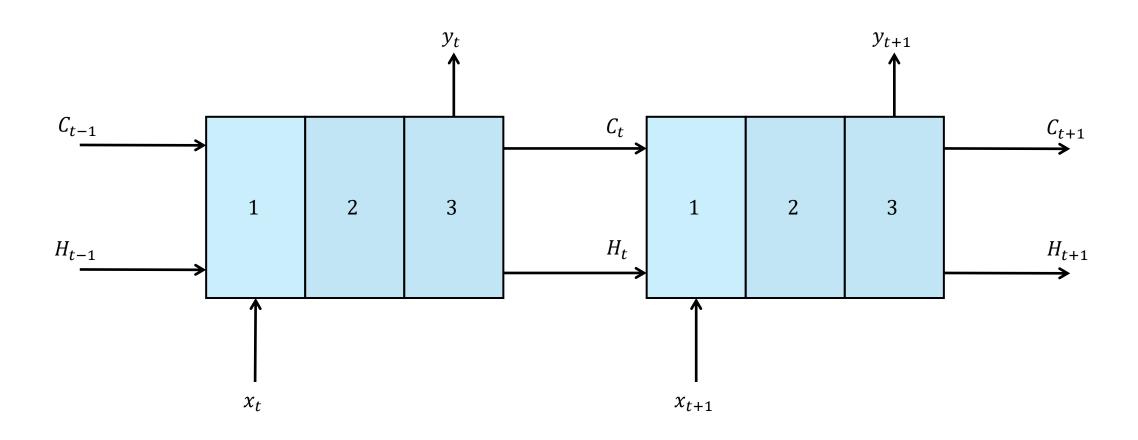
Forget Gate



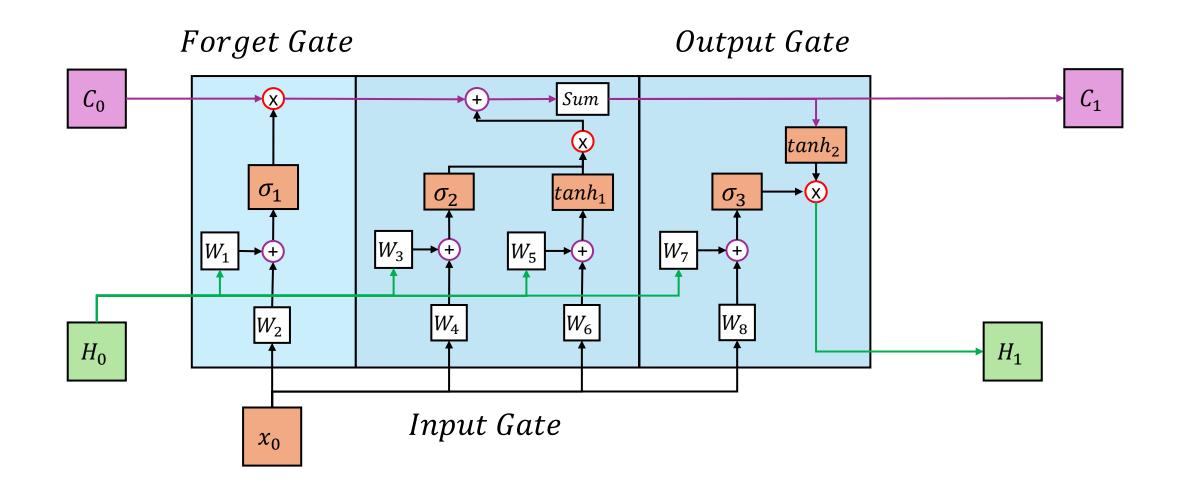


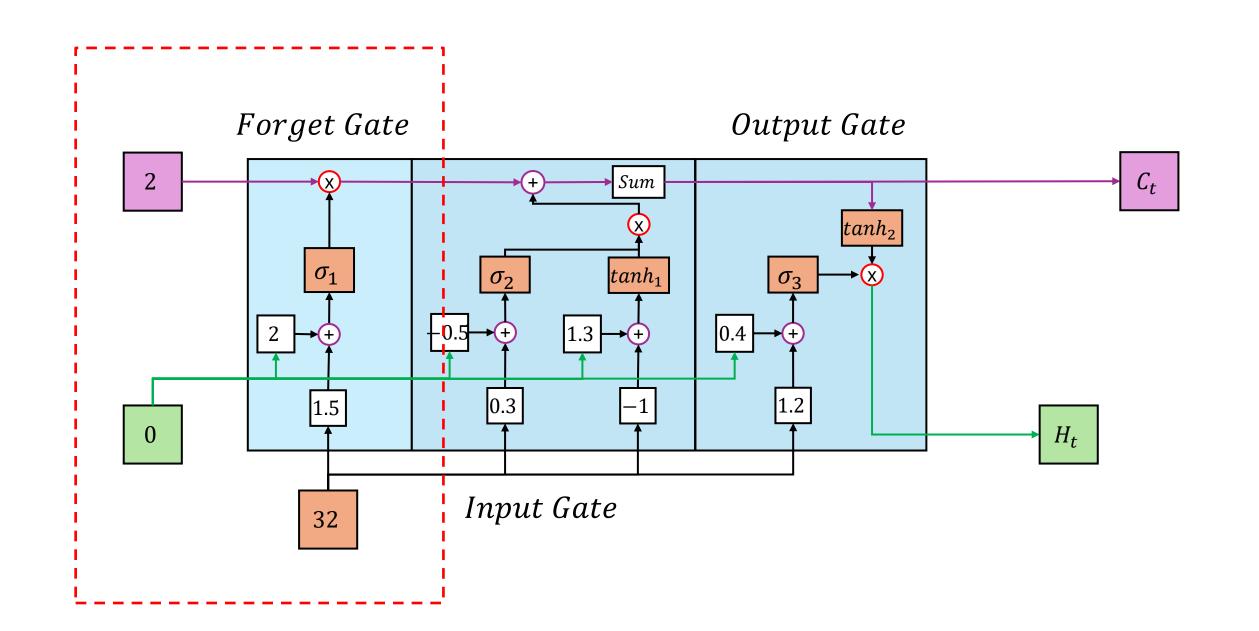


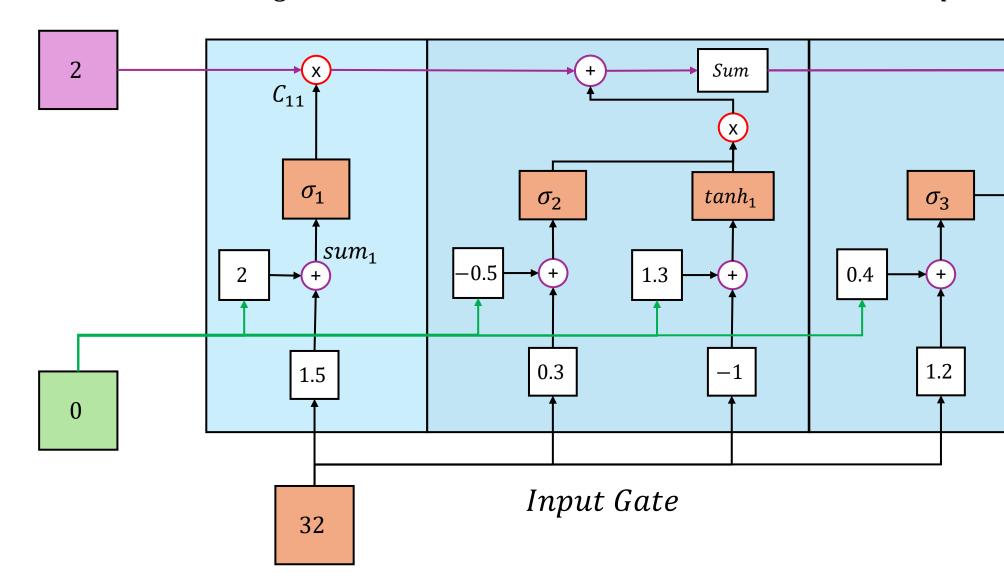
Let's chain a cell together.

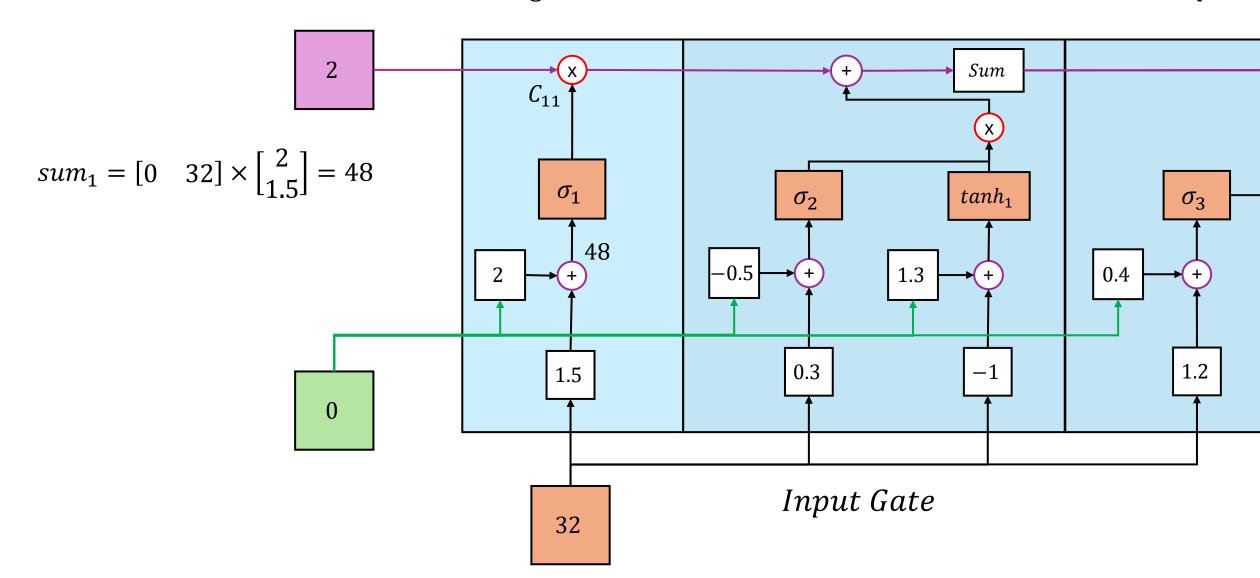


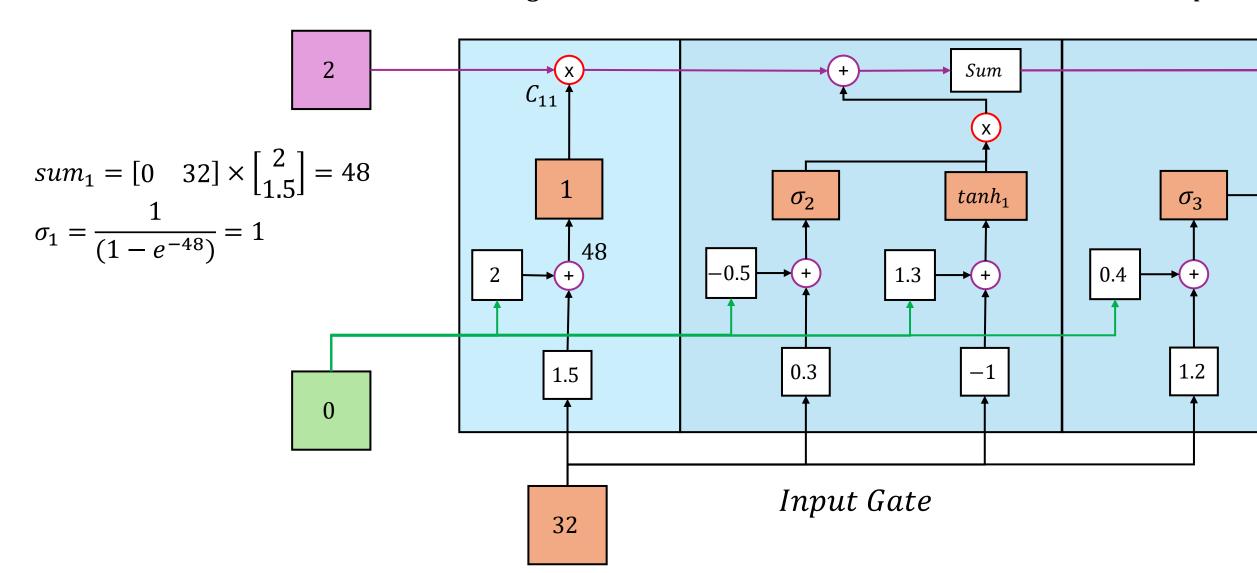
Let's forward propagation.

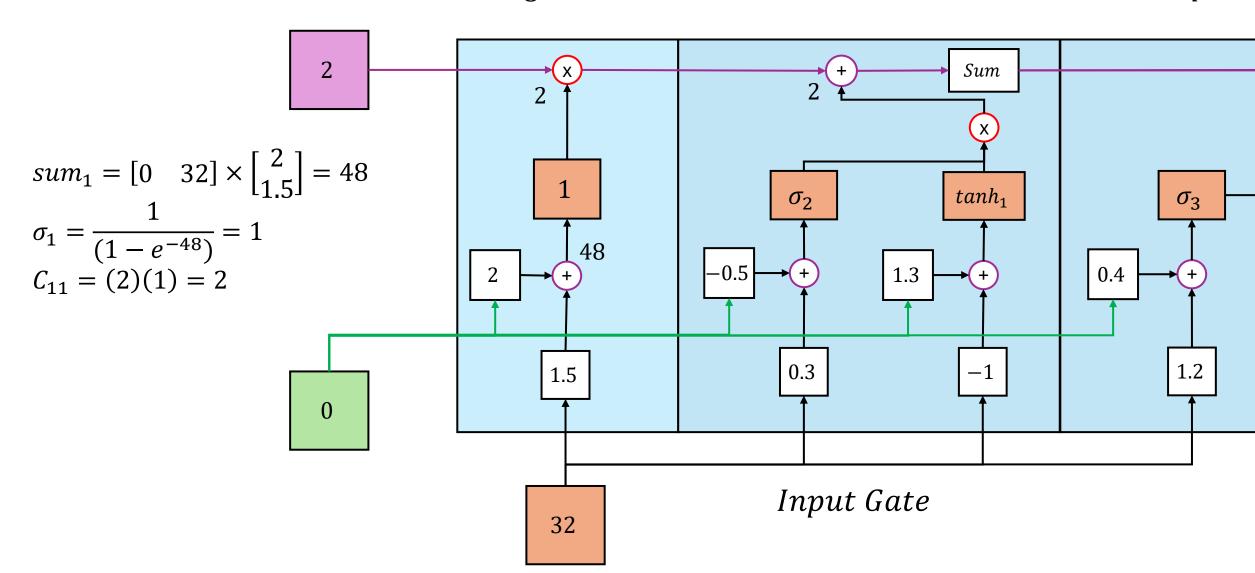


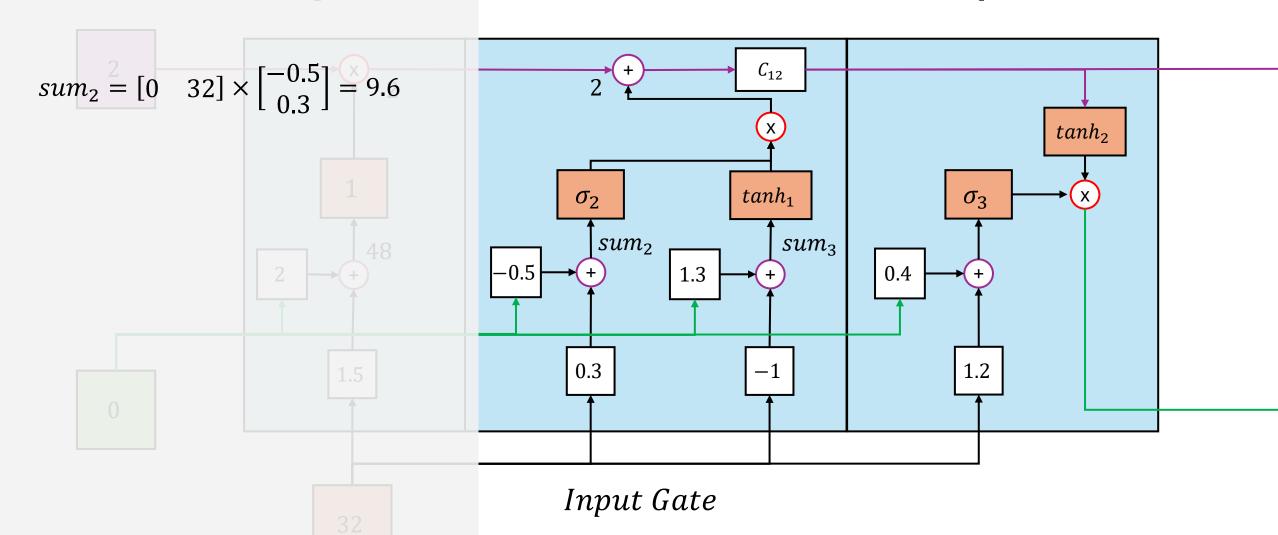


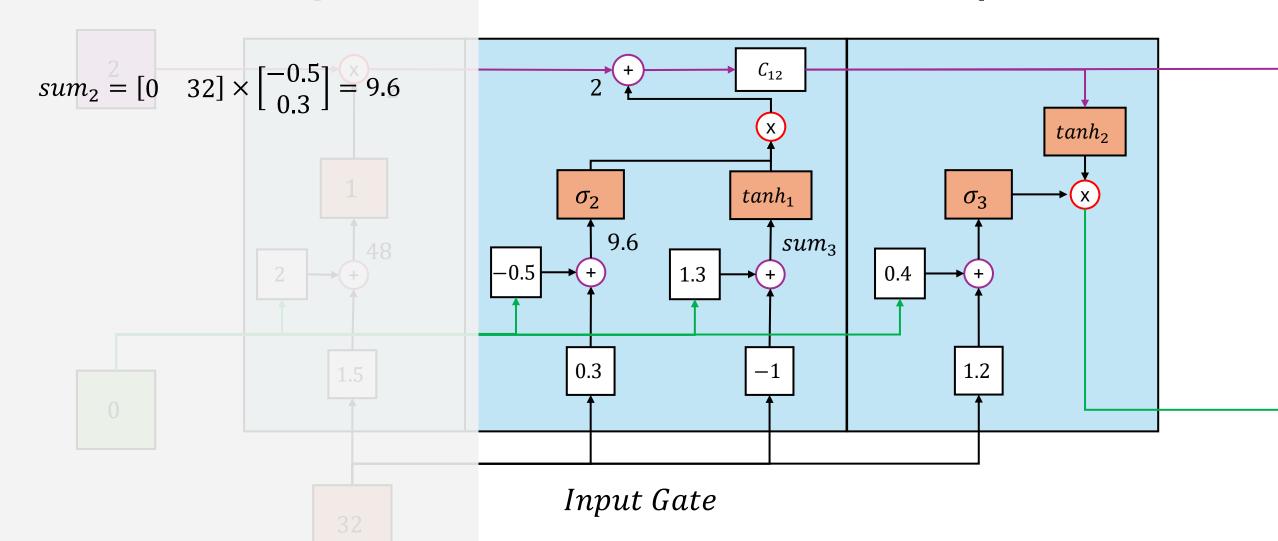


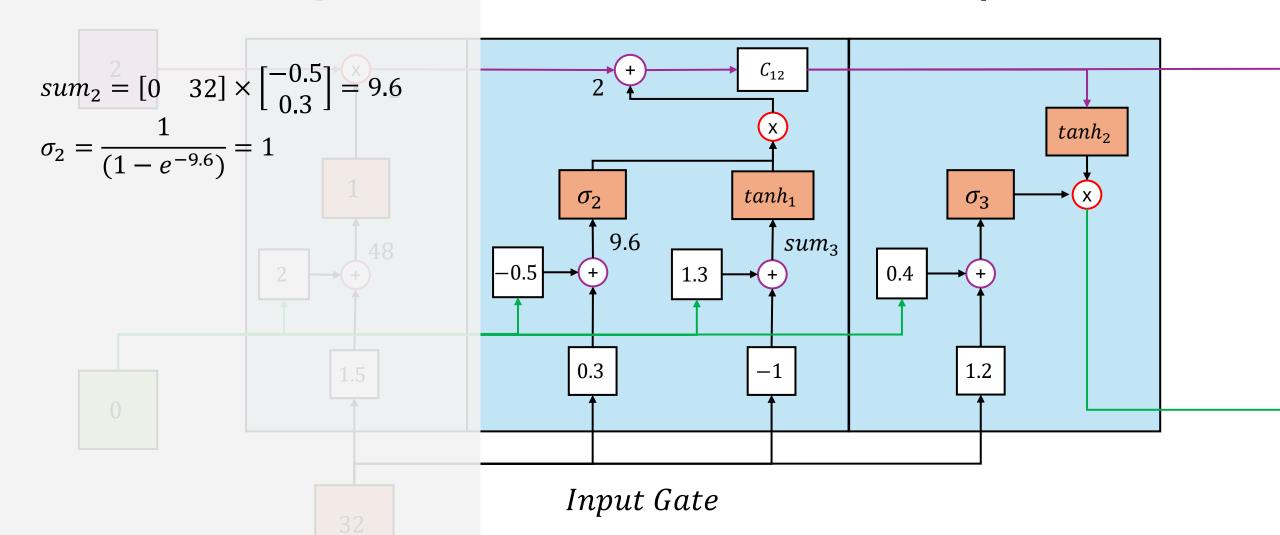


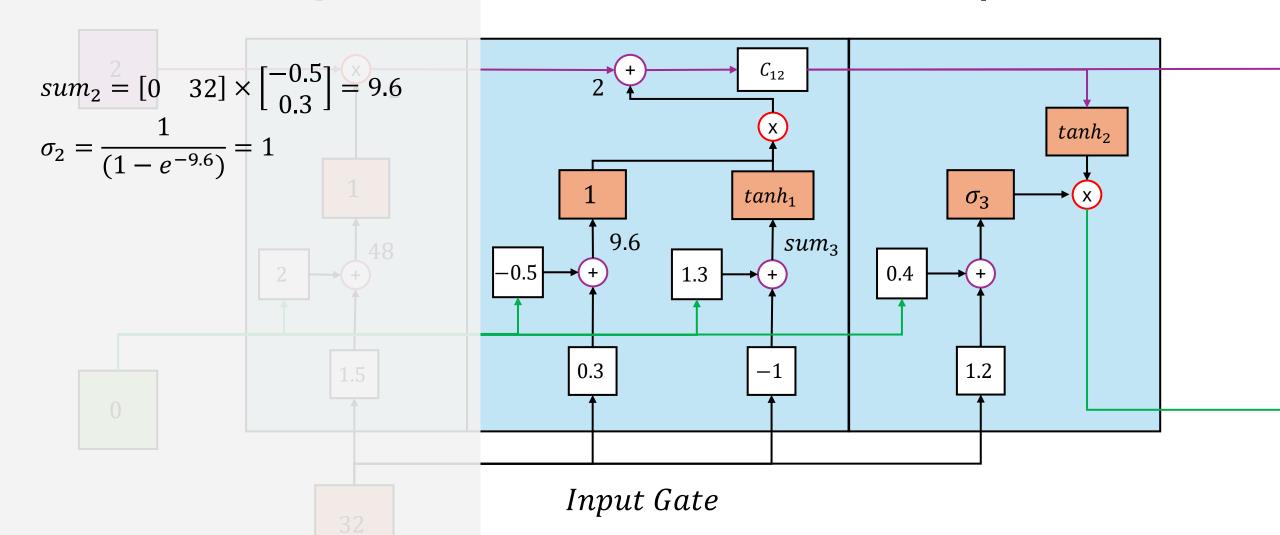


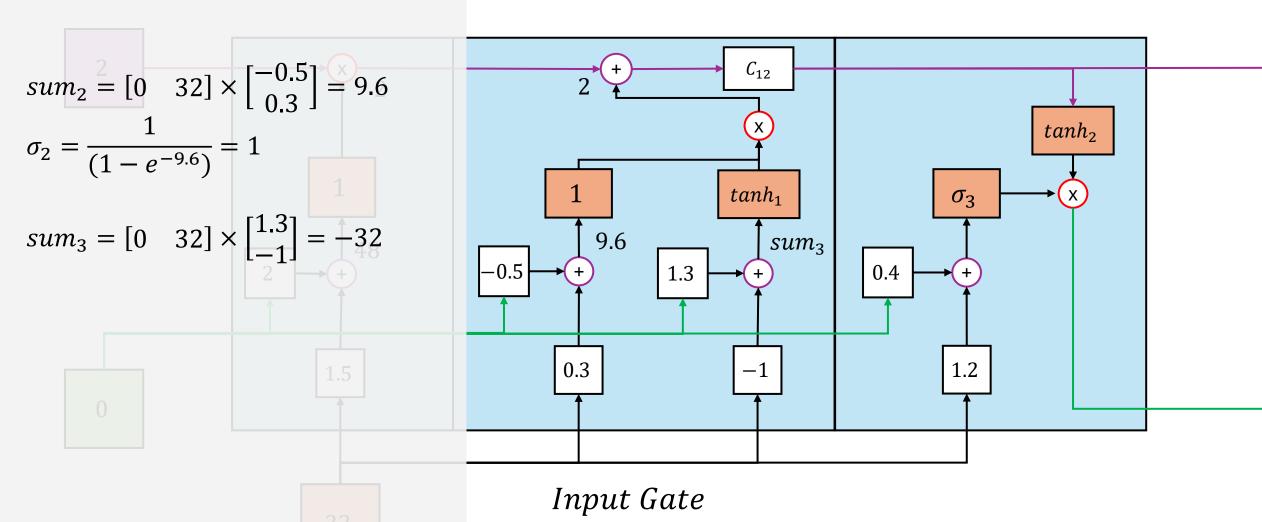


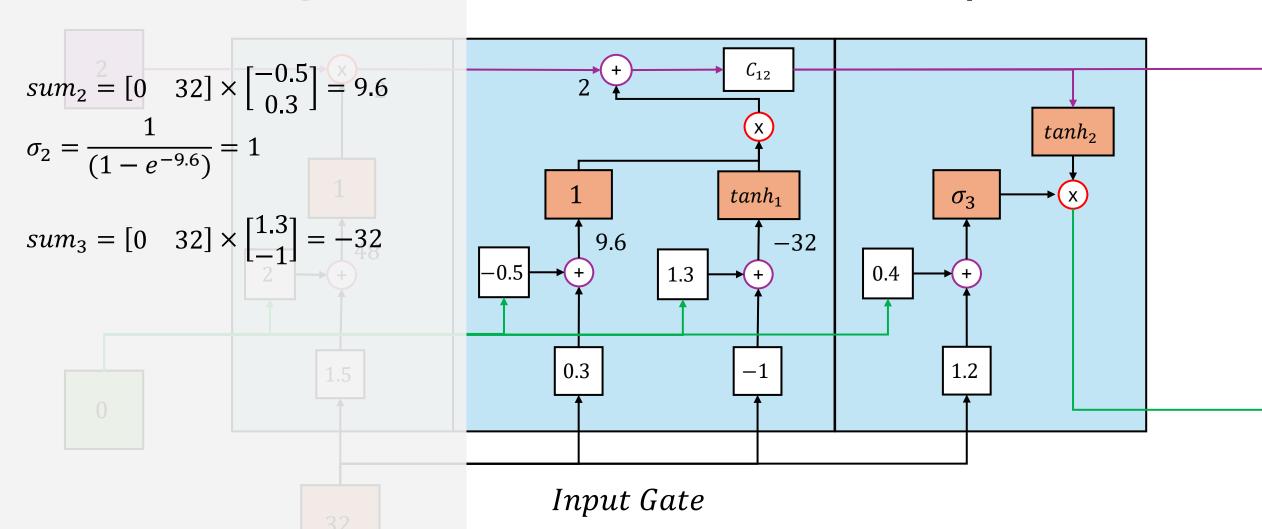


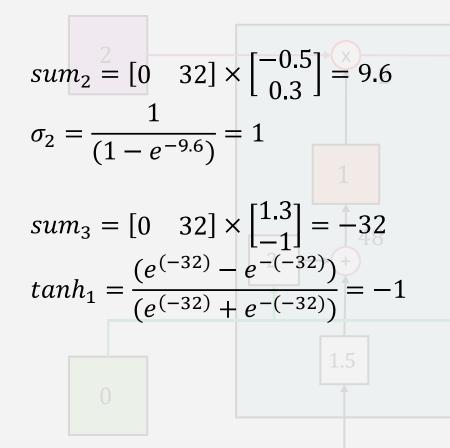


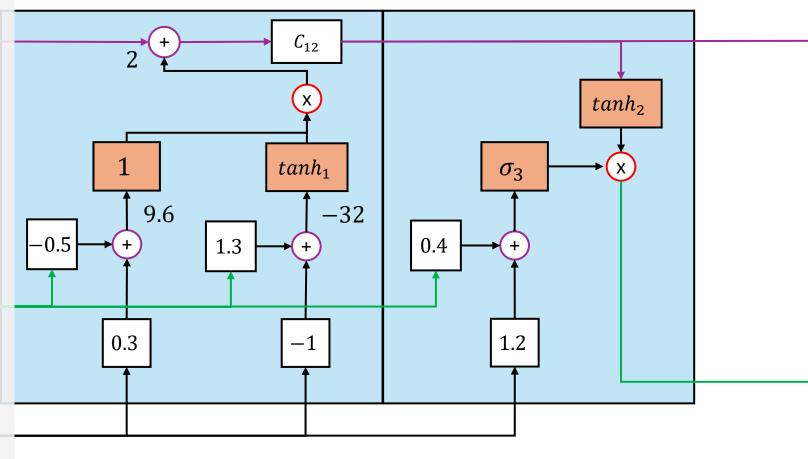


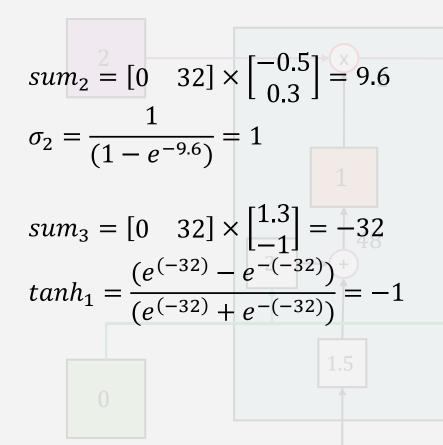


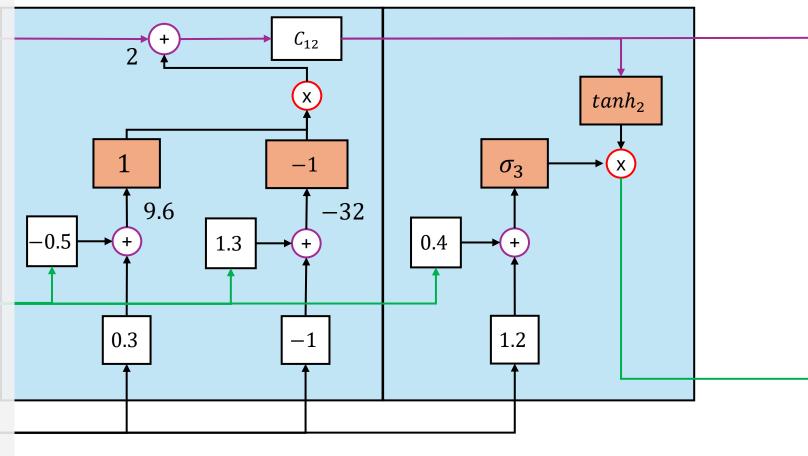


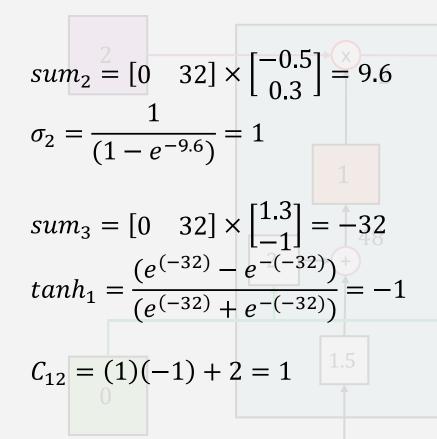


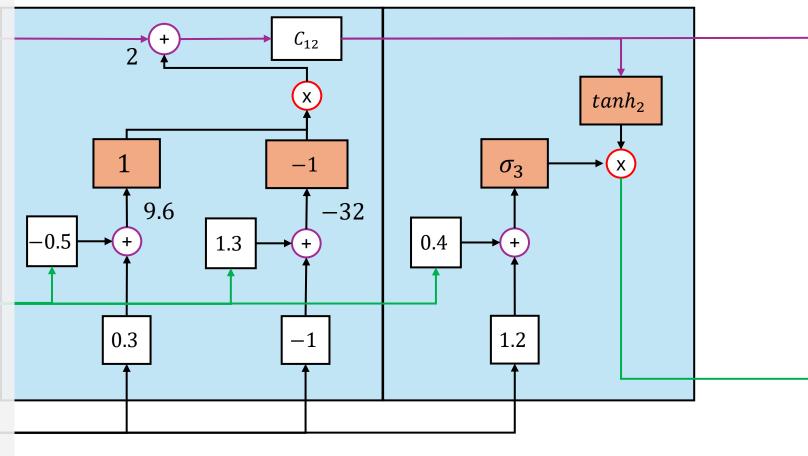


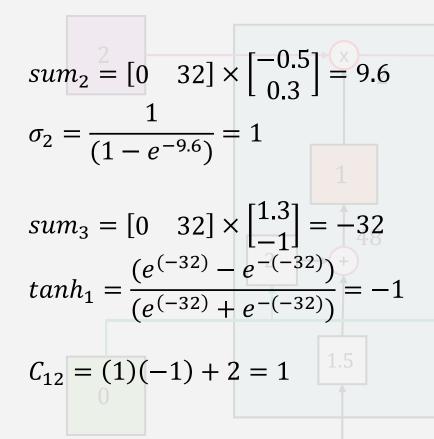


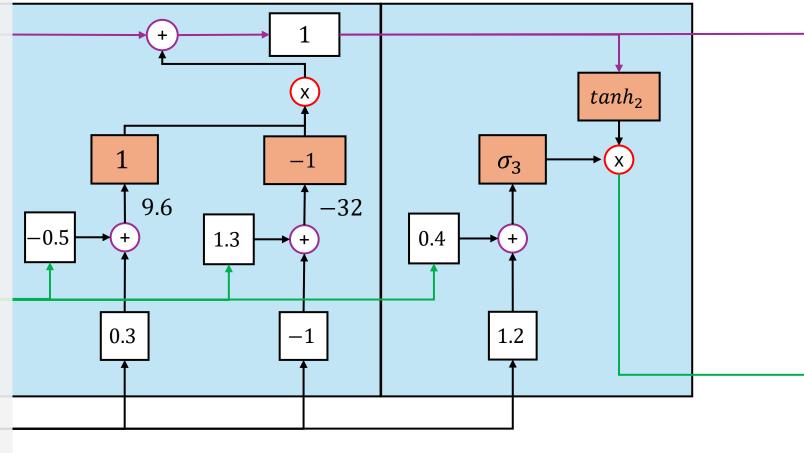


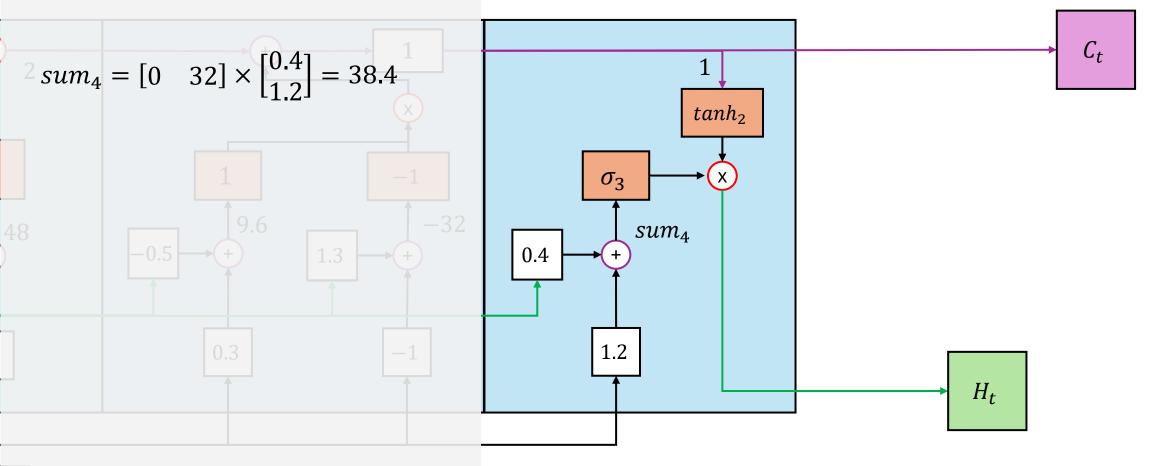


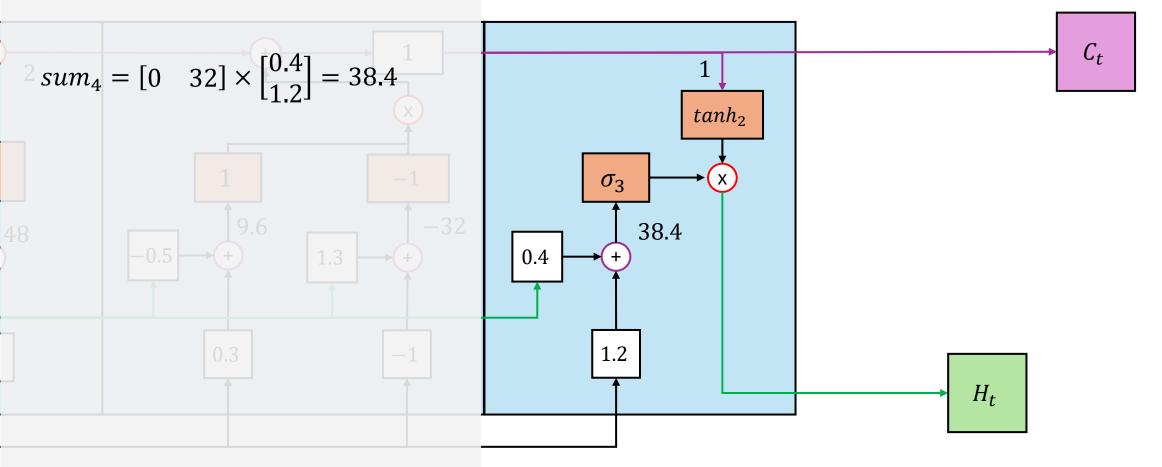


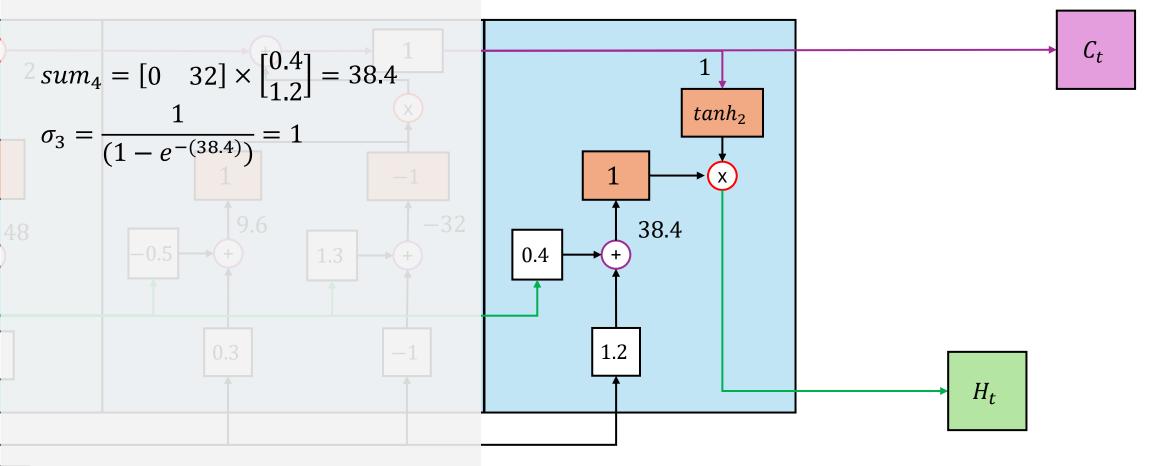


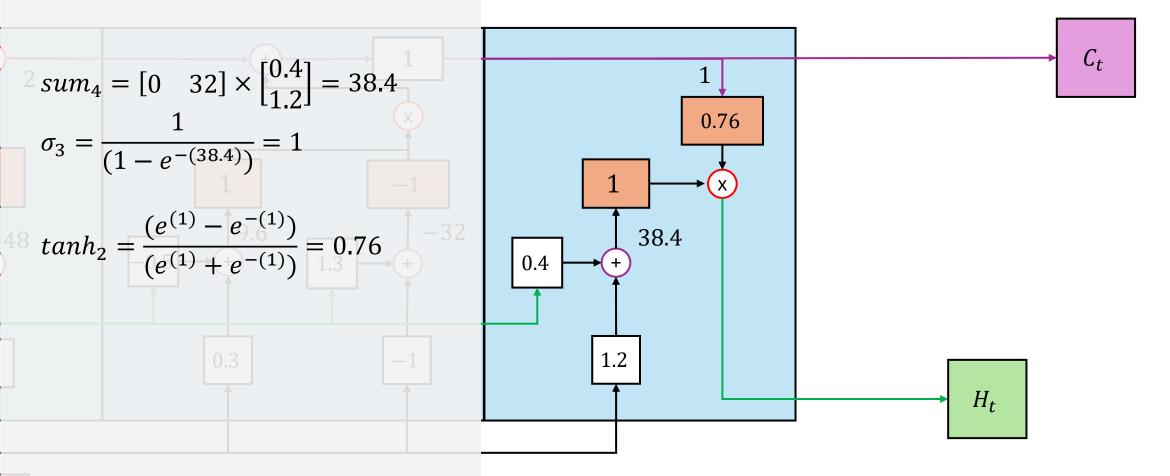




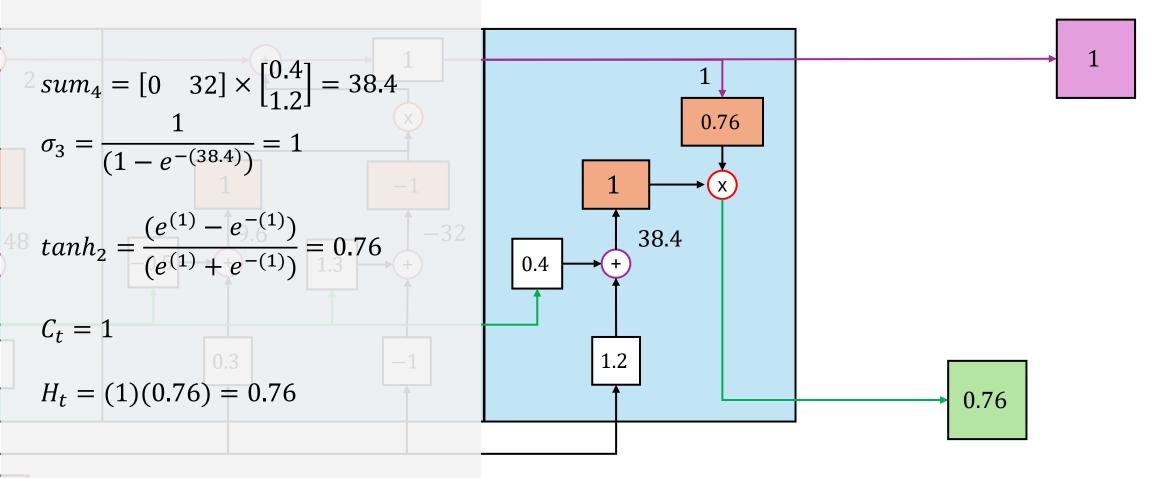




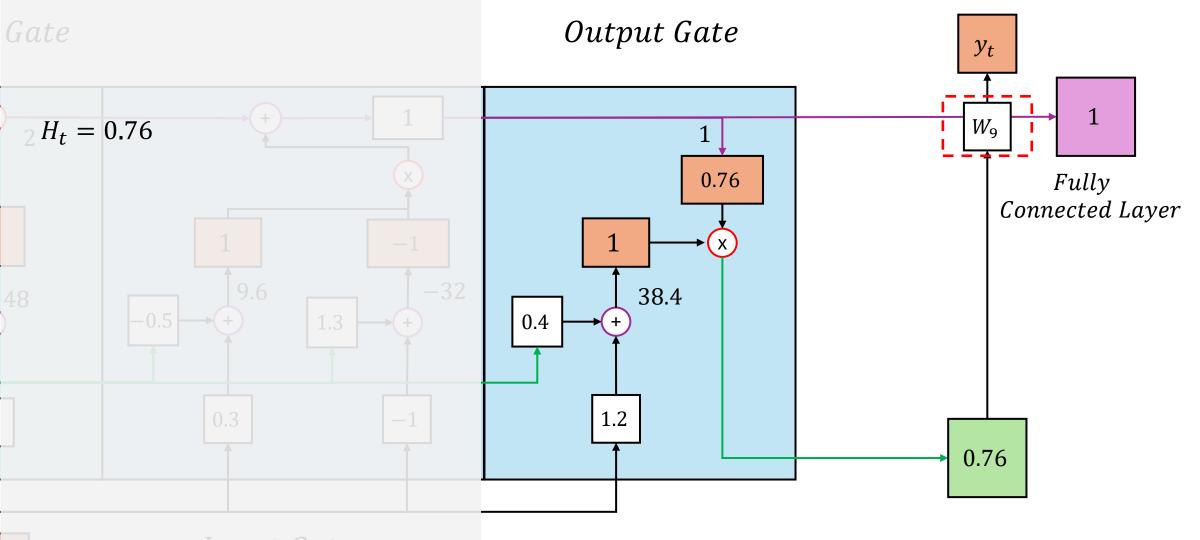




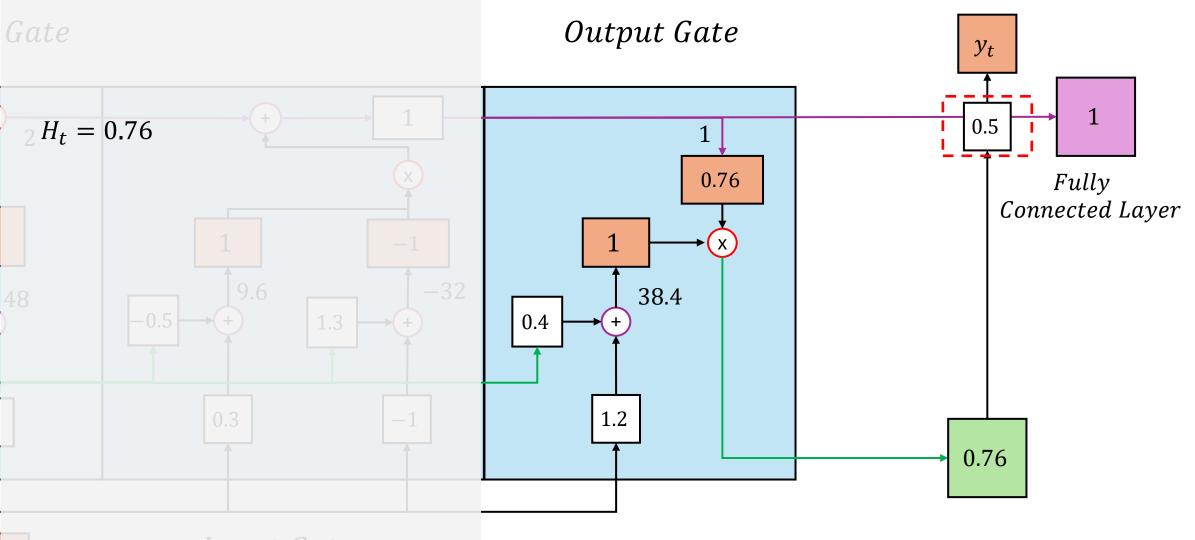
Output Gate



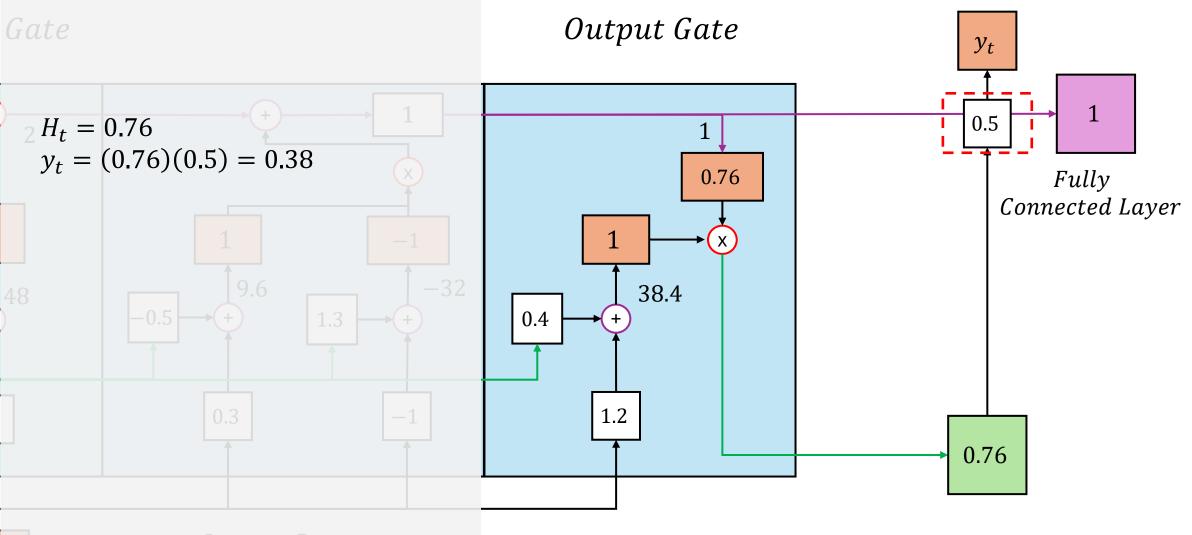
Input Gate



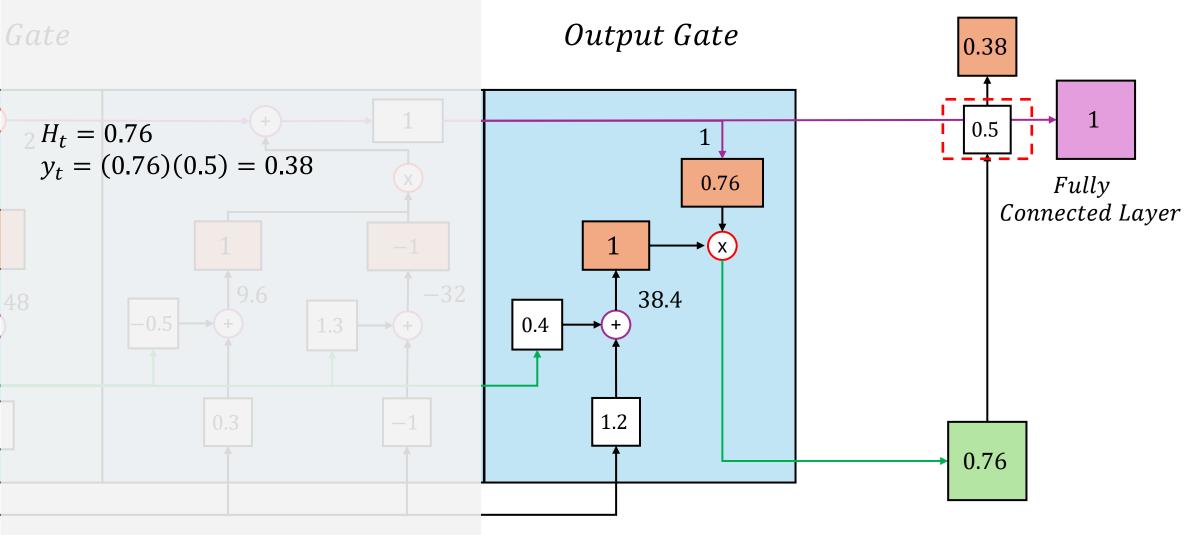
Input Gate



Input Gate



Input Gate



Input Gate

Next step: backpropagation

Time to code in



1. Import Library

```
import torch
import torch.nn as nn
import torch.optim as optim
from torch.utils.data import TensorDataset, DataLoader
import numpy as np
```

Import library

```
device = ("cuda" if torch.cuda.is_available() else "cpu")
print(f"Using {device} device")
```

Declare to using **GPU**, in case GPU nor found it's going to use CPU instead.

2. Define Train|Test Data

```
training_x = torch.tensor([
       [32.],
       [37.],
       [25.]
])

training_y = torch.tensor([
       [34.],
       [36.],
       [24.]
])
```

Training Data

Testing Data

```
testing_x = torch.tensor([
      [27.],
])

testing_y = torch.tensor([
      [28.]
])
```

2. Define Train|Test Data

```
dataset = TensorDataset(training_x, training_y)
train_loader = DataLoader(dataset, batch_size=1, shuffle=True)
```

Put training data into **DataLoader**

3. Define Model

 W_n

4. Setup Loss Function and Optimizer

```
losses = []
hidden_layer_size = 10
input_size = 1
output_size = 1
model = LSTMModeler(input_size, hidden_layer_size, output_size).to(device)
loss_function = nn.MSELoss()
optimizer = optim.SGD(model.parameters(), lr=0.001)
print(model)
```

5. Training Step

```
epochs = 100
for epoch in range(epochs):
   total loss = 0
   for (x, y) in train_loader:
       x, y = torch.tensor(x).to(device), torch.tensor(y).to(device)
                                                                                    Training data
       model.zero_grad() ___
                                                                                  Gradient reset
       model.hidden_cell = (torch.zeros(1, 1, hidden_layer_size).to(device),
                            torch.zeros(1, 1, hidden_layer_size).to(device))
       y_hat = model(x)
                                                                                   Comparing losses
       loss = loss function(y, y hat)
       loss.backward()
       optimizer.step()
                                                                                   Backpropagation
       total loss += loss.item()
   losses.append(total_loss)
```

6. Losses Plotting

```
2500
                                                 2000
import matplotlib.pyplot as plt
                                                SS 1500
def plot_losses(ax, t, losses):
                                                 1000
    ax.plot(t, losses)
                                                  500
    ax.set_xlabel("Epoch")
    ax.set_ylabel("Loss")
                                                           20
                                                                      60
                                                                            80
                                                                                 100
                                                                  Epoch
fig, ax = plt.subplots()
plot_losses(ax, np.linspace(0., len(losses), len(losses)), losses)
```

3000

7. Result Inspection

y true: 28, y hat: 25