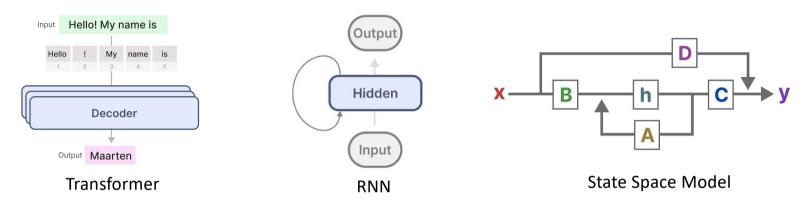


Mamba: Linear-Time Sequence Modeling with Selective State Spaces

State Space Model

What is state space?



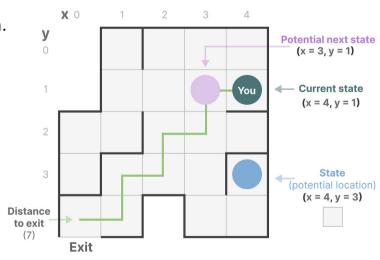
State Space: the minimal number of states to describe a system.

State:

position: (x_i, y_j) ,

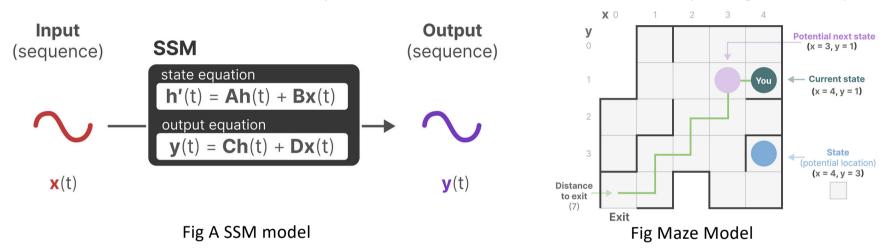
Potential next position: (x_i', y_j')

Action: (left , right)
Dist: distance to exit



What is a state space model?

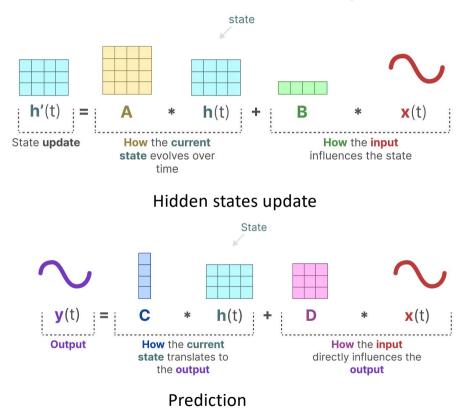
SSM: describe these state and make predictions of what their next state could be depending on some input.

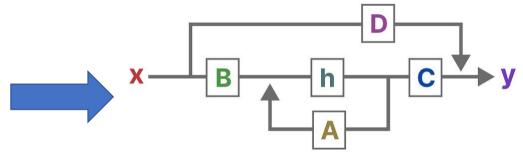


(At time t)	SSM	Maze	LLM(SSM-based)
Input sequence	x(t)	Move left	Sequence tokens
Hidden states	h(t)	Position + Distance to exit	Memory information
A predicted output	y(t)	Move down	Next token

What is a state space model?

SSM: describe these state and make predictions of what their next state could be depending on some input.





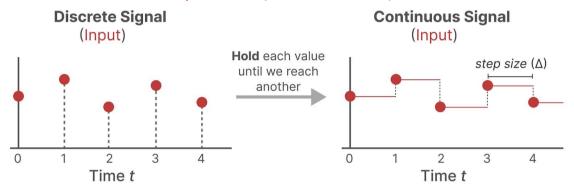
SSM pipeline continuous-time representation

Continuous system:

- 1. Too difficult to find an initial hidden state h(t)
- 2. Computing is always discrete
- 3. We need the input as a discrete type (text sequence)

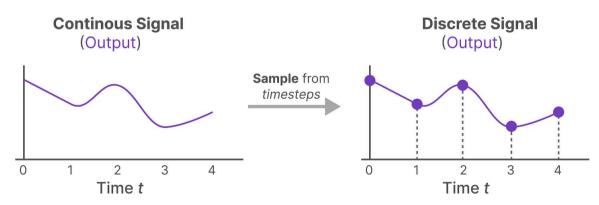
From a continuous to a discrete signal

How? -> Answer: Sample + ZoH (zero-order hold)



Every time we receive a discrete signal, we hold its value until we receive a new discrete signal.

How long we hold the value is represented by a new learnable parameter, called the $step \, size \, \Delta$.

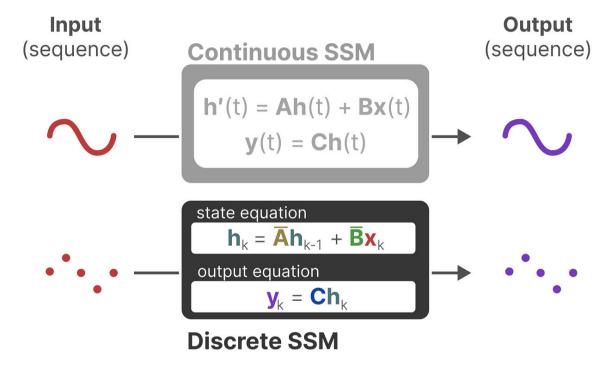


Discrete format of Matrix A and B

$$\overline{\mathbf{A}} = \exp(\Delta \mathbf{A})$$

$$\overline{\mathbf{B}} = (\Delta \mathbf{A})^{-1} (\exp(\Delta \mathbf{A}) - I) \cdot \Delta \mathbf{B}$$

Summary



D can be treated as a skip-connection and we can ignore it in SSM block