Gated Recurrent Units

Lecture 22-23



Gated Recurrent Unit (GRU)





Paying attention to a sequence

Not all observations are equally relevant



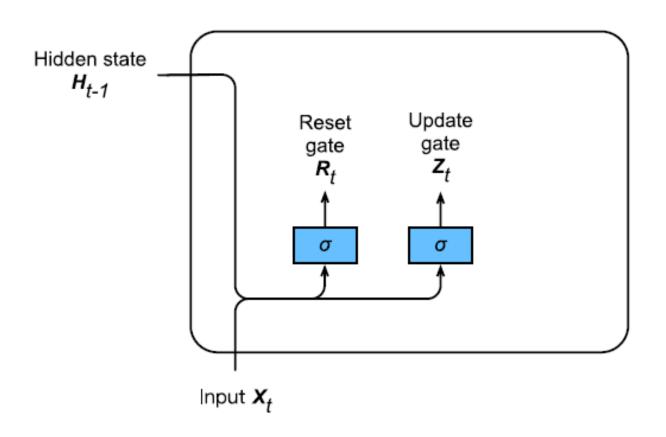
- Only remember the relevant ones
 - Need mechanism to pay attention (update gate)
 - Need mechanism to forget (reset gate)



Gating

$$R_t = \sigma(X_t W_{xr} + H_{t-1} W_{hr} + b_r),$$

$$Z_t = \sigma(X_t W_{xz} + H_{t-1} W_{hz} + b_z)$$



σ FC layer with activation fuction







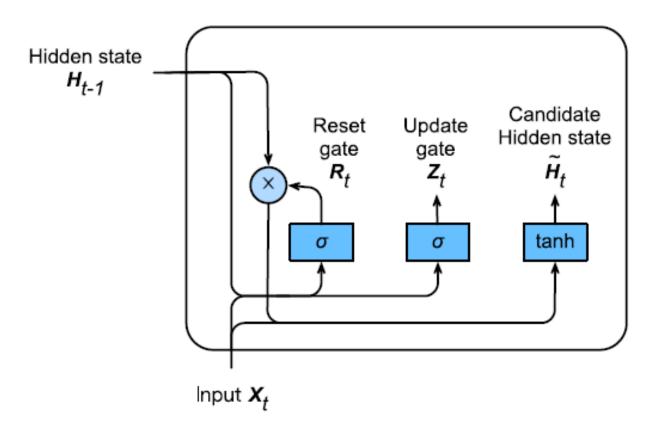


Concatenate



Candidate Hidden State

$$\tilde{\boldsymbol{H}}_{t} = \tanh(\boldsymbol{X}_{t}\boldsymbol{W}_{xh} + \left(\boldsymbol{R}_{t} \odot \boldsymbol{H}_{t-1}\right) \boldsymbol{W}_{hh} + \boldsymbol{b}_{h})$$



FC layer with activation fuction



Element-wise Operator







Concatenate



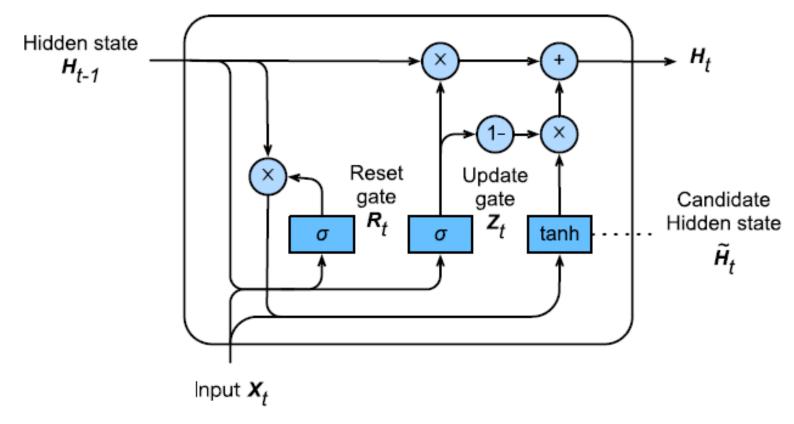
Gate

$$\begin{bmatrix} 0.3 \\ 0 \\ 0.6 \\ 0.4 \\ 0.1 \\ 1 \\ 0 \\ 0.5 \end{bmatrix} \times \begin{bmatrix} 2 \\ 3 \\ 1 \\ 5 \\ 3 \\ 0.4 \\ 4 \\ 1 \end{bmatrix} = \begin{bmatrix} 0.6 \\ 0 \\ 0.6 \\ 2 \\ 0.3 \\ 0.4 \\ 0 \\ 0.5 \end{bmatrix}$$



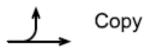
Hidden State

$$\boldsymbol{H}_t = \boldsymbol{Z}_t \odot \boldsymbol{H}_{t-1} + (1 - \boldsymbol{Z}_t) \odot \tilde{\boldsymbol{H}}_t$$



FC layer with activation fuction







Concatenate



Summary

$$\begin{split} & \boldsymbol{R}_t = \sigma(\boldsymbol{X}_t \boldsymbol{W}_{xr} + \boldsymbol{H}_{t-1} \boldsymbol{W}_{hr} + \boldsymbol{b}_r), \\ & \boldsymbol{Z}_t = \sigma(\boldsymbol{X}_t \boldsymbol{W}_{xz} + \boldsymbol{H}_{t-1} \boldsymbol{W}_{hz} + \boldsymbol{b}_z) \\ & \tilde{\boldsymbol{H}}_t = \tanh(\boldsymbol{X}_t \boldsymbol{W}_{xh} + \left(\boldsymbol{R}_t \odot \boldsymbol{H}_{t-1}\right) \boldsymbol{W}_{hh} + \boldsymbol{b}_h) \\ & \boldsymbol{H}_t = \boldsymbol{Z}_t \odot \boldsymbol{H}_{t-1} + (1 - \boldsymbol{Z}_t) \odot \tilde{\boldsymbol{H}}_t \end{split}$$

