# **Building your Recurrent Neural Network - Step by Step**

Welcome to Course 5's first assignment! In this assignment, you will implement your first Recurrent Neural Network in numpy.

Recurrent Neural Networks (RNN) are very effective for Natural Language Processing and other sequence tasks because they have "memory". They can read inputs  $x^{\langle t \rangle}$  (such as words) one at a time, and remember some information/context through the hidden layer activations that get passed from one time-step to the next. This allows a uni-directional RNN to take information from the past to process later inputs. A bidirection RNN can take context from both the past and the future.

#### Notation:

- Superscript [l] denotes an object associated with the  $l^{th}$  layer.
  - Example:  $a^{[4]}$  is the  $4^{th}$  layer activation.  $W^{[5]}$  and  $b^{[5]}$  are the  $5^{th}$  layer parameters.
- ullet Superscript (i) denotes an object associated with the  $i^{th}$  example.
  - **Example:**  $x^{(i)}$  is the  $i^{th}$  training example input.
- Superscript  $\langle t \rangle$  denotes an object at the  $t^{th}$  time-step.
  - Example:  $x^{\langle t \rangle}$  is the input x at the  $t^{th}$  time-step.  $x^{(i)\langle t \rangle}$  is the input at the  $t^{th}$  timestep of example i.
- Lowerscript i denotes the  $i^{th}$  entry of a vector.
  - Example:  $a_i^{[l]}$  denotes the  $i^{th}$  entry of the activations in layer l.

We assume that you are already familiar with numpy and/or have completed the previous courses of the specialization. Let's get started!

Let's first import all the packages that you will need during this assignment.

```
In [1]: import numpy as np
from rnn utils import *
```

# 1 - Forward propagation for the basic Recurrent Neural Network

Later this week, you will generate music using an RNN. The basic RNN that you will implement has the structure below. In this example,  $T_x = T_y$ .

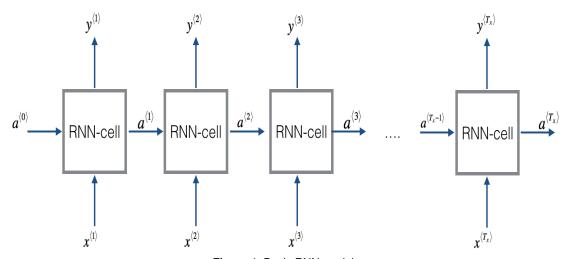


Figure 1: Basic RNN model

Here's how you can implement an RNN:

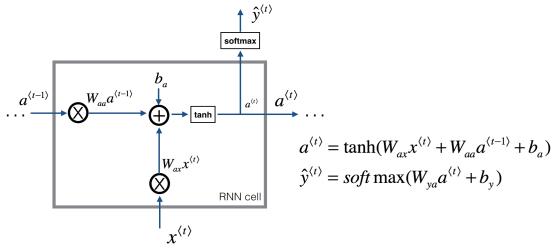
#### Steps:

- 1. Implement the calculations needed for one time-step of the RNN.
- 2. Implement a loop over  $T_x$  time-steps in order to process all the inputs, one at a time.

Let's go!

# 1.1 - RNN cell

A Recurrent neural network can be seen as the repetition of a single cell. You are first going to implement the computations for a single time-step. The following figure describes the operations for a single time-step of an RNN cell.



**Figure 2**: Basic RNN cell. Takes as input  $x^{\langle t \rangle}$  (current input) and  $a^{\langle t-1 \rangle}$  (previous hidden state containing information from the past), and outputs  $a^{\langle t \rangle}$  which is given to the next RNN cell and also used to predict  $y^{\langle t \rangle}$ 

Exercise: Implement the RNN-cell described in Figure (2).

### Instructions:

- 1. Compute the hidden state with tanh activation:  $a^{\langle t \rangle} = \tanh(W_{aa}a^{\langle t-1 \rangle} + W_{ax}x^{\langle t \rangle} + b_a)$ .
- 2. Using your new hidden state  $a^{\langle t \rangle}$ , compute the prediction  $\hat{y}^{\langle t \rangle} = softmax(W_{ya}a^{\langle t \rangle} + b_y)$ . We provided you a function: softmax.
- 3. Store  $(a^{\langle t \rangle}, a^{\langle t-1 \rangle}, x^{\langle t \rangle}, parameters)$  in cache
- 4. Return  $a^{\langle t \rangle}$ ,  $y^{\langle t \rangle}$  and cache

We will vectorize over m examples. Thus,  $x^{\langle t \rangle}$  will have dimension  $(n_x, m)$ , and  $a^{\langle t \rangle}$  will have dimension  $(n_a, m)$ .

```
In [2]: # GRADED FUNCTION: rnn cell forward
        def rnn_cell_forward(xt, a_prev, parameters):
            Implements a single forward step of the RNN-cell as described in Figure (2
            Arguments:
            xt -- your input data at timestep "t", numpy array of shape (n_x, m).
            a prev -- Hidden state at timestep "t-1", numpy array of shape (n a, m)
            parameters -- python dictionary containing:
                                Wax -- Weight matrix multiplying the input, numpy arra
                                Waa -- Weight matrix multiplying the hidden state, num
                                Wya -- Weight matrix relating the hidden-state to the
                                ba -- Bias, numpy array of shape (n_a, 1)
                                by -- Bias relating the hidden-state to the output, nu
            Returns:
            a next -- next hidden state, of shape (n a, m)
            yt_pred -- prediction at timestep "t", numpy array of shape (n_y, m)
            cache -- tuple of values needed for the backward pass, contains (a_next, a
            # Retrieve parameters from "parameters"
            Wax = parameters["Wax"]
            Waa = parameters["Waa"]
            Wya = parameters["Wya"]
            ba = parameters["ba"]
            by = parameters["by"]
            ### START CODE HERE ### (≈2 lines)
            # compute next activation state using the formula given above
            a_next = np.tanh( np.matmul(Waa, a_prev) + np.matmul(Wax, xt) + ba )
            # compute output of the current cell using the formula given above
            yt_pred = softmax( np.matmul(Wya, a_next) + by )
            ### END CODE HERE ###
            # store values you need for backward propagation in cache
            cache = (a next, a prev, xt, parameters)
            return a next. vt pred. cache
```

yt[1]:

yt.shape:

0.9982559 0.17746526]

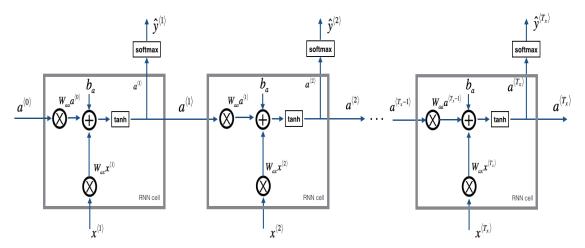
(2, 10)

```
In [3]: np.random.seed(1)
         xt = np.random.randn(3,10)
         a_prev = np.random.randn(5,10)
         \overline{\text{Waa}} = \text{np.random.randn}(5,5)
         Wax = np.random.randn(5,3)
         Wya = np.random.randn(2,5)
         ba = np.random.randn(5,1)
         by = np.random.randn(2,1)
         parameters = {"Waa": Waa, "Wax": Wax, "Wya": Wya, "ba": ba, "by": by}
         a_next, yt_pred, cache = rnn_cell_forward(xt, a_prev, parameters)
         print("a_next[4] = ", a_next[4])
         print("a_next.shape = ", a_next.shape)
         print("yt_pred[1] =", yt_pred[1])
         print("vt pred.shape = ". vt pred.shape)
         a_next[4] = [ 0.59584544  0.18141802  0.61311866
                                                                 0.99808218 0.85016201 0.
         99980978
          -0.18887155 0.99815551 0.6531151
                                                   0.828720371
         a_next.shape = (5, 10)
         yt_pred[1] = [0.9888161]
                                      0.01682021 0.21140899
                                                                 0.36817467 0.98988387 0.
         88945212
           0.36920224 0.9966312
                                     0.9982559
                                                   0.177465261
        yt pred.shape = (2, 10)
        Expected Output:
                         [\ 0.59584544\ 0.18141802\ 0.61311866\ 0.99808218\ 0.85016201\ 0.99980978\ -0.18887155\ 0.99815551
            a_next[4]:
                                                                             0.6531151 0.82872037]
         a_next.shape:
                                                                                         (5, 10)
```

 $\hbox{\tt [0.9888161\ 0.01682021\ 0.21140899\ 0.36817467\ 0.98988387\ 0.88945212\ 0.36920224\ 0.9966312}$ 

# 1.2 - RNN forward pass

You can see an RNN as the repetition of the cell you've just built. If your input sequence of data is carried over 10 time steps, then you will copy the RNN cell 10 times. Each cell takes as input the hidden state from the previous cell  $(a^{\langle t-1 \rangle})$  and the current time-step's input data  $(x^{\langle t \rangle})$ . It outputs a hidden state  $(a^{\langle t \rangle})$  and a prediction  $(y^{\langle t \rangle})$  for this time-step.



**Figure 3**: Basic RNN. The input sequence  $x=(x^{\langle 1 \rangle}, x^{\langle 2 \rangle}, \dots, x^{\langle T_x \rangle})$  is carried over  $T_x$  time steps. The network outputs  $y=(y^{\langle 1 \rangle}, y^{\langle 2 \rangle}, \dots, y^{\langle T_x \rangle})$ .

Exercise: Code the forward propagation of the RNN described in Figure (3).

### Instructions:

- 1. Create a vector of zeros (a) that will store all the hidden states computed by the RNN.
- 2. Initialize the "next" hidden state as  $a_0$  (initial hidden state).
- 3. Start looping over each time step, your incremental index is t:
  - Update the "next" hidden state and the cache by running rnn\_cell\_forward
  - Store the "next" hidden state in a ( $t^{th}$  position)
  - Store the prediction in y
  - Add the cache to the list of caches
- 4. Return a, y and caches

```
In [4]: # GRADED FUNCTION: rnn forward
        def rnn_forward(x, a0, parameters):
            Implement the forward propagation of the recurrent neural network describe
            Arguments:
            x -- Input data for every time-step, of shape (n_x, m, T_x).
            a0 -- Initial hidden state, of shape (n a, m)
            parameters -- python dictionary containing:
                                Waa -- Weight matrix multiplying the hidden state, num
                                Wax -- Weight matrix multiplying the input, numpy arra
                                Wya -- Weight matrix relating the hidden-state to the
                                ba -- Bias numpy array of shape (n_a, 1)
                                by -- Bias relating the hidden-state to the output, nu
            Returns:
            a -- Hidden states for every time-step, numpy array of shape (n_a, m, T_x)
            y pred -- Predictions for every time-step, numpy array of shape (n_y, m, T
            caches -- tuple of values needed for the backward pass, contains (list of
            # Initialize "caches" which will contain the list of all caches
            caches = []
            # Retrieve dimensions from shapes of x and parameters["Wya"]
            n_x, m, T_x = x.shape
            n_y, n_a = parameters["Wya"].shape
            ### START CODE HERE ###
            # initialize "a" and "y" with zeros (≈2 lines)
            a = np.zeros((n_a, m, T_x))
            y_pred = np.zeros((n_y, m, T_x))
            # Initialize a next (≈1 line)
            a next = np.zeros((n a, m))
            a[:,:,0] = a0
            # loop over all time-steps
            for t in range(T_x):
                # Update next hidden state, compute the prediction, get the cache (pprox 1
                a_next, yt_pred, cache = rnn_cell_forward(x[:,:,t], a[:,:,t], paramete
                # Save the value of the new "next" hidden state in a (≈1 line)
                a[:,:,t] = a_next
                # Save the value of the prediction in y (≈1 line)
                y_pred[:,:,t] = yt_pred[
                # Append "cache" to "caches" (≈1 line)
                caches.append(cache)
            ### END CODE HERE ###
            # store values needed for backward propagation in cache
            caches = (caches, x)
            return a. v pred. caches
```

```
In [5]: np.random.seed(1)
         x = np.random.randn(3,10,4)
         a0 = np.random.randn(5,10)
         Waa = np.random.randn(5,5)
         Wax = np.random.randn(5,3)
         Wya = np.random.randn(2,5)
         ba = np.random.randn(5,1)
         by = np.random.randn(2,1)
         parameters = {"Waa": Waa, "Wax": Wax, "Wya": Wya, "ba": ba, "by": by}
         a, y pred, caches = rnn forward(x, a0, parameters)
         print("a[4][1] = ", a[4][1])
         print("a.shape = ", a.shape)
         print("y_pred[1][3] =", y_pred[1][3])
         print("y_pred.shape = ", y_pred.shape)
print("caches[1][1][3] = ", caches[1][1][3])
         print("len(caches) = ". len(caches))
         a[4][1] = [-0.99999375 \quad 0.94421624 \quad -0.99963121 \quad -0.97342254]
         a.shape = (5, 10, 4)
        y pred[1][3] = [ 0.79560373  0.21066662  0.00197809  0.10096196]
        y pred.shape = (2, 10, 4)
         caches[1][1][3] = [-1.1425182 -0.34934272 -0.20889423 0.58662319]
         len(caches) = 2
```

```
a[4][1]: [-0.99999375 0.77911235 -0.99861469 -0.99833267]

a.shape: (5, 10, 4)

y[1][3]: [0.79560373 0.86224861 0.11118257 0.81515947]

y.shape: (2, 10, 4)

cache[1][1][3]: [-1.1425182 -0.34934272 -0.20889423 0.58662319]

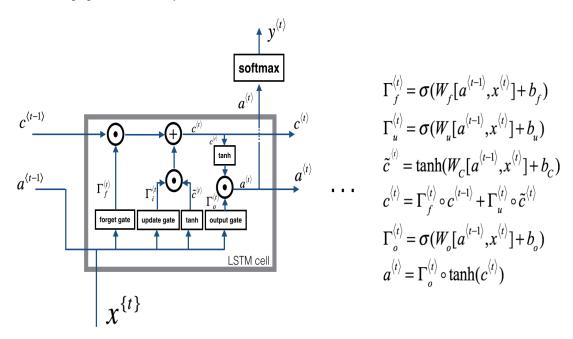
len(cache): 2
```

Congratulations! You've successfully built the forward propagation of a recurrent neural network from scratch. This will work well enough for some applications, but it suffers from vanishing gradient problems. So it works best when each output  $y^{\langle t \rangle}$  can be estimated using mainly "local" context (meaning information from inputs  $x^{\langle t' \rangle}$  where t' is not too far from t).

In the next part, you will build a more complex LSTM model, which is better at addressing vanishing gradients. The LSTM will be better able to remember a piece of information and keep it saved for many timesteps.

# 2 - Long Short-Term Memory (LSTM) network

This following figure shows the operations of an LSTM-cell.



**Figure 4**: LSTM-cell. This tracks and updates a "cell state" or memory variable  $c^{\langle t \rangle}$  at every time-step, which can be different from  $a^{\langle t \rangle}$ .

Similar to the RNN example above, you will start by implementing the LSTM cell for a single time-step. Then you can iteratively call it from inside a for-loop to have it process an input with  $T_x$  time-steps.

### About the gates

### - Forget gate

For the sake of this illustration, lets assume we are reading words in a piece of text, and want use an LSTM to keep track of grammatical structures, such as whether the subject is singular or plural. If the subject changes from a singular word to a plural word, we need to find a way to get rid of our previously stored memory value of the singular/plural state. In an LSTM, the forget gate lets us do this:

$$\Gamma_f^{\langle t \rangle} = \sigma(W_f[a^{\langle t-1 \rangle}, x^{\langle t \rangle}] + b_f) \tag{1}$$

Here,  $W_f$  are weights that govern the forget gate's behavior. We concatenate  $[a^{\langle t-1\rangle}, x^{\langle t\rangle}]$  and multiply by  $W_f$ . The equation above results in a vector  $\Gamma_f^{\langle t\rangle}$  with values between 0 and 1. This forget gate vector will be multiplied element-wise by the previous cell state  $c^{\langle t-1\rangle}$ . So if one of the values of  $\Gamma_f^{\langle t\rangle}$  is 0 (or close to 0) then it means that the LSTM should remove that piece of information (e.g. the singular subject) in the corresponding component of  $c^{\langle t-1\rangle}$ . If one of the values is 1, then it will keep the information.

## - Update gate

Once we forget that the subject being discussed is singular, we need to find a way to update it to reflect that the new subject is now plural. Here is the formulat for the update gate:

# 2.1 - LSTM cell

Exercise: Implement the LSTM cell described in the Figure (3).

## Instructions:

- 1. Concatenate  $a^{\langle t-1 \rangle}$  and  $x^{\langle t \rangle}$  in a single matrix:  $concat = \begin{bmatrix} a^{\langle t-1 \rangle} \\ x^{\langle t \rangle} \end{bmatrix}$
- 2. Compute all the formulas 1-6. You can use sigmoid() (provided) and np.tanh().
- 3. Compute the prediction  $y^{\langle t \rangle}$ . You can use softmax() (provided).

```
In [6]: # GRADED FUNCTION: lstm cell forward
        def lstm_cell_forward(xt, a_prev, c_prev, parameters):
            Implement a single forward step of the LSTM-cell as described in Figure (4
            Arguments:
            xt -- your input data at timestep "t", numpy array of shape (n_x, m).
            a prev -- Hidden state at timestep "t-1", numpy array of shape (n_a, m)
            c prev -- Memory state at timestep "t-1", numpy array of shape (n a, m)
            parameters -- python dictionary containing:
                                Wf -- Weight matrix of the forget gate, numpy array of
                                bf -- Bias of the forget gate, numpy array of shape (n
                                Wi -- Weight matrix of the update gate, numpy array of
                                bi -- Bias of the update gate, numpy array of shape (n
                                Wc -- Weight matrix of the first "tanh", numpy array o
                                bc -- Bias of the first "tanh", numpy array of shape
                                Wo -- Weight matrix of the output gate, numpy array of
                                bo -- Bias of the output gate, numpy array of shape (
                                Wy -- Weight matrix relating the hidden-state to the o
                                by -- Bias relating the hidden-state to the output, nu
            Returns:
            a_next -- next hidden state, of shape (n_a, m)
            c_next -- next memory state, of shape (n_a, m)
            yt_pred -- prediction at timestep "t", numpy array of shape (n_y, m)
            cache -- tuple of values needed for the backward pass, contains (a_next, c
            Note: ft/it/ot stand for the forget/update/output gates, cct stands for th
                  c stands for the memory value
            # Retrieve parameters from "parameters"
            Wf = parameters["Wf"]
            bf = parameters["bf'
            Wi = parameters["Wi'
            bi = parameters["bi'
            Wc = parameters["Wc'
            bc = parameters["bc'
            Wo = parameters["Wo'
            bo = parameters["bo"]
            Wy = parameters["Wy"]
            by = parameters["by"]
            # Retrieve dimensions from shapes of xt and Wy
            n_x, m = xt.shape
            n_y, n_a = Wy.shape
            ### START CODE HERE ###
            # Concatenate a_prev and xt (≈3 lines)
            concat = np.concatenate( (a_prev, xt), axis=0 )
              concat[: n_a, :] = None
              concat[n_a :, :] = None
            # Compute values for ft, it, cct, c_next, ot, a_next using the formulas gi
            ft = sigmoid( np.matmul(Wf, concat) + bf )
            it = sigmoid( np.matmul(Wi, concat) + bi )
            cct = np.tanh( np.matmul(Wc, concat) + bc )
            c next = ft * c prev + it * cct
            ot = sigmoid( np.matmul(Wo, concat) + bo )
            a_next = ot * c_next
            # Compute prediction of the ISTM cell (≈1 line)
```

```
In [12]: | np.random.seed(1)
                       xt = np.random.randn(3,10)
                       a_prev = np.random.randn(5,10)
                       c_prev = np.random.randn(5,10)
                       \overline{Wf} = np.random.randn(5, 5+3)
                       bf = np.random.randn(5,1)
                       Wi = np.random.randn(5, 5+3)
                       bi = np.random.randn(5,1)
                       Wo = np.random.randn(5, 5+3)
                       bo = np.random.randn(5,1)
                       Wc = np.random.randn(5, 5+3)
                       bc = np.random.randn(5,1)
                       Wy = np.random.randn(2,5)
                       by = np.random.randn(2,1)
                       parameters = {"Wf": Wf, "Wi": Wi, "Wo": Wo, "Wc": Wc, "Wy": Wy, "bf": bf, "bi"
                       a_next, c_next, yt, cache = lstm_cell_forward(xt, a_prev, c_prev, parameters)
                       print("a_next[4] = ", a_next[4])
                       print("a_next.shape = ", c_next.shape)
                       print("c_next[2] = ", c_next[2])
                       print("c_next.shape = ", c_next.shape)
                       print("yt[1] = ", yt[1])
                       print("yt.shape = ", yt.shape)
                       print("cache[1][3] =", cache[1][3])
print("len(cache) = ". len(cache))
                       a next[4] = [-0.875806]
                                                                                          0.00404531 0.02092666 0.2324501 -1.47089453 0.
                       00184318
                            1.04967323 0.36202361 -0.00247729 0.47725361]
                       a_next.shape = (5, 10)
                       c_{\text{next}[2]} = [0.63267805 \ 1.00570849 \ 0.35504474 \ 0.20690913 \ -1.64566718 \ 0.
                       11832942
                            0.76449811 - 0.0981561 - 0.74348425 - 0.26810932
                       c_next.shape = (5, 10)
                       yt[1] = [0.64402919 0.23459356 0.2552183]
                                                                                                                                           0.34573712  0.70867556  0.30833
                       504
                            0.13638532  0.39064322  0.40807432  0.38394946]
                       yt.shape = (2, 10)
                       cache[1][3] = [-0.16263996 \ 1.03729328 \ 0.72938082 \ -0.54101719 \ 0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0.02752074 \ -0
                       .30821874
                       0.07651101 - 1.03752894 \ 1.41219977 - 0.37647422] len(cache) = 10
```

[-0.66408471 0.0036921 0.02088357 0.22834167 -0.85575339 0.00138482 0.76566531 0.3463 -0.00215674 0.43827	a_next[4]:
pe: (5	a_next.shape:
<b>[</b> 0.63267805 1.00570849 0.35504474 0.20690913 -1.64566718 0.11832942 0.76449811 -0.098 -0.74348425 -0.26810	c_next[2]:
pe: (5	c_next.shape:
[ 0.79913913 0.15986619 0.22412122 0.15606108 0.97057211 0.31146381 0.00943007 0.1266 0.39380172 0.07828	yt[1]:
pe: (2	yt.shape:
[-0.16263996 1.03729328 0.72938082 -0.54101719 0.02752074 -0.30821874 0.07651101 -1.0375 1.41219977 -0.37647	cache[1][3]:
e):	len(cache):

# 2.2 - Forward pass for LSTM

Now that you have implemented one step of an LSTM, you can now iterate this over this using a for-loop to process a sequence of  $T_x$  inputs.

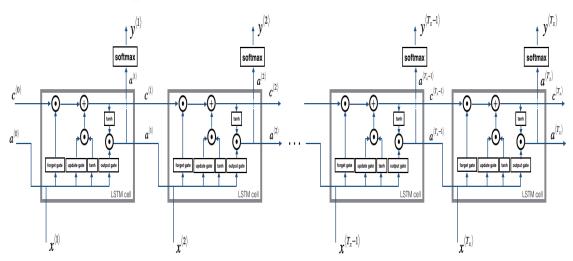


Figure 4: LSTM over multiple time-steps.

**Exercise:** Implement lstm\_forward() to run an LSTM over  $T_{x}$  time-steps.

**Note**:  $c^{\langle 0 \rangle}$  is initialized with zeros.

```
In [18]: # GRADED FUNCTION: lstm forward
         def lstm_forward(x, a0, parameters):
             Implement the forward propagation of the recurrent neural network using an
             Arguments:
             x -- Input data for every time-step, of shape (n_x, m, T_x).
             a0 -- Initial hidden state, of shape (n a, m)
             parameters -- python dictionary containing:
                                  Wf -- Weight matrix of the forget gate, numpy array of
                                  bf -- Bias of the forget gate, numpy array of shape (n
                                  Wi -- Weight matrix of the update gate, numpy array of
                                  bi -- Bias of the update gate, numpy array of shape (n
                                  Wc -- Weight matrix of the first "tanh", numpy array o
                                  bc -- Bias of the first "tanh", numpy array of shape (
                                  Wo -- Weight matrix of the output gate, numpy array of
                                  bo -- Bias of the output gate, numpy array of shape (n
                                 Wy -- Weight matrix relating the hidden-state to the o
                                  by -- Bias relating the hidden-state to the output, nu
             Returns:
             a -- Hidden states for every time-step, numpy array of shape (n_a, m, T_x)
             y -- Predictions for every time-step, numpy array of shape (n_y, m, T_x)
             caches -- tuple of values needed for the backward pass, contains (list of
             # Initialize "caches", which will track the list of all the caches
             caches = []
             ### START CODE HERE ###
             Wf = parameters["Wf"]
             bf = parameters["bf"]
             Wi = parameters["Wi"]
             bi = parameters["bi'
             Wc = parameters["Wc'
             bc = parameters["bc'
             Wo = parameters["Wo'
             bo = parameters["bo"]
             Wy = parameters["Wy"]
             by = parameters["by"]
             # Retrieve dimensions from shapes of x and parameters['Wy'] (\approx 2 lines)
             n_x, m, T_x = np.shape(x)
             n_y, n_a = np.shape(Wy)
             # initialize "a", "c" and "y" with zeros (≈3 lines)
             a = np.zeros((n_a, m, T_x))
             c = np.zeros((n_a, m, T_x))
             y = np.zeros((n_y, m, T_x))
             # Initialize a_next and c_next (≈2 lines)
             a_next = np.zeros((n_a, m))
             c_next = np.zeros( (n_a, m) )
             a[:,:,0] = a0
             # loop over all time-steps
             for t in range(T x):
                 # Update next hidden state, next memory state, compute the prediction,
                 a_next, c_next, yt, cache = lstm_cell_forward(x[:,:,t], a[:,:,0], c[:,
                 # Save the value of the new "next" hidden state in a (≈1 line)
                 a[\cdot \cdot t] = a next
```

14 of 27

```
In [19]: | np.random.seed(1)
         x = np.random.randn(3,10,7)
         a0 = np.random.randn(5,10)
         Wf = np.random.randn(5, 5+3)
         bf = np.random.randn(5,1)
         Wi = np.random.randn(5, 5+3)
         bi = np.random.randn(5,1)
         Wo = np.random.randn(5, 5+3)
         bo = np.random.randn(5,1)
         Wc = np.random.randn(5, 5+3)
         bc = np.random.randn(5,1)
         Wy = np.random.randn(2,5)
         by = np.random.randn(2,1)
         parameters = {"Wf": Wf, "Wi": Wi, "Wo": Wo, "Wc": Wc, "Wy": Wy, "bf": bf, "bi"
         a, y, c, caches = lstm forward(x, a0, parameters)
         print("a[4][3][6] = ", a[4][3][6])
         print("a.shape = ", a.shape)
         print("y[1][4][3] =", y[1][4][3])
         print("y.shape = ", y.shape)
         print("caches[1][1[1]] =", caches[1][1][1])
         print("c[1][2][1]", c[1][2][1])
         print("len(caches) = ". len(caches))
         a[4][3][6] = 0.0789859213869
         a.shape = (5, 10, 7)
         y[1][4][3] = 0.831911141582
         y.shape = (2, 10, 7)
         caches[1][1[1]] = [ 0.82797464  0.23009474  0.76201118  -0.22232814  -0.2007580
           0.18656139
           0.41005165]
         c[1][2][1] -0.863760336372
         len(caches) = 2
```

```
a[4][3][6] = 0.172117767533

a.shape = (5, 10, 7)

y[1][4][3] = 0.95087346185

y.shape = (2, 10, 7)

caches[1][1][1] = [0.82797464 0.23009474 0.76201118 -0.22232814 -0.20075807 0.18656139 0.41005165]

c[1][2][1] = -0.855544916718

len(caches) = 2
```

Congratulations! You have now implemented the forward passes for the basic RNN and the LSTM. When using a deep learning framework, implementing the forward pass is sufficient to build systems that achieve great performance.

The rest of this notebook is optional, and will not be graded.

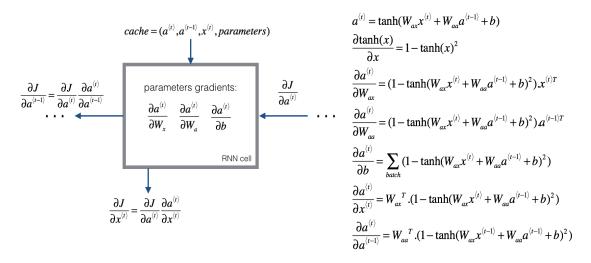
# 3 - Backpropagation in recurrent neural networks (OPTIONAL / UNGRADED)

In modern deep learning frameworks, you only have to implement the forward pass, and the framework takes care of the backward pass, so most deep learning engineers do not need to bother with the details of the backward pass. If however you are an expert in calculus and want to see the details of backprop in RNNs, you can work through this optional portion of the notebook.

When in an earlier course you implemented a simple (fully connected) neural network, you used backpropagation to compute the derivatives with respect to the cost to update the parameters. Similarly, in recurrent neural networks you can to calculate the derivatives with respect to the cost in order to update the parameters. The backprop equations are quite complicated and we did not derive them in lecture. However, we will briefly present them below.

## 3.1 - Basic RNN backward pass

We will start by computing the backward pass for the basic RNN-cell.



**Figure 5**: RNN-cell's backward pass. Just like in a fully-connected neural network, the derivative of the cost function J backpropagates through the RNN by following the chain-rule from calculas. The chain-rule is also used to calculate  $(\frac{\partial J}{\partial W_{ax}}, \frac{\partial J}{\partial W_{aa}}, \frac{\partial J}{\partial b})$  to update the parameters  $(W_{ax}, W_{aa}, b_a)$ .

#### Deriving the one step backward functions:

To compute the rnn\_cell\_backward you need to compute the following equations. It is a good exercise to derive them by hand.

The derivative of  $\tanh$  is  $1 - \tanh(x)^2$ . You can find the complete proof <u>here (https://www.wyzant.com/resources/lessons/math/calculus/derivative\_proofs/tanx)</u>. Note that:  $\operatorname{sech}(x)^2 = 1 - \tanh(x)^2$ 

Similarly for 
$$\frac{\partial a^{(t)}}{\partial W_{ax}}$$
,  $\frac{\partial a^{(t)}}{\partial W_{aa}}$ ,  $\frac{\partial a^{(t)}}{\partial b}$ , the derivative of  $\tanh(u)$  is  $(1-\tanh(u)^2)du$ .

The final two equations also follow same rule and are derived using the tanh derivative. Note that the arrangement is done in a way to get the same dimensions to match.

```
In [ ]: | def rnn_cell_backward(da_next, cache):
            Implements the backward pass for the RNN-cell (single time-step).
            Arguments:
            da_next -- Gradient of loss with respect to next hidden state
            cache -- python dictionary containing useful values (output of rnn_cell_fo
            Returns:
            gradients -- python dictionary containing:
                                 dx -- Gradients of input data, of shape (n x, m)
                                 da_prev -- Gradients of previous hidden state, of shap
                                 dWax -- Gradients of input-to-hidden weights, of shape
                                 dWaa -- Gradients of hidden-to-hidden weights, of shap
                                 dba -- Gradients of bias vector, of shape (n a, 1)
            # Retrieve values from cache
            (a_next, a_prev, xt, parameters) = cache
            # Retrieve values from parameters
            Wax = parameters["Wax"]
            Waa = parameters["Waa"]
            Wya = parameters["Wya"]
            ba = parameters["ba"]
            by = parameters["by"]
            ### START CODE HERE ###
            # compute the gradient of tanh with respect to a_next (≈1 line)
            dtanh = None
            # compute the gradient of the loss with respect to Wax (≈2 lines)
            dxt = None
            dWax = None
            # compute the gradient with respect to Waa (≈2 lines)
            da prev = None
            dWaa = None
            # compute the gradient with respect to b (≈1 line)
            dba = None
            ### END CODE HERE ###
            # Store the gradients in a python dictionary
            gradients = {"dxt": dxt, "da_prev": da_prev, "dWax": dWax, "dWaa": dWaa,
            return gradients
```

```
In [ ]: | np.random.seed(1)
         xt = np.random.randn(3,10)
         a_prev = np.random.randn(5,10)
         Wax = np.random.randn(5,3)
         Waa = np.random.randn(5,5)
         Wya = np.random.randn(2,5)
         b = np.random.randn(5,1)
         by = np.random.randn(2,1)
         parameters = {"Wax": Wax, "Waa": Waa, "Wya": Wya, "ba": ba, "by": by}
         a next, yt, cache = rnn cell forward(xt, a prev, parameters)
         da next = np.random.randn(5,10)
         gradients = rnn cell backward(da next, cache)
         print("gradients[\"dxt\"][1][2] = ", gradients["dxt"][1][2])
         print("gradients[\"dxt\"].shape =", gradients["dxt"].shape)
         print("gradients[\"da_prev\"][2][3] =", gradients["da_prev"][2][3])
print("gradients[\"da_prev\"].shape =", gradients["da_prev"].shape)
         print("gradients[\"dWax\"][3][1] =", gradients["dWax"][3][1])
         print("gradients[\"dWax\"].shape =", gradients["dWax"].shape)
         print("gradients[\"dWaa\"][1][2] =", gradients["dWaa"][1][2])
         print("gradients[\"dWaa\"].shape =", gradients["dWaa"].shape)
         print("gradients[\"dba\"][4] =", gradients["dba"][4])
         print("gradients[\"dba\"].shape =". gradients["dba"].shape)
```

```
gradients["dxt"][1][2] = -0.460564103059
    gradients["dxt"].shape =
                                         (3, 10)
 gradients["da_prev"][2][3] = 0.0842968653807
gradients["da_prev"].shape =
                                         (5, 10)
   gradients["dWax"][3][1] =
                               0.393081873922
  gradients["dWax"].shape =
                                           (5, 3)
   gradients["dWaa"][1][2] =
                                -0.28483955787
  gradients["dWaa"].shape =
                                           (5, 5)
        gradients["dba"][4] =
                                  [ 0.80517166]
    gradients["dba"].shape =
                                          (5, 1)
```

## Backward pass through the RNN

Computing the gradients of the cost with respect to  $a^{\langle t \rangle}$  at every time-step t is useful because it is what helps the gradient backpropagate to the previous RNN-cell. To do so, you need to iterate through all the time steps starting at the end, and at each step, you increment the overall  $db_a$ ,  $dW_{aa}$ ,  $dW_{ax}$  and you store dx.

### Instructions:

Implement the rnn\_backward function. Initialize the return variables with zeros first and then loop through all the time steps while calling the rnn\_cell\_backward at each time timestep, update the other variables accordingly.

```
In [ ]: | def rnn_backward(da, caches):
            Implement the backward pass for a RNN over an entire sequence of input dat
            Arguments:
            da -- Upstream gradients of all hidden states, of shape (n a, m, T x)
            caches -- tuple containing information from the forward pass (rnn_forward)
            Returns:
            gradients -- python dictionary containing:
                                 dx -- Gradient w.r.t. the input data, numpy-array of s
                                 da0 -- Gradient w.r.t the initial hidden state, numpy-
                                 dWax -- Gradient w.r.t the input's weight matrix, nump
                                 dWaa -- Gradient w.r.t the hidden state's weight matri
                                 dba -- Gradient w.r.t the bias, of shape (n a, 1)
            ### START CODE HERE ###
            # Retrieve values from the first cache (t=1) of caches (≈2 lines)
            (caches, x) = None
            (a1, a0, x1, parameters) = None
            # Retrieve dimensions from da's and x1's shapes (≈2 lines)
            n_a, m, T_x = None
            n_x, m = None
            # initialize the gradients with the right sizes (≈6 lines)
            dx = None
            dWax = None
            dWaa = None
            dba = None
            da0 = None
            da prevt = None
            # Loop through all the time steps
            for t in reversed(range(None)):
                # Compute gradients at time step t. Choose wisely the "da next" and th
                gradients = None
                # Retrieve derivatives from gradients (≈ 1 line)
                dxt, da_prevt, dWaxt, dWaat, dbat = gradients["dxt"], gradients["da_pr
                # Increment global derivatives w.r.t parameters by adding their deriva
                dx[:, :, t] = None
                dWax += None
                dWaa += None
                dba += None
            # Set da0 to the gradient of a which has been backpropagated through all t
            da0 = None
            ### END CODE HERE ###
            # Store the gradients in a python dictionary
            gradients = {"dx": dx, "da0": da0, "dWax": dWax, "dWaa": dWaa, "dba": dba}
            return gradients
```

```
In [ ]: | np.random.seed(1)
        x = np.random.randn(3,10,4)
        a0 = np.random.randn(5,10)
        Wax = np.random.randn(5,3)
        Waa = np.random.randn(5,5)
        Wya = np.random.randn(2,5)
        ba = np.random.randn(5,1)
        by = np.random.randn(2,1)
        parameters = {"Wax": Wax, "Waa": Waa, "Wya": Wya, "ba": ba, "by": by}
        a, y, caches = rnn forward(x, a0, parameters)
        da = np.random.randn(5, 10, 4)
        gradients = rnn_backward(da, caches)
        print("gradients[\"dx\"][1][2] = ", gradients["dx"][1][2])
        print("gradients[\"dx\"].shape =", gradients["dx"].shape)
        print("gradients[\"da0\"][2][3] =", gradients["da0"][2][3])
        print( gradients[\"da0\"].shape =", gradients["da0"].shape)
        print("gradients[\"dWax\"][3][1] =", gradients["dWax"][3][1])
        print("gradients[\"dWax\"].shape =", gradients["dWax"].shape)
        print("gradients[\"dWaa\"][1][2] =", gradients["dWaa"][1][2])
        print("gradients[\"dWaa\"].shape =", gradients["dWaa"].shape)
        print("gradients[\"dba\"][4] =", gradients["dba"][4])
        print("gradients[\"dba\"].shape =". gradients["dba"].shape)
```

```
gradients["dx"][1][2] = [-2.07101689 -0.59255627 0.02466855 0.01483317]
   gradients["dx"].shape =
                                                                     (3, 10, 4)
                                                             -0.314942375127
   gradients["da0"][2][3] =
 gradients["da0"].shape =
                                                                        (5, 10)
 gradients["dWax"][3][1] =
                                                               11.2641044965
gradients["dWax"].shape =
                                                                         (5, 3)
 gradients["dWaa"][1][2] =
                                                               2.30333312658
gradients["dWaa"].shape =
                                                                         (5, 5)
                                                                 [-0.74747722]
      gradients["dba"][4] =
 gradients["dba"].shape =
                                                                         (5, 1)
```

# 3.2 - LSTM backward pass

## 3.2.1 One Step backward

The LSTM backward pass is slighltly more complicated than the forward one. We have provided you with all the equations for the LSTM backward pass below. (If you enjoy calculus exercises feel free to try deriving these from scratch yourself.)

### 3.2.2 gate derivatives

$$d\Gamma_o^{\langle t \rangle} = da_{next} * \tanh(c_{next}) * \Gamma_o^{\langle t \rangle} * (1 - \Gamma_o^{\langle t \rangle})$$
 (7)

$$d\tilde{c}^{\langle t \rangle} = dc_{next} * \Gamma_u^{\langle t \rangle} + \Gamma_o^{\langle t \rangle} (1 - \tanh(c_{next})^2) * i_t * da_{next} * \tilde{c}^{\langle t \rangle} * (1 - \tanh(\tilde{c})^2)$$
 (8)

$$d\Gamma_u^{\langle t \rangle} = dc_{next} * \tilde{c}^{\langle t \rangle} + \Gamma_o^{\langle t \rangle} (1 - \tanh(c_{next})^2) * \tilde{c}^{\langle t \rangle} * da_{next} * \Gamma_u^{\langle t \rangle} * (1 - \Gamma_u^{\langle t \rangle})$$
(9)

$$d\Gamma_f^{\langle t \rangle} = dc_{next} * \tilde{c}_{prev} + \Gamma_o^{\langle t \rangle} (1 - \tanh(c_{next})^2) * c_{prev} * da_{next} * \Gamma_f^{\langle t \rangle} * (1 - \Gamma_f^{\langle t \rangle})$$
 (10)

# 3.2.3 parameter derivatives

$$dW_f = d\Gamma_f^{\langle t \rangle} * \left(\frac{a_{prev}}{x_t}\right)^T \tag{11}$$

$$dW_u = d\Gamma_u^{\langle t \rangle} * \begin{pmatrix} a_{prev} \\ x_t \end{pmatrix}^T \tag{12}$$

$$dW_c = d\tilde{c}^{\langle t \rangle} * \begin{pmatrix} a_{prev} \\ x_t \end{pmatrix}^T \tag{13}$$

$$dW_o = d\Gamma_o^{\langle t \rangle} * \begin{pmatrix} a_{prev} \\ x_t \end{pmatrix}^T \tag{14}$$

To calculate  $db_f, db_u, db_c, db_o$  you just need to sum across the horizontal (axis= 1) axis on  $d\Gamma_f^{\langle t \rangle}, d\Gamma_u^{\langle t \rangle}, d\tilde{c}^{\langle t \rangle}, d\Gamma_o^{\langle t \rangle}$  respectively. Note that you should have the keep\_dims = True option.

Finally, you will compute the derivative with respect to the previous hidden state, previous memory state, and input.

$$da_{prev} = W_f^T * d\Gamma_f^{\langle t \rangle} + W_u^T * d\Gamma_u^{\langle t \rangle} + W_c^T * d\tilde{c}^{\langle t \rangle} + W_o^T * d\Gamma_o^{\langle t \rangle}$$
(15)

Here, the weights for equations 13 are the first n\_a, (i.e.  $W_f = W_f[: n_a, :]$  etc...)

$$dc_{prev} = dc_{next} \Gamma_f^{\langle t \rangle} + \Gamma_o^{\langle t \rangle} * (1 - \tanh(c_{next})^2) * \Gamma_f^{\langle t \rangle} * da_{next}$$
 (16)

$$dx^{\langle t \rangle} = W_f^T * d\Gamma_f^{\langle t \rangle} + W_u^T * d\Gamma_u^{\langle t \rangle} + W_c^T * d\tilde{c}_t + W_o^T * d\Gamma_o^{\langle t \rangle}$$
 where the weights for equation 15 are from n\_a to the end, (i.e.  $W_f = W_f[n_a:,:]$  etc...)

**Exercise:** Implement  $lstm_cell_backward$  by implementing equations 7-17 below. Good luck!:)

6/11/18, 11:03 AM 21 of 27

```
In [ ]: def lstm_cell_backward(da_next, dc_next, cache):
            Implement the backward pass for the LSTM-cell (single time-step).
            Arguments:
            da next -- Gradients of next hidden state, of shape (n a, m)
            dc next -- Gradients of next cell state, of shape (n a, m)
            cache -- cache storing information from the forward pass
            Returns:
            gradients -- python dictionary containing:
                                 dxt -- Gradient of input data at time-step t, of shape
                                 da prev -- Gradient w.r.t. the previous hidden state,
                                 dc prev -- Gradient w.r.t. the previous memory state,
                                 dWf -- Gradient w.r.t. the weight matrix of the forget
                                 dWi -- Gradient w.r.t. the weight matrix of the update
                                 dWc -- Gradient w.r.t. the weight matrix of the memory
                                 dWo -- Gradient w.r.t. the weight matrix of the output
                                 dbf -- Gradient w.r.t. biases of the forget gate, of s
                                 dbi -- Gradient w.r.t. biases of the update gate, of s
                                 dbc -- Gradient w.r.t. biases of the memory gate, of s
                                 dbo -- Gradient w.r.t. biases of the output gate, of s
            # Retrieve information from "cache"
            (a_next, c_next, a_prev, c_prev, ft, it, cct, ot, xt, parameters) = cache
            ### START CODE HERE ###
            # Retrieve dimensions from xt's and a next's shape (≈2 lines)
            n \times m = None
            n_a, m = None
            # Compute gates related derivatives, you can find their values can be foun
            dot = None
            dcct = None
            dit = None
            dft = None
            # Code equations (7) to (10) (≈4 lines)
            dit = None
            dft = None
            dot = None
            dcct = None
            # Compute parameters related derivatives. Use equations (11)-(14) (≈8 line
            dWf = None
            dWi = None
            dWc = None
            dWo = None
            dbf = None
            dbi = None
            dbc = None
            dbo = None
            # Compute derivatives w.r.t previous hidden state, previous memory state a
            da prev = None
            dc prev = None
            dxt = None
            ### END CODE HERE ###
            # Save gradients in dictionary
            gradients = {"dxt": dxt, "da_prev": da_prev, "dc_prev": dc_prev, "dWf": dW
                         "אאר"י אאר "אףר<u>"י</u> אףר "אאַט"י אאט "אַשָּט"י אףט.
```

22 of 27

```
In [ ]: | np.random.seed(1)
                xt = np.random.randn(3,10)
                a_prev = np.random.randn(5,10)
                c_prev = np.random.randn(5,10)
                Wf = np.random.randn(5, 5+3)
                bf = np.random.randn(5,1)
                Wi = np.random.randn(5, 5+3)
                bi = np.random.randn(5,1)
                Wo = np.random.randn(5, 5+3)
                bo = np.random.randn(5,1)
                Wc = np.random.randn(5, 5+3)
                bc = np.random.randn(5,1)
                Wy = np.random.randn(2,5)
                by = np.random.randn(2,1)
                parameters = {"Wf": Wf, "Wi": Wi, "Wo": Wo, "Wc": Wc, "Wy": Wy, "bf": bf, "bi"
                a_next, c_next, yt, cache = lstm_cell_forward(xt, a_prev, c_prev, parameters)
                da next = np.random.randn(5,10)
                dc_next = np.random.randn(5,10)
                gradients = lstm_cell_backward(da_next, dc_next, cache)
                print("gradients[\"dxt\"][1][2] =", gradients["dxt"][1][2])
print("gradients[\"dxt\"].shape =", gradients["dxt"].shape)
                print("gradients[\"da_prev\"][2][3] =", gradients["da_prev"][2][3])
print("gradients[\"da_prev\"].shape =", gradients["da_prev"].shape)
print("gradients[\"dc_prev\"][2][3] =", gradients["dc_prev"][2][3])
print("gradients[\"dc_prev\"].shape =", gradients["dc_prev"].shape)
               print("gradients[\"dc_prev\"].shape =", gradients["dc_prev"]
print("gradients[\"dWf\"][3][1] =", gradients["dWf"][3][1])
print("gradients[\"dWf\"].shape =", gradients["dWf"].shape)
print("gradients[\"dWi\"][1][2] =", gradients["dWi"][1][2])
print("gradients[\"dWc\"].shape =", gradients["dWc"].shape)
print("gradients[\"dWc\"][3][1] =", gradients["dWc"][3][1])
print("gradients[\"dWc\"].shape =", gradients["dWc"].shape)
print("gradients[\"dWo\"][1][2] =", gradients["dWo"].shape)
print("gradients[\"dWo\"].shape =", gradients["dWo"].shape)
print("gradients[\"dbf\"][4] =", gradients["dbf"][4])
print("gradients[\"dbf\"].shape =", gradients["dbf"].shape)
print("gradients[\"dbf\"].shape = ", gradients["dbf"].shape)
                print( gradients[\"dbi\"].shape = , gradients[ dbi ].shape)
print("gradients[\"dbi\"][4] = ", gradients[ "dbi "][4])
print("gradients[\"dbi\"].shape = ", gradients[ "dbi "].shape)
                print("gradients[\"dbc\"][4] =", gradients["dbc"][4])
                print("gradients[\"dbc\"].shape =", gradients["dbc"].shape)
                print("gradients[\"dbo\"][4] =", gradients["dbo"][4])
                print("gradients[\"dbo\"].shape =", gradients["dbo"].shape)
```

gradients["dxt"][1][2] =	3.23055911511
gradients["dxt"].shape =	(3, 10)
gradients["da_prev"][2][3] =	-0.0639621419711
gradients["da_prev"].shape =	(5, 10)
gradients["dc_prev"][2][3] =	0.797522038797
gradients["dc_prev"].shape =	(5, 10)
gradients["dWf"][3][1] =	-0.147954838164
gradients["dWf"].shape =	(5, 8)
gradients["dWi"][1][2] =	1.05749805523
gradients["dWi"].shape =	(5, 8)
gradients["dWc"][3][1] =	2.30456216369
gradients["dWc"].shape =	(5, 8)
gradients["dWo"][1][2] =	0.331311595289
gradients["dWo"].shape =	(5, 8)
gradients["dbf"][4] =	[ 0.18864637]
gradients["dbf"].shape =	(5, 1)
gradients["dbi"][4] =	[-0.40142491]
gradients["dbi"].shape =	(5, 1)
gradients["dbc"][4] =	[ 0.25587763]
gradients["dbc"].shape =	(5, 1)
gradients["dbo"][4] =	[ 0.13893342]
gradients["dbo"].shape =	(5, 1)

# 3.3 Backward pass through the LSTM RNN

This part is very similar to the rnn\_backward function you implemented above. You will first create variables of the same dimension as your return variables. You will then iterate over all the time steps starting from the end and call the one step function you implemented for LSTM at each iteration. You will then update the parameters by summing them individually. Finally return a dictionary with the new gradients.

**Instructions**: Implement the  $lstm\_backward$  function. Create a for loop starting from  $T_x$  and going backward. For each step call  $lstm\_cell\_backward$  and update the your old gradients by adding the new gradients to them. Note that dxt is not updated but is stored.

```
In [ ]: def lstm backward(da, caches):
            Implement the backward pass for the RNN with LSTM-cell (over a whole seque
            Arguments:
            da -- Gradients w.r.t the hidden states, numpy-array of shape (n_a, m, T_x
            dc -- Gradients w.r.t the memory states, numpy-array of shape (n a, m, T x
            caches -- cache storing information from the forward pass (lstm forward)
            Returns:
            gradients -- python dictionary containing:
                                 dx -- Gradient of inputs, of shape (n x, m, T x)
                                 da0 -- Gradient w.r.t. the previous hidden state, nump
                                 dWf -- Gradient w.r.t. the weight matrix of the forget
                                 dWi -- Gradient w.r.t. the weight matrix of the update
                                 dWc -- Gradient w.r.t. the weight matrix of the memory
                                 dWo -- Gradient w.r.t. the weight matrix of the save g
                                 dbf -- Gradient w.r.t. biases of the forget gate, of s
                                 dbi -- Gradient w.r.t. biases of the update gate, of s
                                 dbc -- Gradient w.r.t. biases of the memory gate, of s
                                dbo -- Gradient w.r.t. biases of the save gate, of sha
            # Retrieve values from the first cache (t=1) of caches.
            (caches, x) = caches
            (a1, c1, a0, c0, f1, i1, cc1, o1, x1, parameters) = caches[0]
            ### START CODE HERE ###
            # Retrieve dimensions from da's and x1's shapes (≈2 lines)
            n_a, m, T_x = None
            n_x, m = None
            # initialize the gradients with the right sizes (≈12 lines)
            dx = None
            da0 = None
            da prevt = None
            dc prevt = None
            dWf = None
            dWi = None
            dWc = None
            dWo = None
            dbf = None
            dbi = None
            dbc = None
            dbo = None
            # loop back over the whole sequence
            for t in reversed(range(None)):
                # Compute all gradients using lstm cell backward
                gradients = None
                # Store or add the gradient to the parameters' previous step's gradien
                dx[:,:,t] = None
                dWf = None
                dWi = None
                dWc = None
                dWo = None
                dbf = None
                dbi = None
                dbc = None
                dbo = None
            # Set the first activation's gradient to the backpropagated gradient da_pr
            da0 = None
```

25 of 27

```
In [ ]: | np.random.seed(1)
                    x = np.random.randn(3,10,7)
                    a0 = np.random.randn(5,10)
                    Wf = np.random.randn(5, 5+3)
                    bf = np.random.randn(5,1)
                    Wi = np.random.randn(5, 5+3)
                    bi = np.random.randn(5,1)
                    Wo = np.random.randn(5, 5+3)
                    bo = np.random.randn(5,1)
                    Wc = np.random.randn(5, 5+3)
                    bc = np.random.randn(5,1)
                    parameters = {"Wf": Wf, "Wi": Wi, "Wo": Wo, "Wc": Wc, "Wy": Wy, "bf": bf, "bi"
                    a, y, c, caches = lstm forward(x, a0, parameters)
                    da = np.random.randn(5, 10, 4)
                    gradients = lstm_backward(da, caches)
                    print("gradients[\"dx\"][1][2] = ", gradients["dx"][1][2])
                    print("gradients[\"dx\"].shape =", gradients["dx"].shape)
                  print("gradients[\"da0\"][2][3] = ", gradients["da0"][2][3])
print("gradients[\"da0\"].shape = ", gradients["da0"].shape)
print("gradients[\"dWf\"][3][1] = ", gradients["dWf"][3][1])
print("gradients[\"dWf\"].shape = ", gradients["dWf"].shape)
print("gradients[\"dWi\"][1][2] = ", gradients["dWi"][1][2])
print("gradients[\"dWi\"].shape = ", gradients["dWc"][3][1])
print("gradients[\"dWc\"][3][1] = ", gradients["dWc"][3][1])
print("gradients[\"dWc\"].shape = ", gradients["dWc"].shape)
print("gradients[\"dWo\"][1][2] = ", gradients["dWo"][1][2])
print("gradients[\"dWo\"].shape = ", gradients["dWo"].shape)
print("gradients[\"dbf\"][4] = ", gradients["dbf"][4])
print("gradients[\"dbi\"][4] = ", gradients["dbi"][4])
print("gradients[\"dbc\"][4] = ", gradients["dbc"][4])
print("gradients[\"dbc\"][4] = ", gradients["dbc"][4])
print("gradients[\"dbc\"][4] = ", gradients["dbc"][4])
print("gradients[\"dbo\"][4] = ", gradients["dbc"].shape)
print("gradients[\"dbo\"][4] = ", gradients["dbc"].shape)
print("gradients[\"dbo\"][4] = ", gradients["dbo"].shape)
print("gradients[\"dbo\"][4] = ", gradients["dbo"].shape)
                    print("gradients[\"da0\"][2][3] =", gradients["da0"][2][3])
                   print("gradients[\"dbo\"l.shape =". gradients["dbo"l.shape)
```

gradients["dx"][1][2] =	[-0.00173313 0.08287442 -0.30545663 -0.43281115]	
gradients["dx"].shape =	(3, 10, 4)	
gradients["da0"][2][3] =	-0.095911501954	
gradients["da0"].shape =	(5, 10)	
gradients["dWf"][3][1] =	-0.0698198561274	
gradients["dWf"].shape =	(5, 8)	
gradients["dWi"][1][2] =	0.102371820249	
gradients["dWi"].shape =	(5, 8)	
gradients["dWc"][3][1] =	-0.0624983794927	
gradients["dWc"].shape =	(5, 8)	
gradients["dWo"][1][2] =	0.0484389131444	
gradients["dWo"].shape =	(5, 8)	
gradients["dbf"][4] =	[-0.0565788]	
gradients["dbf"].shape =	(5, 1)	
gradients["dbi"][4] =	[-0.06997391]	
gradients["dbi"].shape =	(5, 1)	
gradients["dbc"][4] =	[-0.27441821]	
gradients["dbc"].shape =	(5, 1)	
gradients["dbo"][4] =	[ 0.16532821]	
gradients["dbo"].shape =	(5, 1)	

# Congratulations!

Congratulations on completing this assignment. You now understand how recurrent neural networks work!

Lets go on to the next exercise, where you'll use an RNN to build a character-level language model.