

Recurrent Neural Networks

LSTM (long short term memory) unit

GRU and LSTM

GRU

LSTM

$$\underbrace{\tilde{c}^{< t>}} = \tanh(W_c[\Gamma_r * \underline{c^{< t-1>}}, x^{< t>}] + b_c) \qquad \overset{\sim (+)}{\sim} = \tanh(\omega_c[\alpha^{(t-1)}, x^{(t)}] + b_c)$$

$$\underline{\Gamma_u} = \sigma(W_u[c^{< t-1>}, x^{< t>}] + b_u) \qquad (\text{where}) \qquad \Gamma_u = \sigma(W_u[c^{< t-1>}, x^{(t)}] + b_u)$$

$$\underline{\Gamma_r} = \sigma(W_r[c^{< t-1>}, x^{< t>}] + b_r) \qquad (\text{where}) \qquad \Gamma_e = \sigma(\omega_e[\alpha^{(t-1)}, x^{(t)}] + b_e)$$

$$\underline{c^{< t>}} = \Gamma_u * \tilde{c}^{< t>} + (1 - \Gamma_u) * c^{< t-1>} (\text{where}) \qquad \Gamma_e = \sigma(\omega_e[\alpha^{(t-1)}, x^{(t)}] + b_e)$$

$$\underline{c^{< t>}} = \Gamma_u * \tilde{c}^{< t>} + \Gamma_e * \tilde{c}^{< t-1>}$$

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LSTM units

GRU

$\tilde{c}^{< t>} = \tanh(W_c[\Gamma_r * c^{< t-1>}, x^{< t>}] + b_c)$

$$\Gamma_u = \sigma(W_u[c^{}, x^{}] + b_u)$$

$$\Gamma_r = \sigma(W_r[c^{< t-1>}, x^{< t>}] + b_r)$$

$$c^{} = \Gamma_u * \tilde{c}^{} + (1 - \Gamma_u) * c^{}$$

$$a^{< t>} = c^{< t>}$$

LSTM

$$\tilde{c}^{< t>} = \tanh(W_c[a^{< t-1>}, x^{< t>}] + b_c)$$

$$\Gamma_u = \sigma(W_u[a^{< t-1>}, x^{< t>}] + b_u)$$

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

$$\Gamma_o = \sigma(W_o[a^{< t-1>}, x^{< t>}] + b_o)$$

$$c^{< t>} = \Gamma_u * \tilde{c}^{< t>} + \Gamma_f * c^{< t-1>}$$

$$a^{< t>} = \Gamma_o * c^{< t>}$$

[Hochreiter & Schmidhuber 1997. Long short-term memory]

Andrew Ng

LSTM in pictures

