Multi cell LSTM

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1 Introduction

In this document we formulate new extension of long short-term memory.

1.1 Conventional LSTM

Let $x_t \in \mathbb{R}^{D_x}$ be input vectors. LSTM state $(c_t, h_t)^T$ is defined by:

$$i_{t} = \sigma(W^{i}x_{t} + U^{i}h_{t-1} + b^{i})$$

$$f_{t} = \sigma(W^{f}x_{t} + U^{f}h_{t-1} + b^{f})$$

$$o_{t} = \sigma(W^{o}x_{t} + U^{o}h_{t-1} + b^{o})$$

$$\tilde{c}_{t} = \tanh(W^{c}x_{t} + U^{c}h_{t-1} + b^{c})'$$

$$c_{t} = f_{t} \bullet c_{t-1} + i_{t} \bullet \tilde{c}_{t}$$

$$h_{t} = o_{t} \bullet \tanh(c_{t}),$$

$$(1)$$

Where i_t , f_t , o_t are calles input, forget and output gates, \tilde{c}_t - candidate cell vector, c_t - cell vector, and h_t - hidden state vector. All aforementioned variables are D_h - dimensional. By \bullet we denote element-wise multiplication. Parameter count of LSTM is:

$$N = 4 \cdot D_h \cdot (D_x + D_h + 1), \tag{2}$$

and state is defined by $2D_h$ variables. c_t may be interpreted as internal memory of LSTM, while h_t - represent its content, exposed by the output gate.

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1.2 Multi cell LSTM

The internal memory of LSTM, c_t , shares the same dimension with h_t . However, according to our intuition c_t should be able to store more information than h_t . We hypothesise, that extension of c_t may increase effectiveness of LSTM approach. We suggest multi-cell variant of LSTM (MCLSTM) with D_p cells, assembled into $D_h \times D_p$ matrix C_t . Internal attention p_t controls importance weights of individual cells (columns of C_t).

$$i_{t} = \sigma(W^{i}x_{t} + U^{i}h_{t-1} + b^{i}) \in \mathbb{R}^{D_{h}}$$

$$f_{t} = \sigma(W^{f}x_{t} + U^{f}h_{t-1} + b^{f}) \in \mathbb{R}^{D_{h}}$$

$$o_{t} = \sigma(W^{o}x_{t} + U^{o}h_{t-1} + b^{o}) \in \mathbb{R}^{D_{h}}$$

$$p_{t} = \operatorname{softmax}(W^{p}x_{t} + U^{p}h_{t-1} + b^{p}) \in \mathbb{R}^{D_{p}}$$

$$\tilde{C}_{t} = \operatorname{tanh}(W^{c}x_{t} + U^{c}h_{t-1} + b^{c})1^{T} \in \mathbb{R}^{D_{h} \times D_{p}}$$

$$C_{t} = (f_{t}p_{t}^{T}) \bullet C_{t-1} + (i_{t}p_{t}^{T}) \bullet \tilde{C}_{t} \in \mathbb{R}^{D_{h} \times D_{p}}$$

$$h_{t} = \frac{1}{D_{p}}o_{t} \bullet (\operatorname{tanh}(C_{t})1) \in \mathbb{R}^{D_{h}}$$

$$(3)$$

Parameter count of multi cell LSTM is:

$$N = 4 \cdot D_h \cdot (D_x + D_h + 1) + D_p(D_x + D_h + 1), \tag{4}$$

and state is defined by $D_h(D_p + 1)$ variables.

The implementation of MCLSTM can be downloaded from: https://github.com/povidanius/multi_cell_lstm