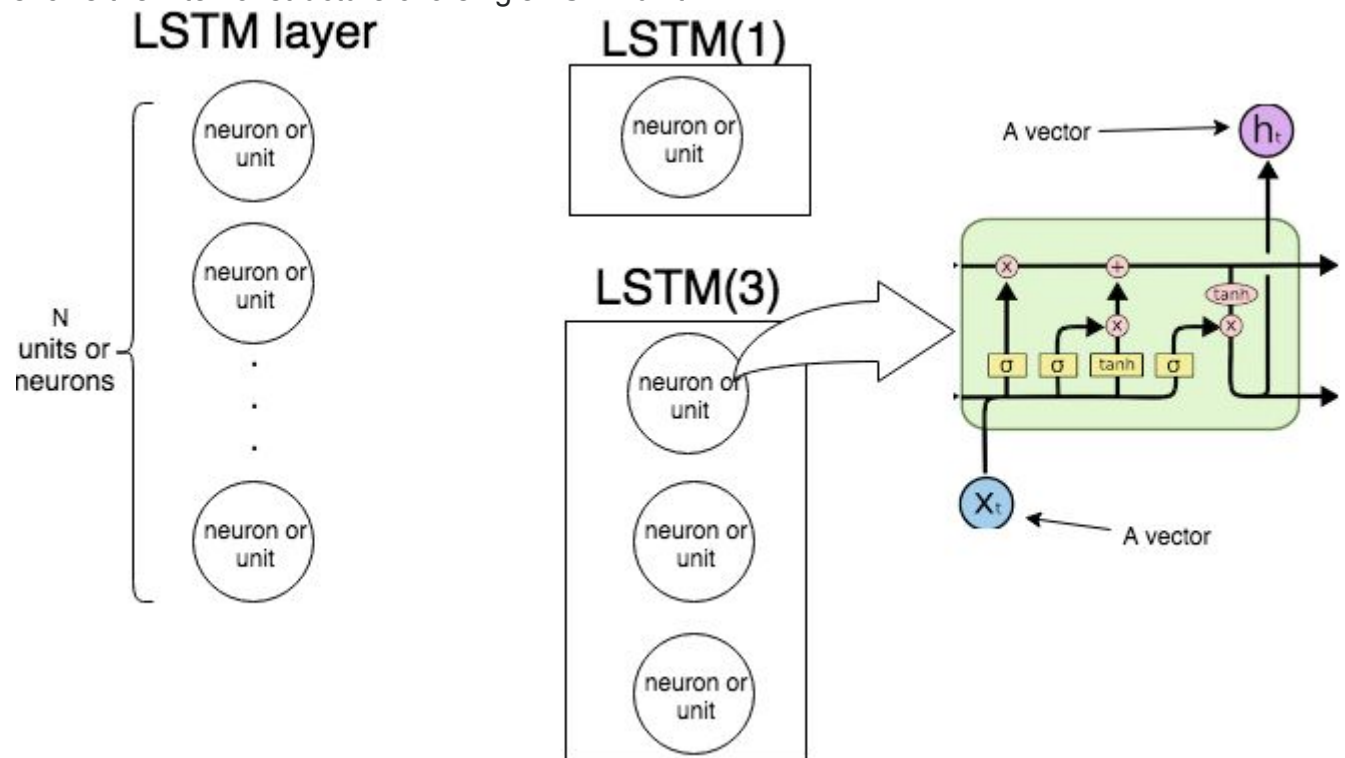
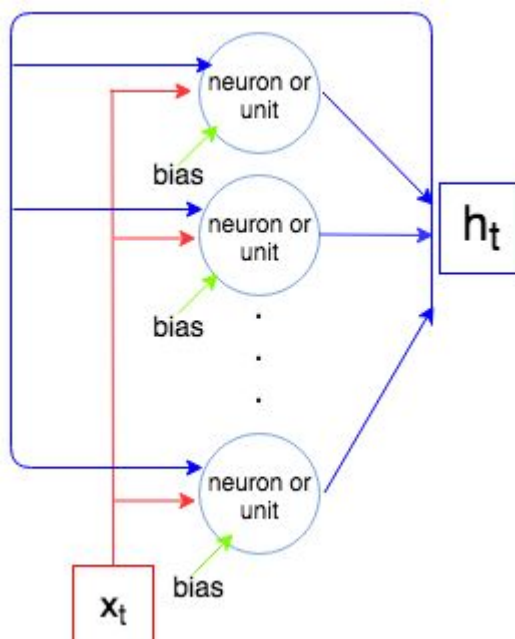


In Keras `LSTM(n)` means "create an LSTM layer consisting of LSTM units. The following picture demonstrates what layer and unit (or neuron) are, and the rightmost image shows the internal structure of a single LSTM unit.



The following picture shows how the whole LSTM layer operates.



As we know an LSTM layer processes a sequence, i.e, $x_1, \dots, x_N, x_1, \dots, x_N$. At each step t the layer (each neuron) takes the input x_t , output from previous step h_{t-1} , and bias b , and outputs a vector h_t . Coordinates of h_t are outputs of the

neurons/units, and hence the size of the vector h_{t+1} is equal to the number of units/neurons. This process continues until $X \times N$.

Now let's compute the number of parameters for `LSTM(1)` and `LSTM(3)` and compare it with what Keras shows when we call `model.summary()`.

Let `inp` be the size of the vector x_t and `out` be the size of the vector h_{t+1} (this is also the number of neurons/units). Each neuron/unit takes input vector, output from the previous step, and a bias which makes $inp+out+1$ parameters (weights). But we have `out` number of neurons and so we have $out \times (inp+out+1)$ parameters. Finally each unit has 4 weights (see the rightmost image, yellow boxes) and we have the following formula for the number of parameters:

$$4 \times out \times (inp+out+1)$$

Let's compare with what Keras outputs.

Example 1.

```
t1 = Input(shape=(1, 1))
t2 = LSTM(1)(t1)
model = Model(inputs=t1, outputs=t2)
print(model.summary())
```

Layer (type)	Output Shape	Param #
input_2 (InputLayer)	(None, 1, 1)	0
lstm_2 (LSTM)	(None, 1)	12
Total params: 12		
Trainable params: 12		
Non-trainable params: 0		

Number of units is 1, the size of input vector is 1, so $4 \times 1 \times (1+1+1) = 12$.

Example 2.

```
input_t = Input((4, 2))
output_t = LSTM(3)(input_t)
model = Model(inputs=input_t, outputs=output_t)
print(model.summary())
```

Layer (type)	Output Shape	Param #
input_6 (InputLayer)	(None, 4, 2)	0
lstm_6 (LSTM)	(None, 3)	72
Total params: 72		
Trainable params: 72		
Non-trainable params: 0		

Number of units is 3, the size of the input vector is 2, so $4 \times 3 \times (2+3+1) = 72$