# Long short-term memory

Neural Networks that remember

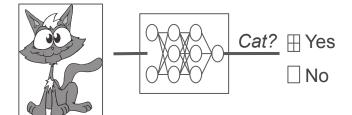
What we know so far?

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Convolutional Neural Networks (CNNs)

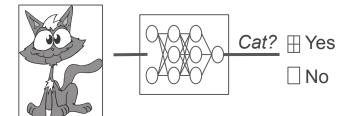
What we know so far?

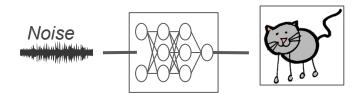
Convolutional Neural Networks (CNNs)



What we know so far?

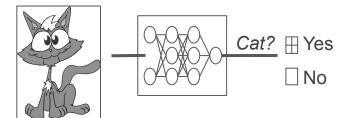
Convolutional Neural Networks (CNNs)



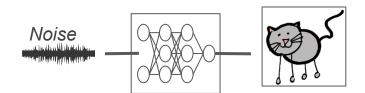


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Convolutional Neural Networks (CNNs)

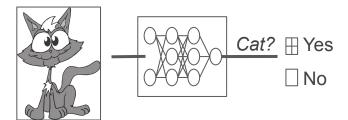


More generally

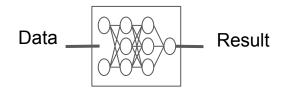


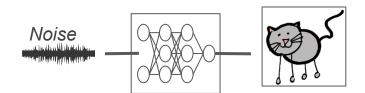
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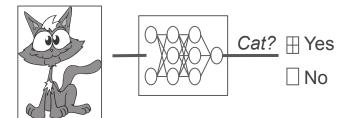
More generally



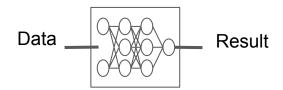


What we know so far?

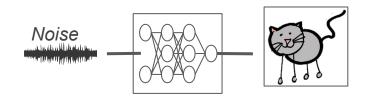
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More generally



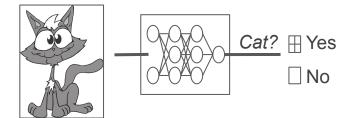
Generative Adversarial Networks (GANs)



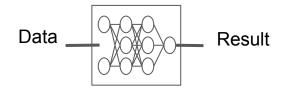
OR

What we know so far?

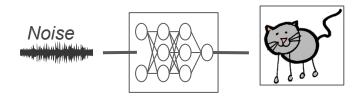
Convolutional Neural Networks (CNNs)



More generally



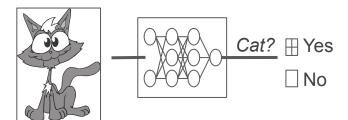
Generative Adversarial Networks (GANs)



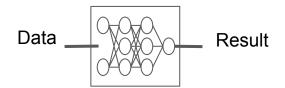
**OR** Neural Network(Data) = Result

What we know so far?

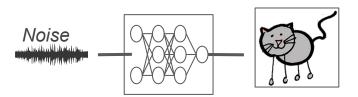
Convolutional Neural Networks (CNNs)



More generally



Generative Adversarial Networks (GANs)



OR

Neural Network(Data) = Result
$$f (x) = y$$

They are universal function approximators

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(Given enough data, they can approximate any function)

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True for images

They are universal function approximators

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True for images and classifiers

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True for images and classifiers

but

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(Given enough data, they can approximate any function)

True for images and classifiers

but

What about text?

They are universal function approximators

(Given enough data, they can approximate any function)

True for images and classifiers

but

What about text?

... and speech?

... and music?

They are universal function approximators

(Given enough data, they can approximate any function)

True for images and classifiers

but

What about text?

... and speech?

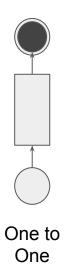
... and music?

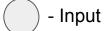
What about time/context dependent data?

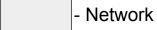




Input in relation with the output

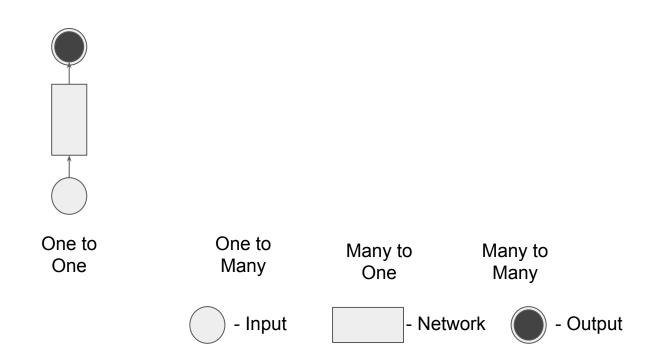


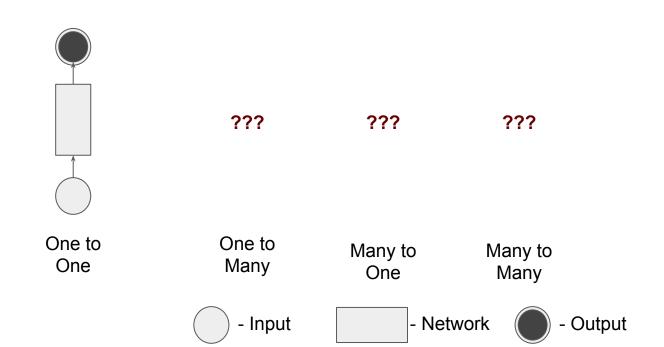


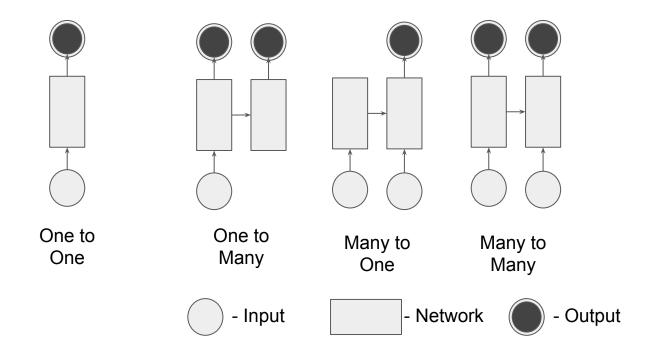


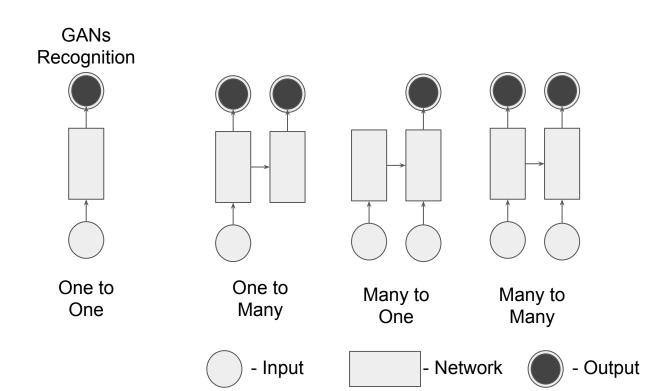


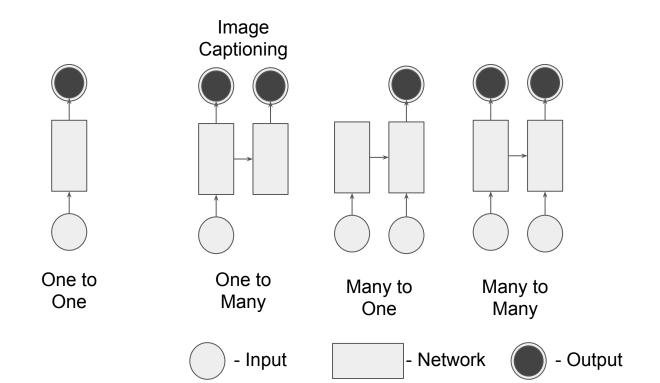
- Output

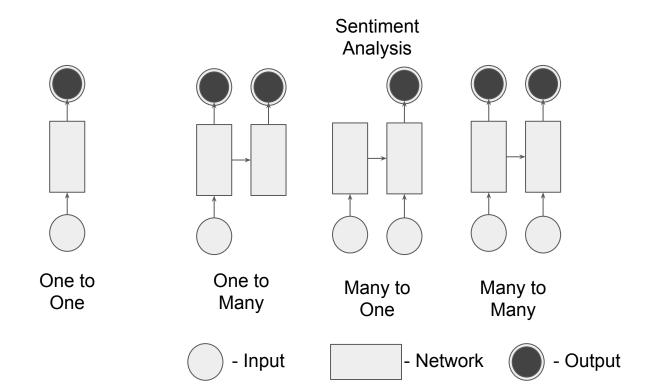


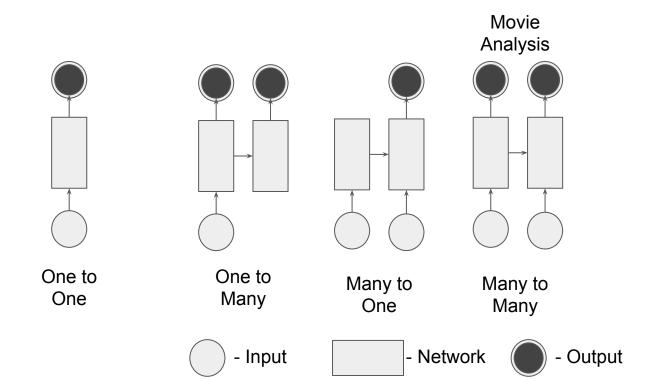


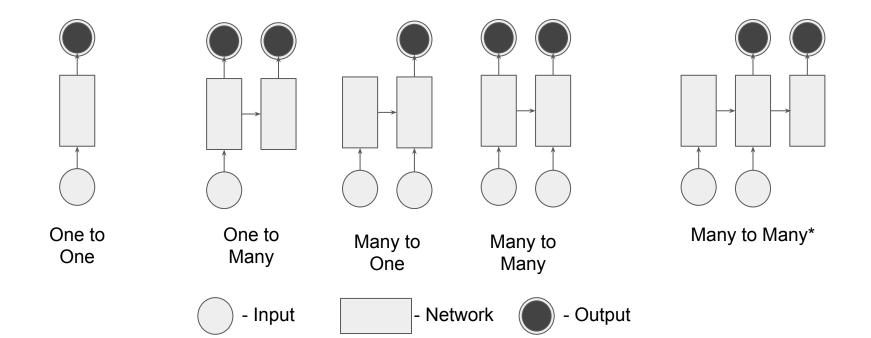


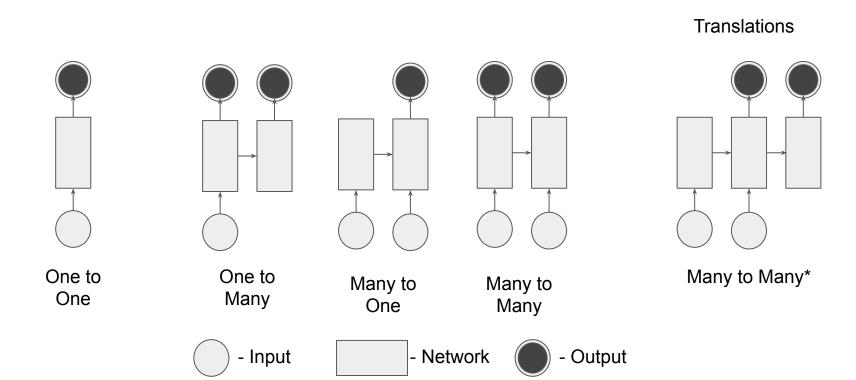


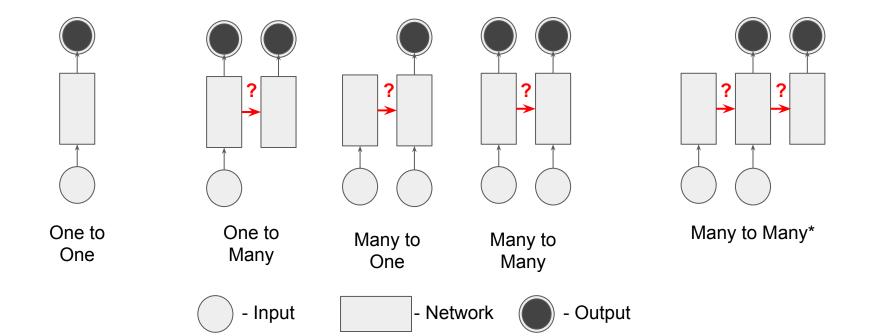




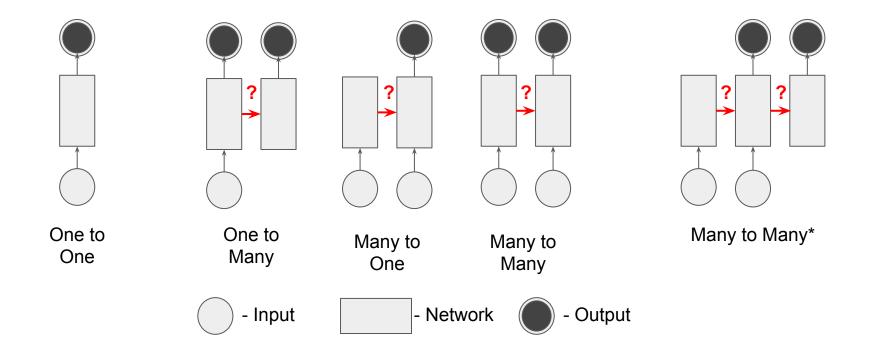




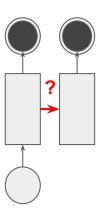




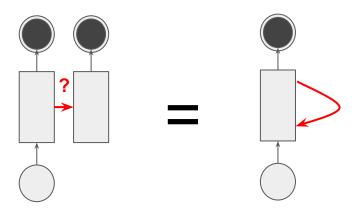
## Recurrent Neural Networks



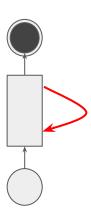
## Recurrent Neural Networks



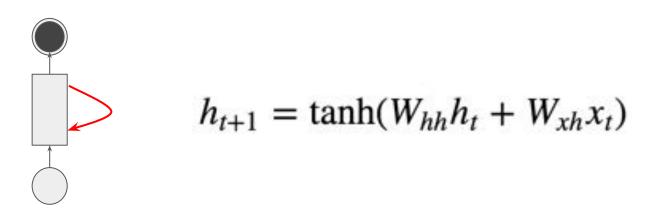
## Recurrent Neural Networks



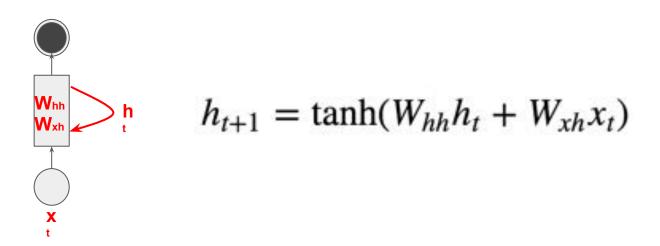
Input in relation with the output



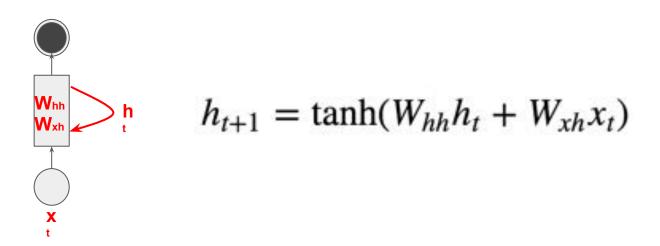
Input in relation with the output



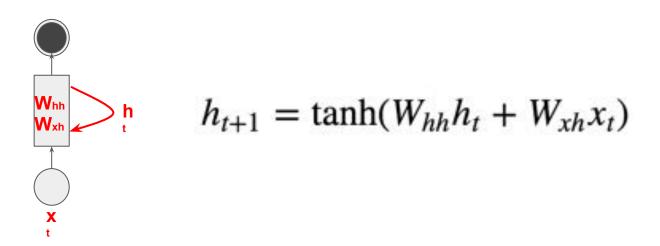
Explained



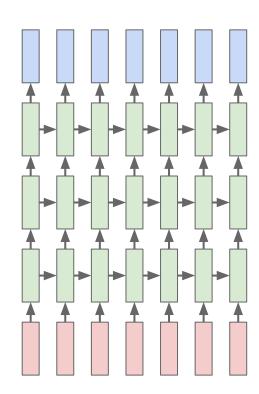
Explained



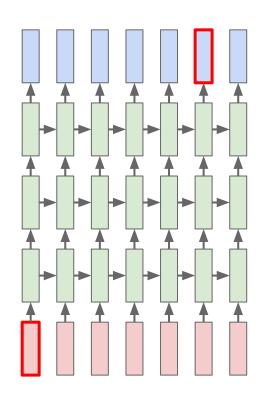
Explained



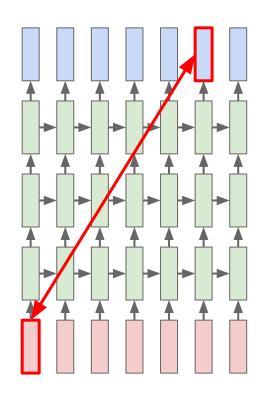
$$h_{t+1} = \tanh(W_{hh}h_t + W_{xh}x_t)$$



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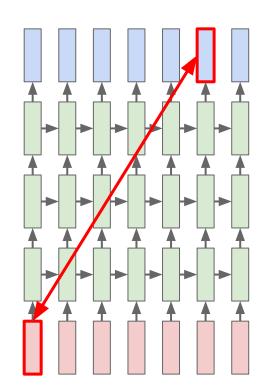
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The problem

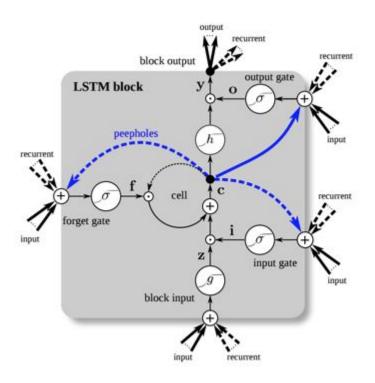
Vanishing gradient

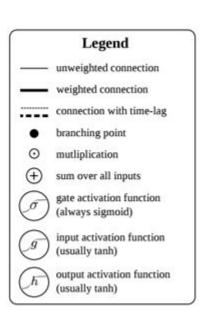


$$h_{t+1} = \tanh(W_{hh}h_t + W_{xh}x_t)$$

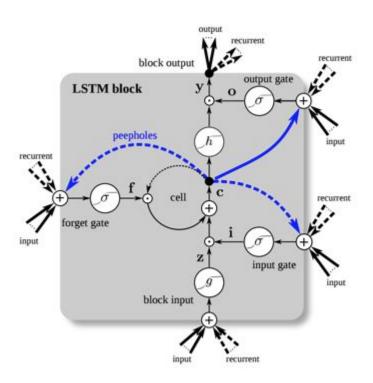
# Long short-term memory cell

## Long short-term memory cell





## Long short-term memory cell



#### Legend

unweighted connection

weighted connection

connection with time-lag

- branching point
- mutliplication
- sum over all inputs
- gate activation function (always sigmoid)
- input activation function (usually tanh)
- output activation function (usually tanh)

$$\begin{pmatrix} i \\ f \\ o \\ g \end{pmatrix} = \begin{pmatrix} \text{sigm} \\ \text{sigm} \\ \text{sigm} \\ \text{tanh} \end{pmatrix} W^l \begin{pmatrix} h_t^{l-1} \\ h_{t-1}^l \end{pmatrix}$$
$$c_t^l = f \odot c_{t-1}^l + i \odot q$$

$$\begin{aligned} c_t^l &= f \odot c_{t-1}^l + i \odot g \\ h_t^l &= o \odot \tanh(c_t^l) \end{aligned}$$

# Code example

[Github]

#### Sources

[1] "LSTM: A Search Space Odyssey" -- <a href="https://arxiv.org/pdf/1503.04069.pdf">https://arxiv.org/pdf/1503.04069.pdf</a>

[2] "RNN Escapades" -- London ML meetup 09/2015 Andrej Karpathy <a href="https://docs.google.com/presentation/d/1qs2luSdZvbNfzw217kH5-1Z9DjG0Ng6fJiabaLNQVaY">https://docs.google.com/presentation/d/1qs2luSdZvbNfzw217kH5-1Z9DjG0Ng6fJiabaLNQVaY</a>