Forget to remember
Remember to forget

Long Short Term Memories and Gated Recurrent Units

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Some of the images and animations used here were originally designed by Adam Prügel-Bennett.
Recap: An RNN is just a recursive function invocation

- \( y(t) = f(x(t), c(t)|W) \)
- and the state \( c(t) = g(x(t), c(t-1)|W) \)
- If the output \( y(t) \) depends on the input \( x(t-2) \), then prediction will be
  \[
  f(x(t), g(x(t), g(x(t-1), g(x(t-2), c(t-2)|W)|W)|W)|W)
  \]
- it should be clear that the gradients of this with respect to the weights can be found with the chain rule
- The back-propagated error will involve applying \( f \) multiple times
- Each time the error will get multiplied by some factor \( a \)
- If \( y(t) \) depends on the input \( x(t - \tau) \) then the back-propagated signal will be proportional to \( a^{\tau-1} \)
- This either vanishes or explodes when \( \tau \) becomes large

Vanishing and Exploding Gradients

\[
y(t) = w_1 (x(t) + w_2 y(t - 1))
\]

\( w_1 = w_2 = 0.9 \)
- LSTMs (long-short term memory) was designed to solve this problem.
- Key ideas: to retain a ‘long-term memory’ requires
  \[ c(t) = c(t - 1) \]
- Sometimes we have to forget and sometimes we have to change a memory.
- To do this we should use ‘gates’ that saturate at 0 and 1.
- Sigmoid functions naturally saturate at 0 and 1.
Update Equations

Initially, for \( t = 0, \ h(0) = 0 \)

- Inputs \( z(t) = (x(t), \ h(t - 1)) \)
- Network updates (\( W_* \) and \( b_* \) are the learnable parameters)

\[
\begin{align*}
  f(t) &= \sigma(W_f z(t) + b_f) \\
  i(t) &= \sigma(W_i z(t) + b_i) \\
  g(t) &= \tanh(W_g z(t) + b_g) \\
  o(t) &= \sigma(W_o z(t) + b_o)
\end{align*}
\]

- Long-term memory update

\[
c(t) = f(t) \odot c(t - 1) + g(t) \odot i(t)
\]

- Output \( h(t) = o(t) \odot \tanh(c(t)) \)

Training LSTMs

- We can train an LSTM by unwrapping it in time.
- Note that it involves four dense layers with sigmoidal (or tanh) outputs.
- This means that typically it is very slow to train.
- There are a few variants of LSTMs, but all are very similar. The most popular is probably the Gated Recurrent Unit (GRU).
LSTM Success Stories

- LSTMs have been used to win many competitions in speech and handwriting recognition.
- Major technology companies including Google, Apple, and Microsoft are using LSTMs as fundamental components in products.
- Google used LSTM for speech recognition on the smartphone, for Google Translate.
- Apple uses LSTM for the "Quicktype" function on the iPhone and for Siri.
- Amazon uses LSTM for Amazon Alexa.
- In 2017, Facebook performed some 4.5 billion automatic translations every day using long short-term memory networks\(^1\).

\(^1\)https://en.wikipedia.org/wiki/Long_short-term_memory
Gated Recurrent Unit (GRU)

- $x(t)$: input vector
- $h(t)$: output vector (and ‘hidden state’)
- $r(t)$: reset gate vector
- $z(t)$: update gate vector
- $n(t)$: new state vector (before update is applied)
- $W$ and $b$: parameter matrices and biases

Initially, for $t = 0$, $h(0) = 0$

\[
\begin{align*}
    z(t) &= \sigma(W_z(x(t), h(t - 1)) + b_z) \\
    r(t) &= \sigma(W_r(x(t), h(t - 1)) + b_r) \\
    n(t) &= \tanh(W_n(x(t), r(t) \odot h(t - 1)) + b_h) \\
    h(t) &= (1 - z(t)) \odot h(t - 1) + z(t) \odot n(t)
\end{align*}
\]

Most implementations follow the original paper and swap $(1 - z(t))$ and $(z(t))$ in the $h(t)$ update; this doesn’t change the operation of the network, but does change the interpretation of the update gate, as the gate would have to produce a 0 when an update was to occur, and a 1 when no update is to happen (which is somewhat counter-intuitive)!
GRU or LSTM?

- GRUs have two gates (reset and update) whereas LSTM has three gates (input/output/forget).
- GRU performance on par with LSTM but computationally more efficient (less operations & weights).
- In general, if you have a very large dataset then LSTMs will likely perform slightly better.
- GRUs are a good choice for smaller datasets.