



Forward:

$$h_1 = i_1 \cdot w_{11} + i_2 \cdot w_{12} + b_1 \cdot 1$$

$$= 0.15 \times 0.01 + 0.1 \times 0.12 + 0.35$$

$$= 0.3775$$

$$a(h_1) = \frac{1}{1+e^{-h_1}} = 0.593$$

$$h_2 = i_1 \cdot w_{13} + i_2 \cdot w_{14} + b_1 \cdot 1$$

$$a(h_2) = \frac{1}{1+e^{-h_2}} = 0.596$$

Output layer:

$$o_1 = a(h_1) \cdot w_{21} + a(h_2) \cdot w_{22} + b_2 \cdot 1$$

$$= 0.593 \times 0.4 + 0.596 \times 0.45 + 0.60$$

$$= 1.106$$

$$a(o_1) = \frac{1}{1+e^{-o_1}} = 0.75 \quad (0.01)$$

$$o_2 = a(h_1) \cdot w_{23} + a(h_2) \cdot w_{24} + b_2 \cdot 1$$

$$a(o_2) = \frac{1}{1+e^{-o_2}} = 0.77 \quad (0.99)$$

backward:

1. Cal loss: $\text{loss} = \sum \frac{1}{2} (\text{target} - \text{output})^2$ (MSE)

$$\text{loss}(o_1) = \frac{1}{2} (0.01 - 0.75)^2 = 0.275$$

$$\text{loss}(o_2) = \frac{1}{2} (0.99 - 0.77)^2 = 0.236$$

$$\text{Loss} = 0.275 + 0.236 = 0.298$$

2. hidden \rightarrow output:

$$w_{21} \rightarrow o_1 \rightarrow a(o_1) \rightarrow \text{loss}$$

$$\text{Loss} = L_1 + L_2$$

$$\frac{\partial \text{Loss}}{\partial w_{21}} = \frac{\partial o_1}{\partial w_{21}} \cdot \frac{\partial a(o_1)}{\partial o_1} \cdot \frac{\partial \text{Loss}}{\partial a(o_1)}$$

$$L_1 = \frac{1}{2} (\text{target} - \text{out})^2$$

2.1 get $\frac{\partial \text{Loss}}{\partial a(o_1)}$:

$$\text{Loss} = \frac{1}{2} (\text{target } o_1 - a_{o_1})^2 + \frac{1}{2} (\text{target } o_2 - a_{o_2})^2$$

$$\frac{\partial \text{Loss}}{\partial a_{o_1}} = (\text{target } o_1 - a_{o_1}) \times (-1)$$

$$= (0.01 - 0.751) \times (-1) = 0.741$$

2.2 get $\frac{\partial a_{01}}{\partial o_1}$

$$a_{01} = \frac{1}{1 + e^{-o_1}}$$

$$\frac{\partial a_{01}}{\partial o_1} = a_{01} \cdot (1 - a_{01}) = 0.751 \times (1 - 0.751) = 0.187$$

2.3 get $\frac{\partial o_1}{\partial w_{21}}$

$$o_1 = a(h_1) \times w_{21} + a(h_2) \times w_{22} + b_2$$

$$\frac{\partial o_1}{\partial w_{21}} = a(h_1) = 0.593$$

2.4 get $\frac{\partial \text{loss}}{\partial w_{21}}$

$$\frac{\partial \text{loss}}{\partial w_{21}} = 0.741 \times 0.187 \times 0.593 = 0.082$$

$$\frac{\partial \text{loss}}{\partial w_{21}} = -(\text{target}_{o_1} - \underline{a_{01}}) \cdot \underline{a_{01}} \cdot (1 - \underline{a_{01}}) \cdot a_{h_1}$$

$$\begin{aligned} \delta_{o_1} &= \frac{\partial \text{loss}}{\partial a_{o_1}} \cdot \frac{\partial a_{o_1}}{\partial o_1} = \frac{\partial \text{loss}}{\partial o_1} \\ &= -(\text{target}_{o_1} - a_{o_1}) \cdot a_{o_1} \cdot (1 - a_{o_1}) \end{aligned}$$

$$\frac{\partial \text{loss}}{\partial w_{21}} = \delta_{o_1} \times a_{h_1}$$

2.5 update w_{21}

$$w_{21}' = w_{21} - \eta \cdot \frac{\partial \text{loss}}{\partial w_{21}} = 0.4 \times 0.5 - 0.082 = 0.359$$

as same: $w_{22}' = 0.410$

$$w_{23}' = 0.511$$

$$w_{24}' = 0.561$$

3. input \rightarrow hidden update:

$$\frac{\partial \text{loss}}{\partial w_{11}} = \frac{\partial \text{loss}}{\partial a_{h_1}} \times \frac{\partial a_{h_1}}{\partial h_1} \times \frac{\partial h_1}{\partial w_{11}}$$

\downarrow

$$\frac{\partial \text{loss}}{\partial a_{h_1}} = \frac{\partial \text{loss}_1}{\partial a_{h_1}} + \frac{\partial \text{loss}_2}{\partial a_{h_1}}$$

3.1 get $\frac{\partial \text{Loss}}{\partial a_{h1}}$

$$\frac{\partial \text{Loss}}{\partial a_{h1}} = \frac{\partial \text{Loss}_1}{\partial a_{h1}} + \frac{\partial \text{Loss}_2}{\partial a_{h1}}$$

$$\begin{aligned} \frac{\partial \text{Loss}_1}{\partial a_{h1}} &= \frac{\partial \text{Loss}_1}{\partial o_1} \times \frac{\partial o_1}{\partial a_{h1}} \times \frac{\partial o_1}{\partial a_{h1}} \\ &= 0.554 \end{aligned}$$

$$\begin{aligned} o_1 &= a(h_1) \times w_{21} + a(h_2) \times w_{22} + b_1 \\ \frac{\partial o_1}{\partial a_{h1}} &= w_{21} \end{aligned}$$

$$\frac{\partial \text{Loss}_2}{\partial a_{h1}} = -0.019$$

$$\frac{\partial \text{Loss}}{\partial a_{h1}} = 0.554 - 0.019 = 0.535$$

3.2 get $\frac{\partial a_{h1}}{\partial h_1} = a_{h1} \cdot (1 - a_{h1}) = 0.241$

3.3 $\frac{\partial h_1}{\partial w_{11}} = 0.05$

$$h_1 = i_1 \times w_{11} + i_2 \times w_{21} + b_1 \times 1$$

$$\frac{\partial \text{Loss}}{\partial w_{11}} = 0.535 \times 0.241 \times 0.05 = 0.00643$$

$$\begin{aligned} 3.4 \frac{\partial \text{Loss}}{\partial w_{11}} &= \left(\sum_i \frac{\partial \text{Loss}}{\partial o_i} \times \frac{\partial o_i}{\partial a_{h1}} \times \frac{\partial a_{h1}}{\partial h_1} \right) \times \frac{\partial h_1}{\partial w_{11}} \\ &= \left(\sum_i \delta_i \times w_{hi} \right) \times a_{h1} \times (1 - a_{h1}) \times x_i \\ &= \delta_{h1} \times x_{11} \end{aligned}$$

3.5 update w_{11}

$$w_{11}' = w_{11} - \eta \times \frac{\partial \text{Loss}}{\partial w_{11}} = 0.15 - 0.5 \times 0.00643 = 0.1468$$

Same:

$$w_{12}' = 0.1995$$

$$w_{13}' = 0.25$$

$$w_{14}' = 0.2995$$