

$$\operatorname{sig} x = \frac{1}{1 + e^{-x}} = \frac{e^x}{1 + e^x}$$

$$(\operatorname{sig} x)' = \left( \frac{1}{1 + e^{-x}} \right)' = -\frac{-e^{-x}}{(1 + e^{-x})^2} = \frac{1}{1 + e^{-x}} \frac{e^{-x}}{1 + e^{-x}} = \operatorname{sig} x \operatorname{sig}(-x)$$

$$1 - \operatorname{sig} x = 1 - \frac{e^x}{1 + e^x} = \frac{1 + e^x - e^x}{1 + e^x} = \frac{1}{1 + e^x} = \operatorname{sig}(-x)$$

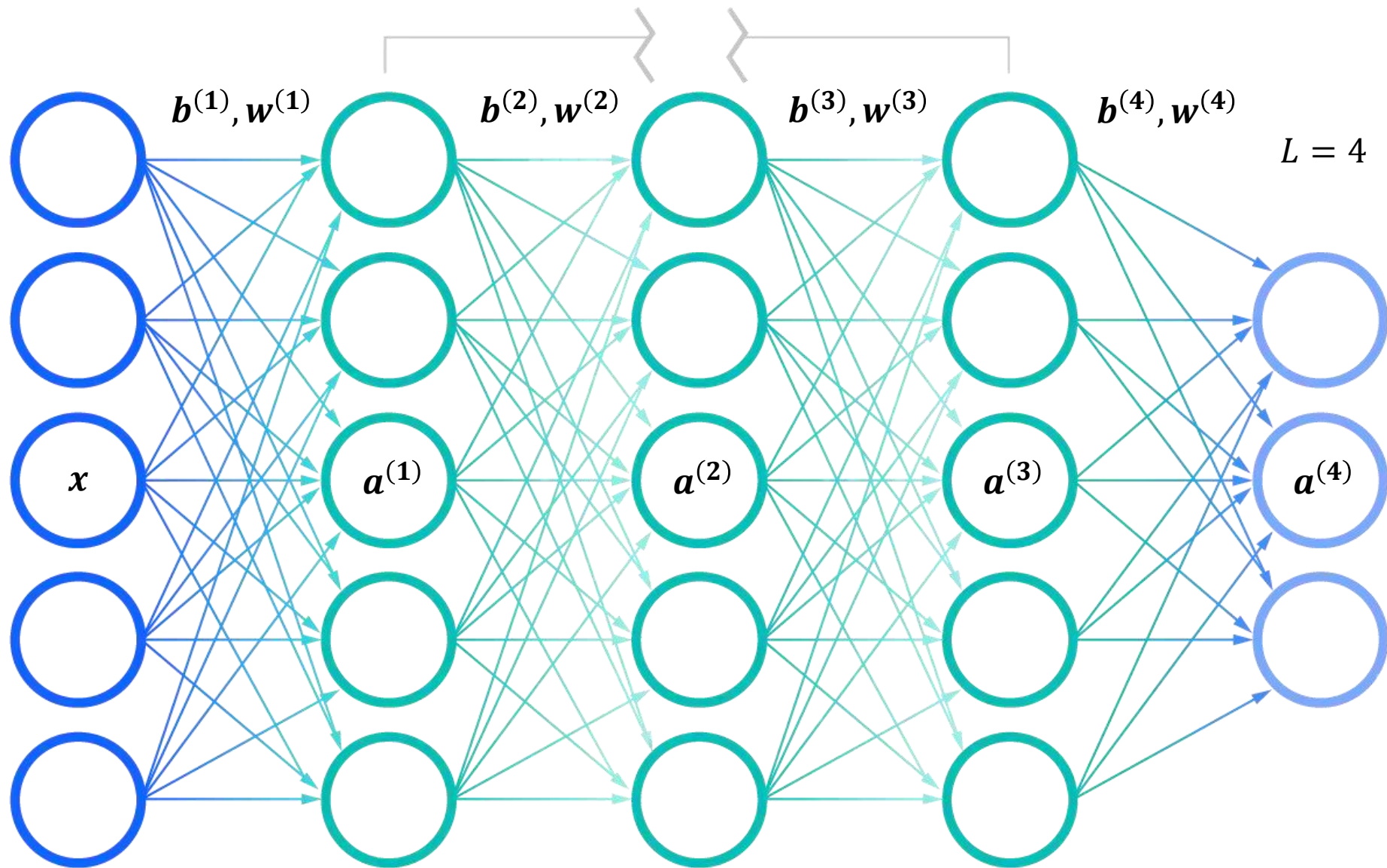
$$\therefore (\operatorname{sig} x)' = \operatorname{sig} x \operatorname{sig}(-x) = \operatorname{sig} x (1 - \operatorname{sig} x)$$

# Deep neural network

Input layer

Multiple hidden layers

Output layer



$$C = \frac{1}{2} \sum_t \left( a_t^{(L)} - y_t \right)^2$$

$$a_k^{(l)} = \text{sig } z_k^{(l)}$$

$$z_k^{(l)} = b_k^{(l)} + \sum_t w_{t,k}^{(l)} a_t^{(l-1)}$$

$$C = \frac{1}{2} \sum_t \left( a_t^{(L)} - y_t \right)^2 \quad a_j^{(L)} = \text{sig } z_j^{(L)} \quad z_j^{(L)} = b_j^{(L)} + \sum_t w_{t,j}^{(L)} a_t^{(L-1)}$$

$$\frac{\partial C}{\partial a_j^{(L)}} = a_j^{(L)} - y_j \quad \frac{\partial a_j^{(L)}}{\partial z_j^{(L)}} = \text{sig } z_j^{(L)} \left( 1 - \text{sig } z_j^{(L)} \right) \quad \frac{\partial z_j^{(L)}}{\partial b_j^{(L)}} = 1 \quad \frac{\partial z_j^{(L)}}{\partial w_{i,j}^{(L)}} = a_i^{(L-1)} \quad \frac{\partial z_j^{(L)}}{\partial a_i^{(L-1)}} = w_{i,j}^{(L)}$$

$$= a_j^{(L)} \left( 1 - a_j^{(L)} \right)$$

$$\left[ \Delta b_j^{(L)} \right] = \frac{\partial C}{\partial b_j^{(L)}} = \frac{\partial C}{\partial a_j^{(L)}} \frac{\partial a_j^{(L)}}{\partial z_j^{(L)}} \frac{\partial z_j^{(L)}}{\partial b_j^{(L)}} = \frac{\partial C}{\partial a_j^{(L)}} \frac{\partial a_j^{(L)}}{\partial z_j^{(L)}} = \left( a_j^{(L)} - y_j \right) a_j^{(L)} \left( 1 - a_j^{(L)} \right)$$

$$\left[ \Delta w_{i,j}^{(L)} \right] = \frac{\partial C}{\partial w_{i,j}^{(L)}} = \frac{\partial C}{\partial a_j^{(L)}} \frac{\partial a_j^{(L)}}{\partial z_j^{(L)}} \frac{\partial z_j^{(L)}}{\partial w_{i,j}^{(L)}} = \frac{\partial C}{\partial a_j^{(L)}} \frac{\partial a_j^{(L)}}{\partial z_j^{(L)}} a_i^{(L-1)} = \left[ \Delta b_j^{(L)} \right] a_i^{(L-1)}$$

$$\left[ \Delta a_i^{(L-1)} \right] = \frac{\partial C}{\partial a_i^{(L-1)}} = \sum_j \frac{\partial C}{\partial a_j^{(L)}} \frac{\partial a_j^{(L)}}{\partial z_j^{(L)}} \frac{\partial z_j^{(L)}}{\partial a_i^{(L-1)}} = \sum_j \frac{\partial C}{\partial a_j^{(L)}} \frac{\partial a_j^{(L)}}{\partial z_j^{(L)}} w_{i,j}^{(L)} = \sum_j \left[ \Delta b_j^{(L)} \right] w_{i,j}^{(L)}$$

$$a_j^{(L-1)} = \text{sig } z_j^{(L-1)} \quad z_j^{(L-1)} = b_j^{(L-1)} + \sum_t w_{t,j}^{(L-1)} a_t^{(L-2)}$$

$$\frac{\partial a_j^{(L-1)}}{\partial z_j^{(L-1)}} = a_j^{(L-1)} (1 - a_j^{(L-1)}) \quad \frac{\partial z_j^{(L-1)}}{\partial b_j^{(L-1)}} = 1 \quad \frac{\partial z_j^{(L-1)}}{\partial w_{i,j}^{(L-1)}} = a_i^{(L-2)} \quad \frac{\partial z_j^{(L-1)}}{\partial a_i^{(L-2)}} = w_{i,j}^{(L-1)}$$

$$\left[ \Delta b_j^{(L-1)} \right] = \frac{\partial \mathcal{C}}{\partial b_j^{(L-1)}} = \frac{\partial \mathcal{C}}{\partial a_j^{(L-1)}} \frac{\partial a_j^{(L-1)}}{\partial z_j^{(L-1)}} \frac{\partial z_j^{(L-1)}}{\partial b_j^{(L-1)}} = \frac{\partial \mathcal{C}}{\partial a_j^{(L-1)}} \frac{\partial a_j^{(L-1)}}{\partial z_j^{(L-1)}} = \left[ \Delta a_j^{(L-1)} \right] a_j^{(L-1)} (1 - a_j^{(L-1)})$$

$$\left[ \Delta w_{i,j}^{(L-1)} \right] = \frac{\partial \mathcal{C}}{\partial w_{i,j}^{(L-1)}} = \frac{\partial \mathcal{C}}{\partial a_j^{(L-1)}} \frac{\partial a_j^{(L-1)}}{\partial z_j^{(L-1)}} \frac{\partial z_j^{(L-1)}}{\partial w_{i,j}^{(L-1)}} = \frac{\partial \mathcal{C}}{\partial a_j^{(L-1)}} \frac{\partial a_j^{(L-1)}}{\partial z_j^{(L-1)}} a_i^{(L-2)} = \left[ \Delta b_j^{(L-1)} \right] a_i^{(L-2)}$$

$$\left[ \Delta a_i^{(L-2)} \right] = \frac{\partial \mathcal{C}}{\partial a_i^{(L-2)}} = \sum_j \frac{\partial \mathcal{C}}{\partial a_j^{(L-1)}} \frac{\partial a_j^{(L-1)}}{\partial z_j^{(L-1)}} \frac{\partial z_j^{(L-1)}}{\partial a_i^{(L-2)}} = \sum_j \frac{\partial \mathcal{C}}{\partial a_j^{(L-1)}} \frac{\partial a_j^{(L-1)}}{\partial z_j^{(L-1)}} w_{i,j}^{(L-1)} = \sum_j \left[ \Delta b_j^{(L-1)} \right] w_{i,j}^{(L-1)}$$

$$a_j^{(l)} = sig \left( b_j^{(l)} + \sum_i w_{i,j}^{(l)} a_i^{(l-1)} \right)$$

$$\left[ \Delta b_j^{(l)} \right] = \begin{cases} \left( a_j^{(l)} - y_j \right) a_j^{(l)} \left( 1 - a_j^{(l)} \right) & \text{if } l = L \\ \left[ \Delta a_j^{(l)} \right] a_j^{(l)} \left( 1 - a_j^{(l)} \right) & \text{if } l < L \end{cases}$$

$$\left[ \Delta w_{i,j}^{(l)} \right] = \left[ \Delta b_j^{(l)} \right] a_i^{(l-1)}$$

$$\left[ \Delta a_i^{(l-1)} \right] = \sum_j \left[ \Delta b_j^{(l)} \right] w_{i,j}^{(l)}$$

$$a_j^{(1)} = \text{sig} \left( b_j^{(1)} + \sum_i w_{i,j}^{(1)} x_i \right)$$

**for**  $l = 2$  **up to**  $L$ :

$$a_j^{(l)} = \text{sig} \left( b_j^{(l)} + \sum_i w_{i,j}^{(l)} a_i^{(l-1)} \right)$$

$$\left[ \Delta b_j^{(L)} \right] = \left( a_j^{(L)} - y_j \right) a_j^{(L)} \left( 1 - a_j^{(L)} \right)$$

$$\left[ \Delta w_{i,j}^{(L)} \right] = \left[ \Delta b_j^{(L)} \right] a_i^{(L-1)}$$

**if**  $L > 1$ :

$$\left[ \Delta a_i^{(L-1)} \right] = \sum_j \left[ \Delta b_j^{(L)} \right] w_{i,j}^{(L)}$$

**for**  $l = L - 1$  **down to**  $2$ :

$$\left[ \Delta b_j^{(l)} \right] = \left[ \Delta a_j^{(l)} \right] a_j^{(l)} \left( 1 - a_j^{(l)} \right)$$

$$\left[ \Delta w_{i,j}^{(l)} \right] = \left[ \Delta b_j^{(l)} \right] a_i^{(l-1)}$$

$$\left[ \Delta a_i^{(l-1)} \right] = \sum_j \left[ \Delta b_j^{(l)} \right] w_{i,j}^{(l)}$$

**if**  $L > 1$ :

$$\left[ \Delta b_j^{(1)} \right] = \left[ \Delta a_j^{(1)} \right] a_j^{(1)} \left( 1 - a_j^{(1)} \right)$$

$$\left[ \Delta w_{i,j}^{(1)} \right] = \left[ \Delta b_j^{(1)} \right] x_i$$