$$\frac{\partial J}{\partial W_j} = \frac{\partial J}{\partial y}\frac{\partial y}{\partial W_j} = -\frac{1}{y}\frac{\partial y}{\partial W_j} = -\frac{1}{\frac{e^{W_y X}}{\sum e^{XW}}}\frac{\sum e^{XW} e^{W_y X} 0 - e^{W_y X} e^{W_j X} X}{(\sum e^{XW})^2} = \frac{X e^{W_j X}}{\sum e^{XW}} = XP$$