

$$W_1 = (\overset{w_{10}}{0.01}, \overset{w_{11}}{0.02}, \overset{w_{12}}{0.03})$$

$$V = (\overset{v_0}{0.01}, \overset{v_1}{0.02}, \overset{v_2}{0.03}, \overset{v_3}{0.04})$$

$$W_2 = (\overset{w_{20}}{0.03}, \overset{w_{21}}{0.01}, \overset{w_{22}}{0.02})$$

$$x_1, y_1 = [(x_{11}, x_{12}), 8]$$

$$W_3 = (\overset{w_{30}}{0.02}, \overset{w_{31}}{0.03}, \overset{w_{32}}{0.01})$$

$$x_2, y_2 = [(x_{21}, x_{22}), 11]$$

$$x_3, y_3 = [(x_{31}, x_{33}), 10]$$

for  $x_1$  ( $x_{11} = 1, x_{12} = 2$ ).

$$a_1 = x_{12} \cdot w_{12} = 2 \cdot (0.03) = \underline{0.06}; b_1 = x_{11} \cdot w_{11} = 1 \cdot (0.02) = \underline{0.02}; c_1 = w_{10} = \underline{0.01}$$

$$d_1 = a_1 + b_1 = 0.06 + 0.02 = \underline{0.08}; e_1 = d_1 + c_1 = \underline{0.09}, f_1 =$$

$$f_1 = \text{Sigmoid}(e_1) = \frac{\exp(0.09)}{1 + \exp(0.09)} = 0.52 = \underline{f_1}$$

$$h_1 = f_1 \cdot v_1 = 0.52 \times 0.02 = \underline{0.0104}$$

$$a_2 = x_{12} \cdot w_{22} = 2 \times 0.02 = \underline{0.04}; b_2 = x_{11} \cdot w_{21} = 1 \times 0.01 = 0.01, c_2 = w_{20} = 0.03$$

$$d_2 = a_2 + b_2 = 0.05; e_2 = d_2 + c_2 = 0.08; f_2 = \text{Sigmoid}(e_2) = \frac{\exp(0.08)}{1 + \exp(0.08)}$$

$$f_2 = 0.52, h_2 = f_2 \cdot v_2 = 0.52 \times 0.03 = \underline{0.015}$$

$$a_3 = x_{12} \cdot w_{32} = 2 \times (0.01) = 0.02; b_3 = x_{11} \cdot w_{31} = 1 \times 0.03 = 0.03; c_3 = 0.02$$

$$e_3 = d_3 + c_3 = a_3 + b_3 + c_3 = 0.05 + 0.02 = 0.07; f_3 = \text{Sigmoid}(e_3) = \frac{\exp(0.07)}{1 + \exp(0.07)}$$

$$f_3 = 0.517 \approx \underline{0.52}; h_3 = f_3 \cdot v_3 = 0.52 \times 0.04 = \underline{0.0207}$$

$$\hat{y}_1 = h_1 + h_2 + h_3 + v_0 = 0.0104 + 0.015 + 0.0207 + 0.01$$

$$\hat{y}_1 = \underline{0.0561}$$



for  $X_2$  ( $X_{21}=1, X_{22}=3$ ).

$$a_1 = X_{22} \cdot w_{12} = 3 \times (0.03) = 0.09; b_1 = X_{21} \cdot w_{11} = 1 \times (0.02) = 0.02; c_1 = w_{10} = 0.01$$

$$d_1 = a_1 + b_1 = 0.09 + 0.02 = 0.11; e_1 = d_1 + c_1 = 0.12; \underline{f_1} = \frac{\exp(0.12)}{1 + \exp(0.12)} = \underline{0.53}$$

$$\underline{h_1} = f_1 \cdot v_1 = 0.53 \times 0.02 = \underline{0.0106}$$

$$a_2 = X_{22} \cdot w_{22} = 3 \times 0.02 = 0.06; b_2 = X_{21} \cdot w_{21} = 1 \times 0.01 = 0.01; c_2 = w_{20} = 0.03$$

$$d_2 = a_2 + b_2 = 0.06 + 0.01 = 0.07; e_2 = d_2 + c_2 = 0.10; \underline{f_2} = \frac{\exp(0.10)}{1 + \exp(0.10)} = \underline{0.52}$$

$$\underline{h_2} = f_2 \cdot v_2 = 0.52 \times 0.03 = \underline{0.0156}$$

$$a_3 = X_{22} \cdot w_{32} = 3 \times 0.01 = 0.03; b_3 = X_{21} \cdot w_{31} = 1 \times 0.03 = 0.03; c_3 = 0.02$$

$$e_3 = 0.08, \underline{f_3} = \underline{0.52}, \underline{h_3} = f_3 \times v_3 = 0.52 \times 0.04 = \underline{0.0207}$$

$$\hat{y}_2 = h_1 + h_2 + h_3 + v_0 = 0.0106 + 0.0156 + 0.0207 + 0.01$$

$$\boxed{\hat{y}_2 = 0.057}$$

for  $X_3$  ( $X_{31}=2, X_{32}=2$ )

$$a_1 = X_{32} \cdot w_{12} = 2 \times 0.03 = 0.06; b_1 = 0.04; c_1 = 0.01; e_1 = 0.11; \underline{f_1} = 0.53; \underline{h_1} = 0.0106$$

$$a_2 = 0.04, b_2 = 0.02, c_2 = 0.03, e_2 = 0.09, \underline{f_2} = 0.52, \underline{h_2} = 0.015$$

$$a_3 = 0.02, b_3 = 0.06, c_3 = 0.02, e_3 = 0.1, \underline{f_3} = 0.52, \underline{h_3} = 0.0207$$

$$\hat{y}_3 = h_1 + h_2 + h_3 + v_0$$

$$\boxed{\hat{y}_3 = 0.057}$$



$$\therefore L = (\hat{y} - y)^2 \Rightarrow \boxed{\frac{\partial L}{\partial \hat{y}} = 2(\hat{y} - y)}$$

Now backpropagation comes in a picture.

$$\hat{y} = h_1 + h_2 + h_3 + v_0 \rightarrow \frac{\partial \hat{y}}{\partial h_1} = 1 = \frac{\partial \hat{y}}{\partial h_2} = \frac{\partial \hat{y}}{\partial h_3} = \frac{\partial \hat{y}}{\partial v_0} = 1$$

$$\frac{\partial h_1}{\partial v_1} = f_1, \frac{\partial h_2}{\partial v_2} = f_2, \frac{\partial h_3}{\partial v_3} = f_3, \frac{\partial h_1}{\partial v_1} = v_1, \frac{\partial h_2}{\partial v_2} = v_2, \frac{\partial h_3}{\partial v_3} = v_3$$

$$\frac{\partial f_1}{\partial e_1} = f_1(1-f_1), \frac{\partial f_2}{\partial e_2} = f_2(1-f_2), \frac{\partial f_3}{\partial e_3} = f_3(1-f_3); \frac{\partial e_1}{\partial d_1} = 1, \frac{\partial e_1}{\partial c_1} = 1$$

↳ derivation of Sigmoid function.

$$\frac{\partial d_1}{\partial a_1} = 1, \frac{\partial d_1}{\partial b_1} = 1, \frac{\partial a_1}{\partial w_{12}} = x_{i2}, \frac{\partial b_1}{\partial w_{11}} = x_{i1}$$

$$\frac{\partial c_1}{\partial w_{10}} = 1, \frac{\partial a_2}{\partial w_{20}} = 1, \frac{\partial c_3}{\partial w_{30}} = 1, \frac{\partial a_2}{\partial w_{22}} = x_{i2}, \frac{\partial b_2}{\partial w_{21}} = x_{i1}$$

Gradients of Loss function with respect to  $w_1, w_2, w_3, v$

$$\frac{\partial a_3}{\partial w_{32}} = x_{i2}, \frac{\partial b_3}{\partial w_{31}} = x_{i1}$$

$$\# \frac{\partial \hat{y}}{\partial w_{10}} = \frac{\partial \hat{y}}{\partial h_1} \cdot \frac{\partial h_1}{\partial f_1} \cdot \frac{\partial f_1}{\partial e_1} \cdot \frac{\partial e_1}{\partial c_1} \cdot \frac{\partial c_1}{\partial w_{10}} = 1 \cdot v_1 \cdot f_1(1-f_1) \cdot 1 \cdot 1 = \underline{v_1 \cdot f_1(1-f_1)}$$

$$\# \frac{\partial \hat{y}}{\partial w_{11}} = \frac{\partial \hat{y}}{\partial h_1} \cdot \frac{\partial h_1}{\partial f_1} \cdot \frac{\partial f_1}{\partial e_1} \cdot \frac{\partial e_1}{\partial d_1} \cdot \frac{\partial d_1}{\partial b_1} \cdot \frac{\partial b_1}{\partial w_{11}} = 1 \cdot v_1 \cdot f_1(1-f_1) \cdot 1 \cdot 1 \cdot x_{i1} = \underline{v_1 \cdot f_1(1-f_1) \cdot x_{i1}}$$

$$\# \frac{\partial \hat{y}}{\partial w_{32}} = \underline{v_1 \cdot f_1(1-f_1) \cdot x_{i2}}; \# \frac{\partial \hat{y}}{\partial w_{20}} = \underline{v_2 \cdot f_2(1-f_2)}$$

$$\# \frac{\partial \hat{y}}{\partial w_{21}} = \underline{v_2 \cdot f_2(1-f_2) \cdot x_{i1}}; \# \frac{\partial \hat{y}}{\partial w_{22}} = \underline{v_2 \cdot f_2(1-f_2) \cdot x_{i2}}$$

$$\# \frac{\partial \hat{y}}{\partial w_{30}} = \underline{v_3 \cdot f_3(1-f_3)}; \# \frac{\partial \hat{y}}{\partial w_{31}} = \underline{v_3 \cdot f_3(1-f_3) \cdot x_{i1}}; \# \frac{\partial \hat{y}}{\partial w_{32}} = \underline{v_3 \cdot f_3(1-f_3) \cdot x_{i2}}$$

$$\# \frac{\partial \hat{y}}{\partial v_1} = \frac{\partial \hat{y}}{\partial h_1} \cdot \frac{\partial h_1}{\partial v_1} = 1 \cdot f_1 = f_1, \# \frac{\partial \hat{y}}{\partial v_2} = f_2, \# \frac{\partial \hat{y}}{\partial v_3} = f_3$$



$$\frac{\partial L}{\partial \hat{y}} = 2(\hat{y} - y) \Rightarrow \text{for } x_1 (x_{11}=1, x_{12}=2).$$

1c.(2)

$$\hat{y}_{x_1} = 0.0561 \quad y = 8$$

$$\frac{\partial L}{\partial \hat{y}_{x_1}} = 2(0.0561 - 8) = -15.88$$

$$\# \frac{\partial \hat{y}}{\partial v} = \left[ \frac{\partial \hat{y}}{\partial v_0}, \frac{\partial \hat{y}}{\partial v_1}, \frac{\partial \hat{y}}{\partial v_2}, \frac{\partial \hat{y}}{\partial v_3} \right] = [1, f_1, f_2, f_3] = [1, 0.52, 0.52, 0.52]$$

$$\frac{\partial \hat{y}}{\partial w} = \begin{bmatrix} \frac{\partial \hat{y}}{\partial w_{10}} & \frac{\partial \hat{y}}{\partial w_{11}} & \frac{\partial \hat{y}}{\partial w_{12}} \\ \frac{\partial \hat{y}}{\partial w_{20}} & \frac{\partial \hat{y}}{\partial w_{21}} & \frac{\partial \hat{y}}{\partial w_{22}} \\ \frac{\partial \hat{y}}{\partial w_{30}} & \frac{\partial \hat{y}}{\partial w_{31}} & \frac{\partial \hat{y}}{\partial w_{32}} \end{bmatrix} = \begin{bmatrix} v_1 f_1 (1-f_1) & v_1 f_1 (1-f_1) x_{11} & v_1 f_1 (1-f_1) x_{12} \\ v_2 f_2 (1-f_2) & v_2 f_2 (1-f_2) x_{11} & v_2 f_2 (1-f_2) x_{12} \\ v_3 f_3 (1-f_3) & v_3 f_3 (1-f_3) x_{11} & v_3 f_3 (1-f_3) x_{12} \end{bmatrix}$$

$$\frac{\partial \hat{y}}{\partial w(x_1)} = \begin{bmatrix} \cancel{0.00499} & \cancel{0.00499} & \cancel{0.00998} \\ \cancel{0.0075} & \cancel{0.0075} & \cancel{0.015} \\ 0.00499 & 0.00499 & 0.00998 \\ 0.00748 & 0.00748 & 0.0149 \\ 0.00998 & 0.00998 & 0.0199 \end{bmatrix}$$

$$\Delta v = \frac{\partial L}{\partial v} = \left[ \frac{\partial L}{\partial v_0}, \frac{\partial L}{\partial v_1}, \frac{\partial L}{\partial v_2}, \frac{\partial L}{\partial v_3} \right] = \left[ \frac{\partial L}{\partial \hat{y}} \cdot \frac{\partial \hat{y}}{\partial v_0}, \frac{\partial L}{\partial \hat{y}} \cdot \frac{\partial \hat{y}}{\partial v_1}, \frac{\partial L}{\partial \hat{y}} \cdot \frac{\partial \hat{y}}{\partial v_2}, \frac{\partial L}{\partial \hat{y}} \cdot \frac{\partial \hat{y}}{\partial v_3} \right]$$

$$= \frac{\partial L}{\partial \hat{y}} [1, 0.52, 0.52, 0.52] = -15.88 [1, 0.52, 0.52, 0.52]$$

$$\# \Delta v = \frac{\partial L}{\partial v} = [-15.88, -8.25, -8.25, -8.25]$$

$$\Delta w = \frac{\partial L}{\partial w} = \frac{\partial L}{\partial \hat{y}} \left[ \frac{\partial \hat{y}}{\partial w} \right] \Rightarrow \begin{bmatrix} -0.079 & -0.079 & -0.1584 \\ -0.1187 & -0.1187 & -0.2375 \\ -0.1584 & -0.1584 & -0.3168 \end{bmatrix}$$

for  $x_2$  2<sup>nd</sup> training example.

$$(x_{21}=1, x_{22}=3)$$

$$\hat{y}_{x_2} = 0.057$$

$$y = 11$$

$$\frac{\partial L}{\partial \hat{y}} = 2(\hat{y} - y)$$

$$= 2(0.057 - 11)$$

$$\frac{\partial \hat{y}}{\partial v} = [1, f_1, f_2, f_3] = [1, 0.53, 0.52, 0.52] \quad \boxed{\frac{\partial L}{\partial \hat{y}} = -21.886}$$

$$\frac{\partial \hat{y}}{\partial w} = \begin{bmatrix} v_1 f_1 (1-f_1) & v_1 f_1 (1-f_1) x_{21} & v_1 f_1 (1-f_1) x_{22} \\ v_2 f_2 (1-f_2) & v_2 f_2 (1-f_2) x_{21} & v_2 f_2 (1-f_2) x_{22} \\ v_3 f_3 (1-f_3) & v_3 f_3 (1-f_3) x_{21} & v_3 f_3 (1-f_3) x_{22} \end{bmatrix}$$

$$= \begin{bmatrix} 0.00498 & 0.00498 & 0.0149 \\ 0.00748 & 0.00748 & 0.02244 \\ 0.00998 & 0.00998 & 0.02994 \end{bmatrix}$$

1c(3)

$$\nabla_v \frac{\partial L}{\partial v} = -21.886 [1, 0.53, 0.52, 0.52] = [-21.886, -11.599, -11.38, -11.38]$$

Gradient of loss function w.r.t(w)

$$\frac{\partial L}{\partial w} = \frac{\partial L}{\partial \hat{y}} \cdot \frac{\partial \hat{y}}{\partial w} = -21.886 \begin{bmatrix} -0.1089 & -0.1089 & -0.326 \\ -0.1637 & -0.1637 & -0.4911 \\ -0.2184 & -0.2184 & -0.6552 \end{bmatrix}$$

for  $x_3$  ( $x_{31}=2, x_{32}=2$ ) 3<sup>rd</sup> training example.

$$\frac{\partial L}{\partial \hat{y}} = 2(\hat{y} - y) = 2(0.057 - 10) = -19.886,$$

$$\frac{\partial \hat{y}}{\partial v} = [1, f_1, f_2, f_3] = [1, 0.53, 0.52, 0.52]$$



for  $x_3$   $x_{31}=2$   $x_{32}=2$

$$\frac{\partial \hat{y}}{\partial \omega} = \begin{bmatrix} v_1 f_1(1-f_1) & v_1 f_1(1-f_1) x_{31} & v_1 f_1(1-f_1) x_{32} \\ v_2 f_2(1-f_2) & v_2 f_2(1-f_2) x_{31} & v_2 f_2(1-f_2) x_{32} \\ v_3 f_3(1-f_3) & v_3 f_3(1-f_3) x_{31} & v_3 f_3(1-f_3) x_{32} \end{bmatrix}$$

$$\frac{\partial \hat{y}}{\partial \omega} = \begin{bmatrix} 0.00498 & 0.00996 & 0.00996 \\ 0.00748 & 0.01496 & 0.01496 \\ 0.00998 & 0.01996 & 0.01996 \end{bmatrix}$$

$$\Delta v = \frac{\partial l}{\partial v} = -19.886 [1, 0.53, 0.52, 0.52] = [-19.886, -10.539, -10.34, -10.34]$$

$$\Delta \omega = \frac{\partial l}{\partial \omega} = \frac{\partial l}{\partial \hat{y}} \cdot \frac{\partial \hat{y}}{\partial \omega} = -19.886 \begin{bmatrix} 0.00498 & 0.00996 & - \\ 0.00748 & 0.01496 & - \\ 0.00998 & 0.01996 & - \end{bmatrix}$$

$$= \begin{bmatrix} -0.099 & -0.198 & -0.198 \\ -0.148 & -0.297 & -0.297 \\ -0.198 & -0.396 & -0.396 \end{bmatrix}$$

1d)

$$\Delta v_j = \sum_{i=1}^m 2(y_j^{(i)} - \hat{y}_j^{(i)}) \cdot z^{(i)}$$

$$\Delta w_j = \sum_{i=1}^m 2(\hat{y}_j^{(i)} - y_j^{(i)}) \cdot v_j \cdot z_j^{(i)} (1 - z_j^{(i)}) \times 1$$

$z^{(i)} \rightarrow$  vector of sigmoid function  $[f_1, f_2, f_3]$

for  $x_1 = [1, 2]$   $y = [8]$

$$\begin{aligned} \Delta v_j &= 2(\hat{y}_j^{(i)} - y_j^{(i)}) \cdot [\underline{1}, f_1, f_2, f_3] \rightarrow \text{adding a bias term} \\ &= 2(0.0561 - 8) [1, 0.52, 0.52, 0.52] \\ &= [-15.888, -8.262, -8.262, -8.262]. \end{aligned}$$

$$\Delta w_j = 2(\hat{y}_j^{(i)} - y_j^{(i)}) \cdot v_j \cdot z_j^{(i)} (1 - z_j^{(i)}) x^{(i)}$$

$$\Delta w_1 = (-15.888) \times 0.02 \times 0.52 (1 - 0.52) \cdot [\underline{1}, 1, 2] \rightarrow \text{adding a bias in } x^{(i)}$$

$$\Delta w_1 = [-0.792, -0.792, -0.1584]$$

In the same way, we get  $\Delta w_2$  &  $\Delta w_3$

$$\Delta w_2 = 2(\hat{y}_2^{(i)} - y_2^{(i)}) \cdot v_2 \cdot z_2^{(i)} (1 - z_2^{(i)}) x^{(i)}$$

$$\Delta w_2 = [-0.1187, -0.1187, -0.2375]$$

$$\rightarrow \Delta w_3 = 2(\hat{y}_3^{(i)} - y_3^{(i)}) \cdot v_3 \cdot z_3^{(i)} (1 - z_3^{(i)}) x^{(i)}$$

$$= [-0.1584, -0.1584, -0.3168].$$

These are the same results we got in part 1c)

for  $x_2 = [1, 3]$ .

$$\Delta v_2 = 2[\hat{y}_2^{(i)} - y_2^{(i)}] [1, f_1, f_2, f_3]$$

$$\Delta v_2 = [-21.886, -11.599, -11.38, -11.38],$$

Similarly for  $x_3 = [2, 2]$

$$\Delta v_3 = [-19.886, -10.539, -10.34, -10.34]$$

$$\Delta w_1 = [-0.099, -0.198, -0.198]$$

$$\Delta w_2 = [-0.148, -0.297, -0.297]$$

$$\Delta w_3 = [-0.198, -0.396, -0.396]$$

$$\Delta w_j = 2(\hat{y}_j^{(i)} - y_j^{(i)}) v_j z_j^{(i)} (1 - z_j^{(i)}) x^{(i)}$$

$$\Delta w_1 = [-0.1084, -0.1084, -0.326]$$

$$\Delta w_2 = [-0.1637, -0.1637, -0.4911]$$

$$\Delta w_3 = [-0.2184, -0.2184, -0.6552]$$



2. Vector Computation graph:

$$\nabla f(x, y) = (\partial f / \partial x, \partial f / \partial y)$$

a) Let  $f(x, y) = (2x + 3y)^2$

$$\partial f / \partial x = 4(2x + 3y) \quad \partial f / \partial y = 6(2x + 3y).$$

$$\nabla f(x, y) = \begin{bmatrix} 4(2x + 3y) \\ 6(2x + 3y) \end{bmatrix}$$

b) Let  $F(x, y) = \begin{bmatrix} x^2 + 2y \\ 3x + 4y^2 \end{bmatrix}$ . Compute the Jacobian matrix  $DF(1, 2)$ .

Jacobian matrix  $\Rightarrow \begin{bmatrix} \frac{\partial f_1}{\partial x} & \frac{\partial f_1}{\partial y} \\ \frac{\partial f_2}{\partial x} & \frac{\partial f_2}{\partial y} \end{bmatrix} = \begin{bmatrix} 2x & 2 \\ 3 & 8y \end{bmatrix} \xrightarrow{x=1, y=2} \begin{bmatrix} 2 & 2 \\ 3 & 16 \end{bmatrix}$

c)  $G(x) = \begin{bmatrix} x \\ x^2 \end{bmatrix}$   $D(f \circ G)(2) = f'(G(2)) G'(2)$

$G'(x) = \begin{bmatrix} 1 \\ 2x \end{bmatrix}$   $G'(2) = \begin{bmatrix} 1 \\ 4 \end{bmatrix}$   $f'(G(2)) = \begin{bmatrix} 2 \cdot 1 & 2 \\ 3 & 8 \cdot 4 \end{bmatrix} = \begin{bmatrix} 2 & 2 \\ 3 & 32 \end{bmatrix}$

$D(f \circ G)(2) = \begin{bmatrix} 2 & 2 \\ 3 & 32 \end{bmatrix} \begin{bmatrix} 1 \\ 4 \end{bmatrix} = \begin{bmatrix} 2 + 2 \cdot 4 \\ 3 + 128 \end{bmatrix} = \begin{bmatrix} 12 \\ 131 \end{bmatrix}$

Method 2

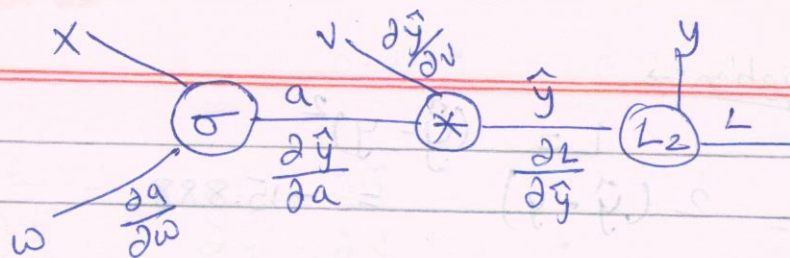
$f \circ G(x) = f(G(x))$   $G(x) = \begin{bmatrix} x \\ x^2 \end{bmatrix}$   $\begin{matrix} \text{go at } x \text{ in } f \\ \text{go at } y \text{ in } f \end{matrix}$

$f \circ G(x) = f(G(x)) = \begin{bmatrix} x^2 + 2x^2 \\ 3x + 4x^4 \end{bmatrix} = \begin{bmatrix} 3x^2 \\ 3x + 4x^4 \end{bmatrix}_{2 \times 1}$

$D(f \circ G) = f' \circ G(x) = \begin{bmatrix} 6x \\ 3 + 16x^3 \end{bmatrix} \xrightarrow{x=2} \begin{bmatrix} 6 \cdot 2 \\ 3 + 16(2)^3 \end{bmatrix}$

$= \begin{bmatrix} 12 \\ 131 \end{bmatrix} //$





$$L = L_2(\sigma(wx)v, y)$$

$$x^T = [1 \ 1 \ 2]$$

$$w = \begin{bmatrix} w_1^T \\ w_2^T \\ w_3^T \end{bmatrix} = \begin{bmatrix} 0.01 & 0.02 & 0.03 \\ 0.03 & 0.01 & 0.02 \\ 0.02 & 0.03 & 0.01 \end{bmatrix}$$

$$v = \begin{bmatrix} 0.01 & 0.02 & 0.03 & 0.04 \end{bmatrix}$$

$v_0 \quad v_1 \quad v_2 \quad v_3$

Forward Pass →

$$a = \sigma(wx) \quad \hat{y} = a \cdot v \quad \hat{y} = v \cdot a$$

$$wx = \begin{bmatrix} 0.01 & 0.02 & 0.03 \\ 0.03 & 0.01 & 0.02 \\ 0.02 & 0.03 & 0.01 \end{bmatrix} \begin{bmatrix} 1 \\ 1 \\ 2 \end{bmatrix} \downarrow = \begin{bmatrix} 0.09 \\ 0.08 \\ 0.07 \end{bmatrix}$$

$3 \times 3 \quad 3 \times 1$

$$a = \sigma(xw) = \begin{bmatrix} \text{sigmoid}(0.09) \\ \text{sigmoid}(0.08) \\ \text{sigmoid}(0.07) \end{bmatrix} = \begin{bmatrix} 0.52248 \\ 0.51998 \\ 0.5174 \end{bmatrix}$$

$$\approx \begin{bmatrix} 0.52 \\ 0.52 \\ 0.52 \end{bmatrix}$$

$$\hat{y} = v \cdot a$$

$$= \begin{bmatrix} 0.01 & 0.02 & 0.03 & 0.04 \end{bmatrix} \begin{bmatrix} 1 \\ 0.52 \\ 0.52 \\ 0.52 \end{bmatrix}$$

← bias term.

$$\hat{y} = 0.056$$





Back propagation →

$$L = (\hat{y} - y)^2$$

$$\frac{\partial L}{\partial \hat{y}} = 2(\hat{y} - y) = -15.888$$

$$\frac{\partial \hat{y}}{\partial v} = \begin{bmatrix} \partial \hat{y} / \partial v_0 \\ \partial \hat{y} / \partial v_1 \\ \partial \hat{y} / \partial v_2 \\ \partial \hat{y} / \partial v_3 \end{bmatrix} = \begin{bmatrix} 1 \\ a_1 \\ a_2 \\ a_3 \end{bmatrix} = \begin{bmatrix} 1 \\ 0.52 \\ 0.52 \\ 0.52 \end{bmatrix}$$

$$\frac{\partial \hat{y}}{\partial a} = \begin{bmatrix} \partial \hat{y} / \partial a_1 \\ \partial \hat{y} / \partial a_2 \\ \partial \hat{y} / \partial a_3 \end{bmatrix} = \begin{bmatrix} v_1 \\ v_2 \\ v_3 \end{bmatrix} = \begin{bmatrix} 0.02 \\ 0.03 \\ 0.04 \end{bmatrix}$$

derivatives of sigmoid

$$\frac{\partial a}{\partial w} = \begin{bmatrix} \partial a_1 / \partial w_1 \\ \partial a_2 / \partial w_2 \\ \partial a_3 / \partial w_3 \end{bmatrix} = \begin{bmatrix} a_1(1-a_1) \\ a_2(1-a_2) \\ a_3(1-a_3) \end{bmatrix} \begin{bmatrix} x^T \\ x^T \\ x^T \end{bmatrix}$$

$\frac{\partial f(x)}{\partial x} = f(1-f)$

$$= \begin{bmatrix} 0.52(1-0.52) \\ 0.52(1-0.52) \\ 0.52(1-0.52) \end{bmatrix} \begin{bmatrix} 1 \ 1 \ 2 \\ 1 \ 1 \ 2 \\ 1 \ 1 \ 2 \end{bmatrix}$$

$$= \begin{bmatrix} 0.249 \\ 0.249 \\ 0.249 \end{bmatrix}$$

$$\left\{ \therefore a = \sigma(wx) \right\} \quad \frac{\partial a}{\partial w} = a(1-a)x$$

$$\frac{\partial a}{\partial w} = \begin{bmatrix} \partial a_1 / \partial w_1 \\ \partial a_2 / \partial w_2 \\ \partial a_3 / \partial w_3 \end{bmatrix} = \begin{bmatrix} a_1(1-a_1) x_1^T \\ a_2(1-a_2) x_2^T \\ a_3(1-a_3) x_3^T \end{bmatrix} = \begin{bmatrix} 0.249[1 \ 1 \ 2] \\ 0.249[1 \ 1 \ 2] \\ 0.249[1 \ 1 \ 2] \end{bmatrix}$$



$$\frac{\partial a}{\partial w} =$$

$$\begin{bmatrix} 0.249 & 0.249 & 0.499 \\ 0.249 & 0.249 & 0.499 \\ 0.249 & 0.249 & 0.499 \end{bmatrix}$$

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$$\frac{\partial L}{\partial v} = \frac{\partial L}{\partial \hat{y}} \cdot \frac{\partial \hat{y}}{\partial v}$$

$$\downarrow$$

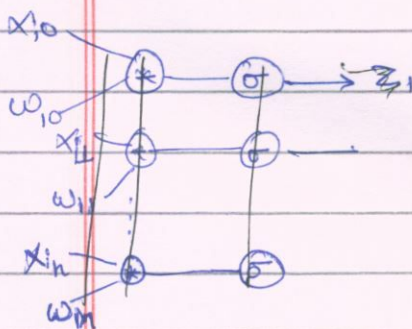
$$-15.88 \begin{bmatrix} 1 \\ 0.52 \\ 0.52 \\ 0.52 \end{bmatrix} = \begin{bmatrix} -15.88 \\ -8.262 \\ -8.262 \\ -8.262 \end{bmatrix}$$

$$\frac{\partial L}{\partial w} = \frac{\partial L}{\partial \hat{y}} \cdot \frac{\partial \hat{y}}{\partial a} \cdot \frac{\partial a}{\partial w}$$

$$= -15.888 \begin{bmatrix} (0.02) [0.249 & 0.249 & 0.499] \\ (0.03) [0.249 & 0.249 & 0.499] \\ (0.04) [0.249 & 0.249 & 0.499] \end{bmatrix}$$

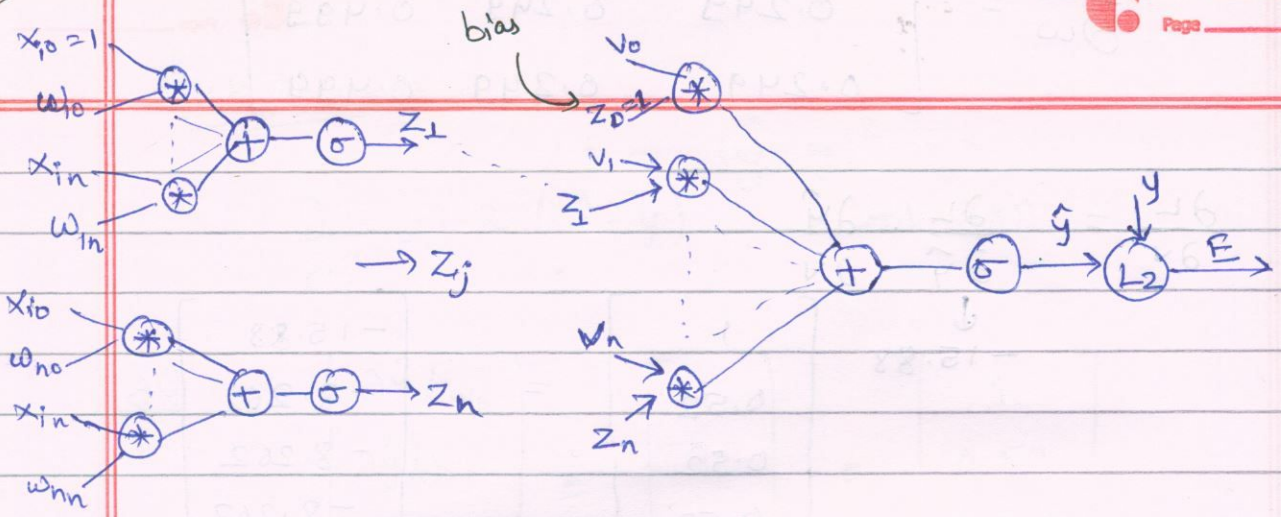
$$\frac{\partial L}{\partial w} = \begin{bmatrix} -0.0792 & -0.0792 & -0.1584 \\ -0.1187 & -0.1187 & -0.2375 \\ -0.1584 & -0.1584 & -0.3168 \end{bmatrix} \quad \#$$

③





3



$$E = \frac{1}{2} \sum_{i=1}^m (\hat{y}_i - y_i)^2$$

$$\hat{y} = \text{Sigmoid}(z^T \cdot v) = \text{Sigmoid}(v_0 + z_1 v_1 + \dots + z_n v_n)$$

$$z_j = \text{Sigmoid}(w_j^T x)$$

$$\left\{ \frac{\partial E}{\partial v} = \frac{\partial E}{\partial \hat{y}} \cdot \frac{\partial \hat{y}}{\partial v} \right\} \quad \frac{\partial E}{\partial \hat{y}} = \sum_{i=1}^m (\hat{y}_i - y_i)$$

$$\frac{\partial \hat{y}}{\partial v} = \frac{\partial \text{Sigmoid}(z^T v)}{\partial v} = \hat{y}^{(i)} (1 - \hat{y}^{(i)}) \cdot z^{(i)}$$

$$\boxed{\frac{\partial E}{\partial v} = \sum_{i=1}^m (\hat{y}^{(i)} - y^{(i)}) \cdot \hat{y}^{(i)} (1 - \hat{y}^{(i)}) \cdot z^{(i)}} \quad \#$$