

loss function can be written as

$$L_i = -f_{y_i} + \log \sum_j e^{f_j}$$

let's simplify the function  $f$

$$L_i = -w_{y_i} \cdot x_i + \log \sum_j e^{w_j x_i}$$

$$L_i = -w_{y_i} x_i + \log \left( \sum_{j \neq y_i} e^{w_j x_i} + e^{w_{y_i} x_i} \right)$$

for correct classes.

$$\nabla_{w_{y_i}} L_i = -x_i + \frac{1}{\left( \sum_{j \neq y_i} e^{w_j x_i} + e^{w_{y_i} x_i} \right)} \times \left( 0 + e^{w_{y_i} x_i} \cdot x_i \right)$$

$$\nabla_{w_{y_i}} L_i = -x_i + \frac{x_i \cdot e^{w_{y_i} x_i}}{\sum_j e^{w_j x_i}}$$

$$\nabla_{w_{y_i}} L_i = -x_i \left( 1 - \frac{e^{w_{y_i} x_i}}{\sum_j e^{w_j x_j}} \right) = -x_i \left( 1 - \frac{\text{correct\_exp}}{\text{exp\_sum}} \right)$$

Now for incorrect classes:

$$L_i = -w_{y_i} \cdot x_i + \log \left( \sum_{j \neq y_i} e^{w_j x_i} + e^{w_{y_i} x_i} \right)$$

↳ we have this relation from the loss function

$$\nabla w_j L_i = 0 + \frac{1 \times \left( e^{w_j x_i} x_i + 0 \right)}{\left( \sum_{j \neq y_i} e^{w_j x_i} + e^{w_{y_i} x_i} \right)}$$

$$\nabla w_j L_i = \frac{e^{w_j x_i} x_i}{\sum_j e^{w_j x_i}} \rightarrow \text{for incorrect classes}$$

**NOTE:** We see the sigma sign disappears when taking derivative. It happens because we are finding contribution to gradient because of incorrect class-j, not all the incorrect classes. For every incorrect class this is going to be the contribution to the gradient.