

(1)

Based on the chain-rule, we can know

$$\frac{\partial E}{\partial a_k} = \frac{\partial E}{\partial y_k} \cdot \frac{\partial y_k}{\partial a_k}$$

$$\text{Because } \begin{cases} E(w) = - \sum_{n=1}^N \{ t_n \ln y_n + (1-t_n) \ln(1-y_n) \} \dots \textcircled{1} \\ y_k = \frac{1}{1 + \exp(-a_k)} \dots \textcircled{2} \end{cases}$$

$$\text{So } \frac{\partial E}{\partial y_k} = - \left[ \frac{t_k}{y_k} + (1-t_k) \cdot \frac{1}{1-y_k} \cdot (-1) \right] = - \left( \frac{t_k-1}{1-y_k} + \frac{t_k}{y_k} \right) \dots \textcircled{3}$$

$$\frac{\partial y_k}{\partial a_k} = - [1 + \exp(-a_k)]^{-2} \cdot \exp(-a_k) \cdot (-1)$$

$$= [1 + \exp(-a_k)]^{-2} \exp(-a_k) \dots \textcircled{4}$$

from  $\textcircled{1}$  we can get

$$\exp(-a_k) = \frac{1}{y_k} - 1$$

So  $\textcircled{4}$  could be written as:

$$\frac{\partial y_k}{\partial a_k} = y_k^2 \left( \frac{1}{y_k} - 1 \right) = y_k - y_k^2 = y_k(1-y_k)$$

Thus:

$$\begin{aligned} \frac{\partial E}{\partial a_k} &= y_k(1-y_k) \cdot \left( \frac{t_k-1}{1-y_k} + \frac{t_k}{y_k} \right) (-1) \\ &= [y_k(t_k-1) + (1-y_k)t_k] (-1) \\ &= y_k - t_k \end{aligned}$$

(2)

$$\frac{\partial E}{\partial a_k} = \frac{\partial E}{\partial y} \cdot \frac{\partial y}{\partial a_k}$$

$$\text{because } \frac{\partial y_i}{\partial a_k} = \frac{\frac{\partial a_i}{\partial a_k} \exp(a_i)}{\sum_j \exp(a_j)} - \frac{\exp(a_i) \cdot \exp(a_j)}{(\sum_j \exp(a_j))^2}$$

$$= \frac{\partial a_i}{\partial a_k} \cdot y_i - y_i y_k$$

$$= y_i \left( \frac{\partial a_i}{\partial a_k} - y_k \right) = \begin{cases} y_i (1 - y_k) & i=k \\ -y_i y_k & i \neq k \end{cases}$$

Thus,

$$\frac{\partial E}{\partial a_k} = - \sum_{i=1}^k t_i \frac{1}{y_i} \frac{\partial y_i}{\partial a_k}$$

$$= - \sum_{i=1}^k t_i \frac{1}{y_i} y_i \left( \frac{\partial a_i}{\partial a_k} - y_k \right)$$

$$= - \sum_{i=1}^k t_i \left( \frac{\partial a_i}{\partial a_k} - y_k \right) \quad \begin{array}{l} \text{when } i=k \quad t_i=1 \\ \text{otherwise} \end{array}$$

$$= y_k - t_k \quad t_i=0$$