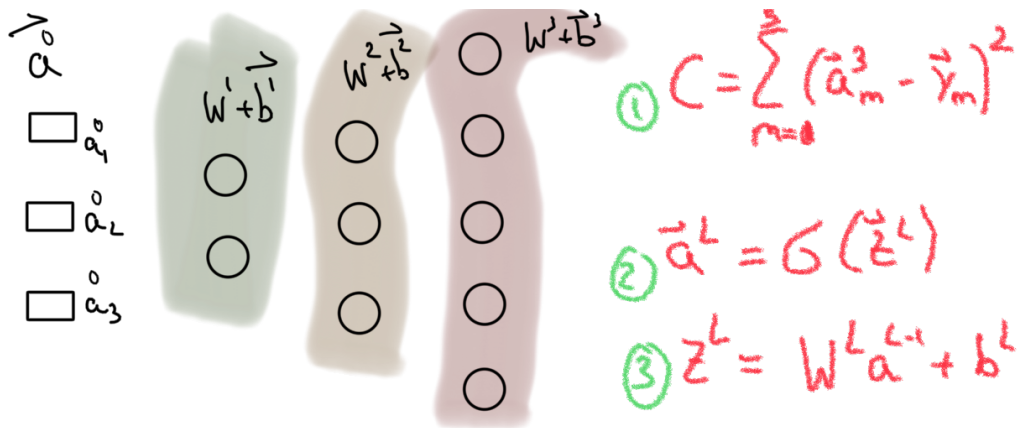


Back propagation 3

New approach



$$W^1 = \begin{bmatrix} w_{11}^1 & w_{21}^1 & w_{31}^1 \\ w_{21}^1 & w_{22}^1 & w_{32}^1 \end{bmatrix} \quad \vec{b}^1 = \begin{bmatrix} b_1^1 \\ b_2^1 \end{bmatrix} \quad \vec{a}^1 = \begin{bmatrix} a_1^1 \\ a_2^1 \end{bmatrix} = G(\vec{z}^1) \quad \vec{z}^1 = W^1 \vec{a}^0 + b^1$$

$$W^2 = \begin{bmatrix} w_{11}^2 & w_{12}^2 \\ w_{21}^2 & w_{22}^2 \\ w_{31}^2 & w_{32}^2 \end{bmatrix} \quad \vec{b}^2 = \begin{bmatrix} b_1^2 \\ b_2^2 \\ b_3^2 \end{bmatrix} \quad \vec{a}^2 = \begin{bmatrix} a_1^2 \\ a_2^2 \\ a_3^2 \end{bmatrix} = G(\vec{z}^2) \quad \vec{z}^2 = W^2 \vec{a}^1 + b^2$$

$$W^3 = \begin{bmatrix} w_{11}^3 & w_{12}^3 & w_{13}^3 \\ w_{21}^3 & w_{22}^3 & w_{23}^3 \\ w_{31}^3 & w_{32}^3 & w_{33}^3 \\ w_{41}^3 & w_{42}^3 & w_{43}^3 \\ w_{51}^3 & w_{52}^3 & w_{53}^3 \end{bmatrix} \quad \vec{b}^3 = \begin{bmatrix} b_1^3 \\ b_2^3 \\ b_3^3 \\ b_4^3 \\ b_5^3 \end{bmatrix} \quad \vec{a}^3 = \begin{bmatrix} a_1^3 \\ a_2^3 \\ a_3^3 \\ a_4^3 \\ a_5^3 \end{bmatrix} = G(\vec{z}^3) \quad \vec{z}^3 = W^3 \vec{a}^2 + b^3$$

Each Layer must compute change to W, \vec{b}, \vec{a} with respect to Error.
Last Layer is special.

$$\frac{\partial C}{\partial a_k^L} = 2(a_k^L - y_k) \quad \frac{\partial C}{\partial w_{mn}^L} = \frac{\partial C}{\partial a_m^L} \frac{\partial a_m^L}{\partial z_m^L} \frac{\partial z_m^L}{\partial w_{mn}^L} = 2(a_m^L - y_m) \delta'(\vec{z}_m^L) a_n^{L-1}$$

$$\frac{\partial C}{\partial b_m^L} = \frac{\partial C}{\partial a_m^L} \frac{\partial a_m^L}{\partial z_m^L} \frac{\partial z_m^L}{\partial b_m^L} = 2(a_m^L - y_m) \delta'(\vec{z}_m^L) \quad \text{Last Layer } L=3$$

Layer $L-1$ with $L = 2, \dots, N$

$$\frac{\partial C}{\partial a_m^L} = \sum_{n=1}^{N_L} \frac{\partial C}{\partial z_n^L} \frac{\partial z_n^L}{\partial a_m^L} = \sum_{n=1}^{N_L} \delta'(\vec{z}_n^L) w_{nm}^{L+1}$$

CACHE LOOKUP

$$\frac{\partial \mathcal{L}}{\partial \alpha_n^{L-1}} = \sum_{m=1}^N \frac{\partial \mathcal{L}}{\partial \alpha_m^L} \frac{\partial \alpha_m^L}{\partial z_m^L} \frac{\partial z_m^L}{\partial \alpha_n^{L-1}} = \sum_{m=1}^N \boxed{\frac{\partial \mathcal{L}}{\partial \alpha_m^L}} O(4n) w_{mn}$$

$$\frac{\partial \mathcal{L}}{\partial w_{mn}^{L-1}} = \frac{\partial \mathcal{L}}{\partial \alpha_m^{L-1}} \frac{\partial \alpha_m^{L-1}}{\partial z_m^{L-1}} \frac{\partial z_m^{L-1}}{\partial w_{mn}^{L-1}} = \boxed{\frac{\partial \mathcal{L}}{\partial \alpha_m^{L-1}}} \sigma'(z_m^{L-1}) a_n^{L-2}$$

Not the same as above

$$\frac{\partial \mathcal{L}}{\partial b_m^{L-1}} = \frac{\partial \mathcal{L}}{\partial \alpha_m^{L-1}} \frac{\partial \alpha_m^{L-1}}{\partial z_m^{L-1}} \frac{\partial z_m^{L-1}}{\partial b_m^{L-1}} = \boxed{\frac{\partial \mathcal{L}}{\partial \alpha_m^{L-1}}} \sigma'(z_m^{L-1})$$

