

BACKPROPAGATION

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CHAIN RULE

On rappelle le **théorème des fonctions composées** (chain rule).

Soient les fonctions suivantes:

$$\begin{array}{ccccc} \mathbb{R} & \xrightarrow{f} & \mathbb{R} & \xrightarrow{g} & \mathbb{R} \\ x & \xmapsto{f} & y = f(x) & \xmapsto{g} & z = g(y) \\ & & & & = g(f(x)) \end{array}$$

alors on a:

$$\frac{\partial z}{\partial x} = \frac{\partial z}{\partial y} \cdot \frac{\partial y}{\partial x}$$

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Exemple:

$$\begin{array}{ccc} \mathbb{R} & \xrightarrow{f} & \mathbb{R} \\ x & \mapsto & y = x^2 + 1 \end{array} \quad \begin{array}{ccc} \mathbb{R} & \xrightarrow{g} & \mathbb{R} \\ & \mapsto & z = 5y \\ & & = 5(x^2 + 1) \end{array}$$

On a:

$$\frac{\partial z}{\partial x} = \frac{\partial [5(x^2 + 1)]}{\partial x} = 10x = 5 \cdot 2x = \frac{\partial z}{\partial y} \cdot \frac{\partial y}{\partial x}$$

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Généralisation multidimensionnelle

Soient les fonctions suivantes:

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CHAIN RULE

Formulation vectorielle

$$\begin{array}{ccccc} \mathbb{R}^m & \xrightarrow{f} & \mathbb{R}^n & \xrightarrow{g} & \mathbb{R} \\ \mathbf{x} & \xmapsto{f} & \mathbf{y} = f(\mathbf{x}) & \xmapsto{g} & z = g(\mathbf{y}) \\ & & & & = g(f(\mathbf{x})) \end{array}$$

Soient $\nabla_{\mathbf{x}} z$ et le *gradient* de z par rapport à \mathbf{x} , $\nabla_{\mathbf{y}} z$ et le gradient de z par rapport à \mathbf{y} , et $\mathbf{J}_f := \left[\frac{\partial \mathbf{y}}{\partial \mathbf{x}} \right]$ le *jacobien* de la fonction f :

$$\nabla_{\mathbf{x}} z = [\nabla_{\mathbf{y}} z]^T \left[\frac{\partial \mathbf{y}}{\partial \mathbf{x}} \right] = [\nabla_{\mathbf{y}} z]^T \mathbf{J}_f$$

$$\begin{pmatrix} \frac{\partial z}{\partial x_1} \\ \vdots \\ \frac{\partial z}{\partial x_m} \end{pmatrix} = \begin{pmatrix} \frac{\partial z}{\partial y_1} & \cdots & \frac{\partial z}{\partial y_n} \end{pmatrix} \begin{pmatrix} \frac{\partial y_1}{\partial x_1} & \cdots & \frac{\partial y_1}{\partial x_m} \\ \vdots & \ddots & \vdots \\ \frac{\partial y_n}{\partial x_1} & \cdots & \frac{\partial y_n}{\partial x_m} \end{pmatrix}$$

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 & & & & = (x_1 x_2) x_1^2 + x_2^3
 \end{array}$$

On a:

$$\begin{aligned}
 \frac{\partial z}{\partial x_1} &= \frac{\partial [(x_1 x_2) x_1^2 + x_2^3]}{\partial x_1} = x_1^2 x_2 + x_1 x_2 2x_1 + 0 \\
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On a:

$$\nabla_{\mathbf{x}} z = \begin{pmatrix} \frac{\partial z}{\partial x_1} \\ \frac{\partial z}{\partial x_2} \end{pmatrix} = \begin{pmatrix} 3x_2 x_1^2 \\ x_1^2 + 3x_2^2 \end{pmatrix} = (y_2 \quad y_1 \quad 1) \begin{pmatrix} x_2 & x_1 \\ 2x_1 & 0 \\ 0 & 3x_2^2 \end{pmatrix} = [\nabla_{\mathbf{y}} z]^T \begin{bmatrix} \partial y \\ \partial x \end{bmatrix}$$

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NEURAL NETWORK AS A FUNCTION

- Soit $S = \{(x_i, y_i) \in \mathbb{R}^{d_1} \times \mathbb{R}^{d_2} : i = 1, \dots, N\}$ un dataset.
- Soit \mathcal{N}_Θ un réseau de neurones (MLP) à L couches donné par les *paramètres* (poids et biais)

$$\Theta := \left\{ \left(W^{[l]}, b^{[l]} \right) : l = 1, \dots, L \right\}$$

et par la dynamique

$$\begin{cases} a^{[0]} &= x \\ z^{[l]} &= W^{[l]} a^{[l-1]} + b^{[l]}, \\ a^{[l]} &= \sigma(z^{[l]}) \end{cases} \quad l = 1, \dots, L$$

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NEURAL NETWORK AS A FUNCTION

- **Remarque:** le réseau \mathcal{N}_{Θ} peut-être naturellement associé à la fonction

$$\begin{aligned} f_{\Theta} : \mathbb{R}^{d_1} &\longrightarrow \mathbb{R}^{d_2} \\ \mathbf{x} &\longmapsto f_{\Theta}(\mathbf{x}) := \mathbf{a}^{[L]} \end{aligned}$$

- $f_{\Theta}(\mathbf{x})$ est la *prédiction* (output) de \mathcal{N}_{Θ} associée à l'input \mathbf{x} .
- Chaque jeu de paramètres Θ donne lieu à une fonction f_{Θ} différente.

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LOSS FUNCTION

- Soit une *fonction de coût* (cost or loss function) qui mesure l'erreur entre la *prédiction* \hat{y}_i et la *réalité* y_i :

$$\begin{aligned}\ell : \mathbb{R}^{d_2} \times \mathbb{R}^{d_2} &\longrightarrow \mathbb{R} \\ (\hat{y}_i, y_i) &\longmapsto \mathcal{L}(\hat{y}_i, y_i)\end{aligned}$$

- Typiquement, la fonction de coût pourrait être l'erreur quadratique (distance Euclidienne au carré)

$$\ell(\hat{y}_i, y_i) = \frac{1}{2} \|\hat{y}_i - y_i\|_2^2$$

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- La *fonction de coût* peut être naturellement généralisée à un ensemble de *prédictions* et de *réalités*:

$$\begin{aligned}\mathcal{L} : \mathbb{R}^{d_2} \times \dots \times \mathbb{R}^{d_2} &\longrightarrow \mathbb{R} \\ (\hat{\mathbf{y}}_1, \dots, \hat{\mathbf{y}}_N, \mathbf{y}_1, \dots, \mathbf{y}_N) &\longmapsto \mathcal{L}(\hat{\mathbf{y}}_1, \dots, \hat{\mathbf{y}}_N, \mathbf{y}_1, \dots, \mathbf{y}_N)\end{aligned}$$

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$$\begin{aligned}\mathcal{L}(\hat{\mathbf{y}}_1, \dots, \hat{\mathbf{y}}_N, \mathbf{y}_1, \dots, \mathbf{y}_N) &= \frac{1}{N} \sum_{i=1}^N \ell(\hat{\mathbf{y}}_i, \mathbf{y}_i) \\ &= \frac{1}{2N} \sum_{i=1}^N \|\hat{\mathbf{y}}_i - \mathbf{y}_i\|_2^2\end{aligned}$$

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- Pour un réseau de neurones \mathcal{N}_{Θ} , l'erreur entre les prédictions et les réalités est

$$\mathcal{L}(f_{\Theta}(x_1), \dots, f_{\Theta}(x_N), y_1, \dots, y_N).$$

- Pour différents paramètres Θ , on aura différentes prédictions $f_{\Theta}(x_1), \dots, f_{\Theta}(x_N)$, et donc différentes erreurs $\mathcal{L}(\dots)$.
- Ainsi, \mathcal{L} est une fonction des paramètres Θ du réseau:

$$\begin{aligned}\mathcal{L} : \mathbb{R}^{|\Theta|} &\longrightarrow \mathbb{R} \\ \Theta &\longmapsto \mathcal{L}(f_{\Theta}(x_1), \dots, f_{\Theta}(x_N), y_1, \dots, y_N).\end{aligned}$$

où $|\Theta|$ est le nombre de paramètres Θ (poids et biais, souvent plusieurs millions).

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où $|\Theta|$ est le nombre de paramètres Θ (poids et biais, souvent plusieurs millions).

TRAINING

- L 'entraînement du réseau \mathcal{N}_{Θ} consiste à déterminer des paramètres Θ qui minimisent l'erreur

$$\mathcal{L}(f_{\Theta}(x_1), \dots, f_{\Theta}(x_N), y_1, \dots, y_N).$$

- Pour cela, on utilise une descente de gradient: *mini-batch stochastic gradient descent*.
- *Backpropagation* est un algorithme qui permet de calculer les gradients $\nabla_{\Theta} \mathcal{L}$ de manière efficiente.

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TRAINING

$$\mathcal{L}(f_{\Theta}(x_1), \dots, f_{\Theta}(x_N), y_1, \dots, y_N) = \mathcal{L}(\Theta, \dots)$$

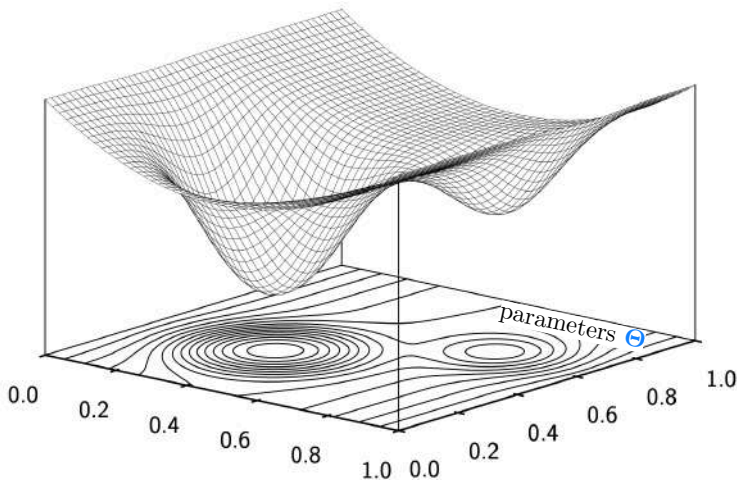


Figure adapted from [Fleuret, 2022]

TRAINING

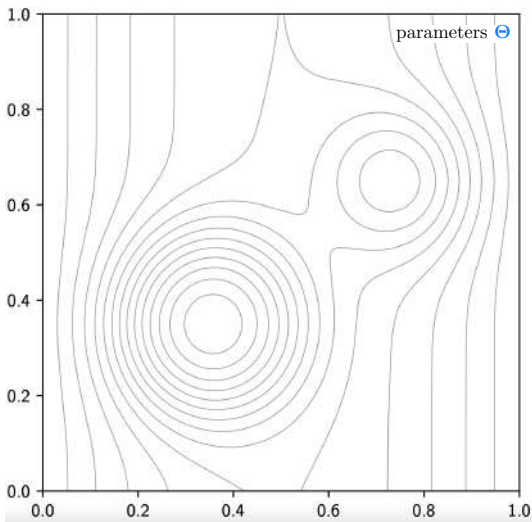


Figure adapted from [Fleuret, 2022]

BACKPROPAGATION



TRAINING

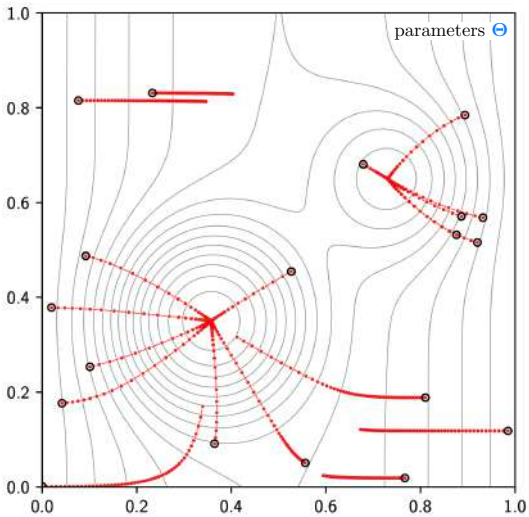


Figure adapted from [Fleuret, 2022]

TRAINING

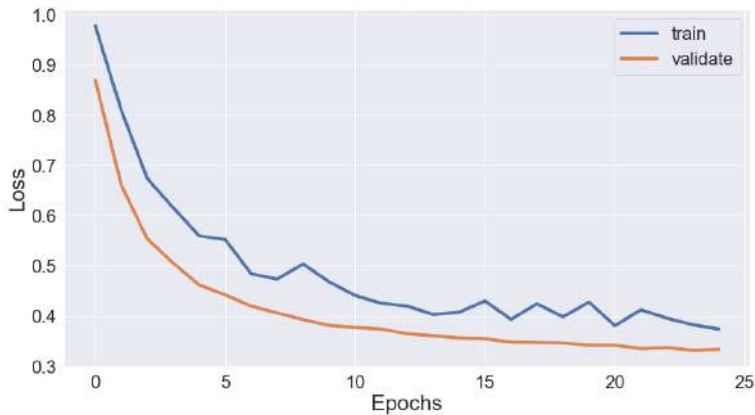
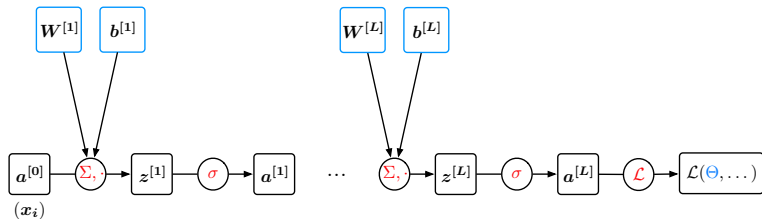


Figure taken from towardsdatascience.com

GRAPHE COMPUTATIONNEL D'UN RÉSEAU DE NEURONES (FORWARD PASS)

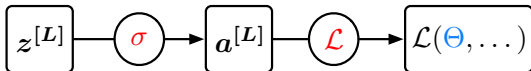


- On veut calculer les gradients:

$$\nabla_{W^{[l]}} \mathcal{L}(\Theta) := \frac{\partial \mathcal{L}(\Theta)}{\partial W^{[l]}} \quad \text{et} \quad \nabla_{b^{[l]}} \mathcal{L}(\Theta) := \frac{\partial \mathcal{L}(\Theta)}{\partial B^{[l]}}$$

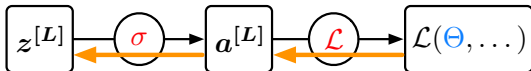
pour $l = 1, \dots, M$

CALCUL DES GRADIENTS: ÉQUATION 1



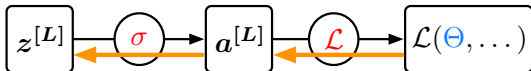
$$\begin{aligned}
 \delta_j^{[L]} &:= \frac{\partial \mathcal{L}(\Theta)}{\partial z_j^{[L]}} = \sum_{k=1}^{|a^{[L]}|} \frac{\partial \mathcal{L}(\Theta)}{\partial a_k^{[L]}} \cdot \frac{\partial a_k^{[L]}}{\partial z_j^{[L]}} \\
 &= \sum_{k=1}^{|a^{[L]}|} \frac{\partial \mathcal{L}(\Theta)}{\partial a_k^{[L]}} \cdot \frac{\partial \sigma(z_k^{[L]})}{\partial z_j^{[L]}} \\
 \left(\frac{\partial \sigma(z_k^{[L]})}{\partial z_j^{[L]}} = 0 \text{ for } k \neq j \right) &= \frac{\partial \mathcal{L}(\Theta)}{\partial a_j^{[L]}} \cdot \sigma'(z_j^{[L]})
 \end{aligned}$$

CALCUL DES GRADIENTS: ÉQUATION 1



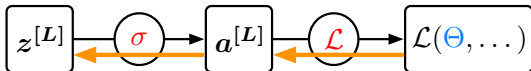
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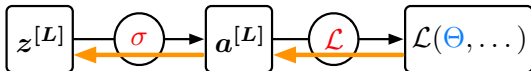
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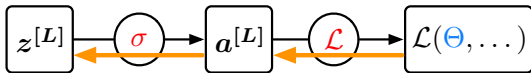
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CALCUL DES GRADIENTS: ÉQUATION 1

Formulation vectorielle:

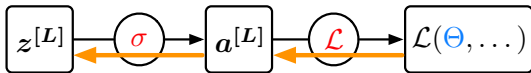


$$\delta^{[L]} := \nabla_{z^{[L]}} \mathcal{L}(\Theta) = \nabla_{a^{[L]}} \mathcal{L}(\Theta) \odot \sigma'(z^{[L]})$$

où \odot est le produit de Hadamard (composante par composante).

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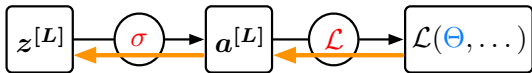


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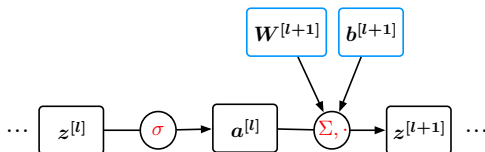


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CALCUL DES GRADIENTS: ÉQUATION 2

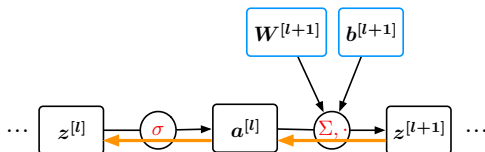
Supposons que les $\delta_k^{[l+1]}$ ont été calculés pour tous k :



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 \delta_j^{[l]} &:= \frac{\partial \mathcal{L}(\Theta)}{\partial z_j^{[l]}} = \sum_{k=1}^{|a^{[l]}|} \frac{\partial \mathcal{L}(\Theta)}{\partial a_k^{[l]}} \cdot \frac{\partial a_k^{[l]}}{\partial z_j^{[l]}} = \sum_{k=1}^{|a^{[l]}|} \frac{\partial \mathcal{L}(\Theta)}{\partial a_k^{[l]}} \cdot \frac{\partial \sigma(z_k^{[l]})}{\partial z_j^{[l]}} \\
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CALCUL DES GRADIENTS: ÉQUATION 2

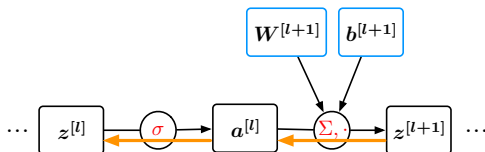
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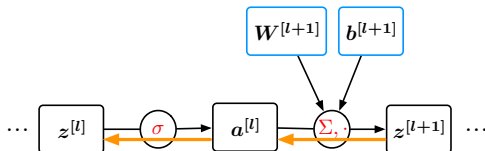
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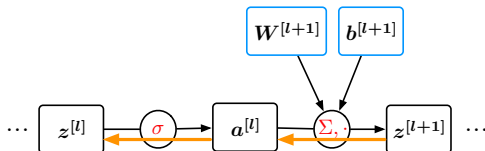
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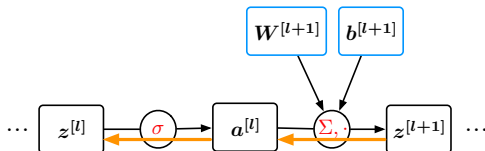
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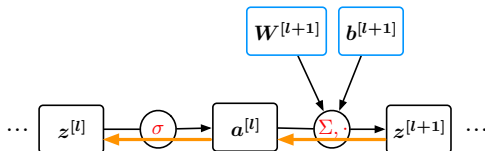
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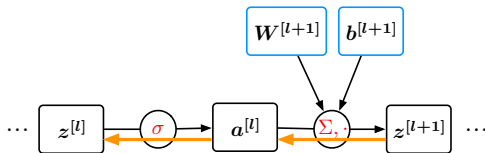
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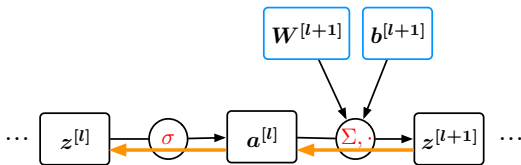
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CALCUL DES GRADIENTS: ÉQUATION 2

Formulation vectorielle:

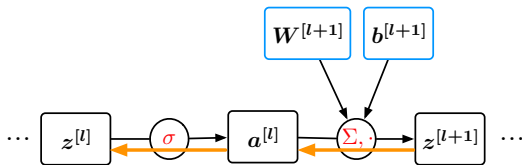


$$\begin{aligned}\delta^{[l]} &:= \nabla_{z^{[l]}} \mathcal{L}(\Theta) \\ &= \left[\delta^{[l+1]} \right]^T W^{[l+1]} \odot \sigma'(z^{[l]}) \\ &= \left[W^{[l+1]} \right]^T \delta^{[l+1]} \odot \sigma'(z^{[l]})\end{aligned}$$

où \odot est le produit de Hadamard (composante par composante).

CALCUL DES GRADIENTS: ÉQUATION 2

Formulation vectorielle:

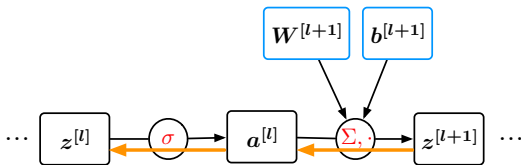


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CALCUL DES GRADIENTS: ÉQUATION 2

Formulation vectorielle:

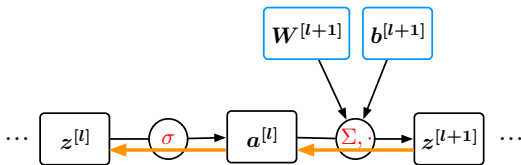


$$\begin{aligned}\delta^{[l]} &:= \nabla_{z^{[l]}} \mathcal{L}(\Theta) \\ &= \left[\delta^{[l+1]} \right]^T W^{[l+1]} \odot \sigma'(z^{[l]}) \\ &= \left[W^{[l+1]} \right]^T \delta^{[l+1]} \odot \sigma'(z^{[l]})\end{aligned}$$

où \odot est le produit de Hadamard (composante par composante).

CALCUL DES GRADIENTS: ÉQUATION 2

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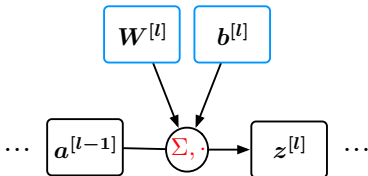


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CALCUL DES GRADIENTS: ÉQUATION 3

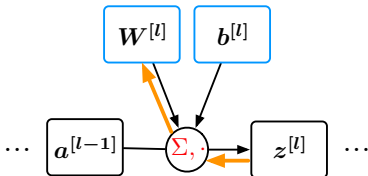
Calcul des gradients proprement dits en utilisant les erreurs δ_j^l :



$$\begin{aligned}\frac{\partial \mathcal{L}(\Theta)}{\partial w_{jk}^{[l]}} &= \sum_{k'=1}^{|z^{[l]}|} \frac{\partial \mathcal{L}(\Theta)}{\partial z_{k'}^{[l]}} \cdot \frac{\partial z_{k'}^{[l]}}{\partial w_{jk}^{[l]}} = \frac{\partial \mathcal{L}(\Theta)}{\partial z_j^{[l]}} \cdot \frac{\partial z_j^{[l]}}{\partial w_{jk}^{[l]}} \\ &= \delta_j^{[l]} \cdot \frac{\partial \left(\sum_{k'} (w_{jk'}^{[l]} \cdot a_{k'}^{[l-1]}) + b_k^{[l]} \right)}{\partial w_{jk}^{[l]}} = \delta_j^{[l]} \cdot a_k^{[l-1]}\end{aligned}$$

CALCUL DES GRADIENTS: ÉQUATION 3

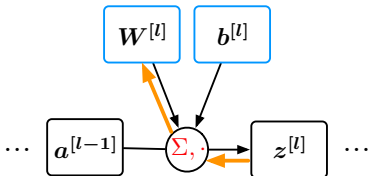
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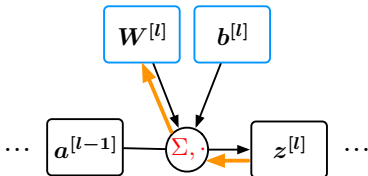
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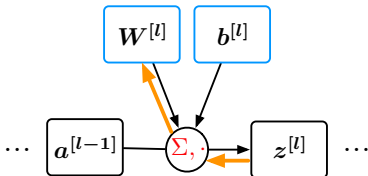
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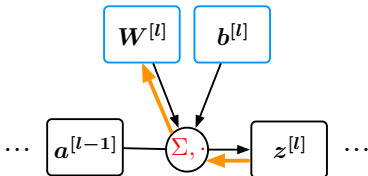
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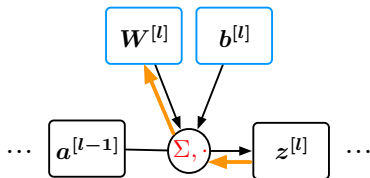
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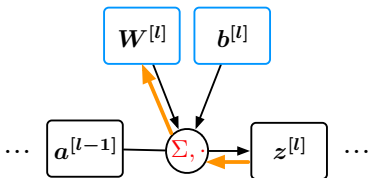
Formulation vectorielle:



$$\nabla_{W^{[l]}} \mathcal{L}(\Theta) = \delta^{[l]} \left[a^{[l-1]} \right]^T$$

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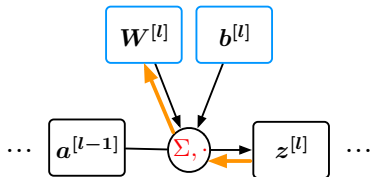
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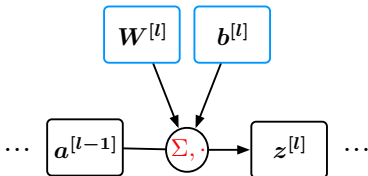
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CALCUL DES GRADIENTS: ÉQUATION 4

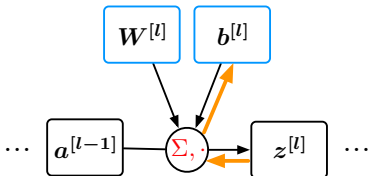
Calcul des gradients proprement dits en utilisant les erreurs δ_j^l :



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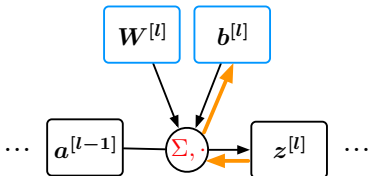
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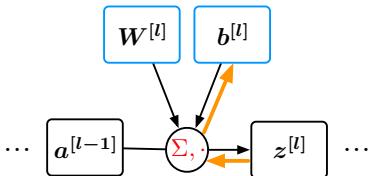
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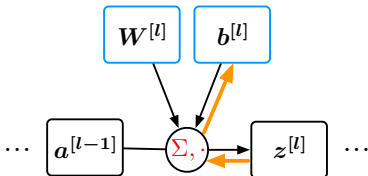
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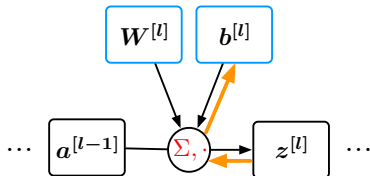
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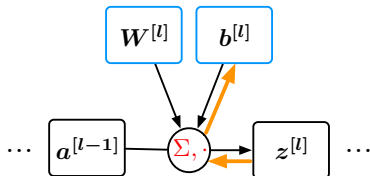
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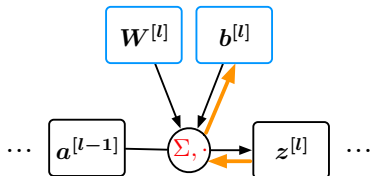
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$$\nabla_{b^{[l]}} \mathcal{L}(\Theta) = \delta^{[l]}$$

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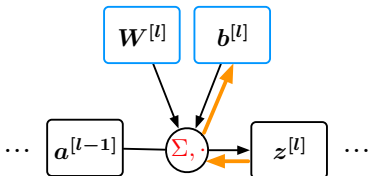
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ÉQUATIONS

Calcul des *erreurs* $\delta^{[l]} := \nabla_{z^{[l]}} \mathcal{L}(\Theta)$ et des *gradients* $\nabla_{W^{[l]}} \mathcal{L}(\Theta)$ et $\nabla_{b^{[l]}} \mathcal{L}(\Theta)$, pour toute couche $l = L, \dots, 1$:

$$\delta^{[l]} = \begin{cases} \nabla_{a^{[L]}} \mathcal{L}(\Theta) \odot \sigma'(z^{[L]}), & \text{si } l = L \\ [W^{[l+1]}]^T \delta^{[l+1]} \odot \sigma'(z^{[l]}), & \text{si } L > l \geq 1 \end{cases} \quad (1)$$

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ÉQUATIONS

Une fois gradients calculés, on effectue l'update des poids et biais (cf. gradient descent algo):

Pour $l = L, \dots, 1$:

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où η est le *learning rate*.

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ÉQUATIONS: BATCHED

Remarque: on peut déduire une version “batched” des équations.

- Soit $B = (X, Y)$ un batch composé de B inputs et outputs x_k et y_k alignés en deux matrices:

$$X = \begin{pmatrix} \vdots & \vdots & \dots & \vdots \\ x_1 & x_2 & \dots & x_B \\ \vdots & \vdots & \dots & \vdots \end{pmatrix} \text{ et } Y = \begin{pmatrix} \vdots & \vdots & \dots & \vdots \\ y_1 & y_2 & \dots & y_B \\ \vdots & \vdots & \dots & \vdots \end{pmatrix}$$

- Soit $A^{[L]}$ les outputs du réseau associés aux inputs X :

$$A^{[L]} = \begin{pmatrix} \vdots & \vdots & \dots & \vdots \\ a_1^{[L]} & a_2^{[L]} & \dots & a_B^{[L]} \\ \vdots & \vdots & \dots & \vdots \end{pmatrix}$$

- Soit $\mathcal{L}_B(w) = \mathcal{L}(w, a_B^{[L]}, y_B)$ la loss pour l'exemple B (on a $a_B^{[L]} = A^{[L]}_B$)

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- Soit $\mathcal{L}_k(\Theta) := \mathcal{L}(\Theta, a_k^{[L]}, y_k)$ la loss associée à l'exemple k , pour $k = 1, \dots, B$.

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$$X = \begin{pmatrix} \vdots & \vdots & \dots & \vdots \\ x_1 & x_2 & \dots & x_B \\ \vdots & \vdots & \dots & \vdots \end{pmatrix} \text{ et } Y = \begin{pmatrix} \vdots & \vdots & \dots & \vdots \\ y_1 & y_2 & \dots & y_B \\ \vdots & \vdots & \dots & \vdots \end{pmatrix}$$

- Soit $A^{[L]}$ les outputs du réseau associés aux inputs X :

$$A^{[L]} = \begin{pmatrix} \vdots & \vdots & \dots & \vdots \\ a_1^{[L]} & a_2^{[L]} & \dots & a_B^{[L]} \\ \vdots & \vdots & \dots & \vdots \end{pmatrix}$$

- Soit $\mathcal{L}_k(\Theta) := \mathcal{L}(\Theta, a_k^{[L]}, y_k)$ la loss associée à l'exemple k , pour $k = 1, \dots, B$.

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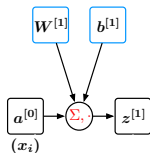
FORWARD PASS AND BACKWARD PASS

$a^{[0]}$
 (x_i)

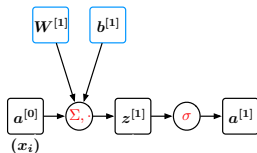
FORWARD PASS AND BACKWARD PASS

 $\mathbf{W}^{[1]}$ $\mathbf{b}^{[1]}$ $\mathbf{a}^{[0]}$
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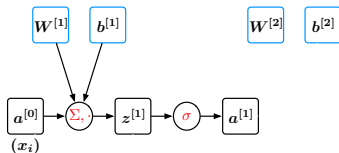
FORWARD PASS AND BACKWARD PASS



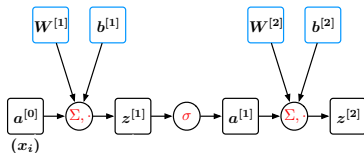
FORWARD PASS AND BACKWARD PASS



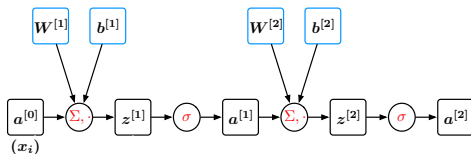
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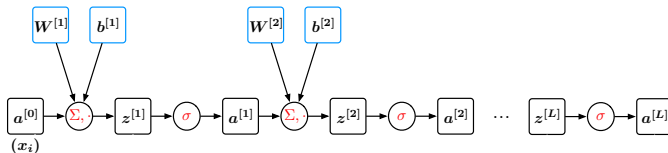
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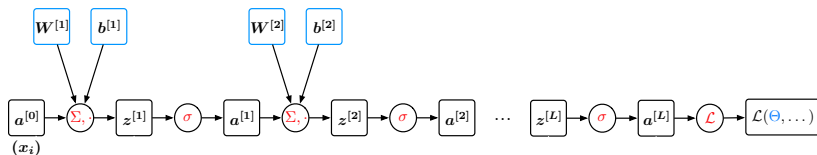
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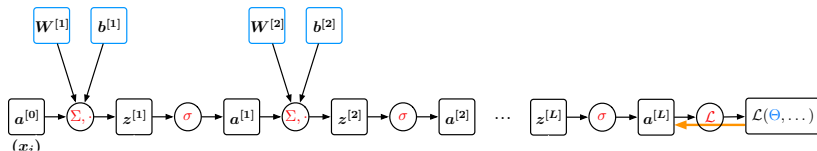
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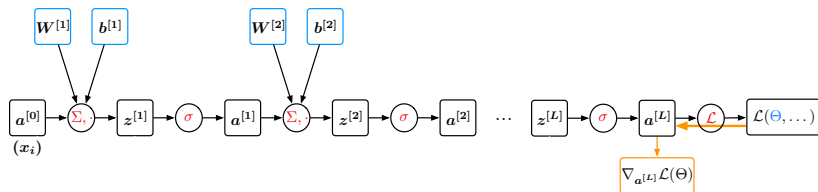
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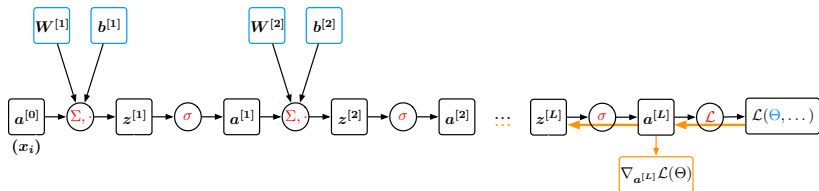
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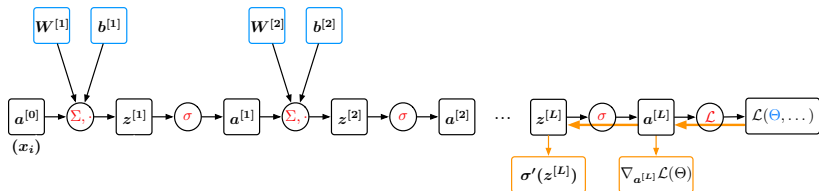
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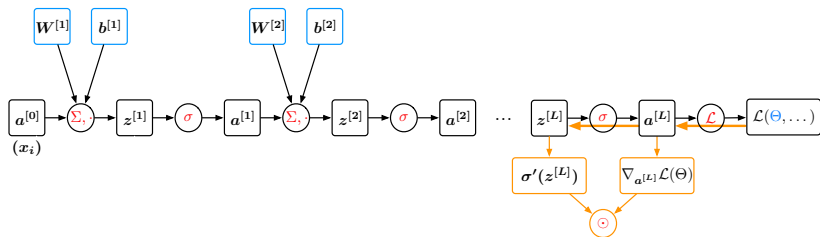
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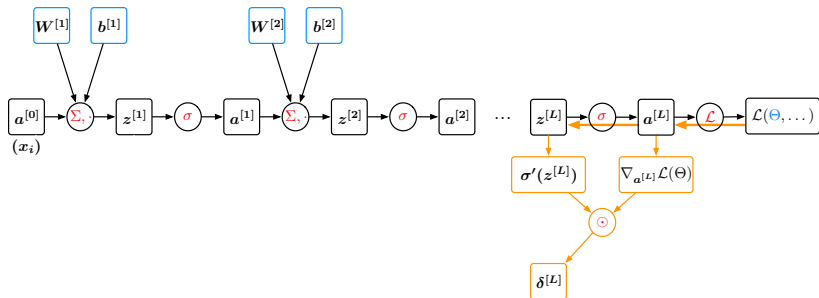
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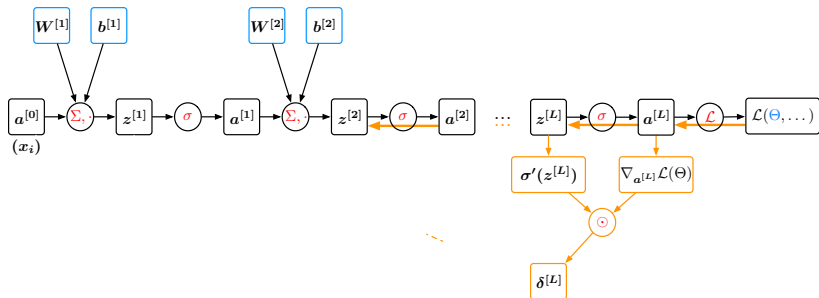
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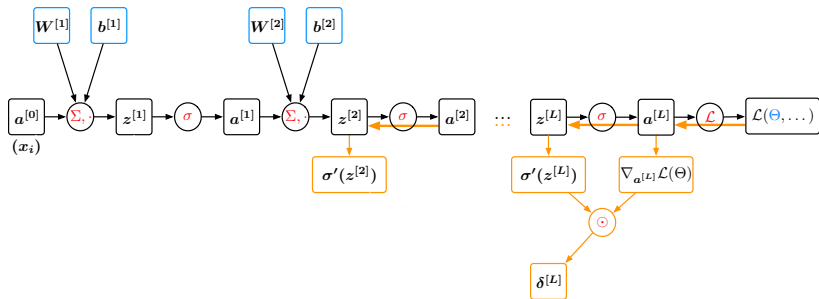
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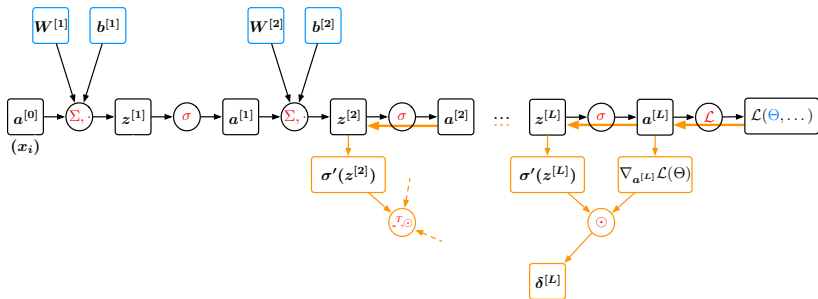
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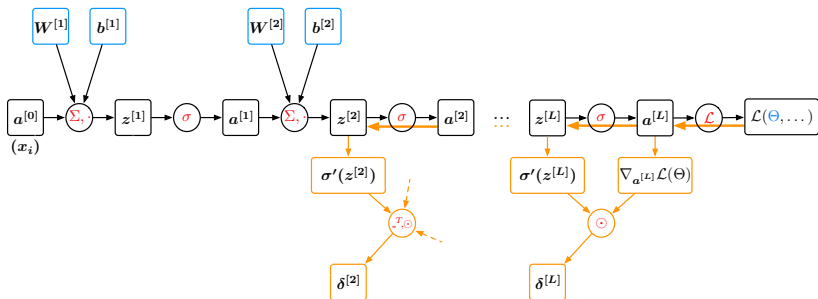
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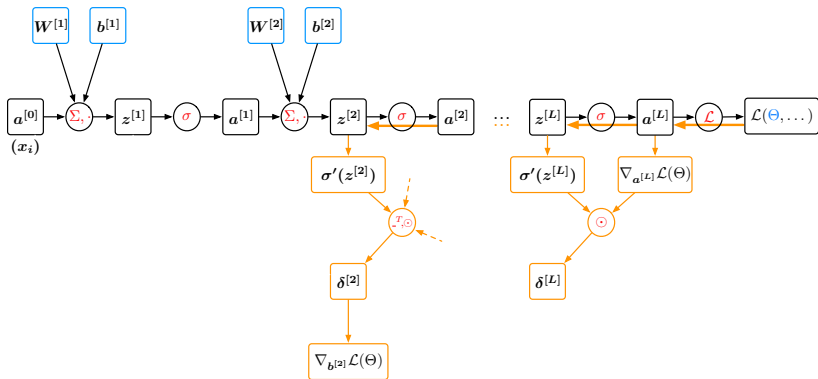
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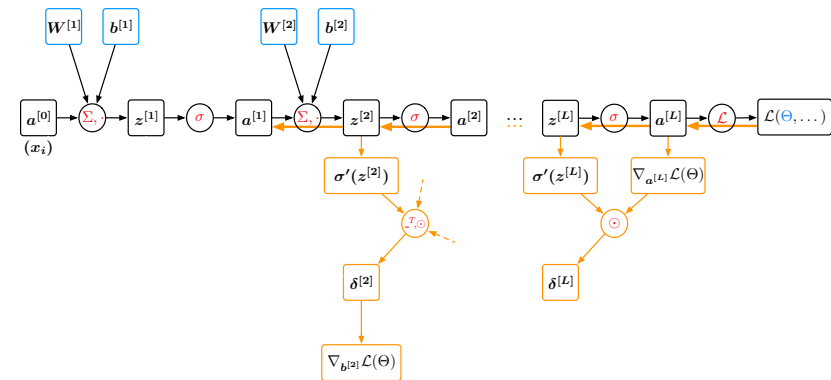
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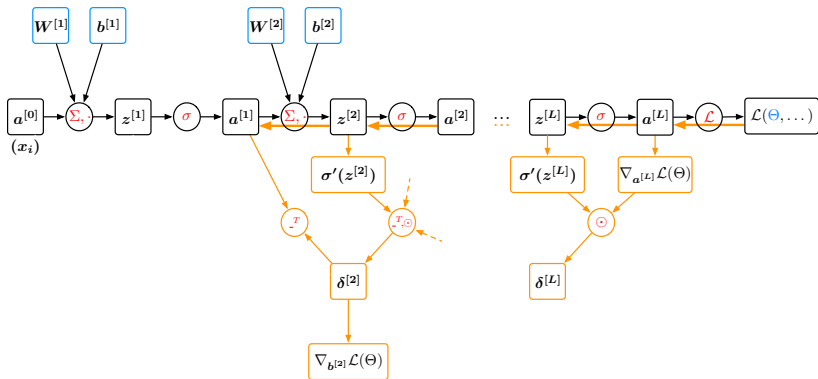
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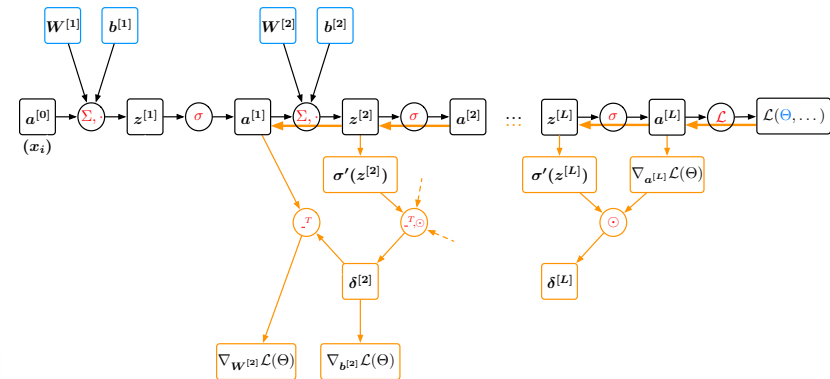
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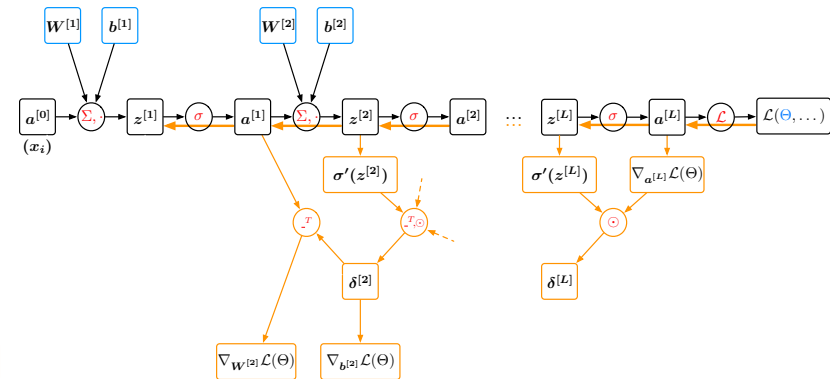
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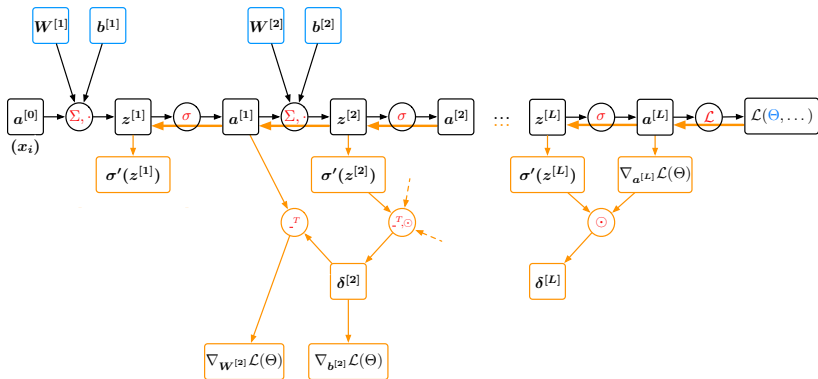
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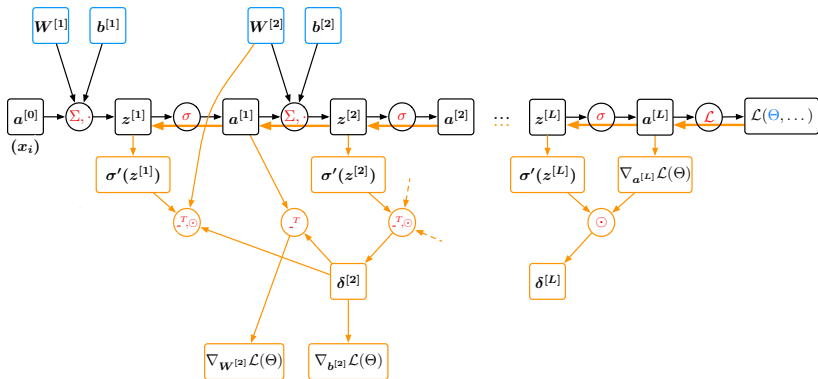
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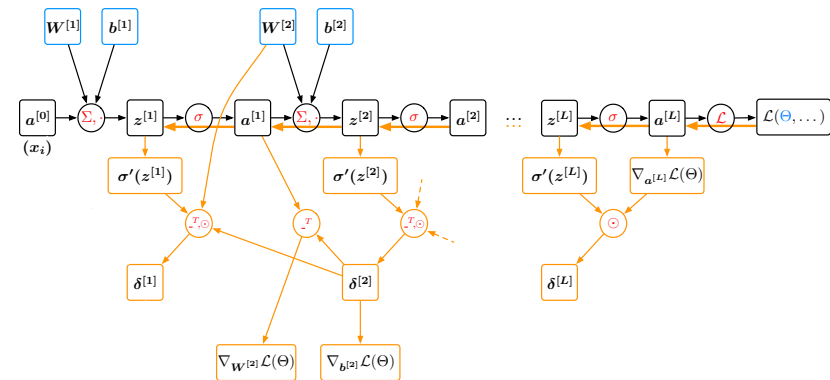
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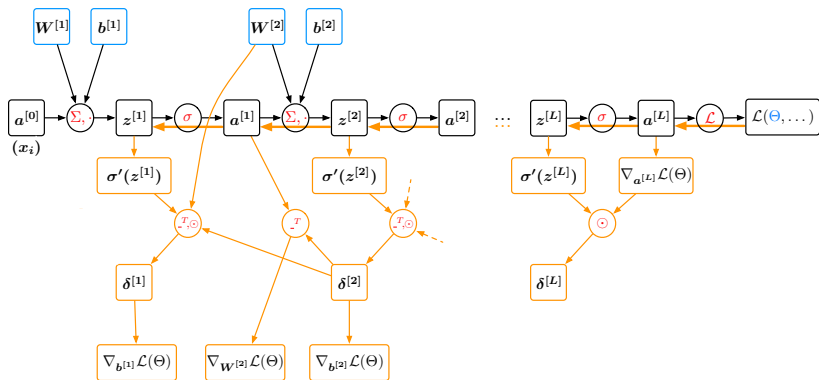
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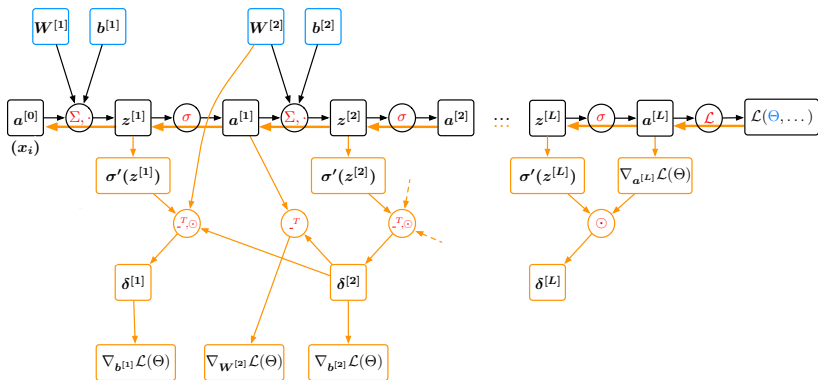
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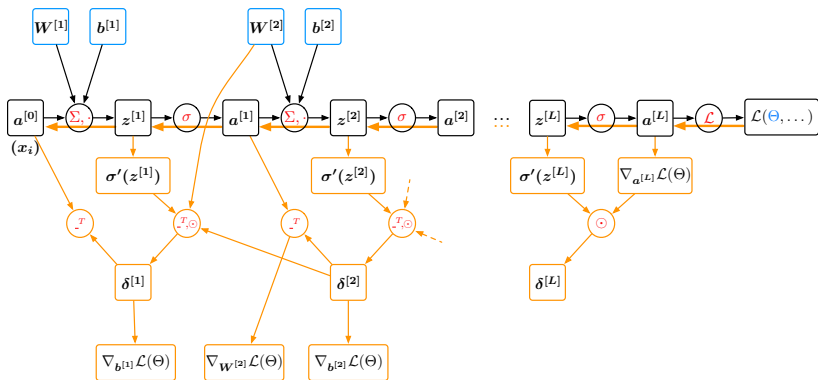
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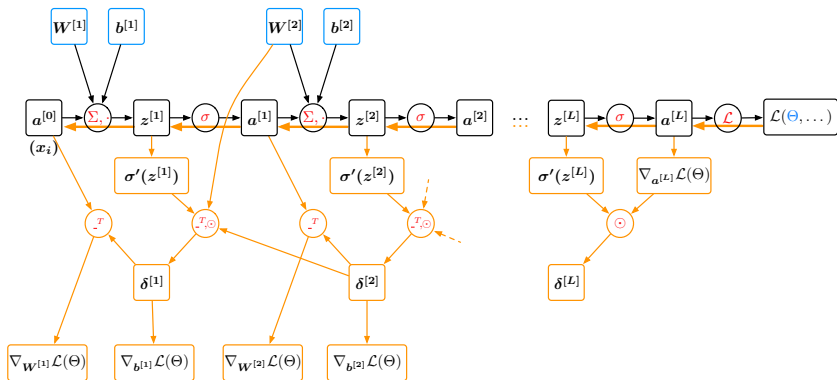
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BACKPROPAGATION (BP)

Algorithm 1: Backpropagation (stochastic gradient descent)

Data: $\text{dataloader} = \{B_i = (X_i, Y_i) : i = 1, \dots, nb_batches\}$

Inputs: $\text{MLP} = \{(W^{[l]}, b^{[l]}) : l = 1, \dots, L\}$ initialized randomly

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for epochs = 1 to nb_epochs do                                // loop over epochs
  for i = 1 to nb_batches do                                   // loop over batches
    for l = 1 to L do                                          // forward pass
      ...
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    for l = L to 1 do                                          // backward pass
      ...                                                       // compute error
      ...                                                       // update gradient
      ...                                                       // update gradient
    end
  end
end
```

BACKPROPAGATION (BP)

Algorithm 2: Backpropagation (stochastic gradient descent)

Data: $\text{dataloader} = \{B_i = (X_i, Y_i) : i = 1, \dots, nb_batches\}$

Inputs: $\text{MLP} = \{(W^{[l]}, b^{[l]}) : l = 1, \dots, L\}$ initialized randomly

```

for epochs = 1 to nb_epochs do                                // loop over epochs
  for i = 1 to nb_batches do                                   // loop over batches
     $A^{[0]} = \bar{X}_i$ 
    for l = 1 to L do                                           // forward pass
       $Z^{[l]} = W^{[l]}A^{[l-1]} + b^{[l]}$ 
       $A^{[l]} = \sigma(Z^{[l]})$ 
    end
    // backward pass
    for l = L to 1 do                                           // compute error
      if l = L then
         $\delta_k^{[L]} = \nabla_{a_k^{[L]}} \mathcal{L}_k(\Theta) \odot \sigma'(z_k^{[L]})$  for  $k = 1, \dots, B$ 
      else if  $L > l \geq 1$  then
         $\delta_k^{[l]} = [W^{[l+1]}]^T \delta_k^{[l+1]} \odot \sigma'(z_k^{[l]})$  for  $k = 1, \dots, B$ 
      end
       $\nabla_{W^{[l]}} \mathcal{L}_k(\Theta) = \delta_k^{[l]} [a_k^{[l-1]}]^T$  for  $k = 1, \dots, B$ 
       $\nabla_{b^{[l]}} \mathcal{L}_k(\Theta) = \delta_k^{[l]}$  for  $k = 1, \dots, B$ 
       $W^{[l]} := W^{[l]} - \frac{\eta}{B} \cdot \sum_{k=1}^B \nabla_{W^{[l]}} \mathcal{L}_k(\Theta)$  // update gradient
       $b^{[l]} := b^{[l]} - \frac{\eta}{B} \cdot \sum_{k=1}^B \nabla_{b^{[l]}} \mathcal{L}_k(\Theta)$  // update gradient
    end
  end
end

```

BACKPROPAGATION (BP)

Algorithm 2: Backpropagation (stochastic gradient descent)

Data: $\text{dataloader} = \{B_i = (X_i, Y_i) : i = 1, \dots, nb_batches\}$

Inputs: $\text{MLP} = \{(W^{[l]}, b^{[l]}) : l = 1, \dots, L\}$ initialized randomly

```

for  $epochs = 1$  to  $nb\_epochs$  do                                     // loop over epochs
  for  $i = 1$  to  $nb\_batches$  do                                       // loop over batches
     $A^{[0]} = \bar{X}_i$ 
    for  $l = 1$  to  $L$  do                                                 // forward pass
       $Z^{[l]} = W^{[l]}A^{[l-1]} + b^{[l]}$ 
       $A^{[l]} = \sigma(Z^{[l]})$ 
    end
    for  $l = L$  to  $1$  do                                               // backward pass
      if  $l = L$  then                                                 // compute error
         $\delta_k^{[L]} = \nabla_{\alpha_k^{[L]}} \mathcal{L}_k(\Theta) \odot \sigma'(z_k^{[L]})$    for  $k = 1, \dots, B$ 
      else if  $L > l \geq 1$  then
         $\delta_k^{[l]} = [W^{[l+1]}]^T \delta_k^{[l+1]} \odot \sigma'(z_k^{[l]})$    for  $k = 1, \dots, B$ 
      end
       $\nabla_{W^{[l]}} \mathcal{L}_k(\Theta) = \delta_k^{[l]} [\alpha_k^{[l-1]}]^T$            for  $k = 1, \dots, B$ 
       $\nabla_{b^{[l]}} \mathcal{L}_k(\Theta) = \delta_k^{[l]}$                            for  $k = 1, \dots, B$ 
       $W^{[l]} := W^{[l]} - \frac{\eta}{B} \cdot \sum_{k=1}^B \nabla_{W^{[l]}} \mathcal{L}_k(\Theta)$        // update gradient
       $b^{[l]} := b^{[l]} - \frac{\eta}{B} \cdot \sum_{k=1}^B \nabla_{b^{[l]}} \mathcal{L}_k(\Theta)$      // update gradient
    end
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BACKPROPAGATION (BP)

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```

for  $epochs = 1$  to  $nb\_epochs$  do                                // loop over epochs
  for  $i = 1$  to  $nb\_batches$  do                                // loop over batches
     $A^{[0]} = X_i$ 
    for  $l = 1$  to  $L$  do                                          // forward pass
       $Z^{[l]} = W^{[l]} A^{[l-1]} + b^{[l]}$ 
       $A^{[l]} = \sigma(Z^{[l]})$ 
    end
    for  $l = L$  to  $1$  do                                          // backward pass
      if  $l = L$  then                                          // compute error
         $\delta_k^{[L]} = \nabla_{a_k^{[L]}} \mathcal{L}_k(\Theta) \odot \sigma'(z_k^{[L]})$     for  $k = 1, \dots, B$ 
      else if  $L > l \geq 1$  then
         $\delta_k^{[l]} = [W^{[l+1]}]^T \delta_k^{[l+1]} \odot \sigma'(z_k^{[l]})$     for  $k = 1, \dots, B$ 
      end
       $\nabla_{W^{[l]}} \mathcal{L}_k(\Theta) = \delta_k^{[l]} [a_k^{[l-1]}]^T$     for  $k = 1, \dots, B$ 
       $\nabla_{b^{[l]}} \mathcal{L}_k(\Theta) = \delta_k^{[l]}$     for  $k = 1, \dots, B$ 
       $W^{[l]} := W^{[l]} - \frac{\eta}{B} \cdot \sum_{k=1}^B \nabla_{W^{[l]}} \mathcal{L}_k(\Theta)$     // update gradient
       $b^{[l]} := b^{[l]} - \frac{\eta}{B} \cdot \sum_{k=1}^B \nabla_{b^{[l]}} \mathcal{L}_k(\Theta)$     // update gradient
    end
  end
end

```


BACKPROPAGATION (BP)

Algorithm 2: Backpropagation (stochastic gradient descent)

Data: $\text{dataloader} = \{B_i = (X_i, Y_i) : i = 1, \dots, nb_batches\}$

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```

for  $epochs = 1$  to  $nb\_epochs$  do                                // loop over epochs
  for  $i = 1$  to  $nb\_batches$  do                                    // loop over batches
     $A^{[0]} = X_i$ 
    for  $l = 1$  to  $L$  do                                            // forward pass
       $Z^{[l]} = W^{[l]} A^{[l-1]} + b^{[l]}$ 
       $A^{[l]} = \sigma(Z^{[l]})$ 
    end
    for  $l = L$  to  $1$  do                                            // backward pass
      if  $l = L$  then                                              // compute error
         $\delta_k^{[L]} = \nabla_{\alpha_k^{[L]}} \mathcal{L}_k(\Theta) \odot \sigma'(z_k^{[L]})$     for  $k = 1, \dots, B$ 
      else if  $L > l \geq 1$  then
         $\delta_k^{[l]} = [W^{[l+1]}]^T \delta_k^{[l+1]} \odot \sigma'(z_k^{[l]})$     for  $k = 1, \dots, B$ 
      end
       $\nabla_{W^{[l]}} \mathcal{L}_k(\Theta) = \delta_k^{[l]} [\alpha_k^{[l-1]}]^T$     for  $k = 1, \dots, B$ 
       $\nabla_{b^{[l]}} \mathcal{L}_k(\Theta) = \delta_k^{[l]}$     for  $k = 1, \dots, B$ 
       $W^{[l]} := W^{[l]} - \frac{\eta}{B} \cdot \sum_{k=1}^B \nabla_{W^{[l]}} \mathcal{L}_k(\Theta)$     // update gradient
       $b^{[l]} := b^{[l]} - \frac{\eta}{B} \cdot \sum_{k=1}^B \nabla_{b^{[l]}} \mathcal{L}_k(\Theta)$     // update gradient
    end
  end
end

```

BACKPROPAGATION (BP)

Algorithm 2: Backpropagation (stochastic gradient descent)

Data: $\text{dataloader} = \{B_i = (X_i, Y_i) : i = 1, \dots, nb_batches\}$

Inputs: $\text{MLP} = \{(W^{[l]}, b^{[l]}) : l = 1, \dots, L\}$ initialized randomly

```

for  $epochs = 1$  to  $nb\_epochs$  do                                // loop over epochs
  for  $i = 1$  to  $nb\_batches$  do                                // loop over batches
     $A^{[0]} = X_i$ 
    for  $l = 1$  to  $L$  do                                          // forward pass
       $Z^{[l]} = W^{[l]} A^{[l-1]} + b^{[l]}$ 
       $A^{[l]} = \sigma(Z^{[l]})$ 
    end
    for  $l = L$  to  $1$  do                                          // backward pass
      if  $l = L$  then                                          // compute error
         $\delta_k^{[L]} = \nabla_{a_k^{[L]}} \mathcal{L}_k(\Theta) \odot \sigma'(z_k^{[L]})$     for  $k = 1, \dots, B$ 
      else if  $L > l \geq 1$  then
         $\delta_k^{[l]} = [W^{[l+1]}]^T \delta_k^{[l+1]} \odot \sigma'(z_k^{[l]})$     for  $k = 1, \dots, B$ 
      end
       $\nabla_{W^{[l]}} \mathcal{L}_k(\Theta) = \delta_k^{[l]} [a_k^{[l-1]}]^T$     for  $k = 1, \dots, B$ 
       $\nabla_{b^{[l]}} \mathcal{L}_k(\Theta) = \delta_k^{[l]}$     for  $k = 1, \dots, B$ 
       $W^{[l]} := W^{[l]} - \frac{\eta}{B} \cdot \sum_{k=1}^B \nabla_{W^{[l]}} \mathcal{L}_k(\Theta)$     // update gradient
       $b^{[l]} := b^{[l]} - \frac{\eta}{B} \cdot \sum_{k=1}^B \nabla_{b^{[l]}} \mathcal{L}_k(\Theta)$     // update gradient
    end
  end
end

```

BACKPROPAGATION (BP)

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Data: $\text{dataloader} = \{B_i = (X_i, Y_i) : i = 1, \dots, nb_batches\}$

Inputs: $\text{MLP} = \{(W^{[l]}, b^{[l]}) : l = 1, \dots, L\}$ initialized randomly

```

for epochs = 1 to nb_epochs do                                // loop over epochs
    for i = 1 to nb_batches do                                  // loop over batches
         $A^{[0]} = X_i$ 
        for l = 1 to L do                                        // forward pass
             $Z^{[l]} = W^{[l]} A^{[l-1]} + b^{[l]}$ 
             $A^{[l]} = \sigma(Z^{[l]})$ 
        end
        // backward pass
        for l = L to 1 do
            if l = L then
                 $\delta_k^{[L]} = \nabla_{a_k^{[L]}} \mathcal{L}_k(\Theta) \odot \sigma'(z_k^{[L]})$  for  $k = 1, \dots, B$ 
            else if  $L > l \geq 1$  then
                 $\delta_k^{[l]} = [W^{[l+1]}]^T \delta_k^{[l+1]} \odot \sigma'(z_k^{[l]})$  for  $k = 1, \dots, B$ 
            end
             $\nabla_{W^{[l]}} \mathcal{L}_k(\Theta) = \delta_k^{[l]} [a_k^{[l-1]}]^T$  for  $k = 1, \dots, B$ 
             $\nabla_{b^{[l]}} \mathcal{L}_k(\Theta) = \delta_k^{[l]}$  for  $k = 1, \dots, B$ 
             $W^{[l]} := W^{[l]} - \frac{\eta}{B} \cdot \sum_{k=1}^B \nabla_{W^{[l]}} \mathcal{L}_k(\Theta)$  // update gradient
             $b^{[l]} := b^{[l]} - \frac{\eta}{B} \cdot \sum_{k=1}^B \nabla_{b^{[l]}} \mathcal{L}_k(\Theta)$  // update gradient
        end
    end
end

```

BACKPROPAGATION (BP)

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```

for epochs = 1 to nb_epochs do                                // loop over epochs
  for i = 1 to nb_batches do                                    // loop over batches
     $A^{[0]} = X_i$ 
    for l = 1 to L do                                           // forward pass
       $Z^{[l]} = W^{[l]} A^{[l-1]} + b^{[l]}$ 
       $A^{[l]} = \sigma(Z^{[l]})$ 
    end
    // backward pass
    for l = L to 1 do
      if l = L then
         $\delta_k^{[L]} = \nabla_{a^{[L]}} \mathcal{L}_k(\Theta) \odot \sigma'(z_k^{[L]})$     for k = 1, ..., B
      else if L > l ≥ 1 then
         $\delta_k^{[l]} = [W^{[l+1]}]^T \delta_k^{[l+1]} \odot \sigma'(z_k^{[l]})$     for k = 1, ..., B
      end
       $\nabla_{W^{[l]}} \mathcal{L}_k(\Theta) = \delta_k^{[l]} [a_k^{[l-1]}]^T$     for k = 1, ..., B
       $\nabla_{b^{[l]}} \mathcal{L}_k(\Theta) = \delta_k^{[l]}$     for k = 1, ..., B
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    end
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```

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```

for  $epochs = 1$  to  $nb\_epochs$  do                                // loop over epochs
  for  $i = 1$  to  $nb\_batches$  do                                    // loop over batches
     $A^{[0]} = X_i$ 
    for  $l = 1$  to  $L$  do                                            // forward pass
       $Z^{[l]} = W^{[l]} A^{[l-1]} + b^{[l]}$ 
       $A^{[l]} = \sigma(Z^{[l]})$ 
    end
    for  $l = L$  to  $1$  do                                          // backward pass
      if  $l = L$  then                                           // compute error
         $\delta_k^{[L]} = \nabla_{a^{[L]}} \mathcal{L}_k(\Theta) \odot \sigma'(z_k^{[L]})$     for  $k = 1, \dots, B$ 
      else if  $L > l \geq 1$  then
         $\delta_k^{[l]} = [W^{[l+1]}]^T \delta_k^{[l+1]} \odot \sigma'(z_k^{[l]})$     for  $k = 1, \dots, B$ 
      end
       $\nabla_{W^{[l]}} \mathcal{L}_k(\Theta) = \delta_k^{[l]} [a_k^{[l-1]}]^T$           for  $k = 1, \dots, B$ 
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       $b^{[l]} := b^{[l]} - \frac{\eta}{B} \cdot \sum_{k=1}^B \nabla_{b^{[l]}} \mathcal{L}_k(\Theta)$     // update gradient
    end
  end
end

```

BACKPROPAGATION (BP)

Algorithm 2: Backpropagation (stochastic gradient descent)

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```

for epochs = 1 to nb_epochs do                                // loop over epochs
  for i = 1 to nb_batches do                                    // loop over batches
     $A^{[0]} = X_i$ 
    for l = 1 to L do                                           // forward pass
       $Z^{[l]} = W^{[l]} A^{[l-1]} + b^{[l]}$ 
       $A^{[l]} = \sigma(Z^{[l]})$ 
    end
    // backward pass
    for l = L to 1 do                                           // compute error
      if l = L then
         $\delta_k^{[L]} = \nabla_{a^{[L]}} \mathcal{L}_k(\Theta) \odot \sigma'(z_k^{[L]})$     for k = 1, ..., B
      else if L > l ≥ 1 then
         $\delta_k^{[l]} = [W^{[l+1]}]^T \delta_k^{[l+1]} \odot \sigma'(z_k^{[l]})$     for k = 1, ..., B
      end
       $\nabla_{W^{[l]}} \mathcal{L}_k(\Theta) = \delta_k^{[l]} [a_k^{[l-1]}]^T$     for k = 1, ..., B
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       $b^{[l]} := b^{[l]} - \frac{\eta}{B} \cdot \sum_{k=1}^B \nabla_{b^{[l]}} \mathcal{L}_k(\Theta)$     // update gradient
    end
  end
end

```

BACKPROPAGATION (BP)

Algorithm 2: Backpropagation (stochastic gradient descent)

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Inputs: $\text{MLP} = \{(W^{[l]}, b^{[l]}) : l = 1, \dots, L\}$ initialized randomly

```

for epochs = 1 to nb_epochs do                                // loop over epochs
    for i = 1 to nb_batches do                                  // loop over batches
        A[0] = Xi
        for l = 1 to L do                                        // forward pass
            Z[l] = W[l]A[l-1] + b[l]
            A[l] = σ(Z[l])
        end
        for l = L to 1 do                                        // backward pass
            if l = L then                                        // compute error
                δk[L] = ∇a[L] Lk(Θ) ⊙ σ'(zk[L])          for k = 1, ..., B
            else if L > l ≥ 1 then
                δk[l] = [W[l+1]]T δk[l+1] ⊙ σ'(zk[l])      for k = 1, ..., B
            end
            ∇W[l] Lk(Θ) = δk[l] [ak[l-1]]T                  for k = 1, ..., B
            ∇b[l] Lk(Θ) = δk[l]                             for k = 1, ..., B
            W[l] := W[l] -  $\frac{\eta}{B} \cdot \sum_{k=1}^B \nabla_{W^{[l]}} L_k(\Theta)$  // update gradient
            b[l] := b[l] -  $\frac{\eta}{B} \cdot \sum_{k=1}^B \nabla_{b^{[l]}} L_k(\Theta)$  // update gradient
        end
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end

```

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for epochs = 1 to nb_epochs do                                // loop over epochs
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     $A^{[0]} = X_i$ 
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       $Z^{[l]} = W^{[l]} A^{[l-1]} + b^{[l]}$ 
       $A^{[l]} = \sigma(Z^{[l]})$ 
    end
    // backward pass
    for l = L to 1 do                                           // compute error
      if l = L then
         $\delta_k^{[L]} = \nabla_{a_k^{[L]}} \mathcal{L}_k(\Theta) \odot \sigma'(z_k^{[L]})$       for k = 1, ..., B
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         $\delta_k^{[l]} = [W^{[l+1]}]^T \delta_k^{[l+1]} \odot \sigma'(z_k^{[l]})$       for k = 1, ..., B
      end
       $\nabla_{W^{[l]}} \mathcal{L}_k(\Theta) = \delta_k^{[l]} [a_k^{[l-1]}]^T$       for k = 1, ..., B
       $\nabla_{b^{[l]}} \mathcal{L}_k(\Theta) = \delta_k^{[l]}$       for k = 1, ..., B
       $W^{[l]} := W^{[l]} - \frac{\eta}{B} \cdot \sum_{k=1}^B \nabla_{W^{[l]}} \mathcal{L}_k(\Theta)$       // update gradient
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```


BACKPROPAGATION (BP)

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       $Z^{[l]} = W^{[l]} A^{[l-1]} + b^{[l]}$ 
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       $\nabla_{W^{[l]}} \mathcal{L}_k(\Theta) = \delta_k^{[l]} [a_k^{[l-1]}]^T$     for k = 1, ..., B
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       $W^{[l]} := W^{[l]} - \frac{\eta}{B} \cdot \sum_{k=1}^B \nabla_{W^{[l]}} \mathcal{L}_k(\Theta)$     // update gradient
       $b^{[l]} := b^{[l]} - \frac{\eta}{B} \cdot \sum_{k=1}^B \nabla_{b^{[l]}} \mathcal{L}_k(\Theta)$     // update gradient
    end
  end
end

```

EXEMPLE DE TRAINING VIA BACKROP

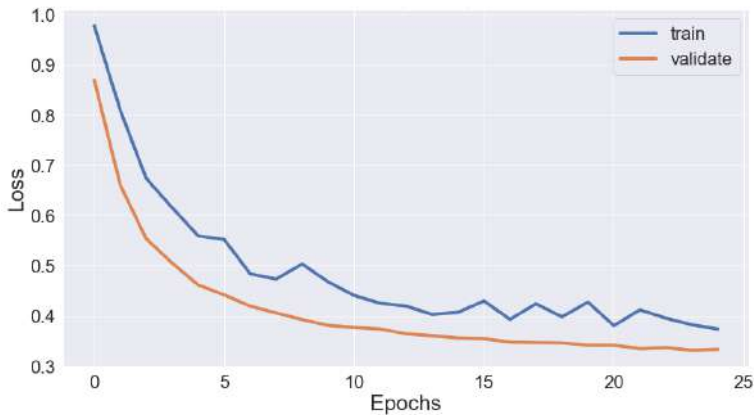


Figure taken from towardsdatascience.com

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