

$$\begin{aligned}
 w_{11} &= 0.24 & w_{21} &= 0.5 \\
 w_{12} &= 0.3 & w_{22} &= 0.45 \\
 w_{13} &= 0.2 & w_{23} &= 0.55 \\
 w_{14} &= 0.16 & w_{24} &= 0.4 \\
 b_1 &= 0.28 & b_2 &= 0.6 \\
 x_1 &= 0.08 & x_2 &= 0.12 \\
 \text{label}_1 &= 0.05 & \text{label}_2 &= 0.95 \\
 \sigma &= 0.5
 \end{aligned}$$

forward:

$$\text{net}_{h1} = w_{11}x_1 + w_{21}x_2 + b_1 = 0.24 \times 0.08 + 0.5 \times 0.12 + 0.28 = 0.3232$$

$$\text{net}_{h2} = w_{12}x_1 + w_{22}x_2 + b_2 = 0.3 \times 0.08 + 0.45 \times 0.12 + 0.6 = 0.3232$$

$$\text{out}_{h1} = \frac{1}{1 + e^{-\text{net}_{h1}}} = 0.580104$$

$$\text{out}_{h2} = \frac{1}{1 + e^{-\text{net}_{h2}}} = 0.580104$$

$$y_1 = w_{13} \cdot \text{out}_{h1} + w_{23} \cdot \text{out}_{h2} + b_1 = 1.209109$$

$$y_2 = w_{14} \cdot \text{out}_{h1} + w_{24} \cdot \text{out}_{h2} + b_2 = 1.093088$$

$$\begin{aligned}
 E_{\text{total}} &= \sum \frac{1}{2} (\text{target} - \text{output})^2 \\
 &= \frac{1}{2} [(1.209109 - 0.05)^2 + (1.093088 - 0.95)^2] = 0.67176 + 0.01023
 \end{aligned}$$

$$= 0.682004$$

$$\begin{aligned}
 \frac{\partial E_{\text{total}}}{\partial w_{21}} &= \frac{\partial E_{\text{total}}}{\partial y_1} \cdot \frac{\partial y_1}{\partial w_{21}} = \frac{\partial \sum \frac{1}{2} (y_i - \text{label}_i)^2}{\partial y_1} \cdot \frac{\partial y_1}{\partial w_{21}} \\
 &= (y_1 - \text{label}_1) \cdot \text{out}_{h1} = 0.672404
 \end{aligned}$$

backward
输出误差

$$w_{21}^+ = w_{21} - \eta \cdot \frac{\partial E_{\text{total}}}{\partial w_{21}} = 0.1638 \quad \text{同理, 可以求得}$$

$$\begin{aligned}
 w_{12}^+ &= 0.4085 & w_{23}^+ &= 0.2138 & w_{24}^+ &= 0.3585
 \end{aligned}$$

$$\begin{aligned}
 \text{对 } b_2, \text{ 同样有 } \frac{\partial E_{\text{total}}}{\partial b_2} &= \frac{\partial E_{\text{total}}}{\partial y_1} \cdot \frac{\partial y_1}{\partial b_2} + \frac{\partial E_{\text{total}}}{\partial y_2} \cdot \frac{\partial y_2}{\partial b_2} = (y_1 - \text{label}_1) - (y_2 - \text{label}_2) \\
 &= 1.30219
 \end{aligned}$$

$$b_2^+ = b_2 - \eta \cdot \frac{\partial E_{\text{total}}}{\partial b_2} = 0.051$$



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backward 隐藏层

$$\frac{\partial E_{total}}{\partial w_{11}} = \frac{\partial E_{total}}{\partial out_{h1}} \cdot \frac{\partial out_{h1}}{\partial net_{h1}} \cdot \frac{\partial net_{h1}}{\partial w_{11}}$$

$$\text{即 } \frac{\partial E_{total}}{\partial out_{h1}} = \frac{\partial E_1}{\partial out_{h1}} + \frac{\partial E_2}{\partial out_{h1}}$$

$$\text{又: } \frac{\partial E_1}{\partial out_{h1}} = \frac{\partial E_1}{\partial f_1} \cdot \frac{\partial f_1}{\partial out_{h1}}$$

$$= (f_1 - label_1) \cdot w_{11}$$

$$\frac{\partial E_2}{\partial out_{h1}} = \frac{\partial E_2}{\partial f_2} \cdot \frac{\partial f_2}{\partial out_{h1}}$$

$$= (f_2 - label_2) \cdot w_{12}$$

$$\text{② } \frac{\partial out_{h1}}{\partial net_{h1}} = \frac{\partial (1 / (1 + e^{-net_{h1}}))}{\partial net_{h1}} = out_{h1} (1 - out_{h1})$$

$$\text{③ } \frac{\partial net_{h1}}{\partial w_{11}} = x_1$$

$$\text{故有: } \frac{\partial E_{total}}{\partial w_{11}} = [(f_1 - label_1) \cdot w_{11} + (f_2 - label_2) \cdot w_{12}] \cdot out_{h1} (1 - out_{h1}) \cdot x_1$$

$$\text{最终有 } w_{11}^+ = w_{11} - \alpha \cdot \frac{\partial E_{total}}{\partial w_{11}} = 0.23388 \quad \text{同理}$$

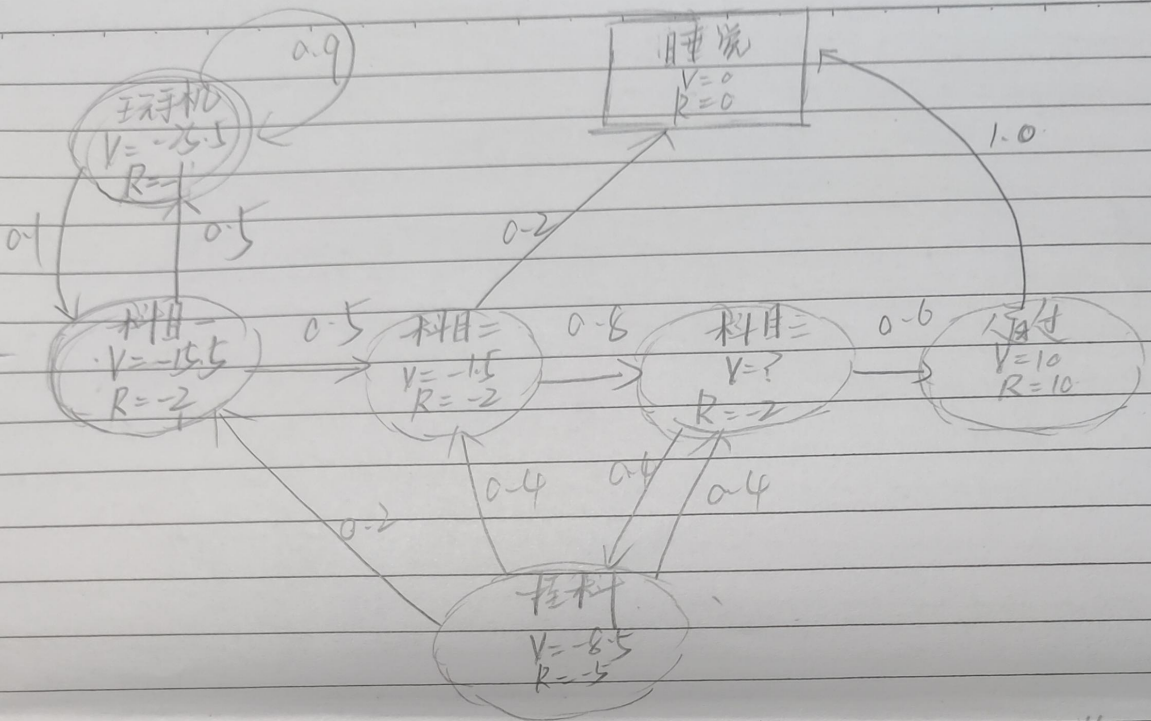
$$w_{12}^+ = 0.2433 \quad w_{13}^+ = 0.1906 \quad w_{14}^+ = 0.1499$$

$$b_1^+ = b_1 - \alpha \cdot \frac{\partial E_{total}}{\partial b_1}$$

$$\text{即 } \frac{\partial E_{total}}{\partial b_1} = [(f_1 - label_1) \cdot w_{11} + (f_2 - label_2) \cdot w_{12}] \cdot out_{h1} (1 - out_{h1}) \cdot 1 +$$

$$[(f_1 - label_1) \cdot w_{13} + (f_2 - label_2) \cdot w_{14}] \cdot out_{h2} (1 - out_{h2}) \cdot 1$$

$$\text{得 } b_1^+ = 0.1172$$



- (1) $r = 0.5$ ① 轨迹: "科目一, 科目二, 科目三, 睡觉, 睡觉"
② 轨迹: "科目一, 玩手机, 玩手机, 科目一, 科目二, 睡觉"

$$\textcircled{1} V_t = -2 + (-2) \times 0.5 + (-2) \times 0.5^2 + 10 \times 0.5^3 + 0 \times 0.5^4 = -2.25$$

$$\textcircled{2} V_t = -2 + (-1) \times 0.5 + (-1) \times 0.5^2 + (-2) \times 0.5^3 + (-2) \times 0.5^4 + 0 \times 0.5^5 = -3.125$$

(2) $r = 1$, $V_{cs}(s) = E[V_{cs}(s) | S_t = s] = E[V_t | S_t = s]$

$$= E[R_t + rV_{t+1} | S_t = s] \\ = E[R_t | S_t = s] + r E[V_{t+1} | S_t = s]$$

$$= R_s + r \sum_{s'} P_{ss'} E[V_{t+1} | S_{t+1} = s']$$

由贝尔曼方程: $R_s + r \sum_{s'} P_{ss'} V(s') = V(s)$

$$= R_s + r \sum_{s'} P_{ss'} V(s'), \text{ 故算得 } V = -2 + 0.6 \times 10 + 0.4 \times -8.5 = 0.6$$