

$$\textcircled{1} \frac{\partial L}{\partial y} \quad \text{e.g. L2 loss: } l = (y - \hat{y})^2, \frac{\partial L}{\partial y} = 2(y - \hat{y})$$

$$\textcircled{2} \frac{\partial L}{\partial z} = \frac{\partial L}{\partial y} \cdot \frac{\partial y}{\partial z} \quad \text{e.g. } g = \sigma$$

$$\sigma(x) = \frac{e^x}{1+e^x}, \sigma'(x) = \sigma(x)(1-\sigma(x))$$

$$\textcircled{3} \boxed{\frac{\partial L}{\partial b}} = \frac{\partial L}{\partial z} \cdot \frac{\partial z}{\partial b} = \frac{\partial L}{\partial z}$$

$$z = x' + b, \quad \frac{\partial z}{\partial b} = 1$$

$$\textcircled{4} \frac{\partial L}{\partial x'} = \frac{\partial L}{\partial z} \cdot \frac{\partial z}{\partial x'}$$

$$z = x' + b, \quad \frac{\partial z}{\partial x'} = 1$$

$$\textcircled{5} \boxed{\frac{\partial L}{\partial w}} = \frac{\partial L}{\partial x'} \cdot \frac{\partial x'}{\partial w} = \frac{\partial L}{\partial x'} x$$

$$x' = wx, \quad \frac{\partial x'}{\partial w} = x$$

$$\textcircled{6} \frac{\partial L}{\partial y^{l-1}} = \frac{\partial L}{\partial x'} \cdot \frac{\partial x'}{\partial y^{l-1}} = \frac{\partial L}{\partial x'} w$$

$$x' = wy^{l-1}, \quad \frac{\partial x'}{\partial y^{l-1}} = w$$