

$$\mathbf{x} = [1, 3, 0],$$

$$\mathbf{W} = \begin{bmatrix} 0.3 & 0.1 & -2 \\ -0.6 & -0.5 & 2 \\ -1 & -0.5 & 0.1 \end{bmatrix},$$

$$\mathbf{b} = [0.1, 0.1, 0.1],$$

$$\mathbf{y} = [0, 1, 0].$$

$$\eta = 0.02$$

$$\begin{aligned} \text{1) } \mathbf{z} &= \mathbf{W}^T \mathbf{x} + \mathbf{b} = \begin{bmatrix} 0.3 & -0.6 & -1 \\ 0.1 & -0.5 & -0.5 \\ -2 & 2 & 0.1 \end{bmatrix} \cdot \begin{bmatrix} 1 \\ 3 \\ 0 \end{bmatrix} + \begin{bmatrix} 0.1 \\ 0.1 \\ 0.1 \end{bmatrix} \\ &= \begin{bmatrix} 0.3 - 1.8 \\ 0.1 - 1.5 \\ -2 + 0.1 \end{bmatrix} + \begin{bmatrix} 0.1 \\ 0.1 \\ 0.1 \end{bmatrix} = \begin{bmatrix} -1.4 \\ -1.3 \\ -1.9 \end{bmatrix} \end{aligned}$$

$$\begin{aligned} \text{2) } \hat{\mathbf{y}} &= \text{softmax}(\mathbf{z}) = \left[\frac{e^{-1.4}}{e^{-1.4} + e^{-1.3} + e^{-1.9}}, \frac{e^{-1.3}}{e^{-1.4} + e^{-1.3} + e^{-1.9}}, \frac{e^{-1.9}}{e^{-1.4} + e^{-1.3} + e^{-1.9}} \right] \\ &= [0.004, 0.0044, 0.9914] \end{aligned}$$

$$\text{3) } \nabla_{\mathbf{z}} L = [0.004, 0.0044, 0.9914] - [0, 1, 0] = [0.004, -0.9956, 0.9914]$$

$$\text{4) } \nabla_{\mathbf{W}} L = \nabla_{\mathbf{z}} L^T \mathbf{x} = \begin{bmatrix} 0.004 \\ -0.9956 \\ 0.9914 \end{bmatrix} \cdot [1, 3, 0] = \begin{bmatrix} 0.004 & 0.012 & 0 \\ -0.9956 & -2.986 & 0 \\ 0.9914 & 2.974 & 0 \end{bmatrix}$$

$$\text{5) } \nabla_{\mathbf{b}} L = \nabla_{\mathbf{z}} L = \begin{bmatrix} 0.004 \\ -0.9956 \\ 0.9914 \end{bmatrix}$$

$$\begin{aligned} \text{6) } \mathbf{W}' &= \mathbf{W} - \eta \nabla_{\mathbf{W}} L = \begin{bmatrix} 0.3 & 0.1 & -2 \\ -0.6 & -0.5 & 2 \\ -1 & -0.5 & 0.1 \end{bmatrix} - 0.02 \cdot \begin{bmatrix} 0.004 & 0.012 & 0 \\ -0.9956 & -2.986 & 0 \\ 0.9914 & 2.974 & 0 \end{bmatrix} \\ &= \begin{bmatrix} 0.2992 & 0.0976 & -2 \\ 0.3956 & 0.0972 & 2 \\ -1.0198 & -1.0548 & 0.1 \end{bmatrix} = \mathbf{W}' \end{aligned}$$

$$\text{7) } \mathbf{b}' = \mathbf{b} - \eta \nabla_{\mathbf{b}} L = \begin{bmatrix} 0.1 \\ 0.1 \\ 0.1 \end{bmatrix} - 0.02 \cdot \begin{bmatrix} 0.004 \\ -0.9956 \\ 0.9914 \end{bmatrix} = \begin{bmatrix} 0.0992 \\ 0.2991 \\ -0.0982 \end{bmatrix}$$

Compute the gradient of the loss with respect to \mathbf{z} using the cross-entropy loss and the true labels

$$\nabla_{\mathbf{z}} L = \hat{\mathbf{y}} - \mathbf{y}.$$

Now, compute the gradients with respect to the weights \mathbf{W} and biases \mathbf{b} :

$$\nabla_{\mathbf{W}} L = \nabla_{\mathbf{z}} L^T \mathbf{x},$$

$$\nabla_{\mathbf{b}} L = \nabla_{\mathbf{z}} L.$$

Finally, update the weights and biases using a learning rate η :

$$\mathbf{W} \leftarrow \mathbf{W} - \eta \nabla_{\mathbf{W}} L,$$

$$\mathbf{b} \leftarrow \mathbf{b} - \eta \nabla_{\mathbf{b}} L.$$