



1. For $m=1$,

$$E = -\frac{1}{N} \cdot \log(y)$$

$$2. \frac{\partial E}{\partial z^{(2)}} = \frac{\partial E}{\partial y^{(2)}} \cdot \frac{\partial y^{(2)}}{\partial z^{(2)}}$$

$$= \frac{\partial E}{\partial y^{(2)}} \cdot \frac{\partial}{\partial z_i^{(2)}} \left(\frac{e^{z_i^{(2)}}}{\sum_{k=1}^N e^{z_k^{(2)}}} \right)$$

$$= \frac{t}{y^{(2)}} \cdot \left(\frac{e^{z_i^{(2)}}}{\sum_{k=1}^N e^{z_k^{(2)}}} - \frac{e^{z_i^{(2)}} \cdot e^{z_i^{(2)}}}{\left(\sum_{k=1}^N e^{z_k^{(2)}} \right)^2} \right)$$

$$\text{or } 2. \frac{\partial E}{\partial z^{(2)}} = \frac{\partial E}{\partial y^{(2)}} \cdot \frac{\partial y^{(2)}}{\partial z^{(2)}}$$

$$= \frac{\partial E}{\partial y^{(2)}} \cdot \frac{\partial}{\partial z_i^{(2)}} \left(\frac{e^{z_i^{(2)}}}{\sum_{k=1}^N e^{z_k^{(2)}}} \right)$$

2. Consider softmax function:

$$s(z_i^{(1)}) = \frac{e^{z_i^{(1)}}}{\sum_{k=1}^{10} e^{z_k^{(1)}}}$$

$$\frac{\partial s(z_i^{(1)})}{\partial z_i} = \frac{e^{z_i^{(1)}} \left(\sum_{k=1}^{10} e^{z_k^{(1)}} \right) - e^{z_i^{(1)}} (e^{z_i^{(1)}})}{\left(\sum_{k=1}^{10} e^{z_k^{(1)}} \right)^2}$$

$$= \frac{e^{z_i^{(1)}}}{\sum_{k=1}^{10} e^{z_k^{(1)}}} \left(1 - \frac{e^{z_i^{(1)}}}{\sum_{k=1}^{10} e^{z_k^{(1)}}} \right)$$

$$= y_i (1 - y_i) \quad - (1)$$

$$\frac{\partial s(z_i^{(1)})}{\partial z_j}, i \neq j = \frac{-e^{z_i^{(1)}} e^{z_j^{(1)}}}{\left(\sum_{k=1}^{10} e^{z_k^{(1)}} \right)^2}$$

$$= -y_i y_j \quad - (2)$$

$$\frac{\partial E}{\partial z^{(1)}} = \frac{\partial E}{\partial y^{(1)}} \frac{\partial y^{(1)}}{\partial z^{(1)}}$$

$$= \frac{\partial E}{\partial y} \frac{\partial y}{\partial z^{(1)}}$$

$$= \frac{\partial}{\partial y} (-t \cdot \log(y)) \frac{\partial}{\partial z^{(1)}} \left(\frac{e^{z_1^{(1)}}}{\sum_{k=1}^{10} e^{z_k^{(1)}}}, \frac{e^{z_2^{(1)}}}{\sum_{k=1}^{10} e^{z_k^{(1)}}}, \dots, \frac{e^{z_{10}^{(1)}}}{\sum_{k=1}^{10} e^{z_k^{(1)}}} \right)$$

$$= \left(-\frac{t_1}{y_1}, -\frac{t_2}{y_2}, \dots, -\frac{t_{10}}{y_{10}} \right) \begin{pmatrix} \frac{\partial}{\partial z_1} \left(\frac{e^{z_1^{(1)}}}{\sum_{k=1}^{10} e^{z_k^{(1)}}} \right), \frac{\partial}{\partial z_1} \left(\frac{e^{z_2^{(1)}}}{\sum_{k=1}^{10} e^{z_k^{(1)}}} \right), \dots, \frac{\partial}{\partial z_1} \left(\frac{e^{z_{10}^{(1)}}}{\sum_{k=1}^{10} e^{z_k^{(1)}}} \right) \\ \frac{\partial}{\partial z_2} \left(\frac{e^{z_1^{(1)}}}{\sum_{k=1}^{10} e^{z_k^{(1)}}} \right), \frac{\partial}{\partial z_2} \left(\frac{e^{z_2^{(1)}}}{\sum_{k=1}^{10} e^{z_k^{(1)}}} \right), \dots, \frac{\partial}{\partial z_2} \left(\frac{e^{z_{10}^{(1)}}}{\sum_{k=1}^{10} e^{z_k^{(1)}}} \right) \\ \vdots \\ \frac{\partial}{\partial z_{10}} \left(\frac{e^{z_1^{(1)}}}{\sum_{k=1}^{10} e^{z_k^{(1)}}} \right), \frac{\partial}{\partial z_{10}} \left(\frac{e^{z_2^{(1)}}}{\sum_{k=1}^{10} e^{z_k^{(1)}}} \right), \dots, \frac{\partial}{\partial z_{10}} \left(\frac{e^{z_{10}^{(1)}}}{\sum_{k=1}^{10} e^{z_k^{(1)}}} \right) \end{pmatrix}$$

$$= \left(\sum_{i=1}^{10} \frac{t_i}{\gamma_i} \frac{\partial}{\partial z_i^{(1)}} \left(\frac{e^{z_1^{(1)}}}{\sum_{k=1}^{10} e^{z_k^{(1)}}} \right), \sum_{i=1}^{10} \frac{t_i}{\gamma_i} \frac{\partial}{\partial z_i^{(2)}} \left(\frac{e^{z_2^{(2)}}}{\sum_{k=1}^{10} e^{z_k^{(2)}}} \right), \dots, \sum_{i=1}^{10} \frac{t_i}{\gamma_i} \frac{\partial}{\partial z_i^{(10)}} \left(\frac{e^{z_{10}^{(10)}}}{\sum_{k=1}^{10} e^{z_k^{(10)}}} \right) \right)$$

$$\therefore j^{\text{th}} \text{ element of } \frac{\partial E}{\partial z^{(1)}} \left(\frac{\partial E}{\partial z^{(1)}} \right)_j = \sum_{i=1}^{10} \frac{t_i}{\gamma_i} \frac{\partial}{\partial z_i^{(1)}} \left(\frac{e^{z_j^{(1)}}}{\sum_{k=1}^{10} e^{z_k^{(1)}}} \right)$$

using results (1) and (2) above,

$$\left(\frac{\partial E}{\partial z^{(1)}} \right)_j = \sum_{i=1, i \neq j}^{10} \left[\frac{t_i}{\gamma_i} (-\gamma_i \gamma_j) \right] - \frac{t_j}{\gamma_j} (\gamma_j (1 - \gamma_j))$$

$$= \sum_{i=1, i \neq j}^{10} (t_i \gamma_j) + \gamma_j t_j - t_j$$

$$= \sum_{i=1}^{10} (t_i \gamma_j) - t_j$$

$$= \gamma_j \sum_{i=1}^{10} t_i - t_j$$

$$= \gamma_j - t_j$$

$$\therefore \frac{\partial E}{\partial z^{(1)}} = (\gamma_1 - t_1, \gamma_2 - t_2, \dots, \gamma_{10} - t_{10})$$

$$= (\gamma - t)^T \text{ (shown)}$$

$$3. \frac{\partial E}{\partial \gamma^{(1)}} = \frac{\partial E}{\partial z^{(2)}} \frac{\partial z^{(2)}}{\partial \gamma^{(1)}}$$

$$= (\gamma - t)^T W^{(2)} \text{ (shown)}$$

$$4. \frac{\partial E}{\partial w_{uv}^{(2)}} = \frac{\partial E}{\partial z^{(2)}} \frac{\partial z^{(2)}}{\partial w_{uv}^{(2)}}$$

$$= \frac{\partial E}{\partial z^{(2)}} \gamma_v^{(1)}$$

$$= \left(\frac{\partial E}{\partial z^{(2)}} \right)_u \gamma_v^{(1)}$$

$$= (\gamma_u^{(2)} - t_u) \gamma_v^{(1)} \text{ (shown)}$$

$$5. \sigma(z) = \frac{1}{1+e^{-z}}$$

$$\frac{\partial \sigma(z)}{\partial z} = \frac{-(-1)(1+e^{-z})(e^{-z})}{(1+e^{-z})^2}$$

$$= \frac{e^{-z}(1+e^{-z})}{(1+e^{-z})^2}$$

$$\frac{\partial \sigma(z)}{\partial z} = \frac{-(-1)(e^{-z})}{(1+e^{-z})^2}$$

$$= \frac{1}{1+e^{-z}} \left(\frac{e^{-z}}{1+e^{-z}} \right)$$

$$= \frac{1}{1+e^{-z}} \left(\frac{1+e^{-z}-1}{1+e^{-z}} \right)$$

$$= \sigma(z) (1-\sigma(z))$$

$$\frac{\partial \gamma^{(1)}}{\partial z^{(1)}} = \cancel{\sigma(z)} \frac{\partial}{\partial z^{(1)}} (\sigma(z^{(1)}))$$

$$= \begin{bmatrix} \frac{\partial \sigma(z_1^{(1)})}{\partial z_1^{(1)}} & \frac{\partial \sigma(z_1^{(1)})}{\partial z_2^{(1)}} & \dots & \frac{\partial \sigma(z_1^{(1)})}{\partial z_{10}^{(1)}} \\ \frac{\partial \sigma(z_2^{(1)})}{\partial z_1^{(1)}} & \frac{\partial \sigma(z_2^{(1)})}{\partial z_2^{(1)}} & \dots & \frac{\partial \sigma(z_2^{(1)})}{\partial z_{10}^{(1)}} \\ \vdots & \vdots & \ddots & \vdots \\ \frac{\partial \sigma(z_{10}^{(1)})}{\partial z_1^{(1)}} & \frac{\partial \sigma(z_{10}^{(1)})}{\partial z_2^{(1)}} & \dots & \frac{\partial \sigma(z_{10}^{(1)})}{\partial z_{10}^{(1)}} \end{bmatrix}$$

$$= \begin{bmatrix} \sigma(z_1^{(1)})(1-\sigma(z_1^{(1)})) & 0 & \dots & 0 \\ 0 & \sigma(z_2^{(1)})(1-\sigma(z_2^{(1)})) & \dots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & \dots & 0 & \sigma(z_{10}^{(1)})(1-\sigma(z_{10}^{(1)})) \end{bmatrix}$$

$$= \text{diag}(y^{(1)} * (1 - y^{(1)})) \quad (\text{shown})$$

$$\begin{aligned} 6. \quad \frac{\partial E}{\partial z^{(1)}} &= \frac{\partial E}{\partial y^{(1)}} \frac{\partial y^{(1)}}{\partial z^{(1)}} \\ &= (y^{(1)} - t)^T W^{(2)} \text{diag}(y^{(1)} * (1 - y^{(1)})) \quad (\text{shown}) \end{aligned}$$

$$\begin{aligned} 7. \quad \frac{\partial E}{\partial W_{uv}^{(1)}} &= \frac{\partial E}{\partial z^{(1)}} \frac{\partial z^{(1)}}{\partial W_{uv}^{(1)}} \\ &= \frac{\partial E}{\partial z_u^{(1)}} \frac{\partial z_u^{(1)}}{\partial W_{uv}^{(1)}} \\ &= \frac{\partial E}{\partial z_u^{(1)}} \frac{\partial (W_{uv}^{(1)} x_v)}{\partial W_{uv}^{(1)}} \frac{\partial (\sum_i W_{ui} x_i)}{\partial W_{uv}^{(1)}} \\ &= \frac{\partial E}{\partial z_u^{(1)}} x_v \quad (\text{shown}) \end{aligned}$$