

# Backward Propagation in CNN: Matrix Form

# Forward Propagation in CNN



$$\text{Input} = X \quad Z_1 = \text{conv}(X, f) \quad H_1 = \text{sigmoid}(Z_1) \quad Z_2 = W^T \cdot H_1 + b \quad O = \text{sigmoid}(Z_2)$$

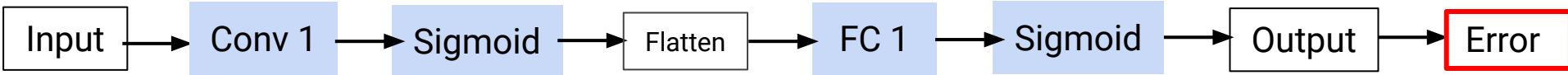
# Forward Propagation in CNN



$$\text{Input} = X \quad Z_1 = \text{conv}(X, f) \quad H_1 = \text{sigmoid}(Z_1) \quad Z_2 = W^T \cdot H_1 + b \quad O = \text{sigmoid}(Z_2)$$

$$\begin{array}{llllll} X = [100 \times 22 \times 22] & f = [3 \times 3] & H_1 = [100 \times 20 \times 20] & H_1 = [400 \times 100] & W^T = [1 \times 400] & O = [1 \times 100] \\ & Z_1 = [100 \times 20 \times 20] & & & Z_2 = [1 \times 100] & \end{array}$$

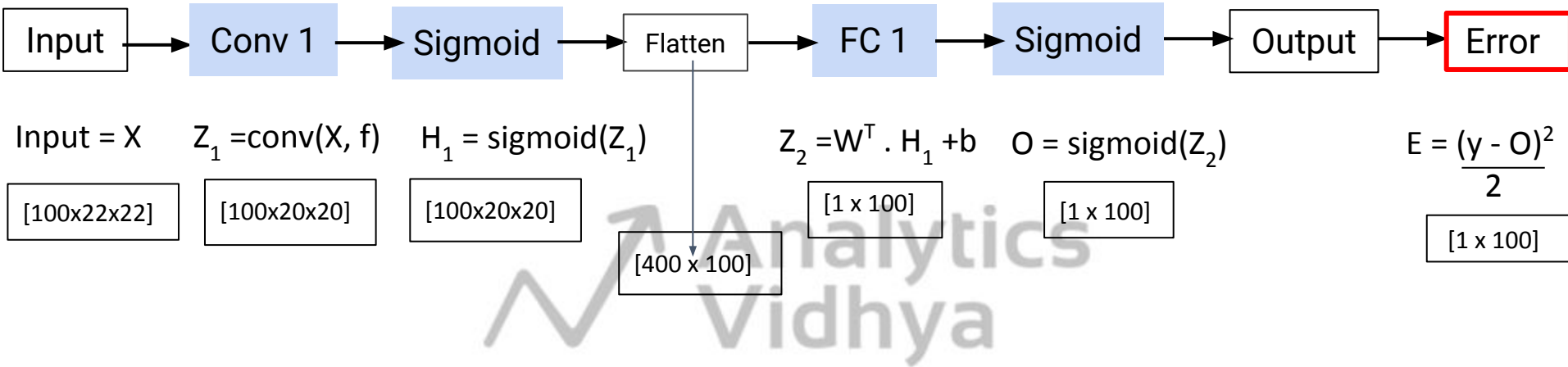
# Backward Propagation in CNN



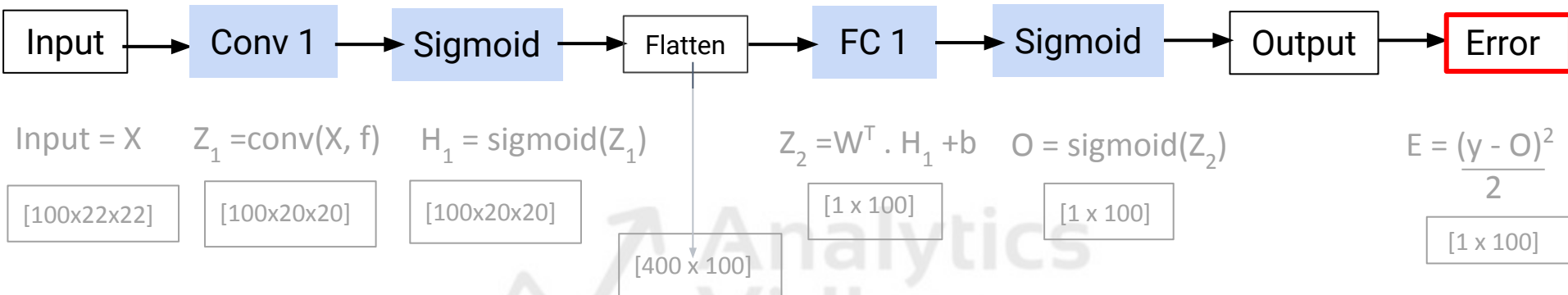
$$\begin{array}{lllllll} \text{Input} = X & Z_1 = \text{conv}(X, f) & H_1 = \text{sigmoid}(Z_1) & & Z_2 = W^T \cdot H_1 + b & O = \text{sigmoid}(Z_2) & E = \frac{(y - O)^2}{2} \end{array}$$

 Analytics  
Vidhya

# Backward Propagation in CNN



# Backward Propagation in CNN

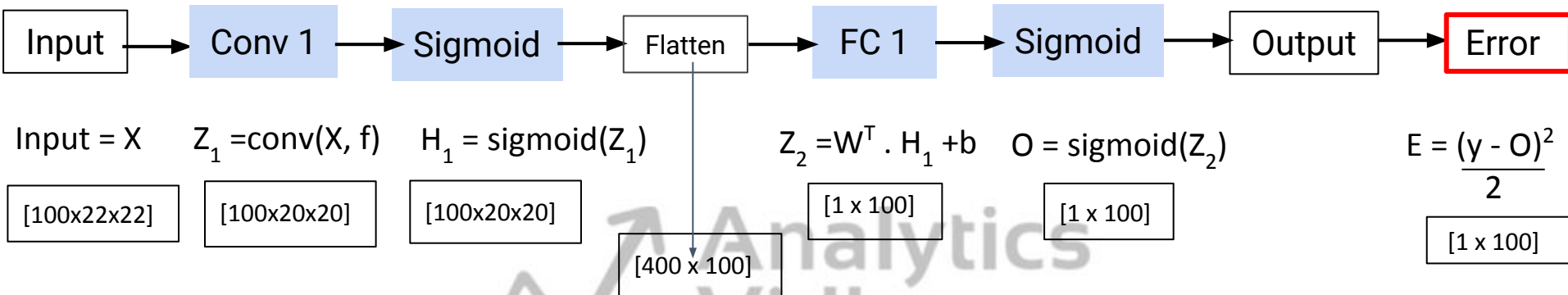


$$\frac{dE}{dW} = \frac{dE}{dO} * \frac{dO}{dZ_2} * \frac{dZ_2}{dW} = (O - Y) * O(1 - O) * H_1$$

$$\frac{dE}{db} = \frac{dE}{dO} * \frac{dO}{dZ_2} * \frac{dZ_2}{db} = (O - Y) * O(1 - O) * 1$$

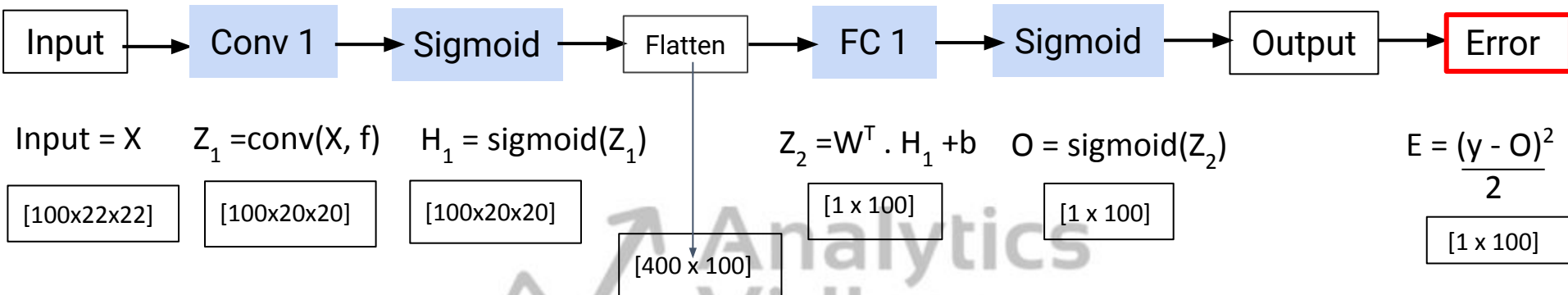
$$\frac{dE}{df} = \frac{dE}{dO} * \frac{dO}{dZ_2} * \frac{dZ_2}{dH_1} * \frac{dH_1}{dZ_1} * \frac{dZ_1}{df} = \text{conv}((O - Y) * O(1 - O) * w^T * h_1(1 - h_1), X)$$

# Backward Propagation in CNN



$$\frac{dE}{dW} = \frac{dE}{dO} * \frac{dO}{dZ_2} * \frac{dZ_2}{dW} = (O - Y) * O(1 - O) * H_1$$

# Backward Propagation in CNN

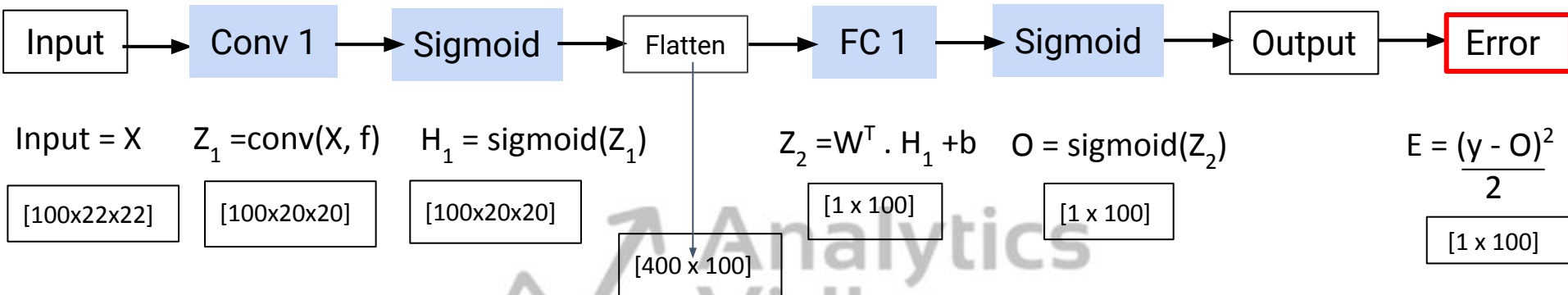


$$\frac{dE}{dW} = \frac{dE}{dO} * \frac{dO}{dZ_2} * \frac{dZ_2}{dW} = (O - Y) * O(1 - O) * H_1$$

$$= (1 \times 100)$$



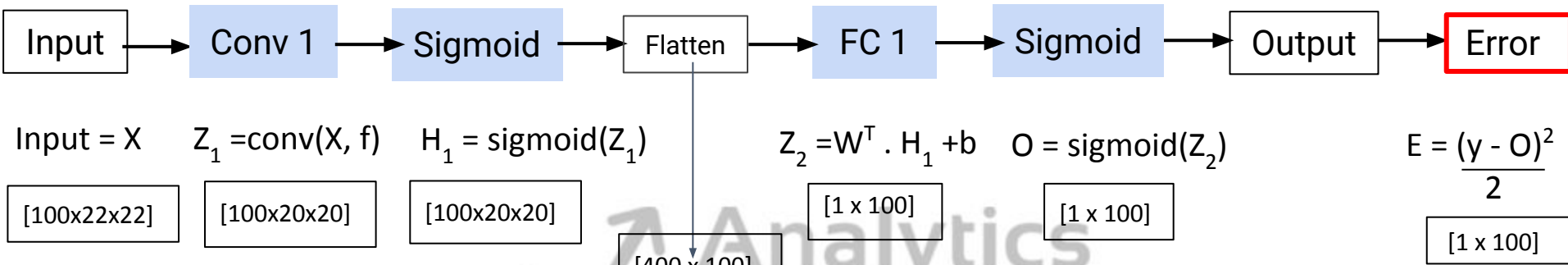
# Backward Propagation in CNN



$$\frac{dE}{dW} = \frac{dE}{dO} * \frac{dO}{dZ_2} * \frac{dZ_2}{dW} = (O - Y) * \mathbf{O(1-O)} * H_1$$

$$= (1 \times 100) * \mathbf{(1 \times 100)}$$

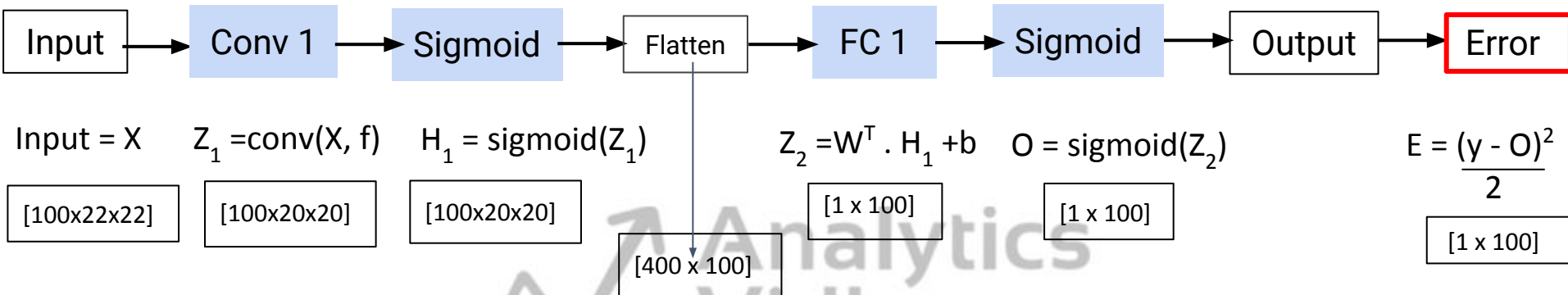
# Backward Propagation in CNN



$$\frac{dE}{dW} = \frac{dE}{dO} * \frac{dO}{dZ_2} * \frac{dZ_2}{dW} = (O - Y) * O(1 - O) * H_1$$

$$= (1 \times 100) * (1 \times 100) * (400 \times 100)$$

# Backward Propagation in CNN

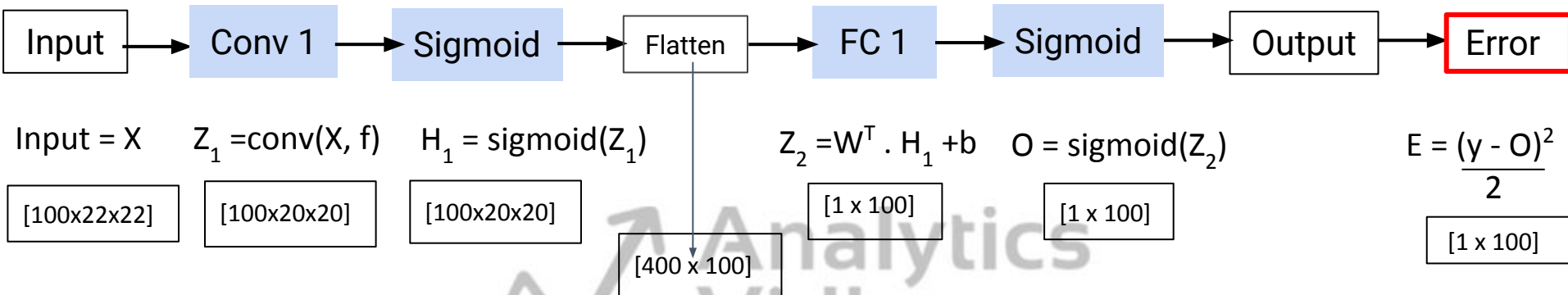


$$\frac{dE}{dW} = \frac{dE}{dO} * \frac{dO}{dZ_2} * \frac{dZ_2}{dW} = (O - Y) * O(1 - O) * H_1$$

$$= (1 \times 100) * (1 \times 100) * (400 \times 100)$$

$$= (1 \times 100) * (400 \times 100)$$

# Backward Propagation in CNN



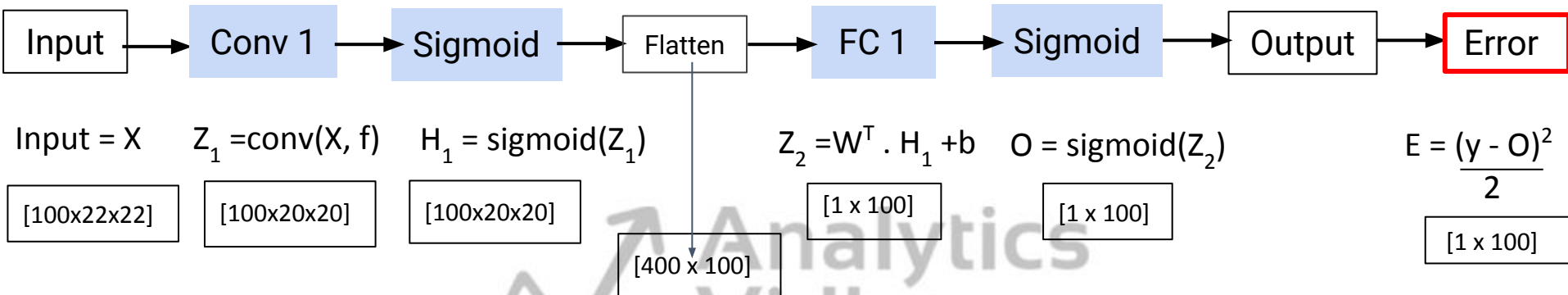
$$\frac{dE}{dW} = \frac{dE}{dO} * \frac{dO}{dZ_2} * \frac{dZ_2}{dW} = (O - Y) * O(1 - O) * H_1$$

(400X1)

$$= (1 \times 100) * (1 \times 100) * (400 \times 100)$$

$$= \underbrace{(1 \times 100)}_{(1 \times 100)} * (400 \times 100)$$

# Backward Propagation in CNN



$$\frac{dE}{dW} = \frac{dE}{dO} * \frac{dO}{dZ_2} * \frac{dZ_2}{dW} = (O - Y) * O(1 - O) * H_1$$

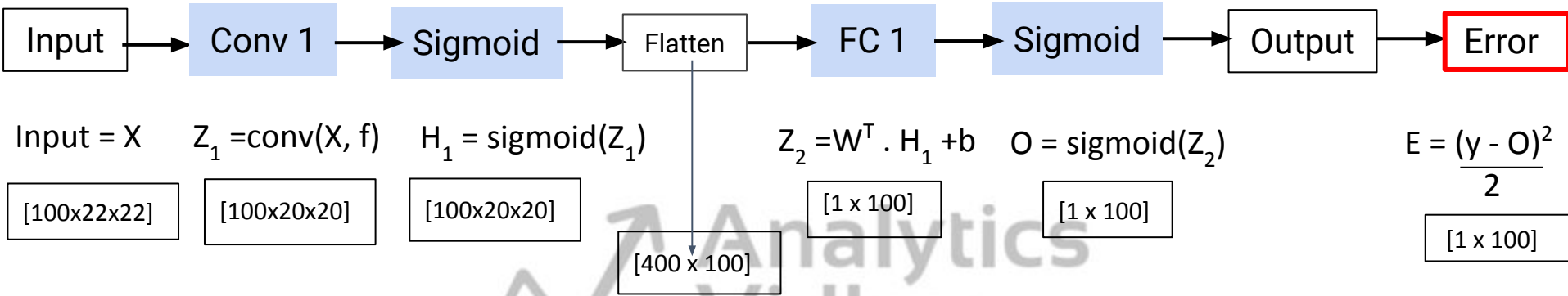
$$\frac{dZ_2}{dW} \times \left[ \frac{dE}{dO} * \frac{dO}{dZ_2} \right]^T = (400 \times 100) * (100 \times 1)$$

**(400X1)**

$$= (1 \times 100) * (1 \times 100) * (400 \times 100)$$

$$= \underbrace{(1 \times 100) * (1 \times 100)}_{(1 \times 100)} * (400 \times 100)$$

# Backward Propagation in CNN



$$\frac{dE}{dW} = \frac{dE}{dO} * \frac{dO}{dZ_2} * \frac{dZ_2}{dW} = (O - Y) * O(1 - O) * H_1$$

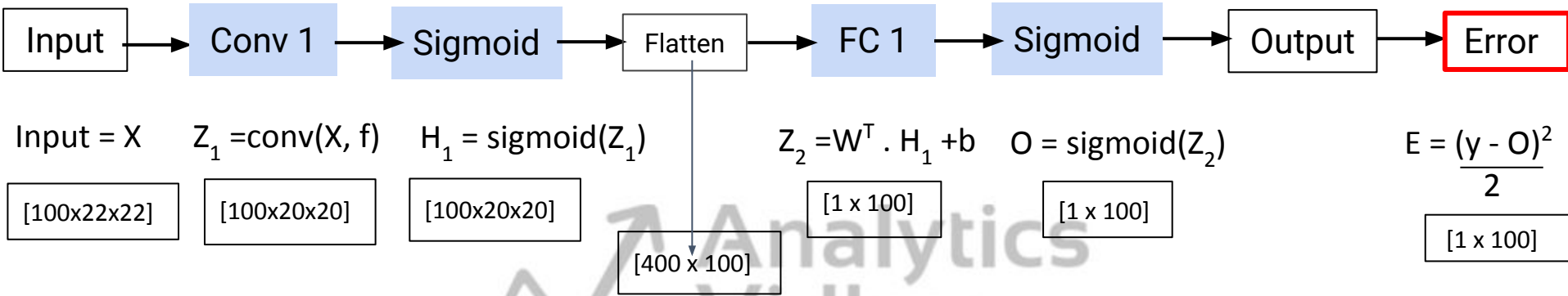
$$\frac{dZ_2}{dW} \times \left[ \frac{dE}{dO} * \frac{dO}{dZ_2} \right]^T = (400 \times 100) * (100 \times 1)$$

(400X1)

$$= (1 \times 100) * (1 \times 100) * (400 \times 100)$$

$$= (1 \times 100) * (400 \times 100)$$

# Backward Propagation in CNN



$$\frac{dE}{dW} = \frac{dE}{dO} * \frac{dO}{dZ_2} * \frac{dZ_2}{dW} = (O - Y) * O(1 - O) * H_1$$

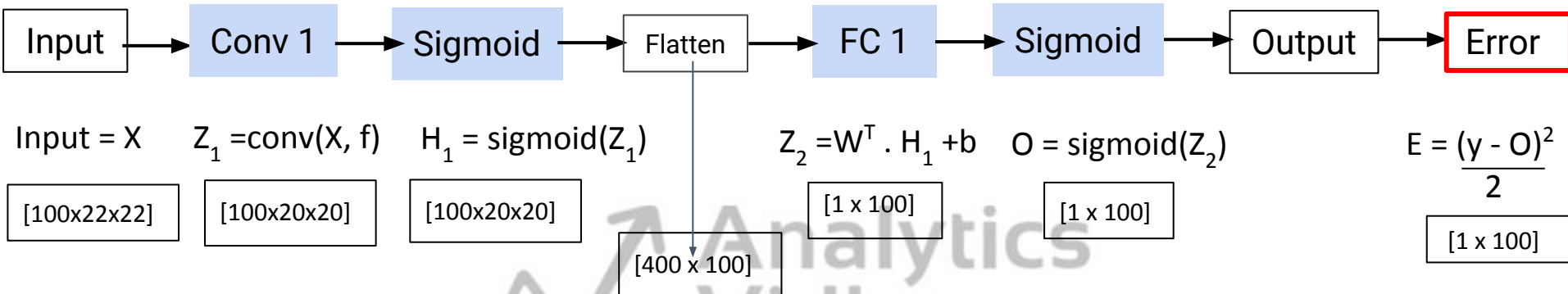
**(400X1)**

$$= (1 \times 100) * (1 \times 100) * (400 \times 100)$$

$$= \underbrace{(1 \times 100) * (1 \times 100)}_{(1 \times 100)} * (400 \times 100)$$

$$\frac{dZ_2}{dW} \times \left[ \frac{dE}{dO} * \frac{dO}{dZ_2} \right]^T = (400 \times 100) * (100 \times 1) = \mathbf{(400 \times 1)}$$

# Backward Propagation in CNN

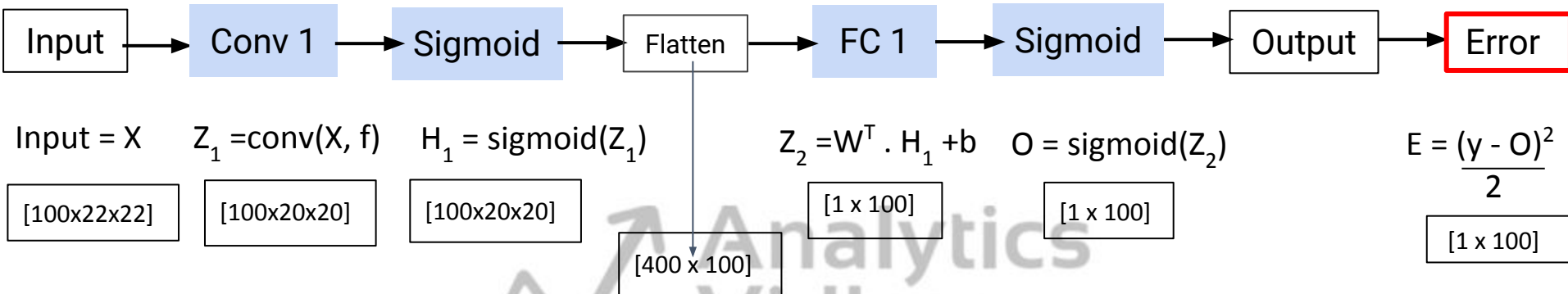


$$\frac{dE}{dW} = \frac{dZ_2}{dW} \times \left[ \frac{dE}{dO} * \frac{dO}{dZ_2} \right]^T$$

$$\frac{dE}{db} = \frac{dZ_2}{db_{ho}} \times \left[ \frac{dE}{dO} * \frac{dO}{dZ_2} \right]^T$$

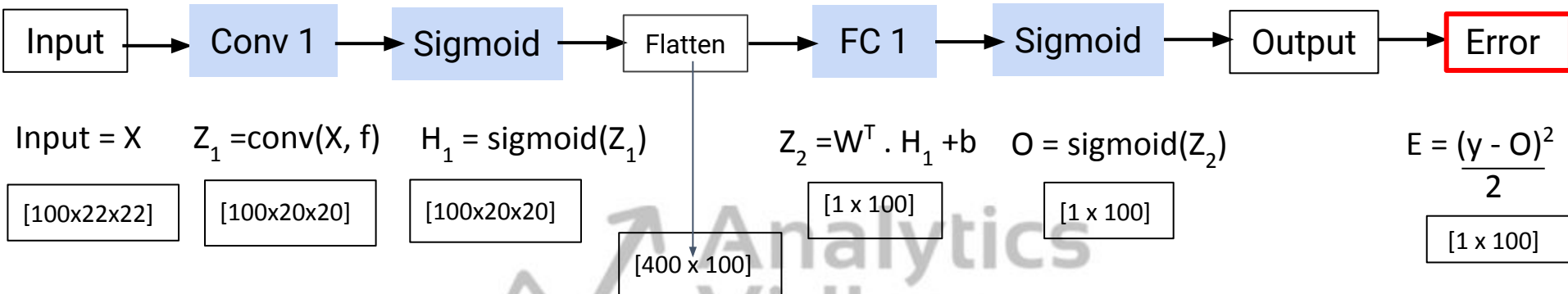


# Backward Propagation in CNN



$$\frac{dE}{df} = \frac{dE}{dO} * \frac{dO}{dZ_2} * \frac{dZ_2}{dH_1} * \frac{dH_1}{dZ_1} * \frac{dZ_1}{df} = \text{conv}((O-Y)^* O(1-O)^* w^T * h_1(1-h_1), X)$$

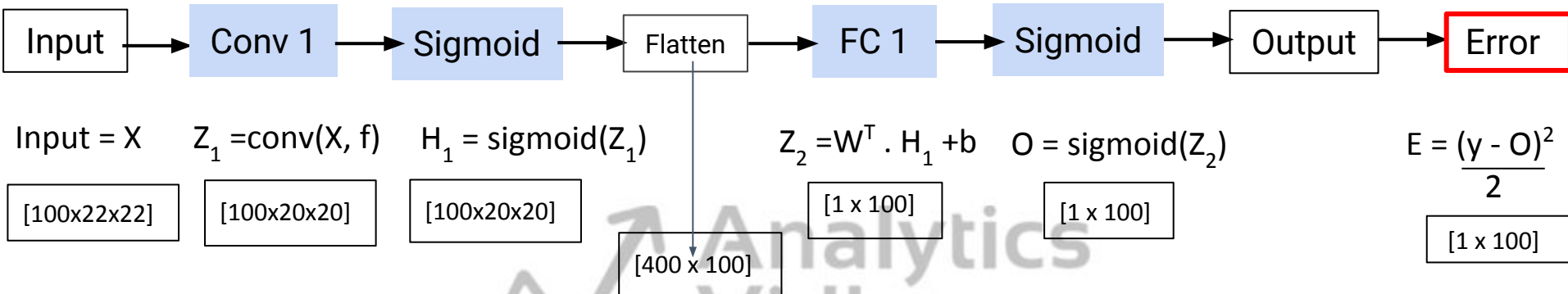
# Backward Propagation in CNN



$$\frac{dE}{df} = \frac{dE}{dO} * \frac{dO}{dZ_2} * \frac{dZ_2}{dH_1} * \frac{dH_1}{dZ_1} * \frac{dZ_1}{df} = \text{conv}((O - Y)^* O(1 - O)^* W^T * h_1(1 - h_1), X)$$

$$= (1 \times 100)$$

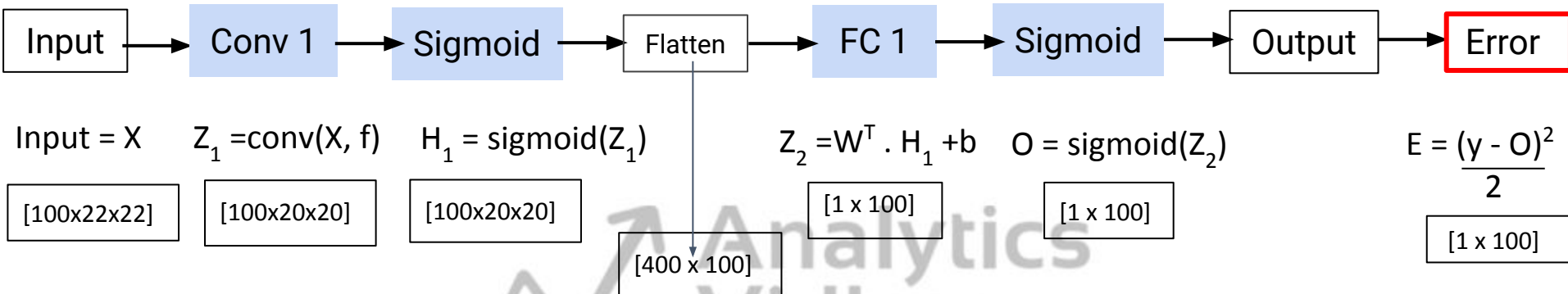
# Backward Propagation in CNN



$$\frac{dE}{df} = \frac{dE}{dO} * \frac{dO}{dZ_2} * \frac{dZ_2}{dH_1} * \frac{dH_1}{dZ_1} * \frac{dZ_1}{df} = \text{conv}((O-Y)^* \text{blue}(1-O)^* W^T * h_1(1-h_1), X)$$

$$= (1X100) * \text{blue}(1X100)$$

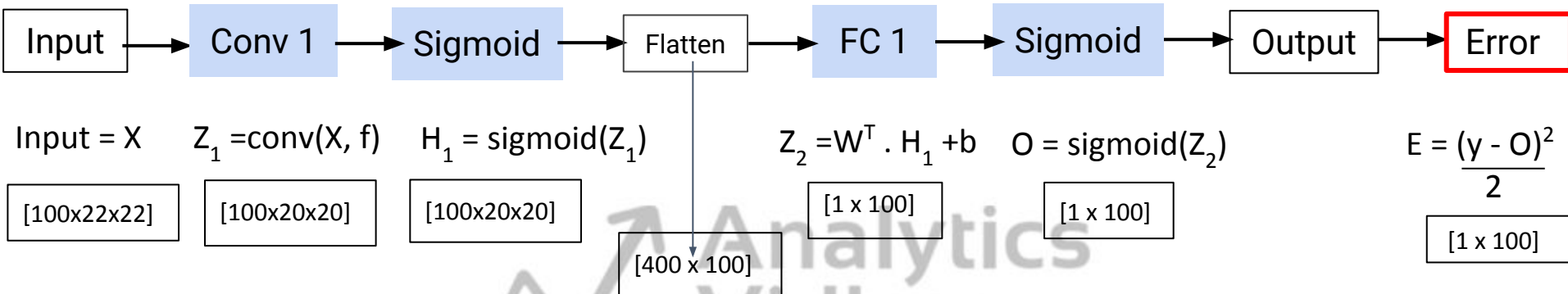
# Backward Propagation in CNN



$$\frac{dE}{df} = \frac{dE}{dO} * \frac{dO}{dZ_2} * \frac{dZ_2}{dH_1} * \frac{dH_1}{dZ_1} * \frac{dZ_1}{df} = \text{conv}((O-Y)^* O(1-O)^* \mathbf{W}^T * h_1(1-h_1), X)$$

$$= (1 \times 100) * (1 \times 100) * (1 \times 400)$$

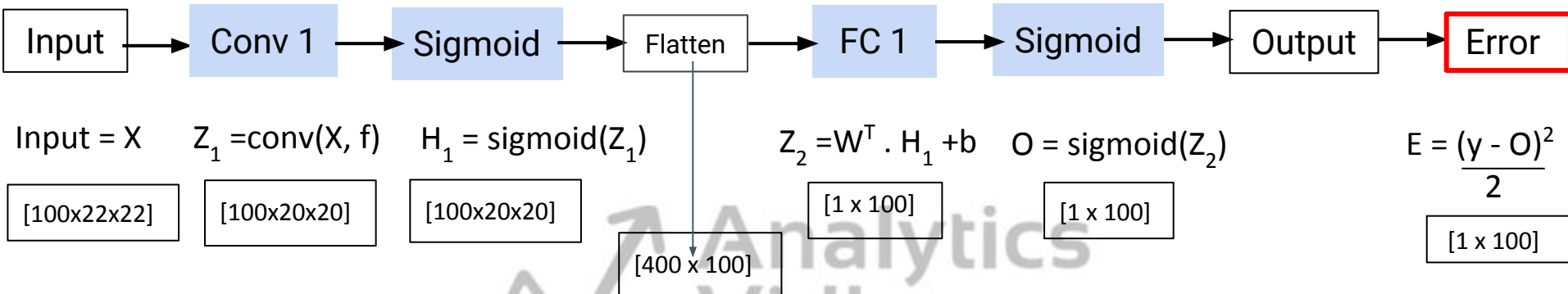
# Backward Propagation in CNN



$$\frac{dE}{df} = \frac{dE}{dO} * \frac{dO}{dZ_2} * \frac{dZ_2}{dH_1} * \frac{dH_1}{dZ_1} * \frac{dZ_1}{df} = \text{conv}((O-Y)^* O(1-O)^* W^T * h_1(1-h_1), X)$$

$$= (1 \times 100) * (1 \times 100) * (1 \times 400) * (400 \times 100)$$

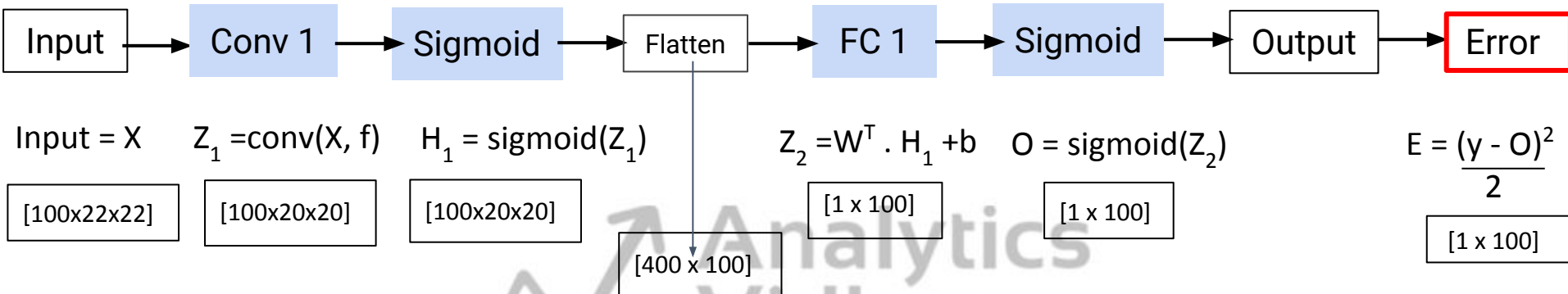
# Backward Propagation in CNN



$$\frac{dE}{df} = \frac{dE}{dO} * \frac{dO}{dZ_2} * \frac{dZ_2}{dH_1} * \frac{dH_1}{dZ_1} * \frac{dZ_1}{df} = \text{conv}((O-Y)^* O(1-O)^* w^T * h_1(1-h_1), X)$$

$$= \text{conv}((1 \times 100) * (1 \times 100) * (1 \times 400) * (400 \times 100), (100 \times 22 \times 22))$$

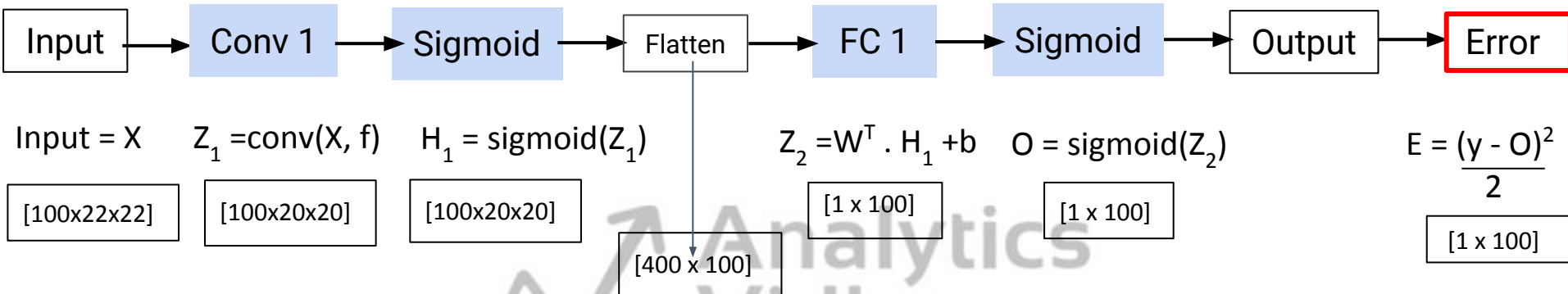
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$$\frac{dE}{df} = \frac{dE}{dO} * \frac{dO}{dZ_2} * \frac{dZ_2}{dH_1} * \frac{dH_1}{dZ_1} * \frac{dZ_1}{df} = \text{conv}((O-Y)^* O(1-O)^* w^T * h_1(1-h_1), X)$$

$$= \text{conv}((1 \times 100) * (1 \times 100) * (1 \times 400) * (400 \times 100), (100 \times 22 \times 22))$$

# Backward Propagation in CNN



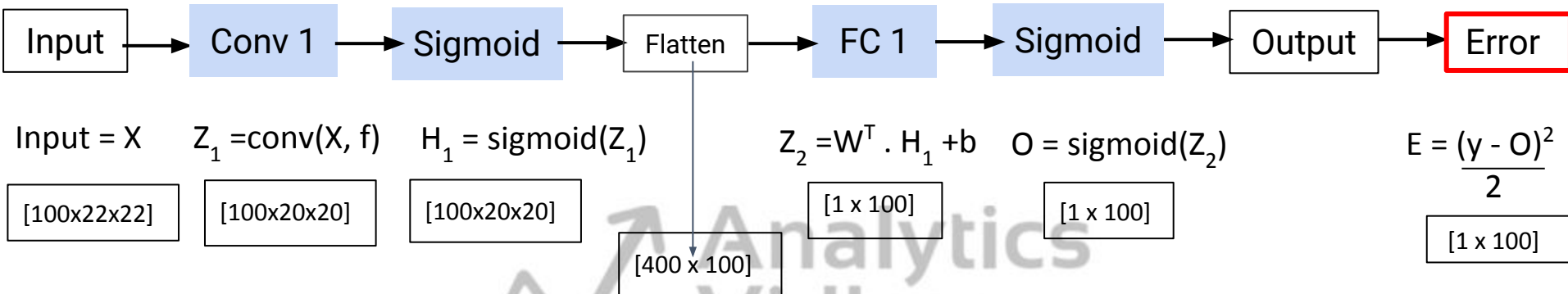
$$\frac{dE}{df} = \frac{dE}{dO} * \frac{dO}{dZ_2} * \frac{dZ_2}{dH_1} * \frac{dH_1}{dZ_1} * \frac{dZ_1}{df} = \text{conv}((O-Y)^* O(1-O)^* w^T * h_1(1-h_1), X)$$

$$= \text{conv}((1 \times 100) * (1 \times 100) * (1 \times 400) * (400 \times 100), (100 \times 22 \times 22))$$

$$= \text{conv}((1 \times 100) * (1 \times 400) * (400 \times 100), (100 \times 22 \times 22))$$



# Backward Propagation in CNN

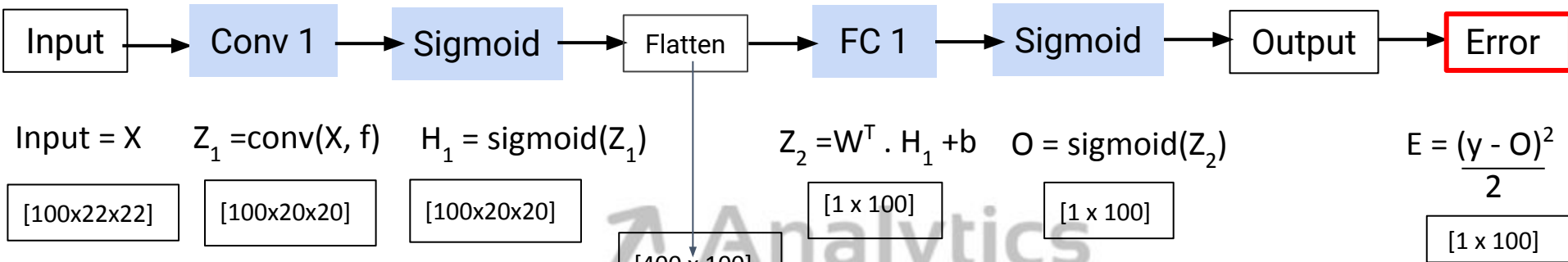


$$\frac{dE}{df} = \frac{dE}{dO} * \frac{dO}{dZ_2} * \frac{dZ_2}{dH_1} * \frac{dH_1}{dZ_1} * \frac{dZ_1}{df} = \text{conv}((O-Y)^* O(1-O)^* w^T * h_1(1-h_1), X)$$

$$= \text{conv}((1 \times 100) * (1 \times 100) * (1 \times 400) * (400 \times 100), (100 \times 22 \times 22))$$

$$= \text{conv}((1 \times 100) * (1 \times 400) * (400 \times 100), (100 \times 22 \times 22))$$

# Backward Propagation in CNN

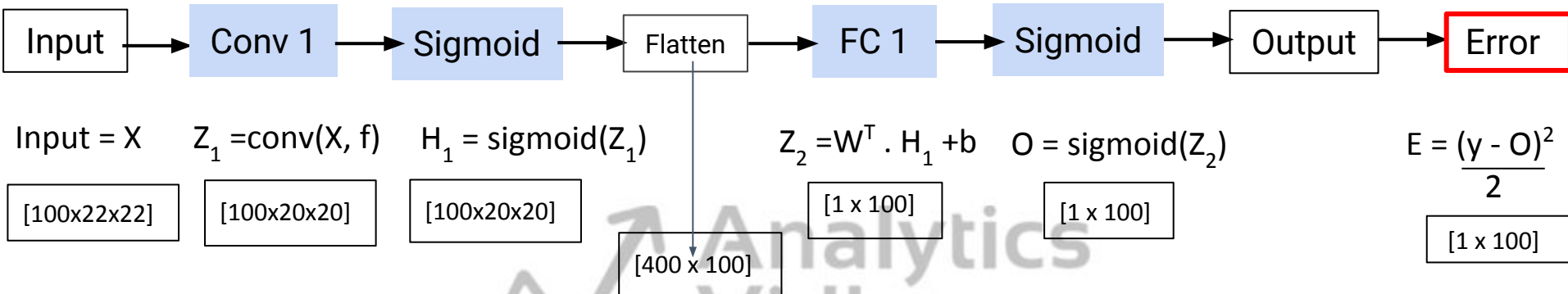


$$\frac{dE}{df} = \frac{dE}{dO} * \frac{dO}{dZ_2} * \frac{dZ_2}{dH_1} * \frac{dH_1}{dZ_1} * \frac{dZ_1}{df} = \text{conv}((O-Y)^* O(1-O)^* w^T * h_1(1-h_1), X)$$

$$\left[ \frac{dZ_2}{dH_1} \right]^T \times \left[ \frac{dE}{dO} * \frac{dO}{dZ_2} \right]$$

$$\begin{aligned} &= \text{conv}((1 \times 100) * (1 \times 100) * (1 \times 400) * (400 \times 100), (100 \times 22 \times 22)) \\ &= \text{conv}((400 \times 1) * (1 \times 100) * (400 \times 100), (100 \times 22 \times 22)) \\ &= \text{conv}((400 \times 100) * (400 \times 100), (100 \times 22 \times 22)) \end{aligned}$$

# Backward Propagation in CNN



$$\frac{dE}{df} = \frac{dE}{dO} * \frac{dO}{dZ_2} * \frac{dZ_2}{dH_1} * \frac{dH_1}{dZ_1} * \frac{dZ_1}{df} = \text{conv}((O-Y)^* O(1-O)^* w^T * h_1(1-h_1), X)$$

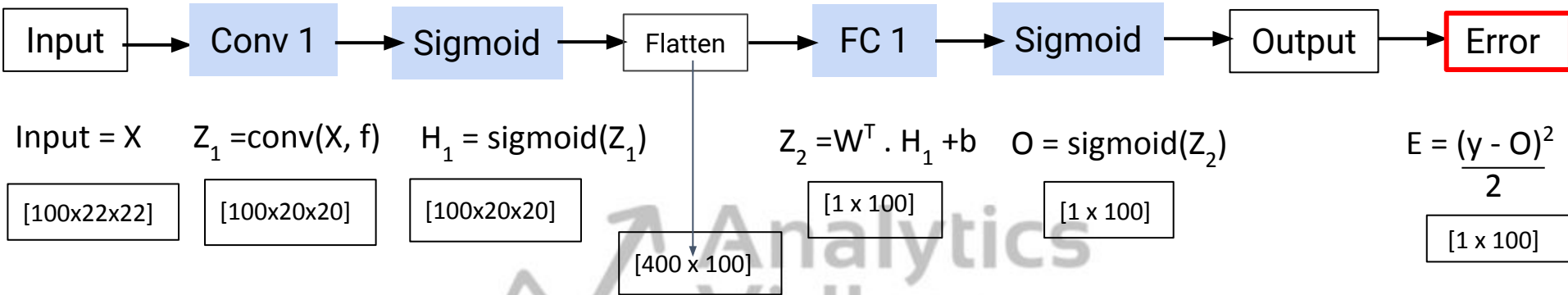
$$= \text{conv}((1 \times 100) * (1 \times 100) * (1 \times 400) * (400 \times 100), (100 \times 22 \times 22))$$

$$= \text{conv}((1 \times 100) * (1 \times 400) * (400 \times 100), (100 \times 22 \times 22))$$

$$= \text{conv}((400 \times 100) * (400 \times 100), (100 \times 22 \times 22))$$

$$= \text{conv}((400 \times 100), (100 \times 22 \times 22))$$

# Backward Propagation in CNN

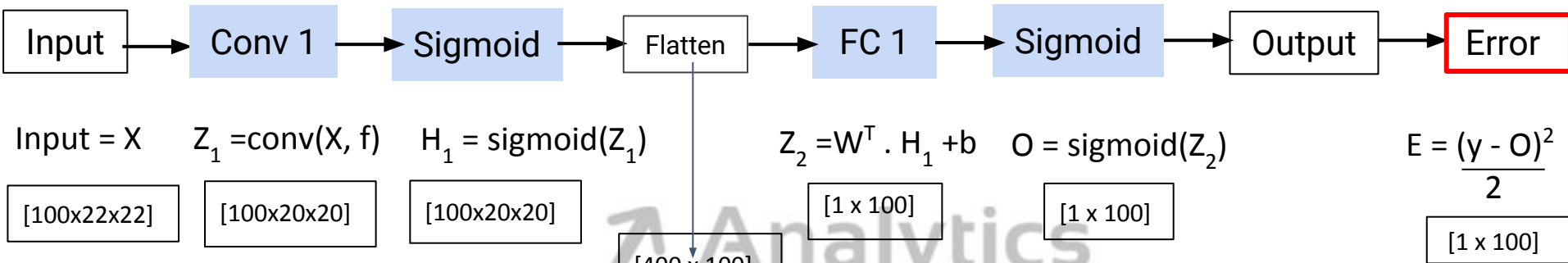


$$\frac{dE}{df} = \frac{dE}{dO} * \frac{dO}{dZ_2} * \frac{dZ_2}{dH_1} * \frac{dH_1}{dZ_1} * \frac{dZ_1}{df} = \text{conv}((O-Y)^* O(1-O)^* w^T * h_1(1-h_1), X)$$

(3x3)

$$\begin{aligned} &= \text{conv}((1 \times 100) * (1 \times 100) * (1 \times 400) * (400 \times 100), (100 \times 22 \times 22)) \\ &= \text{conv}((1 \times 100) * (1 \times 400) * (400 \times 100), (100 \times 22 \times 22)) \\ &= \text{conv}((400 \times 100) * (400 \times 100), (100 \times 22 \times 22)) \\ &= \text{conv}((\mathbf{400 \times 100}), (100 \times 22 \times 22)) \end{aligned}$$

# Backward Propagation in CNN



$$\frac{dE}{df} = \frac{dE}{dO} * \frac{dO}{dZ_2} * \frac{dZ_2}{dH_1} * \frac{dH_1}{dZ_1} * \frac{dZ_1}{df} = \text{conv}((O-Y)^* O(1-O)^* w^T * h_1(1-h_1), X)$$

$$= \text{conv}((1 \times 100) * (1 \times 100) * (1 \times 400) * (400 \times 100), (100 \times 22 \times 22))$$

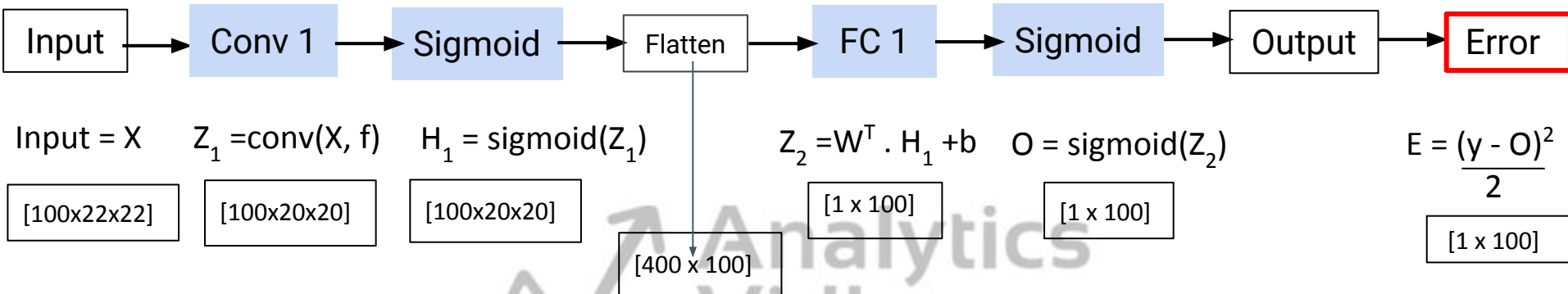
$$= \text{conv}((1 \times 100) * (1 \times 400) * (400 \times 100), (100 \times 22 \times 22))$$

$$= \text{conv}((400 \times 100) * (400 \times 100), (100 \times 22 \times 22))$$

$$= \text{conv}((20 \times 20 \times 100), (22 \times 22 \times 100))$$

Reshape

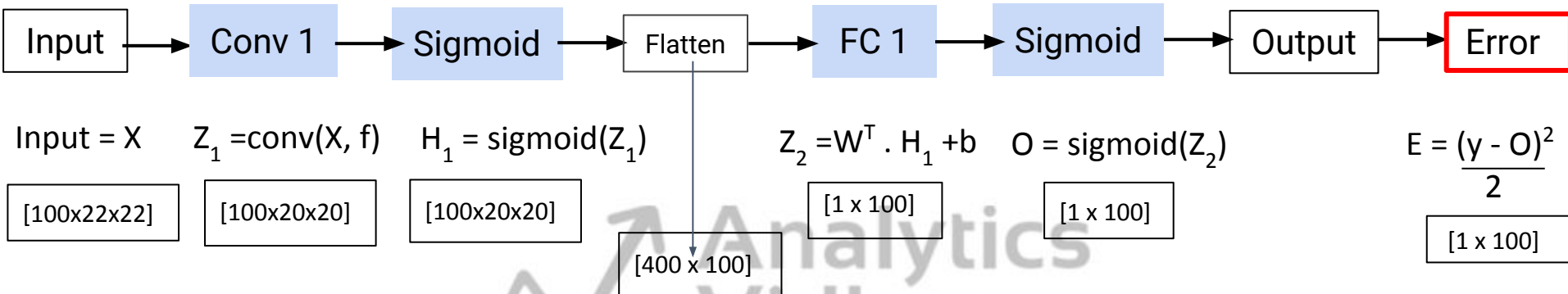
# Backward Propagation in CNN



$$\frac{dE}{df} = \frac{dE}{dO} * \frac{dO}{dZ_2} * \frac{dZ_2}{dH_1} * \frac{dH_1}{dZ_1} * \frac{dZ_1}{df} = \text{conv}((O-Y)^* O(1-O)^* w^T * h_1(1-h_1), X)$$

$$\begin{aligned} &= \text{conv}((1 \times 100) * (1 \times 100) * (1 \times 400) * (400 \times 100), (100 \times 22 \times 22)) \\ &= \text{conv}((1 \times 100) * (1 \times 400) * (400 \times 100), (100 \times 22 \times 22)) \\ &= \text{conv}((400 \times 100) * (400 \times 100), (100 \times 22 \times 22)) \\ &= \text{conv}((20 \times 20 \times 100), (22 \times 22 \times 100)) \end{aligned}$$

# Backward Propagation in CNN



$$\frac{dE}{df} = \frac{dE}{dO} * \frac{dO}{dZ_2} * \frac{dZ_2}{dH_1} * \frac{dH_1}{dZ_1} * \frac{dZ_1}{df} = \text{conv}((O-Y)^* O(1-O)^* w^T * h_1(1-h_1), X)$$

**(3x3)**

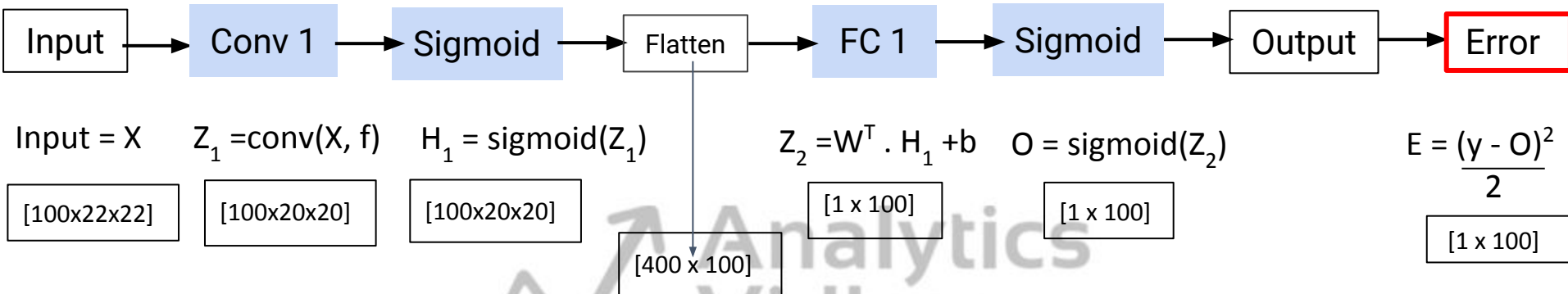
$$\begin{aligned}
 &= \text{conv}((1 \times 100) * (1 \times 100) * (1 \times 400) * (400 \times 100), (100 \times 22 \times 22)) \\
 &= \text{conv}((1 \times 100) * (1 \times 400) * (400 \times 100), (100 \times 22 \times 22)) \\
 &= \text{conv}((400 \times 100) * (400 \times 100), (100 \times 22 \times 22)) \\
 &= \text{conv}((22 \times 22 \times 100), (20 \times 20 \times 100)) = \mathbf{(3 \times 3)}
 \end{aligned}$$



Thank You!



# Backward Propagation in CNN



$$\frac{dE}{df} = \frac{dE}{dO} * \frac{dO}{dZ_2} * \frac{dZ_2}{dH_1} * \frac{dH_1}{dZ_1} * \frac{dZ_1}{df} = \text{conv}((O-Y)^* O(1-O)^* W^T * h_1(1-h_1), X)$$

(3X3)

conv( (20X20), 22 x 22 )

$$= \text{conv}((1 \times 100) * (1 \times 100) * (400 \times 100) * (400 \times 100), * X)$$

$$= \text{conv}((1 \times 100) *$$

# Forward Propagation in CNN



Input =  $X$

$$Z_1 = X * f$$

$$H_1 = \text{sigmoid}(Z_1)$$

$$Z_2 = W^T \cdot H_1 + b$$

$$O = \text{sigmoid}(Z_2)$$

$$X = [100 \times 22 \times 22]$$

$$f = [5 \times 3 \times 3]$$

$$H_1 = [100 \times 20 \times 20 \times 3]$$

$$W^T = [1200 \times 1]$$

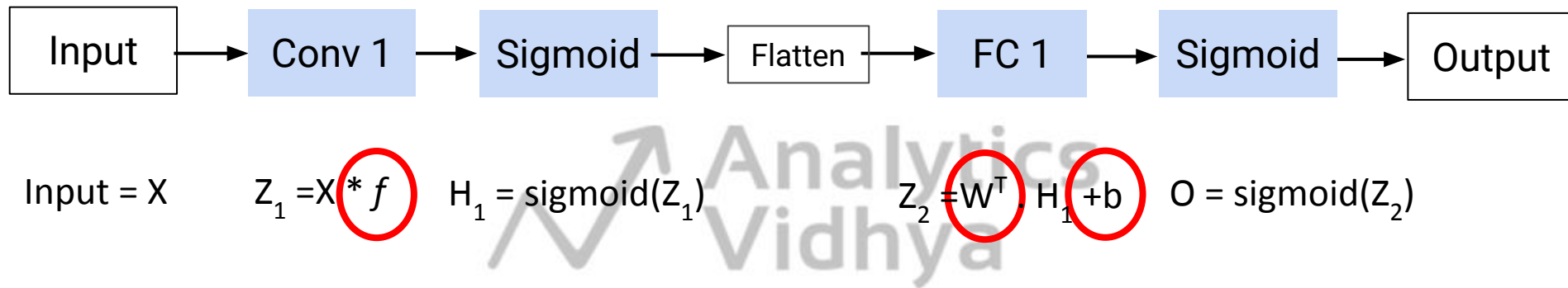
$$O = [1 \times 100]$$

$$Z_1 = [100 \times 20 \times 20]$$

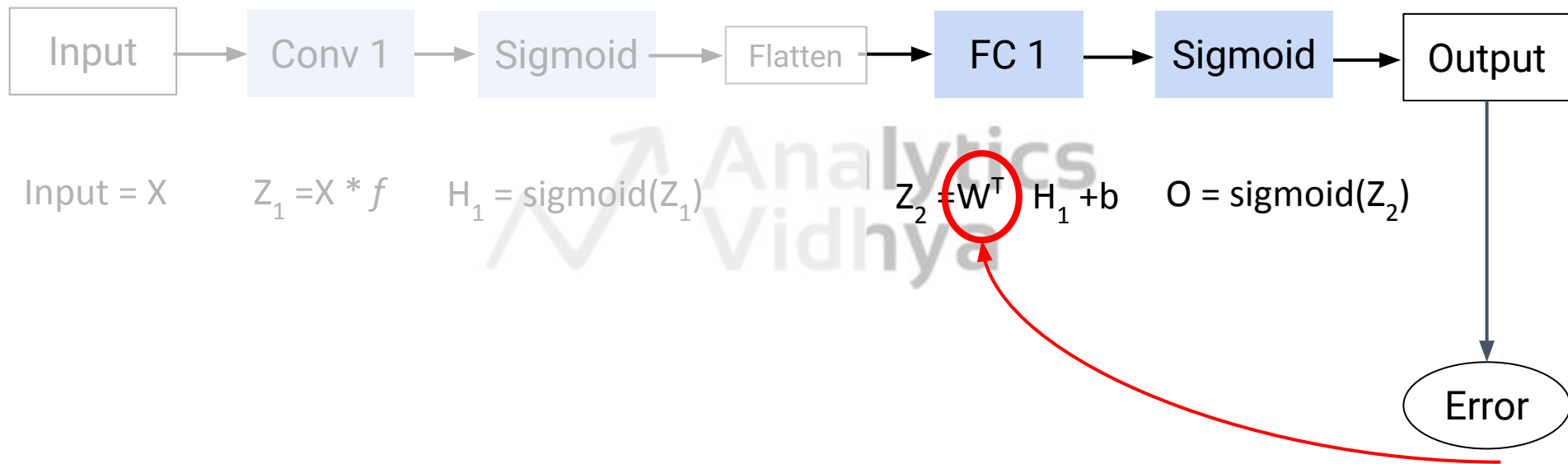
$$Z_2 = [1 \times 100]$$

$$H_1 = [1200 \times 100]$$

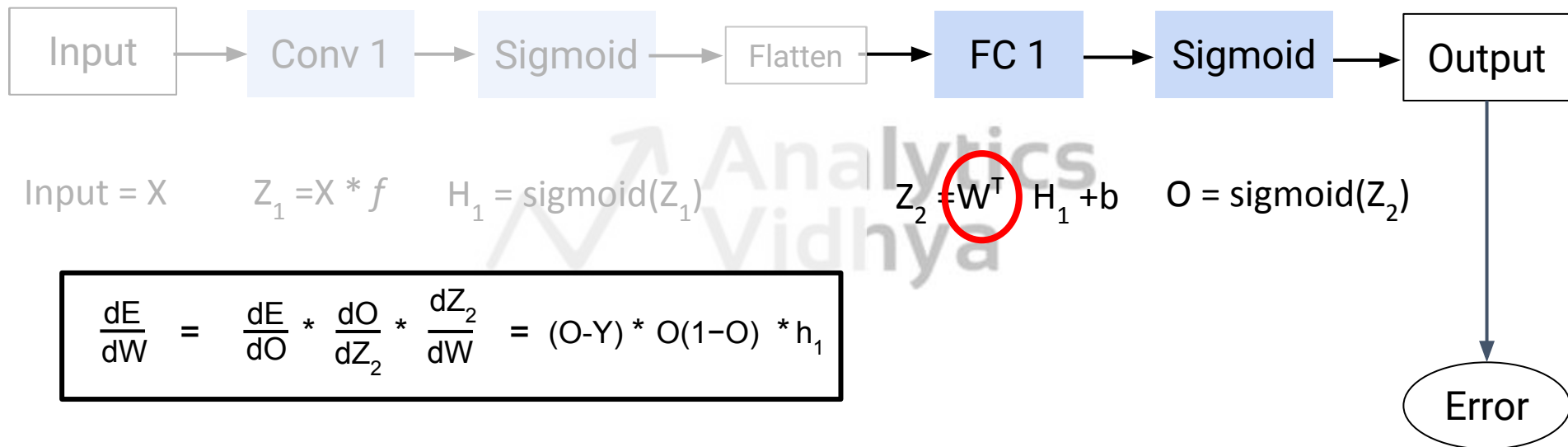
# Parameters to be Updated



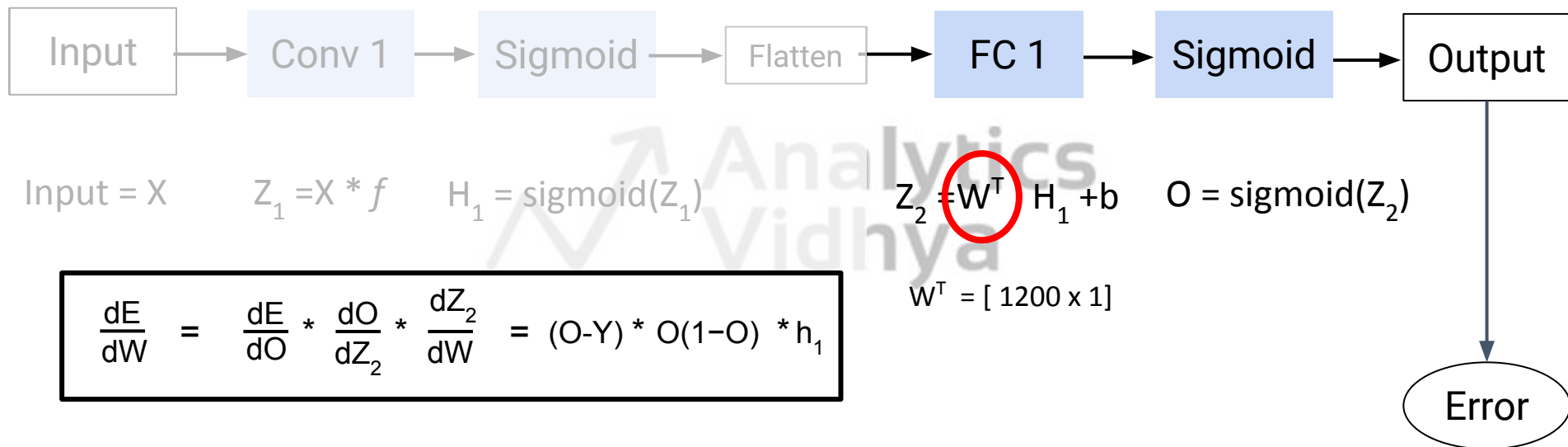
# Backward Propagation in CNN: FC Layer



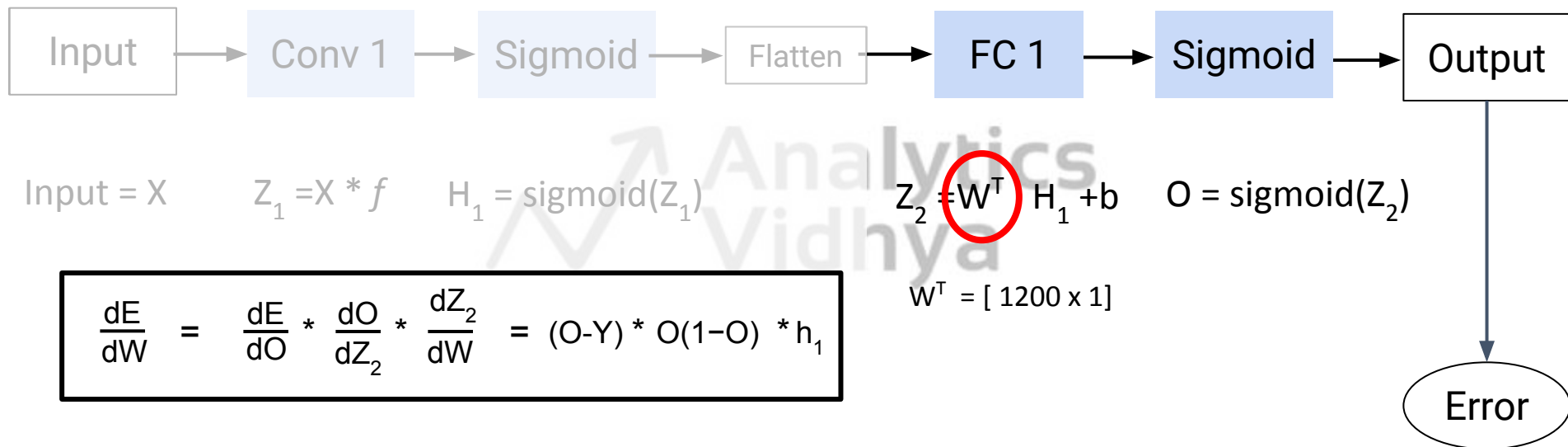
# Backward Propagation in CNN: FC Layer



# Backward Propagation in CNN: FC Layer

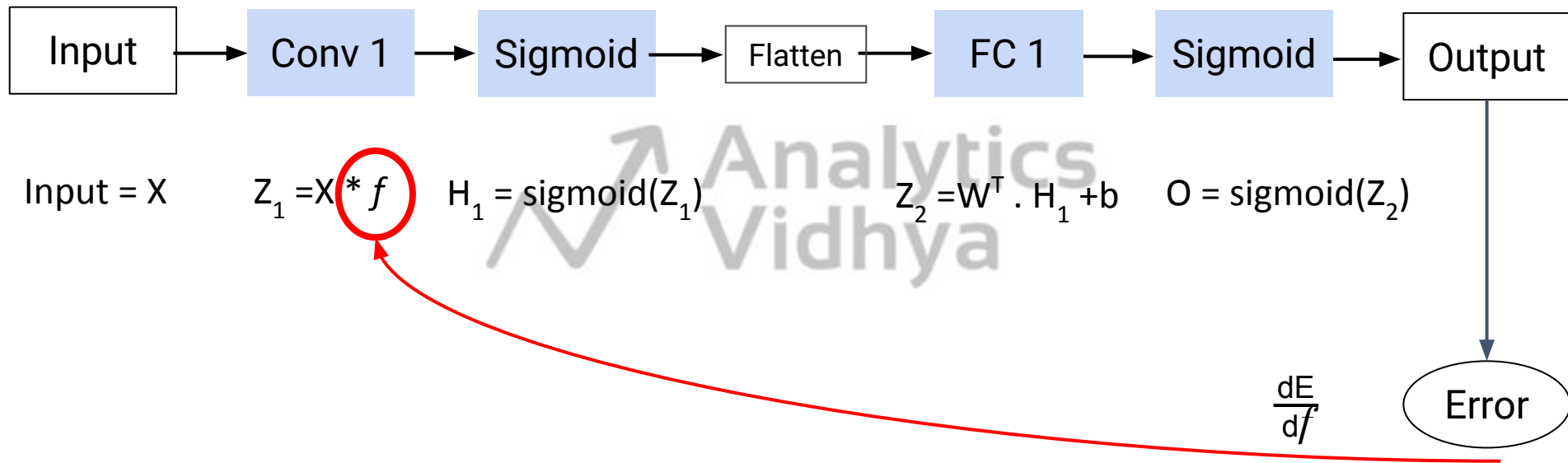


# Backward Propagation in CNN: FC Layer



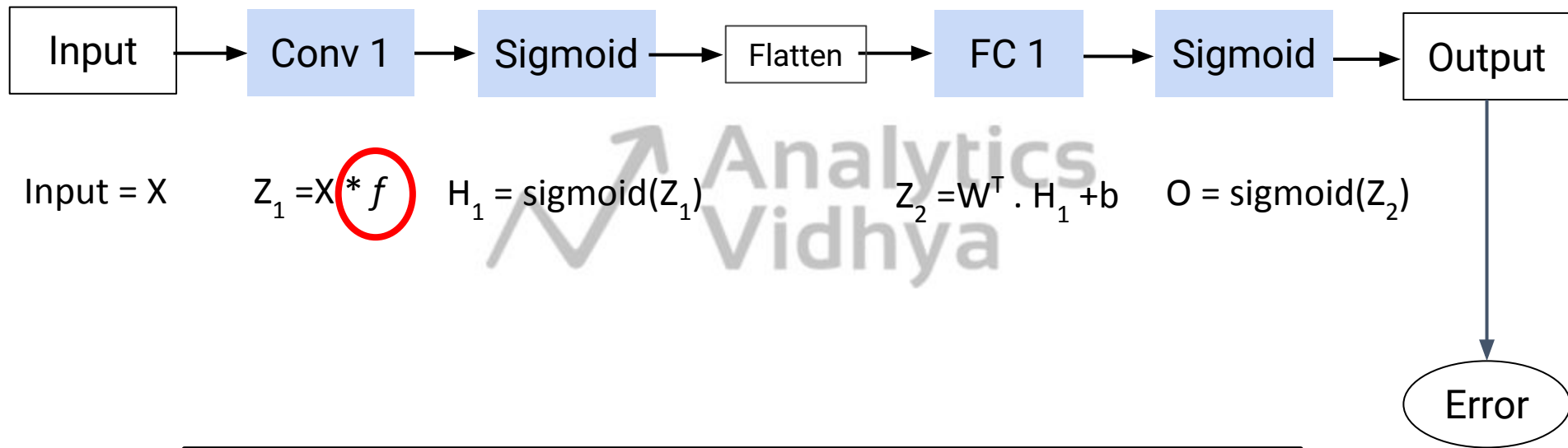
$$\frac{dE}{dW} = \frac{dZ_2}{dW_{ho}} \times \left[ \frac{dE}{dO} * \frac{dO}{dZ_2} \right]^T = [1200 \times 100] * [1 \times 100] = [1200 \times 100]$$

# Backward Propagation in CNN: Conv Layer



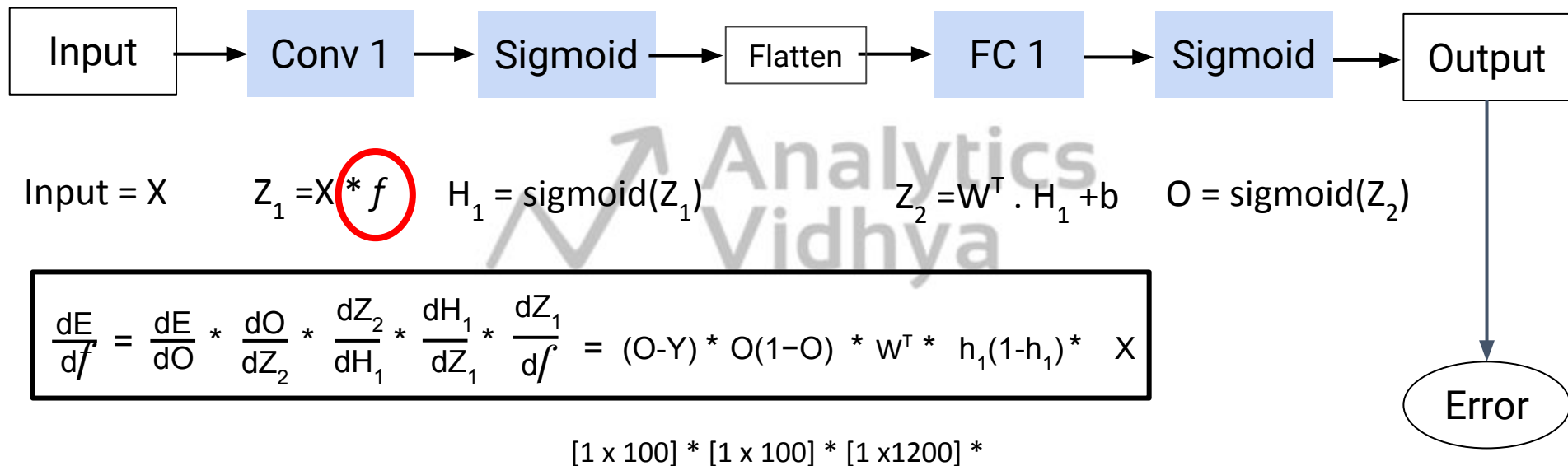


# Backward Propagation in CNN: Conv Layer



$$\frac{dE}{df} = \frac{dE}{dO} * \frac{dO}{dZ_2} * \frac{dZ_2}{dH_1} * \frac{dH_1}{dZ_1} * \frac{dZ_1}{df} = (O - Y) * O(1 - O) * w^T * h_1(1 - h_1) * X$$

# Backward Propagation in CNN: Conv Layer



# Update equation

