

4.17 The derivative is given by :

$$\frac{\partial y_k}{\partial a_j} = \exp(a_k) \frac{\partial}{\partial a_j} \left(\frac{1}{\sum_n \exp(a_n)} \right) + \left(\sum_n \exp(a_n) \right)^{-1} \frac{\partial \exp(a_k)}{\partial a_j}$$

Calculating the derivative of the first term:

$$\begin{aligned} & \exp(a_k) \frac{\partial}{\partial a_j} \left(\frac{1}{\sum_n \exp(a_n)} \right) \\ &= \exp(a_k) \frac{\partial (\sum_n \exp(a_n))^{-1}}{\partial a_j} \\ &= \exp(a_k) \left(- \left(\sum_n \exp(a_n) \right)^{-2} \right) \frac{\partial \exp(a_j)}{\partial a_j} \\ &= \exp(a_k) \left(- \left(\sum_n \exp(a_n) \right)^{-2} \right) \exp(a_j) \\ &= - \frac{\exp(a_k)}{(\sum_n \exp(a_n))} \frac{\exp(a_j)}{(\sum_n \exp(a_n))} \\ &= -y_k y_j \end{aligned}$$

Calculating the derivative of the second term, it is 0 if $j \neq k$.

If $j = k$,

$$\begin{aligned} & \left(\sum_n \exp(a_n) \right)^{-1} \frac{\partial \exp(a_k)}{\partial a_j} = \left(\sum_n \exp(a_n) \right)^{-1} \frac{\partial \exp(a_k)}{\partial a_k} \\ &= \left(\sum_n \exp(a_n) \right)^{-1} \exp(a_k) \\ &= \frac{\exp(a_k)}{\sum_n \exp(a_n)} \\ &= y_k \end{aligned}$$

which can be written as $I_{kj}y_k$.

Therefore, the derivative becomes:

$$\begin{aligned}\frac{\partial y_k}{\partial a_j} &= -y_k y_j + I_{kj} y_k \\ &= y_k (I_{kj} - y_j)\end{aligned}$$

which is the same as 4.106.