

5.23 The results in exercise 5.22 stay the same, we just add 3 new cases.

First we calculate $\frac{\partial E_n}{\partial w_{ki}}$.

Using 5.50:

$$\frac{\partial E_n}{\partial w_{ki}} = \left(\frac{\partial E_n}{\partial a_k} \right) \left(\frac{\partial a_k}{\partial w_{ki}} \right) = \delta_k x_i$$

1. Calculating $\frac{\partial^2 E_n}{\partial w_{ki} \partial w_{k'i'}}$

$$\begin{aligned} \frac{\partial^2 E_n}{\partial w_{ki} \partial w_{k'i'}} &= \frac{\partial}{\partial w_{k'i'}} (\delta_k x_i) \\ &= x_i \left(\frac{\partial \delta_k}{\partial w_{k'i'}} \right) \\ &= x_i \left(\frac{\partial^2 E_n}{\partial w_{k'i'} \partial a_k} \right) \\ &= x_i \left(\frac{\partial}{\partial a_k} \frac{\partial E_n}{\partial w_{k'i'}} \right) \\ &= x_i \left(\frac{\partial}{\partial a_k} \left(\frac{\partial E_n}{\partial a_{k'}} \frac{\partial a_{k'}}{\partial w_{k'i'}} \right) \right) \\ &= x_i \left(\frac{\partial}{\partial a_k} \left(\frac{\partial E_n}{\partial a_{k'}} x_{i'} \right) \right) \\ &= x_i x_{i'} \left(\frac{\partial^2 E_n}{\partial a_{k'} \partial a_k} \right) \\ &= x_i x_{i'} M_{kk'} \end{aligned}$$

2. Calculating $\frac{\partial^2 E_n}{\partial w_{ji'}^{(1)} \partial w_{ki}}$

$$\frac{\partial^2 E_n}{\partial w_{ji'}^{(1)} \partial w_{ki}} = \frac{\partial}{\partial w_{ji'}^{(1)}} (\delta_k x_i)$$

$$\begin{aligned}
&= x_i \left(\frac{\partial \delta_k}{\partial w_{ji'}^{(1)}} \right) \\
&= x_i \left(\frac{\partial^2 E_n}{\partial a_k \partial w_{ji'}^{(1)}} \right) \\
&= x_i \left(\frac{\partial}{\partial a_k} \frac{\partial E_n}{\partial w_{ji'}^{(1)}} \right) \\
&= x_i \left(\frac{\partial}{\partial a_k} \left(\frac{\partial E_n}{\partial a_j} \frac{\partial a_j}{\partial w_{ji'}^{(1)}} \right) \right) \\
&= x_i \left(\frac{\partial}{\partial a_k} \left(\frac{\partial E_n}{\partial a_j} x_{i'} \right) \right) \\
&= x_i x_{i'} \left(\frac{\partial}{\partial a_k} \frac{\partial E_n}{\partial a_j} \right)
\end{aligned}$$

Applying 5.55, $\frac{\partial E_n}{\partial a_j} = \sum_{k'} \frac{\partial E_n}{\partial a_{k'}} \frac{a_{k'}}{\partial a_j}$

$$\begin{aligned}
&= x_i x_{i'} \left(\frac{\partial}{\partial a_k} \left(\sum_{k'} \frac{\partial E_n}{\partial a_{k'}} \frac{\partial a_{k'}}{\partial a_j} \right) \right) \\
&= x_i x_{i'} \left(\frac{\partial}{\partial a_k} \left(\sum_{k'} \frac{\partial E_n}{\partial a_{k'}} h'(a_j) w_{k'j}^{(2)} \right) \right) \\
&= x_i x_{i'} h'(a_j) \sum_{k'} \frac{\partial^2 E_n}{\partial a_k \partial a_{k'}} w_{k'j}^{(2)} \\
&= x_i x_{i'} h'(a_j) \sum_{k'} M_{kk'} w_{k'j}^{(2)}
\end{aligned}$$

3. Calculating $\frac{\partial^2 E_n}{\partial w_{k'j} \partial w_{ki}}$

$$\begin{aligned}
\frac{\partial^2 E_n}{\partial w_{k'j}^{(2)} \partial w_{ki}} &= \frac{\partial}{\partial w_{k'j}^{(2)}} (\delta_k x_i) \\
&= x_i \left(\frac{\partial \delta_k}{\partial w_{k'j}^{(2)}} \right)
\end{aligned}$$

$$\begin{aligned}
&= x_i \left(\frac{\partial^2 E_n}{\partial w_{k'j}^{(2)} \partial a_k} \right) \\
&= x_i \left(\frac{\partial}{\partial a_k} \frac{\partial E_n}{\partial w_{k'j}^{(2)}} \right) \\
&= x_i \left(\frac{\partial}{\partial a_k} \left(\frac{\partial E_n}{\partial a_{k'}} \frac{\partial a_{k'}}{\partial w_{k'j}^{(2)}} \right) \right) \\
&= x_i \left(\frac{\partial}{\partial a_k} \left(\frac{\partial E_n}{\partial a_{k'}} z_j \right) \right) \\
&= x_i z_j \left(\frac{\partial^2 E_n}{\partial a_k \partial a_{k'}} \right) \\
&= x_i z_j M_{kk'}
\end{aligned}$$