

$$w_1 = w_{ij} = \begin{bmatrix} w_{i1j1} & w_{i1j2} & w_{i1j3} \\ w_{i2j1} & w_{i2j2} & w_{i2j3} \end{bmatrix}$$

$$w_2 = w_{jk} = \begin{bmatrix} w_{j1k1} & w_{j1k2} & w_{j1k3} \\ w_{j2k1} & w_{j2k2} & w_{j2k3} \\ w_{j3k1} & w_{j3k2} & w_{j3k3} \end{bmatrix}$$

$$w_3 = w_{ko} = \begin{bmatrix} w_{k1o1} & w_{k1o2} \\ w_{k2o1} & w_{k2o2} \\ w_{k3o1} & w_{k3o2} \end{bmatrix}$$

Input =  $[i_1, i_2]$   
Hidden 1 =  $[j_1, j_2, j_3]$   
Hidden 2 =  $[k_1, k_2, k_3]$   
Output =  $[o_1, o_2]$

Activation:  
→ Hidden: sigmoid  
→ output: softmax

Sigmoid  $\sigma(x) = \frac{1}{1+e^{-x}}$   
Softmax  $\sigma(x) = \frac{e^x}{e^x + e^y}$

loss function  $\rightarrow L = \|y - \hat{y}\|^2 = (y_1 - \hat{y}_1)^2 + (y_2 - \hat{y}_2)^2$



$$h_{in} = \sum W^T x$$

$$h_{out} = \sigma(h_{in})$$

Derivative  $\rightarrow \sigma'(x) = \sigma(x) \cdot (1 - \sigma(x))$   
sigmoid

$\sigma'(x) = \sigma(x) \left[ \delta_{ij} - \sigma(x) \right]$   
softmax  $\delta_{ij} = \begin{cases} 1 & i=j \\ 0 & i \neq j \end{cases}$

Hidden 1 - Forward Pass

$$\begin{bmatrix} j1_{in} & j2_{in} & j3_{in} \end{bmatrix}^T = \begin{bmatrix} w_{1j1} & w_{1j2} & w_{1j3} \\ w_{2j1} & w_{2j2} & w_{2j3} \\ w_{3j1} & w_{3j2} & w_{3j3} \end{bmatrix} \begin{bmatrix} i_1 \\ i_2 \end{bmatrix} = \begin{bmatrix} i_1 \cdot w_{1j1} + i_2 \cdot w_{2j1} \\ i_1 \cdot w_{1j2} + i_2 \cdot w_{2j2} \\ i_1 \cdot w_{1j3} + i_2 \cdot w_{2j3} \end{bmatrix}$$

$$\begin{bmatrix} j1_{out} & j2_{out} & j3_{out} \end{bmatrix}^T = \begin{bmatrix} \sigma(j1_{in}) & \sigma(j2_{in}) & \sigma(j3_{in}) \end{bmatrix}^T$$

Sigmoid

Hidden 2 - Forward Pass

$$\begin{bmatrix} k1_{in} & k2_{in} & k3_{in} \end{bmatrix}^T = \begin{bmatrix} w_{1k1} & w_{1k2} & w_{1k3} \\ w_{2k1} & w_{2k2} & w_{2k3} \\ w_{3k1} & w_{3k2} & w_{3k3} \end{bmatrix} \begin{bmatrix} j1_{out} \\ j2_{out} \\ j3_{out} \end{bmatrix}$$

$$= \begin{bmatrix} j1_{out} w_{1k1} + j2_{out} w_{2k1} + j3_{out} w_{3k1} \\ j1_{out} w_{1k2} + j2_{out} w_{2k2} + j3_{out} w_{3k2} \\ j1_{out} w_{1k3} + j2_{out} w_{2k3} + j3_{out} w_{3k3} \end{bmatrix}$$

$$\begin{bmatrix} k1_{out} & k2_{out} & k3_{out} \end{bmatrix}^T = \begin{bmatrix} \sigma(k1_{in}) & \sigma(k2_{in}) & \sigma(k3_{in}) \end{bmatrix}^T$$

Sigmoid.

Output - Forward Pass

$$\begin{bmatrix} o1_{in} & o2_{in} \end{bmatrix}^T = \begin{bmatrix} w_{k1o1} & w_{k2o1} & w_{k3o1} \\ w_{k1o2} & w_{k2o2} & w_{k3o2} \end{bmatrix} \begin{bmatrix} k1_{out} \\ k2_{out} \\ k3_{out} \end{bmatrix}$$

$$= \begin{bmatrix} k1_{out} \cdot w_{k1o1} + k2_{out} w_{k2o1} + k3_{out} \cdot w_{k3o1} \\ k1_{out} \cdot w_{k1o2} + k2_{out} w_{k2o2} + k3_{out} \cdot w_{k3o2} \end{bmatrix}$$

$$\begin{bmatrix} o1_{out} & o2_{out} \end{bmatrix}^T = \begin{bmatrix} \sigma(o1_{in}) & \sigma(o2_{in}) \end{bmatrix}^T$$

Softmax

Total Loss:

$$L = \|y_i - \hat{y}_i\|^2 = (y_1 - \hat{y}_1)^2 + (y_2 - \hat{y}_2)^2$$

$$= (O_{1out} - \hat{y}_1)^2 + (O_{2out} - \hat{y}_2)^2$$

$y_i$  - observed output

$\hat{y}_i$  - target output

Activations:

$$\begin{bmatrix} j_{1out} \\ j_{2out} \\ j_{3out} \end{bmatrix} = \begin{bmatrix} 1 / 1 + e^{j_{1in}} \\ 1 / 1 + e^{j_{2in}} \\ 1 / 1 + e^{j_{3in}} \end{bmatrix}$$

$$\begin{bmatrix} k_{1out} \\ k_{2out} \\ k_{3out} \end{bmatrix} = \begin{bmatrix} 1 / 1 + e^{k_{1in}} \\ 1 / 1 + e^{k_{2in}} \\ 1 / 1 + e^{k_{3in}} \end{bmatrix}$$

$$\begin{bmatrix} O_{1out} \\ O_{2out} \end{bmatrix} = \begin{bmatrix} \frac{e^{O_{1in}}}{e^{O_{1in}} + e^{O_{2in}}} \\ \frac{e^{O_{2in}}}{e^{O_{1in}} + e^{O_{2in}}} \end{bmatrix}$$

Also:

$$y_1 = O_{1out}$$

$$y_2 = O_{2out}$$

$$O = [O_1 \ O_2]$$

Back Propagation:

output layer

$$\frac{\partial L_1}{\partial O_{1out}} = 2(O_{1out} - \hat{y}_1)$$

$$\frac{\partial L_2}{\partial O_{2out}} = 2(O_{2out} - \hat{y}_2)$$

$$\frac{\partial O_{1out}}{\partial O_{1in}} = O_{1out}(1 - O_{1out})$$

$$\frac{\partial O_{2out}}{\partial O_{2in}} = O_{2out}(1 - O_{2out})$$

$$\frac{\partial L}{\partial w_3} = \frac{\partial L}{\partial O_{out}} \cdot \frac{\partial O_{out}}{\partial O_{in}} \cdot \frac{\partial O_{in}}{\partial w_3} = 2(O_{out} - \hat{y}) \cdot O_{out}(1 - O_{out}) \cdot K_{out}$$

$$\frac{\partial L}{\partial w_3} = \frac{\partial L_1}{\partial w_3} + \frac{\partial L_2}{\partial w_3} = \sum_{m=1,2} 2(y_m - \hat{y}_m) y_m(1 - y_m) K_{out}$$

$m \in 1, 2$

$$L = L_1 + L_2$$

$$K_{out} = [k_{1out} \ k_{2out} \ k_{3out}]$$

(4)

$$\frac{\partial L}{\partial W_3} \begin{cases} \rightarrow 2(O_{1out} - \hat{y}_1) O_{1out} (1 - O_{1out}) K_{out} \\ \rightarrow 2(O_{2out} - \hat{y}_2) O_{2out} (1 - O_{2out}) K_{out} \end{cases}$$

### Back Propagation - Hidden Layer 2

$$K_{out} = [K_{1out} \ K_{2out} \ K_{3out}]$$

$$\frac{\partial K_{out}}{\partial W_2} = \frac{\partial K_{out}}{\partial K_{in}} \frac{\partial K_{in}}{\partial W_2} = K_{out} (1 - K_{out}) \cdot J_{out}$$

$$\frac{\partial L}{\partial K_{out}} = \frac{\partial L}{\partial O_{out}} \frac{\partial O_{out}}{\partial O_{in}} \frac{\partial O_{in}}{\partial K_{out}} = 2(O_{out} - \hat{y}_m) \cdot O_{out} (1 - O_{out}) W_3$$

$$\frac{\partial L}{\partial W_2} = \frac{\partial L}{\partial K_{out}} \cdot \frac{\partial K_{out}}{\partial W_2} = K_{out} (1 - K_{out}) \cdot J_{out} \cdot 2(O_{out} - \hat{y}_1) O_{out} (1 - O_{out}) \cdot W_3$$

### Back Propagation - Hidden Layer 1

$$J_{out} = [J_{1out} \ J_{2out} \ J_{3out}]$$

$$\frac{\partial J_{out}}{\partial W_1} = \frac{\partial J_{out}}{\partial J_{in}} \frac{\partial J_{in}}{\partial W_1} = J_{out} (1 - J_{out}) \cdot I_{out}$$

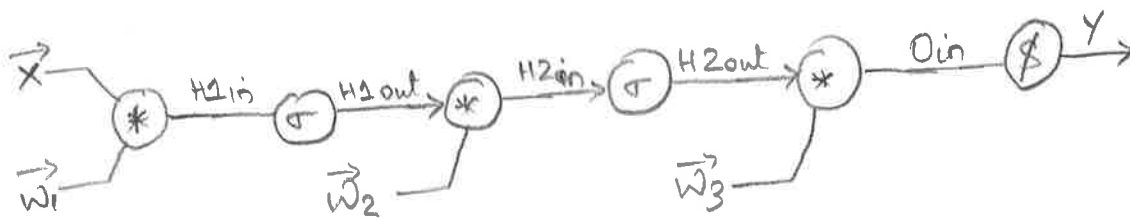
$$\frac{\partial L}{\partial J_{out}} = \frac{\partial L}{\partial K_{out}} \frac{\partial K_{out}}{\partial K_{in}} \frac{\partial K_{in}}{\partial J_{out}} =$$

$$= 2(O_{out} - \hat{y}_m) \cdot O_{out} (1 - O_{out}) W_3 \cdot K_{out} (1 - K_{out}) W_2$$

$$\frac{\partial L}{\partial w_1} = \frac{\partial L}{\partial J_{out}} \cdot \frac{\partial J_{out}}{\partial w_1}$$

$$= 2(O_{out} - \hat{y}_m) O_{out} (1 - O_{out}) w_3 K_{out} (1 - K_{out}) w_2 \cdot J_{out} (1 - J_{out}) \cdot J_{out}$$

### Computational Graph



$\vec{X}$  - Input vectors

$\vec{w}_1, \vec{w}_2, \vec{w}_3$  - weight matrix

$*$  - dot product

$\sigma$  - Sigmoid activation function

$\phi$  - Softmax activation function



## CS 795 – Deep Learning – Home Work 1

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Runtime Metrics:

Sl. No	Metric	Model	
		Keras Framework	My Implementation
1	Accuracy	87.36%	87.76%
2	Precision	0.853968254	0.876190476
3	Recall	0.890728477	0.880382775
4	F1-Score	0.871961102	0.878281623