

(4)

Given error function: $\frac{1}{2} \sum_i^N \|y - \hat{y}\|^2$

We have our $g(x) = \frac{1}{1+e^{-x}}$, and $g'(x) = g(x)(1 - g(x))$

Let $z_k = b_k + \sum_h g(z_h) W_{hk}$,

where $z_h = b_h + \sum_i x_i W_{dh}$

Find $\frac{\partial E}{\partial W_{hk}}$:

$$\begin{aligned} \frac{\partial E}{\partial W_{hk}} &= \frac{1}{2} \sum_k \|y - \hat{y}\|^2 \\ &= \sum_k -(y - g(z_k)) \frac{\partial g(z_k)}{\partial z_k} \frac{\partial z_k}{\partial w_{hk}} \\ &= \sum_k (g(z_k) - y) g'(z_k) \frac{\partial z_k}{\partial w_{hk}} \end{aligned}$$

We have $z_k = b_k + \sum_h g(z_h) W_{hk}$, so that $\frac{\partial z_k}{\partial w_{hk}} = \sum_h g(z_h)$:

$$\begin{aligned} \frac{\partial E}{\partial W_{hk}} &= \sum_k \left(\frac{1}{1 + e^{z_k}} - y \right) \frac{e^{z_k}}{1 + e} \cdot \sum_h \frac{1}{1 + e^{z_h}} \\ &\quad \text{where, } z_h = b_h + \sum_i x_i W_{dh} \\ &\quad z_k = b_k + \sum_h g(z_h) W_{hk} \end{aligned}$$

Find $\frac{\partial E}{\partial b_k}$:

$$\begin{aligned} \frac{\partial E}{\partial b_k} &= \sum_k -(y - g(z_k)) \frac{\partial g(z_k)}{\partial z_k} \frac{\partial z_k}{\partial b_k} \\ &= \sum_k (g(z_k) - y) g'(z_k) \frac{\partial z_k}{\partial b_k} \end{aligned}$$

We have $z_k = b_k + \sum_h g(z_h) W_{hk}$, so that $\frac{\partial z_k}{\partial b_k} = 1$:

$$\begin{aligned} \frac{\partial E}{\partial b_k} &= \sum_k (g(z_k) - y) g'(z_k) \\ &= \sum_k \left(\frac{1}{1 + e^{z_k}} - y \right) \frac{e^{z_k}}{1 + e^{z_k}} \end{aligned}$$

(5)

As same as part 4, we have

Given error function: $\frac{1}{2} \sum_i^N \|y - \hat{y}\|^2$

We have our $g(x) = \frac{1}{1+e^{-x}}$, and $g'(x) = g(x)(1 - g(x))$

Let $z_k = b_k + \sum_h g(z_h)W_{hk}$,

where $z_h = b_h + \sum_i x_i W_{dh}$

Find $\frac{\partial E}{\partial W_{dh}}$:

$$\begin{aligned} \frac{\partial E}{\partial W_{dh}} &= \frac{1}{2} \sum_k \|y - \hat{y}\|^2 \\ &= \sum_k -(y - g(z_k)) \frac{\partial g(z_k)}{\partial z_k} \frac{\partial z_k}{\partial w_{dh}} \\ &= \sum_k (g(z_k) - y) g'(z_k) \frac{\partial z_k}{\partial w_{dh}} \end{aligned}$$

We have $z_k = b_k + \sum_h g(z_h)W_{hk}$, and we have that $z_h = b_h + \sum_i x_i W_{dh}$,

So we have $\frac{\partial z_h}{\partial w_{dh}} = \sum_i x_i$

We also have $\frac{\partial z_k}{\partial w_{dh}} = \frac{\partial z_k}{\partial a_h} \frac{\partial a_h}{\partial w_{dh}}$, where $a_h = \sum_h g(b_h + \sum_i x_i W_{dh})$

Now we have $\frac{\partial z_k}{\partial w_{dh}} = w_{dh} \frac{\partial a_h}{\partial w_{dh}} = w_{hk} g'(z_h) \cdot \sum_i x_i$

Then we have:

$$\begin{aligned} \frac{\partial E}{\partial W_{dh}} &= g'(z_h) x_i \sum_k (g(z_k) - y) g'(z_k) w_{hk} \\ &= \frac{e^{z_h}}{1 + e^{z_h}} x_i \sum_k \left(\frac{1}{1 + e^{-z_k}} - y \right) \frac{e^{z_k}}{1 + e^{z_k}} w_{hk} \end{aligned}$$

Find $\frac{\partial E}{\partial b_h}$:

$$\begin{aligned} \frac{\partial E}{\partial b_h} &= \frac{1}{2} \sum_k \|y - \hat{y}\|^2 \\ &= \sum_k -(y - g(z_k)) \frac{\partial g(z_k)}{\partial z_k} \frac{\partial z_k}{\partial b_h} \\ &= \sum_k (g(z_k) - y) g'(z_k) \frac{\partial z_k}{\partial b_h} \end{aligned}$$

Since we have: $\frac{\partial g(z_k)}{\partial z_k} \frac{\partial z_k}{\partial b_h} = w_{hk} g'(z_h)$:

$$\begin{aligned} \frac{\partial E}{\partial b_h} &= \sum_k (g(z_k) - y) g'(z_k) w_{hk} g'(z_h) \\ &= \frac{e^{z_h}}{1 + e^{z_h}} \sum_k \left(\frac{1}{1 + e^{-z_k}} - y \right) \frac{e^{z_k}}{1 + e^{z_k}} w_{hk} \end{aligned}$$