

2(b) Given:

$J_{reg}(\theta) =$	$\frac{\lambda}{2} \left[\sum_{i,j} W_{ij}^2 + \sum_{i,j} U_{ij}^2 \right]$	(1)
$J_{full}(\theta) =$	$J(\theta) + J_{reg}(\theta)$	(2)

$\frac{\partial J_{full}}{\partial \mathbf{U}} =$	$\frac{\partial J}{\partial \mathbf{U}} + \frac{\partial J_{reg}}{\partial \mathbf{U}}$	(3)
$\frac{\partial J}{\partial \mathbf{U}} =$	$\mathbf{h}^T (\hat{\mathbf{y}} - \mathbf{y})$ from 2(a)	(4)
$\frac{\partial J_{reg}}{\partial \mathbf{U}} =$	$\lambda \mathbf{U}$	
$\frac{\partial J_{full}}{\partial \mathbf{U}} =$	$\mathbf{h}^T (\hat{\mathbf{y}} - \mathbf{y}) + \lambda \mathbf{U}$	

$\frac{\partial J_{full}}{\partial \mathbf{W}} =$	$\frac{\partial J}{\partial \mathbf{W}} + \frac{\partial J_{reg}}{\partial \mathbf{W}}$	(5)
$\frac{\partial J}{\partial \mathbf{W}} =$	$\mathbf{x}^{(t)T} \left(\frac{\partial J}{\partial \mathbf{h}} \odot \tanh'(\mathbf{x}^{(t)} \mathbf{W} + \mathbf{b}_1) \right)$ from 2(a)	(6)
$\frac{\partial J_{reg}}{\partial \mathbf{W}} =$	$\lambda \mathbf{W}$	(7)
$\frac{\partial J_{full}}{\partial \mathbf{W}} =$	$\mathbf{x}^{(t)T} \left(\frac{\partial J}{\partial \mathbf{h}} \odot \tanh'(\mathbf{x}^{(t)} \mathbf{W} + \mathbf{b}_1) \right) + \lambda \mathbf{W}$	(8)