

x Ilma Aliya Fiddien

Mathematics in Deep Learning

Backward Pass

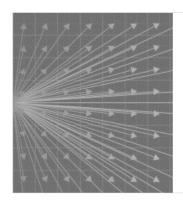
in Feedforward Neural Network



Learning Objective

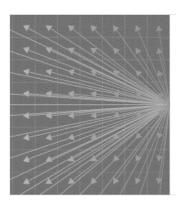
Understand the essential mathematical concepts to gain a deeper understanding of the underlying algorithm of artificial neural networks (ANN)

Outline

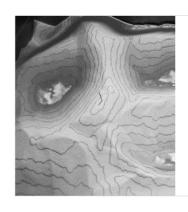


Revise: Forward Pass

Weights & biases Tensor operations

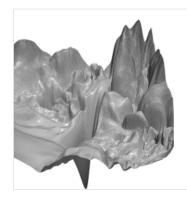


Overview: **Backward Pass**



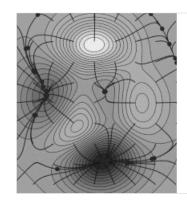
Differential Calculus

Derivative | Partial Derivatives Gradient | Jacobian Chain Rule Extreme Points



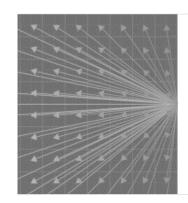
Cost Function

Loss Function Error Function

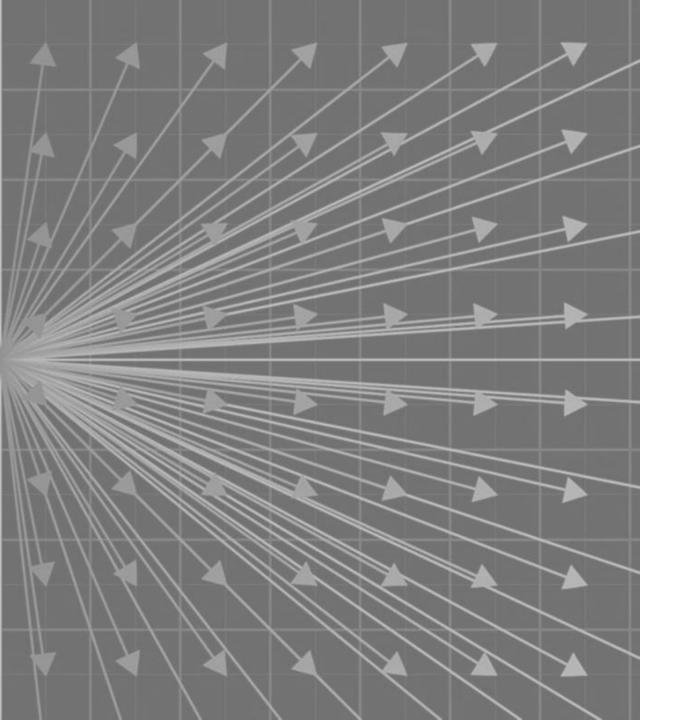


Gradient Descent

& Stochastic Gradient Descent



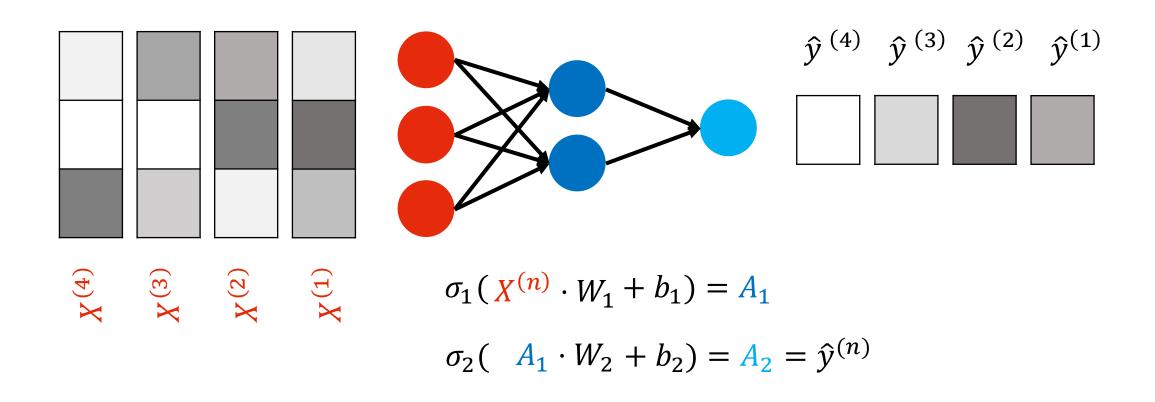
Backward Pass



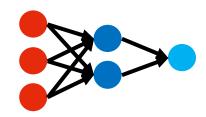
Revise: Forward Pass

Weights & biases
Tensor operations

Forward Pass \rightarrow



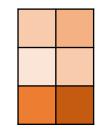
Tensor Operations



$$a_1(X^{(n)} \cdot W_1 + b_1) = A_1$$

$$\dim(X^{(4)}) = \dim(W_1) = \dim(b_1) =$$
(1,3) (3,2) (1,2)







$$\mathcal{F}_1$$



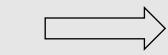
$$a_2(A_1 \cdot W_2 + b_2) = A_2 = \hat{y}^{(n)}$$

$$dim(A_1) = dim(W_2) = dim(b_2) =$$
(1,2) (2,1) (1,1)





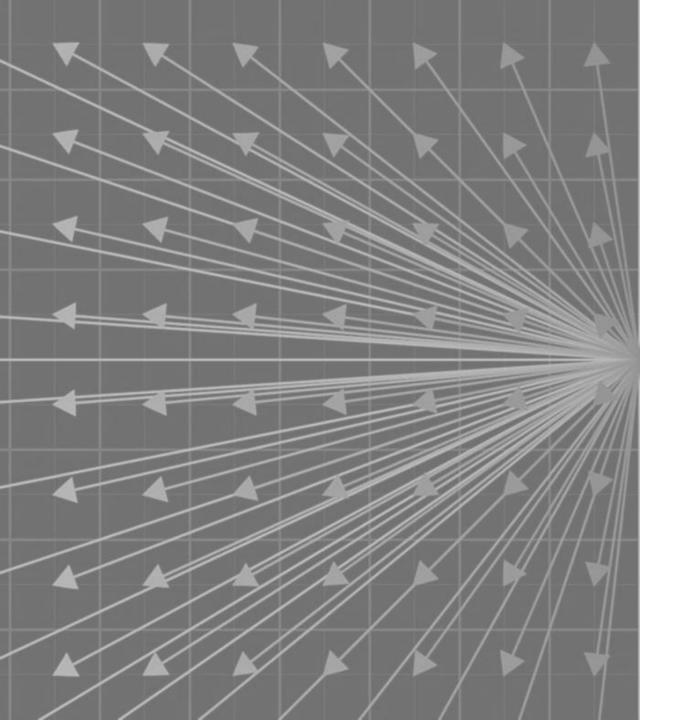






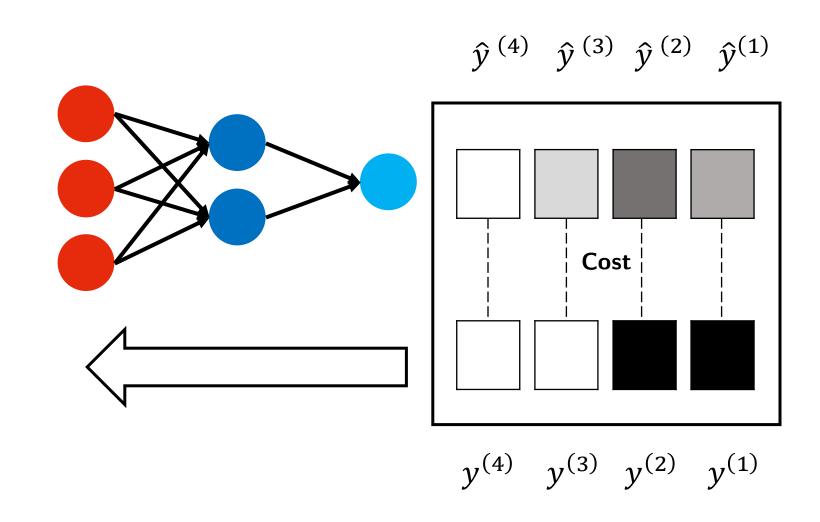




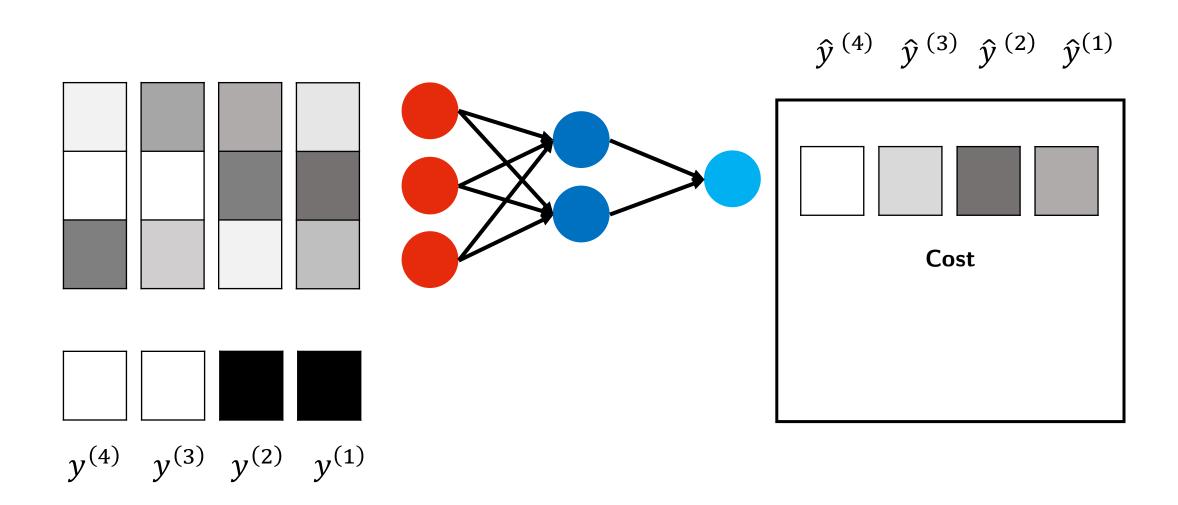


Overview: Backward Pass

Backward Pass ←



Backward Pass ←



Gradient Descent

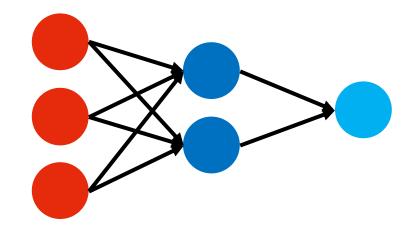
Parameter Update

$$b_{2} \leftarrow b_{2} - \alpha \frac{\partial}{\partial b_{2}} Cost(\hat{y}, y)$$

$$W_{2} \leftarrow W_{2} - \alpha \frac{\partial}{\partial W_{2}} Cost(\hat{y}, y)$$

$$b_{1} \leftarrow b_{1} - \alpha \frac{\partial}{\partial b_{1}} Cost(\hat{y}, y)$$

$$W_{1} \leftarrow W_{1} - \alpha \frac{\partial}{\partial W_{1}} Cost(\hat{y}, y)$$





Differential Calculus

Derivative | Partial Derivatives

Gradient | Jacobian

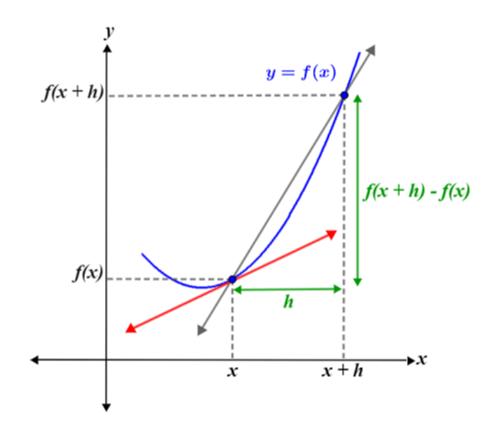
Chain Rule

Extreme Points

Turunan (derivative)

Definisi turunan dari f:

$$f'(x) = \frac{df(x)}{dx} = \lim_{h \to 0} \frac{f(x+h) - f(x)}{h}$$



Contoh 1

$$f(x) = x^2 + 2x^4 + 3$$

Turunan orde 1:

$$\frac{df}{dx} = 2x^{2-1} + 8x^{4-1} + 0 = 2x + 8x^3$$

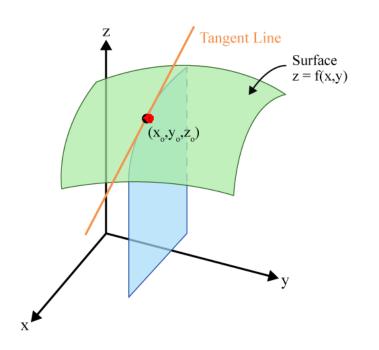
Turunan f di x = 2

$$\frac{d}{dx}f(3) = 2(2) + 8(2)^3 = 68$$

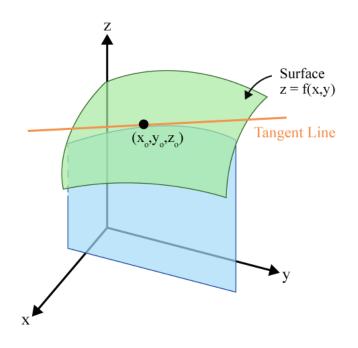
Turunan orde 2:

$$\frac{d^2f}{dx^2} = 2 + 24x^2$$

Turunan parsial (partial derivative)



Slope of the surface in the x-direction



Slope of the surface in the y-direction

Calcworkshop.com

Contoh 2

$$f(x,y) = x^2 + 3y^4$$

Turunan parsial orde 1:
$$\frac{\partial f}{\partial x} = 2x \qquad \frac{\partial f}{\partial y} = 12y^3$$

Turunan parsial f terhadap x di (3,1): $\frac{\partial}{\partial x} f(3,1) = 2(3) = 6$

$$\frac{\partial}{\partial x}f(3,1) = 2(3) = 6$$

Turunan parsial f terhadap y di (3, 1):

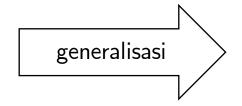
$$\frac{\partial}{\partial y}f(3,1) = 12(1)^3 = 12$$

Turunan parsial orde 2: $\frac{\partial^2 f}{\partial x^2} = 2 \qquad \frac{\partial^2 f}{\partial y^2} = 36y^2$

$$\frac{f}{2} = 2 \qquad \frac{\partial^2 f}{\partial y^2} = 36y$$

Gradient suatu fungsi

$$f \colon \mathbb{R}^2 \to \mathbb{R}$$
$$\nabla f \colon \mathbb{R}^2 \to \mathbb{R}^2$$



$$g: \mathbb{R}^m \to \mathbb{R}$$

$$\nabla g: \mathbb{R}^m \to \mathbb{R}^m$$

Gradient:

$$\nabla f = \begin{bmatrix} \frac{\partial f}{\partial x} \\ \frac{\partial f}{\partial y} \end{bmatrix}$$

Penulisan lain:

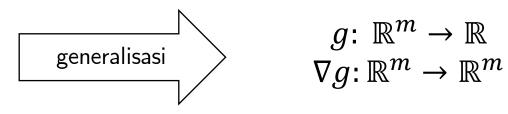
$$\nabla f = \frac{\partial f}{\partial x} \hat{\imath} + \frac{\partial f}{\partial y} \hat{\jmath}$$

Gradient:

$$\nabla g = \begin{bmatrix} \frac{\partial g}{\partial x_1} \\ \vdots \\ \frac{\partial g}{\partial x_m} \end{bmatrix}$$

Gradient suatu fungsi di suatu titik

$$f \colon \mathbb{R}^2 \to \mathbb{R}$$
$$\nabla f \colon \mathbb{R}^2 \to \mathbb{R}^2$$



$$g: \mathbb{R}^m \to \mathbb{R}$$

$$7g: \mathbb{R}^m \to \mathbb{R}^m$$

Gradient f di titik (x, y):

$$\nabla f(x,y) = \begin{bmatrix} \frac{\partial f}{\partial x}(x,y) \\ \frac{\partial f}{\partial y}(x,y) \end{bmatrix}$$

Gradient f di titik p:

$$\nabla g = \begin{bmatrix} \frac{\partial g}{\partial x_1} \\ \vdots \\ \frac{\partial g}{\partial x_m} \end{bmatrix}$$

dengan

$$p = (x_1, \dots, x_m)$$

Contoh 3

Gradient $f(x, y) = x^2 + 3y^4$ di titik (1,2):

$$\nabla f(1,2)$$
= 2(1)î + 12(2)³ĵ
$$= \begin{bmatrix} 2(1) \\ 12(2)^{3} \end{bmatrix} = \begin{bmatrix} 2 \\ 96 \end{bmatrix}$$

Jacobian suatu fungsi

$$f \colon \mathbb{R}^2 \to \mathbb{R}^2$$

$$7f \colon \mathbb{R}^2 \to \mathbb{R}^{2 \times 2}$$



$$g: \mathbb{R}^m \to \mathbb{R}^n$$

$$\nabla g: \mathbb{R}^m \to \mathbb{R}^{m \times n}$$

Gradient:

$$\nabla f = \begin{bmatrix} \frac{\partial}{\partial x_1} f_1 & \frac{\partial}{\partial x_1} f_2 \\ \frac{\partial}{\partial x_2} f_1 & \frac{\partial}{\partial x_2} f_2 \end{bmatrix}$$

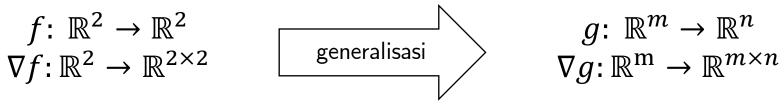
Gradient:

$$\nabla g = \begin{bmatrix} \frac{\partial}{\partial x_1} g_1 & \cdots & \frac{\partial}{\partial x_1} g_n \\ \vdots & \ddots & \vdots \\ \frac{\partial}{\partial x_m} g_1 & \cdots & \frac{\partial}{\partial x_m} g_n \end{bmatrix}$$

Jacobian suatu fungsi di suatu titik

$$f \colon \mathbb{R}^2 \to \mathbb{R}^2$$

$$\nabla f \colon \mathbb{R}^2 \to \mathbb{R}^{2 \times 2}$$



$$g: \mathbb{R}^m \to \mathbb{R}^n$$

$$\nabla g: \mathbb{R}^m \to \mathbb{R}^{m \times n}$$

Gradient:

$$\nabla f(x,y) = \begin{bmatrix} \frac{\partial}{\partial x_1} f_1(x,y) & \frac{\partial}{\partial x_1} f_2(x,y) \\ \frac{\partial}{\partial x_2} f_1(x,y) & \frac{\partial}{\partial x_2} f_2(x,y) \end{bmatrix}$$

Gradient:

$$\nabla f(x,y) = \begin{bmatrix} \frac{\partial}{\partial x_1} f_1(x,y) & \frac{\partial}{\partial x_1} f_2(x,y) \\ \frac{\partial}{\partial x_2} f_1(x,y) & \frac{\partial}{\partial x_2} f_2(x,y) \end{bmatrix} \qquad \nabla g(p) = \begin{bmatrix} \frac{\partial}{\partial x_1} g_1(p) & \cdots & \frac{\partial}{\partial x_1} g_n(p) \\ \vdots & \ddots & \vdots \\ \frac{\partial}{\partial x_m} g_1(p) & \cdots & \frac{\partial}{\partial x_m} g_n(p) \end{bmatrix}$$

dengan

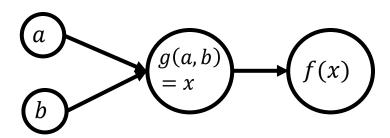
$$p = (x_1, \dots, x_m)$$

Komposisi fungsi

$$g(a,b) = a + 2b$$

$$f(x) = x^3$$

Komposisi fungsi g lalu f:

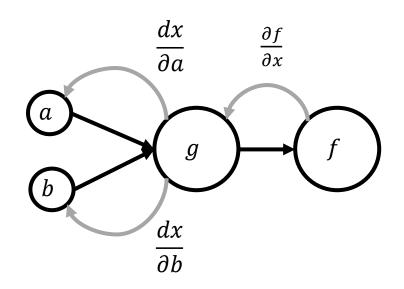


$$\frac{\partial f}{\partial a} = ? \qquad \qquad \frac{\partial f}{\partial b} = ?$$

Aturan rantai (chain rule)

Turunan parsial f terhadap a:

$$\frac{\partial f}{\partial a} = \frac{\partial f}{\partial x} \frac{dx}{\partial a} = \frac{\partial^2 f}{\partial x \partial a}$$
$$= 3x^2(1) = 3x^2$$



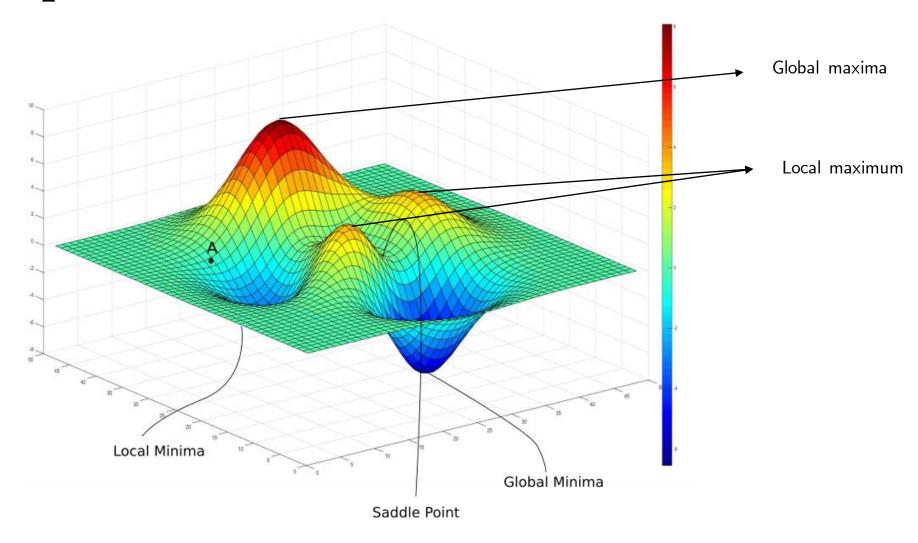
Turunan parsial f terhadap b:

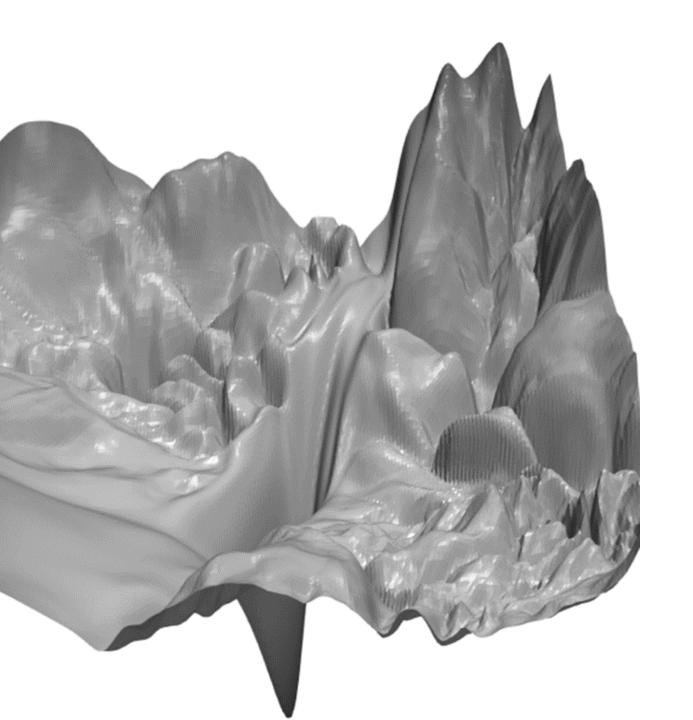
$$\frac{\partial f}{\partial b} = \frac{\partial f}{\partial x} \frac{dx}{\partial b} = \frac{\partial^2 f}{\partial x \partial b}$$
$$= 3x^2(2) = 6x^2$$

$$x = g(a,b) = a + 2b$$
 $f(x) = x^3$
$$\frac{\partial x}{\partial a} = 1 \quad \frac{\partial x}{\partial b} = 2$$

$$\frac{\partial f}{\partial x} = \frac{df}{dx} = 3x^2$$

Extreme points





Cost Function

Loss Function
Error Function

Cost Function vs Evaluation Metrics

Cost Function

- Mengevaluasi model ketika proses
 "belajar"
- Digunakan untuk mempelajari
 hubungan antara input dan output

Evaluation Metrics

- Mengevaluasi model di luar proses
 "belajar"
- Digunakan untuk mengevaluasi seberapa baik hubungan antara input dan output yang telah dipelajari

Karakteristik Umum Cost Function

- Mengevaluasi model **ketika** proses "belajar"
 - v.s. evaluation metrics: mengevaluasi model di luar proses "belajar"
- Digunakan untuk mempelajari hubungan antara input dan output
 - Hanya melibatkan variabel y dan \hat{y}
- Fungsi yang kontinu secara global* dan turunannya terdefinisikan

Beberapa Contoh Cost Function

- Mean Absolute Error (MAE) atau L1 Loss
- Mean Squared Error (MSE) atau L2 Loss
- Root Mean Squared Error (RMSE)
- Binary Cross-Entropy Loss

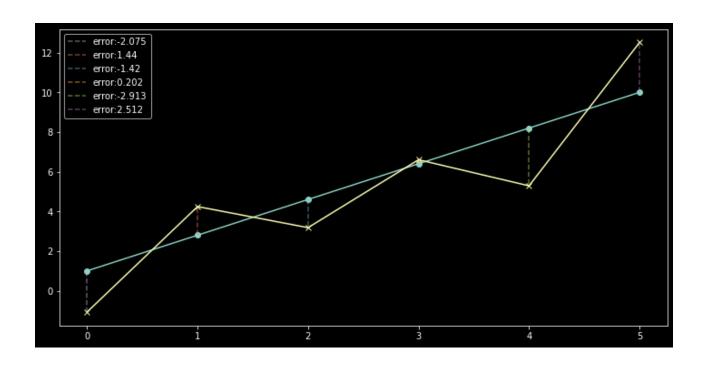
"Error"

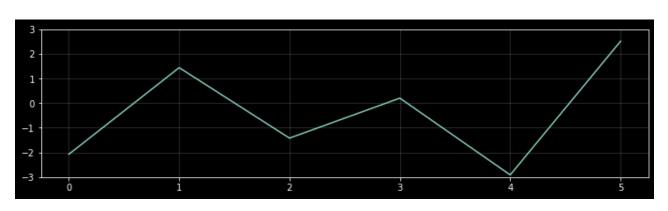
Selisih antara output asli dan output prediksi

$$error = \hat{y} - y$$

Mean Error

$$ME(y, \hat{y}) = \frac{1}{N} \sum_{i=1}^{N} (\hat{y} - y)$$



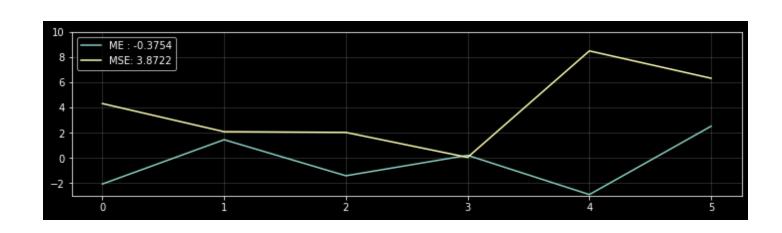


Mean Squared Error (MSE)

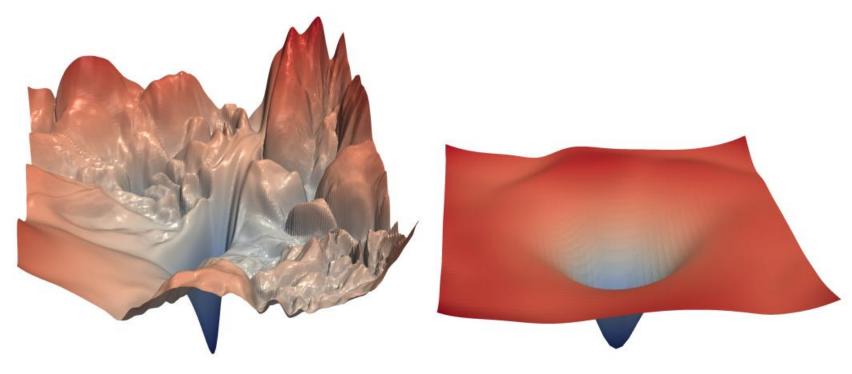
- Error negatif dan error positif tidak saling menghabiskan
- Memberikan penalti yang lebih besar untuk data outlier

$$MSE(y, \hat{y}) = \frac{1}{N} \sum_{i=1}^{N} (y^{(i)} - \hat{y}^{(i)})^2$$

у	ŷ	E	SE	
1	0.8	-0.2	0.04	
1	0.9	-0.1	0.01	
1	1.1	0.1	0.01	
1	1.3	0.3	0.09	
MSE			0.0375	



Cost function surface



Permukaan dengan banyak perubahan kontur (cenderung tidak stabil)

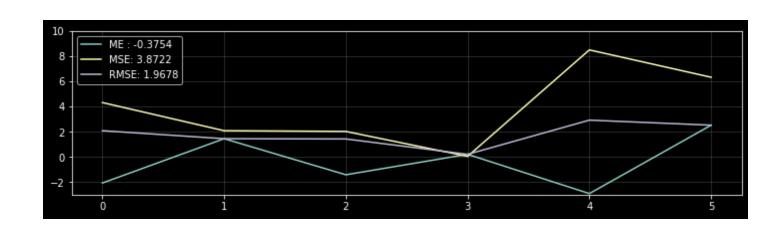
Permukaan dengan sedikit perubahan kontur (lebih stabil)

Root Mean Squared Error (RMSE)

- Error negatif dan error positif tidak saling menghabiskan
- Memberikan penalti yang sedikit lebih besar untuk data outlier
- Mengembalikan satuan error ke satuan asli data

$DMCE(\triangle)$	$1\sum_{(i)}^{N} (i) \hat{S}(i) \hat{S}(i)$
$RMSE(y, \dot{y}) = $	$\frac{1}{N} \sum_{i=1}^{N} (y^{(i)} - \hat{y}^{(i)})^2$

y	ŷ	E	SE
1	0.8	-0.2	0.04
1	0.9	-0.1	0.01
1	1.1	0.1	0.01
1	1.3	0.09	
RMSE			0.1936

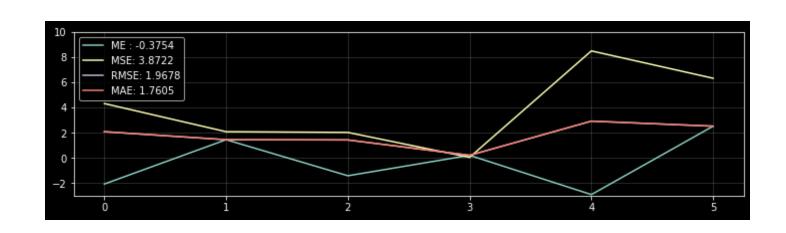


Mean Absolute Error (MAE)

- Error negatif dan error positif tidak saling menghabiskan
- Tidak memberlakukan penalti yang berbeda pada error yang kecil maupun error yang besar

$MAE(y, \hat{y})$	$= \frac{1}{N} \sum_{i=1}^{N} y^{(i)} - \hat{y}^{(i)} $)
	$\overline{i=1}$	

y	ŷ	E	AE	
1	0.8	-0.2	0.2	
1	0.9	-0.1	0.1	
1	1.1	0.1	0.1	
1	1.3	0.3		
MAE			0.1	

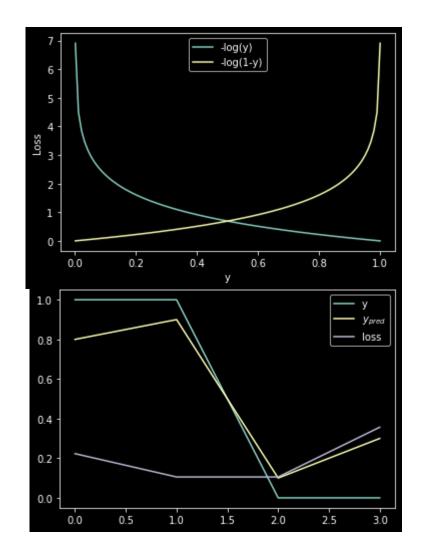


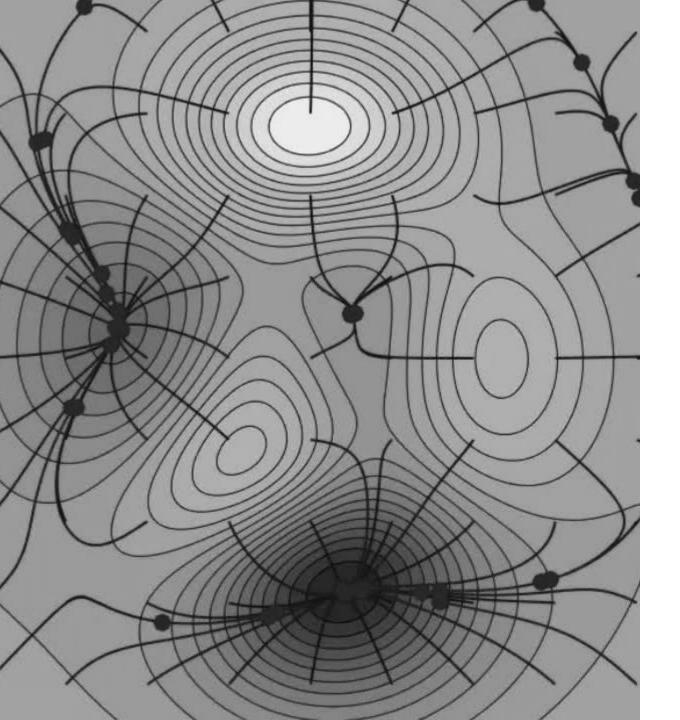
Negative Log Likelihood/ Binary Cross Entropy (BCE)

$$BCE(y, \hat{y}) = -\frac{1}{N} \sum_{i=1}^{N} y^{(i)} \log(\hat{y}^{(i)}) + (1 - y^{(i)}) \log(1 - \hat{y}^{(i)})$$

 Negatif rata-rata dari log peluangdiperbaiki sebuah data

у	ŷ	$\hat{y}_{corrected}$	$log(\widehat{y})$	$ylog(\hat{y})$	$(1-y)log(\hat{y}_{corrected})$	
1	0.8	0.8	-0.223	-0.223		
1	0.9	0.9	-0.105	-0.105		
0	0.1	0.9	-2.303		-0.105	
0	0.3	0.7	-1.204		-0.357	
	BCE			0.1976		



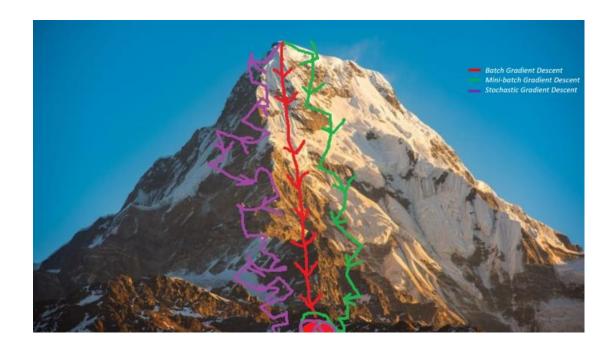


Gradient Descent

& Stochastic Gradient Descent

Gradient Descent

- Algoritma optimisasi conveks iteratif berorde satu
- Bertujuan untuk mencari
 minimum lokal dari suatu fungsi
 terdiferensiasi
 (cost function)



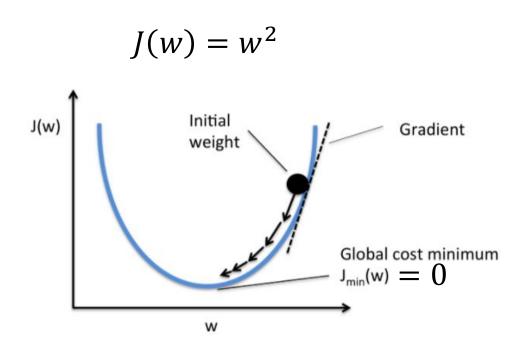
Cost Function Optimisation

• Tujuan latihan: Meminimalkan cost

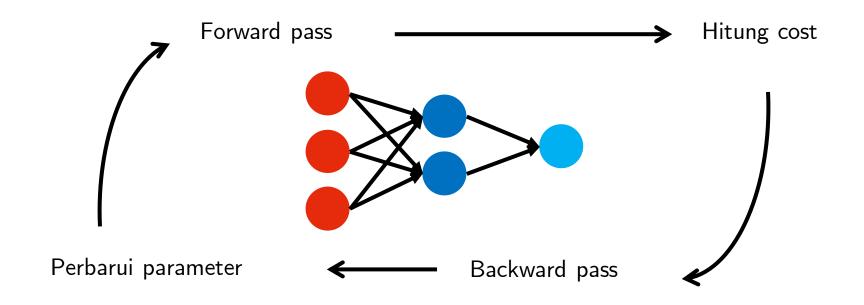
$$\min J(W) \sim \min_{W} Cost(\hat{y}, y)$$

$$W =$$
weights & biases

- Pilih W sedemikian sehingga $Cost(\hat{y}, y)$ minimum
 - Nilai \hat{y} semakin mendekati y



Learning algorithm: Gradient Descent

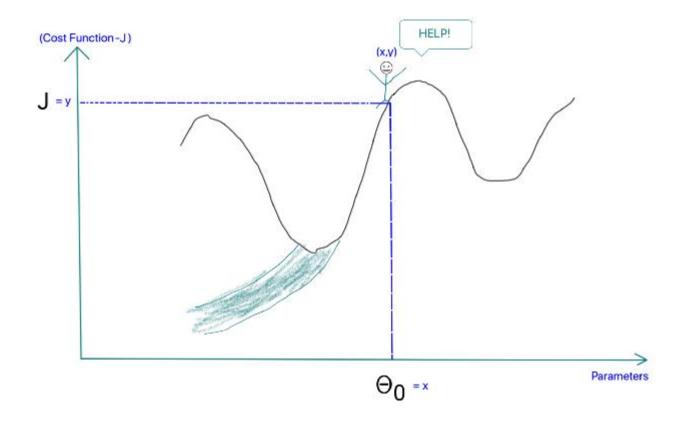


Perbaruan parameter: $W := W - \alpha \nabla J(W)$

Learning rate α

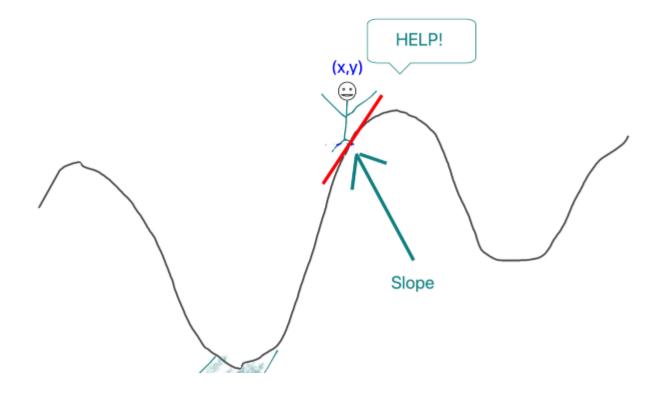
- $\alpha > 0$
- Mengatur seberapa besar porsi dari gradient $\nabla J(W)$ yang diambil untuk mengubah parameter W (yang akan digunakan di iterasi latihan selanjutnya)
- Mengatur seberapa cepat model harus berlatih
- Mengatur seberapa sensitif respon parameter model terhadap data yang baru saja ia lihat

Cost function:



Gradient cost function:

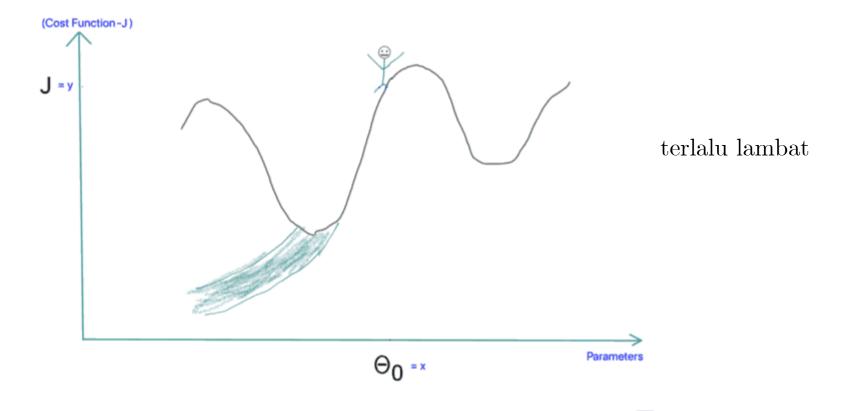
$\nabla J(W)$



 α : learning rate

 $0 \le \alpha \le 1$

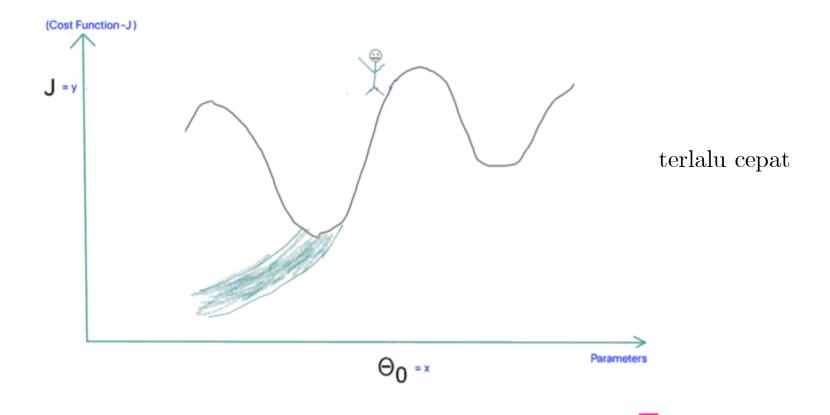
 $\alpha \nabla J(W)$



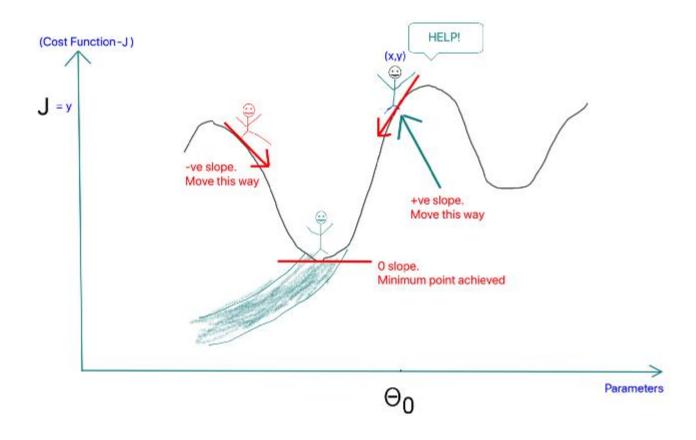
 α : learning rate

 $0 \le \alpha \le 1$

 $\alpha \nabla J(W)$

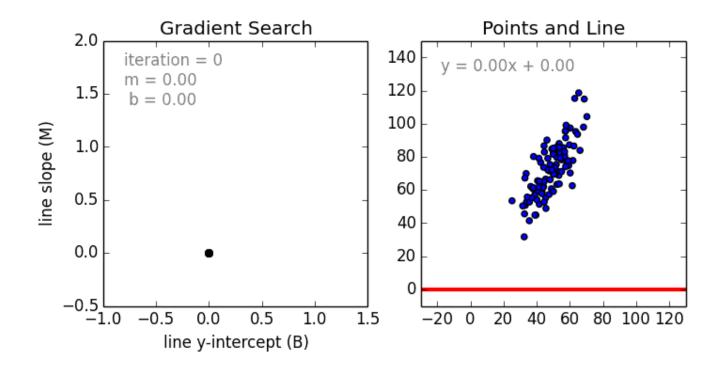


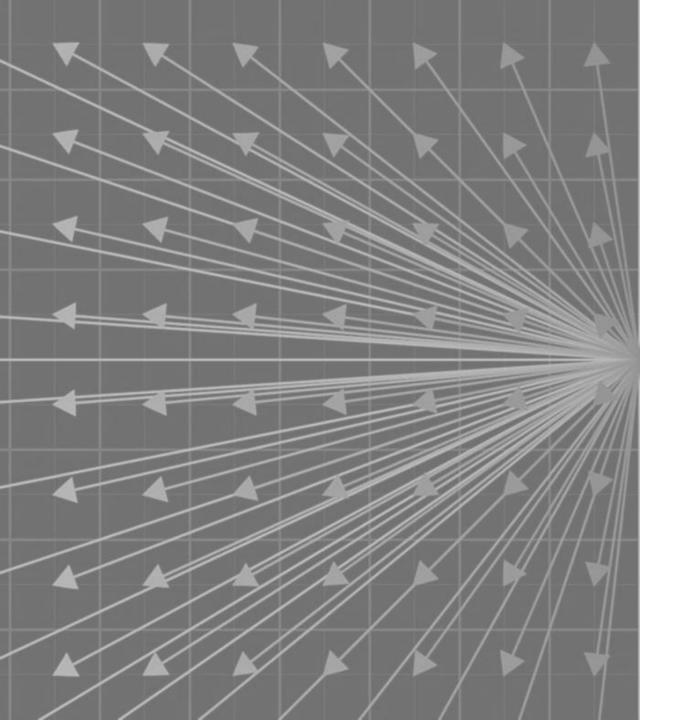
$W \coloneqq W - \alpha \nabla J(W)$



Gradient Search

Model: y = mx + b

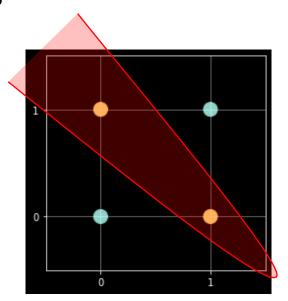




Backward Pass

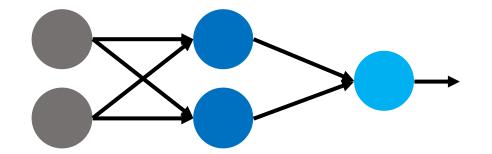
Contoh: Masalah XOR

x_1	x_2	у
0	0	0
1	0	1
0	1	1
1	1	0



Selesaikan dengan NN:

(notebook di akhir slide)



Forward pass

Input features

• $A_0 = X$

Layer 1

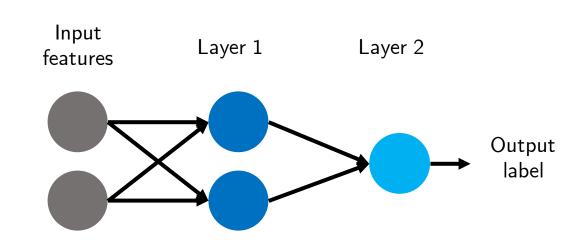
- $\bullet \ \ Z_1 = A_0 \cdot W_1 + b_1$
- $A_1 = \sigma_1(Z_1)$

Layer 2 - Output

- $Z_2 = A_1 \cdot W_2 + b_2$
- $A_2 = \sigma_2(Z_2) = \hat{y}$

Cost Function

• $J(W) = MSE(y, \hat{y})$



Forward pass: XOR problem

Input

• $A_0 = X$

Layer 1

$$\bullet \ Z_1 = A_0 \cdot W_1 + b_1$$

•
$$A_1 = \sigma(Z_1)$$

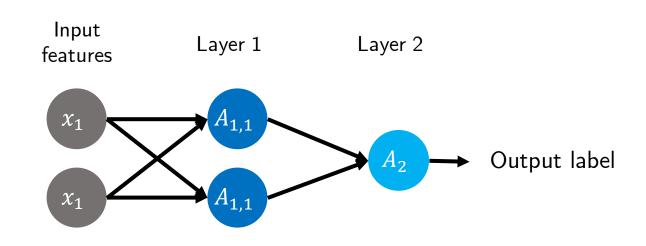
Layer 2 - Output

$$\bullet Z_2 = A_1 \cdot W_2 + b_2$$

$$\bullet \ A_2 = \sigma(Z_2)$$

Cost Function

• $C = MSE(y, A_2)$



Turunan fungsi yang relevan:

$$\sigma(z) = sigmoid(z) = \frac{1}{1 + e^{-z}}$$

$$\frac{d\sigma(z)}{dz} = (1 - \sigma(z))\sigma(z)$$

$$MSE(y, \hat{y}) = \frac{1}{N} \sum_{i=1}^{N} (\hat{y} - y)^2$$

$$\frac{dMSE(y,\hat{y})}{d\hat{y}} = \frac{2}{N} \sum_{i=1}^{N} (\hat{y} - y)$$

Computational Graph

Input

$$\bullet A_0 = X$$

Layer 1

$$\bullet Z_1 = A_0 \cdot W_1 + b_1$$

•
$$A_1 = \sigma(Z_1)$$

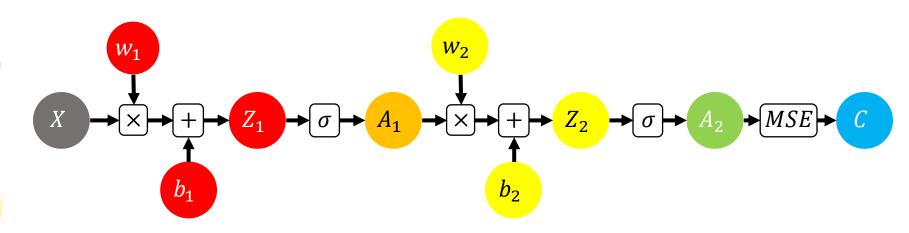
Layer 2 - Output

$$\bullet Z_2 = A_1 \cdot W_2 + b_2$$

$$\bullet \ A_2 = \sigma(Z_2)$$

Cost Function

•
$$C = MSE(y, A_2)$$



Computational Graph

Input

•
$$A_0 = X$$

Layer 1

$$\bullet Z_1 = A_0 \cdot W_1 + b_1$$

•
$$A_1 = \sigma(Z_1)$$

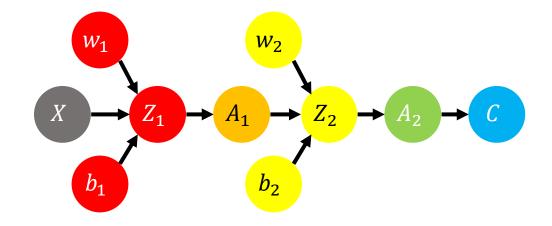
Layer 2 - Output

$$\bullet Z_2 = A_1 \cdot W_2 + b_2$$

$$\bullet \ A_2 = \sigma(Z_2)$$

Cost Function

•
$$C = MSE(y, A_2)$$



Forward Pass

Input

$$\bullet A_0 = X$$

Layer 1

$$\bullet Z_1 = A_0 \cdot W_1 + b_1$$

•
$$A_1 = \sigma(Z_1)$$

Layer 2 - Output

$$\bullet Z_2 = A_1 \cdot W_2 + b_2$$

•
$$A_2 = \sigma(Z_2)$$

Cost Function

•
$$C = MSE(y, A_2)$$

Turunan/Turunan Parsial

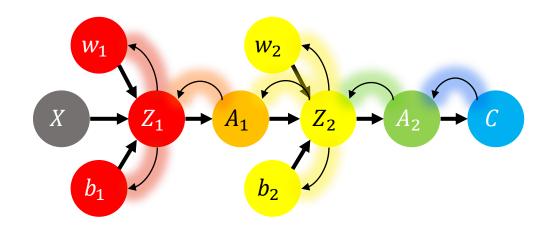
•
$$\frac{\partial Z_1}{\partial W_1} = A_0$$
 $\frac{\partial Z_1}{\partial b_1} = 1$

$$\bullet \ \frac{dA_1}{dZ_1} = \sigma'(Z_2)$$

•
$$\frac{\partial Z_2}{\partial A_1} = W_2$$
 $\frac{\partial Z_2}{\partial W_2} = A_1$ $\frac{\partial Z_2}{\partial b_2} = 1$

$$\bullet \frac{dA_2}{dZ_2} = \sigma'(Z_2) = (1 - \sigma(Z_2))\sigma(Z_2)$$

$$\bullet \frac{dC(W)}{dA_2} = \frac{2}{N} \sum (A_2 - y)$$



Backward Pass

Layer 2

$$\bullet \ \frac{dC}{dA_2} = \frac{2}{N} \sum (A_2 - y)$$

Layer 1

$$\frac{dC}{dA_1} = \frac{dC}{dZ_2} \frac{\partial Z_2}{\partial A_1} = \frac{dC}{dA_2} \frac{\partial A_2}{\partial A_2} \frac{\partial Z_2}{\partial A_1}$$

$$\frac{dC}{dZ_1} = \frac{dC}{dA_1} \frac{dA_1}{dZ_1} = \frac{dC}{dA_2} \frac{dA_2}{dZ_2} \frac{dZ_2}{dA_1} \frac{dA_1}{dZ_1} \qquad \frac{dC(W)}{dA_2} = \frac{2}{N} \sum (A_2 - y)$$

Perubahan Parameter

•
$$\frac{\partial C}{\partial W_2} = \frac{dC}{dZ_2} \frac{\partial Z_2}{\partial W_2}$$
 $\frac{\partial C}{\partial b_1} = \frac{dC}{dZ_2} \frac{\partial Z_2}{\partial b_2}$

•
$$\frac{\partial C}{\partial W_1} = \frac{dC}{dZ_1} \frac{\partial Z_1}{\partial W_1}$$
 $\frac{\partial C}{\partial b_1} = \frac{dC}{dZ_1} \frac{\partial Z_1}{\partial b_1}$

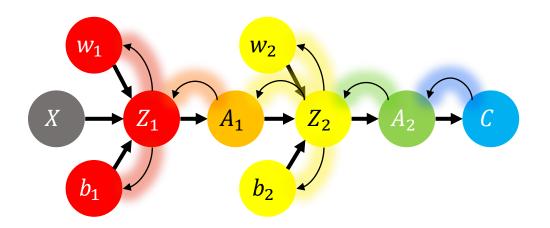
Turunan/Turunan Parsial

•
$$\frac{\partial Z_1}{\partial W_1} = A_0$$
 $\frac{\partial Z_1}{\partial b_1} = 1$

$$\bullet \ \frac{dA_1}{dZ_1} = \sigma'(Z_2)$$

•
$$\frac{\partial Z_2}{\partial A_1} = W_2$$
 $\frac{\partial Z_2}{\partial W_2} = A_1$ $\frac{\partial Z_2}{\partial b_2} = 1$

•
$$\frac{dC}{dA_1} = \frac{dC}{dZ_2} \frac{\partial Z_2}{\partial A_1} = \frac{dC}{dA_2} \frac{dA_2}{dZ_2} \frac{\partial Z_2}{\partial A_1}$$
 • $\frac{dA_2}{dZ_2} = \sigma'(Z_2) = (1 - \sigma(Z_2))\sigma(Z_2)$

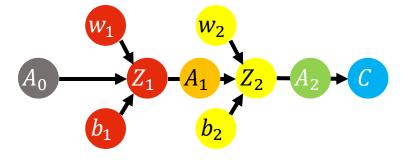


•
$$W_2 := W_1 - \alpha \frac{dC}{dW_2} = W_2 - \alpha \left(\frac{dC}{dA_2} \frac{dA_2}{dZ_2} \frac{\partial Z_2}{\partial W_2} \right)$$

•
$$b_2 := b_2 - \alpha \frac{dC}{db_2} = b_2 - \alpha \left(\frac{dC}{dA_2} \frac{dA_2}{dZ_2} \frac{\partial Z_2}{\partial b_2} \right)$$

•
$$W_1 := W_1 - \alpha \frac{dC}{dW_1} = W_1 - \alpha \left(\frac{dC}{dA_2} \frac{dA_2}{dZ_2} \frac{\partial Z_2}{\partial A_1} \frac{dA_1}{dZ_1} \frac{\partial Z_1}{\partial W_1} \right)$$

•
$$b_1 \coloneqq b_1 - \alpha \frac{dC}{db_1} = b_1 - \alpha \left(\frac{dC}{dA_2} \frac{dA_2}{dZ_2} \frac{\partial Z_2}{\partial A_1} \frac{dA_1}{dZ_1} \frac{\partial Z_1}{\partial b_1} \right)$$



•
$$W_2 := W_1 - \alpha \frac{dC}{dW_2} = W_2 - \alpha \left(\frac{2}{N} \sum (A_2 - y) \frac{dA_2}{dZ_2} \frac{\partial Z_2}{\partial W_2}\right)$$

•
$$b_2 \coloneqq b_2 - \alpha \frac{dC}{db_2} = b_2 - \alpha \left(\frac{2}{N} \sum (A_2 - y) \frac{dA_2}{dZ_2} \frac{\partial Z_2}{\partial b_2}\right)$$

•
$$W_1 \coloneqq W_1 - \alpha \frac{dC}{dW_1} = W_1 - \alpha \left(\frac{2}{N}\sum (A_2 - y) \frac{dA_2}{dZ_2} \frac{\partial Z_2}{\partial A_1} \frac{dA_1}{dZ_1} \frac{\partial Z_1}{\partial W_1}\right)$$

•
$$b_1 \coloneqq b_1 - \alpha \frac{dC}{db_1} = b_1 - \alpha \left(\frac{2}{N} \sum (A_2 - y) \frac{dA_2}{dZ_2} \frac{\partial Z_2}{\partial A_1} \frac{dA_1}{dZ_1} \frac{\partial Z_1}{\partial b_1}\right)$$

•
$$W_2 := W_1 - \alpha \frac{dC}{dW_2} = W_2 - \alpha \left(\frac{2}{N} \sum (A_2 - y) \left(1 - \sigma(Z_2)\right) \sigma(Z_2) \frac{\partial Z_2}{\partial W_2}\right)$$

•
$$b_2 \coloneqq b_2 - \alpha \frac{dC}{db_2} = b_2 - \alpha \left(\frac{2}{N} \sum (A_2 - y) \left(1 - \sigma(Z_2)\right) \sigma(Z_2) \frac{\partial Z_2}{\partial b_2}\right)$$

•
$$W_1 \coloneqq W_1 - \alpha \frac{dC}{dW_1} = W_1 - \alpha \left(\frac{2}{N}\sum (A_2 - y) \left(1 - \sigma(Z_2)\right) \sigma(Z_2) \frac{\partial Z_2}{\partial A_1} \frac{dA_1}{dZ_1} \frac{\partial Z_1}{\partial W_1}\right)$$

•
$$b_1 \coloneqq b_1 - \alpha \frac{dC}{db_1} = b_1 - \alpha \left(\frac{2}{N} \sum (A_2 - y) \left(1 - \sigma(Z_2)\right) \sigma(Z_2) \frac{\partial Z_2}{\partial A_1} \frac{dA_1}{dZ_1} \frac{\partial Z_1}{\partial b_1}\right)$$

•
$$W_2 \coloneqq W_1 - \alpha \frac{dC}{dW_2} = W_2 - \alpha \left(\frac{2}{N} \sum (A_2 - y) \left(1 - \sigma(Z_2)\right) \sigma(Z_2) A_1\right)$$

•
$$b_2 \coloneqq b_2 - \alpha \frac{dC}{db_2} = b_2 - \alpha \left(\frac{2}{N} \sum (A_2 - y) \left(1 - \sigma(Z_2)\right) \sigma(Z_2) \mathbf{1}\right)$$

•
$$W_1 := W_1 - \alpha \frac{dC}{dW_1} = W_1 - \alpha \left(\frac{2}{N}\sum (A_2 - y)\left(1 - \sigma(Z_2)\right)\sigma(Z_2)W_2\frac{dA_1}{dZ_1}\frac{\partial Z_1}{\partial W_1}\right)$$

•
$$b_1 \coloneqq b_1 - \alpha \frac{dC}{db_1} = b_1 - \alpha \left(\frac{2}{N} \sum (A_2 - y) \left(1 - \sigma(Z_2)\right) \sigma(Z_2) W_2 \frac{dA_1}{dZ_1} \frac{\partial Z_1}{\partial b_1}\right)$$

•
$$W_2 := W_1 - \alpha \frac{dC}{dW_2} = W_2 - \alpha \left(\frac{2}{N} \sum (A_2 - y) \left(1 - \sigma(Z_2)\right) \sigma(Z_2) A_1\right)$$

•
$$b_2 \coloneqq b_2 - \alpha \frac{dC}{db_2} = b_2 - \alpha \left(\frac{2}{N} \sum (A_2 - y) \left(1 - \sigma(Z_2)\right) \sigma(Z_2) 1\right)$$

•
$$W_1 \coloneqq W_1 - \alpha \frac{dC}{dW_1} = W_1 - \alpha \left(\frac{2}{N}\sum (A_2 - y)\left(1 - \sigma(Z_2)\right)\sigma(Z_2)W_2\left(1 - \sigma(Z_1)\right)\sigma(Z_1)\frac{\partial Z_1}{\partial W_1}\right)$$

•
$$b_1 \coloneqq b_1 - \alpha \frac{dC}{db_1} = b_1 - \alpha \left(\frac{2}{N}\sum (A_2 - y)\left(1 - \sigma(Z_2)\right)\sigma(Z_2)W_2\left(1 - \sigma(Z_1)\right)\sigma(Z_1)\frac{\partial Z_1}{\partial b_1}\right)$$

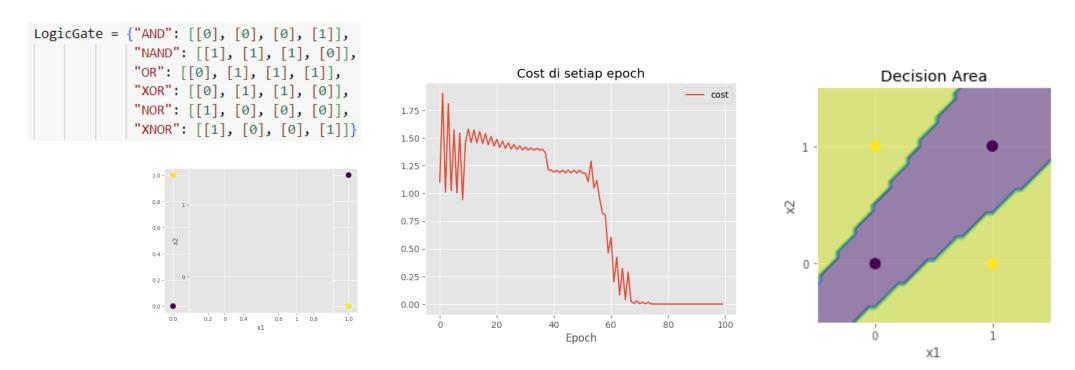
•
$$W_2 := W_2 - \alpha \frac{dC}{dW_2} = W_2 - \alpha \left(\frac{2}{N} \sum (A_2 - y) \left(1 - \sigma(Z_2)\right) \sigma(Z_2) A_1\right)$$

•
$$b_2 \coloneqq b_2 - \alpha \frac{dC}{db_2} = b_2 - \alpha \left(\frac{2}{N} \sum (A_2 - y) \left(1 - \sigma(Z_2)\right) \sigma(Z_2) \mathbf{1}\right)$$

•
$$W_1 := W_1 - \alpha \frac{dC}{dW_1} = W_1 - \alpha \left(\frac{2}{N} \sum (A_2 - y) \left(1 - \sigma(Z_2)\right) \sigma(Z_2) W_2 \left(1 - \sigma(Z_1)\right) \sigma(Z_1) A_0\right)$$

•
$$b_1 := b_1 - \alpha \frac{dC}{db_1} = b_1 - \alpha \left(\frac{2}{N} \sum (A_2 - y) \left(1 - \sigma(Z_2) \right) \sigma(Z_2) W_2 \left(1 - \sigma(Z_1) \right) \sigma(Z_1) 1 \right)$$

Contoh aplikasi: Masalah XOR



Google Colaboratory:

https://drive.google.com/file/d/1BWyxq Hm7K1lb85qavxR2SPs623cXo96/view?usp=sharing

Futher learning...

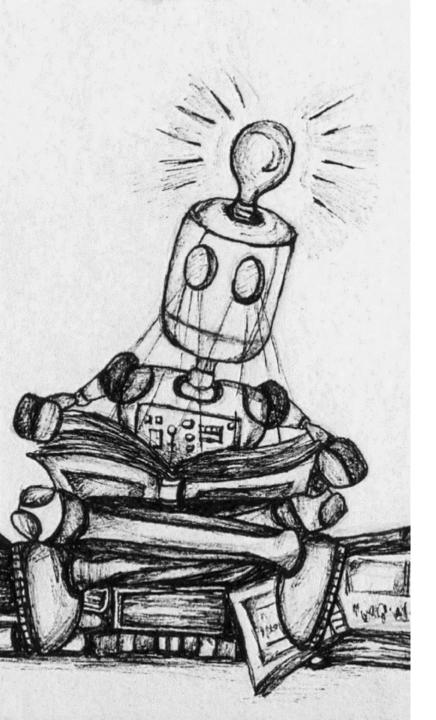
• Deep Learning Book (Goodfellow et. al., 2016)

https://www.deeplearningbook.org/

• Dive into Deep Learning:

Appendix: Mathematics for Deep Learning

https://www.d2l.ai/chapter_appendix-mathematics-for-deep-learning/index.html



Thank you!

Find me on

LinkedIn: linkedIn: linkedin.com/in/fiddien

Website: fiddien.com