

In the case of a fully-connected neural network with 2 hidden layers, the output layer would be: (N1)

$$\vec{a}_{N1}^{(3)} = W^{(3)} \vec{a}^{(2)} + \vec{b}^{(3)} \quad (1)$$

where $\vec{a}^{(2)} = W^{(2)} \vec{a}^{(1)} + \vec{b}^{(2)} \quad (2)$ $\wedge \quad \vec{a}^{(1)} = W^{(1)} \vec{a}^{(0)} + \vec{b}^{(1)} \quad (3)$

After fully expanding formula (1),

$$\begin{aligned} \vec{a}_{N1}^{(3)} &= W^{(3)} (W^{(2)} (W^{(1)} \vec{a}^{(0)} + \vec{b}^{(1)}) + \vec{b}^{(2)}) + \vec{b}^{(3)} \\ &= W^{(3)} W^{(2)} W^{(1)} \vec{a}_{N1}^{(0)} + W^{(3)} W^{(2)} \vec{b}^{(1)} + \vec{b}^{(3)} W^{(3)} \vec{b}^{(2)} + \vec{b}^{(3)} \end{aligned} \quad (4)$$

In case where output & input are the same in another NN with no hidden layers (N2):

$$\vec{a}_{N2}^{(3)} = \vec{a}_{N2}^{(0)} + \vec{b}_{N2}^{(1)} \quad (5)$$

$$\therefore \vec{a}_{N2}^{(0)} + \vec{b}_{N2}^{(1)} = W^{(3)} W^{(2)} W^{(1)} \vec{a}_{N1}^{(0)} + W^{(3)} W^{(2)} \vec{b}^{(1)} + \vec{b}^{(3)} W^{(3)} \vec{b}^{(2)} + \vec{b}^{(3)}$$

after substituting (4) into (5).

By symmetry: $\vec{a}_{N2}^{(0)} = W^{(3)} W^{(2)} W^{(1)} \vec{a}_{N1}^{(0)}$ \wedge because $\vec{a}_{N2}^{(0)} = \vec{a}_{N1}^{(0)}$

$$\therefore W = W^{(3)} W^{(2)} W^{(1)} \quad \# \quad \text{[All } 6 \times 6 \text{ matrix, in } \mathbb{R}^{6 \times 6}]$$

$$\vec{b}_{N2}^{(1)} = W^{(3)} W^{(2)} \vec{b}^{(1)} + \vec{b}^{(3)} W^{(3)} \vec{b}^{(2)} + \vec{b}^{(3)} \quad \# \quad \text{[All } 1 \times 6 \text{ vector]}$$

After matrix transformation of vectors.