Training the ANN with Stochastic Gradient Descent

STEP 1: Randomly initialise the weights to small numbers close to 0 (but not 0).

STEP 2: Input the first observation of your dataset in the input layer, each feature in one input node.

STEP 3: Forward-Propagation: from left to right, the neurons are activated in a way that the impact of each neuron's activation is limited by the weights. Propagate the activations until getting the predicted result y.

STEP 4: Compare the predicted result to the actual result. Measure the generated error.

STEP 5: Back-Propagation: from right to left, the error is back-propagated. Update the weights according to how much they are responsible for the error. The learning rate decides by how much we update the weights.

STEP 6: Repeat Steps 1 to 5 and update the weights after each observation (Reinforcement Learning). Or:
Repeat Steps 1 to 5 but update the weights only after a batch of observations (Batch Learning).

STEP 7: When the whole training set passed through the ANN, that makes an epoch. Redo more epochs.