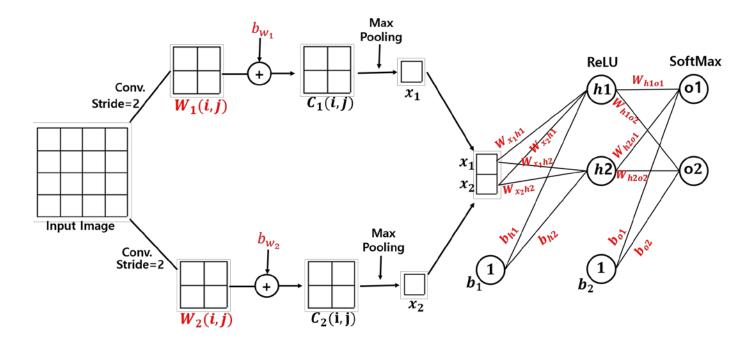
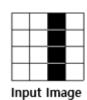
1. Convolutional Neural Network structure



2. Training set



$$[o1_out \quad o2_out] = [1 \quad 0]$$



$$[o1_out \quad o2_out] = [0 \quad 1]$$

= 0= 1

3. Initialize

$$\begin{bmatrix} W_{x_1h_1} & W_{x_1h_2} \\ W_{x_2h_1} & W_{x_2h_2} \end{bmatrix} = \begin{bmatrix} 0.5 & -0.5 \\ -0.1 & 0.1 \end{bmatrix}$$

$$[b_{h1} \quad b_{h2}] = [0.3 \quad 0.3]$$

$$\begin{bmatrix} W_{h1o1} & W_{h1o2} \\ W_{h2o1} & W_{h2o2} \end{bmatrix} = \begin{bmatrix} 0.5 & 0.3 \\ 0.3 & 0.5 \end{bmatrix} \qquad [b_{o1} & b_{o2}] = [0.5 & 0.1]$$

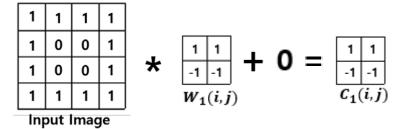
$$[b_{o1} \quad b_{o2}] = [0.5 \quad 0.1]$$



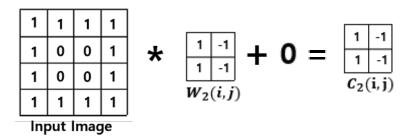
4. Forward Propagation

a. convolution(* : convolution operation)

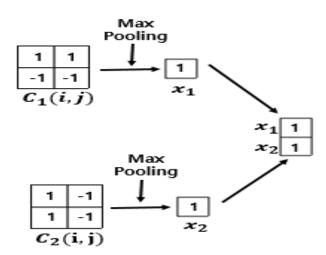
Input Image * $W_1(i,j) + b_{w_1} = C_1(i,j)$, stride=2



Input Image * $W_2(i,j) + b_{W_2} = C_2(i,j)$, stride=2



b. Max pooling & Vectorization



c. Fully connected

$$\begin{bmatrix} 1 & 1 \end{bmatrix} \times \begin{bmatrix} 0.5 & -0.5 \\ -0.1 & 0.1 \end{bmatrix} + \begin{bmatrix} 0.3 & 0.3 \end{bmatrix} = \begin{bmatrix} 0.7 & -0.1 \end{bmatrix}$$

$$\text{ReLU}(\begin{bmatrix} 0.7 & -0.1 \end{bmatrix}) = \begin{bmatrix} 0.7 & 0 \end{bmatrix}$$

$$[h1_out \quad h2_out] \ X \begin{bmatrix} W_{h1o1} & W_{h1o2} \\ W_{h2o1} & W_{h2o2} \end{bmatrix} + [b_{o1} \quad b_{o2}] = [o1_in \quad o2_in]$$

$$softmax([o1_in \quad o2_in]) = [o1_out \quad o2_out]$$

$$\begin{bmatrix} 0.7 & 0 \end{bmatrix} X \begin{bmatrix} 0.5 & 0.3 \\ 0.3 & 0.5 \end{bmatrix} + \begin{bmatrix} 0.5 & 0.1 \end{bmatrix} = \begin{bmatrix} 0.85 & 0.31 \end{bmatrix}$$
softmax([0.85 0.31]) = [0.6318 0.3682]



5. Back propagation

a. Total error(cross-entropy)

$$crossentopy = -\sum_{i=1}^{2} \left(y_i \cdot log(oi_out) \right) + ((1 - y_i) \cdot log(1 - oi_out))$$

$$E_{total} = -\left(1 \cdot log(0.6318) + 1 \cdot log(1 - 0.3682) \right) = 0.9184$$

$$y_i : true \ value \ , \ oi_out : predicted \ value$$

5-1)
$$\Delta W_{h_i o_j}$$

a. Total error and oi_out

$$\frac{\partial E_{total}}{\partial o1_{out}} \; = \; \frac{\partial (-1 \cdot (y_1 \cdot log(o1_{out}) + (1-y_1) \cdot log(1-o1_{out})))}{\partial o1_{out}} \; = -1 \cdot (y_1 \frac{1}{o1_{out}} + (1-y_1) \frac{-1}{1-o1_{out}})$$

$$\begin{bmatrix} \frac{\partial E_{total}}{\partial o1_out} \\ \frac{\partial E_{total}}{\partial o2_out} \end{bmatrix} = \begin{bmatrix} -1 \cdot (y_1 \frac{1}{o1_out} + (1 - y_1) \frac{-1}{1 - o1_out}) \\ -1 \cdot (y_2 \frac{1}{o2_out} + (1 - y_2) \frac{-1}{1 - o2_out}) \end{bmatrix} = \begin{bmatrix} -1.5828 \\ 1.5828 \end{bmatrix}$$

b. oi_out and oi_in

$$Softmax = \frac{e^{x_a}}{\sum_{a=1}^{n} e^{x_a}} = \frac{e^{x_1}}{e^{x_1} + e^{x_2}}, \frac{\partial (Softmax)}{\partial x_1} = \frac{e^{x_1} e^{x_2}}{(e^{x_1} + e^{x_2})^2}$$

$$\begin{bmatrix}
\frac{\partial o1_out}{\partial o1_in} \\
\frac{\partial o2_out}{\partial o2_in}
\end{bmatrix} = \begin{bmatrix}
\frac{e^{o1_in}e^{o2_in}}{(e^{o1_in}+e^{o2_in})^2} \\
\frac{e^{o1_in}e^{o2_in}}{(e^{o1_in}+e^{o2_in})^2}
\end{bmatrix} = \begin{bmatrix}
0.2326 \\
0.2326
\end{bmatrix}$$



c. oi_in and $W_{h_io_j}$

$$\frac{\partial o1_in}{\partial W_{h1o1}} = \frac{\partial (h_{1}_out \cdot W_{h1o1} + h_{2}_out \cdot W_{h2o1} + b_{2} \cdot b_{o1})}{\partial W_{h1o1}} = h_{1}_out$$

By symmetry,
$$\begin{bmatrix} \frac{\partial o1_in}{\partial W_{h1o1}} \\ \frac{\partial o1_in}{\partial W_{h2o1}} \\ \frac{\partial o1_in}{\partial b_{o1}} \end{bmatrix} = \begin{bmatrix} \frac{\partial o2_in}{\partial W_{h1o2}} \\ \frac{\partial o2_in}{\partial W_{h2o2}} \\ \frac{\partial o2_in}{\partial b_{o2}} \end{bmatrix} = \begin{bmatrix} h1_out \\ h2_out \\ b_2 \end{bmatrix} = \begin{bmatrix} 0.7 \\ 0 \\ 1 \end{bmatrix}$$

d. Gradient $\Delta W_{h_i o_j}$

By chain rule,
$$\frac{\partial E_{total}}{\partial W_{h1o1}} = \frac{\partial E_{total}}{\partial o1_out} \cdot \frac{\partial o1_out}{\partial o1_in} \cdot \frac{\partial o1_in}{\partial W_{h1o1}}$$

By symmetry,

$$\Delta W_{hioj} = \begin{bmatrix} \frac{\partial E_{total}}{\partial W_{h1o1}} & \frac{\partial E_{total}}{\partial W_{h1o2}} \\ \frac{\partial E_{total}}{\partial W_{h2o1}} & \frac{\partial E_{total}}{\partial W_{h2o2}} \\ \frac{\partial E_{total}}{\partial b_{o1}} & \frac{\partial E_{total}}{\partial b_{o2}} \end{bmatrix} = \begin{bmatrix} \frac{\partial E_{total}}{\partial o1_out} & \frac{\partial o1_out}{\partial o1_in} & \frac{\partial O1_in}{\partial W_{h1o1}} & \frac{\partial E_{total}}{\partial o2_out} & \frac{\partial o2_out}{\partial o2_in} & \frac{\partial W_{h1o2}}{\partial W_{h2o2}} \\ \frac{\partial E_{total}}{\partial o1_out} & \frac{\partial O1_out}{\partial o1_in} & \frac{\partial O1_in}{\partial W_{h2o1}} & \frac{\partial E_{total}}{\partial o2_out} & \frac{\partial O2_out}{\partial o2_out} & \frac{\partial O2_in}{\partial o2_out} \\ \frac{\partial E_{total}}{\partial o1_out} & \frac{\partial O1_out}{\partial o1_in} & \frac{\partial O1_in}{\partial O1_in} & \frac{\partial E_{total}}{\partial o2_out} & \frac{\partial O2_out}{\partial o2_out} & \frac{\partial O2_out}{\partial o2_in} \\ \frac{\partial O2_out}{\partial o2_out} & \frac{\partial O2_out}{\partial$$

$$= \begin{bmatrix} \Delta W_{h1o1} & \Delta W_{h1o2} \\ \Delta W_{h2o1} & \Delta W_{h2o2} \\ \Delta b_{o1} & \Delta b_{o2} \end{bmatrix} = \begin{bmatrix} -1.5828 \cdot 0.2326 \cdot 0.7 & 1.5828 \cdot 0.2326 \cdot 0.7 \\ -1.5828 \cdot 0.2326 \cdot 0 & 1.5828 \cdot 0.2326 \cdot 0 \\ -1.5828 \cdot 0.2326 \cdot 1 & 1.5828 \cdot 0.2326 \cdot 1 \end{bmatrix} = \begin{bmatrix} -0.2577 & 0.2577 \\ 0 & 0 \\ -0.3682 & 0.3682 \end{bmatrix}$$

5-2) $\Delta W_{x_i h_j}$

a. hi_out and hi_in

$$\operatorname{Re}LU = \max(0,x), \quad \frac{\partial (\operatorname{Re}LU)}{\partial x} = \begin{bmatrix} (x>0); 1 \\ (x<0); 0' \end{bmatrix} \text{ SO } \begin{bmatrix} \frac{\partial h1_out}{\partial h1_in} \\ \frac{\partial h2_out}{\partial h2_in} \end{bmatrix} = \begin{bmatrix} 1 \\ 0 \end{bmatrix}$$

b. hi_in and $W_{x_ih_i}$

$$\frac{\partial h1_in}{\partial W_{x1h1}} = \frac{\partial (x1\cdot W_{x1h1} + x2\cdot W_{x2h1} + b_1\cdot b_{h1})}{\partial W_{x1h1}} = x1$$

By symmetry,
$$\begin{bmatrix} \frac{\partial h1_in}{\partial W_{x1h1}} \\ \frac{\partial h1_in}{\partial W_{x2h1}} \\ \frac{\partial h1_in}{\partial b_{h1}} \end{bmatrix} = \begin{bmatrix} \frac{\partial h2_in}{\partial W_{x1h2}} \\ \frac{\partial h2_in}{\partial W_{x2h2}} \\ \frac{\partial h2_in}{\partial b_{h2}} \end{bmatrix} = \begin{bmatrix} x1 \\ x2 \\ b_1 \end{bmatrix} = \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}$$

c. Gradient $\Delta W_{x_i h_i}$

By chain rule,
$$\frac{\partial E_{total}}{\partial W_{x1h1}} = \frac{\partial E_{total}}{\partial h1_out} \cdot \frac{\partial h1_out}{\partial h1_in} \cdot \frac{\partial h1_in}{\partial W_{x1h1}}$$

By symmetry,

$$\Delta W_{xihj} = \begin{bmatrix} \frac{\partial E_{total}}{\partial W_{x1h1}} & \frac{\partial E_{total}}{\partial W_{x1h2}} \\ \frac{\partial E_{total}}{\partial W_{x2h1}} & \frac{\partial E_{total}}{\partial W_{x2h2}} \\ \frac{\partial E_{total}}{\partial b_{h1}} & \frac{\partial E_{total}}{\partial b_{h2}} \end{bmatrix} = \begin{bmatrix} \frac{\partial E_{total}}{\partial h1_out} & \frac{\partial h1_out}{\partial h1_in} & \frac{\partial E_{total}}{\partial W_{x1h1}} & \frac{\partial h2_out}{\partial h2_out} & \frac{\partial h2_out}{\partial h2_in} \\ \frac{\partial E_{total}}{\partial h1_out} & \frac{\partial e_{total}}{\partial h1_in} & \frac{\partial e_{total}}{\partial h2_out} & \frac{$$

, Where

$$\begin{bmatrix} \frac{\partial E_{total}}{\partial h 1_out} \\ \frac{\partial E_{total}}{\partial h 2_out} \end{bmatrix} = \begin{bmatrix} \frac{\partial E_{total}}{\partial o 1_out} & \frac{\partial o 1_out}{\partial o 1_in} & \frac{\partial o 1_in}{\partial h 1_out} + \frac{\partial E_{total}}{\partial o 2_out} & \frac{\partial o 2_out}{\partial o 2_in} & \frac{\partial h 1_out}{\partial h 1_out} \\ \frac{\partial E_{total}}{\partial o 1_out} & \frac{\partial o 1_out}{\partial o 1_in} & \frac{\partial o 1_in}{\partial h 2_out} + \frac{\partial E_{total}}{\partial o 2_out} & \frac{\partial o 2_out}{\partial o 2_in} & \frac{\partial o 2_out}{\partial h 2_out} \end{bmatrix}$$

$$= \begin{bmatrix} -1.5828 \cdot 0.2326 \cdot W_{h1o1} + 1.5828 \cdot 0.2326 \cdot W_{h1o2} \\ -1.5828 \cdot 0.2326 \cdot W_{h2o1} + 1.5828 \cdot 0.2326 \cdot W_{h2o2} \end{bmatrix} = \begin{bmatrix} -0.0737 \\ 0.0737 \end{bmatrix}$$

$$S_{O_{i}} \Delta W_{xihj} = \begin{bmatrix} \Delta W_{x1h1} & \Delta W_{x1h2} \\ \Delta W_{x2h1} & \Delta W_{x2h2} \\ \Delta b_{h1} & \Delta b_{h2} \end{bmatrix} = \begin{bmatrix} -0.0737 \cdot 1 \cdot 1 & 0.0737 \cdot 0 \cdot 1 \\ -0.0737 \cdot 1 \cdot 1 & 0.0737 \cdot 0 \cdot 1 \\ -0.0737 \cdot 1 \cdot 1 & 0.0737 \cdot 0 \cdot 1 \end{bmatrix} = \begin{bmatrix} -0.0737 & 0 \\ -0.0737 & 0 \\ -0.0737 & 0 \end{bmatrix}$$

5-3) ΔX_i

By chain rule

$$\frac{\partial E_{total}}{\partial o1_out} \begin{array}{c} \frac{\partial o1_out}{\partial o1_in} \begin{array}{c} \frac{\partial h1_out}{\partial h1_in} \\ \frac{\partial h1_out}{\partial o1_out} \begin{array}{c} \frac{\partial h1_out}{\partial o1_in} \begin{array}{c} \frac{\partial h1_out}{\partial h1_in} \\ \frac{\partial h1_out}{\partial o1} \end{array} \\ + \frac{\partial E_{total}}{\partial o1_out} \begin{array}{c} \frac{\partial o1_out}{\partial o1_in} \begin{array}{c} \frac{\partial o1_out}{\partial h2_out} \begin{array}{c} \frac{\partial h2_out}{\partial h2_in} \\ \frac{\partial h2_out}{\partial o1_out} \begin{array}{c} \frac{\partial h1_out}{\partial o1_in} \begin{array}{c} \frac{\partial h1_out}{\partial h1_in} \\ \frac{\partial h1_out}{\partial o1_out} \begin{array}{c} \frac{\partial h1_out}{\partial h1_in} \\ \frac{\partial h1_out}{\partial o1_out} \begin{array}{c} \frac{\partial h1_out}{\partial h1_out} \begin{array}{c} \frac{\partial h1_in}{\partial h1_in} \\ \frac{\partial h1_out}{\partial h1_in} \end{array} \\ + \frac{\partial E_{total}}{\partial o2_out} \begin{array}{c} \frac{\partial o2_out}{\partial o2_out} \begin{array}{c} \frac{\partial h1_out}{\partial h1_out} \begin{array}{c} \frac{\partial h1_out}{\partial h1_in} \\ \frac{\partial h1_out}{\partial h1_in} \end{array} \\ \frac{\partial h1_out}{\partial h1_in} \begin{array}{c} \frac{\partial h1_out}{\partial h1_in} \begin{array}{c} \frac{\partial h1_out}{\partial h1_in} \\ \frac{\partial h1_out}{\partial h1_in} \end{array} \\ \frac{\partial h1_out}{\partial h1_in} \begin{array}{c} \frac{\partial h1_out}{\partial h1_in} \begin{array}{c} \frac{\partial h1_out}{\partial h1_in} \\ \frac{\partial h1_out}{\partial h1_in} \end{array} \\ \frac{\partial h1_out}{\partial h1_in} \begin{array}{c} \frac{\partial h1_out}{\partial h1_in} \\ \frac{\partial h1_out}{\partial h1_in} \end{array} \\ \frac{\partial h1_out}{\partial h1_in} \begin{array}{c} \frac{\partial h1_out}{\partial h1_in} \\ \frac{\partial h1_out}{\partial h1_in} \end{array} \\ \frac{\partial h1_out}{\partial h1_in} \begin{array}{c} \frac{\partial h1_out}{\partial h1_in} \\ \frac{\partial h1_out}{\partial h1_in} \\ \frac{\partial h1_out}{\partial h1_in} \end{array} \\ \frac{\partial h1_out}{\partial h1_in} \begin{array}{c} \frac{\partial h1_out}{\partial h1_in} \\ \frac{\partial h1_out}{\partial h1_in} \\ \frac{\partial h1_out}{\partial h1_in} \end{array} \\ \frac{\partial h1_out}{\partial h1_in} \begin{array}{c} \frac{\partial h1_out}{\partial h1_in} \\ \frac{$$

$$=\frac{\partial h1_out}{\partial h1_in}\cdot\frac{\partial h1_in}{\partial x1}\left(\frac{\partial E_{total}}{\partial o1_out}\cdot\frac{\partial o1_out}{\partial o1_in}\cdot\frac{\partial o1_in}{\partial h1_out}+\frac{\partial E_{total}}{\partial o2_out}\cdot\frac{\partial o2_out}{\partial o2_in}\cdot\frac{\partial o2_in}{\partial h1_out}\right)$$

$$+ \frac{\partial h2_out}{\partial h2_in} \cdot \frac{\partial h2_in}{\partial x1} \left(\frac{\partial E_{total}}{\partial o1_out} \cdot \frac{\partial o1_out}{\partial o1_in} \cdot \frac{\partial o1_in}{\partial h2_out} + \frac{\partial E_{total}}{\partial o2_out} \cdot \frac{\partial o2_out}{\partial o2_in} \cdot \frac{\partial o2_in}{\partial h2_out} \right)$$



$$=\frac{\partial E_{total}}{\partial h1_out}\cdot\frac{\partial h1_out}{\partial h1_in}\cdot\frac{\partial h1_in}{\partial x1}+\frac{\partial E_{total}}{\partial h2_out}\cdot\frac{\partial h2_out}{\partial h2_in}\cdot\frac{\partial h2_in}{\partial x1}$$

By symmetry,

$$\Delta x_{i} = \begin{bmatrix} \Delta x_{1} \\ \Delta x_{2} \end{bmatrix} = \begin{bmatrix} \frac{\partial E_{total}}{\partial h 1_out} \cdot \frac{\partial h 1_out}{\partial h 1_in} \cdot \frac{\partial h 1_in}{\partial x 1} + \frac{\partial E_{total}}{\partial h 2_out} \cdot \frac{\partial h 2_out}{\partial h 2_in} \cdot \frac{\partial h 2_in}{\partial x 1} \\ \frac{\partial E_{total}}{\partial h 1_out} \cdot \frac{\partial h 1_out}{\partial h 1_in} \cdot \frac{\partial h 1_in}{\partial x 2} + \frac{\partial E_{total}}{\partial h 2_out} \cdot \frac{\partial h 2_out}{\partial h 2_in} \cdot \frac{\partial h 2_out}{\partial x 2} \end{bmatrix},$$

where
$$\frac{\partial h1_in}{\partial x1} = W_{x_1h_1}$$

$$= \begin{bmatrix} -0.0737 \cdot 0.2326 \cdot 0.5 + 0.0737 \cdot 0.2326 \cdot (-0.5) \\ -0.0737 \cdot 0.2326 \cdot (-0.1) + 0.0737 \cdot 0.2326 \cdot (0.1) \end{bmatrix} = \begin{bmatrix} -0.0171 \\ 0.0034 \end{bmatrix}$$

$$5-4) \Delta C_i(k,l)$$

Let x1's value came from C1(1,1), and x2's value came from C2(1,1).

Then,
$$\Delta C_1(i,j) = \begin{bmatrix} \Delta x & 1 \\ -1 & -1 \end{bmatrix} \Delta C_2(i,j) = \begin{bmatrix} \Delta x & 2 & -1 \\ 1 & -1 \end{bmatrix}$$

5-5) $\Delta W_i(k,l)$

Let Input image be I(i,j), then

$$\Delta C_1(1,1) = I(1,1) \cdot W_1(1,1) + I(1,2) \cdot W_1(1,2) + I(2,1) \cdot W_1(2,1) + I(2,2) \cdot W_1(2,2) + b_{w_1} = \Delta x \mathbf{1}$$

So,
$$\frac{\partial E_{total}}{\partial W_1(1,1)} = \frac{\partial E_{total}}{\partial x_1} \cdot \frac{\partial x_1}{\partial W_1(1,1)} = \Delta x_1 \cdot I(1,1), \frac{\partial E_{total}}{\partial b_{w_1}} = \Delta x_1 \cdot I$$

By symmetry,

$$\Delta W_{1}(i,j) = \begin{bmatrix} \Delta W_{1}(1,1) \\ \Delta W_{1}(2,1) \\ \Delta W_{1}(1,2) \\ \Delta W_{1}(2,2) \end{bmatrix} = \begin{bmatrix} \Delta x 1 \cdot I(1,1) \\ \Delta x 1 \cdot I(2,1) \\ \Delta x 1 \cdot I(1,2) \\ \Delta x 1 \cdot I(2,2) \end{bmatrix} = \begin{bmatrix} -0.0171 \\ -0.0171 \\ 0 \end{bmatrix} , \Delta W_{2}(i,j) = \begin{bmatrix} \Delta W_{2}(1,1) \\ \Delta W_{2}(2,1) \\ \Delta W_{2}(1,2) \\ \Delta W_{2}(2,2) \end{bmatrix} = \begin{bmatrix} \Delta x 2 \cdot I(1,1) \\ \Delta x 2 \cdot I(2,1) \\ \Delta x 2 \cdot I(1,2) \\ \Delta x 2 \cdot I(2,2) \end{bmatrix} = \begin{bmatrix} 0.0034 \\ 0.0034 \\ 0.0034 \\ 0 \end{bmatrix}$$

$$\Delta b_{w_1} = \Delta x 1 = -0.0171, \Delta b_{w_2} = \Delta x 2 = 0.0034$$

5-5) Update the weights(learning rate = 0.1)

$$W_1(i,j)=W_1(i,j)-0.1\cdot\Delta W_1(i,j), b_{W.}=b_{W.}-0.1\cdot\Delta b_{W.}$$

$$W_2(i,j)=W_2(i,j)-0.1\cdot\Delta W_2(i,j), b_{W_2}=b_{W_2}-0.1\cdot\Delta b_{W_2}$$

$$W_{xihj} = W_{xihj} - 0.1 \cdot \Delta W_{xihj}, b_{h_i} = b_{h_i} - 0.1 \cdot \Delta b_{h_i}$$

$$W_{hioj} = W_{hioj} - 0.1 \cdot \Delta W_{hioj}, b_{o_i} = b_{o_i} - 0.1 \cdot \Delta b_{o_i}$$



6) 2nd forward propagation

softmax([01_in o2_in]) = softmax([0.918358 0.262182]) =
$$[0.6584 0.3416]$$

$$crossentopy = -\sum_{i=1}^{2} (y_i \cdot log(oi_out)) + ((1 - y_i) \cdot log(1 - oi_out))$$

$$E_{total} = -(1 \cdot log(0.6584) + 1 \cdot log(1 - 0.3416)) = 0.8359$$

y_i: true value , oi_out: predicted value

Total error is reduced by 0.0825, and will converge to 0 if it is repeated several times.

