

The weight update equations proposed in the paper are dimensionally inconsistent; the shapes of the matrices make some subtraction and multiplication operations invalid as written.

$$\underbrace{W_1}_{m_1 \times d} \leftarrow \underbrace{W_1}_{m_1 \times d} + \mu_1 \left( \underbrace{b_1}_{d \times m_1} - \underbrace{A_1}_{d \times d} \underbrace{W_1}_{m_1 \times d} \right)$$

$$\underbrace{W_2}_{m_2 \times m_1} \leftarrow \underbrace{W_2}_{m_2 \times m_1} + \mu_2 \left( \underbrace{b_2}_{m_1 \times m_2} - \underbrace{A_2}_{m_1 \times m_1} \underbrace{W_2}_{m_2 \times m_1} \right)$$

The following alternative updates are dimensionally consistent, although I am not sure about their correctness with respect to the underlying algorithm:

$$\underbrace{W_1}_{m_1 \times d} \leftarrow \underbrace{W_1}_{m_1 \times d} + \mu_1 \left( \underbrace{b_1^T}_{m_1 \times d} - \underbrace{W_1}_{m_1 \times d} \underbrace{A_1}_{d \times d} \right)$$

$$\underbrace{W_2}_{m_2 \times m_1} \leftarrow \underbrace{W_2}_{m_2 \times m_1} + \mu_2 \left( \underbrace{b_2^T}_{m_2 \times m_1} - \underbrace{W_2}_{m_2 \times m_1} \underbrace{A_2}_{m_1 \times m_1} \right)$$

The matrix dimensions for the neural network are summarized in the following table to provide a clear reference for the shapes of inputs, weights, biases, and layer outputs.

Symbol	Dimensions	Meaning
$X$	$\mathbb{R}^{d \times n}$	Input data matrix, where $d$ is the number of features per sample and $n$ is the number of samples
$W_1$	$\mathbb{R}^{m_1 \times d}$	First layer weight matrix, where $m_1$ is the number of neurons in the first layer
$\beta_1$	$\mathbb{R}^{m_1 \times 1}$	First layer bias vector, added to each of the $n$ columns of the layer output
$Z_1$	$\mathbb{R}^{m_1 \times n}$	First layer pre-activation output ( $W_1 X + b_1$ )
$H_1$	$\mathbb{R}^{m_1 \times n}$	First layer post-activation output after applying nonlinearity $\sigma_1(Z_1)$
$W_2$	$\mathbb{R}^{m_2 \times m_1}$	Second layer weight matrix, where $m_2$ is the number of neurons in the second layer
$\beta_2$	$\mathbb{R}^{m_2 \times 1}$	Second layer bias vector, added to each of the $n$ columns of the layer output
$Z_2$	$\mathbb{R}^{m_2 \times n}$	Second layer pre-activation output ( $W_2 H_1 + b_2$ )
$H_2$	$\mathbb{R}^{m_2 \times n}$	Second layer post-activation output after applying nonlinearity $\sigma_2(Z_2)$

The update equations for the matrices, as given in the paper, are as follows:

$$\begin{aligned}
\underbrace{A_1}_{d \times d} &\leftarrow \underbrace{\frac{r}{r+N} A_1}_{d \times d} + \underbrace{\frac{1}{r+N} X X^T}_{d \times d} \\
\underbrace{b_1}_{d \times m_1} &\leftarrow \underbrace{\frac{r}{r+N} b_1}_{d \times m_1} + \underbrace{\frac{1}{r+N} X Z_1^T}_{d \times m_1} \\
\underbrace{A_2}_{m_1 \times m_1} &\leftarrow \underbrace{\frac{r}{r+N} A_2}_{m_1 \times m_1} + \underbrace{\frac{1}{r+N} H_1 H_1^T}_{m_1 \times m_1} \\
\underbrace{b_2}_{m_1 \times m_2} &\leftarrow \underbrace{\frac{r}{r+N} b_2}_{m_1 \times m_2} + \underbrace{\frac{1}{r+N} H_1 Z_2^T}_{m_1 \times m_2}
\end{aligned}$$

The dimensions of the matrices used in the update equations can be seen in the next table.

Symbol	Dimensions	Meaning
$r$	scalar	Forgetting factor used in the update equations
$N$	scalar	Number of samples in the current batch
$A_1$	$\mathbb{R}^{d \times d}$	Updated matrix estimate for first-layer correlation using $XX^T$
$b_1$	$\mathbb{R}^{d \times m_1}$	Updated bias-like matrix estimate for first layer using $XZ_1^T$
$XX^T$	$\mathbb{R}^{d \times d}$	Covariance-like term used in $A_1$ update
$XZ_1^T$	$\mathbb{R}^{d \times m_1}$	Outer-product term used in $b_1$ update
$A_2$	$\mathbb{R}^{m_1 \times m_1}$	Updated matrix estimate for second-layer correlation using $H_1 H_1^T$
$b_2$	$\mathbb{R}^{m_1 \times m_2}$	Updated bias-like matrix estimate for second layer using $H_1 Z_2^T$
$H_1 H_1^T$	$\mathbb{R}^{m_1 \times m_1}$	Outer-product term used in $A_2$ update
$H_1 Z_2^T$	$\mathbb{R}^{m_1 \times m_2}$	Outer-product term used in $b_2$ update

Even if the bias is absorbed into the weight matrices, the original operations remain invalid:

$$\begin{aligned} \underbrace{\widetilde{W}_1}_{m_1 \times (d+1)} &\leftarrow \underbrace{\widetilde{W}_1}_{m_1 \times (d+1)} + \mu_1 \left( \underbrace{\widetilde{b}_1}_{(d+1) \times m_1} - \underbrace{\widetilde{A}_1}_{(d+1) \times (d+1)} \underbrace{\widetilde{W}_1}_{m_1 \times (d+1)} \right) \\ \underbrace{\widetilde{W}_2}_{m_2 \times (m_1+1)} &\leftarrow \underbrace{\widetilde{W}_2}_{m_2 \times (m_1+1)} + \mu_2 \left( \underbrace{\widetilde{b}_2}_{(m_1+1) \times m_2} - \underbrace{\widetilde{A}_2}_{(m_1+1) \times (m_1+1)} \underbrace{\widetilde{W}_2}_{m_2 \times (m_1+1)} \right) \end{aligned}$$

The following updates are dimensionally consistent in the augmented form, but again, I am not certain about their correctness:

$$\begin{aligned} \underbrace{\widetilde{W}_1}_{m_1 \times (d+1)} &\leftarrow \underbrace{\widetilde{W}_1}_{m_1 \times (d+1)} + \mu_1 \left( \underbrace{b_1^T}_{m_1 \times (d+1)} - \underbrace{\widetilde{W}_1}_{m_1 \times (d+1)} \underbrace{A_1}_{(d+1) \times (d+1)} \right) \\ \underbrace{\widetilde{W}_2}_{m_2 \times (m_1+1)} &\leftarrow \underbrace{\widetilde{W}_2}_{m_2 \times (m_1+1)} + \mu_2 \left( \underbrace{b_2^T}_{m_2 \times (m_1+1)} - \underbrace{\widetilde{W}_2}_{m_2 \times (m_1+1)} \underbrace{A_2}_{(m_1+1) \times (m_1+1)} \right) \end{aligned}$$

The following table summarizes the new dimensions for the augmented matrices.

Symbol	Dimensions	Meaning
$\widetilde{X}$	$\mathbb{R}^{(d+1) \times n}$	Augmented input with a row of ones for bias absorption
$\widetilde{W}_1$	$\mathbb{R}^{m_1 \times (d+1)}$	First layer augmented weight matrix including bias
$\widetilde{H}_1$	$\mathbb{R}^{(m_1+1) \times n}$	Augmented first layer output $H_1$ with a row of ones for bias absorption in the second layer
$\widetilde{W}_2$	$\mathbb{R}^{m_2 \times (m_1+1)}$	Second layer augmented weight matrix including bias

The update equations for the augmented matrices then become

$$\begin{aligned} \underbrace{\widetilde{A}_1}_{(d+1) \times (d+1)} &\leftarrow \underbrace{\frac{r}{r+N} \widetilde{A}_1}_{(d+1) \times (d+1)} + \underbrace{\frac{1}{r+N} \widetilde{X} \widetilde{X}^T}_{(d+1) \times (d+1)} \\ \underbrace{\widetilde{b}_1}_{(d+1) \times m_1} &\leftarrow \underbrace{\frac{r}{r+N} \widetilde{b}_1}_{(d+1) \times m_1} + \underbrace{\frac{1}{r+N} \widetilde{X} Z_1^T}_{(d+1) \times m_1} \\ \underbrace{\widetilde{A}_2}_{(m_1+1) \times (m_1+1)} &\leftarrow \underbrace{\frac{r}{r+N} \widetilde{A}_2}_{(m_1+1) \times (m_1+1)} + \underbrace{\frac{1}{r+N} \widetilde{H}_1 \widetilde{H}_1^T}_{(m_1+1) \times (m_1+1)} \\ \underbrace{\widetilde{b}_2}_{(m_1+1) \times m_2} &\leftarrow \underbrace{\frac{r}{r+N} \widetilde{b}_2}_{(m_1+1) \times m_2} + \underbrace{\frac{1}{r+N} \widetilde{H}_1 Z_2^T}_{(m_1+1) \times m_2} \end{aligned}$$

The following table summarizes the dimensions of the augmented matrices used in the new update equations.

Symbol	Dimensions	Meaning
$\tilde{A}_1$	$\mathbb{R}^{(d+1) \times (d+1)}$	Augmented first-layer correlation matrix estimate using $\tilde{X}\tilde{X}^T$
$\tilde{b}_1$	$\mathbb{R}^{(d+1) \times m_1}$	Augmented first-layer bias-like matrix estimate using $\tilde{X}Z_1^T$
$\tilde{X}\tilde{X}^T$	$\mathbb{R}^{(d+1) \times (d+1)}$	Outer-product of augmented input for first-layer correlation
$\tilde{X}Z_1^T$	$\mathbb{R}^{(d+1) \times m_1}$	Outer-product of augmented input with first-layer pre-activation for bias update
$\tilde{A}_2$	$\mathbb{R}^{(m_1+1) \times (m_1+1)}$	Augmented second-layer correlation matrix estimate using $\tilde{H}_1\tilde{H}_1^T$
$\tilde{b}_2$	$\mathbb{R}^{(m_1+1) \times m_2}$	Augmented second-layer bias-like matrix estimate using $\tilde{H}_1Z_2^T$
$\tilde{H}_1\tilde{H}_1^T$	$\mathbb{R}^{(m_1+1) \times (m_1+1)}$	Outer-product of augmented first-layer output for second-layer correlation
$\tilde{H}_1Z_2^T$	$\mathbb{R}^{(m_1+1) \times m_2}$	Outer-product of augmented first-layer output with second-layer pre-activation for bias update