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Deep Neural Networks

Forward and backward
propagation

Forward propagation for layer l

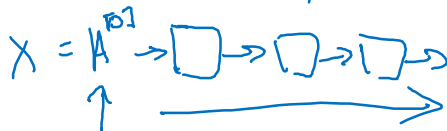
→ Input $a^{[l-1]}$ ←

→ Output $a^{[l]}$, cache $(z^{[l]})$

$$z^{[l]} = W^{[l]} \cdot a^{[l-1]} + b^{[l]}$$

$$a^{[l]} = g^{[l]}(z^{[l]})$$

$a^{[0]}$
 $A^{[0]}$



Vertically:

$$z^{[l]} = W^{[l]} \cdot A^{[l-1]} + b^{[l]}$$

$$A^{[l]} = g^{[l]}(z^{[l]})$$

Backward propagation for layer l

→ Input $da^{[l]}$

→ Output $da^{[l-1]}$, $dW^{[l]}$, $db^{[l]}$

$$dz^{[l]} = da^{[l]} * g^{[l]'}(z^{[l]})$$

$$dW^{[l]} = dz^{[l]} \cdot (a^{[l-1]})^T$$

$$db^{[l]} = dz^{[l]}$$

$$da^{[l-1]} = W^{[l]T} \cdot dz^{[l]}$$

$$dz^{[l+1]} = W^{[l+1]T} dz^{[l]} * g^{[l+1]'}(z^{[l+1]})$$

$$dz^{[l]} = dA^{[l]} * g^{[l]'}(z^{[l]})$$

$$dW^{[l]} = \frac{1}{n} dz^{[l]} \cdot A^{[l-1]T}$$

$$db^{[l]} = \frac{1}{n} \text{np.sum}(dz^{[l]}, \text{axis}=1, \text{keepdims}=\text{True})$$

$$dA^{[l-1]} = W^{[l]T} \cdot dz^{[l]}$$

Summary

