

1. Forward pass

2. Backward pass, computing the deltas: $\delta_j(t) = -\frac{\partial \mathcal{E}}{\partial net_j(t)}$

Output neuron:

$$\delta_j(t) = \frac{\partial x_j(t)}{\partial net_j^x(t)} (d_j(t) - y_j(t)) \quad \text{for } t = 1 \dots T$$

Hidden neuron:

$$\delta_j(t) = \begin{cases} \frac{\partial x_j(t)}{\partial net_j^x(t)} \left[\sum_{k=1}^L \delta_k(t) w_{j,k}^{out} \right] & \text{for } t = T \\ \frac{\partial x_j(t)}{\partial net_j^x(t)} \left[\sum_{k=1}^N \delta_k(t+1) w_{j,k} + \sum_{l=1}^L w_{j,l}^{out} \delta_l(t) \right] & \text{for } 1 < t < T \end{cases}$$

Weight change:

$$\Delta w_{ji} = \eta \sum_{t=2}^T \delta_j(t) x_i(t-1)$$