



正向传播

$$\begin{cases} z_{h1} = w_1 x_1 + w_2 x_2 + b_1 = 0.3775 \\ z_{h2} = w_3 x_1 + w_4 x_2 + b_1 = 0.3925 \end{cases}$$

激活函数 sigmoid: $S(x) = \frac{1}{1+e^{-x}}$
 $S'(x) = S(x) \cdot [1-S(x)]$

$$\begin{aligned} a_{h1} &= 0.5933 \\ a_{h2} &= 0.5969 \end{aligned}$$

$$\begin{cases} z_{o1} = w_5 a_{h1} + w_6 a_{h2} + b_2 = 1.1059 \\ z_{o2} = w_7 a_{h1} + w_8 a_{h2} + b_2 = 1.2249 \end{cases}$$

$$a_{o1} = \frac{1}{1+e^{-1.1059}} = 0.7514$$

$$a_{o2} = \frac{1}{1+e^{-1.2249}} = 0.7729$$

$$\begin{cases} E_{o1} = \frac{1}{2} (a_{o1} - y_1)^2 = 0.2748 \\ E_{o2} = \frac{1}{2} (a_{o2} - y_2)^2 = 0.0236 \end{cases}$$

$$E_t = \sum E_{oi} = 0.2984$$

$$MSE: E = \frac{1}{2} \sum (a_{oi} - y_i)^2$$

反向传播1: $w_5 \sim w_8$ 更新

$$\begin{aligned} \frac{\partial E_t}{\partial w_5} &= \frac{\partial E_t}{\partial E_{o1}} \cdot \frac{\partial E_{o1}}{\partial a_{o1}} \cdot \frac{\partial a_{o1}}{\partial z_{o1}} \cdot \frac{\partial z_{o1}}{\partial w_5} \\ &= \frac{\partial \left[\frac{1}{2} \sum (a_{oi} - y_i)^2 \right]}{\partial a_{o1}} \cdot \frac{\partial \left[\frac{1}{1+e^{-z_{o1}}} \right]}{\partial z_{o1}} \cdot \frac{\partial (w_5 a_{h1} + w_6 a_{h2} + b_2)}{\partial w_5} \\ &= (a_{o1} - y_1) \cdot \frac{+e^{-z_{o1}}}{(1+e^{-z_{o1}})^2} \cdot a_{h1} \\ &= (0.7514 - 0.01) \cdot \frac{+e^{-1.1059}}{(1+e^{-1.1059})^2} \cdot 0.5933 = 0.0822 \end{aligned}$$

$$\begin{aligned} \frac{\partial E_t}{\partial w_6} &= \frac{\partial E_t}{\partial a_{o1}} \cdot \frac{\partial a_{o1}}{\partial z_{o1}} \cdot \frac{\partial z_{o1}}{\partial w_6} \\ &= (a_{o1} - y_1) \cdot \frac{+e^{-1.1059}}{(1+e^{-1.1059})^2} \cdot a_{h2} = 0.0827 \end{aligned}$$

$$\begin{aligned} \frac{\partial E_t}{\partial w_7} &= \frac{\partial E_t}{\partial a_{o2}} \cdot \frac{\partial a_{o2}}{\partial z_{o2}} \cdot \frac{\partial z_{o2}}{\partial w_7} \\ &= (a_{o2} - y_2) \cdot \frac{+e^{-z_{o2}}}{(1+e^{-z_{o2}})^2} \cdot a_{h1} = -0.0226 \end{aligned}$$

$$\frac{\partial E_t}{\partial w_8} = (a_{o2} - y_2) \cdot \frac{+e^{-1.2249}}{(1+e^{-1.2249})^2} \cdot a_{h2} = -0.0227$$

权重更新: $lr = 0.5$

$$w_5^+ = w_5 - lr \cdot \frac{\partial E_t}{\partial w_5} = 0.40 - 0.5 \times 0.0822 = 0.3589$$

$$w_6^+ = 0.45 - 0.5 \times 0.0827 = 0.4089$$

$$w_7^+ = 0.50 - 0.5 \times (-0.0226) = 0.5113$$

$$w_8^+ = 0.55 - 0.5 \times (-0.0227) = 0.5614$$

反向传播 2: $w_1 \sim w_4$ 更新

$$\begin{aligned} \frac{\partial E_t}{\partial w_1} &= \frac{\partial E_t}{\partial a_{01}} \cdot \frac{\partial a_{01}}{\partial z_{01}} \cdot \frac{\partial z_{01}}{\partial a_{n1}} \cdot \frac{\partial a_{n1}}{\partial z_{n1}} \cdot \frac{\partial z_{n1}}{\partial w_1} \\ &+ \frac{\partial E_t}{\partial a_{02}} \cdot \frac{\partial a_{02}}{\partial z_{02}} \cdot \frac{\partial z_{02}}{\partial a_{n1}} \cdot \frac{\partial a_{n1}}{\partial z_{n1}} \cdot \frac{\partial z_{n1}}{\partial w_1} \\ &= (a_{01} - y_1) \cdot \frac{1}{1 + e^{-z_{01}}} \cdot \left(1 - \frac{1}{1 + e^{-z_{01}}}\right) \cdot w_5 \cdot \frac{e^{-z_{n1}}}{(1 + e^{-z_{n1}})^2} \cdot x_1 \\ &+ (a_{02} - y_2) \cdot \frac{1}{1 + e^{-z_{02}}} \cdot \left(1 - \frac{1}{1 + e^{-z_{02}}}\right) \cdot w_7 \cdot \frac{e^{-z_{n1}}}{(1 + e^{-z_{n1}})^2} \cdot x_1 \\ &= (0.7514 - 0.01) \times \frac{e^{-1.1059}}{(1 + e^{-1.1059})^2} \times 0.4 \times \frac{e^{-0.3775}}{(1 + e^{-0.3775})^2} \times 0.05 \\ &+ (0.7729 - 0.99) \times \frac{e^{-1.2249}}{(1 + e^{-1.2249})^2} \times 0.5 \times \frac{e^{-0.3775}}{(1 + e^{-0.3775})^2} \times 0.05 \\ &= 0.000668 - \frac{0.000253}{0.000229} = 0.000439 \end{aligned}$$

$$\begin{aligned} \frac{\partial E_t}{\partial w_2} &= (a_{01} - y_1) \times \frac{e^{-z_{01}}}{(1 + e^{-z_{01}})^2} \times w_5 \times \frac{e^{-z_{n1}}}{(1 + e^{-z_{n1}})^2} \times x_2 \\ &+ (a_{02} - y_2) \times \frac{e^{-z_{02}}}{(1 + e^{-z_{02}})^2} \times w_7 \times \frac{e^{-z_{n1}}}{(1 + e^{-z_{n1}})^2} \times x_2 \\ &= (0.7514 - 0.01) \times \frac{e^{-1.1059}}{(1 + e^{-1.1059})^2} \times 0.4 \times \frac{e^{-0.3775}}{(1 + e^{-0.3775})^2} \times 0.10 \\ &+ (0.7729 - 0.99) \times \frac{e^{-1.2249}}{(1 + e^{-1.2249})^2} \times 0.5 \times \frac{e^{-0.3775}}{(1 + e^{-0.3775})^2} \times 0.10 \\ &= 0.001337 - 0.000460 = 0.000877 \end{aligned}$$

$$\begin{aligned} \frac{\partial E_t}{\partial w_3} &= (0.7514 - 0.01) \times \frac{e^{-1.1059}}{(1 + e^{-1.1059})^2} \times 0.45 \times \frac{e^{-0.3925}}{(1 + e^{-0.3925})^2} \times 0.05 \\ &+ (0.7729 - 0.99) \times \frac{e^{-1.2249}}{(1 + e^{-1.2249})^2} \times 0.55 \times \frac{e^{-0.3925}}{(1 + e^{-0.3925})^2} \times 0.05 \\ &= 0.000750 - 0.000252 = 0.000498 \end{aligned}$$

$$\begin{aligned} \frac{\partial E_t}{\partial w_4} &= (0.7514 - 0.01) \times \frac{e^{-1.1059}}{(1 + e^{-1.1059})^2} \times 0.45 \times \frac{e^{-0.3925}}{(1 + e^{-0.3925})^2} \times 0.10 \\ &+ (0.7729 - 0.99) \times \frac{e^{-1.2249}}{(1 + e^{-1.2249})^2} \times 0.55 \times \frac{e^{-0.3925}}{(1 + e^{-0.3925})^2} \times 0.10 \\ &= 0.001500 - 0.000504 = 0.000996 \end{aligned}$$

权重更新 $lr=0.5$

$$w_1^+ = 0.15 - 0.5 \times 0.000439 = 0.14978$$

$$w_2^+ = 0.20 - 0.5 \times 0.000877 = 0.19956$$

$$w_3^+ = 0.25 - 0.5 \times 0.000698 = 0.24975$$

$$w_4^+ = 0.30 - 0.5 \times 0.000996 = 0.29950$$

所有权重更新完毕
第一轮完成

迭代正向:

$$z_{h1}^+ = w_1^+ x_1 + w_2^+ x_2 + b_1 = 0.37745$$

$$z_{h2}^+ = w_3^+ x_1 + w_4^+ x_2 + b_1 = 0.39244$$

$$a_{h1}^+ = \frac{1}{1 + e^{-0.37745}} = 0.59326$$

$$a_{h2}^+ = \frac{1}{1 + e^{-0.39244}} = 0.59687$$

$$z_{o1}^+ = w_5^+ a_{h1} + w_6^+ a_{h2} + b_2 = 0.3589 \times 0.59326 + 0.4087 \times 0.59687 + 0.6 = 1.05686$$

$$z_{o2}^+ = 0.5113 \times 0.59326 + 0.5614 \times 0.59687 + 0.60 = 1.23842$$

$$a_{o1}^+ = \frac{1}{1 + e^{-1.0569}} = 0.7421$$

$$a_{o2}^+ = \frac{1}{1 + e^{-1.2384}} = 0.7753$$

$$\therefore E_t^+ = \frac{1}{2} [(0.7421 - 0.01)^2 + (0.7753 - 0.99)^2] = 0.2910$$

反向传播 $w_5 \sim w_8$ 更新 $\Rightarrow w_1 \sim w_4$ 更新 \Rightarrow 求新 E_t 循环迭代