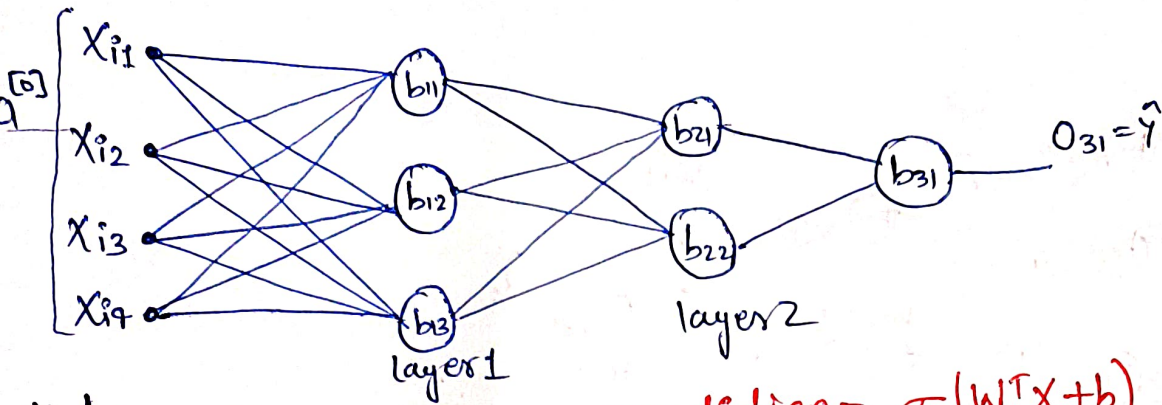


→ Forward Propagation



Layer I

$$\text{prediction} = \sigma(W^T X + b)$$

$$\begin{bmatrix} W'_{11} & W'_{12} & W'_{13} \\ W'_{21} & W'_{22} & W'_{23} \\ W'_{31} & W'_{32} & W'_{33} \\ W'_{41} & W'_{42} & W'_{43} \end{bmatrix}^T \begin{bmatrix} X_{i1} \\ X_{i2} \\ X_{i3} \\ X_{i4} \end{bmatrix} + \begin{bmatrix} b_{11} \\ b_{12} \\ b_{13} \end{bmatrix}$$

$4 \times 3 \xrightarrow{T} 3 \times 4 \quad 4 \times 1 \quad 3 \times 1$

$$\begin{bmatrix} W'_{11} X_{i1} + W'_{21} X_{i2} + W'_{31} X_{i3} + W'_{41} X_{i4} \\ W'_{12} X_{i1} + W'_{22} X_{i2} + W'_{32} X_{i3} + W'_{42} X_{i4} \\ W'_{13} X_{i1} + W'_{23} X_{i2} + W'_{33} X_{i3} + W'_{43} X_{i4} \end{bmatrix} + \begin{bmatrix} b_{11} \\ b_{12} \\ b_{13} \end{bmatrix}$$

3×1

$$\sigma \left(\begin{bmatrix} W'_{11} X_{i1} + W'_{21} X_{i2} + W'_{31} X_{i3} + W'_{41} X_{i4} + b_{11} \\ W'_{12} X_{i1} + W'_{22} X_{i2} + W'_{32} X_{i3} + W'_{42} X_{i4} + b_{12} \\ W'_{13} X_{i1} + W'_{23} X_{i2} + W'_{33} X_{i3} + W'_{43} X_{i4} + b_{13} \end{bmatrix} \right) \rightarrow \begin{bmatrix} O_{11} \\ O_{12} \\ O_{13} \end{bmatrix} = a^{[1]}$$

Layer II

$$\begin{bmatrix} W''_{11} & W''_{12} \\ W''_{21} & W''_{22} \\ W''_{31} & W''_{32} \end{bmatrix}^T \begin{bmatrix} O_{11} \\ O_{12} \\ O_{13} \end{bmatrix} + \begin{bmatrix} b_{21} \\ b_{22} \end{bmatrix}$$

$3 \times 2 \xrightarrow{T} 2 \times 3 \quad 3 \times 1 \quad 2 \times 1$

$$\sigma \left(\begin{bmatrix} W''_{11} O_{11} + W''_{21} O_{12} + W''_{31} O_{13} + b_{21} \\ W''_{12} O_{11} + W''_{22} O_{12} + W''_{32} O_{13} + b_{22} \end{bmatrix} \right) = \begin{bmatrix} O_{21} \\ O_{22} \end{bmatrix} = a^{[2]}$$

layer 3

8

$$\begin{bmatrix} w_{11}^3 \\ w_{21}^3 \end{bmatrix}^T \begin{bmatrix} 0_{21} \\ 0_{22} \end{bmatrix} + [b_{31}]$$

$2 \times 1 \quad 1 \times 2 \quad \quad 2 \times 1$

$$\sigma \left(\begin{bmatrix} w_{11}^3 0_{21} + w_{21}^3 0_{22} + b_{31} \end{bmatrix} \right) = \hat{y}_i = 0_{31} = a^{[3]}$$

$$a^{[1]} = \sigma(a^{[0]} w^{[1]} + b^{[1]})$$

$$a^{[2]} = \sigma(a^{[1]} w^{[2]} + b^{[2]})$$

$$a^{[3]} = \sigma(a^{[2]} w^{[3]} + b^{[3]})$$

$$a^{[3]} = \sigma \left(\underbrace{\underbrace{\sigma(a^{[0]} w^{[1]} + b^{[1]})}_{a^1} w^{[2]} + b^{[2]}}_{a^2} w^{[3]} + b^{[3]} \right)$$