

Backward Propagation :-

Input: $da^{[L]}$

Output: $da^{[L-1]}$, $dw^{[L]}$, $db^{[L]}$

$$dz^{[L]} = \frac{dL}{dz^{[L]}} = \frac{dL}{da^{[L]}} \frac{da^{[L]}}{dz^{[L]}}$$

$$z^{[L]} = w^{[L]} A^{[L-1]} + b^{[L]}$$
$$A^{[L]} = g(z^{[L]})$$

$$dz^{[L]} = da^{[L]} * g^{[L]'}(z^{[L]}) \quad \text{--- (1)}$$

$$dw^{[L]} = dz^{[L]} * A^{[L-1]}$$

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

This is the idea.
Actual formula might slightly vary. --- (2)

$$\frac{dL}{da^{[L-1]}} = \frac{dL}{dz^{[L]}} \frac{dz^{[L]}}{da^{[L-1]}}$$

$$da^{[L-1]} = \cancel{dz^{[L]}} w^{[L]T} dz^{[L]}$$

$$da^{[L]} = w^{[L+1]T} dz^{[L+1]} \quad \text{--- (3)}$$

$$\therefore dz^{[L]} = w^{[L+1]T} dz^{[L+1]} * g^{[L]'}(z^{[L]})$$