

Back propagation

do feedforward and get the error
go at the opposite direction.

increase the weights that come from better
classification and decrease ones that are worse.

more formally:

$$W_{ij}'^{(k)} \leftarrow W_{ij}^{(k)} - \alpha \frac{\partial E}{\partial W_{ij}^{(k)}}$$

Some reminders: chain rule

$$A = f(x)$$

$$B = g \circ f(x)$$

$$\frac{\partial B}{\partial x} = \frac{\partial B}{\partial A} \frac{\partial A}{\partial x}$$

$$\begin{aligned} & \sigma'(x) \\ &= \sigma(x)(1 - \sigma(x)) \end{aligned}$$

we now have all the ingredients to train
neural networks!