$$\frac{\partial MSE(Y, \hat{Y}_1)}{\partial W_0} = \frac{\partial MSE(Y, \hat{Y}_1)}{\partial \hat{Y}_1} \frac{\partial \hat{Y}_1}{\partial z_1} \frac{\partial z_1}{\partial \hat{Y}_0} \frac{\partial \hat{Y}_0}{\partial z_0} \frac{\partial \hat{z}_0}{\partial W_0}$$