

# **Backpropagation Overview**



For the basic case of a feedforward network, where nodes in each layer are connected only to nodes in the immediate next layer (without skipping any layers), and there is a loss function that computes a scalar loss for the final output, backpropagation can be understood simply by matrix multiplication.[c] Essentially, backpropagation evaluates the expression for the derivative of the cost function as a product of derivatives between each layer from right to left – "backwards" – with the gradient of the weights between each layer being a simple modification of the partial products (the "backwards propagated error").

```
Given an input-output pair
Х
У
)
{\displaystyle (x,y)}, the loss is:
C
У
f
W
L
1
W
L
f
2
(
W
2
f
(
W
```



```
1
Х
)
)
)
{\c C(y,f^{L}(W^{L})^{L-1}\cdot f^{L-1}(W^{L-1}\cdot f^{L-1}(W^{1}x))\cdot cdots )))}
To compute this, one starts with the input
{\displaystyle x} and works forward; denote the weighted input of each hidden layer as
{\displaystyle |} as the activation
{\displaystyle a^{I}}. For backpropagation, the activation
{\displaystyle a^{l}} \ as well as the derivatives
f
{\displaystyle (f^{l})'} (evaluated at
{\scriptstyle (\displaystyle\ z^{l})\ } must be cached for use during the backwards pass.
The derivative of the loss in terms of the inputs is given by the chain rule; note that each term is a
total derivative, evaluated at the value of the network (at each node) on the input
{\displaystyle x}:
d
C
d
а
d
а
L
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Z
L
```



```
d
Z
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Z
1
д
Χ
\dz^{1}}\\cot {\ \ \ }x},
where
d
```



```
а
 L
 d
 Z
{\displaystyle \frac{da^{L}}{dz^{L}}} is a diagonal matrix.
These terms are: the derivative of the loss function;[d] the derivatives of the activation functions;[e]
 and the matrices of weights:[f]
 d
 C
 d
  а
 W
 W
 W
\del{delta} \delta \d
(f^{1})'\cdot W^{1}.}
```

## The gradient

 $\nabla$ {\displaystyle \nabla } is the transpose of the derivative of the output in terms of the input, so the matrices are transposed and the order of multiplication is reversed, but the entries are the same:

 $\nabla$ Х C = ( W 1 ) Τ f 1 W L 1 ) Τ f 1 ) W ) Τ L ) 0  $\nabla$ 



```
а
L
C
(W^{L})^{T}\cdot (f^{L})'\cdot (nabla_{a^{L}}C.)
Backpropagation then consists essentially of evaluating this expression from right to left
(equivalently, multiplying the previous expression for the derivative from left to right), computing
the gradient at each layer on the way; there is an added step, because the gradient of the weights is
not just a subexpression: there's an extra multiplication.
Introducing the auxiliary quantity
δ
{\displaystyle \delta ^{I}} for the partial products (multiplying from right to left), interpreted as the
"error at level
{\displaystyle |}" and defined as the gradient of the input values at level
{\displaystyle |}:
δ
:=
W
1
)
Т
f
1
)
0
(
W
```



```
1
)
 Τ
  1
  W
  Т
  \nabla
  а
  C
  $$  \Big( \frac {l+1})^{T}\cdot (f^{l+1})^{T}\cdot (f^{l+1})^{T
 (f^{L-1})'\circ (W^{L})^{T}\cdot (f^{L})'\circ (A^{L})\subset A^{L})C.
 Note that
 δ
 {\displaystyle \delta ^{I}} is a vector, of length equal to the number of nodes in level
 {\displaystyle I}; each component is interpreted as the "cost attributable to (the value of) that node".
 The gradient of the weights in layer
 {\displaystyle l} is then:
 \nabla
 W
  C
  δ
```

```
а
I
1
Τ
\wedge \mbox{\label{lambda} $$\w^{l}}C=\delta ^{l}(a^{l-1})^{T}.}
The factor of
{\sigma^{l-1}} is because the weights
{\displaystyle W^{I}} between level
{\displaystyle I-1} and
{\displaystyle |} affect level
{\displaystyle |} proportionally to the inputs (activations): the inputs are fixed, the weights vary.
The
δ
{\displaystyle \delta ^{I}} can easily be computed recursively, going from right to left, as:
δ
1
:=
1
W
Τ
δ
```

```
The gradients of the weights can thus be computed using a few matrix multiplications for each level;
this is backpropagation.
Compared with naively computing forwards (using the
δ
{\displaystyle \delta ^{I}} for illustration):
δ
1
=
f
1
0
W
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)
Т
(
f
2
)
W
1
)
Τ
1
)
0
```

```
W
L
)
Т
f
\nabla
а
C
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2
(
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2
W
1
Т
1
W
Т
(
f
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```
)
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L
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:
δ
L
1
1
W
)
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C
δ
L
\nabla
а
L
C
```



```
(W^{L-1})^{T}\cdot (f^{L-1})'\cdot (W^{L})^{T}\cdot (f^{L})'\cdot (f^{
(f^{2})\circ \cdots \circ (W^{L-1})^{T}\cdot (f^{L-1})\circ (W^{L})^{T}\cdot (f^{L})\circ \nabla (f^{2})\circ \cdots \circ (W^{L})^{T}\cdot (f^{L})\circ \nabla (f^{L})\circ \cdots \c
_{a^{L}}C\\lambda \dots \dots \dots \f^{L-1}&=(f^{L-1})'\circ (W^{L})^{T}\cdot (f^{L})'\circ \nabla \dots \dots\dots \dots \dots \dots \dots \dots \dots \dots \dots \dots \dots
_{a^{L}}C\\lambda ^{L}&=(f^{L})'\circ _{a^{L}}C,\end{aligned}}
There are two key differences with backpropagation:
Computing
δ
Τ
{\displaystyle \delta ^{I-1}} in terms of
δ
{\displaystyle \delta ^{I}} avoids the obvious duplicate multiplication of layers
{\displaystyle |} and beyond.
Multiplying starting from
\nabla
а
L
{\displaystyle \nabla _{a^{L}}C} - propagating the error backwards - means that each step simply
multiplies a vector (
δ
{\displaystyle \delta ^{|}}) by the matrices of weights
W
)
Т
{\scriptstyle V_{l}}^{T} \ and \ derivatives \ of \ activations
(
f
1
)
{\displaystyle (f^{\l-1})'}. By contrast, multiplying forwards, starting from the changes at an earlier
layer, means that each multiplication multiplies a matrix by a matrix. This is much more expensive,
and corresponds to tracking every possible path of a change in one layer
{\displaystyle |} forward to changes in the layer
+
{\displaystyle I+2} (for multiplying
```



```
l
+
1
{\displaystyle W^{l+1}} by
W
l
+
2
```

{\displaystyle W^{I+2}}, with additional multiplications for the derivatives of the activations), which unnecessarily computes the intermediate quantities of how weight changes affect the values of hidden nodes.

explain me this



This explanation details **backpropagation**, the algorithm for training a neural network by adjusting its weights to minimize the loss function. Here's a **step-by-step breakdown** of the concepts:

#### 1. Feedforward Neural Network Basics

- A feedforward network has **layers** where nodes (neurons) in one layer are connected only to the next layer.
- The **loss function** measures how far the network's output f(x) is from the desired output y (e.g., mean squared error).
- Backpropagation computes gradients to adjust weights to minimize this loss.

#### 2. Structure of the Loss Function

The loss C depends on:

- Input *x*: data input to the network.
- Weights  $W^l$ : weights of the connections in layer l.
- Activations  $a^l$ : output of the neurons in layer l.
- Activation functions  $f^l$ : non-linear transformations (like sigmoid, ReLU).

The network maps input x through layers as:

$$C(y,f^L(W^Lf^{L-1}(\dots f^1(W^1x)\dots)))$$

- ullet  $f^1(W^1x)$ : the first layer processes x with weights  $W^1.$
- ullet  $f^L$ : the final layer processes previous activations and computes output.
- ullet C: computes the scalar loss based on the final output.

#### 3. Forward Pass

• For every layer *l*, compute:

- $\circ \;$  Weighted input  $z^l = W^l a^{l-1}.$
- $\circ$  Activation  $a^l=f^l(z^l)$ .
- Cache  $z^l$  and  $a^l$  for backpropagation.

## 4. Backpropagation

- ullet Uses the **chain rule** to compute gradients of the loss C with respect to weights  $W^l$ .
- Gradients are computed from the last layer to the first ("backward").

## 5. Key Quantities in Backpropagation

- Error term  $\delta^l$ :
  - $\circ$  Represents how much each neuron in layer l contributes to the loss.
  - Recursive relation:

$$\delta^l = (f^l)' \circ (W^{l+1})^T \delta^{l+1}$$

- Start with  $\delta^L$  (last layer) from the loss gradient.
- Propagate backward through layers.
- Gradient of weights  $W^l$ :
  - o Given by:

$$abla_{W^l}C = \delta^l(a^{l-1})^T$$

- $\delta^l$ : error term at layer l.
- $a^{l-1}$ : activations from the previous layer.

# 6. Recursive Computation of Errors

The errors propagate as:

$$egin{aligned} \delta^L &= (f^L)' \circ 
abla_{a^L} C \ \delta^{L-1} &= (f^{L-1})' \circ (W^L)^T \delta^L \ \delta^{L-2} &= (f^{L-2})' \circ (W^{L-1})^T \delta^{L-1} \end{aligned}$$

... and so on, until the first layer.

# 7. Optimizations in Backpropagation

- Backpropagation avoids recomputing terms by:
  - Reusing activations and derivatives cached during the forward pass.
  - Computing gradients layer by layer (right to left), rather than calculating full matrix operations upfront.

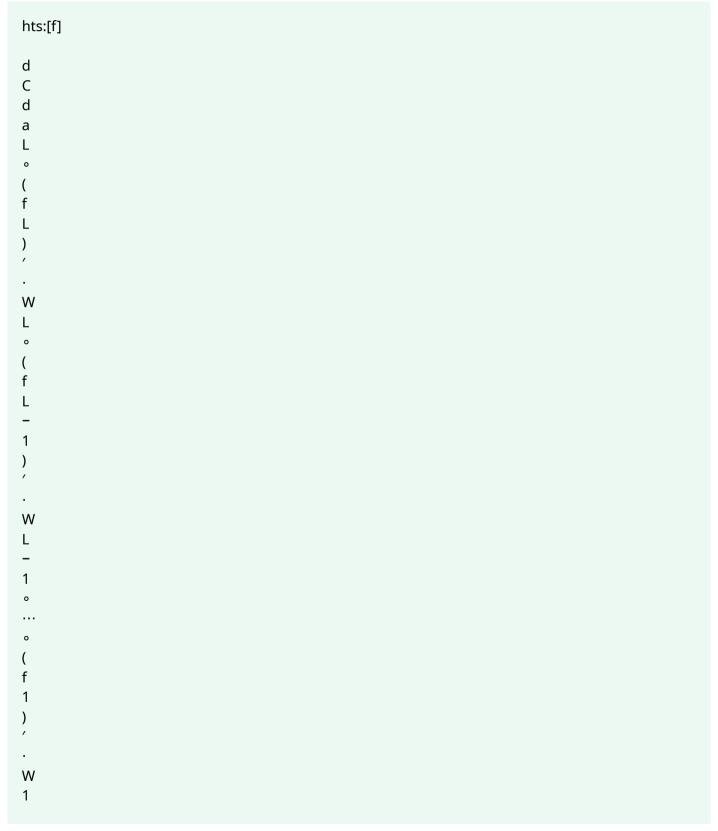
# 8. Key Takeaways



- Backpropagation relies on matrix multiplications to compute gradients efficiently.
- Each layer's weights are updated based on:
  - $\circ$  The error term  $\delta^l$ .
  - $\circ$  Activations from the previous layer  $a^{l-1}$ .
- The chain rule allows gradients to "propagate backward" through the network.

Would you like me to explain any specific mathematical equation or concept in more detail?







The gr



The notation in this equation describes how the derivative of the cost function C is calculated with respect to the activations  $a^L$  in the final layer of the network, propagated backward through each layer using the **chain rule**. Here's the breakdown of the equation:

### **Equation:**

$$rac{dC}{da^L}\circ (f^L)'\cdot W^L\circ (f^{L-1})'\cdot W^{L-1}\circ \cdots \circ (f^1)'\cdot W^1$$

### 1. Components of the Equation

- (a)  $\frac{dC}{da^L}$ :
  - This is the derivative of the loss C with respect to the output activations  $a^L$  of the final layer.
  - It shows how sensitive the loss is to changes in the final output.
- (b)  $(f^L)'$ :
  - ullet Derivative of the activation function  $f^L$  at the output layer.
  - ullet It tells how the weighted input  $z^L$  affects the activation  $a^L.$
- (c)  $W^L$ :
  - Weight matrix connecting the last hidden layer to the final output layer.
  - ullet Each weight contributes to how strongly the activations  $a^{L-1}$  influence the activations  $a^L$ .

#### (d) Composition (o) and Matrix Multiplication (·):

- o: Element-wise multiplication (Hadamard product), used for applying derivatives to the specific activations.
- : Regular matrix multiplication, used for propagating errors through weights.

## 2. Meaning of the Expression

#### **Key Idea: Backward Propagation**

- ullet The derivative of the cost C with respect to weights or activations is computed by propagating the error **backward** through the network, layer by layer.
- At each layer *l*:
  - $\circ \;$  Multiply the current layer's error by the weight matrix  $W^l$  (transposed if needed).
  - $\circ$  Apply the derivative of the activation function  $(f^l)'$ .

#### **Step-by-Step Interpretation**

- 1. Start with  $\frac{dC}{da^L}$ , the error at the final layer.
- 2. Multiply element-wise by  $(f^L)'$ , the derivative of the activation at the final layer.
- 3. Multiply by  ${\cal W}^L$  to distribute the error back to the previous layer.
- 4. Repeat for each previous layer l:
  - Multiply by  $(f^l)'$ , the activation function's derivative at layer l.
  - Multiply by  $W^l$ , the weights at layer l.
- 5. Continue this process until the first layer is reached.

#### 3. Purpose of the Expression

This formula essentially combines:

- ullet The gradient of the loss C with respect to the output.
- The propagation of this gradient backward through:
  - The activation functions  $((f^l)')$ .
  - $\circ$  The weights ( $W^l$ ).

This backward propagation calculates how the loss  ${\cal C}$  depends on the weights and inputs of the network, enabling gradient descent updates.

### **Example Intuition:**

Imagine C as a function of nested layers:

$$C = g(f^L(W^L f^{L-1}(W^{L-1} \dots f^1(W^1 x) \dots)))$$

Using the chain rule:

- 1. Compute  $\frac{\partial C}{\partial f^L}$ , the loss sensitivity at the final layer.
- 2. Work backward through each layer:
  - Account for weight influences ( $W^l$ ).
  - $\circ$  Account for activation non-linearities ( $(f^l)'$ ).

Would you like a numerical example of this process or more explanation of any term?



explain with example derivate



Let's break down backpropagation with an **example** involving a small neural network and use derivatives to explain step by step.

# **Example Neural Network**

We have:

1. Input Layer (x):  $x = [1,2]^ op$ 

2. Weights (W):

$$\circ~W^1=egin{bmatrix} 0.1&0.4\0.3&0.6\end{bmatrix}$$
 (connecting input to hidden layer)  $\circ~W^2=egin{bmatrix} 0.5\0.7\end{bmatrix}$  (connecting hidden layer to output)

3. Activation Functions:

- $\circ$  Hidden Layer:  $f^1(z) = \operatorname{ReLU}(z) = \max(0,z)$
- Output Layer:  $f^2(z) = z$  (Linear activation)
- 4. Target Output: y=5
- 5. **Loss Function:** Mean Squared Error (MSE):  $C=\frac{1}{2}(y-\hat{y})^2$ , where  $\hat{y}$  is the predicted output.

## **Step 1: Forward Pass**

(a) Calculate the weighted input to the hidden layer:

$$z^1 = W^1 \cdot x = egin{bmatrix} 0.1 & 0.4 \ 0.3 & 0.6 \end{bmatrix} \cdot egin{bmatrix} 1 \ 2 \end{bmatrix} = egin{bmatrix} 0.1 + 0.8 \ 0.3 + 1.2 \end{bmatrix} = egin{bmatrix} 0.9 \ 1.5 \end{bmatrix}$$

(b) Apply the activation function ( ${
m ReLU}$ ):

$$a^1 = \operatorname{ReLU}(z^1) = \max(0,z^1) = egin{bmatrix} 0.9 \ 1.5 \end{bmatrix}$$

(c) Calculate the weighted input to the output layer:

$$z^2 = W^2 \cdot a^1 = egin{bmatrix} 0.5 & 0.7 \end{bmatrix} \cdot egin{bmatrix} 0.9 \ 1.5 \end{bmatrix} = (0.5 \cdot 0.9) + (0.7 \cdot 1.5) = 0.45 + 1.05 = 1.5$$

(d) Apply the output activation function ( $f^2$ ):

$$\hat{y} = f^2(z^2) = z^2 = 1.5$$

(e) Compute the loss:

$$C = \frac{1}{2}(y - \hat{y})^2 = \frac{1}{2}(5 - 1.5)^2 = \frac{1}{2}(3.5)^2 = 6.125$$

## **Step 2: Backward Pass**

We now compute the gradients of the weights ( $W^1$  and  $W^2$ ) using **backpropagation**.

(a) Derivative of Loss w.r.t Output  $(\hat{y})$ :

$$\frac{\partial C}{\partial \hat{y}} = \hat{y} - y = 1.5 - 5 = -3.5$$

# (b) Backpropagate to Output Layer ( $W^2$ ):

The output activation function is linear ( $f^2(z^2)=z^2$ ), so:

$$rac{\partial z^2}{\partial W^2} = a^1$$
 (input to the weights at this layer) 
$$rac{\partial C}{\partial W^2} = rac{\partial C}{\partial \hat{y}} \cdot rac{\partial \hat{y}}{\partial z^2} \cdot rac{\partial z^2}{\partial W^2}$$
 
$$rac{\partial C}{\partial W^2} = -3.5 \cdot 1 \cdot egin{bmatrix} 0.9 \\ 1.5 \end{bmatrix} = egin{bmatrix} -3.15 \\ -5.25 \end{bmatrix}$$

# (c) Backpropagate to Hidden Layer ( $W^1$ ):

For  $\delta^1$ , the error at the hidden layer:

$$\delta^1 = rac{\partial C}{\partial z^1} = rac{\partial z^2}{\partial a^1} \cdot rac{\partial C}{\partial z^2}$$

The derivative of  $z^2$  w.r.t  $a^1$  is the weights  $W^2$ :

$$rac{\partial z^2}{\partial a^1} = W^2 = egin{bmatrix} 0.5 \ 0.7 \end{bmatrix}$$

So:

$$\delta^1 = W^2 \cdot \delta^2 \cdot (f^1)'(z^1)$$

The ReLU derivative is 1 for z>0, so  $(f^1)'(z^1)=1$ :

$$\delta^1 = egin{bmatrix} 0.5 \ 0.7 \end{bmatrix} \cdot -3.5 = egin{bmatrix} -1.75 \ -2.45 \end{bmatrix}$$

The gradient of  $W^1$ :

$$egin{align} rac{\partial C}{\partial W^1} &= \delta^1 \cdot x^ op \ rac{\partial C}{\partial W^1} &= egin{bmatrix} -1.75 \ -2.45 \end{bmatrix} \cdot egin{bmatrix} 1 & 2 \end{bmatrix} = egin{bmatrix} -1.75 & -3.5 \ -2.45 & -4.9 \end{bmatrix} 
onumber \end{aligned}$$

## **Final Gradients**

 $\bullet \quad \text{Gradient for } W^2 \text{:} \begin{bmatrix} -3.15 \\ -5.25 \end{bmatrix}$   $\bullet \quad \text{Gradient for } W^1 \text{:} \begin{bmatrix} -3.15 \\ -5.25 \end{bmatrix}$ 

These gradients are used to update the weights during gradient descent:



$$W^l \leftarrow W^l - \eta \cdot rac{\partial C}{\partial W^l}$$

where  $\eta$  is the learning rate.

Would you like to explore any part of this process in more detail?



why are using hadamard onetime and matrix multiplication one time



In backpropagation, **matrix multiplication** and the **Hadamard product** (element-wise multiplication) are used at different stages because they serve distinct purposes in propagating gradients through a neural network.

#### **Matrix Multiplication: Propagating Signals Between Layers**

Matrix multiplication is used when:

• You are calculating the inputs to a layer  $z^l$ , using the equation:

$$z^l = W^l \cdot a^{l-1} + b^l$$

• During backpropagation, you use **matrix multiplication** to propagate the error signal from one layer to the previous layer. For example:

$$\delta^{l-1} = (W^l)^ op \cdot \delta^l$$

Here,  $W^l$  connects layer l-1 to l, and the matrix multiplication ensures the error at one layer influences all the connected neurons in the previous layer.

# **Hadamard Product: Applying Activation Function Derivatives**

The Hadamard product (element-wise multiplication) is used when:

• You need to combine the derivative of the activation function with the propagated error signal. This is done because the chain rule requires us to consider how each neuron in a layer contributes to the loss.

For example, at layer l, the error signal:

$$\delta^l = rac{\partial C}{\partial z^l} = \delta^{l+1} \circ (f^l)'(z^l)$$

Here:

- ullet  $\delta^{l+1}$  is the backpropagated error from the next layer.
- $(f^l)'(z^l)$  is the derivative of the activation function applied element-wise to  $z^l$ .
- o denotes the **Hadamard product**.

The Hadamard product ensures the gradient is modified neuron by neuron, reflecting the local behavior of the activation function.

## Why Both?

- 1. Matrix Multiplication:
  - Needed to propagate signals and errors across layers.
  - o Captures how neurons in one layer influence neurons in the next layer via weights.
- 2. Hadamard Product:
  - Needed to apply the derivative of the activation function.
  - Ensures backpropagation accounts for the **local nonlinearity** of each neuron.

### **Key Example in Context**

Suppose:

- Activation function  $f^1(z) = \text{ReLU}(z)$ , and its derivative  $(f^1)'(z) = 1$  if z > 0, 0 otherwise.
- Error signal at layer l+1 is  $\delta^{l+1}$ .

#### **Backpropagation Step:**

- 1. Matrix Multiplication:
  - $\circ$  Compute  $W^{l+1} \cdot \delta^{l+1}$  to propagate error across weights.
- 2. Hadamard Product:
  - $\circ$  Apply  $\delta^l = (W^{l+1} \cdot \delta^{l+1}) \circ (f^l)'(z^l)$  to consider the local derivative of the activation function for each neuron.

#### **Intuition**

- Matrix Multiplication: "Which neurons in the previous layer are responsible for the current error?"
- Hadamard Product: "How does each neuron's activation function adjust the error signal for itself?"

This combination ensures gradients are propagated correctly and consistently across layers, respecting both the connections between layers and the behavior of individual neurons.





l−1\=(Wl)⊤·δl explain



The formula  $\delta^{l-1}=(W^l)^{\top}\cdot \delta^l$  represents the **backward propagation of errors** in a neural network. Let's break it down step by step with an explanation and intuition.



## What is Backpropagation?

Backpropagation is the process of calculating the gradients of the loss function with respect to the network's weights so that they can be updated to minimize the loss. The error signal ( $\delta^l$ ) propagates backward from the output layer to the input layer, layer by layer.

## **Key Elements of the Formula**

- 1.  $\delta^l$ :
  - $\circ$  This represents the error signal at layer l.
  - $\circ$  It tells us how much each neuron in layer l contributed to the overall loss.
- 2.  $W^l$ :
  - $\circ$  The weight matrix for the connections between layer l-1 and l.
  - $\circ$  Its dimensions are  $(n_l \times n_{l-1})$ , where  $n_l$  is the number of neurons in layer l and  $n_{l-1}$  is the number of neurons in layer l-1.
- 3.  $(W^l)^{\top}$ :
  - $\circ$  The transpose of the weight matrix  $W^l$ .
  - $\circ$  Its dimensions become  $(n_{l-1} \times n_l)$ , reversing the roles of inputs and outputs.
- 4. Matrix Multiplication ( $(W^l)^{ op} \cdot \delta^l$ ):
  - $\circ$  This propagates the error signal from layer l back to layer l-1.
  - $\circ$  The multiplication aggregates the contribution of errors from all neurons in layer l to each neuron in layer l-1.
- 5.  $\delta^{l-1}$ :
  - $\circ~$  The resulting error signal for layer l-1.
  - $\circ~$  It shows how much each neuron in layer l-1 contributed to the error.

# Why Use the Transpose?

ullet Forward Pass: In the forward pass, the input to layer l is calculated as:

$$z^l = W^l \cdot a^{l-1} + b^l$$

where  $W^l$  maps activations  $a^{l-1}$  from layer l-1 to layer l.

• **Backward Pass:** To "reverse" this process and propagate errors backward, we need to "undo" the forward multiplication. The transpose  $(W^l)^{\top}$  flips the direction, moving the error signal from layer l back to l-1.

#### **Intuition**

Think of each layer's neurons as being responsible for generating part of the overall error. During the backward pass:

1. Each neuron in layer l-1 receives an aggregated signal that tells it how much it influenced the error in the subsequent layer (l).



- 2. This aggregation is performed via  $(W^l)^{\top} \cdot \delta^l$ :
  - o **Transpose:** Redistributes the error contributions back to the preceding layer.
  - Matrix Multiplication: Combines these contributions for all connections (neurons).

## **Example**

Suppose we have:

- 2 neurons in layer l-1, 3 neurons in layer l.
- $\bullet \ \ \text{Weight matrix} \ W^l = \begin{bmatrix} w_{11} & w_{12} \\ w_{21} & w_{22} \\ w_{31} & w_{32} \end{bmatrix} \text{, dimensions } 3 \times 2.$   $\bullet \ \ \text{Error at layer} \ l : \delta^l = \begin{bmatrix} \delta^l_1 \\ \delta^l_2 \\ \delta^l_2 \end{bmatrix} \text{, dimensions } 3 \times 1.$

To compute  $\delta^{l-1}$ :

1. Transpose  $W^l$ :

$$(W^l)^ op = egin{bmatrix} w_{11} & w_{21} & w_{31} \ w_{12} & w_{22} & w_{32} \end{bmatrix}, ext{ dimensions } 2 imes 3.$$

2. Multiply  $(W^l)^{\top} \cdot \delta^l$ :

$$\delta^{l-1} = egin{bmatrix} w_{11} & w_{21} & w_{31} \ w_{12} & w_{22} & w_{32} \end{bmatrix} \cdot egin{bmatrix} \delta_1^l \ \delta_2^l \ \delta_3^l \end{bmatrix} \, .$$

Result:

$$\delta^{l-1} = egin{bmatrix} w_{11}\delta^l_1 + w_{21}\delta^l_2 + w_{31}\delta^l_3 \ w_{12}\delta^l_1 + w_{22}\delta^l_2 + w_{32}\delta^l_3 \end{bmatrix}.$$

This gives the error signal for each neuron in layer l-1.

# **Summary**

The formula  $\delta^{l-1} = (W^l)^{\top} \cdot \delta^l$ :

- Uses matrix multiplication with the transpose of the weight matrix to propagate error backward.
- ullet Helps each neuron in the previous layer (layer l-1) understand how much it contributed to the error in the current layer (layer l).
- Prepares the error signal for further propagation backward, eventually reaching the input layer.



formula of error at the last level



The formula for the error at the last level (output layer) in backpropagation is given by:

$$\delta^L = 
abla_{a^L} C \circ f'(z^L)$$

## **Explanation of the Formula**

- 1.  $\delta^L$ :
  - $\circ$  Represents the error signal (or gradient) at the output layer L.
  - It quantifies how much the neurons in the output layer contributed to the overall loss.
- 2.  $\nabla_{a^L}C$ :
  - $\circ$  The gradient of the cost (loss) function C with respect to the activations  $a^L$  in the output layer.
  - $\circ$  This shows how much the network's output  $a^L$  differs from the true target y.
- 3.  $f'(z^L)$ :
  - $\circ$  The derivative of the activation function f at the weighted input  $z^L = W^L a^{L-1} + b^L$ .
  - $\circ$  This determines how changes in the weighted input  $z^L$  affect the activations  $a^L$ .
- 4. (Hadamard Product):
  - Element-wise multiplication, because the error signal at each neuron in the output layer depends only on its own activation and input, not on the others.

## Step-by-Step Breakdown

- 1. Cost Function Gradient ( $\nabla_{a^L}C$ ):
  - For a common cost function like Mean Squared Error (MSE):

$$C=rac{1}{2}\|a^L-y\|^2$$

The derivative is:

$$abla_{a^L}C=a^L-y$$

This measures the difference between the predicted output  $a^L$  and the true label y.

o For Cross-Entropy Loss (often used with a softmax activation):

$$C = -\sum_i y_i \log(a_i^L)$$

The derivative is:

$$abla_{a^L}C=a^L-y$$

when  $a^L$  is the softmax output.

- 2. Activation Function Derivative ( $f^{\prime}(z^L)$ ):
  - $\circ \;\;$  If the activation function  $f(z^L)$  is sigmoid:



$$f(z^L) = rac{1}{1 + e^{-z^L}}, \quad f'(z^L) = f(z^L)(1 - f(z^L))$$

- For other activation functions, compute the derivative accordingly.
- 3. Error Signal ( $\delta^L$ ):
  - o Combine the two terms using the Hadamard product:

$$\delta^L = (a^L - y) \circ f'(z^L)$$

This gives the error contribution of each neuron in the output layer.

#### **Example**

#### Given:

- $\bullet \ \ \mathsf{Output} \ a^L = [0.9, 0.2]$
- True label y = [1, 0]
- ullet Activation function: sigmoid ( $f'(z^L)=f(z^L)(1-f(z^L))$ )
- ullet Weighted input  $z^L = [2.2, -1.5]$
- 1. Compute the cost gradient:

$$\nabla_{a^L} C = a^L - y = [0.9 - 1, 0.2 - 0] = [-0.1, 0.2]$$

2. Compute the activation function derivative:

$$f'(z^L) = f(z^L)(1 - f(z^L))$$

For 
$$z^L=2.2$$
,  $f(2.2)\approx 0.9\Rightarrow f'(2.2)=0.9 imes (1-0.9)=0.09$ . For  $z^L=-1.5$ ,  $f(-1.5)\approx 0.18\Rightarrow f'(-1.5)=0.18 imes (1-0.18)=0.1476$ .

So:

$$f'(z^L) = [0.09, 0.1476]$$

3. Compute the error signal:

$$\delta^L = 
abla_{a^L} C \circ f'(z^L)$$

$$\delta^L = [-0.1, 0.2] \circ [0.09, 0.1476] = [-0.009, 0.02952]$$

#### **Conclusion**

The error signal at the output layer ( $\delta^L$ ) combines the difference between the predicted and true outputs with the sensitivity of the activation function. This forms the starting point for propagating the error backward through the network.



how is this a gradient of weight:

```
\nabla
W
δ
Т
\wedge \mbox{\label{lambda} $$\w^{l}}C=\delta ^{l}(a^{l-1})^{T}.}
The factor of
{\sigma^{l-1}} is because the weights
W
{\displaystyle W^{I}} between level
{\displaystyle I-1} and
{\displaystyle |} affect level
{\displaystyle |} proportionally to the inputs (activations): the inputs are fixed, the weights vary.
```



The formula

$$abla_{W^l}C = \delta^l(a^{l-1})^T$$

is the **gradient of the cost function** C with respect to the weights  $W^l$  at layer l. Let's break this down step by step and understand why this is the gradient:

## 1. What does the formula represent?

- $\nabla_{W^l}C$ :
  - $\circ$  This is the matrix of partial derivatives of the cost C with respect to the weights  $W^l$ .
  - $\circ$  It tells us how much changing each weight  $W^l_{ij}$  (from neuron j in layer l-1 to neuron i in layer l) affects the cost.

- $\delta^l$ :
  - $\circ$  Represents the **error signal** at layer l, i.e., how much the neurons in layer l contributed to the total error.
- $(a^{l-1})^T$ :
  - $\circ$  The transpose of the activations (outputs) from the previous layer l-1. These are the inputs to the current layer l.

# 2. Why is this the gradient of C with respect to $W^l$ ?

The gradient of C with respect to  $W^l$  measures how a small change in each weight  $W^l_{ij}$  affects the overall cost C.

ullet The **weighted input** to a neuron in layer l is:

$$z^l = W^l a^{l-1} + b^l$$

where  $W^l$  is the weight matrix,  $a^{l-1}$  are the activations from the previous layer, and  $b^l$  is the bias.

ullet The activation  $a^l$  in layer l depends on  $z^l$ :

$$a^l=f^l(z^l)$$

where  $f^l$  is the activation function.

• The cost C depends on the activations  $a^l$  through the forward pass.

#### **Chain Rule:**

To compute  $\frac{\partial C}{\partial W_{ij}^l}$  , we use the chain rule:

- 1. C depends on the activations  $a^l$ .
- 2.  $a^l$  depends on the weighted input  $z^l$ .
- 3.  $z^l$  depends on the weight  $W_{ij}^l$ .

Thus:

$$\frac{\partial C}{\partial W^l} = \frac{\partial C}{\partial z^l} \cdot \frac{\partial z^l}{\partial W^l}$$

- $\frac{\partial C}{\partial z^l} = \delta^l$ :
  - $\circ$  This comes from backpropagation, where  $\delta^l$  captures the error signal for layer l.
- $\frac{\partial z^l}{\partial W^l} = a^{l-1}$ :
  - $\circ$  The weighted input  $z^l=W^la^{l-1}$  depends linearly on  $W^l$ , with  $a^{l-1}$  being the scaling factor (input to the weights).

Combining these:

$$\frac{\partial C}{\partial W^l} = \delta^l (a^{l-1})^T$$

## 3. Why is there a transpose?

- The error  $\delta^l$  is a column vector (one value for each neuron in layer l).
- The activations  $a^{l-1}$  from the previous layer are also a column vector.
- The weight matrix  $W^l$  has dimensions (number of neurons in layer l)  $\times$ (number of neurons in layer l-1).
- To compute the gradient as a matrix, we need the outer product of:
  - $\circ$   $\delta^l$  (column vector of errors) and  $(a^{l-1})^T$  (row vector of inputs).

The result is a matrix of the same shape as  $W^l$ .

# 4. Intuition: Why is it proportional to $a^{l-1}$ ?

- The weights  $W^l$  determine how much the activations from the previous layer ( $a^{l-1}$ ) contribute to the weighted input  $z^l$  in layer l.
- ullet If  $a^{l-1}$  increases, the influence of  $W^l$  on the output layer increases proportionally.
- Thus, the gradient of C with respect to  $W^l$  is proportional to the activations  $a^{l-1}$ .

## 5. Example:

Given:

$$ullet$$
  $\delta^l = egin{bmatrix} 0.2 \\ -0.1 \end{bmatrix}$  (error signal for layer  $l$ )

• 
$$\delta^l=\begin{bmatrix}0.2\\-0.1\end{bmatrix}$$
 (error signal for layer  $l$ ),
•  $a^{l-1}=\begin{bmatrix}0.5\\0.3\\0.7\end{bmatrix}$  (activations from the previous layer).

The gradient of the weights  $W^l$  is:

$$abla_{W^l}C = \delta^l(a^{l-1})^T$$

Compute the outer product:

$$(a^{l-1})^T = \begin{bmatrix} 0.5 & 0.3 & 0.7 \end{bmatrix}$$

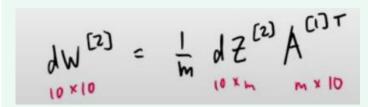
$$abla_{W^l}C = egin{bmatrix} 0.2 \ -0.1 \end{bmatrix} \cdot egin{bmatrix} 0.5 & 0.3 & 0.7 \end{bmatrix}$$

Resulting gradient matrix:

$$abla_{W^l}C = egin{bmatrix} 0.2 \cdot 0.5 & 0.2 \cdot 0.3 & 0.2 \cdot 0.7 \ -0.1 \cdot 0.5 & -0.1 \cdot 0.3 & -0.1 \cdot 0.7 \end{bmatrix} = egin{bmatrix} 0.1 & 0.06 & 0.14 \ -0.05 & -0.03 & -0.07 \end{bmatrix}$$

This matrix shows how the cost C changes with respect to each weight in  $W^l$ .





in this backprop formula why are we multiplying with 1/m



The factor  $\frac{1}{m}$  in the formula

$$dW^{[2]} = rac{1}{m} dZ^{[2]} A^{[1]^T}$$

is there because it represents the **average gradient over all training examples** in the mini-batch (or dataset). Let's break this down step by step.

#### 1. Understanding the Notation

- m: Number of training examples in the mini-batch.
- $dW^{[2]}$ : Gradient of the weights in layer 2.
- $dZ^{[2]}$ : Error signal (derivative of the cost with respect to  $Z^{[2]}$ , which is the weighted input for layer 2).
  - $\circ$  Dimensions:  $10 \times m$ , where 10 is the number of neurons in layer 2, and m is the number of examples.
- $A^{[1]^T}$ : Activations from layer 1 (inputs to layer 2), transposed.
  - $\circ$  Dimensions:  $m \times 10$ .

When you multiply  $dZ^{[2]}$  (of size  $10 \times m$ ) with  $A^{[1]^T}$  (of size  $m \times 10$ ), the result is a matrix  $dW^{[2]}$  of size  $10 \times 10$ , which matches the shape of the weight matrix  $W^{[2]}$ .

# 2. Why Do We Average?

#### **Gradient Across All Training Examples**

In neural networks, we compute the cost  ${\cal C}$  as the average cost over all training examples in the minibatch:

$$C=rac{1}{m}\sum_{i=1}^m C^{(i)}$$

where  $C^{(i)}$  is the cost for a single training example.

The gradient  $\nabla_{W^{[2]}}C$  is computed as the derivative of this average cost with respect to  $W^{[2]}$ . Using the chain rule and the fact that we are summing over all examples, we also need to divide the summed gradient by m to ensure we are working with the average gradient.

# Without $\frac{1}{m}$ :

If we omit  $\frac{1}{m}$ , the computed gradients would represent the **sum** of the individual gradients for all training examples, not the average. This could lead to updates that are scaled too large, especially for larger batch sizes. Averaging ensures consistent gradient magnitudes regardless of the batch size.

# 3. Key Role of $\frac{1}{m}$ in Optimization

Including  $\frac{1}{m}$ :

- Ensures the gradient magnitude is independent of the batch size m.
- Helps maintain stable learning rates during gradient descent.

For example:

- If m=1000, summing the gradients without dividing by m would result in much larger gradient values compared to when m=10.
- Dividing by m ensures that the weight updates remain appropriately scaled regardless of how many examples are in the batch.

## 4. How This Affects Learning

During gradient descent, we update the weights as:

$$W^{[2]} \leftarrow W^{[2]} - \alpha dW^{[2]}$$

where  $\alpha$  is the learning rate. If  $dW^{[2]}$  is not averaged (i.e., if  $\frac{1}{m}$  is omitted), the learning rate  $\alpha$  would need to be adjusted based on the batch size m, which is inconvenient and prone to errors. Averaging makes the optimization process more robust.

#### 5. Conclusion

The factor  $\frac{1}{m}$  ensures that:

- 1. The gradient  $dW^{[2]}$  represents the average effect of all training examples in the mini-batch.
- 2. The gradient magnitudes are consistent across different batch sizes.
- 3. The optimization process is stable and efficient.



in the above example where are we taking the derivative of error



In the formula

$$dW^{[2]} = rac{1}{m} dZ^{[2]} A^{[1]^T},$$

the derivative of the error is encapsulated in  $dZ^{[2]}$ , which represents the gradient of the cost function C with respect to the **pre-activation values**  $Z^{[2]}$  (i.e., the weighted input to the neurons in layer 2). Let's

# 1. What is $dZ^{[2]}$ ?

The term  $dZ^{[2]}$  comes from the chain rule during backpropagation. It represents:

$$dZ^{[2]} = rac{\partial C}{\partial Z^{[2]}}$$

This derivative measures how a small change in the pre-activation  $Z^{[2]}$  affects the cost C. The formula for  $dZ^{[2]}$  depends on the activation function used in layer 2. For example:

• For sigmoid activation:

$$dZ^{[2]} = dA^{[2]} \odot \sigma'(Z^{[2]})$$

Here:

- $\circ \ \ dA^{[2]} = rac{\partial C}{\partial A^{[2]}}$  , the derivative of the cost with respect to the activation  $A^{[2]}.$
- $\circ \ \sigma'(Z^{[2]})$  is the derivative of the sigmoid function.
- For ReLU activation:

$$dZ^{[2]} = dA^{[2]} \odot g'(Z^{[2]})$$

where  $g'(Z^{[2]})$  is the derivative of ReLU.

# 2. How is $dZ^{[2]}$ Related to the Error?

The term  $dZ^{[2]}$  directly represents the  ${f error\ signal}$  in layer 2. This is because:

1.  $dA^{[2]}$  is computed as:

$$dA^{[2]}=rac{\partial C}{\partial A^{[2]}}$$

For example, in a classification problem with softmax and cross-entropy loss,  $dA^{[2]}$  is:

$$dA^{[2]} = A^{[2]} - Y$$

where:

- $\circ A^{[2]}$  is the predicted output (softmax probabilities),
- $\circ \ Y$  is the ground truth (one-hot encoded labels).
- 2.  $dZ^{[2]}$  incorporates  $dA^{[2]}$  and the activation function derivative, propagating the error back through the activation.

#### 3. Where Is the Error Derivative Taken?

The derivative of the error (cost) with respect to the weights  $W^{[2]}$  involves  $dZ^{[2]}.$  Using the chain rule:

$$rac{\partial C}{\partial W^{[2]}} = rac{\partial C}{\partial Z^{[2]}} \cdot rac{\partial Z^{[2]}}{\partial W^{[2]}}$$

Here:

$$egin{array}{ll} ullet & rac{\partial C}{\partial Z^{[2]}} = dZ^{[2]}, \ ullet & rac{\partial Z^{[2]}}{\partial W^{[2]}} = A^{[1]}. \end{array}$$

$$ullet rac{ar{\partial Z^{[2]}}}{\partial W^{[2]}} = A^{[1]}.$$

Thus, combining these gives:

$$abla_{W^{[2]}}C=dZ^{[2]}A^{[1]^T}.$$

## 4. Where Are the Derivatives Computed?

1. Cost with respect to output ( $dA^{[2]}$ ):

This is where the derivative of the **error** starts. It depends on the cost function (e.g., mean squared error or cross-entropy). For softmax + cross-entropy,  $dA^{[2]}=A^{[2]}-Y$ .

2. Error propagation to  $Z^{[2]}$  ( $dZ^{[2]}$ ):

By incorporating the activation function derivative  $\sigma'(Z^{[2]})$ , we get  $dZ^{[2]}.$ 

3. Gradient of the weights ( $dW^{[2]}$ ):

Finally, the gradient of the weights is computed by multiplying  $dZ^{[2]}$  (error signal) with the activations from the previous layer  $A^{[1]}$ .

## 5. Summary

The derivative of the error is first computed at the **output layer** (as  $dA^{[2]}$ ) and then propagated backward layer by layer. The specific point where the derivative of the error is computed in the formula is:

•  $dZ^{[2]}$ : The direct derivative of the error signal with respect to  $Z^{[2]}$ .



but eror is simply stated as Y-OneHot



Yes, the error at the **output layer** is indeed often expressed as Y - OneHot, or more generally:

$$\mathrm{Error} = A^{[L]} - Y,$$

where:

- $A^{[L]}$  is the activation/output of the last layer (predicted values),
- *Y* is the ground truth (one-hot encoded labels in classification).



# Why Is $\mathrm{Error} = Y - A^{[L]}$ Not the Full Gradient of the Weights?

The raw error  $(A^{[L]}-Y)$  captures the **difference between predictions and ground truth**, but to compute the **gradient of the weights**, we need to consider how this error propagates through the network. This involves taking into account:

- 1. The **activation function** used at the output.
- 2. The relationship between the current layer's weights and the pre-activation values (Z).

# Key Steps to Get $dW^{[L]}$ :

- 1. Raw Error Signal ( $dA^{[L]}$ ): The difference  $A^{[L]}-Y$  is the starting point of the gradient computation. This represents how far off the prediction is from the actual target.
- 2. Backpropagation Through the Activation Function ( $dZ^{[L]}$ ): To compute the gradient with respect to the pre-activation values ( $Z^{[L]}$ ), we apply the chain rule:

$$dZ^{[L]}=dA^{[L]}\odot\sigma'(Z^{[L]}).$$

- $\circ \ dA^{[L]} = A^{[L]} Y$  (for softmax + cross-entropy or sigmoid + MSE).
- $\circ \ \sigma'(Z^{[L]})$  is the derivative of the activation function at the output layer.
- 3. **Gradient of Weights** ( $dW^{[L]}$ ): Once  $dZ^{[L]}$  is computed, we can calculate the gradient of the weights:

$$dW^{[L]} = rac{1}{m} dZ^{[L]} A^{[L-1]^T}.$$

- $\circ \ A^{[L-1]}$  is the activations from the previous layer.
- $\circ \ m$  is the number of training examples (to average the gradients over the batch).

# Why Don't We Stop at $A^{[L]}-Y$ ?

While  $A^{[L]}-Y$  represents the **raw error**, the weights  $W^{[L]}$  aren't directly connected to Y or  $A^{[L]}$ . Instead:

- ullet The weights  $W^{[L]}$  connect the activations from the previous layer ( $A^{[L-1]}$ ) to the current layer's pre-activations ( $Z^{[L]}$ ).
- ullet The **error signal** (i.e.,  $A^{[L]}-Y$ ) must propagate backward to determine how much each weight contributes to that error.

# Intuition Behind $dW^{[L]}=rac{1}{m}dZ^{[L]}A^{[L-1]^T}$ :

- 1.  $dZ^{[L]}$ : Tells us how much each pre-activation value ( $Z^{[L]}$ ) contributes to the error.
- 2.  $A^{[L-1]}$ : Tells us the activations from the previous layer that the weights  $W^{[L]}$  act on.
- 3.  $dW^{[L]}$ : Combines these two, showing how changes to the weights affect the final error.

#### **Conclusion:**



The raw error  $A^{[L]}-Y$  is essential but insufficient to compute the gradient of the weights. Backpropagation uses the **chain rule** to propagate this error backward through the activation functions and layers to calculate the gradient dW.



i am just asking how is dz2=ActualY - ModelOutputtedY



Ah, I see now. You're asking why  $dZ^{[2]}={
m Actual Y}-{
m Model Outputted Y}$  at the output layer. Let me break it down step by step.

#### 1. Error and Cost Function Connection

The **raw error** at the output layer is defined as:

$$Error = A^{[2]} - Y,$$

where:

- $A^{[2]}$  (or ModelOutputtedY) is the predicted output from the model.
- Y (or ActualY) is the true label.

However, to compute gradients during backpropagation, we also need to consider the derivative of the **cost function** with respect to the output layer activations.

# 2. Choice of Cost Function: Cross-Entropy Loss

For many classification tasks, the cost function used is **cross-entropy loss**:

$$C = -rac{1}{m} \sum_{i=1}^m \sum_{j=1}^k \left[ Y_{ij} \log(A_{ij}^{[2]}) 
ight],$$

where:

- *m* is the number of examples,
- *k* is the number of classes.
- ullet  $Y_{ij}$  is the one-hot encoded label for the j-th class of the i-th sample,
- $A_{ij}^{[2]}$  is the predicted probability for the j-th class of the i-th sample.

# 3. Gradient of Cross-Entropy Loss

The gradient of the cross-entropy loss with respect to  $A^{[2]}$  (the output of the activation function) is:

$$rac{\partial C}{\partial A^{[2]}} = A^{[2]} - Y.$$

This happens because of the specific mathematical properties of the cross-entropy loss when combined with the **softmax activation function**:

ullet The derivative simplifies directly to  $A^{[2]}-Y.$ 

# 4. Backpropagation: $dZ^{[2]}$

At the output layer, we define  $Z^{[2]}$  as the pre-activation values before applying the activation function (e.g., softmax or sigmoid). During backpropagation:

$$dZ^{[2]} = rac{\partial C}{\partial Z^{[2]}}.$$

For the softmax activation function combined with cross-entropy loss, the derivative of the activation function and the loss "cancel out," and the result is:

$$dZ^{[2]} = A^{[2]} - Y.$$

This is why  $dZ^{[2]}$  (the gradient at the output layer) is equal to ModelOutputtedY-ActualY.

## 5. Why Is This the Case?

The intuition here is:

- ullet The **softmax function** outputs probabilities for each class (i.e.,  $A^{[2]}$ ).
- ullet The **cross-entropy loss** measures the "distance" between these probabilities and the true one-hot encoded labels Y.
- The combination of these two functions results in a simplified derivative where the gradient is simply the difference  $A^{[2]} Y$ .

# 6. Key Takeaway

At the output layer:

- ullet  $dZ^{[2]}$  represents the gradient of the cost with respect to the pre-activation values  $Z^{[2]}.$
- ullet For softmax + cross-entropy, this gradient simplifies to  $A^{[2]}-Y$ , where  $A^{[2]}$  is the predicted probability, and Y is the true label.

This elegant simplification makes backpropagation computationally efficient!



tell me more about cross entropy loss



**Cross-Entropy Loss: Overview** 



Cross-entropy loss is a widely used loss function for classification problems, especially when the model outputs probabilities (e.g., through a softmax function). It measures the difference between two probability distributions: the true labels (Y) and the predicted probabilities (A).

#### 1. Definition

For a single training example, the cross-entropy loss is defined as:

$$C = -\sum_{j=1}^k Y_j \log(A_j),$$

where:

- k: Number of classes.
- $Y_i$ : One-hot encoded label for the j-th class (1 for the correct class, 0 otherwise).
- $A_j$ : Predicted probability for the j-th class (output from softmax or sigmoid).

For a batch of m training examples, the average loss is:

$$C = -rac{1}{m} \sum_{i=1}^m \sum_{j=1}^k Y_{ij} \log(A_{ij}),$$

where:

- ullet  $Y_{ij}$ : True label for the j-th class of the i-th example.
- $A_{ij}$ : Predicted probability for the same.

#### 2. Why Use Cross-Entropy?

- **Probabilistic Output**: Cross-entropy is designed for probabilistic models, especially when outputs are probabilities (e.g., using softmax or sigmoid activation).
- **Penalizing Incorrect Predictions**: It assigns higher penalties to confident but incorrect predictions (e.g., predicting a high probability for the wrong class).
- **Interpretation**: It measures the "distance" between the true label distribution Y and the predicted distribution A.

# 3. Behavior of Cross-Entropy

For a single class (binary classification), suppose:

- Y=1 (true class),
- A=0.9 (predicted probability for the true class).

Then:

$$C = -[Y \log(A) + (1 - Y) \log(1 - A)] = -\log(0.9).$$

This gives a small loss because the prediction is confident and correct.

If A=0.1 (low confidence in the correct class):

$$C = -\log(0.1),$$

resulting in a much higher loss, penalizing the incorrect prediction.

## 4. Cross-Entropy for Multi-Class Classification

In multi-class problems, cross-entropy loss is used in conjunction with the **softmax function**:

#### Softmax:

$$A_j = rac{e^{Z_j}}{\sum_{k=1}^K e^{Z_k}},$$

where  $Z_j$  are the raw logits (pre-activation values) for the j-th class. Softmax converts logits into probabilities.

#### **Loss for One Example:**

For the true class c (where  $Y_c=1$ ):

$$C = -\log(A_c),$$

where  $A_c$  is the predicted probability for the correct class.

## 5. Gradient of Cross-Entropy

The cross-entropy loss simplifies backpropagation calculations, especially when paired with softmax.

#### **Gradient:**

The derivative of the cross-entropy loss with respect to the softmax output  $A_j$  is:

$$rac{\partial C}{\partial A_{j}}=A_{j}-Y_{j}.$$

This simplification is why dZ=A-Y at the output layer during backpropagation.

#### 6. Advantages

- **Simplifies Backpropagation**: The combination of softmax and cross-entropy allows gradients to be computed efficiently.
- **Penalizes Confident Errors**: It heavily penalizes predictions that are confidently wrong, encouraging the model to be cautious.
- **Works with Probabilistic Models**: Cross-entropy is ideal for problems where the output is a probability distribution.

#### 7. Use Cases



- **Binary Classification**: For binary problems, cross-entropy is often paired with the sigmoid activation function.
- **Multi-Class Classification**: For multi-class problems, cross-entropy is used with the softmax activation.

## **Example: Multi-Class Case**

Imagine a classification task with 3 classes:

- True label: Y = [1, 0, 0] (class 1).
- Model outputs: A = [0.7, 0.2, 0.1] (predicted probabilities).

The cross-entropy loss is:

$$C = -\left[1 \cdot \log(0.7) + 0 \cdot \log(0.2) + 0 \cdot \log(0.1)\right] = -\log(0.7).$$

If the model incorrectly predicts:

$$A = [0.2, 0.7, 0.1],$$

then the loss becomes:

$$C = -\log(0.2),$$

a much higher penalty for the wrong prediction.

## **Key Takeaway**

Cross-entropy loss is powerful because it:

- Encourages correct predictions with high confidence.
- Penalizes confident but incorrect predictions heavily.
- Simplifies gradient calculations when paired with softmax.





Yilog(Ai),

what is the concept of multiplying yj with aj



The term  $Y_j \log(A_j)$  arises in the **cross-entropy loss function**, and its purpose is to calculate the contribution of the predicted probability  $A_j$  for the correct class (specified by  $Y_j$ ) to the loss.

Let's break it down conceptually:

- 1. Role of  $Y_j$  in  $Y_j \log(A_j)$ :
  - $Y_i$  is the **one-hot encoded label** for the j-th class:



- $\circ \ Y_j = 1$  if j is the correct class.
- $\circ Y_i = 0$  for all other classes.

This ensures that only the predicted probability for the correct class  $(A_j)$  contributes to the loss. For all other incorrect classes, the term  $Y_j \log(A_j)$  evaluates to 0 since  $Y_j = 0$ .

# 2. Role of $\log(A_i)$ :

- $A_i$  is the predicted probability for the correct class (output from softmax or sigmoid).
- $\log(A_i)$  penalizes the loss based on the confidence of the model's prediction:
  - $\circ$  If  $A_j$  is close to 1 (high confidence in the correct class),  $\log(A_j)$  is close to 0, resulting in a small loss.
  - $\circ$  If  $A_j$  is close to 0 (low confidence in the correct class),  $\log(A_j)$  becomes very negative, leading to a large loss.

# 3. Multiplication of $Y_i$ and $\log(A_i)$ :

- ullet By multiplying  $Y_j$  and  $\log(A_j)$ , we ensure that:
  - $\circ~$  The loss is calculated **only for the correct class** ( $Y_i=1$ ).
  - $\circ~$  The incorrect classes ( $Y_j=0$ ) do not contribute to the loss.

For example:

• If Y=[1,0,0] (class 1 is the correct class) and A=[0.8,0.1,0.1] (model's predictions):

$$C = -\sum_{j} Y_{j} \log(A_{j}) = -[1 \cdot \log(0.8) + 0 \cdot \log(0.1) + 0 \cdot \log(0.1)] = -\log(0.8).$$

The loss only depends on  $A_1=0.8$ .

# 4. Conceptual Meaning:

- ullet  $Y_j \log(A_j)$  measures how well the model predicts the correct class.
- When  $A_j$  (predicted probability for the correct class) is close to 1, the loss decreases, indicating good performance.
- ullet When  $A_j$  is far from 1, the loss increases, penalizing incorrect or low-confidence predictions.

# 5. Intuition in Cross-Entropy Loss:

The entire cross-entropy loss for multi-class classification:

$$C = -\sum_{j=1}^k Y_j \log(A_j)$$

can be thought of as:

- A system where the model is "rewarded" (small loss) for correctly predicting high probabilities for the true class.
- A system where the model is "penalized" (large loss) for assigning low probabilities to the true class.

By multiplying  $Y_j$  with  $\log(A_j)$ , the loss calculation focuses **only on the true class**, ignoring irrelevant probabilities.