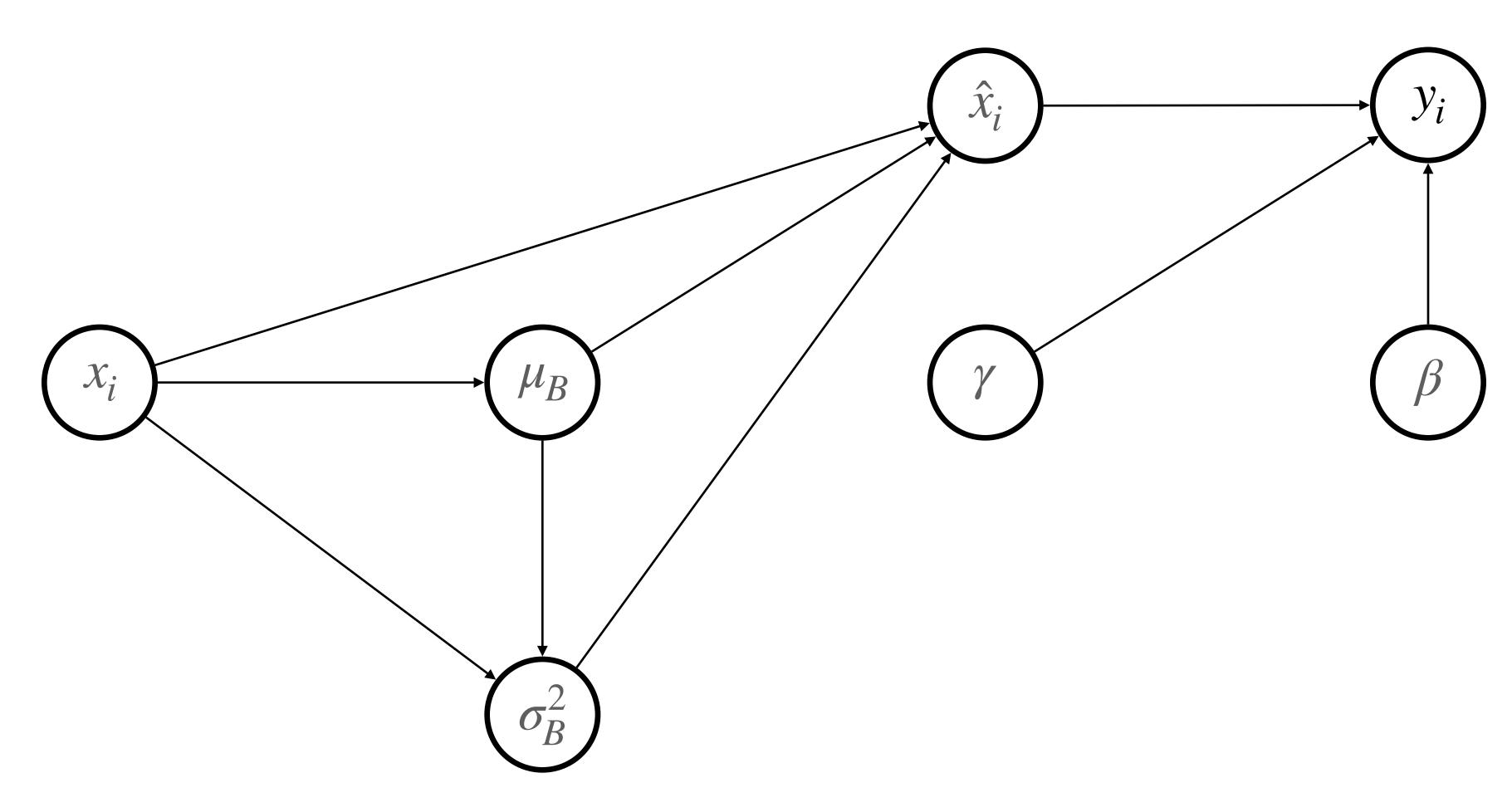


$$\mu_B = \frac{1}{m} \sum_{i=1}^m x_i$$

$$\mu_{B} = \frac{1}{m} \sum_{i=1}^{m} x_{i}$$

$$\sigma_{B}^{2} = \frac{1}{m} \sum_{i=1}^{m} (x_{i} - \mu_{B})^{2}$$

$$\hat{x}_i = \frac{x_i - \mu_B}{\sqrt{\sigma_B^2 + \epsilon}}$$



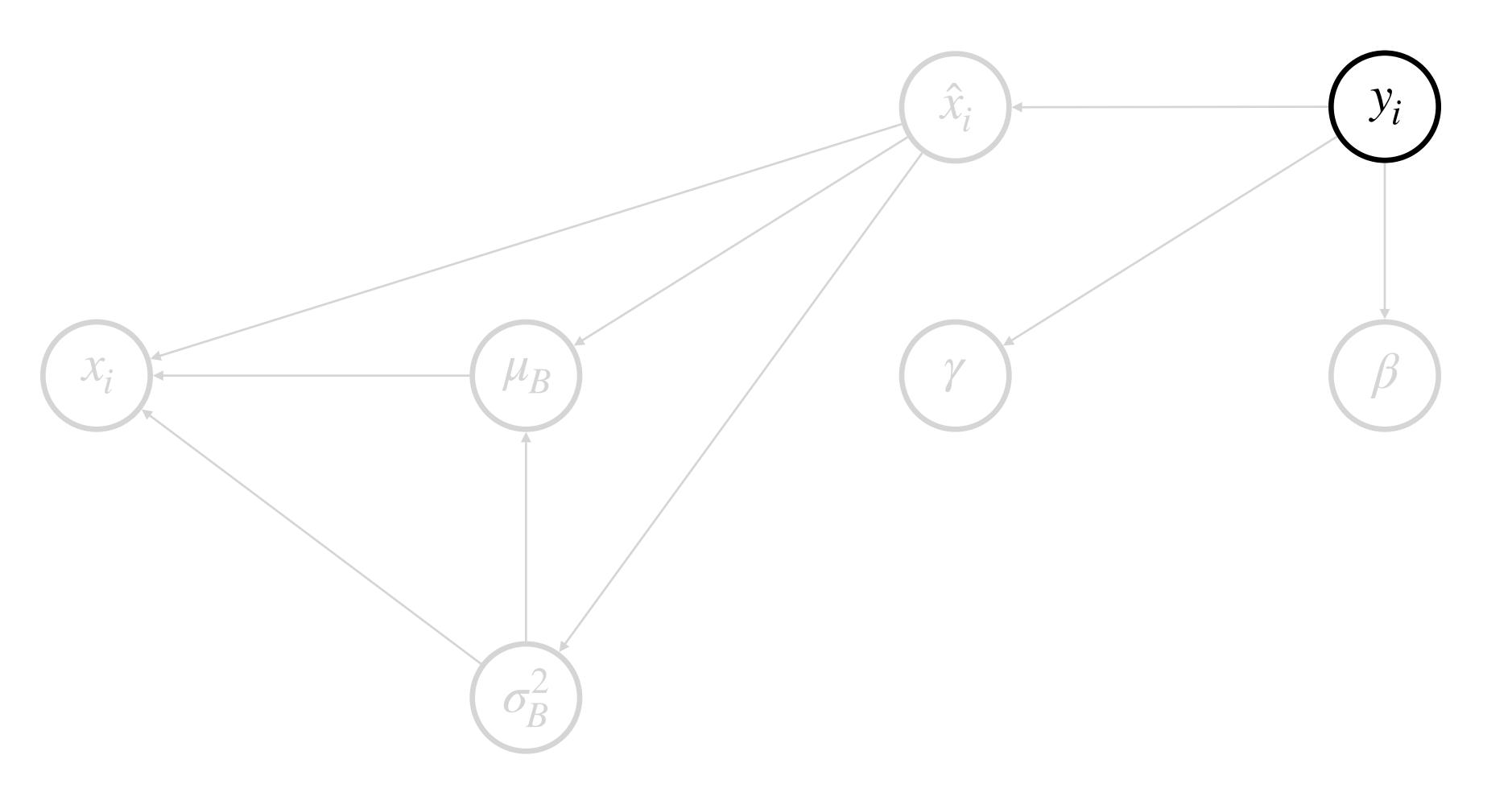
$$\mu_B = \frac{1}{m} \sum_{i=1}^m x_i$$

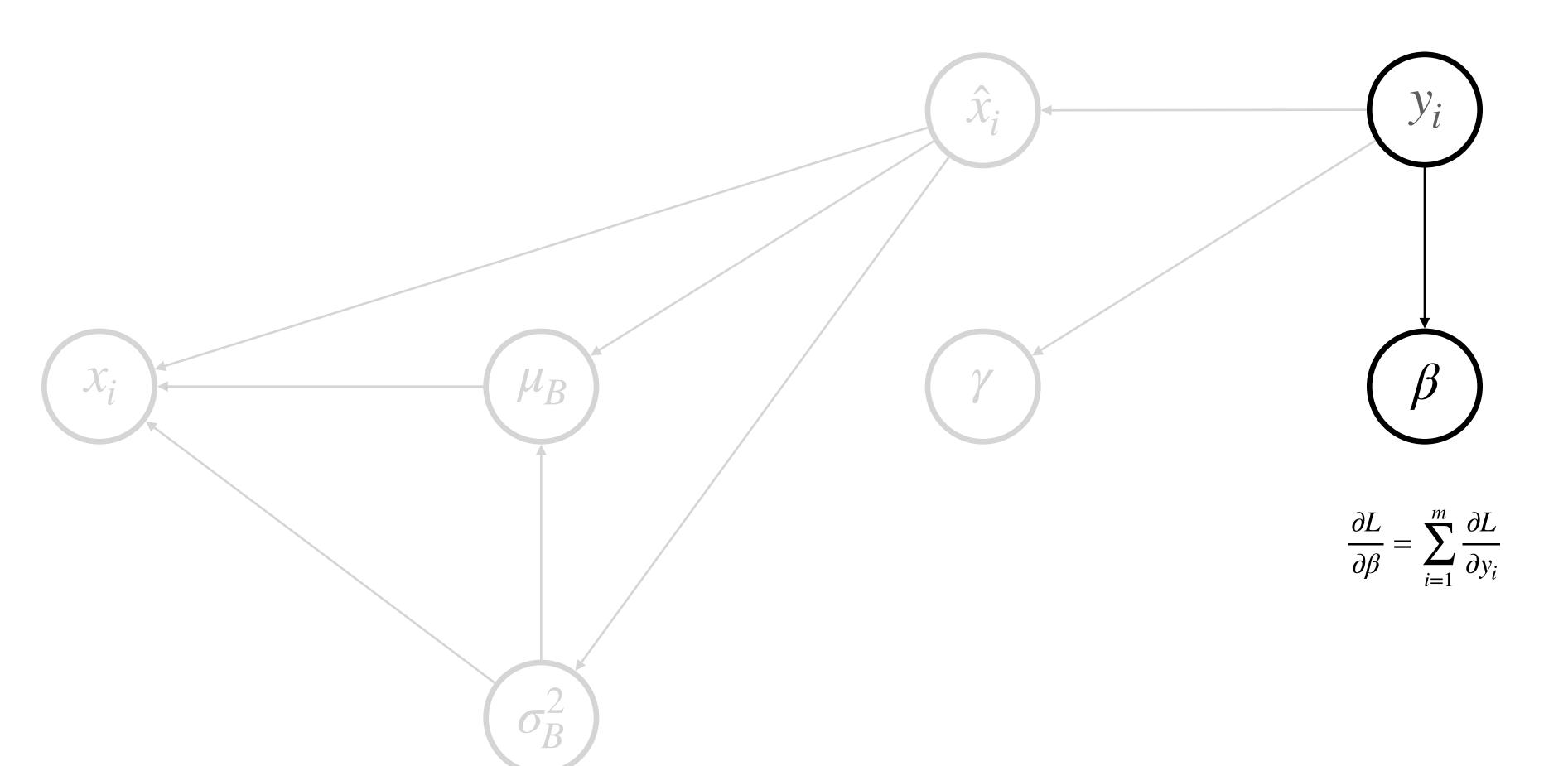
$$\mu_B = \frac{1}{m} \sum_{i=1}^m x_i$$

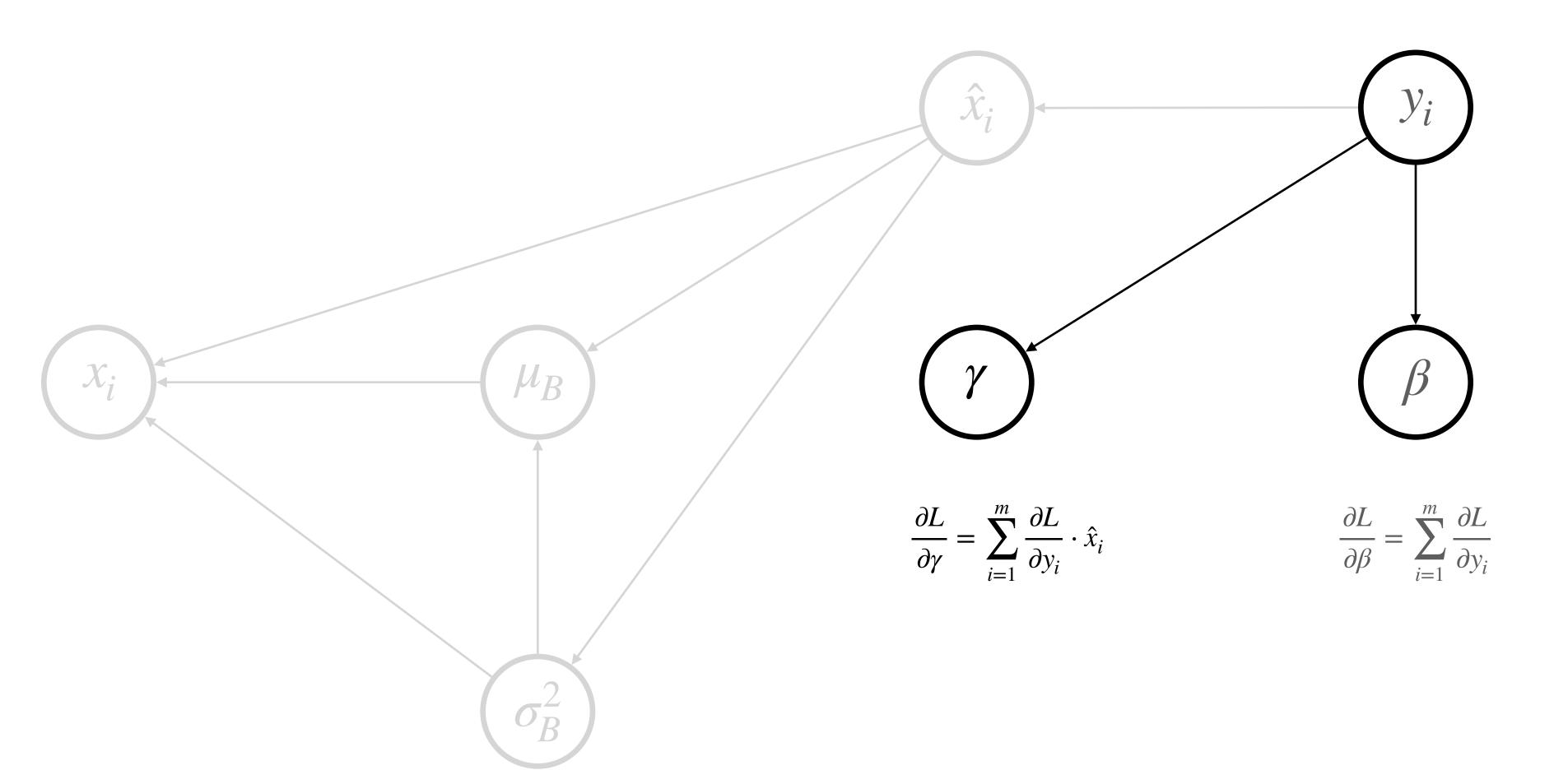
$$\sigma_B^2 = \frac{1}{m} \sum_{i=1}^m (x_i - \mu_B)^2$$

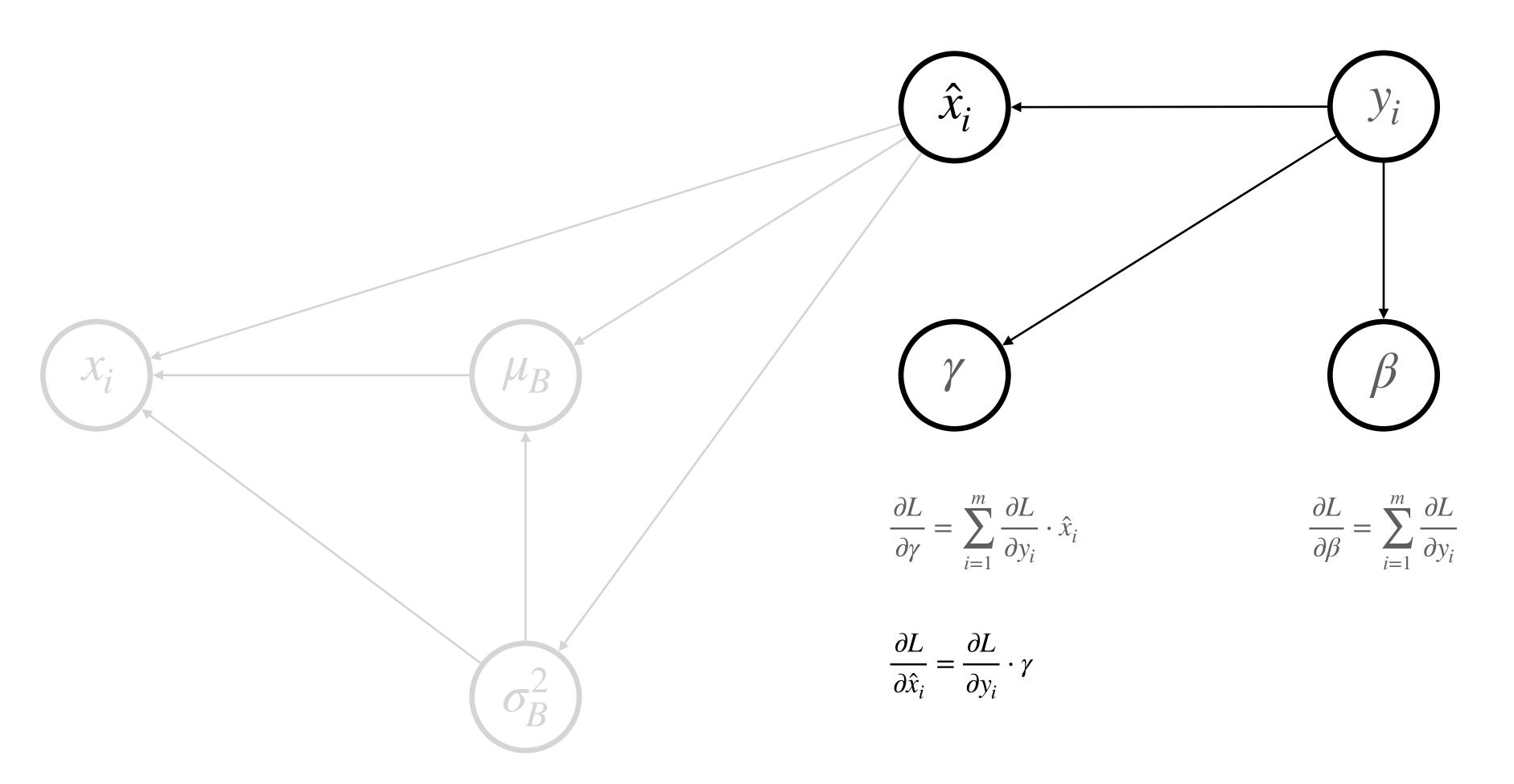
$$\hat{x}_i = \frac{x_i - \mu_B}{\sqrt{\sigma_B^2 + \epsilon}}$$

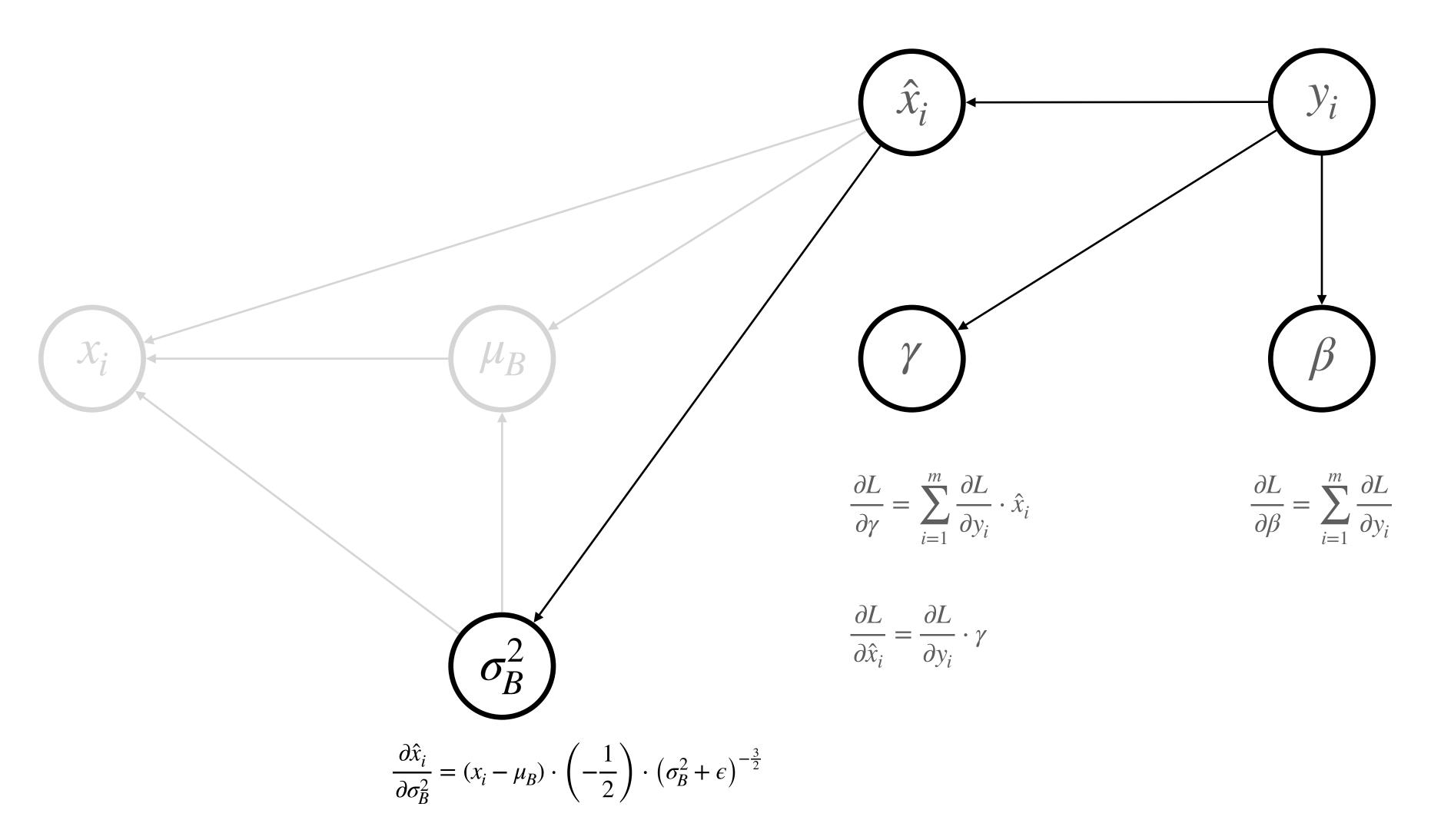
$$y_i = \gamma \hat{x}_i + \beta$$

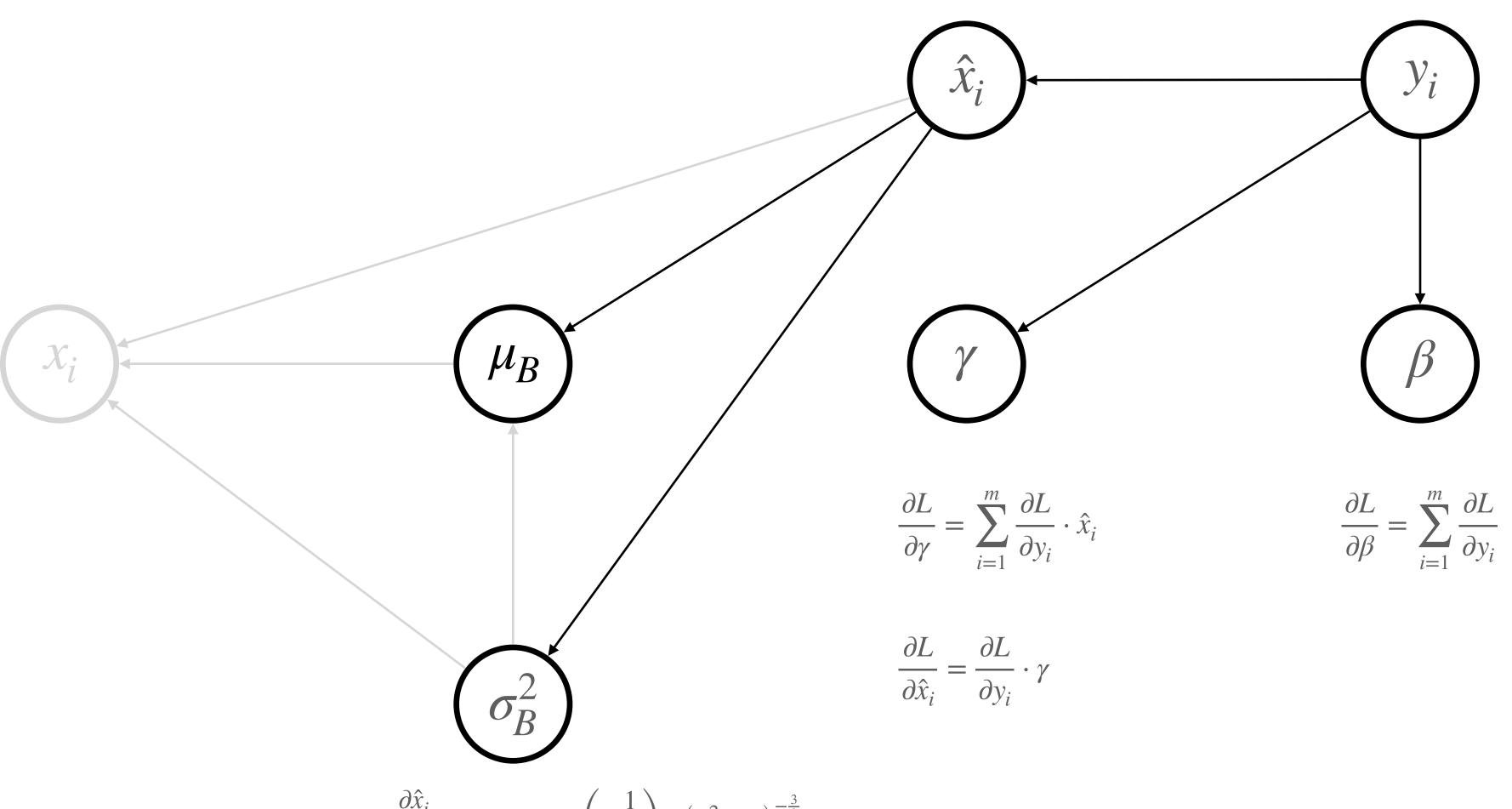






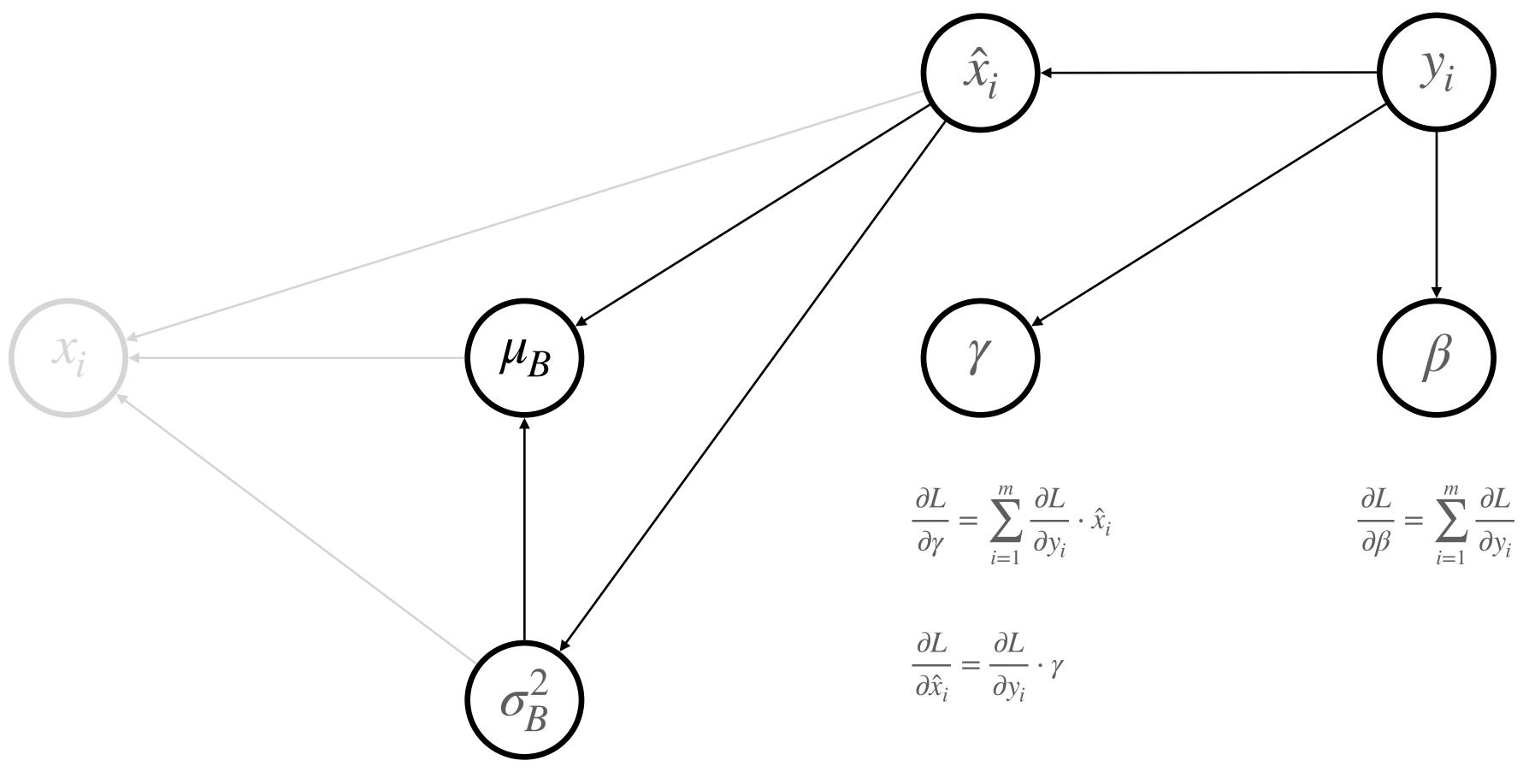






$$\frac{\partial \hat{x}_i}{\partial \sigma_B^2} = (x_i - \mu_B) \cdot \left(-\frac{1}{2}\right) \cdot \left(\sigma_B^2 + \epsilon\right)^{-\frac{3}{2}}$$

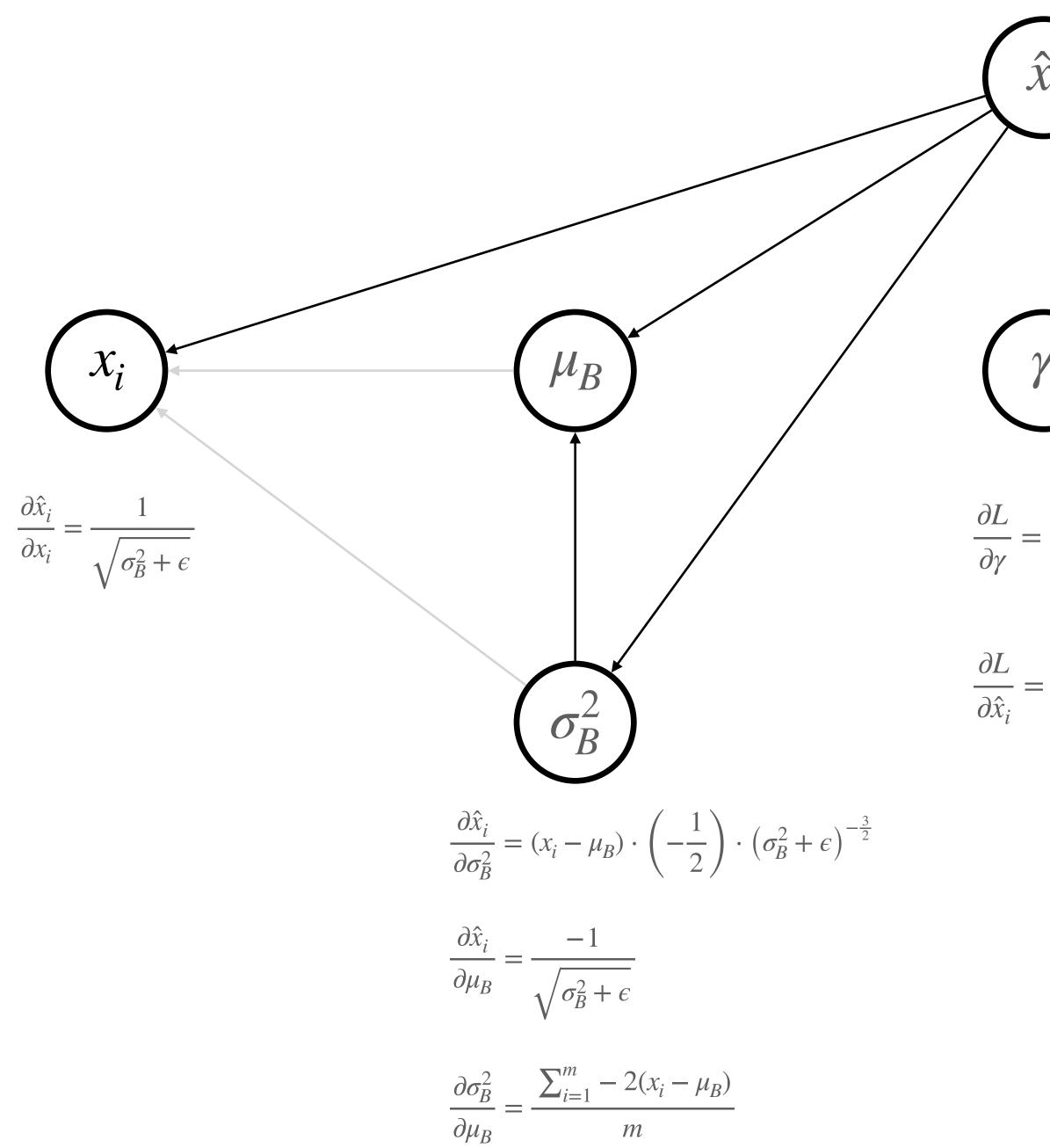
$$\frac{\partial \hat{x}_i}{\partial \mu_B} = \frac{-1}{\sqrt{\sigma_B^2 + \epsilon}}$$



$$\frac{\partial \hat{x}_i}{\partial \sigma_B^2} = (x_i - \mu_B) \cdot \left(-\frac{1}{2}\right) \cdot \left(\sigma_B^2 + \epsilon\right)^{-\frac{3}{2}}$$

$$\frac{\partial \hat{x}_i}{\partial \mu_B} = \frac{-1}{\sqrt{\sigma_B^2 + \epsilon}}$$

$$\frac{\partial \sigma_B^2}{\partial \mu_B} = \frac{\sum_{i=1}^m -2(x_i - \mu_B)}{m}$$



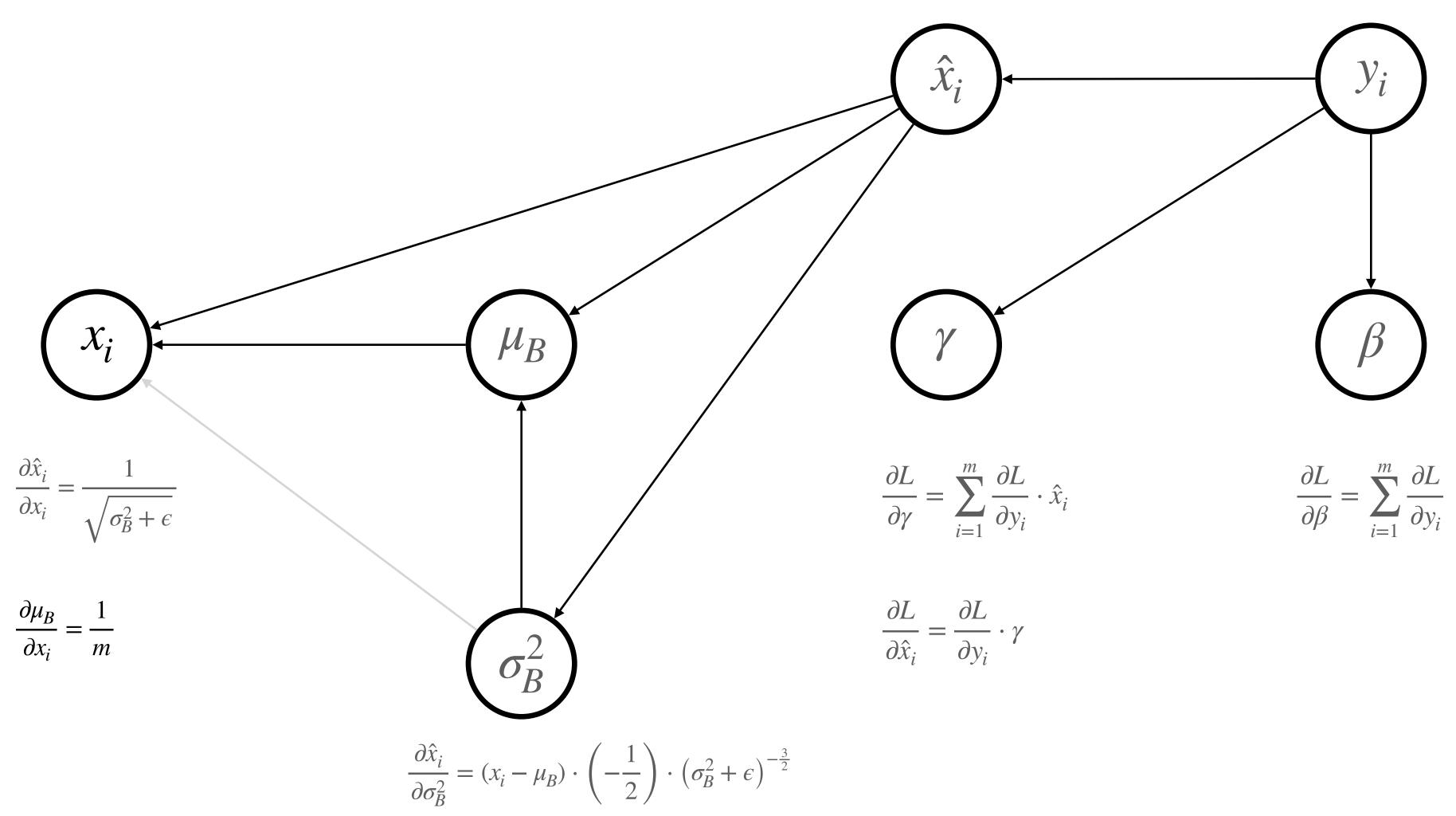
$$\hat{x}_{i}$$

$$\hat{y}_{i}$$

$$\frac{\partial L}{\partial \gamma} = \sum_{i=1}^{m} \frac{\partial L}{\partial y_{i}} \cdot \hat{x}_{i}$$

$$\frac{\partial L}{\partial \hat{x}_{i}} = \frac{\partial L}{\partial y_{i}} \cdot \gamma$$

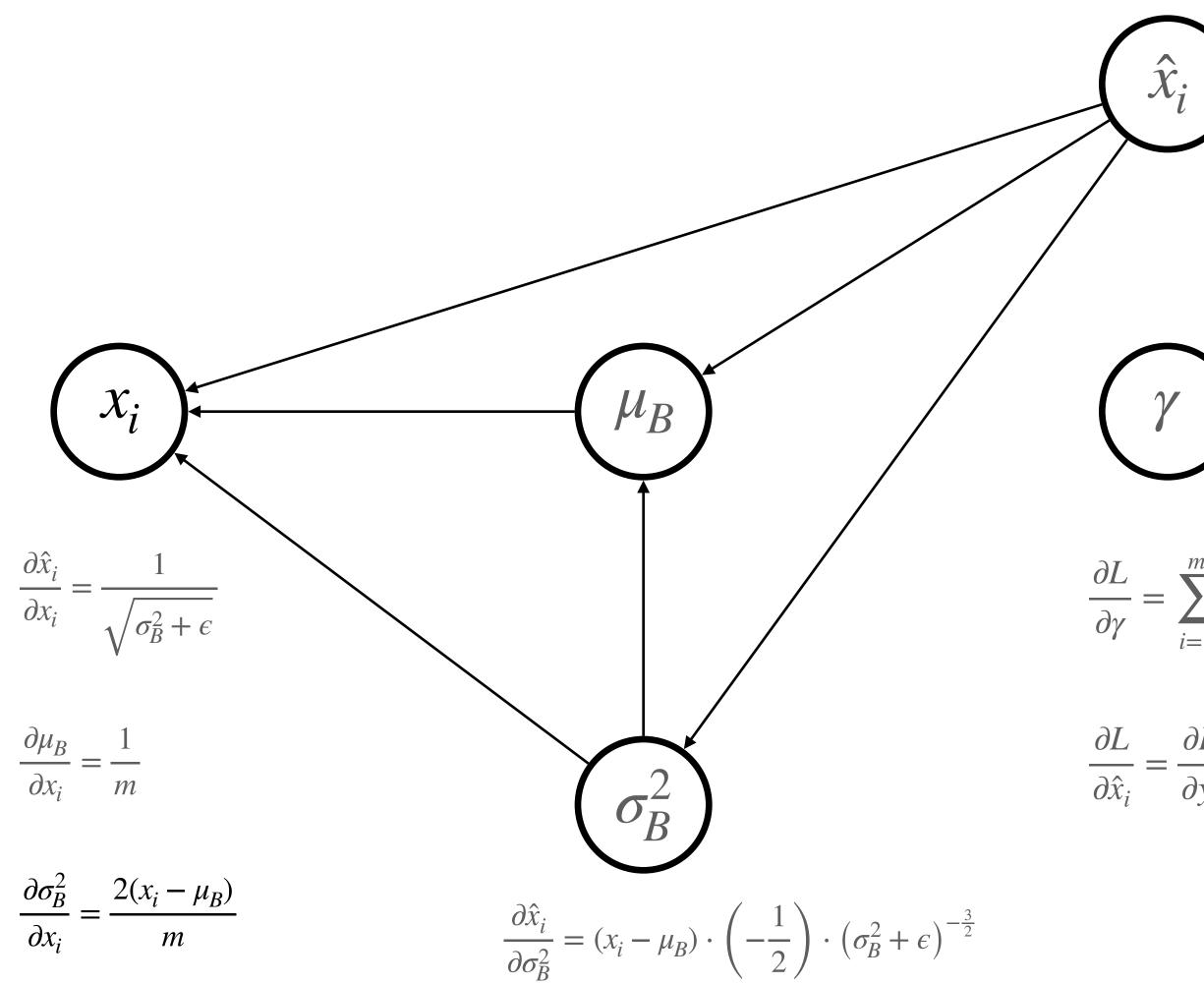
$$\frac{\partial L}{\partial \hat{x}_{i}} = \frac{\partial L}{\partial y_{i}} \cdot \gamma$$



$$\frac{\partial \hat{x}_i}{\partial \sigma_B^2} = (x_i - \mu_B) \cdot \left(-\frac{1}{2}\right) \cdot \left(\sigma_B^2 + \epsilon\right)^{-\frac{3}{2}}$$

$$\frac{\partial \hat{x}_i}{\partial \mu_B} = \frac{-1}{\sqrt{\sigma_B^2 + \epsilon}}$$

$$\frac{\partial \sigma_B^2}{\partial \mu_B} = \frac{\sum_{i=1}^m -2(x_i - \mu_B)}{m}$$

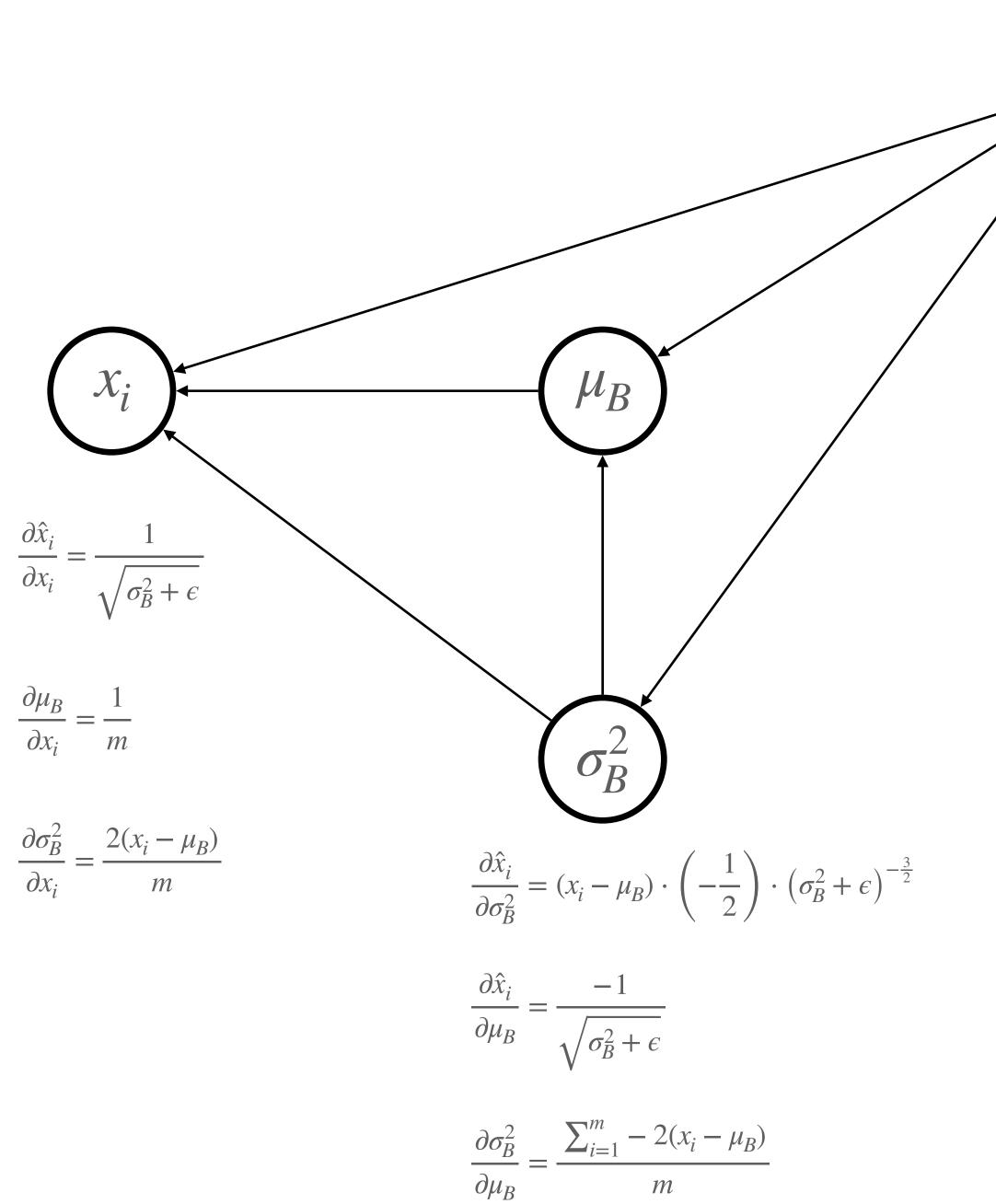


 $\frac{\partial \sigma_B^2}{\partial \mu_B} = \frac{\sum_{i=1}^m -2(x_i - \mu_B)}{m}$

$$\frac{\partial L}{\partial \gamma} = \sum_{i=1}^{m} \frac{\partial L}{\partial y_i} \cdot \hat{x}_i$$

$$\frac{\partial L}{\partial \beta} = \sum_{i=1}^{m} \frac{\partial L}{\partial y_i}$$

$$\frac{\partial L}{\partial \hat{x}_i} = \frac{\partial L}{\partial y_i} \cdot \gamma$$



$$\hat{x}_{i}$$

$$\frac{\partial L}{\partial \gamma} = \sum_{i=1}^{m} \frac{\partial L}{\partial y_{i}} \cdot \hat{x}_{i}$$

$$\frac{\partial L}{\partial \beta} = \sum_{i=1}^{m} \frac{\partial L}{\partial y_{i}}$$

$$\frac{\partial L}{\partial x_{i}} = \frac{\partial L}{\partial y_{i}} \cdot \gamma$$

$$\mathbf{X} = \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_i \\ \vdots \\ x_m \end{bmatrix} = \begin{bmatrix} x_{11} & x_{12} & \cdots & x_{1j} & \cdots & x_{1n} \\ x_{21} & x_{22} & \cdots & x_{2j} & \cdots & x_{2n} \\ \vdots & \vdots & \ddots & \vdots & \ddots & \vdots \\ \vdots & \vdots & \ddots & \vdots & \ddots & \vdots \\ \vdots & \vdots & \ddots & \vdots & \ddots & \vdots \\ x_{m1} & x_{m2} & \cdots & x_{mj} & \cdots & x_{mn} \end{bmatrix}_{m \times n}$$

$$\mu_B = \begin{bmatrix} \mu_{B1} & \mu_{B2} & \cdots & \mu_{Bj} & \cdots & \mu_{Bn} \end{bmatrix}_{1 \times n}$$

$$\sigma_B^2 = \begin{bmatrix} \sigma_{B1}^2 & \sigma_{B2}^2 & \cdots & \sigma_{Bj}^2 & \cdots & \sigma_{Bn}^2 \end{bmatrix}_{1 \times n}$$

$$\mu_{B} = \begin{bmatrix} \mu_{B1} & \mu_{B2} & \cdots & \mu_{Bj} & \cdots & \mu_{Bn} \end{bmatrix}_{1 \times n}$$

$$\sigma_{B}^{2} = \begin{bmatrix} \sigma_{B1}^{2} & \sigma_{B2}^{2} & \cdots & \sigma_{Bj}^{2} & \cdots & \sigma_{Bn}^{2} \end{bmatrix}_{1 \times n}$$

$$\mu_{B} = \begin{bmatrix} \mu_{B1} & \mu_{B2} & \cdots & \mu_{Bj} & \cdots & \mu_{Bn} \end{bmatrix}_{1 \times n}$$

$$\sigma_{B}^{2} = \begin{bmatrix} \sigma_{B1}^{2} & \sigma_{B2}^{2} & \cdots & \sigma_{Bj}^{2} & \cdots & \sigma_{Bn}^{2} \end{bmatrix}_{1 \times n}$$

$$\hat{\mathbf{X}} = \begin{bmatrix} \hat{x}_{1} \\ \hat{x}_{2} \\ \vdots \\ \hat{x}_{n} \end{bmatrix} = \begin{bmatrix} \hat{x}_{11} & \hat{x}_{12} & \cdots & \hat{x}_{1j} & \cdots & \hat{x}_{1n} \\ \hat{x}_{21} & \hat{x}_{22} & \cdots & \hat{x}_{2j} & \cdots & \hat{x}_{2n} \\ \vdots & \vdots & \ddots & \vdots & \ddots & \vdots \\ \hat{x}_{i1} & \hat{x}_{i2} & \cdots & \hat{x}_{ij} & \cdots & \hat{x}_{in} \\ \vdots & \vdots & \ddots & \vdots & \ddots & \vdots \\ \hat{x}_{m1} & \hat{x}_{m2} & \cdots & \hat{x}_{mj} & \cdots & \hat{x}_{mn} \end{bmatrix}_{m}$$

$$\gamma = \begin{bmatrix} \gamma_1 & \gamma_2 & \cdots & \gamma_j & \cdots & \gamma_n \end{bmatrix}_{1 \times n}$$

$$\beta = \begin{bmatrix} \beta_1 & \beta_2 & \cdots & \beta_j & \cdots & \beta_n \end{bmatrix}_{1 \times n}$$

$$\begin{cases} \mu_B = \frac{1}{m} \sum_{i=1}^m x_i \\ \sigma_B^2 = \frac{1}{m} \sum_{i=1}^m (x_i - \mu_B)^2 \\ \hat{x}_i = \frac{x_i - \mu_B}{\sqrt{\sigma_B^2 + \epsilon}} \\ y_i = \gamma \hat{x}_i + \beta \end{cases}$$

$$\begin{cases} \frac{\partial L}{\partial \gamma} = \sum_{i=1}^{m} \frac{\partial L}{\partial y_{i}} \cdot \hat{x}_{i} \\ \frac{\partial L}{\partial \beta} = \sum_{i=1}^{m} \frac{\partial L}{\partial y_{i}} \\ \frac{\partial L}{\partial \hat{x}_{i}} = \frac{\partial L}{\partial y_{i}} \cdot \gamma \\ \frac{\partial L}{\partial \sigma_{B}^{2}} = \sum_{i=1}^{m} \frac{\partial L}{\partial \hat{x}_{i}} \cdot (x_{i} - \mu_{B}) \cdot \left(-\frac{1}{2}\right) \cdot \left(\sigma_{B}^{2} + \epsilon\right)^{-\frac{3}{2}} \\ \frac{\partial L}{\partial \mu_{B}} = \sum_{i=1}^{m} \frac{\partial L}{\partial \hat{x}_{i}} \cdot \frac{-1}{\sqrt{\sigma_{B}^{2} + \epsilon}} + \frac{\partial L}{\partial \sigma_{B}^{2}} \cdot \frac{\sum_{i=1}^{m} -2(x_{i} - \mu_{B})}{m} \end{cases}$$

 $\frac{\partial L}{\partial x_i} = \frac{\partial L}{\partial \hat{x}_i} \cdot \frac{1}{\sqrt{\sigma_B^2 + \epsilon}} + \frac{\partial L}{\partial \sigma_B^2} \cdot \frac{2(x_i - \mu_B)}{m} + \frac{\partial L}{\partial \mu_B} \cdot \frac{1}{m}$

$$\frac{\partial L}{\partial \sigma_B^2} = \sum_{i=1}^m \frac{\partial L}{\partial \hat{x}_i} \cdot (x_i - \mu_B) \cdot \left(-\frac{1}{2} \right) \cdot \left(\sigma_B^2 + \epsilon \right)^{-\frac{3}{2}} \qquad \frac{\partial L}{\partial x_i} = \frac{1}{2} \cdot \sum_{i=1}^m \frac{\partial L}{\partial \hat{x}_i} \cdot \frac{\hat{x}_i}{\sigma_B^2 + \epsilon} = \frac{1}{2} \cdot \frac{\partial L}{\partial \mu_B} = \sum_{i=1}^m \frac{\partial L}{\partial \hat{x}_i} \cdot \frac{1}{\sqrt{\sigma_B^2 + \epsilon}} + \frac{\partial L}{\partial \sigma_B^2} \cdot \frac{\sum_{i=1}^m -2(x_i - \mu_B)}{m} = \frac{1}{2} \cdot \frac{\partial L}{\partial \hat{x}_i} \cdot \frac{1}{\sqrt{\sigma_B^2 + \epsilon}} + \sum_{i=1}^m \frac{\partial L}{\partial \hat{x}_i} \cdot \frac{\hat{x}_i}{\sigma_B^2 + \epsilon} \cdot \frac{\sum_{i=1}^m (x_i - \mu_B)}{m} = \frac{1}{2} \cdot \frac{\partial L}{\partial \hat{x}_i} \cdot \frac{1}{\sqrt{\sigma_B^2 + \epsilon}} \cdot \left(\frac{\hat{x}_i}{\sqrt{\sigma_B^2 + \epsilon}} \cdot \frac{\sum_{i=1}^m (x_i - \mu_B)}{m} - 1 \right) = \sum_{i=1}^m \frac{\partial L}{\partial \hat{x}_i} \cdot \frac{1}{\sqrt{\sigma_B^2 + \epsilon}} \cdot \left(\frac{\hat{x}_i}{\sqrt{\sigma_B^2 + \epsilon}} \cdot \left(\frac{\sum_{i=1}^m x_i}{m} - \frac{\sum_{i=1}^m \mu_B}{m} \right) - 1 \right) = -\sum_{i=1}^m \frac{\partial L}{\partial \hat{x}_i} \cdot \frac{1}{\sqrt{\sigma_B^2 + \epsilon}} \cdot \frac{1}{\sqrt{\sigma_B^2 + \epsilon$$

$$\frac{\partial L}{\partial x_{i}} = \frac{\partial L}{\partial \hat{x}_{i}} \cdot \frac{\partial \hat{x}_{i}}{\partial x_{i}} + \frac{\partial L}{\partial \sigma_{B}^{2}} \cdot \frac{\partial \sigma_{B}^{2}}{\partial x_{i}} + \frac{\partial L}{\partial \mu_{B}} \cdot \frac{\partial \mu_{B}}{\partial x_{i}}$$

$$= \frac{\partial L}{\partial \hat{x}_{i}} \cdot \frac{1}{\sqrt{\sigma_{B}^{2} + \epsilon}} + \frac{\partial L}{\partial \sigma_{B}^{2}} \cdot \frac{2(x_{i} - \mu_{B})}{m} + \frac{\partial L}{\partial \mu_{B}} \cdot \frac{1}{m}$$

$$= \frac{\partial L}{\partial \hat{x}_{i}} \cdot \frac{1}{\sqrt{\sigma_{B}^{2} + \epsilon}} - \sum_{i=1}^{m} \frac{\partial L}{\partial \hat{x}_{i}} \cdot \frac{\hat{x}_{i}}{\sigma_{B}^{2} + \epsilon} \cdot \frac{x_{i} - \mu_{B}}{m} - \sum_{i=1}^{m} \frac{\partial L}{\partial \hat{x}_{i}} \cdot \frac{1}{\sqrt{\sigma_{B}^{2} + \epsilon}} \cdot \frac{1}{m}$$

$$= \frac{1}{m \cdot \sqrt{\sigma_{B}^{2} + \epsilon}} \cdot \left(m \frac{\partial L}{\partial \hat{x}_{i}} - \hat{x}_{i} \cdot \sum_{i=1}^{m} \frac{\partial L}{\partial \hat{x}_{i}} \cdot \hat{x}_{i} - \sum_{i=1}^{m} \frac{\partial L}{\partial \hat{x}_{i}} \right)$$

$$\mathbf{X} = \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_i \\ \vdots \\ x_m \end{bmatrix} = \begin{bmatrix} x_{11} & x_{12} & \cdots & x_{1j} & \cdots & x_{1n} \\ x_{21} & x_{22} & \cdots & x_{2j} & \cdots & x_{2n} \\ \vdots & \vdots & \ddots & \vdots & \ddots & \vdots \\ x_{i1} & x_{i2} & \cdots & x_{ij} & \cdots & x_{in} \end{bmatrix}_{m \times n} \quad \mu_L = \begin{bmatrix} \mu_{L1} \\ \mu_{L2} \\ \vdots \\ \mu_{Ln} \\ \vdots \\ \mu_{Lm} \end{bmatrix}_{m \times 1} \quad \sigma_L^2 = \begin{bmatrix} \sigma_{L1}^2 \\ \sigma_{L2}^2 \\ \vdots \\ \sigma_{Li}^2 \\ \vdots \\ \sigma_{Lm}^2 \end{bmatrix}_{m \times 1} \quad \hat{\mathbf{X}} = \begin{bmatrix} \hat{x}_{11} & \hat{x}_{12} & \cdots & \hat{x}_{1n} \\ \hat{x}_{21} & \hat{x}_{22} & \cdots & \hat{x}_{2n} \\ \vdots & \vdots & \ddots & \vdots & \ddots & \vdots \\ \vdots & \vdots & \ddots & \vdots & \ddots & \vdots \\ \hat{x}_{i1} & \hat{x}_{i2} & \cdots & \hat{x}_{in} \end{bmatrix}_{m \times n} \quad \gamma = \begin{bmatrix} \gamma_1 \\ \gamma_2 \\ \vdots \\ \gamma_n \end{bmatrix}_{m \times 1} \quad \beta = \begin{bmatrix} \beta_1 \\ \beta_2 \\ \vdots \\ \beta_i \\ \vdots \\ \beta_m \end{bmatrix}_{m \times 1}$$

$$\begin{cases} \mu_L = \frac{1}{n} \sum_{j=1}^n x_j \\ \sigma_L^2 = \frac{1}{n} \sum_{i=1}^n (x_j - \mu_L)^2 \\ \hat{x}_j = \frac{x_j - \mu_L}{\sqrt{\sigma_L^2 + \epsilon}} \\ y_j = \gamma \hat{x}_j + \beta \end{cases}$$

$$\begin{cases} \frac{\partial L}{\partial \gamma} = \sum_{i=1}^{n} \frac{\partial L}{\partial y_{i}} \cdot \hat{x}_{i} \\ \frac{\partial L}{\partial \beta} = \sum_{i=1}^{n} \frac{\partial L}{\partial y_{i}} \\ \frac{\partial L}{\partial \hat{x}_{i}} = \frac{\partial L}{\partial y_{i}} \cdot \gamma \\ \frac{\partial L}{\partial \sigma_{B}^{2}} = \sum_{i=1}^{n} \frac{\partial L}{\partial \hat{x}_{i}} \cdot (x_{i} - \mu_{B}) \cdot \left(-\frac{1}{2}\right) \cdot \left(\sigma_{B}^{2} + \epsilon\right)^{-\frac{3}{2}} \\ \frac{\partial L}{\partial \mu_{B}} = \sum_{i=1}^{n} \frac{\partial L}{\partial \hat{x}_{i}} \cdot \frac{-1}{\sqrt{\sigma_{B}^{2} + \epsilon}} + \frac{\partial L}{\partial \sigma_{B}^{2}} \cdot \frac{\sum_{i=1}^{n} -2(x_{i} - \mu_{B})}{n} \\ \frac{\partial L}{\partial x_{i}} = \frac{\partial L}{\partial \hat{x}_{i}} \cdot \frac{1}{\sqrt{\sigma_{B}^{2} + \epsilon}} + \frac{\partial L}{\partial \sigma_{B}^{2}} \cdot \frac{2(x_{i} - \mu_{B})}{n} + \frac{\partial L}{\partial \mu_{B}} \cdot \frac{1}{n} \end{cases}$$

$$\frac{\partial L}{\partial \sigma_{R}^{2}} = \sum_{i=1}^{n} \frac{\partial L}{\partial \hat{x}_{i}} \cdot (x_{i} - \mu_{R}) \cdot \left(-\frac{1}{2}\right) \cdot \left(\sigma_{R}^{2} + e\right)^{-\frac{\gamma}{2}}$$

$$\frac{\partial L}{\partial x_{i}} = \frac{\partial L}{\partial \hat{x}_{i}} \cdot \frac{\partial \hat{x}_{i}}{\partial \hat{x}_{i}} + \frac{\partial L}{\partial x_{i}} \cdot \frac{\partial \mu_{B}}{\partial x_{i}} + \frac{\partial L}{\partial \mu_{B}} \cdot \frac{\partial \mu_{B}}{\partial x_{i}}$$

$$= -\frac{1}{2} \cdot \sum_{i=1}^{n} \frac{\partial L}{\partial \hat{x}_{i}} \cdot \frac{\hat{x}_{i}}{\sigma_{B}^{2} + e}$$

$$= \frac{\partial L}{\partial \hat{x}_{i}} \cdot \frac{1}{\sqrt{\sigma_{B}^{2} + e}} + \frac{\partial L}{\partial \sigma_{B}^{2}} \cdot \frac{2(x_{i} - \mu_{B})}{n} + \frac{\partial L}{\partial \mu_{B}} \cdot \frac{1}{n}$$

$$= \frac{\partial L}{\partial \hat{x}_{i}} \cdot \frac{1}{\sqrt{\sigma_{B}^{2} + e}} + \frac{\partial L}{\partial \sigma_{B}^{2}} \cdot \frac{2(x_{i} - \mu_{B})}{n} + \frac{\partial L}{\partial \mu_{B}} \cdot \frac{1}{n}$$

$$= \frac{\partial L}{\partial \hat{x}_{i}} \cdot \frac{1}{\sqrt{\sigma_{B}^{2} + e}} - \sum_{i=1}^{n} \frac{\partial L}{\partial \hat{x}_{i}} \cdot \frac{\hat{x}_{i}}{\sigma_{B}^{2} + e} \cdot \frac{x_{i} - \mu_{B}}{n} - \sum_{i=1}^{n} \frac{\partial L}{\partial \hat{x}_{i}} \cdot \frac{1}{\sqrt{\sigma_{B}^{2} + e}} \cdot \frac{1}{n}$$

$$= \frac{\partial L}{\partial \hat{x}_{i}} \cdot \frac{1}{\sqrt{\sigma_{B}^{2} + e}} + \sum_{i=1}^{n} \frac{\partial L}{\partial \hat{x}_{i}} \cdot \frac{\hat{x}_{i}}{\sigma_{B}^{2} + e} \cdot \frac{\sum_{i=1}^{n} (x_{i} - \mu_{B})}{n}$$

$$= \sum_{i=1}^{n} \frac{\partial L}{\partial \hat{x}_{i}} \cdot \frac{1}{\sqrt{\sigma_{B}^{2} + e}} \cdot \left(\frac{\hat{x}_{i}}{\sqrt{\sigma_{B}^{2} + e}} \cdot \frac{\sum_{i=1}^{n} (x_{i} - \mu_{B})}{n} - 1 \right)$$

$$= \sum_{i=1}^{n} \frac{\partial L}{\partial \hat{x}_{i}} \cdot \frac{1}{\sqrt{\sigma_{B}^{2} + e}} \cdot \left(\frac{\hat{x}_{i}}{\sqrt{\sigma_{B}^{2} + e}} \cdot \frac{\sum_{i=1}^{n} (x_{i} - \mu_{B})}{n} - 1 \right)$$

$$= \sum_{i=1}^{n} \frac{\partial L}{\partial \hat{x}_{i}} \cdot \frac{1}{\sqrt{\sigma_{B}^{2} + e}} \cdot \left(\frac{\hat{x}_{i}}{\sqrt{\sigma_{B}^{2} + e}} \cdot \left(\frac{\sum_{i=1}^{n} x_{i}}{\sqrt{\sigma_{B}^{2} + e}} \cdot \frac{\sum_{i=1}^{n} \mu_{B}}{n} \right) - 1 \right)$$

$$= -\sum_{i=1}^{n} \frac{\partial L}{\partial \hat{x}_{i}} \cdot \frac{1}{\sqrt{\sigma_{B}^{2} + e}} \cdot \frac{1}{\sqrt{\sigma_{B}^{2} + e}} \cdot \frac{1}{n}$$