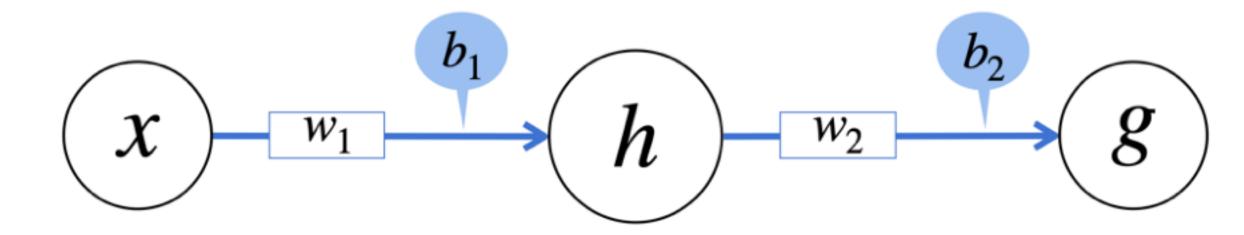
Backpropagation

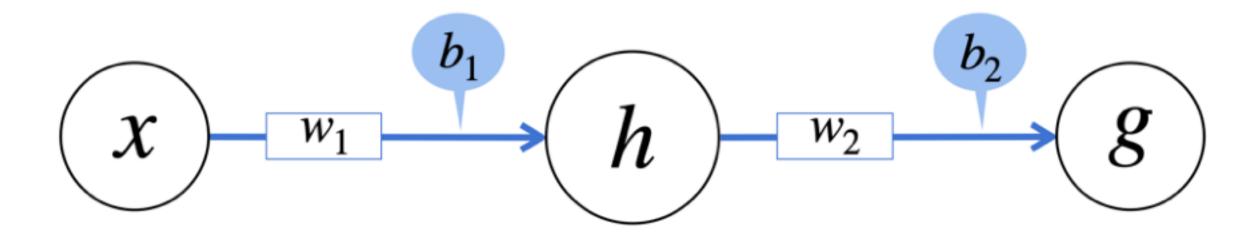


$$\frac{1}{N} \sum_{i}^{N} (y_i - g_i)^2 \implies \frac{1}{N} \sum_{i}^{N} (y_i - (w_2 \cdot (w_1 \cdot x_i + b_1) + b_2)^2$$
actual
predicted

$$\frac{\partial Loss}{\partial w_1} = \frac{Loss}{\partial g} \cdot \frac{\partial g}{\partial h} \cdot \frac{\partial h}{\partial w_1}$$

changing w_1 changes h, and changing h will change g, and changing g will change overall loss \implies we need the chain rule!

Backpropagation



$$\frac{1}{N} \sum_{i}^{N} (y_i - g_i)^2 \implies \frac{1}{N} \sum_{i}^{N} (y_i - (w_2 \cdot (w_1 \cdot x_i + b_1) + b_2)^2$$
actual
predicted

$$\frac{\partial Loss}{\partial w_1} = \frac{Loss}{\partial g} \cdot \frac{\partial g}{\partial h} \cdot \frac{\partial h}{\partial w_1}$$
$$-2(y_i - g_i) w_2 \qquad x$$

sum over all observations

this is the first part of our gradient