

Fig. 2: A One Hidden Layer Neural Network

α is the matrix of weights from input to the hidden layer
 β is the matrix of weights from the hidden layer to output layer

α_{ji} weight going to node z_j in the hidden layer from the node x_i in the input layer. ($\alpha_{1,2}$ from x_2 to z_1)

$\beta \rightarrow$
 Sigmoid activation \rightarrow hidden layer
 softmax \rightarrow output layer

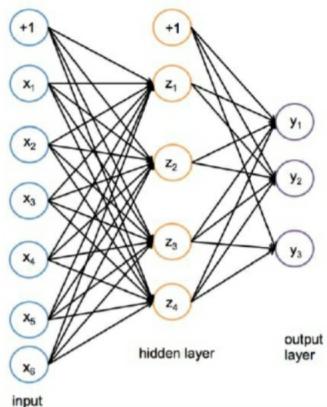


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input: $\pi = (x_1, x_2, x_3, x_4, x_5, x_6)$
 * linear combination at hidden layer: (1)

$$a_j = \alpha_0 + \sum_{i=1}^6 \alpha_{ji} \times x_i, \forall j \in \{1, 2, 3, 4\}$$

activation at hidden layer: (1)

$$z_j = \sigma(a_j) = \frac{1}{1 + \exp(-a_j)}, \forall j \in \{1, \dots, 4\}$$

* [product of weight matrix T]
 with input vector
 Cross entropy loss, $l(\hat{y}, y)$

* linear combination at output layer: (2)
 $b_k = \beta_0 + \sum_{j=1}^4 \beta_{kj} \times z_j, \forall k \in \{1, \dots, 3\}$

activation at output layer: (2)

$$\hat{y}_k = \frac{\exp(b_k)}{\sum_{\ell=1}^3 \exp(b_\ell)}, \forall k \in \{1, \dots, 3\}$$

$\hat{y}_{1,2}$

when doing prediction, we will predict the **argmax** of the output layer

$\hat{y}_1 = 0.3, \hat{y}_2 = 0.2, \hat{y}_3 = 0.5 \rightarrow$ predict class 3
 b/c the true class from the training data was 2, we
 would have a one-hot vector y with value:

$$y_1 = 0, y_2 = 1, y_3 = 0$$

(1, 3)

→ We initialize the weights as:

$$\alpha = \begin{bmatrix} 1 & 1 & 2 & -3 & 0 & 1 & -3 \\ 1 & 3 & 1 & 2 & 1 & 0 & 2 \\ 1 & 2 & 2 & 2 & 2 & 2 & 1 \\ 1 & 1 & 0 & 2 & 1 & -2 & 2 \end{bmatrix}$$

$$\beta = \begin{bmatrix} 1 & 1 & 2 & -2 & 1 \\ 1 & 1 & -1 & 1 & 2 \\ 1 & 3 & 1 & -1 & 1 \end{bmatrix}$$

$$\alpha_{j,0}, \beta_{j,0} = 1$$

$$x^{(1)} = (1, 1, 0, 0, 1, 1)$$

$$y^{(1)} = (0, 1, 0)$$

run the feed forward
 of the network over this
 example (without rounding)

$$x^{(1)} = [1, 1, 1, 0, 0, 1, 1]$$

1×7

$$a^{(1)} = [1, 1, 1, 0, 0, 1, 1] \cdot \begin{bmatrix} 1 & 1 & 1 & 1 \\ 1 & 3 & 2 & 1 \\ 2 & 1 & 2 & 0 \\ -3 & 2 & 2 & 2 \\ 0 & 1 & 2 & 1 \\ 1 & 0 & 2 & -2 \\ -3 & 2 & 1 & 2 \end{bmatrix}_{7 \times 4} = [2, 7, 8, 2]$$

$$z^{(1)} = g(a_1) = \frac{1}{1 + \exp(-a_1)} = [0.88079708, 0.99908895, 0.99966465, 0.88079708]$$

$$z = [1, 0.88079708, 0.99908895, 0.99966465, 0.88079708]$$

$$f^{(1)} = \frac{1}{1 \times 5} \cdot \begin{bmatrix} 1 & 1 & 1 \\ 1 & 1 & 3 \\ 2 & -1 & 1 \\ -2 & 1 & -1 \\ 1 & 2 & 1 \end{bmatrix}_{5 \times 3} = [2.76044215, 3.64296693, 4.52261261]$$

$$\hat{y}^{(1)} = \frac{\exp(b_k)}{\sum_{l=1}^3 \exp(b_l)} = [0.10820103, 0.26152113, 0.63027784]$$

$$ll(\hat{y}, y) = -\sum_{i=1}^3 y_i \times \log(\hat{y}_i) = -[0, 1, 0] \cdot \log \begin{bmatrix} 0.10820103 \\ 0.26152113 \\ 0.63027784 \end{bmatrix}_{3 \times 1} = 1.34124021$$

Round to four decimal places for all of problem 3

1a) What is $a_1^{(1)}$ and $z_1^{(1)}$? $a_1^{(1)} = 2, z_1^{(1)} \approx 0.8808$

1b) What is $a_3^{(1)}$ and $z_3^{(1)}$? $a_3^{(1)} = 8, z_3^{(1)} \approx 0.9997$

1c) What is $b_2^{(1)}$? $b_2^{(1)} \approx 3.6430$

1d) What is $\hat{y}_2^{(1)}$? $\hat{y}_2^{(1)} \approx 0.6303$ class 3

1e) Which class would we predict on this example?

1f) What is the total loss on this example? 1.3412

Run backpropagation to update weights

$$\delta r = 1$$

$$\frac{\partial l}{\partial \alpha} = \begin{bmatrix} \frac{\partial l}{\partial \alpha_{10}} & \dots & \frac{\partial l}{\partial \alpha_{16}} \\ \vdots & \ddots & \vdots \\ \frac{\partial l}{\partial \alpha_{4,0}} & \dots & \frac{\partial l}{\partial \alpha_{4,6}} \end{bmatrix}$$

$$\frac{\partial l}{\partial \beta} = \frac{\partial l}{\partial y} \cdot \frac{\partial \hat{y}}{\partial t} \cdot \frac{\partial t}{\partial \beta}$$

$$b_K = [z_0, z_1, z_2, z_3, z_4] \cdot \begin{bmatrix} \beta_{1,0} & \beta_{2,0} & \beta_{3,0} \\ \beta_{1,1} & \beta_{2,1} & \beta_{3,1} \\ \beta_{1,2} & \beta_{2,2} & \beta_{3,2} \\ \beta_{1,3} & \beta_{2,3} & \beta_{3,3} \\ \beta_{1,4} & \beta_{2,4} & \beta_{3,4} \end{bmatrix}$$

$$b_1 = z_0 \beta_{1,0} + z_1 \beta_{1,1} + z_2 \beta_{1,2} + z_3 \beta_{1,3} + z_4 \beta_{1,4}$$

$$b_2 = z_0 \beta_{2,0} + z_1 \beta_{2,1} + z_2 \beta_{2,2} + z_3 \beta_{2,3} + z_4 \beta_{2,4}$$

$$b_3 = z_0 \beta_{3,0} + z_1 \beta_{3,1} + z_2 \beta_{3,2} + z_3 \beta_{3,3} + z_4 \beta_{3,4}$$

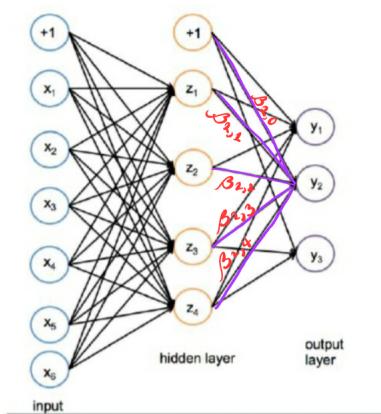


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$$l(y, \hat{y}) = - \sum_{i=1}^3 y_i \log(\hat{y}_i)$$

$$\frac{\partial l}{\partial \hat{y}_i} = -y_i / \hat{y}_i$$

$$\hat{y}_K = \frac{\exp(b_K)}{\sum_{k=1}^3 \exp(b_k)} = \frac{\exp(b_K)}{\exp(b_1) + \exp(b_2) + \exp(b_3)}$$

$$\frac{\partial \hat{y}_K}{\partial b_K} = \frac{(\exp(b_1) + \exp(b_2)) \exp(b_K)}{(\exp(b_K) + \exp(b_1) + \exp(b_2))^2}$$

$$[0.10820103, 0.26152113, 0.63027784]$$

$\hat{y}_1 \quad \hat{y}_2 \quad \hat{y}_3$

$$[2.76044215, 3.64296693, 4.52261261]$$

$b_1 \quad b_2 \quad b_3$

$$\frac{\partial l}{\partial \beta} = \frac{\partial l}{\partial y} \cdot \frac{\partial \hat{y}}{\partial t} \cdot \frac{\partial t}{\partial \beta}$$

according to the equation we are calculating the back propagation of class 2

$$\frac{\partial l}{\partial \hat{y}_1} = \frac{0}{0.10820103} = 0 = \frac{\partial l}{\partial \hat{y}_3}$$

$$\frac{\partial l}{\partial \hat{y}_2} = \frac{1}{0.26152113} \approx 3.82378286$$

$$\frac{\partial \hat{y}_2}{\partial b_2} = \frac{[\exp(b_1) + \exp(b_3)] \exp(b_2)}{[\exp(b_1) + \exp(b_2) + \exp(b_3)]^2} = \frac{[\exp(2.7604) + \exp(4.5226)] \exp(3.6430)}{[\exp(2.7604) + \exp(4.5226) + \exp(3.6430)]^2}$$

$$= 0.19312783$$

$$\frac{\partial l}{\partial \beta_{2,0}} = \frac{\partial l}{\partial y} \cdot \frac{\partial \hat{y}_2}{\partial t} \cdot \frac{\partial t}{\partial \beta_{2,0}}$$

$$\frac{\partial b_2}{\partial \beta_{2,0}} = z_0, \quad \frac{\partial b_2}{\partial \beta_{2,1}} = z_1, \quad \frac{\partial b_2}{\partial \beta_{2,2}} = z_2, \quad \frac{\partial b_2}{\partial \beta_{2,3}} = z_3, \quad \frac{\partial b_2}{\partial \beta_{2,4}} = z_4$$

$$\mathcal{Z} = [1, 0.88079708, 0.99908895, 0.99966465, 0.88079708]$$

$$= [\mathbf{z}_0, \mathbf{z}_1, \mathbf{z}_2, \mathbf{z}_3, \mathbf{z}_4]$$

$$\frac{\partial \ell}{\partial \beta_{2,0}} = 3.82378286 \cdot 0.19312783 \cdot 1 = 0.73847887$$

$$\frac{\partial \ell}{\partial \beta_{2,1}} = 3.82378286 \cdot 0.19312783 \cdot 0.88079708 = 0.65045003$$

$$\frac{\partial \ell}{\partial \beta_{2,2}} = 3.82378286 \cdot 0.19312783 \cdot 0.99908895 = 0.73780608$$

$$\frac{\partial \ell}{\partial \beta_{2,3}} = 3.82378286 \cdot 0.19312783 \cdot 0.99966465 = 0.73823122$$

$$\frac{\partial \ell}{\partial \beta_{2,4}} = 3.82378286 \cdot 0.19312783 \cdot 0.88079708 = 0.65045003$$

$\star \quad \beta_{2,0} := \beta_{2,0} - \eta \frac{\partial \ell}{\partial \beta_{2,0}} = 1 - (1)(0.73847887) \approx 0.26152113$

$\beta_{2,1} := \beta_{2,1} - \eta \frac{\partial \ell}{\partial \beta_{2,1}} = 1 - (1)(0.65045003) \approx 0.34954997$

$\beta_{2,2} := \beta_{2,2} - \eta \frac{\partial \ell}{\partial \beta_{2,2}} = 1 - (1)(0.73780608) \approx -1.73780608$

$\beta_{2,3} := \beta_{2,3} - \eta \frac{\partial \ell}{\partial \beta_{2,3}} = 1 - (1)(0.73823122) \approx 0.26176818$

$\beta_{2,4} := \beta_{2,4} - \eta \frac{\partial \ell}{\partial \beta_{2,4}} = 1 - (1)(0.65045003) \approx 1.34954997$

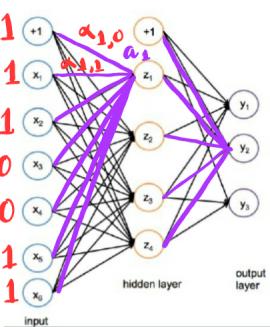


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$$\frac{\partial \ell}{\partial \alpha} = \frac{\partial \ell}{\partial \mathbf{y}} \cdot \frac{\partial \mathbf{y}}{\partial \alpha_1} \cdot \frac{\partial \alpha_1}{\partial \alpha_{1,0}} \quad \alpha_1, \alpha_2, \alpha_3, \alpha_4$$

$$\frac{\partial \ell}{\partial \mathbf{y}} = \frac{\partial \ell_1}{\partial \mathbf{y}_1} + \frac{\partial \ell_2}{\partial \mathbf{y}_2} + \frac{\partial \ell_3}{\partial \mathbf{y}_3}$$

$$\ell(\mathbf{b}_i, \mathbf{y}) = -\sum_{i=1}^3 y_i \frac{b_i}{\sum b_i}$$

$$\frac{\partial \ell_2}{\partial b_2} = -1 + \frac{\exp(b_2)}{\sum_{i=1}^3 \exp(b_i)} = -0.73847887$$

$$\ell(\mathbf{g}, \mathbf{y}) = -\sum_{i=1}^3 y_i \log(\hat{y}_i)$$

$$\frac{\partial \ell}{\partial \hat{y}_i} = -y_i / \hat{y}_i$$

remember it in natural log $\frac{\partial \ell_1}{\partial \mathbf{y}_1} = \frac{\partial \ell_1}{\partial \mathbf{t}_1} \cdot \frac{\partial \mathbf{t}_1}{\partial \mathbf{y}_1}$

$$\ell(\mathbf{b}_i, \mathbf{y}) = -\sum_{i=1}^3 y_i \log\left(\frac{\exp(b_i)}{\sum_{j=1}^3 \exp(b_j)}\right)$$

$$\frac{\partial \ell_2}{\partial \mathbf{y}_1} = \underbrace{\frac{\partial \ell_2}{\partial b_2}}_{\text{underbrace}} \cdot \underbrace{\frac{\partial b_2}{\partial \mathbf{y}_1}}_{\text{underbrace}}$$

$$\beta_2 = \beta_{2,0} + \beta_{2,1}x_1 + \beta_{2,2}x_2 + \beta_{2,3}x_3 + \beta_{2,4}x_4$$

$$\frac{\partial \beta_2}{\partial x_1}$$

$$\frac{\partial \beta_2}{\partial x_3}$$

$$\frac{\partial \beta_2}{\partial x_4}$$

$$\frac{\partial L}{\partial \beta_{2,1}} = \frac{\partial L}{\partial \beta_2} \cdot \frac{\partial \beta_2}{\partial \beta_{2,1}} = -0.25813527$$

$$z_K = \frac{1}{1 + \exp(-aj)}$$



$$\frac{\partial \beta_2}{\partial x_2}$$

$$\frac{\partial \beta_2}{\partial x_4}$$

$$a = [2, 7, 8, 2]$$

$$\frac{\partial L}{\partial \beta_{2,2}} = \frac{\partial L}{\partial \beta_2} \cdot \frac{\partial \beta_2}{\partial \beta_{2,2}} = 1.28333308$$

$$\frac{\partial L}{\partial \beta_{2,3}} = \frac{\partial L}{\partial \beta_2} \cdot \frac{\partial \beta_2}{\partial \beta_{2,3}} = -0.19331071$$

$$\frac{\partial L}{\partial \beta_{2,4}} = \frac{\partial L}{\partial \beta_2} \cdot \frac{\partial \beta_2}{\partial \beta_{2,4}} = -0.99661414$$

$$\frac{\partial z_1}{\partial a_1} = 0.10499359$$

$$\frac{\partial z_2}{\partial a_2} = 0.00091022$$

$$\frac{\partial z_3}{\partial a_3} = 0.00033524$$

$$\frac{\partial z_4}{\partial a_4} = 0.10499359$$

$$\frac{\partial z_1}{\partial a_1} = \frac{\exp(a_1)}{(\exp(a_1) + 1)^2}$$

$$\frac{\partial a_1}{\partial x_{1,0}} = \frac{a_1}{x_{1,1}} = \frac{a_1}{x_{1,2}} = \frac{a_1}{x_{1,5}} = \frac{a_1}{x_{1,6}} = 1$$

$$\frac{\partial a_2}{\partial x_{2,0}} = \frac{a_2}{x_{2,1}} = \frac{a_2}{x_{2,2}} = \frac{a_2}{x_{2,5}} = \frac{a_2}{x_{2,6}} = 1$$

$$\frac{\partial a_3}{\partial x_{3,0}} = \frac{a_3}{x_{3,1}} = \frac{a_3}{x_{3,2}} = \frac{a_3}{x_{3,5}} = \frac{a_3}{x_{3,6}} = 1$$

$$\frac{\partial a_4}{\partial x_{4,0}} = \frac{a_4}{x_{4,1}} = \frac{a_4}{x_{4,2}} = \frac{a_4}{x_{4,5}} = \frac{a_4}{x_{4,6}} = 1$$

$$\frac{\partial a_1}{\partial x_{1,3}} = \frac{a_1}{x_{2,3}} = \frac{a_1}{x_{3,3}} = \frac{a_1}{x_{4,3}} = \frac{\partial a_2}{\partial x_{2,4}} = \frac{a_2}{x_{3,4}} = \frac{a_2}{x_{4,4}} = 0$$

$$a_1 = \alpha_{1,0}x_0 + \alpha_{1,1}x_1 + \alpha_{1,2}x_2 + \alpha_{1,3}x_3 + \alpha_{1,4}x_4 + \alpha_{1,5}x_5 + \alpha_{1,6}x_6$$

$$a_2 = \alpha_{2,0}x_0 + \alpha_{2,1}x_1 + \alpha_{2,2}x_2 + \alpha_{2,3}x_3 + \alpha_{2,4}x_4 + \alpha_{2,5}x_5 + \alpha_{2,6}x_6$$

$$a_3 = \alpha_{3,0}x_0 + \alpha_{3,1}x_1 + \alpha_{3,2}x_2 + \alpha_{3,3}x_3 + \alpha_{3,4}x_4 + \alpha_{3,5}x_5 + \alpha_{3,6}x_6$$

$$a_4 = \alpha_{4,0}x_0 + \alpha_{4,1}x_1 + \alpha_{4,2}x_2 + \alpha_{4,3}x_3 + \alpha_{4,4}x_4 + \alpha_{4,5}x_5 + \alpha_{4,6}x_6$$

$$a_1 = \alpha_{1,0} + \alpha_{1,1} + \alpha_{1,2} + \alpha_{1,5} + \alpha_{1,6}$$

$$a_2 = \alpha_{2,0} + \alpha_{2,1} + \alpha_{2,2} + \alpha_{2,5} + \alpha_{2,6}$$

$$a_3 = \alpha_{3,0} + \alpha_{3,1} + \alpha_{3,2} + \alpha_{3,5} + \alpha_{3,6}$$

$$a_4 = \alpha_{4,0} + \alpha_{4,1} + \alpha_{4,2} + \alpha_{4,5} + \alpha_{4,6}$$

$$\frac{\partial L}{\partial x_{1,0}} = \frac{\partial L}{\partial z_1} \cdot \frac{\partial z_1}{\partial a_1} \cdot \frac{\partial a_1}{\partial x_{1,0}}$$

$$\frac{\partial L}{\partial x_{1,1}} = \frac{\partial L}{\partial z_1} \cdot \frac{\partial z_1}{\partial a_1} \cdot \frac{\partial a_1}{\partial x_{1,1}}$$

$$\frac{\partial L}{\partial x_{1,2}} = \frac{\partial L}{\partial z_1} \cdot \frac{\partial z_1}{\partial a_1} \cdot \frac{\partial a_1}{\partial x_{1,2}}$$

$$\frac{\partial L}{\partial x_{1,3}} = \frac{\partial L}{\partial z_1} \cdot \frac{\partial z_1}{\partial a_1} \cdot \frac{\partial a_1}{\partial x_{1,3}}$$

$$\frac{\partial L}{\partial x_{1,4}} = \frac{\partial L}{\partial z_1} \cdot \frac{\partial z_1}{\partial a_1} \cdot \frac{\partial a_1}{\partial x_{1,4}}$$

$$\frac{\partial L}{\partial x_{1,5}} = \frac{\partial L}{\partial z_1} \cdot \frac{\partial z_1}{\partial a_1} \cdot \frac{\partial a_1}{\partial x_{1,5}}$$

$$\frac{\partial L}{\partial x_{1,6}} = \frac{\partial L}{\partial z_1} \cdot \frac{\partial z_1}{\partial a_1} \cdot \frac{\partial a_1}{\partial x_{1,6}}$$

follow same trend for other

$$\left[\begin{array}{cccccc} \frac{\partial L}{\partial x_{1,0}} & \frac{\partial L}{\partial x_{1,1}} & \frac{\partial L}{\partial x_{1,2}} & \frac{\partial L}{\partial x_{1,3}} & \frac{\partial L}{\partial x_{1,4}} & \frac{\partial L}{\partial x_{1,5}} \\ \frac{\partial L}{\partial x_{2,0}} & \frac{\partial L}{\partial x_{2,1}} & \frac{\partial L}{\partial x_{2,2}} & \frac{\partial L}{\partial x_{2,3}} & \frac{\partial L}{\partial x_{2,4}} & \frac{\partial L}{\partial x_{2,5}} \\ \frac{\partial L}{\partial x_{3,0}} & \frac{\partial L}{\partial x_{3,1}} & \frac{\partial L}{\partial x_{3,2}} & \frac{\partial L}{\partial x_{3,3}} & \frac{\partial L}{\partial x_{3,4}} & \frac{\partial L}{\partial x_{3,5}} \\ \frac{\partial L}{\partial x_{4,0}} & \frac{\partial L}{\partial x_{4,1}} & \frac{\partial L}{\partial x_{4,2}} & \frac{\partial L}{\partial x_{4,3}} & \frac{\partial L}{\partial x_{4,4}} & \frac{\partial L}{\partial x_{4,5}} \end{array} \right]$$

$$\begin{bmatrix} -0.02710255 & -0.02710255 & -0.02710255 & 0 & 0 & -0.02710255 & -0.02710255 \\ 0.00116812 & 0.00116812 & 0.00116812 & 0 & 0 & 0.00116812 & 0.00116812 \\ -0.00006481 & -0.00006481 & -0.00006481 & 0 & 0 & -0.00006481 & -0.00006481 \\ -0.10463809 & -0.10463809 & -0.10463809 & 0 & 0 & -0.10463809 & -0.10463809 \end{bmatrix}$$

$$\frac{\partial l}{\partial \alpha}$$

$$\alpha := \alpha - \eta \frac{\partial l}{\partial \alpha}$$

$$\alpha := \begin{bmatrix} 1.02710255 & 1.02710255 & 2.02710255 & 3 & 0 & 1.02710255 & -2.97289745 \\ 0.99883188 & 2.99883188 & 0.99883188 & 2 & 1 & -0.00116812 & 1.99883188 \\ 1.00006481 & 2.00006481 & 2.00006481 & 2 & 2 & 2.00006481 & 1.00006481 \\ 1.10463809 & 1.10463809 & 1.10463809 & 2 & 1 & -1.89536191 & 2.10463809 \end{bmatrix}$$

} take same step to calculate prediction

$$a_j = [x_1, x_2, x_3, x_4, x_5, x_6] \cdot \alpha^T = [2.13551273, 6.99415942, 8.00032403, 2.52319046]$$

$$z_j = \sigma(a_j) = \frac{1}{1 + \exp(-a_j)}, \forall j \in \{1, \dots, 4\} = [0.89430722, 0.99908362, 0.99966467, 0.92575165]$$

$$z = [1, 0.89430722, 0.99908362, 0.99966467, 0.92575165]$$

$$b = z \cdot \begin{bmatrix} \beta_{1,0} & \beta_{2,0} & \beta_{3,0} \\ \beta_{1,1} & \beta_{2,1} & \beta_{3,1} \\ \beta_{1,2} & \beta_{2,2} & \beta_{3,2} \\ \beta_{1,3} & \beta_{2,3} & \beta_{3,3} \\ \beta_{1,4} & \beta_{2,4} & \beta_{3,4} \end{bmatrix} = [2.81889658, 0.34894172, 4.60809216]$$

$$\hat{y}_k = \frac{\exp(b_k)}{\sum_{l=1}^3 \exp(b_l)}, \forall k \in \{1, \dots, 3\} = [0, 1, 0]$$

Now use the results of the previous question to run backpropagation over the network and update the weights. Use learning rate = 1. Do your backpropagation calculations without rounding, and then in your responses, round to four decimal places.

$$[\beta_{1,0}, \beta_{2,0}, \beta_{3,0}] \approx [1, 1.2615, 1]$$

2a) What is the updated value of $\beta_{2,1}$? ≈ 0.3495

2b) What is the updated weight of the hidden layer bias term applied to y_1 (e.g. $\beta_{1,0}$)?

2c) What is the updated value of $\alpha_{3,4}$? 2

2d) What is the updated weight of the input layer bias term applied to z_2 (e.g. $\alpha_{2,0}$)?

2e) Once we've updated all of our weights if we ran feed forward over the same example again, which class would we predict? class 2

$$[\alpha_{1,0}, \alpha_{2,0}, \alpha_{3,0}, \alpha_{4,0}] \approx [1.0271, 0.9988, 1.0000, 1.1046]$$

