- 1. Set the input layer's values $(a^{(1)})$ to the t-th training example $x^{(t)}$. Perform a feedforward pass (Figure 1), computing the activations $(z^{(2)}, a^{(2)}, z^{(3)}, a^{(3)})$ for layers 2 and 3. Note that you need to add a +1 term to ensure that the vectors of activations for layers $a^{(1)}$ and $a^{(2)}$ also include the bias unit. In Octave/MATLAB, if a_1 is a column vector, adding one corresponds to a_1 = [1; a_1].
- 2. For each output unit k in layer 3 (the output layer), set

$$\delta_k^{(3)} = (a_k^{(3)} - y_k),$$

where $y_k \in \{0, 1\}$ indicates whether the current training example belongs to class k ($y_k = 1$), or if it belongs to a different class ($y_k = 0$). You may find logical arrays helpful for this task (explained in the previous programming exercise).

3. For the hidden layer l=2, set

$$\delta^{(2)} = \left(\Theta^{(2)}\right)^T \delta^{(3)} \cdot *g'(z^{(2)})$$

4. Accumulate the gradient from this example using the following formula. Note that you should skip or remove $\delta_0^{(2)}$. In Octave/MATLAB, removing $\delta_0^{(2)}$ corresponds to delta_2 = delta_2(2:end).

$$\Delta^{(l)} = \Delta^{(l)} + \delta^{(l+1)} (a^{(l)})^T$$

5. Obtain the (unregularized) gradient for the neural network cost function by dividing the accumulated gradients by $\frac{1}{m}$:

$$\frac{\partial}{\partial \Theta_{ij}^{(l)}} J(\Theta) = D_{ij}^{(l)} = \frac{1}{m} \Delta_{ij}^{(l)}$$

Octave/MATLAB Tip: You should implement the backpropagation algorithm only after you have successfully completed the feedforward and cost functions. While implementing the backpropagation algorithm, it is often useful to use the size function to print out the sizes of the variables you are working with if you run into dimension mismatch errors ("nonconformant arguments" errors in Octave/MATLAB).