

Formula for Shallow neural network

- Forward propagation

$$\begin{aligned}Z[1] &= W[1]X + b[1] \\A[1] &= g[1](Z[1]) \\Z[2] &= W[2]A[1] + b[2] \\A[2] &= g[2](Z[2])\end{aligned}$$

* Is element-wise multiplication

- Backpropagation

$$\begin{aligned}dZ[2] &= A[2] - Y \\dW[2] &= \frac{dZ[2]A[1]^T}{m} \\db[2] &= \frac{np.sum(dZ[2])}{m} \\dZ[1] &= W[2]^T dZ[2] * g[1]'(Z[1]) \\dW[1] &= \frac{dZ[1]X^T}{m} \\db[1] &= \frac{np.sum(dZ[1])}{m}\end{aligned}$$

Formula for Deep neural network

- Forward propagation

$$Z[l] = W[l]A[l - 1] + b[l]$$

$$A[l] = g[l](Z[l])$$

- * Is element-wise multiplication

- Vector dimensions:

$$W[l]: (n[l], n[l - 1])$$

$$b[l]: (n[l], m)$$

$$dW[l]: (n[l], n[l - 1])$$

$$db[l]: (n[l], m)$$

$$a[l]: (n[l], m)$$

- Backpropagation

$$dZ[l] = dA[l] * g[l]'(Z[l])$$

$$dW[l] = \frac{dZ[l]A[l - 1]^T}{m}$$

$$db[l] = \frac{np.sum^m(dZ[l])}{m}$$

$$dA[l - 1] = W[l]^T dZ[l]$$