

All data: What are the sizes of things:

$$W^{(1)} \text{ is } k \times n$$

$$\vec{b}^{(1)} \text{ is } k \times 1$$

$$W^{(2)} \text{ is } m \times k$$

$$\vec{b}^{(2)} \text{ is } m \times 1$$

$$\text{Given } \underline{X} \text{ is } n \times p$$

$$(\text{Net is } n-k-m)$$

$$p^{(1)} = W^{(1)} \underline{X} + \vec{b}^{(1)}$$

$$(p^{(1)} \text{ is } k \times p)$$

$$s^{(1)} = \sigma(p^{(1)})$$

$$(s^{(1)} \text{ is } k \times p)$$

$$ds^{(1)} = \sigma'(p^{(1)})$$

$$(ds^{(1)} \text{ is } k \times p)$$

$$p^{(2)} = W^{(2)} s^{(1)} + \vec{b}^{(2)}$$

$$(p^{(2)} \text{ is } m \times p)$$

$$s^{(2)} = \text{ReLU}(p^{(2)})$$

$$(s^{(2)} \text{ is } m \times p)$$

$$ds^{(2)} = \text{ones}$$

$$(\text{Matrix of 1's})$$

$$\Delta^{(2)} = T - Y$$

$$\text{or } \frac{2}{p} * (T - Y) \quad m \times p$$

$$\Delta^{(1)} = (W^{(2)})^T \Delta^{(2)} * ds^{(1)}$$

$$k \times p$$

$$\begin{matrix} \uparrow & \uparrow & \uparrow \\ k \times m & m \times p & k \times p \end{matrix}$$

$$\Delta W^{(1)} = \Delta^{(1)} \underline{X}^T$$

$$\text{dims: } k \times m = (k \times p)(p \times n)$$

$$\Delta W^{(2)} = \Delta^{(2)} (s^{(1)})^T$$

$$\begin{matrix} \uparrow & \uparrow \\ m \times p & p \times k \end{matrix}$$

$$\Delta b^{(1)} = \text{sum } \Delta^{(1)} \text{ to } k \times 1 \quad (\Delta^{(1)} \text{ is } k \times p)$$

$$\Delta b^{(2)} = \text{sum } \Delta^{(2)} \text{ to } m \times 1 \quad (\Delta^{(2)} \text{ is } m \times p)$$