1 Forward propagation

Recall that given input $x$, we define $a^{[0]} = x$. Then for layer $\ell = 1, 2, \ldots, N$, where $N$ is the number of layers of the network, we have

1. $z^{[\ell]} = W^{[\ell]} a^{[\ell-1]} + b^{[\ell]}$
2. $a^{[\ell]} = g^{[\ell]}(z^{[\ell]})$

In these notes we assume the nonlinearities $g^{[\ell]}$ are the same for all layers besides layer $N$. This is because in the output layer we may be doing regression [hence we might use $g(x) = x$] or binary classification [$g(x) = \text{sigmoid}(x)$] or multiclass classification [$g(x) = \text{softmax}(x)$]. Hence we distinguish $g^{[N]}$ from $g$, and assume $g$ is used for all layers besides layer $N$.

Finally, given the output of the network $a^{[N]}$, which we will more simply denote as $\hat{y}$, we measure the loss $J(W, b) = L(a^{[N]}, y) = L(\hat{y}, y)$. For example, for real-valued regression we might use the squared loss

$$L(\hat{y}, y) = \frac{1}{2}(\hat{y} - y)^2$$

and for binary classification using logistic regression we use

$$L(\hat{y}, y) = -y \log \hat{y} + (1 - y) \log(1 - \hat{y})$$

or negative log-likelihood. Finally, for softmax regression over $k$ classes, we use the cross entropy loss

$$L(\hat{y}, y) = -\sum_{j=1}^{k} 1\{y = j\} \log \hat{y}_j$$

which is simply negative log-likelihood extended to the multiclass setting. Note that $\hat{y}$ is a $k$-dimensional vector in this case. If we use $y$ to instead
denote the $k$-dimensional vector of zeros with a single 1 at the $l$th position, where the true label is $l$, we can also express the cross entropy loss as

$$\mathcal{L}(\hat{y}, y) = -\sum_{j=1}^{k} y_j \log \hat{y}_j$$

## 2 Backpropagation

Let’s define one more piece of notation that’ll be useful for backpropagation.\(^1\) We will define

$$\delta^{[\ell]} = \nabla_{z^{[\ell]}} \mathcal{L}(\hat{y}, y)$$

We can then define a three-step “recipe” for computing the gradients with respect to every $W^{[\ell]}, b^{[\ell]}$ as follows:

1. For output layer $N$, we have

$$\delta^{[N]} = \nabla_{z^{[N]}} \mathcal{L}(\hat{y}, y) = \nabla_{\hat{y}} \mathcal{L}(\hat{y}, y) \circ (g^{[N]})'(z^{[N]})$$

Note $(g^{[N]})'(z^{[N]})$ denotes the elementwise derivative w.r.t. $z^{[N]}$. Sometimes it may be easier to compute $\nabla_{z^{[N]}} \mathcal{L}(\hat{y}, y)$ directly, whereas other times it’ll be easier to apply the chain rule.

2. For $\ell = N - 1, N - 2, \ldots, 1$, we have

$$\delta^{[\ell]} = (W^{[\ell + 1]T} \delta^{[\ell + 1]}) \circ g'(z^{[\ell]})$$

3. Finally, we can compute the gradients for layer $\ell$ as

$$\nabla_{W^{[\ell]}} J(W, b) = \delta^{[\ell]} a^{[\ell - 1]T}$$

$$\nabla_{b^{[\ell]}} J(W, b) = \delta^{[\ell]}$$

where we use $\circ$ to indicate the elementwise product. Note the above procedure is for a single training example.

You can try applying the above algorithm to logistic regression ($N = 1$, $g^{[1]}$ is the sigmoid function $\sigma$) to sanity check steps (1) and (3). Recall that $\sigma'(z) = \sigma(z) \circ (1 - \sigma(z))$ and $\sigma(z^{[1]})$ is simply $a^{[1]}$. Note that for logistic regression, if $x$ is a column vector in $\mathbb{R}^{n \times 1}$, then $W^{[1]} \in \mathbb{R}^{1 \times n}$, and hence $\nabla_{W^{[1]}} J(W, b) \in \mathbb{R}^{1 \times n}$. Example code for two layers is also given at:

http://cs229.stanford.edu/notes/backprop.py

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\(^1\)These notes are closely adapted from:
http://ufldl.stanford.edu/tutorial/supervised/MultiLayerNeuralNetworks/
Scribe: Ziang Xie