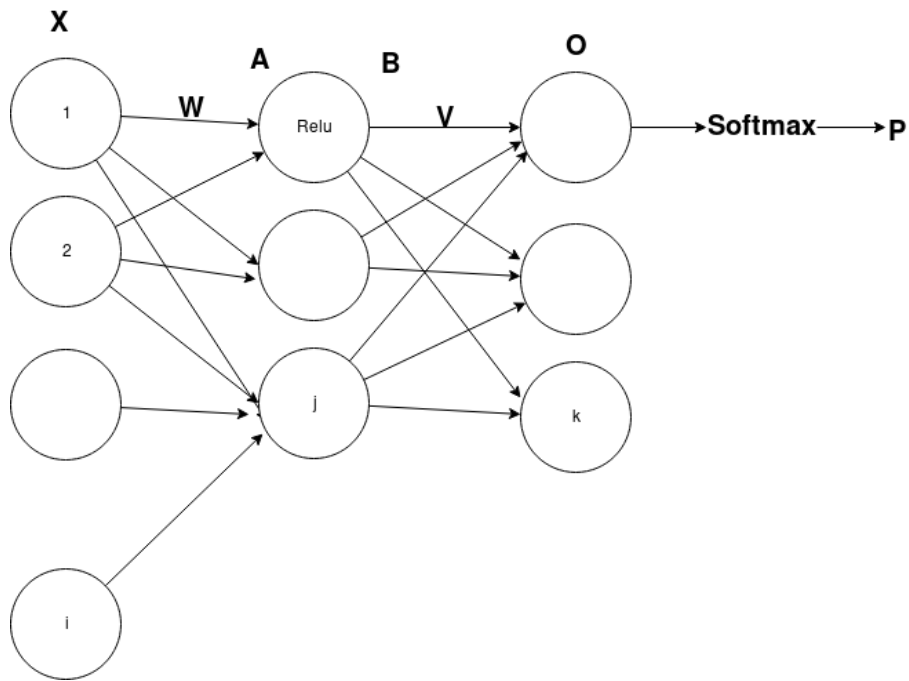


eq

February 2019

1 Introduction



$$J = \log Pc, \quad c = \text{true label}$$

$$Pc = \frac{e^{O_c}}{\sum_k e^{O_k}}$$

$$\frac{\partial J}{\partial V_{kj}} = \frac{\partial J}{\partial O_k} \frac{\partial O_k}{\partial V_{kj}}$$

$$\frac{\partial O_k}{\partial V_{kj}} = B_j$$

$$O_k = \sum_j V_{kj} B_j$$

$$\frac{\partial J}{\partial O_k} = \frac{\partial J}{\partial P_c} \frac{\partial P_c}{\partial O_k}$$

$$\frac{\partial J}{\partial P_c} = \frac{1}{P_c}$$

$$\det(S) = \sum_k e^{O_k}$$

$$\frac{\partial P_c}{\partial O_k} = \begin{cases} \frac{-e^{O_c} e^{O_k}}{S^2}, & \text{if } c \neq k \\ \frac{e^{O_c} S - e^{O_c} e^{O_k}}{S^2} = \frac{e^{O_c} (S - e^{O_k})}{S^2}, & \text{if } c = k \end{cases}$$

$$\begin{aligned} \frac{\partial J}{\partial V_{kj}} &= \frac{1}{P_c} B_j = B_j \cdot \frac{S}{e^{O_c}} = \begin{cases} \frac{-B_j e^{O_k}}{S} = -B_j P_k, & \text{if } c \neq k \\ \frac{B_j (S - e^{O_c})}{S} = B_j (1 - P_k), & \text{if } c = k \end{cases} \\ &= B_j [\mathbb{I}(k = c) - P_k] \\ &= B_j [y_k - P_k] \end{aligned}$$

$$\frac{\partial J}{\partial W_{ji}} = \frac{\partial J}{\partial B_j} \cdot \frac{\partial B_j}{\partial A_j} \cdot \frac{\partial A_j}{\partial W_{ji}}$$

$$\frac{\partial A}{\partial W_{ji}} = x_i \tag{1}$$

$$\frac{\partial B_j}{\partial A_j} = \text{Relu Activation} \tag{2}$$

$$= \begin{cases} 1 & \text{if } A_j > 0 \\ 0 & \text{else} \end{cases}$$

$$\begin{aligned} \frac{\partial J}{\partial B_j} &= \sum_k \frac{\partial J}{\partial O_k} \cdot \frac{\partial O_k}{\partial B_j} \\ &= \sum_k \frac{\partial J}{\partial P_c} \cdot \frac{\partial P_c}{\partial O_k} \cdot \frac{\partial O_k}{\partial B_j} \\ &= \frac{1}{P_c} \sum_k \frac{\partial P_c}{\partial O_k} \cdot \frac{\partial O_k}{\partial B_j} \\ &= \frac{1}{P_c} \sum_k P_c [y_k - P_k] V_{kj} \\ &= \sum_k (y_k - P_k) V_{kj} \end{aligned} \tag{3}$$

Combining (1), (2), (3)

$$\frac{\partial J}{\partial W_{ji}} = \begin{cases} 0 & \text{if } A_j < 0 \\ \sum_k x_i \cdot (y_k - P_k) V_{kj} & A_j > 0 \end{cases}$$