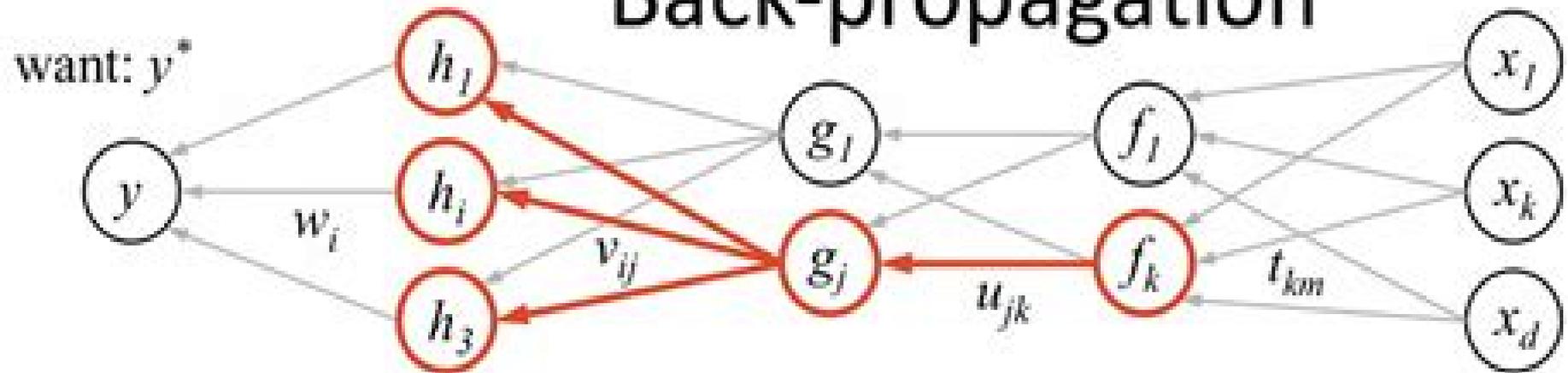# Back-propagation

want: y^*

1. receive new observation $x = [x_1 \ldots x_d]$ and target y^*

2. **feed forward:** for each unit g_j in each layer 1...L

   compute g_j based on units f_k from previous layer: $g_j = \sigma \left(u_{j0} + \sum_k u_{jk} f_k \right)$

3. get prediction y and error $(y - y^*)$

4. **back-propagate error:** for each unit g_j in each layer L...1

(a) compute error on g_j

$$\frac{\partial E}{\partial g_j} = \sum_i \underbrace{\sigma'(h_i) v_{ij}}_{} \underbrace{\frac{\partial E}{\partial h_i}}_{}$$

$\underbrace{\phantom{\frac{\partial E}{\partial g_j}}}$ should g_j be higher or lower? how h_i will change as g_j changes was h_i too high or too low?

(b) for each u_{jk} that affects g_j

(i) compute error on u_{jk}

$$\frac{\partial E}{\partial u_{jk}} = \frac{\partial E}{\partial g_j} \underbrace{\sigma'(g_j) f_k}_{}$$

do we want g_j to be higher/lower how g_j will change if u_{jk} is higher/lower

(ii) update the weight

$$u_{jk} \leftarrow u_{jk} - \eta \frac{\partial E}{\partial u_{jk}}$$

Neural Networks And Back Propagation Algorithm

M Lipman

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