

Definition of Error:

$$E = \sum_{\alpha} \sum_i (t_i^{(\alpha)} - h_i^{(\alpha)})^2$$

Sigmoid activation function and its derivative:

$$F(x) = 1/(1 + e^{-x}), \quad F'(x) = F(x)(1 - F(x))$$

For each pattern α :

I. Forward Pass:

Present pattern $f^{(\alpha)}$ to input layer

For each hidden unit j calculate activation:

$$g_j^{(\alpha)} = F(x_j^{(\alpha)}) = F\left(\sum_k W_{jk}^{(fg)} f_k^{(\alpha)}\right)$$

For each output unit i , calculate activation:

$$h_i^{(\alpha)} = F(x_i^{(\alpha)}) = F\left(\sum_j W_{ij}^{(gh)} g_j^{(\alpha)}\right)$$

II. Backward Pass:

For each output unit i ,

Calculate output unit's delta:

$$\delta_i^{(\alpha)} = -\frac{\partial E}{\partial x_i^{(\alpha)}} = 2(t_i^{(\alpha)} - h_i^{(\alpha)}) F'(x_i^{(\alpha)})$$

For each incoming weight calculate output unit's weight change:

$$\Delta W_{ij}^{(gh)} = \eta \sum_{\alpha} \delta_i^{(\alpha)} g_j^{(\alpha)}$$

For each hidden unit j ,

Calculate hidden unit's delta:

$$\delta_j^{(\alpha)} = -\frac{\partial E}{\partial x_j^{(\alpha)}} = \sum_{i \in \text{outputs}} \delta_i^{(\alpha)} W_{ij}^{(gh)} F'(x_j^{(\alpha)})$$

For each incoming weight, calculate hidden unit's weight change:

$$\Delta W_{jk}^{(fg)} = \eta \sum_{\alpha} \delta_j^{(\alpha)} f_k^{(\alpha)}$$

Until convergence