

The loss of the above network is given by $f = ((w_1, w_2, w_3)^T (relu(s^T x), relu(u^T x), relu(v^T x)) - y)^2$ where relu(x) = max(0, x) is the relu activation function. We need the first derivatives to optimize the network parameters.

In order to calculate the update equations let $z_1 = relu(s_1^T x_1) = relu(s_1 x_1 + s_2 x_2)$. This means I can write f as $f = ((w_1, w_2, w_3)^T (z_1, z_2, z_3) - y)^2$. Then

$$df/dw_1 = 2\sqrt{(f)}z_1$$
 => same as $df/dw_1 = 2((w_1, w_2, w_3)^T(z_1, z_2, z_3) - y)z_1$

Thus we can write df/dw as

$$df/dw = (2((w_1, w_2, w_3)^T(z_1, z_2, z_3) - y))(z_1, z_2, z_3)$$

Now we calculate df/ds by doing the first coordinate df/ds1.

$$df/ds_1 = (df/dz_1)(dz_1/ds_1)$$

where
$$df/dz_1 = 2\sqrt{(f)}w_1$$
 and $dz_1/ds_1 = drelu(s^Tx)/ds_1 = 0$ if $relu(s^Tx) <= 0$ and x_1 if $relu(s^Tx) > 0$

since drelu(f(x))/df(x) = 0 if $f(x) \le 0$ and df/dx if f(x) > 0. Note that since relu is discontinuous at 0 and has a max we use the sub-gradient.

$$df/ds_2 = (df/dz_1)(dz_1/ds_2)$$

where

$$df/dz_1 = 2\sqrt{(f)}w_1$$
 and

$$dz_1/ds_2 = 0$$
 if relu ≤ 0 and x_2 if relu > 0

This means $df/ds = (df/ds_1, df/ds_2) = df/dz_1(dz_1/ds_1, dz_2, ds_2) = df/dz_1(x_1, x_2)$ (assuming the relu outputs are positive)

From the above it is not too hard to calculate df/du and df/dv.

Compare the above to the sigmoid update given below:

$$df/ds = (df/ds_{1}, df/ds_{2}) = df/dz_{1}\sigma(s^{T}x)(1 - \sigma(s^{T}x))(x_{1}, x_{2})$$