#### NeRFRenderCore Loss Function Derivation

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Problem: Given the volumetric rendering function and the network loss function, evaluate the gradient of the loss with respect to the network's output, dL/doutput.

# Volumetric Rendering Function

A ray's accumulated color R can be expressed as the sum of the products of the transmittance  $T_i$ , the alpha  $\alpha_i$ , and the predicted sample color  $c_i$  (adapted from Mildenhall, et al. NeRF, page 6)

(1) 
$$R_r = \sum_{i=1}^{N} T_i \alpha_i c_{ri}$$

(2) 
$$\alpha_i = 1 - exp(-\sigma_i \delta_i)$$

(3) 
$$T_i = exp\left(-\sum_{j=1}^i \sigma_j \delta_j\right)$$

Where:

 $R_{_{r}}$  is the accumulated ray color (per each color component,  $r,\,g,\,{\rm and}\,\,b)$ 

N is the number of samples along the ray

i is the sample index along the ray

 $c_{ri}$  is the color network's output at sample i (per each color component, r, g, and b)

 $\boldsymbol{\sigma}_{\!_{\boldsymbol{i}}}$  is the density network's output at sample i

 $\boldsymbol{\delta}_{i}$  is the difference between the ray's start and end points  $\boldsymbol{t}_{i+1} - \boldsymbol{t}_{i}$ 

• A ray's position given t is defined by  $r_x(t) = o_x + td_x$ , per component x, y, z

A slightly special case comes for calculating the ray's accumulated opacity, since the color network does not output an alpha channel we assume  $c_{\alpha i}=1$  for each sample i:

(4) 
$$R_{\alpha} = \sum_{i=1}^{N} T_i \alpha_i c_{\alpha i} = \sum_{i=1}^{N} T_i \alpha_i$$

## **Loss Function**

The network's loss functions can be calculated per color channel:

(5) 
$$L_r = \frac{1}{M} \sum_{k=1}^{M} (R_{rk} - gt_{rk})^2 \leftarrow \text{for channels } r, g, \text{ and } b$$

(6) 
$$L_{\alpha} = \frac{1}{M} \sum_{k=1}^{M} (R_{\alpha k} - 1)^2 \leftarrow \text{for alpha channel*}$$

#### Where:

*M* is the number of rays in the training batch

 $R_{rk}$  is the accumulated color for ray k (per channel, r, g, b)

 $gt_{rk}$  is the ground-truth pixel color corresponding to ray k (per channel, r, g, b)

The total network loss is the average of each loss per channel:

(7) 
$$L = \frac{1}{4} (L_r + L_g + L_b + L_\alpha)$$

<sup>\*</sup> Assuming ground-truth alpha is 1 for each training pixel. We could potentially use ground truth alpha here if we have it, or weighted masking for painting out features.

### Deriving dL/doutput

Now, we need to determine the gradient, which is just the partial derivative of each network output sample with respect to the total network loss. We will now see how these results were obtained:

$$\begin{split} \frac{dL}{dc_{rki}} &= \frac{\left(R_{rk} - gt_{rk}\right)}{2M} \cdot T_{ki} \alpha_{ki} \\ \frac{dL}{dc_{gki}} &= \frac{\left(R_{gk} - gt_{gk}\right)}{2M} \cdot T_{ki} \alpha_{ki} \\ \frac{dL}{dc_{bki}} &= \frac{\left(R_{bk} - gt_{bk}\right)}{2M} \cdot T_{ki} \alpha_{ki} \\ \frac{dL}{dc_{bki}} &= \frac{1}{2M} \cdot \left(1 - 2\alpha_{ki}\right) \cdot \left(\delta_{ki} T_{ki}\right) \cdot \left[\left(R_{rk} - gt_{rk}\right) c_{rki} + \left(R_{gk} - gt_{gk}\right) c_{gki} + \left(R_{bk} - gt_{bk}\right) c_{bki} + \left(R_{\alpha k} - 1\right)\right] \end{split}$$

Here, the notation  $c_{rki}$  signifies the color sample of the red channel at index i of ray k, where:

 $i \in [1, N_{_{k}}] - N_{_{k}}$  is the number of samples at ray k

 $k \in [1, M] - M$  is the number of rays in the training batch.

The color samples will all be similar per each channel, so let's just focus on red for now.

$$\frac{dL}{dc_{vbi}} = \frac{d}{dc_{vbi}}L = \frac{d}{dc_{vbi}} \left[ \frac{1}{4} \left( L_r + L_g + L_b + L_\alpha \right) \right]$$

Since  $c_{rki}$  only contributes to  $L_r$ , that means  $\frac{d}{dc_{rki}}L_g=\frac{d}{dc_{rki}}L_b=\frac{d}{dc_{rki}}L_\alpha=0$ 

$$\frac{dL}{dc_{ubi}} = \frac{1}{4} \cdot \frac{d}{dc_{ubi}} [L_r]$$

Expanding  $L_{r}$  we can write:

$$\begin{split} \frac{dL}{dc_{rki}} &= \frac{1}{4} \cdot \frac{d}{dc_{rki}} \left[ \frac{1}{M} \sum_{m=1}^{M} \left( R_{rm} - gt_{rm} \right)^2 \right] \\ \frac{dL}{dc_{rki}} &= \frac{1}{4M} \cdot \frac{d}{dc_{rki}} \left[ \sum_{m=1}^{M} \left( R_{rm} - gt_{rm} \right)^2 \right] \end{split}$$

If we expand the summation, we can find more terms whose partial derivatives evaluate to zero:

$$\frac{dL}{dc_{rki}} = \frac{1}{4M} \cdot \frac{d}{dc_{rki}} \left[ \left( R_{r1} - gt_{r1} \right)^2 + \dots + \left( R_{rk} - gt_{rk} \right)^2 + \dots + \left( R_{rM} - gt_{rM} \right)^2 \right]$$

Any term that does not contain  $R_{_k}$  or  $gt_{_k}$  will not contain  $c_{_{rki}}$  and thus will evaluate to zero.

$$\frac{dL}{dc_{rki}} = \frac{1}{4M} \cdot \frac{d}{dc_{rki}} \left[ \left( R_{rk} - gt_{rk} \right)^2 \right]$$

Using the chain rule, we can rewrite this as:

$$\frac{dL}{dc_{rki}} = \frac{1}{4M} \cdot \left[ 2 \left( R_{rk} - gt_{rk} \right) \cdot \frac{d}{dc_{rki}} R_{rk} \right]$$

And simplify:

(8) 
$$\frac{dL}{dc_{rki}} = \frac{\left(R_{rk} - gt_{rk}\right)}{2M} \cdot \frac{d}{dc_{rki}} R_{rk}$$

Let's focus on evaluating  $\frac{d}{dc_{uhi}}R_{rk}$ , and make a substitution from section 1:

$$R_{rk} = \sum_{i=1}^{N_k} T_{ki} \alpha_{ki} c_{rki}$$

This is a modified form of the equation from section 1, where  $N_k$  is the number of samples along ray k,  $T_{ki}$  is the transmittance of sample i on ray k, etc...

Until further noted, let's drop the k subscript while evaluating  $\frac{d}{dc_{rkl}}R_k$  – all samples here exist along ray k so it will reduce visual clutter to leave it out.

$$\frac{d}{dc_{rki}}R_{rk} = \frac{d}{dc_{ri}}R_r = \frac{d}{dc_{ri}} \left[ \sum_{n=1}^{N} T_n \alpha_n c_{rn} \right]$$

If we expand this summation, we can write:

$$\frac{d}{dc_{ri}}R_{r} = \frac{d}{dc_{ri}} \left[ T_{1}\alpha_{1}c_{r1} + \dots + T_{l}\alpha_{l}c_{ri} + \dots + T_{N}\alpha_{N}c_{rN} \right]$$

And we can drop terms that do not contain  $c_{ri}$  since their partial derivatives will be zero:

$$\frac{d}{dc_{ri}}R_r = \frac{d}{dc_{ri}}\left[T_i\alpha_i c_{ri}\right]$$

Using the chain rule, we can write this as:

$$(9) \ \frac{d}{dc_{ri}}R_r = \left(\frac{d}{dc_{ri}}T_i \cdot \alpha_i \cdot c_{ri}\right) + \left(T_i \cdot \frac{d}{dc_{ri}}\alpha_i \cdot c_{ri}\right) + \left(T_i \cdot \alpha_i \cdot \frac{d}{dc_{ri}}c_{ri}\right)$$

Let's work on each of these  $\frac{d}{dc_{ci}}$  terms individually.

(a) 
$$\frac{d}{dc_{ri}}T_i$$

This is the derivative of the transmittance of sample i with respect to the intensity of the red channel. Expanding  $T_i$  to its full form as in section 1, we can write:

$$\frac{d}{dc_{ri}}T_{i} = \frac{d}{dc_{ri}}\left[exp\left(-\sum_{j=1}^{i}\sigma_{j}\delta_{j}\right)\right] = 0$$

 $T_{i}$  does not depend on  $c_{ri}$ , so its derivative is zero.

(b) 
$$\frac{d}{dc_{ri}}\alpha_i$$

This is the derivative of the alpha of sample *i* with respect to the intensity of the red channel. Substituting again from section 1, we can write:

$$\frac{d}{dc_{ri}}\alpha_i = \frac{d}{dc_{ri}}\left[1 - exp\left(-\sigma_i\delta_i\right)\right] = 0$$

Again, this expression has no correlation with  $\boldsymbol{c}_{ri}$ , so its derivative evaluates to zero.

(c) 
$$\frac{d}{dc_{ri}}c_{ri} = 1$$

Finally, we have the derivative of  $c_{ri}$  with respect to itself, which is just 1. Now, substituting these terms back into equation (9) we have:

$$\frac{d}{dc_{i}}R_{r} = \left(0 \cdot \alpha_{i} \cdot c_{ri}\right) + \left(T_{i} \cdot 0 \cdot c_{ri}\right) + \left(T_{i} \cdot \alpha_{i} \cdot 1\right) = T_{i}\alpha_{i}$$

This is identical to expressing the weight for sample i (pg. 8 of Mildenhall, et al. "NeRF"). It is constant with regard to  $c_{ri}$ . Expanding terms to their full form:

$$\frac{d}{dc_{ri}}R_r = exp\left(-\sum_{j=1}^{i}\sigma_j\delta_j\right)\cdot\left(1 - exp\left(-\sigma_i\delta_i\right)\right)$$

Now we may reintroduce the k subscript:

$$\frac{d}{dc_{rki}}R_{rk} = exp\left(-\sum_{j=1}^{i}\sigma_{kj}\delta_{kj}\right)\cdot\left(1 - exp\left(-\sigma_{ki}\delta_{ki}\right)\right) = T_{ki}\alpha_{ki}$$

And place this back where it belongs, in equation (8):

$$\frac{dL}{dc_{rki}} = \frac{\left(R_{rk} - gt_{rk}\right)}{2M} \cdot exp\left(-\sum_{j=1}^{i} \sigma_{j} \delta_{j}\right) \cdot \left(1 - exp\left(-\sigma_{i} \delta_{i}\right)\right)$$

Which can also be written:

$$\frac{dL}{dc_{rki}} = \frac{\left(R_{rk} - gt_{rk}\right)}{2M} \cdot T_{ki} \alpha_{ki}$$

This process can be repeated to obtain the equations for the green and blue channels as well.

$$\begin{split} \frac{dL}{dc_{gki}} &= \frac{\left(R_{gk} - gt_{gk}\right)}{2M} \cdot T_{ki} \alpha_{ki} \\ \frac{dL}{dc_{hki}} &= \frac{\left(R_{bk} - gt_{bk}\right)}{2M} \cdot T_{ki} \alpha_{ki} \end{split}$$

Now, let's move on to differentiating with respect to sigma  $(\sigma_{ki})$ ...

Deriving 
$$\frac{dL}{d\sigma_{ki}}$$

Let's start with the total loss function.

$$\frac{dL}{d\sigma_{\nu_i}} = \frac{d}{d\sigma_{\nu_i}} L = \frac{d}{d\sigma_{\nu_i}} \left[ \frac{1}{4} \left( L_r + L_g + L_b + L_\alpha \right) \right]$$

We can move some symbols around to obtain the following:

$$(10) \quad \frac{dL}{d\sigma_{ki}} = \frac{1}{4} \left[ \frac{d}{d\sigma_{ki}} L_r + \frac{d}{d\sigma_{ki}} L_g + \frac{d}{d\sigma_{ki}} L_b + \frac{d}{d\sigma_{ki}} L_\alpha \right]$$

The partial derivatives for each color channel will have the same form, so again we can focus on just the red channel first and extrapolate later. Let's focus on  $\frac{d}{d\sigma_{i}}L_r$  first:

$$\frac{d}{d\sigma_{ki}}L_r = \frac{d}{d\sigma_{ki}} \left[ \frac{1}{M} \sum_{m=1}^{M} \left( R_{rm} - gt_{rm} \right)^2 \right]$$

Expanding summation terms and using the distributive property, we can rewrite this as:

$$\frac{d}{d\sigma_{ki}}L_{r} = \frac{1}{M} \cdot \frac{d}{d\sigma_{ki}} \left[ \left( R_{r1} - gt_{r1} \right)^{2} + \dots + \left( R_{rk} - gt_{rk} \right)^{2} + \dots + \left( R_{rM} - gt_{rM} \right)^{2} \right]$$

All derivatives without the rk subscript will evaluate to zero:

$$\frac{d}{d\sigma_{ki}}L_r = \frac{1}{M} \cdot \frac{d}{d\sigma_{ki}} (R_{rk} - gt_{rk})^2$$

And using the chain rule, we have:

$$\frac{d}{d\sigma_{t}}L_{r} = \frac{2}{M} \cdot \left(R_{rk} - gt_{rk}\right) \cdot \frac{d}{d\sigma_{t}} \left(R_{rk} - gt_{rk}\right)$$

Which simplifies to:

(11) 
$$\frac{d}{d\sigma_{ki}}L_r = \frac{2}{M} \cdot \left(R_{rk} - gt_{rk}\right) \cdot \frac{d}{d\sigma_{ki}}R_{rk}$$

Now let's just focus on  $\frac{d}{d\sigma_{bi}}R_{rk}$ , bringing in equation (1) and dropping the k subscript for now:

$$\frac{d}{d\sigma_i}R_r = \frac{d}{d\sigma_i} \left[ \sum_{n=1}^N T_n \alpha_n c_{rn} \right]$$

Expanding summation terms, we can clean this up a bit:

$$\frac{d}{d\sigma_i}R_r = \frac{d}{d\sigma_i} \left[ T_1 \alpha_1 c_{r1} + \dots + T_i \alpha_i c_{ri} + \dots + T_N \alpha_N c_{rN} \right]$$

$$\frac{d}{d\sigma_i}R_r = \frac{d}{d\sigma_i} \left[ T_i \alpha_i c_{ri} \right]$$

And applying the chain rule, we have:

$$(12) \qquad \frac{d}{d\sigma_i} R_r = \left(\frac{d}{d\sigma_i} T_i \cdot \alpha_i \cdot c_{ri}\right) + \left(T_i \cdot \frac{d}{d\sigma_i} \alpha_i \cdot c_{ri}\right) + \left(T_i \cdot \alpha_i \cdot \frac{d}{d\sigma_i} c_{ri}\right)$$

Now let's break this down further, and solve for each of our 3 partial derivative terms. Substituting from equation (3):

$$\frac{d}{d\sigma_i}T_i = \frac{d}{d\sigma_i}exp\left(-\sum_{j=1}^i\sigma_j\delta_j\right)$$

Expand!

$$\frac{d}{d\sigma_i}T_i = \frac{d}{d\sigma_i}exp\left(-\left[\sigma_1\delta_1 + \dots + \sigma_i\delta_i\right]\right)$$

Chain rule!

$$\frac{d}{d\sigma_{i}}T_{i} = \left(-\delta_{i}\right) \cdot exp\left(-\left[\sigma_{1}\delta_{1} + \dots + \sigma_{i}\delta_{i}\right]\right)$$

Contract!

$$\frac{d}{d\sigma_i}T_i = \left(-\delta_i\right) \cdot exp\left(-\sum_{j=1}^i \sigma_j \delta_j\right)$$

Next, using equation (2) to substitute:

$$\frac{d}{d\sigma_i}\alpha_i = \frac{d}{d\sigma_i} \left[ 1 - exp(-\sigma_i \delta_i) \right]$$

This is a pretty easy one:

$$\frac{d}{d\sigma_i}\alpha_i = \delta_i exp(-\sigma_i \delta_i)$$

And finally, the last of the 3 partial derivatives from equation (12):

$$\frac{d}{d\sigma_{ki}}c_{ri}=0$$

Now let's put everything back into equation (12):

$$\frac{d}{d\sigma_{i}}R_{r} = \left(\left[\left(-\delta_{i}\right) \cdot exp\left(-\sum_{j=1}^{i}\sigma_{j}\delta_{j}\right)\right] \cdot \alpha_{i} \cdot c_{ri}\right) + \left(T_{i} \cdot \left[\delta_{i}exp\left(-\sigma_{i}\delta_{i}\right)\right] \cdot c_{ri}\right) + \left(T_{i} \cdot \alpha_{i} \cdot 0\right)$$

Let's make this prettier to look at by eliminating the unneeded term:

$$\frac{d}{d\sigma_i}R_r = \left( \left[ \left( - \delta_i \right) \cdot exp \left( - \sum_{i=1}^i \sigma_i \delta_j \right) \right] \cdot \alpha_i \cdot c_{ri} \right) + \left( T_i \cdot \left[ \delta_i exp \left( - \sigma_i \delta_i \right) \right] \cdot c_{ri} \right)$$

Factoring out  $\delta_i$  and  $c_{ri}$ :

$$\frac{d}{d\sigma_i}R_r = \delta_i c_{ri} \cdot \left[ \left( - exp \left( - \sum_{j=1}^i \sigma_j \delta_j \right) \cdot \alpha_i \right) + \left( T_i \cdot exp \left( - \sigma_i \delta_i \right) \right) \right]$$

Replacing  $\alpha_i$  with equation (2) and  $T_i$  with equation (3):

$$\frac{d}{d\sigma_{i}}R_{r} = \delta_{i}c_{ri} \cdot \left[ \left( -exp\left( -\sum_{j=1}^{i}\sigma_{j}\delta_{j}\right) \cdot \left(1 - exp\left( -\sigma_{i}\delta_{i}\right)\right) \right) + \left( exp\left( -\sum_{j=1}^{i}\sigma_{j}\delta_{j}\right) \cdot exp\left( -\sigma_{i}\delta_{i}\right) \right) \right]$$

Factoring out  $exp\left(-\sum_{j=1}^{i} \sigma_{j} \delta_{j}\right)$ :

$$\frac{d}{d\sigma_i}R_r = \delta_i c_{ri} \cdot exp\left(-\sum_{j=1}^i \sigma_j \delta_j\right) \cdot \left[\left(-\left(1 - exp\left(-\sigma_i \delta_i\right)\right)\right) + exp\left(-\sigma_i \delta_i\right)\right]$$

Removing parentheses:

$$\frac{d}{d\sigma_{i}}R_{r} = \delta_{i}c_{ri} \cdot exp\left(-\sum_{j=1}^{i}\sigma_{j}\delta_{j}\right) \cdot \left[-1 + exp\left(-\sigma_{i}\delta_{i}\right) + exp\left(-\sigma_{i}\delta_{i}\right)\right]$$

And we are left with this:

$$\frac{d}{d\sigma_i}R_r = \delta_i c_{ri} \cdot exp\left(-\sum_{j=1}^i \sigma_j \delta_j\right) \cdot \left[2 \cdot exp\left(-\sigma_i \delta_i\right) - 1\right]$$

Which can also be rewritten as:

$$\begin{split} &\frac{d}{d\sigma_{i}}R_{r} = \delta_{i}c_{ri} \cdot exp\bigg(-\sum_{j=1}^{i}\sigma_{j}\delta_{j}\bigg) \cdot \Big[-1 \cdot \Big[1 - 2exp\big(-\sigma_{i}\delta_{i}\big) + 1 - 1\Big]\Big] \\ &\frac{d}{d\sigma_{i}}R_{r} = \delta_{i}c_{ri} \cdot exp\bigg(-\sum_{j=1}^{i}\sigma_{j}\delta_{j}\bigg) \cdot \Big[-1 \cdot \Big[2 - 2exp\big(-\sigma_{i}\delta_{i}\big) - 1\Big]\Big] \\ &\frac{d}{d\sigma_{i}}R_{r} = \delta_{i}c_{ri} \cdot exp\bigg(-\sum_{j=1}^{i}\sigma_{j}\delta_{j}\bigg) \cdot \Big[-1 \cdot \Big[2\Big(1 - exp\big(-\sigma_{i}\delta_{i}\big)\Big) - 1\Big]\Big] \end{split}$$

Or:

$$\frac{d}{d\sigma_{i}}R_{r} = \delta_{i}c_{ri} \cdot T_{i} \cdot \left[ -1 \cdot \left[ 2\alpha_{i} - 1 \right] \right]$$

And finally:

$$\frac{d}{d\sigma_i}R_r = \delta_i c_{ri} \cdot T_i \cdot (1 - 2\alpha_i)$$

Now we can plug this back into equation 11, and bring back the k subscript:

$$\begin{split} &\frac{d}{d\sigma_{ki}}R_{rk} = \delta_{ki}c_{rki} \cdot T_{ki} \cdot \left(1 - 2\alpha_{ki}\right) \\ &\frac{d}{d\sigma_{ki}}L_r = \frac{2}{M} \cdot \left(R_{rk} - gt_{rk}\right) \cdot \frac{d}{d\sigma_{ki}}R_{rk} \\ &\frac{d}{d\sigma_{ki}}L_r = \frac{2}{M} \cdot \left(R_{rk} - gt_{rk}\right) \cdot \left(\delta_{ki}c_{rki} \cdot T_{ki} \cdot \left(1 - 2\alpha_{ki}\right)\right) \\ &\frac{d}{d\sigma}L_r = \frac{2}{M} \cdot \left(R_{rk} - gt_{rk}\right) \cdot \left(\delta_{ki}c_{rki}T_{ki}\right) \cdot \left(1 - 2\alpha_{ki}\right) \end{split}$$

This process is similar for  $\frac{d}{d\sigma_{ki}}L_g$ , and  $\frac{d}{d\sigma_{ki}}L_b$ , and we should obtain:

$$\begin{split} &\frac{d}{d\sigma_{ki}}L_{g} = \frac{2}{M}\cdot\left(R_{gk} - gt_{gk}\right)\cdot\left(\delta_{ki}c_{gki}T_{ki}\right)\cdot\left(1 - 2\alpha_{ki}\right)\\ &\frac{d}{d\sigma_{ki}}L_{b} = \frac{2}{M}\cdot\left(R_{bk} - gt_{bk}\right)\cdot\left(\delta_{ki}c_{bki}T_{ki}\right)\cdot\left(1 - 2\alpha_{ki}\right) \end{split}$$

Now we move on to evaluating  $\frac{d}{d\sigma_{ki}}L_{\alpha}$  from equation (10). From equation (6) we can make the substitution:

$$\frac{d}{d\sigma_{ki}}L_{\alpha} = \frac{d}{d\sigma_{ki}} \left[ \frac{1}{M} \sum_{m=1}^{M} \left( R_{\alpha m} - 1 \right)^{2} \right]$$

Reorganizing and expanding, we see that this is equivalent to:

$$\frac{d}{d\sigma_{ki}}L_{\alpha} = \frac{1}{M} \cdot \frac{d}{d\sigma_{ki}} \left[ \left( R_{\alpha 1} - 1 \right)^2 + \dots + \left( R_{\alpha k} - 1 \right)^2 + \dots + \left( R_{\alpha M} - 1 \right)^2 \right]$$

Again, terms without any reference to ray k can be eliminated:

$$\frac{d}{d\sigma_{ki}}L_{\alpha} = \frac{1}{M} \cdot \frac{d}{d\sigma_{ki}} \left[ \left( R_{\alpha k} - 1 \right)^2 \right]$$

Using the chain rule:

$$\frac{d}{d\sigma_{ki}}L_{\alpha} = \frac{1}{M} \cdot \left[ 2 \cdot \left( R_{\alpha k} - 1 \right) \cdot \frac{d}{d\sigma_{ki}} R_{\alpha k} \right]$$

And we have:

(13) 
$$\frac{d}{d\sigma_{ki}}L_{\alpha} = \frac{2}{M} \cdot \left(R_{\alpha k} - 1\right) \cdot \frac{d}{d\sigma_{ki}}R_{\alpha k}$$

Focusing on  $\frac{d}{d\sigma_{_{ki}}}R_{\alpha k}$ , dropping the k subscript, and substituting from (4):

$$\frac{d}{d\sigma_i}R_{\alpha} = \frac{d}{d\sigma_i}\sum_{n=1}^{N}T_n\alpha_n$$

Expanding terms:

$$\frac{d}{d\sigma_i}R_{\alpha} = \frac{d}{d\sigma_i} \left[ T_1 \alpha_1 + \dots + T_i \alpha_i + \dots + T_N \alpha_N \right]$$

Expanded elements representing samples that have no correlation to sample n can be dropped:

$$\frac{d}{d\sigma_i}R_{\alpha} = \frac{d}{d\sigma_i} \left[T_i \alpha_i\right]$$

Using the chain rule:

(14) 
$$\frac{d}{d\sigma_i}R_{\alpha} = \left(\frac{d}{d\sigma_i}T_i \cdot \alpha_i\right) + \left(T_i \cdot \frac{d}{d\sigma_i}\alpha_i\right)$$

Let's focus on  $\frac{d}{d\sigma_i}T_n$ , using equation (3)

$$\frac{d}{d\sigma_i}T_i = \frac{d}{d\sigma_i}exp\left(-\sum_{j=1}^i\sigma_j\delta_j\right)$$

We've seen this before... it's equivalent to:

$$\frac{d}{d\sigma_i}T_i = -\delta_i exp\left(-\sum_{j=1}^i \sigma_j \delta_j\right)$$

Or:

$$\frac{d}{d\sigma_i}T_i = -\delta_i T_i$$

Now  $\frac{d}{d\sigma_i}\alpha_n$ , substituting equation (2)

$$\frac{d}{d\sigma_i}\alpha_i = \frac{d}{d\sigma_i} \left[ 1 - exp(-\sigma_i \delta_i) \right]$$

This one is pretty simple, and reduces to:

$$\frac{d}{d\sigma_i}\alpha_i = \delta_i exp(-\sigma_i \delta_i)$$

Or just:

$$\frac{d}{d\sigma_{i}}\alpha_{i} = -\delta_{i}\left[1 - exp\left(-\sigma_{i}\delta_{i}\right) - 1\right]$$

$$\frac{d}{d\sigma_i}\alpha_i = - \delta_i (\alpha_i - 1)$$

Now we can put these terms back into equation (14):

$$\begin{split} &\frac{d}{d\sigma_{i}}R_{\alpha} = \left(\left[-\begin{array}{cc} \delta_{i}T_{i}\right]\cdot\alpha_{i}\right) + \left(T_{i}\cdot\left[-\begin{array}{cc} \delta_{i}(\alpha_{i}-1)\right]\right)\\ &\frac{d}{d\sigma_{i}}R_{\alpha} = \left(-\begin{array}{cc} \delta_{i}\cdot T_{i}\cdot\alpha_{i}\right) - \left(\delta_{i}\cdot T_{i}\cdot\left(\alpha_{i}-1\right)\right) \end{split}$$

Simplifying, we obtain:

$$\frac{d}{d\sigma_i}R_{\alpha} = \delta_i \cdot T_i (1 - 2\alpha_i)$$

Bringing back the *k* subscript:

$$\frac{d}{d\sigma_{ki}}R_{\alpha k} = \delta_{ki} \cdot T_{ki} (1 - 2\alpha_{ki})$$

And plugging into equation (13):

$$\frac{d}{d\sigma_{ki}}L_{\alpha} = \frac{2}{M} \cdot \left(R_{\alpha k} - 1\right) \cdot \left(\delta_{ki} \cdot T_{ki} \left(1 - 2\alpha_{ki}\right)\right)$$

We can simplify to:

$$\frac{d}{d\sigma_{ki}}L_{\alpha} = \frac{2}{M} \cdot \left(R_{\alpha k} - 1\right) \cdot \left(\delta_{ki}T_{ki}\right) \cdot \left(1 - 2\alpha_{ki}\right)$$

And remembering our other partial derivatives for the color channels:

$$\begin{split} &\frac{d}{d\sigma_{ki}}L_r = \frac{2}{\mathit{M}}\cdot\left(R_{rk}-gt_{rk}\right)\cdot\left(\delta_{ki}c_{rki}T_{ki}\right)\cdot\left(1-2\alpha_{ki}\right)\\ &\frac{d}{d\sigma_{ki}}L_g = \frac{2}{\mathit{M}}\cdot\left(R_{gk}-gt_{gk}\right)\cdot\left(\delta_{ki}c_{gki}T_{ki}\right)\cdot\left(1-2\alpha_{ki}\right)\\ &\frac{d}{d\sigma_{ki}}L_b = \frac{2}{\mathit{M}}\cdot\left(R_{bk}-gt_{bk}\right)\cdot\left(\delta_{ki}c_{bki}T_{ki}\right)\cdot\left(1-2\alpha_{ki}\right) \end{split}$$

We now have everything we need to plug back into the total loss function (10):

$$\frac{dL}{d\sigma_{ki}} = \frac{1}{2M} \cdot \left(1 - 2\alpha_{ki}\right) \cdot \left(\delta_{ki}T_{ki}\right) \cdot \left[\left(R_{rk} - gt_{rk}\right)c_{rki} + \left(R_{gk} - gt_{gk}\right)c_{gki} + \left(R_{bk} - gt_{bk}\right)c_{bki} + \left(R_{\alpha k} - 1\right)\right]$$