

$$h(x) = \beta^{-1} \log u(x), \quad u(x) = \sum_i e^{\beta x_i}$$

Lemma.

$$\|\nabla^{(m)} h(x)\|_1 \leq \beta^{m-1}, \quad m = \{1, 2, 3\}.$$

Proof. Denote basis elements in \mathbb{R}^m as $e_i \otimes e_j \otimes e_k$.

$$\begin{aligned} \nabla h(x) &= \beta^{-1} \frac{\nabla u}{u} \\ \nabla^2 h(x) &= \beta^{-1} \left(\frac{\nabla \otimes \nabla u}{u} - \frac{\nabla u \otimes \nabla u}{u^2} \right) \\ \nabla^3 h(x) &= \beta^{-1} \left(\frac{\nabla \otimes \nabla \otimes \nabla u}{u} - \frac{\nabla \otimes \nabla u \otimes \nabla u}{u^2} - \frac{\nabla \otimes (\nabla u \otimes \nabla u)}{u^2} + 2 \frac{\nabla u \otimes \nabla u \otimes \nabla u}{u^3} \right). \end{aligned}$$

Define $p_i = \frac{\nabla u}{u}(i)$, which satisfying condition $\sum_i p_i = 1$. Norm of tensor T with p axes equals to convolution sup with p vectors restricted by norm $\|\gamma\|_\infty = 1$.

$$\begin{aligned} \alpha^T \nabla^2 h(x) \gamma &= \beta \left(\sum p_i \alpha_i \gamma_i - \sum p_i \alpha_i \sum p_j \gamma_j \right) \\ &= \beta (\mathbb{E} \alpha \gamma - \mathbb{E} \alpha \mathbb{E} \beta \gamma) = \beta \mathbb{E} \overset{\circ}{\alpha} \overset{\circ}{\gamma}, \\ \nabla_{ijk}^3 h(x) \alpha_i \phi_j \gamma_k &= \beta^2 (\mathbb{E} \alpha \phi \gamma - \mathbb{E} \alpha \mathbb{E} \phi \gamma - \mathbb{E} \alpha \phi \mathbb{E} \gamma - \mathbb{E} \alpha \gamma \mathbb{E} \phi + 2 \mathbb{E} \alpha \mathbb{E} \phi \mathbb{E} \gamma) \\ &= \beta^2 \left(\mathbb{E} \overset{\circ}{\alpha} \overset{\circ}{\phi} \overset{\circ}{\gamma} \right). \end{aligned}$$

Using property $\mathbb{E} \overset{\circ}{\alpha} \overset{\circ}{\phi} \overset{\circ}{\gamma} \leq \sqrt{\mathbb{E} \alpha^2 \mathbb{E} \phi^2 \mathbb{E} \gamma^2}$. the restriction for L1 norm follows.

□