

$$\begin{aligned}
 \frac{\partial z^4}{\partial \theta_1} &= \frac{\partial z^4}{\partial z_1^3} \frac{\partial z_1^3}{\partial \theta_1} + \frac{\partial z^4}{\partial z_2^3} \frac{\partial z_2^3}{\partial \theta_1} \\
 &= \frac{\partial z^4}{\partial z_1^3} \left(\frac{\partial z_1^3}{\partial z_1^2} \frac{\partial z_1^2}{\partial \theta_1} + \frac{\partial z_1^3}{\partial z_2^2} \frac{\partial z_2^2}{\partial \theta_1} \right) \\
 &\quad + \frac{\partial z^4}{\partial z_2^3} \left(\frac{\partial z_2^3}{\partial z_1^2} \frac{\partial z_1^2}{\partial \theta_1} + \frac{\partial z_2^3}{\partial z_2^2} \frac{\partial z_2^2}{\partial \theta_1} \right)
 \end{aligned}$$