CHAIN RULE

OF CALCULUS

Used to effciently calculate gradients in back prop.

If $y = g(x)$, $z = f(g(x))$, then $f(y)$ and thus:

$$\frac{dz}{dx} = \frac{dz}{dy} \frac{dy}{dx}$$

Backprop usually uses the chain rule on tensors but the concept is essentially the same.

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