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Chain Rule Assignment

1. Given $f(z) = \log(1+z)$ where $z = x^T x$, $x \in \mathbb{R}^d$

$\Rightarrow$ if, $x = \begin{bmatrix} x_1 \\ x_2 \\ \vdots \\ x_d \end{bmatrix}$ then, $x^T = [x_1, x_2 \ldots x_d]$

$$x^T x = [x_1^2 + x_2^2 + \cdots + x_d^2]$$

Applying chain rule

$$\frac{df}{dx} = \frac{df}{dz} \cdot \frac{dz}{dx}$$

$$= \frac{d}{dz}(\log_e(1+z)) \cdot \frac{d}{dx}(x^T x)$$

$$= \frac{1}{1+z} \cdot \frac{d}{dz}(z) \cdot \frac{d}{dx}(x_1^2 + x_2^2 + \cdots + x_d^2)$$

$$= \frac{1}{1+z} \cdot (2x_1 + 2x_2 + \cdots + 2x_d)$$

$$= \frac{1}{1+z} \cdot 2(x_1 + x_2 + \cdots x_d)$$

$$= \frac{2}{1+z} \sum_{i=1}^{d} x_i$$ (Ans)

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2. $f(z) = e^{-z/2}$;

where $z = g(y)$,

$g(y) = y^T S^{-1} y$

$y = h(x)$

$f(x) = x - \mu$

$\Rightarrow$ using chain rule,

$$\frac{df}{dx} = \frac{dF}{dz} \cdot \frac{dz}{dy} \cdot \frac{dy}{dx}$$

here, $\frac{dF}{dz} = \frac{d}{dz}\left(e^{-z/2}\right) = -\frac{e^{-z/2}}{2}$

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

$$= \lim_{h\to 0} \frac{g(y+h) - y(y)}{h}$$

$$= \lim_{h\to 0} \frac{(y^T+h) S^{-1} (y+h) - y^T S^{-1} y}{h}$$

$$= \lim_{h\to 0} \frac{(y^T S^{-1} + h S^{-1})(y+h) - y^T S^{-1} y}{h}$$

$$= \lim_{h\to 0} \frac{y^T S^{-1} y + y^T S^{-1} h + h S^{-1} y + h^2 S^{-1} - y^T S^{-1} y}{h}$$

$$= \lim_{h\to 0} \frac{h(y^T S^{-1} + S^{-1} y + h S^{-1})}{h}$$

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$$= \lim_{h \to 0} \frac{h(y^T s^{-1} + s^{-1} y + h s^{-1})}{h}$$

$$= \lim_{h \to 0} (y^T s^{-1} + s^{-1} y + h s^{-1})$$

$$= y^T s^{-1} + s^{-1} y$$

$$\frac{dy}{dx} = \frac{d(x - \mu)}{dx} = 1$$

$$\therefore \frac{df}{dx} = \frac{df}{dz} \cdot \frac{dz}{dy} \cdot \frac{dy}{dx}$$

$$= -\frac{e^{-z/2}}{2} \cdot (y^T s^{-1} + s^{-1} y) \cdot 1$$

$$= -\frac{e^{-z/2}}{2} \cdot \frac{1}{s} (y^T + y)$$

(Ans)