

1. AD for $\frac{x^3}{8-x}$ at $x=3$

(a) Forward mode

$$x = \langle 3, 1 \rangle$$

$$x^2 = \langle 3, 1 \rangle \cdot \langle 3, 1 \rangle$$

$$= \langle 9, 1 \cdot 3 + 3 \cdot 1 \rangle \text{ (product rule)}$$

$$= \langle 9, 6 \rangle$$

$$x^3 = x^2 \cdot x = \langle 3, 1 \rangle \cdot \langle 9, 6 \rangle$$

$$= \langle 27, 1 \cdot 9 + 3 \cdot 6 \rangle \text{ (product rule)}$$

$$= \langle 27, 27 \rangle$$

$$8 = \langle 8, 0 \rangle$$

$$8 - x = \langle 8, 0 \rangle - \langle 3, 1 \rangle$$

$$= \langle 5, -1 \rangle$$

$$\frac{x^3}{8-x} = \frac{\langle 27, 27 \rangle}{\langle 5, -1 \rangle}$$

$$= \left\langle \frac{27}{5}, \frac{27 \cdot 5 - 27 \cdot (-1)}{(5)^2} \right\rangle \text{ (quotient rule)}$$

$$= \left\langle \frac{27}{5}, \frac{6 \cdot 27}{25} \right\rangle$$

$$= \left\langle \frac{27}{5}, \frac{162}{25} \right\rangle$$

Revised version of problem:

$$x = \langle 3, 1 \rangle$$

$$x^2 = \langle 9, 1 \cdot 3 + 3 \cdot 1 \rangle = \langle 9, 6 \rangle$$

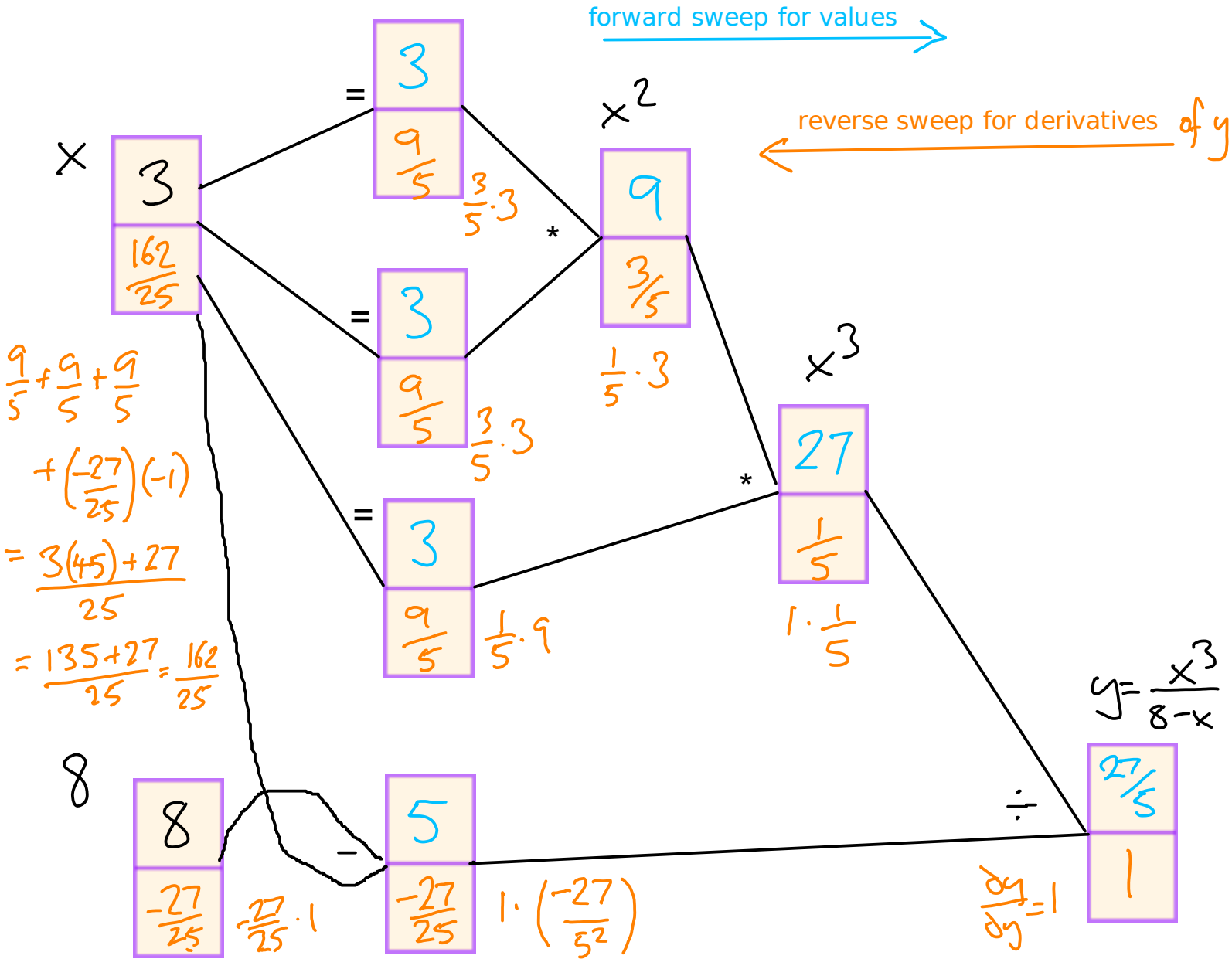
$$x^3 = x^2 \cdot x = \langle 9, 6 \rangle \cdot \langle 3, 1 \rangle = \langle 27, 6 \cdot 3 + 9 \cdot 1 \rangle = \langle 27, 27 \rangle$$

$$10 - x = \langle 10, 0 \rangle - \langle 3, 1 \rangle = \langle 7, -1 \rangle$$

$$\frac{x^3}{10-x} = \frac{\langle 27, 27 \rangle}{\langle 7, -1 \rangle} = \left\langle \frac{27}{7}, \frac{27 \cdot 7 - 27 \cdot (-1)}{(7)^2} \right\rangle = \left\langle \frac{27}{7}, \frac{27 \cdot 8}{49} \right\rangle = \left\langle \frac{27}{7}, \frac{216}{49} \right\rangle$$

(b) reverse mode, original version of problem

$$y = \frac{x^3}{8-x}$$



Check results by symbolic differentiation:

```
import sympy as sp
x,w = sp.symbols('x,w')
y = x**3/(w-x)
dydx = sp.diff(y,x)
dydw = sp.diff(y,w)
xval,wval = 3,10
print(f'Partial derivatives of y at x={xval}, w={wval}')
print('wrt x:')
display(dydx.subs({x:xval,w:wval}))
print('wrt w:')
display(dydw.subs({x:xval,w:wval}))
```

Partial derivatives of y at x=3, w=8 wrt x:

$$\frac{162}{25}$$



agreement

wrt w:

$$-\frac{27}{25}$$

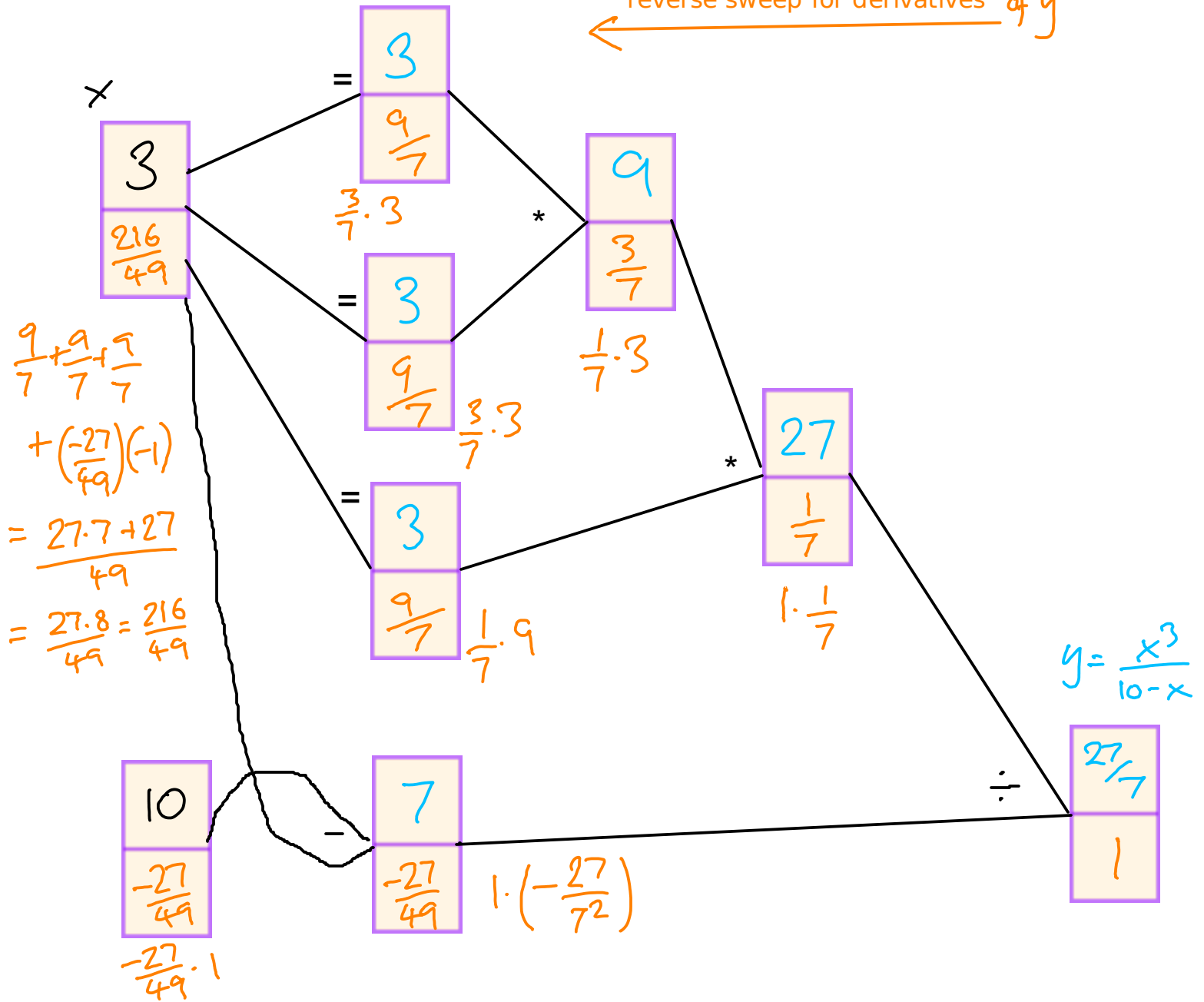


(b) reverse mode: modified version of problem

$$y = \frac{x^3}{10-x}$$

forward sweep for values \rightarrow

\leftarrow reverse sweep for derivatives of y



Check results by symbolic differentiation:

```
import sympy as sp
x, w = sp.symbols('x, w')
y = x**3/(w-x)
dydx = sp.diff(y, x)
dydw = sp.diff(y, w)
xval, wval = 3, 10
print(f'Partial derivatives of y at x={xval}, w={wval}')
print('wrt x:')
display(dydx.subs({x:xval, w:wval}))
print('wrt w:')
display(dydw.subs({x:xval, w:wval}))
```

Partial derivatives of y at $x=3, w=10$
wrt x :

$$\frac{216}{49}$$



agreement!

wrt w :

$$-\frac{27}{49}$$



2. Forward-mode implementation of exponentiation

Let $h = f^g$. We want to know h' .

$$(\log h)' = \frac{1}{h} h' \quad (\text{chain rule}), \text{ so } h' = h(\log h)'$$

This is useful because $\log h = g \log f$, hence

$$(\log h)' = g' \log f + g \cdot \frac{1}{f} f' \quad \text{by product \& chain rules.}$$

$$\text{Thus } \boxed{(f^g)' = f^g \cdot (g' \log f + g \frac{f'}{f})}$$

And the rule for our AD objects is

$$\langle f, f' \rangle^{g, g'} = \langle f^g, f^g \cdot (g' \log f + g \frac{f'}{f}) \rangle.$$

My implementation:

```
45 def __pow__(self, other):
46     f, g = self, other
47     if isinstance(g, ad): # handle case of exponent being just a number, not an ad object
48         return ad( f.val**g.val, f.val**g.val*( g.der*math.log(f.val) + g.val*f.der/f.val ))
49     else:
50         gad = ad(g)
51         return ad( f.val**gad.val, f.val**gad.val*( gad.der*math.log(f.val) + gad.val*f.der/f.val ))
52
53 def __rpow__(self, other): # to handle case when left operand is not an ad object
54     f, g = other, self
55     if isinstance(f, ad):
56         return ad( f.val**g.val, f.val**g.val*( g.der*math.log(f.val) + g.val*f.der/f.val ))
57     else:
58         fad = ad(f)
59         return ad( fad.val**g.val, fad.val**g.val*( g.der*math.log(fad.val) + g.val*fad.der/fad.val ))
60
61
```

Testing it:

```
68
69 def check_with_sympy(expr,var,val):
70     print( 'sympy check:',expr.subs({var:val}), sp.diff(expr,var).subs({var:val}) ,'\n')
71
72 xsym = sp.symbols('x')
73
74 x = ad(3.,1.)
75
76 expr = xsym**2
77 y = x**2
78 display(expr)
79 print('at x =',x.val)
80 print(y)
81 check_with_sympy(expr,xsym,x.val)
82
83
84 expr = 2.**xsym
85 y = 2.**x
86 display(expr)
87 print('at x =',x.val)
88 print(y)
89 check_with_sympy(expr,xsym,x.val)
90
91
92 expr = (xsym+2.)**sp.sin(xsym)
93 y = (x+2.)**sin(x)
94 display(expr)
95 print('at x =',x.val)
96 print(y)
97 check_with_sympy(expr,xsym,x.val)
98
99
100
```

x^2

```
at x = 3.0
< 9.0, 6.0 >
sympy check: 9.000000000000000 6.000000000000000
```

2.0^x

```
at x = 3.0
< 8.0, 5.545177444479562 >
sympy check: 8.000000000000000 5.54517744447956
```

$(x + 2.0)^{\sin(x)}$

```
at x = 3.0
< 1.2549853399170905, -1.9641869119747395 >
sympy check: 1.25498533991709 -1.96418691197474
```

AD results agree with sympy.