The chain rule.

Goal: to differentiate chains, like f(g(x)) (for example, $sin(x^2)$).

A) Liebniz' notation for derivatives.

Let y = f(x). We write $\frac{dy}{dx}$ for f(x).

So all of these mean the same thing: f'(x), d [f(x)], dy.

Example 1: if $y = x^{4} - 3x + \lambda + 7\cos(x)$, then $\frac{dy}{dx} = 4x^{3} - 3 - 7\sin(x).$

Remarks.

- (1) dy is not a fraction, it's a derivative.
- (a) INFORMALLY, we imagine that "as $4x \rightarrow 0$, $\Delta's$ become d's."

 So: $f'(x) = \lim_{x \to 0} 4y = dy$.

 $f'(x) = \lim_{\Delta x \to 0} \frac{\Delta y}{\Delta x} = \frac{\partial y}{\partial x}.$

B) The chain rule.

Suppose y depends on u and u depends on x. Then y depends on x, and moreover,

 $\frac{\Delta y}{\Delta x} = \frac{\Delta y}{\Delta v} \cdot \frac{\Delta v}{\Delta x}$ (its just algebra).

Letting 1x > 0 and using the INFORMAL note above,

$$\frac{dy}{\partial x} = \frac{dy}{\partial v} \cdot \frac{dv}{\partial x}$$
 The chain rule version 1.

Example 2.

Find
$$\frac{\partial y}{\partial x}$$
 if $y = \sin(x^{2})$.

Solution.
Write y = sin(u) where u = x?

$$\frac{dy}{dx} = \frac{dy}{dx} \cdot \frac{du}{dx} = \frac{d}{du} \begin{bmatrix} \sin(u) \end{bmatrix} \cdot \frac{d}{dx} \begin{bmatrix} x^{2} \end{bmatrix}$$

$$= \cos(u) \cdot \partial x = \cos(x^{2}) \cdot \partial x = 2 \times \cos(x^{2}).$$
Trewrite in terms of original variable

More examples: find

(3) dy if
$$y = 2 tan(x)$$

(4)
$$\frac{\partial y}{\partial x}$$
 if $y = \sin(3x)$

(5)
$$\frac{Q_p}{Q_{\overline{z}}}$$
 if $p = (3z + 16z^2)^{7/3}$

- (6) Calorie consumption at a given instant, in cal/min, if, at that instant, the elliptical trainer reads 0.31 cal/step and 40 steps/min.
 - (7) The rate at which the area A of a circular oil slick is growing, in mi2/hr, when its radius r equals 5 mi. and is increasing at 0.35 mi/hr.

$$\frac{dy}{dx} = \frac{dy}{dx} \cdot \frac{du}{dx} = \frac{d}{du} \left[\frac{2}{2} \right] \cdot \frac{d}{dx} \left[\frac{t_{can}(x)}{dx} \right] = \ln(2) \cdot 2 \cdot \sec^2(x)$$

=
$$\ln(\lambda) \cdot \lambda \cdot \frac{\tan(x)}{\sec^2(x)}$$

(4) Write
$$y = \sin(u)$$
 where $u = 3x$. Then
$$\frac{dy}{dx} = \frac{dy}{dv} \cdot \frac{du}{dx} = \frac{\partial}{\partial u} \left[\sin(u) \right] \cdot \frac{\partial}{\partial x} \left[3x \right] = \cos(u) \cdot 3$$

$$= 3\cos(3x).$$

$$\frac{d\rho}{dz} = \frac{dy}{dv} \cdot \frac{dv}{dz}$$

$$= \frac{7}{2} v^{4/3} \cdot (3+3dz)$$

$$= \frac{7}{3} (3+3dz) \cdot (3+3dz)$$

$$= \frac{7}{3} (3+3dz) \cdot (3+3dz)$$

$$\frac{\partial y}{\partial x} = \frac{\partial y}{\partial v} \cdot \frac{\partial v}{\partial x} = 0.31 \frac{\text{cal}}{\text{step}} \cdot 40 \frac{\text{step}}{\text{min}}$$

(7) We have
$$A = \pi r^2$$
 so, by the chain rule,
$$\frac{\partial A}{\partial t} = \frac{\partial A}{\partial r} \cdot \frac{\partial r}{\partial t}$$

$$= 2\pi r \frac{\partial r}{\partial t} \cdot \frac{\partial r}{\partial t}$$

So, when r = 5 and dr/dt = 0.35,

$$\frac{dA}{dt} = 2\pi (5)(0.35) = 3.5\pi \approx 10.9956 \text{ mi}^{2}/hr.$$