

Sept. 23 Math 1190 sec. 51 Fall 2016

Section 3.1: The Chain Rule

Theorem: (Chain Rule) Suppose g is differentiable at x and f is differentiable at $g(x)$. Then the composite function

$$F = f \circ g$$

is differentiable at x and

$$\frac{d}{dx} F(x) = \frac{d}{dx} f(g(x)) = f'(g(x))g'(x)$$

In Leibniz notation: if $y = f(u)$ and $u = g(x)$, then

$$\frac{dy}{dx} = \frac{dy}{du} \frac{du}{dx}.$$

Example

Evaluate $\frac{d}{ds} \csc(e^s)$

$$\frac{d}{ds} \csc(e^s) =$$

$$- \csc(e^s) \cot(e^s) \cdot e^s$$

$$= -e^s \csc(e^s) \cot(e^s)$$

To evaluate $\csc(e^s)$

(1) compute e^s

(2) then take the cosecant

Inside function

$$g(s) = e^s$$

$$g'(s) = e^s$$

Outside function

$$f(u) = \csc u$$

$$f'(u) = -\csc u \cot u$$

Example

Find the equation of the line tangent to the graph of $y = \cos^2 x$ at the point $(\frac{\pi}{4}, \frac{1}{2})$.

We need a point and a slope.

point : $(\frac{\pi}{4}, \frac{1}{2})$ given

slope : $m_{\text{tan}} = y'(c)$ here $c = \frac{\pi}{4}$
the x-value of the given point.

Find $\frac{dy}{dx}$

$$y = (\cos x)^2$$

To evaluate

(1) take the cosine

(2) square the result

$$u = g(x) = \cos x, \quad f(u) = u^2$$

$$g'(x) = -\sin x, \quad f'(u) = 2u$$

Chain rule

$$\frac{d}{dx} f(g(x)) = f'(g(x)) g'(x)$$

$$\frac{dy}{dx} = 2u \overset{f'(u)}{(-\sin x)} = -2 \overset{u}{\cos x} \sin x$$

$$m_{\tan} = y' \left(\frac{\pi}{4} \right) = -2 \cos \frac{\pi}{4} \sin \frac{\pi}{4} = -2 \left(\frac{1}{\sqrt{2}} \right) \left(\frac{1}{\sqrt{2}} \right) = -\frac{2}{2} = -1$$

We have slope $\overset{m}{-1}$ and point $(\overset{x_0}{\frac{\pi}{4}}, \overset{y_0}{\frac{1}{2}})$

$$y - y_0 = m(x - x_0)$$

$$y - \frac{1}{2} = -1(x - \frac{\pi}{4})$$

$$y = -x + \frac{\pi}{4} + \frac{1}{2}$$

* We get the slope from the derivative $y'(x)$

* Slope is a number (constant) $y'(c)$.

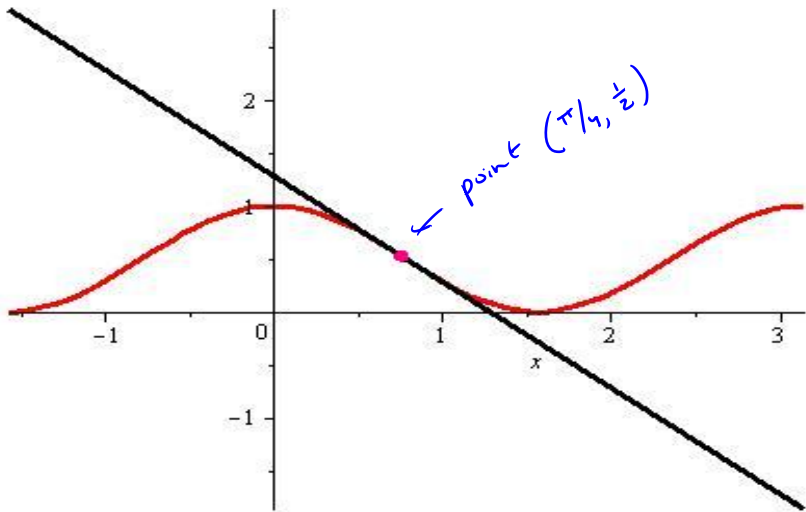


Figure: $y = \cos^2 x$ and the tangent line at $(\frac{\pi}{4}, \frac{1}{2})$.

We may be able to choose between differentiation methods.

Evaluate $\frac{d}{dx} \frac{\sin x}{x^3 + 2}$ using

(a) The quotient rule:

$$\begin{aligned} \frac{d}{dx} \frac{\sin x}{x^3 + 2} &= \frac{\cos x (x^3 + 2) - \sin x (3x^2)}{(x^3 + 2)^2} \\ &= \frac{(x^3 + 2) \cos x - 3x^2 \sin x}{(x^3 + 2)^2} \end{aligned}$$

Quotient Rule

$$\frac{d}{dx} \frac{f}{g} = \frac{f'g - fg'}{g^2}$$

(b) writing $\frac{\sin x}{x^3+2} = (\sin x)(x^3+2)^{-1}$ and using the chain rule.

Note $\frac{d}{dx} (x^3+2)^{-1}$

$$= -u^{-2} (3x^2)$$

$$= - (x^3+2)^{-2} (3x^2)$$

$u = g(x) = x^3+2$ inside

$f(u) = u^{-1}$ outside

$$g'(x) = 3x^2$$

$$f'(u) = -1 u^{-2} = \frac{-1}{u^2}$$

$$\frac{d}{dx} \sin x (x^3+2)^{-1} = \cos x (x^3+2)^{-1} + \sin x (-3x^2 (x^3+2)^{-2})$$

$$= \frac{\cos x}{x^3+2} - \frac{3x^2 \sin x}{(x^3+2)^2}$$

Product
rule

$$\frac{d}{dx} fg = f'g + fg'$$

$$= \frac{\cos x}{x^3+2} \cdot \left(\frac{x^3+2}{x^3+2} \right) - \frac{3x^2 \sin x}{(x^3+2)^2}$$

$$= \frac{(x^3+2)\cos x - 3x^2 \sin x}{(x^3+2)^2}$$

Which is what we obtained with the quotient rule.

Questions

Evaluate $f'(x)$ where $f(x) = \sin(3x^2+2x)$

$$u = g(x) = 3x^2 + 2x$$

$$f(u) = \sin u$$

$$f'(x) = \cos(3x^2+2x) \cdot (6x+2)$$

- (a) $f'(x) = \cos(3x^2+2x)$
- (b) $f'(x) = (6x+2) \sin(x) + (3x^2+2x) \cos(x)$
- (c) $f'(x) = -(6x+2) \cos(3x^2+2x)$
- (d) $f'(x) = (6x+2) \cos(3x^2+2x)$

Questions

Find the equation of the line tangent to the graph of $f(x) = e^{\sin x}$ at the point $(0, f(0))$.

$$f(0) = e^{\sin 0} = e^0 = 1 \quad \text{pt } (0, 1)$$

(a) $y = x + 1$

$$f'(x) = e^{\sin x} \cdot \cos x$$

(b) $y = 1$

$$m_{\text{tan}} = f'(0) = e^{\sin 0} \cdot \cos 0$$

(c) $y = x - 1$

$$= e^0 \cdot 1 = 1 \cdot 1 = 1$$

(d) $y = ex + 1$

Multiple Compositions

The chain rule can be iterated to account for multiple compositions. For example, suppose f , g , h are appropriately differentiable, then

$$\frac{d}{dx}(f \circ g \circ h)(x) = \frac{d}{dx}f(g(h(x))) = f'(g(h(x)))g'(h(x))h'(x)$$

Note that the outermost function is f , and its inner function is a composition $g(h(x))$.

So the derivative of the outer function evaluated at the inner is $f'(g(h(x)))$ which is multiplied by the derivative of the inner function—**itself based on the chain rule**— $g'(h(x))h'(x)$.

If $h(x) = v$, $g(v) = u$, and $y = f(u)$, then

$$\frac{dy}{dx} = \frac{dy}{du} \frac{du}{dv} \frac{dv}{dx}$$

Example

Evaluate the derivative $\frac{d}{dt} \tan^2 \left(\frac{1}{3} t^3 \right) = \frac{d}{dt} \left(\tan \left(\frac{1}{3} t^3 \right) \right)^2$

$$v = h(t) = \frac{1}{3} t^3, \quad u = g(v) = \tan v, \quad f(u) = u^2$$

$$h'(t) = \frac{1}{3} \cdot 3t^2 = t^2, \quad g'(v) = \sec^2 v, \quad f'(u) = 2u$$

$$\begin{aligned} \frac{d}{dt} \tan^2 \left(\frac{1}{3} t^3 \right) &= 2u \cdot \sec^2 v \cdot t^2 \\ &= 2u \cdot \sec^2 \left(\frac{1}{3} t^3 \right) \cdot t^2 \end{aligned}$$

$$= 2 \tan v \operatorname{Sec}^2\left(\frac{1}{3}t^3\right) t^2$$

$$= 2 \tan\left(\frac{1}{3}t^3\right) \operatorname{Sec}^2\left(\frac{1}{3}t^3\right) \cdot t^2$$

$$\underbrace{\hspace{1.5cm}} \quad \underbrace{\hspace{1.5cm}} \quad \underbrace{\hspace{1.5cm}}$$
$$f'(g(h(t))) \quad g'(h(t)) \quad h'(t)$$