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product rule

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The product rule states that if $f: \mathbb{R} \to \mathbb{R}$ and $g: \mathbb{R} \to \mathbb{R}$ are functions in one variable both differentiable at a point x_0 , then the derivative of the product of the two functions, denoted $f \cdot g$, at x_0 is given by

$$\frac{\mathrm{d}}{\mathrm{d}x}(f \cdot g)(x_0) = f(x_0)g'(x_0) + f'(x_0)g(x_0).$$

Proof

See the http://planetmath.org/ProofOfProductRuleproof of the product rule.

0.1 Generalized Product Rule

More generally, for differentiable functions f_1, f_2, \ldots, f_n in one variable, all differentiable at x_0 , we have

$$D(f_1 \cdots f_n)(x_0) = \sum_{i=1}^n (f_i(x_0) \cdots f_{i-1}(x_0) \cdot Df_i(x_0) \cdot f_{i+1}(x_0) \cdots f_n(x_0)).$$

Also see http://planetmath.org/LeibnizRuleLeibniz' rule.

Example

The derivative of $x \ln |x|$ can be found by application of this rule. Let $f(x) = x, g(x) = \ln |x|$, so that $f(x)g(x) = x \ln |x|$. Then f'(x) = 1 and $g'(x) = \frac{1}{x}$. Therefore, by the product rule,

$$\frac{\mathrm{d}}{\mathrm{d}x}(x\ln|x|) = f(x)g'(x) + f'(x)g(x)$$
$$= \frac{x}{x} + 1 \cdot \ln|x|$$
$$= \ln|x| + 1$$