The Chain Rule

Lecture 23

February 23, 2007

The Chain Rule (case 1)

Definition

• Suppose that z = f(x, y) is a differentiable function of x and y, where x = g(t) and y = h(t) are both differentiable functions of t. Then z is a differentiable function of t and

$$\frac{\mathrm{d}z}{\mathrm{d}t} = \frac{\partial f}{\partial x} \frac{\mathrm{d}x}{\mathrm{d}t} + \frac{\partial f}{\partial y} \frac{\mathrm{d}x}{\mathrm{d}t}.$$

Examples

Examples

- If $z = x^2y + xy^3$, where $x = \cos t$, $y = \sin t$, find $\mathrm{d}z/\mathrm{d}x$ when $t = \pi/2$.
- Find $\mathrm{d}z/\mathrm{d}t$ if $z=\sqrt{x^2+y^2}$ and $x=e^{2t}$ and $y=e^{-2t}$.
- The pressue P (in kilopascals), volume V (in liters), and temperature T (in kelvins) of a mole of an ideal gas are related by the equation PV=8.31T. Find the rate at which the pressure is changing when the temperature is $300\,K$ and increasing at a rate of $0.1\,K/s$ and the volume is $100\,L$ and increasing at a rate of $0.2\,L/s$.

The Chain Rule (Case 2)

Definition

• Suppose t hat z = f(x, y) is a differentiable function of x and y, where x = g(s, t) and y = h(s, t) are differentiable functions of s and t. Then

$$\frac{\partial z}{\partial s} = \frac{\partial z}{\partial x} \frac{\partial x}{\partial s} + \frac{\partial z}{\partial y} \frac{\partial y}{\partial s}$$
$$\frac{\partial z}{\partial t} = \frac{\partial z}{\partial x} \frac{\partial x}{\partial t} + \frac{\partial z}{\partial y} \frac{\partial y}{\partial t}$$

Examples

Examples

Find $\frac{\partial z}{\partial s}$ and $\frac{\partial z}{\partial t}$ for the following examples:

- $z = e^{xy} \sin x$, where x = 2s + 4t, $y = \frac{2s}{3t}$.
- $z = \ln(x^2 + y^2)$, where $x = e^s \cos t$ and $y = e^s \sin t$.
- w = xy + xz + yz, where x = st, $y = e^{st}$, z = x + t.