

# Vectors, directional derivatives and the chain rule

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$$\begin{array}{ccccc} \mathbb{R}^n & & \xrightarrow{g} & \mathbb{R}^m & \xrightarrow{f} & \mathbb{R}^p, \\ & & \searrow & \nearrow & & \\ & & f \circ g & & & \end{array}$$

we have the corresponding composition

$$\begin{array}{ccccc} T_{\mathbf{x}}\mathbb{R}^n & & \xrightarrow{\mathbf{D}g(\mathbf{x})} & T_{\mathbf{y}}\mathbb{R}^m & \xrightarrow{\mathbf{D}f(\mathbf{y})} & T_{\mathbf{z}}\mathbb{R}^p. \\ & & \searrow & \nearrow & & \\ & & \mathbf{D}(f \circ g)(\mathbf{x}) & & & \end{array}$$

$$\begin{array}{ccc} \mathbf{x} \in \mathbb{R}^n & \xrightarrow{F} & \mathbf{y} \in \mathbb{R}^n \\ \downarrow g & & \downarrow f \\ g(\mathbf{x}) \in \mathbb{R} & \equiv & f(\mathbf{y}) \in \mathbb{R} \end{array}$$