

Regla de la cadena

(Derivada de la compuesta de funciones de varias variables)

Sea $f: U \subseteq \mathbb{R}^n \rightarrow \mathbb{R}^m$ una función vectorial, tal que $f(x_1, \dots, x_n) = (f_1(x_1, \dots, x_n), \dots, f_m(x_1, \dots, x_n)) = (y_1, \dots, y_m)$ y $g: V \subseteq \mathbb{R}^m \rightarrow \mathbb{R}$ una función escalar tal que $g(y_1, \dots, y_m) = z$, si todas sus derivadas parciales existen y son continuas en sus dominios. Entonces la función compuesta, $g \circ f$ admite derivadas parciales continuas en $a \in U$ y se tiene además

$$\frac{\partial(g \circ f)}{\partial x_j}(a) = \sum_{i=1}^m (g_{y_i}(b)) (f_i)_{x_j}(a)$$

donde $f(a) = b$.

Observación: $g \circ f: U \subseteq \mathbb{R}^n \rightarrow \mathbb{R}$, donde

$$\begin{aligned} 1) (g \circ f)(x_1, \dots, x_n) &= g(f(x_1, \dots, x_n)) \\ &= g(f_1(x_1, \dots, x_n), \dots, f_m(x_1, \dots, x_n)) \\ &= g(y_1, \dots, y_m) = z \in \mathbb{R} \end{aligned}$$

$$\begin{aligned} 2) \frac{\partial(g \circ f)}{\partial x_j}(a) &= \sum_{i=1}^m (g_{y_i}(b)) (f_i)_{x_j}(a) \\ &= g_{y_1}(b)(f_1)_{x_j}(a) + g_{y_2}(b)(f_2)_{x_j}(a) + \dots + g_{y_m}(b)(f_m)_{x_j}(a) \\ &= \frac{\partial g(b)}{\partial y_1} \frac{\partial f_1(a)}{\partial x_j} + \frac{\partial g(b)}{\partial y_2} \frac{\partial f_2(a)}{\partial x_j} + \dots + \frac{\partial g(b)}{\partial y_m} \frac{\partial f_m(a)}{\partial x_j} \end{aligned}$$

Ejemplo Sean $f: \mathbb{R} \rightarrow \mathbb{R}^2$, $f(x) = (x - 1, x^2)$ y $g: \mathbb{R}^2 \rightarrow \mathbb{R}$, $g(x, y) = 2x + 5y$. Se pide determinar $(g \circ f)_x(-2)$.

Solución**Método 1:**

$$f(x) = (x - 1, x^2)$$

$$g(x, y) = 2x + 5y$$

$$\begin{aligned}(g \circ f)(x) &= g(f(x)) = g(x - 1, x^2) = 2(x - 1) + 5x^2 \\ &= 2x - 2 + 5x^2 = 5x^2 + 2x - 2 \\ \Rightarrow (g \circ f)_x(x) &= 10x + 2\end{aligned}$$

Luego

$$(g \circ f)_x(-2) = -20 + 2 = -18$$

Método 2:

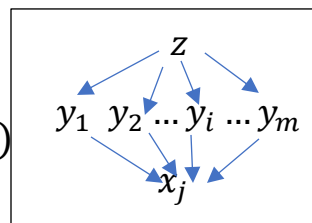
Dado que $f(x) = (x - 1, x^2)$ sean $f_1(x) = x - 1$ y $f_2(x) = x^2$, y $g(x, y) = 2x + 5y$ luego

$$\begin{aligned}(g \circ f)_x(x) &= \frac{\partial (g \circ f)}{\partial x}(x) = \frac{\partial g}{\partial x}(x, y) \frac{\partial f_1}{\partial x}(x) + \frac{\partial g}{\partial y}(x, y) \frac{\partial f_2}{\partial x}(x) \\ &= (2)(1) + (5)(2x) \\ &= 2 + 10x\end{aligned}$$

Por tanto, $(g \circ f)_x(-2) = 2 + 10(-2) = -18$

3) Sean $z = g(y_1, \dots, y_m) \in \mathbb{R}$ e $y_i = f_i(x_1, \dots, x_n)$, con $i = 1, \dots, m$ entonces

$$\frac{\partial z}{\partial x_j} = \sum_{i=1}^m \frac{\partial z}{\partial y_i} \frac{\partial y_i}{\partial x_j} \quad (\text{fórmula de Leibniz})$$



Es decir

$$\frac{\partial z}{\partial x_j} = \frac{\partial z}{\partial y_1} \frac{\partial y_1}{\partial x_j} + \frac{\partial z}{\partial y_2} \frac{\partial y_2}{\partial x_j} + \dots + \frac{\partial z}{\partial y_m} \frac{\partial y_m}{\partial x_j}$$

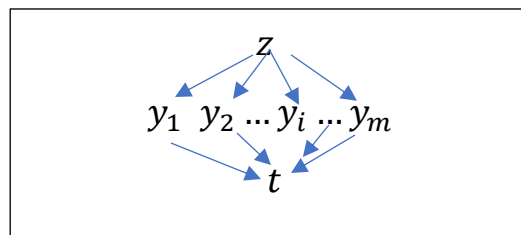
4.- Si $f: U \subseteq \mathbb{R} \rightarrow \mathbb{R}^m$ tiene funciones coordenadas $y_i = f_i(t)$ escalares de \mathbb{R} en \mathbb{R} , diremos que

$z = (g \circ f)(t) = g(f(t)) = g(f_1(t), \dots, f_m(t)) = g(y_1, \dots, y_m)$
donde $g: V \subseteq \mathbb{R}^m \rightarrow \mathbb{R}$, es una función de una variable y con valores reales

$$\begin{aligned} \frac{dz}{dt} &= \sum_{i=1}^m \frac{\partial z}{\partial y_i} \frac{dy_i}{dt} \\ &= \frac{\partial z}{\partial y_1} \frac{dy_1}{dt} + \frac{\partial z}{\partial y_2} \frac{dy_2}{dt} + \dots + \frac{\partial z}{\partial y_m} \frac{dy_m}{dt} \end{aligned}$$

Ejemplo 1

Sean



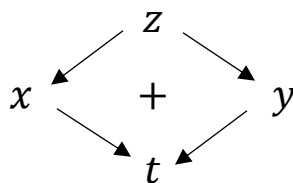
$$z = x^2 + 2xy$$

$$f(t) = (x = x(t), y = y(t)) = (3 \cos t, 4 \operatorname{sen} t)$$

Se pide determinar $\frac{dz}{dt}$.

Solución

Puede controlarse la regla de la cadena mediante un diagrama donde en este caso z es la variable dependiente, x e y las variables intermedias y t la variable independiente.



$$\begin{aligned} z &= x^2 + 2xy \\ x &= 3 \cos t \\ y &= 4 \operatorname{sen} t \end{aligned}$$

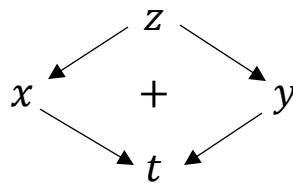
$$\frac{dz}{dt} = \frac{\partial z}{\partial x} \frac{dx}{dt} + \frac{\partial z}{\partial y} \frac{dy}{dt}$$

Como $z = x^2 + 2xy$; $x = 3 \cos t$ y $y = 4 \sin t$, entonces

$$\begin{aligned} \frac{dz}{dt} &= (2x + 2y)(3(-\sin t)) + 2x(4 \cos t) \\ &= -6(x + y) \sin t + 8x \cos t \\ &= -6(3 \cos t + 4 \sin t) \sin t + 24 \cos t \cos t \\ &= -18 \cos t \sin t - 24 \sin^2 t + 24 \cos^2 t \\ &= -9 \sin 2t - 24 \sin^2 t + 24 \cos^2 t \end{aligned}$$

Ejemplo 2

Sean $z = x^2 y$, $x = e^{t^2}$ y $y = 2t + 1$ calcule $\frac{dz}{dt}$ para $t = 0$.



$$\frac{dz}{dt} = \frac{\partial z}{\partial x} \frac{dx}{dt} + \frac{\partial z}{\partial y} \frac{dy}{dt}$$

$$\begin{aligned} \frac{dz}{dt}(t) &= (2xy)(2te^{t^2}) + (x^2)(2) \\ &= 2e^{t^2}(2t + 1)(2te^{t^2}) + e^{2t^2}(2) \\ &= 4te^{2t^2}(2t + 1) + 2e^{2t^2} \\ &= 2e^{2t^2}(4t^2 + 2t + 1) \end{aligned}$$

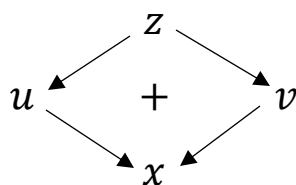
Luego

$$\frac{dz}{dt}(0) = 2e^0(4(0^2)) + 2(0) + 1 = 2$$

Ejemplo 3

Sea $z = u^3 + 3v^2$ donde $u = \ln(xy)$ y $v = \sin x - \cos y$. Hallar z_x y z_y .

Solución



$$\frac{\partial u}{\partial x} = \frac{y}{xy} = \frac{1}{x}$$

Del diagrama tenemos

$$z_x = \frac{\partial z}{\partial x} = \frac{\partial z}{\partial u} \frac{\partial u}{\partial x} + \frac{\partial z}{\partial v} \frac{\partial v}{\partial x}$$

Para ello

$$\frac{\partial z}{\partial u} = 3u^2; \quad \frac{\partial u}{\partial x} = \frac{1}{x}$$

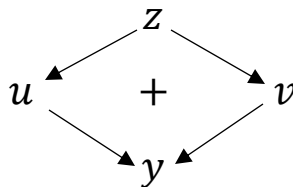
$$\frac{\partial z}{\partial v} = 6v; \quad \frac{\partial v}{\partial x} = \cos x$$

Luego

$$z_x = 3u^2 \frac{1}{x} + 6v \cos x$$

Por consiguiente

$$z_x = 3\ln^2(xy) \frac{1}{x} + 6(\sin x - \cos y) \cos x$$



Del diagrama tenemos

$$z_y = \frac{\partial z}{\partial y} = \frac{\partial z}{\partial u} \frac{\partial u}{\partial y} + \frac{\partial z}{\partial v} \frac{\partial v}{\partial y}$$

Como $z = u^3 + 3v^2$; $u = \ln(xy)$ y $v = \sin x - \cos y$

Entonces

$$\frac{\partial z}{\partial u} = 3u^2; \frac{\partial u}{\partial y} = \frac{1}{y}$$

$$\frac{\partial u}{\partial y} = \frac{x}{xy} = \frac{1}{y}$$

$$\frac{\partial z}{\partial v} = 6v; \frac{\partial v}{\partial y} = \sin y$$

Luego

$$z_y = 3u^2 \frac{1}{y} + 6v \sin y$$

$$z_y = 3\ln^2(xy) \frac{1}{y} + 6(\sin x - \cos y) \sin y$$

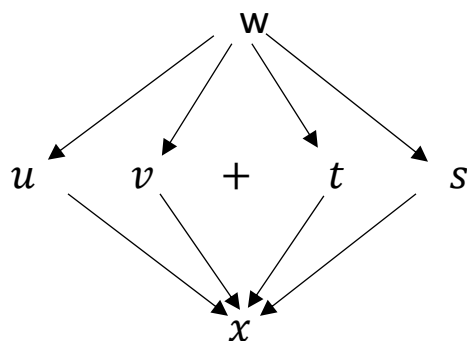
Ejemplo 4

Sean $w = 3u^5 - \sin v + t^2 + s^{-1}$ donde $u = x^2 - y + z^2$; $v = xz^3 + 3$; $t = e^{2y-z+x}$ y $s = \cos(2z) - 9x$.

Hallar $\frac{\partial w}{\partial x}$.

Solución

Se tiene el siguiente diagrama



Luego la fórmula es

$$\frac{\partial w}{\partial x} = \frac{\partial w}{\partial u} \frac{\partial u}{\partial x} + \frac{\partial w}{\partial v} \frac{\partial v}{\partial x} + \frac{\partial w}{\partial t} \frac{\partial t}{\partial x} + \frac{\partial w}{\partial s} \frac{\partial s}{\partial x}$$

Como $w = 3u^5 - \text{sen } v + t^2 + s^{-1}$; $u = x^2 - y + z^2$; $v = xz^3 + 3$; $t = e^{2y-z+x}$ y $s = \cos(2z) - 9x$

Entonces

$$\frac{\partial w}{\partial x} = 15u^4(2x) - (\cos v)(z^3) + 2t e^{2y-z+x} - s^{-2}(-9)$$

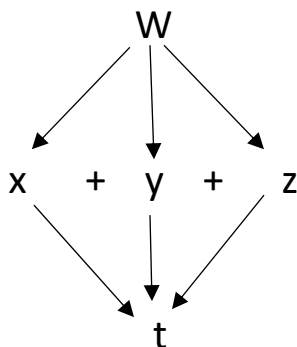
$$\begin{aligned} \frac{\partial w}{\partial x} = & 30x(x^2 - y + z^2)^4 - z^3 \cos(xz^3 + 3) + 2e^{4y-2z+2x} \\ & + 9(\cos(2z) - 9x)^{-2} \end{aligned}$$

Ejemplo 5

Sea $w = xy - yz$ donde:

$$\begin{cases} x = t - 1 \\ y = 2t^3 \\ z = t^2 + 1 \end{cases}$$

Determinar $\frac{\partial w}{\partial t}$ para $t = 1$

Solución

Del diagrama

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

Como

$$w = xy - yz; x = t - 1$$

$$y = 2t^3 \text{ y } z = t^2 + 1$$

Entonces

$$\frac{\partial w}{\partial x} = y; \frac{\partial x}{\partial t} = 1$$

$$\frac{\partial w}{\partial y} = x - z; \frac{\partial y}{\partial t} = 6t^2$$

$$\frac{\partial w}{\partial z} = -y; \frac{\partial z}{\partial t} = 2t$$

Entonces

$$\frac{\partial w}{\partial t} = y(1) + (x - z)(6t^2) - y(2t)$$

Para $t = 1$ se tiene que

$$x = 0, y = 2 \text{ y } z = 2$$

luego

$$\begin{aligned}\frac{\partial w}{\partial t}(1) &= 2(1) + (0 - 2)(6(1)^2) - 2(2) \\ &= 2 - 12 - 4 \\ &= -14\end{aligned}$$

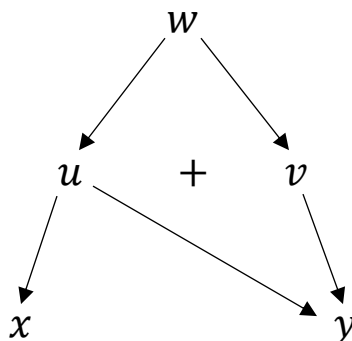
Ejemplo 6

a) Sea $w = f(u, v)$ donde $u = g(x, y)$; $v = h(y)$. Efectuar un diagrama para encontrar la expresión correspondiente a $\frac{\partial w}{\partial x}$ y $\frac{\partial w}{\partial y}$.

b) Use el resultado obtenido para determinar $\frac{\partial w}{\partial x}$ y $\frac{\partial w}{\partial y}$ para $w = u^2 + 2uv$; $u = x^2 - 2y$; $v = 4y^3$.

Solución

a) El diagrama es :



Luego se deduce que

$$\frac{\partial w}{\partial x} = \frac{\partial w}{\partial u} \frac{\partial u}{\partial x}$$

$$\frac{\partial w}{\partial y} = \frac{\partial w}{\partial u} \frac{\partial u}{\partial y} + \frac{\partial w}{\partial v} \frac{\partial v}{\partial y}$$

b) Resolvamos ahora la otra parte del ejemplo

$$\frac{\partial w}{\partial x} = \frac{\partial w}{\partial u} \frac{\partial u}{\partial x}$$

Como

$$w = u^2 + 2uv ; u = x^2 - 2y \text{ y } v = 4y^3$$

Entonces

$$\frac{\partial w}{\partial x} = (2u + 2v)(2x) = 4(ux + vx)$$

$$\frac{\partial w}{\partial x} = (4(x^2 - 2y)x + 16y^3x)$$

$$\frac{\partial w}{\partial x} = 4x^3 - 8xy + 16xy^3$$

$$\frac{\partial w}{\partial y} = \frac{\partial w}{\partial u} \frac{\partial u}{\partial y} + \frac{\partial w}{\partial v} \frac{\partial v}{\partial y}$$

$$\frac{\partial w}{\partial y} = (2u + 2v)(-2) + 2u (12y^2)$$

$$\frac{\partial w}{\partial y} = (2(x^2 - 2y) + 8y^3)(-2) + 24(x^2 - 2y)y^2$$

$$\frac{\partial w}{\partial y} = -4x^2 + 8y - 16y^3 + 24x^2y^2 - 48y^3$$

$$\frac{\partial w}{\partial y} = -4x^2 + 8y + 24x^2y^2 - 64y^3$$



Regla de la cadena desde una perspectiva más general

$$\begin{array}{ccccc} & f & & g & \\ & \searrow & & \searrow & \\ \mathbb{R}^n & \longrightarrow & \mathbb{R}^m & \longrightarrow & \mathbb{R}^p \\ & \swarrow & & \swarrow & \\ & g \circ f & : \mathbb{R}^n \longrightarrow & \mathbb{R}^p & \end{array}$$

La derivada de la función compuesta $g \circ f$ se define de manera similar al caso de una composición de funciones de una variable.

$$(g \circ f)'(x_0) = g'(f(x_0))f'(x_0); x_0 \in \mathbb{R}^n$$

Lo anterior es equivalente en terminos matriciales a

$$J(g \circ f)(x_0) = J(g(f(x_0)))J(f(x_0))$$

donde $J(f(x_0))$

$$J(f(x_0)) = \begin{bmatrix} \frac{\partial f_1}{\partial x_1}(x_0) & \frac{\partial f_1}{\partial x_2}(x_0) & \cdots & \frac{\partial f_1}{\partial x_n}(x_0) \\ \frac{\partial f_2}{\partial x_1}(x_0) & \frac{\partial f_2}{\partial x_2}(x_0) & \cdots & \frac{\partial f_2}{\partial x_n}(x_0) \\ \vdots & \vdots & \ddots & \vdots \\ \frac{\partial f_m}{\partial x_1}(x_0) & \frac{\partial f_m}{\partial x_2}(x_0) & \cdots & \frac{\partial f_m}{\partial x_n}(x_0) \end{bmatrix}$$

Veamos el caso cuando $p = 1$.

En efecto, consideremos los $f_i = y_i$ como las funciones coordenadas de

$$f = (f_1, \dots, f_m) = (y_1, \dots, y_m).$$

En tanto la derivada de $g: \mathbb{R}^m \rightarrow \mathbb{R}$ en $b = f(x_0)$ donde se denota por (y_1, \dots, y_m) a las variables de la función g es equivalente a la matriz jacobiana

$$J(g(b)) = \left[\frac{\partial g}{\partial y_1}(b) \frac{\partial g}{\partial y_2}(b) \cdots \frac{\partial g}{\partial y_m}(b) \right]$$

Entonces la derivada de la función compuesta $g \circ f$ en x_0 es la matriz

$$J(g \circ f)(x_0)$$

de orden $1 \times n$ que se obtiene como el producto de las matrices,

$$J(g(b)) \cdot J(f(x_0))$$

Esto es,

$$\begin{aligned} J(g \circ f)(x_0) &= \left[\frac{\partial}{\partial x_1}(g \circ f)(x_0) \frac{\partial}{\partial x_2}(g \circ f)(x_0) \cdots \frac{\partial}{\partial x_n}(g \circ f)(x_0) \right] \\ &= \left[\frac{\partial g}{\partial y_1}(f(x_0)) \frac{\partial g}{\partial y_2}(f(x_0)) \cdots \frac{\partial g}{\partial y_m}(f(x_0)) \right] \begin{bmatrix} \frac{\partial f_1}{\partial x_1}(x_0) & \frac{\partial f_1}{\partial x_2}(x_0) & \cdots & \frac{\partial f_1}{\partial x_n}(x_0) \\ \frac{\partial f_2}{\partial x_1}(x_0) & \frac{\partial f_2}{\partial x_2}(x_0) & \cdots & \frac{\partial f_2}{\partial x_n}(x_0) \\ \vdots & \vdots & \ddots & \vdots \\ \frac{\partial f_m}{\partial x_1}(x_0) & \frac{\partial f_m}{\partial x_2}(x_0) & \cdots & \frac{\partial f_m}{\partial x_n}(x_0) \end{bmatrix} \end{aligned}$$

Observe que, por ejemplo, el j -ésimo elemento de $J(g \circ f)(x_0)$ es

$$\frac{\partial(g \circ f)}{\partial x_j}(x_0) = \text{se obtiene multiplicando la matriz } J(g(f(x_0))) \text{ por la } j\text{-ésima columna de } J(f(x_0))$$

$$= g_{y_1}(b)(f_1)_{x_j}(x_0) + g_{y_2}(b)(f_2)_{x_j}(x_0) + \cdots + g_{y_m}(b)(f_m)_{x_j}(x_0)$$

$$= \frac{\partial g}{\partial y_1}(b) \frac{\partial f_1}{\partial x_j}(x_0) + \frac{\partial g}{\partial y_2}(b) \frac{\partial f_2}{\partial x_j}(x_0) + \cdots + \frac{\partial g}{\partial y_m}(b) \frac{\partial f_m}{\partial x_j}(x_0)$$

$$= \sum_{i=1}^m \left(\frac{\partial g}{\partial y_i}(b) \right) \frac{\partial f_i}{\partial x_j}(x_0) = \sum_{i=1}^m (g_{y_i}(b)) (f_i)_{x_j}(x_0)$$

fórmula que ya conocemos (ver página 1).

Ejemplo

Considremos las funciones $f: \mathbb{R}^2 \rightarrow \mathbb{R}^3$ y $g: \mathbb{R}^3 \rightarrow \mathbb{R}^2$ dadas por

$$f(x, y) = (xy, 5x, y^3)$$

$$g(x, y, z) = (3x^2 + y^2 + z^2, 5xyz)$$

La composición es $g \circ f: \mathbb{R}^2 \rightarrow \mathbb{R}^2$, donde se denota por $(g \circ f)_1$ y $(g \circ f)_2$ a las funciones coordenadas de $g \circ f$. Entonces la matriz jacobiana de $g \circ f$ es:

$$\begin{aligned} J(g \circ f)(x, y) &= \begin{bmatrix} \frac{\partial}{\partial x} (g \circ f)_1(x, y) & \frac{\partial}{\partial y} (g \circ f)_1(x, y) \\ \frac{\partial}{\partial x} (g \circ f)_2(x, y) & \frac{\partial}{\partial y} (g \circ f)_2(x, y) \end{bmatrix} \\ &= Jg(f(x, y)) Jf(x, y) \\ &= \begin{bmatrix} \frac{\partial g_1}{\partial x}(f(x, y)) & \frac{\partial g_1}{\partial y}(f(x, y)) & \frac{\partial g_1}{\partial z}(f(x, y)) \\ \frac{\partial g_2}{\partial x}(f(x, y)) & \frac{\partial g_2}{\partial y}(f(x, y)) & \frac{\partial g_2}{\partial z}(f(x, y)) \end{bmatrix} \begin{bmatrix} \frac{\partial f_1}{\partial x} & \frac{\partial f_1}{\partial y} \\ \frac{\partial f_2}{\partial x} & \frac{\partial f_2}{\partial y} \\ \frac{\partial f_3}{\partial x} & \frac{\partial f_3}{\partial y} \end{bmatrix} \end{aligned}$$

Sustituyendo las derivadas parciales respectivas de

$$g_1(x, y, z) = 3x^2 + y^2 + z^2 ; \quad g_2(x, y, z) = 5xyz$$

$$f_1(x, y) = xy ; \quad f_2(x, y) = 5x \quad \text{y} \quad f_3(x, y) = y^3$$

Nos queda,

$$= \begin{bmatrix} 6x & 2y & 2z \\ 5yz & 5xz & 5xy \end{bmatrix}_{f(x,y)} \begin{bmatrix} y & x \\ 5 & 0 \\ 0 & 3y^2 \end{bmatrix}$$

$$\begin{aligned}
&= \begin{bmatrix} 6x & 2y & 2z \\ 5yz & 5xz & 5xy \end{bmatrix}_{(xy, 5x, y^3)} \begin{bmatrix} y & x \\ 5 & 0 \\ 0 & 3y^2 \end{bmatrix} \\
&= \begin{bmatrix} 6xy & 2(5x) & 2(y^3) \\ 5(5x)(y^3) & 5(xy)y^3 & 5(xy)(5x) \end{bmatrix} \begin{bmatrix} y & x \\ 5 & 0 \\ 0 & 3y^2 \end{bmatrix} \\
&= \begin{bmatrix} 6xy & 10x & 2y^3 \\ 25xy^3 & 5xy^4 & 25x^2y \end{bmatrix} \begin{bmatrix} y & x \\ 5 & 0 \\ 0 & 3y^2 \end{bmatrix} \\
&= \begin{bmatrix} 6xy^2 + 50x & 6x^2y + 6y^5 \\ 50xy^4 & 100x^2y^3 \end{bmatrix}
\end{aligned}$$

También se puede llegar a este resultado si antes hacemos explícita la composición

$$g(x, y, z) = (3x^2 + y^2 + z^2, 5xyz)$$

$$\begin{aligned}
(g \circ f)(x, y) &= g(f(x, y)) = g(xy, 5x, y^3) \\
&= (3(xy)^2 + (5x)^2 + (y^3)^2, 5(xy)(5x)(y^3)) \\
&= (3x^2y^2 + 25x^2 + y^6, 25x^2y^4)
\end{aligned}$$

Y luego derivamos directamente. En efecto, sean

$$(g \circ f)_1(x, y) = 3x^2y^2 + 25x^2 + y^6;$$

$$(g \circ f)_2(x, y) = 25x^2y^4$$

$$\begin{aligned}
J(g \circ f)(x, y) &= \begin{bmatrix} \frac{\partial}{\partial x} (g \circ f)_1(x, y) & \frac{\partial}{\partial y} (g \circ f)_1(x, y) \\ \frac{\partial}{\partial x} (g \circ f)_2(x, y) & \frac{\partial}{\partial y} (g \circ f)_2(x, y) \end{bmatrix} \\
&= \begin{bmatrix} 6xy^2 + 50x & 6x^2y + 6y^5 \\ 50xy^4 & 100x^2y^3 \end{bmatrix}
\end{aligned}$$