

Chain Rule:

Ex 1: $z = x^2y$, $x=t^2$, $y=t^3$, Find $\frac{dz}{dt}$

Solution

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

$$\frac{dz}{dt} = 2xy \cdot 2t + x^2 \cdot 3t^2$$

$$\frac{dz}{dt} = 2(t^2)(t^3) \cdot 2t + (t^2)^2 \cdot 3t^2$$

$$\frac{dz}{dt} = 4t^6 + 3t^6$$

$$\frac{dz}{dt} = 7t^6 \quad \checkmark$$

alternatively.

$$z = x^2y$$

$$z = (t^2)^2 t^3$$

$$z = t^7$$

$$\frac{dz}{dt} = 7t^6 \quad \checkmark$$

Ex: 2 $w = xy$, $x = \cos t$ & $y = \sin t$. what's derivative value at $t = \pi/2$?

$$\frac{dw}{dt} = \frac{\partial w}{\partial x} \cdot \frac{dx}{dt} + \frac{\partial w}{\partial y} \cdot \frac{dy}{dt}$$

$$\frac{dw}{dt} = -y \cdot \sin t + x \cdot \cos t$$

$$\frac{dw}{dt} = -(\sin t)(\sin t) + (\cos t)(\cos t)$$

$$\frac{dw}{dt} = -\sin^2 t + \cos^2 t$$

put $t = \pi/2$

$$\left. \frac{dw}{dt} \right|_{\pi/2} = -\left(\sin\left(\frac{\pi}{2}\right)\right)^2 + \left(\cos\left(\frac{\pi}{2}\right)\right)^2$$

$$\left. \frac{dw}{dt} \right|_{\pi/2} = -1$$

Functions of 3 Vars.

Ex! Suppose that $w = \sqrt{x^2 + y^2 + z^2}$, $x = \cos \theta$, $y = \sin \theta$, $z = \tan \theta$. Use the chain rule to find $dw/d\theta$, when $\theta = \pi/4 = 45^\circ$.

$$\frac{dw}{d\theta} = \frac{\partial w}{\partial x} \cdot \frac{dx}{d\theta} + \frac{\partial w}{\partial y} \cdot \frac{dy}{d\theta} + \frac{\partial w}{\partial z} \cdot \frac{dz}{d\theta}$$

$$\frac{dw}{d\theta} = \frac{2x}{2\sqrt{x^2+y^2+z^2}} \cdot (-\sin \theta) + \frac{2y}{2\sqrt{x^2+y^2+z^2}} \cdot (\cos \theta) + \frac{2z}{2\sqrt{x^2+y^2+z^2}} \cdot (\sec^2 \theta)$$

$$\frac{dw}{d\theta} = -\frac{2x}{2\sqrt{x^2+y^2+z^2}} \cdot \left(\frac{\sin \pi/4}{\sin 45}\right) + \frac{2y}{2\sqrt{x^2+y^2+z^2}} \cdot \left(\frac{\cos \pi/4}{\cos 45}\right) + \frac{2z}{2\sqrt{x^2+y^2+z^2}} \cdot \left(\frac{\sec^2 \pi/4}{\sec^2 45}\right)$$

$$\frac{dw}{d\theta} = \cos 45 = \frac{\sqrt{2}}{2}, \quad \sin 45 = \frac{\sqrt{2}}{2}, \quad \tan 45 = 1$$

$$\frac{dw}{d\theta} = -\frac{2\left(\frac{\sqrt{2}}{2}\right)}{2\sqrt{\left(\frac{\sqrt{2}}{2}\right)^2 + \left(\frac{\sqrt{2}}{2}\right)^2 + (1)^2}} \cdot \left(\frac{\sqrt{2}}{2}\right) + \frac{2\left(\frac{\sqrt{2}}{2}\right)}{2\sqrt{\left(\frac{\sqrt{2}}{2}\right)^2 + \left(\frac{\sqrt{2}}{2}\right)^2 + (1)^2}} \cdot \left(\frac{\sqrt{2}}{2}\right) + \frac{2(1)}{2\sqrt{\left(\frac{\sqrt{2}}{2}\right)^2 + \left(\frac{\sqrt{2}}{2}\right)^2 + (1)^2}} \cdot (2)$$

$$\frac{dw}{d\theta} = -\frac{\sqrt{2}}{2\sqrt{\left(\frac{\sqrt{2}}{2}\right)^2 + \left(\frac{\sqrt{2}}{2}\right)^2 + (1)^2}} \cdot \sqrt{2} + \frac{\sqrt{2}}{2\sqrt{\left(\frac{\sqrt{2}}{2}\right)^2 + \left(\frac{\sqrt{2}}{2}\right)^2 + (1)^2}} \cdot \left(\frac{\sqrt{2}}{2}\right) + \frac{2 \cdot 2}{2\sqrt{\left(\frac{\sqrt{2}}{2}\right)^2 + \left(\frac{\sqrt{2}}{2}\right)^2 + (1)^2}}$$

$$\frac{dw}{d\theta} = -\frac{1}{2\sqrt{2}} + \frac{1}{2\sqrt{2}} + \frac{2}{\sqrt{2}}$$

$$\frac{dw}{d\theta} = \frac{2}{\sqrt{2}}$$

$$\frac{dw}{d\theta} = \sqrt{2}$$

PAPERWORK

Ex. 2 Find dw/dt , if $w = xy + z$, $x = \cos t$, $y = \sin t$, $z = t$.
what is the derivatives value at $t = 0$?

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

$$\frac{dw}{dt} = y \cdot (-\sin t) + x \cdot (\cos t) + 1 \cdot 1$$

$$\frac{dw}{dt} = -\sin t \cdot \sin t + \cos t \cdot \cos t + 1$$

$$\frac{dw}{dt} = -\sin^2 t + \cos^2 t + 1$$

$$\left. \frac{dw}{dt} \right|_{t=0} = -(\sin^2(0)) + (\cos^2(0)) + 1$$

$$= -0 + 1 + 1$$

$$\left. \frac{dw}{dt} \right|_{t=0} = 2$$

Ex. 1 Given that $z = e^{xy}$, $x = 2u + v$, $y = \frac{u}{v}$.
find $\frac{\partial z}{\partial u}$ & $\frac{\partial z}{\partial v}$ using the chain rule.

$$\frac{\partial z}{\partial u} = \frac{\partial z}{\partial x} \cdot \frac{\partial x}{\partial u} + \frac{\partial z}{\partial y} \cdot \frac{\partial y}{\partial u}$$

$$\frac{\partial z}{\partial u} = (ye^{xy}) \cdot (2) + (xe^{xy}) \cdot (1/v)$$

$$\frac{\partial z}{\partial u} = \left(\frac{u}{v} e^{(2u+v)(\frac{u}{v})} \right) (2) + \left((2u+v) e^{(2u+v)(\frac{u}{v})} \right) \frac{1}{v}$$

$$\frac{\partial z}{\partial u} = e^{\frac{2u^2+uv}{v}} \left(\frac{2u}{v} + \frac{2u+v}{v} \right)$$

$$\frac{\partial z}{\partial u} = e^{\frac{2u^2+uv}{v}} \left(\frac{4u+v}{v} \right)$$

$$\frac{\partial z}{\partial v} = \frac{\partial z}{\partial x} \cdot \frac{\partial x}{\partial v} + \frac{\partial z}{\partial y} \cdot \frac{\partial y}{\partial v}$$

$$\frac{\partial z}{\partial v} = (ye^{xy}) \cdot (1) + (xe^{xy}) \cdot \left(-\frac{u}{v^2} \right)$$

$$\frac{\partial z}{\partial v} = \left(\frac{u}{v} e^{(2u+v)(\frac{u}{v})} \right) + \left((2u+v) e^{(2u+v)(\frac{u}{v})} \right) \cdot \left(-\frac{u}{v^2} \right)$$

$$\frac{\partial z}{\partial v} = e^{\frac{2u^2+uv}{v}} \left(\frac{u}{v} - \frac{2u^2+uv}{v^2} \right)$$

$$\frac{\partial z}{\partial v} = e^{\frac{2u^2+uv}{v}} \left(\frac{-2u^2}{v^2} \right)$$

Ex. 3: Express
 $w = x + 2$

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

$$\frac{\partial w}{\partial x} = (1)$$

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

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Ex. 3: Express $\partial w / \partial r$ in $\partial w / \partial s$ in terms of r and s if $w = x + 2y + z^2$, $x = \frac{r}{s}$, $y = r^2 + 1$, $z = 2r$.

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

$$\frac{\partial w}{\partial r} = (1) \cdot \left(\frac{1}{s}\right) + (2) \cdot (2r) + (2z) \cdot (2)$$

$$\frac{\partial w}{\partial r} = \frac{1}{s} + 4r + 4(2r)$$

$$\frac{\partial w}{\partial r} = \frac{1}{s} + 4r + 8r$$

$$\frac{\partial w}{\partial r} = \frac{1 + 4sr + 8sr}{s}$$

$$\frac{\partial w}{\partial r} = \frac{1 + 12sr}{s} \text{ or } \frac{1}{s} + 12r$$

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

$$\frac{\partial w}{\partial s} = (1) \cdot \left(\frac{-r}{s^2}\right) + (2) \cdot \left(\frac{1}{s}\right) + (2z) \cdot (0)$$

$$\frac{\partial w}{\partial s} = \frac{-r}{s^2} + \frac{2}{s}$$

$$\frac{\partial w}{\partial s} = \frac{-r + 2s}{s^2} \text{ or } \frac{-r}{s^2} + \frac{2}{s}$$

$$u = \frac{r}{s} = rs^{-1}$$

$$\frac{\partial u}{\partial s} = -rs^{-2}$$

$$\frac{\partial u}{\partial x} = \frac{1}{s}$$

Ex 3. Suppose that $w = xy + yz$, $y = \sin x$, $z = e^x$. Find $\frac{dw}{dx}$

$$\frac{dw}{dx} = \frac{\partial w}{\partial x} + \frac{\partial w}{\partial y} \cdot \frac{dy}{dx} + \frac{\partial w}{\partial z} \cdot \frac{dz}{dx}$$

$$\frac{dw}{dx} = y + (x + z) \cdot (\cos x) + (y) \cdot (e^x)$$

$$\frac{dw}{dx} = \sin x + (x + e^x) \cos x + (\sin x) e^x$$

$$\frac{dw}{dx} = \sin x + x \cos x + e^x \cos x + e^x \sin x$$

Ex: Suppose that $w = x^2 + y^2 - z^2$ and $x = \rho \sin \phi \cos \theta$,
 $y = \rho \sin \phi \sin \theta$, $z = \rho \cos \phi$.

Find $\frac{\partial w}{\partial \rho}$; $\frac{\partial w}{\partial \theta}$.

~~Ans~~

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

$$\frac{\partial w}{\partial \rho} = (2x)(\sin \phi \cos \theta) + (2y)(\sin \phi \sin \theta) + (-2z)(\cos \phi)$$

$$\frac{\partial w}{\partial \rho} = 2\rho \sin^2 \phi \cos^2 \theta + 2\rho \sin^2 \phi \sin^2 \theta - 2\rho \cos^2 \phi$$

$$\frac{\partial w}{\partial \rho} = 2\rho \sin^2 \phi (\cos^2 \theta + \sin^2 \theta) - 2\rho \cos^2 \phi$$

$$\frac{\partial w}{\partial \rho} = 2\rho \sin^2 \phi (1) - 2\rho \cos^2 \phi$$

$$\frac{\partial w}{\partial \rho} = 2\rho (\sin^2 \phi - \cos^2 \phi)$$

$$\frac{\partial w}{\partial \rho} = 2\rho (\cos 2\phi) \quad \checkmark$$

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

$$\frac{\partial w}{\partial \theta} = (2x)(\rho \sin \phi \sin \theta) + (2y)(\rho \sin \phi \cos \theta) + (-2z)(0)$$

$$\frac{\partial w}{\partial \theta} = -2x \rho \sin \phi \sin \theta + 2y \rho \sin \phi \cos \theta + 0$$

$$\frac{\partial w}{\partial \theta} = -2 \cancel{\rho \sin^2 \phi} \cos \theta \sin \theta + 2 \rho \cancel{\sin^2 \phi} \cos \theta \sin \theta$$

$$\frac{\partial w}{\partial \theta} = 0$$

\checkmark