

## Lecture 10: The Chain Rule

Goal: Differentiate functions of the form  $f(g(x))$ .

Summary:

$$(f(g(x)))' = f'(g(x)) \cdot g'(x)$$

$$\frac{d}{dx}(f \circ g) = \frac{df}{dg} \cdot \frac{dg}{dx}$$

$$[g(x)^p]' = p(g(x))^{p-1} \cdot g'(x)$$

$$(b^x)' = b^x \cdot \ln(b)$$

$$(\sin(\theta^\circ))' = \frac{\pi}{180} \cos(\theta^\circ)$$

$$(2x)^5, \ln(x^2), e^{-x}$$

Theorem (Chain Rule) Let  $f$  and  $g$  be differentiable.

$$\text{Format I: } \frac{d}{dx}(f \circ g) = \frac{df}{dg} \cdot \frac{dg}{dx}$$

$$\text{Format II: } [f(g(x))]' = f'(g(x)) \cdot g'(x)$$

Easy (but incorrect) reasoning why

$$\begin{aligned} [f(g(x))]' &= \lim_{\Delta x \rightarrow 0} \frac{\Delta f}{\Delta x} \left( \frac{\Delta g}{\Delta x} \right) \\ &= \lim_{\Delta x \rightarrow 0} \frac{\Delta f}{\Delta g} \cdot \frac{\Delta g}{\Delta x} = \frac{df}{dg} \cdot \frac{dg}{dx} \end{aligned}$$

"outside" (pointing to  $\Delta f$ )  
"inside" (pointing to  $\Delta g$ )

Ex/ Compute  $(\sin(x^2))'$   $g(x) = x^2$   
 $f(g) = \sin(g)$

$$\begin{aligned} \text{Format I: } \frac{d}{dx}(f \circ g) &= \frac{df}{dg} \cdot \frac{dg}{dx} = \frac{d}{dg}[\sin g] \cdot \frac{d}{dx}(x^2) \\ &= \cos(g) \cdot 2x = \cos(x^2) \cdot 2x \end{aligned}$$

$$\begin{aligned} \text{Format II: } [f(g(x))]' &= f'(g) \cdot g' = \cos(g) \cdot 2x \\ &= \cos(x^2) \cdot 2x \end{aligned}$$

Ex2/ Compute  $[\sin^2 x]' = [(\sin x)^2]'$

$$g(x) = \sin x$$

$$f(g) = g^2$$

Format I:  $\frac{df}{dx} = \frac{df}{dg} \cdot \frac{dg}{dx}$

$$= \frac{d}{d(\sin x)}[(\sin x)^2] \cdot \frac{d}{dx}(\sin x)$$

$$= 2 \sin x \cos x$$

Format II:

$$[f(g(x))]' = f'(g(x)) \cdot g'(x) = [g^2]' \cdot [\sin x]'$$

$$= 2g \cdot \cos x = 2 \sin x \cos x$$

Ex3/ Find  $y'$  if  $y = e^{\cos x}$ ;  $f(g) = e^g$

$$[e^{\cos x}]' = \underbrace{[e^{\cos x}]'}_{\text{Differentiating w.r.t. "cos x"}} \cdot \underbrace{[\cos x]'}_{\text{Differentiating w.r.t. x}} = e^{\cos x} (-\sin x)$$

$$= -e^{\cos x} (\sin x)$$

## Applications of The Chain Rule

Ex4/ Differentiate  $y = (x^3 - 1)^{100}$

$$g(x) = x^3 - 1$$

$$f(g) = g^{100}$$

$$y' = \underbrace{[g^{100}]'}_{\text{w.r.t. } g} \cdot \underbrace{[x^3 - 1]'}_{\text{w.r.t. } x} = 100g^{99} (3x^2)$$

$$= 100 (x^3 - 1)^{99} \cdot (3x^2) \quad \vdots \quad 100 [f(x)]^{99} \cdot f'(x)$$

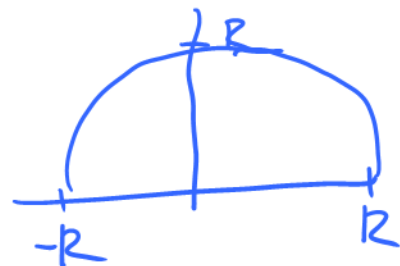
Theorem (Generalized Power Rule) For a differentiable function  $g$  and a real number  $p$ .

$$[g(x)]^p = p [g(x)]^{p-1} \cdot g'(x)$$

Remark: If  $g(x)=x$ , this is just the power rule.

Ex 5/ Let  $R > 0$ . A semicircle of radius  $R$  is given by

$$y = \sqrt{R^2 - x^2}$$



Find  $y'$

$$y' = [\sqrt{R^2 - x^2}]' = [(R^2 - x^2)^{\frac{1}{2}}]' \quad \begin{matrix} f(g) = g^{\frac{1}{2}} \\ g(x) = R^2 - x^2 \end{matrix}$$

$$= \frac{1}{2} g^{-\frac{1}{2}} \cdot (-2x) = \frac{1}{2\sqrt{g}} \cdot (-2x)$$

$$= \frac{-x}{\sqrt{g}} = -\frac{x}{\sqrt{R^2 - x^2}}$$

Ex 6/ What's  $\frac{d}{dx}(2^x)$ ?

$$\frac{d}{dx}(2^x) = \frac{d}{dx}(e^{\ln(2^x)}) = \frac{d}{dx}(e^{x[\ln 2]}) \quad \begin{matrix} g(x) = [\ln 2]x \\ f(g) = e^g \end{matrix}$$

$$= \frac{d}{d[(\ln 2)x]}(e^{x[\ln 2]}) \cdot [(\ln 2)x]' = e^{x[\ln 2]} \cdot (\ln 2)$$

$$= e^{\ln(2^x)} \cdot \ln(2) = 2^x \cdot \ln 2$$

In general, for any  $b > 0$

$$\boxed{\frac{d}{dx}(b^x) = b^x \cdot \ln(b)}$$

Ex 7/  $h(x) = \sin(\cos(\tan x))$

$f(g) = \sin(g)$   $g$

$$h'(x) = [\sin(g)]' \cdot [g']$$

$$= \cos(\cos(\tan x)) \cdot [\cos(\tan x)]'$$

$f(g) = \cos(g)$   $g$

$$= \cos(\cos(\tan x)) \cdot [\cos g]' \cdot [\tan x]'$$

$$= \cos(\cos(\tan x)) \cdot [-\sin(\tan x)] \cdot \sec^2 x$$

Ex 8/ Recall  $\pi$  radians =  $180^\circ$  deg  $\Rightarrow \frac{\pi/180 \text{ radians}}{1 \text{ degree}}$

If an angle is measured in degrees

$$\sin(x^\circ) = \sin\left(\frac{\pi}{180}x\right)$$

$\frac{\pi}{180}$  Radians

What's  $\frac{d}{dx}(\sin x)$  if  $x$  is measured in degrees?

$$\frac{d}{dx}[\sin(x^\circ)] = \frac{d}{dx}[\sin\left(\frac{\pi}{180}x\right)] = [\sin(g)]' \cdot g'$$

$f(g) = \sin(g)$   $g$

$$= \cos(g) \cdot \frac{\pi}{180} = \frac{\pi}{180} \cos\left(\frac{\pi}{180}x\right) = \frac{\pi}{180} \cos(x^\circ)$$

Ex 9 (Damped Pendulum) A pendulum's position is modeled by its angle from its resting place



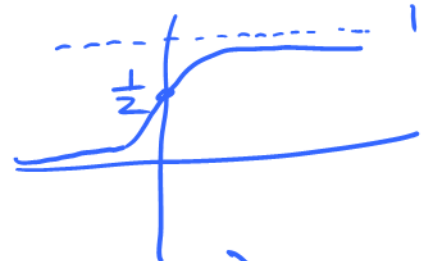
$$s(t) = e^{-t} \cos x$$

Find  $v(t)$

$$\begin{aligned} v(t) = s'(t) &= [e^{-t}]' \cos x + e^{-t} [\cos x]' \\ &= (-1)e^{-t} \cos x + e^{-t} (-\sin x) \\ &= -e^{-t} (\cos x + \sin x) \end{aligned}$$

Ex 10 (Logistic Curve)

$$P(t) = \frac{1}{1+e^{-t}}$$



$$\begin{aligned} P'(t) &= [(1+e^{-t})^{-1}]' = (-1)(1+e^{-t})^{-2} \cdot (-e^{-t}) \\ &= \frac{e^{-t}}{(1+e^{-t})^2} \end{aligned}$$

