

Lecture 10: The Chain Rule

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

Summary:

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

$(f(g(x)))' = f'(g(x)) \cdot g'(x)$		
$\frac{d}{dx}(f \circ g) = \frac{df}{dg} \cdot \frac{dg}{dx}$		
$[g(x)^p]' = p(g(x))^{p-1} \cdot g'(x)$	$(b^x)' = b^x \cdot \ln(b)$	$(\sin(\theta^\circ))' = \frac{\pi}{180} \cos(\theta^\circ)$

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

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

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

Easy (but incorrect) reason why

$$\frac{d}{dx}(f \circ g) = \lim_{\Delta x \rightarrow 0} \frac{\Delta f}{\Delta x} \left(\frac{\Delta g}{\Delta x} \right) = \lim_{\Delta x \rightarrow 0} \frac{\Delta f}{\Delta g} \cdot \frac{\Delta g}{\Delta x} = \frac{df}{dg} \cdot \frac{dg}{dx}$$

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

$g(x) = \text{"inside fn"} = x^2$

$f(g) = \text{"outside fn"} = \sin(g)$

Format I: $\frac{df}{dx} = \frac{df}{dg} \cdot \frac{dg}{dx} = \frac{d}{dg}(\sin g) \cdot \frac{d}{dx}(x^2)$
 $= \cos g \cdot 2x = 2x \cdot \cos(x^2)$

Format II: $[f(g(x))]' = [\sin(x^2)]' = \underbrace{[\sin(x^2)]'}_{\text{Differentiating w.r.t. "x^2"}} \cdot \underbrace{[x^2]'}_{\text{w.r.t. } x}$
 $= \cos(x^2) \cdot 2x$

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

Format I: $\frac{d}{dx} [\sin^2 x] = \frac{df}{dg} \cdot \frac{dg}{dx} = \frac{d}{dg} (g^2) \cdot \frac{d}{dx} (\sin x)$
 $= \frac{d}{d(\sin x)} [(\sin x)^2] \cdot \frac{d}{dx} (\sin x) = 2 \sin x \cdot \cos x$

Format II: $[(\sin x)^2]' = f'(g) \cdot g' = \underbrace{[g^2]'}_{\text{w.r.t. } g} \cdot \underbrace{[\sin x]'}_{\text{w.r.t. } x}$
 $= 2g \cdot \cos x = 2 \sin x \cos x$

Ex 3/ Find y' if $y = e^{\cos x}$ $g(x) = \cos x$
 $f(g) = e^g$

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

NOTE: It is common to write it as follows

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

Applications of The Chain Rule

Ex 4/ Differentiate $y = (\underbrace{x^3 - 1}_g)^{100}$
 $f(g) = g^{100}$

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

NOTE: $[g(x)]^{100} = 100 [g(x)]^{99} \cdot g'(x)$

Theorem (Generalized Power Rule) If g is differentiable and p is any real number

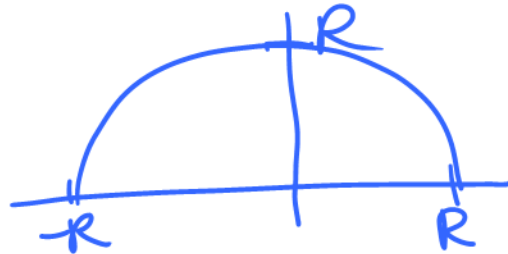
$$[(g(x))^p]' = p(g(x))^{p-1} \cdot g'(x)$$

$$f(g) \stackrel{\uparrow}{=} g^p$$

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

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

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



What's y' ?

$$y' = [\sqrt{R^2 - x^2}]' = \left[\underbrace{(R^2 - x^2)^{\frac{1}{2}}}_g \right]' = \frac{1}{2} (R^2 - x^2)^{-\frac{1}{2}} \cdot (-2x)$$

$$f(g) = g^{1/2}$$

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

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

$$\begin{aligned}
 [2^x]' &= [e^{\ln(2^x)}]' = [e^{x \ln 2}]' & g(x) &= (\ln 2)x \\
 & & f(g) &= e^g \\
 &= \underbrace{[e^g]'}_{\text{w.r.t. } g} \cdot \underbrace{[\ln(2)x]}_{\text{w.r.t. } x} = e^g \cdot \ln(2) = e^{(\ln 2)x} \cdot \ln 2 \\
 &= e^{\ln(2^x)} \cdot \ln(2) = 2^x \cdot \ln 2
 \end{aligned}$$

In general, for any $b > 0$.

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

Ex 7 / Recall π radians $= 180^\circ \Rightarrow \frac{\frac{\pi}{180} \text{ radians}}{1 \text{ degree}}$

If an angle is measured in degrees

$$\sin(x^\circ) = \sin\left(\underbrace{\frac{\pi}{180}x}_{\text{measured in radians}}\right)$$

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

$$\begin{aligned}
 [\sin x^\circ]' &= \left[\sin\left(\underbrace{\frac{\pi}{180}x}_g\right)\right]' = \cos\left(\frac{\pi}{180}x\right) \cdot \frac{\pi}{180} = \frac{\pi}{180} \cos\left(\frac{\pi}{180}x\right) \\
 &= \frac{\pi}{180} \cos(x^\circ) & f(g) &= \sin(g)
 \end{aligned}$$

$$\boxed{\frac{\sin(2x)}{\cos(2x)} \cdot 2}$$

Ex 8 / If $h(x) = \sin(\underbrace{\cos(\tan x)}_g)$; $f(g) = \sin g$

$$\begin{aligned}
 h'(x) &= \cos(\cos(\tan x)) \cdot \left[\underbrace{\cos(\tan x)}_g\right]' \\
 & & f(g) &= \cos(g)
 \end{aligned}$$

$$\begin{aligned}
 &= \cos(\cos(\tan x)) \cdot [-\sin(\tan x)] \cdot [\tan x]' \\
 &= \underbrace{\cos(\cos(\tan x))}_{f'(g(w(x)))} \cdot \underbrace{(-\sin(\tan x))}_{g'(w(x))} \cdot \underbrace{\sec^2 x}_{w'(x)}
 \end{aligned}$$

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

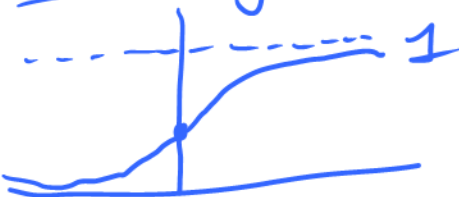


$$S(t) = e^{-t} \cos x$$

Find $v(t)$

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

Ex 10 (Logistics Curve) Given $P(t) = \frac{1}{1+e^{-t}}$



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

