Chapter 3 section 4

3.4 The Chain Rule

Suppose you are asked to differentiate the function

$$F(x) = \sqrt{x^2 + 1}$$

The differentiation formulas you learned in the previous sections of this chapter do not enable you to calculate F'(x).

Observe that F is a composite function. In fact, if we let $y = f(u) = \sqrt{u}$ and let $u = g(x) = x^2 + 1$, then we can write y = F(x) = f(g(x)), that is, $F = f \circ g$. We know how to differentiate both f and g, so it would be useful to have a rule that tells us how to find the derivative of $F = f \circ g$ in terms of the derivatives of f and g.

The Chain Bule

It turns out that the derivative of the composite function $f \circ g$ is the product of the derivatives of f and g. This fact is one of the most important of the differentiation rules and is called the Chain Rule. It seems plausible if we interpret derivatives as rates of change. Regard dw/dx as the rate of change of g with respect to g, and g with respect to g, and g with respect to g, and g changes three times as fast as g, then it seems reasonable that g changes six times as fast as g, and so we expect that $g \circ g$ is the product of $g \circ g$ and $g \circ g$ and $g \circ g$ and $g \circ g$ is the product of $g \circ g$.

The Chain Rule If g is differentiable at x and f is differentiable at g(x), then the exemposite function $F = f \circ g$ defined by F(x) = f(g(x)) is differentiable at x and F' is given by the product

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

In Leibniz notation, if y = f(x) and w = g(x) are both differentiable functions, then

Formula 2 is easy to remember because if we think of dy/ds and du/ds as quotients, then we could cancel du; however, do has not been defined and du/dr should not be considered as an actual quotient.

COMMENTS ON THE PROOF OF THE CHAIN BULE. Let Δw be the change in w corresponding to a change of Δx in x, that is,

$$\Delta u = y(x + \Delta x) - y(x)$$

Then the corresponding change in y is

$$\Delta y = f(\omega + \Delta \omega) - f(\omega)$$

It is tempting to write-

$$\frac{d^2y}{dx} = \lim_{\Delta x \to 0} \frac{\Delta y}{\Delta x}$$

$$= \lim_{\Delta x \to 0} \frac{\Delta y}{\Delta x} \cdot \frac{\Delta x}{\Delta x}$$

$$= \lim_{\Delta x \to 0} \frac{\Delta y}{\Delta x} \cdot \lim_{\Delta x \to 0} \frac{\Delta x}{\Delta x}$$

$$= \lim_{\Delta x \to 0} \frac{\Delta y}{\Delta x} \cdot \lim_{\Delta x \to 0} \frac{\Delta x}{\Delta x} \quad \text{(Note that } \Delta x \to 0 \text{ as }$$

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Yacht.

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