MATH 22005

The Chain Rule

The Chain Rule (Case 1): Suppose that z = f(x, y) is a differentiable function of x and y, where x = g(t) and y = h(t) are both differentiable functions of t. Then z is a differentiable function of t and

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

EXAMPLE 1: Use the chain rule to find $\frac{dz}{dt}$ where $z = \sqrt{x^2 + y^2}$, $x = e^{2t}$, $y = e^{-2t}$.

EXAMPLE 2: Suppose that $z = 4x^2y^3$ where $x = \sin t$ and $y = \cos t$. Find $\frac{dz}{dt}$ when $t = \pi$.

The Chain Rule (Case 2): Suppose that z = f(x, y) is a differentiable function of x and y, where x = g(s, t) and y = h(s, t) are differentiable functions of s and t. Then

∂z	$\partial z \partial x$	$\partial z \partial y$	∂z	$\partial z \partial x$	$\partial z \partial y$	
$\overline{\partial s}$ =	$= \frac{\partial x}{\partial x} \frac{\partial s}{\partial s}$	$\vdash \overline{\partial y} \overline{\partial s}$	$\overline{\partial t} =$	$\overline{\partial x} \overline{\partial t}$	$+ \overline{\partial y} \overline{\partial t}$	

EXAMPLE 3: Use the chain rule to find $\frac{\partial z}{\partial s}$ and $\frac{\partial z}{\partial t}$ where $z = e^{xy} \tan y$, x = s + 2t, y = s/t.

The Chain Rule (Generalized Version): Suppose that u is a differentiable function of n variables x_1, x_2, \ldots, x_n and each x_i is a differentiable function of the m variables t_1, t_2, \ldots, t_m . Then u is a function of t_1, t_2, \ldots, t_m and

∂u	$\partial u \ \partial x_1$	$\partial u \ \partial x_2$	$\partial u \ \partial x_n$
$\overline{\partial t_i} =$	$=\overline{\partial x_1}\overline{\partial t_i}$	$+ \overline{\partial x_2} \overline{\partial t_i}$	$+\cdots+\frac{\partial x_n}{\partial t_i}\overline{\partial t_i}$

for each t = 1, 2, ..., m.

EXAMPLE 4: If $u = x^4y + y^2z^3$, where $x = rse^t$, $y = rs^2e^{-t}$, and $z = r^2s\sin t$, find the value of $\frac{\partial u}{\partial s}$ when r = 2, s = 1, t = 0.

The Chain Rule (Implicit Differentiation): If the equation F(x, y) = 0 defines y implicitly as a differentiable function of x, then

$$\frac{dy}{dx} = -\frac{F_x(x,y)}{F_y(x,y)}, \quad F_y(x,y) \neq 0$$

If the equation F(x, y, z) = 0 defines z implicitly as a differentiable function of x and y, then

$$\frac{\partial z}{\partial x} = -\frac{F_x(x, y, z)}{F_z(x, y, z)} \quad \text{and} \quad \frac{\partial z}{\partial y} = -\frac{F_y(x, y, z)}{F_z(x, y, z)}, \quad F_z(x, y, z) \neq 0$$

EXAMPLE 5: Find $\frac{dy}{dx}$ given that $y^5 + x^2y^3 = 1 - ye^{x^2}$.

EXAMPLE 6: Find $\frac{\partial z}{\partial x}$ and $\frac{\partial z}{\partial y}$ given that $3x^2z - x^2y^2 + 2z^3 + 3yz - 5 = 0$.

Homework: pp 974–975; 1–13 odd, 19–33 odd, 43, 47