The Chain Rule

Marius Ionescu

October 19, 2012

Marius Ionescu ()

The Chain Rule

October 19, 2012 1 / 5

Notes

The Chain Rule (case 1)

Definition

• 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 zis a differentiable function of t and

$$\frac{\mathrm{d}z}{\mathrm{d}t} = \frac{\partial f}{\partial x} \frac{\mathrm{d}x}{\mathrm{d}t} + \frac{\partial f}{\partial y} \frac{\mathrm{d}x}{\mathrm{d}t}.$$

Notes		
Notes		
Notes		
Notes 		
Notes		

Examples

Examples

- If $z = x^2y + xy^3$, where $x = \cos t$, $y = \sin t$, find dz/dx when $t = \pi/2$
- ullet Find dz/dt if $z=\sqrt{x^2+y^2}$ and $x=e^{2t}$ and $y=e^{-2t}$.
- ullet The pressure P (in kilopascals), volume V (in liters), and temperature T (in kelvins) of a mole of an ideal gas are related by the equation PV = 8.31T. Find the rate at which the pressure is changing when the temperature is 300K and increasing at a rate of 0.1K/s and the volume is 100 L and increasing at a rate of 0.2 L/s.

Marius Ionescu ()

The Chain Rule

October 19, 2012 3 / 5

The Chain Rule (Case 2)

Definition

• Suppose t hat 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

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

Notes Notes

Examples

Examples

Find $\frac{\partial z}{\partial s}$ and $\frac{\partial z}{\partial t}$ for the following examples:

- $z = e^{xy} \sin x$, where x = 2s + 4t, $y = \frac{2s}{3t}$.
- $z = \ln(x^2 + y^2)$, where $x = e^s \cos t$ and $y = e^s \sin t$.
- w = xy + xz + yz, where x = st, $y = e^{st}$, z = x + t.

Marius Ionescu ()	The Chain Rule	October 19, 2012	5 / 5

Notes			
			
-			
Notes			
ivotes			