Chain Rule

We know how to differentiate lots of functions, polynomials, trig functions, rational functions, etc., but we have not done derivatives of composites.

How do we differentiate $y=\sin(x^2+x)$?

We actually use a new rule for differentiation which is the *most widely used rule in calculus*, the *chain rule*.

Suppose we make an easy composite function. $y=3(x^2+4x)$ This could be made up of y=3(u) and $u = x^2+4x$ so $y = 3x^2+12x$

$\frac{dy}{dx} = 6x + 12$	$\frac{dy}{du} = 3$	$\frac{du}{dx} = 2x + 4$
$\frac{dy}{dt} = \frac{dy}{dt} \cdot \frac{du}{dt}$		
dx du dx		

Here is another example:

 $y = 9x^{4} + 6x^{2} + 1$ $y = u^{2}$ and $u = 3x^{2} + 1$ dy/du = 2u and du/dx = 6xso $y' = 2(3x^{2} + 1) \cdot 6x = (6x^{2} + 2) \cdot 6x = 36x^{3} + 12x$ Does this match with the derivative of $9x^{4} + 6x^{2} + 1$?

How can we write this as a rule that will be easier to work with? As it turns out, the previous rule is actually the notation that Leibniz worked out, but we generally use a method that Newton developed that relates to typical composite notation.

The Chain Rule:

If f is differentiable at the point u = g(x) and g is differentiable at x, then the composite function $(f \circ g)'(x) = f'(g(x)) \cdot g'(x)$

In Leibniz notation if y = f(u) and u = g(x), then $\frac{dy}{dx} = \frac{dy}{du} \cdot \frac{du}{dx}$ where dy/du is evaluated at u = g(x).

Remember this using the words "outside" and "inside". The derivative of the outside, leave the inside alone, times the derivative of the inside.

If $y = sin(x^2+x)$ f(x) = sin(x) "outside" and $g(x) = x^2+x$ "inside" Then y' = derivative of the outside function evaluated at the inside function left alone times the derivative of the inside

 $y = sin(x^2 + x)$

 $y' = \cos(x^2 + x) \cdot (2x + 1)$

Another example: y = 2(3x - 5) outside: y = 2u inside: u = 3x - 5

y'=2 u'=3 y' of u times u'=2(3)=6. Does this match with the derivative of 6x - 10?

After some practice, the rule becomes pretty easy to use.

Example Differentiate: sin(2x+1)

Outside derivative $\cos (2x + 1)$ Inside derivative 2 Outside times inside: $2\cos(2x + 1)$

#3 $y = \cos(\sqrt{3} \cdot x)$ $\frac{d}{dx}outside \rightarrow -\sin(\sqrt{3} \cdot x)$ $\frac{d}{dx}inside \rightarrow \sqrt{3}$ $y' = -\sqrt{3}\sin(\sqrt{3} \cdot x)$

We can also apply the chain rule repeatedly Consider: $y = \sin^4(3x) = (\sin(3x))^4 = 4(\sin(3x))^3 \cdot \cos(3x) \cdot 3 = 12\sin^3(3x)\cos(3x)$

#22 $y = (1 + \cos 2x)^2$ 2(1 + cos2x) (-sin 2x) ·2 = -4 (sin 2x) (1 + cos 2x)

Example 3

Slopes of Parametrized Curves

Parametric curves still have tangents so they should have derivatives. Using the chain rule we can find dy/dx parametrically. If all three derivatives exist and dx/dt $\neq 0$, then $\frac{dy}{dx} = \frac{dy/dt}{dx/dt}$

Example: say x = sin t y = cos t $0 \le t \le 2\pi$ Find dy/dx. Find the slope of the tangent at t = $\pi/4$. Find the equation of the normal line at t = $\pi/4$.

Because powers are used so often and polynomials are so easy to differentiate, we have what's called "The Power Chain Rule". It is easy to see by examples.

Example $y = \sin^2(3x)$ $2 \sin (3x) \cdot 3\cos(3x)$ $2u \cdot du/dx$ If we think of these as $u^n \rightarrow d/dx = nu^{n-1} \cdot du/dx$

$$y = (x^{3}-2x)^{4} \qquad u^{4}$$

$$4(x^{3}-2x)^{3} (3x^{2}-2)$$

$$4u^{3} \cdot du/dx$$

#23 $y = (1 + \cos^2 7x)^3$ 3 (1 + cos²7x)²(2cos 7x)(-sin7x)7 -42 (sin 7x) (cos 7x) (1 + cos²7x)²

Reminder, we always use θ measured in radians. All the formulas only work for radians. Yes it can be done in degrees, but it is very complicated!!!!!!