

Chain Rule

Function of one variable

Suppose $y = f(x)$ and $x = g(t)$.

That is, $y = f(g(t))$.

Chain Rule

Function of one variable

Suppose $y = f(x)$ and $x = g(t)$.

That is, $y = f(g(t))$.

The chain rule gives:

$$\frac{dy}{dt} = \frac{dy}{dx} \cdot \frac{dx}{dt}$$

Chain Rule

Function of one variable

Suppose $y = f(x)$ and $x = g(t)$.

That is, $y = f(g(t))$.

The chain rule gives:

$$\frac{dy}{dt} = \frac{dy}{dx} \cdot \frac{dx}{dt}$$

$$\frac{dy}{dt} = f'(g(t)) \cdot g'(t)$$

Chain Rule

Function of one variable

Suppose $y = f(x)$ and $x = g(t)$.

That is, $y = f(g(t))$.

The chain rule gives:

$$\frac{dy}{dt} = \frac{dy}{dx} \cdot \frac{dx}{dt}$$

$$\frac{dy}{dt} = f'(g(t)) \cdot g'(t)$$

Function of several variables

Suppose $z = f(x, y)$ and $\begin{cases} x = g(t) \\ y = h(t) \end{cases}$

So $z = f(g(t), h(t))$.

Chain Rule

Function of one variable

Suppose $y = f(x)$ and $x = g(t)$.

That is, $y = f(g(t))$.

The chain rule gives:

$$\frac{dy}{dt} = \frac{dy}{dx} \cdot \frac{dx}{dt}$$

$$\frac{dy}{dt} = f'(g(t)) \cdot g'(t)$$

Function of several variables

Suppose $z = f(x, y)$ and $\begin{cases} x = g(t) \\ y = h(t) \end{cases}$

So $z = f(g(t), h(t))$.

The chain rule gives

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

Chain Rule

Function of one variable

Suppose $y = f(x)$ and $x = g(t)$.

That is, $y = f(g(t))$.

The chain rule gives:

$$\frac{dy}{dt} = \frac{dy}{dx} \cdot \frac{dx}{dt}$$

$$\frac{dy}{dt} = f'(g(t)) \cdot g'(t)$$

Function of several variables

Suppose $z = f(x, y)$ and $\begin{cases} x = g(t) \\ y = h(t) \end{cases}$

So $z = f(g(t), h(t))$.

The chain rule gives

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

$$\frac{dz}{dt} = f_x(g(t), h(t)) \cdot g'(t) +$$

$$f_y(g(t), h(t)) \cdot h'(t)$$

Chain Rule

Function of one variable

Suppose $y = f(x)$ and $x = g(t)$.

That is, $y = f(g(t))$.

The chain rule gives:

$$\frac{dy}{dt} = \frac{dy}{dx} \cdot \frac{dx}{dt}$$

$$\frac{dy}{dt} = f'(g(t)) \cdot g'(t)$$

Key idea:

You must add contributions from all dependencies.

Function of several variables

Suppose $z = f(x, y)$ and $\begin{cases} x = g(t) \\ y = h(t) \end{cases}$

So $z = f(g(t), h(t))$.

The chain rule gives

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

$$\frac{dz}{dt} = f_x(g(t), h(t)) \cdot g'(t) +$$

$$f_y(g(t), h(t)) \cdot h'(t)$$

Chain Rule

Function of one variable

Suppose $y = f(x)$ and $x = g(t)$.

That is, $y = f(g(t))$.

The chain rule gives:

$$\frac{dy}{dt} = \frac{dy}{dx} \cdot \frac{dx}{dt}$$

$$\frac{dy}{dt} = f'(g(t)) \cdot g'(t)$$

Key idea:

You must add contributions from all dependencies.

Function of several variables

Suppose $z = f(x, y)$ and $\begin{cases} x = g(t) \\ y = h(t) \end{cases}$

So $z = f(g(t), h(t))$.

The chain rule gives

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

$$\frac{dz}{dt} = f_x(g(t), h(t)) \cdot g'(t) + f_y(g(t), h(t)) \cdot h'(t)$$

Example. Let $z = x^2y + 3xy^2$, where $x = \sin 2t$, $y = \cos t$. Find $\frac{dz}{dt}$, $z'(0)$.

Answer:

More Chains

Alternatively, we might have $z = f(x, y)$

and $x = g(s, t)$, $y = h(s, t)$.

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

More Chains

All dependencies

Alternatively, we might have $z = f(x, y)$

and $x = g(s, t)$, $y = h(s, t)$.

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

More Chains

All dependencies

Alternatively, we might have $z = f(x, y)$

and $x = g(s, t)$, $y = h(s, t)$.

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

Example. Consider $u = x^4y + y^2z^3$ where $x = rse^t$, $y = rs^2e^{-t}$, $z = r^2s(\sin t)$. Find $\frac{\partial u}{\partial s}$.

More Chains

All dependencies

Alternatively, we might have $z = f(x, y)$

and $x = g(s, t)$, $y = h(s, t)$.

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

Example. Consider $u = x^4y + y^2z^3$ where $x = rse^t$, $y = rs^2e^{-t}$, $z = r^2s(\sin t)$. Find $\frac{\partial u}{\partial s}$.

In full generality: If u is a function of x_1, x_2, \dots, x_n
and each x_j is a function of t_1, t_2, \dots, t_m , then

$$\frac{\partial u}{\partial t_i} = \frac{\partial u}{\partial x_1} \cdot \frac{\partial x_1}{\partial t_i} + \frac{\partial u}{\partial x_2} \cdot \frac{\partial x_2}{\partial t_i} + \dots + \frac{\partial u}{\partial x_n} \cdot \frac{\partial x_n}{\partial t_i}.$$

Implicit differentiation

- ▶ Simplify implicit differentiation calculations!

Implicit differentiation

- ▶ Simplify implicit differentiation calculations!

Involving two variables

Consider $F(x, y) = C$ like

Implicit differentiation

- ▶ Simplify implicit differentiation calculations!

Involving two variables

Consider $F(x, y) = C$ like

Implicitly y is a function of x :

$$F(x, f(x)) = C$$

Implicit differentiation

- Simplify implicit differentiation calculations!

Involving two variables

Consider $F(x, y) = C$ like

Implicitly y is a function of x :

$$F(x, f(x)) = C$$

Differentiating w.r.t. x :

$$F(x, y) = C$$

$$\frac{\partial F}{\partial x} \frac{dx}{dx} + \frac{\partial F}{\partial y} \frac{dy}{dx} = 0$$

Implicit differentiation

- Simplify implicit differentiation calculations!

Involving two variables

Consider $F(x, y) = C$ like

Implicitly y is a function of x :

$$F(x, f(x)) = C$$

Differentiating w.r.t. x :

$$F(x, y) = C$$

$$\frac{\partial F}{\partial x} \frac{dx}{dx} + \frac{\partial F}{\partial y} \frac{dy}{dx} = 0$$

Solving for $\frac{dy}{dx}$ gives

$$\frac{dy}{dx} = -\frac{\frac{\partial F}{\partial x}}{\frac{\partial F}{\partial y}}$$

Implicit differentiation

- Simplify implicit differentiation calculations!

Involving two variables

Consider $F(x, y) = C$ like

Implicitly y is a function of x :

$$F(x, f(x)) = C$$

Differentiating w.r.t. x :

$$F(x, y) = C$$

$$\frac{\partial F}{\partial x} \frac{dx}{dx} + \frac{\partial F}{\partial y} \frac{dy}{dx} = 0$$

Solving for $\frac{dy}{dx}$ gives

$$\frac{dy}{dx} = -\frac{\frac{\partial F}{\partial x}}{\frac{\partial F}{\partial y}}$$

Involving three variables

Consider $F(x, y, z) = C$

Implicitly z is a function of x and y :

$$F(x, y, f(x, y)) = C$$

Implicit differentiation

- Simplify implicit differentiation calculations!

Involving two variables

Consider $F(x, y) = C$ like

Implicitly y is a function of x :

$$F(x, f(x)) = C$$

Differentiating w.r.t. x :

$$F(x, y) = C$$

$$\frac{\partial F}{\partial x} \frac{dx}{dx} + \frac{\partial F}{\partial y} \frac{dy}{dx} = 0$$

Solving for $\frac{dy}{dx}$ gives

$$\frac{dy}{dx} = -\frac{\frac{\partial F}{\partial x}}{\frac{\partial F}{\partial y}}$$

Involving three variables

Consider $F(x, y, z) = C$

Implicitly z is a function of x and y :

$$F(x, y, f(x, y)) = C$$

Differentiating w.r.t. x :

$$F(x, y, z) = C$$

$$\frac{\partial F}{\partial x} \frac{dx}{dx} + \frac{\partial F}{\partial y} \frac{dy}{dx} + \frac{\partial F}{\partial z} \frac{dz}{dx} = 0$$

Implicit differentiation

- Simplify implicit differentiation calculations!

Involving two variables

Consider $F(x, y) = C$ like
 Implicitly y is a function of x :

$$F(x, f(x)) = C$$

Differentiating w.r.t. x :

$$F(x, y) = C$$

$$\frac{\partial F}{\partial x} \frac{dx}{dx} + \frac{\partial F}{\partial y} \frac{dy}{dx} = 0$$

Solving for $\frac{dy}{dx}$ gives

$$\frac{dy}{dx} = -\frac{\frac{\partial F}{\partial x}}{\frac{\partial F}{\partial y}}$$

Involving three variables

Consider $F(x, y, z) = C$
 Implicitly z is a function of x and y :

$$F(x, y, f(x, y)) = C$$

Differentiating w.r.t. x :

$$F(x, y, z) = C$$

$$\frac{\partial F}{\partial x} \frac{dx}{dx} + \frac{\partial F}{\partial y} \frac{dy}{dx} + \frac{\partial F}{\partial z} \frac{dz}{dx} = 0$$

Solving for $\frac{\partial z}{\partial x}$ gives

$$\frac{\partial z}{\partial x} = -\frac{\frac{\partial F}{\partial x}}{\frac{\partial F}{\partial z}}$$

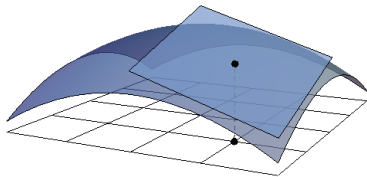
Example. Find $\frac{\partial z}{\partial x}$ if $x^3 + y^2 + z^3 + 6xyz = 1$

Definition of the directional derivative

Partial derivatives allow us to see how fast a function changes.

$D_x f = f_x(x, y)$ is the rate of change of f in the x -direction.

$D_y f = f_y(x, y)$ is the rate of change of f in the y -direction.



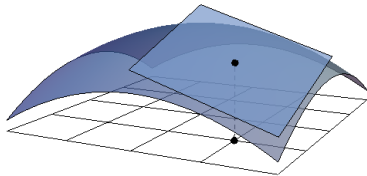
Definition of the directional derivative

Partial derivatives allow us to see how fast a function changes.

$D_x f = f_x(x, y)$ is the rate of change of f in the x -direction.

$D_y f = f_y(x, y)$ is the rate of change of f in the y -direction.

Question: How fast is $f(x, y)$ changing in **some other direction**?



Definition of the directional derivative

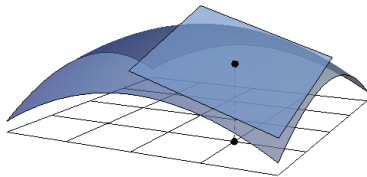
Partial derivatives allow us to see how fast a function changes.

$D_x f = f_x(x, y)$ is the rate of change of f in the x -direction.

$D_y f = f_y(x, y)$ is the rate of change of f in the y -direction.

Question: How fast is $f(x, y)$ changing in **some other direction**?

What does that even mean?



Definition of the directional derivative

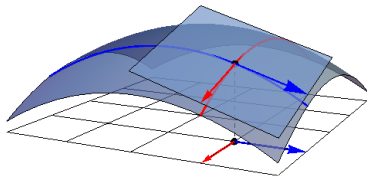
Partial derivatives allow us to see how fast a function changes.

$D_x f = f_x(x, y)$ is the rate of change of f in the x -direction. Toward $\vec{i} = (1, 0)$

$D_y f = f_y(x, y)$ is the rate of change of f in the y -direction. Toward $\vec{j} = (0, 1)$

Question: How fast is $f(x, y)$ changing in **some other direction**?

What does that even mean?



Definition of the directional derivative

Partial derivatives allow us to see how fast a function changes.

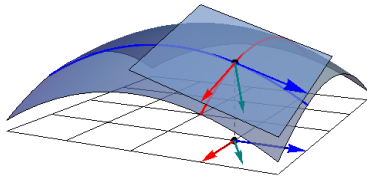
$D_x f = f_x(x, y)$ is the rate of change of f in the x -direction. Toward $\vec{i} = (1, 0)$

$D_y f = f_y(x, y)$ is the rate of change of f in the y -direction. Toward $\vec{j} = (0, 1)$

Question: How fast is $f(x, y)$ changing in **some other direction**?

What does that even mean?

Question: What is the rate of change of f toward unit vector $\vec{u} = (a, b) = (\cos \theta, \sin \theta)$?



Definition of the directional derivative

Partial derivatives allow us to see how fast a function changes.

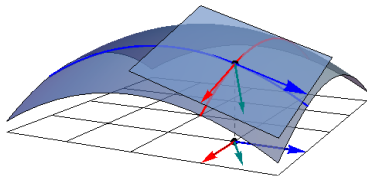
$D_x f = f_x(x, y)$ is the rate of change of f in the x -direction. Toward $\vec{i} = (1, 0)$

$D_y f = f_y(x, y)$ is the rate of change of f in the y -direction. Toward $\vec{j} = (0, 1)$

Question: How fast is $f(x, y)$ changing in **some other direction**?

What does that even mean?

Question: What is the rate of change of f toward unit vector $\vec{u} = (a, b) = (\cos \theta, \sin \theta)$?



Definition: The directional derivative of f in the direction of \vec{u} is

$$D_{\vec{u}} f(x, y) = f_x(x, y) a + f_y(x, y) b.$$

Directional derivative example

Example. Find $D_{\vec{u}}f$ if $f(x, y) = x^3 - 3xy + 4y^2$ and \vec{u} is the unit vector in the xy -plane at angle $\theta = \pi/6$.

Directional derivative example

Example. Find $D_{\vec{u}}f$ if $f(x, y) = x^3 - 3xy + 4y^2$ and \vec{u} is the unit vector in the xy -plane at angle $\theta = \pi/6$.

Answer: First, find the vector $\vec{u} =$

Directional derivative example

Example. Find $D_{\vec{u}}f$ if $f(x, y) = x^3 - 3xy + 4y^2$ and \vec{u} is the unit vector in the xy -plane at angle $\theta = \pi/6$.

Answer: First, find the vector $\vec{u} =$

Next, find the partial derivatives:

$$\frac{\partial f}{\partial x} =$$

$$\frac{\partial f}{\partial y} =$$

Directional derivative example

Example. Find $D_{\vec{u}}f$ if $f(x, y) = x^3 - 3xy + 4y^2$ and \vec{u} is the unit vector in the xy -plane at angle $\theta = \pi/6$.

Answer: First, find the vector $\vec{u} =$

Next, find the partial derivatives:

$$\frac{\partial f}{\partial x} =$$

$$\frac{\partial f}{\partial y} =$$

We conclude that $D_{\vec{u}}f(x, y) =$

Directional derivative example

Example. Find $D_{\vec{u}}f$ if $f(x, y) = x^3 - 3xy + 4y^2$ and \vec{u} is the unit vector in the xy -plane at angle $\theta = \pi/6$.

Answer: First, find the vector $\vec{u} =$

Next, find the partial derivatives:

$$\frac{\partial f}{\partial x} =$$

$$\frac{\partial f}{\partial y} =$$

We conclude that $D_{\vec{u}}f(x, y) =$

Example. Calculate $D_{\vec{u}}f(1, 2)$ and interpret this answer.

Directional derivative example

Example. Find $D_{\vec{u}}f$ if $f(x, y) = x^3 - 3xy + 4y^2$ and \vec{u} is the unit vector in the xy -plane at angle $\theta = \pi/6$.

Answer: First, find the vector $\vec{u} =$

Next, find the partial derivatives:

$$\frac{\partial f}{\partial x} =$$

$$\frac{\partial f}{\partial y} =$$

We conclude that $D_{\vec{u}}f(x, y) =$

Example. Calculate $D_{\vec{u}}f(1, 2)$ and interpret this answer.

$$\begin{aligned} D_{\vec{u}}f(1, 2) &= (3 \cdot 1 - 3 \cdot 2) \frac{\sqrt{3}}{2} + (-3 \cdot 1 + 8 \cdot 2) \frac{1}{2} \\ &= \frac{13 - 2\sqrt{3}}{2} \approx 3.9 \end{aligned}$$

Directional derivative example

Example. Find $D_{\vec{u}}f$ if $f(x, y) = x^3 - 3xy + 4y^2$ and \vec{u} is the unit vector in the xy -plane at angle $\theta = \pi/6$.

Answer: First, find the vector $\vec{u} =$

Next, find the partial derivatives:

$$\frac{\partial f}{\partial x} =$$

$$\frac{\partial f}{\partial y} =$$

We conclude that $D_{\vec{u}}f(x, y) =$

Example. Calculate $D_{\vec{u}}f(1, 2)$ and interpret this answer.

$$\begin{aligned} D_{\vec{u}}f(1, 2) &= (3 \cdot 1 - 3 \cdot 2) \frac{\sqrt{3}}{2} + (-3 \cdot 1 + 8 \cdot 2) \frac{1}{2} \\ &= \frac{13 - 2\sqrt{3}}{2} \approx 3.9 \end{aligned}$$

Interpretation: One unit step in the \vec{u} direction increases $f(x, y)$ by approximately 3.9 units.