

14.5 – THE CHAIN RULE
UNIVERSITY OF MASSACHUSETTS AMHERST
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Recall from Calculus I that if $y = f(x)$ and $x = g(t)$, where f and g are differentiable functions, then the chain rule says that

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

Now let $z = f(x, y)$ be a function of x and y , which are in turn functions of t , say $x = g(t)$ and $y = h(t)$.

Theorem 1 (Chain rule). *Suppose $z = f(x, y)$ 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*

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

Proof. Use the definition of differentiability from Section 14.4:

Example 1. If $z = 2x^2y + 3x^2y^3$, where $x = \cos 2t$ and $y = \sin t$, find dz/dt when $t = 0$.

Solution.

Example 2. The pressure P (in kilopascals), volume V (in liters), and temperature T (in kelvin) 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 300 K and increasing at a rate of 0.1 K/s and the volume is 100 L and increasing at a rate of 0.2 L/s.

Solution.

Theorem 2 (Chain rule). *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*

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

Example 3. If $z = e^y \sin x$, where $x = st^2$ and $y = s^2t$, find $\partial z / \partial s$ and $\partial z / \partial t$.

Solution.

Theorem 3 (Chain rule (general version)). *Suppose that u is a differentiable function of the n variables x_1, x_2, \dots, x_n and each x_j is a differentiable function of the m variables t_1, t_2, \dots, t_m . Then u is a function of t_1, t_2, \dots, t_m and*

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

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

- (a) $\partial u / \partial s$ when $r = 2$, $s = 1$, and $t = 0$.
- (b) $\partial u / \partial t$ when $r = 2$, $s = 1$, and $t = 0$.

Solution.