

The chain rule

Arun Ram
Department of Mathematics
University of Wisconsin, Madison
Madison, WI 53706 USA
ram@math.wisc.edu

Version: May 20, 2004

There are **different kinds of derivatives**:

Derivative with respect to x

$$f \longrightarrow \frac{d}{dx} \longrightarrow \frac{df}{dx}$$

This one satisfies

$$\frac{dx}{dx} = 1,$$

$$\frac{d(cf)}{dx} = c \frac{df}{dx}, \quad \text{if } c \text{ is a constant,}$$

$$\frac{d(y+z)}{dx} = \frac{dy}{dx} + \frac{dz}{dx},$$

$$\frac{d(yz)}{dx} = y \frac{dz}{dx} + \frac{dy}{dx} z.$$

Derivative with respect to g

$$f \longrightarrow \frac{d}{dg} \longrightarrow \frac{df}{dg}$$

This one satisfies

$$\frac{dg}{dg} = 1,$$

$$\frac{d(cf)}{dg} = c \frac{df}{dg}, \quad \text{if } c \text{ is a constant,}$$

$$\frac{d(y+z)}{dg} = \frac{dy}{dg} + \frac{dz}{dg},$$

$$\frac{d(yz)}{dg} = y \frac{dz}{dg} + \frac{dy}{dg} z.$$

What is the relation between $\frac{df}{dx}$ and $\frac{df}{dg}$?

$$\longrightarrow \frac{d}{dg} \longrightarrow$$

$$\longrightarrow \frac{d}{dx} \longrightarrow$$

$$\frac{dg^0}{dg} = \frac{d1}{dg} = 0,$$

$$\frac{dg^0}{dx} = \frac{d1}{dx} = 0,$$

$$\frac{dg}{dg} = 1,$$

$$\frac{dg}{dx} = \frac{dg}{dx},$$

$$\begin{aligned} \frac{dg^2}{dg} &= \frac{dg \cdot g}{dg} \\ &= g \frac{dg}{dg} + \frac{dg}{dg} g \\ &= g + g = 2g, \end{aligned}$$

$$\begin{aligned} \frac{dg^2}{dx} &= \frac{dg \cdot g}{dx} \\ &= g \frac{dg}{dx} + \frac{dg}{dx} g \\ &= 2g \frac{dg}{dx}, \end{aligned}$$

$$\begin{aligned} \frac{dg^3}{dg} &= \frac{dg^2 \cdot g}{dg} \\ &= g^2 \frac{dg}{dg} + \frac{dg^2}{dg} g \\ &= g^2 + 2g \cdot g = 3g^2, \end{aligned}$$

$$\begin{aligned} \frac{dg^3}{dx} &= \frac{dg^2 \cdot g}{dx} \\ &= g^2 \frac{dg}{dx} + \frac{dg^2}{dx} g \\ &= g^2 \frac{dg}{dx} + 2g \frac{dg}{dx} g \\ &= g^2 \frac{dg}{dx} + 2g^2 \frac{dg}{dx} \\ &= 3g^2 \frac{dg}{dx}, \end{aligned}$$

$$\begin{aligned} \frac{dg^4}{dg} &= \frac{dg^3 \cdot g}{dg} \\ &= g^3 \frac{dg}{dg} + \frac{dg^3}{dg} g \\ &= g^3 + 3g^2 \cdot g = 4g^3, \end{aligned}$$

$$\begin{aligned} \frac{dg^4}{dx} &= \frac{dg^3 \cdot g}{dx} \\ &= g^3 \frac{dg}{dx} + \frac{dg^3}{dx} g \\ &= g^3 \frac{dg}{dx} + 3g^2 \frac{dg}{dx} g \\ &= g^3 \frac{dg}{dx} + 3g^3 \frac{dg}{dx} \\ &= 4g^3 \frac{dg}{dx}, \end{aligned}$$

$$\vdots$$

$$\vdots$$

$$\frac{dg^{6342}}{dg} = 6342g^{6341},$$

$$\frac{dg^{6342}}{dx} = 6342g^{6341} \frac{dg}{dx},$$

$$\begin{aligned}
\frac{d(3g^2 + 2g + 7)}{dg} &= \frac{d(3g^2)}{dg} + \frac{d(2g)}{dg} + \frac{d7}{dg} & \frac{d(3g^2 + 2g + 7)}{dx} &= \frac{d(3g^2)}{dx} + \frac{d(2g)}{dx} + \frac{d7}{dx} \\
&= 3 \frac{dg^2}{dg} + 2 \frac{dg}{dg} + 0 & &= 3 \frac{dg^2}{dx} + 2 \frac{dg}{dx} + 0 \\
&= 3 \cdot 2g + 2 \cdot 1 & &= 3 \cdot 2g \frac{dg}{dx} + 2 \frac{dg}{dx} \\
&= 6g + 2, & &= (6g + 2) \frac{dg}{dx},
\end{aligned}$$

Thus, we are seeing that

$$\frac{df}{dx} = \frac{df}{dg} \frac{dg}{dx}, \quad \text{which is the chain rule.}$$

Example: Find $\frac{dy}{dx}$ when $y = (2x - 5)^2$.

If $g = 2x - 5$ then $y = g^2$.

$$\begin{aligned}
\frac{dy}{dx} &= \frac{dy}{dg} \frac{dg}{dx} = \frac{dg^2}{dg} \frac{d(2x - 5)g}{dx} = 2g(2 - 0) = 2(2x - 5) \cdot 2 \\
&= 4(2x - 5) = 8x - 20.
\end{aligned}$$

Example: Find $\frac{dy}{dx}$ when $y = (3x - 4)^3$.

If $g = 3x - 4$ then $y = g^3$.

$$\begin{aligned}
\frac{dy}{dx} &= \frac{dy}{dg} \frac{dg}{dx} = \frac{dg^3}{dg} \frac{d(3x - 4)g}{dx} = 3g^2(3 - 0) = 9(3x - 4)^2 \\
&= 9(9x^2 - 24x + 16) = 81x^2 - 72x + 144.
\end{aligned}$$

Example: Find $\frac{dy}{dx}$ when $y = (2x - 5)^2(3x - 4)^3$.

$$\begin{aligned}
\frac{dy}{dx} &= \frac{d(2x - 5)^2(3x - 4)^3}{dx} = (2x - 5)^2 \frac{d(3x - 4)^3}{dx} + \frac{d(2x - 5)^2}{dx} (3x - 4)^3 \\
&= (2x - 5)^2 \cdot 3(3x - 4)^2 \cdot 3 + 2(2x - 5) \cdot 2(3x - 4)^3 \\
&= (2x - 5)(3x - 4)^2(9(2x - 5) + 4(3x - 4)) = (2x - 5)(3x - 4)^2(30x - 61).
\end{aligned}$$

Example: Find $\frac{dx^{m/n}}{dx}$ when m and n are integers, $n \neq 0$.

$$\frac{d(x^{m/n})^n}{dx} = \frac{dx^m}{dx} = mx^{m-1}. \quad \text{On the other hand} \quad \frac{d(x^{m/n})^n}{dx} = n(x^{m/n})^{n-1} \frac{dx^{m/n}}{dx}.$$

So $mx^{m-1} = n(x^{m/n})^{n-1} \frac{dx^{m/n}}{dx}$ and we can solve for $\frac{dx^{m/n}}{dx}$.

$$\begin{aligned} \frac{dx^{m/n}}{dx} &= \frac{mx^{m-1}}{n(x^{m/n})^{n-1}} = \frac{mx^{m-1}}{n(x^{m/n})^n (x^{m/n})^{-1}} \\ &= \frac{mx^{m-1}}{nx^m \frac{1}{x^{m/n}}} = \left(\frac{m}{n}\right) x^{-1} x^{m/n} = \left(\frac{m}{n}\right) x^{(m/n)-1}. \end{aligned}$$

Example: Find $\frac{dy}{dx}$ when $y = \frac{x}{\sqrt{1-2x}}$.

$$\begin{aligned} \frac{dy}{dx} &= \frac{d \frac{x}{\sqrt{1-2x}}}{dx} = \frac{d x (\sqrt{1-2x})^{-1}}{dx} = \frac{d x ((1-2x)^{1/2})^{-1}}{dx} \\ &= \frac{d x (1-2x)^{-(1/2)}}{dx} = x \frac{d (1-2x)^{-(1/2)}}{dx} + \frac{dx}{dx} (1-2x)^{-(1/2)} \\ &= x \left(-\frac{1}{2}\right) (1-2x)^{-3/2} \frac{d(1-2x)}{dx} + 1 \cdot \frac{1}{\sqrt{1-2x}} \\ &= \frac{-x}{2(1-2x)^{3/2}} \cdot (-2) + \frac{1}{(1-2x)^{1/2}} = \frac{x+1-2x}{(1-2x)^{3/2}} = \frac{1-x}{(1-2x)^{3/2}}. \end{aligned}$$

Example: Find $\frac{dy}{dx}$ when $y = \frac{\sqrt{1+x^2}}{\sqrt{1-x^2}}$.

$$\begin{aligned}
\frac{dy}{dx} &= \frac{d \frac{\sqrt{1+x^2}}{\sqrt{1-x^2}}}{dx} = \frac{d \frac{(1+x^2)^{1/2}}{(1-x^2)^{1/2}}}{dx} = \frac{d \left(\frac{1+x^2}{1-x^2} \right)^{1/2}}{dx} \\
&= \frac{1}{2} \cdot \left(\frac{1+x^2}{1-x^2} \right)^{(1/2)-1} \frac{d \left(\frac{1+x^2}{1-x^2} \right)}{dx} \\
&= \frac{1}{2} \cdot \left(\frac{1+x^2}{1-x^2} \right)^{-(1/2)} \frac{d(1+x^2)(1-x^2)^{-1}}{dx} \\
&= \frac{1}{2} \cdot \left(\frac{1-x^2}{1+x^2} \right)^{1/2} \left((1+x^2) \frac{d(1-x^2)^{-1}}{dx} + \frac{d(1+x^2)}{dx} (1-x^2)^{-1} \right) \\
&= \frac{1}{2} \left(\frac{1-x^2}{1+x^2} \right)^{1/2} \left((1+x^2)(-1)(1-x^2)^{-2} \frac{d(1-x^2)^{-1}}{dx} + 2x(1-x^2)^{-1} \right) \\
&= \frac{1}{2} \cdot \left(\frac{1-x^2}{1+x^2} \right)^{1/2} \left(\frac{(-1)(1+x^2)(-2x)}{(1-x^2)^2} + \frac{2x}{1-x^2} \right) \\
&= \frac{1}{2} \cdot \left(\frac{1-x^2}{1+x^2} \right)^{1/2} \left(\frac{2x(1+x^2)}{(1-x^2)^2} + \frac{2x(1-x^2)}{(1-x^2)^2} \right) \\
&= \frac{1}{2} \cdot \left(\frac{1-x^2}{1+x^2} \right)^{1/2} \left(\frac{2x(1+x^2+1-x^2)}{(1-x^2)^2} \right) \\
&= \frac{1}{2} \cdot \frac{(1-x^2)^{1/2}}{(1+x^2)^{1/2}} \cdot \frac{4x}{(1-x^2)^2} = \frac{2x}{(1+x^2)^{1/2}(1-x^2)^{3/2}}.
\end{aligned}$$

Example: Differentiate $\frac{x^2}{1+x^2}$ with respect to x^2 .

This is the same problem as:

Find $\frac{dz}{dp}$ when $z = \frac{x^2}{1+x^2}$ and $p = x^2$.

Since $\frac{dz}{dx} = \frac{dz}{dp} \frac{dp}{dx}$, $\frac{dz}{dp} = \frac{(dz/dx)}{(dp/dx)}$.

So

$$\begin{aligned} \frac{dz}{dp} &= \frac{\frac{d}{dx} \left(\frac{x^2}{1+x^2} \right)}{\frac{d}{dx} (x^2)} = \frac{\frac{d}{dx} x^2 (1+x^2)^{-1}}{\frac{d}{dx} x^2} = \frac{x^2 \frac{d}{dx} (1+x^2)^{-1} + \frac{dx^2}{dx} (1+x^2)^{-1}}{2x} \\ &= \frac{x^2(-1)(1+x^2)^{-2} \frac{d}{dx} (1+x^2) + 2x(1+x^2)^{-1}}{2x} \\ &= \frac{\frac{-x^2}{(1+x^2)^2} \cdot 2x + \frac{2x}{1+x^2}}{2x} = \frac{-x^2}{(1+x^2)^2} + \frac{1}{1+x^2} \\ &= \frac{-x^2 + 1 + x^2}{(1+x^2)^2} = \frac{1}{(1+x^2)^2}. \end{aligned}$$

Example: Find $\frac{dy}{dx}$ when $x^4 + y^4 = 4a^2 x^2 y^2$.

$$\frac{d(x^4 + y^4)}{dx} = \frac{d(4a^2 x^2 y^2)}{dx}. \quad \text{So} \quad \frac{dx^4}{dx} + \frac{dy^4}{dx} = 4a^2 \frac{dx^2 y^2}{dx}.$$

$$\text{So} \quad 4x^3 + 4y^3 \frac{dy}{dx} = 4a^2 \left(x^2 \frac{dy^2}{dx} + \frac{dx^2}{dx} y^2 \right).$$

$$\begin{aligned} \text{So} \quad 4x^3 + 4y^3 \frac{dy}{dx} &= 4a^2 \left(x^2 2y \frac{dy}{dx} + 2xy^2 \right) \\ &= 4a^2 x^2 2y \frac{dy}{dx} + 4a^2 2xy^2. \end{aligned}$$

$$\text{So} \quad 4x^3 - 4a^2 2xy^2 = 4a^2 x^2 2y \frac{dy}{dx} - 4y^3 \frac{dy}{dx}.$$

$$\text{So} \quad 4x^3 - 4a^2 2xy^2 = (4a^2 x^2 2y - 4y^3) \frac{dy}{dx}.$$

$$\text{So} \quad \frac{4x^3 - 4a^2 2xy^2}{4a^2 x^2 2y - 4y^3} = \frac{dy}{dx}.$$

$$\text{So} \quad \frac{dy}{dx} = \frac{x^3 - 2a^2 xy^2}{2a^2 x^2 y - y^3}.$$

All we did is take the derivative of both sides and then solve for $\frac{dy}{dx}$.

Example: Find $\frac{dy}{dx}$ when $x = \frac{3at}{1+t^3}$ and $y = \frac{3at^2}{1+t^3}$.

$$\text{Since } y = \frac{3at^2}{1+t^3} = \left(\frac{3at}{1+t^3} \right) t = xt, \quad \frac{dy}{dx} = x \frac{dt}{dx} + \frac{dx}{dx} \cdot t = x \frac{dt}{dx} + t.$$

What is $\frac{dt}{dx}$??

Since $\frac{dx}{dx} = \frac{dx}{dt} \frac{dt}{dx}$, $\frac{dt}{dx} = \frac{(dx/dx)}{(dx/dt)} = \frac{1}{dx/dt}$.

So

$$\begin{aligned} \frac{dt}{dx} &= \frac{1}{dx/dt} = \frac{1}{\frac{d}{dt} \left(\frac{3at}{1+t^3} \right)} = \frac{1}{\frac{d(3at)(1+t^3)^{-1}}{dt}} \\ &= \frac{1}{3at(-1)(1+t^3)^{-2} \frac{d(1+t^3)}{dt} + 3a(1+t^3)^{-1}} \\ &= \frac{1}{\frac{-3at}{(1+t^3)^2} 3t^2 + \frac{3a}{1+t^3}} = \frac{1}{\frac{-9at^3 + 3a(1+t^3)}{(1+t^3)^2}} \\ &= \frac{(1+t^3)^2}{-9at^3 + 3a(1+t^3)} = \frac{(1+t^3)^2}{3a - 6at^3}. \end{aligned}$$

So

$$\begin{aligned} \frac{dy}{dx} &= x \frac{dt}{dx} + t = \frac{3at}{1+t^3} \frac{(1+t^3)^2}{3a(1-2t^3)} + t \\ &= \frac{t(1+t^3)}{1-2t^3} + \frac{t(1-2t^3)}{1-2t^3} = \frac{t+t^4+t-2t^4}{1-2t^3} = \frac{2t-t^4}{1-2t^3} \end{aligned}$$