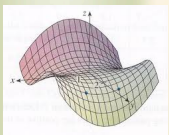


The Chain Rule



$$f'_x = \frac{\partial f}{\partial x} = \lim_{h \rightarrow 0} \frac{f(x+h, y) - f(x, y)}{h}$$

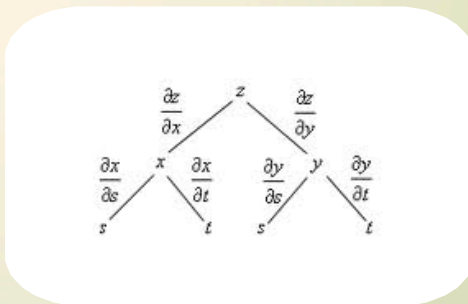
$$f'_y = \frac{\partial f}{\partial y} = \lim_{h \rightarrow 0} \frac{f(x, y+h) - f(x, y)}{h}$$



$$\int_0^1 \int_0^{2y} xy \, dx \, dy = \int_0^1 \left[\frac{x^2}{2} y \right]_{x=0}^{x=2y} dy$$

$$= \int_0^1 \frac{(2y)^2}{2} y \, dy = \int_0^1 2y^3 \, dy$$

$$= \left[\frac{y^4}{2} \right]_{y=0}^{y=1} = \frac{1}{2}$$



Recall: Chain rule for $y = f(g(x))$ is $y' = f'(g(x))g'(x) = \frac{df}{dg} \frac{dg}{dx}$.

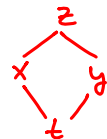
Chain Rules

Theorem

Let $x = x(t)$ and $y = y(t)$ be differentiable at t and let $z = f(x, y)$ be differentiable at $(x(t), y(t))$.

Then $z = f(x(t), y(t))$ is differentiable at t and

$$\frac{dz}{dt} = \frac{\partial z}{\partial x} \frac{dx}{dt} + \frac{\partial z}{\partial y} \frac{dy}{dt} \Leftrightarrow \frac{dz}{dt} = \nabla f \cdot \left\langle \frac{dx}{dt}, \frac{dy}{dt} \right\rangle$$



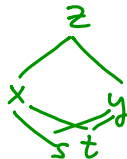
Theorem

Let $x = x(s, t)$ and $y = y(s, t)$ have first partial derivatives at (s, t) and let $z = f(x, y)$ be differentiable at $(x(s, t), y(s, t))$.

Then z has first partial derivatives given by

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

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



EX 1 Find $\frac{\partial w}{\partial t}$ given $w = x^2y - y^2x$, $x = \cos t$, $y = \sin t$.
Express the answer in terms of t .

EX 2 Find $\frac{\partial w}{\partial t}$ given $w = \ln(x+y) - \ln(x-y)$, $x = te^s$, $y = e^{st}$.

Express the answer in s and t .

EX 3 If $w = xy + x + y$, $x = r + s + t$ and $y = rst$,

find $\frac{\partial w}{\partial t} \Big|_{r=1, s=-1, t=2}$.

EX 4 Sand is pouring onto a conical pile in such a way that at a certain instant, the height is 100 inches and increasing at 3 in/min. The base radius at that instant is 40 inches and increasing at 2 in/min. How fast is the volume increasing at that instant?

Implicit Differentiation

Let's go back to $y = f(x)$ and assume that instead of getting y as a function of x (explicitly), we have $F(x,y) = k$ for any constant, k (i.e. y is defined implicitly). Then, we just differentiated both sides with respect to x to get dy/dx .

For example:

$$y^3 - 2xy + 3x = 4$$

Apply the same ideas:

$$xy^3 + \sec(y+z) - zx^2 = 1$$

EX 5 If $ye^{-x} + \sin(x+z) + e^z = 5$, find $\frac{\partial z}{\partial x}$ and $\frac{\partial z}{\partial y}$.