

Chain Rule

$$\frac{d}{dx} f(g(x)) = f'(g(x)) \cdot g'(x)$$

$$f(y), g(x) \quad y \quad \frac{dy}{dx}$$

$$\frac{d}{dx} f(g(x)) = \frac{df}{dy} \cdot \frac{dy}{dx}$$

$$T(x, y) = x^2 e^{-y}$$

$$\vec{r}(t) = \langle x(t), y(t) \rangle = \langle t, t^2 \rangle$$

$$\frac{d}{dt} T(\vec{r}(t)) = \frac{\partial T}{\partial x} \cdot \frac{dx}{dt} + \frac{\partial T}{\partial y} \cdot \frac{dy}{dt}$$

$$\frac{d}{dt} T(\vec{r}(t)) \text{ at } t = \frac{1}{2}$$

$$\frac{dT}{dx} \cdot \frac{dx}{dt} + \frac{dT}{dy} \cdot \frac{dy}{dt} \quad \gamma(t) = t^2$$

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

$$\frac{dy}{dt} = 2t$$

$$\left. \frac{dx}{dt} \right|_{t=1/2} = 1$$

$$\left. \frac{dy}{dt} \right|_{t=1/2} = 2 \cdot \frac{1}{2} = 1$$

$$T(x, y) = x^2 e^{-y}$$

$$x(t) = t \quad x(1/2) = \frac{1}{2}$$

$$y(t) = t^2 \quad y(1/2) = \frac{1}{4}$$

$$\frac{\partial T}{\partial x} = 2x e^{-y}$$

$$\frac{\partial T}{\partial y} = -x^2 e^{-y}$$

$$\frac{\partial T}{\partial x} = 2 \cdot \frac{1}{2} \cdot e^{-1/4}$$

$$\frac{\partial T}{\partial y} = -\frac{1}{4} e^{-1/4}$$

$$\begin{aligned}
 \left. \frac{d}{dt} T(\vec{r}(t)) \right|_{t=\frac{1}{2}} &= \frac{\partial T}{\partial x} \cdot \frac{dx}{dt} + \frac{\partial T}{\partial y} \cdot \frac{dy}{dt} \\
 &= e^{-1/4} \cdot 1 + \left(-\frac{1}{4}e^{-1/4}\right) \cdot 1 \\
 &= e^{-1/4} \left(\frac{3}{4}\right) \approx 0.5941
 \end{aligned}$$

$$T(x, y) = x^2 e^{-y}$$

$$x(t) = t$$

$$y(t) = t^2$$

$$\begin{aligned}
 T(x(t), y(t)) &= (t)^2 e^{-t^2} \\
 &= t^2 e^{-t^2}
 \end{aligned}$$

$$\frac{dT}{dt} = \frac{d}{dt} (t^2 e^{-t^2})$$

$$= 2t e^{-t^2} - t^2 e^{-t^2} \cdot (2t)$$

$$= 2t e^{-t^2} - 2t^3 e^{-t^2}$$

$$\text{at } t = 1/2 \quad = 2 \cdot \frac{1}{2} e^{-1/4} - \frac{2}{8} e^{-1/4}$$

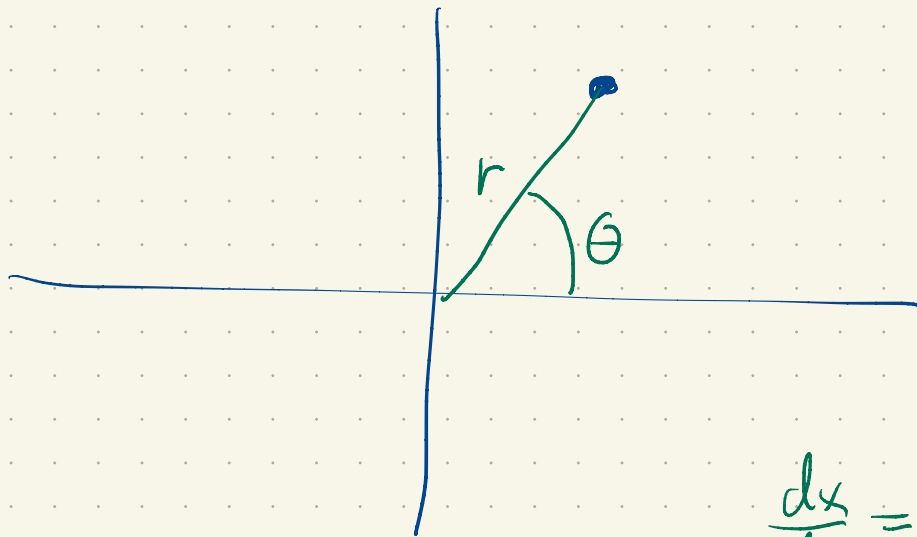
$$= e^{-1/4} - \frac{1}{4} e^{-1/4} = e^{-1/4} \cdot \left(\frac{3}{4} \right)$$

$f(x, y)$, $x(t)$ and $y(t)$

Suppose we have a curve in the plane but

I don't tell you $x(t)$ and $y(t)$ but

instead $r(t)$ and $\theta(t)$



$$\frac{dx}{dt}$$

$$x = r \cos \theta$$

$$\frac{dy}{dt}$$

$$y = r \sin \theta$$

$$\frac{dx}{dt} = \frac{\partial x}{\partial r} \cdot \frac{dr}{dt} + \frac{\partial x}{\partial \theta} \frac{d\theta}{dt}$$

$$= \cos \theta \cdot \frac{dr}{dt} - r \sin \theta \frac{d\theta}{dt}$$

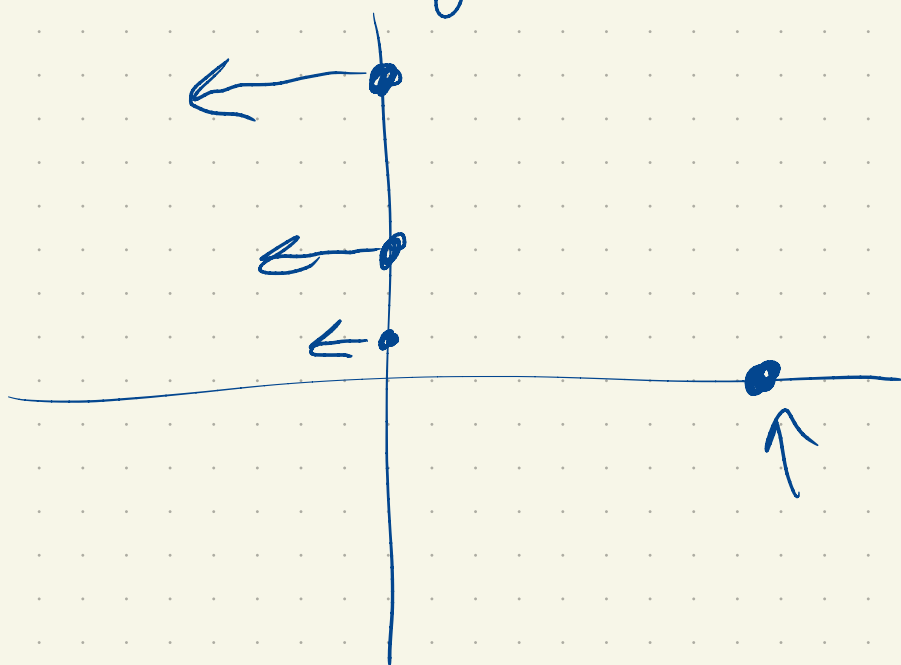
$$\frac{dy}{dt} = \sin \theta \frac{dr}{dt} + r \cos \theta \frac{d\theta}{dt}$$

$$\theta = 0$$

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

$$\frac{dx}{dt} = 0 \cdot \frac{dr}{dt} - r \cdot 1 \cdot \frac{d\theta}{dt}$$

$$\theta = \pi/2$$



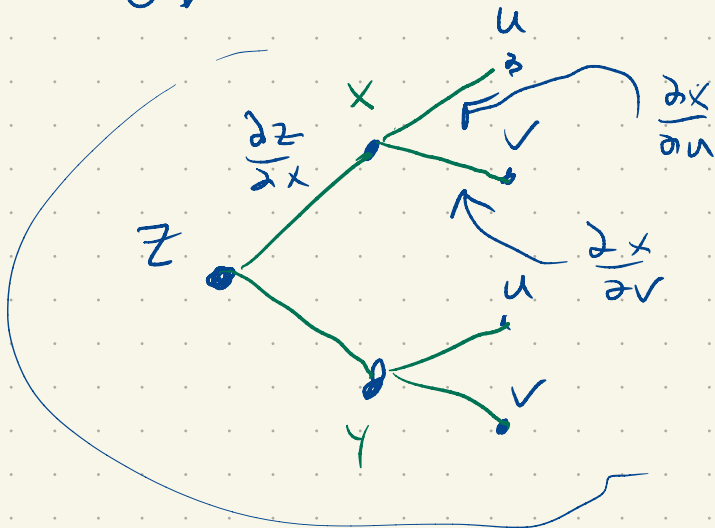
$$\frac{dx}{dt} = -r \frac{dt}{dt}$$

$$z = f(x, y), \quad x = x(u, v), \quad y = y(u, v)$$

$$\frac{\partial z}{\partial u} = \frac{\partial f}{\partial x} \cdot \frac{\partial x}{\partial u} + \frac{\partial f}{\partial y} \cdot \frac{\partial y}{\partial u}$$

$$\left[\frac{\partial f}{\partial x} \cdot \frac{dx}{dt} + \frac{\partial f}{\partial y} \cdot \frac{dy}{dt} \right]$$

$$\frac{\partial z}{\partial v} = \frac{\partial f}{\partial x} \cdot \frac{\partial x}{\partial v} + \frac{\partial f}{\partial y} \cdot \frac{\partial y}{\partial v}$$



$$\frac{\partial z}{\partial u} = \frac{\partial z}{\partial x} \cdot \frac{\partial x}{\partial u} + \frac{\partial z}{\partial y} \cdot \frac{\partial y}{\partial u}$$

$$h(x, y)$$

height depends on x, y

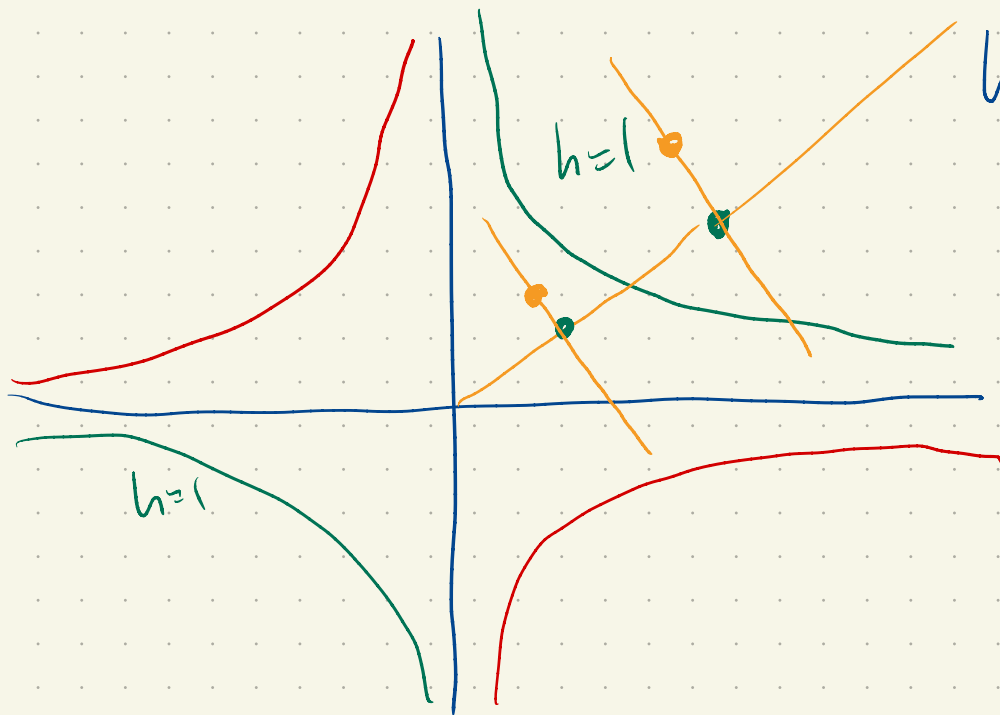
$$h(x, y) = xy$$

What is $\frac{\partial h}{\partial r}$?

$$x(r, \theta) = r \cos \theta$$

$$y(r, \theta) = r \sin \theta$$

$$\frac{\partial h}{\partial \theta}$$



$$h(x, y) = 1$$

$$xy = 1$$

$$y = 1/x$$

$$\frac{\partial h}{\partial r}$$

$$\frac{\partial h}{\partial \theta}$$

$$\frac{\partial h}{\partial x}$$

$$\frac{\partial h}{\partial y}$$

$$h(x, y) = xy$$

$$x = r \cos \theta$$

$$y = r \sin \theta$$

$$\frac{\partial h}{\partial r} = \frac{\partial h}{\partial x} \cdot \frac{\partial x}{\partial r} + \frac{\partial h}{\partial y} \cdot \frac{\partial y}{\partial r}$$

$$= y \cdot \cos \theta + x \cdot \sin \theta$$

$$= r \sin \theta \cos \theta + r \cos \theta \sin \theta$$

$$= 2r \sin \theta \cos \theta$$

$$= r \sin(2\theta)$$

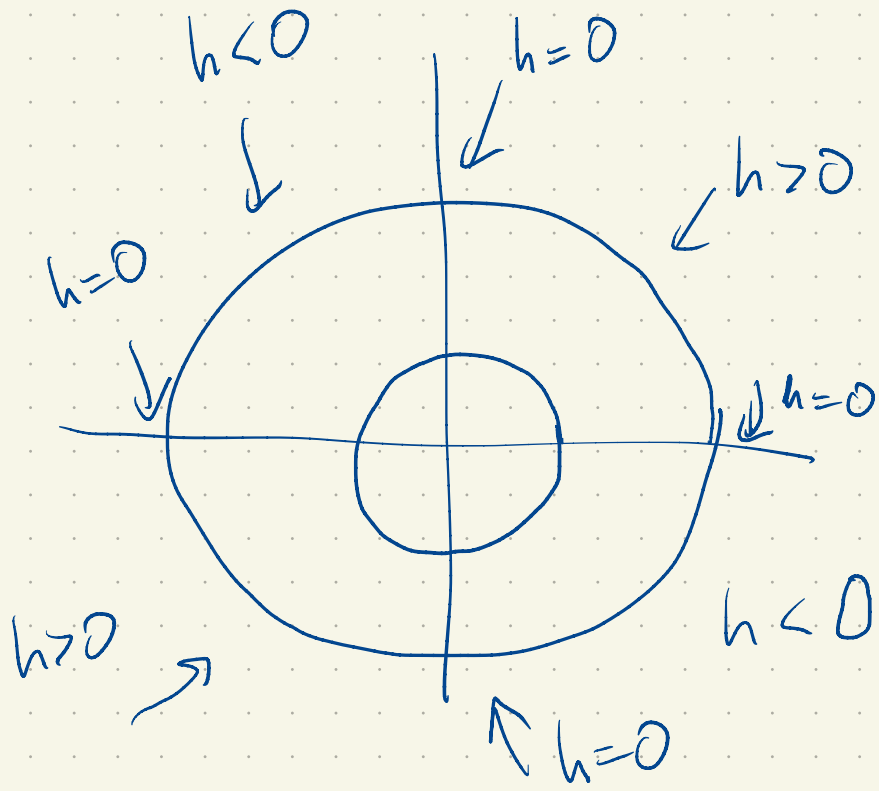
$$\frac{\partial h}{\partial \theta} = \frac{\partial h}{\partial x} \frac{\partial x}{\partial \theta} + \frac{\partial h}{\partial y} \frac{\partial y}{\partial \theta}$$

$$= y \cdot (-r \sin \theta) + x \cdot r \cos \theta$$

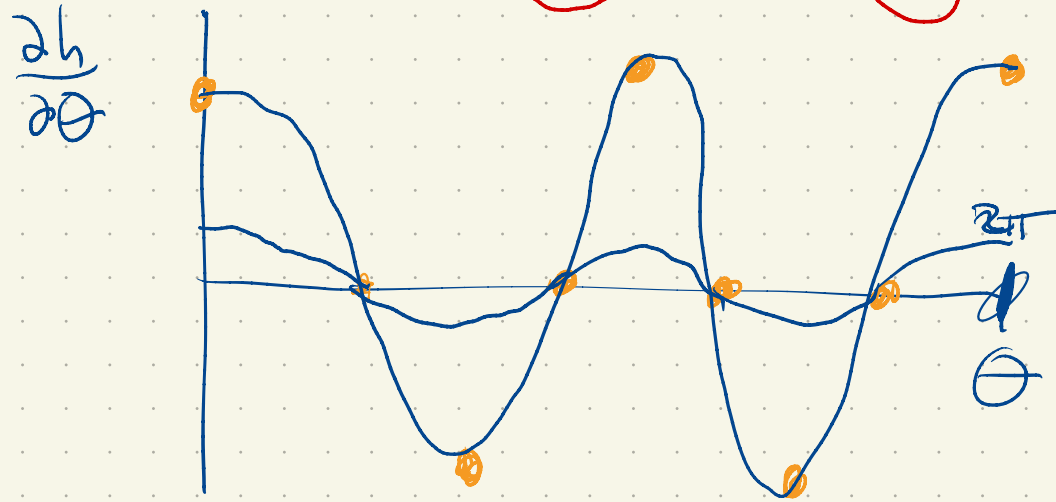
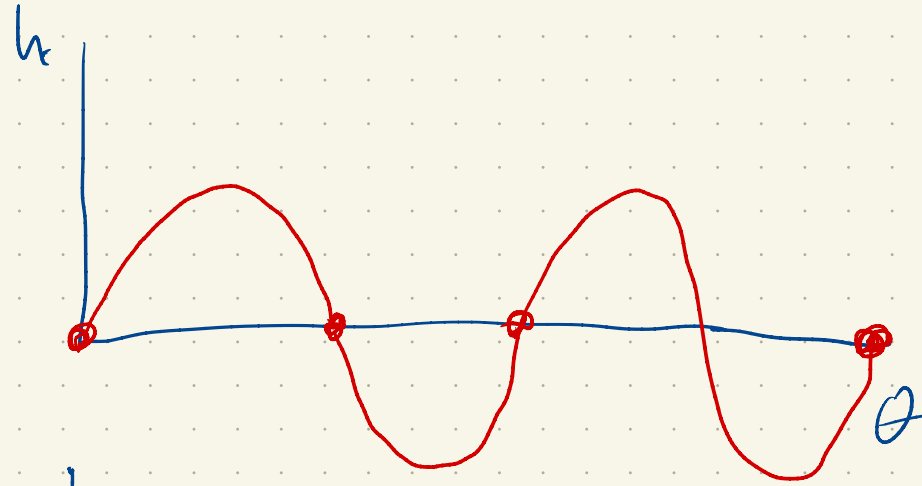
$$= -r^2 \sin^2 \theta + r^2 \cos^2 \theta$$

$$= r^2 (\cos^2 \theta - \sin^2 \theta)$$

$$= r^2 \cos(2\theta)$$



$$h(x,y) = x - y$$



$$w = f(x(s, t, u), y(s, t, u), z(s, t, u))$$

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

$$\frac{\partial w}{\partial t}$$

$$\frac{\partial w}{\partial u}$$