

FUNCTIONS OF SEVERAL VARIABLES: CHAIN RULES [SST 11.5]

• THE "1-1" CHAIN RULE (FROM CALCULUS I):

– Let $y = f(x) \in C^1$ where $x = g(t) \in C^1$. Then: $\frac{dy}{dt} = \frac{dy}{dx} \frac{dx}{dt}$

• THE "1-2" CHAIN RULE:

– Let $z = f(x) \in C^1$ where $x = g(s, t) \in C^{(1,1)}$. Then: $\frac{\partial z}{\partial s} = \frac{dz}{dx} \frac{\partial x}{\partial s}$ $\frac{\partial z}{\partial t} = \frac{dz}{dx} \frac{\partial x}{\partial t}$

• THE "2-1" CHAIN RULE:

– Let $z = f(x, y) \in C^{(1,1)}$ where $x = g(t) \in C^1$ and $y = h(t) \in C^1$. Then: $\frac{dz}{dt} = \frac{\partial z}{\partial x} \frac{dx}{dt} + \frac{\partial z}{\partial y} \frac{dy}{dt}$

• THE "2-2" CHAIN RULE:

– Let $z = f(x, y) \in C^{(1,1)}$ where $x = g(s, t) \in C^{(1,1)}$ and $y = h(s, t) \in C^{(1,1)}$. Then:

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

• THE "1-3" CHAIN RULE:

– Let $z = f(x) \in C^1$ where $x = g(r, s, t) \in C^{(1,1,1)}$. Then: $\frac{\partial z}{\partial r} = \frac{dz}{dx} \frac{\partial x}{\partial r}$ $\frac{\partial z}{\partial s} = \frac{dz}{dx} \frac{\partial x}{\partial s}$ $\frac{\partial z}{\partial t} = \frac{dz}{dx} \frac{\partial x}{\partial t}$

• THE "3-1" CHAIN RULE:

– Let $w = f(x, y, z) \in C^{(1,1,1)}$ s.t. $x = g(t) \in C^1$, $y = h(t) \in C^1$, $z = p(t) \in C^1$. Then: $\frac{dw}{dt} = \frac{\partial w}{\partial x} \frac{dx}{dt} + \frac{\partial w}{\partial y} \frac{dy}{dt} + \frac{\partial w}{\partial z} \frac{dz}{dt}$

• THE "2-3" CHAIN RULE:

– Let $z = f(x, y) \in C^{(1,1)}$ s.t. $x = g(r, s, t) \in C^{(1,1,1)}$, $y = h(r, s, t) \in C^{(1,1,1)}$. Then:

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

• THE "3-2" CHAIN RULE:

– Let $w = f(x, y, z) \in C^{(1,1,1)}$ s.t. $x = g(s, t)$, $y = h(s, t)$, $z = p(s, t) \in C^{(1,1)}$. Then:

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

• THE "3-3" CHAIN RULE:

– Let $w = f(x, y, z) \in C^{(1,1,1)}$ s.t. $x = g(r, s, t)$, $y = h(r, s, t)$, $z = p(r, s, t) \in C^{(1,1,1)}$. Then:

$$\frac{\partial w}{\partial r} = \frac{\partial w}{\partial x} \frac{\partial x}{\partial r} + \frac{\partial w}{\partial y} \frac{\partial y}{\partial r} + \frac{\partial w}{\partial z} \frac{\partial z}{\partial r} \qquad \frac{\partial w}{\partial s} = \frac{\partial w}{\partial x} \frac{\partial x}{\partial s} + \frac{\partial w}{\partial y} \frac{\partial y}{\partial s} + \frac{\partial w}{\partial z} \frac{\partial z}{\partial s}$$
$$\frac{\partial w}{\partial t} = \frac{\partial w}{\partial x} \frac{\partial x}{\partial t} + \frac{\partial w}{\partial y} \frac{\partial y}{\partial t} + \frac{\partial w}{\partial z} \frac{\partial z}{\partial t}$$

• IMPLICIT DIFFERENTIATION (2-VARIABLE FUNCTION):

– Let $F(x, y) = 0$ s.t. $F \in C^{(1,1)}$ and y is implicitly a function of x . Then:

$$\frac{dy}{dx} = -\frac{F_x}{F_y}, \text{ provided } F_y \neq 0$$

• IMPLICIT DIFFERENTIATION (3-VARIABLE FUNCTION):

– Let $F(x, y, z) = 0$ s.t. $F \in C^{(1,1,1)}$ and z is implicitly a function of (x, y) . Then:

$$\frac{\partial z}{\partial x} = -\frac{F_x}{F_z}, \text{ provided } F_z \neq 0$$

$$\frac{\partial z}{\partial y} = -\frac{F_y}{F_z}, \text{ provided } F_z \neq 0$$

EX 11.5.1: Let $z = x^2y - xy^2$, $x = 3 + t^5$, $y = 5 - t^2$.

(a) Sketch the dependency tree for z .

(b) Write out the Multivariable Chain Rule for $\frac{dz}{dt}$.

$$\frac{dz}{dt} =$$

(c) Using the Chain Rule found in part (b), compute $\frac{dz}{dt}$.

(d) Compute $\frac{dz}{dt}$ when $t = 1$.

EX 11.5.2: Let $w = xe^{y/z}$, $x = 2 + t^2$, $y = 1 - t$, $z = 3 - 2t$.

(a) Sketch the dependency tree for w .

(b) Write out the Multivariable Chain Rule for $\frac{dw}{dt}$.

$$\frac{dw}{dt} =$$

(c) Using the Chain Rule found in part (b), compute $\frac{dw}{dt}$.

(d) Compute $\frac{dw}{dt}$ when $t = 1$.

EX 11.5.3: Let $z = e^{xy} \tan(\pi x)$, $x = s - 3t$, $y = st$.

(a) Sketch the dependency tree for z .

(b) Write out the Multivariable Chain Rule for $\frac{\partial z}{\partial t}$.

$$\frac{\partial z}{\partial t} =$$

(c) Using the Chain Rule found in part (b), compute $\frac{\partial z}{\partial t}$.

(d) Compute $\frac{\partial z}{\partial t}$ when $s = 1$ and $t = 2$.

EX 11.5.4: Let $u = z^2 - xy$, $x = pr \sin \theta$, $y = r \cos \theta$, $z = p - r$.

(a) Sketch the dependency tree for u .

(b) Write out the Multivariable Chain Rule for $\frac{\partial u}{\partial p}$.

$$\frac{\partial u}{\partial p} =$$

(c) Using the Chain Rule found in part (b), compute $\frac{\partial u}{\partial p}$.

(d) Compute $\frac{\partial u}{\partial p}$ when $p = 2$, $r = 3$, and $\theta = \pi$.

EX 11.5.5: Let $v = \sqrt{r^2 + s^2}$, $r = 4y + x \cos(3t)$, $s = x - y \sin(2t)$.

(a) Sketch the dependency tree for v .

(b) Write out the Multivariable Chain Rule for $\frac{\partial v}{\partial x}$.

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

(c) Using the Chain Rule found in part (b), compute $\frac{\partial v}{\partial x}$.

(d) Compute $\frac{\partial v}{\partial x}$ when $x = 1$, $y = 2$, and $t = 0$.

11.5.6: Let $z = \arctan x$, $x = \frac{r - st}{\sqrt{3}}$.

(a) Sketch the dependency tree for z .

(b) Write out the Multivariable Chain Rule for $\frac{\partial z}{\partial s}$.

$$\frac{\partial z}{\partial s} =$$

(c) Using the Chain Rule found in part (b), compute $\frac{\partial z}{\partial s}$.

(d) Compute $\frac{\partial z}{\partial s}$ when $r = 3$, $s = 2$, and $t = 2$.

EX 11.5.7: Given implicit function $\sin(x + 5y) = 7xe^{-y}$, use a Multivariable Chain Rule to find $\frac{dy}{dx}$.

EX 11.5.8: Given implicit function $yz = \ln(x + z)$, use a Multivariable Chain Rule to find $\frac{\partial z}{\partial x}$ & $\frac{\partial z}{\partial y}$.

EX 11.5.9: A rectangular box is changing in such a way that its length ℓ is increasing at a rate of 3 ft/hr, its width w is increasing at a rate of 5 ft/hr, and its height h is decreasing at a rate of 2 ft/hr.

At what rate is the volume of the box changing when its length is 10 ft, its width is 20 ft, and its height is 15 ft?