## MATH 1003 Calculus and Linear Algebra

 (Lecture 17)Maosheng Xiong
Department of Mathematics, HKUST

## Definition

If $y=g(v)$ and $v=u(x)$, then $y=f(x)$ is a composite function if

$$
y=f(x)=g(u(x))
$$

Example
Find $y=f(x)=g(u(x))$ if
(a) $g(v)=v^{5}, u(x)=2 x+1$
(b) $g(v)=2 v+1, u(x)=x^{5}$
(c) $g(v)=e^{v}, u(x)=x^{2}+1$
(d) $g(v)=\ln (v), u(x)=3 x^{2}+4$

## Rewrite functions as Composite Functions

The following are Simple functions, and their derivatives are known:

- $x^{a}$
- $e^{x}, a^{x}$
- $\ln x, \log _{a} x$


## Example

Write each function as a composition of simpler functions.
(a) $y=\left(3 x^{2}-x+5\right)^{4}$
(b) $y=e^{x^{4}+2 x^{2}+5}$
(c) $y=\ln \left(1-x^{2}+2 x^{4}\right)$
(d) $y=\left[\ln \left(x^{2}+3\right)\right]^{3 / 2}$

Simple functions: $x^{a}, e^{x}, a^{x}, \ln x, \log _{a} x$
Example
Write each function as a composition of simpler functions.
(a) $y=\left(3 x^{2}-x+5\right)^{4} \Longrightarrow y=u^{4}, u=u(x)=3 x^{2}-x+5$
(b) $y=e^{x^{4}+2 x^{2}+5} \Longrightarrow y=e^{u}, u=x^{4}+2 x^{2}+5$
(c) $y=\ln \left(1-x^{2}+2 x^{4}\right) \Longrightarrow y=\ln u, u=1-x^{2}+2 x^{4}$
(d) $y=\left[\ln \left(x^{2}+3\right)\right]^{3 / 2} \Longrightarrow y=u^{3 / 2}, u=\ln v, v=x^{2}+3$

The following is the chain rule, which includes all the previous theorems in this lecture:

Theorem
(Chain Rule) Suppose $y=f(x)=g(u(x))$. Then

$$
y^{\prime}=\frac{d y}{d x}=f^{\prime}(x)=g^{\prime}(u(x)) u^{\prime}(x)
$$

## Chain Rule

## Example

Find the derivative of $f(x)=(2 x+1)^{100}$.
Solution
Let $u(x)=2 x+1$ and $g(u)=u^{100}$, then

$$
g^{\prime}(u)=100 u^{99}, u^{\prime}(x)=2 .
$$

By using chain rule we obtain

$$
f^{\prime}(x)=g^{\prime}(u) u^{\prime}(x)=100 u^{99} \cdot 2=200(2 x+1)^{99}
$$

## Remark

Theoretically, we can expand $(2 x+1)^{100}$ into a polynomial and differentiate it term by term. But it will be very complicated.

Theorem
(General Power Rule) If $u(x)$ is a differentiable function and $n$ is any real number, and

$$
f(x)=[u(x)]^{n} .
$$

Then,

$$
f^{\prime}(x)=n[u(x)]^{n-1} u^{\prime}(x)
$$

## Remarks

- Roughly speaking, we differentiate the function like the standard power rule $\left(\left([\cdot]^{n}\right)^{\prime}=n[\cdot]^{n-1}\right)$ and then multiply it by the derviative of the expression inside the bracket.


## Example

Find the derivative for each of the following functions:
(a) $(3 x+1)^{4}$
(b) $\left(x^{3}+4\right)^{11}$
(c) $\sqrt{x^{2}-1}$
(d) $\frac{1}{2 x^{2}+3}$

Answers
(a) $12(3 x+1)^{3}$; (b) $33 x^{2}\left(x^{3}+4\right)^{10}$; (c) $\frac{x}{\sqrt{x^{2}-1}}$; (d) $-\frac{4 x}{\left(2 x^{2}+3\right)^{2}}$.

## General Rule for Exponential Functions

## Example

Find the derivative for each of the following functions:
(a) $e^{x^{2}}$
(b) $3 e^{\sqrt{3 x+5}}$

Solutions
(a) $\left(e^{x^{2}}\right)^{\prime}=e^{x^{2}}\left(x^{2}\right)^{\prime}=2 x e^{x^{2}}$
(b)

$$
\begin{gathered}
\left(3 e^{\sqrt{3 x+5}}\right)^{\prime}=3 e^{\sqrt{3 x+5}}(\sqrt{3 x+5})^{\prime}=3 e^{\sqrt{3 x+5}} \frac{1}{2}(3 x+5)^{-\frac{1}{2}} \cdot 3 \\
=\frac{9}{2} e^{\sqrt{3 x+5}}(3 x+5)^{-\frac{1}{2}}
\end{gathered}
$$

Similar to the general power rule, we have the following theorem for exponential functions:
Theorem
If $u(x)$ is a differentiable function and $f(x)=e^{u(x)}$. Then,

$$
f^{\prime}(x)=e^{u(x)} u^{\prime}(x)
$$

## Remarks

- Roughly speaking, we differentiate the function like a standard exponential function $\left(\left(e^{[\cdot]}\right)^{\prime}=e^{[\cdot]}\right)$ and then multiply it by the derviative of the expression inside the bracket.
- If $u(x)=x$, then $u^{\prime}(x)=1$ and the formula becomes the standard differentiation rule for exponential functions.


## General Rule for Logarithmic Functions

Similar to the general power rule, we have the following theorem for logarithmic functions:

Theorem
If $u(x)$ is a differentiable function and $f(x)=\ln (u(x))$ Then,

$$
f^{\prime}(x)=\frac{1}{u(x)} u^{\prime}(x) .
$$

## Remarks

- Roughly speaking, we differentiate the function like a standard logarithmic function $\left((\ln [\cdot])^{\prime}=\frac{1}{[\cdot]}\right)$ and then multiply it by the derviative of the expression inside the bracket.
- If $u(x)=x$, then $u^{\prime}(x)=1$ and the formula becomes the standard differentiation rule for logarithmic function.


## Example

Find the derivative for each of the following functions:
(a) $\ln \left(1+2 x^{4}\right)$
(b) $x \ln \left(4 x^{6}+x-1\right)$

## Solutions

(a) $\left(\ln \left(1+2 x^{4}\right)\right)^{\prime}=\frac{1}{1+2 x^{4}} \cdot\left(1+2 x^{4}\right)^{\prime}=\frac{8 x^{3}}{1+2 x^{4}}$
(b) $\left(x \ln \left(4 x^{6}+x-1\right)\right)^{\prime}=\ln \left(4 x^{6}+x-1\right)+x\left(\ln \left(4 x^{6}+x-1\right)\right)^{\prime}$

$$
\begin{gathered}
=\ln \left(4 x^{6}+x-1\right)+\frac{x}{4 x^{6}+x-1} \cdot\left(4 x^{6}+x-1\right)^{\prime} \\
=\ln \left(4 x^{6}+x-1\right)+\frac{x\left(24 x^{5}+1\right)}{4 x^{6}+x-1}
\end{gathered}
$$

Remarks

- When $g(u)=u^{n}$, then the chain rule becomes the general power rule.
- When $g(u)=e^{u}$, then the chain rule becomes the general rule for exponential functions.
- When $g(u)=\ln (u)$, then the chain rule becomes the general rule for logarithmic functions.


## Example

Find the derivative for each of the following functions:
(a) $\frac{2 x}{\sqrt{x^{2}+1}}$
(b) $\sqrt{(3 x-1)^{3}\left(x^{2}+1\right)}$
(c) $e^{\sqrt{2 x+5}}$

Solution
(a) $\frac{2}{\left(x^{2}+1\right)^{3 / 2}}$; (b) $\sqrt{\frac{3 x-1}{x^{2}+1}} \cdot \frac{15 x^{2}-2 x+9}{2}$; (c) $\frac{e^{\sqrt{2 x+5}}}{\sqrt{2 x+5}}$.

