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) $g(v) = v^5$, $u(x) = 2x + 1$ (b) $g(v) = 2v + 1$, $u(x) = x^5$ (c) $g(v) = e^v$, $u(x) = x^2 + 1$ (d) $g(v) = \ln(v)$, $u(x) = 3x^2 + 4$
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Composite Functions	Rewrite functions as Composite Functions
Example Find $y = f(x) = g(u(x))$ if (a) $g(v) = v^5$, $u(x) = 2x + 1 \Longrightarrow f(x) = g(u(x)) = (2x + 1)^5$ (b) $g(v) = 2v + 1$, $u(x) = x^5 \Longrightarrow f(x) = g(u(x)) = 2x^5 + 1$ (c) $g(v) = e^v$, $u(x) = x^2 + 1 \Longrightarrow f(x) = g(u(x)) = e^{x^2 + 1}$ (d) $g(v) = \ln(v)$, $u(x) = 3x^2 + 4 \Longrightarrow f(x) = g(u(x)) = \ln(3x^2 + 4)$ They are all functions of x.	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) $y = (3x^2 - x + 5)^4$ (b) $y = e^{x^4 + 2x^2 + 5}$ (c) $y = \ln (1 - x^2 + 2x^4)$ (d) $y = [\ln (x^2 + 3)]^{3/2}$

Composite Functions

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Example

Write each function as a composition of simpler functions.

(a) $y = (3x^2 - x + 5)^4 \Longrightarrow y = u^4, u = u(x) = 3x^2 - x + 5$ (b) $y = e^{x^4 + 2x^2 + 5} \Longrightarrow y = e^u, u = x^4 + 2x^2 + 5$ (c) $y = \ln(1 - x^2 + 2x^4) \Longrightarrow y = \ln u, u = 1 - x^2 + 2x^4$ (d) $y = [\ln(x^2 + 3)]^{3/2} \Longrightarrow y = u^{3/2}, u = \ln v, v = x^2 + 3$ 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

$$y' = \frac{dy}{dx} = f'(x) = g'(u(x))u'(x).$$

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Chain Rule

Example

Find the derivative of $f(x) = (2x + 1)^{100}$.

Solution

Let u(x) = 2x + 1 and $g(u) = u^{100}$, then

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

By using chain rule we obtain

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

Remark

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

General Power Rule

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Theorem

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

$$f(x) = [u(x)]^n$$

Then,

$$f'(x) = n[u(x)]^{n-1}u'(x).$$

Remarks

► Roughly speaking, we differentiate the function like the standard power rule (([·]ⁿ)' = n[·]ⁿ⁻¹) and then multiply it by the derviative of the expression inside the bracket.

Example

Find the derivative for each of the following functions:

(a)
$$(3x + 1)^4$$

(b) $(x^3 + 4)^{11}$
(c) $\sqrt{x^2 - 1}$
(d) $\frac{1}{2x^2 + 3}$

Answers

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

General Rule for Exponential Functions

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,

$$f'(x) = e^{u(x)}u'(x).$$

Remarks

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

General Rule for Exponential Functions

Example

Find the derivative for each of the following functions:

(a) e^{x^2} (b) $3e^{\sqrt{3x+5}}$

Solutions

(a)
$$(e^{x^2})' = e^{x^2}(x^2)' = 2xe^{x^2}$$

(b)

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$$(3e^{\sqrt{3x+5}})' = 3e^{\sqrt{3x+5}}(\sqrt{3x+5})' = 3e^{\sqrt{3x+5}}\frac{1}{2}(3x+5)^{-\frac{1}{2}} \cdot 3$$
$$= \frac{9}{2}e^{\sqrt{3x+5}}(3x+5)^{-\frac{1}{2}}$$

General Rule for Logarithmic Functions

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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,

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

Remarks

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- Roughly speaking, we differentiate the function like a standard logarithmic function ((ln[·])' = 1/[·]) and then multiply it by the derviative of the expression inside the bracket.
- If u(x) = x, then u'(x) = 1 and the formula becomes the standard differentiation rule for logarithmic function.

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General Rule for Logarithmic Functions

Example

Find the derivative for each of the following functions:

(a)
$$\ln(1+2x^4)$$

(b) $x \ln(4x^6+x-1)$

Solutions

(a)
$$(\ln(1+2x^4))' = \frac{1}{1+2x^4} \cdot (1+2x^4)' = \frac{8x^3}{1+2x^4}$$

(b) $(x\ln(4x^6+x-1))' = \ln(4x^6+x-1) + x(\ln(4x^6+x-1))'$
 $= \ln(4x^6+x-1) + \frac{x}{4x^6+x-1} \cdot (4x^6+x-1)'$
 $= \ln(4x^6+x-1) + \frac{x(24x^5+1)}{4x^6+x-1}$

Using Various Differentiation Rules Together

Example

Find the derivative for each of the following functions:

(a)
$$\frac{2x}{\sqrt{x^2+1}}$$

(b) $\sqrt{(3x-1)^3(x^2+1)}$
(c) $e^{\sqrt{2x+5}}$

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

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Brief Summary

Remarks

- When g(u) = uⁿ, 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.

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