

14.6 The Chain Rule(s)

You first encountered the Chain Rule in Section 2.4 and have used it thousands of times since then. If $y = F(x)$ is a differentiable function of x and $x = g(t)$ is a differentiable function of t , then the composite function $\varphi(t) = F(g(t))$ is also differentiable and:

$$\varphi'(t) = F'(g(t)) \cdot g'(t)$$

Often the Leibniz version of the Chain Rule comes in handy:

$$\frac{dy}{dt} = \frac{dy}{dx} \cdot \frac{dx}{dt}$$

We now investigate compositions involving multivariable functions.

The Chain Rule for Gradients

In Section 14.5 we stated the Chain Rule for Gradients, which involves the composition of a function of one variable (on the “outside”) with a multivariable function (on the “inside”).

Example 1. If $F(t) = \sqrt{t}$ and $g(x, y, z) = x^2 + y^2 + z^2$, let $f(x, y, z) = F(g(x, y, z))$ and compute $\nabla f(x, y, z)$.

Solution. We can write $f(x, y, z) = F(g(x, y, z))$ as:

$$f(x, y, z) = F(x^2 + y^2 + z^2) = \sqrt{x^2 + y^2 + z^2} = (x^2 + y^2 + z^2)^{\frac{1}{2}}$$

and then compute the partial derivative of f with respect to x :

$$f_x(x, y, z) = \frac{y}{\sqrt{x^2 + y^2 + z^2}} \quad f_x(x, y, z) = \frac{1}{2} (x^2 + y^2 + z^2)^{-\frac{1}{2}} \cdot 2x = \frac{x}{\sqrt{x^2 + y^2 + z^2}}$$

$$f_z(x, y, z) = \frac{z}{\sqrt{x^2 + y^2 + z^2}}$$

The other partial derivatives are quite similar (see margin), so:

$$\nabla f(x, y, z) = \left\langle \frac{x}{\sqrt{x^2 + y^2 + z^2}}, \frac{y}{\sqrt{x^2 + y^2 + z^2}}, \frac{z}{\sqrt{x^2 + y^2 + z^2}} \right\rangle$$

which we can rewrite as: $\nabla f(x, y, z) = \frac{1}{\sqrt{x^2 + y^2 + z^2}} \cdot \langle x, y, z \rangle$. ◀

You might have noticed in the previous Example that $F'(t) = \frac{1}{2\sqrt{t}}$ and that $\nabla g(x, y, z) = \langle 2x, 2y, 2z \rangle$ so that:

$$\begin{aligned} \nabla [F(g(x, y, z))] &= \nabla f(x, y, z) = \frac{1}{\sqrt{x^2 + y^2 + z^2}} \cdot \langle x, y, z \rangle \\ &= \frac{1}{2\sqrt{x^2 + y^2 + z^2}} \cdot \langle 2x, 2y, 2z \rangle \\ &= F'(g(x, y, z)) \cdot \nabla g(x, y, z) \end{aligned}$$

hence $\nabla [F(g(\mathbf{x}))] = F'(g(\mathbf{x})) \cdot \nabla g(\mathbf{x})$, a result you were asked to prove in Problem 42 of Section 14.5.

You might remember this pattern as “derivative of the outside function, evaluated at the inside function, times the derivative of the inside function.”

The proof involves applying the one-variable Chain Rule to compute each partial derivative of $F(g(\mathbf{x}))$.

Chain Rule for Gradients: If $F(t)$ is differentiable at $t = g(\mathbf{a})$ and $g(\mathbf{x})$ is differentiable at $\mathbf{x} = \mathbf{a}$, then:

$$\nabla [F(g(\mathbf{a}))] = F'(g(\mathbf{a})) \cdot \nabla g(\mathbf{a})$$

Similar to the one-variable Chain Rule, the Chain Rule for Gradients says that the gradient of the composition $F(g(\mathbf{x}))$ is “the derivative of the outside function, evaluated at the inside function, times the gradient of the inside function”; here “times” indicates a dot product.

Example 2. If $f(x, y) = \sin(x^3y + 7xy^2)$, compute $\nabla f(x, y)$.

Solution. Write $F(t) = \sin(t)$ and $g(x, y) = x^3y + 7xy^2$ so that $f(x, y) = F(g(x, y))$. Then $F'(t) = \cos(t)$ and $\nabla g(x, y) = \langle 3x^2y + 7y^2, x^3 + 14xy \rangle$, hence the Chain Rule for Gradients says:

$$\begin{aligned}\nabla f(x, y) &= F'(g(x, y)) \cdot \nabla g(x, y) \\ &= \cos(x^3y + 7xy^2) \cdot \langle 3x^2y + 7y^2, x^3 + 14xy \rangle\end{aligned}$$

You should check that you get the same answer by computing f_x and f_y directly (without using the Chain Rule for Gradients). ◀

Practice 1. If $\varphi(x, y, z) = \arcsin(3x + 4y - 7z)$, compute $\nabla \varphi(x, y, z)$.

The Chain Rule for Paths

Imagine a bug crawling along the graph of $z = f(x, y) = 100 + x^3y^2$ in such a way that the path of the bug on the “map” of the surface in the xy -plane traces out an ellipsoid with $x(t) = 3\cos(t)$ and $y = 2\sin(t)$. The actual path of the bug in \mathbb{R}^3 along with surface is a 3D curve with $x(t) = 3\cos(t)$, $y(t) = 2\sin(t)$ and $z(t)$ given by:

$$f(x(t), y(t)) = 100 + (x(t))^3 (y(t))^2 = 100 + (3\cos(t))^3 (2\sin(t))^2$$

The function $z(t)$ gives the height of the bug above the xy -plane at time t . If we want to know the rate of change of the bug’s height with respect to time, we can differentiate $z(t)$:

$$z'(t) = 3(3\cos(t))^2 (2\sin(t))^2 [-3\sin(t)] + 2(3\cos(t))^3 (2\sin(t)) [\cos(t)]$$

But $z(t)$ is the composition of $f(x, y) = 100 + x^3y^2$ and the functions $x(t) = 3\cos(t)$ and $y = 2\sin(t)$. Noting that $\nabla f(x, y) = \langle 3x^2y^2, 2x^3y \rangle$, $x'(t) = -3\sin(t)$ and $y'(t) = 2\cos(t)$, we can rewrite $z'(t)$ as:

$$\begin{aligned}z'(t) &= \langle 3[x(t)]^2 [y(t)]^2, 2[x(t)]^3 \cdot y(t) \rangle \cdot \langle x'(t), y'(t) \rangle \\ &= \nabla f(x(t), y(t)) \cdot \langle x'(t), y'(t) \rangle\end{aligned}$$

This could be a coincidence, but in fact the pattern holds true in general.

Chain Rule for Paths: If $f(\mathbf{x})$ is differentiable at $\mathbf{x} = \mathbf{r}(a)$ and $\mathbf{r}(t)$ is differentiable at $t = a$, then:

$$\varphi(t) = f(\mathbf{r}(t)) \quad \Rightarrow \quad \varphi'(a) = \nabla f(\mathbf{r}(a)) \cdot \mathbf{r}'(a)$$

Similar to the other Chain Rules, the Chain Rule for Paths says the derivative of the composition $f(\mathbf{r}(t))$ is “the gradient of the outside function, evaluated at the inside function, times the derivative of the inside function.”

Assuming f is C^1 (rather than merely differentiable) avoids some messy algebra involving the definition of differentiability. Generalizing the proof so that $\mathbf{r}(t)$ can be a curve in \mathbb{R}^n simply requires n applications of the Mean Value Theorem (rather than two) later in the proof.

Proof. To simplify the proof, assume that $\mathbf{r}(t) = \langle u(t), v(t) \rangle$ is differentiable at $t = a$ and that $f(x, y)$ is C^1 on an open disk \mathcal{D} centered at $(u(a), v(a))$. Using the definition of the derivative:

$$\begin{aligned}\varphi'(a) &= \lim_{h \rightarrow 0} \frac{\varphi(a+h) - \varphi(a)}{h} \\ &= \lim_{h \rightarrow 0} \frac{f(u(a+h), v(a+h)) - f(u(a), v(a))}{h}\end{aligned}$$

By “adding 0,” we can rewrite the numerator as:

$$\begin{aligned}f(u(a+h), v(a+h)) - f(u(a), v(a+h)) \\ + f(u(a), v(a+h)) - f(u(a), v(a))\end{aligned}$$

Because $h \rightarrow 0$, we can assume h is small enough that $(u(a+h), v(a+h))$ is in \mathcal{D} .

Applying the Mean Value Theorem to the first two terms:

$$\begin{aligned}f(u(a+h), v(a+h)) - f(u(a), v(a+h)) \\ = f_x(c(h), v(a+h)) \cdot [u(a+h) - u(a)]\end{aligned}$$

for some number $c(h)$ with $u(a) < c(h) < u(a+h)$. Similarly, there is a number $\gamma(h)$ with $v(a) < \gamma(h) < v(a+h)$ so that:

$$f(u(a), v(a+h)) - f(u(a), v(a)) = f_y(u(a), \gamma(h)) \cdot [v(a+h) - v(a)]$$

We know f_x and f_y are continuous on \mathcal{D} because we assumed f was C^1 there. We know u and v are continuous at $t = a$ because they are differentiable there.

Because f_x, f_y, u and v are continuous:

$$\begin{aligned}\lim_{h \rightarrow 0} f_x(c(h), v(a+h)) \cdot \frac{u(a+h) - u(a)}{h} &= f_x(u(a), v(a)) \cdot u'(a) \\ \lim_{h \rightarrow 0} f_y(u(a), \gamma(h)) \cdot \frac{v(a+h) - v(a)}{h} &= f_y(u(a), v(a)) \cdot v'(a)\end{aligned}$$

so $\varphi'(a) = \nabla f(u(a), v(a)) \cdot \langle u'(a), v'(a) \rangle$, as required. \square

Example 3. Find the rate of change of $f(x, y) = xy$ with respect to t along the path $\mathbf{r}(t) = \langle \cos(t), \sin(t) \rangle$ when $t = \frac{\pi}{3}$.

Solution. $\mathbf{r}'(t) = \langle -\sin(t), \cos(t) \rangle \Rightarrow \mathbf{r}'(\frac{\pi}{3}) = \langle -\frac{\sqrt{3}}{2}, \frac{1}{2} \rangle$ and $\nabla f(x, y) = \langle y, x \rangle \Rightarrow \nabla f(\mathbf{r}(\frac{\pi}{3})) = \nabla f(\frac{\sqrt{3}}{2}, \frac{1}{2}) = \langle \frac{1}{2}, \frac{\sqrt{3}}{2} \rangle$, so:

$$\nabla f(\mathbf{r}(\frac{\pi}{3})) \cdot \mathbf{r}'(\frac{\pi}{3}) = \left\langle \frac{1}{2}, \frac{\sqrt{3}}{2} \right\rangle \cdot \left\langle -\frac{\sqrt{3}}{2}, \frac{1}{2} \right\rangle = 0$$

according to the Chain Rule for Paths. \blacktriangleleft

Practice 2. Find the rate of change of $f(x, y) = x^4y^3 + 3x^2y$ with respect to t along the path $\mathbf{r}(t) = \langle t^2 + t - 5, t^3 - 2t^2 - t + 4 \rangle$ when $t = 1$.

If we write $w = f(x, y)$ with $x = u(t)$ and $y = v(t)$, then the Chain Rule for Paths says that: $w'(t) = \nabla f(u(t), v(t)) \cdot \langle u'(t), v'(t) \rangle$, which we can rewrite as:

$$w'(t) = f_x(u(t), v(t)) \cdot u'(t) + f_y(u(t), v(t)) \cdot v'(t)$$

or, using Leibniz notation: $\frac{df}{dt} = \frac{\partial f}{\partial x} \cdot \frac{dx}{dt} + \frac{\partial f}{\partial y} \cdot \frac{dy}{dt}$. And if f is a function of three variables, we can write:

$$\frac{df}{dt} = \frac{\partial f}{\partial x} \cdot \frac{dx}{dt} + \frac{\partial f}{\partial y} \cdot \frac{dy}{dt} + \frac{\partial f}{\partial z} \cdot \frac{dz}{dt}$$

To help keep track of the correct pattern for the Leibniz version of the Chain Rule, use a tree diagram (see margin): here w depends on x , y and z , while x depends on t , y depends on t and z depends on t . Then multiply the corresponding derivatives along each of the paths and add the results.

Example 4. Find $\frac{df}{dt}$ for $f(x, y, z) = xy + z$ along the helix $x(t) = \cos(t)$, $y(t) = \sin(t)$, $z(t) = t$ when $t = 0$.

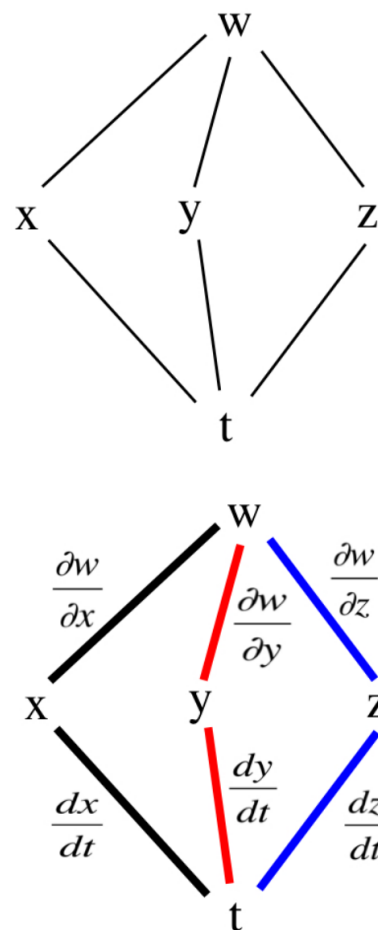
Solution. Computing the various derivatives, $\frac{\partial f}{\partial x} = y$, $\frac{\partial f}{\partial y} = x$, $\frac{\partial f}{\partial z} = 1$, $\frac{dx}{dt} = -\sin(t)$, $\frac{dy}{dt} = \cos(t)$ and $\frac{dz}{dt} = 1$, so:

$$\frac{df}{dt} = \frac{\partial f}{\partial x} \cdot \frac{dx}{dt} + \frac{\partial f}{\partial y} \cdot \frac{dy}{dt} + \frac{\partial f}{\partial z} \cdot \frac{dz}{dt} = (y)(-\sin(t)) + (x)(\cos(t)) + (1)(1)$$

If $t = 0$ then $x(0) = 1$, $y(0) = 0$ and $z(0) = 0$, hence $\left. \frac{df}{dt} \right|_{t=0} = (0)(0) + (1)(1) + (1)(1) = 2$. ◀

Practice 3. Find $\frac{df}{dt}$ for the functions in Example 4 when $t = \frac{\pi}{3}$.

Practice 4. In Example 4, if the units of t are seconds, the units of x , y and z are meters and the units of f are $^{\circ}\text{C}$, what are the units of $f'(t)$?



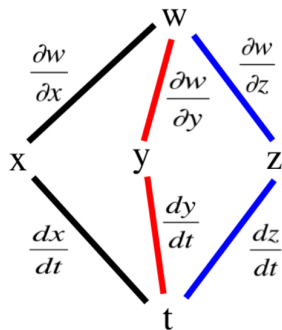
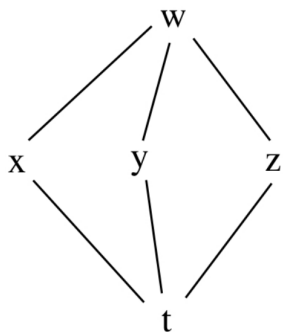
More General Chain Rules

The Chain Rule for Paths lets you find the rate of change of a function $f(x, y)$ with respect to a variable t when x and y are each functions of t . But what if x and y are functions of two (or more) variables?

If $w = f(x, y)$, $x = u(s, t)$ and $y = v(s, t)$ then w is a function of s and t , so you can compute both $\frac{\partial w}{\partial s}$ and $\frac{\partial w}{\partial t}$ by treating t (and then s) as a constant and applying the Chain Rule for Paths:

$$\begin{aligned} \frac{\partial w}{\partial s} &= \frac{\partial w}{\partial x} \cdot \frac{\partial x}{\partial s} + \frac{\partial w}{\partial y} \cdot \frac{\partial y}{\partial s} \\ \frac{\partial w}{\partial t} &= \frac{\partial w}{\partial x} \cdot \frac{\partial x}{\partial t} + \frac{\partial w}{\partial y} \cdot \frac{\partial y}{\partial t} \end{aligned}$$

Example 5. If $w = f(x, y, z)$, $x = \varphi(r, s)$, $y = \gamma(r, s)$, and $z = \psi(r)$, with f , φ , γ and ψ all being differentiable, write valid Leibniz-style chain rule expressions for $\frac{\partial w}{\partial r}$ and $\frac{\partial w}{\partial s}$.



Solution. Referring to the diagram in the margin, there are three paths from w to r :

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

and two paths from w to s :

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

As before, drawing a diagram can help keep track of the correct pattern for these more general versions of the multivariable chain rule. ◀

Practice 5. If $T = f(x, y, z)$, $x = \varphi(p, q, r)$, $y = \gamma(p, q)$ and $z = \psi(p, r)$, with f , φ , γ and ψ all being differentiable, write valid Leibniz-style chain rule expressions for $\frac{\partial T}{\partial p}$ and $\frac{\partial T}{\partial q}$.

Example 6. The voltage V in a circuit satisfies Ohm's Law, $V = IR$.

- (a) Write a chain rule for expression for $\frac{dV}{dt}$.
- (b) If the voltage V is dropping (because a battery is wearing out) and the resistance R is increasing (because the circuit is heating up), at what rate is the current I changing when $R = 500$ ohms, $I = 0.04$ amps, $\frac{dR}{dt} = 0.5$ ohms/sec and $\frac{dV}{dt} = -0.01$ volt/sec?

Solution. (a) $\frac{dV}{dt} = \frac{\partial V}{\partial I} \cdot \frac{\partial I}{\partial t} + \frac{\partial V}{\partial R} \cdot \frac{\partial R}{\partial t}$

(b) $\frac{\partial V}{\partial I} = R = 500$ ohms and $\frac{\partial V}{\partial R} = I = 0.04$ amps so:

$$-0.01 = 500 \cdot \frac{\partial I}{\partial t} + (0.04)(0.5)$$

and solving this equation yields $\frac{\partial I}{\partial t} = -0.00006 \frac{\text{amps}}{\text{sec}}$. ◀

14.6 Problems

In Problems 1–6, express $\frac{df}{dt}$ as a function of t , then evaluate this derivative at the given value of t .

- $f(x, y) = x^2 + y^2$, $x = \cos(t)$, $y = \sin(t)$, $t = \pi$
- $f(x, y) = x^2 y^2 + 3x + 4y$, $x = t^2$, $y = 1 + t$, $t = 2$
- $f(x, y, z) = x^2 y + yz + xz$, $x = 3 + 2t$, $y = t^2$, $z = 5t$, $t = 2$

$$4. f(x, y, z) = \frac{x}{y} + \frac{y}{z} + \frac{z}{x}, \quad x = 1 + 2t, \quad y = 2 + 3t, \quad z = 3 + 4t, \quad t = 1$$

$$5. f(x, y, z) = 2ye^x - \ln(z), \quad x = \ln(t^2 + 1), \quad y = \arctan(t), \quad z = e^t, \quad t = 1$$

$$6. f(x, y, z) = xyz + 374, \quad x = 2\cos(t), \quad y = 2\sin(t), \quad z = 3t, \quad t = \pi$$

In Problems 7–8, use these values for $\frac{\partial f}{\partial x}$:

y	3	7	8	5	13
	2	3	5	4	11
	1	1	9	7	10
	0	5	4	6	2
		0	1	2	3
					x

these values for $\frac{\partial f}{\partial y}$:

y	3	5	2	9	7
	2	1	4	5	6
	1	6	1	8	3
	0	3	7	2	4
		0	1	2	3
					x

these values for x and y :

t	1	2	3	4
x	2	0	1	3
y	3	1	0	2

and these values for $\frac{dx}{dt}$ and $\frac{dy}{dt}$:

t	1	2	3	4
$\frac{dx}{dt}$	-1	5	-2	6
$\frac{dy}{dt}$	-3	7	-1	8

7. Calculate $\frac{df}{dt}$ when $t = 1$ and $t = 3$.
8. Calculate $\frac{df}{dt}$ when $t = 2$ and $t = 4$.
9. If $w = xy + yz + xz$, $x = u + v$, $y = u - v$ and $z = uv$, express $\frac{\partial w}{\partial u}$ and $\frac{\partial w}{\partial v}$ as functions of u and

v , then evaluate each at the point $(u, v) = (-2, 0)$.

10. If $w = (x + y + z)^2$, $x = r - s$, $y = \cos(r + s)$ and $z = \sin(r + s)$, find $\frac{\partial w}{\partial r}$ at the point where $r = 1$ and $s = -1$.
11. If $z = \cos(x + y) + x \cdot \sin(y)$, $x = u + v + 2$ and $y = uv$, find $\frac{\partial z}{\partial u}$ at the point $(u, v) = (0, 0)$.
12. The lengths a , b and c of the edges of a rectangular box are changing. At one moment in time, $a = 1$ m, $b = 2$ m, $c = 3$ m, $\frac{da}{dt} = \frac{db}{dt} = 1 \frac{\text{m}}{\text{sec}}$ and $\frac{dc}{dt} = 3 \frac{\text{m}}{\text{sec}}$. At this moment:
 - (a) At what rate is the box's volume changing?
 - (b) At what rate is its surface area changing?
 - (c) Are its interior diagonals increasing or decreasing in length?
13. In a certain ideal gas, the pressure P (in kilopascals, kPa), the volume V (in liters, L) and the temperature T (in °Kelvin, K) satisfy the equation $PV = 8.31T$. At what rate is the pressure changing at the moment when the temperature is 310°K and decreasing at a rate of $0.2 \frac{^\circ\text{K}}{\text{sec}}$, and the volume is 80 L and increasing at a rate of $0.1 \frac{\text{L}}{\text{sec}}$?
14. You know: w is a function of x , y and z ; x is function of r ; y is a function of r and s ; z is a function of s and t ; and s is a function of t . Use a tree diagram to write a Chain Rule formula for $\frac{\partial w}{\partial t}$.

14.6 Practice Answers

1. $\varphi(x, y, z) = \arcsin(3x + 4y - 7z) = F(g(x, y, z))$ where $F(t) = \arcsin(t)$ and $g(x, y, z) = 3x + 4y - 7z$, so differentiating yields:

$$F'(t) = \frac{1}{\sqrt{1-t^2}} \quad \text{and} \quad \nabla g(x, y, z) = \langle 3, 4, -7 \rangle$$

hence:

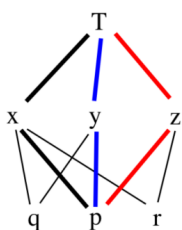
$$\begin{aligned} \nabla \varphi(x, y, z) &= F'(g(x, y, z)) \cdot \nabla g(x, y, z) \\ &= \frac{1}{\sqrt{1-(3x+4y-7z)^2}} \langle 3, 4, -7 \rangle \\ &= \left\langle \frac{3}{\sqrt{1-(3x+4y-7z)^2}}, \frac{4}{\sqrt{1-(3x+4y-7z)^2}}, \frac{-7}{\sqrt{1-(3x+4y-7z)^2}} \right\rangle \end{aligned}$$

2. $\mathbf{r}(t) = \langle t^2 + t - 5, t^3 - 2t^2 - t + 4 \rangle \Rightarrow \mathbf{r}'(t) = \langle 2t + 1, 3t^2 - 4t - 1 \rangle$
 so $\mathbf{r}(1) = \langle -3, 2 \rangle$ and $\mathbf{r}'(1) = \langle 3, -2 \rangle$ while $f(x, y) = x^4 y^3 + 3x^2 y \Rightarrow$
 $\nabla f(x, y) = \langle 4x^3 y^3 + 6xy, 3x^4 y^2 + 3x^2 \rangle \Rightarrow \nabla f(3, -2) = \langle -900, 999 \rangle$:

$$\begin{aligned} \left. \frac{df}{dt} \right|_{t=1} &= \nabla f(\mathbf{r}(1)) \cdot \mathbf{r}'(1) = \nabla f(3, -2) \cdot \mathbf{r}'(1) = \\ &= \langle -900, 999 \rangle \cdot \langle 3, -2 \rangle = -4698 \end{aligned}$$

3. If $t = \frac{\pi}{3}$ then $x(\frac{\pi}{3}) = \frac{1}{2}$, $y(\frac{\pi}{3}) = \frac{\sqrt{3}}{2}$ and $z(\frac{\pi}{3}) = \frac{\pi}{3}$, hence:

$$\left. \frac{df}{dt} \right|_{t=\frac{\pi}{3}} = \left(\frac{\sqrt{3}}{2} \right) \left(-\frac{\sqrt{3}}{2} \right) + \left(\frac{1}{2} \right) \left(\frac{1}{2} \right) + (1)(1) = \frac{1}{2}$$



4. $\frac{^{\circ}\text{C}}{\text{m}} \cdot \frac{\text{m}}{\text{sec}} + \frac{^{\circ}\text{C}}{\text{m}} \cdot \frac{\text{m}}{\text{sec}} + \frac{^{\circ}\text{C}}{\text{m}} \cdot \frac{\text{m}}{\text{sec}} = \frac{^{\circ}\text{C}}{\text{sec}}$

5. Referring the tree diagrams in the margin:

$$\begin{aligned} \frac{\partial T}{\partial p} &= \frac{\partial T}{\partial x} \cdot \frac{\partial x}{\partial p} + \frac{\partial T}{\partial y} \cdot \frac{\partial y}{\partial p} + \frac{\partial T}{\partial z} \cdot \frac{\partial z}{\partial p} \\ \frac{\partial T}{\partial q} &= \frac{\partial T}{\partial x} \cdot \frac{\partial x}{\partial q} + \frac{\partial T}{\partial y} \cdot \frac{\partial y}{\partial q} \end{aligned}$$

(Note that z does not depend on q .)

