Section 11.5 The Chain Rule

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MATHS 104: Mathematics for Business II

Motivation

Goal: We want to derive rules to find the derivative of composite of two functions f(g(x))

Example

We want to find (in a general way) the derivative of the functions (Note the inner and the outer functions)

•
$$f(x) = (3x^2 + 5x + 1)^3 = (3x^2 + 5x + 1)^3$$

• $f(x) = (2x^3 - 8x)^{\frac{-4}{3}} = (2x^3 - 8x)^{\frac{-4}{3}}$
• $f(x) = \frac{4}{x^2 + 5} = 4(x^2 + 5)^{-1} = (x^2 + 5)^{\frac{-1}{3}}$

The Chain Rule

Theorem

$$(f(g(x)))' = f'(g(x)) \cdot g'(x)$$

 $(f(g(x)))' = derivative of outer (inner) \cdot (derivative of inner)$

Find the derivative of each of the following:

•
$$f(x) = (3x^2 + 5x + 1)^3$$

Solution: We write the inner function in blue and the outer function in red and we apply the chain rule.

(1)
$$f(x) = (3x^2 + 5x + 1)^3 = (3x^2 + 5x + 1)^3$$

 $f'(x) = \text{derivative of outer (inner)} \cdot (\text{derivative of inner})$ $= 3(3x^2 + 5x + 1)^2 \cdot (6x + 5)$

Find the derivative of each of the following: (2) $f(x) = (2x^3 - 8x)^{\frac{-4}{3}}$

Solution: We write the inner function in blue and the outer function in red and we apply the chain rule. (2) $f(x) = (2x^3 - 8x)^{\frac{-4}{3}} = (2x^3 - 8x)^{\frac{-4}{3}}$.

> f'(x) =derivative of outer (inner) \cdot (derivative of inner) -4 (c. 3) -2 (c. 2)

$$=\frac{-4}{3}(2x^3-8x)^{\frac{-7}{3}}\cdot(6x^2-8)$$

Find the derivative of each of the following:

(3)
$$f(x) = \frac{4}{x^2+5}$$

Solution: We write the inner function in blue and the outer function in red and we apply the chain rule.

(3)
$$f(x) = \frac{4}{x^2+5} = 4(x^2+5)^{-1} = 4(x^2+5)^{-1}$$

 $f'(x) = \frac{\text{derivative of outer (inner)} \cdot (\text{derivative of inner})}{= -4(x^2 + 5)^{-2} \cdot (2x)}$

General Power Rule

Theorem

The general power rule

$$\frac{d}{dx}\left(u\right)^{n}=nu^{n-1}\cdot u'$$

Example

(Old Exam Question) Find the derivative of each of the following: • $F(x) = \sqrt[3]{4-5x^6}$.

Solution: Re-write the function as $f(x) = (4 - 5x^6)^{\frac{1}{3}}$ and apply the general power rule.

$$f'(x) = \frac{1}{3}(4 - 5x^6)^{-\frac{2}{3}} \cdot (-30x^5)$$

Suppose the $p = 100 - \sqrt{q^2 + 20}$ is a demand function for a manufacturer's product. Find (a) The rate of change of p with respect to q. (b) The relative rate of change of p with respect to q. (c) Find the marginal revenue function.

Solution: We first re-write the function as $p = 100 - \sqrt{q^2 + 20} = 100 - (q^2 + 20)^{\frac{1}{2}}$. (a) The rate of change is

$$f'(x) = \frac{-q}{\sqrt{q^2 + 20}}$$

Continue

Example

Suppose the $p = 100 - \sqrt{q^2 + 20}$ is a demand function for a manufacturer's product. Find (b) The relative rate of change of p with respect to q. (c) Find the marginal revenue function.

Solution: We first re-write the function as $p = 100 - \sqrt{q^2 + 20} = 100 - (q^2 + 20)^{\frac{1}{2}}$. (b) The relative rate of change is

$$\frac{p'}{p} = \frac{\frac{-q}{\sqrt{q^2 + 20}}}{100 - \sqrt{q^2 + 20}}$$

Continue

Example

Suppose the $p = 100 - \sqrt{q^2 + 20}$ is a demand function for a manufacturer's product. Find (c) Find the marginal revenue function.

Solution:

(c) The revenue function is r(q) = qp, hence the marginal derivative is

$$r'(x) = p + qp'$$

$$f'(x) = 100 - \sqrt{q^2 + 20} + q \frac{-q}{\sqrt{q^2 + 20}}$$

Extra Exercises

Exercise

y =
$$\sqrt{2x} + \frac{1}{\sqrt{2x}}$$
.
 y = $\left(\frac{x+1}{x+2}\right)^2$.
 y = $(3x+5)^5(2x^2-3x+5)^3$.
 y = $\frac{4}{\sqrt{9x^2+1}}$.

