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Explanation in terms of linear approximations: Near  $b, g(x) \approx g(b) + g'(b)(x-b)$  Near  $g(b), f(u) \approx f(g(b)) + f'(g(b))(u-g(b))$  So near  $b, g'(x) \approx g(b) + g'(b)(x-b)$  Near  $g(b), f(u) \approx f(g(b)) + f'(g(b))(u-g(b))$  So near  $b, g'(x) \approx g(b) + g'(b)(x-b)$ 

Notes 
$$\Leftrightarrow$$
  $f(g(x)) \approx f(g(b) + g'(b)(x - b))$ 

$$\approx f(g(b)) + f'(g(b))(g(b) + g'(b)(x - b) - g(b))$$

$$= f(g(b)) + g'(b)f'(g(b))(x - b)$$

Example:

$$\frac{d}{dx}e^{\sin(x)} = (\exp o \sin)'(x) = \sin'(x) \exp'(\sin(x)) = \cos(x)e^{\sin(x)} \qquad \frac{d}{dx}e^{f(x)} = f(x)e^{f(x)}$$

Alternative notation: Then if u is a function of x and y is a function of u, say u = g(x) and y = f(u) = f(g(x)), then

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

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

Example:

$$\frac{d}{dx}(x^3-1)^9$$

 $y := (x^3 - 1)^9$ ,  $u := x^3 - 1$ , so  $y = u^9$ ; so

$$\frac{d}{dx} \sqrt{x^3 - 1} = \frac{dy}{dx} = \frac{dy}{du} \frac{du}{dx} = 9u^8 3x^2 = 27x^2(x^3 - 1)^8.$$

Differentiating invertible functions

Suppose f is invertible, so  $x = f^{-1}(f(x))$ .

Suppose  $f^{-1}$  is differentiable. Chain rule:

((x)e) = (x) 1 & 2 4.

when h'(00)= g'(x1. (f'(g(x)))

$$1 = \frac{d}{dx}x = \frac{d}{dx}f^{-1}(f(x)) = f'(x)f^{-1}(f(x))$$

SO

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

**Fact:** If f is invertible and is differentiable at x, then  $f^{-1}$  is differentiable at f(x), and  $f^{-1'}(f(x)) = \frac{1}{f'(x)}$ .

Examples:

$$\ln'(\exp(x)) = \frac{1}{\exp'(x)} = \frac{1}{\exp(x)}$$

i.e.

$$\ln'(y) = \frac{1}{y}.$$

$$\arcsin'(\sin(x)) = \frac{1}{\cos(x)}$$

Now  $cos(x) = \sqrt{1 - sin(x)^2}$ , so

$$\arcsin'(y) = \frac{1}{\sqrt{1 - y^2}}$$

$$\arctan'(\tan(x)) = \cos^2(x) = \frac{1}{1 + \tan^2(x)}$$
$$\arctan'(y) = \frac{1}{1 + v^2}$$

Power rule: For t a real number,

$$\frac{d}{dx}x^t = \frac{d}{dx}e^{\ln x^t} = \frac{d}{dx}e^{t\ln x} = \frac{t}{x}e^{t\ln x} = tx^{t-1}$$

## Implicit differentiation

Suppose we know some relation between x and y, e.g.

$$x^2 + y^2 = 1.$$

Here, y isn't a function of x.

But if we restrict attention to  $y \ge 0$ , then y is a function of x; similarly for  $y \le 0$ . These functions are *implicitly* defined by  $x^2 + y^2 = 1$ .

Restricting to a function in this way, it makes sense to differentiate with

respect to x:

$$0 = \frac{d}{dx}1 = \frac{d}{dx}(x^2 + y^2) = \frac{d}{dx}x^2 + \frac{d}{dx}y^2 = 2x + \frac{dy}{dx}2y$$

and we conclude that, whichever function we chose,

$$\frac{dy}{dx} = \frac{-2x}{2y} = -\frac{x}{y}$$

for all x at which the function is differentiable.

Confirm this agrees with the chain rule.

Another example: TODO