

Chain Rule -

$$\frac{d}{dx} f(g(x)) = f'(g(x)) \cdot g'(x)$$

Proof -

$$\begin{aligned} \frac{d}{dx} f(g(x)) &= \lim_{\Delta x \rightarrow 0} \frac{f(g(x+\Delta x)) - f(g(x))}{\Delta x} \\ &= \lim_{\Delta x \rightarrow 0} \frac{f(g(x+\Delta x)) - f(g(x))}{g(x+\Delta x) - g(x)} \cdot \frac{g(x+\Delta x) - g(x)}{\Delta x} \\ &= \lim_{\Delta x \rightarrow 0} \frac{f(g(x+\Delta x)) - f(g(x))}{g(x+\Delta x) - g(x)} \cdot \lim_{\Delta x \rightarrow 0} \frac{g(x+\Delta x) - g(x)}{\Delta x} \end{aligned}$$

Let $h = g(x+\Delta x) - g(x)$. Then,

$$\begin{aligned} &= \lim_{h \rightarrow 0} \frac{f(g(x)+h) - f(g(x))}{h} \cdot \lim_{\Delta x \rightarrow 0} \frac{g(x+\Delta x) - g(x)}{\Delta x} \\ &= f'(g(x)) \cdot g'(x). \end{aligned}$$

Example -

a) $\frac{d}{dx} \cos(x^3) = \frac{d}{dx} f(g(x))$, $f(x) = \cos(x)$ $f'(x) = -\sin(x)$
 $= -\sin(x^3) \cdot 3x^2$, $g(x) = x^3$ $g'(x) = 3x^2$

b) $\frac{d}{dx} \sin\left(\frac{1}{x}\right) = \frac{d}{dx} f(g(x))$, $f(x) = \sin(x)$ $f'(x) = \cos(x)$
 $= \cos\left(\frac{1}{x}\right) \cdot \frac{-1}{x^2}$, $g(x) = \frac{1}{x}$ $g'(x) = -\frac{1}{x^2}$

Exercises - Find the derivative of each

a) $\sin(2x)$

b) $\tan(x^2+1)$

c) $\sqrt[3]{12 + \sqrt{3x}}$

d) $\cos^3\left(\frac{x}{x+1}\right)$

e) $\sqrt{x} \tan^3(\sqrt{x})$

Solution -

a) $\frac{d}{dx} \sin(2x) = \cos(2x) \cdot 2$

b) $\frac{d}{dx} \tan(x^2+1) = \sec^2(x^2+1) \cdot (2x)$

c) $\frac{d}{dx} (12 + (3x)^{1/2})^{1/3} = \frac{1}{3} (12 + (3x)^{1/2})^{-2/3} \cdot \frac{d}{dx} (12 + (3x)^{1/2})$
 $= \frac{1}{3} (12 + (3x)^{1/2})^{-2/3} \cdot \frac{1}{2} (3x)^{-1/2} \cdot 3$

d) $\frac{d}{dx} \cos^3\left(\frac{x}{x+1}\right) = \frac{d}{dx} \left[\cos\left(\frac{x}{x+1}\right) \right]^3 = 3 \cos^2\left(\frac{x}{x+1}\right) \cdot \frac{d}{dx} \cos\left(\frac{x}{x+1}\right)$
 $= 3 \cos^2\left(\frac{x}{x+1}\right) \cdot -\sin\left(\frac{x}{x+1}\right) \cdot \frac{d}{dx} \frac{x}{x+1}$
 $= -3 \cos^2\left(\frac{x}{x+1}\right) \cdot \sin\left(\frac{x}{x+1}\right) \cdot \frac{(x+1) - x(1)}{(x+1)^2}$