

Let $g(t) = f(x(t), y(t))$.

Recall: If both f_x and f_y are continuous, then f is differentiable.

$$\begin{aligned}
 g'(t) &= \lim_{\Delta t \rightarrow 0} \frac{g(t + \Delta t) - g(t)}{\Delta t} \\
 &= \lim_{\Delta t \rightarrow 0} \frac{f(x(t + \Delta t), y(t + \Delta t)) - f(t)}{\Delta t} \\
 g'(t) &= \lim_{\Delta t \rightarrow 0} \frac{[f(x(t + \Delta t), y(t + \Delta t)) - \mathbf{f(x(t), y(t + \Delta t))}] }{\Delta t} \\
 &\quad + \lim_{\Delta t \rightarrow 0} \frac{[\mathbf{f(x(t), y(t + \Delta t))} - f(x(t), y(t))]}{\Delta t}
 \end{aligned}$$

Let

$$\Delta x = x(t + \Delta t) - x(t), \text{ so } x(t + \Delta t) = x + \Delta x$$

$$\Delta y = y(t + \Delta t) - y(t) \text{ so } y(t + \Delta t) = y + \Delta y$$

Then

$$\begin{aligned}
 g'(t) &= \lim_{\Delta t \rightarrow 0} \frac{f(x + \Delta x, y + \Delta y) - f(x, y + \Delta y)}{\Delta x} \cdot \frac{\Delta x}{\Delta t} \\
 &\quad + \lim_{\Delta t \rightarrow 0} \frac{f(x, y + \Delta y) - f(x, y)}{\Delta y} \cdot \frac{\Delta y}{\Delta t}
 \end{aligned}$$

Since both x and y are differentiable, as $\Delta t \rightarrow 0$, so do Δx and Δy . We therefore end up with

$$\boxed{g'(t) = \frac{\partial f}{\partial x} \frac{dx}{dt} + \frac{\partial f}{\partial y} \frac{dy}{dt}}$$

1. Use the chain rule to find the indicated derivatives:

(a) $g'(t)$, where

$$g(t) = f(x(t), y(t)) \quad f(x, y) = x^2y - \sin(y)$$

$$x(t) = \sqrt{t^2 + 1} \quad y(t) = e^t$$

(b) $\frac{\partial g}{\partial u}$ and $\frac{\partial g}{\partial v}$, where

$$g(u, v) = f(x(u, v), y(u, v)) \quad f(x, y) = 4x^2y^3$$

$$x(u, v) = u^3 - v \sin(u) \quad y(u, v) = 4u^2$$

2. By drawing tree diagrams, figure out the chain rules for the following general composite functions:

(a) $g(t) = f(x(t), y(t), z(t), w(t))$

(b) $g(u, v) = f(x(r, s), y(r, s, t))$, where r, s , and t are all functions of u and v .

3. Use the chain rule twice to find $g''(t)$ if

$$g(t) = f(x(t), y(t)).$$