

Another way to see the chain rule, for scalar-valued functions
(or component functions):

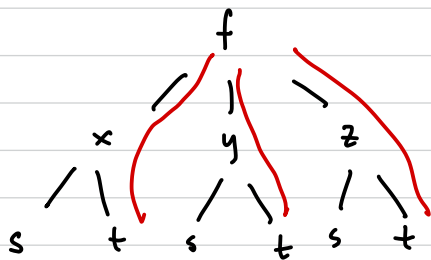
Ex: Sps $f: \mathbb{R}^3 \rightarrow \mathbb{R}$ $f(x, y, z)$

Ex: $f(x, y) = x e^y$
 $x = \cos t$ $y = \ln t$

Sps. $\bar{x} = (x, y, z)$ depends on s and t .

So, we can consider $(f \circ \bar{x})(s, t)$.

Q: What is $\frac{\partial f}{\partial t}$?



$$\frac{\partial f}{\partial t} = \frac{\partial f}{\partial x} \frac{\partial x}{\partial t} + \frac{\partial f}{\partial y} \frac{\partial y}{\partial t} + \frac{\partial f}{\partial z} \frac{\partial z}{\partial t}$$

$(f \circ \bar{x})(s, t)$ 1×2 $\times$

$$\begin{bmatrix} \frac{\partial f}{\partial s} & \frac{\partial f}{\partial t} \end{bmatrix} =$$

1×3 3×2

$$\begin{bmatrix} \frac{\partial f}{\partial x} & \frac{\partial f}{\partial y} & \frac{\partial f}{\partial z} \end{bmatrix} \begin{bmatrix} \frac{\partial x}{\partial s} & \frac{\partial x}{\partial t} \\ \frac{\partial y}{\partial s} & \frac{\partial y}{\partial t} \\ \frac{\partial z}{\partial s} & \frac{\partial z}{\partial t} \end{bmatrix}$$

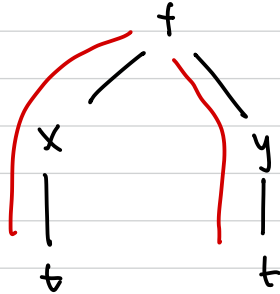
$\times$ Tree diagram gives same result as matrix multiplication.

Ex $f(x, y) = xe^y$

$x = \cos t$

$y = \ln t$

What is $\frac{df}{dt}$?



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

$$= e^y (-\sin t) + xe^y \left(\frac{1}{t}\right)$$

← get everything in terms of t

$$= e^{\ln t} (-\sin t) + \cos t e^{\ln t} \left(\frac{1}{t}\right)$$

$$= -t \sin t + \frac{t \cos t}{t}$$

$$= -t \sin t + \cos t. \checkmark$$