20. Derivatives of compositions: the chain rule

At the end of the last lecture we discovered a need for the derivative of a composition. In this lecture we show how to calculate it.

Accordingly, let P have domain [a, b], let Q be such that its domain is the range of P and let S = QP be their composition, i.e.,

$$S(x) = Q(P(x)).$$
 (20.1)

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Then S(r + h) = Q(P(x + h)), implying

$$DQ(S, [x, x+h]) = \frac{A}{h} = \frac{Q(P(x+h) - Q(P(x+h)) -$$

To find the derivative of S, we must extract the leading term of this expression. Details are in the appendix, where it is shown that

$$\frac{h}{Q(P(x+h)) - Q(P(x))} = P'(x) Q'(P(x)) + O[h].$$
(20.3)

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(10.4)
$$\tilde{O}(x)^{-1} = (x)^{-1} \tilde{O}(x)^{-1} = (x)^{-1} \tilde{O}(x)^{-1}$$

or, in mixed notation,

$$\frac{d}{dx} \{ Q(P(x)) \} = P'(x) Q'(P(x)).$$
(20.5)

This formula for the derivative of a composition is known as the **chain rule**. The chain rule is often easiest to work with in differential notation. Define

$$\lambda = \mathbf{D}(\mathbf{x}), \quad \mathbf{z} = \mathbf{Q}(\mathbf{y}), \quad (20.6)$$

so that z = Q(P(x)). Then dy/dx = P'(x), dz/dy = Q'(y) = Q'(F(x)) and dz/dx = V(x). With these substitutions, (4) reduces to $(4x) = 2x^2 + 2x^2 +$

(2.02)
$$\cdot \frac{xp}{\sqrt{p}} \frac{\lambda p}{xp} = \frac{xp}{xp}$$

It is important to note that (4), (5) and (7) say exactly the same thing, but in different notations (standard, mixed and differential, respectively). Each has advantages and disadvantages, which is why we use them all.

Our first task for the chain rule is to find the derivative of the exponential function. Recall from Lecture 7 that exp is defined on $[0, \infty)$ by

(8.02)
$$(x)_{n} \phi \min_{\infty \leftarrow n} = (x) qx \vartheta$$

where $\{\phi_n | n \ge 1\}$ is defined on $[0, \infty)$ by

(6.02)
$$\cdot \left(\frac{n}{x} + 1\right) = (x)_n \phi$$

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$$\phi_{n}(x) = (P(x))^{n}, \qquad (20.10)$$

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(11.02)
$$\cdot \frac{x}{n} + 1 = (x)^{T}$$

Because $x \ge 0$, the range of P is [1, ∞). So define O on [1, ∞) by

$$Q(y) = y^{n}.$$
(20.12)

$$Q(y) = y^{n}.$$
(20.12)

1.02)
$$Q(y) = (y)$$

from $Q(x) = (y)$ $Q(y) = 0$ for $(0.2.61)$ more $(0.2.61)$ more $(0.2.61)$ more $(0.2.61)$

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 $\frac{u}{l} = l \cdot \frac{u}{l} + 0 =$ (20.13) $\{x\}\frac{xp}{p}\frac{u}{l} + \{l\}\frac{xp}{p} = \left\{\frac{u}{x}+l\right\}\frac{xp}{p} = (x),d$ pue

 $\phi_n(x) = Q(P(x)).$ (20.15)Moreover, from (10) and (12), $Q'(y) = ny^{n-1}$. (41.02)

So the chain rule implies that

$$\frac{d}{dx}\left\{\phi_{n}(x)\right\} = P'(x) Q'(P(x)) = \frac{1}{n} \cdot n(P(x))^{n-1}$$
(20.16)

$$= \left\{\frac{d}{dx} + 1\right\} = \frac{1}{P(x)} = \frac{1}{P(x)} = \left\{\frac{1}{n} + 1\right\}^{-1} \phi_{n}(x)$$

$$= (P(x)^{n-1})^{n-1}$$

$$(x)^{d} = x \text{ div} (41) \text{ bus } (51) (01) \text{ suisu a}$$

or (16) approaches the derivative of the limit of $\phi_n(x)$ as $n \to \infty$, i.e., d{exp(x)}/{dx_0}. Thus the limit of $\phi_n(x)$ as $n \to \infty$, which is $\exp(x)$, by (8). At the same time, the left-hand side that 1 + x/n becomes arbitrarily close to 1; and so the right-hand side of (16) approaches on using (10), (13) and (14) with y = r(x). Now let n become infinitely large. Then x/n becomes arbitrarily close to zero, so N = 1 - r(x).

(20.17)
$$(x)qx_{\theta} = exp(x).$$

Our second task for the chain rule is to calculate the derivative of the function R

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 $R(x) = exp(Ax^m)$.

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$$u^{\lambda}\nabla = (\lambda)d$$

 $^{m}xA = (x)^{T}$ (61.02)

pue

$$Q(y) = Q(P(x))$$
. Thus, from the chain rule, we have $R(x) = Q(P(x))$.

$$((x)^{m})^{n} = \frac{d}{dx} \{Q(P(x))\} = P'(x) Q'(P(x)) = \frac{d}{dx} \{Q(P(x))\} = P'(x) Q'(P(x)) = \frac{d}{dx} \{Q(P(x)), Q(P(x))\} = \frac{$$

$$= \frac{d}{dx} \left\{ A x^{m-1} Q'(P(x)) \right\}$$
(20.27)

(02.02)

(81.05)

exp(P(x)). Thus (27) yields by (16.20) and hence $Q'(y) = \exp(y)$, and hence $Q'(y) = \exp(y)$, and hence $Q'(P(x)) = \exp(y)$, and hence $Q'(P(x)) = \exp(y)$. ((x)J) Õ.XWW

$$\frac{d}{dx} \{ exp(Ax^m) \} = mAx^{m-1} exp(Ax^m).$$
 (20.28)

 $vd (\infty, 0]$ no benifeb si .i.b.o sits c.d.f) morf .esis wonnim the distribution fitted in Lecture 19 to data on prairie dog survival, leaf thickness and A further application of the chain rule yields the probability density function of

(16.05)

(20.29)
$$\int \left\{\frac{1}{(m_x A)qx_9}\right\} = -\frac{b}{dx} \left\{\frac{1}{(m_x A)qx_9}\right\} = -\frac{b$$

Suppose that y = R(x), and that z = 1/y. Then, from version (7) of the chain rule,

$$f(x) = -\frac{dx}{dy} \frac{dy}{dx} \frac{dy}{$$

From (18) and (30), we have The product rule now enables us to find where f is increasing or decreasing. $= \frac{(xr)^{n-n}xAm}{\{exp(xr)\}^2} = \frac{exp(xr^n)}{\{exp(xr^m)\}^2},$ agreeing with (19.34) by virtue of (28).

$$f'(x) = \frac{d}{dx} \left\{ \frac{mAx^{m-1}}{exp(Ax^{m})} \right\} = \frac{d}{dx} \left\{ \frac{1}{R(x)} \cdot mAx^{m-1} \right\}$$

$$= f(x) = \frac{d}{dx} \left\{ \frac{1}{R(x)} \right\} mAx^{m-1} + \frac{1}{R(x)} \frac{d}{dx} \left\{ mAx^{m-1} \right\}$$

$$= -f(x) \cdot mAx^{m-1} + \frac{mA}{R(x)} (m-1)x^{m-2}$$

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(20.02)
$$\cdot \frac{\frac{1}{m}}{M} \left\{ \frac{1}{M} \right\} = *x$$

The distribution defined by (30) is a special case of a distribution known as the if $f'(x^*) = 0$ then $F''(x^*) = 0$. So $x = x^*$ is also where the c.d.f. has its inflexion point. Note from (31) that f'(x) > 0 if $x > x^*$, f'(x) > 0 if $x > x^*$, and $f'(x^*) = 0$. So f has a global maximum $x = x^*$. In other words, x^* is the mode of the distribution. Because f = F',

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F(x) = 1 -
$$\frac{1}{\exp(\{x \setminus s\}^m)}$$
 (20.33)

pue

¹ In the more general case, m need not be an integer. See Lecture 22.

$$\mathfrak{f}(x) = \frac{\operatorname{sexp}(x \setminus s)_{m-1}}{\operatorname{m}(x \setminus x)}, \qquad (20.34)$$

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(35.02)
$$\sum_{m=1}^{L} \left\{ \frac{1}{m} - 1 \right\} = *x$$

by (32). Then, if $\mathfrak{sf}(x)$ is plotted on a vertical axis against x/s on a horizontal axis, the shape of the graph is completely determined by m; accordingly, we call m the **shape** parameter and s the **scale** parameter. The Weibull distribution is very versatile. It was used in Lecture 19 to model variation in prairie dog survival (m = 1), leaf thickness (m = Σ) and minnow size (m = 5), and it will be used in Lecture 21 to model variation in the variation is variated in the variation variati (variation variation variation variation variatio

rat pupil size (m = 2). Figure 1 shows the p.d.f. for m = 1, ..., 6. The chain rule yields an exceedingly simple and useful result when P and Q are inverse functions, i.e., when

$$y = P(x) \iff x = Q(y).$$
 (20.36)

Then Q(P(x)) = x, implying

(20.37)
$$1 = {x}{y} = {(x)}{2}(y)$$
 $2^{(x)} = {(x)}{2}(x)$ $2^{(x)} = {(x)}{2}(x)$

In other words, (36) implies P'(x) Q'(y) = 1, or

$$\tilde{Q}(y) = \frac{1}{P'(x)}, \qquad (20.38)$$

which is often rewritten in differential notation as

(50.39)
$$\frac{dy}{dx} = \left\{\frac{dx}{dy}\right\}^{-1} = \frac{dy}{dx}$$

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In particular, if $y = \exp(x)$ then $x = \ln(y)$ from Lecture 7, whereas $P'(x) = d\exp(x) + \exp(x) +$

$$\frac{dy}{dt}\left\{\ln(y)\right\} = \frac{y}{2}, \quad y \ge 1$$
(20.40)

or, which is exactly the same thing,

$$\Gamma \stackrel{\text{(1)}}{=} x, \quad X \stackrel{\text{(2)}}{=} x \stackrel{\text{(2)}}{=}$$

The graphs of the logarithm and its derivative are sketched in Figure 2.

Exercises 20

- **20.1** Find S'(x) for S defined on $[c + 1, \infty)$ by (i) $S(x) = (x-c)^{10}$ (ii) $S(x) = (x-c)^{-4}$ (iii) $S(x) = \sqrt{x-c}$ (iv) $S(x) = \ln(x-c)$ In each case, state the domain and range of S.
- **20.2** If P is an arbitrary smooth function with derivative P' on any subset of $(-\infty, \infty)$, what is $\frac{d}{dx} \{exp(P(x))\}$?
- **20.3** If P is an arbitrary smooth function whose range is a subset of (0, ∞), what is $\frac{d}{dx}$
- **20.4** Find the mode, m, of the distribution on $[0, \infty)$ with p.d.f. defined by

20.5 Find the mode, m, of the distribution on $[0, \infty)$ with p.d.f. defined by

$$\begin{array}{ccc} & \downarrow > x \ge 0 & \mathrm{ii} & ^{\mathrm{c}}(x - \hbar)^{+} x \frac{\mathrm{cir}}{\mathrm{cir}} \\ & & = & (x) \mathrm{i} \end{array} \right\} = (x) \mathrm{i}$$

20.6 The function R is defined on $[0, \infty)$ by

$$\mathbb{R}(\mathfrak{t}) = \begin{cases} A\mathfrak{t} + B\mathfrak{t}^3 & \text{if } 0 \le x < 1 \\ \frac{1-\mathfrak{t}}{1+\mathfrak{t}} & \frac{1-\mathfrak{t}}{1+\mathfrak{t}} \end{cases} = (\mathfrak{t})$$

 $(\infty, 0)$ no thooms is R if B if A and B if Q on $(0, \infty)$

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$$F(t) = 1 - t = (t)$$

- (i) Why must F be the c.d.f. of a random variable, say T, on $[0, \infty)$?
- (ii) What is the probability that T exceeds 1?
- (iii) Find the p.d.f. of the distribution, and sketch its graph.
- (iv) Hence find the mode of the distribution, approximately.

Appendix 20: On the chain rule

The purpose of this appendix is to establish (3). Let P have domain [a, b], let Q be defined on the range of P and let S = QP be their composition. Then

(1A.02)
$$.d \ge x \ge b$$
 $((x)^{-1})Q = (x)^{-1}Q$

Because P is smooth on [a, b], we have $DQ(P, [x, x + h]) = P'(x) + \epsilon_p(h,t)$, where $\epsilon_p(h,t) = O[h]$ and h is a very small positive number. Thus

(a)
$$f(t,t) = (t,t) = (t,t)$$

$$(q_2A, 0_2) = P(x) + n[n] + (x)^2 = 0$$

Similarly, because S is smooth on [a, b], DQ(S, [x, x + h]) = S'(x) + O[h] or

(50.A3)
$$\{[n]O + (x), S\}A + (x)S = (n+x)S$$

Moreover, because Q is smooth on the range of P, DQ(Q, [y, y + h]) = Q'(y) + O[h] or

$$Q(\underline{y} + \overline{h}) = Q(\underline{y}) + \overline{h} \{Q'(\underline{y}) + O[\overline{h}]\}$$
(20.A4)

where y belongs to the range of P (or domain of Q) and h is a very small positive number. Any very small positive number will do: If h is one such number, then h times a positive constant is another. So any O[h] is a possible \overline{h} . Accordingly, in (A4), we set y = P(x) and take

$$h = h\{Y(x), y\} = h\{Y(x), y\}$$

(dSA.02), $([A]O + (x)^{2})$ =

which is O[h] by (13.27), (13.29) and Exercise 13.14. Now (A4) implies

$$Q(P(x) + h\{P'(x) + P_P(h,t)\} = Q(P(x)) + h\{P'(x) + O[h]\} Q'(P(x)) + O[h]\}.$$
(20.A6)

Note that we have replaced h by expression (A5a) in the left-hand side of (A4) but by expression (A5b) on the right-hand side, because different amounts of precision are required. The extra precision on the left-hand side enables us to exploit (A2a), which reduces (A6) to

$$(\nabla A.02)$$
 {[h]O + ((x)]O + ((x)]O + ((x)]O + ((x)]O + ((x)]O = ((x + x))O = ((x + x))O = ((x + x))O = (x + x)O = (x + x

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$$DQ(S,[x,x+h]) = \frac{h}{h} = P'(x)Q'(P(x)) = Q(x)Q(x) = Q(x)Q(x)Q(x)$$

as required.

Answers and Hints for Selected Exercises

1.02

(i) Define P and Q by
$$P(x) = x - c$$
 and $Q(y) = y^{10}$, so that $Q(P(x)) = \{P(x)\}^{10}$. Then
 $S(x) = (x-c)^{10} = \{P(x)\}^{10} = Q(P(x))$, $P'(x) = \frac{b}{dx}\{x-c\} = \frac{b}{dx}\{x\} - \frac{b}{dx}\{c\} = 1 - 0 = 0$
 $S(x) = (x-c)^{10} = \{P(x)\}^{10} = Q(P(x)), P'(x) = \frac{b}{dx}\{x-c\}^{9} = 10\{P(x)\}^{9} = 10\{P(x)\}^{9}$.
and $Q'(y) = 10y^{9}$ (by Table 18.1), implying $Q'(P(x)) = 10\{P(x)\}^{9} = 10\{P(x)\}^{9}$.
 $So, by the chain rule, $S'(x) = P'(x)Q'(P(x)) = 1 \cdot 10(x-c)^{9} = 10(x-c)^{9}$.
 $\frac{b}{dx}\{x-c\}^{9} = 10(x-c)^{9}$.$

Note that P has domain $[c + 1, \infty)$ and range $[1, \infty)$, so that Q has domain $[1, \infty)$, and range $[1, \infty)$. Thus S, like P, has domain $[c + 1, \infty)$ and range $[1, \infty)$. (ii) As before, $P(x) = x - c \Rightarrow P'(x) = 1$; but now $O(v) = v^{-4}$, implying $O'(v) = v^{-4}$.

$$-4y^{-5} \text{ (by Appendix 11B). So S'(x) = P'(x)Q'(P(x)) = 1 \cdot (-4\{P(x)\}^{-5}), \text{ or}
\frac{4}{4}y^{-5} (by Appendix 11B). So S'(x) = P'(x)Q'(P(x)) = 1 \cdot (-4\{P(x)\}^{-5}), \text{ or}
\frac{4}{4}y^{-5} = -4(x-c)^{-5} = -4(x-c)^{-5} = -\frac{4}{4}y^{-5} \cdot (-4(P(x))^{-5}) =$$

Note that, although Q still has domain $[1, \infty)$, the range of Q is now (0, 1]. Thus S has domain $[c + 1, \infty)$ and range (0, 1].

tent os ,
$$\sqrt[V]{V} = (\sqrt[V]{V})$$
 won tud ; $\Gamma = (x)^{\gamma} + c = (x)^{\gamma}$, ning A (iii)
$$\frac{1}{\sqrt{V}} = (\sqrt[V]{V})^{\gamma} + \frac{1}{\sqrt{V}} = (\sqrt[V]{V})^{\gamma}$$

$$\widetilde{Q}_{\lambda}(\lambda) = \frac{2\sqrt{\lambda}}{L} \Rightarrow \widetilde{Q}_{\lambda}(P(x)) = \frac{2\sqrt{P(x)}}{L}$$

(by Exercise 17.4). So

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$$S'(x) = P'(x)Q'(P(x)) = \frac{P'(x)}{2\sqrt{P(x)}} = \frac{1}{2\sqrt{x-c}}.$$

.(i) rol se smes sht are S but Q and S are the same as for (i).

(iv) Now
$$Q(y) = \ln(y)$$
, so that $Q'(y) = 1/y$ by (40). Hence

$$\frac{1}{2 - x} = \frac{1}{(x)^{q}} \cdot (x)^{q} = ((x)^{q})^{q} \cdot (x)^{q} = (x)^{q}$$

Q still has domain $[1, \infty)$, but its range is now $[0, \infty)$. So S has domain $[c + 1, \infty)$ and range $[0, \infty)$.

20.2 Define Q by Q(y) = exp(y), so that Q'(y) = $exp(y) \Rightarrow Q'(P(x)) = exp(P(x))$. Then, by the chain rule,

$$\frac{d}{dx} \{ exp(P(x)) \} = \frac{d}{dx} \{ Q(P(x)) \} = P'(x)Q'(P(x)) = P'(x)exp(P(x)).$$

result is effectively contained in the lecture.

20.3 Define Q by Q(y) = $\ln(y)$, so that Q'(y) = $1/y \Rightarrow Q'(P(x)) = 1/P(x)$. Then, by the chain rule, A $h = \frac{1}{2} + \frac{1}{2}$

$$\frac{d}{dx}\left\{\ln(P(x))\right\} = \frac{d}{dx}\left\{Q(P(x))\right\} = P'(x)Q'(P(x)) = P'(x) \cdot \frac{1}{P(x)} = \frac{P'(x)}{P(x)} \cdot \frac{1}{P(x)} + \frac{1}{P(x)} \cdot \frac{1}{P(x)$$

Note that f(x) = g(x)/L, where **P.02**

20.5

$$g(x) = \begin{cases} x^{2} (x - \xi)^{2} & \text{if } 0 \\ 0 & \text{if } 3 \le x < 0 \end{cases}$$

$$g(x) = \begin{cases} 8^{-1} x^{-1} & 1 \le 0 \\ 8^{-1} x^{-1} & 0 \end{cases}$$

$$g(x) = \begin{cases} 8^{-1} x^{-1} & 1 \le 0 \\ 8^{-1} x^{-1} & 0 \end{cases}$$
and $L = 243/20$ is a positive constant whose value is irrelevant (because f

($\Rightarrow P'(x) = -1$ and $Q(y) = y^2 \Rightarrow Q'(y) = 2y \Rightarrow Q'(P(x)) = 2P(x) = 2(3-x)$, we have and g have the same global maximizer). By the chain rule with P(x) = 3 - x

$$\frac{d}{dx}\left\{(3-x)^{2}\right\} = \frac{d}{dx}\left\{Q(P(x))\right\} = -2(3-x).$$

Thus, on using the product rule, we have

$$B_{n}(x) = \frac{qx}{q} \{x_{3}(3-x)_{5} + x_{3} \cdot \{-5(3-x)_{5}\} = x_{5}(3-x)_{5} + x_{3} \cdot \{-5(3-x)_{5}\} = \frac{qx}{q} \{x_{3}\} \cdot (3-x)_{5} + x_{3} \cdot \{-5(3-x)_{5}\} = \frac{qx}{q} \{x_{3}(3-x)_{5} + x_{3} \cdot \frac{qx}{q} \{(3-x)_{5}\} \}$$

where x = 9/5. Therefore f also has a maximum where x = 9/5. So m = 9/5. mumixem a sed $g (x) > x > \frac{1}{6} \sqrt{9}$ if 0 > (x) g be $\frac{1}{6} \sqrt{9} > x > 0$ if 0 < (x) g subsolution

Wor everyons exercise,
$$f(x) = g(x)/L$$
 on $[0, \infty)$, where now $g(x) = g(x)/L$ on $[0, \infty)$, where now $g(x) = g(x)$ and $g(x) = g(x)$.

and L = 262144 / 315 > 0. By the chain rule with $P(x) = 4 - x \Rightarrow P'(x) = -1$ and Q(y)

 $\infty > x \ge \frac{1}{2}$ fi 0

$$= y^5 \Rightarrow Q'(y) = 5y^4 \Rightarrow Q'(P(x)) = 5\{P(x)\}^4 = 5(A - x)^4, \text{ we have}$$
$$= \frac{d}{dx} \{Q(P(x)) = 5\{P(x)\}^4 = P'(x) \cdot Q'(P(x)) = (-1) \cdot 5(A - x)^4.$$

Thus, on using the product rule, we have

$$\begin{cases} x_6 - 91 \\ \psi(x - \psi)_{\varepsilon} x &= \\ \{x_6 - 91 \\ \psi(x - \psi)_{\varepsilon} x \\ \psi(x - \psi)_$$

the mode of the distribution is m = 16/9. ol 2.96 = 16/9. Therefore f also has a maximum where x = 16/9. So on [0, 4]. Because g'(x) > 0 if 0 < x < 16/9 and g'(x) < 0 if 16/9 < x < 4, g has a

From the graph, Max(f, [0, ∞) = f(0.52) = 1.9, approximately. So m \approx 0.52. (AI) Answers/assC2.gif for the graph.

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$$f(t) = F'(t) = \frac{d}{dt} \{ I - Q(P(t)) \} = 0 - P'(t)Q'(P(t))$$

= $-(4t^3 + 3t^2) \{ -3(t^4 + t^3 + 1)^{-4} \} = \frac{3t^2(4t + 3)}{3t^2(4t + 3)^4}$

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and $Q'(y) = -3y^{-4}$, implying $Q'(P(t)) = -3(t^4 + t^3 + 1)^{-4}$. So, from the chain 2 te + 3 t² + 3 t³ + + 3 t³ + 3

- Define P and Q by $P(t) = t^4 + t^5 + 1$ and $Q(y) = y^{-5}$. Then, by our rule for the (111)
 - $Prob(T > 1) = F(\infty) F(1) = F(\infty) F(1) = 1 26/27 = 1/27.$ (11)

Because F(0) = 0 and $F(\infty) = 1$ and F is a strictly increasing function. I) Z.02

 $-1/2 \Rightarrow B = -1/4$. Then A = -B = 1/4. Compare your solution to Exercise 15.13. condition is R'(1-) = R'(1+) or A + 3B = -1/2. So $A + B + 2B = -1/2 \Rightarrow 0+2B = -1/2$ The continuity condition is R(1-) = R(1+) or A + B = 0. The smoothness

$$\mathbf{R}'(\mathfrak{t}) = \begin{cases} A + 3B\mathfrak{t}^2 & \text{if } 0 \le \mathfrak{t} < 1 \\ -\frac{2}{(\mathfrak{t}+\mathfrak{t})^2} & \text{if } 1 \le \mathfrak{t} < \infty. \end{cases}$$

on using the product rule.) So

$$\begin{aligned} \frac{d}{dt} \left\{ \frac{1-t}{1+t} \right\} &= \frac{d}{dt} \left\{ \frac{1+t}{1+t} \right\} = 2\frac{d}{dt} \left\{ \frac{2}{1+t} - 1 \right\} = 2\frac{d}{dt} \left\{ \frac{1}{1+t} \right\} - 0 &= -2(1+t)^{-2} \\ (Alternatively, but less simply, \\ (Alternatively, but less less limbly, \\ \frac{d}{dt} \left\{ (1-t) \cdot (t-t) \cdot (t-t) + (1-t) \cdot (t-t) \cdot \frac{d}{dt} \left\{ (1-t)^{-1} \right\} \\ &= \frac{d}{dt} \left\{ (1-t) \cdot (1-t) \cdot (1-t) \cdot (1-t) \cdot \left\{ (1-t)^{-2} \right\} \\ &= -(1-t)(1+t)^{-2} \\ &= -(1+t)(1+t)^{-2} \end{aligned}$$

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First note that, by the chain rule with P(t) = 1 + t and $Q(y) = y^{-1}$ we have 9.02