Math 201 Section 2.6 The Chain Rule

<u>The Chain Rule</u> If g is differentiable at x and f is differentiable at g(x), then the composite function $F = f \circ g$ defined by F(x) = f(g(x)) is differentiable at x and F' is given by the product

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

In Leibniz notation, if y = f(u) and u = g(x) are both differentiable functions, then

$$\frac{dy}{dx} = \frac{dy}{du}\frac{du}{dx}.$$