# **Module M4.3 Further differentiation**

- 1 Opening items
- 2 Derivatives of composite functions
  - 2.1 <u>A function of a function</u>
  - 2.2 <u>The chain rule</u>
  - 2.3 Differentiating implicit functions
  - 2.4 Differentiating inverse functions
  - 2.5 <u>Differentiating parametric functions</u>
- 3 Second and higher derivatives
  - 3.1 <u>The derivative of a derivative</u>
  - 3.2 <u>Higher derivatives</u>
  - 3.3 <u>Second derivatives of implicit and parametric</u> <u>functions</u>

- 4 <u>A further example</u>
  - 4.1 <u>An example from electrical circuits</u>
- 5 Closing items
  - 5.1 Module summary
  - 5.2 <u>Achievements</u>
  - 5.3 Exit test

Exit module

# 1 Opening items

## **1.1 Module introduction**

Applications of differentiation are widespread throughout physics. For example, given the displacement from the origin of a moving object as a function of time, the corresponding velocity can be found by differentiating that function. Or, given a simple electrical circuit consisting of a resistor and an inductor connected in series with a charged capacitor and a switch (i.e. an *LCR* circuit), the potential differences across the inductor and resistor are, respectively,  $L \frac{dI}{dt}(t)$  and RI(t) where I(t) is the current in the circuit at time t after the switch is closed and L

and R are constants. It is also the case that in such a circuit  $I(t) = \frac{dq}{dt}(t)$  where q(t) is the charge on the

capacitor at time *t*. Because the need to differentiate arises so often in physics it is essential that you should be able to differentiate readily a wide variety of functions. The techniques of basic differentiation should enable you to differentiate certain standard functions such as powers, trigonometric functions, exponentials and logarithms, or certain combinations of those standard functions such as sums, constant multiples, products and quotients. This module goes further in that it introduces techniques that, when combined with those of basic differentiation, will allow you to differentiate almost all the functions of a single variable that you are likely to meet.

It is often the case that a physical quantity can be represented by a function of a variable that is itself a function of another variable. For example, the displacement from equilibrium of a one-dimensional simple harmonic oscillator may be represented by  $x = A \cos(\omega t + \phi)$ , but  $(\omega t + \phi)$  is itself a function of t, so we might write  $\theta(t) = (\omega t + \phi)$ , in which case we can write  $x = A \cos(\theta(t))$ . Such an expression makes it clear that x is a *function of a function* of t, and that to find the velocity of such an oscillator we need to be able to differentiate a function of a function of t. Section 2 of this module describes functions of a function in more detail and introduces (in Subsection 2.2) the *chain rule* for their differentiate *implicit functions, inverse functions* and *parametric functions*, all of which are discussed in Subsections 2.3, 2.4 and 2.5.

If we want to find the acceleration of an object given its position then we must proceed via its velocity; the acceleration is the rate of change of the velocity, which is itself the rate of change of the position. Hence the process requires two successive differentiations. We say that the acceleration is the *second derivative* of the position of the object. Similarly, the potential difference across the inductor in the series *LCR* circuit mentioned earlier is proportional to dI/dt but I = dq/dt, so the potential difference is proportional to the second derivative of the charge. Clearly, *second* (and *higher*) *derivatives* are also of interest to physicists, so they form the second major theme of this module, discussed in Section 3.

*Study comment* Having read the introduction you may feel that you are already familiar with the material covered by this module and that you do not need to study it. If so, try the *Fast track questions* given in Subsection 1.2. If not, proceed directly to *Ready to study?* in Subsection 1.3.

## 1.2 Fast track questions

**Study comment** Can you answer the following *Fast track questions*? If you answer the questions successfully you need only glance through the module before looking at the *Module summary* (Subsection 5.1) and the *Achievements* listed in Subsection 5.2. If you are sure that you can meet each of these achievements, try the *Exit test* in Subsection 5.3. If you have difficulty with only one or two of the questions you should follow the guidance given in the answers and read the relevant parts of the module. *However, if you have difficulty with more than two of the Exit questions you are strongly advised to study the whole module.* 

### **Question F1**

Find the first four derivatives of the following functions:

- (a)  $F(x) = 3\sin x + 4\cos x$
- (b)  $y = \log_e x$  x > 0



### **Question F2**

If  $x = a(\theta - \sin \theta)$  and  $y = a(1 - \cos \theta)$ , where *a* is a constant, find  $\frac{dy}{dx}$  and  $\frac{d^2y}{dx^2}$ .

#### **Question F3**

Find the first and second derivatives of the following functions:

- (a)  $F(t) = \exp[\alpha t + \sin(\omega t)]$  with respect to t, where  $\alpha$  and  $\omega$  are constants
- (b)  $F(x) = 5 \log_e(\sin^2 x + 1)$  with respect to x
- (c)  $F(x) = \arcsin(5x)$  with respect to x

#### Study comment

Having seen the *Fast track questions* you may feel that it would be wiser to follow the normal route through the module and to proceed directly to <u>*Ready to study?*</u> in Subsection 1.3.

Alternatively, you may still be sufficiently comfortable with the material covered by the module to proceed directly to the *Closing items*.





## **1.3 Ready to study?**

**Study comment** In order to study this module you should be familiar with the following terms: <u>derivative</u>, <u>differentiate</u>, <u>domain</u>, <u>function</u> and <u>inverse function</u>. You will need to be familiar with the following specific types of function: <u>exponential</u> <u>functions</u>, <u>logarithmic functions</u>, <u>power functions</u>, <u>trigonometric functions</u> (<u>cosine</u>, <u>sine</u>, <u>tangent</u>, <u>cosec</u>, <u>sec</u>, <u>cot</u>) and <u>inverse</u> <u>trigonometric functions</u> (<u>arccos</u>, <u>arcsin</u>, <u>arctan</u>). You should also know the meaning of the term <u>radian</u> and be aware of the need to express angles in radians when using them in the <u>arguments</u> of trigonometric functions. You should be able to differentiate <u>powers</u>, <u>exponential functions</u>, <u>logarithmic functions</u> and <u>trigonometric functions</u>, and to use the <u>sum rule</u>, <u>constant multiple rule</u>, <u>product rule</u> and <u>quotient rule of differentiation</u>. If you are unsure of any of these terms then you can review them by referring to the Glossary, which will also indicate where in *FLAP* they are developed. The following *Ready* to study questions will let you establish whether you need to review some of these topics before working through this module.

## **Question R1**

Which of the following formulae can be used to define a function of x? What restrictions are there on the admissible values of x?

(a)  $f(x) = x^5$ 

(b) 
$$y = \arcsin x$$
 (i.e.  $\sin y = x$ )

(c) 
$$y^2 = 4x^2$$

#### **Question R2**

For each of the following, express x as a function of y: (a)  $y = 9x^3$  (b)  $y = \tan x$  (c)  $y = e^{2x}$  (d)  $y = \log_e(3x)$ 

#### **Question R3**

Define the derivative of a function f(x) at x = a.







### **Question R4**

For each of the functions f(x) below find the derivative f'(x): (a)  $8x^6 + 6x^3 - 5x^2 - 2$  (b)  $3\sin x + 4\cos x$ 

#### **Question R5**

Find dy/dx for each of the following: (a)  $y = 6e^x$  (b)  $y = x^2 - 5 \log_e x$ 

#### **Question R6**

Differentiate the following functions of *x*: (a)  $x^2 e^x$  (b)  $x^3 \sin x$  (c)  $e^x \cos x$ (

(d) 
$$\frac{\log_e x}{3x^2 + x}$$
,  $x > 0$  (e)  $\frac{3\cos x}{2 + \sin x}$  (f)  $\frac{x}{2 + \cos x}$ 

FLAP	M4.3	Further differentiation	
COPYRI	GHT © 199	8 THE OPEN UNIVERSITY S570	V1.



A special note about  $\sqrt{x}$  Generally in *FLAP* we follow the convention that  $\sqrt{x}$  may be positive or negative. Thus  $\sqrt{4} = \pm 2$ . A consequence of this convention is that  $f(x) = \sqrt{x}$  does not define a function since it does not associate a *unique* value of f(x) with each value of x. This would be an exceptionally inconvenient convention to follow in this module so instead we adopt the convention that  $\sqrt{x}$  is positive. Of course, it remains true that the square roots of x may be positive or negative,  $\sqrt{x}$  or  $-\sqrt{x}$ , so within this convention we will call  $\sqrt{x}$  the positive square root of x, and not simply the square root. In a similar spirit  $x^{1/2} = \sqrt{x}$  will also be a positive quantity.

# 2 Derivatives of composite functions

## 2.1 A function of a function

In this subsection, we introduce the concept and notation of a *function of a function*  $\leq t$  by considering the example of a *simple harmonic oscillator*,  $\leq t$  such as a (frictionless) simple <u>pendulum</u> or a weight on an (ideal) spring. At time *t* the <u>displacement</u> *x* of such a simple harmonic oscillator from its equilibrium position (*x* = 0) is given by

$$x = A\cos\left(\omega t + \phi\right) \tag{1}$$

where A is the <u>amplitude</u> of the oscillation,  $\omega$  the <u>angular frequency</u> and  $\phi$  the <u>phase constant</u>. The expression inside the brackets,  $\omega t + \phi$ , is called the <u>phase</u>; it is a function of time, and its value determines the stage the oscillator has reached in its cycle of motion. The oscillator returns to the same position each time the phase increases by  $2\pi$ .  $\leq 2\pi$  Now, suppose that A = 5.00 cm,  $\omega = 0.60 \text{ s}^{-1}$  and  $\phi = \pi$ , and that you are asked to calculate the displacement of the oscillator at t = 10 s. To answer this question you would first need to evaluate the phase when t = 10 s. This is given by

 $\omega t + \phi = 0.60 \text{ s}^{-1} \times 10 \text{ s} + \pi = 9.14$  (to two decimal places)

and then substitute this value into Equation 1 to find

 $x = 5.00 \text{ cm} \times \cos(9.14) = -4.94 \text{ cm}$ 

In this example, x is a function of the expression  $(\omega t + \phi)$ , which is itself a function of t. For this reason x is said to be a **function** of t, or a **composite function** of t.

In Subsection 2.2 we will see how to differentiate such expressions, but for the moment we concentrate on reviewing the concept of and notation for a function of a function.

The use of boxes to represent the action of functions is helpful here. Figure 1 shows, in this form, the three functions f(t) = 5t + 1,  $f(t) = t^6$ ,  $f(t) = \sin t$ .

In each case the function converts an input value (the *argument* of the function) into an output value of the function. It is an inherent property of functions that a *single* output value corresponds to each valid input.



Figure 1 Box representation of a function.



Figure 2 Composite functions.

For the function of a function we use two boxes in series. Figure 2 shows the action of the two composite functions  $\sin(5t+1)$  and  $\cos(\omega t + \phi)$ .

In each case the output from the first box is used as the input for the second box.



Figure 3 General composite function.

In general, we can consider a composite function f(g(t)) as depicted in Figure 3. f(g(t)) is read as 'f of g of t'. The composite function can be made more user-friendly by writing u = g(t) so that the output is f(u). Hence, if we consider the composite function  $\sin(5t + 1)$ , we can write g(t) = 5t + 1 so that  $f(g(t)) = \sin(g(t))$  and we can denote g(t) by u so that  $f(u) = \sin u$  where, in this case, u = 5t + 1.

### **Question T1**

Draw a box representation of the following functions:

(a)  $\cos(3t-4)$  (b)  $(t^4+2)^3$ 



There are two observations that you may find useful when trying to determine whether or not a function is a composite. First, decide if the function definition can be read naturally by using the word 'of'. For example, in

 $h(x) = \log_{e}(x^{2}) \quad (x \neq 0) \quad \stackrel{\text{\tiny def}}{=} \quad$ 

the right-hand side can be read as 'log to base e of (x squared)', which helps to identify h(x) as a composite  $f(g(x)), \xrightarrow{@}$  where

 $f(x) = \log_e x$ 

and  $g(x) = x^2$ 

Second, think about how you would calculate function values on a calculator. For  $h(x) = \log_e (x^2)$ , you would proceed as follows:

*first* enter the value of *x* and square it,

then find the natural logarithm  $\log_e$  of the result.

A function of a function always involves applying *first* one process, *then* another to the result of the first. Table 1 shows some examples of composite functions.

Composite function	Read as	First	then
$\tan(3x)$	'tan of $3x$ '	find 3 <i>x</i>	take tan (of the result)
$\log_e(1/x)$	' $\log_e of 1/x$ '	find $1/x$	take log <sub>e</sub> (of the result)
e <sup>sin x</sup>	'exp $of \sin x$ '	find $\sin x$	take exp (of the result)

**Table 1**Some composite functions.

The following is a very important question. Make sure that you understand it before continuing.

## **Question T2**

For each of the following functions, decide whether F(x) is a composite function. If F(x) is composite, express F in the form f(g(x)), by writing down explicit expressions for u = g(x) and f(u).

- (a)  $F(x) = e^{2x}$
- (b)  $F(x) = e^x \sin x$
- (c)  $F(x) = \log_{e}(x^{3})$
- (d)  $F(x) = \sin(x^2 + 2x + 1)$
- (e)  $F(x) = \sin^2 x$  (Remember that  $\sin^2 x$  means  $(\sin x)^2$ )
- (f)  $F(x) = \sin^3 x$
- (g)  $F(x) = (\cos x)^{0.5}$



In general  $f(g(x)) \neq g(f(x))$ . The order in which the functions are applied is important.

This is easily illustrated by the following example. When *f* is the function 'add 3' and *g* is the function 'square' then  $g(f(x)) = (x + 3)^2$  but  $f(g(x)) = x^2 + 3$ . The only value of *x* for which  $(x + 3)^2 = x^2 + 3$  is x = -1, as you can verify, so it is generally true that  $f(g(x)) \neq g(f(x))$ . There are *some* pairs of functions for which f(g(x)) = g(f(x)); for example if *g* is 'cube' and *f* is 'square' then  $f(g(x)) = (x^3)^2 = x^6$  and  $g(f(x)) = (x^2)^3 = x^6$ , also. These are exceptions, however.

• Does f(g(x)) = g(f(x)) for the functions g(x) = 2x + 1, f(x) = 3x + 2?



F

When dealing with a composite function f(g(x)), care must be taken to ensure that the function is only applied to admissible values of x, i.e. to values of x that are within the *domain* of the composite function.

Consider the following three examples.

1  $g(x) = x^2 + 1$ ,  $f(x) = \log_e(x)$ Here  $f(g(x)) = \log_e(x^2 + 1)$ .

> The logarithmic function  $\log_e(x)$  is defined only if x > 0, that is, only if the input to the function is positive. However, in this case  $x^2 + 1 > 0$  for all x, so the composite function is well defined for all (real) values of x.

2 
$$g(x) = x^2 - 1, f(x) = x^{1/2}$$
  
Here  $f(g(x)) = (x^2 - 1)^{1/2}$ .

Any input value x will lead to a value of g(x), but the input to the function f must be non-negative. Hence values of x that satisfy  $x \ge 1$  or  $x \le -1$  are admissible, but values such that -1 < x < 1 are excluded from the domain of f(g(x)).

3 
$$g(x) = \sin(x), f(x) = \log_{e}(x)$$

Here  $f(g(x)) = \log_e(\sin(x))$ .

The values of *x* for which  $sin(x) \le 0$  are not admissible since they provide an unacceptable input for the log<sub>e</sub> function.

The box diagram presents a useful check. In Figure 4 we show the function  $\log_e(\sin(x))$ .



**Figure 4** The function  $\log_e(\sin(x))$ .

• What are the entry requirements for each box in Figure 4?

#### **Question T3**

If  $f(x) = (x + 1)^{1/2}$  and  $g(x) = \log_e x$  what are the restrictions on x in order that we may define f(g(x)) and g(f(x))?

## 2.2 The chain rule

It is often necessary to differentiate a function of a function. This can sometimes be achieved by using basic differentiation techniques. Here, we will consider two special cases where this is possible, and then we will generalize the results to provide a powerful general rule (the *chain rule*) that can be used to differentiate any function of a function.

### Using the product rule

Consider the function  $\sin^2 x$ .

i

This can be regarded as a function of a function, for if we write  $g(x) = \sin(x)$  and  $f(x) = x^2$ 

then  $f(g(x)) = (\sin x)^2 = \sin^2 x$ 

However, it can also be regarded as a product since  $\sin^2 x = \sin x \times \sin x$ , so it can be differentiated by means of the product rule to give

$$\frac{d}{dx}(\sin^2 x) = \frac{d}{dx}(\sin x \times \sin x) = (\cos x \times \sin x) + (\sin x \times \cos x)$$
  
e. 
$$\frac{d}{dx}(\sin^2 x) = 2\sin x \cos x$$

Now, the derivative of a function does not depend on how we choose to 'regard' the function. So, in this particular case, we have been able to use the product rule to find the derivative of a function of a function.

Similarly, the function  $\cos^2 x$  can be considered as a product, so

$$\frac{d}{dx}(\cos^2 x) = \frac{d}{dx}(\cos x \times \cos x)$$
  
= (-sin x × cos x) + [cos x × (-sin x)] = 2 cos x × (-sin x) = -2 cos x × sin x  
and  $\frac{d}{dx}(x^3 + 4)^2 = \frac{d}{dx}[(x^3 + 4) \times (x^3 + 4)]$   
= 3x<sup>2</sup> (x<sup>3</sup> + 4) + (x<sup>3</sup> + 4) × 3x<sup>2</sup>  
= 2(x<sup>3</sup> + 4) × 3x<sup>2</sup>

In each of these three cases the pattern is the same; we start with an expression of the form

q(x) = (function of  $x)^2$ 

and we find that

 $\frac{dq}{dx} = 2$ (function of *x*) × (derivative of function)

So, if  $q(x) = [p(x)]^2$ then  $q'(x) = 2p(x) \times p'(x)$ 

#### **Question T4**

Find the derivatives of the following composite functions:

(a)  $q(x) = (2x - 3)^2$ 

(b)  $q(x) = (3x^4 + 1)^2$ 

(c)  $q(x) = (x + \sin x)^2$ 



### Using the properties of the logarithmic function

The function  $\log_e(x^3)$  can be regarded as a function of a function, but thanks to the special properties of logarithmic functions it can also be written as  $3 \log_e x$ , and it then follows from the constant multiple rule that

$$\frac{d}{dx}\left[\log_{e}\left(x^{3}\right)\right] = 3 \times \frac{d}{dx}\left[\log_{e}\left(x\right)\right] = 3 \times \frac{1}{x} = \frac{3}{x}$$

So, once again, we have been able to use a technique of basic differentiation to find the derivative of a function of a function. In this case it would have been tempting to have taken the result that the derivative of  $\log_e (x)$  is 1/x and to have concluded that the derivative of  $\log_e x^3$  is  $1/x^3$ . But this is clearly wrong. In fact, the correct

answer, 
$$\frac{3}{x} = \frac{1}{x^3} \times 3x^2$$
 and the 'correction factor' of  $3x^2$  is the derivative of the function  $x^3$ 

• What is the derivative of  $\log_e(x^5)$ ?

We can summarize this result as follows:

if  $q(x) = \log_{e} [p(x)]$ then  $q'(x) = \frac{1}{p(x)} \times p'(x)$ 



## The general case — the chain rule

The two boxed results given above are special cases of a general rule for differentiating functions of functions. That general rule is known as the *chain rule*.

The <u>chain rule</u> If q(x) = f(g(x))then  $q'(x) = f'(g(x)) \times g'(x)$  (2a) Alternatively, if we write u = g(x) and q = f(u)then we can express the chain rule in the form  $\frac{dq}{dx} = \frac{dq}{du} \times \frac{du}{dx}$  (2b)

The chain rule, expressed in either of these equivalent forms is also known as the <u>function of a function rule</u>. You will also see the rule written in various 'mixed' notations such as  $\frac{dq}{dx} = f'(u) \times \frac{du}{dx}$ . When we use the chain rule in the form of Equation 2b,

$$\frac{dq}{dx} = \frac{dq}{du} \times \frac{du}{dx}$$
(Eqn 2b)

it is almost as if we are multiplying together two fractions, dq/du and du/dx, and cancelling the du terms to leave dq/dx. We most definitely are *not* doing this, but it must be admitted that the idea makes the rule easier to remember!

All of the results obtained earlier in this subsection using the product rule, or the special properties of logarithmic functions, can also be obtained from the chain rule. For example, if we look again at the function  $q(x) = \sin^2 x$  but we now identify  $g(x) = u = \sin x$  and  $q = u^2$ , the chain rule tells us that

$$q'(x) = \frac{dq}{du} \times \frac{du}{dx} = 2u \times \cos x = 2\sin x \cos x$$

Similarly, in the second example, if  $q(x) = (x^3 + 4)^2$  and we identify  $u = x^3 + 4$  and  $q = u^2$ 

then 
$$q'(x) = \frac{dq}{du} \times \frac{du}{dx} = 2u \times (3x^2) = 2(x^3 + 4) \times 3x^2 = 6x^2(x^3 + 4)$$

Also, if  $q(x) = \log_e (x^3)$  and we identify  $u = x^3$  and  $q = \log_e u$ 

then 
$$q'(x) = \frac{dq}{du} \times \frac{du}{dx} = \frac{1}{u} \times (3x^2) = \frac{3x^2}{x^3} = \frac{3}{x}$$

Moreover, the chain rule can be applied to many other composite functions that could not be differentiated using more elementary techniques. We can summarize the steps involved in applying the chain rule as follows:

*To differentiate a function of a function* q(x) = f(g(x)) *using the chain rule:* 

- 1 *Identify* u = g(x) and q = f(u)
- 2 *Differentiate* to find  $\frac{du}{dx}$  and  $\frac{dq}{du}$ .
- 3 *Multiply* the last two expressions to find  $\frac{dq}{dx}$ .
- 4 *Rewrite u* in terms of *x* and simplify.

Here are some worked examples to show how this procedure works in practice.

**Example 1** Find the derivative of  $e^{\sin x}$ .

Solution Let 
$$u = \sin x$$
 and  $q = e^{u}$   
then  $\frac{du}{dx} = \cos x$ ,  $\frac{dq}{du} = e^{u}$   
so  $\frac{dq}{dx} = \frac{dq}{du} \times \frac{du}{dx} = e^{u} \times \cos x$   
thus  $\frac{dq}{dx} = e^{\sin x} \times \cos x = \cos x e^{\sin x}$ 

**Example 2** Find the derivative of  $\sin(x^2 + 1)$ .

Solution Let  $u = x^2 + 1$  and  $q = \sin u$ then  $\frac{du}{dx} = 2x$ ,  $\frac{dq}{du} = \cos u$ so  $\frac{dq}{dx} = \frac{dq}{du} \times \frac{du}{dx} = \cos u \times 2x$ thus  $\frac{dq}{dx} = \cos (x^2 + 1) \times 2x = 2x \cos (x^2 + 1)$ 

#### **Question T5**

Using the chain rule, find the derivatives of the following functions: (a)  $e^{2x}$ , (b)  $exp(x^2)$ , (c)  $(x^2 + 1)^5$ , (d) sin(6x), (e) cos(3x), (f)  $log_e(e^x)$ , (g)  $log_e(1 + x^2)$ , (h)  $cos(\omega t + \phi)$ .



FLAPM4.3Further differentiationCOPYRIGHT © 1998THE OPEN UNIVERSITY\$570 V1.1

In practice you may have to deal with much nastier functions, and they may include functions of functions of functions or worse! This is where the chain rule really justifies its name since we can go on applying it as though adding links to a chain. For example, if q = f(g(h(x))) then we can let v = h(x), u = g(v) and q = f(u) and use the chain rule to obtain

$$\frac{dq}{dx} = \frac{dq}{du} \times \frac{du}{dv} \times \frac{dv}{dx} = f'(u) \times g'(v) \times h'(x)$$

In practice, when faced with this kind of problem, it is often easier to just repeatedly apply the usual two-step form of the chain rule. Part (c) of the next question will give you the chance to try this for yourself.

• Differentiate the following composite functions, which all arise in physical problems, with respect to the indicated variable.

(a) The Gaussian function, 
$$y = \frac{1}{\sigma\sqrt{2\pi}} \exp[-(x-m)^2/(2\sigma^2)]$$
,  
with respect to x, where  $\sigma$ , m and  $\pi$  are constants.

(b) The *Boltzmann factor*,  $y = e^{-E/kT}$ ,

with respect to T, where E and k are constants.

(c) The Planck function, 
$$y = \frac{2hc^2}{\lambda^5} \frac{1}{(e^{hc/\lambda kT} - 1)}$$
,

with respect to  $\lambda$ , where *h*, *c*, *k* and *T* are all constants.

## 2.3 Differentiating implicit functions

Functions are often specified *explicitly* in terms of equations or formulae such as  $f(x) = ax^2$  or  $\theta(t) = \omega t + \phi$ , where the dependent variable is isolated on the left-hand side as the *subject* of the equation. However, it is also possible to specify a function *implicitly* by means of a formula that relates the dependent and independent variables, but does not isolate the dependent variable as the subject. For instance, the formula

$$\sqrt{\frac{y}{a}} - x = 0 \tag{3}$$

implicitly defines y as a function of x, even though it does not do so explicitly. In this particular case a little algebraic manipulation soon leads to the explicit relationship  $y = ax^2$ , but there are also cases where an implicitly

defined function has no explicit representation at all. 2 In general, a dependent variable *y* will be defined implicitly as a function of an independent variable *x* if *x* and *y* are related by an equation of the form

F(x, y) = 0

where F(x, y) is a function of both x and y. A function y(x) defined in this way is called an <u>implicit function</u>.

The chain rule makes it possible to differentiate implicit functions by means of a technique known as <u>implicit</u> <u>differentiation</u>. As a simple example, suppose that y is defined as an implicit function of x by the equation

$$y^3 = x^5$$

Differentiating both sides of this equation (with respect to x) gives us

$$\frac{d}{dx}(y^3) = 5x^2$$

But, if we put  $u = y^3$  and use the chain rule  $\frac{du}{dx} = \frac{du}{dy} \times \frac{dy}{dx}$  we find

$$\frac{d}{dx}(y^3) = 3y^2 \frac{dy}{dx}$$

thus 
$$3y^2 \frac{dy}{dx} = 5x^4$$
 and hence  $\frac{dy}{dx} = \frac{5x^4}{3y^2}$ 

We can now use the original relationship between x and y to express the right-hand side entirely in terms of x. In this case,  $y^2 = x^{10/3}$ 

so 
$$\frac{dy}{dx} = \frac{5}{3}x^{2/3}$$

In physics, implicit differentiation often arises in proofs and derivations, and frequently involves functions that have no exact explicit representation.

### **Question T6**

Use the technique of implicit differentiation to find dy/dx if  $y^5 = \sin x$ . Leave your answer as an expression in both *x* and *y*.



## 2.4 Differentiating inverse functions

This subsection shows how the chain rule can be used to differentiate *inverse functions* such as the inverse trigonometric function  $\arcsin x$ . However, before introducing the general method for differentiating such functions we consider a simple problem that illustrates a useful ancillary rule.

• If  $y = x^{1/2}$ , write down dy/dx. Then write down an expression for x in terms of y, and hence find dx/dy as a function of y. Finally, express dx/dy in terms of x.

Notice that the expression for  $\frac{dy}{dx}$  in the last question is the reciprocal of that for  $\frac{dx}{dy}$ . This is illustrative of a very useful general rule, the **inversion rule**:

the inversion rule: 
$$\frac{dx}{dy} = 1 / \left(\frac{dy}{dx}\right)$$
 (4)

This looks as if we are finding the reciprocal of a fraction dy/dx. That is definitely *not* what we are doing, but it does make the rule easy to remember.

In a few cases the inversion rule is sufficiently powerful on its own to enable us to differentiate some inverse functions. For instance, using the inversion rule we can differentiate  $\log_e x$ , the inverse function of  $e^x$ . If  $y = \log_e x$ , then  $x = e^y$  and  $dx/dy = e^y$ . Now, using this result together with the inversion rule.

$$\frac{d(\log_{e} x)}{dx} = \frac{dy}{dx} = \frac{1}{\left(\frac{dx}{dy}\right)} = \frac{1}{e^{y}} = \frac{1}{x}$$

Often, though, the inversion rule is not enough and we have to use the chain rule to differentiate inverse functions. As an example, consider the problem of finding the derivative dy/dx when

 $y = \arcsin x$ 

æ

The graph of this function is shown in Figure 5. Taking the sine of both sides gives us

 $\sin y = \sin (\arcsin x) = x$ 

Now differentiate both the right and left-hand sides of this equation with respect to x. The right-hand side is simply 1, but to differentiate the left-hand side we have to apply the chain rule.



Figure 5 The graph of  $y = \arcsin x$ .



Now, an examination of Figure 5 shows that the graph of  $y = \arcsin x$  has a *positive* gradient throughout its domain of definition, so only *positive* values of  $\cos y$  are admissible and hence we must use the positive square root when writing the final answer.

Thus 
$$\frac{dy}{dx} = \frac{1}{\sqrt{1 - x^2}}$$

#### Table 2 records this result together with the derivatives of some other inverse functions.

f (x)	f'(x)
arcsin x	1
	$\sqrt{1-x^2}$
arccos x	
	$\sqrt{1-x^2}$
arctan x	$\frac{1}{1}$
	$1 + x^2$
arcsec x	$\frac{1}{r_0/r_0^2-1}$
arccosec y	$x \sqrt{x} = 1$
urceosee A	$\frac{1}{r\sqrt{r^2-1}}$
arccot x	-1
	$\overline{1+x^2}$

**Table 2**Derivatives of some inverse functions.

Finally let us look at a more complicated example that uses both the chain rule and the inversion rule.

**Example 3** Figure 6 shows the trajectory of a falling object released at point O from an aircraft moving horizontally with a constant speed u. The tangent at any point on the trajectory is inclined at an angle  $\theta$  to the horizontal as shown, and this angle increases throughout the fall. What is the rate of change of  $\theta$  with time?

Solution Assuming that air resistance may be neglected, and using the coordinate system shown in Figure 6, in which x increases to the right and y increases downwards, the components of velocity in the horizontal and vertical direction will be

$$\frac{dx}{dt} = u$$
 and  $\frac{dy}{dt} = gt$ 

where g is the magnitude of the acceleration due to gravity. Now, you should be able to see from Figure 6 that  $\tan \theta = dy/dx$ But using the chain rule and the inversion rule we find

$$\frac{dy}{dx} = \frac{dy}{dt} \times \frac{dt}{dx} = \frac{dy}{dt} / \frac{dx}{dt} = \frac{gt}{u}$$



Figure 6 Motion of an object released from an aircraft.

Thus, 
$$\tan \theta = \frac{gt}{u}$$

and from this we obtain  $\theta = \arctan\left(\frac{gt}{u}\right)$ 

So, to find the rate of change of  $\theta$  with *t*, i.e.  $\frac{d\theta}{dt}$ , we need to differentiate the inverse function  $\arctan\left(\frac{gt}{u}\right)$ .

To do this we first take the tangent of both sides:

$$\tan \theta = \tan \left[ \arctan \left( \frac{gt}{u} \right) \right] = \frac{gt}{u}$$

and then differentiate with respect to t. The right-hand side gives g/u, so applying the chain rule to the left-hand side we obtain

$$\sec^2 \theta \times \frac{d\theta}{dt} = \frac{g}{u}$$
  
so  $\frac{d\theta}{dt} = \frac{g}{u \sec^2 \theta}$ 

 FLAP
 M4.3
 Further differentiation

 COPYRIGHT © 1998
 THE OPEN UNIVERSITY
 \$570 V1.1

Now we only need to express sec<sup>2</sup>  $\theta$  in terms of *t*, and we can do this using a standard trigonometric identity  $\leq t \leq t$ 

and the expression for tan  $\theta$  we obtained earlier

$$\sec^2 \theta = 1 + \tan^2 \theta = 1 + \frac{g^2 t^2}{u^2}$$

Thus 
$$\frac{d\theta}{dt} = \frac{g}{u} \times \frac{1}{\left(1 + \frac{g^2 t^2}{u^2}\right)} = \frac{gu}{u^2 + g^2 t^2}$$

*A word of caution* If you differentiate the function  $\theta = \arctan(t)$  then,

as Table 2 indicates, you should find that  $\frac{d\theta}{dt} = \frac{1}{1+t^2}$ . It would be quite wrong to conclude from this that the process of differentiating  $\theta = \arctan\left(\frac{gt}{u}\right)$  can be accomplished by simply replacing *t* on the right-hand side by gt/u. You can obtain the right answer by replacing *t* by gt/u on both sides, but the safest way is to go through the full method as we have just done.  $\Box$ 

#### **Question T7**

Find the derivative of each of the following functions:

(a)  $\arcsin(x^2)$ , (b)  $\arccos(x^2 + 4)$  ((3), (c)  $\arctan(3 - x)$   $\Box$ 

$( \cap )$	
🕂	

## 2.5 Differentiating parametric functions

It is sometimes useful to express two variables x and y each in terms of a third variable called a **parameter**. For example, in *coordinate geometry*  $\leq$  the equation that represents a circle of radius a, centred on the origin, is usually written in the form

$$x^2 + y^2 = a^2$$

However, thanks to the trigonometric identity  $\cos^2 \theta + \sin^2 \theta = 1$ , the same circle can also be represented in terms of the parameter  $\theta$  by the pair of equations

$$x = a\cos\theta \tag{5a}$$

$$y = a\sin\theta \tag{5b}$$

where  $\theta$  may take any value in the range 0 to  $2\pi$ .

Eliminating  $\theta$  from Equations 5a and 5b (by squaring and adding the two equations) immediately yields the usual equation of the circle. Equations 5a and 5b are called the **parametric equations** of the circle. Functions defined in terms of parametric equations are called **parametric functions**. Whenever we describe the motion of a moving object by specifying its position coordinates *x*, *y* and *z* as functions of time, we are really writing down the parametric equations of the object's pathway, with time *t* as the parameter.

Returning to the case of the circle  $x^2 + y^2 = a^2$ , if we want to find dy/dx, the gradient of the tangent at a point on the circle, we can use the parametric equations and employ a variation of the chain rule, namely

$$\frac{dy}{dx} = \frac{dy}{d\theta} \times \frac{d\theta}{dx} = \frac{dy}{d\theta} / \frac{dx}{d\theta}$$
(6)  
Now,  $\frac{dy}{d\theta} = a\cos\theta$  and  $\frac{dx}{d\theta} = -a\sin\theta$   
so we obtain  $\frac{dy}{dx} = \frac{a\cos\theta}{-a\sin\theta} = -\cot\theta$ 

This is an example of **parametric differentiation**.

### Example 4

As illustrated in Figure 7, a projectile is fired into the air at an angle of 60° to the horizontal with a speed of  $u = 6 \text{ m s}^{-1}$ , so its initial horizontal velocity is  $u_x = u \cos(60^\circ) = 3 \text{ m s}^{-1}$ , and its initial vertical velocity is  $u_y = u \sin(60^\circ) = 3\sqrt{3} \text{ m s}^{-1}$ . What is the flight time for the projectile to reach the top of its trajectory (i.e. how long does it take to reach the point at which the tangent to the trajectory is horizontal)?

Solution If we neglect air resistance, and take upwards as the positive

y-direction, the equations describing its trajectory are  $\underline{\mathscr{D}}$ 

$$x = u_x t$$
 and  $y = u_y t - \frac{1}{2}gt^2$ 



Figure 7 Trajectory of a projectile.

where x and y are, respectively, the horizontal and vertical displacements from the point of projection at time t, and g is the magnitude of the acceleration due to gravity. The horizontal and vertical components of the velocity are given by

$$\frac{dx}{dt} = u_x$$
 and  $\frac{dy}{dt} = u_y - gt$ 

At the top of the trajectory the tangent to the trajectory is horizontal, therefore  $\frac{dy}{dx} = 0$  but, using the chain rule and the inversion rule

$$\frac{dy}{dx} = \frac{dy}{dt} \times \frac{dt}{dx} = \frac{dy}{dt} / \frac{dx}{dt} = \frac{u_y - gt}{u_x}$$

so at the top of the trajectory

$$\frac{u_y - gt}{u_x} = 0, \text{ i.e. } t = \frac{u_y}{g} \quad \Box$$

### **Question T8**

Find the derivative dy/dx for each of the following pairs of parametric equations:

- (a)  $x = a \cos \theta, y = b \sin \theta$
- (b)  $x = at^2, y = 2at$
- (c) x = ct, y = c/t



# 3 Second and higher derivatives

## 3.1 The derivative of a derivative

In the same way that we can differentiate a function f(x) to obtain its derivative (or derived function) f'(x), so we can differentiate the function f'(x) to obtain its derivative which is denoted f''(x). This is called the <u>second</u> <u>derivative</u> of f(x).

Hence if  $f(x) = 4x^3 + 7x^2 + 6x - 8$  it follows that

$$f'(x) = 12x^2 + 14x + 6$$

and f''(x) = 24x + 14

If we write y = f(x) and denote its derivative (sometimes called its *first derivative* in this context) by dy/dx, then an alternative notation for the second derivative is  $\frac{d^2y}{dx^2}$ .  $\leq$  For example, if  $y = 4\sin(2x) + e^{3x}$ , then the first derivative is

$$\frac{dy}{dx} = 8\cos(2x) + 3e^{3x}$$

and the second derivative is

$$\frac{d}{dx}\left(\frac{dy}{dx}\right) = \frac{d^2y}{dx^2} = 8 \times \left[-2\sin\left(2x\right)\right] + 3 \times (3e^{3x})$$
  
i.e. 
$$\frac{d^2y}{dx^2} = -16\sin\left(2x\right) + 9e^{3x}$$

Notice that the notation  $\frac{d^2y}{dx^2}$  is a rather natural one since it suggests that the operation of differentiation has been repeated twice. Indeed, the symbol d/dx is sometimes referred to as a <u>differential operator</u> since it conveys the instruction to differentiate whatever appears immediately to its right. Also notice the precise position of the superscript 2s in the second derivative symbol; it is the differential operator that is 'squared', not the independent variable y.

Some important physical quantities are often thought of as second derivatives. For instance, in kinematics

— the study of motion — <u>velocity</u> is defined as the rate of change of position, so  $v_x = \frac{dx}{dt}$  for example, but

<u>acceleration</u> is defined as the rate of change of velocity, so  $a_x = \frac{dv_x}{dt}$  and consequently we can regard

acceleration as a second derivative, with  $a_x = \frac{d^2x}{dt^2}$ . Indeed, derivatives with respect to time arise so often in physics that you will often see them denoted by a special notation that uses a dot to indicate differentiation; thus  $v_x = \dot{x}(t)$  and  $a_x = \ddot{x}(t)$ .

## **Question T9**

- Find f''(x) for each of the following functions:
- (a)  $f(x) = x^6 2x^2 + 7$
- (b) f(x) = ax + b, where *a* and *b* constants
- (c)  $f(x) = a \sin x + b \cos x$
- (d)  $f(x) = e^{3x}$
- (e)  $f(x) = \log_e (x^2 + 1)$
- (f) Rewrite your answers to parts (a) to (e) using  $\frac{d^2y}{dx^2}$  notation.

### **Question T10**

(a) If the *x*-coordinate of a moving object is given as a function of time by  $x(t) = pt + qt^2$ , find expressions for the components of velocity and acceleration in the *x*-direction.

(b) Find  $\ddot{x}(t)$  when  $x(t) = A \sin(\omega t)$  and when  $x(t) = B \cos(\omega t)$ .



## 3.2 Higher derivatives

Assuming that the necessary derivatives exist, we can differentiate a function y = f(x) as many times as we want. The third derivative is the derivative of the second derivative, the fourth derivative is the derivative of the third derivative and so on. All these are known collectively as <u>higher derivatives</u>, and we define them by

$$\frac{d^3y}{dx^3} = \frac{d}{dx} \left( \frac{d^2y}{dx^2} \right), \ \frac{d^4y}{dx^4} = \frac{d}{dx} \left( \frac{d^3y}{dx^3} \right), \text{ and so on.}$$

In general, the *n*<sup>th</sup> derivative is defined by 
$$\frac{d^n y}{dx^n} = \frac{d}{dx} \left( \frac{d^{n-1} y}{dx^{n-1}} \right)$$
 (7)

To be consistent with this notation we should write  $\frac{dy}{dx}$  as  $\frac{d^1y}{dx^1}$  but this is never done in practice.

In the alternative functional notation, derivatives higher than the third are usually denoted by lower case Roman numerals: f'(x), f''(x), f''(x),  $f^{(iv)}(x)$  ..., but the *n*<sup>th</sup> derivative is usually denoted  $f^{(n)}(x)$ .

### Example 5

Find the first three derivatives of  $y = \frac{1}{x^3}$ .

Solution

$$\frac{dy}{dx} = \frac{-3}{x^4}, \quad \frac{d^2y}{dx^2} = \frac{+12}{x^5}, \quad \frac{d^3y}{dx^3} = \frac{-60}{x^6} \quad \Box$$

♦ Find the first three derivatives of  $x^n$ , where  $n \ge 3$ . What happens if n = 2?

**Example 6** Find the first four derivatives of  $f(x) = 3x^4 - 8x^3 + 5x^2 - 6$ . Solution  $f'(x) = 12x^3 - 24x^2 + 10x$ 

 $f''(x) = 36x^2 - 48x + 10$ f'''(x) = 72x - 48 $f^{(iv)}(x) = 72 \quad \square$ 



**Example 7** Find the  $n^{\text{th}}$  derivative of  $f(x) = e^{3x}$ .

Solution The first, second and third derivatives are

 $f'(x) = 3e^{3x}, f''(x) = 3 \times 3e^{3x} = 3^2e^{3x}, \text{ and } f'''(x) = 3^2 \times 3e^{3x} = 3^3e^{3x}.$ 

It is clear from these that in general, the  $n^{\text{th}}$  derivative is given by

 $f^{(n)}(x) = 3^n \mathrm{e}^{3x} \quad \Box$ 

#### **Question T11**

Find the first four derivatives and the  $n^{\text{th}}$  derivative of the following functions:

- (a)  $y = f(x) = 4e^{5x}$
- (b)  $y = 3x^3$
- (c)  $y = A \cos(2x) + B \sin(2x)$  where A and B are constants.

(d)  $y = \log_e x$  where  $x \neq 0$ 



## 3.3 Second derivatives of implicit and parametric functions

The techniques we have accumulated so far to obtain f'(x) from f(x) can, in most cases, be applied to f'(x) to obtain f''(x) with no major difficulties. There are, however, two points which need great care. First is the fact that

$$\frac{dx}{dy} = 1 / \left(\frac{dy}{dx}\right) \text{ is an exception}$$
$$\frac{d^2x}{dy^2} \quad \text{and} \quad 1 / \left(\frac{d^2y}{dx^2}\right) \text{ are not generally equal.}$$

Consider, for example the relationship

$$y = \frac{1}{x}$$

Differentiating this expression twice we obtain

 $\frac{dy}{dr} = -\frac{1}{r^2}$  and  $\frac{d^2y}{dr^2} = +\frac{2}{r^3}$ Now, if  $x = \frac{1}{y}$ ,  $\frac{dx}{dy} = -\frac{1}{y^2}$  and  $\frac{d^2x}{dy^2} = +\frac{2}{y^3}$ 

So, while it is true that 
$$\frac{dx}{dy} = \frac{-1}{y^2} = -x^2 = 1 / \left(\frac{dy}{dx}\right)$$

it is also the case that  $\frac{d^2x}{dy^2} \neq 1/\left(\frac{d^2y}{dx^2}\right)$ 

$$\frac{dy^2}{dy^2} \neq \frac{1}{dx^2}$$

since 
$$\frac{d^2x}{dy^2} = \frac{2}{y^3} = 2x^3$$
, whereas  $1/(\frac{d^2y}{dx^2}) = 1/(\frac{2}{x^3}) = \frac{x^3}{2}$ 

FLAP M4.3 Further differentiation S570 V1.1 COPYRIGHT © 1998 THE OPEN UNIVERSITY

We also need to take great care over parametric differentiation. We have seen that for the pair of equations

$$x = a \cos \theta \quad \text{and} \quad y = a \sin \theta$$
$$\frac{dy}{dx} = \frac{dy}{d\theta} \times \frac{d\theta}{dx} = \frac{dy}{d\theta} / \frac{dx}{d\theta} = \frac{a \cos \theta}{-a \sin \theta} = -\cot \theta$$
But to obtain  $\frac{d^2y}{dx^2}$  we need to determine  $\frac{d^2y}{dx^2} = \frac{d}{dx}(-\cot \theta)$ .

This can be done with the aid of the chain rule, either by writing  $z = -\cot \theta$  and using

$$\frac{dz}{dx} = \frac{dz}{d\theta} \times \frac{d\theta}{dx}$$

or more directly, by writing

$$\frac{d}{dx}(-\cot\theta) = \frac{d}{d\theta}(-\cot\theta) \times \frac{d\theta}{dx}$$

In either case we use the inversion rule to replace  $d\theta/dx$  by the reciprocal of  $dx/d\theta$  and hence obtain

$$\frac{d^2y}{dx^2} = \frac{d}{d\theta}(-\cot\theta) \Big/ \frac{dx}{d\theta} = \frac{+\csc^2\theta}{-a\sin\theta} = -\frac{1}{a}\csc^3\theta$$

### Example 8

If 
$$x = at^2$$
 and  $y = 2at$ , determine  $\frac{d^2y}{dx^2}$ .  
Solution  $\frac{dx}{dt} = 2at$  and  $\frac{dy}{dt} = 2a$   
so  $\frac{dy}{dx} = \frac{dy}{dt} \times \frac{dt}{dx} = \frac{dy}{dt} / \frac{dx}{dt} = \frac{2a}{2at} = \frac{1}{t}$   
hence  $\frac{d^2y}{dx^2} = \frac{d}{dx} \left(\frac{dy}{dx}\right) = \frac{d}{dx} \left(\frac{1}{t}\right)$ 

using the chain rule, we find

$$\frac{d^2y}{dx^2} = \frac{d}{dt} \left(\frac{1}{t}\right) \times \frac{dt}{dx} = -\frac{1}{t^2} \times \frac{dt}{dx}$$

and using the inversion rule, we find

$$\frac{d^2y}{dx^2} = \frac{-1}{t^2} \Big/ \frac{dx}{dt} = \frac{-1}{t^2} \frac{1}{2at} = \frac{-1}{2at^3}$$

It is worth observing that implicit differentiation provides an alternative way of dealing with this example. To adopt this approach start by noting that  $y^2 = 4a^2t^2 = 4a \times at^2 = 4ax$ .

So implicit differentiation of this with respect to *x* gives us

$$2y\frac{dy}{dx} = 4a$$

A second implicit differentiation, in which  $y \frac{dy}{dx}$  is treated as a product, gives

$$2y\frac{d^2y}{dx^2} + \frac{2dy}{dx} \times \frac{dy}{dx} = 0$$
  
so  $2 \times 2at \times \frac{d^2y}{dx^2} + 2\frac{1}{t} \times \frac{1}{t} = 0$   
i.e.  $4at\frac{d^2y}{dx^2} + \frac{2}{t^2} = 0$   
hence, as before  $\frac{d^2y}{dx^2} = \frac{-2}{t^2} \times \frac{1}{4at} = \frac{-1}{2at^3}$ 

 FLAP
 M4.3
 Further differentiation

 COPYRIGHT
 © 1998
 THE OPEN UNIVERSITY
 \$570 V1.1

## **Question T12**

Find  $\frac{d^2y}{dx^2}$  for each of the following pairs of parametric equations: (a)  $x = \cos \theta$ ,  $y = \sin \theta$ (b)  $x = a \cos \theta$ ,  $y = b \sin \theta$ 

(c) x = ct, y = c/t



# 4 A further example

We will end by tackling a set of related electrical problems — all of which involve a circuit containing an inductor and capacitor (an LC circuit). Working through each of the steps in these problems for yourself will help you to review what you have learned in this module.

## 4.1 An example from electrical circuits

In a <u>series LC circuit</u> the charge q(t) on the <u>capacitor</u> at time t > 0 satisfies the equation

$$L\frac{d^2q}{dt^2} + \frac{1}{C}q = 0 \tag{8}$$

where L and C are constants, known as the inductance and capacitance, respectively.

The first problem we consider is that of showing that

$$q(t) = A\cos\left(\frac{t}{\sqrt{LC}}\right) + B\sin\left(\frac{t}{\sqrt{LC}}\right)$$
(9)

satisfies Equation 8 for arbitrary values of the constants A and B.

To do this we need to deduce an expression for  $d^2q/dt^2$  from Equation 9 and substitute it into Equation 8. The first step is to find dq/dt from Equation 9. Now, q(t) is the sum of two terms, each of which is a function of a function. Taking just the second term and calling it y we have  $y = B \sin\left(\frac{t}{\sqrt{LC}}\right)$  and if we put  $u = \frac{t}{\sqrt{LC}}$  we find  $y = B \sin u$ . From this, we see  $\frac{du}{dt} = \frac{1}{\sqrt{LC}}$  and  $\frac{dy}{du} = B \cos u$ , and if we then use the chain rule, we find  $\frac{dy}{dt} = \frac{dy}{du} \times \frac{du}{dt} = B \cos u \times \frac{1}{\sqrt{LC}} = \frac{B}{\sqrt{LC}} \cos u = \frac{B}{\sqrt{LC}} \cos\left(\frac{t}{\sqrt{LC}}\right)$ 

• If we now repeat the process for the first term in Equation 9,

$$q(t) = A\cos\left(\frac{t}{\sqrt{LC}}\right) + B\sin\left(\frac{t}{\sqrt{LC}}\right)$$
(Eqn 9)

what is the derivative of the term?

$$y = A \cos\left(\frac{t}{\sqrt{LC}}\right)$$

 $\mathbf{P}$ 

FLAPM4.3Further differentiationCOPYRIGHT © 1998THE OPEN UNIVERSITY\$570 V1.1

• From the above discussion, what is dq/dt from Equation 9?

$$q(t) = A\cos\left(\frac{t}{\sqrt{LC}}\right) + B\sin\left(\frac{t}{\sqrt{LC}}\right)$$
(Eqn 9)

So we now know dq/dt. We now need to find  $\frac{d^2q}{dt^2}$ 

What is the derivative of 
$$y = \frac{-A}{\sqrt{LC}} \sin\left(\frac{t}{\sqrt{LC}}\right)$$
?

• What is the derivative of 
$$y = \frac{B}{\sqrt{LC}} \cos\left(\frac{t}{\sqrt{LC}}\right)?$$

FLAP	M4.3	Further dit	ferentiation	
COPYRI	GHT © 1	1998	THE OPEN UNIVERSITY	S570 V1.1

ſ	$\cap$	٦
l	Ţ	





What is  $\frac{d^2q}{dt^2}$ ?



Therefore, if we substitute this result (and Equation 9) into Equation 8,

$$q(t) = A\cos\left(\frac{t}{\sqrt{LC}}\right) + B\sin\left(\frac{t}{\sqrt{LC}}\right) \quad \text{(Eqn 9)} \qquad \qquad L\frac{d^2q}{dt^2} + \frac{1}{C}q = 0 \quad \text{(Eqn 8)}$$

we find

$$L\frac{d^{2}q}{dt^{2}} + \frac{1}{C}q = L\left[\frac{-A}{LC}\cos\left(\frac{t}{\sqrt{LC}}\right) - \frac{B}{LC}\sin\left(\frac{t}{\sqrt{LC}}\right)\right] + \frac{1}{C}\left[A\cos\left(\frac{t}{\sqrt{LC}}\right) + B\sin\left(\frac{t}{\sqrt{LC}}\right)\right]$$
$$= \frac{-A}{C}\cos\left(\frac{t}{\sqrt{LC}}\right) - \frac{B}{C}\sin\left(\frac{t}{\sqrt{LC}}\right) + \frac{A}{C}\cos\left(\frac{t}{\sqrt{LC}}\right) + \frac{B}{C}\sin\left(\frac{t}{\sqrt{LC}}\right) = 0$$

Thus the given expression (Equation 9) does satisfy the equation  $L\frac{d^2q}{dt^2} + \frac{1}{C}q = 0$ , irrespective of the values of *A* and *B*.

Now we can consider a related problem. Given that Equation 9 provides a solution to Equation 8 for *any* values of A and B, what are the specific choices of A and B needed to ensure that at time t = 0 the charge on the capacitor has the value  $q_0$  and the rate of flow of charge in the circuit is zero? In other words, what choices of A and B ensure that

$$q(0) = q_0$$
 and  $\frac{dq}{dt}(0) = 0$ 

To satisfy the second of these conditions we require

$$-\frac{A}{\sqrt{LC}}\sin(0) + \frac{B}{\sqrt{LC}}\cos(0) = 0$$
  
i.e. 
$$\frac{B}{\sqrt{LC}} = 0$$

We must therefore choose B = 0, so  $q = A \cos\left(\frac{t}{\sqrt{LC}}\right)$ 

To satisfy the additional condition that  $q(0) = q_0$  we require

 $A\cos(0) = q_0$  i.e.  $A = q_0$ 

so the solution satisfying both the given initial conditions is

$$q(t) = q_0 \cos\left(\frac{t}{\sqrt{LC}}\right)$$

FLAPM4.3Further differentiationCOPYRIGHT© 1998THE OPEN UNIVERSITY\$570 V1.1

# 5 Closing items

## 5.1 Module summary

- 1 A *function of a function* produces an output by applying *first* one process, *then* another to an input.
- 2 In general  $f(g(x)) \neq g(f(x))$ . The order in which the functions are applied is important.
- 3 When dealing with a <u>composite function</u> f(g(x)), care must be taken to ensure that the function is only applied to admissible values of x, i.e. to values of x that are within the <u>domain</u> of the composite function.
- 4 A function of a function can be differentiated using the <u>chain rule</u>, which states that if u = g(x) and q = f(u), then

$$\frac{dq}{dx} = \frac{dq}{du} \times \frac{du}{dx} = f'(u) \times g'(x)$$
(Eqn 2)

5 An *implicit function* is a function that is defined by means of a relation such as F(x, y) = 0. The chain rule makes it possible to differentiate implicit functions by the technique of *implicit differentiation*.

e.g. if 
$$y^3 = x^5$$
 then  $3y^2 \frac{dy}{dx} = 5x^4$ , so  $\frac{dy}{dx} = \frac{5x^4}{3y^2} = \frac{5}{3}x^{2/3}$ 

6 According to the *inversion rule* 

$$\frac{dx}{dy} = 1 / \left(\frac{dy}{dx}\right)$$
(Eqn 4)

- 7 *Inverse functions* can be differentiated by applying the inversion rule and the chain rule.
- 8 If x and y are both defined in terms of a <u>parameter</u>  $\theta$ , then the derivative  $\frac{dy}{dx}$  may be determined by the technique of <u>parametric differentiation</u>

$$\frac{dy}{dx} = \frac{dy}{d\theta} \times \frac{d\theta}{dx} = \frac{dy}{d\theta} / \frac{dx}{d\theta}$$
(Eqn 6)

9 If y = f(x), then the <u>*n*th</u> <u>derivative</u> of y is defined by

$$\frac{d^n y}{dx^n} = \frac{d}{dx} \left( \frac{d^{n-1} y}{dx^{n-1}} \right)$$
(Eqn 7)

The first four derivatives of f(x) may also be represented by f'(x), f''(x), f''(x),  $f^{(iv)}(x)$ , and the  $n^{\text{th}}$  derivative by  $f^{(n)}(x)$ .

## 5.2 Achievements

Having completed this module, you should be able to:

- A1 Define the terms that are emboldened and flagged in the margins of the module.
- A2 Identify a function of a function.
- A3 Use the chain rule to find the derivative of a function of a function.
- A4 Find the derivative of an inverse function.
- A5 Find the derivative of a function defined parametrically or implicitly.
- A6 Find the second derivative of a function of a function.
- A7 Find the second derivative of an inverse function.
- A8 Find the second derivative of a function defined parametrically or implicitly.
- A9 Find the  $n^{\text{th}}$  derivative of a function.

A10 Recognize and use the different notations for higher derivatives.

*Study comment* You may now wish to take the *Exit test* for this module which tests these Achievements. If you prefer to study the module further before taking this test then return to the *Module contents* to review some of the topics.

## 5.3 Exit test

*Study comment* Having completed this module, you should be able to answer the following questions, each of which tests one or more of the *Achievements*.

### **Question E1**

(A2) Which of the following is a function of a function? If it is necessary to restrict the values of *x*, then say so.

- (a)  $F(x) = \sin(3x)$
- (b)  $F(x) = \log_e (1 x^2)$
- (c)  $y^3 = x$ .

## **Question E2**

- (A2 and A3) Find the derivative of:
- (i) each of the functions in Question E1,

(ii) f(g(x)) and g(f(x)), where  $u = g(x) = x^3 + 2$  and f(x) = 5x + 4.

FLAPM4.3Further differentiationCOPYRIGHT© 1998THE OPEN UNIVERSITY\$570 V1.1





### **Question E3**

(A2, A3 and A4) Find the derivative dy/dx of  $y = \arccos(3x - 2)$ .

#### **Question E4**

(A2, A3 and A5) Find the derivative dy/dx when

 $x = 2 + 3\sqrt{2}t$  and  $y = 1 + 3\sqrt{2}t - 4.9t^2$ 

### **Questions E5**

(A2 to A8) Find the second derivatives of the functions in Questions E1, E3 and E4. If it is necessary to restrict the values of *x*, then say so.







### **Question E6**

(A6 and A9) Find the first five derivatives and the  $n^{\text{th}}$  derivative of the following functions:

- (a)  $f(x) = x^6 2x^4 x^3 + 6x$
- (b)  $f(x) = xe^x$



*Study comment* This is the final *Exit test* question. When you have completed the *Exit test* go back to Subsection 1.2 and try the *Fast track questions* if you have not already done so.

If you have completed **both** the *Fast track questions* and the *Exit test*, then you have finished the module and may leave it here.

