

연쇄법칙

(The Chain Rule)

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$$\left[\begin{array}{l} g \text{ is differentiable at } x \\ f \text{ is differentiable at } g(x) \\ F = f \circ g \text{ , } F(x) = f(g(x)) \\ y = f(u) \end{array} \right.$$

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$$\begin{aligned} f(u+k) - f(u) &= f'(u) \cdot k + k \cdot \varepsilon_2(k) \\ f(g(x+h)) - f(g(x)) &= \{f'(u) + \varepsilon_2(g(x+h) - g(x))\} \{g(x+h) - g(x)\} \end{aligned}$$

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$$\begin{aligned} f(u+k) - f(u) &= f'(u) \cdot k + k \cdot \varepsilon_2(k) \\ &\quad (\text{Let } k = g(x+h) - g(x) \text{ , } g(x+h) = g(x) + k = u + k) \\ f(g(x+h)) - f(g(x)) &= \{f'(u) + \varepsilon_2(g(x+h) - g(x))\} \{g(x+h) - g(x)\} \\ &= \{f'(u) + \varepsilon_2(g(x+h) - g(x))\} \{g'(x) + \varepsilon_1(h)\} \cdot h \end{aligned}$$

$$F'(x)$$

Proof.

$$\varepsilon_1(h) = \begin{cases} \frac{g(x+h) - g(x)}{h} - g'(x) & , \quad h \neq 0 \\ 0 & , \quad h = 0 \end{cases} \quad \varepsilon_1 \text{ is continuous at } h = 0 \text{ (}\because g \text{ is differentiable at } x)$$

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$$F'(x) = \lim_{h \rightarrow 0} \frac{f(g(x+h)) - f(g(x))}{h}$$

The Chain Rule

▶ Start

Proof.

$$\varepsilon_1(h) = \begin{cases} \frac{g(x+h) - g(x)}{h} - g'(x) & , \quad h \neq 0 \\ 0 & , \quad h = 0 \end{cases} \quad \varepsilon_1 \text{ is continuous at } h = 0 \text{ (}\because g \text{ is differentiable at } x)$$

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The Chain Rule

▶ Start

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The Chain Rule

▶ Start

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$$\varepsilon_1(h) = \begin{cases} \frac{g(x+h) - g(x)}{h} - g'(x) & , \quad h \neq 0 \\ 0 & , \quad h = 0 \end{cases} \quad \varepsilon_1 \text{ is continuous at } h = 0 \quad (\because g \text{ is differentiable at } x)$$

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The Chain Rule

▶ Start

Proof.

$$\varepsilon_1(h) = \begin{cases} \frac{g(x+h) - g(x)}{h} - g'(x) & , \quad h \neq 0 \\ 0 & , \quad h = 0 \end{cases} \quad \varepsilon_1 \text{ is continuous at } h = 0 \quad (\because g \text{ is differentiable at } x)$$

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▶ Home

END