Chain rule:

y = f(g(x)). What is y'?

$$\begin{aligned} & \left[f(g(x)) \right]' = \lim_{h \to 0} \frac{f(g(x+h)) - f(g(x))}{h} \\ & = \lim_{h \to 0} \frac{f(g(x+h)) - f(g(x))}{g(x+h) - g(x)} \frac{g(x+h) - g(x)}{h} \\ & = \lim_{h \to 0} \frac{f(g(x+h)) - f(g(x))}{g(x+h) - g(x)} \lim_{h \to 0} \frac{g(x+h) - g(x)}{h} \end{aligned}$$

Let u = g(x) and v = g(x + h). Note that u is fixed as $h \to 0$ and $v \to u$ as $h \to 0$. Thus,

$$\lim_{h \to 0} \frac{f(g(x+h)) - f(g(x))}{g(x+h) - g(x)} = \lim_{v \to u} \frac{f(v) - f(u)}{v - u} = f'(u)$$

Therefore,

$$[f(g(x))]' = f'(g(x))g'(x)$$

Ex: find $(\sin(x^2))'$

Ex: find $(\sin(\cos(2x+1)))'$

Ex: find the vertical velocity y'(t) knowing the trajectory y = y(x) and the horizontal velocity x'(t).

Tips:

With u = u(x), we have

$$\frac{d}{dx}[\sin u] = u'\cos u$$

$$\frac{d}{dx}[e^u] = u'e^u$$

$$\frac{d}{dx}[f(u)] = u'f(u)$$