

### How to correct the flaw in the Proof of Chain Rule

We will start by asking: So what if  $g$  is a function for which  $g(x) = g(a)$  for lots of numbers  $x \neq a$ ? The Chain Rule should hold in this case as well. How can we fix the flaw and make a proof that works for all differentiable functions  $g$ ?

One way to proceed is to make a new function that is like:  $\frac{f(g(x))-f(g(a))}{g(x)-g(a)}$  (the source of the problem), but which won't care whether  $g(x)$  equals  $g(a)$  or not. This can be done as follows. Start with <sup>1</sup>

$$F(u) = \begin{cases} \frac{f(u)-f(g(a))}{u-g(a)} & \text{if } u \neq g(a) \\ f'(g(a)) & \text{if } u = g(a) \end{cases} \quad (1)$$

So that for any  $x$ ,

$$F(g(x)) = \begin{cases} \frac{f(g(x))-f(g(a))}{g(x)-g(a)} & \text{if } g(x) \neq g(a) \\ f'(g(a)) & \text{if } g(x) = g(a) \end{cases} \quad (2)$$

Clearly the definition of  $f'(g(a))$  and (1) guarantee that

$\lim_{u \rightarrow g(a)} F(u) = F(g(a))$  (i.e.  $F$  is continuous at " $g(a)$ "); therefore, since  $\lim_{x \rightarrow a} g(x) = g(a)$ , the Continuity Theorem (2nd Theorem in the lectures of Section 1.4) implies that

$$\lim_{x \rightarrow a} F(g(x)) = F(\lim_{x \rightarrow a} g(x)) = F(g(a)) \stackrel{\text{by (2)}}{=} f'(g(a)) \quad (3)$$

Moreover, (2) implies the following lemma, which says that  $F(g(x))$  and  $\frac{f(g(x))-f(g(a))}{g(x)-g(a)}$  are similar enough to afford a route around the flaw in the crucial limit computation.

**Lemma** For any  $x \neq a$

$$\underbrace{\frac{f(g(x)) - f(g(a))}{x - a}}_{(E)} = F(g(x)) \cdot \underbrace{\frac{g(x) - g(a)}{x - a}}_{(D)} \quad (4)$$

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<sup>1</sup>Here, " $u$ " is a pure variable rather than a stand-in for  $g(x)$ .