

Substitution of Variables

This paper deals with substituting variables in functions with respect to derivation. We work with a polynomial and an exponential function.

Hope I can help you with learning quantum mechanics.

Case 1: We substitute within a polynomial

We use a polynomial function:

$$u(x) = x^2 + 3 \cdot x + 5$$

We get the derivatives:

$\frac{du(x)}{dx} = 2 \cdot x + 3$	$\frac{d^2u(x)}{dx^2} = 2$
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We use a new variable y :

$$y(x) := a \cdot x^2$$

$$x(y) := \sqrt{\frac{y}{a}}$$

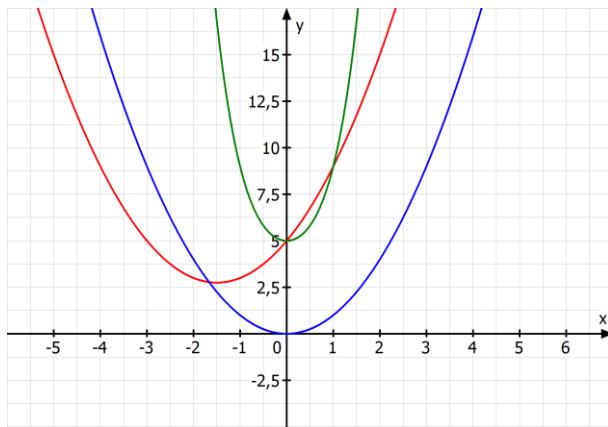
The derivatives:

$\frac{dy(x)}{dx} = 2 \cdot a \cdot x$	$\frac{d^2y(x)}{dx^2} = 2 \cdot a$
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We get a new function:

$$h := u(y(x)) = a^2 \cdot x^4 + 3 \cdot a \cdot x^2 + 5$$

We plot this with $a := 1$:



1. $f(x) = x^2 + 3 \cdot x + 5$ 2. $f(x) = 1 \cdot x^2$ 3. $f(x) = 1 \cdot x^4 + 3 \cdot x^2 + 5$

We can look at h as a function of y :	We can look at h as a function of x :
$h(y) = y^2 + 3 \cdot y + 5$ <p>Note: This is essentially the same function as $u(x)$. We renamed the variable x to y.</p>	$h(x) = (y(x))^2 + 3 \cdot y(x) + 5 =$ $(a \cdot x^2)^2 + 3 \cdot a \cdot x^2 + 5 =$ $a^2 \cdot x^4 + 3 \cdot a \cdot x^2 + 5$ <p>Note: This is a new function. We substituted the variable x by a function $y(x)$.</p>

We get new derivatives.

$\frac{d(h(y))}{dy} = 2 \cdot y + 3$	$\frac{d(h(x))}{dx} = 4 \cdot a^2 \cdot x^3 + 6 \cdot a \cdot x$
$\frac{d^2(h(y))}{dy^2} = 2$	$\frac{d^2(h(x))}{dx^2} = 12 \cdot a^2 \cdot x^2 + 6 \cdot a =$

We can express the derivatives via the other variable.

$\frac{d(h(y))}{dy} =$ $2 \cdot y(x) + 3 =$ $2 \cdot a \cdot x^2 + 3$	$\frac{d(h(x))}{dx} =$ $4 \cdot a^2 \cdot x^3 + 6 \cdot a \cdot x =$ $\frac{1}{x} \cdot (4 \cdot a^2 \cdot x^4 + 6 \cdot a \cdot x^2) =$ $\frac{1}{x} \cdot (4 \cdot y^2 + 6 \cdot y) =$ $\sqrt{\frac{y}{a}} \cdot (4 \cdot y^2 + 6 \cdot y)$
$\frac{d^2(h(y))}{dy^2} = 2$	$\frac{d^2(h(x))}{dx^2} =$ $a \cdot (12 \cdot a \cdot x^2 + 6) =$ $a \cdot (12 \cdot y + 6)$

We can mix the derivatives of second order. We try:

$\frac{d^2}{dxdy}$	$\frac{d^2}{dydx}$
$\frac{d^2(h)}{dxdy} = \frac{d}{dy} \left(\frac{d(h)}{dx} \right) =$ $\frac{d}{dy} \left(\sqrt{\frac{a}{y}} \cdot (4 \cdot y^2 + 6 \cdot y) \right) =$ $\frac{d}{dy} \left(\sqrt{a} \cdot \left(4 \cdot y^{\frac{3}{2}} + 6 \cdot y^{\frac{1}{2}} \right) \right) =$ $\sqrt{a} \cdot \left(4 \cdot \frac{3}{2} \cdot y^{\frac{1}{2}} + 6 \cdot \frac{1}{2} \cdot y^{-\frac{1}{2}} \right) =$ $\sqrt{a} \cdot \left(6 \cdot y^{\frac{1}{2}} + 3 \cdot y^{-\frac{1}{2}} \right) =$ $\sqrt{\frac{a}{y}} \cdot (6 \cdot y + 3)$	$\frac{d^2(h)}{dydx} = \frac{d}{dx} \left(\frac{d(h)}{dy} \right) =$ $\frac{d}{dx} (2 \cdot a \cdot x^2 + 3) =$ $4 \cdot a \cdot x$
We can express y by x : $y = a \cdot x^2$	We can express x by y : $x = \sqrt{\frac{y}{a}}$
$\frac{d^2(h)}{dxdy} = \sqrt{\frac{a}{y}} (6 \cdot y + 3) =$ $\frac{1}{x} \cdot (6 \cdot a \cdot x^2 + 3)$	$\frac{d^2(h)}{dydx} = 4 \cdot \sqrt{ay}$

Substitution of Variables

We check the chain rule:

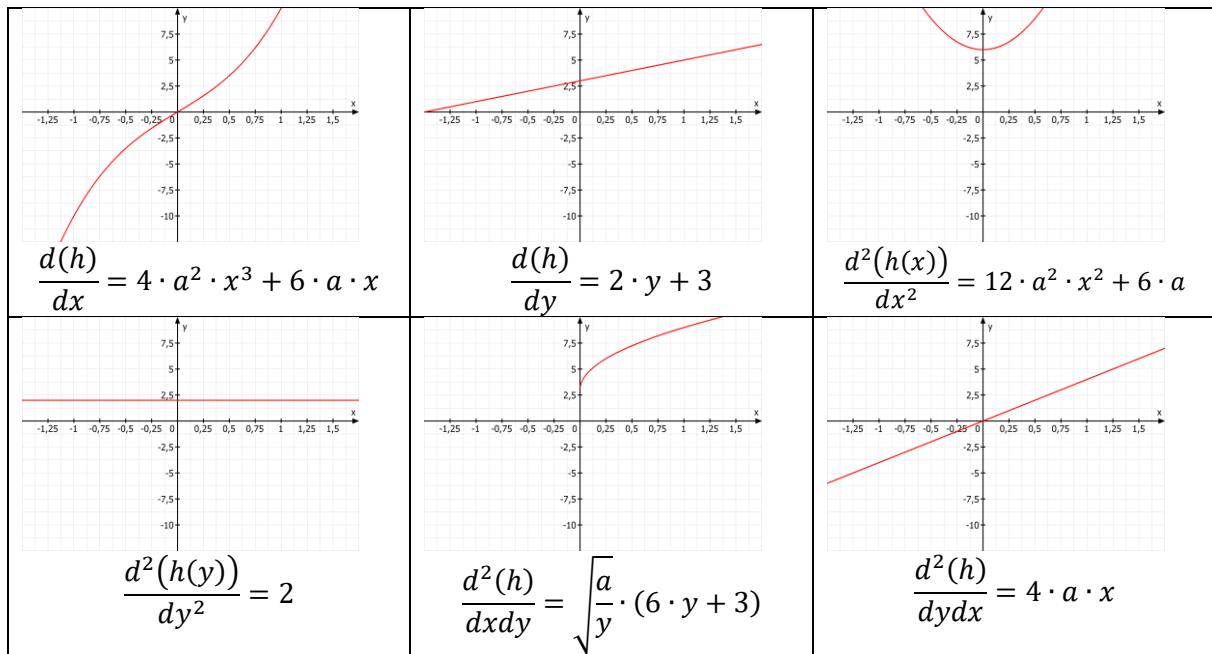
$\frac{d(h)}{dx} = \frac{d(h)}{dy} \cdot \frac{dy}{dx} =$ $(2 \cdot y + 3) \cdot (2 \cdot a \cdot x) =$ $(2 \cdot a \cdot x^2 + 3) \cdot (2 \cdot a \cdot x) =$ $4 \cdot a^2 \cdot x^3 + 6 \cdot a \cdot x$	$\frac{d(h)}{dx} = 4 \cdot a^2 \cdot x^3 + 6 \cdot a \cdot x$
$\frac{d(h)}{dy} = \frac{d(h)}{dx} \cdot \frac{dx}{dy} =$ $(4 \cdot a^2 \cdot x^3 + 6 \cdot a \cdot x) \cdot \frac{1}{2 \cdot a \cdot x} =$ $\frac{2 \cdot a \cdot x^2 + 3}{2 \cdot y + 3}$	$\frac{d(h)}{dy} = 2 \cdot y + 3$

We used:

$$x = \sqrt{\frac{y}{a}} = \left(\frac{y}{a}\right)^{\frac{1}{2}}$$

$$\frac{dx}{dy} = \frac{1}{2a} \left(\frac{y}{a}\right)^{-\frac{1}{2}} = \frac{1}{2 \cdot a} (x^2)^{-\frac{1}{2}} = \frac{1}{2 \cdot a \cdot x}$$

We plot this, using $a = 1$.



Case 2: We substitute within an exponential

We use an exponential function:

$$u(x) = x \cdot e^x$$

We get the derivatives:

$\frac{du(x)}{dx} = e^x + x \cdot e^x =$ $(1+x) \cdot e^x$	$\frac{d^2u(x)}{dx^2} = x \cdot e^x + (1+x) \cdot e^x =$ $(1+2x) \cdot e^x$
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We use a new variable y :

$$y(x) = a \cdot x^2$$

The derivatives:

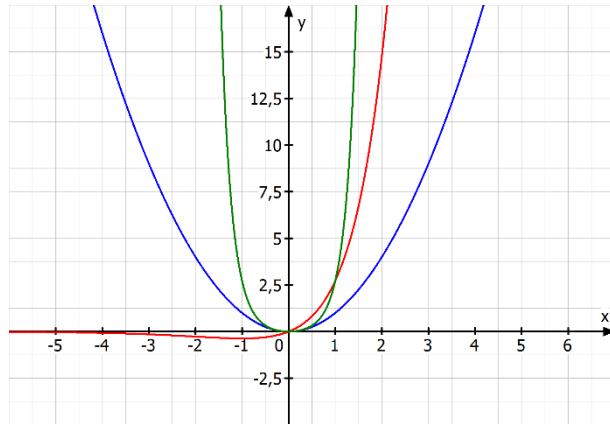
$\frac{dy(x)}{dx} = 2 \cdot a \cdot x$	$\frac{d^2y(x)}{dx^2} = 2 \cdot a$
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We get a new function:

$$h := u(y(x)) = a \cdot x^2 \cdot e^{a \cdot x^2}$$

The function h becomes ambiguous, we can express it either as a function of x or a function of y .

We plot this with $a := 1$:



1. $f(x) = x \cdot \exp(x)$ | 2. $f(x) = x^2$ | 3. $f(x) = x^2 \cdot \exp(x^2)$

We get new function values.

We can look at h as a function of y :	We can look at h as a function of x :
$h(y) = y \cdot e^y$ <p>Note: This is essentially the same function as $u(x)$.</p> <p>We renamed the variable x to y.</p>	$h(x) = a \cdot x^2 \cdot e^{a \cdot x^2}$ <p>Note: This is a new function compared to $u(x)$.</p> <p>We substituted the variable x by a function $y(x)$.</p>

Substitution of Variables

We get new derivatives.

$\frac{d(h(y))}{dy} = (1 + y) \cdot e^y$	$\frac{d(h(x))}{dx} =$ $2 \cdot a \cdot x \cdot e^{ax^2} + a \cdot x^2 \cdot 2 \cdot a \cdot x \cdot e^{ax^2} =$ $2 \cdot a \cdot x \cdot e^{ax^2} + 2 \cdot a^2 \cdot x^3 \cdot e^{ax^2} =$ $(2 \cdot a \cdot x + 2 \cdot a^2 \cdot x^3) \cdot e^{ax^2}$
$\frac{d^2(h(y))}{dy^2} = \frac{d}{dy} \left(\frac{d(h(y))}{dy} \right) =$ $\frac{d}{dy} ((1 + y) \cdot e^y) =$ $e^y + (1 + y) \cdot e^y =$ $(2 + y) \cdot e^y$	$\frac{d^2(h(x))}{dx^2} = \frac{d}{dx} \left(\frac{d(h(x))}{dx} \right)$ $\frac{d}{dx} ((2 \cdot a \cdot x + 2 \cdot a^2 \cdot x^3) \cdot e^{ax^2}) =$ $(2 \cdot a + 6 \cdot a^2 \cdot x^2) \cdot e^{ax^2} + (2 \cdot a \cdot x + 2 \cdot a^2 \cdot x^3) \cdot 2 \cdot a \cdot x \cdot e^{ax^2} =$ $(2 \cdot a + 6 \cdot a^2 \cdot x^2 + 4 \cdot a^2 \cdot x^2 + 4 \cdot a^3 \cdot x^4) \cdot e^{ax^2} =$ $(2 \cdot a + 10 \cdot a^2 \cdot x^2 + 4 \cdot a^3 \cdot x^4) \cdot e^{ax^2} =$ $a \cdot (2 + 10 \cdot a \cdot x^2 + 4 \cdot a^2 \cdot x^4) \cdot e^{ax^2}$

We can express the derivatives via the other variable.

$\frac{d(h(y))}{dy} = (1 + y(x)) \cdot e^{y(x)} =$ $(1 + a \cdot x^2) \cdot e^{ax^2}$	$\frac{d(h(x))}{dx} = (2 \cdot a \cdot x + 2 \cdot a^2 \cdot x^3) \cdot e^{ax^2} =$ $\frac{1}{x} \cdot (2 \cdot a \cdot x^2 + 2 \cdot a^2 \cdot x^4) \cdot e^{ax^2} =$ $2 \cdot \sqrt{\frac{a}{y}} \cdot (y + y^2) \cdot e^y$
$\frac{d^2(h(y))}{dy^2} = (2 + y) \cdot e^y =$ $(2 + a \cdot x^2) \cdot e^{ax^2}$	$\frac{d^2(h(x))}{dx^2} =$ $a \cdot (2 + 10 \cdot a \cdot x^2 + 4 \cdot a^2 \cdot x^4) \cdot e^{ax^2} =$ $a \cdot (2 + 10 \cdot y + 4 \cdot y^2) \cdot e^y$

We can mix the derivatives of second order. We try:

$\frac{d^2}{dxdy}$	$\frac{d^2}{dydx}$
$\frac{d^2(h)}{dxdy} = \frac{d}{dy} \left(\frac{d(h)}{dx} \right) =$ $\frac{d}{dy} \left(2 \cdot \sqrt{\frac{a}{y}} \cdot (y + y^2) \cdot e^y \right) =$ $\frac{d}{dy} \left(2 \cdot \sqrt{a} \cdot y^{-\frac{1}{2}} (y + y^2) \cdot e^y \right) =$ $\frac{d}{dy} \left(2 \cdot \sqrt{a} \cdot \left(y^{\frac{1}{2}} + y^{\frac{3}{2}} \right) \cdot e^y \right) =$ $2 \cdot \sqrt{a} \cdot \left(\frac{1}{2} y^{-\frac{1}{2}} + \frac{3}{2} y^{\frac{1}{2}} \right) \cdot e^y + 2 \cdot \sqrt{a} \cdot \left(y^{\frac{1}{2}} + y^{\frac{3}{2}} \right) \cdot e^y =$ $2 \cdot \sqrt{a} \cdot \left(\frac{1}{2} y^{-\frac{1}{2}} + \frac{3}{2} y^{\frac{1}{2}} + y^{\frac{1}{2}} + y^{\frac{3}{2}} \right) \cdot e^y =$	$\frac{d^2(h)}{dydx} =$ $\frac{d}{dx} \left(\frac{d(h)}{dy} \right) =$ $\frac{d}{dx} \left((1 + a \cdot x^2) \cdot e^{ax^2} \right) =$ $2 \cdot a \cdot e^{ax^2} + (1 + a \cdot x^2) \cdot 2 \cdot a \cdot e^{ax^2} =$ $(2 \cdot a + (1 + a \cdot x^2) \cdot 2 \cdot a) \cdot e^{ax^2} =$ $(2 \cdot a + 2 \cdot a + 2 \cdot a^2 \cdot x^2) \cdot e^{ax^2} =$ $2 \cdot a \cdot (2 + a \cdot x^2) \cdot e^{ax^2}$

$2 \cdot \sqrt{a} \cdot \left(\frac{1}{2} y^{-\frac{1}{2}} + \frac{5}{2} y^{\frac{1}{2}} + y^{\frac{3}{2}} \right) \cdot e^y =$ $2 \cdot \sqrt{a} \cdot \frac{1}{2} y^{-\frac{1}{2}} \cdot (1 + 5 \cdot y + 2 \cdot y^2) \cdot e^y =$ $\sqrt{\frac{a}{y}} \cdot (1 + 5 \cdot y + 2 \cdot y^2) \cdot e^y$	
<p>We can express x by y:</p> $y = a \cdot x^2 \rightarrow x = \sqrt{\frac{y}{a}}$	<p>We can express y by x:</p> $y = a \cdot x^2$
$\frac{d^2(h)}{dxdy} = \sqrt{\frac{a}{y}} \cdot (1 + 5 \cdot y + 2 \cdot y^2) \cdot e^y =$ $\frac{1}{x} \cdot (1 + 5 \cdot a \cdot x^2 + 2 \cdot a^2 \cdot x^4) \cdot e^{a \cdot x^2}$	$\frac{d^2(h)}{dydx} = 2 \cdot a \cdot (2 + a \cdot x^2) \cdot e^{a \cdot x^2} =$ $2 \cdot a \cdot (2 + y) \cdot e^y$

We check the chain rule:

$\frac{d(h)}{dx} = \frac{d(h)}{dy} \cdot \frac{d(y)}{dx} =$ $(1 + y) \cdot e^y \cdot (2 \cdot a \cdot x) =$ $(1 + a \cdot x^2) \cdot e^{a \cdot x^2} \cdot (2 \cdot a \cdot x) =$ $(2 \cdot a \cdot x + 2 \cdot a^2 \cdot x^3) \cdot e^{a \cdot x^2}$	$\frac{d(h)}{dx} = (2 \cdot a \cdot x + 2 \cdot a^2 \cdot x^3) \cdot e^{a \cdot x^2}$
$\frac{d(h)}{dy} = \frac{d(h)}{dx} \cdot \frac{dx}{dy} =$ $(2 \cdot a \cdot x + 2 \cdot a^2 \cdot x^3) \cdot e^{a \cdot x^2} \cdot \frac{1}{2 \cdot a \cdot x} =$ $(1 + a \cdot x^2) \cdot e^{a \cdot x^2} =$ $(1 + y) \cdot e^y$	$\frac{d(h)}{dy} = (1 + y) \cdot e^y$

We used:

$$x = \sqrt{\frac{y}{a}} = \left(\frac{y}{a}\right)^{\frac{1}{2}}$$

$$\frac{dx}{dy} = \frac{1}{2a} \left(\frac{y}{a}\right)^{-\frac{1}{2}} = \frac{1}{2 \cdot a} (x^2)^{-\frac{1}{2}} = \frac{1}{2 \cdot a \cdot x}$$

Substitution of Variables

We plot this, using $a = 1$.

