Geometric interpretation of Leibniz's rule

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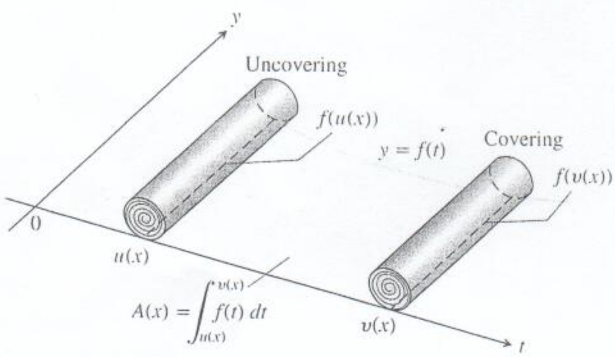
March 14, 2014

If f is continuous on $[a, b]$ and if $u(x)$ and $v(x)$ are differentiable functions of x whose values lie in $[a, b]$, then

$$\frac{d}{dx}\int_{u(x)}^{v(x)} f(t)\,dt = f(v(x))\frac{dv}{dx} - f(u(x))\frac{du}{dx}.$$

Figure 5.33 gives a geometric interpretation of Leibniz's Rule. It shows a carpet of variable width $f(t)$ that is being rolled up at the left at the same time x as it is being unrolled at the right. (In this interpretation, time is x, not t.) At time x, the floor is covered from $u(x)$ to $v(x)$. The rate du/dx at which the carpet is being rolled up need not be the same as the rate dv/dx at which the carpet is being laid down. At any given time x, the area covered by carpet is

$$A(x) = \int_{u(x)}^{v(x)} f(t)\,dt.$$



Rolling and unrolling a carpet gives a geometric interpretation of Leibniz's Rule:

$$\frac{dA}{dx} = f(v(x))\frac{dv}{dx} - f(u(x))\frac{du}{dx}.$$

At what rate is the covered area changing? At the instant x, $A(x)$ is increasing by the width $f(v(x))$ of the unrolling carpet times the rate dv/dx at which the carpet is being unrolled. That is, $A(x)$ is being increased at the rate

$$f(v(x))\frac{dv}{dx}.$$

At the same time, A is being decreased at the rate

$$f(u(x))\frac{du}{dx},$$

the width at the end that is being rolled up times the rate du/dx. The net rate of change in A is

$$\frac{dA}{dx} = f(v(x))\frac{dv}{dx} - f(u(x))\frac{du}{dx},$$

which is precisely Leibniz's Rule.

To prove the rule, let F be an antiderivative of f on $[a, b]$. Then

$$\int_{u(x)}^{v(x)} f(t)\,dt = F(v(x)) - F(u(x)).$$

Differentiating both sides of this equation with respect to x gives the equation we want:

$$\begin{aligned}\frac{d}{dx}\int_{u(x)}^{v(x)} f(t)\,dt &= \frac{d}{dx}\left[F(v(x)) - F(u(x))\right]\\ &= F'(v(x))\frac{dv}{dx} - F'(u(x))\frac{du}{dx}\\ &= f(v(x))\frac{dv}{dx} - f(u(x))\frac{du}{dx}.\end{aligned}$$

Reference:

Hass, J., Weir, M. D., and Thomas, G. B., University Calculus, Early Transcendentals, Second Edition, Pearson Education, Inc., 2012. PP. 351-352.

Leibnitz rule