

$$y(s,t) = v(x(s,t), t)$$

$$\left. \frac{\partial y}{\partial t} \right|_{s,t} = \left. \frac{\partial v}{\partial x} \right|_{x(s,t),t} \left. \frac{\partial x}{\partial t} \right|_{s,t} + \left. \frac{\partial v}{\partial t} \right|_{x(s,t),t}$$

$$\frac{\partial^2 y}{\partial t^2} \Big|_{s,t} = \frac{\partial}{\partial t} \left( \frac{\partial y}{\partial t} \right) \Big|_{s,t} = \frac{\frac{\partial y}{\partial t} \Big|_{s,t+dt} - \frac{\partial y}{\partial t} \Big|_{s,t}}{dt}$$

$$= \frac{\left( \frac{\partial v}{\partial x} \Big|_{x(s,t+dt),t+dt} \frac{\partial x}{\partial t} \Big|_{s,t+dt} + \frac{\partial v}{\partial t} \Big|_{x(s,t+dt),t+dt} \right) - \left( \frac{\partial v}{\partial x} \Big|_{x(s,t),t} \frac{\partial x}{\partial t} \Big|_{s,t} + \frac{\partial v}{\partial t} \Big|_{x(s,t),t} \right)}{dt}$$

$$= \frac{\left( \frac{\partial v}{\partial x} \Big|_{x(s,t) + \frac{\partial x}{\partial t} \Big|_{s,t} dt, t+dt} \left( \frac{\partial x}{\partial t} \Big|_{s,t} + \frac{\partial^2 x}{\partial t^2} \Big|_{s,t} dt \right) + \frac{\partial v}{\partial t} \Big|_{x(s,t) + \frac{\partial x}{\partial t} \Big|_{s,t} dt, t+dt} \right) - \left( \frac{\partial v}{\partial x} \Big|_{x(s,t), t} \frac{\partial x}{\partial t} \Big|_{s,t} + \frac{\partial v}{\partial t} \Big|_{x(s,t), t} \right)}{dt}$$

$$= \frac{\left( \left( \frac{\partial v}{\partial x} \Big|_{x(s,t),t} + \frac{\partial^2 v}{\partial x^2} \Big|_{x(s,t),t} \frac{\partial x}{\partial t} \Big|_{s,t} dt + \frac{\partial^2 v}{\partial x \partial t} \Big|_{x(s,t),t} dt \right) \left( \frac{\partial x}{\partial t} \Big|_{s,t} + \frac{\partial^2 x}{\partial t^2} \Big|_{s,t} dt \right) + \left( \frac{\partial v}{\partial t} \Big|_{x(s,t),t} + \frac{\partial^2 v}{\partial x \partial t} \Big|_{s,t} \frac{\partial x}{\partial t} \Big|_{s,t} dt + \frac{\partial^2 v}{\partial t^2} \Big|_{s,t} dt \right) \right) - \left( \frac{\partial v}{\partial x} \Big|_{x(s,t),t} \frac{\partial x}{\partial t} \Big|_{s,t} + \frac{\partial v}{\partial t} \Big|_{x(s,t),t} \right)}{dt}$$

$$= \frac{\left( \left( \frac{\partial v}{\partial x} \right)_{|x(s,t),t} + \left( \frac{\partial^2 v}{\partial x^2} \right)_{|x(s,t),t} \frac{\partial x}{\partial t} + \frac{\partial^2 v}{\partial x \partial t} \right)_{|x(s,t),t} dt \right) \left( \frac{\partial x}{\partial t} + \frac{\partial^2 x}{\partial t^2} dt \right) + \left( \frac{\partial v}{\partial t} + \left( \frac{\partial^2 v}{\partial x \partial t} \right)_{|s,t} \frac{\partial x}{\partial t} + \frac{\partial^2 v}{\partial t^2} \right)_{|s,t} dt \right) - \left( \frac{\partial v}{\partial x} \right)_{|x(s,t),t} \frac{\partial x}{\partial t} + \frac{\partial v}{\partial t} \right)_{|x(s,t),t} dt$$

$$= \frac{\left. \frac{\partial v}{\partial x} \right|_{x(s,t),t} \left. \frac{\partial^2 x}{\partial t^2} \right|_{s,t} dt + \left( \left. \frac{\partial^2 v}{\partial x^2} \right|_{x(s,t),t} \left. \frac{\partial x}{\partial t} \right|_{s,t} + \left. \frac{\partial^2 v}{\partial x \partial t} \right|_{x(s,t),t} \right) \left. \frac{\partial x}{\partial t} \right|_{s,t} dt + \left( \left. \frac{\partial^2 v}{\partial x \partial t} \right|_{s,t} \left. \frac{\partial x}{\partial t} \right|_{s,t} + \left. \frac{\partial^2 v}{\partial t^2} \right|_{s,t} \right) dt}{dt}$$

$$= \frac{\partial v}{\partial x} \Big|_{x(s,t),t} \frac{\partial^2 x}{\partial t^2} \Big|_{s,t} + \left( \frac{\partial^2 v}{\partial x^2} \Big|_{x(s,t),t} \frac{\partial x}{\partial t} \Big|_{s,t} + 2 \frac{\partial^2 v}{\partial x \partial t} \Big|_{x(s,t),t} \right) \frac{\partial x}{\partial t} \Big|_{s,t} + \frac{\partial^2 v}{\partial t^2} \Big|_{s,t}$$