

Wednesday, July 6, 2022

MATH 164 Lecture Notes

* Today's material is not on Midterm 1.

Section 14.3: Partial Derivatives

Suppose $f(x_1, \dots, x_n)$ is a function of n variables. Then the partial derivative of f with respect to the variable x_i is:

$\frac{\partial f}{\partial x_i}$ ← NOT a fraction or f_{x_i} or f_i or $\partial_{x_i} f$

and you get it by pretending all the other variables are constants.

"operator"
 $\frac{\partial}{\partial x} (2f(x,y) + 3g(x,y))$
 $= 2 \frac{\partial}{\partial x} f(x,y) + 3 \frac{\partial}{\partial x} g(x,y)$
 $f_x(x,y) \quad f_i(x_1, \dots, x_n)$

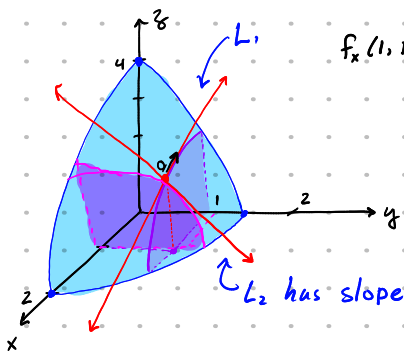
Example: $f(x,y) = x^3 + x^2y^3 - 2y^2$

$\frac{\partial f}{\partial x} = 3x^2 + 2xy^3$

$\frac{\partial f}{\partial y} = 3x^2y^2 - 4y$

$f(1,1) = 4 - 1 - 2 = 1$

Geometry (slopes): Let $f(x,y) = 4 - x^2 - 2y^2$. Consider $f_x(1,1)$ and $f_y(1,1)$



$f_x(1,1) = \frac{\partial f}{\partial x}(1,1)$

$\frac{\partial f}{\partial x} = -2x$

$\frac{\partial f}{\partial x}(1,1) = -2$ = slope of a line tangent to the graph of f + pass through the point $(1,1,1)$ + parallel to the x -axis.

$f_y(1,1) = -4$

L_2 has slope = $f_y(1,1)$

Example (chain rule): $f(x,y) = \sin\left(\frac{x}{1+y}\right)$ find $f_x + f_y$

$\frac{\partial f}{\partial x} = \cos\left(\frac{x}{1+y}\right) \cdot \left(\frac{1}{1+y}\right)$

$\frac{\partial f}{\partial y} = \cos\left(\frac{x}{1+y}\right) \cdot \left(\frac{-x}{(1+y)^2}\right)$

Example (implicit differentiation): Find $\frac{\partial z}{\partial x} + \frac{\partial z}{\partial y}$ when $x^2 + y^3 + z^3 + 6xyz = 1$

For $\frac{\partial z}{\partial x}$:

$\frac{\partial}{\partial x} (x^2 + y^3 + z^3 + 6xyz) = 0$

$\Rightarrow 3x^2 + 3z^2 \frac{\partial z}{\partial x} + 6yz + 6xy \frac{\partial z}{\partial x} = 0 \rightsquigarrow \frac{\partial z}{\partial x} = -\frac{x^2 + 2yz}{z^2 + 2xy}$

For $\frac{\partial z}{\partial y}$:

$\frac{\partial}{\partial y} (x^2 + y^3 + z^3 + 6xyz) = 0$

$0 + 3y^2 + 3z^2 \frac{\partial z}{\partial y} + 6xz + 6xy \frac{\partial z}{\partial y} = 0$

Example (more variables): $f(x,y,z) = e^{xy} \ln z$

$f_y = x e^{xy} \ln z$

$f_x = y e^{xy} \ln(z)$

$f_z = \frac{e^{xy}}{z}$

Example (Mixed Derivatives / More Derivatives): $f(x,y) = x^3 + x^2y^3 - 2y^2$

$$f_{xx}(x,y) = \frac{\partial^2 f}{\partial x^2} = f_{11} = \frac{\partial}{\partial x} \left(\frac{\partial}{\partial x} f \right)$$

$$f_x = 3x^2 + 2xy^3 \quad f_y = 3x^2y^2 - 4y$$

$$f_{xx} = 6x + 2y^3$$

$$f_{xy} = 6xy^2$$

$$f_{yx} = 6xy^2$$

$$f_{yy} = 6x^2y$$

Clairaut's Theorem: Suppose f is defined on a disk D containing (a,b) . If f_{xy} and f_{yx} are both continuous on D , then

$$f_{xy}(a,b) = f_{yx}(a,b)$$

* If f_{xy}, f_{yx} are not continuous then this isn't true. $f_{xy} \neq f_{yx}$

Example: * Find an example where $f_{xy} \neq f_{yx}$

Section 14.4: Tangent Planes & Linear Approximations

Let S be the graph of $z = f(x, y)$. Choose $P(x_0, y_0, z_0) \in S$.

Goal: Find the plane tangent to S at $P(x_0, y_0, z_0)$.

We know the plane has the form

$$A(x-x_0) + B(y-y_0) + C(z-z_0)$$

or:

$$z - z_0 = a(x-x_0) + b(y-y_0)$$

* How can we find the constants a & b ?

Example: $z = 1 - x^2 - y^2$ Point: $(1, 1, -1)$ Find the tangent plane to the graph of f at the point $(1, 1, -1)$

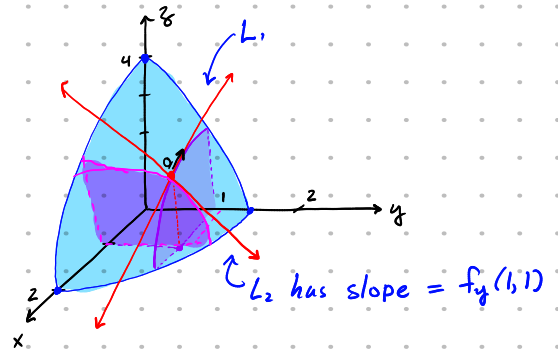
$$f_x = -2x \quad f_x(1, 1) = -2$$

$$f_y = -2y \quad f_y(1, 1) = -2$$

$$z + 1 = -2(x-1) - 2(y-1)$$

$$= -2x + 2 - 2y + 2 = -2x - 2y + 4$$

$$0 = -z - 2x - 2y + 3$$



* Tangent planes can be thought of as "linear approximations" of surfaces/functions.

Example: Find the "linearization" of $f(x, y) = xe^{xy}$ at $(1, 0)$

$$P(1, 0, 1)$$

$$z - 1 = f_x(x-1) + f_y(y) \quad L(1.3, -0.2) \approx f(1.3, -0.2)$$

$$f_x = x \cdot \frac{\partial}{\partial x} e^{xy} + e^{xy}$$

$$f_x(1, 0) = 1$$

$$f_x = xy e^{xy} + e^{xy}$$

$$z - 1 = x - 1 + y$$

$$f_x = x^2 e^{xy}$$

$$f_y(1, 0) = 1$$

$$L(x, y) = x + y$$

Section 14.5: The Chain Rule

Case 1: $z = f(x, y) \quad x = g(t) \quad y = h(t)$



$t = \#$ of people living there.

$$\frac{dz}{dt} = \frac{\partial z}{\partial x} \frac{dx}{dt} + \frac{\partial z}{\partial y} \frac{dy}{dt}$$

* Proof is in the book

Example: $z = x^2 y \quad x = \sin(2t) \quad y = \cos(t)$ Find $\frac{dz}{dt}$

$$\frac{\partial z}{\partial x} = 2xy$$

$$\frac{\partial z}{\partial y} = x^2$$

$$\frac{dx}{dt} = 2\cos(2t)$$

$$\frac{dy}{dt} = -\sin(t)$$

$$\frac{dz}{dt} = 2 \sin(2t) \cos(t) 2\cos(2t) - \sin^2(2t) \sin(t)$$

Case 2: $z = f(x, y)$ $x = g(s, t)$ $y = h(s, t)$

$$\frac{\partial z}{\partial s} = \frac{\partial z}{\partial x} \frac{\partial x}{\partial s} + \frac{\partial z}{\partial y} \frac{\partial y}{\partial s} \quad \frac{\partial z}{\partial t} = \frac{\partial z}{\partial x} \frac{\partial x}{\partial t} + \frac{\partial z}{\partial y} \frac{\partial y}{\partial t}$$

Example: $z = e^x \cdot \sin(y)$ $x = st^2$ $y = s^2t$ Find $\frac{\partial z}{\partial s}$

$$z(s, t) = e^{st^2} \sin(s^2t)$$

$$\frac{\partial z}{\partial x} = e^x \cdot \sin(y) \quad \frac{\partial x}{\partial s} = t^2 \quad \frac{\partial z}{\partial y} = e^x \cos(y) \quad \frac{\partial y}{\partial s} = 2st$$

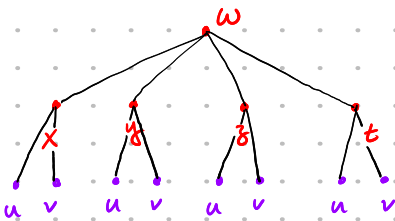
$$\frac{\partial z}{\partial s} = e^x \cdot \sin(y) \cdot t^2 + e^x \cos(y) \cdot 2st$$

General Case: Suppose that f is a diff. function of n -variables (x_1, \dots, x_n) . Suppose that x_j is a diff. function of m variables (t_1, \dots, t_m) . Then

$$\frac{\partial u}{\partial t_i} = \frac{\partial u}{\partial x_1} \frac{\partial x_1}{\partial t_i} + \dots + \frac{\partial u}{\partial x_n} \frac{\partial x_n}{\partial t_i}$$

Example: If we have $w = f(x, y, z, t)$ + $x = x(u, v)$, $y = y(u, v)$, $z = z(u, v)$, $t = t(u, v)$

Write the chain rule for $\frac{\partial w}{\partial u}$



$$\frac{\partial w}{\partial u} = \frac{\partial w}{\partial x} \frac{\partial x}{\partial u} + \frac{\partial w}{\partial y} \frac{\partial y}{\partial u} + \frac{\partial w}{\partial z} \frac{\partial z}{\partial u} + \frac{\partial w}{\partial t} \frac{\partial t}{\partial u}$$

□ Implicit Differentiation.

$$x^2 + y^2 + z^2 = 0$$

Suppose we have something like $F(x, y) = 0$ which defines y implicitly. $F(x, f(x)) = 0$

Goal: Find $\frac{dy}{dx}$

Implicit function theorem 1:

$$\frac{dy}{dx} = - \frac{\partial F / \partial x}{\partial F / \partial y} = - \frac{F_x}{F_y}$$

Example: $x^3 + y^3 = 6xy$ $F(x, y) = x^3 + y^3 - 6xy = 0$ Find $y' = \frac{dy}{dx}$

$$F_x = 3x^2 - 6y$$

$$F_y = 3y^2 - 6x$$

$$\frac{dy}{dx} = \frac{-3x^2 + 6y}{3y^2 - 6x}$$

If we have $F(x, y, z(x, y)) = 0$ we can find $\frac{\partial z}{\partial x}$ and $\frac{\partial z}{\partial y}$

Implicit function Theorem 2:

$$\frac{\partial z}{\partial x} = \frac{-F_x}{F_z} \quad \frac{\partial z}{\partial y} = \frac{-F_y}{F_z}$$

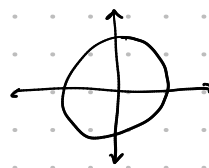
Example: $x^3 + y^3 + z^3 + 6xyz = 1$ Find $\frac{\partial z}{\partial x}$

$$F(x, y, z) = x^3 + y^3 + z^3 + 6xyz - 1$$

$$F_x = 3x^2 + 6yz$$

$$F_z = 3z^2 + 6xy$$

$$\frac{\partial z}{\partial x} = \frac{3x^2 + 6yz}{3z^2 + 6xy}$$



Implicit Diff.

$$x^2 + y^2 = 1 \quad \text{Find } \frac{dy}{dx}$$

$$\frac{d}{dx}(x^2) + \frac{d}{dx}(y^2) = 0$$

$$2x + 2y \frac{dy}{dx} = 0$$

$$2y \frac{dy}{dx} = -2x \Rightarrow \frac{dy}{dx} = \frac{-x}{y}$$

Break: X:05

Practice Problems

Section 14.4 - 14.5

Find the tangent plane at the point.

$$z = x \sin(x+y) \text{ at } (-1, 1, 0)$$

$$z = a(x+1) + b(y-1)$$

$$a = \frac{\partial z}{\partial x} = x \cdot \cos(x+y) + \sin(x+y)$$

$$\frac{\partial z}{\partial x}(-1, 1) = -\cos(0) + \sin(0) = -1$$

$$b = \frac{\partial z}{\partial y} = x \cos(x+y) \quad \frac{\partial z}{\partial y}(-1, 1) = -\cos(0) = -1$$

$$\Rightarrow z = -x - 1 - y + 1 = -x - y \quad \boxed{z = -x - y}$$

Find $\frac{\partial y}{\partial x}$

Method 1:
directly

$$y \cos x = x^2 + y^2$$

$$\text{LHS } \frac{\partial}{\partial x} (y \cos x) = \frac{\partial y}{\partial x} \cos x - y \sin x$$

$$\frac{\partial y}{\partial x} \cos x - y \sin x = 2x + 2y \frac{\partial y}{\partial x}$$

$$\text{RHS } \frac{\partial}{\partial x} (x^2 + y^2) = 2x + 2y \frac{\partial y}{\partial x}$$

$$\frac{\partial y}{\partial x} \cos x - 2y \frac{\partial y}{\partial x} = 2x + y \sin x$$

Method 2:
Using formula.

$$F(x, y) = y \cos x - x^2 - y^2$$

$$F_x = -y \sin x - 2x$$

$$F_y = \cos x - 2y$$

$$\frac{\partial y}{\partial x} = \frac{y \sin x + 2x}{\cos x - 2y}$$

$$\frac{\partial y}{\partial x} (\cos x - 2y) = 2x + y \sin x$$

$$\frac{\partial y}{\partial x} = \frac{2x + y \sin x}{\cos x - 2y}$$

15. Suppose f is a differentiable function of x and y , and $g(u, v) = f(e^u + \sin v, e^u + \cos v)$. Use the table of values to calculate $g_u(0, 0)$ and $g_v(0, 0)$.

	f	g	f_x	f_y
$(0, 0)$	3	6	4	8
$(1, 2)$	6	3	2	5

$$\frac{\partial x}{\partial u} = e^u \quad \frac{\partial y}{\partial u} = e^u$$

$$\frac{\partial x}{\partial u}(0, 0) = 1 \quad \frac{\partial y}{\partial u}(0, 0) = 1$$

$$g(u, v) = f(\overset{\text{diff } x(u,v)}{e^u + \sin v}, \overset{\text{diff } y(u,v)}{e^u + \cos v})$$

$$\text{Find } \frac{\partial g}{\partial u}(0, 0) \text{ and } \frac{\partial g}{\partial v}(0, 0)$$

Write the chain rule for $g(u, v)$

$$\frac{\partial g}{\partial u} = \frac{\partial f}{\partial x} \frac{\partial x}{\partial u} + \frac{\partial f}{\partial y} \frac{\partial y}{\partial u}$$

$$\frac{\partial g}{\partial u}(0, 0) =$$

$$\text{When } (u, v) = (0, 0), \quad x(0, 0) = 1 \quad y(0, 0) = 2$$

$$\frac{\partial g}{\partial u}(0, 0) = \frac{\partial f}{\partial x}(1, 2) \cdot \frac{\partial x}{\partial u}(0, 0) + \frac{\partial f}{\partial y}(1, 2) \cdot \frac{\partial y}{\partial u}(0, 0)$$

$$\parallel$$

$$(2)(1) + (5)(1) = \boxed{7}$$

29) From 14-3 Find $F_x + F_y$

$$F(x, y) = \int_y^x \cos(e^t) dt$$
$$= \int_a^x \underbrace{\cos(e^t) dt}_{G(x)} - \int_a^y \underbrace{\cos(e^t) dt}_{H(y)}$$

FTC

$$F(x) = \int_a^x f(t) dt$$

$$\frac{d}{dx} F(x) = \frac{d}{dx} \int_a^x f(t) dt = f(x)$$

$$\frac{\partial F}{\partial x} = \frac{dG}{dx} = \cos(e^x) \quad \frac{\partial F}{\partial y} = -\frac{dH}{dy} = -\cos(e^y)$$

Participation Points Questions

1. Find $\frac{\partial f}{\partial x}$ when $f(x, y, z) = \cos(x)y^2 + z^3x$

2. Suppose $x = r\cos(t)$, $y = r\sin(t)$, and $f(x, y) = x \cdot y$. Find $\frac{\partial f}{\partial t}$.