§14.3: Partial Derivatives

Goal: Describe how a function of two (or three, later) variables is changing at a point (a, b).

Example 47. Let's go back to our example of the small hill that has height

$$h(x,y) = 4 - \frac{1}{4}x^2 - \frac{1}{4}y^2$$

meters at each point (x, y). If we are standing on the hill at the point with (2, 1, 11/4), and walk due north (the positive y-direction), at what rate will our height change? What if we walk due east (the positive x-direction)?

Definition 48. If f is a function of two variables x and y, its _

are the functions f_x and f_y defined by

Notations:

Interpretations:



Example 49. Find $f_x(1,2)$ and $f_y(1,2)$ of the functions below.

a) $f(x, y) = \sqrt{5x - y}$

 $\mathbf{b})f(x,y) = \tan(xy)$

Question: How would you define the second partial derivatives?

Example 50. Find f_{xx} , f_{xy} , f_{yx} , and f_{yy} of the function below.

a) $f(x, y) = \sqrt{5x - y}$

What do you notice about f_{xy} and f_{yx} in the previous example?

Theorem 51 (Clairaut's Theorem). Suppose f is defined on a disk D that contains the point (a, b). If the functions $f, f_x, f_y, f_{xy}, f_{yx}$ are all continuous on D, then

Example 52. You try it! What about functions of three variables? How many partial derivatives should $f(x, y, z) = 2xyz - z^2y$ have? Compute them.

Example 53. How many rates of change should the function $f(s,t) = \begin{bmatrix} s^2 + t \\ 2s - t \\ st \end{bmatrix}$ have? Compute them.

So, we computed partial derivatives. How might we **organize** this information?

For any function $f : \mathbb{R}^n \to \mathbb{R}^m$ having the form $f(x_1, \dots, x_n) = \begin{bmatrix} f_1(x_1, \dots, x_n) \\ \vdots \\ f_m(x_1, \dots, x_n) \end{bmatrix}$,

we have _____ inputs, _____ output, and _____ partial derivatives, which we can use to form the **total derivative**.

This is a _____ map from $\mathbb{R}^n \to \mathbb{R}^m$, denoted Df, and we can represent it with an _____, with one column per input and one row per output.

It has the formula $Df_{ij} =$

Example 54. You try it! Find the total derivatives of each function:

a) $f(x) = x^2 + 1$

b)
$$\mathbf{r}(t) = \langle \cos(t), \sin(t), t \rangle$$

c)
$$f(x, y) = \sqrt{5x - y}$$

$$\mathbf{d})f(x,y,z) = 2xyz - z^2y$$

e)
$$\mathbf{f}(s,t) = \langle s^2 + t, 2s - t, st \rangle$$

What does it mean? In differential calculus, you learned that one interpretation of the derivative is as a slope. Another interpretation is that the derivative measures how a function transforms a neighborhood around a given point.

Check it out for yourself. (credit to samuel.gagnon.nepton, who was inspired by 3Blue1Brown.)

In particular, the (total) derivative of **any** function $f : \mathbb{R}^n \to \mathbb{R}^m$, evaluated at $\mathbf{a} = (a_1, \ldots, a_n)$, is the linear function that best approximates $f(\mathbf{x}) - f(\mathbf{a})$ at \mathbf{a} .

This leads to the familiar linear approximation formula for functions of one variable: f(x) = f(a) + f'(a)(x - a).

Definition 55. The linearization or linear approximation of a differentiable function $f : \mathbb{R}^n \to \mathbb{R}^m$ at the point $\mathbf{a} = (a_1, \ldots, a_n)$ is

$$L(\mathbf{x}) =$$

Example 56. Find the linearization of the function $f(x, y) = \sqrt{5x - y}$ at the point (1, 1). Use it to approximate f(1.1, 1.1).

Question: What do you notice about the equation of the linearization?

We say $f : \mathbb{R}^n \to \mathbb{R}$ is **differentiable** at **a** if its linearization is a good approximation of f near **a**.

$$\lim_{(x,y)\to(a,b)}\frac{f(x,y)-L(x,y)}{\|(x,y)-(a,b)\|}=0.$$

In particular, if f is a function f(x, y) of two variables, it is differentiable at (a, b) its graph has a unique tangent plane at (a, b, f(a, b)).

Example 57. Determine if $f(x, y) = \begin{cases} 1 & xy = 0 \\ 0 & xy \neq 0 \end{cases}$ is differentiable at (0, 0).

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§14.4 The Chain Rule

Recall the Chain Rule from single variable calculus:

Similarly, the **Chain Rule** for functions of multiple variables says that if $f : \mathbb{R}^p \to \mathbb{R}^m$ and $g : \mathbb{R}^n \to \mathbb{R}^p$ are both differentiable functions then

$$D(f(g(\mathbf{x}))) = Df(g(\mathbf{x}))Dg(\mathbf{x}).$$

Example 58. Suppose we are walking on our hill with height $h(x, y) = 4 - \frac{1}{4}x^2 - \frac{1}{4}y^2$ along the curve $\mathbf{r}(t) = \langle t+1, 2-t^2 \rangle$ in the plane. How fast is our height changing at time t = 1 if the positions are measured in meters and time is measured in minutes?

Example 59. Suppose that W(s,t) = F(u(s,t), v(s,t)), where F, u, v are differentiable functions and we know the following information.

u(1,0) = 2	v(1,0) = 3
$u_s(1,0) = -2$	$v_s(1,0) = 5$
$u_t(1,0) = 6$	$v_t(1,0) = 4$
$F_u(2,3) = -1$	$F_v(2,3) = 10$

Find $W_s(1, 0)$ and $W_t(1, 0)$.

Application to Implicit Differentiation: If F(x, y, z) = c is used to *implicitly* define z as a function of x and y, then the chain rule says:

Example 60. Compute $\frac{\partial z}{\partial x}$ and $\frac{\partial z}{\partial y}$ for the sphere $x^2 + y^2 + z^2 = 4$.