

14.3 Partial Derivatives

Def:

$$\frac{\partial f}{\partial x} \Big|_{(x_0, y_0)} = \lim_{h \rightarrow 0} \frac{f(x_0+h, y_0) - f(x_0, y_0)}{h}$$

Partial derivative

$$\frac{\partial f}{\partial x} \Big|_{(x_0, y_0)} = \frac{d f(x_0, y_0)}{dx} \Big|_{x=x_0}$$

إذا كان f دالة مستمرة في x و y ثابتين، فإن $\frac{\partial f}{\partial x}$ constant.

إذا كان f دالة مستمرة في x و y متغيرين، فإن $\frac{\partial f}{\partial x}$ دالة مستمرة في x و y .

Implicit Function:

دالة $f(x, y, z)$ مستمرة في x, y, z و z دالة مستمرة في x, y و $z = \ln z = x + y$

نشتق f بالنسبة لـ x الطرفين حيث y و z ثابتين و z بالنسبة لـ x و x بالنسبة لـ z

$$y z - \ln z = x + y \quad \leftarrow \text{constant}$$

$$y \frac{\partial z}{\partial x} - \frac{1}{z} \frac{\partial z}{\partial x} = 1 + 0$$

$$\frac{\partial z}{\partial x} \left(y - \frac{1}{z} \right) = 1$$

$$\frac{\partial z}{\partial x} = \frac{1}{y - \frac{1}{z}}$$

→ $f(x, y, z)$ and $f(x)$ or $f(y)$

إذا لدينا زوج من المتغيرات المستقلة x و y والبقاء بين المتغيرات

مستقلة = z

في هذه الحالة: نسبة التغير بالنسبة لـ x أو y يجب أن تكون $f(x)$ أو $f(y)$ مع z الثابتة. $f(x, y, z)$ هي نسبة التغير مع z الثابتة.

$z = x^2 + y^2$ and plane $x=1$
slope of tangent at $(1, 2, 5)$

$z = 1 + y^2$ ∴ z هو x الثابت

نسبة التغير بالنسبة لـ y موجودة (2) من النقطة $(1, 2, 5)$

$\frac{\partial z}{\partial y} = \text{slope} = 0 + 2y \Big|_{y=2} = 4$

Partial derivatives and continuity :-

- f_x, f_y (partial derivatives) can exist and still that won't mean that f_x is continuous at P .

$f(x, y) = \begin{cases} 0 & \Rightarrow xy \neq 0 \\ 1 & \Rightarrow xy = 0 \end{cases}$
: $(0, 0)$ is limit point

$\lim_{(x,y) \rightarrow (0,0)} f(x,y) = 0$ and $f(0,0) = 1$

so f is not continuous: ∞

$\frac{\partial f(0,0)}{\partial x} = \lim_{h \rightarrow 0} \frac{f(0+h, 0) - f(0,0)}{h} = \frac{1-1}{h} = 0$

$\frac{\partial f(0,0)}{\partial y} = \lim_{h \rightarrow 0} \frac{f(0, h) - f(0,0)}{h} = \frac{0-0}{h} = 0$

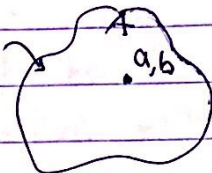
$\frac{\partial f}{\partial x}, \frac{\partial f}{\partial y}$ exist

Mixed derivative Theorem :-

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

If f is continuous at (a,b)

f_x, f_y
 f_{xy}, f_{yz}
are defined
on Region A



Differentiability : $z = f(x,y)$

f is differentiable if $f_x(x_0, y_0)$, $f_y(x_0, y_0)$ exist and Δz satisfies equation:

$$\Delta z = f_x(x_0, y_0) \Delta x + f_y(x_0, y_0) \Delta y + E_1 \Delta x + E_2 \Delta y$$

in which $E_1, E_2 \rightarrow 0$ as $\Delta x, \Delta y \rightarrow 0$

and if f is differentiable at (x_0, y_0) then it's continuous at (x_0, y_0)

14.4 The chain rule.

Chain rule for functions of two independent variables:

$$w = f(x, y) \quad x = x(t) \quad y = y(t)$$

$$\text{Then: } \frac{dw}{dt} = \frac{\partial f}{\partial x} \frac{dx}{dt} + \frac{\partial f}{\partial y} \frac{dy}{dt}$$

of three independent variables:

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

But if $w = f(x)$ and $x = g(r, s)$

Then

$$\frac{\partial w}{\partial r} = \frac{dw}{dx} \frac{\partial x}{\partial r}$$

$$\frac{\partial w}{\partial s} = \frac{dw}{dx} \frac{\partial x}{\partial s}$$

Implicit Differentiation:

$$\frac{dy}{dx} = -\frac{F_x}{F_y}$$

where $F(x, y) = 0$ defines y as a differentiable function of x ($F_y \neq 0$)

and so is

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

$$\text{here } F(x, y, z) = 0 \Rightarrow F(x, y, f(x, y)) = 0$$

$$\frac{\partial z}{\partial x}, \frac{\partial z}{\partial y} \text{ for } x^3 + z^2 + ye^{x^2} + z \cos y = 0$$

$$\frac{\partial z}{\partial x} = -\frac{F_x}{F_z} \Rightarrow F_x = 3x^2 + 0 + 2ye^{x^2} + 0 = 0$$

$$F_y = 0 + 0 + e^{x^2} + -2 \sin y = 0$$

$$\frac{\partial z}{\partial x} = \frac{-3x^2 + 2ye^{xz}}{e^{xz} - z \sin y}$$

و نفس الطريقة $\frac{\partial z}{\partial y}$

14.5: Directional Derivatives and Gradient Vectors

The directional derivative $(D_u f)_P$

$$(D_u f)_P = \left(\frac{df}{ds} \right)_{u,P} = \lim_{s \rightarrow 0} \frac{f(x_0 + su_1, y_0 + su_2) - f(x_0, y_0)}{s}$$

where the derivative of f at P_0 in the direction of vector $u = u_1 \hat{i} + u_2 \hat{j}$

$$\begin{aligned} (D_u f)_P &= \nabla f \cdot \vec{u} = \left(\frac{\partial f}{\partial x} \hat{i} + \frac{\partial f}{\partial y} \hat{j} \right) \cdot (u_1 \hat{i} + u_2 \hat{j}) \\ &= |\nabla f| |\vec{u}| \cos \theta = |\nabla f| \cos \theta \end{aligned}$$

Properties of the directional derivative :

- 1- function f increases most rapidly when $\theta = 0$ and so u is in the direction of ∇f
- 2- function f decreases most rapidly when $\theta = \pi$ and so u is in the direction opposite from ∇f
- 3- function f has zero change if $\theta = \frac{\pi}{2}$ and so u is orthogonal to ∇f

Note:

$$\begin{aligned} \Rightarrow \text{if } V \text{ is a vector : } V &= a\hat{i} + b\hat{j} \\ n_1 \text{ (orthogonal on } V) &= b\hat{i} - a\hat{j} \\ n_2 \text{ (" " " ")} &= -b\hat{i} + a\hat{j} \end{aligned}$$

\Rightarrow you can find direction of $u = \frac{\nabla f}{|\nabla f|}$ ($\nabla f, u$ are on the same direct.)

If you have a function $f(x, y)$

→ ∇f is orthogonal to curve

→ and to find tangent to curve at point (x_0, y_0)

$$f_x(x_0, y_0)(x - x_0) + f_y(x_0, y_0)(y - y_0) = 0$$

Note: Product rule : $\nabla(fg) = f\nabla g + g\nabla f$