



PARTIAL DIFFERENTIATION

FYBTECH SEM-I MODULE-4





Partial Derivatives of the first order

- \clubsuit Let z = f(x, y) be a function of two independent variables x and y.
- If we keep y constant and allow only x to vary then derivative, if it exists, so obtained is called the **partial derivative of** z **with respect** to x and it is denoted by $\frac{\partial z}{\partial x}$ or $\frac{\partial f}{\partial x}$ or f_x .
- riangle Thus, $\frac{\partial z}{\partial x} = \lim_{\delta x \to 0} \frac{f(x+\delta x,y)-f(x,y)}{\delta x}$
- Similarly, the derivative of z with respect to y keeping x constant, if it exists is called the **partial derivative of** z **with respect to** y and it is denoted by $\frac{\partial z}{\partial y}$ or $\frac{\partial f}{\partial y}$ or f_y .
- riangleright Thus, $\frac{\partial z}{\partial y} = \lim_{\delta y \to 0} \frac{f(x, y + \delta y) f(x, y)}{\delta y}$





Partial Derivatives of Higher Order

- ❖ The partial derivatives of higher order, if they exist, can be obtained from partial derivatives of the first order by using the above definitions again.
- Thus, $\frac{\partial}{\partial x} \left(\frac{\partial z}{\partial x} \right)$ is the second order partial derivative of z w.r.t. x and is denoted by $\frac{\partial^2 z}{\partial x^2}$ or $\frac{\partial^2 f}{\partial x^2}$ or $f_{\chi\chi}$.
- \clubsuit Similarly, we have $\frac{\partial}{\partial y} \left(\frac{\partial z}{\partial y} \right) = \frac{\partial^2 z}{\partial y^2} = f_{yy}$, $\frac{\partial}{\partial y} \left(\frac{\partial z}{\partial x} \right) = \frac{\partial^2 z}{\partial y \partial x}$

And
$$\frac{\partial}{\partial x} \left(\frac{\partial z}{\partial y} \right) = \frac{\partial^2 z}{\partial x \partial y}$$





Note

(1) If u = f(x, y) possesses continuous second-order partial derivatives $\frac{\partial^2 u}{\partial x \partial y}$ and $\frac{\partial^2 u}{\partial y \partial x}$

then
$$\frac{\partial^2 u}{\partial x \partial y} = \frac{\partial^2 u}{\partial y \partial x}$$
.

This is called commutative property

(2) Standard rules for differentiation of sum, difference, product and quotient are also applicable for partial differentiation





Differentiation of a function of a function

- Let z = f(u) and $u = \Phi(x, y)$ so that z is function of u and u itself is a function of two independent variables x and y.
- The two relations define z as a function of x and y. In such cases z may be called a function of a function of x and y.

***e.g. (i)**
$$z = \frac{1}{u} \text{ and } u = \sqrt{x^2 + y^2}$$
 (ii) $z = \tan u \text{ and } u = x^2 + y^2$

define z as a function of a function of x and y.





Tifferentiation of a function of a function of a function

If z = f(u) is differentiable function of u and $u = \Phi(x, y)$ possesses first order partial derivatives then,





$$rightharpoonup If $u = \cos(\sqrt{x} + \sqrt{y})$, prove that$$

$$\frac{\partial u}{\partial x} =$$

$$-\sin(\sqrt{x} + \sqrt{y})\frac{1}{2\sqrt{x}}$$

$$\frac{\partial u}{\partial y} =$$

$$-\sin(\sqrt{x}+\sqrt{y})\frac{1}{2\sqrt{y}}$$





$$rightharpoonup If $u = \cos(\sqrt{x} + \sqrt{y})$, prove that$$

$$*x \frac{\partial u}{\partial x} + y \frac{\partial u}{\partial y} + \frac{1}{2} (\sqrt{x} + \sqrt{y}) sin(\sqrt{x} + \sqrt{y}) = 0.$$

$$\frac{\partial u}{\partial x} = -\sin(\sqrt{x} + \sqrt{y}) \frac{1}{2\sqrt{x}}$$
$$\frac{\partial u}{\partial y} = -\sin(\sqrt{x} + \sqrt{y}) \frac{1}{2\sqrt{y}}$$

$$\therefore x \frac{\partial u}{\partial x} + y \frac{\partial u}{\partial y} = -\sin(\sqrt{x} + \sqrt{y}) \cdot \frac{1}{2} (\sqrt{x} + \sqrt{y})$$
$$\therefore x \frac{\partial u}{\partial x} + y \frac{\partial u}{\partial y} + \frac{1}{2} (\sqrt{x} + \sqrt{y}) \sin(\sqrt{x} + \sqrt{y}) = 0$$





♦ Solution: Since
$$z = \frac{x^2 + y^2}{x + y}$$

$$\frac{\partial z}{\partial x} = \frac{(x + y)2x - (x^2 + y^2)}{(x + y)^2}$$

$$= \frac{x^2 + 2xy - y^2}{(x + y)^2}$$

$$\frac{\partial z}{\partial y} = \frac{(x + y)2y - (x^2 + y^2)}{(x + y)^2}$$

$$= \frac{-x^2 + 2xy + y^2}{(x + y)^2}$$





• If
$$z(x+y)=x^2+y^2$$
, prove that $\left(\frac{\partial z}{\partial x}-\frac{\partial z}{\partial y}\right)^2=4\left(1-\frac{\partial z}{\partial x}-\frac{\partial z}{\partial y}\right)$

Solution: Since
$$z = \frac{x^2 + y^2}{x + y}$$

$$\frac{\partial z}{\partial x} = \frac{x^2 + 2xy - y^2}{(x+y)^2}; \quad \frac{\partial z}{\partial y} = \frac{-x^2 + 2xy + y^2}{(x+y)^2}$$

Putting the values of $\frac{\partial z}{\partial x}$, $\frac{\partial z}{\partial y}$

RHS
$$= 4 \left[1 - \frac{x^2 + 2xy - y^2}{(x+y)^2} - \frac{-x^2 + 2xy + y^2}{(x+y)^2} \right]$$
$$= 4 \left[\frac{x^2 - 2xy + y^2}{(x+y)^2} \right] = 4 \frac{(x-y)^2}{(x+y)^2}$$
$$\therefore LHS = RHS$$





• If
$$u = \log(x^3 + y^3 + z^3 - 3xyz)$$
, prove that $\left(\frac{\partial}{\partial x} + \frac{\partial}{\partial y} + \frac{\partial}{\partial z}\right)^2 u = -\frac{9}{(x+y+z)^2}$.

Solution: LHS
$$= \left(\frac{\partial}{\partial x} + \frac{\partial}{\partial y} + \frac{\partial}{\partial z}\right) \left(\frac{\partial}{\partial x} + \frac{\partial}{\partial y} + \frac{\partial}{\partial z}\right) u$$

$$= \left(\frac{\partial}{\partial x} + \frac{\partial}{\partial y} + \frac{\partial}{\partial z}\right) \left(\frac{\partial u}{\partial x} + \frac{\partial u}{\partial y} + \frac{\partial u}{\partial z}\right) \qquad(i)$$

Now,
$$\frac{\partial u}{\partial x} = \frac{1}{x^3 + y^3 + z^3 - 3xyz} (3x^2 - 3yz)$$
, $\frac{\partial u}{\partial y} = \frac{3y^2 - 3zx}{x^3 + y^3 + z^3 - 3xyz}$, $\frac{\partial u}{\partial z} = \frac{3z^2 - 3xy}{x^3 + y^3 + z^3 - 3xyz}$

$$\therefore \frac{\partial u}{\partial x} + \frac{\partial u}{\partial y} + \frac{\partial u}{\partial z} = 3\left(\frac{x^2 + y^2 + z^2 - xy - yz - zx}{x^3 + y^3 + z^3 - 3xyz}\right) = \frac{3}{(x + y + z)}$$

$$\{\because (x^2 + y^2 + z^2 - xy - yz - zx)(x + y + z) = x^3 + y^3 + z^3 - 3xyz\}$$

Hence from (1), LHS
$$= \left(\frac{\partial}{\partial x} + \frac{\partial}{\partial y} + \frac{\partial}{\partial z}\right) \cdot \frac{3}{(x+y+z)}$$
$$= 3\left[\frac{-1}{(x+y+z)^2} + \frac{-1}{(x+y+z)^2} + \frac{-1}{(x+y+z)^2}\right]$$
$$= -\frac{9}{(x+y+z)^2} = \text{RHS}$$





Solution: Differentiating z partially w.r.t. y we get,

$$\frac{\partial z}{\partial y} = x^y \log x + xy^{x-1}$$

Differentiating this partially w.r.t. x we get,

$$\frac{\partial^2 z}{\partial x \, \partial y} = yx^{y-1} \cdot \log x + x^y \cdot \frac{1}{x} + 1 \cdot y^{x-1} + xy^{x-1} \log y$$

$$= yx^{y-1} \cdot \log x + x^{y-1} + y^{x-1} + xy^{x-1} \log y$$
Now, differentiating z partially w.r.t. x , we get,

$$\frac{\partial z}{\partial x} = yx^{y-1} + y^x \log y$$

Differentiating this again partially w.r.t. y, we get,

$$\frac{\partial^2 z}{\partial y \, \partial x} = x^{y-1} + y \cdot x^{y-1} \log x + \frac{y^x}{y} + xy^{x-1} \log y$$
$$= yx^{y-1} \log x + x^{y-1} + y^{x-1} + xy^{x-1} \log y$$





$$\clubsuit$$
 If $u = e^{x^2 + y^2 + z^2}$, prove that $\frac{\partial^3 u}{\partial x \partial y \partial z} = 8 xyzu$.

Solution:
$$\frac{\partial u}{\partial z} = e^{x^2 + y^2 + z^2} \cdot 2z$$

$$\frac{\partial^{2} u}{\partial y \, \partial z} = \frac{\partial}{\partial y} \left(\frac{\partial u}{\partial z} \right)$$

$$= 2z \cdot e^{x^{2} + y^{2} + z^{2}} \cdot 2y$$

$$= 4yz \cdot e^{x^{2} + y^{2} + z^{2}}$$

$$\frac{\partial^3 u}{\partial x \partial y \partial z} = \frac{\partial}{\partial y} \left(\frac{\partial^2 u}{\partial y \partial z} \right)$$

$$= 4yz \cdot e^{x^2 + y^2 + z^2} \cdot 2x$$

$$= 8xyz \cdot e^{x^2 + y^2 + z^2}$$

$$= 8xyzu$$



• If
$$\theta = t^n e^{-r^{2/4t}}$$
, find n which will make $\frac{\partial \theta}{\partial t} = \frac{1}{r^2} \frac{\partial}{\partial r} \left(r^2 \frac{\partial \theta}{\partial r} \right)$.

$$= \frac{n}{t}\theta + \frac{r^2}{4t^2}\theta = \left(\frac{n}{t} + \frac{r^2}{4t^2}\right)\theta \qquad \dots (1)$$

$$riangle$$
 Also, $\frac{\partial \theta}{\partial r} = t^n e^{-r^2/4t} \cdot \left(-\frac{2r}{4t}\right) = -\frac{r\theta}{2t}$

$$r^2 \frac{\partial \theta}{\partial r} = -\frac{r^3 \theta}{2t}$$

$$\therefore \frac{\partial}{\partial r} \left(r^2 \frac{\partial \theta}{\partial r} \right) = \frac{\partial}{\partial r} \left(-\frac{r^3 \theta}{2t} \right) = -\frac{1}{2t} \frac{\partial}{\partial r} (r^3 \theta)$$

$$= -\frac{1}{2t} \left[r^3 \frac{\partial \theta}{\partial r} + 3r^2 \theta \right]$$

$$= -\frac{1}{2t} \left[r^3 \frac{r\theta}{2t} + 3r^2 \theta \right]$$

$$= -\frac{1}{2t} \left[\frac{r^4 \theta}{2t} + 3r^2 \theta \right]$$

$$\therefore \frac{1}{r^2} \frac{\partial}{\partial r} \left(r^2 \frac{\partial \theta}{\partial r} \right) = -\frac{1}{2t} \left[-\frac{r^2 \theta}{2t} + 3\theta \right]$$
(2)

$$Arr$$
 : Equating (1) and (2), we get, $\frac{n}{t} = -\frac{3}{2t}$: $n = -\frac{3}{2}$





- $u = 3(ax + by + cz)^{2} (x^{2} + y^{2} + z^{2})$ **Solution:**

Differentiating $\frac{\partial u}{\partial x}$ partially w.r.t. x, $\frac{\partial^2 u}{\partial x^2} = 6a \cdot a - 2 = 6a^2 - 2$

Differentiating $\frac{\partial u}{\partial y}$ partially w.r.t. y, $\frac{\partial^2 u}{\partial y^2} = 6b \cdot b - 2 = 6b^2 - 2$

Differentiating $\frac{\partial u}{\partial z}$ partially w.r.t. z, $\frac{\partial^2 u}{\partial z^2} = 6c \cdot c - 2 = 6c^2 - 2$

Hence,
$$\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} + \frac{\partial^2 u}{\partial z^2} = 6(a^2 + b^2 + c^2) - 6$$

Differentiating
$$u$$
 partially w.r.t. x , $\frac{\partial u}{\partial x} = 6(ax + by + cz)a - 2x$

$$\frac{\partial^2 u}{\partial x^2} = 6a \cdot a - 2 = 6a^2 - 2$$

Differentiating
$$u$$
 partially w.r.t. y , $\frac{\partial u}{\partial y} = 6(ax + by + cz)b - 2y$

$$\frac{\partial^2 u}{\partial y^2} = 6b \cdot b - 2 = 6b^2 - 2$$

Differentiating
$$u$$
 partially w.r.t. z , $\frac{\partial u}{\partial z} = 6(ax + by + cz)c - 2z$

$$\frac{\partial^2 u}{\partial z^2} = 6c \cdot c - 2 = 6c^2 - 2$$

$$=6(a^2+b^2+c^2)-6$$

$$[\because a^2 + b^2 + c^2 = 1]$$





$$u = f(r)$$

Differentiating
$$u$$
 partially w.r.t. x ,

$$\frac{\partial u}{\partial x} = \frac{\partial}{\partial x} f(r) = \frac{d}{dr} f(r) \cdot \frac{\partial r}{\partial x}$$
$$= f'(r) \cdot \frac{\partial r}{\partial x} \qquad (1)$$

But
$$r^2 = x^2 + y^2 + z^2$$

Differentiating
$$r^2$$
 partially w.r.t. x ,

Differentiating
$$r^2$$
 partially w.r.t. x , $2r\frac{\partial r}{\partial x} = 2x$ \Rightarrow $\frac{\partial r}{\partial x} = \frac{x}{r}$

Substituting in Eq. (1),
$$\frac{\partial u}{\partial x} = f'(r) \cdot \frac{x}{r}$$

Differentiating
$$\frac{\partial u}{\partial x}$$
 partially w.r.t. x , $\frac{\partial^2 u}{\partial x^2} = \frac{\partial}{\partial x} \left[f'(r) \cdot \frac{x}{r} \right]$

r.t.
$$x$$
,
$$\frac{\partial x}{\partial x^2} = \frac{\partial}{\partial x} \left[f'(r) \cdot \frac{x}{r} \right]$$
$$= f''(r) \frac{\partial r}{\partial x} \cdot \frac{x}{r} + \frac{f'(r)}{r} + xf'(r) \left(-\frac{1}{r^2} \right) \cdot \frac{\partial r}{\partial x}$$
$$= f''(r) \frac{x}{r} \frac{x}{r} + \frac{f'(r)}{r} - \frac{x}{r^2} f'(r) \cdot \frac{x}{r}$$
$$= f''(r) \frac{x^2}{r^2} + \frac{f'(r)}{r} - \frac{x^2}{r^3} f'(r) \qquad (2$$



$$ightharpoonup$$
and $\frac{\partial^2 u}{\partial z^2} = f''(r)\frac{z^2}{r^2} + \frac{f'(r)}{r} - \frac{z^2}{r^3}f'(r)$ (4)

Adding Eqs (2), (3) and (4),

$$= f''(r) + \frac{2f'(r)}{r}$$



- If $z = u(x, y) e^{ax+by}$ where u(x, y) is such that $\frac{\partial^2 u}{\partial x \partial y} = 0$, find the constants a, b
- such that $\frac{\partial^2 z}{\partial x \partial y} \frac{\partial z}{\partial x} \frac{\partial z}{\partial y} + z = 0$.
- **Solution:** We have, from $z = u(x, y)e^{ax+by}$ (1)

 \diamond Differentiating (3) partially w.r.t. x,

 \clubsuit But since by data $\frac{\partial^2 u}{\partial x \partial y} = 0$, we get,



Further by data

❖ Putting the values from (5), (2), (3) and (1) in (6), we get,

$$e^{ax+by}\left[a\cdot\frac{\partial u}{\partial y}+b\cdot\frac{\partial u}{\partial x}+abu-\frac{\partial u}{\partial x}-au-\frac{\partial u}{\partial y}-bu+u\right]=0$$

Since
$$u \neq 0$$
, $\frac{\partial u}{\partial x} \neq 0$ and $\frac{\partial u}{\partial y} \neq 0$

$$•$$
 We should have $a-1=0$, $b-1=0$ i.e., $a=1$, $b=1$





• If
$$a^2x^2 + b^2y^2 = c^2z^2$$
, evaluate $\frac{1}{a^2}\frac{\partial^2z}{\partial x^2} + \frac{1}{b^2}\frac{\partial^2z}{\partial y^2}$

Solution:
$$a^2x^2 + b^2y^2 = c^2z^2$$

Differentiating partially w.r.t. x,

$$2a^{2}x = 2c^{2}z \cdot \frac{\partial z}{\partial x}$$
$$\frac{\partial z}{\partial x} = \frac{a^{2}x}{c^{2}z}$$

Differentiating $\frac{\partial z}{\partial x}$ partially w.r.t. x,

$$\frac{\partial^2 z}{\partial x^2} = \frac{a^2}{c^2} \left(\frac{1}{z} - \frac{x}{z^2} \cdot \frac{\partial z}{\partial x} \right) = \frac{a^2}{c^2 z} \left(1 - \frac{x}{z} \cdot \frac{a^2 x}{c^2 z} \right)$$
$$\frac{1}{a^2} \frac{\partial^2 z}{\partial x^2} = \frac{1}{c^2 z} \left(1 - \frac{a^2 x^2}{c^2 z^2} \right)$$

Similarly,
$$\frac{1}{b^2} \frac{\partial^2 z}{\partial y^2} = \frac{1}{c^2 z} \left(1 - \frac{b^2 y^2}{c^2 z^2} \right)$$

Hence,
$$\frac{1}{a^2} \frac{\partial^2 z}{\partial x^2} + \frac{1}{b^2} \frac{\partial^2 z}{\partial y^2} = \frac{1}{c^2 z} \left(2 - \frac{a^2 x^2 + b^2 y^2}{c^2 z^2} \right)$$

$$= \frac{1}{c^2 z} \left(2 - \frac{c^2 z^2}{c^2 z^2} \right)$$

$$= \frac{1}{c^2 z} (2 - 1) = \frac{1}{c^2 z}$$



COMPOSITE FUNCTIONS



- **� (a)** Let z = f(x, y) and $x = \Phi(t)$, $y = \Psi(t)$ so that z is function of x, y and x, y are function of third variable t.
- \clubsuit The three relations define z as a function of t. In such cases z is called a **composite function of** t.
- **e.g. (i)** $z = x^2 + y^2$, $x = at^2$, y = 2at
- **(ii)** $z = x^2y + xy^2$, x = acost, y = bsint define z as a composite function of t
- **Differentiation:** Let z = f(x, y) posses continuous first order partial derivatives and $x = \Phi(t), y = \Psi(t)$ posses continuous first order derivatives then, $\frac{dz}{dt} = \frac{\partial z}{\partial x} \cdot \frac{dx}{dt} + \frac{\partial z}{\partial y} \cdot \frac{dy}{dt}$





$$\Leftrightarrow$$
 If $u = x^2y^3$, $x = \log t$, $y = e^t$, find $\frac{du}{dt}$

Solution:
$$u = x^2y^3$$
, $x = \log t$, $y = e^t$

$$\frac{du}{dt} = \frac{\partial u}{\partial x} \cdot \frac{dx}{dt} + \frac{\partial u}{\partial v} \cdot \frac{dy}{dt}$$

$$(2xy^3)^{\frac{1}{t}} + (3x^2y^2)e^t$$

 \clubsuit Substituting x and y,

$$\frac{du}{dt} = 2(\log t)e^{3t} \cdot \frac{1}{t} + 3(\log t)^2 e^{2t} \cdot e^t$$

$$= \frac{2}{t} \log t \, e^{3t} + 3(\log t)^2 e^{3t}$$





- \Leftrightarrow If u = xy + yz + zx where $x = \frac{1}{t}$, $y = e^t$, $z = e^{-t}$, find $\frac{du}{dt}$
- **Solution:** u = xy + yz + zx, $x = \frac{1}{t}$, $y = e^t$, $z = e^{-t}$

$$= (y+z)\left(-\frac{1}{t^2}\right) + (x+z)e^t + (y+x)(-e^{-t})$$

 \diamondsuit Substituting x, y and z,

$$\stackrel{du}{dt} = -\frac{1}{t^2} (e^t + e^{-t}) + \left(\frac{1}{t} + e^{-t}\right) e^t - \left(e^t + \frac{1}{t}\right) e^{-t}$$

$$= \frac{1}{t^2} (e^t + e^{-t}) + \frac{1}{t} (e^t - e^{-t})$$





If
$$z = e^{xy}$$
, $x = t \cos t$, $y = t \sin t$, find $\frac{dz}{dt}$ at $t = \frac{\pi}{2}$

Solution:
$$z = e^{xy}$$
, $x = t \cos t$, $y = t \sin t$

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

$$= e^{xy}y(\cos t - t\sin t) + e^{xy}x(\sin t + t\cos t)$$

At
$$t = \frac{\pi}{2}$$
, $x = 0$, $y = \frac{\pi}{2}$

$$\Rightarrow$$
 Hence, $\frac{dz}{dt}\Big|_{t=\frac{\pi}{2}} = e^0 \left[\frac{\pi}{2} \left(0 - \frac{\pi}{2} \right) + 0 \right] = -\frac{\pi^2}{4}$