

STUDENT ID NUMBER :

○ TUT5103  
TA: Nan

The directional derivative of  $f$  at  $\vec{a}$  in the  $\vec{u}$  direction is  $\partial_{\vec{u}} f(\vec{a}) := \frac{d}{dt} f(\vec{a} + t\vec{u}) \Big|_{t=0} \left( = \lim_{t \rightarrow 0} \frac{f(\vec{a} + t\vec{u}) - f(\vec{a})}{t} \right)$

$\uparrow$                        $\uparrow$   
 differentiate

$$\begin{aligned} \partial_x w &= \partial_1 f \frac{\partial(2x-y^2)}{\partial x} + \partial_2 f \frac{\partial(x \sin 3y)}{\partial x} + \partial_3 f \frac{\partial(x^4)}{\partial x} \\ &= \partial_1 f \cdot 2 + \partial_2 f \cdot \sin 3y + \partial_3 f \cdot 4x^3 \end{aligned}$$

with  $\partial_1 f, \partial_2 f, \partial_3 f$   
evaluated at  
 $(2x - y^2, x \sin 3y, x^e)$

$$f(\mathbf{b}) - f(\mathbf{a}) = \nabla f(\mathbf{c}) \cdot (\mathbf{b} - \mathbf{a})$$

Since  $f$  is cont only,  $\phi$  is cont on  $[0, 1]$ , and so differentiable on  $(0, 1)$  via chain rule. Hence,

$$\phi'(t) = \nabla f(\vec{a} + t\vec{h}) \cdot \frac{d}{dt}(\vec{a} + t\vec{h}) = \nabla f(\vec{a} + t\vec{h}) \cdot \vec{h} = \nabla f(\vec{a} + t\vec{h}) \cdot (\vec{b} - \vec{a})$$

By MVT for one variable,  $\exists u \in (0, 1)$  s.t.  $\phi(1) - \phi(0) = \phi'(u)(1-0) = \phi'(u)$ .

Letting  $\vec{c} = \vec{a} + u\vec{h}$ ,  $f(\vec{b}) - f(\vec{a}) = \phi(1) - \phi(0) = \phi'(u) = \nabla f(\vec{a} + u\vec{h}) \cdot (\vec{b} - \vec{a})$   
 $= \nabla f(\vec{c}) \cdot (\vec{b} - \vec{a})$