

Jacobians:

If u & v are functions of two independent variables x & y ,
 Then the determinant $\begin{vmatrix} \frac{\partial u}{\partial x} & \frac{\partial u}{\partial y} \\ \frac{\partial v}{\partial x} & \frac{\partial v}{\partial y} \end{vmatrix}$ or $\begin{vmatrix} u_x & u_y \\ v_x & v_y \end{vmatrix}$ is called the

Jacobian of u, v w.r.t $x + y$ and is written as $\frac{\partial(u,v)}{\partial(x,y)}$ or $J\left(\frac{u,v}{x,y}\right)$

Similarly the Jacobian of u, v, w with respect to x, y, z is

$$\frac{\partial(u,v,w)}{\partial(x,y,z)} = \begin{vmatrix} \frac{\partial u}{\partial x} & \frac{\partial u}{\partial y} & \frac{\partial u}{\partial z} \\ \frac{\partial v}{\partial x} & \frac{\partial v}{\partial y} & \frac{\partial v}{\partial z} \\ \frac{\partial w}{\partial x} & \frac{\partial w}{\partial y} & \frac{\partial w}{\partial z} \end{vmatrix} \text{ or } \begin{vmatrix} u_x & u_y & u_z \\ v_x & v_y & v_z \\ w_x & w_y & w_z \end{vmatrix}.$$

Properties of Jacobians :

1. If $J = \frac{\partial(u,v)}{\partial(x,y)}$ and $J' = \frac{\partial(x,y)}{\partial(r,s)}$, then $JJ' = 1$.
- 2) If u, v are functions of r, s & r, s are fns of x, y then

$$\frac{\partial(u,v)}{\partial(x,y)} = \frac{\partial(u,v)}{\partial(r,s)} * \frac{\partial(r,s)}{\partial(x,y)}$$

Problem In polar co-ordinates $x = r\cos\theta, y = r\sin\theta$, S.T $\frac{\partial(x,y)}{\partial(r,\theta)} = 1$.

(Or)

Find the Jacobian of $x = r\cos\theta, y = r\sin\theta$.

Soln Given. $x = r\cos\theta$; $y = r\sin\theta$.
 $\therefore \frac{\partial x}{\partial r} = \cos\theta$; $\frac{\partial x}{\partial \theta} = -r\sin\theta$. $\frac{\partial y}{\partial r} = \sin\theta$, $\frac{\partial y}{\partial \theta} = r\cos\theta$.

$$\therefore \frac{\partial(x,y)}{\partial(r,\theta)} = J\begin{pmatrix} x, y \\ r, \theta \end{pmatrix} = \begin{vmatrix} \frac{\partial x}{\partial r} & \frac{\partial x}{\partial \theta} \\ \frac{\partial y}{\partial r} & \frac{\partial y}{\partial \theta} \end{vmatrix} = \begin{vmatrix} \cos \theta & -r \sin \theta \\ \sin \theta & r \cos \theta \end{vmatrix}.$$

$$= r \cos^2 \theta - (-r \sin^2 \theta) = r \cos^2 \theta + r \sin^2 \theta \\ = r (\cos^2 \theta + \sin^2 \theta) \quad (\because \cos^2 \theta + \sin^2 \theta = 1)$$

$$= \underline{\underline{r}}.$$

2) In cylindrical co-ordinates, $x = r \cos \phi$, $y = r \sin \phi$, $z = z$, s.t. $\frac{\partial(x,y,z)}{\partial(r,\phi,z)} = \rho$.

$$\text{Soln} \quad x = r \cos \phi$$

$$\frac{\partial x}{\partial r} = \cos \phi$$

$$\frac{\partial x}{\partial \phi} = -r \sin \phi$$

$$\frac{\partial x}{\partial z} = 0$$

$$y = r \sin \phi$$

$$\frac{\partial y}{\partial r} = \sin \phi$$

$$\frac{\partial y}{\partial \phi} = r \cos \phi$$

$$\frac{\partial y}{\partial z} = 0$$

$$z = z$$

$$\frac{\partial z}{\partial r} = 0$$

$$\frac{\partial z}{\partial \phi} = 0$$

$$\frac{\partial z}{\partial z} = 1$$

$$\therefore \frac{\partial(x, y, z)}{\partial(r, \theta, \varphi)} = \begin{vmatrix} \frac{\partial x}{\partial r} & \frac{\partial x}{\partial \theta} & \frac{\partial x}{\partial \varphi} \\ \frac{\partial y}{\partial r} & \frac{\partial y}{\partial \theta} & \frac{\partial y}{\partial \varphi} \\ \frac{\partial z}{\partial r} & \frac{\partial z}{\partial \theta} & \frac{\partial z}{\partial \varphi} \end{vmatrix} = \begin{vmatrix} \cos \varphi & -r \sin \varphi & 0 \\ \sin \varphi & r \cos \varphi & 0 \\ 0 & 0 & 1 \end{vmatrix}.$$

$$\begin{aligned}
 &= \cos \varphi (r \cos \varphi) + r \sin \varphi (\sin \varphi) \\
 &= r \cos^2 \varphi + r \sin^2 \varphi \\
 &= r (\cos^2 \varphi + \sin^2 \varphi) \\
 &= \underline{\underline{r}}.
 \end{aligned}$$

3) In spherical co-ordinates, $x = r \sin \theta \cos \varphi$, $y = r \sin \theta \sin \varphi$, $z = r \cos \theta$,

s.t $\frac{\partial(x, y, z)}{\partial(r, \theta, \varphi)} = r^2 \sin \theta$.

$$\text{Sofn} \quad \frac{\partial x}{\partial r} = \sin \theta \cos \varphi ; \quad \frac{\partial x}{\partial \theta} = r \cos \theta \cos \varphi ; \quad \frac{\partial x}{\partial \varphi} = -r \sin \theta \sin \varphi .$$

$$\frac{\partial y}{\partial r} = \sin \theta \sin \varphi ; \quad \frac{\partial y}{\partial \theta} = r \cos \theta \sin \varphi ; \quad \frac{\partial y}{\partial \varphi} = r \sin \theta \cos \varphi .$$

$$\frac{\partial z}{\partial r} = \cos \theta ; \quad ; \quad \frac{\partial z}{\partial \theta} = -r \sin \theta ; \quad ; \quad \frac{\partial z}{\partial \varphi} = 0 .$$

$$\begin{aligned} \therefore \frac{\partial(x, y, z)}{\partial(r, \theta, \varphi)} &= \begin{vmatrix} \frac{\partial x}{\partial r} & \frac{\partial x}{\partial \theta} & \frac{\partial x}{\partial \varphi} \\ \frac{\partial y}{\partial r} & \frac{\partial y}{\partial \theta} & \frac{\partial y}{\partial \varphi} \\ \frac{\partial z}{\partial r} & \frac{\partial z}{\partial \theta} & \frac{\partial z}{\partial \varphi} \end{vmatrix} = \begin{vmatrix} \sin \theta \cos \varphi & r \cos \theta \cos \varphi & -r \sin \theta \sin \varphi \\ \sin \theta \sin \varphi & r \cos \theta \sin \varphi & r \sin \theta \cos \varphi \\ \cos \theta & -r \sin \theta & 0 \end{vmatrix} \\ &= \sin \theta \cos \varphi (0 + r^2 \sin^2 \theta \cos \varphi) - r \cos \theta \cos \varphi (0 - r \sin \theta \cos \theta \cos \varphi) + \\ &\quad (-r \sin \theta \sin \varphi) (-r \sin^2 \theta \sin \varphi - r \cos^2 \theta \sin \varphi) \\ &= r^2 \sin^3 \theta \cos^2 \varphi + r^2 \sin^2 \theta \cos^2 \theta \cos^2 \varphi + r^2 \sin^3 \theta \sin^2 \varphi + r^2 \sin \theta \cos^2 \theta (\cos^2 \varphi + \sin^2 \varphi) \\ &= r^2 \sin^3 \theta (\cos^2 \varphi + \sin^2 \varphi) + r^2 \sin \theta \cos^2 \theta (1) \end{aligned}$$

$x = r \sin \theta \cos \varphi$
 $y = r \sin \theta \sin \varphi$
 $z = r \cos \theta$

$$= \gamma^2 \sin^3 \theta + \gamma^2 \sin \theta \cos^2 \theta$$

$$= \gamma^2 \sin \theta (\underbrace{\sin^2 \theta + \cos^2 \theta}_1)$$

$$= \underline{\underline{\gamma^2 \sin \theta}}$$

4) If $u = x + 3y^2 - z^3$, $v = \cancel{4x^2yz}$, $w = 2z^2 - xy$,
 evaluate $\frac{\partial(u, v, w)}{\partial(x, y, z)}$ at $(1, -1, 0)$.

$$\frac{\partial u}{\partial x} = 1, \quad \frac{\partial u}{\partial y} = 6y, \quad \frac{\partial u}{\partial z} = -3z^2$$

$$\frac{\partial v}{\partial x} = 8xyz, \quad \frac{\partial v}{\partial y} = 4x^2z, \quad \frac{\partial v}{\partial z} = 4x^2y$$

$$\frac{\partial w}{\partial x} = -y, \quad \frac{\partial w}{\partial y} = -x, \quad \frac{\partial w}{\partial z} = 4z$$

$$\frac{\partial(u, v, w)}{\partial(x, y, z)} = \begin{vmatrix} \frac{\partial u}{\partial x} & \frac{\partial u}{\partial y} & \frac{\partial u}{\partial z} \\ \frac{\partial v}{\partial x} & \frac{\partial v}{\partial y} & \frac{\partial v}{\partial z} \\ \frac{\partial w}{\partial x} & \frac{\partial w}{\partial y} & \frac{\partial w}{\partial z} \end{vmatrix}$$

$$J\left(\frac{\partial(u, v, w)}{\partial(x, y, z)}\right)$$

$$= \begin{vmatrix} 1 & 6y & -3z^2 \\ 8xyz & 4x^2z & 4x^2y \\ -y & -x & 4z \end{vmatrix}$$

$$\text{at } (1, -1, 0) = \begin{vmatrix} 1 & -6 & 0 \\ 0 & 0 & -4 \\ 1 & -1 & 0 \end{vmatrix}$$

$$= 1(0 - 4) + 6(0 + 4)$$

$$= -4 + 24$$

$$= \underline{\underline{20}}$$

5) If $u = x^2 - y^2$, $v = 2xy$ and $x = r \cos \theta$, $y = r \sin \theta$

$(u, v) \rightarrow (x, y) \rightarrow (r, \theta)$

find $\frac{\partial(u, v)}{\partial(r, \theta)}$.

Soln $\frac{\partial(u, v)}{\partial(r, \theta)} = \frac{\partial(u, v)}{\partial(x, y)} \times \frac{\partial(x, y)}{\partial(r, \theta)}$

$$\frac{\partial(u, v)}{\partial(x, y)} = \begin{vmatrix} \frac{\partial u}{\partial x} & \frac{\partial u}{\partial y} \\ \frac{\partial v}{\partial x} & \frac{\partial v}{\partial y} \end{vmatrix} = \begin{vmatrix} 2x & -2y \\ 2y & 2x \end{vmatrix} = 4x^2 - (-4y^2) = 4x^2 + 4y^2$$

$$\frac{\partial(x, y)}{\partial(r, \theta)} = \begin{vmatrix} \frac{\partial x}{\partial r} & \frac{\partial x}{\partial \theta} \\ \frac{\partial y}{\partial r} & \frac{\partial y}{\partial \theta} \end{vmatrix} = \begin{vmatrix} \cos \theta & -r \sin \theta \\ r \sin \theta & r \cos \theta \end{vmatrix} = r \cos^2 \theta - (-r \sin^2 \theta) = r (\cos^2 \theta + \sin^2 \theta) = r$$

$$\therefore \frac{\partial(u, v)}{\partial(r, \theta)} = 4(x^2 + y^2) \cdot r = 4(r^2 \cos^2 \theta + r^2 \sin^2 \theta) \cdot r = 4r^2 (\underbrace{\cos^2 \theta + \sin^2 \theta}_1) \cdot r = 4r^3$$

b) If $x = r \cos \theta, y = r \sin \theta$, P.T. $\frac{\partial(x, y)}{\partial(r, \theta)} \cdot \frac{\partial(r, \theta)}{\partial(x, y)} = 1.$

Soln Given $x = r \cos \theta, y = r \sin \theta$.

$$\begin{aligned} \frac{\partial x}{\partial r} &= \cos \theta & \frac{\partial y}{\partial r} &= \sin \theta \\ \frac{\partial x}{\partial \theta} &= -r \sin \theta & \frac{\partial y}{\partial \theta} &= r \cos \theta \\ \therefore \frac{\partial(x, y)}{\partial(r, \theta)} &= \begin{vmatrix} \frac{\partial x}{\partial r} & \frac{\partial x}{\partial \theta} \\ \frac{\partial y}{\partial r} & \frac{\partial y}{\partial \theta} \end{vmatrix} & = & \begin{vmatrix} \cos \theta & -r \sin \theta \\ \sin \theta & r \cos \theta \end{vmatrix} \\ &= r \cos^2 \theta - (-r \sin^2 \theta) \\ &= r \cos^2 \theta + r \sin^2 \theta \\ &= r (\cos^2 \theta + \sin^2 \theta) \\ &= r \end{aligned}$$

$$\begin{aligned} x &= r \cos \theta, y = r \sin \theta \\ \Rightarrow x^2 &= r^2 \cos^2 \theta; y^2 = r^2 \sin^2 \theta \\ x^2 + y^2 &= r^2 \cos^2 \theta + r^2 \sin^2 \theta \Rightarrow x^2 + y^2 = r^2 (\underbrace{\cos^2 \theta + \sin^2 \theta}_1) \end{aligned}$$

$$\therefore x^2 + y^2 = r^2$$

$$\Rightarrow r = \sqrt{x^2 + y^2} \quad \text{or} \quad r = (x^2 + y^2)^{1/2}.$$

$$\frac{\partial r}{\partial x} = \frac{1}{2} (x^2 + y^2)^{-1/2} \cdot 2x = x (x^2 + y^2)^{-1/2} = \frac{x}{(x^2 + y^2)^{1/2}} = \frac{x}{r}$$

$$\frac{\partial r}{\partial y} = \frac{1}{2} (x^2 + y^2)^{-1/2} \cdot 2y = y (x^2 + y^2)^{-1/2} = \frac{y}{(x^2 + y^2)^{1/2}} = \frac{y}{r}$$

$$x = r \cos \theta ; \quad y = r \sin \theta$$

$$\frac{r \sin \theta}{r \cos \theta} = \frac{y}{x} \Rightarrow \tan \theta = \frac{y}{x} \Rightarrow \theta = \tan^{-1} \left(\frac{y}{x} \right).$$

$$\therefore \frac{\partial \theta}{\partial x} = \frac{1}{1 + \left(\frac{y}{x} \right)^2} \cdot \frac{x \cdot 0 - y \cdot 1}{x^2} = \frac{1}{1 + \frac{y^2}{x^2}} \cdot \left(-\frac{y}{x^2} \right)$$

$$= \frac{1}{\frac{x^2+y^2}{x^2}} \cdot \left(-\frac{y}{x^2} \right), \quad = \frac{x}{\frac{x^2+y^2}{x^2}} \cdot \left(-\frac{y}{x^2} \right) = -\frac{y}{x^2}.$$

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$$\begin{aligned} \frac{\partial \theta}{\partial y} &= \frac{1}{1 + \left(\frac{y}{x}\right)^2} \cdot \left(\frac{x \cdot 1 - y \cdot 0}{x^2} \right) \\ &= \frac{1}{1 + \frac{y^2}{x^2}} \cdot \left(\frac{x}{x^2} \right) = \frac{1}{\frac{x^2+y^2}{x^2}} \cdot \frac{1}{x} \\ &= \frac{x^2}{x^2+y^2} \cdot \frac{1}{x} = \frac{x}{x^2} = \frac{x}{y^2}. \end{aligned}$$

$$\begin{aligned} \therefore \frac{\partial(r, \theta)}{\partial(x, y)} &= \begin{vmatrix} \frac{\partial r}{\partial x} & \frac{\partial r}{\partial y} \\ \frac{\partial \theta}{\partial x} & \frac{\partial \theta}{\partial y} \end{vmatrix} = \begin{vmatrix} \frac{x}{r} & \frac{y}{r} \\ -\frac{y}{r^2} & \frac{x}{r^2} \end{vmatrix} = \frac{x^2}{r^3} - \left(-\frac{y^2}{r^3}\right). \\ \therefore \frac{\partial(r, \theta)}{\partial(x, y)} \cdot \frac{\partial(x, y)}{\partial(r, \theta)} &= \frac{1}{r} \cdot r = 1 \quad \text{Hence Proved.} \\ &= \frac{x^2 + y^2}{r^3} = \frac{r^2}{r^3} = \frac{1}{r}. \end{aligned}$$