Partial Derivatives

1D Change:

Say we have an unevenly heated metal rod.

x (m)	0	1	2	3	4	5
$u(x)$ (°C)	125	128	135	160	175	160

2D Change:

y (m)						
3	85	90	110	135	155	180
2	100	110	120	145	190	170
1	125	128	135	160	175	160
0	120	135	155	160	160	150
	0	1	2	3	4	5
			x (m)			
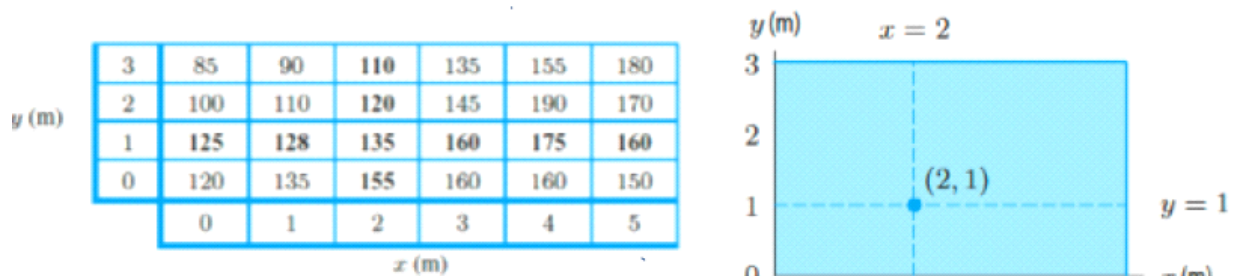
Now imagine an unevenly heated metal plate.

		Relative humidity (%)								
	H / T	50	55	60	65	70	75	80	85	90
	90	96	98	100	103	106	109	112	115	119
	92	100	103	105	108	112	115	119	123	128
Actual temperature (°F)	94	104	107	111	114	118	122	127	132	137
	96	109	113	116	121	125	130	135	141	146
	98	114	118	123	127	133	138	144	150	157
	100	119	124	129	135	141	147	154	161	168

$$g'(96) = \lim_{h \to 0} \frac{g(96 + h) - g(96)}{h} = \lim_{h \to 0} \frac{f(96 + h, 70) - f(96, 70)}{h}$$

$$G'(70) = \lim_{h \to 0} \frac{G(70 + h) - G(70)}{h} = \lim_{h \to 0} \frac{f(96, 70 + h) - f(96, 70)}{h}$$

$$f_x(a, b) = \lim_{h \to 0} \frac{f(a + h, b) - f(a, b)}{h}$$

$$f_y(a, b) = \lim_{h \to 0} \frac{f(a, b + h) - f(a, b)}{h}$$

Notations for Partial Derivatives If $z = f(x, y)$, we write

$$f_x(x, y) = f_x = \frac{\partial f}{\partial x} = \frac{\partial}{\partial x} f(x, y) = \frac{\partial z}{\partial x} = f_1 = D_1 f = D_x f$$

$$f_y(x, y) = f_y = \frac{\partial f}{\partial y} = \frac{\partial}{\partial y} f(x, y) = \frac{\partial z}{\partial y} = f_2 = D_2 f = D_y f$$

EXAMPLE 1 If $f(x, y) = x^3 + x^2 y^3 - 2y^2$, find $f_x(2, 1)$ and $f_y(2, 1)$.
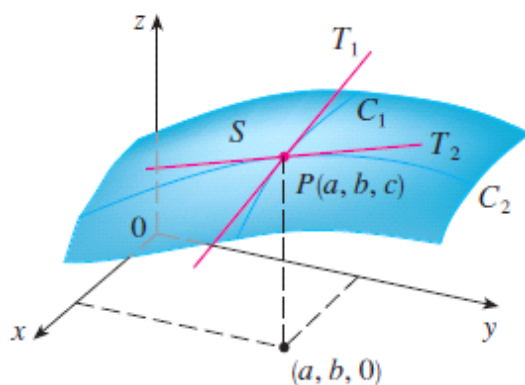
Interpretations of Partial Derivatives

FIGURE 1

The partial derivatives of f at (a, b) are the slopes of the tangents to C_1 and C_2.

EXAMPLE 2 If $f(x, y) = 4 - x^2 - 2y^2$, find $f_x(1, 1)$ and $f_y(1, 1)$ and interpret these numbers as slopes.

SOLUTION We have

$$f_x(x, y) = -2x \qquad f_y(x, y) = -4y$$

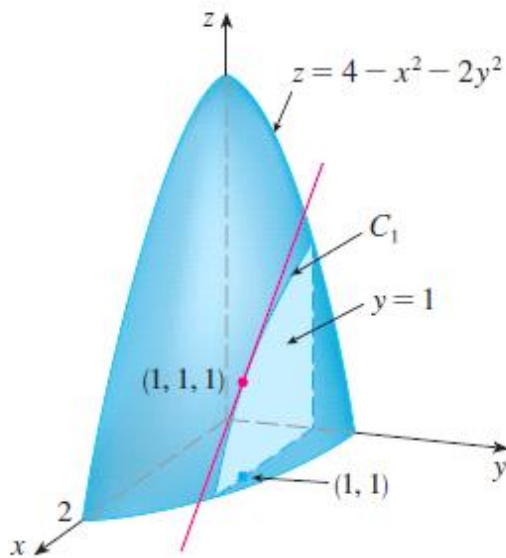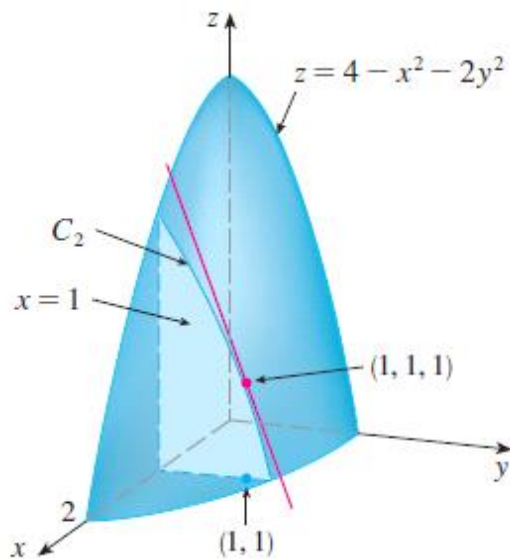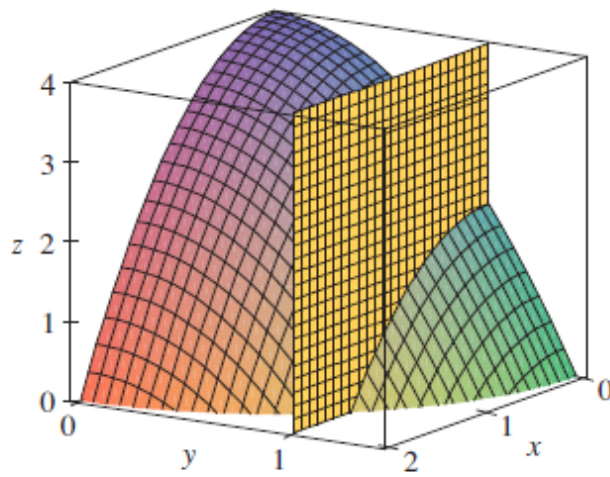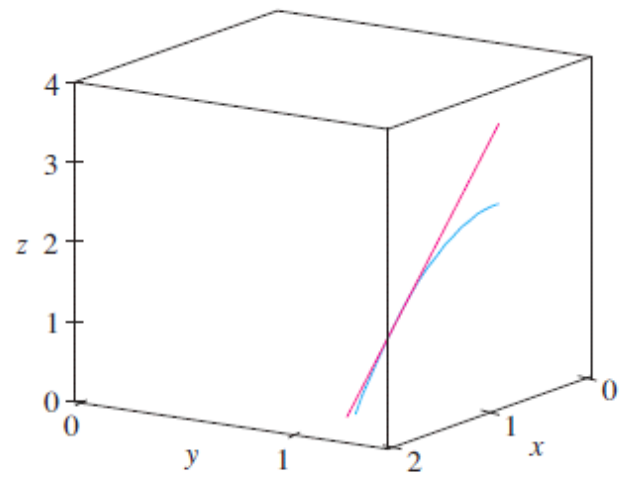$$f_x(1, 1) = -2 \qquad f_y(1, 1) = -4$$
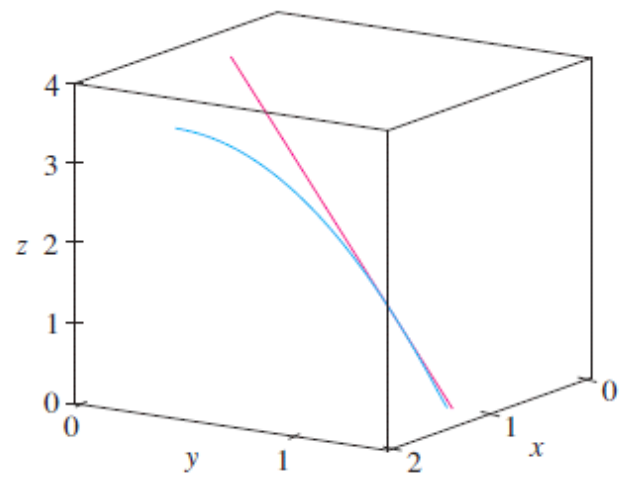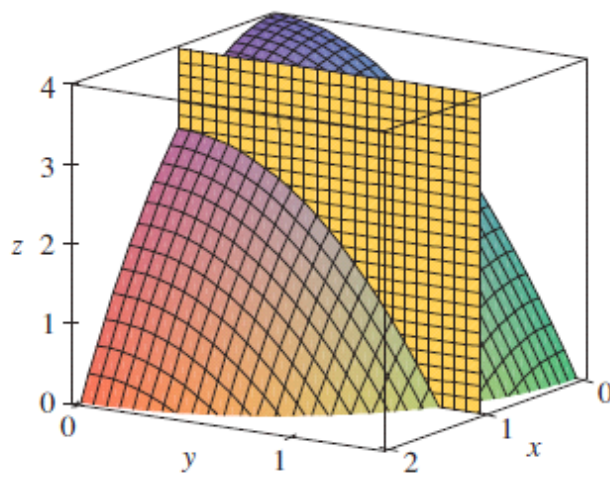
FIGURE 2

FIGURE 3
Partial Derivative – GeoGebra

(a)

(b)

V EXAMPLE 3 If $f(x, y) = \sin\left(\dfrac{x}{1 + y}\right)$, calculate $\dfrac{\partial f}{\partial x}$ and $\dfrac{\partial f}{\partial y}$.

SOLUTION Using the Chain Rule for functions of one variable, we have

$$\frac{\partial f}{\partial x} = \cos\left(\frac{x}{1 + y}\right) \cdot \frac{\partial}{\partial x}\left(\frac{x}{1 + y}\right) = \cos\left(\frac{x}{1 + y}\right) \cdot \frac{1}{1 + y}$$

$$\frac{\partial f}{\partial y} = \cos\left(\frac{x}{1 + y}\right) \cdot \frac{\partial}{\partial y}\left(\frac{x}{1 + y}\right) = -\cos\left(\frac{x}{1 + y}\right) \cdot \frac{x}{(1 + y)^2}$$

V EXAMPLE 4 Find $\partial z/\partial x$ and $\partial z/\partial y$ if z is defined implicitly as a function of x and y by the equation

$$x^3 + y^3 + z^3 + 6xyz = 1$$

SOLUTION To find $\partial z/\partial x$, we differentiate implicitly with respect to x, being careful to treat y as a constant:

$$3x^2 + 3z^2 \frac{\partial z}{\partial x} + 6yz + 6xy \frac{\partial z}{\partial x} = 0$$

Solving this equation for $\partial z/\partial x$, we obtain

$$\frac{\partial z}{\partial x} = -\frac{x^2 + 2yz}{z^2 + 2xy}$$

Similarly, implicit differentiation with respect to y gives

$$\frac{\partial z}{\partial y} = -\frac{y^2 + 2xz}{z^2 + 2xy}$$

EXAMPLE 5 Find f_x, f_y, and f_z if $f(x, y, z) = e^{xy} \ln z$.

SOLUTION Holding y and z constant and differentiating with respect to x, we have

$$f_x = ye^{xy} \ln z$$

Similarly, $$f_y = xe^{xy} \ln z \quad \text{and} \quad f_z = \frac{e^{xy}}{z}$$

Higher Derivatives

If f is a function of two variables, then its partial derivatives f_x and f_y are also functions of two variables, so we can consider their partial derivatives $(f_x)_x$, $(f_x)_y$, $(f_y)_x$, and $(f_y)_y$, which are called the **second partial derivatives** of f. If $z = f(x, y)$, we use the following notation:

$$(f_x)_x = f_{xx} = f_{11} = \frac{\partial}{\partial x}\left(\frac{\partial f}{\partial x}\right) = \frac{\partial^2 f}{\partial x^2} = \frac{\partial^2 z}{\partial x^2}$$

$$(f_x)_y = f_{xy} = f_{12} = \frac{\partial}{\partial y}\left(\frac{\partial f}{\partial x}\right) = \frac{\partial^2 f}{\partial y\, \partial x} = \frac{\partial^2 z}{\partial y\, \partial x}$$

$$(f_y)_x = f_{yx} = f_{21} = \frac{\partial}{\partial x}\left(\frac{\partial f}{\partial y}\right) = \frac{\partial^2 f}{\partial x\, \partial y} = \frac{\partial^2 z}{\partial x\, \partial y}$$

$$(f_y)_y = f_{yy} = f_{22} = \frac{\partial}{\partial y}\left(\frac{\partial f}{\partial y}\right) = \frac{\partial^2 f}{\partial y^2} = \frac{\partial^2 z}{\partial y^2}$$

Thus the notation f_{xy} (or $\partial^2 f/\partial y\, \partial x$) means that we first differentiate with respect to x and then with respect to y, whereas in computing f_{yx} the order is reversed.

EXAMPLE 6 Find the second partial derivatives of

$$f(x, y) = x^3 + x^2 y^3 - 2y^2$$

SOLUTION In Example 1 we found that

$$f_x(x, y) = 3x^2 + 2xy^3 \qquad f_y(x, y) = 3x^2 y^2 - 4y$$

Therefore

$$f_{xx} = \frac{\partial}{\partial x}(3x^2 + 2xy^3) = 6x + 2y^3 \qquad f_{xy} = \frac{\partial}{\partial y}(3x^2 + 2xy^3) = 6xy^2$$

$$f_{yx} = \frac{\partial}{\partial x}(3x^2 y^2 - 4y) = 6xy^2 \qquad f_{yy} = \frac{\partial}{\partial y}(3x^2 y^2 - 4y) = 6x^2 y - 4$$

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

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

Partial derivatives of order 3 or higher can also be defined. For instance,

$$f_{xyy} = (f_{xy})_y = \frac{\partial}{\partial y}\left(\frac{\partial^2 f}{\partial y\, \partial x}\right) = \frac{\partial^3 f}{\partial y^2\, \partial x}$$

☑ EXAMPLE 7 Calculate f_{xxyz} if $f(x, y, z) = \sin(3x + yz)$.

SOLUTION

$$f_x = 3\cos(3x + yz)$$

$$f_{xx} = -9\sin(3x + yz)$$

$$f_{xxy} = -9z\cos(3x + yz)$$

$$f_{xxyz} = -9\cos(3x + yz) + 9yz\sin(3x + yz)$$

Partial Differential Equations

Partial derivatives occur in *partial differential equations* that express certain physical laws. For instance, the partial differential equation

$$\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0$$

is called **Laplace's equation** after Pierre Laplace (1749–1827). Solutions of this equation are called **harmonic functions**; they play a role in problems of heat conduction, fluid flow, and electric potential.

EXAMPLE 8 Show that the function $u(x, y) = e^x \sin y$ is a solution of Laplace's equation.

SOLUTION We first compute the needed second-order partial derivatives:

$$u_x = e^x \sin y \qquad\qquad u_y = e^x \cos y$$

$$u_{xx} = e^x \sin y \qquad\qquad u_{yy} = -e^x \sin y$$

So

$$u_{xx} + u_{yy} = e^x \sin y - e^x \sin y = 0$$

Therefore u satisfies Laplace's equation.

The **wave equation**

$$\frac{\partial^2 u}{\partial t^2} = a^2 \frac{\partial^2 u}{\partial x^2}$$

describes the motion of a waveform, which could be an ocean wave, a sound wave, a light wave, or a wave traveling along a vibrating string. For instance, if $u(x, t)$ represents the displacement of a vibrating violin string at time t and at a distance x from one end of the string (as in Figure 8), then $u(x, t)$ satisfies the wave equation. Here the constant a depends on the density of the string and on the tension in the string.

EXAMPLE 9 Verify that the function $u(x, t) = \sin(x - at)$ satisfies the wave equation.

SOLUTION $\quad u_x = \cos(x - at) \qquad\qquad u_t = -a\cos(x - at)$

$\quad\qquad\qquad u_{xx} = -\sin(x - at) \qquad u_{tt} = -a^2\sin(x - at) = a^2 u_{xx}$

So u satisfies the wave equation.