Geometry of Differentiability

In single variable calculus, derivatives were closely related to the slope of the tangent line to a graph at a point. We used this idea of the slope of the tangent line to define derivatives as a limit of slopes of secant lines,

$$f'(a) = \lim_{h \to 0} \frac{f(a+h) - f(a)}{h}.$$

VISUAL

In the other direction, we were able to use differentiation rules to more easily find the equation for the tangent line to a graph at a point.

Example 1. We'll find the equation for the tangent line to the graph of $f(x) = x^3 + 2x + 1$ at x = 2.

We can find the slope of the tangent line by computing f'(2). Using differentiation rules, we have

$$f'(x) = 3x^2 + 2$$

Plugging in x = 2, we have $f'(2) = \boxed{14}$.

Since the tangent line will have to pass through the point (2, f(2)), we compute

$$f(2) = \boxed{13}$$
.

So, the tangent line will pass through the point (2,13), and will have slope 14. Writing the equation of the line in point-slope form, we have

$$y - 13 = \boxed{14(x-2)}$$
.

When a single variable function is differentiable, we can use the above method to find an equation for the tangent line. In addition, the tangent line provides us with a good linear approximation for the function.

We would like to do something analogous for multi-variable functions, but this raises a few questions. What would be the equivalent of the tangent line? What does it mean for a function to be differentiable?

As we begin to explore these questions, we'll focus on functions $\mathbb{R}^2 \to \mathbb{R}$, so that we can visualize their graphs.

Learning outcomes: Author(s):

Geometric Interpretation of Differentiability

In single variable calculus, we could get a good sense of whether a function was differentiable by looking at its graph.

Problem 1 For each of the graphs, determine whether the given function is differentiable at x = a.

GRAPH PARABOLA

Multiple Choice:

- (a) differentiable ✓
- (b) not differentiable

GRAPH JUMP DISCONTINUITY

Multiple Choice:

- (a) differentiable
- (b) not differentiable ✓

GRAPH ABSOLUTE VALUE

Multiple Choice:

- (a) differentiable
- (b) not differentiable ✓

If there is a discontinuity or some sort of corner or cusp in the graph at a point, then the function will not be differentiable at that point. Roughly speaking, if we "zoom in" on the graph of a function near a point, and the graph looks very close to a line, then the function will be differentiable at that point.

PARABOLA ZOOM

We'll extend this idea to make our first, informal definition of differentiability for a function from \mathbb{R}^2 to \mathbb{R} .

Definition 1. (Informal Definition) Consider a function $f : \mathbb{R}^2 \to \mathbb{R}$. Suppose for some point (a,b) in \mathbb{R}^2 , if we zoom in on the graph of f near the point (a,b), the graph of f looks like a plane. Then f is differentiable at (a,b).

Although this definition provides us with nice geometric intuition for determining if a function is differentiable, it's not at all precise or rigorous. Eventually, we'll need a more formal definition of differentiability, so we'll return to this concept later.

For now, let's use this informal definition to investigate differentiability for a couple of functions.

Example 2. Consider the function f(x,y) = xy + 2x + y, graphed below.

ZOOMABLE GRAPH

Is f differentiable at (0,0)?

Multiple Choice:

- (a) Yes. \checkmark
- (b) No.

Example 3. Consider the function

$$f(x,y) = \begin{cases} 1 - |y| & \text{if } |y| \le |x| \\ 1 - |x| & \text{if } |y| > |x| \end{cases},$$

graphed below.

ZOOMABLE GRAPH

Is f differentiable at (0,0)?

Multiple Choice:

- (a) Yes.
- (b) *No.* ✓

The tangent plane

If a function $f: \mathbb{R}^2 \to \mathbb{R}$ is differentiable, when we zoom in, the graph will look like a plane. Because of this, there will be a plane that's a good linear approximation for the function near that point. We can use the partial derivatives with respect to x and y to find an equation for this plane, which we call the tangent plane.

Definition 2. If $f: \mathbb{R}^2 \to \mathbb{R}$ is differentiable at (a,b), then the tangent plane to the graph of f at (a,b) is defined by the equation

$$z = f(a,b) + f_x(a,b)(x-a) + f_y(a,b)(y-b).$$

Let's revisit our previous examples, and see what happens with the tangent plane.

Example 4. Consider the function f(x,y) = xy + 2x + y, which we found is differentiable at the point (0,0). Let's find an equation for the tangent plane to the graph of f at (0,0).

We begin by finding the partial derivatives with respect to x and y.

$$f_x(x,y) = y+2$$

 $f_y(x,y) = x+1$

At (0,0), we have

$$f_x(0,0) = 2$$
,
 $f_y(0,0) = 1$.

Finding the value of f at (0,0), we have

$$f(0,0) = \boxed{0}.$$

Putting all of this together, we obtain an equation for the tangent plane to the graph of f at (0,0).

$$z = f(a,b) + f_x(a,b)(x-a) + f_y(a,b)(y-b)$$

= $2x + y$

Example 5. Consider the function

$$f(x,y) = \begin{cases} 1 - |y| & \text{if } |y| \le |x| \\ 1 - |x| & \text{if } |y| > |x| \end{cases},$$

which we found is not differentiable (0,0). Even though this function is not differentiable, let's see what happens when we try to find an equation for the tangent plane.

To compute the partial derivatives with respect to x and y, we'll need to use the limit definition.

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

$$= \lim_{h \to 0} \frac{(1-|0|) - (1-|0|)}{h}$$

$$= \lim_{h \to 0} \frac{0}{h}$$

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

$$= \lim_{h \to 0} \frac{(1-|0|) - (1-|0|)}{h}$$

$$= \lim_{h \to 0} \frac{0}{h}$$

$$= 0.$$

We can also find f(0,0),

$$f(0,0) = 1.$$

So, we have all of the necessary pieces to find an equation for the (nonexistent) "tangent plane":

$$z = f(a,b) + f_x(a,b)(x-a) + f_y(a,b)(y-b)$$

= 1.

However, we decided that the function wasn't differentiable at (0,0), so the graph does not have a tangent plane at the point.

This example brings up a couple of important points.

- It's possible for the partial derivatives of a function to all exist, and yet the function is not differentiable.
- It's possible that we can find the equation $z = f(a,b) + f_x(a,b)(x-a) + f_y(a,b)(y-b)$, and yet f has no tangent plane at the point (a,b).

For these reasons, differentiability is a much more subtle concept in multivariable calculus than it was in single variable calculus, and our next task will be to find a formal definition for differentiability.