Linear Approximations

Lecture for 6/17

Idea Behind Linear Approximation

- Recall tangent line at x_0 good approximation for y = f(x)
- If line equation is y = L(x), then $L(x) \approx f(x)$ for $x \approx x_0$
- So let's use tangent plane to z = f(x,y)
- Express plane equation as z = P(x, y) and use it

The Approximation

- Recall plane equation: $z = f_x(x_0, y_0)(x x_0) + f_y(x_0, y_0)(y y_0) + f(x_0, y_0)$
- So $f(x_0 + \Delta x, y_0 + \Delta y) \approx f(x_0, y_0) + f_x(x_0, y_0) \Delta x + f_y(x_0, y_0) \Delta y$
- What happens if f_x and f_y not continuous?

Differentiability

Let's define differentiability:

- Let $\mathbf{v} = (x,y)$, write plane equation as $z = P(\mathbf{v})$
- $f(\mathbf{v})$ is differentiable at $\mathbf{v} = \mathbf{c}$ if $\lim_{\mathbf{v} \to \mathbf{c}} [f(\mathbf{v}) P(\mathbf{v})]/||\mathbf{v} \mathbf{c}|| = 0$
 - Same when f has more than 2 variables

Relation to Partial Derivatives

- If f_x, f_y exist and are continuous, then f differentiable
 If f diff, then f_x and f_y exist
- But f diff. does not mean f_x and f_y are continuous

Differentials

- Recall dy = f'(x) dx when y = f(x)
- If x and y slightly change, how does z = f(x,y) change?
- $dz = df = f_x dx + f_y dy$

Practice Problems

Explain why $(x+y)/(x^2+y^4+1)^{1/2}$ is differentiable everywhere

A sphere has center (2, 1, -1) and contains (4.01, 3.02, 0.99). Find a good approximation for the radius of the sphere without using a calculator

Find a function f where f_x, f_y always exist, but f is not differentiable

Scratchwork