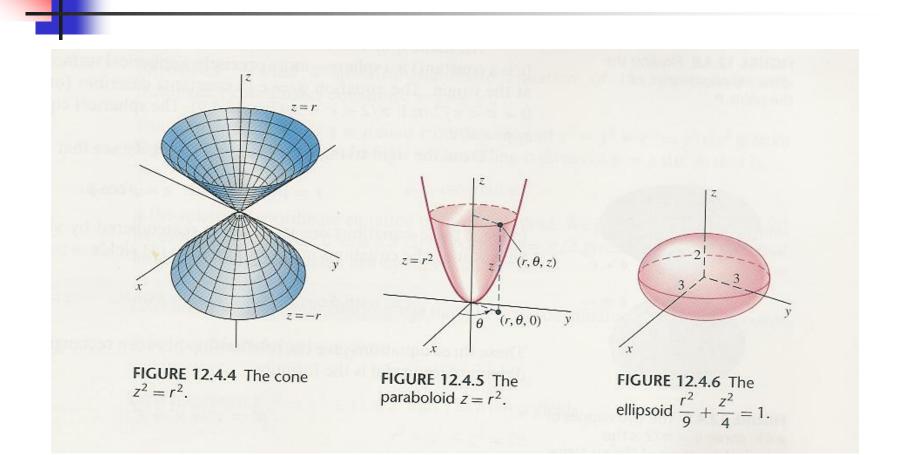
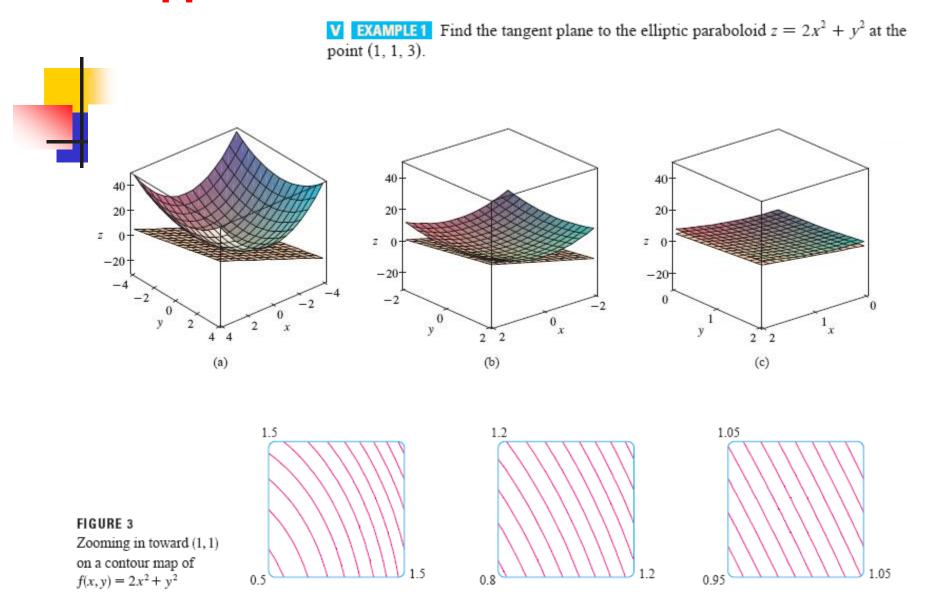
Some commonly used surfaces



Linear approximation



Equation of the tangent plane to the graph of the function $f(x, y) = 2x^2 + y^2$ at the point (1, 1, 3) is z = 4x + 2y - 3.



The linear function of two variables L(x, y) = 4x + 2y - 3

$$L(x, y) = 4x + 2y - 3$$

is a good approximation to f(x, y) when (x, y) is near (1, 1). The function L is called the *lin*earization of f at (1, 1) and the approximation

$$f(x, y) \approx 4x + 2y - 3$$

is called the linear approximation or tangent plane approximation of f at (1, 1).

$$f(1.1, 0.95) \approx 4(1.1) + 2(0.95) - 3 = 3.3$$

 $f(1.1, 0.95) = 2(1.1)^2 + (0.95)^2 = 3.3225$

$$L(2, 3) = 11$$

$$f(2,3) = 17.$$





In general, we know from 2 that an equation of the tangent plane to the graph of a function f of two variables at the point (a, b, f(a, b)) is

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

The linear function whose graph is this tangent plane, namely

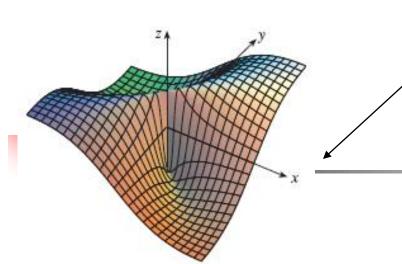
$$L(x, y) = f(a, b) + f_x(a, b)(x - a) + f_y(a, b)(y - b)$$

is called the linearization of f at (a, b) and the approximation

4
$$f(x, y) \approx f(a, b) + f_x(a, b)(x - a) + f_y(a, b)(y - b)$$

is called the linear approximation or the tangent plane approximation of f at (a, b).

What if f is not continuous at (a, b)?



What is the value of the first order partial derivatives at (0,0)?

- What about the linear approximation thereat?
- What about the value of the function along y=x?

FIGURE 4

$$f(x, y) = \frac{xy}{x^2 + y^2} \text{ if } (x, y) \neq (0, 0),$$

$$f(0, 0) = 0$$

Definition If z = f(x, y), then f is **differentiable** at (a, b) if Δz can be expressed in the form

$$\Delta z = f_x(a, b) \, \Delta x + f_y(a, b) \, \Delta y + \varepsilon_1 \, \Delta x + \varepsilon_2 \, \Delta y$$

where ε_1 and $\varepsilon_2 \to 0$ as $(\Delta x, \Delta y) \to (0, 0)$.

where
$$\Delta z = f(a + \Delta x, b + \Delta y) - f(a, b)$$

Theorem: If f is differentiable, it is continuous

What do the following examples suggest?



Example Show that the function defined by $f(x,y) = (x^{\frac{1}{3}} + y^{\frac{1}{3}})^3$ is continuous and has partial derivatives at the origin but not differentiable thereat.

Example Show that the function defined by

$$f(x,y) = \begin{cases} x^2 \sin(\frac{1}{x}) + y^2 \sin(\frac{1}{y}) & \text{if} & xy \neq 0 \\ x^2 \sin(\frac{1}{x}) & \text{if} & x \neq 0, \quad y = 0 \\ y^2 \sin(\frac{1}{y}) & \text{if} & x = 0, \quad y \neq 0 \\ 0 & \text{if} & x = y = 0 \end{cases}$$

is differentiable at the origin, but not continuously differentiable thereat because $f_x(x,y)$ is not continuous there.

Why, only at specific points we calculate partial derivatives from definition?

Definition (in V_n) $\lim_{\mathbf{h}\to\mathbf{0}} \frac{f(\mathbf{a}+\mathbf{h})-f(\mathbf{a})-\mathbf{C}\cdot\mathbf{h}}{|\mathbf{h}|} = 0$

8 Theorem If the partial derivatives f_x and f_y exist near (a, b) and are continuous at (a, b), then f is differentiable at (a, b).



Example: Show that the function f, where

$$f(x,y) = \begin{cases} xy\frac{x^2 - y^2}{x^2 + y^2} & \text{if } x^2 + y^2 \neq 0\\ 0 & \text{if } x = y = 0 \end{cases}$$

is differentiable at the origin.

Example: Consider the function f, where

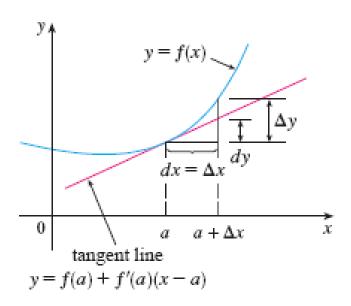
$$f(x,y) = \begin{cases} x^2 \sin\frac{1}{x} + y^2 \sin\frac{1}{y} & \text{if } xy \neq 0 \\ x^2 \sin\frac{1}{x} & \text{if } x \neq 0, \ y = 0 \\ y^2 \sin\frac{1}{y} & \text{if } x = 0, \ y \neq 0 \\ 0, & \text{if } x = y = 0 \end{cases}$$

Is the function continuously differentiable at the origin? What about its differentiability thereat?

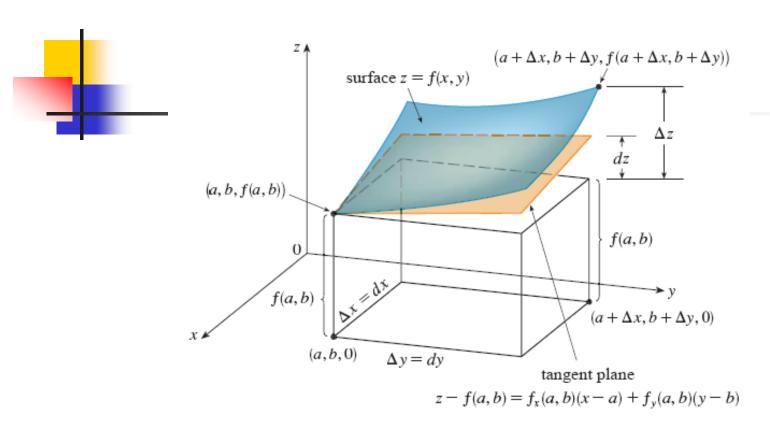


- ↓ If f is continuously differentiable, then f is differentiable
- ↓ If f is differentiable, then all partial derivatives of f exist
- If f is differentiable, it is continuous

Differential: Function of one variable



Differential: Function of two variables



$$dz = f_x(x, y) dx + f_y(x, y) dy = \frac{\partial z}{\partial x} dx + \frac{\partial z}{\partial y} dy$$