

Module - 2

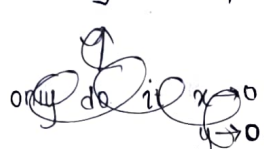
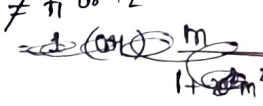
LIMIT & PARTIAL DERIVATIVE :

* Step-1 : $f(x, y)$ is given

* Step-2 : Find $\lim_{\substack{x \rightarrow a \\ y \rightarrow b}} f(x, y) = f_1$ (say)

$$\lim_{\substack{y \rightarrow b \\ x \rightarrow a}} f(x, y) = f_2 \text{ (say)}$$

* Step-3 : $f_1 = f_2$ (limit exist)

* Step-4 : let $y = mx$, $f(x, mx) = \lim_{x \rightarrow 0} \left[\right] \neq f_1 \text{ or } f_2$


does not exist.

* Step-5 : $y = mx^2$

$$f(x, mx^2) = \lim_{x \rightarrow 0} \left[\right] = 0$$

only do step 4 & 5
if $x \rightarrow 0$
 $y \rightarrow 0$

$$\Rightarrow \lim_{\substack{x \rightarrow 0 \\ y \rightarrow 0}} f(x, y) = \frac{y^5}{x^{10} + y^5}$$

$$\text{or } \lim_{x \rightarrow 0} \left[\lim_{y \rightarrow 0} \frac{y^5}{x^{10} + y^5} \right] = 0 = f_1$$

$$\lim_{y \rightarrow 0} \left[\lim_{x \rightarrow 0} \frac{y^5}{x^{10} + y^5} \right] = 1 = f_2$$

$\therefore f_1 \neq f_2$ (does not exist)

$$\Rightarrow \lim_{\substack{x \rightarrow 0 \\ y \rightarrow 0}} f(x, y) = \frac{x^2 y}{x^4 + y^2}$$

$$\text{So, } \left. \begin{aligned} \lim_{x \rightarrow 0} \left[\lim_{y \rightarrow 0} \frac{x^2 y}{x^4 + y^2} \right] &= 0 \\ \lim_{y \rightarrow 0} \left[\lim_{x \rightarrow 0} \frac{x^2 y}{x^4 + y^2} \right] &= 0 \end{aligned} \right\} f_1 = f_2 \text{ (exists)}$$

$$f_3 = \lim_{x, y \rightarrow 0} \left[\frac{x^2 y}{x^4 + y^2} \right]$$

taking, $y = mx$

$$\lim_{x \rightarrow 0} \left[\frac{x^2 \cdot mx}{x^4 + m^2 x^2} \right] = \lim_{x \rightarrow 0} \left[\frac{mx}{x^2 + m^2} \right] = \underline{\underline{0}} \overset{f_1}{=} \text{it is not}$$

taking, $y = mx^2$

$$\lim_{x \rightarrow 0} \left[\frac{x^2 \cdot mx^2}{x^4 + m^2 x^4} \right] = \frac{m}{1+m^2} \neq f_1 \rightarrow \text{doesn't exist.}$$

_____ x _____

we have to check that $f_1 = f_2 = f_3 = f_4 = \dots$ equal.

for 5 mark que : put directly $y = mx^n$

where n is the diff b/w max^m powers of x in numerator & denominator.

$$\text{ex: } f = \frac{x^a y}{x^b + y^c}, \quad n = a - b.$$

for 10 mark que : we have to put, step by step.

$$y = mx, y = mx^2, y = mx^3, \dots y = mx^n.$$

CONTINUITY

* $f(a,b)$ should be well defined

* $\lim_{(x,y) \rightarrow (a,b)} f(x,y) \rightarrow$ should exist

* $\lim_{(x,y) \rightarrow (a,b)} f(x,y) = f(a,b)$

Rule.

$\Rightarrow f(x,y) = \begin{cases} \frac{x}{\sqrt{x^2+y^2}} & , x,y \neq 0 \\ 0 & , x,y = 0. \end{cases}$

Solⁿ if it is well defined at $(0,0)$

ii) $\lim_{(x,y) \rightarrow (0,0)} \frac{x}{\sqrt{x^2+y^2}} = \lim_{x \rightarrow 0} \left(\lim_{y \rightarrow mx} \frac{x}{\sqrt{x^2+y^2}} \right)$

$= \lim_{x \rightarrow 0} \frac{1}{\sqrt{1+m^2}}$

~~Solⁿ if $y = mx \Rightarrow \frac{x}{\sqrt{x^2+m^2x^2}} = \frac{1}{\sqrt{1+m^2}}$ not continuous~~

not exist
So not continuous

$\Rightarrow f(x,y) = \begin{cases} \frac{x^2+2y}{x+y^2} & , x \neq 1, y \neq 2 \\ 1 & , x=1, y=2 \end{cases}$

Solⁿ if well defined at $(1,2)$

ii) $\lim_{(x,y) \rightarrow (1,2)} \frac{x^2+2y}{x+y^2} = \frac{1+4}{1+4} = 1 \rightarrow$ exists

~~Solⁿ if $y = mx$~~

~~$\frac{x^2+2mx}{x+m^2x^2} = \frac{x+2m}{1+m^2x}$~~

~~$\lim_{(x,y) \rightarrow (1,2)} \frac{x^2+2y}{x+y^2} = \frac{1+4}{1+4} = 1$~~

~~Hence continuous~~

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

Solⁿ $y = mx, \frac{mx^2}{x^2+m^2x^2} = \frac{m}{1+m^2}$ does not exist

discontinuous

PARTIAL DERIVATIVE

$$\Rightarrow \text{Given, } u = \sin^{-1}\left(\frac{x}{y}\right) + \tan^{-1}\left(\frac{y}{x}\right)$$

$$\text{P.T., } x \frac{\partial u}{\partial x} + y \frac{\partial u}{\partial y} = 0$$

$$\text{Soln}^y \quad \frac{\partial u}{\partial x} = \frac{1}{\sqrt{1 - \frac{x^2}{y^2}}} \left(\frac{1}{y}\right) + \frac{1}{1 + \frac{y^2}{x^2}} \left(\frac{-y}{x^2}\right)$$

$$x \frac{\partial u}{\partial x} = \frac{x}{\sqrt{y^2 - x^2}} - \frac{yx}{x^2 + y^2}$$

$$\frac{\partial u}{\partial y} = \frac{1}{\sqrt{1 - \frac{x^2}{y^2}}} \left(\frac{-x}{y^2}\right) + \frac{1}{1 + \frac{y^2}{x^2}} \left(\frac{1}{x}\right)$$

$$y \frac{\partial u}{\partial y} = \frac{-x}{\sqrt{y^2 - x^2}} + \frac{xy}{x^2 + y^2}$$

$$\therefore \textcircled{1} + \textcircled{2} = \underline{\underline{0}}$$

$$\Rightarrow \text{If, } v = (x^2 + y^2 + z^2)^{m/2}, \text{ then find the value of 'm', } (m \neq 0).$$

$$\text{which will make, } \frac{\partial^2 v}{\partial x^2} + \frac{\partial^2 v}{\partial y^2} + \frac{\partial^2 v}{\partial z^2} = 0.$$

$$\Rightarrow \text{If, } v = (x^2 - y^2) f(xy)$$

$$\text{P.T., } \frac{\partial^2 v}{\partial x^2} + \frac{\partial^2 v}{\partial y^2} = (x^4 - y^4) f''(xy)$$

$$\Rightarrow \text{if, } z = x^y + y^x, \quad \text{P.T.} = \frac{\partial^2 z}{\partial x \partial y} = \frac{\partial^2 z}{\partial y \partial x}$$

\uparrow
 $\frac{\partial}{\partial x} \left(\frac{\partial z}{\partial y} \right)$

\uparrow
 $\frac{\partial}{\partial y} \left(\frac{\partial z}{\partial x} \right)$

Solⁿ 1) $V = (x^2 + y^2 + z^2)^{m/2}$

$$\frac{\partial V}{\partial x} = \frac{m}{n} (x^2 + y^2 + z^2)^{\frac{m-n}{2}} (2x)$$

$$\frac{\partial^2 V}{\partial x^2} = \frac{\partial m}{\partial} \left[\frac{m-n}{2} (x^2 + y^2 + z^2)^{\frac{m-n}{2}} (x) (2x) + m (x^2 + y^2 + z^2)^{\frac{m-n}{2}} \right]$$

~~$$\frac{\partial^2 V}{\partial x^2} = \frac{2m}{n} \left[(x^2 + y^2 + z^2)^{\frac{m-n}{2}} \left[\frac{m-n}{n} (2x^2) + (x^2 + y^2 + z^2)^{-1} + 1 \right] \right]$$~~

$$\frac{\partial^2 V}{\partial x^2} = (mx^2)(m-2)(x^2 + y^2 + z^2)^{\frac{m-4}{2}} + m(x^2 + y^2 + z^2)^{\frac{m-2}{2}}$$

∴ similarly with $\frac{\partial^2 V}{\partial y^2}$ & $\frac{\partial^2 V}{\partial z^2}$

$$\therefore \frac{\partial^2 V}{\partial x^2} + \frac{\partial^2 V}{\partial y^2} + \frac{\partial^2 V}{\partial z^2} = 0$$

$$\underbrace{(m-2)(m)(x^2 + y^2 + z^2)^{\frac{m-4}{2}}}_{\text{common}} (x^2 + y^2 + z^2) + \underbrace{3m(x^2 + y^2 + z^2)^{\frac{m-2}{2}}}_{\text{for 3 eqn}} = 0$$

$$\Rightarrow m(x^2 + y^2 + z^2)^{\frac{m-4}{2}+1} + 3m(x^2 + y^2 + z^2)^{\frac{m-2}{2}} = 0$$

$$\Rightarrow m(x^2 + y^2 + z^2)^{\frac{m-2}{2}} [m-2+3] = 0$$

$$\therefore m = -1 \quad (\text{Ans})$$

Soln 2) $V = (x^2 - y^2) f(xy)$

Soln) $\frac{\partial V}{\partial x} = (2x) f(xy) + (x^2 - y^2) f'(xy) y$

$\frac{\partial^2 V}{\partial x^2} = (2x) (f'(xy) \cdot y) + f(xy) (2) + y [(2x) f'(xy) + (x^2 - y^2) f''(xy) y]$

$\frac{\partial^2 V}{\partial x^2} = 2xy f'(xy) + 2f(xy) + 2xy f'(xy) + y^2 (x^2 - y^2) f''(xy)$

$\frac{\partial V}{\partial y} = -2xy f'(xy) - 2f(xy) + (x^2 - y^2) f''(xy) x^2 - 2xy f'(xy)$

$\therefore \textcircled{1} + \textcircled{2} = \underline{\underline{(x^4 - y^4) f''(xy)}}$

~~Soln 3) $z = x^y + y^x$~~

TOTAL DIFFERENTIAL CO EFFICIENT.

* let $z = f(x, y)$, $x = \phi(t)$, $y = \psi(t)$ ↓ one variable

$$\therefore \frac{dz}{dt} = \frac{\partial z}{\partial x} \cdot \frac{dx}{dt} + \frac{\partial z}{\partial y} \cdot \frac{dy}{dt}$$

Hence, $\frac{dz}{dt}$ is called total differential co-efficient of z .

* let $z = f(x, y)$ then $\frac{\partial z}{\partial u} = \frac{\partial f}{\partial x} \cdot \frac{\partial x}{\partial u} + \frac{\partial f}{\partial y} \cdot \frac{\partial y}{\partial u}$
 $x = \phi(u, v)$
 $y = \psi(u, v)$ ↑
two variables

$$\frac{\partial z}{\partial v} = \frac{\partial f}{\partial x} \cdot \frac{\partial x}{\partial v} + \frac{\partial f}{\partial y} \cdot \frac{\partial y}{\partial v}$$

\Rightarrow If $u = x^3 + y^3$, where $x = a \cos t$, $y = b \sin t$, $\frac{du}{dt} = ?$

Soln $\frac{du}{dt} = \frac{\partial u}{\partial x} \cdot \frac{dx}{dt} + \frac{\partial u}{\partial y} \cdot \frac{dy}{dt}$
 $= (3x^2)(-a \sin t) + (3y^2)(b \cos t)$
 $\Rightarrow -3a^3 \cos^2 t \sin t + 3b^3 \sin^2 t \cos t$

\Rightarrow If $z = f(x, y)$, where $x = e^u \cos v$, $y = e^u \sin v$, show that:

$$y \frac{\partial z}{\partial u} + x \frac{\partial z}{\partial v} = e^{2u} \frac{\partial z}{\partial y}$$

Soln $\frac{\partial z}{\partial u} = \frac{\partial z}{\partial x} \cdot \frac{\partial x}{\partial u} + \frac{\partial z}{\partial y} \cdot \frac{\partial y}{\partial u} = \frac{\partial z}{\partial x} (e^u \cos v) + \frac{\partial z}{\partial y} (e^u \sin v)$
 $= x \frac{\partial z}{\partial x} + y \frac{\partial z}{\partial y}$

$$\begin{aligned}\frac{\partial z}{\partial v} &= \frac{\partial z}{\partial x} \cdot \frac{\partial x}{\partial v} + \frac{\partial z}{\partial y} \cdot \frac{\partial y}{\partial v} = \frac{\partial z}{\partial x} (e^u \sin v) + \frac{\partial z}{\partial y} (e^u \cos v) \\ &= -y \frac{\partial z}{\partial x} + x \frac{\partial z}{\partial y}.\end{aligned}$$

$$\therefore y \left(x \frac{\partial z}{\partial x} + y \frac{\partial z}{\partial y} \right) + x \left(-y \frac{\partial z}{\partial x} + x \frac{\partial z}{\partial y} \right)$$

$$y \frac{\partial z}{\partial y} (x^2 + y^2) = \frac{\partial z}{\partial y} e^{2u}$$

$$\Rightarrow \text{If } u = u(y-z, z-x, x-y), \text{ P.T. } \frac{\partial u}{\partial x} + \frac{\partial u}{\partial y} + \frac{\partial u}{\partial z} = 0.$$

Soln: Let $y-z = s, \quad z-x = t, \quad x-y = u$

$$\therefore u = u(s, t, u)$$

$$\therefore \frac{\partial u}{\partial x} = \frac{\partial u}{\partial s} \cdot \frac{\partial s}{\partial x} + \frac{\partial u}{\partial t} \cdot \frac{\partial t}{\partial x} + \frac{\partial u}{\partial u} \cdot \frac{\partial u}{\partial x}$$

$$= \frac{\partial u}{\partial s} (0) + \frac{\partial u}{\partial t} (-1) + \frac{\partial u}{\partial u} (1) = -\frac{\partial u}{\partial t} + \frac{\partial u}{\partial u}$$

$$\therefore \frac{\partial u}{\partial y} = \frac{\partial u}{\partial s} \cdot \frac{\partial s}{\partial y} + \frac{\partial u}{\partial t} \cdot \frac{\partial t}{\partial y} + \frac{\partial u}{\partial u} \cdot \frac{\partial u}{\partial y}$$

$$= \frac{\partial u}{\partial s} (1) + \frac{\partial u}{\partial t} (0) + \frac{\partial u}{\partial u} (-1) = \frac{\partial u}{\partial s} - \frac{\partial u}{\partial u}$$

$$\frac{\partial u}{\partial z} = \frac{\partial u}{\partial s} \cdot \frac{\partial s}{\partial z} + \frac{\partial u}{\partial t} \cdot \frac{\partial t}{\partial z} + \frac{\partial u}{\partial u} \cdot \frac{\partial u}{\partial z}$$

$$= \frac{\partial u}{\partial s} (-1) + \frac{\partial u}{\partial t} (1) + \frac{\partial u}{\partial u} (0) = -\frac{\partial u}{\partial s} + \frac{\partial u}{\partial t}$$

$$\therefore \textcircled{1} + \textcircled{2} + \textcircled{3} = 0$$

$$\Rightarrow \text{If } u = u \left[\frac{y-x}{xy}, \frac{z-x}{xz} \right], \text{ ST: } x^2 \frac{\partial u}{\partial x} + y^2 \frac{\partial u}{\partial y} + z^2 \frac{\partial u}{\partial z} = 0$$

$$\text{Soln} \quad u = u \left[\frac{1}{x} - \frac{1}{y}, \frac{1}{x} - \frac{1}{z} \right]$$

$$\therefore \frac{1}{x} - \frac{1}{y} = \eta, \quad \frac{1}{x} - \frac{1}{z} = \zeta$$

$$\therefore u = u(\eta, \zeta)$$

$$\begin{aligned} \therefore \frac{\partial u}{\partial x} &= \frac{\partial u}{\partial \eta} \cdot \frac{\partial \eta}{\partial x} + \frac{\partial u}{\partial \zeta} \cdot \frac{\partial \zeta}{\partial x} = \frac{\partial u}{\partial \eta} \left(-\frac{1}{x^2} \right) + \frac{\partial u}{\partial \zeta} \left(-\frac{1}{x^2} \right) \\ &= -\frac{1}{x^2} \left[\frac{\partial u}{\partial \eta} + \frac{\partial u}{\partial \zeta} \right] \end{aligned}$$

$$\frac{\partial u}{\partial y} = \frac{\partial u}{\partial \eta} \cdot \frac{\partial \eta}{\partial y} + \frac{\partial u}{\partial \zeta} \cdot \frac{\partial \zeta}{\partial y}$$

$$= \frac{\partial u}{\partial \eta} \left(\frac{1}{y^2} \right) + \frac{\partial u}{\partial \zeta} (0) = \frac{1}{y^2} \frac{\partial u}{\partial \eta}$$

$$\frac{\partial u}{\partial z} = \frac{\partial u}{\partial \eta} \cdot \frac{\partial \eta}{\partial z} + \frac{\partial u}{\partial \zeta} \cdot \frac{\partial \zeta}{\partial z} = \frac{\partial u}{\partial \eta} (0) + \frac{\partial u}{\partial \zeta} \left(\frac{1}{z^2} \right) = \frac{1}{z^2} \frac{\partial u}{\partial \zeta}$$

Hence proved

\Rightarrow if $\phi(cx - az, cy - bz) = 0$, show that $ap + bq = c$:

$$\text{where } p = \frac{\partial z}{\partial x}, \quad q = \frac{\partial z}{\partial y}$$

$$\text{Soln} \quad \phi(\eta, \zeta) = 0$$

$$\text{let } \eta = cx - az, \quad \zeta = cy - bz \quad \therefore \phi(\eta, \zeta) = 0$$

$$\frac{\partial \eta}{\partial x} = c - a \frac{\partial z}{\partial x}, \quad \frac{\partial \zeta}{\partial y} = c - b \frac{\partial z}{\partial y}$$

$$\frac{\partial \eta}{\partial y} = -a \frac{\partial z}{\partial y}, \quad \frac{\partial \zeta}{\partial x} = -b \frac{\partial z}{\partial x}$$

$$\therefore \frac{\partial \phi}{\partial x} = \frac{\partial \phi}{\partial r} \cdot \frac{\partial r}{\partial x} + \frac{\partial \phi}{\partial s} \cdot \frac{\partial s}{\partial x} = 0$$

$$\frac{\sin \theta \cos \theta}{r^2} \frac{\partial u}{\partial \theta}$$

$$= \frac{\partial \phi}{\partial r} \left(c - a \frac{\partial z}{\partial x} \right) + \frac{\partial \phi}{\partial s} \left(-b \frac{\partial z}{\partial x} \right) = 0$$

$$\Rightarrow a \frac{\partial z}{\partial x} = \frac{ac \frac{\partial \phi}{\partial r}}{a \frac{\partial \phi}{\partial r} + b \frac{\partial \phi}{\partial s}} \longrightarrow (1)$$

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

$$\Rightarrow b \frac{\partial z}{\partial y} = \frac{bc \frac{\partial \phi}{\partial s}}{a \frac{\partial \phi}{\partial r} + b \frac{\partial \phi}{\partial s}} \longrightarrow (2)$$

$$\therefore (1) + (2) = \underline{\underline{c}} \quad (\text{Proved})$$

If variable changes are:

$$\text{i.e., } u = f(x, y)$$

$$\text{in pre topic} \longrightarrow u = u(x, y)$$

$$\Rightarrow \text{If } w = f(x, y), \quad x = r \cos \theta, \quad y = r \sin \theta, \quad \text{ST:}$$

$$\left(\frac{\partial w}{\partial r} \right)^2 + \frac{1}{r^2} \left(\frac{\partial w}{\partial \theta} \right)^2 = \left(\frac{\partial f}{\partial x} \right)^2 + \left(\frac{\partial f}{\partial y} \right)^2$$

soln: for this first diff. x & y .

$$\frac{\partial x}{\partial r} = \cos \theta, \quad \frac{\partial y}{\partial r} = \sin \theta$$

$$\frac{\partial x}{\partial \theta} = -r \sin \theta, \quad \frac{\partial y}{\partial \theta} = r \cos \theta$$

$$\therefore \frac{\partial w}{\partial r} = \frac{\partial f}{\partial x} \cdot \frac{\partial x}{\partial r} + \frac{\partial f}{\partial y} \cdot \frac{\partial y}{\partial r}$$

$$\frac{\partial w}{\partial r} = \frac{\partial f}{\partial x} (\cos \theta) + \frac{\partial f}{\partial y} (\sin \theta)$$

$$\frac{\partial w}{\partial \theta} = \frac{\partial f}{\partial x} \cdot \frac{\partial x}{\partial \theta} + \frac{\partial f}{\partial y} \cdot \frac{\partial y}{\partial \theta} = \frac{\partial f}{\partial x} (-r \sin \theta) + \frac{\partial f}{\partial y} (r \cos \theta)$$

$$\Rightarrow \frac{1}{r} \frac{\partial w}{\partial \theta} = -\frac{\partial f}{\partial x} \sin \theta + \frac{\partial f}{\partial y} \cos \theta$$

$$\therefore (1)^2 + (2)^2 \Rightarrow \left(\frac{\partial f}{\partial x} \right)^2 + \left(\frac{\partial f}{\partial y} \right)^2 \quad \underline{\underline{(\text{Proved})}}$$

Imp

\Rightarrow Transform the eqⁿ: $\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0$ into polar co-ordinates.

So^{ly}

Polar coordinates: $x = r \cos \theta$, $y = r \sin \theta$.

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

$$\theta = \tan^{-1} \left(\frac{y}{x} \right)$$

$$\begin{aligned} r &= \sqrt{x^2 + y^2} \\ \frac{\partial r}{\partial x} &= \frac{1}{2} (2x) = \frac{x}{r} \end{aligned}$$

$$\therefore \frac{\partial u}{\partial x} = \frac{\partial u}{\partial r} \cdot \frac{\partial r}{\partial x} + \frac{\partial u}{\partial \theta} \cdot \frac{\partial \theta}{\partial x}$$

$$= \frac{\partial u}{\partial r} \left(\frac{x}{r} \right) + \frac{\partial u}{\partial \theta} \left(\frac{-y}{x^2 + y^2} \right) = \frac{\partial u}{\partial r} \cos \theta - \frac{\partial u}{\partial \theta} \frac{\sin \theta}{r}$$

$$\frac{\partial^2 u}{\partial x^2} = \frac{\partial}{\partial x} \left(\frac{\partial u}{\partial x} \right) = \left(\cos \theta \frac{\partial}{\partial r} - \frac{\sin \theta}{r} \frac{\partial}{\partial \theta} \right) \left(\cos \theta \frac{\partial u}{\partial r} - \frac{\sin \theta}{r} \frac{\partial u}{\partial \theta} \right)$$

$$= \cos \theta \frac{\partial}{\partial r} \left(\cos \theta \frac{\partial u}{\partial r} - \frac{\sin \theta}{r} \frac{\partial u}{\partial \theta} \right) - \frac{\sin \theta}{r} \frac{\partial}{\partial \theta} \left(\cos \theta \frac{\partial u}{\partial r} - \frac{\sin \theta}{r} \frac{\partial u}{\partial \theta} \right)$$

$$= \cos \theta \left[\cos \theta \frac{\partial^2 u}{\partial r^2} - \left(\frac{\sin \theta}{r} \frac{\partial^2 u}{\partial r \partial \theta} + \left(-\frac{\sin \theta}{r^2} \frac{\partial u}{\partial \theta} \right) \right) \right]$$

$$- \frac{\sin \theta}{r} \left[\cos \theta \frac{\partial^2 u}{\partial \theta \partial r} + (-\sin \theta) \frac{\partial u}{\partial r} - \left(\frac{\sin \theta}{r} \frac{\partial^2 u}{\partial \theta^2} + \left(\frac{\cos \theta}{r} \frac{\partial u}{\partial \theta} \right) \right) \right]$$

$$\Rightarrow \cos^2 \theta \frac{\partial^2 u}{\partial r^2} - \frac{\sin \theta \cos \theta}{r} \frac{\partial^2 u}{\partial r \partial \theta} + \frac{\sin \theta \cos \theta}{r^2} \frac{\partial u}{\partial \theta}$$

$$- \frac{\sin \theta \cos \theta}{r} \frac{\partial^2 u}{\partial \theta \partial r} + \frac{\sin^2 \theta}{r} \frac{\partial u}{\partial r} + \frac{\sin^2 \theta}{r^2} \frac{\partial^2 u}{\partial \theta^2} + \frac{\sin \theta \cos \theta}{r^2} \frac{\partial u}{\partial \theta}$$

$$\Rightarrow \cos^2 \theta \frac{\partial^2 u}{\partial r^2} + \frac{2 \sin \theta \cos \theta}{r^2} \frac{\partial u}{\partial \theta} - \frac{2 \sin \theta \cos \theta}{r} \frac{\partial^2 u}{\partial r \partial \theta} + \frac{\sin^2 \theta}{r} \frac{\partial u}{\partial r} +$$

$$\frac{\sin^2 \theta}{r^2} \frac{\partial^2 u}{\partial \theta^2} \longrightarrow (1)$$

Similarly for : $\frac{\partial^2 u}{\partial y^2}$

$$\Rightarrow \sin^2 \theta \frac{\partial^2 u}{\partial r^2} - \frac{2 \sin \theta \cos \theta}{r^2} \frac{\partial u}{\partial \theta} + \frac{2 \sin \theta \cos \theta}{r} \frac{\partial^2 u}{\partial r \partial \theta} + \frac{\cos^2 \theta}{r} \frac{\partial u}{\partial r} +$$

$$\frac{\cos^2 \theta}{r^2} \frac{\partial^2 u}{\partial \theta^2} \longrightarrow (2)$$

$$\therefore (1) + (2) \Rightarrow \frac{\partial^2 u}{\partial r^2} + \frac{1}{r} \frac{\partial u}{\partial r} + \frac{1}{r^2} \frac{\partial^2 u}{\partial \theta^2} \quad (\text{Proved})$$

\Rightarrow If $u = f(\eta)$, $x = \eta \cos \theta$, $y = \eta \sin \theta$

$$P.T. = \frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = f''(\eta) + \frac{1}{\eta} f'(\eta)$$

Solⁿ $\frac{\partial u}{\partial x} = \frac{\partial f}{\partial \eta} \cdot \frac{\partial \eta}{\partial x} \quad \& \quad = \frac{\partial f}{\partial \eta} \left(\frac{x}{\eta} \right)$

$$x^2 + y^2 = \eta^2$$

$$\eta = \sqrt{x^2 + y^2}$$

$$\therefore \frac{\partial \eta}{\partial x} = \frac{x}{\sqrt{x^2 + y^2}} = \frac{x}{\eta}$$

Term related to x
~~so double diff~~

$$\frac{\partial}{\partial \eta} \left(\frac{\partial f}{\partial \eta} \right) \cdot \frac{\partial \eta}{\partial x}$$

~~$\therefore \frac{\partial^2 u}{\partial x^2} = \frac{\partial^2 f}{\partial \eta^2} \cdot \frac{\partial \eta}{\partial x}$~~

diff wrt η $\therefore f$ has η

$$\frac{\partial^2 u}{\partial x^2} = \left(\frac{\partial^2 f}{\partial \eta^2} \cdot \frac{\partial \eta}{\partial x} \right) \cdot \frac{x}{\eta} + \frac{\partial f}{\partial \eta} \left[\frac{\eta - x \frac{\partial \eta}{\partial x}}{\eta^2} \right]$$

using chain rule, ~~f has η~~
when f has one variable ~~not η~~

using $\frac{u}{v}$

$$\frac{\partial^2 u}{\partial x^2} = \left(\frac{\partial^2 f}{\partial \eta^2} \cdot \frac{x}{\eta} \right) \cdot \frac{x}{\eta} + \frac{\partial f}{\partial \eta} \left[\frac{\eta^2 - x^2}{\eta^3} \right]$$

$$= \frac{\partial^2 f}{\partial \eta^2} \left(\frac{x^2}{\eta^2} \right) + \frac{\partial f}{\partial \eta} \left(\frac{y^2}{\eta^3} \right)$$

Similarly : $\frac{\partial^2 u}{\partial y^2} = \frac{\partial^2 f}{\partial \eta^2} \left(\frac{y^2}{\eta^2} \right) + \frac{\partial f}{\partial \eta} \left(\frac{x^2}{\eta^3} \right)$

$$\therefore \textcircled{1} + \textcircled{2} = f''(\eta) + \frac{1}{\eta} f'(\eta) \quad (\text{Proved})$$

$$\Rightarrow \text{if } x+y = ae^{\theta} \cos \phi, \quad x-y = ae^{\theta} \sin \phi.$$

$$\text{ST: } \frac{\partial^2 v}{\partial \theta^2} + \frac{\partial^2 v}{\partial \phi^2} = 4xy \frac{\partial^2 v}{\partial x \partial y}.$$

$$\text{Soln:} \quad \text{Ans: } v = f(x, y).$$

$$\therefore \frac{\partial v}{\partial \theta} = \frac{\partial v}{\partial x} \cdot \frac{\partial x}{\partial \theta} + \frac{\partial v}{\partial y} \cdot \frac{\partial y}{\partial \theta}.$$

so, here, we need either x or y :

$$\therefore \partial x = ae^{\theta} (\cos \phi + i \sin \phi) \Rightarrow x = e^{\theta+i\phi}$$

$$\partial y = ae^{\theta} (\cos \phi - i \sin \phi) \Rightarrow y = e^{\theta-i\phi}$$

$$\therefore \frac{\partial x}{\partial \theta} = e^{\theta+i\phi} = x, \quad \frac{\partial y}{\partial \theta} = e^{\theta-i\phi} = y.$$

$$\text{imp} \quad \frac{\partial x}{\partial \phi} = e^{\theta+i\phi} (i) = ix, \quad \frac{\partial y}{\partial \phi} = e^{\theta-i\phi} (-i) = -iy.$$

$$\therefore \frac{\partial v}{\partial \theta} = \frac{\partial v}{\partial x} (x) + \frac{\partial v}{\partial y} (y) \quad \leftarrow \begin{array}{l} \text{has no term related to } \theta \\ \text{so diff} \end{array}$$

$$\frac{\partial^2 v}{\partial \theta^2} = \frac{\partial}{\partial \theta} \left(\frac{\partial v}{\partial \theta} \right) = \frac{\partial}{\partial \theta} \left(x \frac{\partial v}{\partial x} + y \frac{\partial v}{\partial y} \right) = \left(x \frac{\partial}{\partial x} + y \frac{\partial}{\partial y} \right) \left(x \frac{\partial v}{\partial x} + y \frac{\partial v}{\partial y} \right)$$

not using chain rule
 \therefore here v has 2 diff variables

$\therefore f$ has 2 variables.
 for two variables
 we have to multiply.

$$= x \frac{\partial}{\partial x} \left(x \frac{\partial v}{\partial x} + y \frac{\partial v}{\partial y} \right) + y \frac{\partial}{\partial y} \left(x \frac{\partial v}{\partial x} + y \frac{\partial v}{\partial y} \right)$$

$$= x \left(\frac{\partial v}{\partial x} + x \frac{\partial^2 v}{\partial x^2} + y \frac{\partial^2 v}{\partial x \partial y} \right) + y \left(x \frac{\partial^2 v}{\partial y \partial x} + \frac{\partial v}{\partial y} + y \frac{\partial^2 v}{\partial y^2} \right)$$

$$\frac{\partial^2 v}{\partial \theta^2} = x^2 \frac{\partial^2 v}{\partial x^2} + y^2 \frac{\partial^2 v}{\partial y^2} + 2xy \frac{\partial^2 v}{\partial x \partial y} + \left(x \frac{\partial v}{\partial x} + y \frac{\partial v}{\partial y} \right)$$

$$\text{Similarly: } \frac{\partial^2 v}{\partial \phi^2} = - \left[x \frac{\partial v}{\partial x} + y \frac{\partial v}{\partial y} \right] + 2xy \frac{\partial^2 v}{\partial x \partial y} - \left[x^2 \frac{\partial^2 v}{\partial x^2} + y^2 \frac{\partial^2 v}{\partial y^2} \right]$$

Add both

(Hence Proved)

~~Double partial diff. has two types :~~

~~i) if $\frac{\partial u}{\partial x}$ has a term related to x~~

~~then $\frac{\partial^2 u}{\partial x^2} = \frac{\partial}{\partial x}$ ex : last 2nd question~~

~~ii) if $\frac{\partial u}{\partial x}$ has no term related to x~~

~~ex : last question.~~

ERRORS : (APPLICATION) .

we know, $\lim_{\delta x \rightarrow 0} \frac{\partial y}{\partial x} = \frac{dy}{dx}$

hence : $\frac{\partial y}{\partial x} = \frac{dy}{dx}$ (approx)

$\Rightarrow \delta y = \left(\frac{dy}{dx} \right) \delta x$ (approx)

where : $\delta x \rightarrow$ absolute error.

$\frac{\delta y}{y} \rightarrow$ relative error

$\frac{\delta x}{x} \times 100 \rightarrow$ percentage error.

\Rightarrow The power dissipated in a resistor is given by $P = \frac{E^2}{R}$.

Find by using calculus, the approx % change in P when E is (\uparrow) by 8% & R is (\downarrow) by 2%.

Soln: $P = \frac{E^2}{R} \Rightarrow \log P = 2 \log E - \log R$.

$\therefore \frac{\delta P}{P} = 2 \frac{\delta E}{E} - \frac{\delta R}{R}$

$\Rightarrow 100 \left(\frac{\delta P}{P} \right) = 2 \times \left(\frac{\delta E}{E} \times 100 \right) - \left(\frac{\delta R}{R} \times 100 \right)$

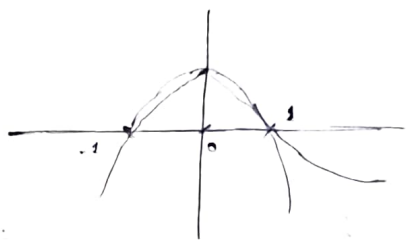
$\Rightarrow \left(\frac{\delta P}{P} \right) 100 = 6 - (-2) = 8\% \text{ (Ans).}$

⇒ Find the area of the region bounded by the curves

$$y = \cos \frac{\pi x}{2}, \quad y = 1 - x^2$$

Solⁿ $\cos \frac{\pi x}{2} = 1 - x^2$

$$\therefore x = 0, 1$$



$$A = \int_0^1 \cos \frac{\pi x}{2} - (1 - x^2) dx$$

$$A = \left(\frac{\sin \frac{\pi x}{2}}{\pi/2} - x + \frac{x^3}{3} \right) \Big|_0^1 = \frac{1}{\pi/2} - 1 + \frac{1}{3} = 2 \left(\frac{2}{\pi} - \frac{2}{3} \right)$$

for two regions

Module-2: Limit / Continuity → 5/10 M.

Partial → 5 M

Chain rule → 5 M

Application → 5/10 M.

↳ upto Errors.

⇒ The diameter & altitude of a can in shape of right circular cylinder are measured as 40 & 64 cm resp. The possible error in each measurement is $\pm 5\%$. Find the app. the max^m possible error in computed value for the volume & the lateral surface.

Find % error?

Solⁿ $V = \pi r^2 h = \frac{\pi}{4} D^2 h$

$$\log V = \log \frac{\pi}{4} + 2 \log D + \log h$$

$$\frac{\delta V}{V} = 0 + 2 \frac{\delta D}{D} + \frac{\delta h}{h} = 2(\pm 5) + (\pm 5) = \underline{\underline{\pm 15}} \text{ (Max^m)}$$

$$\therefore S = 2\pi r h = \pi D h$$

$$\log S = \log \pi + \log D + \log h$$

$$\frac{\delta S}{S} = 0 + \frac{\delta D}{D} + \frac{\delta h}{h} = (\pm 5) + (\pm 5) = \underline{\underline{\pm 10}} \text{ (Max^m)}$$

⇒ The period T of simple pendulum is $T = 2\pi\sqrt{\frac{l}{g}}$.

Find the max^m error in T due to possible errors upto 1% in l & 2% in g .

Solⁿ $\log T = \log 2\pi + \frac{r}{2} [\log l + \log g]$.

$$\frac{\delta T}{T} = \frac{1}{2} \frac{\delta l}{l} + \frac{1}{2} \frac{\delta g}{g}$$

$$= \frac{1}{2} (1) + \frac{1}{2} (2) = \underline{\underline{\frac{3}{2}}}$$

⇒ A balloon is in the form of right circular cylinder of radius 1.5 m & length 4m & is surmounted by hemispherical ends. If the radius is (N) by 0.05m & the length by 0.05m.

Find % change in volume of balloon.

Solⁿ $V = \pi r^2 h + 2 \left[\frac{2}{3} \pi r^3 \right] = \pi r^2 h + \frac{4}{3} \pi r^3$.

$$\frac{\delta V}{V} = \delta V = \pi (2r) \delta r h + \pi r^2 \cdot \delta h + \frac{4}{3} \pi 3r^2 \delta r$$

imp $\therefore \frac{\delta V}{V} = \frac{\pi r [2 \delta r h + r \delta h + 4r \delta r]}{\pi r^2 h + \frac{4}{3} \pi r^3}$

$$\frac{\delta V}{V} = \frac{(2)(0.01)(4) + (1.5)(0.05) + (4)(1.5)(0.01)}{(1.5)(4) + \frac{4}{3}(1.5)^2}$$

$$100 \times \frac{\delta V}{V} = \frac{0.215}{9} \times 100 \dots$$

$$\% \text{ change} = \underline{\underline{2.389\%}}$$

We didn't use log here for finding error because here the values are added, i.e., $\log V = \log \left(\pi r^2 h + \frac{4}{3} \pi r^3 \right)$

& we can't find $\log (A+B)$, so in this que we found δV & V separately.

JACOBIAN

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

$$\Rightarrow \text{If } x = r \cos \theta, \quad y = r \sin \theta, \quad \text{find } \frac{\partial(x,y)}{\partial(r,\theta)}$$

$$\text{Soln} \quad \begin{vmatrix} \frac{\partial x}{\partial r} & \frac{\partial x}{\partial \theta} \\ \frac{\partial y}{\partial r} & \frac{\partial y}{\partial \theta} \end{vmatrix} = r (\cos^2 \theta + \sin^2 \theta) = \underline{r}$$

$$\Rightarrow \text{find } \frac{\partial(r,\theta)}{\partial(x,y)}$$

$$\text{Soln} \quad \begin{vmatrix} \frac{\partial r}{\partial x} & \frac{\partial r}{\partial y} \\ \frac{\partial \theta}{\partial x} & \frac{\partial \theta}{\partial y} \end{vmatrix} = \frac{1}{r}$$

$$* \quad \frac{\partial(x,y)}{\partial(r,\theta)} \cdot \frac{\partial(r,\theta)}{\partial(x,y)} = 1 \longrightarrow \text{Property}$$

$$\begin{aligned} \Rightarrow u &= xyz \\ v &= x^2 + y^2 + z^2 \\ w &= x + y + z \end{aligned} \quad , \quad \frac{\partial(u,v,w)}{\partial(x,y,z)} = ?$$

$$\text{Soln} \quad \begin{vmatrix} \frac{\partial u}{\partial x} & \frac{\partial u}{\partial y} & \frac{\partial u}{\partial z} \\ \frac{\partial v}{\partial x} & \frac{\partial v}{\partial y} & \frac{\partial v}{\partial z} \\ \frac{\partial w}{\partial x} & \frac{\partial w}{\partial y} & \frac{\partial w}{\partial z} \end{vmatrix} = \begin{vmatrix} yz & xz & xy \\ 2x & 2y & 2z \\ 1 & 1 & 1 \end{vmatrix}$$

$$\Rightarrow 1 (2xz^2 - 2xy^2) - 1 (2yz^2 - 2x^2y) + 1 (2y^2z - 2x^2z)$$

$$\Rightarrow 2xz^2 - 2xy^2 - 2yz^2 + 2x^2y + 2y^2z - 2x^2z$$

* If u, v, w are independent and x, y, z are not, then:

$$\frac{\partial(u, v, w)}{\partial(x, y, z)} = 0, \quad (u, v, w) \text{ are functionally dependent}$$

\Rightarrow If, $u = xy + yz + xz$

$v = x^2 + y^2 + z^2$

$w = x + y + z$

Determine (u, v, w) are functionally dependent, if so then find the relation b/w them?

Soln

$\Rightarrow \rightarrow$ Property - 1

\Rightarrow If $x = uv, \quad y = \frac{u+v}{u-v}, \quad \frac{\partial(u, v)}{\partial(x, y)} = ?$

Soln Here $\frac{\partial u}{\partial x}$ is difficult to find, so, find $\frac{\partial x}{\partial u}$.

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

$$\therefore \frac{\partial(u, v)}{\partial(x, y)} \cdot \frac{\partial(x, y)}{\partial(u, v)} = 1$$

$$\Rightarrow \frac{\partial(u, v)}{\partial(x, y)} = \frac{(u-v)^2}{4uv}$$

\rightarrow Property - 2:

$\Rightarrow u = x^2 - y^2, \quad v = 2xy, \quad x = r \cos \theta, \quad y = r \sin \theta$

$\frac{\partial(u, v)}{\partial(r, \theta)} = ?$

Soln $\frac{\partial(u,v)}{\partial(x,y)} = \frac{\partial(u,v)}{\partial(x,y)} \cdot \frac{\partial(x,y)}{\partial(x,y)}$

$$\frac{\partial(u,v)}{\partial(x,y)} = 4x^2, \quad \frac{\partial(x,y)}{\partial(x,y)} = 1.$$

$$\therefore \frac{\partial(u,v)}{\partial(x,y)} = \underline{\underline{4x^2}}$$

→ Property - 3 :

⇒ If $u = xy + yz + zx$, $v = x^2 + y^2 + z^2$, $w = x + y + z$, determine whether there is a functional relation b/w u, v, w & if so, find it.

Soln to find functional relation, $\frac{\partial(u,v,w)}{\partial(x,y,z)} = 0$

$$\begin{vmatrix} \frac{\partial u}{\partial x} & \frac{\partial u}{\partial y} & \frac{\partial u}{\partial z} \\ \frac{\partial v}{\partial x} & \frac{\partial v}{\partial y} & \frac{\partial v}{\partial z} \\ \frac{\partial w}{\partial x} & \frac{\partial w}{\partial y} & \frac{\partial w}{\partial z} \end{vmatrix} = \begin{vmatrix} y+z & x+z & x+y \\ 2x & 2y & 2z \\ 1 & 1 & 1 \end{vmatrix} = \underline{\underline{0}}$$

||

Hence

$$2 \begin{vmatrix} x+y+z & x+y+z & x+y+z \\ x & y & z \\ 1 & 1 & 1 \end{vmatrix} \rightarrow R_1 \rightarrow R_1 + R_2$$

Hence, functional relation exists.

||

$$2(x+y+z) \begin{vmatrix} 1 & 1 & 1 \\ x & y & z \\ 1 & 1 & 1 \end{vmatrix} = \underline{\underline{0}}$$

∴

The relation is :

$$w^2 = v + 2u$$

$$\Rightarrow \underline{\underline{w^2 - v - 2u = 0}} \quad (\text{Ans})$$

done in class
Jacobian
Implicit