

Jacobian Matrix

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if u and v are two independent variable of x & y
the Jacobian of u and v w.r. to x & y is

$$\frac{\partial(u, v)}{\partial(x, y)} = J \left[\begin{array}{c} u, v \\ x, y \end{array} \right] = \begin{bmatrix} \frac{\partial u}{\partial x} & \frac{\partial u}{\partial y} \\ \frac{\partial v}{\partial x} & \frac{\partial v}{\partial y} \end{bmatrix}$$

$$\text{Ex} \rightarrow x = r \cos \theta, \quad y = r \sin \theta$$

$$\frac{\partial(x, y)}{\partial(r, \theta)} = \begin{bmatrix} \frac{\partial x}{\partial r} & \frac{\partial x}{\partial \theta} \\ \frac{\partial y}{\partial r} & \frac{\partial y}{\partial \theta} \end{bmatrix}$$

$$\frac{\partial x}{\partial r} = \cos \theta$$

$$\frac{\partial x}{\partial \theta} = -r \sin \theta$$

$$\frac{\partial y}{\partial r} = \sin \theta$$

$$\frac{\partial y}{\partial \theta} = r \cos \theta$$

$$= \begin{bmatrix} \cos \theta & -r \sin \theta \\ \sin \theta & r \cos \theta \end{bmatrix}$$

$$= r \cos^2 \theta + r \sin^2 \theta$$

$$= r(x)$$

$$= \underline{\underline{r}}$$