The basis of Multivariable Calculus

If a function is continuous and differentiable, on a small enough interval, the function will approximate a line (i.e., a function of x).

A similar intuition applies to functions of more than one variable (but with a plane, cube, hypercube, etc.). However, in multivariable functions, we will have to sacrifice the ability to visualize it.

For example, in multiple dimensions, it is possible for there to be a function that is both strictly decreasing (in one dimension) and strictly increasing (in another dimension).

Some Functions and Sets

$$f(x,y) = x^2 - y^2$$

Domain: $\{(x,y) \mid \exists f(x,y)\}$

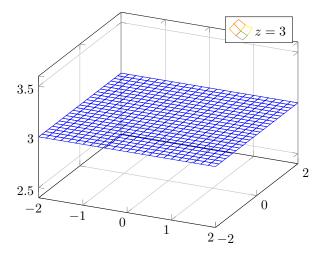
Range: $\{f(x,y) \mid (x,y) \in Dom(f)\} = \mathbb{R}$

GRAPH: Graph $(f) = \{x, y : f(x, y) \mid x, y \in \text{Dom}(f)\}$. For example, $(1, 3, 4) \notin \text{Graph}(f)$ since $1^2 - 3^2 \neq 4$.

Examples

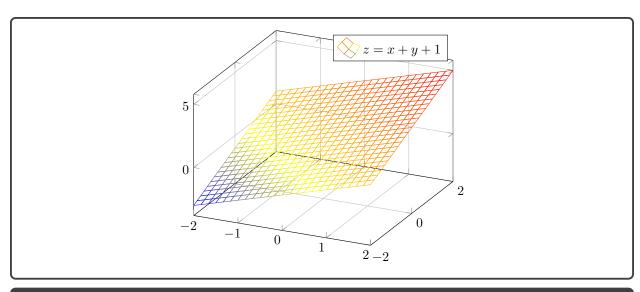
In \mathbb{R}^3 , in x, y, z coordinates, z = 3 is a plane defined as follows:

- \bullet Parallel to the xy plane.
- Passes through the point (0.0, 3).



Meanwhile, y = 0 would be a "wall" that passes through the origin that contains the line y = 0 in the xy plane.

Finally, z = x + y + 1 is a plane, as we can see below.

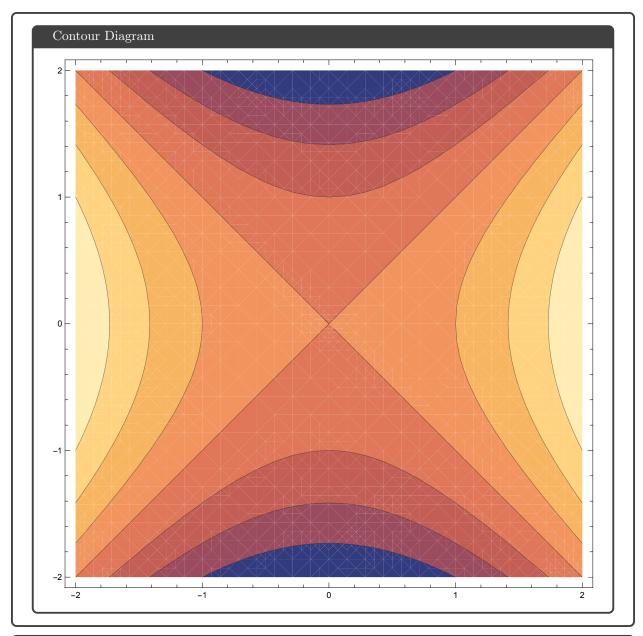


Visualizing a function of multiple variables

Consider the function $f(x,y) = x^2 - y^2$. We can try visualizing slices as follows:

- $f(-2,y) = 4 y^2$
- $f(0,y) = -y^2$
- $f(2,y) = 4 y^2$
- $f(x,-2) = x^2 + 4$
- $f(x,0) = x^2$
- $f(x,2) = x^2 + 4$

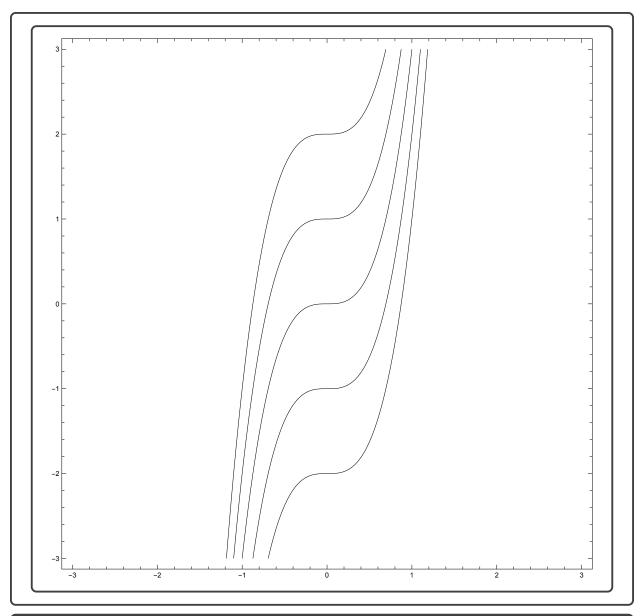
Alternatively, we can visualize via contour diagrams (i.e., everywhere that z is a certain value), as seen in mathematica as follows:



Contour Example

Consider the function $f(x,y) = y - 3x^2$. We want to find the contours.

For any c, we have that $c=y-3x^3$, or $y=3x^3+c$. Therefore, every contour "looks like" $3x^3+c$ for values of c. For example, in the following, we have $c=\{-2,-1,0,1,2\}$

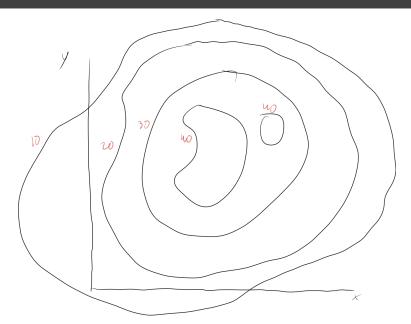


Distance

In \mathbb{R}^5 , let p=(3,1,4,1,5), and q=(1,0,-2,0,2). Using the Euclidean metric, we can find the distance between p and q is $d(p,q)=((3-1)^2+(1-0)^2+(4-(-2))^2+(1-0)^2+(5-2)^2)^{1/2}=(4+1+36+1+9)^{1/2}=\sqrt{51}=7.14$. We can also call this the 2-norm.

$$d(p,q) = \left(\sum_{k=1}^{n} (p_k - q_k)^2\right)^{1/2}$$

Derivatives



To denote a derivative, we can't talk about one value, we must use a partial derivative, $\frac{\partial f}{\partial x}$, or $\frac{\partial f}{\partial y}$. The closeness of the contours specifies both resolution and steepness.

We can estimate slope by calculating the difference between two contours, divided by the distance between them along a path.

We can also analyze via a table:

$\mathbf{x} \backslash \mathbf{y}$	0	1	2
4	5	6	7
6	8	9	10
8	11	12	13

A "linear" approximation for a function of two variables is expressed as follows:

$$z - z_0 = m(x - x_0) + n(y - y_0)$$

Where $(x_0, y_0, z_0) \in \mathbb{R}^3$, and is an output in z = f(x, y), and $m, n \in \mathbb{R}$.

For example, with the above table, we can see that the function is linear in x and y (i.e., the slope holding the other variable constant is constant).