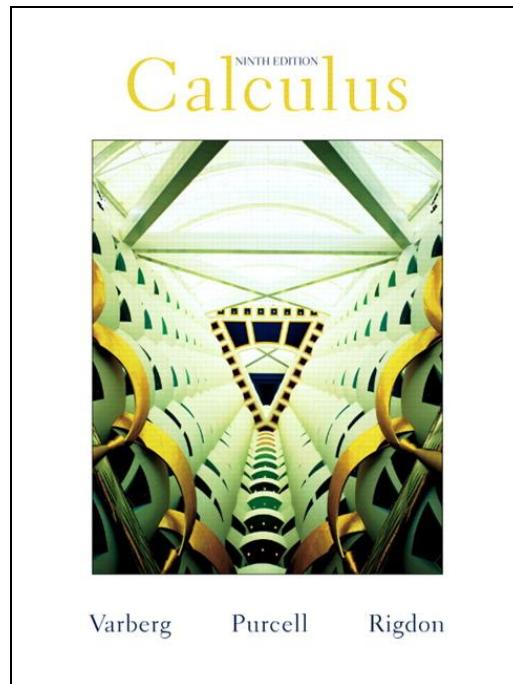


# Varberg, Calculus 9e



# **Chapter 12**

**Derivatives for Functions of Two  
or More Variables**

# **Section 12.1**

## Functions of Two or More Variables

# Function of Two or More Variables

- **Real-valued function of two real variables**, the is a function  $f$  the assigns to each ordered pair  $(x,y)$  in some set  $D$  of the plane a (unique) real number  $f(x,y)$ . Examples are

$$(1) \quad f(x, y) = x^2 + 3y^2$$

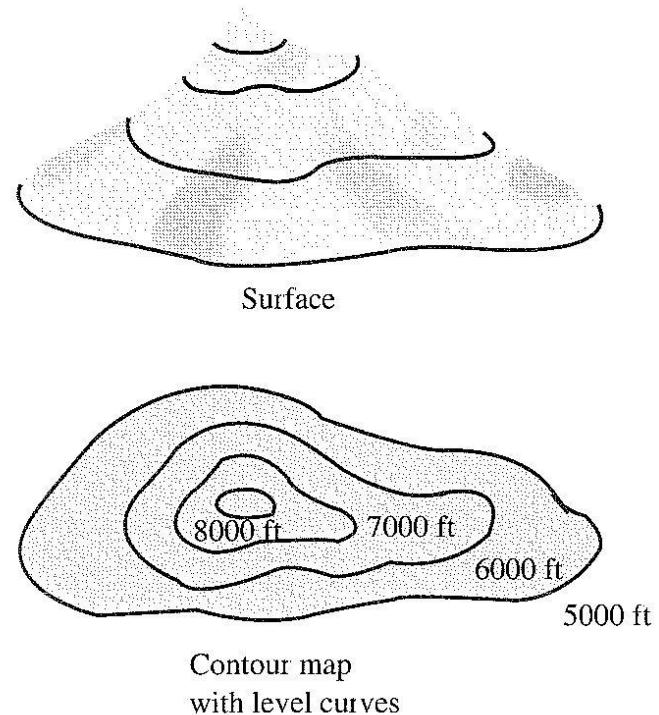
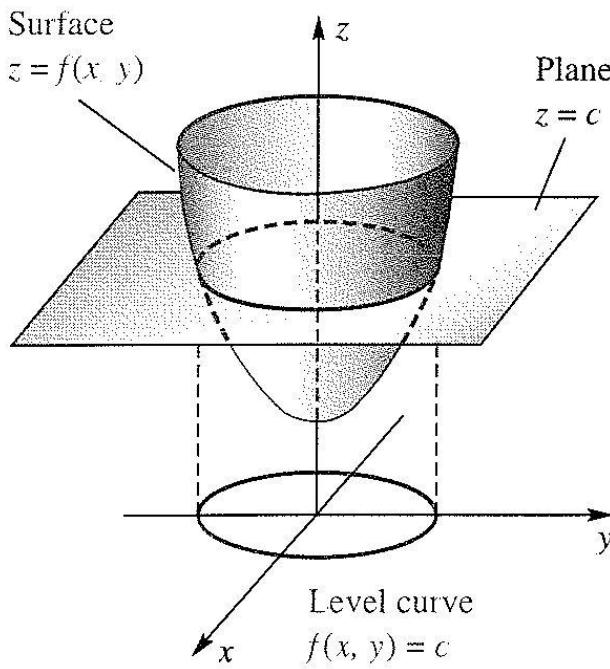
$$(2) \quad g(x, y) = 2x\sqrt{y}$$

# Function of Two or More Variables

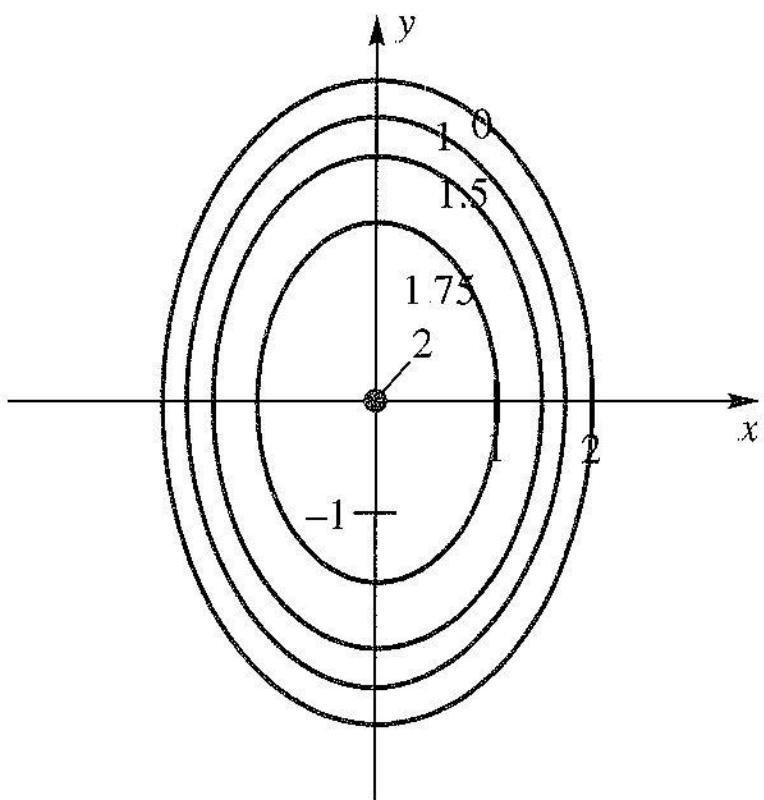
- The set  $D$  is called the **domain**, the set of all points  $(x,y)$  in the plane for which the function rule makes sense and gives a real number value.
- The **range** of a function is its set of values. If  $z = f(x,y)$ , we call  $x$  and  $y$  the **independent variables** and  $z$  the **dependent variable**.

# Level Curves

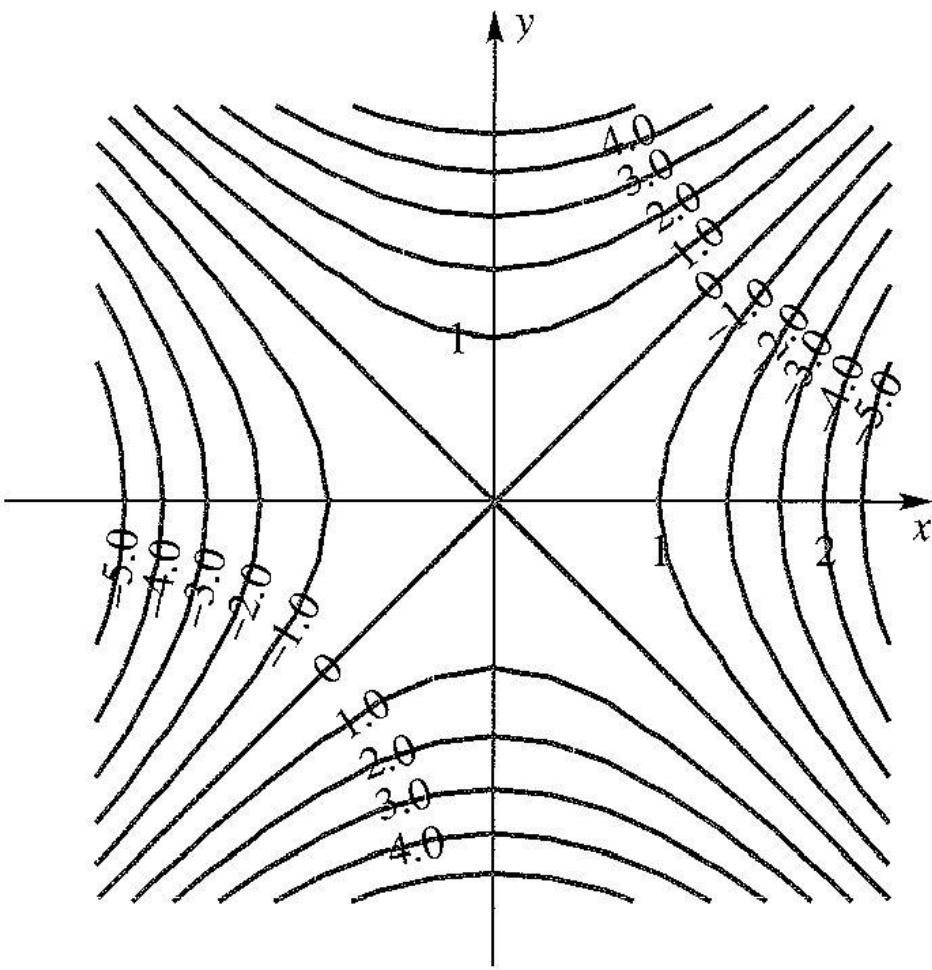
- The projection of the curve on the  $xy$ -plane is called a **level curve**, and a collection of such curves is a **contour plot** or a **contour map**.



Contour Map  $z = \frac{1}{3} \sqrt{36 - 9x^2 - 4y^2}$



Contour Map  $z = y^2 - x^2$



**EXAMPLE 4** Draw contour maps for the surfaces corresponding to  $z = \frac{1}{3}\sqrt{36 - 9x^2 - 4y^2}$  and  $z = y^2 - x^2$  (see Examples 2 and 3, and Figures 4 and 5).

**SOLUTION** The level curves of  $z = \frac{1}{3}\sqrt{36 - 9x^2 - 4y^2}$  corresponding to  $z = 0, 1, 1.5, 1.75, 2$  are shown in Figure 12. They are ellipses. Similarly, in Figure 13, we show the level curves of  $z = y^2 - x^2$  for  $z = -5, -4, -3, \dots, 2, 3, 4$ . These curves are hyperbolas unless  $z = 0$ . The level curve for  $z = 0$  is a pair of intersecting lines. ■

# Computer Graphs and Level Curves

- In Figures 15 through 19, we have drawn five more surfaces

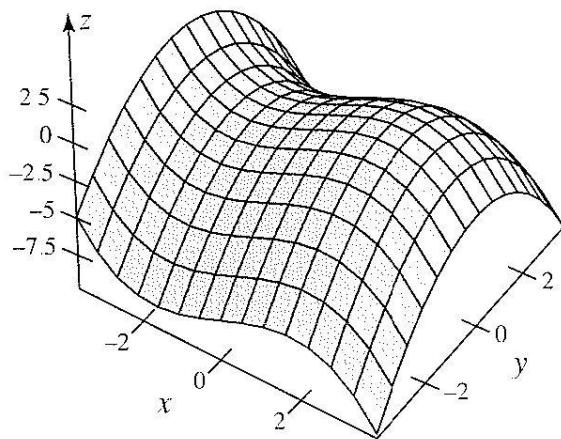
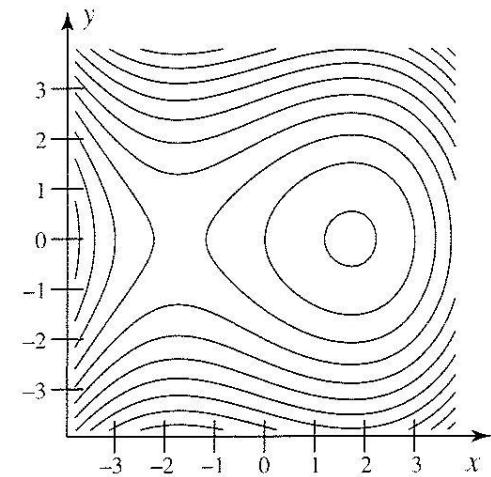
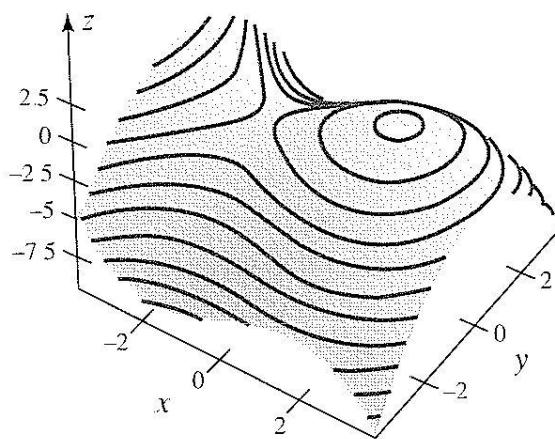


Figure 15



$$z = x - \left(\frac{1}{9}\right)x^3 - \left(\frac{1}{2}\right)y^2 \quad \begin{cases} -3.8 \leq x \leq 3.8 \\ -3.8 \leq y \leq 3.8 \end{cases}$$

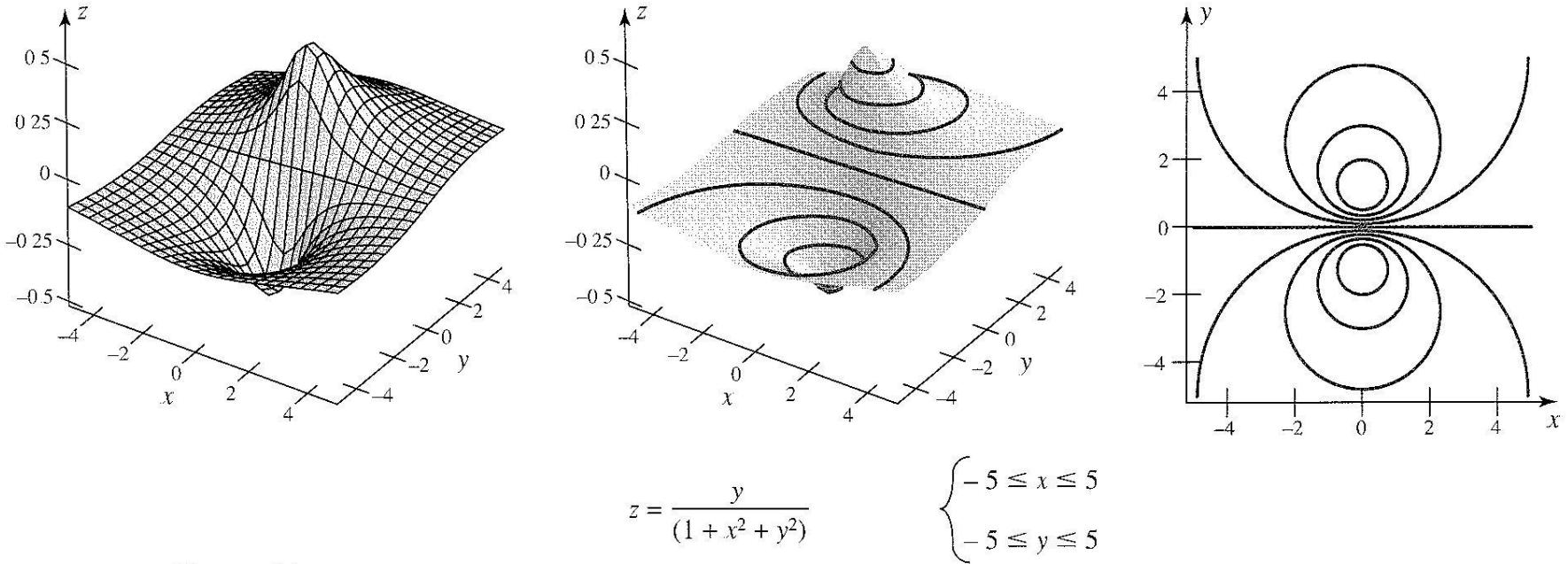


Figure 16

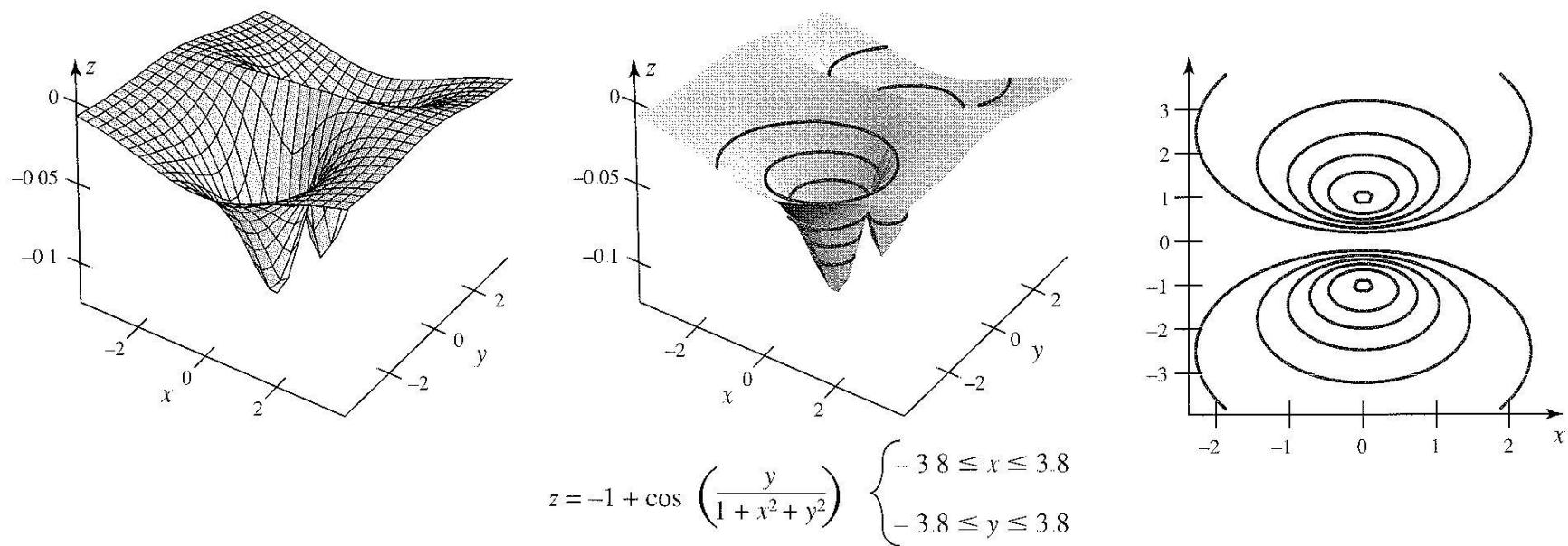


Figure 17

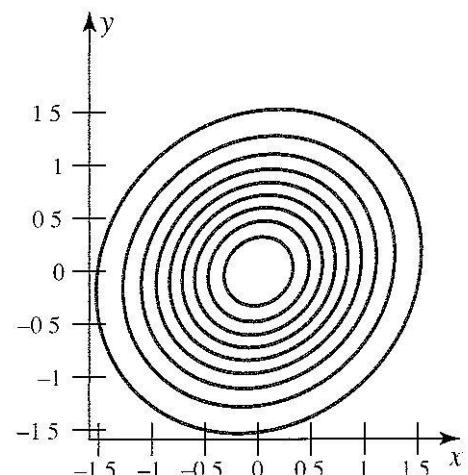
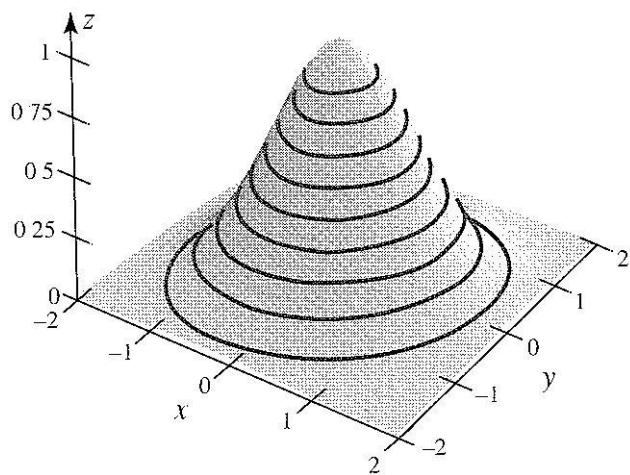
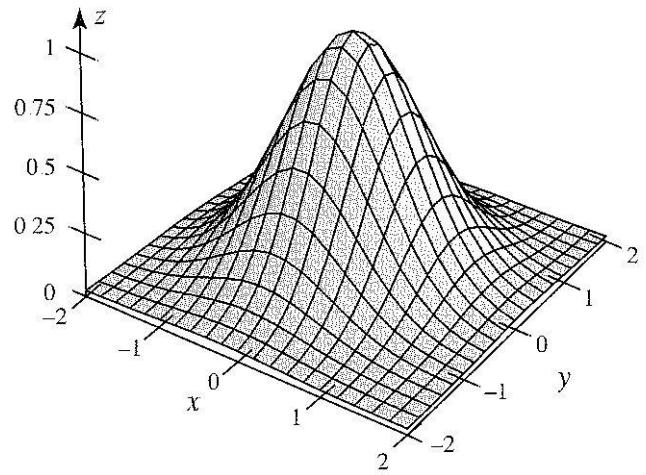
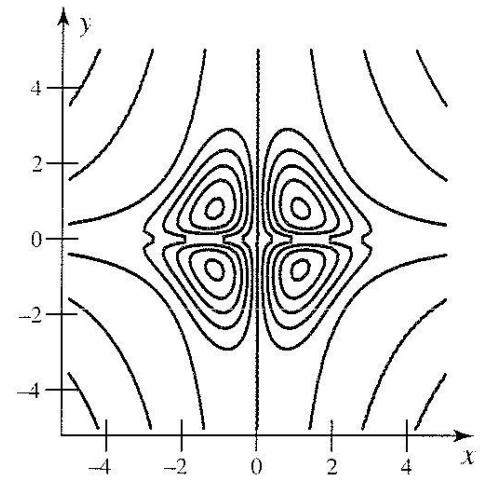
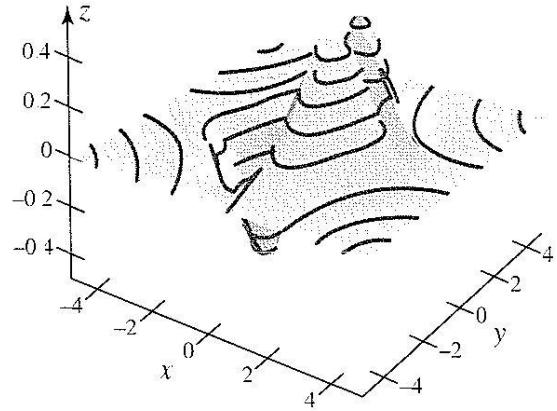
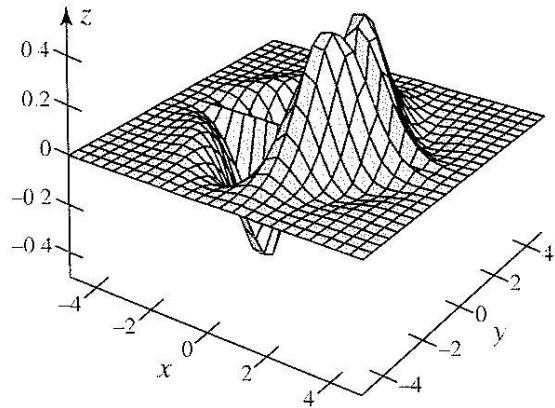


Figure 18

$$z = e^{-x^2 - y^2 + iy/4}$$

$$\begin{cases} -2 \leq x \leq 2 \\ -2 \leq y \leq 2 \end{cases}$$



$$z = e^{-(x^2 + y^2)/4} \sin(x\sqrt{|y|})$$

$$\begin{cases} -5 \leq x \leq 5 \\ -5 \leq y \leq 5 \end{cases}$$

Figure 19

# **Section 12.2**

## Partial Derivatives

# Partial Derivatives

- Suppose that  $f$  is a function of two variables  $x$  and  $y$ . If  $y$  is held constant, say  $y = y_0$ , then  $f(x, y_0)$  is a function of the single variable  $x$ . Its derivative at  $x = x_0$  is called the **partial derivative of  $f$  with respect to  $x$**  at  $(x_0, y_0)$

$$f_x(x_0, y_0) = \lim_{\Delta x \rightarrow 0} \frac{f(x_0 + \Delta x, y_0) - f(x_0, y_0)}{\Delta x}$$

Similarly, the partial derivative of  $f$  with respect to  $y$  at  $(x_0, y_0)$  is denoted by  $f_y(x_0, y_0)$  and is given by

$$f_y(x_0, y_0) = \lim_{\Delta y \rightarrow 0} \frac{f(x_0, y_0 + \Delta y) - f(x_0, y_0)}{\Delta y}$$

 **EXAMPLE 1** Find  $f_x(1, 2)$  and  $f_y(1, 2)$  if  $f(x, y) = x^2y + 3y^3$ .

**SOLUTION** To find  $f_x(x, y)$ , we treat  $y$  as a constant and differentiate with respect to  $x$ , obtaining

$$f_x(x, y) = 2xy + 0$$

Thus,

$$f_x(1, 2) = 2 \cdot 1 \cdot 2 = 4$$

Similarly, we treat  $x$  as a constant and differentiate with respect to  $y$ , obtaining

$$f_y(x, y) = x^2 + 9y^2$$

and so

$$f_y(1, 2) = 1^2 + 9 \cdot 2^2 = 37$$

# Partial Derivatives

The symbol  $\partial$  is special to mathematics and is called the partial derivative sign. The symbols  $\frac{\partial}{\partial x}$  and  $\frac{\partial}{\partial y}$  represent linear operators, much like the linear operators  $D_x$  and  $\frac{d}{dx}$  that we encountered in Chapter 2.

**EXAMPLE 2** If  $z = x^2 \sin(xy^2)$ , find  $\partial z / \partial x$  and  $\partial z / \partial y$ .

## SOLUTION

$$\begin{aligned}\frac{\partial z}{\partial x} &= x^2 \frac{\partial}{\partial x} [\sin(xy^2)] + \sin(xy^2) \frac{\partial}{\partial x}(x^2) \\&= x^2 \cos(xy^2) \frac{\partial}{\partial x}(xy^2) + \sin(xy^2) \cdot 2x \\&= x^2 \cos(xy^2) \cdot y^2 + 2x \sin(xy^2) \\&= x^2 y^2 \cos(xy^2) + 2x \sin(xy^2)\end{aligned}$$

$$\frac{\partial z}{\partial y} = x^2 \cos(xy^2) \cdot 2xy = 2x^3y \cos(xy^2)$$



# Geometric and Physical Interpretations

**Geometric and Physical Interpretations** Consider the surface whose equation is  $z = f(x, y)$ . The plane  $y = y_0$  intersects this surface in the plane curve  $QPR$  (Figure 1), and the value of  $f_x(x_0, y_0)$  is the slope of the tangent line to this curve at  $P(x_0, y_0, f(x_0, y_0))$ . Similarly, the plane  $x = x_0$  intersects the surface in the plane curve  $LPM$  (Figure 2), and  $f_y(x_0, y_0)$  is the slope of the tangent line to this curve at  $P$ .

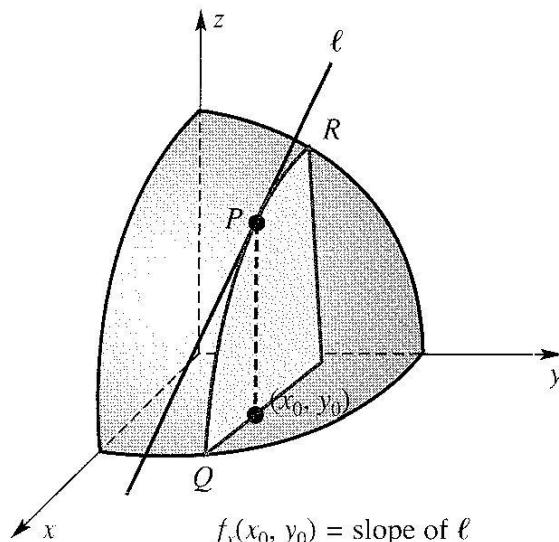


Figure 1

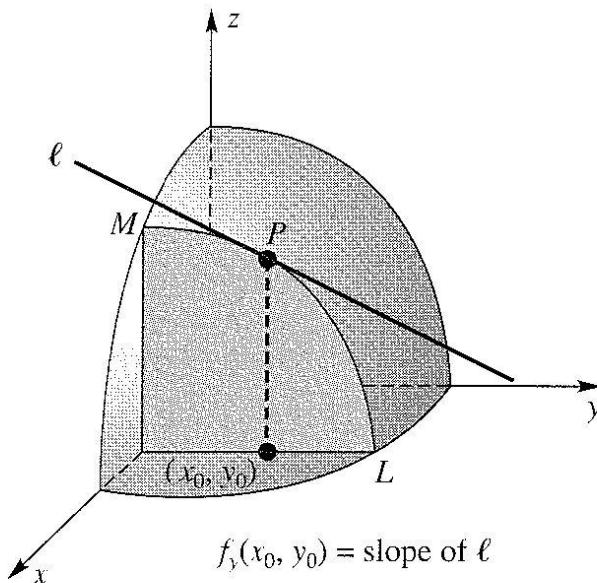


Figure 2

**EXAMPLE 3** The surface  $z = f(x, y) = \sqrt{9 - 2x^2 - y^2}$  and the plane  $y = 1$  intersect in a curve as in Figure 1. Find parametric equations for the tangent line at  $(\sqrt{2}, 1, 2)$ .

### SOLUTION

$$f_x(x, y) = \frac{1}{2}(9 - 2x^2 - y^2)^{-1/2}(-4x)$$

and so  $f_x(\sqrt{2}, 1) = -\sqrt{2}$ . This number is the slope of the tangent line to the curve at  $(\sqrt{2}, 1, 2)$ ; that is,  $-\sqrt{2}/1$  is the ratio of rise to run along the tangent line. It follows that this line has direction vector  $\langle 1, 0, -\sqrt{2} \rangle$  and, since it goes through  $(\sqrt{2}, 1, 2)$ ,

$$x = \sqrt{2} + t, \quad y = 1, \quad z = 2 - \sqrt{2}t$$

provide the required parametric equations.



# Higher Partial Derivatives

**Higher Partial Derivatives** Since a partial derivative of a function of  $x$  and  $y$  is, in general, another function of these same two variables, it may be differentiated partially with respect to either  $x$  or  $y$ , resulting in four **second partial derivatives** of  $f$ .

$$f_{xx} = \frac{\partial}{\partial x} \left( \frac{\partial f}{\partial x} \right) = \frac{\partial^2 f}{\partial x^2}$$

$$f_{yy} = \frac{\partial}{\partial y} \left( \frac{\partial f}{\partial y} \right) = \frac{\partial^2 f}{\partial y^2}$$

$$f_{xy} = (f_x)_y = \frac{\partial}{\partial y} \left( \frac{\partial f}{\partial x} \right) = \frac{\partial^2 f}{\partial y \partial x}$$

$$f_{yx} = (f_y)_x = \frac{\partial}{\partial x} \left( \frac{\partial f}{\partial y} \right) = \frac{\partial^2 f}{\partial x \partial y}$$

**EXAMPLE 5** Find the four second partial derivatives of

$$f(x, y) = xe^y - \sin(x/y) + x^3y^2$$

**SOLUTION**

$$f_x(x, y) = e^y - \frac{1}{y} \cos\left(\frac{x}{y}\right) + 3x^2y^2$$

$$f_y(x, y) = xe^y + \frac{x}{y^2} \cos\left(\frac{x}{y}\right) + 2x^3y$$

$$f_{xx}(x, y) = \frac{1}{y^2} \sin\left(\frac{x}{y}\right) + 6xy^2$$

$$f_{yy}(x, y) = xe^y + \frac{x^2}{y^4} \sin\left(\frac{x}{y}\right) - \frac{2x}{y^3} \cos\left(\frac{x}{y}\right) + 2x^3$$

$$f_{xy}(x, y) = e^y - \frac{x}{y^3} \sin\left(\frac{x}{y}\right) + \frac{1}{y^2} \cos\left(\frac{x}{y}\right) + 6x^2y$$

$$f_{yx}(x, y) = e^y - \frac{x}{y^3} \sin\left(\frac{x}{y}\right) + \frac{1}{y^2} \cos\left(\frac{x}{y}\right) + 6x^2y$$

# Higher Partial Derivatives

- Partial derivatives of the third and higher orders are defined analogously, and the notation for them is similar.

$$\frac{\partial}{\partial y} \left[ \frac{\partial}{\partial y} \left( \frac{\partial f}{\partial x} \right) \right] = \frac{\partial}{\partial y} \left( \frac{\partial^2 f}{\partial y \partial x} \right) = \frac{\partial^3 f}{\partial y^2 \partial x} = f_{xyy}$$

# More Than Two Variables

**More Than Two Variables** Let  $f$  be a function of three variables,  $x$ ,  $y$ , and  $z$ . The **partial derivative of  $f$  with respect to  $x$**  at  $(x, y, z)$  is denoted by  $f_x(x, y, z)$  or  $\partial f(x, y, z)/\partial x$  and is defined by

$$f_x(x, y, z) = \lim_{\Delta x \rightarrow 0} \frac{f(x + \Delta x, y, z) - f(x, y, z)}{\Delta x}$$

**EXAMPLE 6** If  $f(x, y, z) = xy + 2yz + 3zx$ , find  $f_x$ ,  $f_y$ , and  $f_z$ .

**SOLUTION** To get  $f_x$ , we think of  $y$  and  $z$  as constants and differentiate with respect to the variable  $x$ . Thus,

$$f_x(x, y, z) = y + 3z$$

To find  $f_y$ , we treat  $x$  and  $z$  as constants and differentiate with respect to  $y$ :

$$f_y(x, y, z) = x + 2z$$

Similarly,

$$f_z(x, y, z) = 2y + 3x$$



# **Section 12.3**

## Limits and Continuity

# Limits

## Definition Limit of a Function of Two Variables

To say that  $\lim_{(x,y) \rightarrow (a,b)} f(x, y) = L$  means that for each  $\varepsilon > 0$  (no matter how small) there is a corresponding  $\delta > 0$  such that  $|f(x, y) - L| < \varepsilon$ , provided that  $0 < \|(x, y) - (a, b)\| < \delta$ .

Note several aspects of this definition.

1. The path of approach to  $(a, b)$  is irrelevant. This means that if different paths of approach lead to different  $L$ -values then the limit does not exist.
2. The behavior of  $f(x, y)$  at  $(a, b)$  is irrelevant; the function does not even have to be defined at  $(a, b)$ . This follows from the restriction  $0 < \|(x, y) - (a, b)\|$ .

# Limits

## Theorem A

If  $f(x, y)$  is a polynomial, then

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

and if  $f(x, y) = p(x, y)/q(x, y)$ , where  $p$  and  $q$  are polynomials, then

$$\lim_{(x,y) \rightarrow (a,b)} f(x, y) = \frac{p(a, b)}{q(a, b)}$$

provided  $q(a, b) \neq 0$ . Furthermore, if

$$\lim_{(x,y) \rightarrow (a,b)} p(x, y) = L \neq 0 \quad \text{and} \quad \lim_{(x,y) \rightarrow (a,b)} q(x, y) = 0$$

then

$$\lim_{(x,y) \rightarrow (a,b)} \frac{p(x, y)}{q(x, y)}$$

does not exist.

**EXAMPLE 1** Evaluate the following limits if they exist:

$$(a) \lim_{(x,y) \rightarrow (1,2)} (x^2y + 3y) \quad \text{and} \quad (b) \lim_{(x,y) \rightarrow (0,0)} \frac{x^2 + y^2 + 1}{x^2 - y^2}$$

### SOLUTION

(a) The function whose limit we seek is a polynomial, so by Theorem A

$$\lim_{(x,y) \rightarrow (1,2)} (x^2y + 3y) = 1^2 \cdot 2 + 3 \cdot 2 = 8$$

(b) The second function is a rational function, but the limit of the denominator is equal to 0, while the limit of the numerator is 1. Thus, by Theorem A, this limit does not exist. 

**EXAMPLE 2**

Show that the function  $f$  defined by

$$f(x, y) = \frac{x^2 - y^2}{x^2 + y^2}$$

has no limit at the origin (Figure 3).

has no limit at the origin (Figure 3).

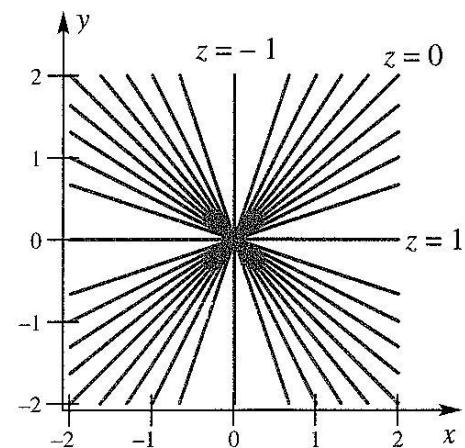
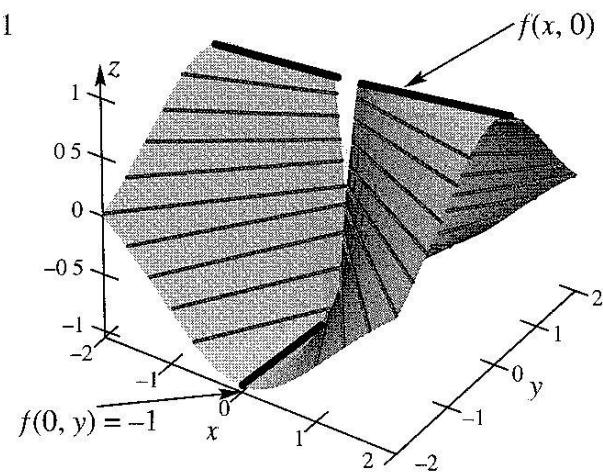
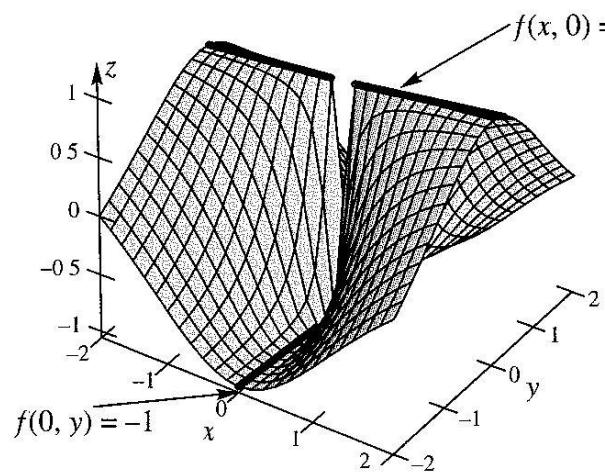


Figure 3

**SOLUTION** The function  $f$  is defined everywhere in the  $xy$ -plane except at the origin. At all points on the  $x$ -axis different from the origin, the value of  $f$  is

$$f(x, 0) = \frac{x^2 - 0}{x^2 + 0} = 1$$

Thus, the limit of  $f(x, y)$  as  $(x, y)$  approaches  $(0, 0)$  along the  $x$ -axis is

$$\lim_{(x, 0) \rightarrow (0, 0)} f(x, 0) = \lim_{(x, 0) \rightarrow (0, 0)} \frac{x^2 - 0}{x^2 + 0} = +1$$

Similarly, the limit of  $f(x, y)$  as  $(x, y)$  approaches  $(0, 0)$  along the  $y$ -axis is

$$\lim_{(0, y) \rightarrow (0, 0)} f(0, y) = \lim_{(0, y) \rightarrow (0, 0)} \frac{0 - y^2}{0 + y^2} = -1$$

Thus, we get different values depending on how  $(x, y) \rightarrow (0, 0)$ . In fact, there are points arbitrarily close to  $(0, 0)$  at which the value of  $f$  is 1 and other points equally close at which the value of  $f$  is  $-1$ . Therefore, the limit cannot exist at  $(0, 0)$ . ■■

# Continuity at a Point

**Continuity at a Point** To say that  $f(x, y)$  is **continuous** at the point  $(a, b)$ , we require the following: (1)  $f$  has a value at  $(a, b)$ , (2)  $f$  has a limit at  $(a, b)$ , and (3) the value of  $f$  at  $(a, b)$  is equal to the limit there. In summary, we require that

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

## Theorem B Composition of Functions

If a function  $g$  of two variables is continuous at  $(a, b)$  and a function  $f$  of one variable is continuous at  $g(a, b)$ , then the composite function  $f \circ g$ , defined by  $(f \circ g)(x, y) = f(g(x, y))$ , is continuous at  $(a, b)$ .

## Theorem C Equality of Mixed Partial Derivatives

If  $f_{xy}$  and  $f_{yx}$  are continuous on an open set  $S$ , then  $f_{xy} = f_{yx}$  at each point of  $S$ .

# **Section 12.4**

## Differentiability

# Differentiability

- A function  $f$  is **locally linear** at  $a$  if there is a constant  $m$  such that

$$f(a + h) = f(a) + hm + h\varepsilon(h)$$

where  $\varepsilon(h)$  is a function satisfying  $\lim_{h \rightarrow 0} \varepsilon(h) = 0$

## Definition Local Linearity for a Function of Two Variables

We say that  $f$  is **locally linear** at  $(a, b)$  if

$$\begin{aligned} f(a + h_1, b + h_2) \\ = f(a, b) + h_1 f_x(a, b) + h_2 f_y(a, b) + h_1 \varepsilon_1(h_1, h_2) + h_2 \varepsilon_2(h_1, h_2) \end{aligned}$$

where  $\varepsilon_1(h_1, h_2) \rightarrow 0$  as  $(h_1, h_2) \rightarrow 0$  and  $\varepsilon_2(h_1, h_2) \rightarrow 0$  as  $(h_1, h_2) \rightarrow 0$ .

# Differentiability

## Definition Differentiability for a Function of Two or More Variables

The function  $f$  is **differentiable** at  $\mathbf{p}$  if it is locally linear at  $\mathbf{p}$ . The function  $f$  is differentiable on an open set  $R$  if it is differentiable at every point in  $R$ .

The vector  $(f_x(\mathbf{p}), f_y(\mathbf{p})) = f_x(\mathbf{p})\mathbf{i} + f_y(\mathbf{p})\mathbf{j}$  is denoted  $\nabla f(\mathbf{p})$  and is called the **gradient** of  $f$ . Thus,  $f$  is differentiable at  $\mathbf{p}$  if and only if

$$f(\mathbf{p} + \mathbf{h}) = f(\mathbf{p}) + \nabla f(\mathbf{p}) \cdot \mathbf{h} + \varepsilon(\mathbf{h}) \cdot \mathbf{h}$$

where  $\varepsilon(\mathbf{h}) \rightarrow \mathbf{0}$  as  $\mathbf{h} \rightarrow \mathbf{0}$ . The operator  $\nabla$  is read “del” and is often called the **del operator**.

In the sense described above, *the gradient becomes the analog of the derivative.* We point out several aspects of our definitions.

1. The derivative  $f'(x)$  is a number, whereas the gradient  $\nabla f(\mathbf{p})$  is a vector.
2. The products  $\nabla f(\mathbf{p}) \cdot \mathbf{h}$  and  $\varepsilon(\mathbf{h}) \cdot \mathbf{h}$  are dot products.
3. The definitions of differentiability and gradient are easily extended to any number of dimensions.

# Differentiability

## Theorem A

If  $f(x, y)$  has continuous partial derivatives  $f_x(x, y)$  and  $f_y(x, y)$  on a disk  $D$  whose interior contains  $(a, b)$ , then  $f(x, y)$  is differentiable at  $(a, b)$ .

# Differentiability

If the function  $f$  is differentiable at  $\mathbf{p}_0$ , then, when  $\mathbf{h}$  has small magnitude

$$f(\mathbf{p}_0 + \mathbf{h}) \approx f(\mathbf{p}_0) + \nabla f(\mathbf{p}_0) \cdot \mathbf{h}$$

Letting  $\mathbf{p} = \mathbf{p}_0 + \mathbf{h}$ , we find that the function  $T$  defined by

$$T(\mathbf{p}) = f(\mathbf{p}_0) + \nabla f(\mathbf{p}_0) \cdot (\mathbf{p} - \mathbf{p}_0)$$

should be a good approximation to  $f(\mathbf{p})$  if  $\mathbf{p}$  is close to  $\mathbf{p}_0$ . The equation  $z = T(\mathbf{p})$  defines a plane that approximates  $f$  near  $\mathbf{p}_0$ . Naturally, this plane is called the **tangent plane**. See Figure 4.

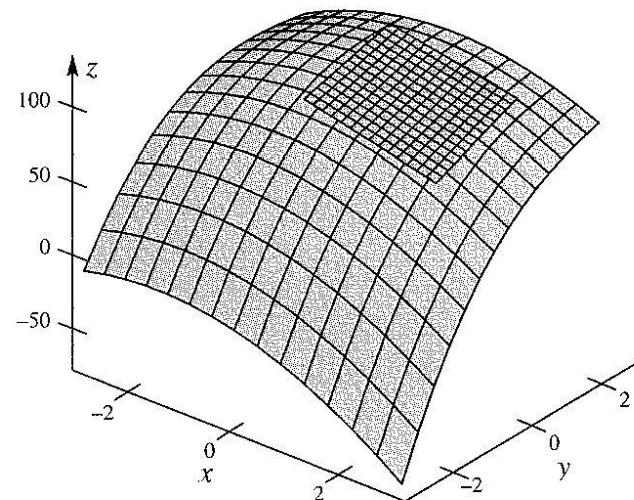


Figure 4  
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**EXAMPLE 1** Show that  $f(x, y) = xe^y + x^2y$  is differentiable everywhere and calculate its gradient. Then find the equation of the tangent plane at  $(2, 0)$ .

**SOLUTION** We note first that

$$\frac{\partial f}{\partial x} = e^y + 2xy \quad \text{and} \quad \frac{\partial f}{\partial y} = xe^y + x^2$$

Both of these functions are continuous everywhere and so, by Theorem A,  $f$  is differentiable everywhere. The gradient is

$$\nabla f(x, y) = (e^y + 2xy)\mathbf{i} + (xe^y + x^2)\mathbf{j} = \langle e^y + 2xy, xe^y + x^2 \rangle$$

Thus,

$$\nabla f(2, 0) = \mathbf{i} + 6\mathbf{j} = \langle 1, 6 \rangle$$

and the equation of the tangent plane is

$$\begin{aligned} z &= f(2, 0) + \nabla f(2, 0) \cdot \langle x - 2, y \rangle \\ &= 2 + \langle 1, 6 \rangle \cdot \langle x - 2, y \rangle \\ &= 2 + x - 2 + 6y = x + 6y \end{aligned}$$



# Rules for Gradients

## Theorem B Properties of $\nabla$

The gradient operator  $\nabla$  satisfies

1.  $\nabla[f(\mathbf{p}) + g(\mathbf{p})] = \nabla f(\mathbf{p}) + \nabla g(\mathbf{p})$
2.  $\nabla[\alpha f(\mathbf{p})] = \alpha \nabla f(\mathbf{p})$
3.  $\nabla[f(\mathbf{p})g(\mathbf{p})] = f(\mathbf{p}) \nabla g(\mathbf{p}) + g(\mathbf{p}) \nabla f(\mathbf{p})$

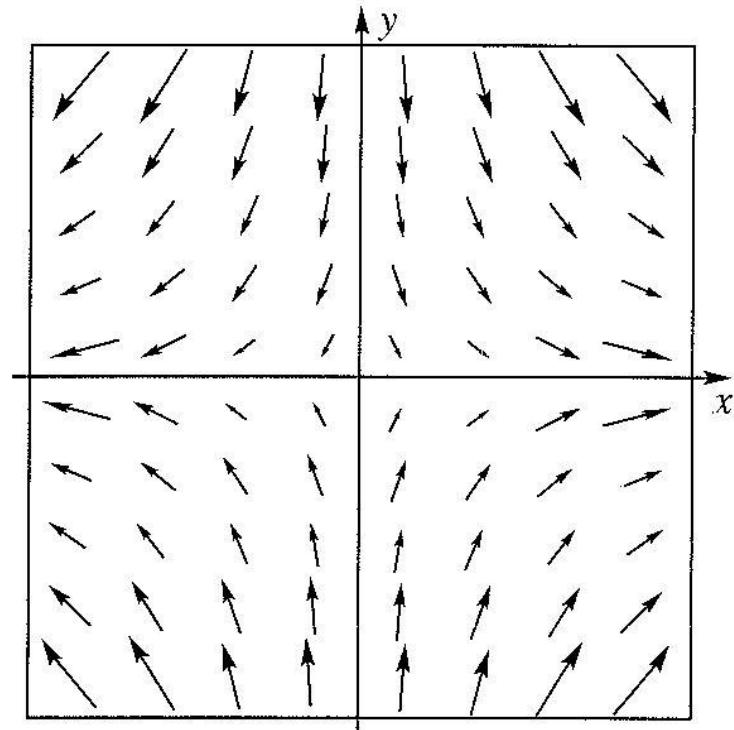
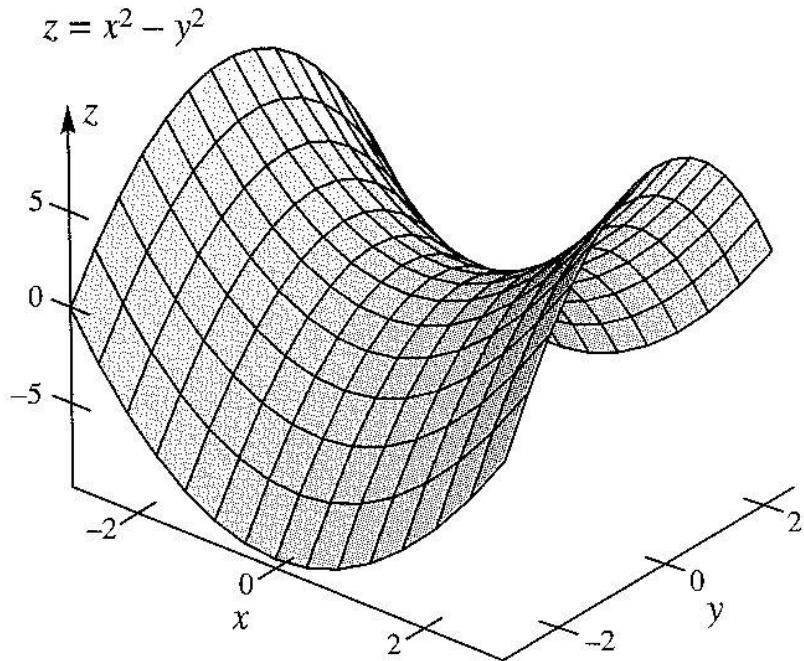
# Continuity versus Differentiability

## Theorem C

If  $f$  is differentiable at  $\mathbf{p}$ , then  $f$  is continuous at  $\mathbf{p}$ .

# The Gradient Field

- The gradient  $\nabla f$  associates with each point  $p$  in the domain of  $f$  a vector  $\nabla f(p)$ . The set of all these vectors is called the **gradient field** for  $f$ .



# **Section 12.5**

## Directional Derivatives and Gradients

# Directional Derivative

## Definition

For any unit vector  $\mathbf{u}$ , let

$$D_{\mathbf{u}}f(\mathbf{p}) = \lim_{h \rightarrow 0} \frac{f(\mathbf{p} + h\mathbf{u}) - f(\mathbf{p})}{h}$$

This limit, if it exists, is called the **directional derivative** of  $f$  at  $\mathbf{p}$  in the direction  $\mathbf{u}$ .

Thus,  $D_{\mathbf{i}}f(\mathbf{p}) = f_x(\mathbf{p})$  and  $D_{\mathbf{j}}f(\mathbf{p}) = f_y(\mathbf{p})$ . Since  $\mathbf{p} = (x, y)$ , we also use the notation  $D_{\mathbf{u}}f(x, y)$ . Figure 1 gives the geometric interpretation of  $D_{\mathbf{u}}f(x_0, y_0)$ . The vector  $\mathbf{u}$  determines a line  $L$  in the  $xy$ -plane through  $(x_0, y_0)$ . The plane through  $L$  perpendicular to the  $xy$ -plane intersects the surface  $z = f(x, y)$  in a curve  $C$ . Its tangent at the point  $(x_0, y_0, f(x_0, y_0))$  has slope  $D_{\mathbf{u}}f(x_0, y_0)$ . Another useful interpretation is that  $D_{\mathbf{u}}f(x_0, y_0)$  measures the rate of change of  $f$  with respect to distance in the direction

$$f_y(\mathbf{p}) = \lim_{h \rightarrow 0} \frac{f(\mathbf{p} + h\mathbf{j}) - f(\mathbf{p})}{h}$$

# Connection with the Gradient

## Theorem A

Let  $f$  be differentiable at  $\mathbf{p}$ . Then  $f$  has a directional derivative at  $\mathbf{p}$  in the direction of the unit vector  $\mathbf{u} = u_1\mathbf{i} + u_2\mathbf{j}$  and

$$D_{\mathbf{u}}f(\mathbf{p}) = \mathbf{u} \cdot \nabla f(\mathbf{p})$$

That is,

$$D_{\mathbf{u}}f(x, y) = u_1f_x(x, y) + u_2f_y(x, y)$$

**EXAMPLE 1** If  $f(x, y) = 4x^2 - xy + 3y^2$ , find the directional derivative of  $f$  at  $(2, -1)$  in the direction of the vector  $\mathbf{a} = 4\mathbf{i} + 3\mathbf{j}$ .

**SOLUTION** The unit vector  $\mathbf{u}$  in the direction of  $\mathbf{a}$  is  $\left(\frac{4}{5}\right)\mathbf{i} + \left(\frac{3}{5}\right)\mathbf{j}$ . Also,  $f_x(x, y) = 8x - y$  and  $f_y(x, y) = -x + 6y$ ; thus,  $f_x(2, -1) = 17$  and  $f_y(2, -1) = -8$ . Consequently, by Theorem A,

$$D_{\mathbf{u}}f(2, -1) = \left\langle \frac{4}{5}, \frac{3}{5} \right\rangle \cdot \langle 17, -8 \rangle = \frac{4}{5}(17) + \frac{3}{5}(-8) = \frac{44}{5}$$
■

**EXAMPLE 2** Find the directional derivative of the function  $f(x, y, z) = xy \sin z$  at the point  $(1, 2, \pi/2)$  in the direction of the vector  $\mathbf{a} = \mathbf{i} + 2\mathbf{j} + 2\mathbf{k}$ .

**SOLUTION** The unit vector  $\mathbf{u}$  in the direction of  $\mathbf{a}$  is  $\frac{1}{3}\mathbf{i} + \frac{2}{3}\mathbf{j} + \frac{2}{3}\mathbf{k}$ . Also,  $f_x(x, y, z) = y \sin z$ ,  $f_y(x, y, z) = x \sin z$ , and  $f_z(x, y, z) = xy \cos z$ , and so  $f_x(1, 2, \pi/2) = 2$ ,  $f_y(1, 2, \pi/2) = 1$ , and  $f_z(1, 2, \pi/2) = 0$ . We conclude that

$$D_{\mathbf{u}}f\left(1, 2, \frac{\pi}{2}\right) = \frac{1}{3}(2) + \frac{2}{3}(1) + \frac{2}{3}(0) = \frac{4}{3}$$
■

# Maximum Rate of Change

**Maximum Rate of Change** For a given function  $f$  at a given point  $\mathbf{p}$ , it is natural to ask in what direction the function is changing most rapidly, that is, in what direction is  $D_{\mathbf{u}}f(\mathbf{p})$  the largest? From the geometric formula for the dot product (Section 11.3), we may write

$$D_{\mathbf{u}}f(\mathbf{p}) = \mathbf{u} \cdot \nabla f(\mathbf{p}) = \|\mathbf{u}\| \|\nabla f(\mathbf{p})\| \cos \theta = \|\nabla f(\mathbf{p})\| \cos \theta$$

where  $\theta$  is the angle between  $\mathbf{u}$  and  $\nabla f(\mathbf{p})$ . Thus,  $D_{\mathbf{u}}f(\mathbf{p})$  is maximized when  $\theta = 0$  and minimized when  $\theta = \pi$ . We summarize as follows.

## Theorem B

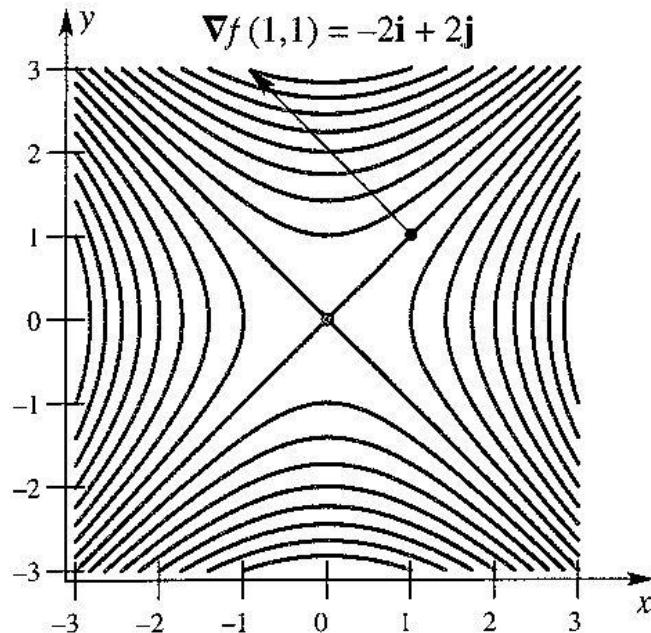
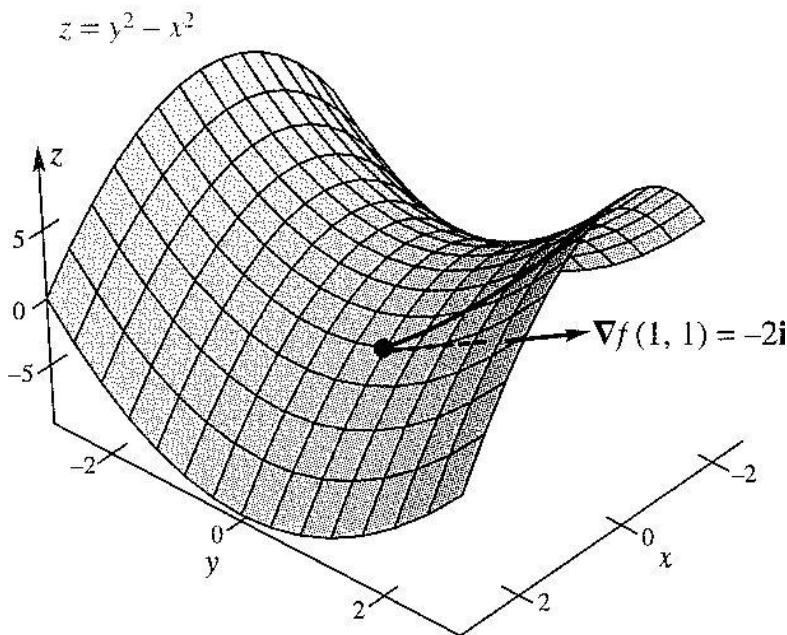
A function increases most rapidly at  $\mathbf{p}$  in the direction of the gradient (with rate  $\|\nabla f(\mathbf{p})\|$ ) and decreases most rapidly in the opposite direction (with rate  $-\|\nabla f(\mathbf{p})\|$ ).

**EXAMPLE 3** Suppose that a bug is located on the hyperbolic paraboloid  $z = y^2 - x^2$  at the point  $(1, 1, 0)$ , as in Figure 2. In what direction should it move for the steepest climb and what is the slope as it starts out?

**SOLUTION** Let  $f(x, y) = y^2 - x^2$ . Since  $f_x(x, y) = -2x$  and  $f_y(x, y) = 2y$ ,

$$\nabla f(1, 1) = f_x(1, 1)\mathbf{i} + f_y(1, 1)\mathbf{j} = -2\mathbf{i} + 2\mathbf{j}$$

Thus, the bug should move from  $(1, 1, 0)$  in the direction  $-2\mathbf{i} + 2\mathbf{j}$ , where the slope will be  $\| -2\mathbf{i} + 2\mathbf{j} \| = \sqrt{8} = 2\sqrt{2}$ . ■



# Level Curves and Gradients

## Theorem C

The gradient of  $f$  at a point  $P$  is perpendicular to the level curve of  $f$  that goes through  $P$ .

**EXAMPLE 4** For the paraboloid  $z = x^2/4 + y^2$ , find the equation of its level curve that passes through the point  $P(2, 1)$  and sketch it. Find the gradient vector of the paraboloid at  $P$ , and draw the gradient with its initial point at  $P$ .

**SOLUTION** The level curve of the paraboloid that corresponds to the plane  $z = k$  has the equation  $x^2/4 + y^2 = k$ . To find the value of  $k$  belonging to the level curve through  $P$ , we substitute  $(2, 1)$  for  $(x, y)$  and obtain  $k = 2$ . Thus, the equation of the level curve that goes through  $P$  is that of the ellipse

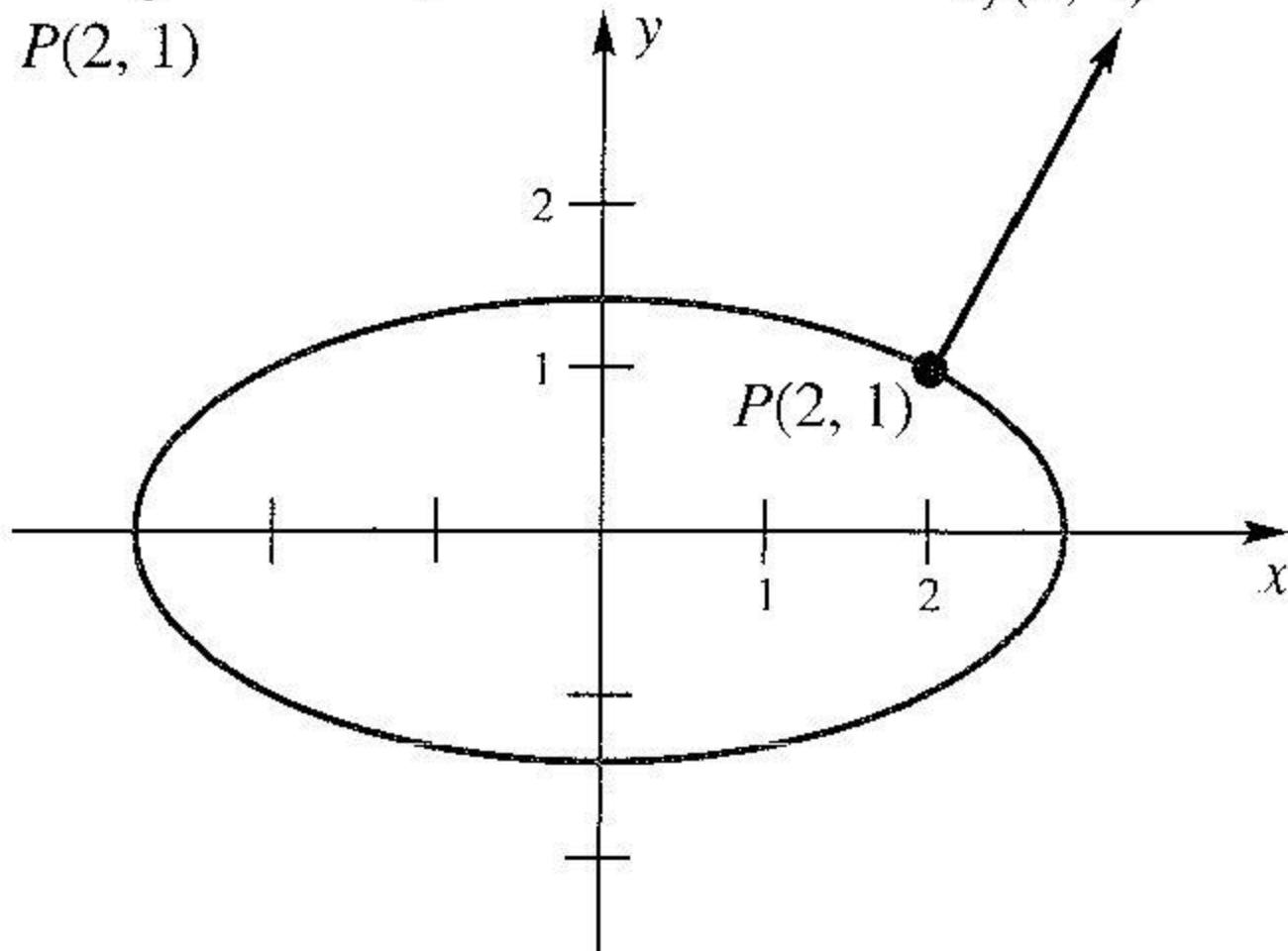
$$\frac{x^2}{8} + \frac{y^2}{2} = 1$$

Next let  $f(x, y) = x^2/4 + y^2$ . Since  $f_x(x, y) = x/2$  and  $f_y(x, y) = 2y$ , the gradient of the paraboloid at  $P(2, 1)$  is

$$\nabla f(2, 1) = f_x(2, 1)\mathbf{i} + f_y(2, 1)\mathbf{j} = \mathbf{i} + 2\mathbf{j}$$

The level curve and the gradient at  $P$  are shown in Figure 4.

The level curve of  $z = \frac{x^2}{4} + y^2$   
that goes through  
 $P(2, 1)$



# **Section 12.6**

## The Chain Rule

# First Version

**First Version** If  $z = f(x, y)$ , where  $x$  and  $y$  are functions of  $t$ , then it makes sense to ask for  $dz/dt$ , and there ought to be a formula for it.

## Theorem A Chain Rule

Let  $x = x(t)$  and  $y = y(t)$  be differentiable at  $t$ , and let  $z = f(x, y)$  be differentiable at  $(x(t), y(t))$ . Then  $z = f(x(t), y(t))$  is differentiable at  $t$  and

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

 **EXAMPLE 1**

Suppose that  $z = x^3y$ , where  $x = 2t$  and  $y = t^2$ . Find  $dz/dt$ .

**SOLUTION**

$$\begin{aligned}\frac{dz}{dt} &= \frac{\partial z}{\partial x} \frac{dx}{dt} + \frac{\partial z}{\partial y} \frac{dy}{dt} \\&= (3x^2y)(2) + (x^3)(2t) \\&= 6(2t)^2(t^2) + 2(2t)^3(t) \\&= 40t^4\end{aligned}$$



# Second Version

**Second Version** Suppose next that  $z = f(x, y)$ , where  $x = x(s, t)$  and  $y = y(s, t)$ . Then it makes sense to ask for  $\partial z / \partial s$  and  $\partial z / \partial t$ .

## Theorem B Chain Rule

Let  $x = x(s, t)$  and  $y = y(s, t)$  have first partial derivatives at  $(s, t)$ , and let  $z = f(x, y)$  be differentiable at  $(x(s, t), y(s, t))$ . Then  $z = f(x(s, t), y(s, t))$  has first partial derivatives given by

$$1. \quad \frac{\partial z}{\partial s} = \frac{\partial z}{\partial x} \frac{\partial x}{\partial s} + \frac{\partial z}{\partial y} \frac{\partial y}{\partial s}; \quad 2. \quad \frac{\partial z}{\partial t} = \frac{\partial z}{\partial x} \frac{\partial x}{\partial t} + \frac{\partial z}{\partial y} \frac{\partial y}{\partial t}.$$

**EXAMPLE 4** If  $z = 3x^2 - y^2$ , where  $x = 2s + 7t$  and  $y = 5st$ , find  $\partial z/\partial t$  and express it in terms of  $s$  and  $t$ .

### SOLUTION

$$\begin{aligned}\frac{\partial z}{\partial t} &= \frac{\partial z}{\partial x} \frac{\partial x}{\partial t} + \frac{\partial z}{\partial y} \frac{\partial y}{\partial t} \\&= (6x)(7) + (-2y)(5s) \\&= 42(2s + 7t) - 10st(5s) \\&= 84s + 294t - 50s^2t\end{aligned}$$

Of course, if we substitute the expressions for  $x$  and  $y$  into the formula for  $z$  and then take the partial derivative with respect to  $t$ , we get the same answer:

$$\begin{aligned}\frac{\partial z}{\partial t} &= \frac{\partial}{\partial t}[3(2s + 7t)^2 - (5st)^2] \\&= \frac{\partial}{\partial t}[12s^2 + 84st + 147t^2 - 25s^2t^2] \\&= 84s + 294t - 50s^2t\end{aligned}$$

# Implicit Function

**Implicit Functions** Suppose that  $F(x, y) = 0$  defines  $y$  implicitly as a function of  $x$ , for example,  $y = g(x)$ , but that the function  $g$  is difficult or impossible to determine. We can still find  $dy/dx$ . One method for doing this, implicit differentiation, was discussed in Section 2.7. Here is another method.

Let's differentiate both sides of  $F(x, y) = 0$  with respect to  $x$  using the Chain Rule. We obtain

$$\frac{\partial F}{\partial x} \frac{dx}{dx} + \frac{\partial F}{\partial y} \frac{dy}{dx} = 0$$

Solving for  $dy/dx$  yields the formula

$$\frac{dy}{dx} = -\frac{\partial F/\partial x}{\partial F/\partial y}$$

**EXAMPLE 6** Find  $dy/dx$  if  $x^3 + x^2y - 10y^4 = 0$  using

- (a) the Chain Rule, and (b) implicit differentiation.

## SOLUTION

- (a) Let  $F(x, y) = x^3 + x^2y - 10y^4$ . Then

$$\frac{dy}{dx} = -\frac{\partial F/\partial x}{\partial F/\partial y} = -\frac{3x^2 + 2xy}{x^2 - 40y^3}$$

- (b) Differentiate both sides with respect to  $x$  to obtain

$$3x^2 + x^2 \frac{dy}{dx} + 2xy - 40y^3 \frac{dy}{dx} = 0$$

Solving for  $dy/dx$  gives the same result as we obtained with the Chain Rule. ■

If  $z$  is an implicit function of  $x$  and  $y$  defined by the equation  $F(x, y, z) = 0$ , then differentiation of both sides with respect to  $x$ , holding  $y$  fixed, yields

$$\frac{\partial F}{\partial x} \frac{\partial x}{\partial x} + \frac{\partial F}{\partial y} \frac{\partial y}{\partial x} + \frac{\partial F}{\partial z} \frac{\partial z}{\partial x} = 0$$

If we solve for  $\partial z / \partial x$  and note that  $\partial y / \partial x = 0$ , we get the first of the formulas below. A similar calculation holding  $x$  fixed and differentiating with respect to  $y$  produces the second formula.

$$\frac{\partial z}{\partial x} = -\frac{\partial F / \partial x}{\partial F / \partial z}, \quad \frac{\partial z}{\partial y} = -\frac{\partial F / \partial y}{\partial F / \partial z}$$

**EXAMPLE 7** If  $F(x, y, z) = x^3 e^{y+z} - y \sin(x - z) = 0$  defines  $z$  implicitly as a function of  $x$  and  $y$ , find  $\partial z / \partial x$ .

### SOLUTION

$$\frac{\partial z}{\partial x} = -\frac{\partial F / \partial x}{\partial F / \partial z} = -\frac{3x^2 e^{y+z} - y \cos(x - z)}{x^3 e^{y+z} + y \cos(x - z)}$$

# **Section 12.7**

## Tangent Planes and Approximations

# Tangent Planes

## Definition

Let  $F(x, y, z) = k$  determine a surface, and suppose that  $F$  is differentiable at a point  $P(x_0, y_0, z_0)$  of this surface, with  $\nabla F(x_0, y_0, z_0) \neq \mathbf{0}$ . Then the plane through  $P$  perpendicular to  $\nabla F(x_0, y_0, z_0)$  is called the **tangent plane** to the surface at  $P$ .

## Theorem A | Tangent Planes

For the surface  $F(x, y, z) = k$ , the equation of the tangent plane at  $(x_0, y_0, z_0)$  is  $\nabla F(x_0, y_0, z_0) \cdot \langle x - x_0, y - y_0, z - z_0 \rangle = 0$ ; that is,

$$F_x(x_0, y_0, z_0)(x - x_0) + F_y(x_0, y_0, z_0)(y - y_0) + F_z(x_0, y_0, z_0)(z - z_0) = 0$$

In particular, for the surface  $z = f(x, y)$ , the equation of the tangent plane at  $(x_0, y_0, f(x_0, y_0))$  is

$$z - z_0 = f_x(x_0, y_0)(x - x_0) + f_y(x_0, y_0)(y - y_0)$$

**EXAMPLE 1** Find the equation of the tangent plane (Figure 3) to  $z = x^2 + y^2$  at the point  $(1, 1, 2)$ .

**SOLUTION** Let  $f(x, y) = x^2 + y^2$ , and note that  $\nabla f(x, y) = 2x\mathbf{i} + 2y\mathbf{j}$ . Thus,  $\nabla f(1, 1) = 2\mathbf{i} + 2\mathbf{j}$ , and from Theorem A, the required equation is

$$z - 2 = 2(x - 1) + 2(y - 1)$$

or

$$2x + 2y - z = 2$$

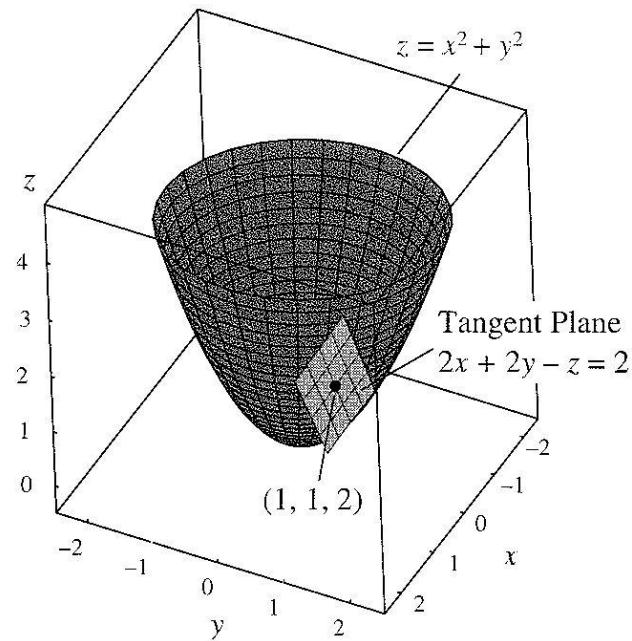


Figure 3

# Differentials and Approximations

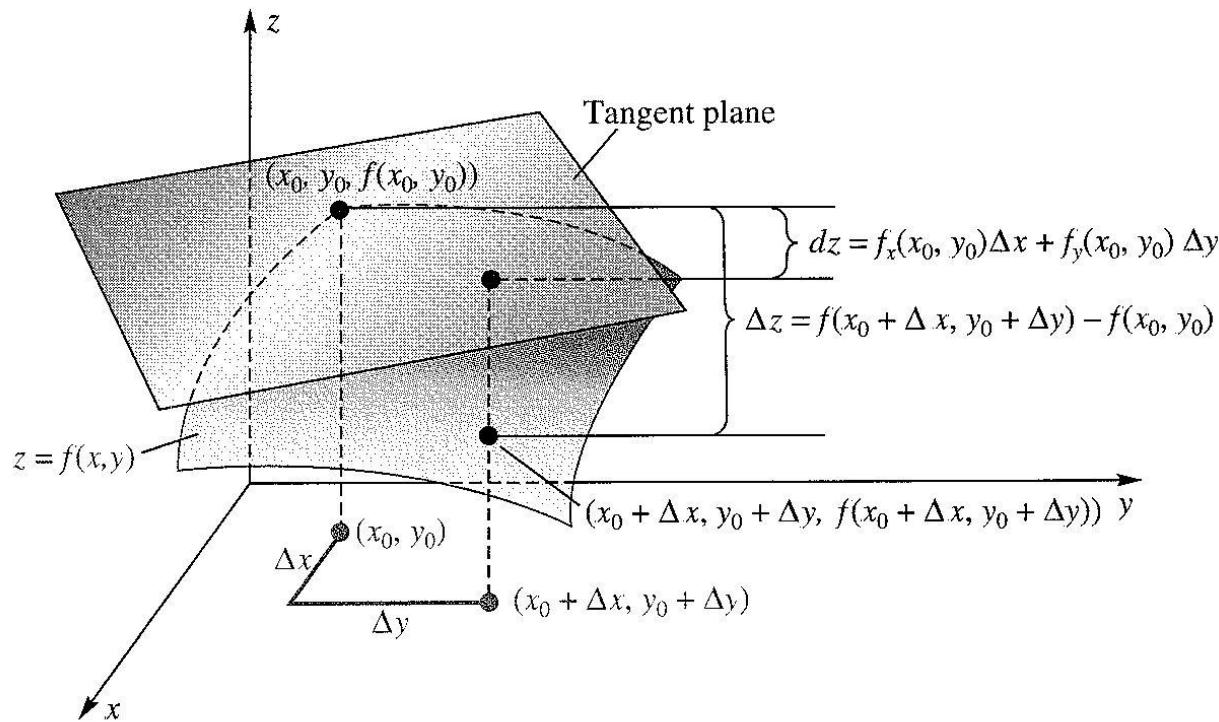
## Definition

Let  $z = f(x, y)$ , where  $f$  is a differentiable function, and let  $dx$  and  $dy$  (called the differentials of  $x$  and  $y$ ) be variables. The **differential of the dependent variable**,  $dz$ , also called the total **differential of  $f$**  and written  $df(x, y)$ , is defined by

$$dz = df(x, y) = f_x(x, y) dx + f_y(x, y) dy = \nabla f \cdot \langle dx, dy \rangle$$

# Differentials and Approximations

The significance of  $dz$  arises from the fact that if  $dx = \Delta x$  and  $dy = \Delta y$  represent small changes in  $x$  and  $y$ , respectively, then  $dz$  will be a good approximation to  $\Delta z$ , the corresponding change in  $z$ . This is illustrated in Figure 5 and, while  $dz$  does not appear to be a very good approximation to  $\Delta z$ , you can see that it will get better and better as  $\Delta x$  and  $\Delta y$  get smaller.



**EXAMPLE 3** Let  $z = f(x, y) = 2x^3 + xy - y^3$ . Compute  $\Delta z$  and  $dz$  as  $(x, y)$  changes from  $(2, 1)$  to  $(2.03, 0.98)$ .

### SOLUTION

$$\begin{aligned}\Delta z &= f(2.03, 0.98) - f(2, 1) \\&= 2(2.03)^3 + (2.03)(0.98) - (0.98)^3 - [2(2)^3 + 2(1) - 1^3] \\&= 0.779062\end{aligned}$$

$$\begin{aligned}dz &= f_x(x, y) \Delta x + f_y(x, y) \Delta y \\&= (6x^2 + y) \Delta x + (x - 3y^2) \Delta y\end{aligned}$$

At  $(2, 1)$  with  $\Delta x = 0.03$  and  $\Delta y = -0.02$ ,

$$dz = (25)(0.03) + (-1)(-0.02) = 0.77$$

# **Section 12.8**

## Maxima and Minima

# Maxima and Minima

## Definition

Let  $f$  be a function with domain  $S$ , and let  $\mathbf{p}_0$  be a point in  $S$ .

- (i)  $f(\mathbf{p}_0)$  is a **global maximum value** of  $f$  on  $S$  if  $f(\mathbf{p}_0) \geq f(\mathbf{p})$  for all  $\mathbf{p}$  in  $S$ .
- (ii)  $f(\mathbf{p}_0)$  is a **global minimum value** of  $f$  on  $S$  if  $f(\mathbf{p}_0) \leq f(\mathbf{p})$  for all  $\mathbf{p}$  in  $S$ .
- (iii)  $f(\mathbf{p}_0)$  is a **global extreme value** of  $f$  on  $S$  if  $f(\mathbf{p}_0)$  is either a global maximum value or a global minimum value.

We obtain definitions for **local maximum value** and **local minimum value** if in (i) and (ii) we require only that the inequalities hold on  $N \cap S$ , where  $N$  is some neighborhood of  $\mathbf{p}_0$ .  $f(\mathbf{p}_0)$  is a **local extreme value** of  $f$  on  $S$  if  $f(\mathbf{p}_0)$  is either a local maximum value or a local minimum value.

## Theorem A Max–Min Existence Theorem

If  $f$  is continuous on a closed bounded set  $S$ , then  $f$  attains both a (global) maximum value and a (global) minimum value there.

# Where Do Extreme Values Occurs?

## Theorem B Critical Point Theorem

Let  $f$  be defined on a set  $S$  containing  $\mathbf{p}_0$ . If  $f(\mathbf{p}_0)$  is an extreme value, then  $\mathbf{p}_0$  must be a critical point; that is, either  $\mathbf{p}_0$  is

1. a boundary point of  $S$ ; or
2. a stationary point of  $f$ ; or
3. a singular point of  $f$ .

**EXAMPLE 1** Find the local maximum or minimum values of  $f(x, y) = x^2 - 2x + y^2/4$ .

**SOLUTION** The given function is differentiable throughout its domain, the  $xy$ -plane. Thus, the only possible critical points are the stationary points obtained by setting  $f_x(x, y)$  and  $f_y(x, y)$  equal to zero. But  $f_x(x, y) = 2x - 2$  and  $f_y(x, y) = y/2$  are zero only when  $x = 1$  and  $y = 0$ . It remains to decide whether  $(1, 0)$  gives a maximum or a minimum or neither. We will develop a simple tool for this soon, but for now we must use a little ingenuity. Note that  $f(1, 0) = -1$  and

$$\begin{aligned}f(x, y) &= x^2 - 2x + \frac{y^2}{4} = x^2 - 2x + 1 + \frac{y^2}{4} - 1 \\&= (x - 1)^2 + \frac{y^2}{4} - 1 \geq -1\end{aligned}$$

Thus,  $f(1, 0)$  is actually a global minimum for  $f$ . There are no local maximum values.

# Sufficient Conditions of Extrema

## Theorem C Second Partial Test

Suppose that  $f(x, y)$  has continuous second partial derivatives in a neighborhood of  $(x_0, y_0)$  and that  $\nabla f(x_0, y_0) = \mathbf{0}$ . Let

$$D = D(x_0, y_0) = f_{xx}(x_0, y_0)f_{yy}(x_0, y_0) - f_{xy}^2(x_0, y_0)$$

Then

1. if  $D > 0$  and  $f_{xx}(x_0, y_0) < 0$ , then  $f(x_0, y_0)$  is a local maximum value;
2. if  $D > 0$  and  $f_{xx}(x_0, y_0) > 0$ , then  $f(x_0, y_0)$  is a local minimum value;
3. if  $D < 0$ , then  $f(x_0, y_0)$  is not an extreme value ( $(x_0, y_0)$  is a saddle point);
4. if  $D = 0$ , then the test is inconclusive.

**EXAMPLE 3** Find the extrema, if any, of the function  $F$  defined by  $F(x, y) = 3x^3 + y^2 - 9x + 4y$ .

**SOLUTION** Since  $F_x(x, y) = 9x^2 - 9$  and  $F_y(x, y) = 2y + 4$ , the critical points, obtained by solving the simultaneous equations  $F_x(x, y) = F_y(x, y) = 0$ , are  $(1, -2)$  and  $(-1, -2)$ .

Now  $F_{xx}(x, y) = 18x$ ,  $F_{yy}(x, y) = 2$ , and  $F_{xy} = 0$ . Thus, at the critical point  $(1, -2)$ ,

$$D = F_{xx}(1, -2) \cdot F_{yy}(1, -2) - F_{xy}^2(1, -2) = 18(2) - 0 = 36 > 0$$

Furthermore,  $F_{xx}(1, -2) = 18 > 0$  and so, by Theorem C(2),  $F(1, -2) = -10$  is a local minimum value of  $F$ .

In testing the given function at the other critical point,  $(-1, -2)$ , we find that  $F_{xx}(-1, -2) = -18$ ,  $F_{yy}(-1, -2) = 2$ , and  $F_{xy}(-1, -2) = 0$ , which makes  $D = -36 < 0$ . Thus, by Theorem C(3),  $(-1, -2)$  is a saddle point and  $F(-1, -2)$  is not an extremum.

**EXAMPLE 4** Find the minimum distance between the origin and the surface  $z^2 = x^2y + 4$ .

**SOLUTION** Let  $P(x, y, z)$  be any point on the surface. The square of the distance between the origin and  $P$  is  $d^2 = x^2 + y^2 + z^2$ . We seek the coordinates of  $P$  that make  $d^2$  (and hence  $d$ ) a minimum.

Since  $P$  is on the surface, its coordinates satisfy the equation of the surface. Substituting  $z^2 = x^2y + 4$  in  $d^2 = x^2 + y^2 + z^2$ , we obtain  $d^2$  as a function of two variables  $x$  and  $y$ .

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

To find the critical points, we set  $f_x(x, y) = 0$  and  $f_y(x, y) = 0$ , obtaining

$$2x + 2xy = 0 \quad \text{and} \quad 2y + x^2 = 0$$

By eliminating  $y$  between these equations, we get

$$2x - x^3 = 0$$

Thus,  $x = 0$  or  $x = \pm\sqrt{2}$ . Substituting these values in the second of the equations, we obtain  $y = 0$  and  $y = -1$ . Therefore, the critical points are  $(0, 0)$ ,  $(\sqrt{2}, -1)$ , and  $(-\sqrt{2}, -1)$ . (There are no boundary points.)

To test each of these, we need  $f_{xx}(x, y) = 2 + 2y$ ,  $f_{yy}(x, y) = 2$ ,  $f_{xy}(x, y) = 2x$ , and

$$D(x, y) = f_{xx}f_{yy} - f_{xy}^2 = 4 + 4y - 4x^2$$

Since  $D(\pm\sqrt{2}, -1) = -8 < 0$ , neither  $(\sqrt{2}, -1)$  nor  $(-\sqrt{2}, -1)$  yields an extremum. However,  $D(0, 0) = 4 > 0$  and  $f_{xx}(0, 0) = 2 > 0$ ; so  $(0, 0)$  yields the minimum distance. Substituting  $x = 0$  and  $y = 0$  in the expression for  $d^2$ , we find  $d^2 = 4$ .

The minimum distance between the origin and the given surface is 2.



# **Section 12.9**

The Method of Lagrange Multipliers

# Geometric Interpretation of the Method

## Theorem A Lagrange's Method

To maximize or minimize  $f(\mathbf{p})$  subject to the constraint  $g(\mathbf{p}) = 0$ , solve the system of equations

$$\nabla f(\mathbf{p}) = \lambda \nabla g(\mathbf{p}) \quad \text{and} \quad g(\mathbf{p}) = 0$$

for  $\mathbf{p}$  and  $\lambda$ . Each such point  $\mathbf{p}$  is a critical point for the constrained extremum problem, and the corresponding  $\lambda$  is called a Lagrange multiplier.

**EXAMPLE 1** What is the greatest area that a rectangle can have if the length of its diagonal is 2?

**SOLUTION** Place the rectangle in the first quadrant with two of its sides along the coordinate axes; then the vertex opposite the origin has coordinates  $(x, y)$ , with  $x$  and  $y$  positive (Figure 3). The length of its diagonal is  $\sqrt{x^2 + y^2} = 2$ , and its area is  $xy$ .

Thus, we may formulate the problem to be that of maximizing  $f(x, y) = xy$  subject to the constraint  $g(x, y) = x^2 + y^2 - 4 = 0$ . The corresponding gradients are

$$\nabla f(x, y) = f_x(x, y)\mathbf{i} + f_y(x, y)\mathbf{j} = y\mathbf{i} + x\mathbf{j}$$

$$\nabla g(x, y) = g_x(x, y)\mathbf{i} + g_y(x, y)\mathbf{j} = 2x\mathbf{i} + 2y\mathbf{j}$$

$$\nabla g(x, y) = g_x(x, y)\mathbf{i} + g_y(x, y)\mathbf{j} = 2x\mathbf{i} + 2y\mathbf{j}$$

Lagrange's equations thus become

$$(1) \quad y = \lambda(2x)$$

$$(2) \quad x = \lambda(2y)$$

$$(3) \quad x^2 + y^2 = 4$$

which we must solve simultaneously. If we multiply the first equation by  $y$  and the second by  $x$ , we get  $y^2 = 2\lambda xy$  and  $x^2 = 2\lambda xy$ , from which

$$(4) \quad y^2 = x^2$$

From (3) and (4), we find that  $x = \sqrt{2}$  and  $y = \sqrt{2}$ ; and by substituting these values in (1), we obtain  $\lambda = \frac{1}{2}$ . Thus, the solution to equations (1) through (3), keeping  $x$  and  $y$  positive, is  $x = \sqrt{2}$ ,  $y = \sqrt{2}$ , and  $\lambda = \frac{1}{2}$ .

We conclude that the rectangle of greatest area with diagonal 2 is the square having sides of length  $\sqrt{2}$ . Its area is 2. A geometric interpretation of this problem is shown in Figure 4.



**EXAMPLE 3** Find the minimum of  $f(x, y, z) = 3x + 2y + z + 5$  subject to the constraint  $g(x, y, z) = 9x^2 + 4y^2 - z = 0$ .

**SOLUTION** The gradients of  $f$  and  $g$  are  $\nabla f(x, y, z) = 3\mathbf{i} + 2\mathbf{j} + \mathbf{k}$  and  $\nabla g(x, y, z) = 18x\mathbf{i} + 8y\mathbf{j} - \mathbf{k}$ . To find the critical points, we solve the equations

$$\nabla f(x, y, z) = \lambda \nabla g(x, y, z) \quad \text{and} \quad g(x, y, z) = 0$$

for  $(x, y, z, \lambda)$ , in which  $\lambda$  is a Lagrange multiplier. This is equivalent, in the present problem, to solving the following system of four simultaneous equations in the four variables  $x, y, z$ , and  $\lambda$ .

$$(1) \qquad \qquad \qquad 3 = 18x\lambda$$

$$(2) \qquad \qquad \qquad 2 = 8y\lambda$$

$$(3) \qquad \qquad \qquad 1 = -\lambda$$

$$(4) \qquad \qquad \qquad 9x^2 + 4y^2 - z = 0$$

From (3),  $\lambda = -1$ . Substituting this result in equations (1) and (2), we get  $x = -\frac{1}{6}$  and  $y = -\frac{1}{4}$ . By putting these values for  $x$  and  $y$  in equation (4), we obtain  $z = \frac{1}{2}$ . Thus, the solution of the foregoing system of four simultaneous equations is  $(-\frac{1}{6}, -\frac{1}{4}, \frac{1}{2}, -1)$ , and the only critical point is  $(-\frac{1}{6}, -\frac{1}{4}, \frac{1}{2})$ . Therefore, the minimum of  $f(x, y, z)$ , subject to the constraint  $g(x, y, z) = 0$ , is  $f(-\frac{1}{6}, -\frac{1}{4}, \frac{1}{2}) = \frac{9}{2}$ . (How do we know that this value is a minimum rather than a maximum?) ■

# **End of Chapter 12**