

For the next three weeks, we only look at scalar-valued functions $f : \mathbb{R}^n \rightarrow \mathbb{R}$. Our overall aim would be to find the maximum and minimum of these functions. This week we look at two ideas which are useful to this goal:

- The gradient vector (pp2-8, §12.7 in the textbook)
- Taylor polynomials (pp13-22, §12.9 in the textbook)

In passing, we will also discuss rates of change of f in any direction, and tangent planes and normal lines to surfaces (p9-12).

§12.7: Gradients and Directional Derivatives

Recall that the partial derivatives f_x, f_y of a 2-variable function measure the rate of change when we fix one variable and change the other, i.e. the rate of change in the x or y direction, which in vector notation is the \mathbf{i} or \mathbf{j} direction.

$$f_x(a, b) = \lim_{h \rightarrow 0} \frac{f(a + h, b) - f(a, b)}{h}; \quad f_y(a, b) = \lim_{h \rightarrow 0} \frac{f(a, b + h) - f(a, b)}{h}$$

What about the rate of change in other directions, e.g. the $2\mathbf{i} + \mathbf{j}$ direction? Equivalently, what is the rate of change of f when x increases twice as fast as y ?

Because we are interested in the **direction** of change of the input, and not the length of the change vector, we should use a **unit vector**, i.e. work with $\frac{2}{\sqrt{5}}\mathbf{i} + \frac{1}{\sqrt{5}}\mathbf{j}$.

Definition: Let $\mathbf{u} = u\mathbf{i} + v\mathbf{j}$ be a **unit vector**. The **directional derivative of $f(x, y)$ at (a, b) in the direction of \mathbf{u}** is

$$D_{\mathbf{u}}f(a, b) = \lim_{h \rightarrow 0^+} \frac{f(a + hu, b + hv) - f(a, b)}{h}.$$

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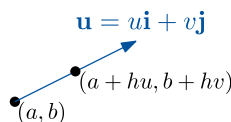
This is the **rate of change of f** as you move **from (a, b) in the direction \mathbf{u}** .

Observe that, if f is differentiable, then the right hand side in the above definition is $\frac{d}{dh}f(x, y)\big|_{h=0}$, where $x(h) = a + hu$ and $y(h) = b + hv$.

We can calculate this derivative using the multivariate chain rule:

$$\frac{d}{dh}f(x, y)\big|_{h=0} = \left(\frac{\partial f}{\partial x} \frac{dx}{dh} + \frac{\partial f}{\partial y} \frac{dy}{dh} \right)\bigg|_{h=0} = \frac{\partial f}{\partial x}\bigg|_{(x,y)=(a,b)} u + \frac{\partial f}{\partial y}\bigg|_{(x,y)=(a,b)} v.$$

So we can easily calculate the directional derivatives of a differentiable function, using its partial derivatives. This formula is usually expressed in terms of the dot product of the unit vector \mathbf{u} and a vector that contains the partial derivatives.



Definition: Given a function $f(x, y)$ with partial derivatives at (a, b) , the **gradient vector of f at (a, b)** is

$$\mathbf{grad} f(a, b) = \nabla f(a, b) = f_x(a, b)\mathbf{i} + f_y(a, b)\mathbf{j}.$$

Similarly, the gradient of an n -variable function at (a_1, \dots, a_n) is a vector in \mathbb{R}^n .

What we showed on the previous page is:

Theorem 7: Calculating directional derivatives using the gradient: If $f : \mathbb{R}^n \rightarrow \mathbb{R}$ is differentiable at (a_1, \dots, a_n) and \mathbf{u} is a unit vector, then directional derivative of f at (a_1, \dots, a_n) in the direction of \mathbf{u} is

$$D_{\mathbf{u}}f(a_1, \dots, a_n) = \mathbf{u} \bullet \nabla f(a_1, \dots, a_n).$$

Example: Find the rate of change of $f(x, y) = x^2 - y^2$ at $(3, -1)$ in the direction $2\mathbf{i} + \mathbf{j}$. Is f increasing or decreasing in this direction?

The following example explains why it is useful to put the partial derivatives into a gradient vector.

Example: Let $f(x, y) = x^2 + y^2$.

- Draw the level curves of f .
- Draw on the same diagram $\nabla f(1, 1)$ and $\nabla f(-1, 1)$.
- By considering the value of f at points close to $(1, 1)$, estimate the direction at $(1, 1)$ in which f increases most quickly.

We record below the observations from the previous example. These properties hold for (scalar-valued) functions of any number of variables.

Theorem: Geometric properties of the gradient vector:

- At (a, b) , the function $f(x, y)$ **increases most rapidly** in the direction of $\nabla f(a, b)$. The maximum rate of increase is $|\nabla f(a, b)|$.
- At (a, b) , the function $f(x, y)$ decreases most rapidly in the direction of $-\nabla f(a, b)$. The maximum rate of decrease is $|\nabla f(a, b)|$.
- $\nabla f(a, b)$ is **perpendicular to the level set** of f at (a, b) .

Proof: (of a,b) For a unit vector \mathbf{u} , the rate of change of f at (a, b) in the direction of \mathbf{u} is $D_{\mathbf{u}}f(a, b) = \mathbf{u} \cdot \nabla f(a, b)$. By a property of the dot product, this is $|\mathbf{u}| |\nabla f(a, b)| \cos \theta$, where θ is the angle between \mathbf{u} and $\nabla f(a, b)$. So the rate of change of f is maximised when $\cos \theta$ is maximised - i.e. when $\cos \theta = 1$, i.e. $\theta = 0$, i.e. when \mathbf{u} is in the same direction as $\nabla f(a, b)$. Similarly, the rate of change of f is minimised (i.e. most negative) when $\cos \theta = -1$, i.e. when \mathbf{u} is in the opposite direction to $\nabla f(a, b)$.

Theorem: Geometric properties of the gradient vector:

- $\nabla f(a, b)$ is **perpendicular to the level set** of f at (a, b) .

Proof: (of c, sketch) Suppose $(x(t), y(t))$ is a parametrisation of the level set of f that passes through (a, b) and $(a, b) = (x(0), y(0))$.

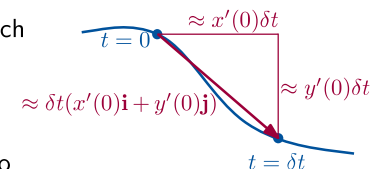
Because f does not change along the level set: $\frac{d}{dt} f(x(t), y(t)) = 0$

By the multivariate chain rule: $\frac{\partial f}{\partial x} \frac{dx}{dt} + \frac{\partial f}{\partial y} \frac{dy}{dt} = 0$

In particular, when $t = 0$: $\nabla f(a, b) \cdot (x'(0)\mathbf{i} + y'(0)\mathbf{j}) = 0$

So $\nabla f(a, b)$ is perpendicular to $x'(0)\mathbf{i} + y'(0)\mathbf{j}$, which from the picture is tangent to the level curve of f .

(For higher dimensions, apply this argument to all curves $(x_1(t), \dots, x_n(t))$ on the level set of f , to deduce that $\nabla f(a_1, \dots, a_n)$ must be perpendicular to all directions tangent to the level set.)



Application of the gradient vector: finding tangent planes and normal lines

The geometric properties of the gradient on the previous page also apply to 3-variable functions $f(x, y, z)$. In particular:

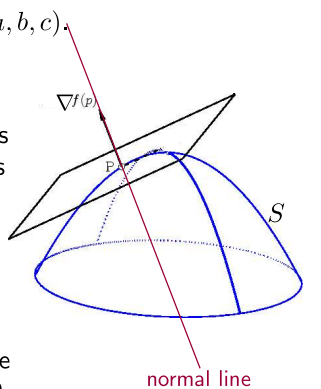
- c. $\nabla f(a, b, c)$ is **perpendicular to the level set** of f at (a, b, c) .

The level set of a 3-variable function is a surface in \mathbb{R}^3 , let's call it S . So

- the line through (a, b, c) in the direction $\nabla f(a, b, c)$ is the **normal line** to S at (a, b, c) , meaning it intersects S perpendicularly at (a, b, c) ;
- the plane through (a, b, c) with normal $\nabla f(a, b, c)$ is the tangent plane to S at (a, b, c) .

One reason to be interested in the normal line: given a point Q , what is the point P on S that is closest to Q ?

The line segment \overline{QP} must be perpendicular to S - so we look for a point P where the normal line goes through Q .



(picture from Mathematics Online)
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Because we can express any surface defined by an equation as the level set of a function (see week 2 p14), we can use this technique to find the normal line and tangent plane to any surface.

Example: Find the normal line and tangent plane to the surface

$$2x + 2\ln(2y) = 9 - z^2 \text{ at the point } (x, y, z) = (4, \frac{1}{2}, 1).$$

We can use this technique to find tangent planes to graphs:

Example: Find an equation in standard form for the tangent plane to the graph of $f(x, y) = 3ye^{-x}$ when $x = 0$ and $y = 2$.

Now we repeat the previous example for a general function $f(x, y)$, to show how the gradient method of finding tangent planes includes the formula for the tangent plane to a graph (i.e. that it is the graph of the linearisation, see week 7 p27):

The **graph** of a **2-variable function** $f(x, y)$ is $z = f(x, y)$. Call this surface S .

S is the **level surface** of a different **3-variable function** $F(x, y, z) = z - f(x, y)$.

So the tangent plane to S at $(a, b, f(a, b))$ has normal vector

$$\begin{aligned} \nabla F(a, b, f(a, b)) &= \left(\frac{\partial}{\partial x}(z - f(x, y))\mathbf{i} + \frac{\partial}{\partial y}(z - f(x, y))\mathbf{j} + \frac{\partial}{\partial z}(z - f(x, y))\mathbf{k} \right) \Big|_{(a, b, f(a, b))} \\ &= \left(-\frac{\partial f}{\partial x}\mathbf{i} - \frac{\partial f}{\partial y}\mathbf{j} + 1\mathbf{k} \right) \Big|_{(a, b, f(a, b))} = -\frac{\partial f}{\partial x} \Big|_{(a, b)}\mathbf{i} - \frac{\partial f}{\partial y} \Big|_{(a, b)}\mathbf{j} + 1\mathbf{k}. \end{aligned}$$

So the equation of the tangent plane is

$$-\frac{\partial f}{\partial x} \Big|_{(a, b)}(x - a) - \frac{\partial f}{\partial y} \Big|_{(a, b)}(y - b) + 1(z - f(a, b)) = 0, \text{ which rearranges}$$

to $z = f(a, b) + \frac{\partial f}{\partial x} \Big|_{(a, b)}(x - a) + \frac{\partial f}{\partial y} \Big|_{(a, b)}(y - b)$, the graph of the linearisation.

§12.9: Taylor Polynomials

Given a differentiable single-variable function f , its linearisation at a is a linear function that approximates f near a :

$$f(a+h) \approx L(a+h) = f(a) + f'(a)h.$$

To obtain a better approximation, we can use the n th order Taylor polynomial of f about a : (note $P_1 = L$)

$$f(a+h) \approx P_n(a+h) = f(a) + f'(a)h + \frac{f''(a)}{2!}h^2 + \cdots + \frac{f^{(n)}(a)}{n!}h^n.$$

Example: ($a = 0$)

$$e^x \approx 1 + \underbrace{1}_{e^0}x + \underbrace{\frac{1}{2!}}_{\frac{d}{dx}e^x|_{x=0}}x^2 + \cdots + \underbrace{\frac{1}{n!}}_{\frac{d^n}{dx^n}e^x|_{x=0}}x^n$$

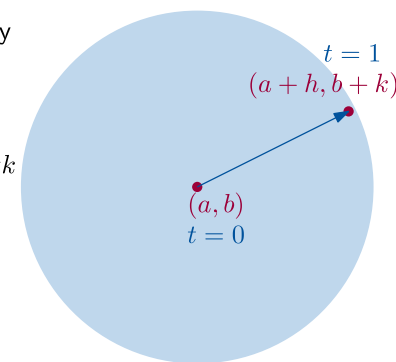
Similarly, for multivariate functions, we can obtain a better approximation than the linearisation by using a degree n polynomial. For example, the third order Taylor polynomial of a 2-variable function f about (a, b) will have the form:

$$f(a+h, b+k) \approx ? + (?h+?k) + (?h^2+?hk+?k^2) + (?h^3+?h^2k+?hk^2+?k^3)$$

To derive such a Taylor polynomial, let's simplify the problem to a 1D problem: fix a point $(a+h, b+k)$ consider f only on the path between (a, b) and $(a+h, b+k)$.

More specifically, let $x(t) = a+th$, $y(t) = b+tk$ (for fixed h, k) and let $F(t)$ be the composition $F(t) = f(x(t), y(t)) = f(a+th, b+tk)$.

We will find the 1D Taylor polynomial for $F(t)$ about 0, then substitute in $t = 1$.



Recall: $x = a+th$, $y = b+tk$, $F(t) = f(x(t), y(t)) = f(a+th, b+tk)$.

The n th-order Taylor polynomial of $F(t)$ about $t = 0$ is

$$P_n(t) = \boxed{F(0)} + \boxed{F'(0)}t + \frac{\boxed{F''(0)}}{2!}t^2 + \cdots + \frac{F^{(n)}(0)}{n!}t^n.$$

$$F(0) = f(a, b).$$

Using multivariate chain rule:

$$F'(t) = \frac{\partial f}{\partial x} \frac{dx}{dt} + \frac{\partial f}{\partial y} \frac{dy}{dt} = f_x h + f_y k$$

$$F'(0) = f_x(a, b)h + f_y(a, b)k$$

This agrees with the linearisation.

Using multivariate chain rule (in the second line):

$$\begin{aligned} F''(t) &= \frac{d}{dt} F'(t) = \frac{d}{dt} (f_x h + f_y k) = h \frac{df_x}{dt} + k \frac{df_y}{dt} \\ &= h \left(\frac{\partial f_x}{\partial x} \frac{dx}{dt} + \frac{\partial f_x}{\partial y} \frac{dy}{dt} \right) + k \left(\frac{\partial f_y}{\partial x} \frac{dx}{dt} + \frac{\partial f_y}{\partial y} \frac{dy}{dt} \right) \\ &= h \left(\frac{\partial f_x}{\partial x} h + \frac{\partial f_x}{\partial y} k \right) + k \left(\frac{\partial f_y}{\partial x} h + \frac{\partial f_y}{\partial y} k \right) \\ &= h(f_{xx}h + f_{xy}k) + k(f_{yx}h + f_{yy}k) \end{aligned}$$

$$F''(0) = f_{xx}(a, b)h^2 + 2f_{xy}(a, b)hk + f_{yy}(a, b)k^2$$

(using $f_{xy} = f_{yx}$ in the last line)

Recall: $x = a+th$, $y = b+tk$, $F(t) = f(x(t), y(t)) = f(a+th, b+tk)$.

The n th-order Taylor polynomial of $F(t)$ about $t = 0$ is

$$P_n(t) = F(0) + F'(0)t + \frac{F''(0)}{2!}t^2 + \cdots + \frac{F^{(n)}(0)}{n!}t^n.$$

$$= f(a, b) + (f_x(a, b)h + f_y(a, b)k)t + \frac{f_{xx}(a, b)h^2 + 2f_{xy}(a, b)hk + f_{yy}(a, b)k^2}{2!}t^2 + \dots$$

Notice the pattern in our calculation of $F''(0)$: each differentiation creates two sets of terms, one set where we differentiate with respect to x and multiply by h , and one set where we differentiate with respect to y and multiply by k .

So we expect $F'''(0) = ?f_{xxx}(a, b)h^3 + ?f_{xxy}(a, b)h^2k + ?f_{xyy}(a, b)hk^2 + ?f_{yyy}(a, b)k^3$. (Because of equality of mixed partial derivatives, these four are the only different third-order partial derivatives, see week 7 p22.)

$$\begin{aligned} F''(t) &= \frac{d}{dt} (f_x h + f_y k) \\ &= f_{xx}h^2 + f_{xy}hk + f_{yx}kh + f_{yy}k^2 \\ F''(0) &= f_{xx}(a, b)h^2 + 2f_{xy}(a, b)hk + f_{yy}(a, b)k^2 \end{aligned}$$

In the calculation of $F''(0)$, the term $f_{xy}(a,b)hk$ has coefficient 2 because there are “two orders” to differentiate with respect to x and y each once: x first then y , or y first then x .

So the coefficient of the f_{xxy} term in $F'''(0)$ is the number of orders to differentiate with respect to x twice and to y once. There are three such ways: $f_{xxy}, f_{xyx}, f_{yxx}$. By the same argument, the coefficient of the f_{xyy} term is also 3, and the coefficients of the f_{xxx} and f_{yyy} terms are both 1.

$$\text{Hence } F'''(0) = f_{xxx}(a,b)h^3 + 3f_{xxy}(a,b)h^2k + 3f_{xyy}(a,b)hk^2 + f_{yyy}(a,b)k^3.$$

For larger n ,

$$F^{(n)}(0) = \frac{\partial^n f}{\partial x^n}(a,b)h^n + \cdots + \boxed{\frac{n!}{j!(n-j)!}} \frac{\partial^n f}{\partial x^j \partial y^{n-j}}(a,b)h^j k^{n-j} + \cdots + \frac{\partial^n f}{\partial y^n}(a,b)k^n.$$

$j = n$ number of ways to choose j objects from n objects $j = 0$

Putting it all together:

$$x = a + th, y = b + tk, F(t) = f(x(t), y(t)) = f(a + th, b + tk).$$

The n th-order Taylor polynomial of $F(t)$ about $t = 0$ is

$$P_n(t) = F(0) + F'(0)t + \frac{F''(0)}{2!}t^2 + \cdots + \frac{F^{(n)}(0)}{n!}t^n.$$

So the n th-order Taylor polynomial of $f(x, y)$ about $(x, y) = (a, b)$ is

$$\begin{aligned} P_n(1) &= F(0) + F'(0) + \frac{F''(0)}{2!} + \cdots + \frac{F^{(n)}(0)}{n!} \\ &= f(a, b) + (f_x(a, b)h + f_y(a, b)k) + \frac{f_{xx}(a, b)h^2 + 2f_{xy}(a, b)hk + f_{yy}(a, b)k^2}{2!} + \cdots \\ &\quad + \frac{1}{n!} \frac{\partial^n f}{\partial x^n}(a, b)h^n + \cdots + \frac{1}{j!(n-j)!} \frac{\partial^n f}{\partial x^j \partial y^{n-j}}(a, b)h^j k^{n-j} + \cdots + \frac{1}{n!} \frac{\partial^n f}{\partial y^n}(a, b)k^n. \end{aligned}$$

Example: Find the second-order Taylor polynomial of $f(x, y) = \frac{\sin x}{y}$ about $(x, y) = (0, 1)$.

If we want a high order Taylor polynomial, it is often faster to multiply and/or substitute into the Taylor polynomials of the following important 1D functions (if you don't remember them exactly, you can always do some differentiation to double-check):

$$e^x = 1 + x + \frac{x^2}{2!} + \frac{x^3}{3!} + \cdots$$

$$\sin x = x - \frac{x^3}{3!} + \frac{x^5}{5!} - \frac{x^7}{7!} + \cdots$$

$$\cos x = 1 - \frac{x^2}{2!} + \frac{x^4}{4!} - \frac{x^6}{6!} + \cdots$$

$$\ln(1+x) = x - \frac{x^2}{2} + \frac{x^3}{3} - \cdots$$

$$\frac{1}{1+x} = 1 - x + x^2 - x^3 + \cdots$$

Example: (compare p19) Find the fourth-order Taylor polynomial of $f(x, y) = \frac{\sin x}{y}$ about $(x, y) = (0, 1)$.

Example: Find the third-order Taylor polynomial of $\ln(2 + 2x + 2y^2)$ about $(0, 0)$.