

16-11-2022

2. FUNCTIONS OF SEVERAL VARIABLES

* Topics :- [M.L]

- Function
- Limit of Function
- continuity
- Differentiation
- Partial Differentiation.
- Taylor series.
- Applications.

(Degree of Freedom)

* n-dimensional Euclidian space :-

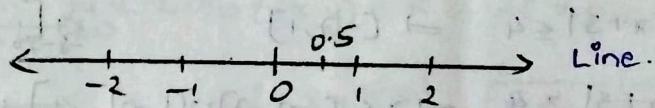
→ 'Euclid' - Father of 'Geometry'.

→ Let ' $n \in \mathbb{N}$ ', \mathbb{R} be the set of 'real numbers'

$\mathbb{R}^n = \mathbb{R} \times \mathbb{R} \times \mathbb{R} \times \dots \times \mathbb{R} = \{(x_1, x_2, x_3, \dots, x_n); \forall x_i \in \mathbb{R}, 1 \leq i \leq n\}$. is known as "n-dimensional Euclidian Space".

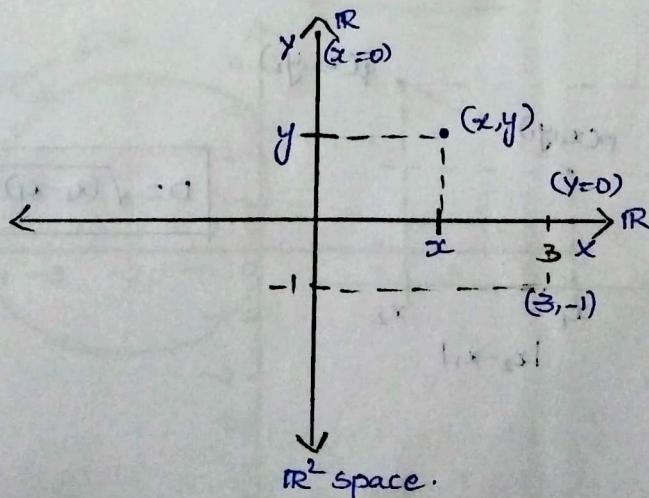
Ex :-

1-d E-space. $\therefore \mathbb{R} = \{x; x \in \mathbb{R}\}$ is 1-d E-space.



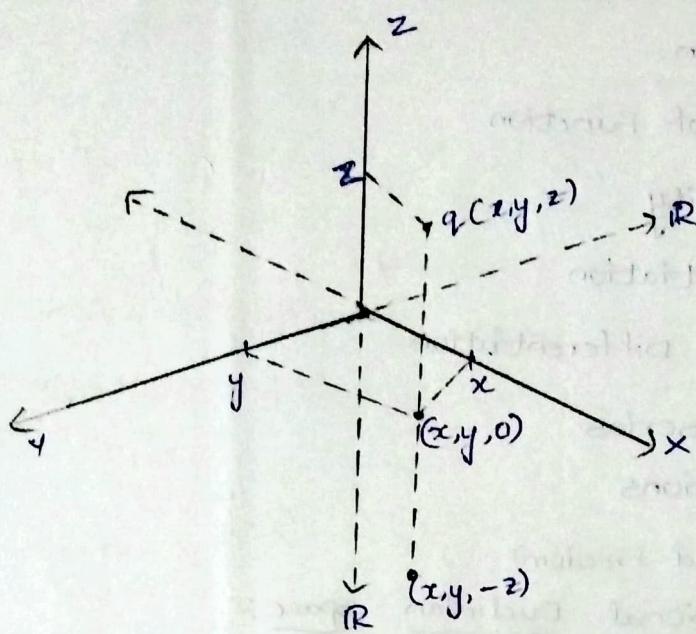
2-d E-space :-

$\mathbb{R}^2 = \mathbb{R} \times \mathbb{R} = \{(x, y); \forall x, y \in \mathbb{R}\}$ is 2nd E.S.

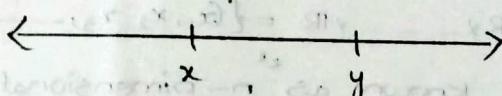


3-dimensional E.S.

$\rightarrow \mathbb{R} \times \mathbb{R} \times \mathbb{R} = \mathbb{R}^3 = \{(x, y, z); \forall x, y, z \in \mathbb{R}\}$ is 3-d E.S.



* Distance b/w two points in 1-d E.S. :-



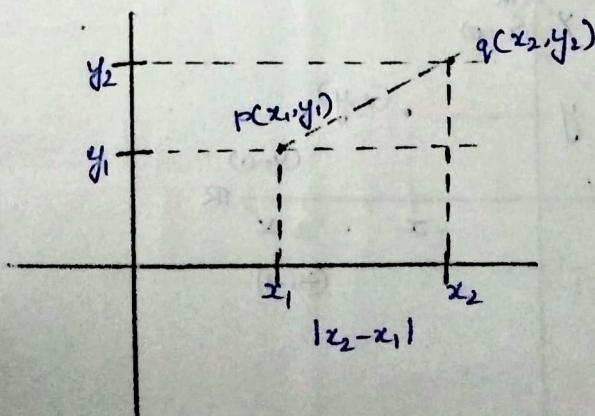
$$\Rightarrow D(x, y) = |x - y|$$

Ex :- ① $|x + 4| = 2 \Rightarrow x = -2 \text{ or } x = -6$

② $|x + 3| \leq 4 \Rightarrow [-7, 1]$

③ $|x + 3| \geq 4 \Rightarrow x \in (-\infty, -7] \cup [1, \infty)$

* Distance b/w two points in 2-d E.S. :-



$$D = \sqrt{(x_2 - x_1)^2 + (y_2 - y_1)^2}$$

* Neighbourhood of a point:

→ Let $a = (a_1, a_2, \dots, a_n) \in \mathbb{R}^n$, $b(a, 0) \in \mathbb{R}$.

the δ -Neighbourhood of a point $a = (a_1, a_2, \dots, a_n) \in \mathbb{R}^n$ is denoted and defined as

$$N_\delta(a) = \{x = (x_1, x_2, \dots, x_n) \in \mathbb{R}^n; d(x, a) < \delta\}$$

Ex:-

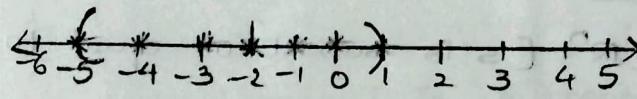
$$\textcircled{1} -2 \in \mathbb{R}, \delta = 3$$

then find $N_\delta(-2) = \{ ? \}$

$$\Rightarrow N_\delta(-2) = \{x \in \mathbb{R}; d(x, -2) < 3\}$$

$$= \{x \in \mathbb{R}; |x + 2| < 3\}$$

$= (-5, 1)$ — open interval.



$$\textcircled{2} P(-2, 1), \delta = +3, \text{ find } N_\delta(P) = ?$$

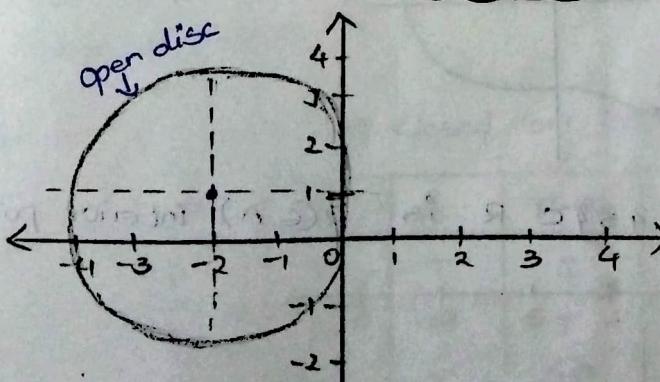
$$\Rightarrow P(-2, 1) \in \mathbb{R}^2$$

$$\Rightarrow N_\delta(P) = N_{\delta=3}(P) = \{(x, y) \in \mathbb{R}^2; d(x, P) < 3\}$$

$$= \{(x, y) \in \mathbb{R}^2; \sqrt{(x+2)^2 + (y-1)^2} < 3\}$$

$$= \{(x, y) \in \mathbb{R}^2; (x+2)^2 + (y-1)^2 < 9\}$$

$= \text{open Disc}$



③ If $(x_1, x_2, x_3) \in \mathbb{R}^3$, ' $\delta = 4$ ', then find $N_\delta(x)$ = ?

$$\Rightarrow N_{\delta=4}(x_1, x_2, x_3) = \{(x, y, z) \in \mathbb{R}^3; (x_1 - 1)^2 + (y_2 - 2)^2 + (z_3 - 3)^2 < 4^2\}$$

= Open Sphere.

* Deleted δ -Neighbourhood of a point :-

→ Let $a = (a_1, a_2, \dots, a_n) \in \mathbb{R}^n$, ' $\delta > 0$ '.

The 'Deleted δ -Neighbourhood' of a point $a = (a_1, a_2, \dots, a_n)$ is denoted and defined as,

$$N_{\delta}^*(a) = \{(x_1, x_2, \dots, x_n) \in \mathbb{R}^n; d(x, a) < \delta\} - \{a\}$$

$$\text{i.e., } N_{\delta}^*(a) = N_\delta(a) - \{a\}$$

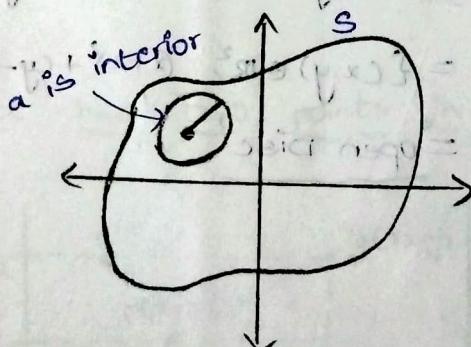
* Interior point :-

→ Let $S \subseteq \mathbb{R}^n$ [S is subset or equal to \mathbb{R}^n], and $a = (a_1, a_2, \dots, a_n) \in S$ [Belongs to S] is said to be interior point of S .

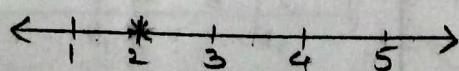
If \exists some neighbourhood of a is in S .

i.e., $\exists \delta > 0 \ni N_\delta(a) \subset S$. [subset].

Ex: $a = (a_1, a_2) \in S \subset \mathbb{R}^2$.



Ex: $A = \{1, 2, 3, 4, 5\} \subset \mathbb{R}$ is $2 \in A$ interior point of A ?

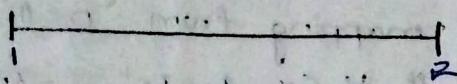


Let $\delta = 1$

$$\Rightarrow N_\delta(2) = \{x \in \mathbb{R}; d(2, x) < 1\}$$

$= (1, 3) \cap A$ (Not possible) - wrong ' δ '.

Ex :- Let $A = \{(1,2)\} \rightarrow 1.5$ is a interior point.

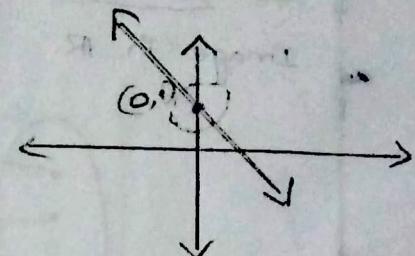


Ex :-

Let $S = \{(x,y) \in \mathbb{R}^2, xy=1\}$

\rightarrow Is $(0,1)$ interior point of S ?

$(0,1)$ Not a interior point.

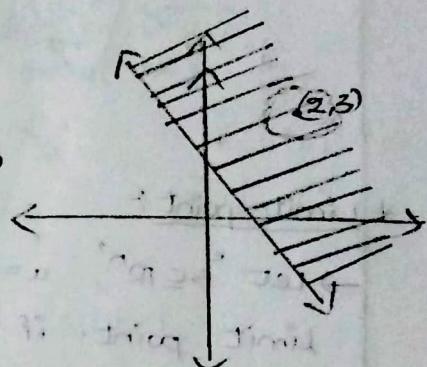


Ex :-

Let $S = \{(x,y) \in \mathbb{R}^2, xy \geq 1\}$

\rightarrow Is $(2,3)$ interior point of S ?

Yes.



* open set :-

\rightarrow Every open interval is a open set.

\rightarrow Every δ -Neighbourhood of a point is always in open set.

* closed set :-

\rightarrow Let $A = \{1, 2, 3, 4, 5\} \in \mathbb{R}$.



closed set [Not open set]

Vacuous proof :-

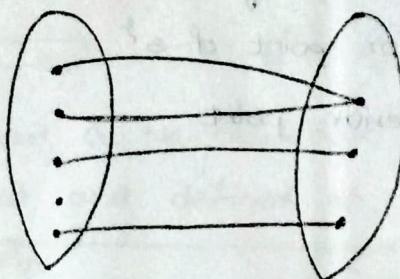
\rightarrow If sun rise in the west then the triangle has 4 sides.

$\rightarrow \emptyset$ is open (or) closed (or) Both [closed].

P	q	$p \rightarrow q$
T	T	T
F	F	T
F	T	(F)
T	F	T

* Function :- [Multivariable - single valued Function].

→ Let ' \mathbb{R}^n ' be a ' n -dimensional euclidian space.
 $D \subseteq \mathbb{R}^n$ ' 'f' is mapping from ' $D \subseteq \mathbb{R}^n$ ' to ' \mathbb{R} ' is said to be 'function' if $\forall (x_1, x_2, x_3, \dots, x_n) \in D$ has unique image in \mathbb{R} .



* Limit point :-

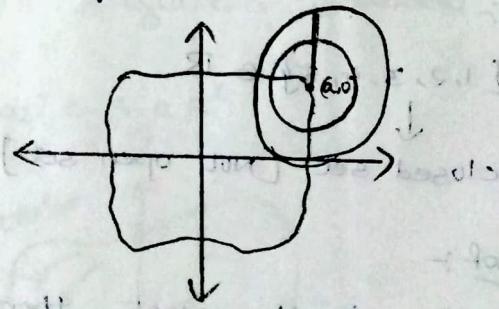
→ Let ' $S \subseteq \mathbb{R}^n$ ', $a = (a_1, a_2, \dots, a_n) \in \mathbb{R}^n$ is said to be limit point. if for every ' $\delta > 0$ ',

$$\Rightarrow N_\delta^*(a) \cap S \neq \emptyset \text{ of } S.$$

Ex :-

$s = (2, 3) \in \mathbb{R}$ is

→ Every limit point is an interior point.



Ex :-

→ Give example of $S \subseteq \mathbb{R}$, $a \in S$ which neighbour limit nor interior points?

$$\{1, 2\} \in \mathbb{R}, Q \in \mathbb{I}, \delta = 0.1 \cap S \neq \emptyset.$$

→ Give example of set $S \subseteq \mathbb{R}$, $a \in S$ which neighbour limit nor interior point & boundary.

$$* f(x,y) = e^{x^2+y^2} = e^{x^2} \cdot e^{y^2}$$

$$\text{Domain: } \mathbb{R} \times \mathbb{R} = \overline{\mathbb{R}^2}$$

$$\text{Range: } [1, \infty)$$

Domain

$x \in \mathbb{R}$.

$$x \mapsto x^2 \rightarrow e^{x^2}$$

$y \in \mathbb{R}$.

$$y \mapsto y^2 \rightarrow e^{y^2}$$

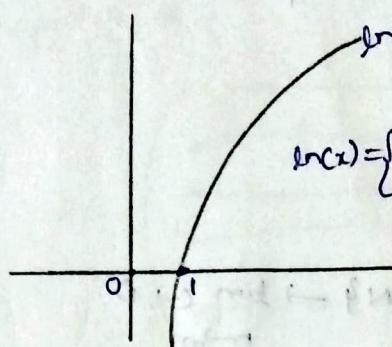
Range

$$f(x,y) = e^{x^2+y^2} = 0$$

$$\Rightarrow x^2+y^2 = \ln(0).$$

$$\ln(x) = \begin{cases} \text{for } x < 0 \\ \text{for } x \geq 0 \end{cases} \quad f(x,y) = e^{x^2+y^2} = -1$$

$$\Rightarrow x^2+y^2 = \ln(-1).$$



$$f(x,y) = e^{x^2+y^2} = 0.1$$

$$\Rightarrow x^2+y^2 = \ln(0.1) = -4e$$

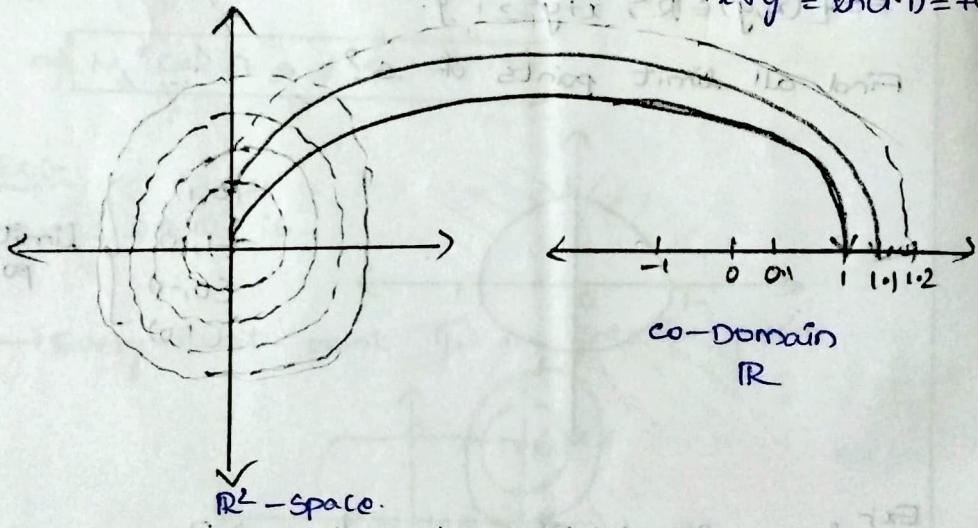
$$f(x,y) = e^{x^2+y^2} = 1$$

$$\Rightarrow x^2+y^2 = \ln(1) = 0.$$

$$f(x,y) = e^{x^2+y^2} = 1.1$$

$$\Rightarrow x^2+y^2 = \ln(1.1) = +ve$$

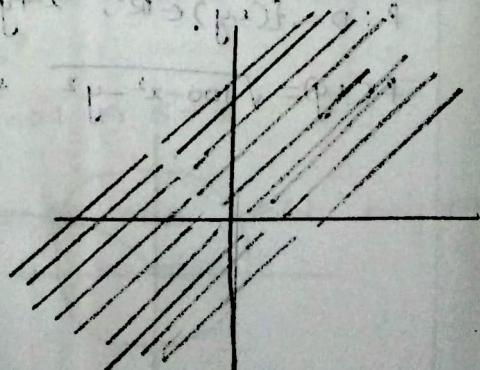
Domain



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

a) Domain: $\mathbb{R}^2 - \{(x,y) \in \mathbb{R}^2; x+y=1\}$.

Range:



$$\text{Let } \frac{x^2}{x+y-1} = -1$$

$$\Rightarrow x^2 = -x - y + 1$$

$$\Rightarrow x^2 + x + y - 1 = 0.$$

$$\text{Let } \frac{x^2}{x+y-1} = -2$$

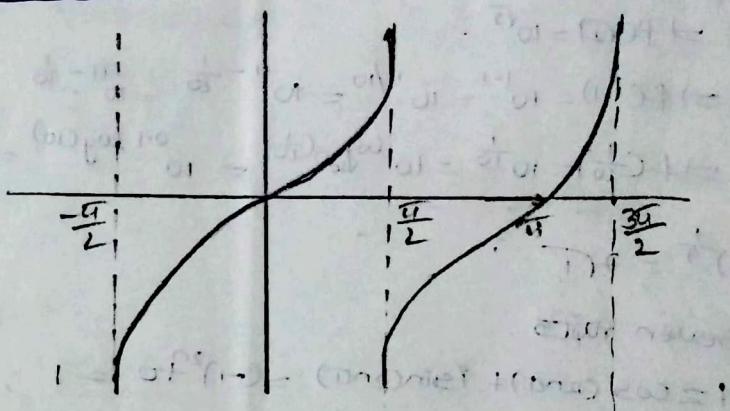
$$\Rightarrow x^2 = -2x - 2y + 2$$

$$\Rightarrow x^2 = -2(x+y-1)$$

$$\Rightarrow x^2 + 2x + 2y + 2 = 0.$$

* $f(x,y) = \tan^{-1}\left(\frac{y}{x}\right)$.

A) Graph of $\tan x$

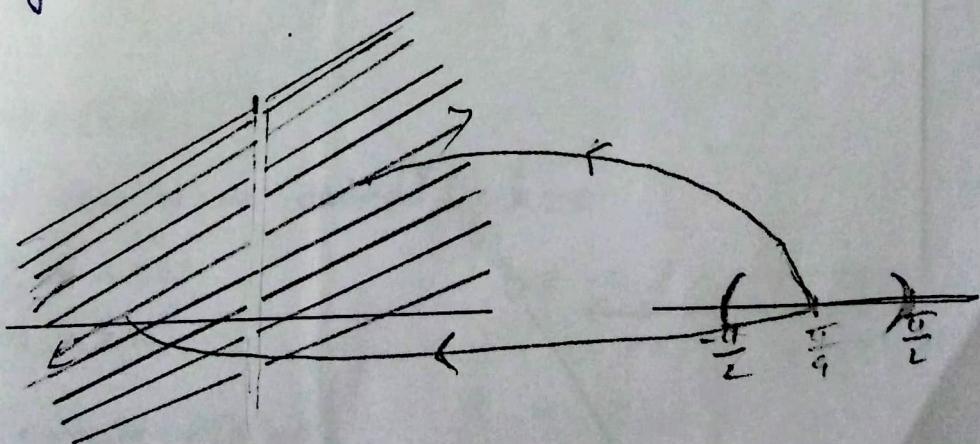


Domain of $\tan x = \mathbb{R} - \left\{ \frac{(2n+1)\pi}{2} ; n \in \mathbb{Z} \right\}$

Range : $(-\infty, \infty)$.

Domain of $\tan^{-1}\left(\frac{y}{x}\right)$ is $(\mathbb{R} - y\text{-axis})$

Range : $(-\frac{\pi}{2}, \frac{\pi}{2})$.



* Level curve:

→ Let $f(x,y) = k$ is called Level curve where
 $k \in \text{Range of } (f)$.

* Ex 1: $z = f(x,y) = x^2 + y^2$

Domain: \mathbb{R}^2

Range: $(0, \infty)$

⇒ Let $k=0$

$$\Rightarrow x^2 + y^2 = 0$$

$$\Rightarrow (x,y) = (0,0)$$

$$\Rightarrow x=0 \text{ & } y=0$$

$$\text{Let } k = \frac{1}{2}$$

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

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

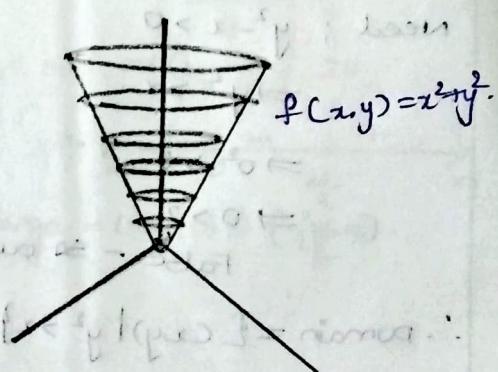
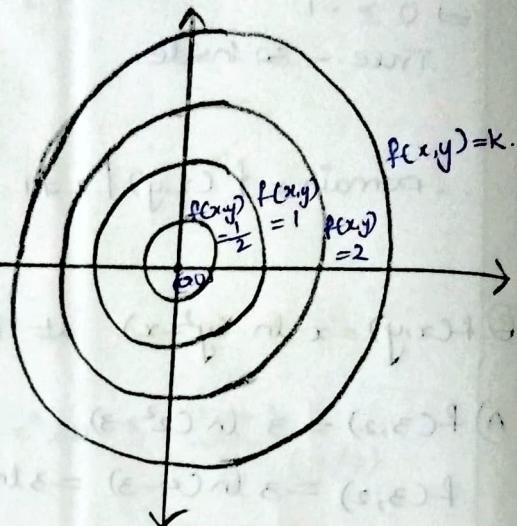
$$\text{Let } k=1$$

$$\Rightarrow f(x,y) = 1$$

$$\Rightarrow x^2 + y^2 = 1$$

$$\text{Let } k=2$$

$$\Rightarrow x^2 + y^2 = (\sqrt{2})^2$$



* Ex 2: $f(x,y) = \sqrt{100 - x^2 - y^2}$.

A) Given, $f(x,y) = \sqrt{100 - x^2 - y^2}$

Domain: $(-\infty, \infty)$ closed disk - $[x^2 + y^2 \leq 100]$ or $\{(x,y) \in \mathbb{R}^2 : x^2 + y^2 \leq 100\}$

Range: $[0, 10]$.

$$\text{Let } k=0, \Rightarrow f(x,y) = 0$$

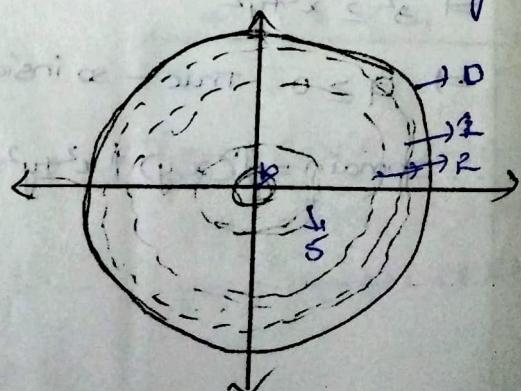
$$\Rightarrow \sqrt{100 - x^2 - y^2} = 0$$

$$\Rightarrow x^2 + y^2 = 100$$

$$\Rightarrow x^2 + y^2 = (10)^2$$

$$\text{Let } k=1 \Rightarrow \sqrt{100 - x^2 - y^2} = 1$$

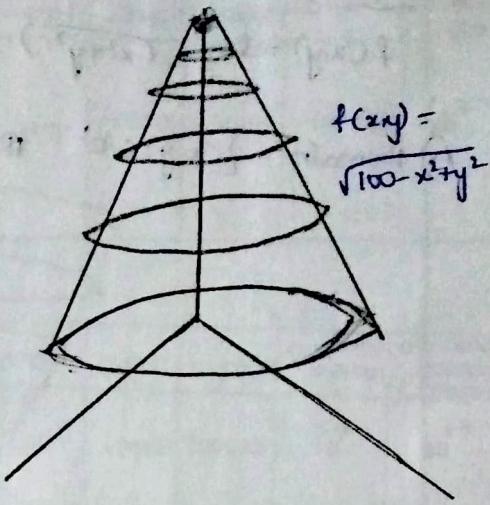
$$\Rightarrow x^2 + y^2 = 99$$



$$\begin{aligned} \text{Let } k=2 &\Rightarrow f(x,y)=2 \\ &\Rightarrow \sqrt{100-x^2-y^2}=2 \\ &\Rightarrow x^2+y^2=96 \end{aligned}$$

$$\begin{aligned} \text{Let } k=5 &\Rightarrow f(x,y)=5 \\ &\Rightarrow \sqrt{100-x^2-y^2}=5 \\ &\Rightarrow x^2+y^2=75. \end{aligned}$$

$$\begin{aligned} \text{Let } k=10 &\Rightarrow f(x,y)=10 \\ &\Rightarrow \sqrt{100-x^2-y^2}=10 \\ &\Rightarrow x^2+y^2=0. \end{aligned}$$



* Ex-3 :-

$$f(x,y) = \sin(xy).$$

a) Given, $f(x,y) = \sin(xy)$.

$$\text{Domain} = \mathbb{R}^2$$

$$\text{Range} = [-1, 1].$$

$$f(x,y) = xy. \therefore$$

$$\text{Domain} = \mathbb{R}$$

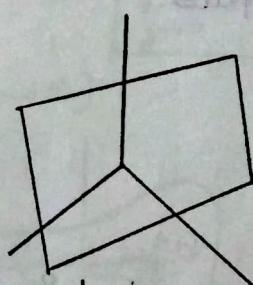
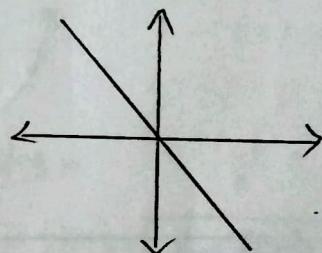
$$\text{Range} = \mathbb{R}.$$

Level curves are lines.

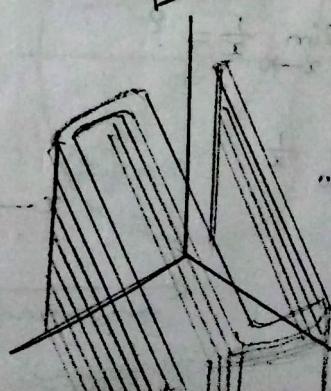
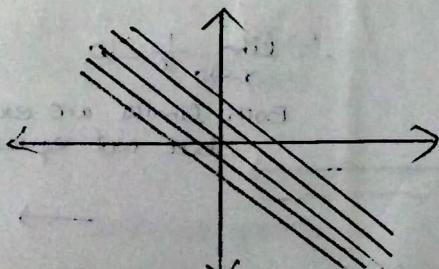
surface is plane.

$$\Rightarrow z = xy$$

$$\Rightarrow xy - z = 0.$$



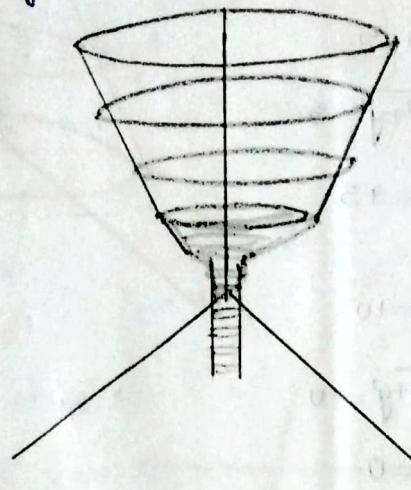
$$\begin{aligned} \text{Let } k=0 &\Rightarrow f(x,y)=0 \\ &\Rightarrow \sin(xy)=0 \end{aligned}$$



* Ex-4

$$f(x,y) = \log(\sqrt{x^2+y^2}).$$

A) Domain: $\{(x,y) \in \mathbb{R}^2 : x^2+y^2 \neq 0\}$.



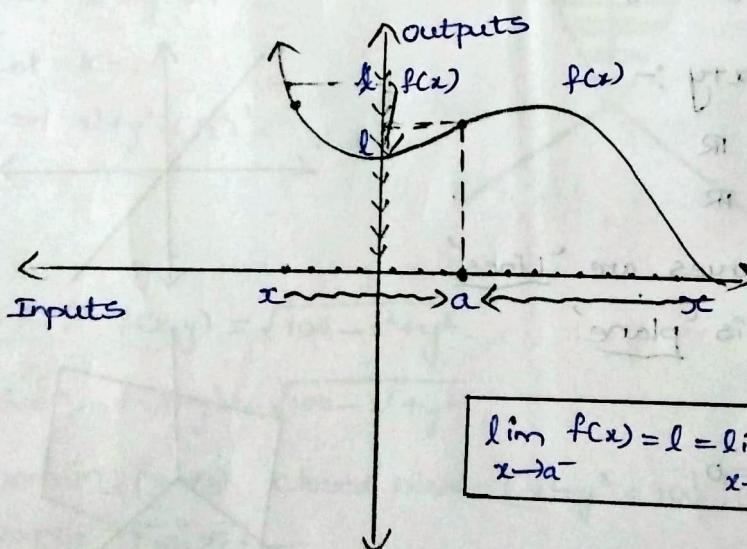
* limit of a function:

$$\rightarrow \lim_{x \rightarrow a} f(x) = l.$$

if 'x' tends to 'a' then 'f(x)' tends to 'l'.

if 'x' goes to 'a' then 'f(x)' goes to 'l'.

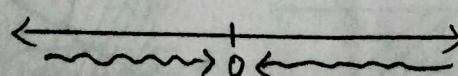
$$x \rightarrow a \text{ then } f(x) \rightarrow l.$$



$$\boxed{\lim_{x \rightarrow a^-} f(x) = l = \lim_{x \rightarrow a^+} f(x)}.$$

* Ex-5 $\lim_{x \rightarrow 0} \frac{1}{x} = ?$

$$\lim_{x \rightarrow 0} \frac{1}{x}.$$



$$\therefore \lim_{x \rightarrow 0} \frac{1}{x} = \infty.$$

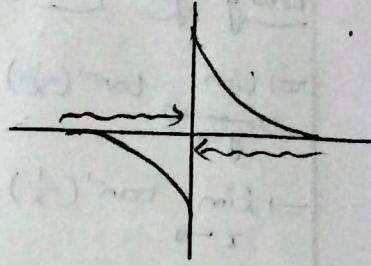
Both limits are exist but not equal.

x	-0.5	-0.4	-0.3	-0.2	-0.1	-0.01	-0.001	-0.00001	-0.0000001	-0.000000001
$f(x) = \frac{1}{x}$	-2	-2.5	-3.33	-5	-10	-100	-1000	-10000	-100000	-10^7

$\lim_{x \rightarrow 0^+}$

x	0.5	0.4	0.3	0.2	0.1	0.01	0.001	0.00001	0.0000001	0.000000001
$f(x) = \frac{1}{x}$	2	2.5	3.33	5	10	100	1000	10000	10 ¹⁰	10^{17}

* Ex :- $\lim_{\substack{\text{time} \rightarrow 2026 \\ (\text{or}) \\ \text{year}}} f(k) = \underline{\underline{\infty}}$.



* Ex :- $\lim_{x \rightarrow 0^-} \tan^{-1}(\frac{1}{x}) = ?$

$$\Rightarrow \lim_{x \rightarrow 0^-} \tan^{-1}(\frac{1}{x}) = \frac{1}{0} = \underline{\underline{\infty}} = \frac{\pi}{2} = \underline{\underline{1.57}}$$

$$\Rightarrow \lim_{x \rightarrow 0^+} \tan^{-1}(\frac{1}{x}) = \frac{1}{0} = \underline{\underline{\infty}} = \frac{\pi}{2} = \underline{\underline{1.57}}$$

$$\therefore \lim_{x \rightarrow 0} \tan^{-1}(\frac{1}{x}) = \underline{\underline{1.57}}$$

* Limit of two variable functions :-

$$\rightarrow \lim_{\substack{x \rightarrow a \\ \text{input}}} f(x) = \boxed{L} \quad [1\text{-variable}]$$

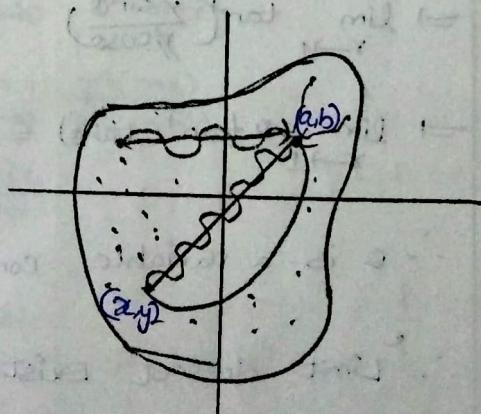
(or)

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

$$\rightarrow \lim_{(x,y) \rightarrow (a,b)} f(x,y) = \boxed{L} \quad [\because f: D \subset \mathbb{R}^2 \rightarrow \mathbb{R}]$$

$$\lim_{(x,y) \xrightarrow{\text{along path I}} (a,b)} f(x,y) = L$$

$$\lim_{(x,y) \xrightarrow{\text{along path II}} (a,b)} f(x,y) = L$$



Infinite paths.

$$*\lim_{(x,y) \rightarrow (0,0)} \tan^{-1}\left(\frac{y}{x}\right).$$

A) $\lim_{\substack{x \rightarrow 0 \\ \text{along } y=0}} \tan^{-1}\left(\frac{0}{x}\right) = \tan^{-1} 0 = 0.$
along $y=x^2$ path :-
 $\lim_{(x,y) \xrightarrow{y=x^2} (0,0)} \tan^{-1}\left(\frac{y}{x}\right).$

$$\Rightarrow \lim_{x \rightarrow 0} \tan^{-1}\left(\frac{x^2}{x}\right).$$

$$\Rightarrow \lim_{x \rightarrow 0} \tan(x) = 0.$$

along $y=1$ path :-

$$\Rightarrow \lim_{\substack{x \rightarrow 0 \\ y=1}} \tan^{-1}\left(\frac{1}{x}\right)$$

$$\Rightarrow \lim_{x \rightarrow 0} \tan^{-1}\left(\frac{1}{x}\right).$$

$$x \rightarrow 0^- \tan \frac{1}{x} \rightarrow -\infty \Rightarrow \lim_{x \rightarrow 0^-} \tan^{-1}\left(\frac{1}{x}\right) = -\frac{\pi}{2}$$

$$x \rightarrow 0^+ \tan \frac{1}{x} \rightarrow \infty \Rightarrow \lim_{x \rightarrow 0^+} \tan^{-1}\left(\frac{1}{x}\right) = \frac{\pi}{2}.$$

Mathematically [using polar coordinates] :-

$$x = r \cos \theta$$

$$y = r \sin \theta$$

$$x^2 + y^2 = r^2 \Rightarrow r = \sqrt{x^2 + y^2}.$$

along $y=i$ path [i.e., $(0,1)$]

$$\Rightarrow (x,y) \rightarrow (0,1) \text{ then } r = \sqrt{0^2 + 1^2} = 1 \Leftrightarrow r \rightarrow 1.$$

$$\Rightarrow \lim_{r \rightarrow 1} \tan^{-1}\left(\frac{r \sin \theta}{r \cos \theta}\right)$$

$$\Rightarrow \lim_{r \rightarrow 1} \theta \tan^{-1}(\tan \theta) = \lim_{r \rightarrow 1} \theta = 0.$$

$\therefore \theta$ is a variable containing many values.

\therefore Limit does not exist!

* Epsilon Delta definition:

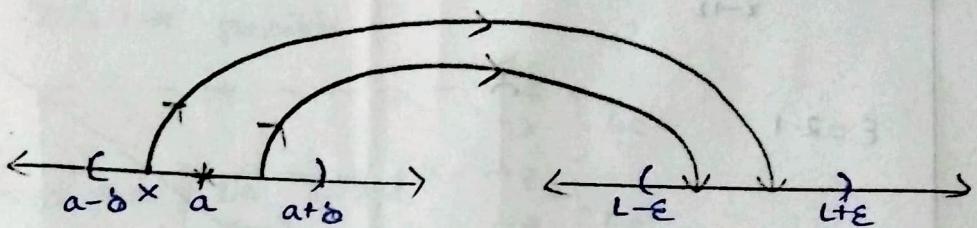
$$\rightarrow \lim_{x \rightarrow a} f(x) = L,$$

For given ' $\epsilon > 0$ ', there exists ' $\delta > 0$ ' such that if $x \in N_\delta(a)$ then $f(x) \in N_\epsilon(L)$.

→ Here ' δ ' is a function of ' ϵ '
i.e., ' δ ' depends on the ' ϵ '.

→ Inputs & outputs.

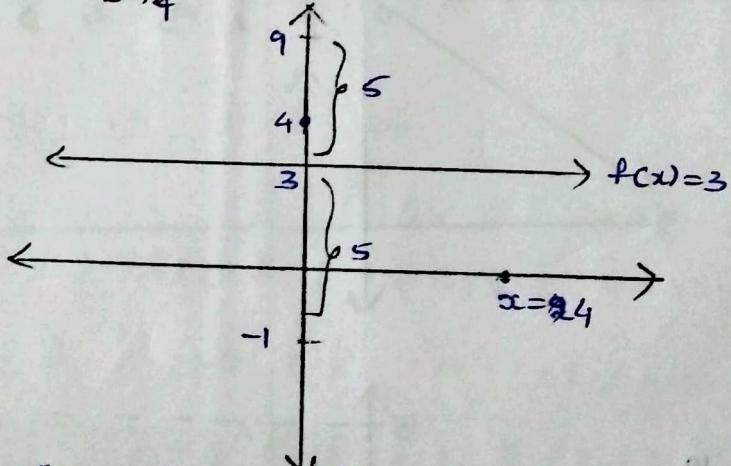
if $x \in (a-\delta, a+\delta) - \{a\}$ then, $f(x) \in (L-\epsilon, L+\epsilon)$.



Ex:

Prove that $\lim_{x \rightarrow 4} 3 \neq 4$.

Sol:



$$\epsilon = 5;$$

if $x \in (4-\delta, 4+\delta)$ then $f(x) = (-1, 9)$.

$$\epsilon = 5 \text{ & } \delta = 0.1$$

if $x \in (3.9, 4.1) - \{4\} \rightarrow z \in (-1, 9)$.

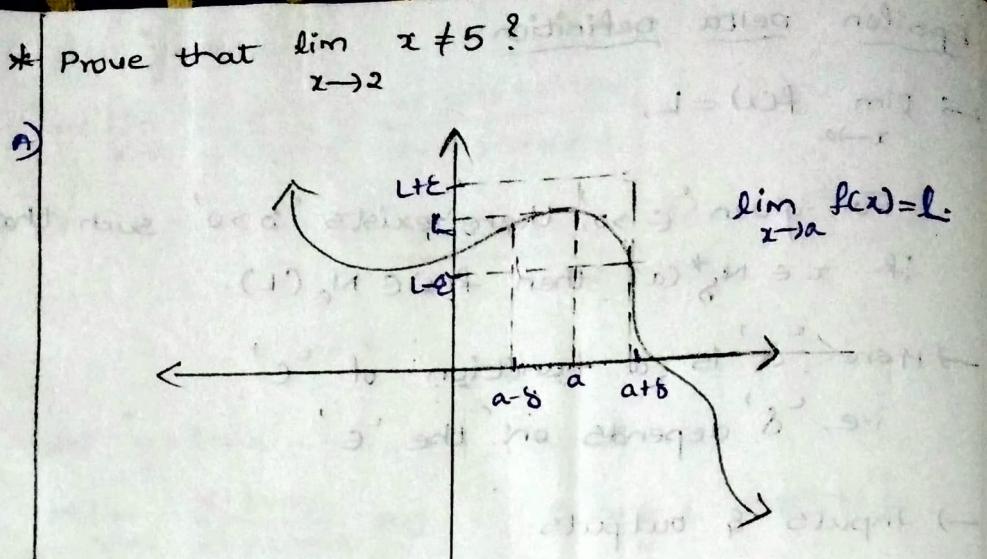
$$\epsilon = 4 \text{ & } \delta = 0.1$$

if $x \in (4-\delta, 4+\delta)$ then $f(x) = (0, 8)$

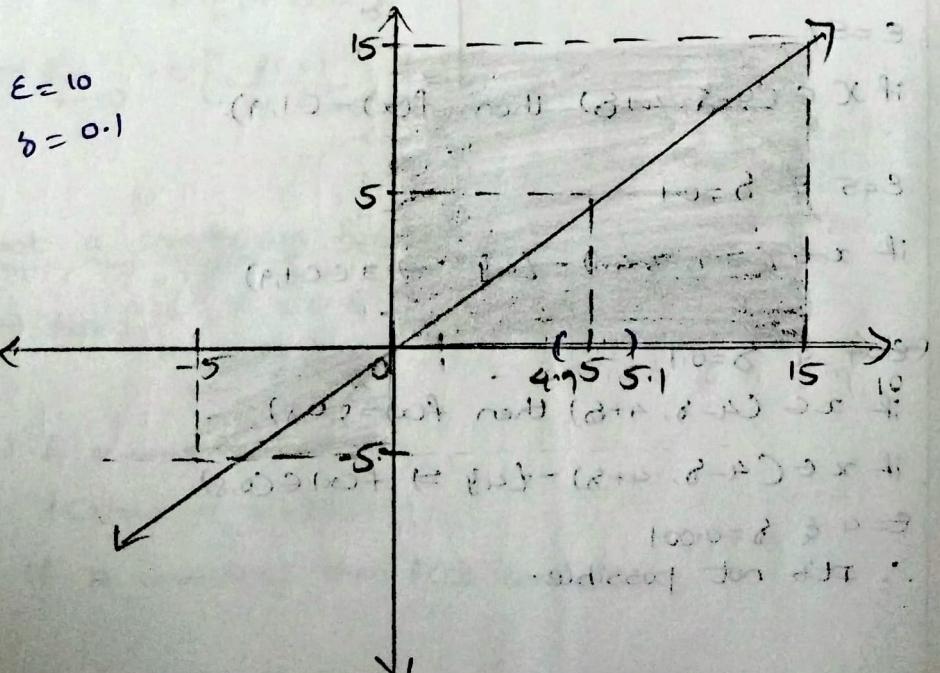
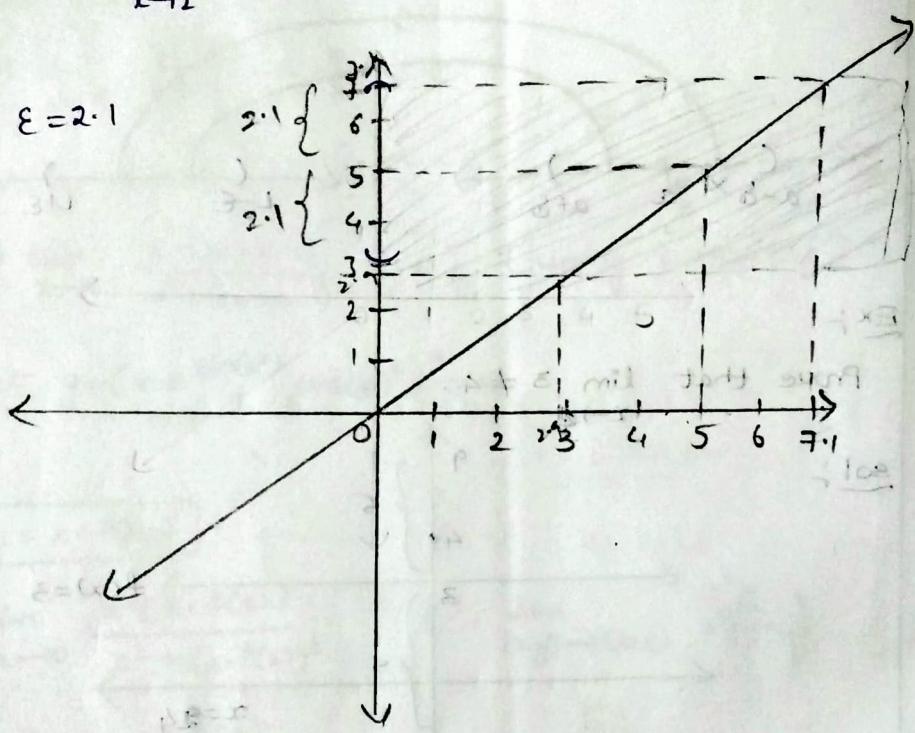
if $x \in (4-\delta, 4+\delta) - \{4\} \Rightarrow f(x) \in (0, 8)$.

$$\epsilon = 4 \text{ & } \delta = 0.001$$

∴ It's not possible.



Given $\lim_{x \rightarrow 2} x \neq 5$.



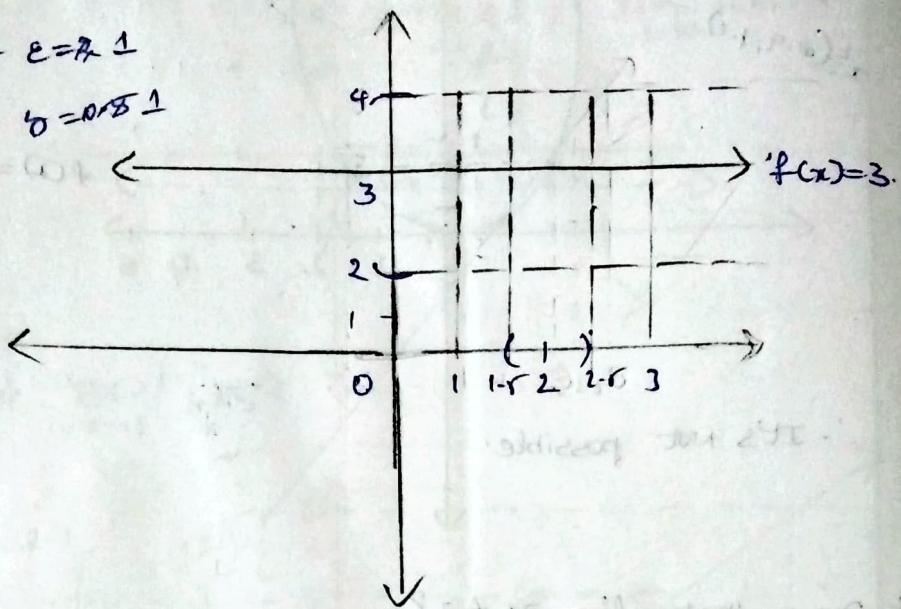
* show that by using ϵ - δ definition.

$$\lim_{x \rightarrow 2} 3 = 3.$$

A

Let $\epsilon = \alpha^{-1}$

$$y = 0.81$$



for given $\epsilon > 0$, $\delta = ?$

such that

If $x \in (g-\delta, g+\delta) - \{g\}$. then $\delta \in (3-\varepsilon, 3+\varepsilon)$.

if $x \in$

Here,

for given $\varepsilon > 0$, $\delta = \varepsilon$.

since it is constant function.

If $x \in (2-1, 2+1) - \{2\}$ then $\delta = (1-1, 3+1)$

$\Rightarrow x \in (1, 3) - \{2\}$ then $\delta = (2, 4)$

* Epsilon - delta definition :-

Given $\epsilon > 0$, $\exists \delta > 0$, \forall

If $x \in N_\delta^*$ (a) then $f(x) \in N_\epsilon(L)$.

\Rightarrow if $0 < |x-a| < \delta$ then $|f(x) - L| < \epsilon$.

\Rightarrow if $x \in (a-\delta, a+\delta)$, then $f(x) \in (L-\varepsilon, L+\varepsilon)$.

* show that $\lim_{x \rightarrow 0} \frac{\sin x}{x} = 1$.

A) For every ' $\epsilon > 0$ ', if ' $\delta > 0$ ' if if ' $x \in N_\delta^\epsilon(\omega)$ ' then ' $f(x) \in N_\epsilon(1)$ '.

i.e., If ' $x \in (-\delta, \delta) - \{0\}$ ' then ' $f(x) \in (1-\epsilon, 1+\epsilon)$ '.

i.e., if ' $0 < |x| < \delta$ ' then ' $|f(x)-1| < \epsilon$ '.

We know that,

$$|\sin x| \leq |x| \longrightarrow ①$$

$$|x| \leq |\tan x| \longrightarrow ②$$

$$\begin{aligned} N_\delta(a) &= \{x \in \mathbb{R}; d(x, a) < \delta\} \\ &= \{x \in \mathbb{R}; |x-a| < \delta\} \\ &= \{x \in \mathbb{R}; 0 < |x-a| < \delta\} \end{aligned}$$

From ②

$$\Rightarrow |x| \leq \left| \frac{\sin x}{\cos x} \right| .$$

$$\Rightarrow |\cos x| \leq \left| \frac{\sin x}{x} \right|$$

$$\Rightarrow |\cos x| \leq \left| \frac{\sin x}{x} \right| \leq 1 \quad [\because \text{we know } |\cos x| \leq 1].$$

$$\Rightarrow |\cos x - 1| \leq \left| \frac{\sin x}{x} - 1 \right| \leq 1 - 1$$

$$\Rightarrow |\cos x - 1| \leq \left| \frac{\sin x}{x} - 1 \right| \leq 0$$

$$\Rightarrow |1 - \cos x| \geq \left| \frac{\sin x}{x} - 1 \right| .$$

$$\Rightarrow \left| \frac{\sin x}{x} - 1 \right| \leq \left| \frac{1 + \cos x}{1 + \cos x} \times 1 - \cos x \right|$$

$$\Rightarrow \left| \frac{\sin x}{x} - 1 \right| \leq \left| \frac{1 - \cos^2 x}{1 + \cos x} \right| .$$

$$\Rightarrow \left| \frac{\sin x}{x} - 1 \right| \leq \left| \frac{\sin^2 x}{1 + \cos x} \right| . \quad [\because \text{Identity}] .$$

$$\Rightarrow \left| \frac{\sin x}{x} - 1 \right| \leq \left| \frac{\sin^2 x}{1 + \cos x} \right| \leq |\sin^2 x| \leq |x^2| . \quad [\because |\frac{x}{2}| \leq |x|] .$$

$$\Rightarrow \left| \frac{\sin x}{x} - 1 \right| \leq \left| \frac{\sin^2 x}{1 + \cos x} \right| \leq |\sin^2 x| \leq |x^2| . \quad [\because \text{from ①}]$$

$$\Rightarrow \left| \frac{\sin x}{x} - 1 \right| \leq \delta^2 \leq \epsilon .$$

$$\Rightarrow \delta^2 \leq \epsilon \quad \therefore \delta \leq \sqrt{\epsilon} .$$

$$\begin{array}{l} \text{Ex. } \\ \epsilon = 1, \delta \leq 1 \\ \epsilon = 100, \delta \leq 10 \end{array}$$

$$\therefore \lim_{x \rightarrow 0} \frac{\sin x}{x} = 1 . \quad \therefore \lim_{x \rightarrow 0} \frac{\sin x}{x} = 1 .$$

∴ For every $\epsilon > 0$, $\delta \leq \sqrt{\epsilon}$ then if $0 < |x| < \delta$ then $|\frac{\sin x}{x} - 1| < \epsilon$.

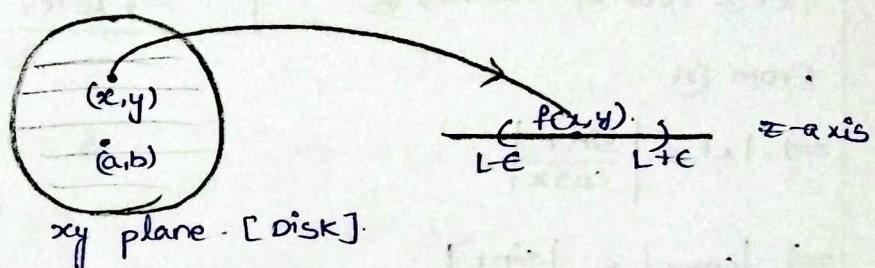
* Epsilon - Delta definition for two variables :-

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

(x,y) are inputs.

\rightarrow For every $\epsilon > 0$, there exist $\delta > 0$ such that if $(x,y) \in N_\delta(a,b)$ then $f(x,y) \in N_\epsilon(L)$.

i.e., if $0 < \sqrt{(x-a)^2 + (y-b)^2} < \delta$ then $|f(x,y) - L| < \epsilon$.



* Epsilon - Delta definition for 'n' variables :-

$$\lim_{(x_1, x_2, \dots, x_n) \rightarrow (a_1, a_2, \dots, a_n)} f(x_1, x_2, \dots, x_n) = L.$$

\rightarrow For every given $\epsilon > 0$, there exist $\delta > 0$ such that if $(x_1, x_2, \dots, x_n) \in N_\delta(a_1, a_2, \dots, a_n)$ then $f(x_1, x_2, \dots, x_n) \in N_\epsilon(L)$.

i.e., if $0 < \sqrt{(x_1 - a_1)^2 + (x_2 - a_2)^2 + \dots + (x_n - a_n)^2} < \delta$ then $|f(x_1, x_2, \dots, x_n) - L| < \epsilon$.

* Find $\lim_{(x,y) \rightarrow (0,0)} \frac{2xy^2}{x^2+y^2}$?

a) Along $y=x$ path :-

$$\Rightarrow \lim_{(x,y) \rightarrow (0,0)} \frac{2xy^2}{x^2+y^2} = \lim_{\substack{(x,y) \rightarrow (0,0) \\ \text{along } y=x}} \frac{2xy^2}{x^2+y^2}.$$

$$= \lim_{x \rightarrow 0} \frac{2x \cdot x^2}{x^2+x^2}$$

$$= \lim_{x \rightarrow 0} \frac{2x \cdot x^2}{4x^2} = \lim_{x \rightarrow 0} \frac{x}{2} = 0$$

along $y=2x$ path :-

$$\lim_{(x,y) \rightarrow (0,0)} \frac{2xy^2}{x^2+y^2} = \lim_{x \rightarrow 0} \frac{2x(2x)^2}{x^2+(2x)^2}$$

$$= \lim_{x \rightarrow 0} \frac{2x \cdot 4x^2}{x^2+4x^2}$$

$$= \lim_{x \rightarrow 0} \frac{x^2 \left[\frac{8x}{4} \right]}{x^2(1+4)}$$

$$= \lim_{x \rightarrow 0} \frac{8x}{5x} = \underline{\underline{0}}$$

Along $y=mx$ path :-

$$\lim_{(x,y) \rightarrow (0,0)} \frac{2xy^2}{x^2+y^2} = \lim_{x \rightarrow 0} \frac{2x(mx)^2}{x^2+(mx)^2}$$

$$= \lim_{x \rightarrow 0} \frac{2x \cdot m^2 x^2}{x^2+m^2 x^2} = \lim_{x \rightarrow 0} \frac{x^2 [2m^2]}{x^2 [1+m^2]}$$

$$= \lim_{x \rightarrow 0} x \cdot \left[\frac{2m^2}{1+m^2} \right] = \underline{\underline{0}}.$$

Along $y=x^k, g(x)$ path :-

$$\lim_{(x,y) \rightarrow (0,0)} \frac{2xy^2}{x^2+y^2} = \lim_{x \rightarrow 0} \frac{2x(x^{2k} \cdot g(x)^2)}{x^2+x^{2k} \cdot g(x)^2} = \underline{\underline{0}}$$

We can suspect that $\lim_{(x,y) \rightarrow (0,0)} \frac{2xy^2}{x^2+y^2} = 0$

$$\Rightarrow \lim_{(x,y) \rightarrow (0,0)} \frac{2xy^2}{x^2+y^2} = 0.$$

If $0 < \sqrt{x^2+y^2} < \delta$ then $\left| \frac{2xy^2}{x^2+y^2} - 0 \right| < \epsilon$

$$\Rightarrow \left| \frac{2xy^2}{x^2+y^2} \right| < \epsilon \rightarrow ①$$

$$\Rightarrow \left| \frac{2xy^2}{x^2+y^2} \right| = |2x| \cdot \left| \frac{y^2}{x^2+y^2} \right|$$

$$\leq |2x| \cdot 1 \cdot 1$$

$$\leq 2|x|$$

$$\leq 2|\sqrt{x^2}|$$

$$\leq 2|\sqrt{x^2+y^2}|$$

$$\leq 2\delta$$

$$\leq 2\delta \leq \epsilon \therefore \delta \leq \frac{\epsilon}{2}$$

$$\begin{array}{l} \text{Ex-} \\ 2=2 \end{array}$$

$$2 \leq 2+1$$

$$\frac{2}{3} \leq 1$$

$$\lim_{(x,y) \rightarrow (0,0)} x \cdot \sin\left(\frac{1}{y}\right).$$

Find the limit?

A) $\epsilon > 0, \delta > 0.$

$$0 < \sqrt{(x-0)^2 + (y-0)^2} < \delta$$

$$\Rightarrow 0 < \sqrt{x^2+y^2} < \delta \quad \longrightarrow ①$$

$$\text{Now } |f(x,y) - L| < \epsilon$$

$$\Rightarrow |x \cdot \sin\left(\frac{1}{y}\right) - L| < \epsilon$$

We need to find 'L' value.

Along 'x=0' path:-

$$\lim_{\substack{(x,y) \rightarrow (0,0) \\ \text{along } x=0}} x \cdot \sin\left(\frac{1}{y}\right) = \lim_{x \rightarrow 0} x \cdot \sin\left(\frac{1}{y}\right)$$

$$= 0 \cdot \sin\left(\frac{1}{y}\right)$$

$$= \underline{0}.$$

Along 'y=x' path:-

$$\lim_{\substack{(x,y) \rightarrow (0,0) \\ \text{along } y=x}} x \cdot \sin\left(\frac{1}{y}\right) = \lim_{x \rightarrow 0} x \cdot \sin\left(\frac{1}{x}\right)$$

$$= \lim_{x \rightarrow 0} x \cdot \sin\left(\frac{1}{x}\right). \quad [\because y=x]$$

$$= \lim_{x \rightarrow 0} \frac{1}{x} \sin\left(\frac{1}{x}\right)$$

$$= \lim_{x \rightarrow 0} \frac{\sin\left(\frac{1}{x}\right)}{\left(\frac{1}{x}\right)}. \quad \begin{cases} x \rightarrow 0 \text{ then} \\ \frac{1}{x} \rightarrow \infty \end{cases}$$

$$= \lim_{\frac{1}{x} \rightarrow \infty} \frac{\sin\left(\frac{1}{x}\right)}{\left(\frac{1}{x}\right)}$$

$$(or)$$

$$= \lim_{x \rightarrow 0} x \cdot \sin\left(\frac{1}{x}\right)$$

$$= \underline{0}.$$

∴ since $\sin\left(\frac{1}{x}\right)$ is a bounded value, so

$$\lim_{x \rightarrow 0} x \cdot \sin\left(\frac{1}{x}\right) = \lim_{x \rightarrow 0} 0 \cdot \sin\left(\frac{1}{x}\right) = \underline{0}.$$

Along the path $y=mx$

$$\lim_{\substack{(x,y) \rightarrow (0,0) \\ \text{along } y=mx}} x \cdot \sin\left(\frac{1}{y}\right) = \lim_{x \rightarrow 0} x \cdot \sin\left(\frac{1}{mx}\right) = 0.$$

∴ we suspected that $\lim_{(x,y) \rightarrow (0,0)} x \sin\left(\frac{1}{y}\right) = 0.$

For given $\epsilon > 0$, if $\delta > 0$, such that if $(x,y) \in N_\delta^*(0,0)$
then $f(x,y) \in N_\epsilon L$.

$$\Rightarrow 0 < \sqrt{x^2+y^2} < \delta \text{ then } |x \sin\left(\frac{1}{y}\right) - 0| < \epsilon.$$

Now

$$\Rightarrow |x \sin\left(\frac{1}{y}\right)| < \epsilon \quad \rightarrow ①$$

$$\begin{aligned} \Rightarrow |x \sin\left(\frac{1}{y}\right)| &= |x| |\sin\left(\frac{1}{y}\right)| \\ &\leq |x| \underbrace{|\sin\left(\frac{1}{y}\right)|}_{\leq 1} < 1 \\ &\leq |x| \\ &\leq \sqrt{|x^2|} \\ &\leq \sqrt{|x^2+y^2|} \\ &\leq \delta \leq \epsilon. \end{aligned}$$

∴ For given $\epsilon > 0$, choose $\delta \leq \epsilon$.

* Find $\lim_{(x,y) \rightarrow (0,0)} \frac{2x^3}{x^2+y^2}$

a) Along $x=0$ path is $\frac{g(0)}{y^2} = 0$.

Along $y=0$ path is $2x = g(0) = 0$.

Along $y=mx$ path is $\lim_{x \rightarrow 0} \frac{2x^3}{x^2+m^2x^2} = \frac{2x}{1+m^2} = 0$.

Along $y=x^k$ path is $\lim_{x \rightarrow 0} \frac{2x^3}{x^2+(x^k)^2} = 0$.

We suspected that $\lim_{(x,y) \rightarrow (0,0)} \frac{2x^3}{x^2+y^2} = 0$.

i.e. $0 < \sqrt{x^2+y^2} < \delta$ and $\left| \frac{2x^3}{x^2+y^2} - 0 \right| < \varepsilon$.

$$\Rightarrow \left| \frac{2x^3}{x^2+y^2} \right| < \varepsilon \quad \text{--- (1)}$$

$$\Rightarrow |2x| \left| \frac{x^2}{x^2+y^2} \right|$$

$$\Rightarrow |2x| \underbrace{\left| \frac{x^2}{x^2+y^2} \right|}_{< 1} < 1$$

$$\Rightarrow |2x|$$

$$\Rightarrow 2|x| \Rightarrow 2\sqrt{x^2} \Rightarrow 2\sqrt{x^2+y^2}$$

$$\Rightarrow 2\sqrt{x^2+y^2} < \delta$$

$$\Rightarrow \frac{2\delta}{2} \leq \varepsilon$$

$$\Rightarrow \delta \leq \frac{\varepsilon}{2}$$

* Find $\lim_{(x,y) \rightarrow (0,0)} (x^2+y^2) \sin\left(\frac{1}{x^2+y^2}\right)$.

a) along $y=0$ path $\therefore \underline{0}$.

along $x=0$ path $\therefore y^2 \sin\left(\frac{1}{y^2}\right)$

along $y=mx$ path $\therefore (x^2+m^2x^2) \sin\left(\frac{1}{x^2+m^2x^2}\right)$

$$\therefore \sin x^2(1+m^2) \sin\left(\frac{1}{x^2+m^2x^2}\right).$$

$$\therefore (1+m^2) \lim_{x \rightarrow 0} x^2 \sin\left(\frac{1}{x^2+m^2x^2}\right) \stackrel{?}{=} \underline{0}.$$

We suspected $\lim_{(x,y) \rightarrow (0,0)} (x^2+y^2) \sin\left(\frac{1}{x^2+y^2}\right) = 0$.

$$\therefore 0 < \sqrt{x^2+y^2} < \delta \quad \& \quad \left| (x^2+y^2) \sin\left(\frac{1}{x^2+y^2}\right) - 0 \right| < \varepsilon.$$

$$\Rightarrow \left| (x^2+y^2) \sin\left(\frac{1}{x^2+y^2}\right) \right| < \varepsilon \longrightarrow ①$$

$$\begin{aligned} &\Rightarrow |x^2+y^2| \left| \sin\left(\frac{1}{x^2+y^2}\right) \right| \\ &\leq |x^2+y^2| \underbrace{\left| \sin\left(\frac{1}{x^2+y^2}\right) \right|}_{\leq 1}. \end{aligned}$$

$$\leq |x^2+y^2|$$

$$\leq |\sqrt{(x^2+y^2)^2}| \leq \delta^2$$

$$\leq \delta^2 \leq \varepsilon.$$

$$\leq \underline{\delta \leq \sqrt{\varepsilon}}.$$

$$\therefore \underline{\delta \leq \sqrt{\varepsilon}}.$$

* continuity :-

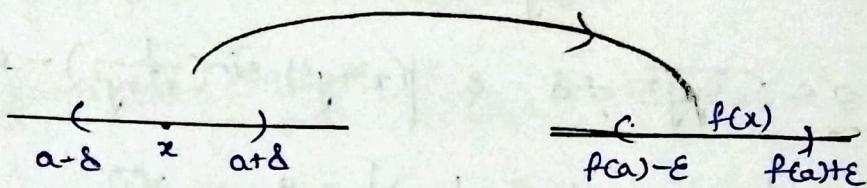
→ Let $f(x)$ be a function is said to be continuous at $x=a$, if (i) ' $f(x)$ ' is defined at ' $x=a$ '.

(ii) ' $\lim_{x \rightarrow a} f(x) = L$ ' [L is finite]

(iii) ' $L = f(a)$ '

* $\epsilon-\delta$ definition :-

→ For given ' $\epsilon > 0$ ', there exist ' $\delta > 0$ ' such that if ' $x \in N_\delta(a)$ ' then ' $f(x) \in N_\epsilon(f(a))$ '.

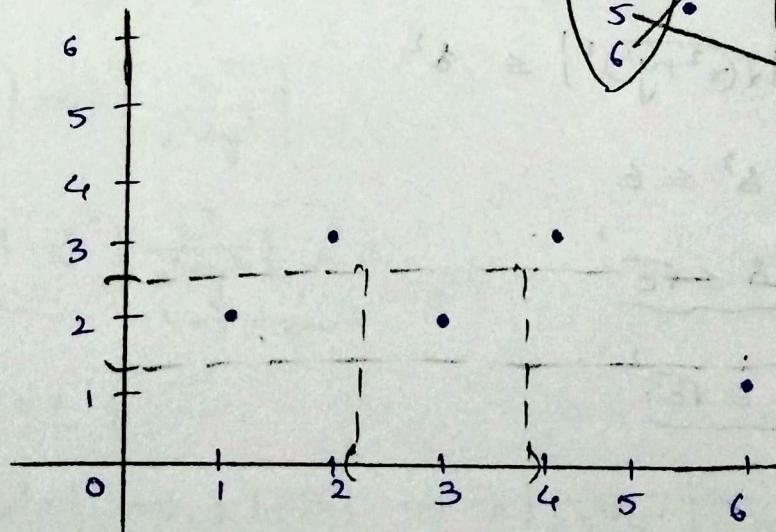


i.e., if ' $|x-a| < \delta$ ' then ' $|f(x)-f(a)| < \epsilon$ '.

* Example :-

$$A = \{1, 2, 3, 4, 5, 6\}$$

$$B = \{1, 2, 3, 4, 5, 6\}$$



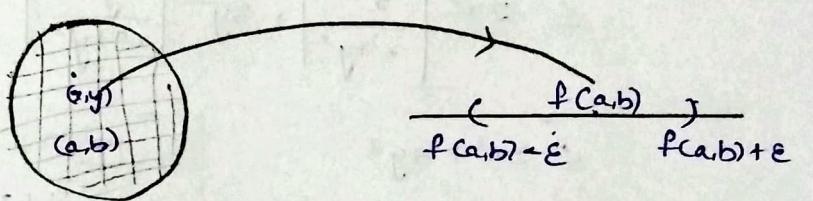
$$\lim_{x \rightarrow 3} f(x) = 2$$

* continuity for two variables :-
 → Let $f(x,y)$ be a function, $D \subseteq \mathbb{R}^2 \rightarrow \mathbb{R}$ is said to be continuous at a point $(a,b) \in D$.

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

* $\epsilon-\delta$ definition :-

→ For every given ' $\epsilon > 0$ ', $\exists \delta > 0$, if $(x,y) \in N_\delta(a,b)$ then $f(x,y) \in N_\epsilon(f(a,b))$.



i.e., $\sqrt{(x-a)^2 + (y-b)^2} < \delta$ then $|f(x,y) - f(a,b)| < \epsilon$.

* Discuss the continuity for $f(a,b) = x^2 + y^2$ at $(0,0)$?

A) $f(a,b) = x^2 + y^2$

At $(0,0)$

$$\Rightarrow f(0,0) = 0^2 + 0^2 = 0.$$

$$\therefore \lim_{(x,y) \rightarrow (0,0)} x^2 + y^2 = 0.$$

$$\Rightarrow \lim_{r \rightarrow 0} r^2 = 0. \quad \therefore \text{it is continuous.}$$

At $(1,1)$

$$\Rightarrow f(1,1) = 1^2 + 1^2 = 2$$

$$\therefore \lim_{(x,y) \rightarrow (1,1)} x^2 + y^2 = 2.$$

$$\therefore \lim_{r \rightarrow \sqrt{2}} r^2 = 2.$$

∴ It is continuous.

∴ It is continuous at every point in \mathbb{R}^2 space.

* Discuss the continuity of the function,

$$f(x,y) = \begin{cases} \frac{2x^4 + 3y^4}{x^2 + y^2} & \text{at } (x,y) \neq (0,0) \\ 0 & \text{at } (x,y) = (0,0) \end{cases}$$

A) At (0,0) +

$$f(0,0) = \frac{2(0^4) + 3(0)^4}{0^2 + 0^2} = \frac{0}{0} = \text{not defined.}$$

$$\left| \frac{2x^4 + 3y^4}{x^2 + y^2} \right| \leq 2 \left| \frac{x^4}{x^2 + y^2} \right| + 3 \left| \frac{y^4}{x^2 + y^2} \right|$$

$$\leq 2x^2 \left| \frac{x^2}{x^2 + y^2} \right| + 3y^2 \left| \frac{y^2}{x^2 + y^2} \right|$$

$$\leq 2x^2 + 3y^2$$

$$\leq 2x^2 + 3y^2 + x^2$$

$$\leq 3x^2 + 3y^2$$

$$\leq 3(x^2 + y^2)$$

$$\leq 3\delta^2 \leq \epsilon$$

$$\therefore \delta \leq \sqrt{\frac{\epsilon}{3}}$$

By polar +

$$\Rightarrow \frac{2x^4 + 3y^4}{x^2 + y^2}$$

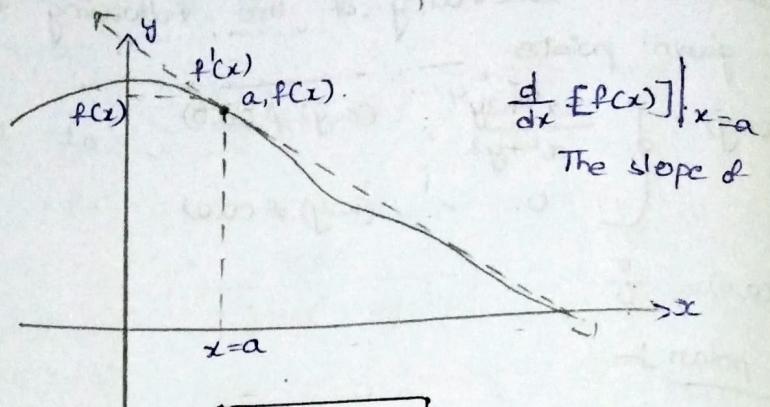
$$\Rightarrow \frac{2r^4 \cos^4 \theta + 3r^4 \sin^4 \theta}{r^2}$$

$$\Rightarrow r^2 [2 \cos^4 \theta + 3 \sin^4 \theta]$$

$$\lim_{r \rightarrow 0} 0 \left[\downarrow \right] = 0$$

∴ It is continuous function.

* Partial Derivatives :



Derivative of $f(x) = f'(x)$ — only in one direction

Definition :-

→ Let $f(x_1, x_2, x_3, \dots, x_n)$ be a n -variable function.
 Partial derivative of $f(x_1, x_2, \dots, x_n)$ w.r.t x_i ,
 is the usual derivative of $f(x_1, x_2, \dots, x_n)$ w.r.t
 x_i . Remaining other variable x_j 's (if i). Keeping
 as a constant.

$$\frac{\partial f}{\partial x_i} = f_{x_i} = \frac{d}{dx_i} [f(x_1, x_2, x_3, \dots, x_n)] \quad |_{x_j \text{ 's are constant}}$$

* Partial derivatives for two variables:-

Let $f(x,y)$ be a function.

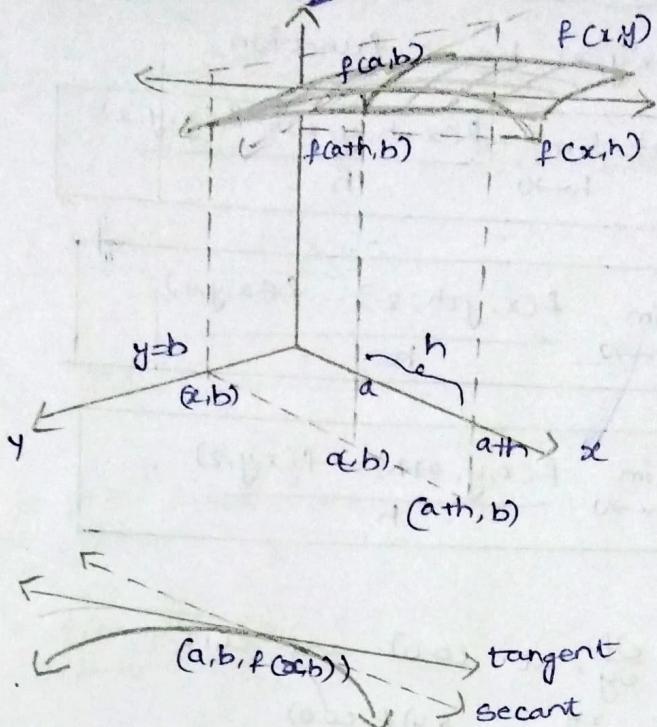
① Partial derivative of $f(x,y)$ w.r.t 'x' is the
 usual derivative of $f(x,y)$. Keeping 'y' is constant
 i.e., $\frac{\partial f}{\partial x} = f_x = \frac{d[f(x,y)]}{dx} \quad |_{y \text{ is constant}}$

② Partial derivative of $f(x,y)$ w.r.t 'y' is the
 usual derivative of $f(x,y)$ keeping 'x' is constant

i.e., $\frac{\partial f}{\partial y} = f_y = \frac{d[f(x,y)]}{dy} \quad |_{x \text{ is constant}}$

f_x, f_y are "first order partial derivatives."

* case-1 At Y constant.

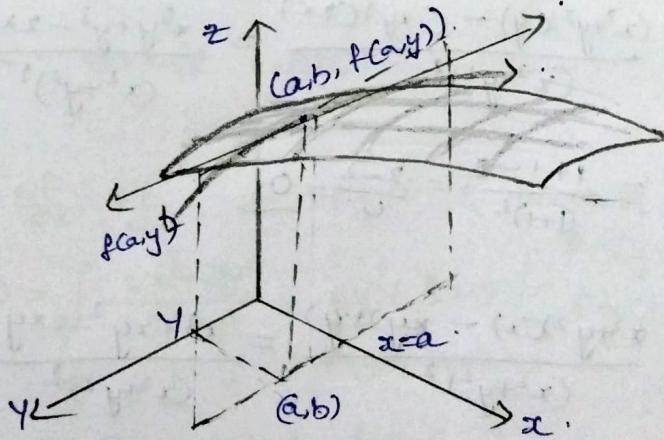


$$\frac{\partial f}{\partial x} \Big|_{(a,b)} = \frac{d}{dx} [f(x, b)].$$

slope of the tangent of $f(a, b)$. which is passing through $(a, b, f(a, b))$ in x -direction.

$$\therefore f_x(a, b) = \lim_{h \rightarrow 0} \frac{f(a+h, b) - f(a, b)}{h}.$$

* case-2 x is constant



$$\frac{\partial f}{\partial y} \Big|_{(a,b)} = \frac{d}{dy} [f(a, y)].$$

The slope of the tangent line of $f(x, y)$ which is passing through $(a, b, f(x, y))$ in y -direction.

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

* Partial derivatives for three variables:

Let $f(x, y, z)$ be a function,

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

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

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

* Find $\frac{\partial f}{\partial x}$, $\frac{\partial f}{\partial y}$, at $(0, 0)$ and $(1, 1)$

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

A) x^2+y^2 , at $(0, 1)$.

$$\Rightarrow \frac{\partial f}{\partial x} = 2x \quad \& \quad \frac{\partial f}{\partial y} = 2y$$

$$\Rightarrow \frac{\partial f}{\partial x} \Big|_{(0, 1)} = 0 \quad \& \quad \frac{\partial f}{\partial y} \Big|_{(0, 1)} = 2.$$

Now, given problem

$$\Rightarrow \frac{\partial f}{\partial x} = \frac{(x^2+y^2)(y) - (xy)(2x)}{(x^2+y^2)^2} = \frac{x^2y+y^3-2x^2y}{(x^2+y^2)^2}$$

$$\Rightarrow \frac{\partial f}{\partial x} \Big|_{(1, 1)} = \frac{1+1-2}{(1+1)^2} = \frac{2-2}{4} = 0.$$

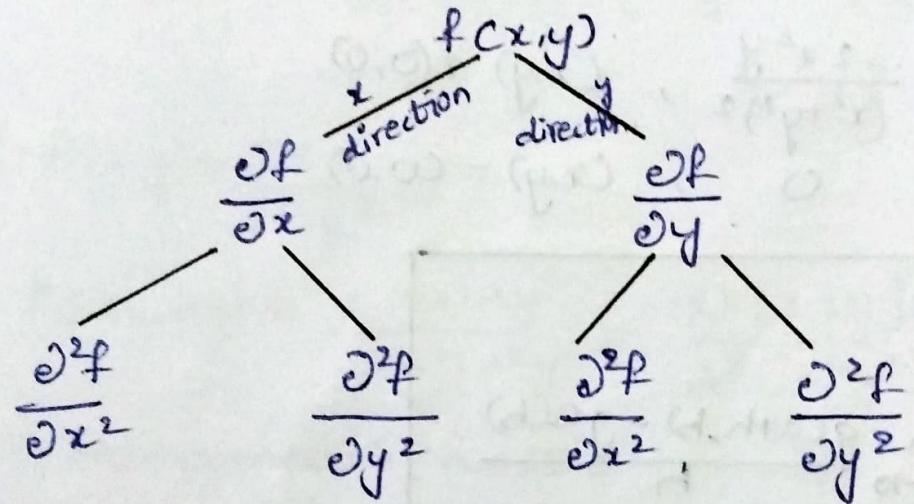
$$\frac{\partial f}{\partial y} = \frac{(x^2+y^2)(x) - (xy)(2y)}{(x^2+y^2)^2} = \frac{x^3+xy^2-2xy^2}{(x^2+y^2)^2}$$

$$\frac{\partial f}{\partial y} \Big|_{(1, 1)} = \frac{1+1-2}{2^2} = 0.$$

At $(0, 0)$

$$\frac{\partial f}{\partial x} \Big|_{(0, 0)} = 0, \quad \frac{\partial f}{\partial y} \Big|_{(0, 0)} = 0$$

* Partial derivatives [second order] .



∴ no. of partial derivatives exists = $\underline{\underline{2}}$?

* Homogeneous Functions

→ Let $f(x,y)$ is said to be Homogeneous function of degree n , if $f(\lambda x, \lambda y) = \lambda^n f(x,y)$; where $\lambda \neq 0$, $n \in \mathbb{R}$.

Ex:- $f(x,y) = xy$

$$f(\lambda x, \lambda y) = \lambda x + \lambda y = \lambda(xy) = \lambda^1 f(x,y)$$

∴ $f(x,y)$ is a Homogeneous function of degree 1:

Ex:- $f(x,y) = \sin(xy)$

$$f(\lambda x, \lambda y) = \sin(\lambda x + \lambda y) \neq \lambda \cdot \sin(xy)$$

∴ Non Homogeneous function.

* Euler's First Theory / Theorem :-

→ Let ' $f(x,y)$ ' is a homogeneous function of degree ' n ' then $x \cdot \frac{\partial f}{\partial x} + y \cdot \frac{\partial f}{\partial y} = n \cdot f(x,y)$.

Ex:- $f(x,y) = xy$.

$f(x,y)$ is a Homogeneous fun of degree 1.

Here $n=1$.

$$\therefore x \cdot \frac{\partial f}{\partial x} + y \cdot \frac{\partial f}{\partial y} = (x)(1) + (y)(1) = 1 \cdot f(x,y).$$

* Euler's theorem for n variables:

→ Let $f(x_1, x_2, \dots, x_n)$ homogeneous function of degree n

→ Then Euler's first theorem is

$$x_1 \frac{\partial f}{\partial x_1} + x_2 \frac{\partial f}{\partial x_2} + \dots + x_n \frac{\partial f}{\partial x_n} = n f(x_1, x_2, \dots, x_n)$$

→ Euler's second theorem is

$$x^2 \cdot \frac{\partial^2 f}{\partial x^2} + 2xy \cdot \frac{\partial^2 f}{\partial x \partial y} + y^2 \cdot \frac{\partial^2 f}{\partial y^2} = n(n-1) \cdot f(x, y).$$

* Euler's theorem for three variables:

→ Let $f(x, y, z)$ be three variable function which is homogeneous.

$$\textcircled{1} \quad x \cdot \frac{\partial f}{\partial x} + y \cdot \frac{\partial f}{\partial y} + z \cdot \frac{\partial f}{\partial z} = n f(x, y, z)$$

$$\textcircled{2} \quad x^2 \frac{\partial^2 f}{\partial x^2} + y^2 \frac{\partial^2 f}{\partial y^2} + z^2 \frac{\partial^2 f}{\partial z^2} + 2xy \frac{\partial^2 f}{\partial x \partial y} + 2yz \frac{\partial^2 f}{\partial y \partial z} + 2zx \frac{\partial^2 f}{\partial z \partial x} = n(n-1) \cdot f(x, y, z).$$

* Let $f(x,y), g(x,y)$ be two functions with degree m, n respectively, $m \neq 0$.

$$\text{if } h=f+g \text{ and } x \frac{\partial h}{\partial x} + y \frac{\partial h}{\partial y} = 0.$$

then show that $f(x,y) = K \cdot g(x,y)$, where 'K' be a real constant?

A) Given,

$$x \frac{\partial f}{\partial x} + y \frac{\partial f}{\partial y} = m.f \quad \rightarrow ①$$

$$x \frac{\partial g}{\partial x} + y \frac{\partial g}{\partial y} = n.g \quad \rightarrow ②$$

$$\text{given, } h(x,y) = f(x,y) + g(x,y).$$

$$\Rightarrow \frac{\partial h}{\partial x} = \frac{\partial f}{\partial x} + \frac{\partial g}{\partial x}$$

$$\Rightarrow \frac{\partial h}{\partial y} = \frac{\partial f}{\partial y} + \frac{\partial g}{\partial y}$$

$$\text{given, } x \frac{\partial h}{\partial x} + y \frac{\partial h}{\partial y} = 0.$$

$$\Rightarrow x \left(\frac{\partial f}{\partial x} + \frac{\partial g}{\partial x} \right) + y \left(\frac{\partial f}{\partial y} + \frac{\partial g}{\partial y} \right) = 0.$$

$$-(x \cdot \frac{\partial f}{\partial x} + y \cdot \frac{\partial f}{\partial y}) + (x \cdot \frac{\partial g}{\partial x} + y \cdot \frac{\partial g}{\partial y}) = 0.$$

By comparing with ① & ②

$$\Rightarrow m \cdot f(x,y) + n \cdot g(x,y) = 0.$$

$$\Rightarrow f(x,y) = -\frac{n}{m} \cdot g(x,y)$$

$$\therefore f(x,y) = k \cdot g(x,y)$$

Hence proved.

* If $u(x,y) = \cos^{-1} \left(\frac{x+y}{\sqrt{x+y}} \right)$. $0 < x+y < 1$ then

$$\text{prove that } x \frac{\partial u}{\partial x} + y \frac{\partial u}{\partial y} = -\frac{1}{2} \cot u?$$

a) Given $u(x,y) = \cos^{-1} \left(\frac{x+y}{\sqrt{x+y}} \right)$

$$\Rightarrow \cos u = \frac{x+y}{\sqrt{x+y}}$$

$$\text{let } \cos u = \frac{x+y}{\sqrt{x+y}} = f$$

$$\Rightarrow \frac{\partial f}{\partial x} = \frac{\partial}{\partial x} [\cos u] = -\sin u \frac{\partial u}{\partial x}$$

$$\Rightarrow \frac{\partial f}{\partial y} = \frac{\partial}{\partial y} [\cos u] = -\sin u \frac{\partial u}{\partial y}$$

$$\text{Now, } x \frac{\partial f}{\partial x} + y \frac{\partial f}{\partial y} = nf \quad [\because \text{First Theorem of Euler's}]$$

Here, degree is $\frac{1}{2}$.

$$\frac{\lambda x + \lambda y}{\lambda^{\frac{1}{2}} x + \lambda^{\frac{1}{2}} y} = \lambda^{\frac{1}{2}} f(x,y)$$

$$\Rightarrow x \cdot \frac{\partial f}{\partial x} + y \cdot \frac{\partial f}{\partial y} = \frac{1}{2} f$$

$$\Rightarrow x \cdot [-\sin u \frac{\partial u}{\partial x}] + y \cdot [-\sin u \frac{\partial u}{\partial y}] = \frac{1}{2} [\cos u]$$

$$\Rightarrow -\sin u [x \frac{\partial u}{\partial x} + y \frac{\partial u}{\partial y}] = \frac{1}{2} \cos u$$

$$\therefore x \frac{\partial u}{\partial x} + y \frac{\partial u}{\partial y} = -\frac{1}{2} \cot u$$

* If $w = \sin^2 u$, $u = \frac{x^2+y^2+z^2}{x+y+z}$, then prove that
 $x \frac{\partial w}{\partial x} + y \frac{\partial w}{\partial y} + z \frac{\partial w}{\partial z} = \tan w^2$

A) Given $w = \sin^2 u$

$$\Rightarrow \sin w = u$$

$$\text{Let } \sin w = u = f$$

Here degree is 1.

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

$$\begin{aligned} u(\lambda x, \lambda y, \lambda z) &= \frac{\lambda^2 x^2 + \lambda^2 y^2 + \lambda^2 z^2}{\lambda x + \lambda y + \lambda z} \\ &= \frac{\lambda^2 [x^2 + y^2 + z^2]}{\lambda [x + y + z]} = \lambda \cdot u(x, y, z). \end{aligned}$$

By Euler's first theorem,

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

$$\Rightarrow \frac{\partial f}{\partial x} = \frac{\partial}{\partial x} [\sin w] = \cos w \frac{\partial w}{\partial x}$$

$$\Rightarrow \frac{\partial f}{\partial y} = \frac{\partial}{\partial y} [\sin w] = \cos w \frac{\partial w}{\partial y}$$

$$\therefore x \cdot \frac{\partial f}{\partial x} + y \cdot \frac{\partial f}{\partial y} = n f.$$

$$\Rightarrow x \cdot \left[\cos w \frac{\partial w}{\partial x} \right] + y \left[\cos w \frac{\partial w}{\partial y} \right] = \frac{1}{n} \cdot \sin w$$

$$\Rightarrow \cos w \left[x \frac{\partial w}{\partial x} + y \frac{\partial w}{\partial y} \right] = \sin w$$

$$\therefore x \frac{\partial w}{\partial x} + y \frac{\partial w}{\partial y} = \frac{\sin w}{\cos w} = \tan w$$

Hence proved.

* Differentiability:

→ Let $f(x)$ be a function, is said to be differentiable at a point 'x', $[x \in D]$.

If when ' Δx ' is the increment in 'x' then the increment of ' $y = f(x)$ ' is ' Δy ' can be written in the form.

$$\boxed{\Delta y = A \cdot \Delta x + E \cdot \Delta x}$$

$$\text{Here, } \overset{*}{\Delta y} = f(x+\Delta x) - f(x)$$

where 'A' is independent from ' Δx ' & 'A' is 'unique' and ' $E \rightarrow 0$ ' as ' $\Delta x \rightarrow 0$ '
i.e., $\lim_{\Delta x \rightarrow 0} E = 0$.

* Show that $f(x) = x^2$ is differentiable?

A) $\Delta y = f(x+\Delta x) - f(x)$

$$= (x+\Delta x)^2 - x^2$$

$$= x^2 + (\Delta x)^2 + 2x \cdot \Delta x - x^2$$

$$= 2x \cdot \Delta x + (\Delta x)^2$$

$$= 2x \cdot \Delta x + \Delta x \cdot \Delta x$$

$$\therefore \Delta y = A \cdot \Delta x + E \cdot \Delta x$$

where $A = 2x$, $E = \Delta x$. and $E \rightarrow 0$ as $\Delta x \rightarrow 0$

$$\text{i.e. } \lim_{\Delta x \rightarrow 0} E = 0.$$

$\therefore f(x)$ is differentiable.

* Show that $f(x) = \sin x$ is differentiable?

A) $\Delta y = f(x+\Delta x) - f(x)$.

$$= \sin(x+\Delta x) - \sin x$$

$$= \sin x \cos \Delta x + \cos x \cdot \sin \Delta x - \sin x.$$

$$= \sin x (\cos \Delta x - 1) + \cos x \cdot \sin \Delta x.$$

$$= \cos x \cdot \sin \Delta x + \sin x (\cos \Delta x - 1).$$

$$\Delta y = \frac{\cos x \sin \Delta x}{\Delta x} + \frac{(\cos \Delta x - 1)}{\Delta x} \cdot \sin x \cdot \Delta x. = A \cdot \Delta x + E \cdot \Delta x.$$

where $\epsilon = \left(\frac{\cos \Delta x - 1}{\Delta x} \right) \cdot \sin x$. i.e. $\epsilon \rightarrow 0$ as $\Delta x \rightarrow 0$

and $\lim_{\Delta x \rightarrow 0} \epsilon = \lim_{\Delta x \rightarrow 0} \sin x \cdot \left(\frac{\cos \Delta x - 1}{\Delta x} \right)$

$$= \sin x \lim_{\Delta x \rightarrow 0} \left(\frac{\cos \Delta x - 1}{\Delta x} \right)$$

$$= \sin x (\infty)$$

$$= 0.$$

where $A = \cos x$.

$$\therefore \lim_{\Delta x \rightarrow 0} \frac{\sin \Delta x}{\Delta x} = 1.$$

$\therefore f(x)$ is differentiable.

* Differentiability:

→ Let $f(x)$ is said to be differentiable at x , if when given Δx is increment of x then Δy is increment in y is written in the form,

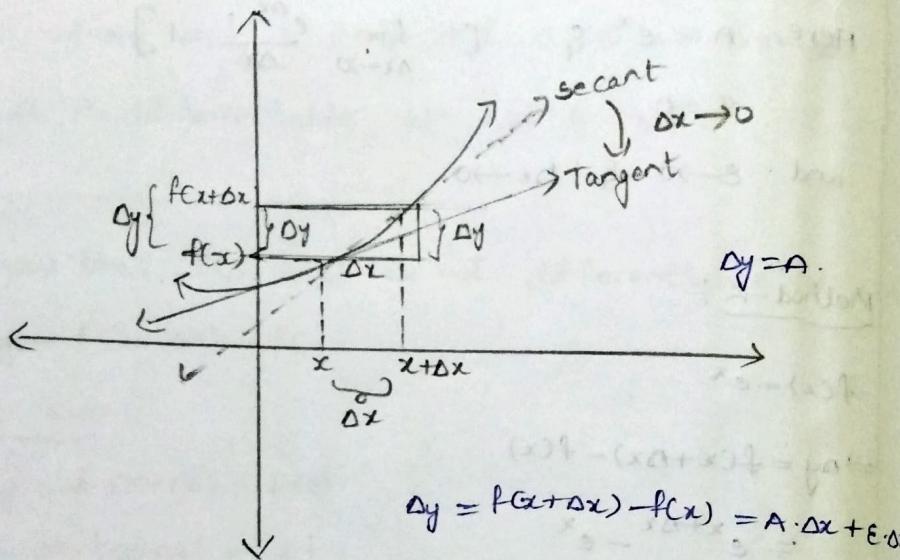
$$\boxed{\Delta y = A \cdot \Delta x + \epsilon \cdot \Delta x}$$

Here, A is independent from Δx & unique.

Here, $A \cdot \Delta x = \text{Total differentiability.} = \underline{dy}$

$$\therefore \boxed{\Delta y = dy + \epsilon \cdot \Delta x}, \quad dy = A \cdot \Delta x.$$

* Graphically (or) Geometrical Representation:



* Differentiability Test:

$$① \boxed{\Delta y = A \cdot \Delta x + \epsilon \cdot \Delta x, \quad \epsilon \rightarrow 0 \text{ as } \Delta x \rightarrow 0.}$$

$$② \boxed{f'(x) = \lim_{\Delta x \rightarrow 0} \frac{f(x + \Delta x) - f(x)}{\Delta x} \text{ exist.}}$$

③ From ①

$$\Rightarrow \Delta y = A \cdot \Delta x + \epsilon \cdot \Delta x$$

$$\Rightarrow \epsilon \cdot \Delta x = \Delta y - A \cdot \Delta x.$$

$$\Rightarrow \epsilon = \frac{\Delta y - A \cdot \Delta x}{\Delta x}.$$

We know that, $\lim_{\Delta x \rightarrow 0} \epsilon = 0$.

$$\therefore \boxed{\lim_{\Delta x \rightarrow 0} \frac{\Delta y - A \cdot \Delta x}{\Delta x} = 0.}$$

* Test the differentiability of $f(x) = 1 + 3\sqrt{(x-1)^2}$ at $x=1$?

A) 2nd rule +

$$f'(x) = \lim_{\Delta x \rightarrow 0} \frac{f(x+\Delta x) - f(x)}{\Delta x}$$

$$\Rightarrow \lim_{\Delta x \rightarrow 0} \frac{1 + 3\sqrt{(x+\Delta x-1)^2} - 1 - 3\sqrt{(x-1)^2}}{\Delta x}$$

$$\Rightarrow \lim_{\Delta x \rightarrow 0} \frac{((\Delta x)^2)^{1/3}}{\Delta x}$$

$$\Rightarrow \lim_{\Delta x \rightarrow 0} \frac{(\Delta x)^{2/3}}{\Delta x} = \lim_{\Delta x \rightarrow 0} \frac{1}{(\Delta x)^{1/3}} = \infty$$

∴ Limit does not exist

∴ Derivative does not exist.

* Saragente :-

By 3rd rule +

$$\Rightarrow \lim_{\Delta x \rightarrow 0} \frac{\Delta y - A \cdot \Delta x}{\Delta x}$$

$$\Rightarrow \lim_{\Delta x \rightarrow 0} \frac{[A \cdot \Delta x + \epsilon \Delta x] - A \Delta x}{\Delta x} \quad (\text{or})$$

$$\Rightarrow \lim_{\Delta x \rightarrow 0} \frac{f[(1+\Delta x)] - f(1)}{\Delta x}$$

$$\Rightarrow \lim_{\Delta x \rightarrow 0} \frac{(1 + 3\sqrt{(\Delta x)^2} - 1) - A \Delta x}{\Delta x}$$

$$\Rightarrow \lim_{\Delta x \rightarrow 0} \frac{(\Delta x)^{2/3} - A \cdot \Delta x}{\Delta x}$$

$$\Rightarrow \lim_{\Delta x \rightarrow 0} \frac{\Delta x^{2/3}}{\Delta x} - \lim_{\Delta x \rightarrow 0} A$$

$$\Rightarrow \lim_{\Delta x \rightarrow 0} \frac{1}{(\Delta x)^{1/3}} - A$$

∴ $\lim_{\Delta x \rightarrow 0} \frac{1}{(\Delta x)^{1/3}}$ does not exist.

Since $\lim_{\Delta x \rightarrow 0} \frac{\Delta y - A \Delta x}{\Delta x} \neq 0$.

∴ $f(x)$ is not differentiable at $x=1$.

Differentiability for two variables:

→ Let ' $f(x,y)$ ' be a two-variable function is said to be differentiable at ' (x,y) '.

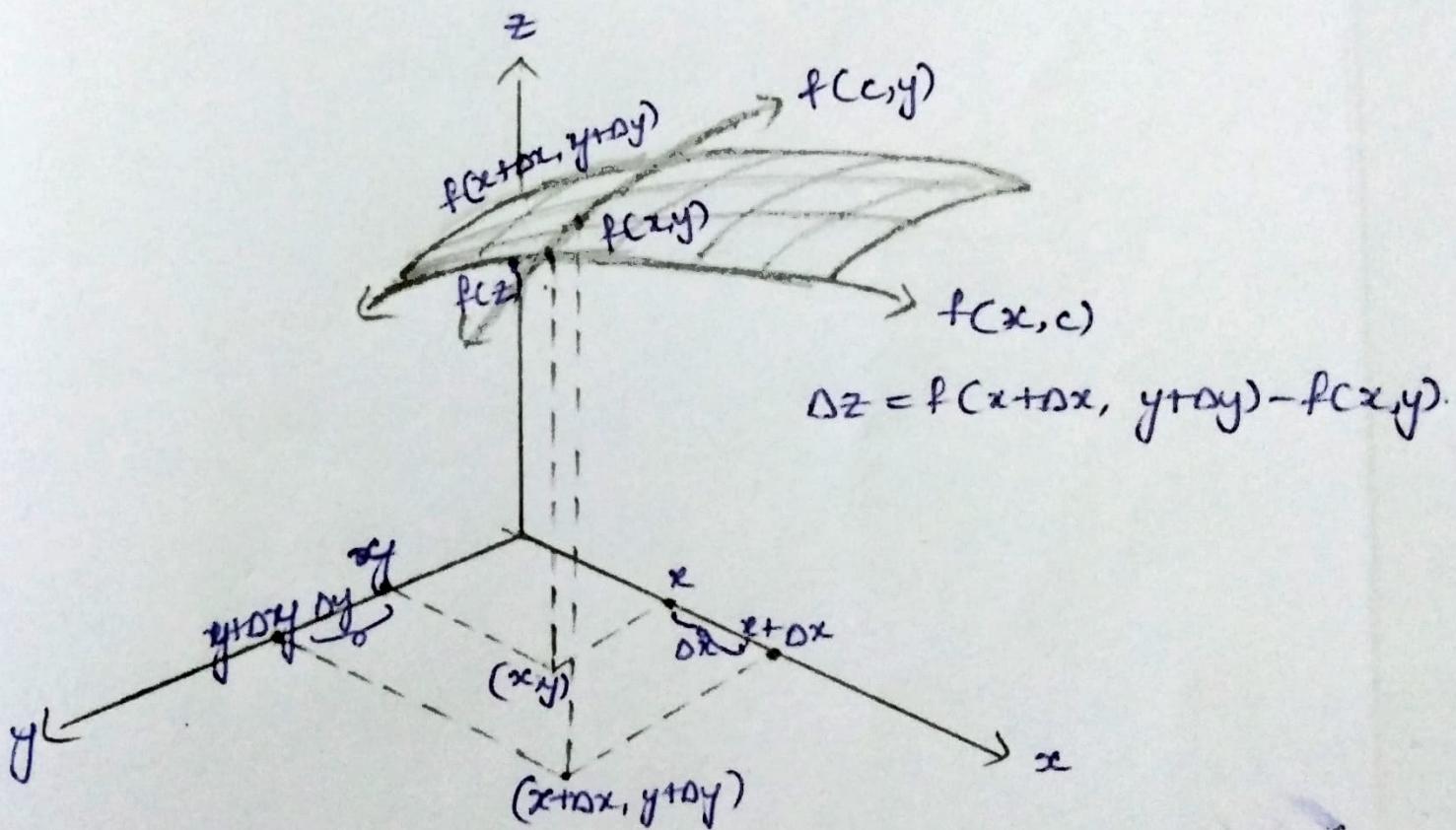
If given increment int 'x' and 'y' are ' Δx ', ' Δy ' respectively, then increment in 'z' is ' Δz ' can be written in the form of

$$\Delta z = A \cdot \Delta x + B \cdot \Delta y + \varepsilon_1 \Delta x + \varepsilon_2 \Delta y$$

where ' $\epsilon_1, \epsilon_2 \rightarrow 0$ ' as ' $\Delta x, \Delta y \rightarrow 0$ '

& 'A,B' are 'independent' from ' α_1 ' & ' α_2 '
 & 'A,B' are 'unique.'

* Geometrical Representation :-

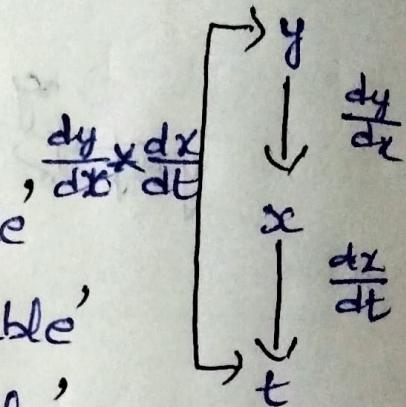


* chain Rule:-

→ Let $y = f(x)$ be a 'differentiable function',
 $x = \phi(t)$ is a 'differentiable function' then the
composite function $y = f(\phi(t))$ is also a 'differentiable
function'.

$$\boxed{\frac{dy}{dt} = \frac{dy}{dx} \cdot \frac{dx}{dt}}$$

Here, 'y' is 'dependent variable'
't' is 'independent variable'
'x' is 'intermediate variable'

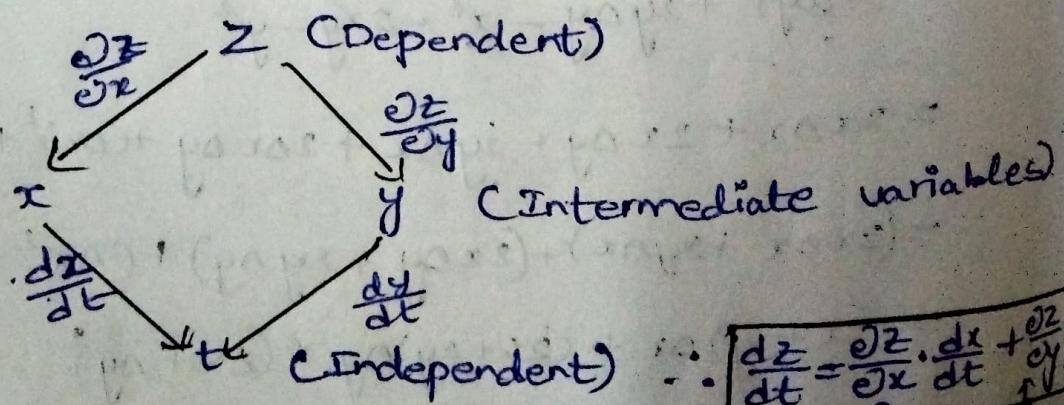


* chain rule for two variables :-

→ Let $z = f(x, y)$ has continuous first order partial derivatives and $x = \phi(t)$ and $y = \psi(t)$ are two differentiable functions in 't'.

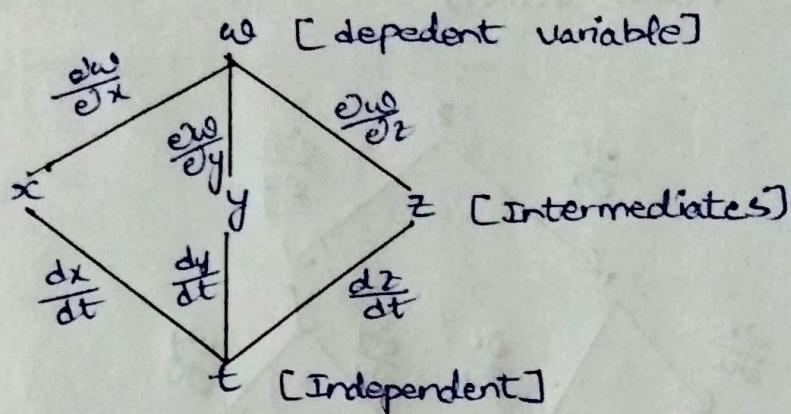
The composite function

$$\boxed{z = f(\phi(t), \psi(t))}$$



* Chain Rule for Three variables

Let $w = f(x, y, z)$ be a function which has F.O.P.D. and $x = \phi(t)$, $y = \psi(t)$ and $z = \eta(t)$ then the composite function is $w = f(\phi(t), \psi(t), \eta(t))$.



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

$$\Rightarrow \frac{dw}{dt} = f_x \cdot x'(t) + f_y \cdot y'(t) + f_z \cdot z'(t).$$

* Chain rule for 'n' variables:

Let $z = f(x_1, x_2, \dots, x_n)$ be a n -variable function which has first order partial derivatives $f_{x_1}, f_{x_2}, \dots, f_{x_n}$ exists.

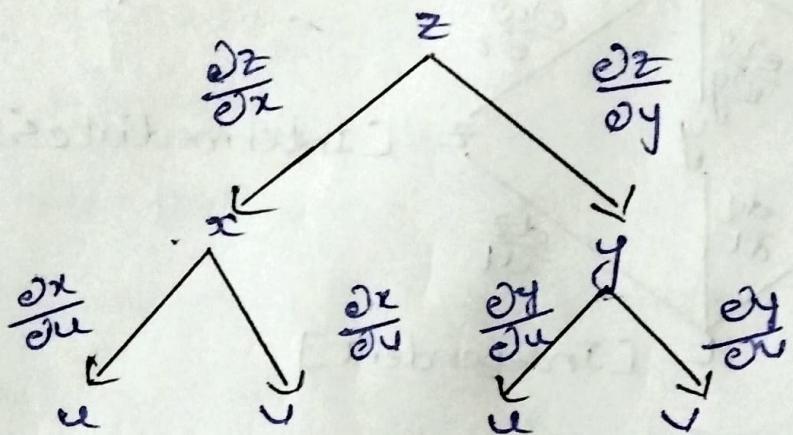
Let $x_1 = \phi_1(t), x_2 = \phi_2(t), \dots, x_n = \phi_n(t)$ are differentiable functions.

Then the derivative of $z = f(\phi_1(t), \phi_2(t), \phi_3(t), \dots, \phi_n(t))$.

$$\therefore \frac{dz}{dt} = \sum_{i=1}^n \frac{\partial z}{\partial x_i} \cdot \frac{dx_i}{dt}$$

* chain rule for two independent & two intermediate variables

→ Let $z = f(x, y)$ has continuous first order partial derivatives and $x = \phi(u, v)$, $y = \psi(u, v)$ are two differentiable functions in u, v . Then composite function is

$$z = f(\phi(u, v), \psi(u, v))$$


$$\Rightarrow \frac{\partial z}{\partial u} = \frac{\partial z}{\partial x} \cdot \frac{\partial x}{\partial u} + \frac{\partial z}{\partial y} \cdot \frac{\partial y}{\partial u}$$

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

Note :-

→ For ' n ' independent variables and ' m ' intermediate variables, ' n ' partial derivatives will form.