

Chapter 13

Partial Derivatives

Thomas' Calculus, 14e in SI Units

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Section 13.1

Functions of Several Variables

DEFINITIONS

Suppose D is a set of n -tuples of real numbers (x_1, x_2, \dots, x_n) . A **real-valued function** f on D is a rule that assigns a unique (single) real number

$$w = f(x_1, x_2, \dots, x_n)$$

to each element in D . The set D is the function's **domain**. The set of w -values taken on by f is the function's **range**. The symbol w is the **dependent variable** of f , and f is said to be a function of the n **independent variables** x_1 to x_n . We also call the x_j 's the function's **input variables** and call w the function's **output variable**.

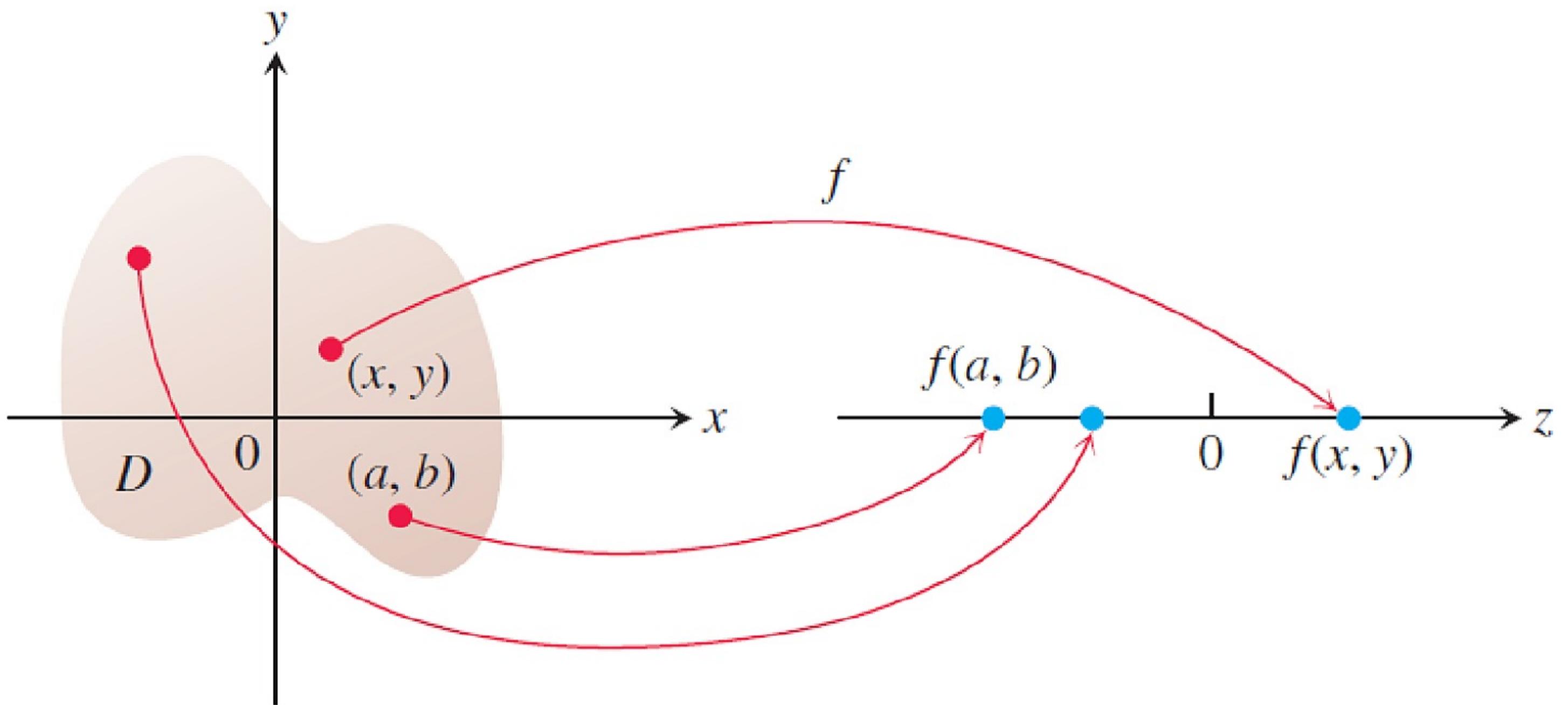
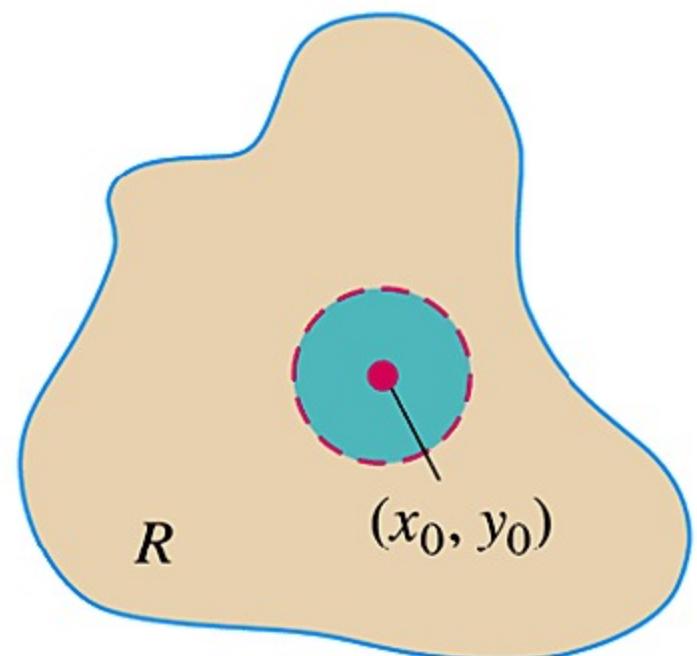


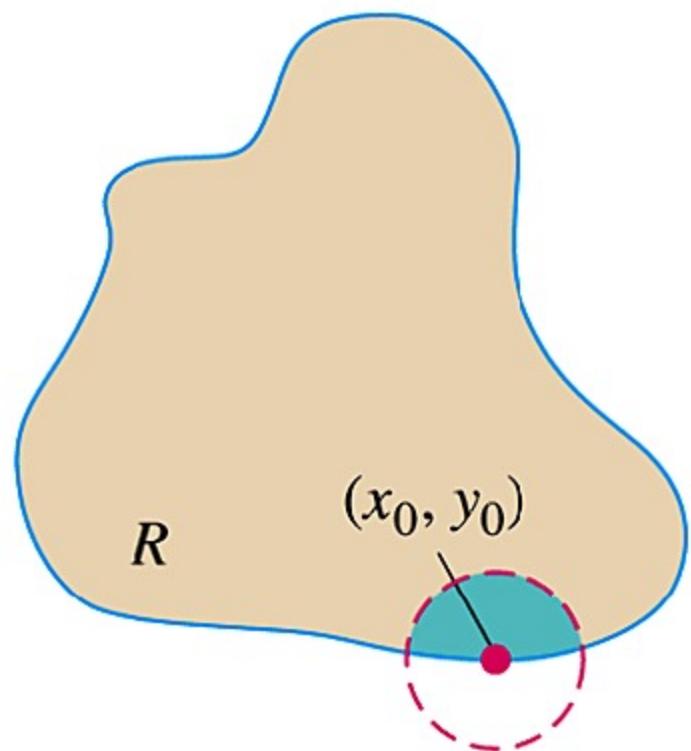
FIGURE 13.1 An arrow diagram for the function $z = f(x, y)$.

DEFINITIONS A point (x_0, y_0) in a region (set) R in the xy -plane is an **interior point** of R if it is the center of a disk of positive radius that lies entirely in R (Figure 13.2). A point (x_0, y_0) is a **boundary point** of R if every disk centered at (x_0, y_0) contains points that lie outside of R as well as points that lie in R . (The boundary point itself need not belong to R .)

The interior points of a region, as a set, make up the **interior** of the region. The region's boundary points make up its **boundary**. A region is **open** if it consists entirely of interior points. A region is **closed** if it contains all its boundary points (Figure 13.3).

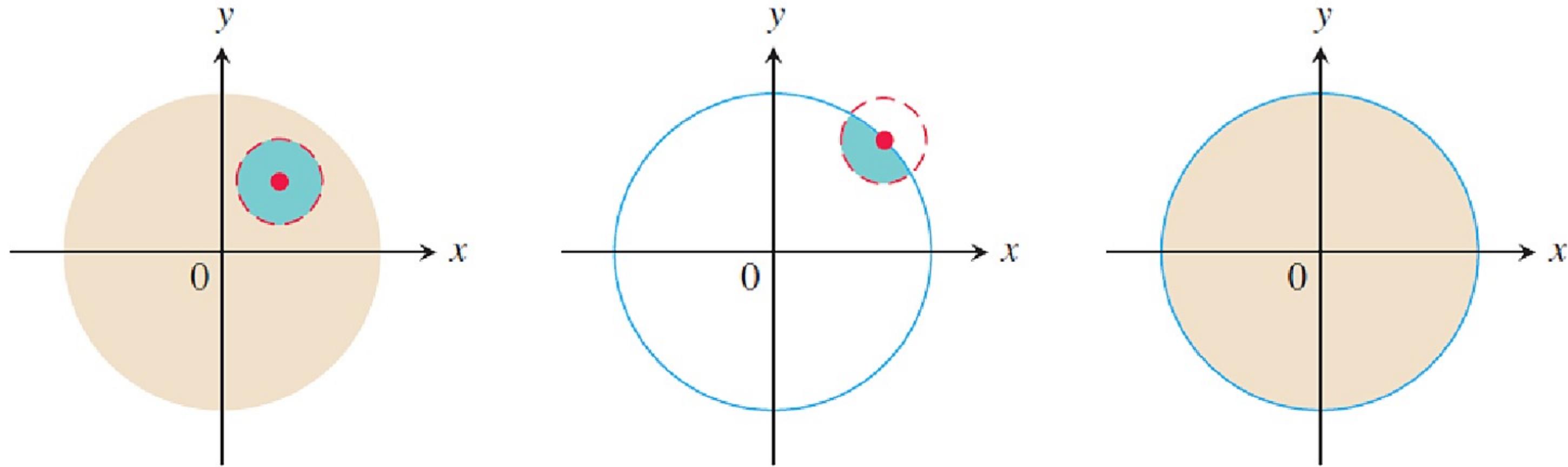


(a) Interior point



(b) Boundary point

FIGURE 13.2 Interior points and boundary points of a plane region R . An interior point is necessarily a point of R . A boundary point of R need not belong to R .



$\{(x, y) \mid x^2 + y^2 < 1\}$
Open unit disk.
Every point an
interior point.

$\{(x, y) \mid x^2 + y^2 = 1\}$
Boundary of unit
disk. (The unit
circle.)

$\{(x, y) \mid x^2 + y^2 \leq 1\}$
Closed unit disk.
Contains all
boundary points.

FIGURE 13.3 Interior points and boundary points of the unit disk in the plane.

DEFINITIONS A region in the plane is **bounded** if it lies inside a disk of fixed radius. A region is **unbounded** if it is not bounded.

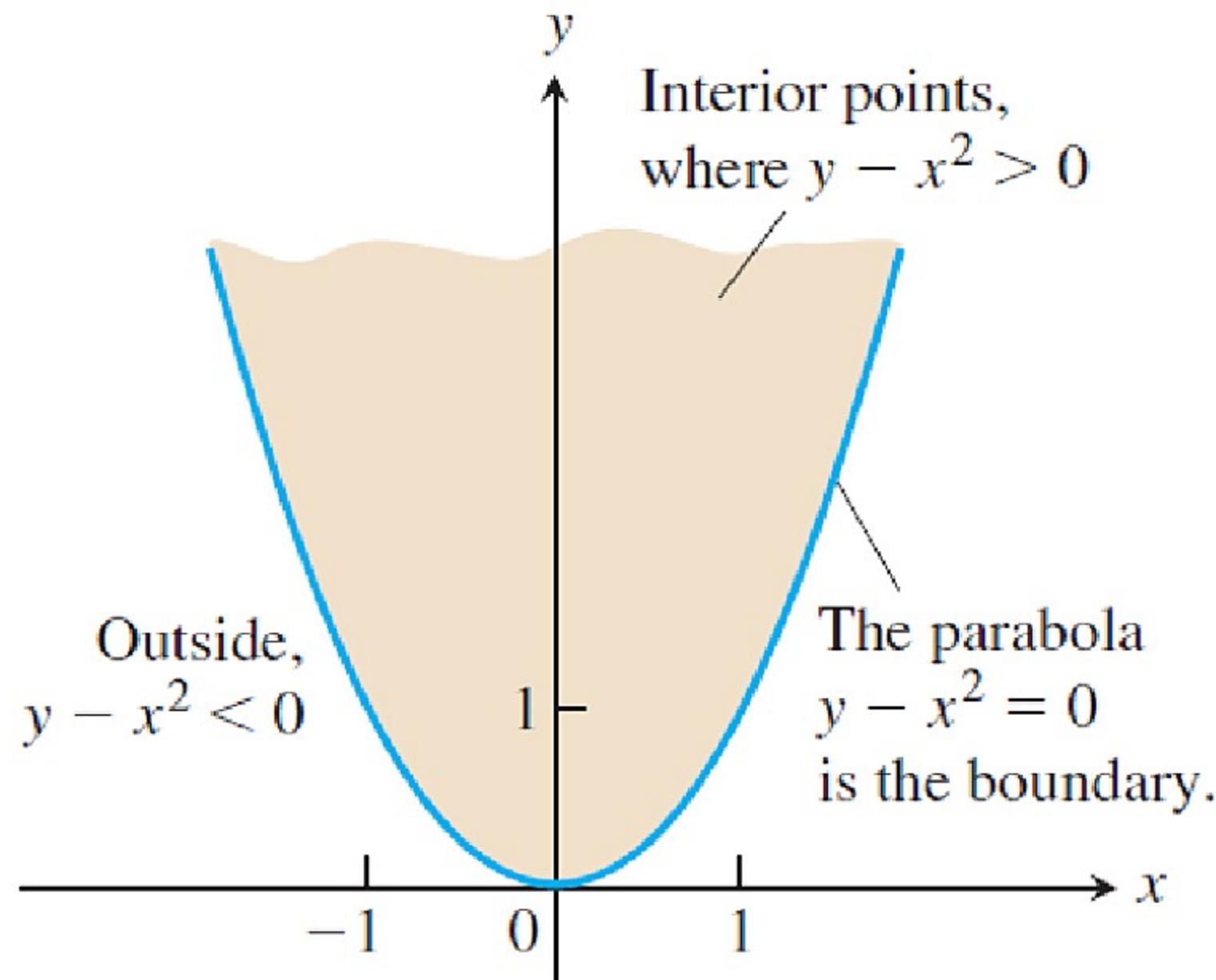


FIGURE 13.4 The domain of $f(x, y)$ in Example 2 consists of the shaded region and its bounding parabola.

DEFINITIONS The set of points in the plane where a function $f(x, y)$ has a constant value $f(x, y) = c$ is called a **level curve** of f . The set of all points $(x, y, f(x, y))$ in space, for (x, y) in the domain of f , is called the **graph** of f . The graph of f is also called the **surface** $z = f(x, y)$.

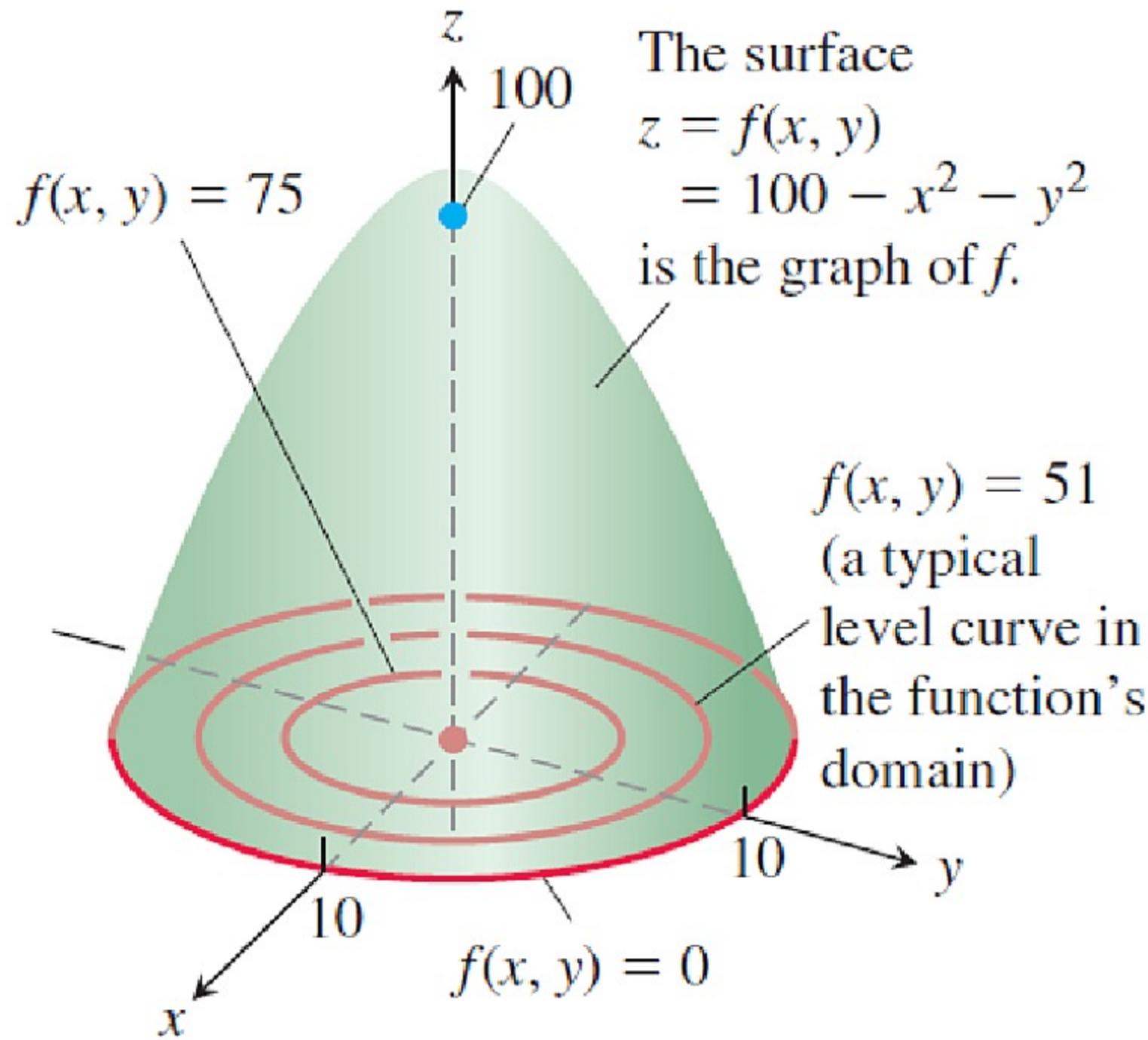
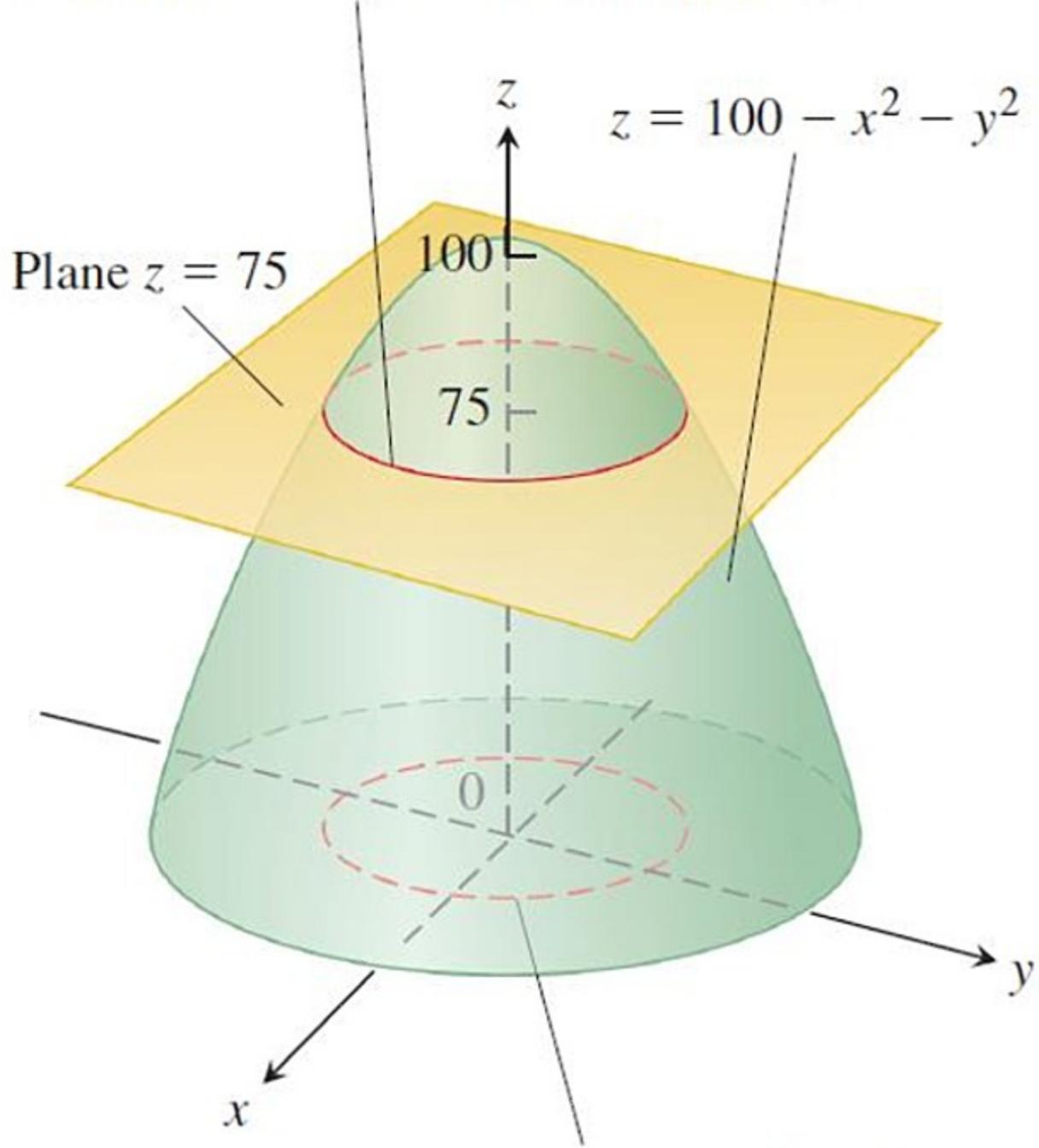


FIGURE 13.5 The graph and selected level curves of the function $f(x, y)$ in Example 3. The level curves lie in the xy -plane, which is the domain of the function $f(x, y)$.

The contour curve $f(x, y) = 100 - x^2 - y^2 = 75$ is the circle $x^2 + y^2 = 25$ in the plane $z = 75$.



The level curve $f(x, y) = 100 - x^2 - y^2 = 75$ is the circle $x^2 + y^2 = 25$ in the xy -plane.

FIGURE 13.6 A plane $z = c$ parallel to the xy -plane intersecting a surface $z = f(x, y)$ produces a contour curve.

DEFINITION The set of points (x, y, z) in space where a function of three independent variables has a constant value $f(x, y, z) = c$ is called a **level surface** of f .

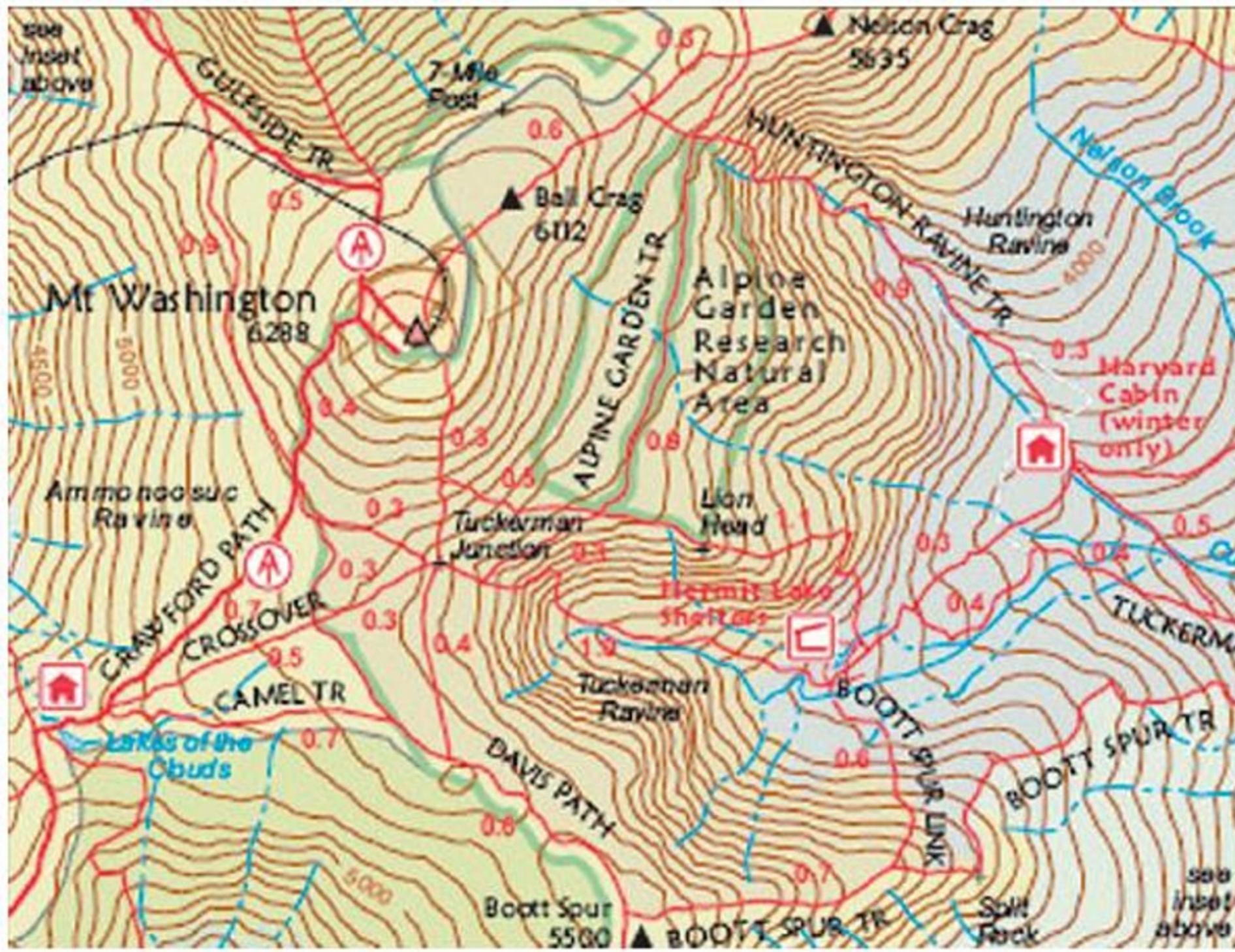


FIGURE 13.7 Contours on Mt. Washington in New Hampshire. (Reprinted by permission of the Appalachian Mountain Club.)

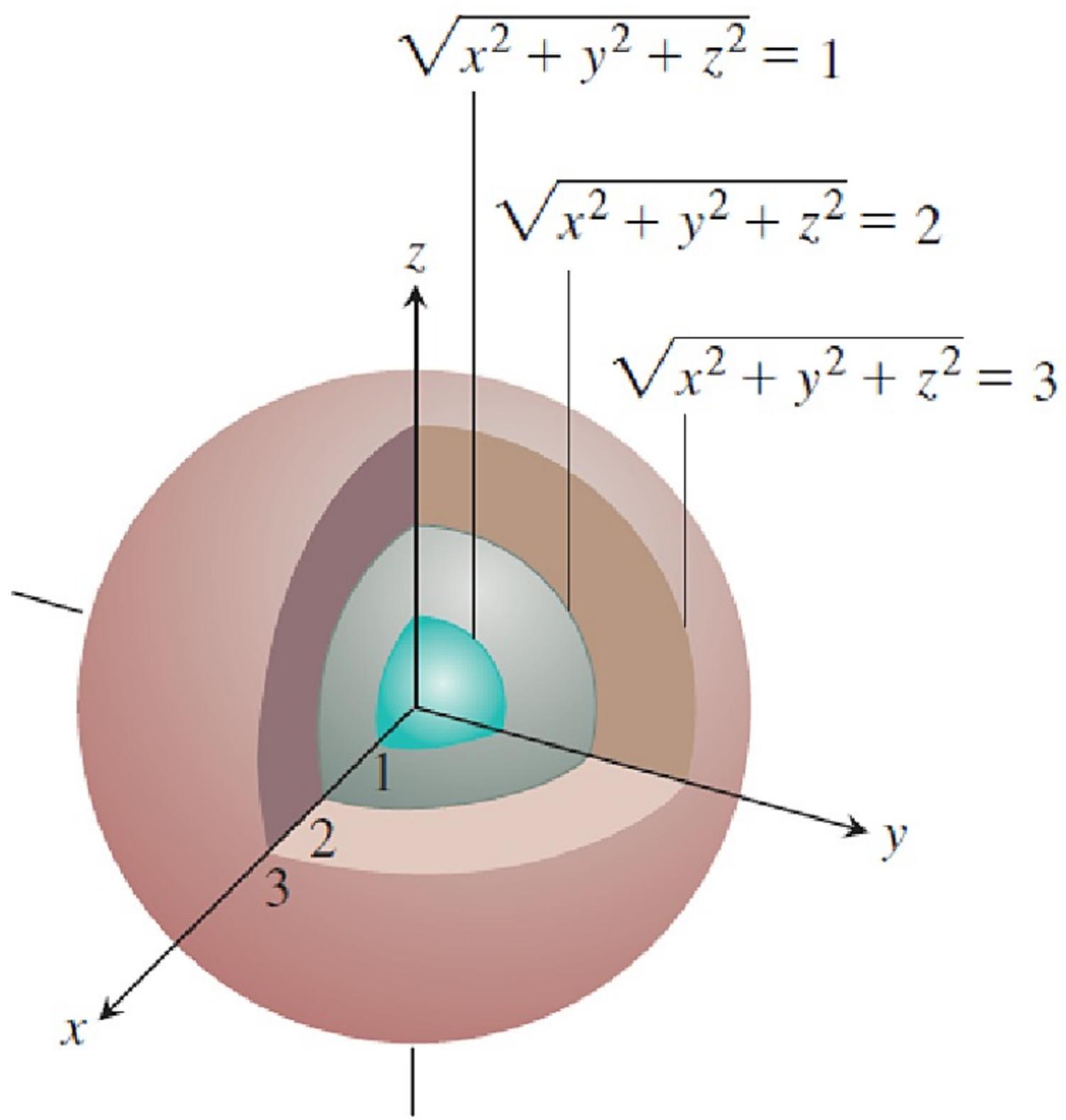
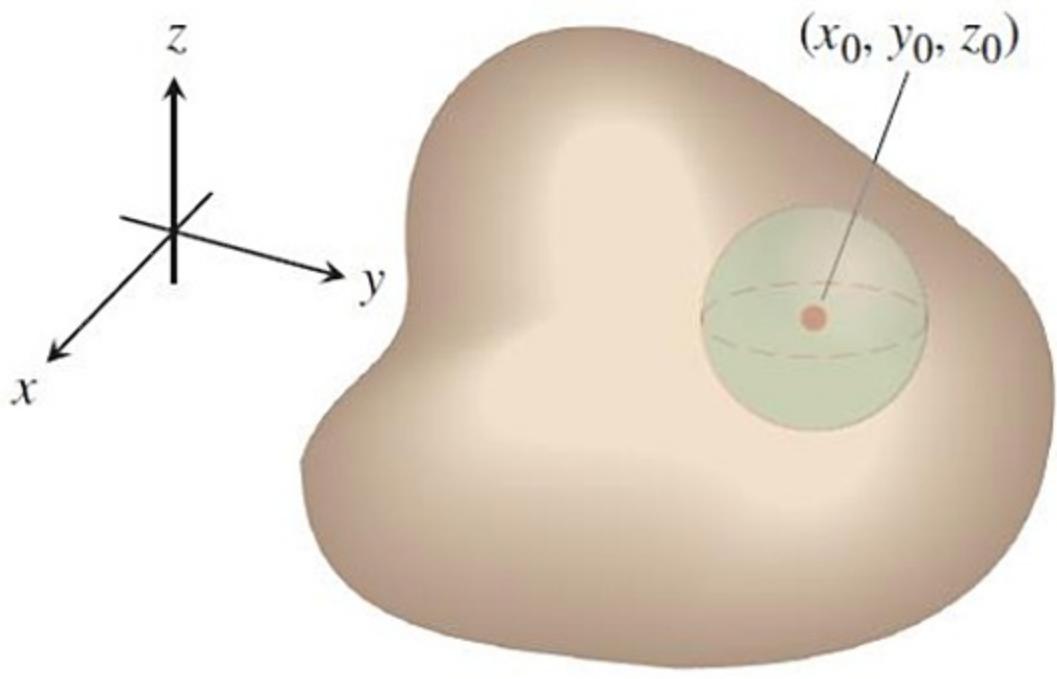


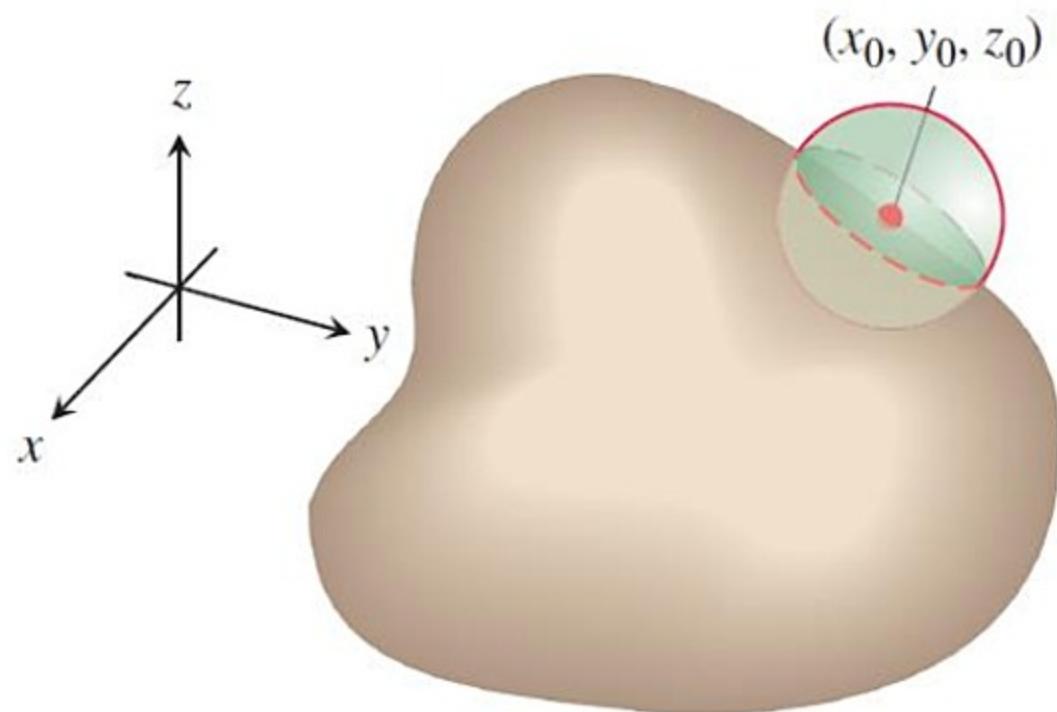
FIGURE 13.8 The level surfaces of $f(x, y, z) = \sqrt{x^2 + y^2 + z^2}$ are concentric spheres (Example 4).

DEFINITIONS A point (x_0, y_0, z_0) in a region R in space is an **interior point** of R if it is the center of a solid ball that lies entirely in R (Figure 13.9a). A point (x_0, y_0, z_0) is a **boundary point** of R if every solid ball centered at (x_0, y_0, z_0) contains points that lie outside of R as well as points that lie inside R (Figure 13.9b). The **interior** of R is the set of interior points of R . The **boundary** of R is the set of boundary points of R .

A region is **open** if it consists entirely of interior points. A region is **closed** if it contains its entire boundary.



(a) Interior point



(b) Boundary point

FIGURE 13.9 Interior points and boundary points of a region in space. As with regions in the plane, a boundary point need not belong to the space region R .

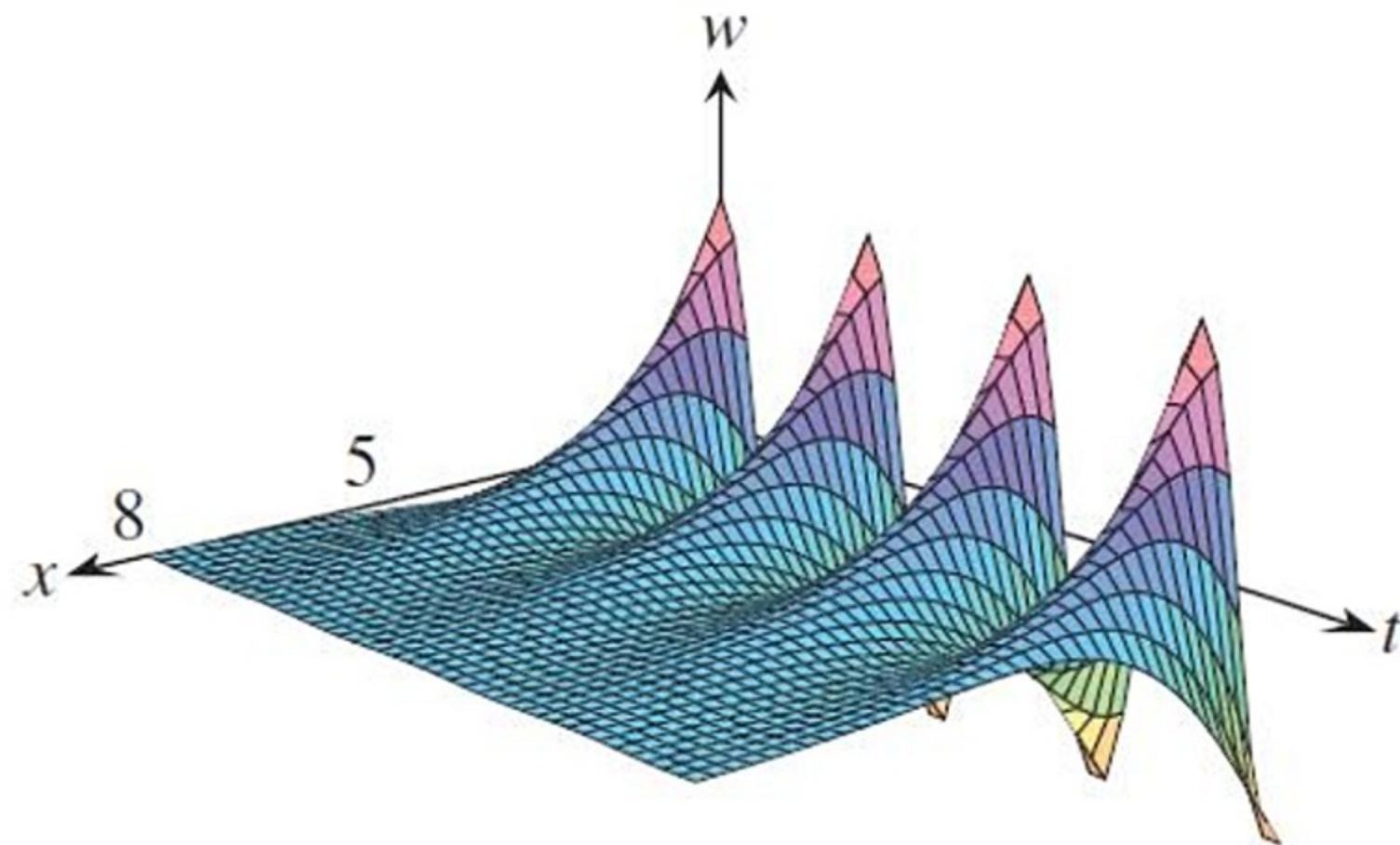


FIGURE 13.10 This graph shows the seasonal variation of the temperature below ground as a fraction of surface temperature (Example 5).

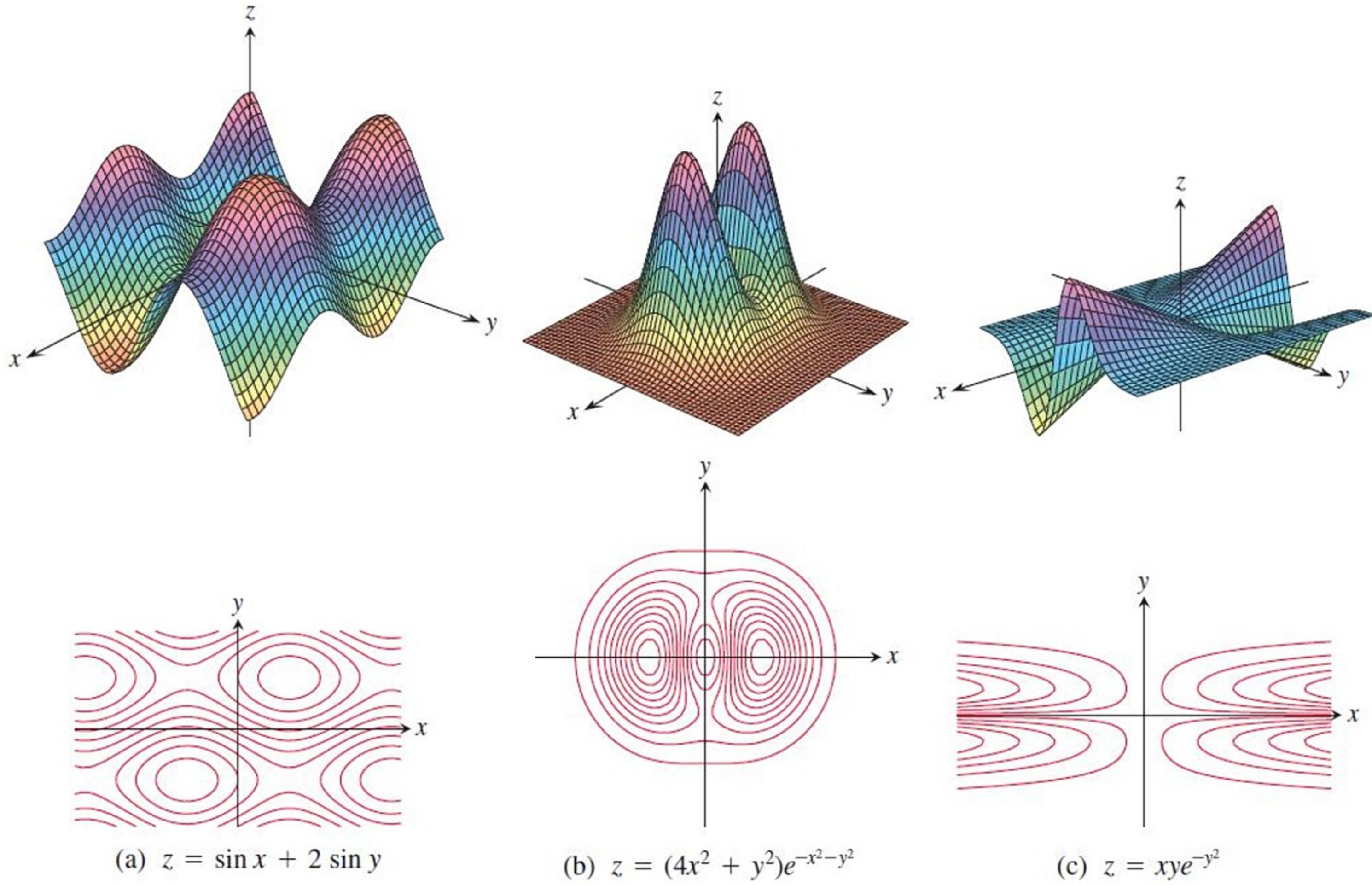


FIGURE 13.11 Computer-generated graphs and level curves of typical functions of two variables.

Section 13.2

Limits and Continuity in Higher Dimensions

Thomas' Calculus, 14e in SI Units

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DEFINITION We say that a function $f(x, y)$ approaches the **limit L** as (x, y) approaches (x_0, y_0) , and write

$$\lim_{(x, y) \rightarrow (x_0, y_0)} f(x, y) = L$$

if, for every number $\varepsilon > 0$, there exists a corresponding number $\delta > 0$ such that for all (x, y) in the domain of f ,

$$|f(x, y) - L| < \varepsilon \quad \text{whenever} \quad 0 < \sqrt{(x - x_0)^2 + (y - y_0)^2} < \delta.$$

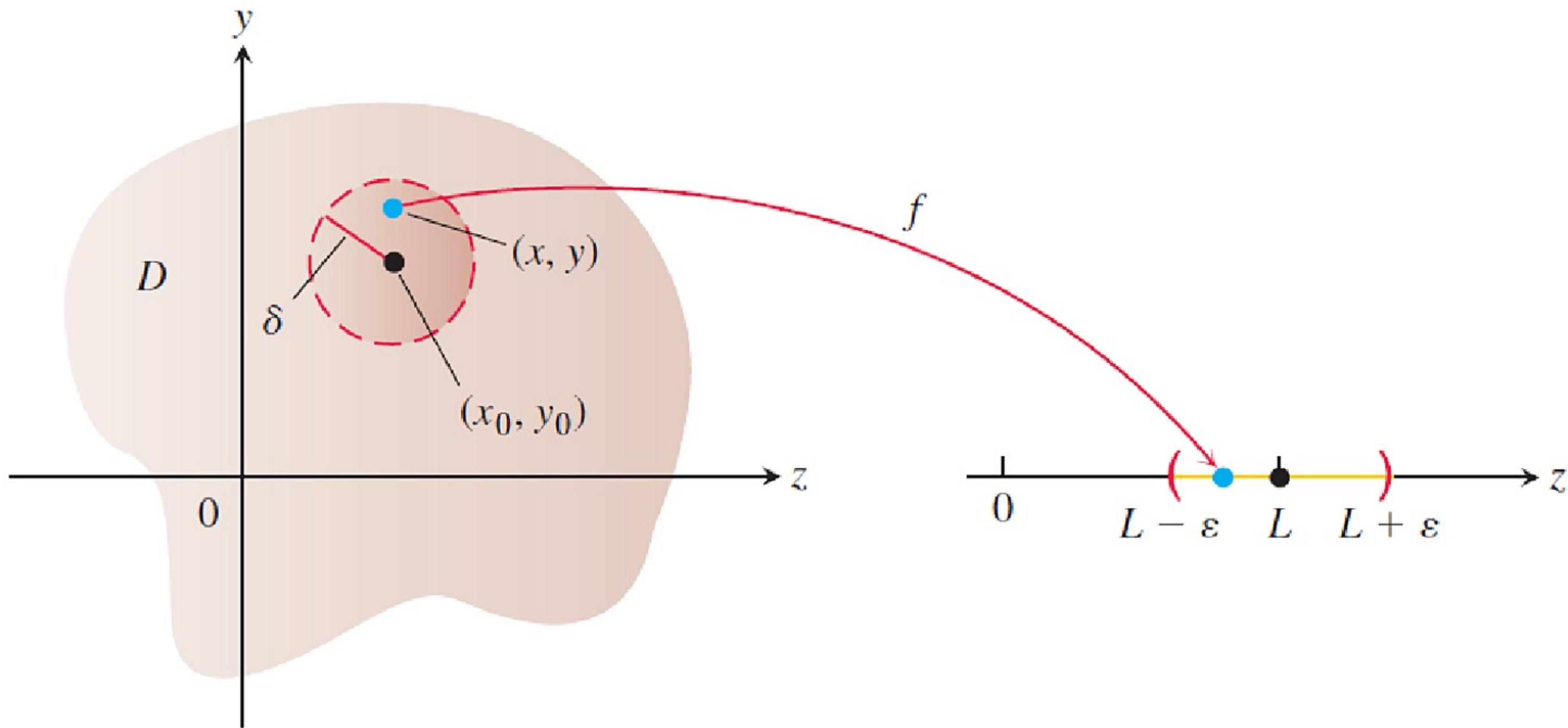


FIGURE 13.12 In the limit definition, δ is the radius of a disk centered at (x_0, y_0) . For all points (x, y) within this disk, the function values $f(x, y)$ lie inside the corresponding interval $(L - \varepsilon, L + \varepsilon)$.

THEOREM 1—Properties of Limits of Functions of Two Variables

The following rules hold if L , M , and k are real numbers and

$$\lim_{(x,y) \rightarrow (x_0, y_0)} f(x, y) = L \quad \text{and} \quad \lim_{(x,y) \rightarrow (x_0, y_0)} g(x, y) = M.$$

1. Sum Rule:

$$\lim_{(x,y) \rightarrow (x_0, y_0)} (f(x, y) + g(x, y)) = L + M$$

2. Difference Rule:

$$\lim_{(x,y) \rightarrow (x_0, y_0)} (f(x, y) - g(x, y)) = L - M$$

3. Constant Multiple Rule:

$$\lim_{(x,y) \rightarrow (x_0, y_0)} kf(x, y) = kL \quad (\text{any number } k)$$

4. Product Rule:

$$\lim_{(x,y) \rightarrow (x_0, y_0)} (f(x, y) \cdot g(x, y)) = L \cdot M$$

5. Quotient Rule:

$$\lim_{(x,y) \rightarrow (x_0, y_0)} \frac{f(x, y)}{g(x, y)} = \frac{L}{M}, \quad M \neq 0$$

6. Power Rule:

$$\lim_{(x,y) \rightarrow (x_0, y_0)} [f(x, y)]^n = L^n, \quad n \text{ a positive integer}$$

7. Root Rule:

$$\lim_{(x,y) \rightarrow (x_0, y_0)} \sqrt[n]{f(x, y)} = \sqrt[n]{L} = L^{1/n},$$

n a positive integer, and if n is even, we assume that $L > 0$.

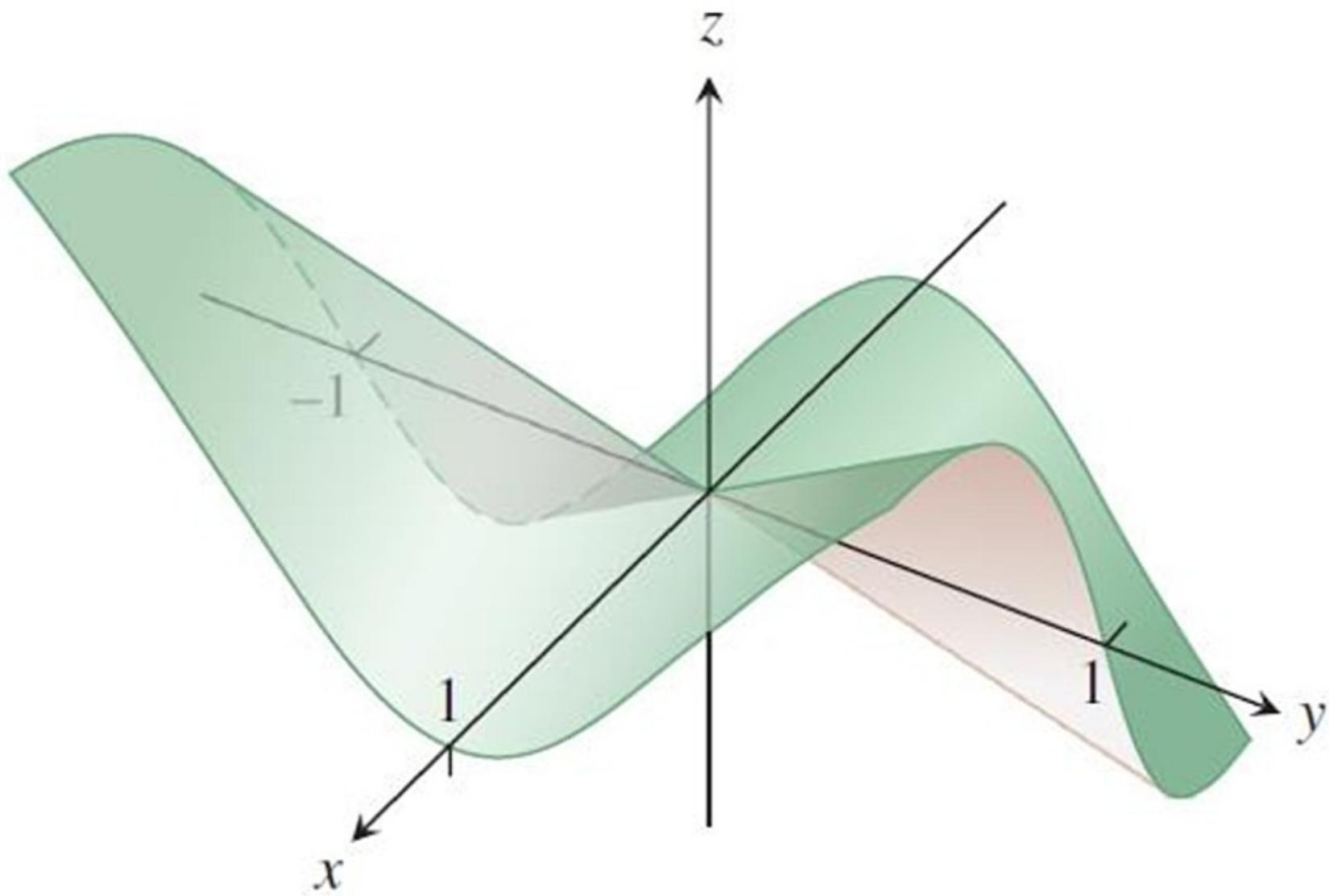
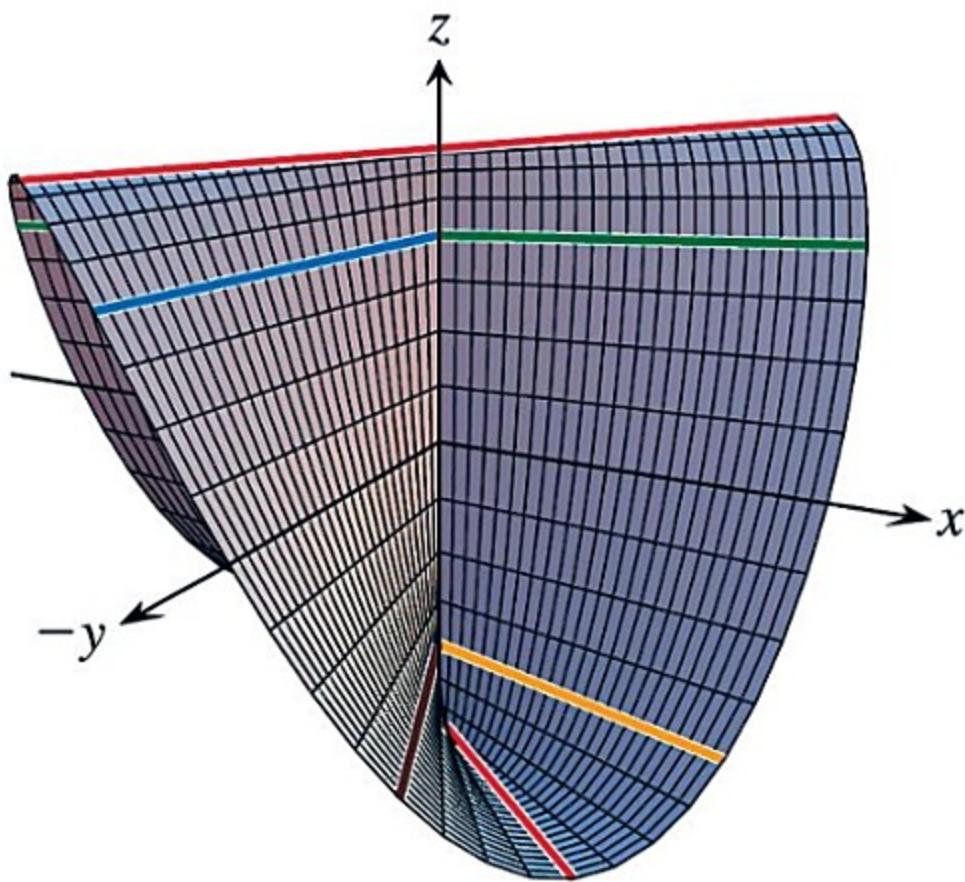


FIGURE 13.13 The surface graph shows the limit of the function in Example 3 must be 0, if it exists.

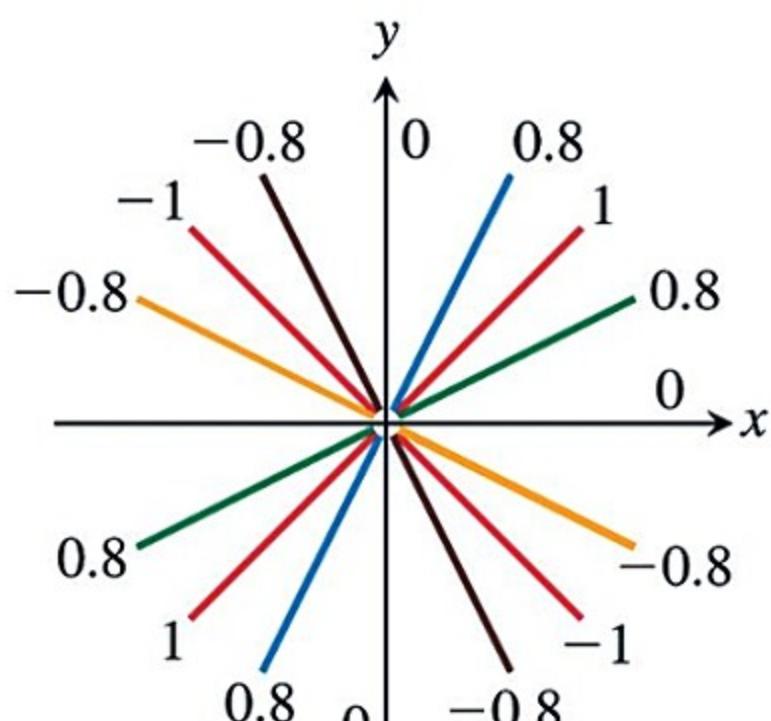
DEFINITION A function $f(x, y)$ is **continuous at the point (x_0, y_0)** if

1. f is defined at (x_0, y_0) ,
2. $\lim_{(x, y) \rightarrow (x_0, y_0)} f(x, y)$ exists,
3. $\lim_{(x, y) \rightarrow (x_0, y_0)} f(x, y) = f(x_0, y_0)$.

A function is **continuous** if it is continuous at every point of its domain.



(a)



(b)

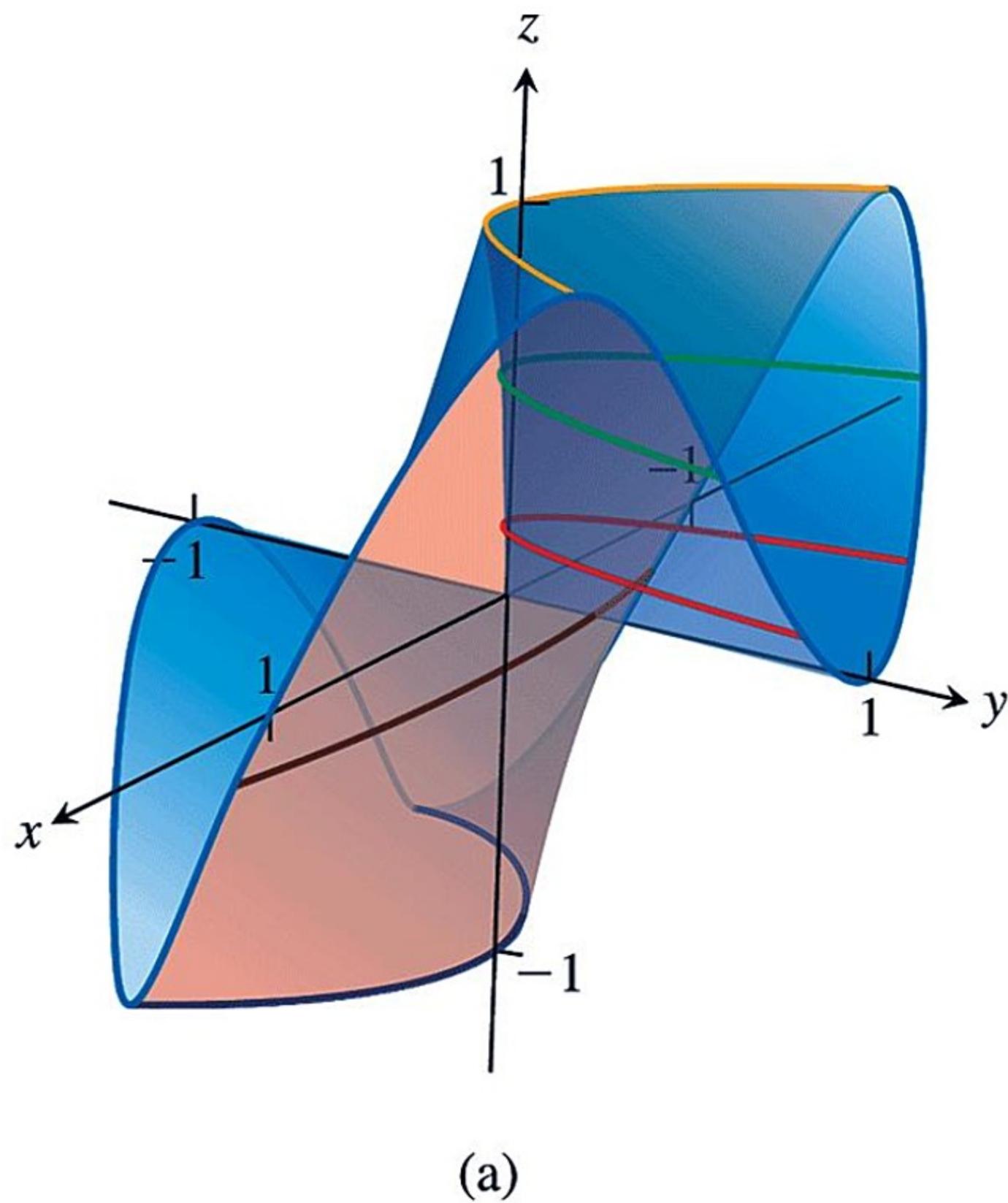
FIGURE 13.14 (a) The graph of

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

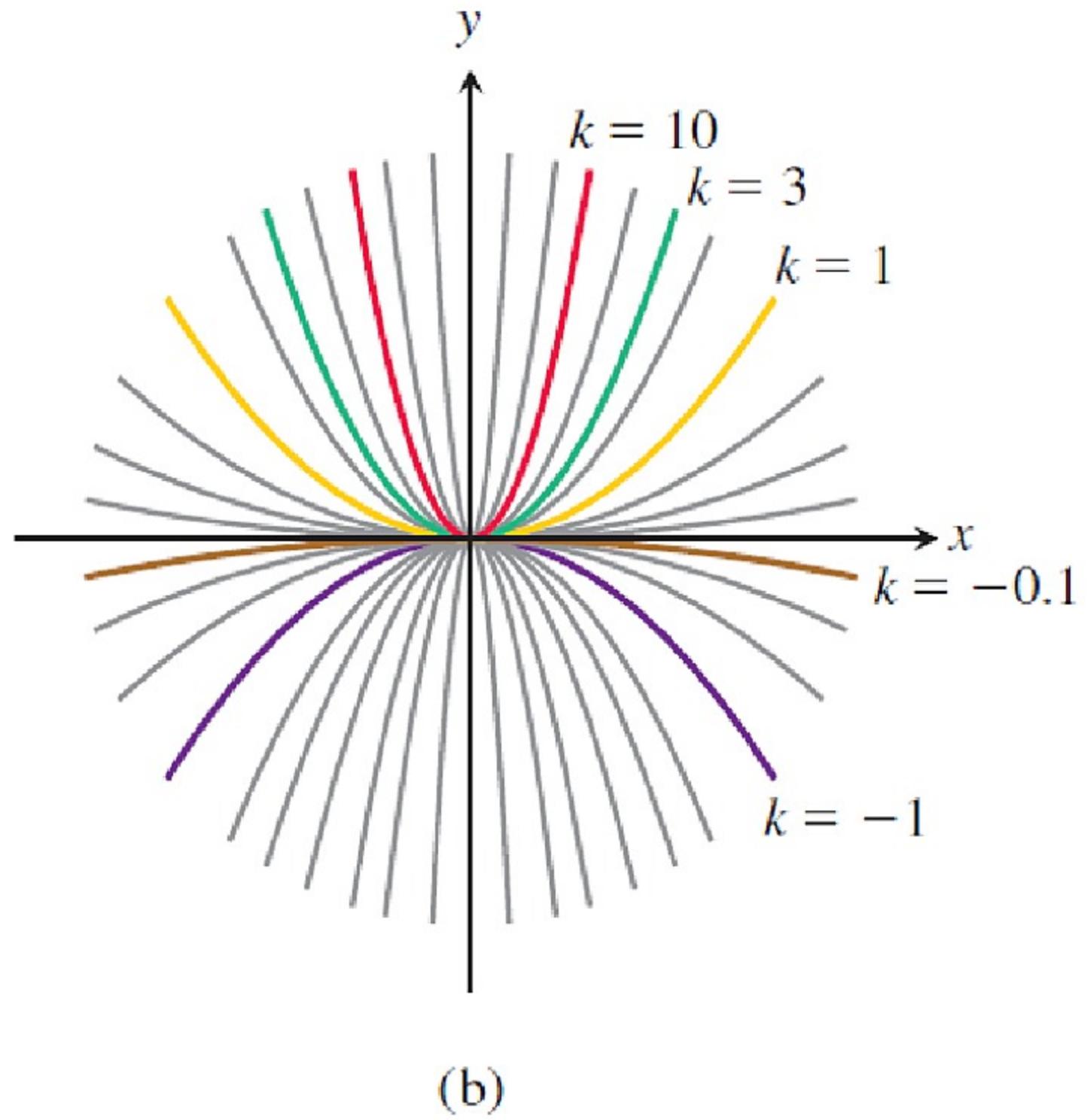
The function is continuous at every point except the origin. (b) The values of f are different constants along each line $y = mx, x \neq 0$ (Example 5).

Two-Path Test for Nonexistence of a Limit

If a function $f(x, y)$ has different limits along two different paths in the domain of f as (x, y) approaches (x_0, y_0) , then $\lim_{(x, y) \rightarrow (x_0, y_0)} f(x, y)$ does not exist.



(a)



(b)

FIGURE 13.15 (a) The graph of $f(x, y) = 2x^2y/(x^4 + y^2)$. (b) Along each path $y = kx^2$ the value of f is constant, but varies with k (Example 6).

Having the same limit along all straight lines approaching (x_0, y_0) does not imply a limit exists at (x_0, y_0) .

Continuity of Composites

If f is continuous at (x_0, y_0) and g is a single-variable function continuous at $f(x_0, y_0)$, then the composite function $h = g \circ f$ defined by $h(x, y) = g(f(x, y))$ is continuous at (x_0, y_0) .

Functions of More Than Two Variables

The definitions of limit and continuity for functions of two variables and the conclusions about limits and continuity for sums, products, quotients, powers, and composites all extend to functions of three or more variables. Functions like

$$\ln(x + y + z) \quad \text{and} \quad \frac{y \sin z}{x - 1}$$

are continuous throughout their domains, and limits like

$$\lim_{P \rightarrow (1,0,-1)} \frac{e^{x+z}}{z^2 + \cos \sqrt{xy}} = \frac{e^{1-1}}{(-1)^2 + \cos 0} = \frac{1}{2},$$

where P denotes the point (x, y, z) , may be found by direct substitution.

Section 13.3

Partial Derivatives

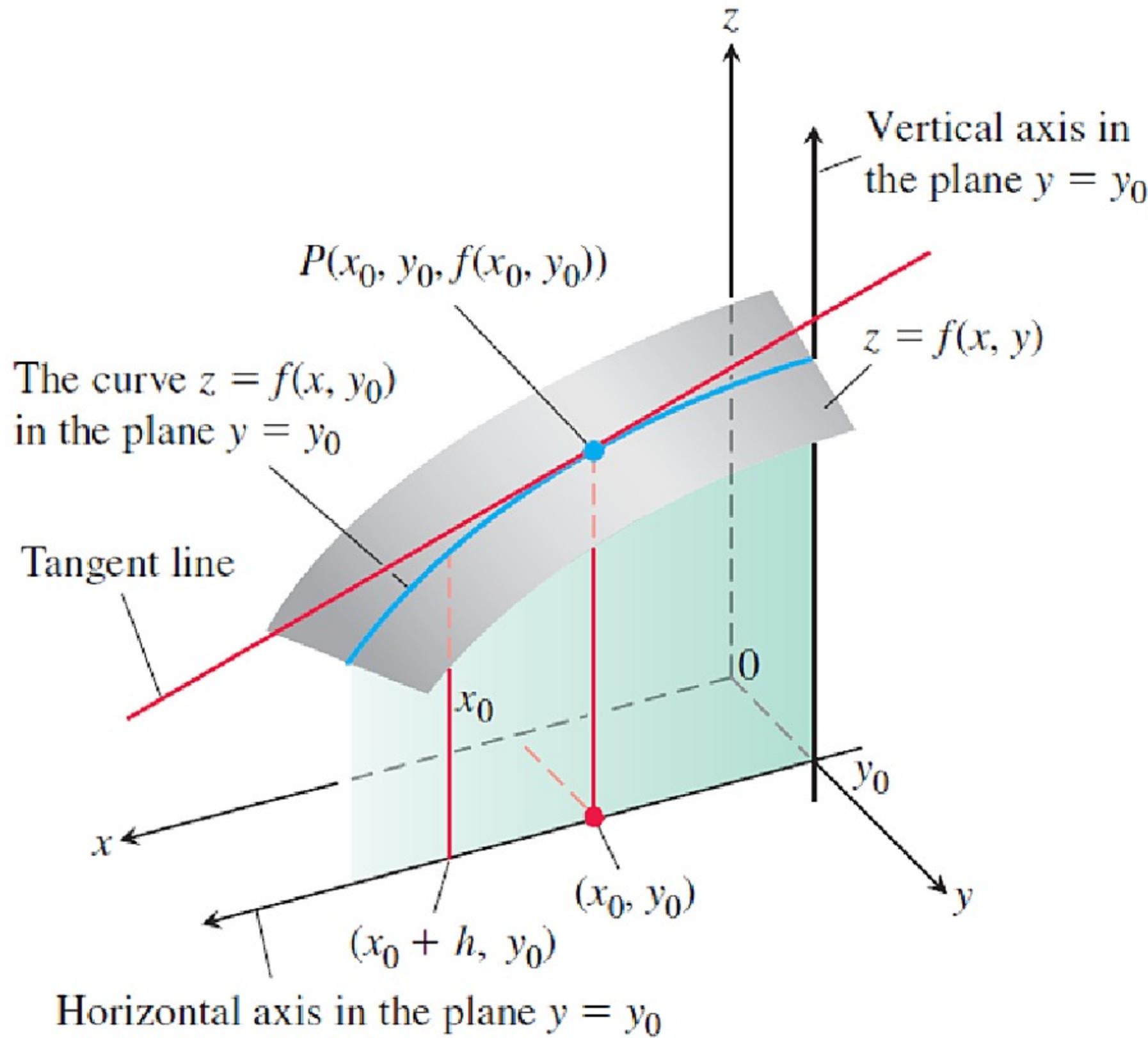


FIGURE 13.16 The intersection of the plane $y = y_0$ with the surface $z = f(x, y)$, viewed from above the first quadrant of the xy -plane.

DEFINITION
 (x_0, y_0) is

The **partial derivative of $f(x, y)$ with respect to x** at the point

$$\frac{\partial f}{\partial x} \Big|_{(x_0, y_0)} = \lim_{h \rightarrow 0} \frac{f(x_0 + h, y_0) - f(x_0, y_0)}{h},$$

provided the limit exists.

DEFINITION

The **partial derivative of $f(x, y)$ with respect to y** at the point (x_0, y_0) is

$$\frac{\partial f}{\partial y} \Big|_{(x_0, y_0)} = \frac{d}{dy} f(x_0, y) \Big|_{y=y_0} = \lim_{h \rightarrow 0} \frac{f(x_0, y_0 + h) - f(x_0, y_0)}{h},$$

provided the limit exists.

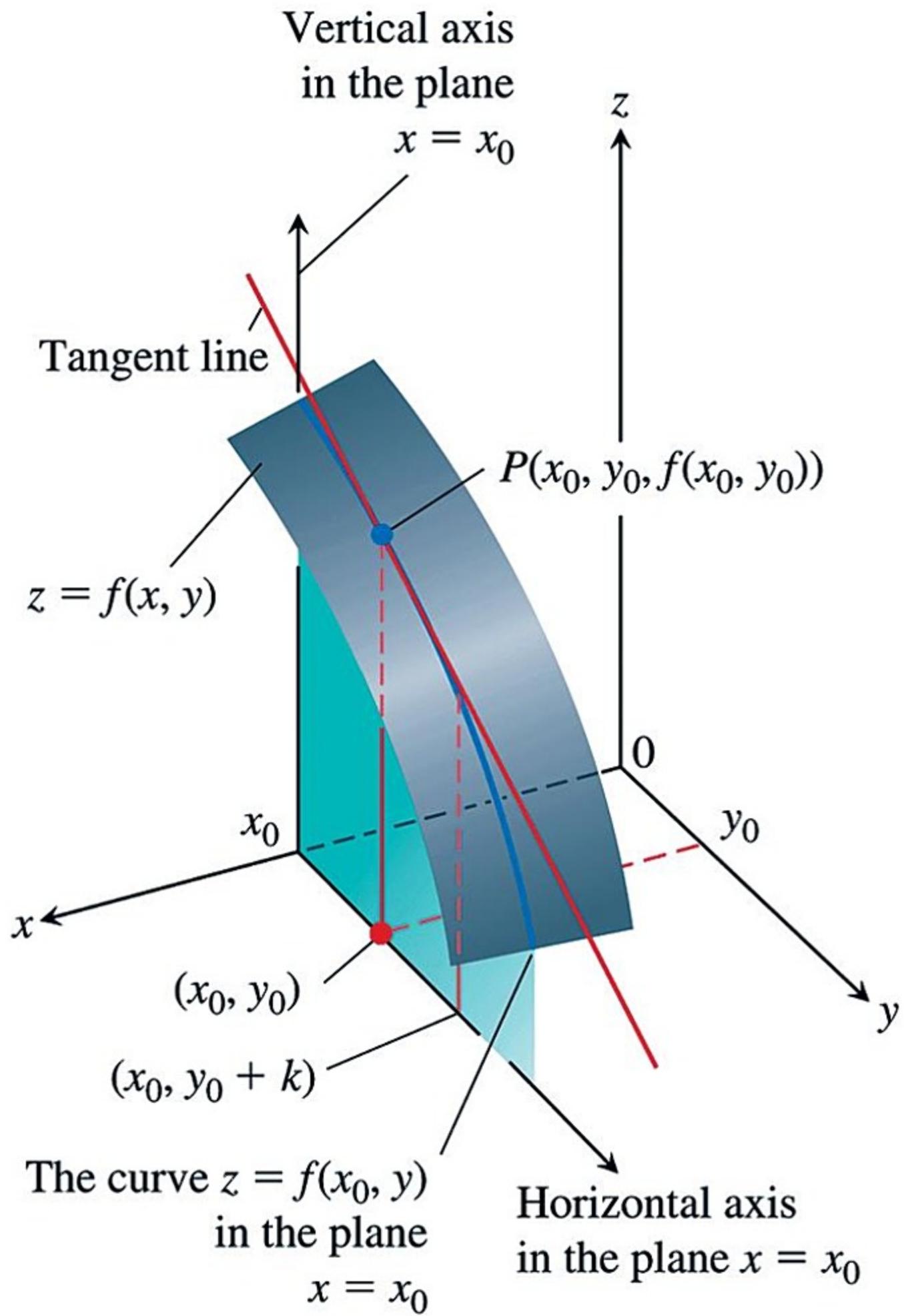


FIGURE 13.17 The intersection of the plane $x = x_0$ with the surface $z = f(x, y)$, viewed from above the first quadrant of the xy -plane.

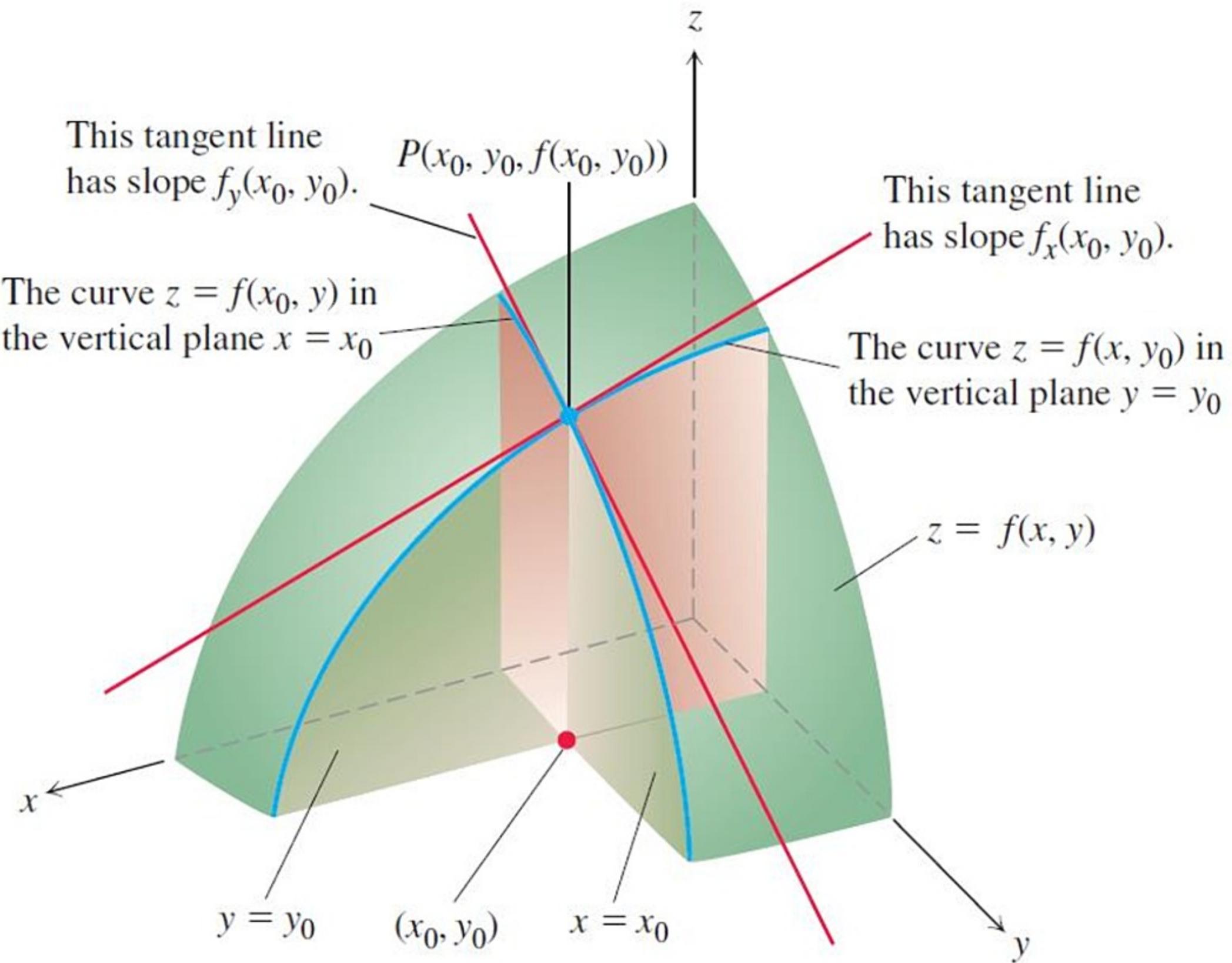


FIGURE 13.18 Figures 13.16 and 13.17 combined. The tangent lines at the point $(x_0, y_0, f(x_0, y_0))$ determine a plane that, in this picture at least, appears to be tangent to the surface.

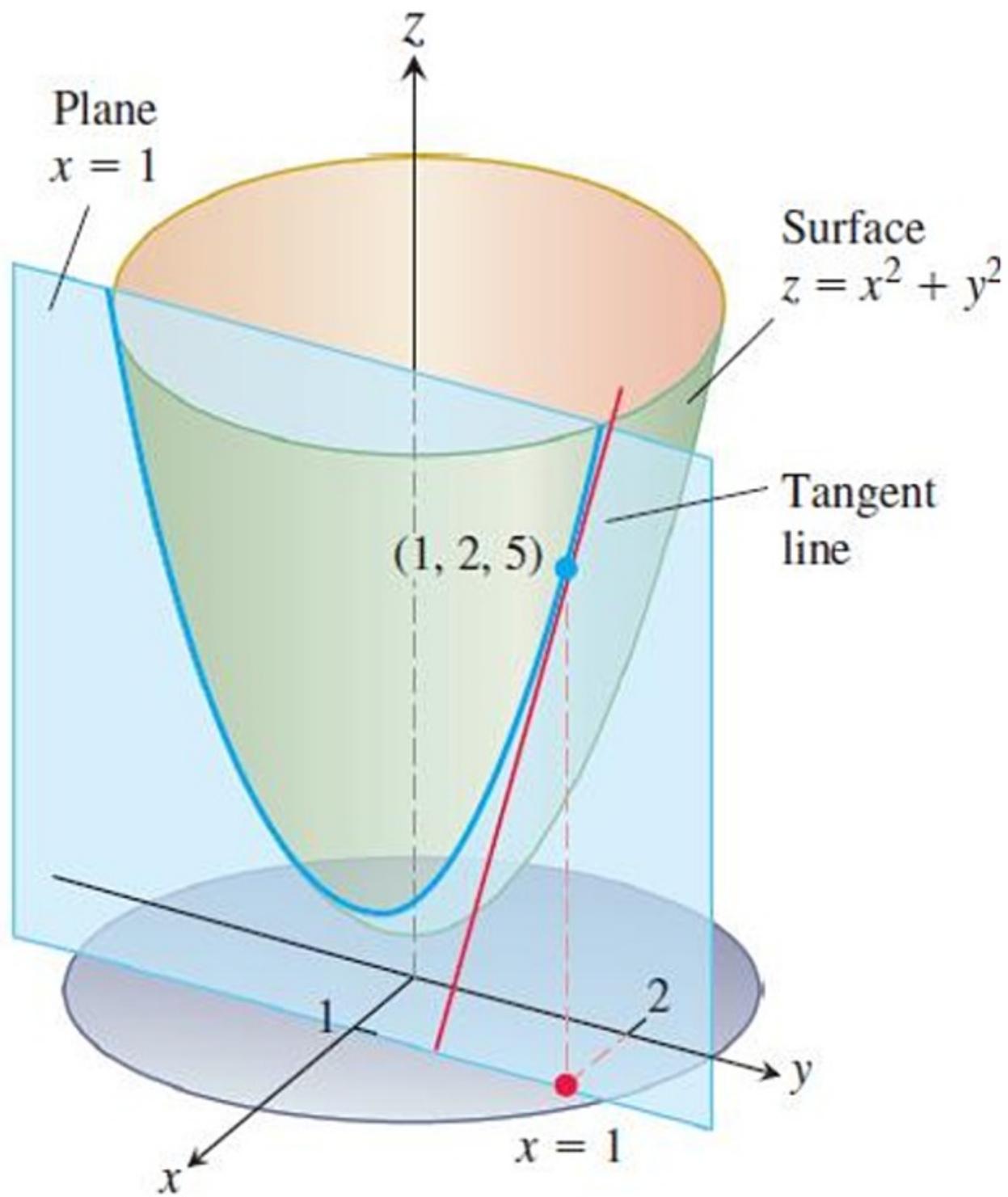


FIGURE 13.19 The tangent to the curve of intersection of the plane $x = 1$ and surface $z = x^2 + y^2$ at the point $(1, 2, 5)$ (Example 5).

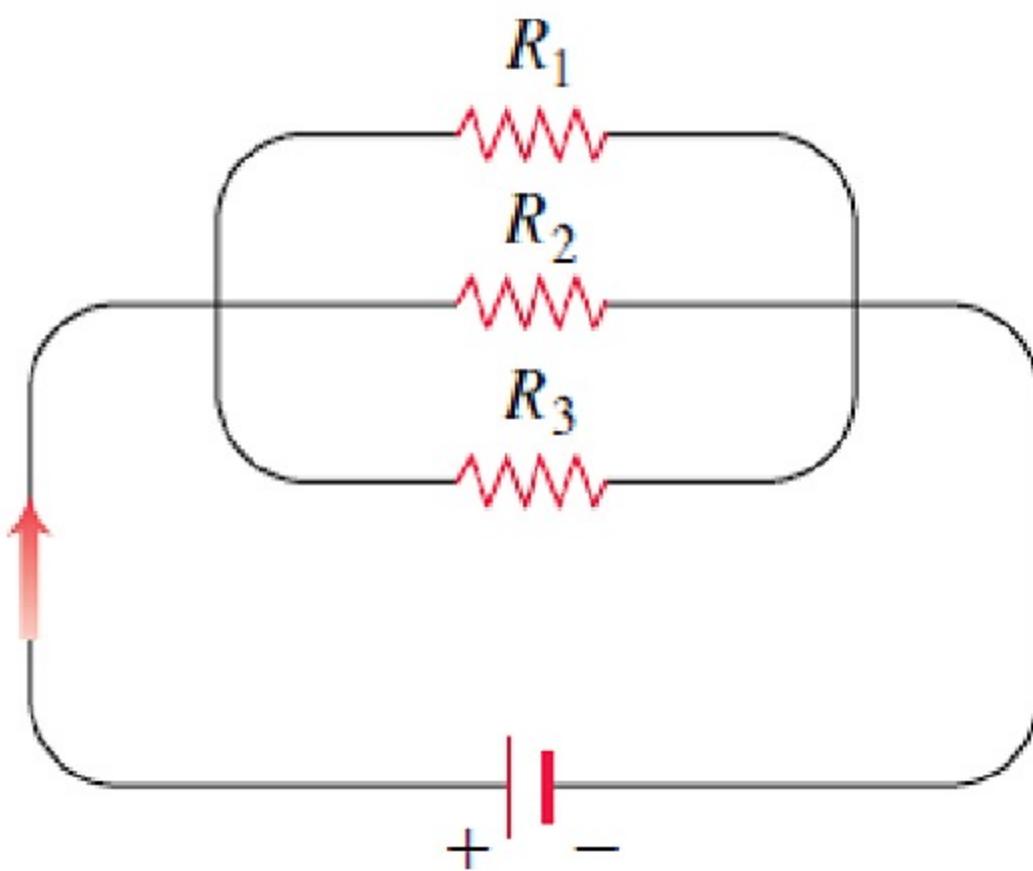


FIGURE 13.20 Resistors arranged this way are said to be connected in parallel (Example 7). Each resistor lets a portion of the current through. Their equivalent resistance R is calculated with the formula

$$\frac{1}{R} = \frac{1}{R_1} + \frac{1}{R_2} + \frac{1}{R_3}.$$

$$z = \begin{cases} 0, & xy \neq 0 \\ 1, & xy = 0 \end{cases}$$

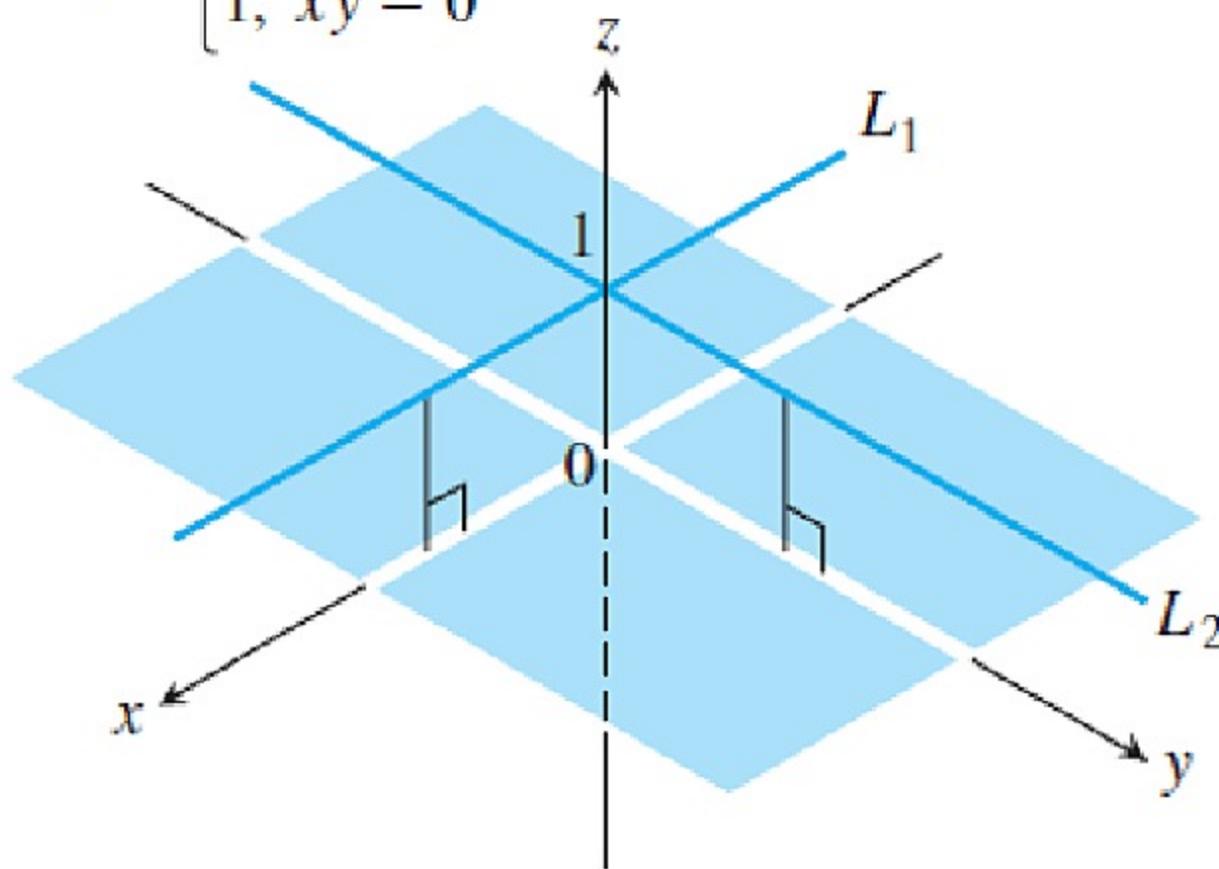


FIGURE 13.21 The graph of

$$f(x, y) = \begin{cases} 0, & xy \neq 0 \\ 1, & xy = 0 \end{cases}$$

consists of the lines L_1 and L_2 (lying 1 unit above the xy -plane) and the four open quadrants of the xy -plane. The function has partial derivatives at the origin but is not continuous there (Example 8).

THEOREM 2—The Mixed Derivative Theorem If $f(x, y)$ and its partial derivatives f_x , f_y , f_{xy} , and f_{yx} are defined throughout an open region containing a point (a, b) and are all continuous at (a, b) , then

$$f_{xy}(a, b) = f_{yx}(a, b).$$

DEFINITION A function $z = f(x, y)$ is **differentiable at** (x_0, y_0) if $f_x(x_0, y_0)$ and $f_y(x_0, y_0)$ exist and $\Delta z = f(x_0 + \Delta x, y_0 + \Delta y) - f(x_0, y_0)$ satisfies an equation of the form

$$\Delta z = f_x(x_0, y_0)\Delta x + f_y(x_0, y_0)\Delta y + \varepsilon_1\Delta x + \varepsilon_2\Delta y$$

in which each of $\varepsilon_1, \varepsilon_2 \rightarrow 0$ as both $\Delta x, \Delta y \rightarrow 0$. We call f **differentiable** if it is differentiable at every point in its domain, and say that its graph is a **smooth surface**.

THEOREM 3—The Increment Theorem for Functions of Two Variables

Suppose that the first partial derivatives of $f(x, y)$ are defined throughout an open region R containing the point (x_0, y_0) and that f_x and f_y are continuous at (x_0, y_0) . Then the change

$$\Delta z = f(x_0 + \Delta x, y_0 + \Delta y) - f(x_0, y_0)$$

in the value of f that results from moving from (x_0, y_0) to another point $(x_0 + \Delta x, y_0 + \Delta y)$ in R satisfies an equation of the form

$$\Delta z = f_x(x_0, y_0)\Delta x + f_y(x_0, y_0)\Delta y + \varepsilon_1\Delta x + \varepsilon_2\Delta y$$

in which each of $\varepsilon_1, \varepsilon_2 \rightarrow 0$ as both $\Delta x, \Delta y \rightarrow 0$.

COROLLARY OF THEOREM 3

If the partial derivatives f_x and f_y of a function $f(x, y)$ are continuous throughout an open region R , then f is differentiable at every point of R .

THEOREM 4—Differentiability Implies Continuity If a function $f(x, y)$ is differentiable at (x_0, y_0) , then f is continuous at (x_0, y_0) .

Section 13.4

The Chain Rule

THEOREM 5—Chain Rule For Functions of One Independent Variable and Two Intermediate Variables

If $w = f(x, y)$ is differentiable and if $x = x(t), y = y(t)$ are differentiable functions of t , then the composition $w = f(x(t), y(t))$ is a differentiable function of t and

$$\frac{dw}{dt} = f_x(x(t), y(t))x'(t) + f_y(x(t), y(t))y'(t),$$

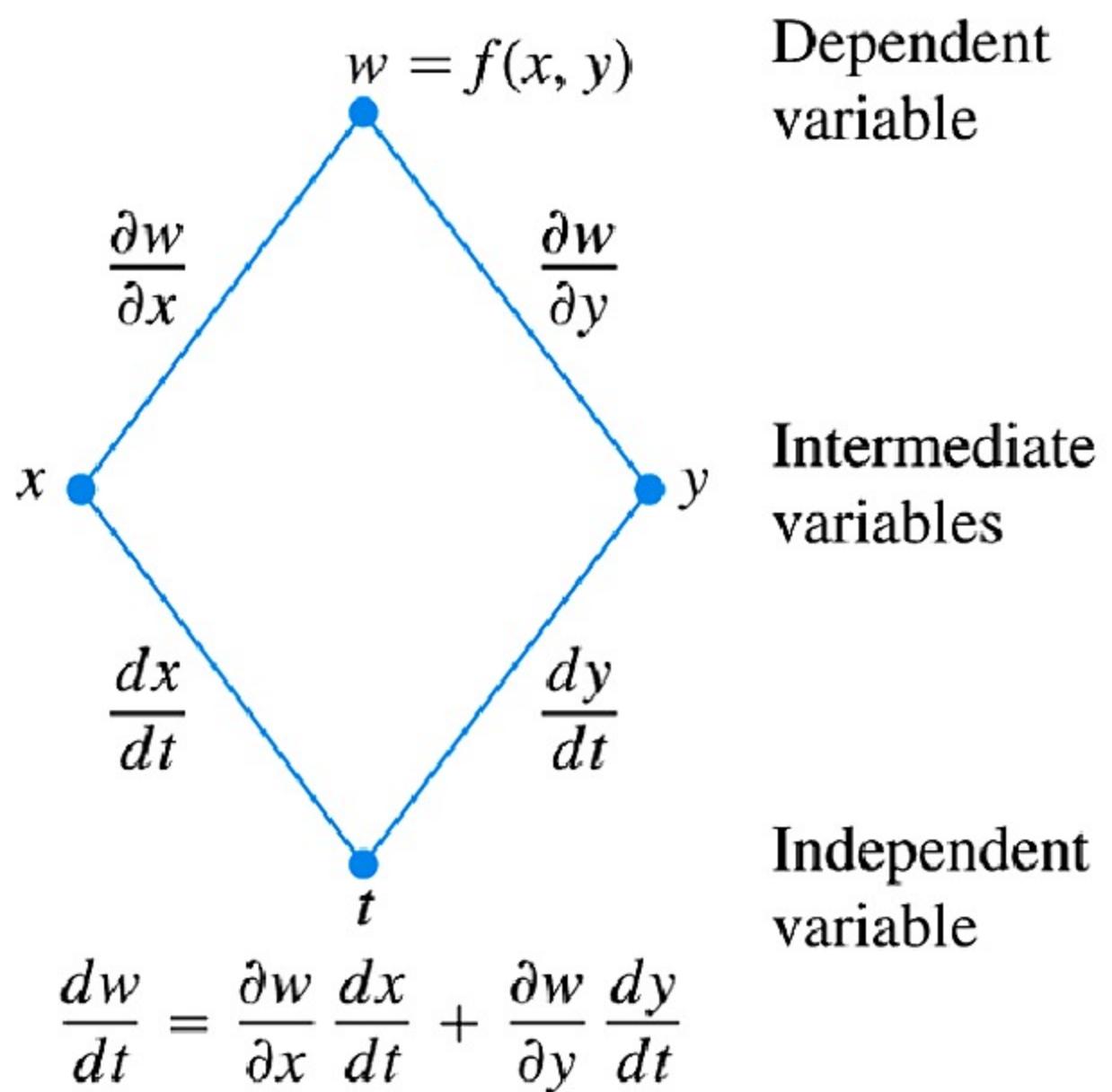
or

$$\frac{dw}{dt} = \frac{\partial f}{\partial x} \frac{dx}{dt} + \frac{\partial f}{\partial y} \frac{dy}{dt}.$$

$$\frac{dw}{dt} = \frac{\partial w}{\partial x} \frac{dx}{dt} + \frac{\partial w}{\partial y} \frac{dy}{dt}.$$

To remember the Chain Rule picture the diagram below. To find dw/dt , start at w and read down each route to t , multiplying derivatives along the way. Then add the products.

Chain Rule



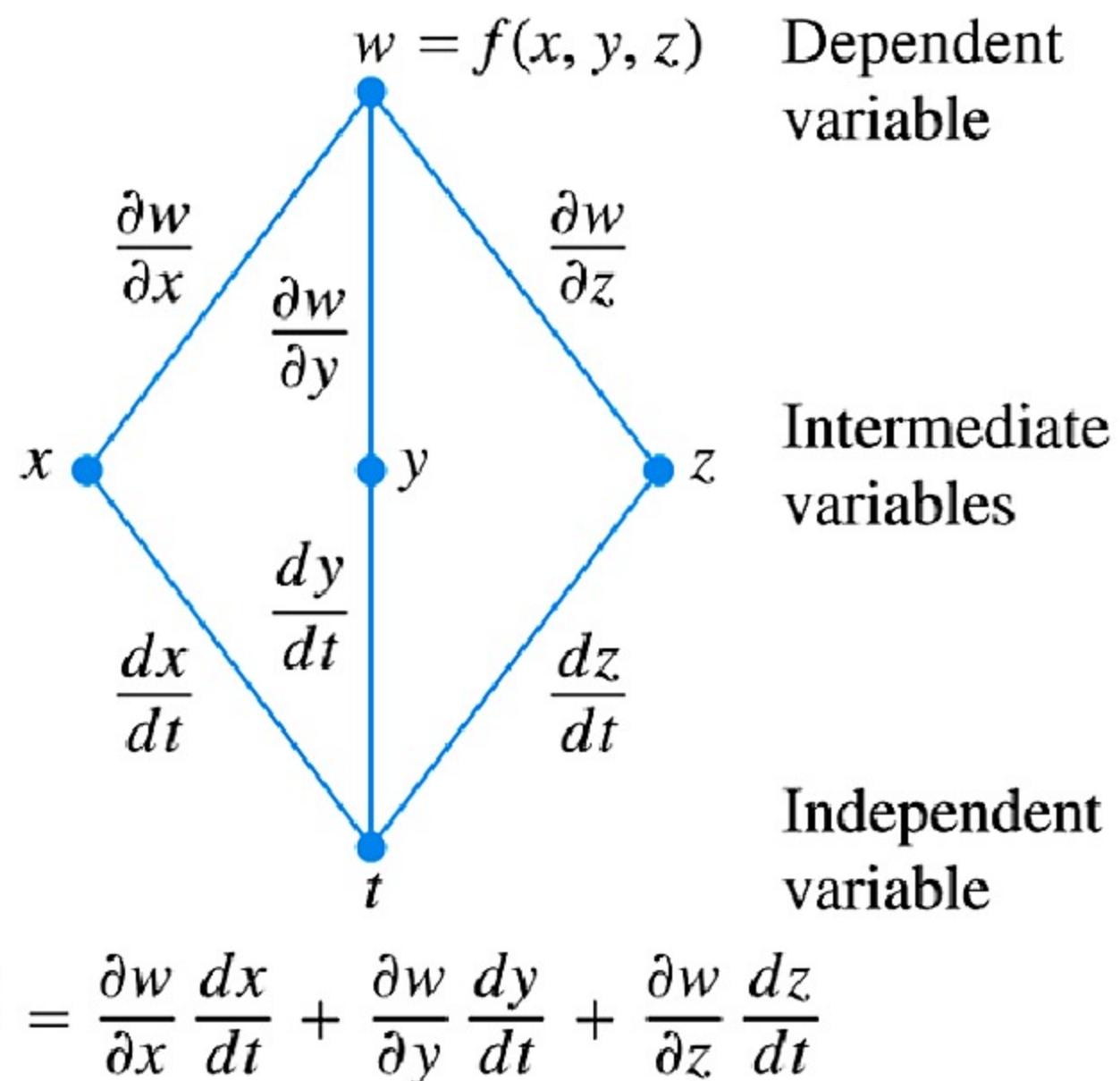
THEOREM 6—Chain Rule for Functions of One Independent Variable and Three Intermediate Variables

If $w = f(x, y, z)$ is differentiable and x , y , and z are differentiable functions of t , then w is a differentiable function of t and

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

Here we have three routes from w to t instead of two, but finding dw/dt is still the same. Read down each route, multiplying derivatives along the way; then add.

Chain Rule



THEOREM 7—Chain Rule for Two Independent Variables and Three Intermediate Variables

Suppose that $w = f(x, y, z)$, $x = g(r, s)$, $y = h(r, s)$, and $z = k(r, s)$. If all four functions are differentiable, then w has partial derivatives with respect to r and s , given by the formulas

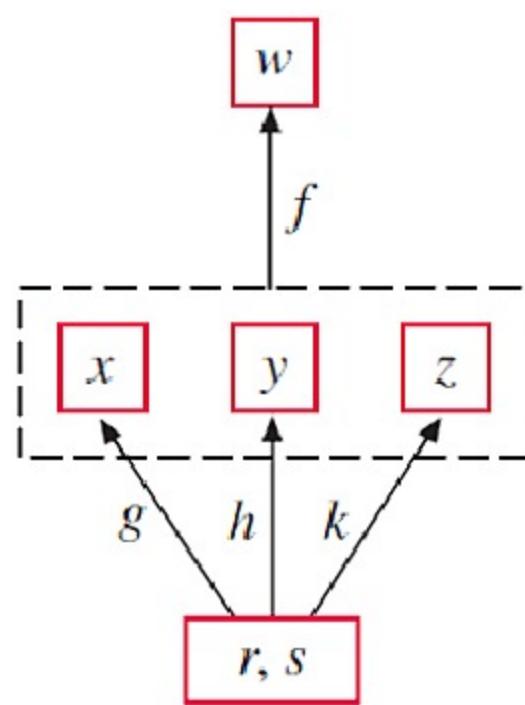
$$\frac{\partial w}{\partial r} = \frac{\partial w}{\partial x} \frac{\partial x}{\partial r} + \frac{\partial w}{\partial y} \frac{\partial y}{\partial r} + \frac{\partial w}{\partial z} \frac{\partial z}{\partial r}$$

$$\frac{\partial w}{\partial s} = \frac{\partial w}{\partial x} \frac{\partial x}{\partial s} + \frac{\partial w}{\partial y} \frac{\partial y}{\partial s} + \frac{\partial w}{\partial z} \frac{\partial z}{\partial s}.$$

Dependent variable

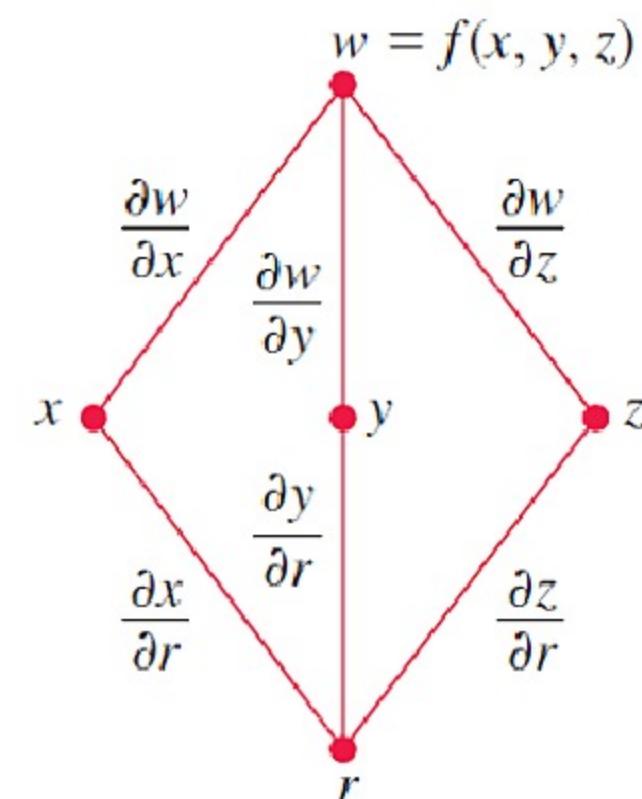
Intermediate variables

Independent variables



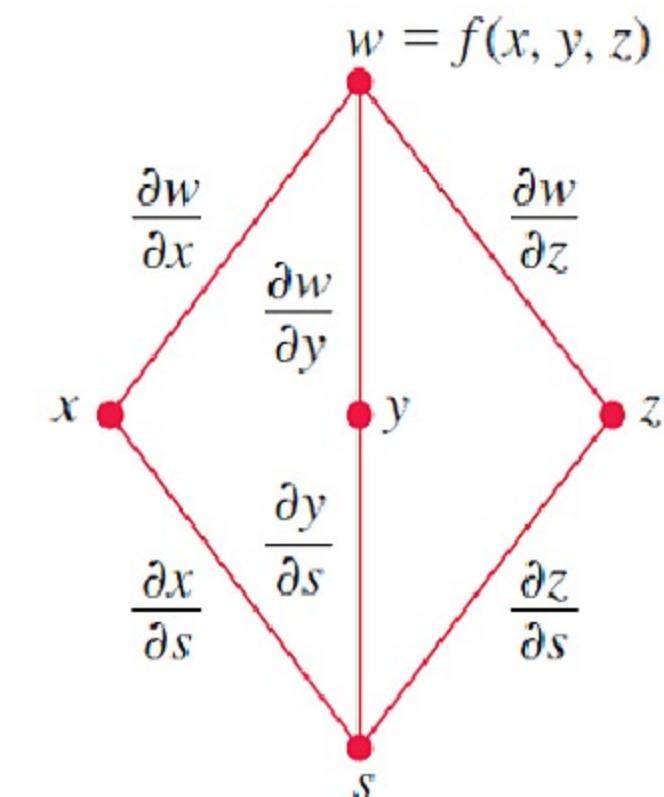
$$w = f(g(r, s), h(r, s), k(r, s))$$

(a)



$$\frac{\partial w}{\partial r} = \frac{\partial w}{\partial x} \frac{\partial x}{\partial r} + \frac{\partial w}{\partial y} \frac{\partial y}{\partial r} + \frac{\partial w}{\partial z} \frac{\partial z}{\partial r}$$

(b)



$$\frac{\partial w}{\partial s} = \frac{\partial w}{\partial x} \frac{\partial x}{\partial s} + \frac{\partial w}{\partial y} \frac{\partial y}{\partial s} + \frac{\partial w}{\partial z} \frac{\partial z}{\partial s}$$

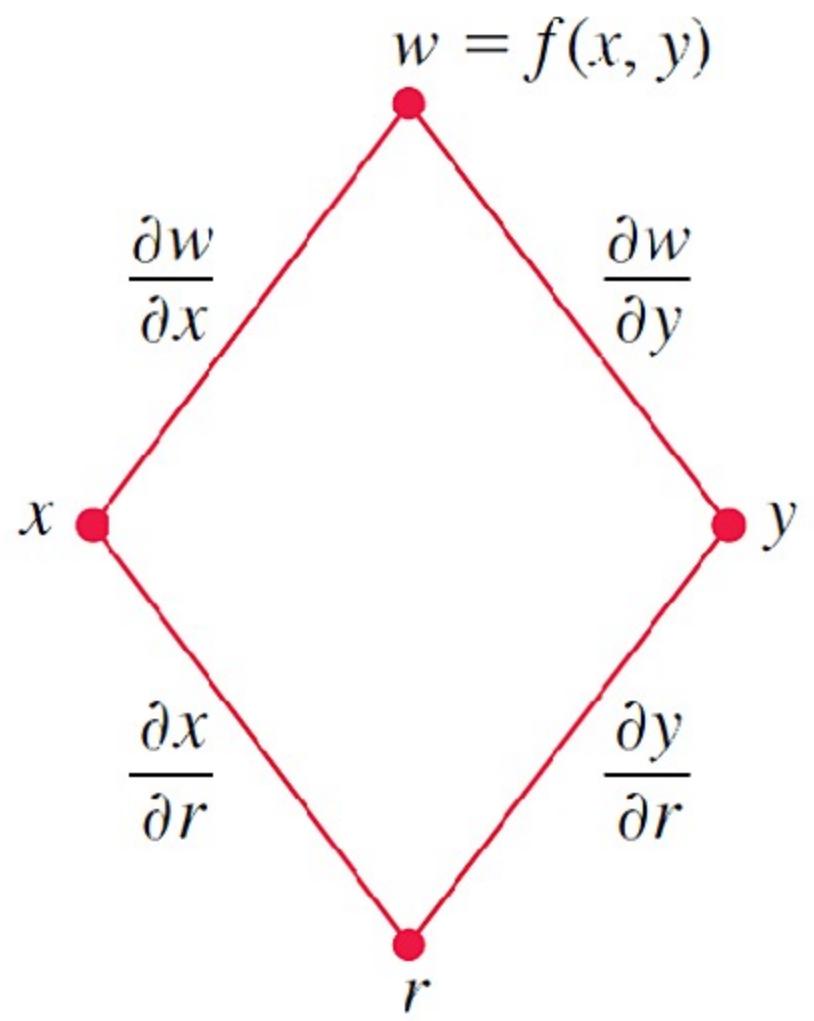
(c)

FIGURE 13.22 Composite function and dependency diagrams for Theorem 7.

If $w = f(x, y)$, $x = g(r, s)$, and $y = h(r, s)$, then

$$\frac{\partial w}{\partial r} = \frac{\partial w}{\partial x} \frac{\partial x}{\partial r} + \frac{\partial w}{\partial y} \frac{\partial y}{\partial r} \quad \text{and} \quad \frac{\partial w}{\partial s} = \frac{\partial w}{\partial x} \frac{\partial x}{\partial s} + \frac{\partial w}{\partial y} \frac{\partial y}{\partial s}.$$

Chain Rule



$$\frac{\partial w}{\partial r} = \frac{\partial w}{\partial x} \frac{\partial x}{\partial r} + \frac{\partial w}{\partial y} \frac{\partial y}{\partial r}$$

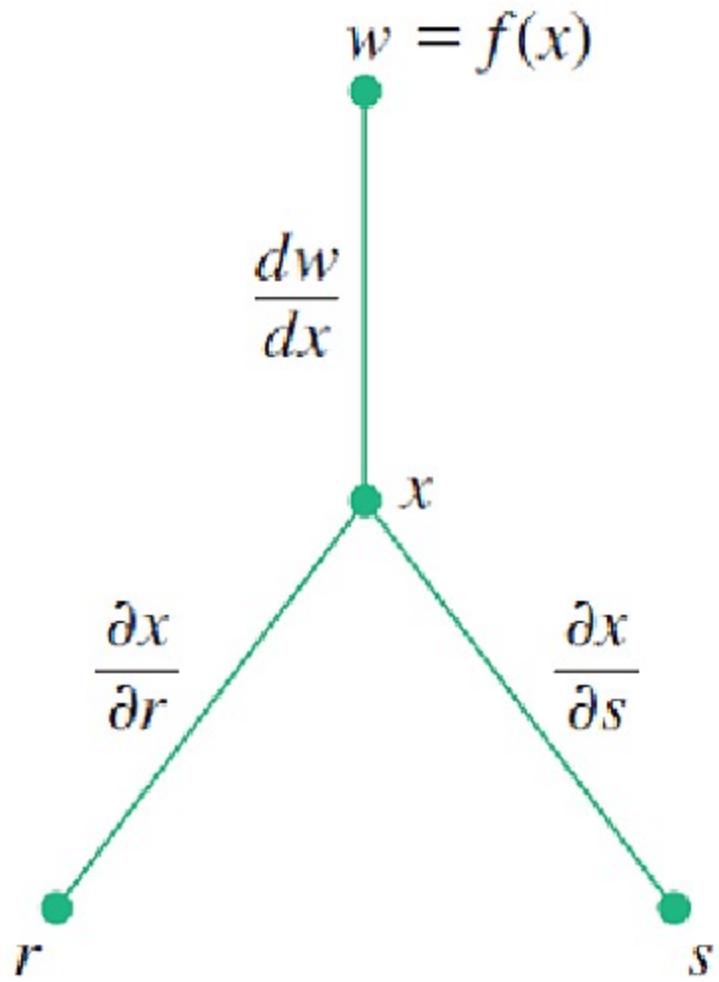
FIGURE 13.23 Dependency diagram for the equation

$$\frac{\partial w}{\partial r} = \frac{\partial w}{\partial x} \frac{\partial x}{\partial r} + \frac{\partial w}{\partial y} \frac{\partial y}{\partial r}.$$

If $w = f(x)$ and $x = g(r, s)$, then

$$\frac{\partial w}{\partial r} = \frac{dw}{dx} \frac{\partial x}{\partial r} \quad \text{and} \quad \frac{\partial w}{\partial s} = \frac{dw}{dx} \frac{\partial x}{\partial s}.$$

Chain Rule



$$\frac{\partial w}{\partial r} = \frac{dw}{dx} \frac{\partial x}{\partial r}$$

$$\frac{\partial w}{\partial s} = \frac{dw}{dx} \frac{\partial x}{\partial s}$$

FIGURE 13.24 Dependency diagram for differentiating f as a composite function of r and s with one intermediate variable.

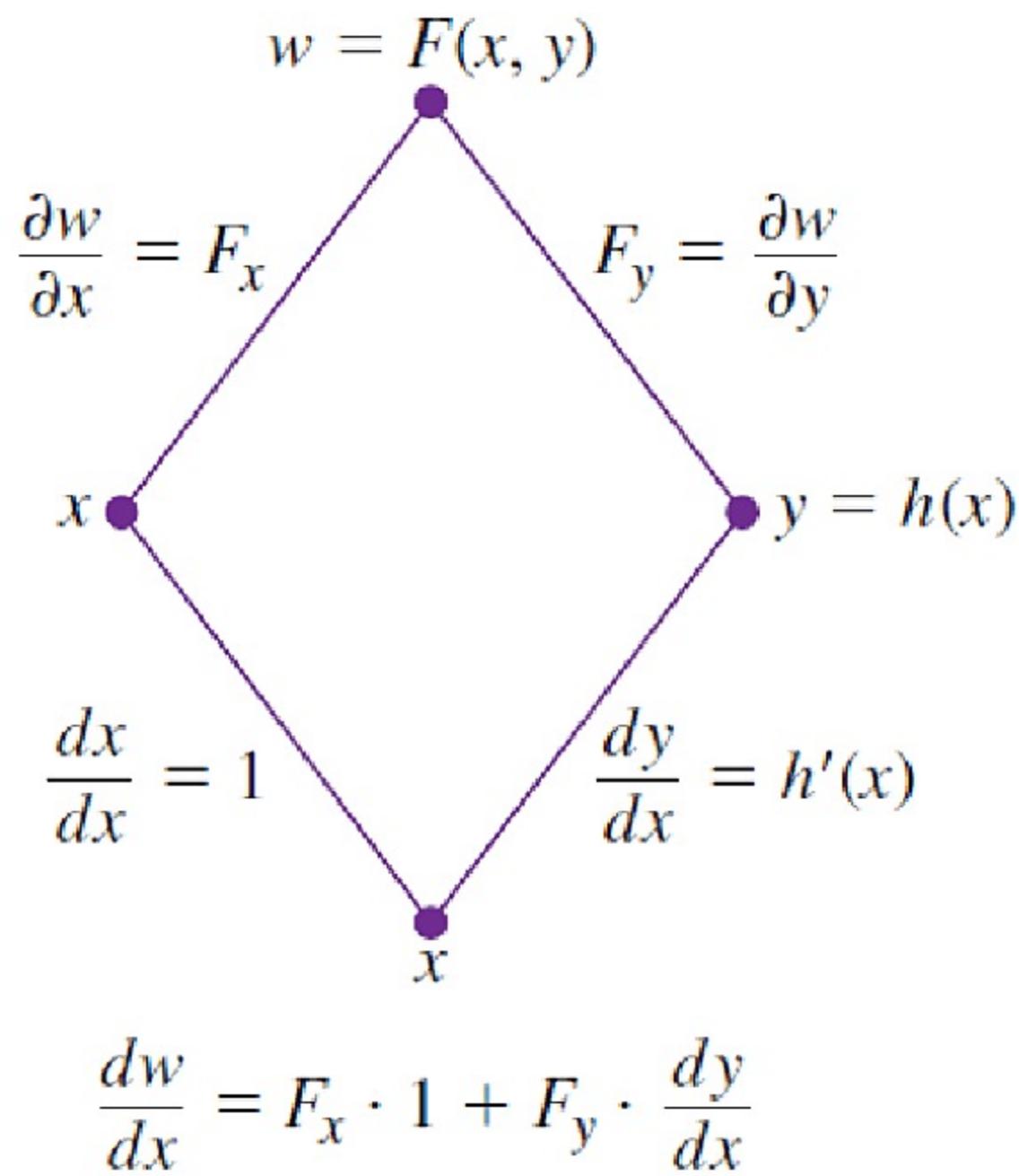


FIGURE 13.25 Dependency diagram for differentiating $w = F(x, y)$ with respect to x . Setting $dw/dx = 0$ leads to a simple computational formula for implicit differentiation (Theorem 8).

THEOREM 8—A Formula for Implicit Differentiation Suppose that $F(x, y)$ is differentiable and that the equation $F(x, y) = 0$ defines y as a differentiable function of x . Then at any point where $F_y \neq 0$,

$$\frac{dy}{dx} = -\frac{F_x}{F_y}. \quad (1)$$

$$\frac{\partial z}{\partial x} = -\frac{F_x}{F_z} \quad \text{and} \quad \frac{\partial z}{\partial y} = -\frac{F_y}{F_z}. \quad (2)$$

Section 13.5

Directional Derivatives and Gradient Vectors

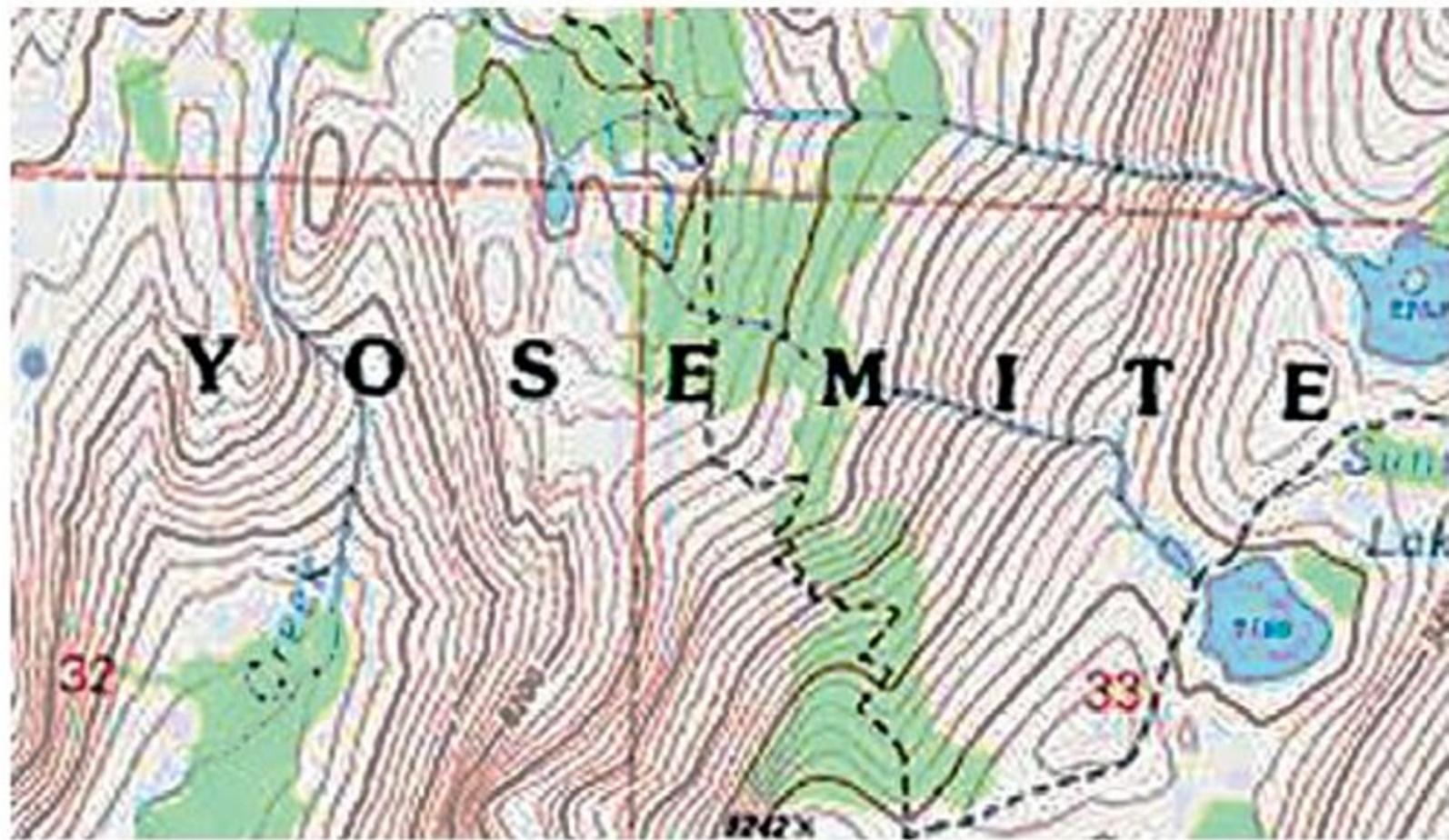


FIGURE 13.26 Contours within Yosemite National Park in California show streams, which follow paths of steepest descent, running perpendicular to the contours. (*Source:* Yosemite National Park Map from U.S. Geological Survey, <http://www.usgs.gov>)

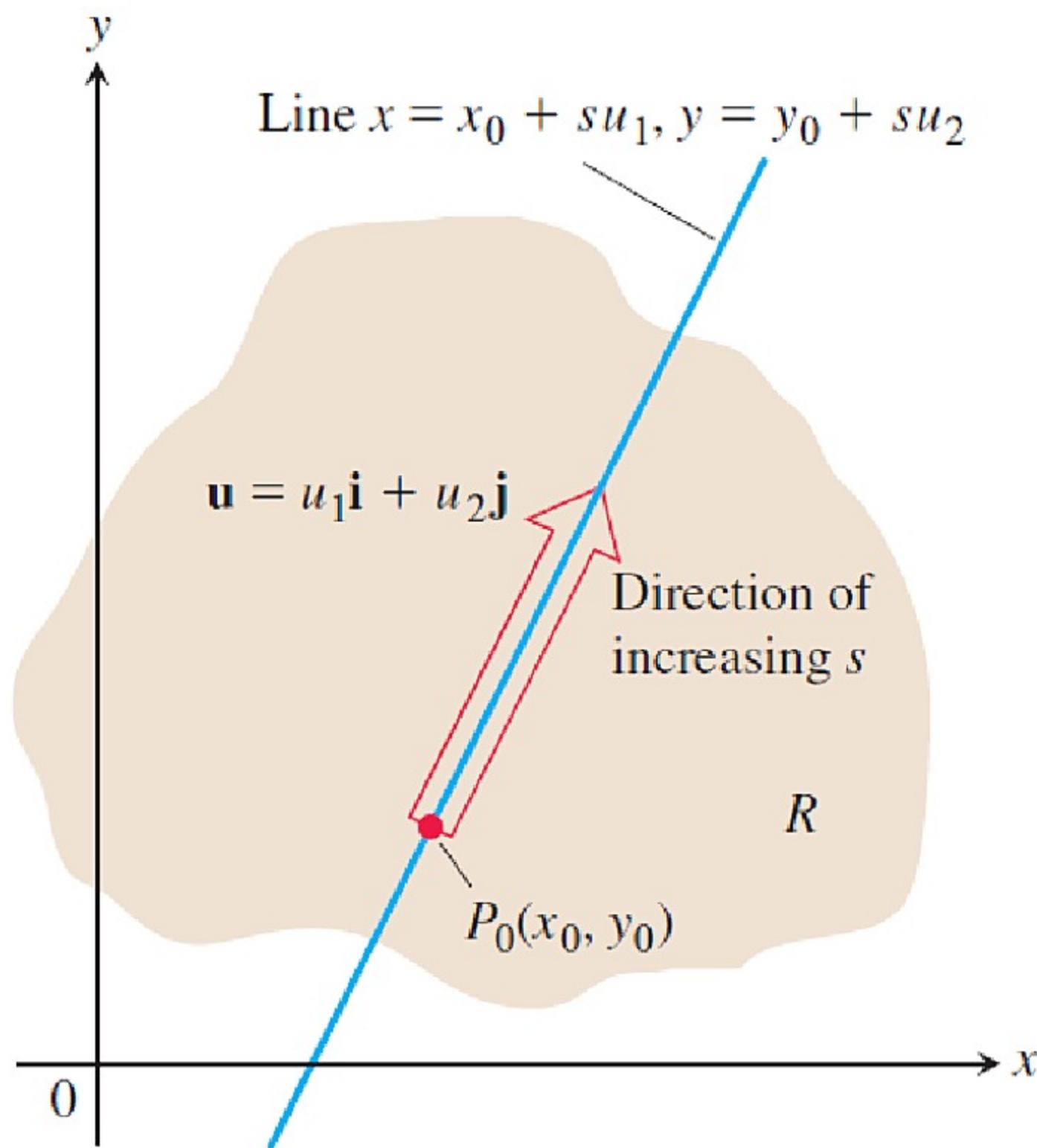


FIGURE 13.27 The rate of change of f in the direction of \mathbf{u} at a point P_0 is the rate at which f changes along this line at P_0 .

DEFINITION

The derivative of f at $P_0(x_0, y_0)$ in the direction of the unit vector $\mathbf{u} = u_1\mathbf{i} + u_2\mathbf{j}$ is the number

$$\left(\frac{df}{ds}\right)_{\mathbf{u}, P_0} = \lim_{s \rightarrow 0} \frac{f(x_0 + su_1, y_0 + su_2) - f(x_0, y_0)}{s}, \quad (1)$$

provided the limit exists.

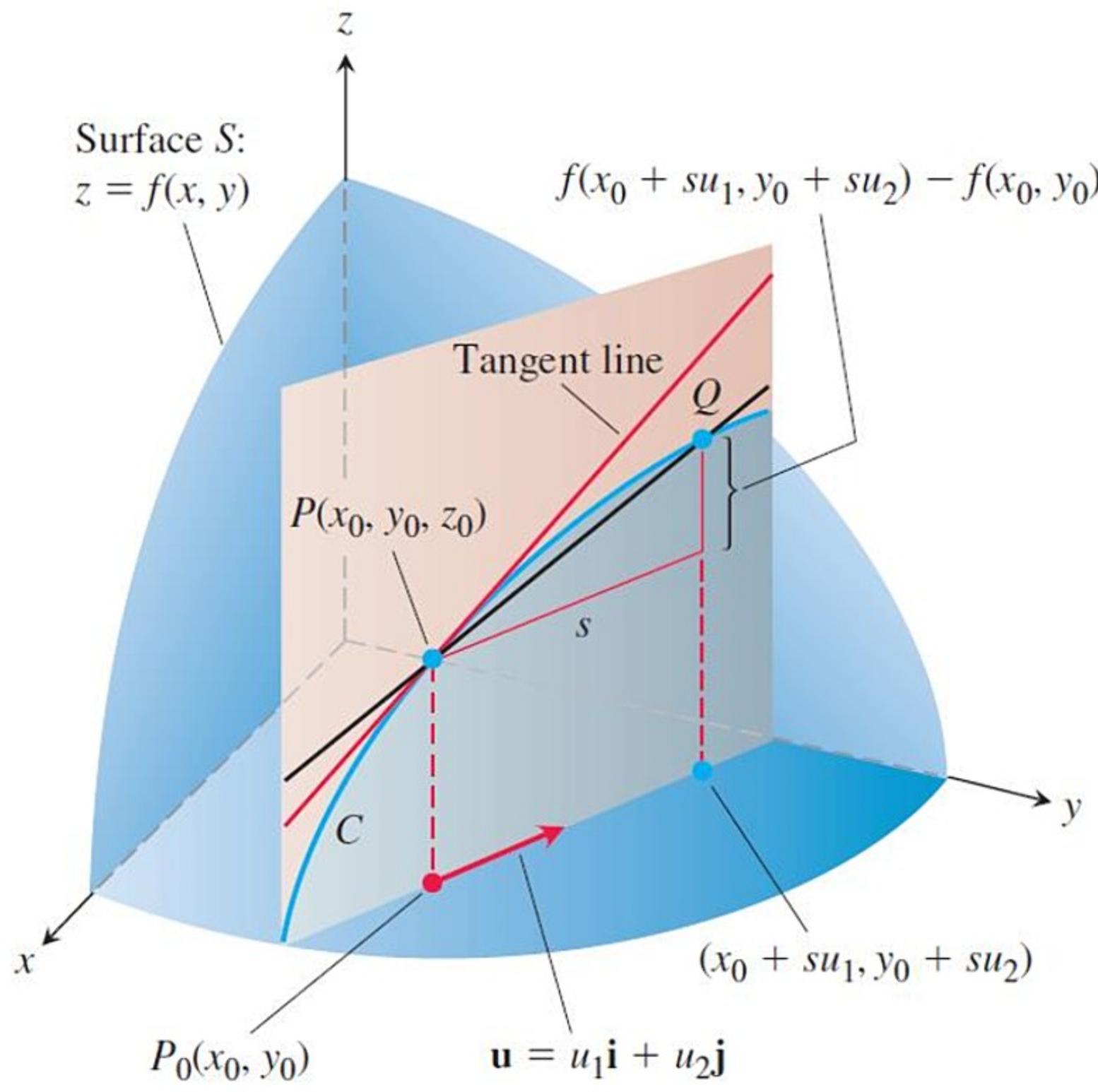


FIGURE 13.28 The slope of the trace curve C at P_0 is $\lim_{Q \rightarrow P} \text{slope}(PQ)$; this is the directional derivative

$$\left(\frac{df}{ds} \right)_{\mathbf{u}, P_0} = D_{\mathbf{u}} f|_{P_0}.$$

DEFINITION The **gradient vector** (or **gradient**) of $f(x, y)$ is the vector

$$\nabla f = \frac{\partial f}{\partial x} \mathbf{i} + \frac{\partial f}{\partial y} \mathbf{j}.$$

The value of the gradient vector obtained by evaluating the partial derivatives at a point $P_0(x_0, y_0)$ is written

$$\nabla f|_{P_0} \quad \text{or} \quad \nabla f(x_0, y_0).$$

THEOREM 9—The Directional Derivative Is a Dot Product

If $f(x, y)$ is differentiable in an open region containing $P_0(x_0, y_0)$, then

$$\left(\frac{df}{ds} \right)_{\mathbf{u}, P_0} = \nabla f|_{P_0} \cdot \mathbf{u}, \quad (4)$$

the dot product of the gradient ∇f at P_0 with the vector \mathbf{u} . In brief, $D_{\mathbf{u}}f = \nabla f \cdot \mathbf{u}$.

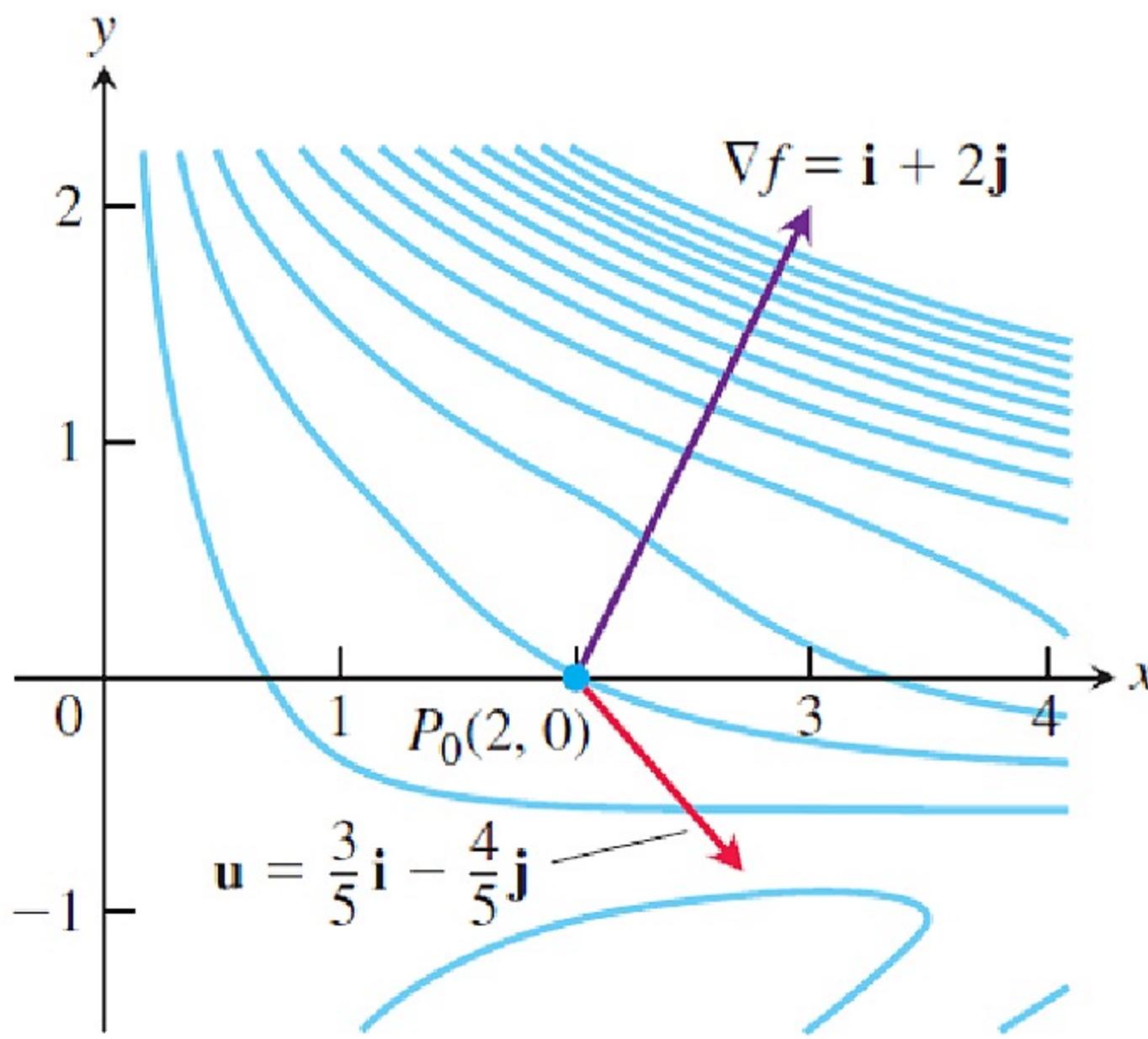


FIGURE 13.29 Picture ∇f as a vector in the domain of f . The figure shows a number of level curves of f . The rate at which f changes at $(2, 0)$ in the direction \mathbf{u} is $\nabla f \cdot \mathbf{u} = -1$, which is the component of ∇f in the direction of unit vector \mathbf{u} (Example 2).

Properties of the Directional Derivative $D_{\mathbf{u}}f = \nabla f \cdot \mathbf{u} = |\nabla f| \cos \theta$

1. The function f increases most rapidly when $\cos \theta = 1$, which means that $\theta = 0$ and \mathbf{u} is the direction of ∇f . That is, at each point P in its domain, f increases most rapidly in the direction of the gradient vector ∇f at P . The derivative in this direction is

$$D_{\mathbf{u}}f = |\nabla f| \cos(0) = |\nabla f|.$$

2. Similarly, f decreases most rapidly in the direction of $-\nabla f$. The derivative in this direction is $D_{\mathbf{u}}f = |\nabla f| \cos(\pi) = -|\nabla f|$.
3. Any direction \mathbf{u} orthogonal to a gradient $\nabla f \neq 0$ is a direction of zero change in f because θ then equals $\pi/2$ and

$$D_{\mathbf{u}}f = |\nabla f| \cos(\pi/2) = |\nabla f| \cdot 0 = 0.$$

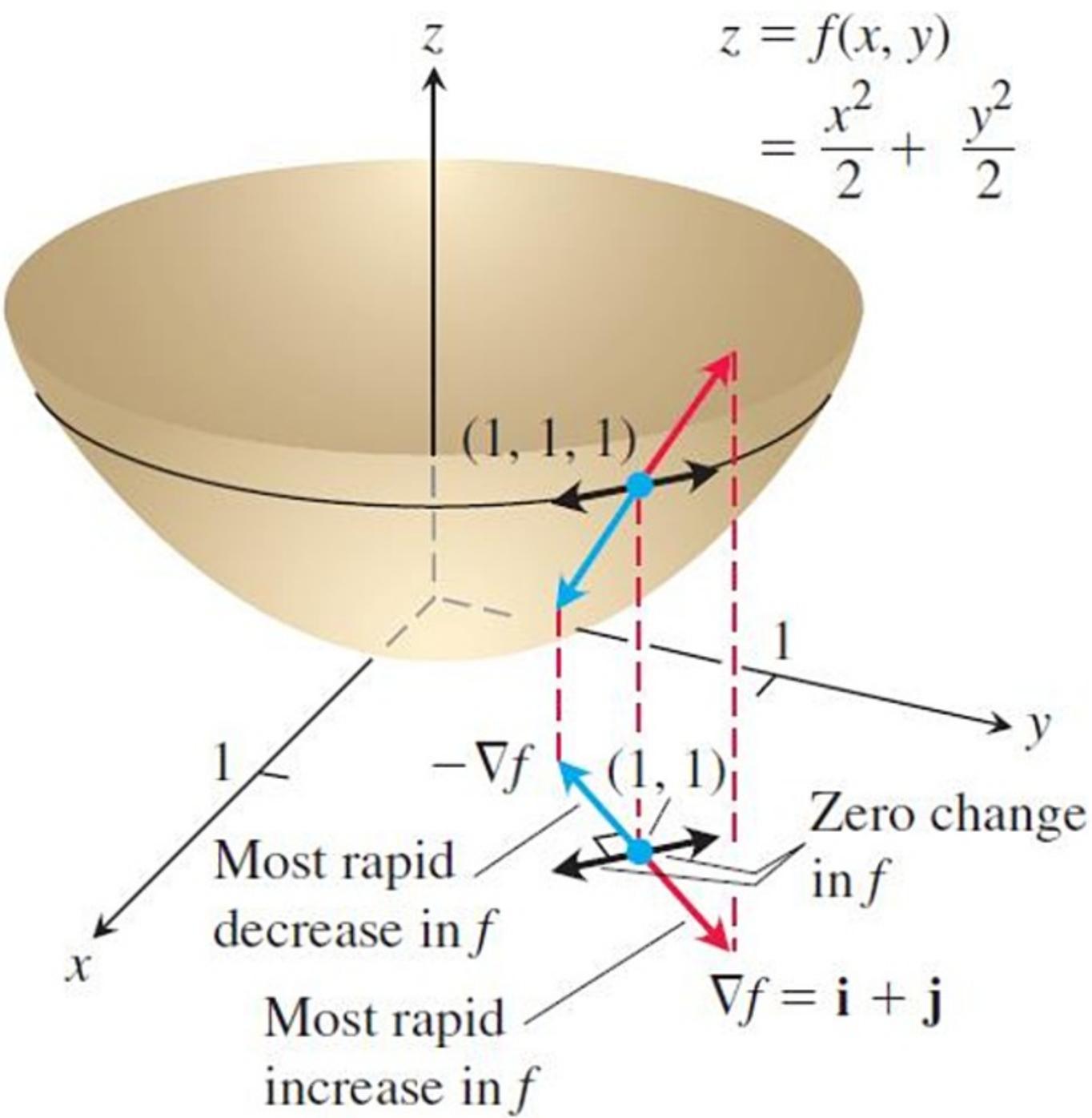


FIGURE 13.30 The direction in which $f(x, y)$ increases most rapidly at $(1, 1)$ is the direction of $\nabla f|_{(1,1)} = \mathbf{i} + \mathbf{j}$. It corresponds to the direction of steepest ascent on the surface at $(1, 1, 1)$ (Example 3).

The level curve $f(x, y) = f(x_0, y_0)$

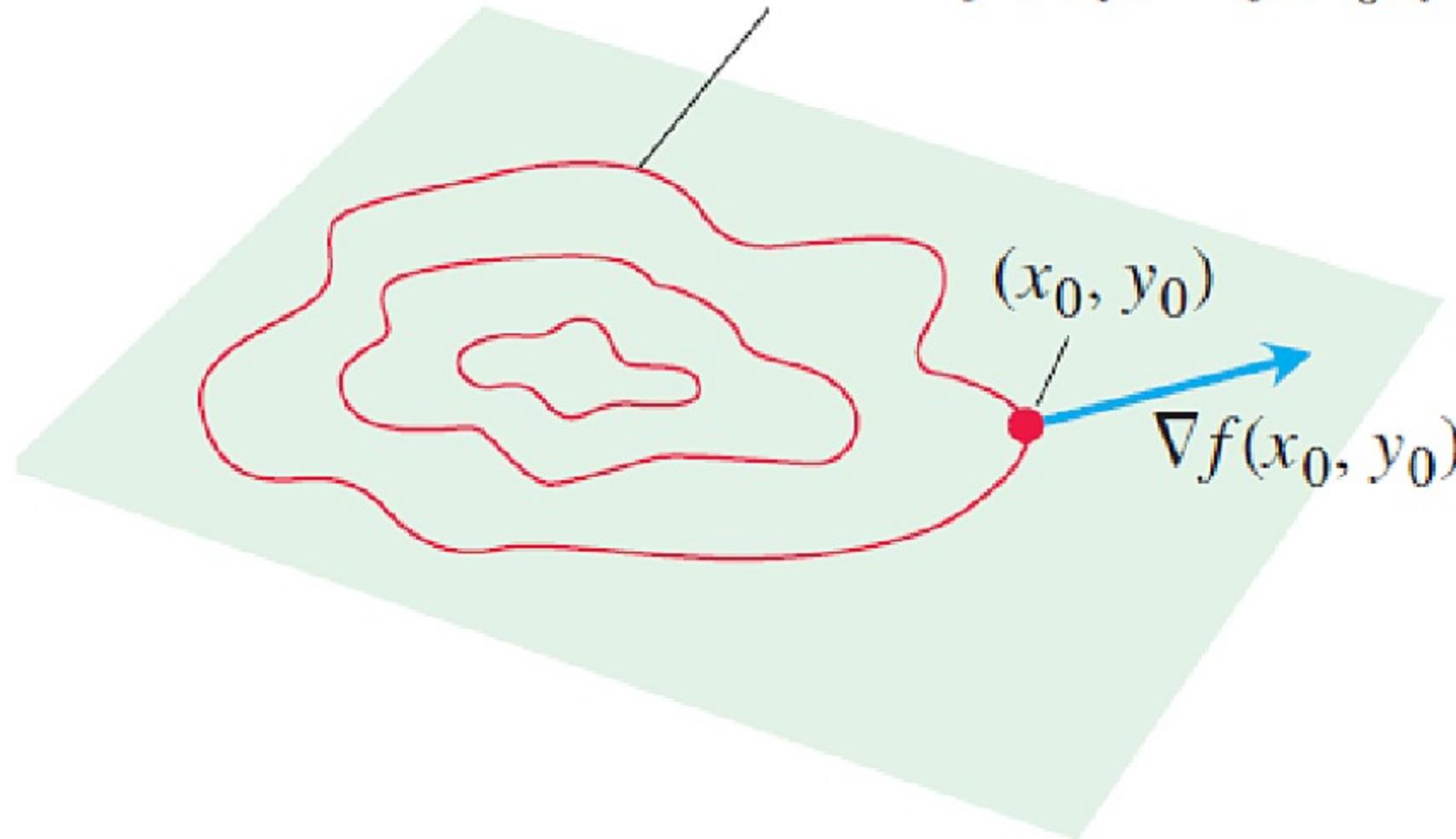


FIGURE 13.31 The gradient of a differentiable function of two variables at a point is always normal to the function's level curve through that point.

At every point (x_0, y_0) in the domain of a differentiable function $f(x, y)$, the gradient of f is normal to the level curve through (x_0, y_0) (Figure 13.31).

Tangent Line to a Level Curve

$$f_x(x_0, y_0)(x - x_0) + f_y(x_0, y_0)(y - y_0) = 0 \quad (6)$$

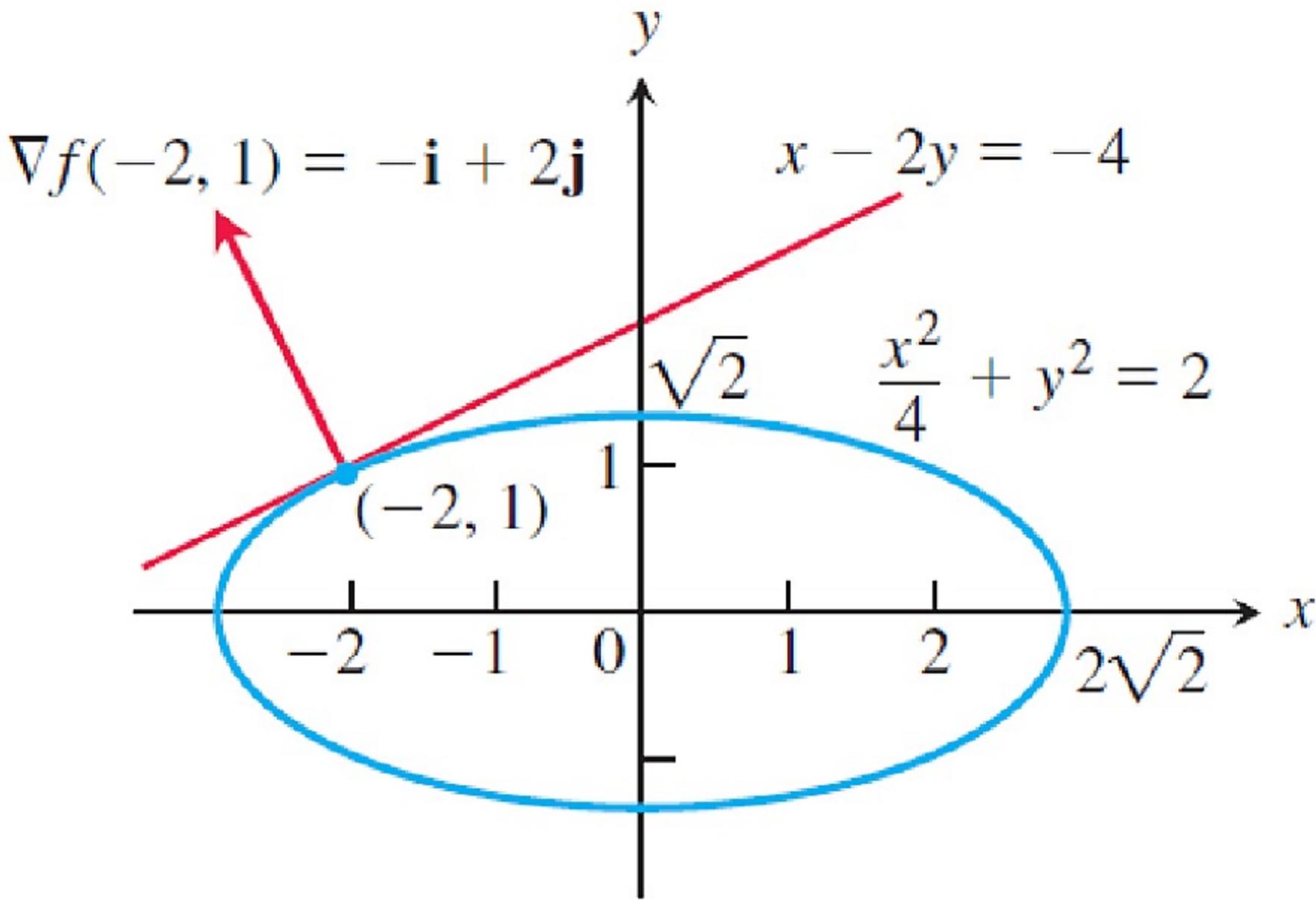


FIGURE 13.32 We can find the tangent to the ellipse $(x^2/4) + y^2 = 2$ by treating the ellipse as a level curve of the function $f(x, y) = (x^2/4) + y^2$ (Example 4).

Algebra Rules for Gradients

1. *Sum Rule:*

$$\nabla(f + g) = \nabla f + \nabla g$$

2. *Difference Rule:*

$$\nabla(f - g) = \nabla f - \nabla g$$

3. *Constant Multiple Rule:*

$$\nabla(kf) = k\nabla f \quad (\text{any number } k)$$

4. *Product Rule:*

$$\nabla(fg) = f\nabla g + g\nabla f$$

5. *Quotient Rule:*

$$\nabla\left(\frac{f}{g}\right) = \frac{g\nabla f - f\nabla g}{g^2}$$

Scalar multipliers on
left of gradients

The Derivative Along a Path

$$\frac{d}{dt} f(\mathbf{r}(t)) = \nabla f(\mathbf{r}(t)) \cdot \mathbf{r}'(t). \quad (7)$$

Section 13.6

Tangent Planes and Differentials

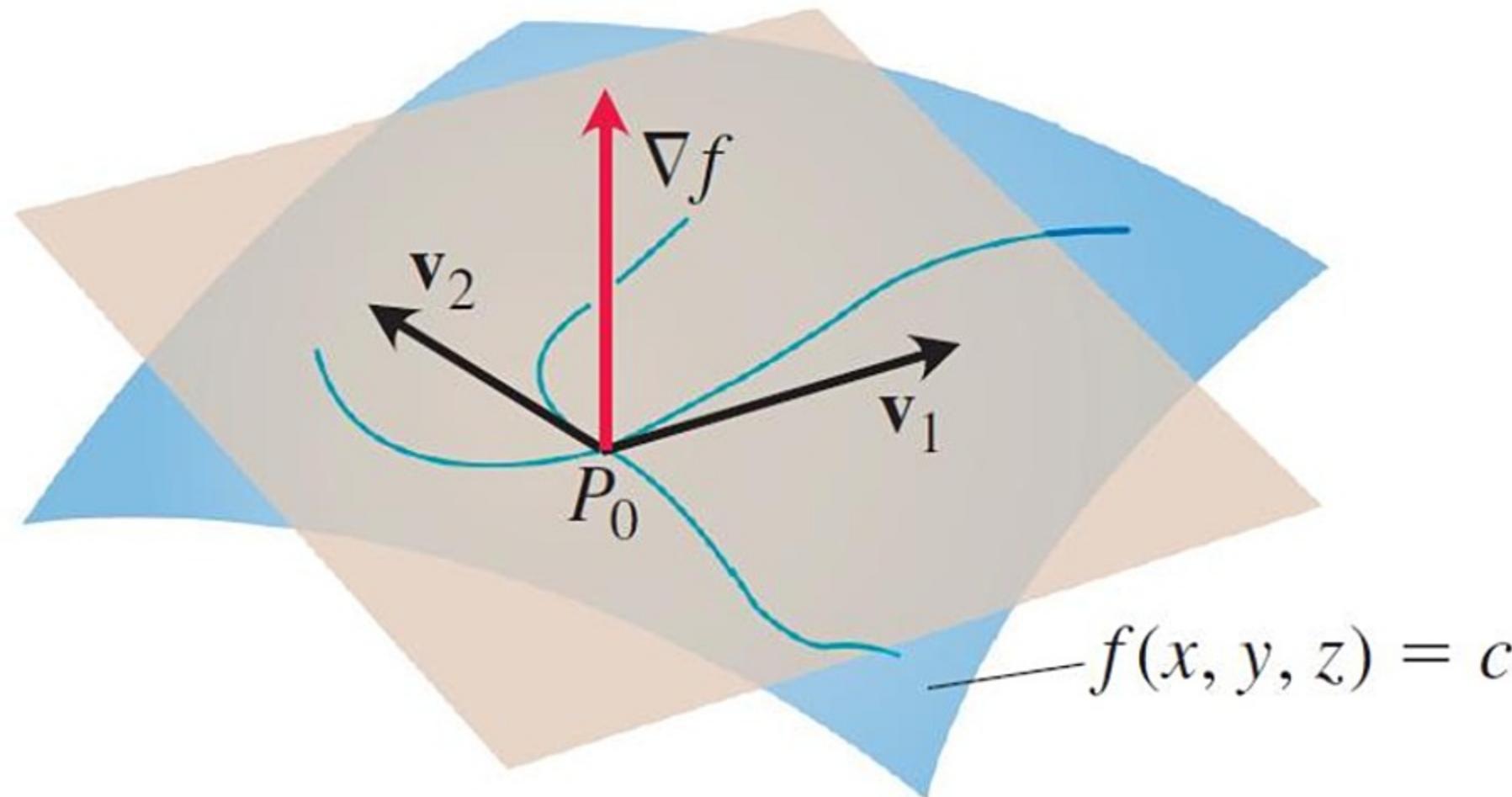


FIGURE 13.33 The gradient ∇f is orthogonal to the velocity vector of every smooth curve in the surface through P_0 . The velocity vectors at P_0 therefore lie in a common plane, which we call the tangent plane at P_0 .

DEFINITIONS The **tangent plane** to the level surface $f(x, y, z) = c$ of a differentiable function f at a point P_0 where the gradient is not zero is the plane through P_0 normal to $\nabla f|_{P_0}$.

The **normal line** of the surface at P_0 is the line through P_0 parallel to $\nabla f|_{P_0}$.

Tangent Plane to $f(x, y, z) = c$ at $P_0(x_0, y_0, z_0)$

$$f_x(P_0)(x - x_0) + f_y(P_0)(y - y_0) + f_z(P_0)(z - z_0) = 0 \quad (1)$$

Normal Line to $f(x, y, z) = c$ at $P_0(x_0, y_0, z_0)$

$$x = x_0 + f_x(P_0)t, \quad y = y_0 + f_y(P_0)t, \quad z = z_0 + f_z(P_0)t \quad (2)$$

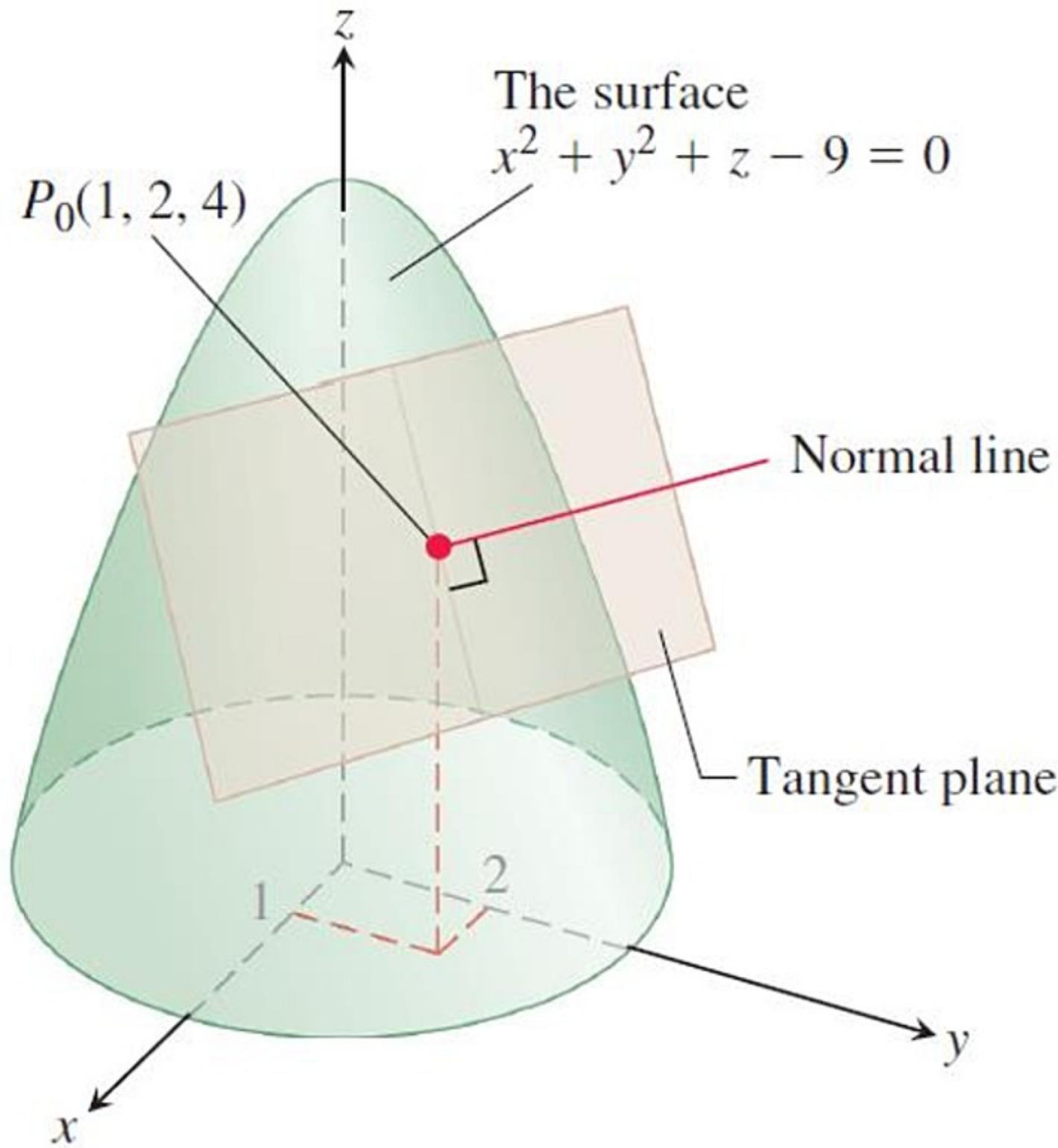


FIGURE 13.34 The tangent plane and normal line to this level surface at P_0 (Example 1).

Plane Tangent to a Surface $z = f(x, y)$ at $(x_0, y_0, f(x_0, y_0))$

The plane tangent to the surface $z = f(x, y)$ of a differentiable function f at the point $P_0(x_0, y_0, z_0) = (x_0, y_0, f(x_0, y_0))$ is

$$f_x(x_0, y_0)(x - x_0) + f_y(x_0, y_0)(y - y_0) - (z - z_0) = 0. \quad (3)$$

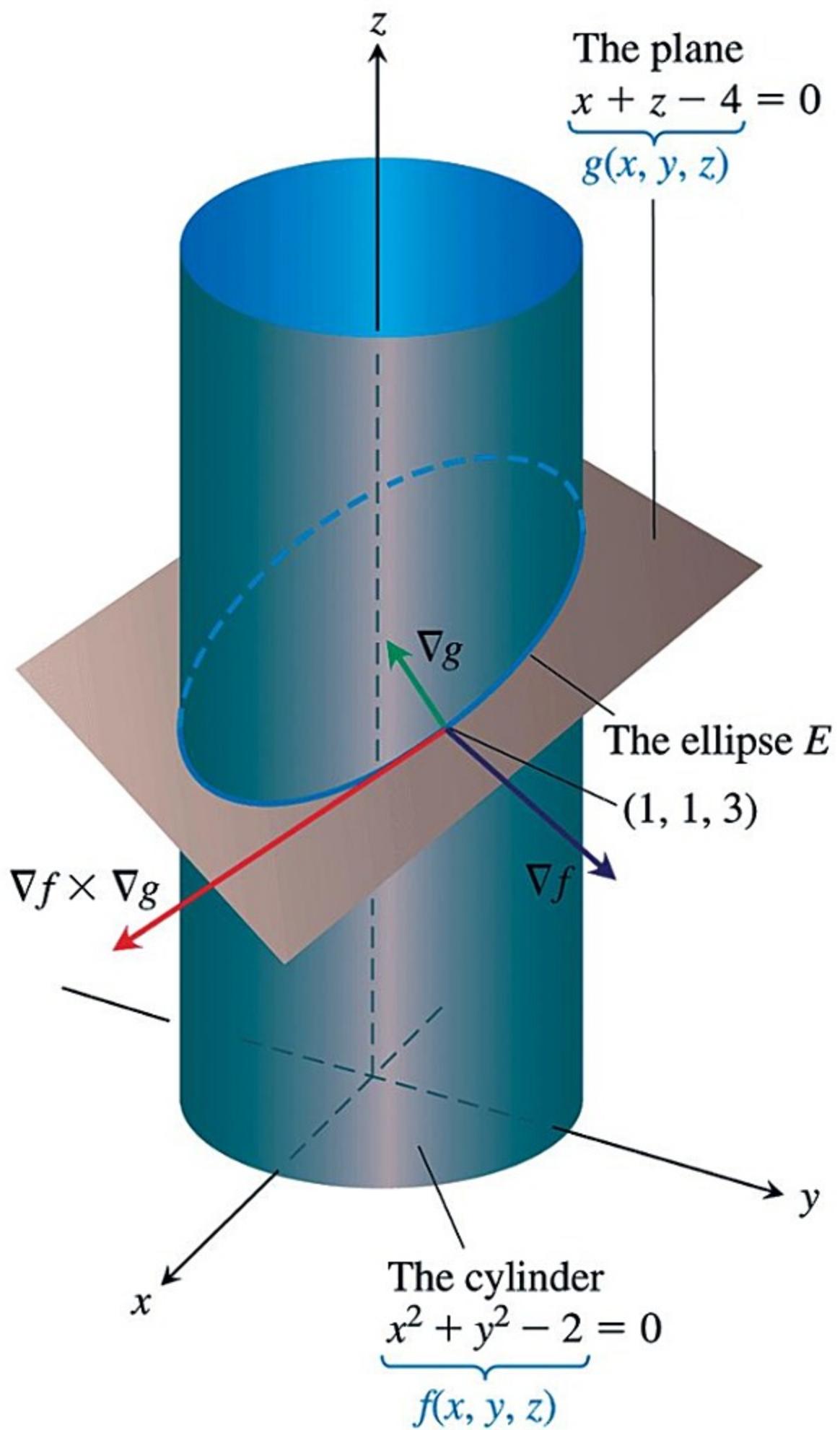


FIGURE 13.35 This cylinder and plane intersect in an ellipse E (Example 3).

Estimating the Change in f in a Direction \mathbf{u}

To estimate the change in the value of a differentiable function f when we move a small distance ds from a point P_0 in a particular direction \mathbf{u} , use the formula

$$df = \underbrace{(\nabla f|_{P_0} \cdot \mathbf{u})}_{\text{Directional Distance}} \underbrace{ds}_{\text{derivative increment}}$$

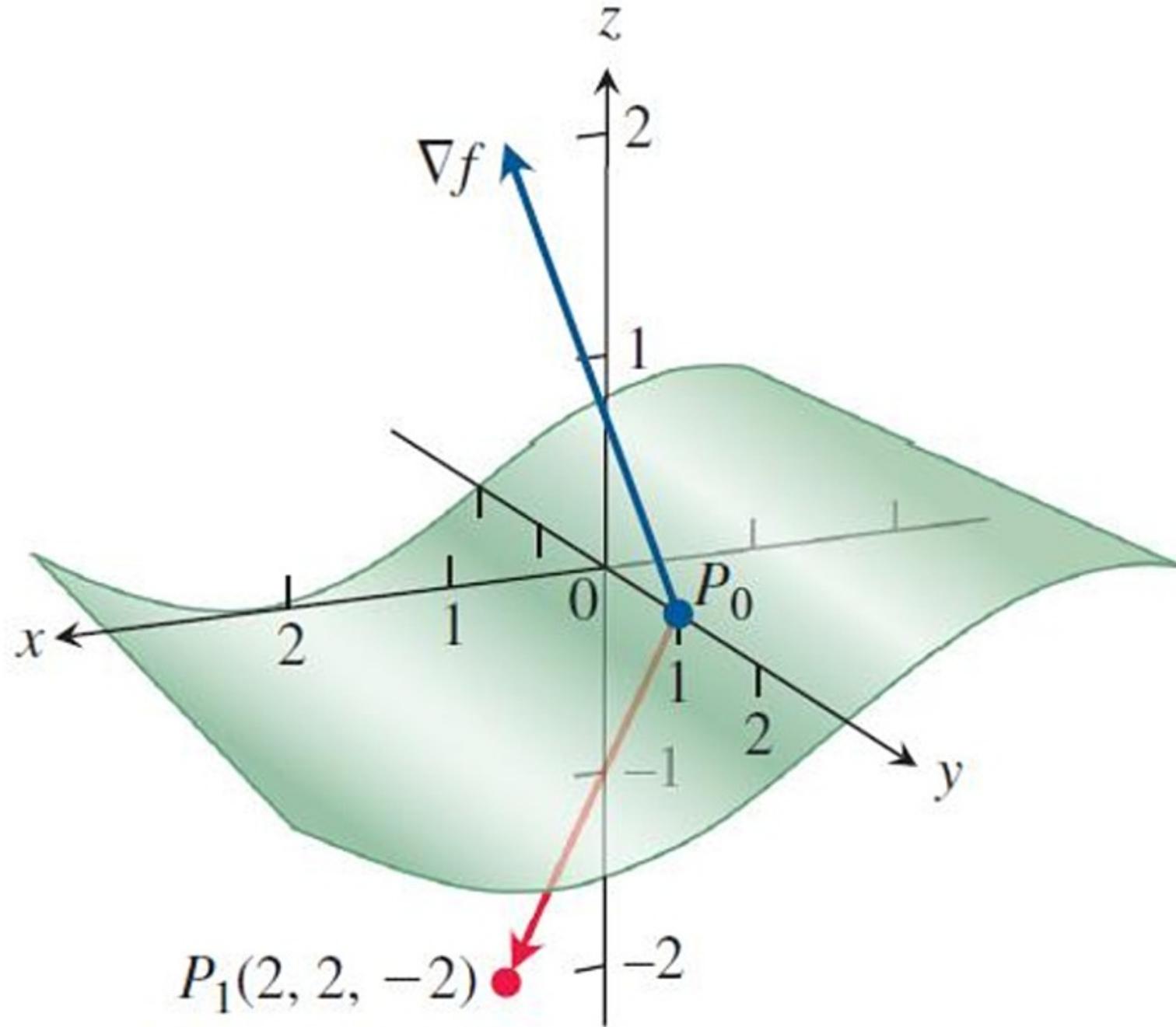


FIGURE 13.36 As $P(x, y, z)$ moves off the level surface at P_0 by 0.1 unit directly toward P_1 , the function f changes value by approximately -0.067 unit (Example 4).

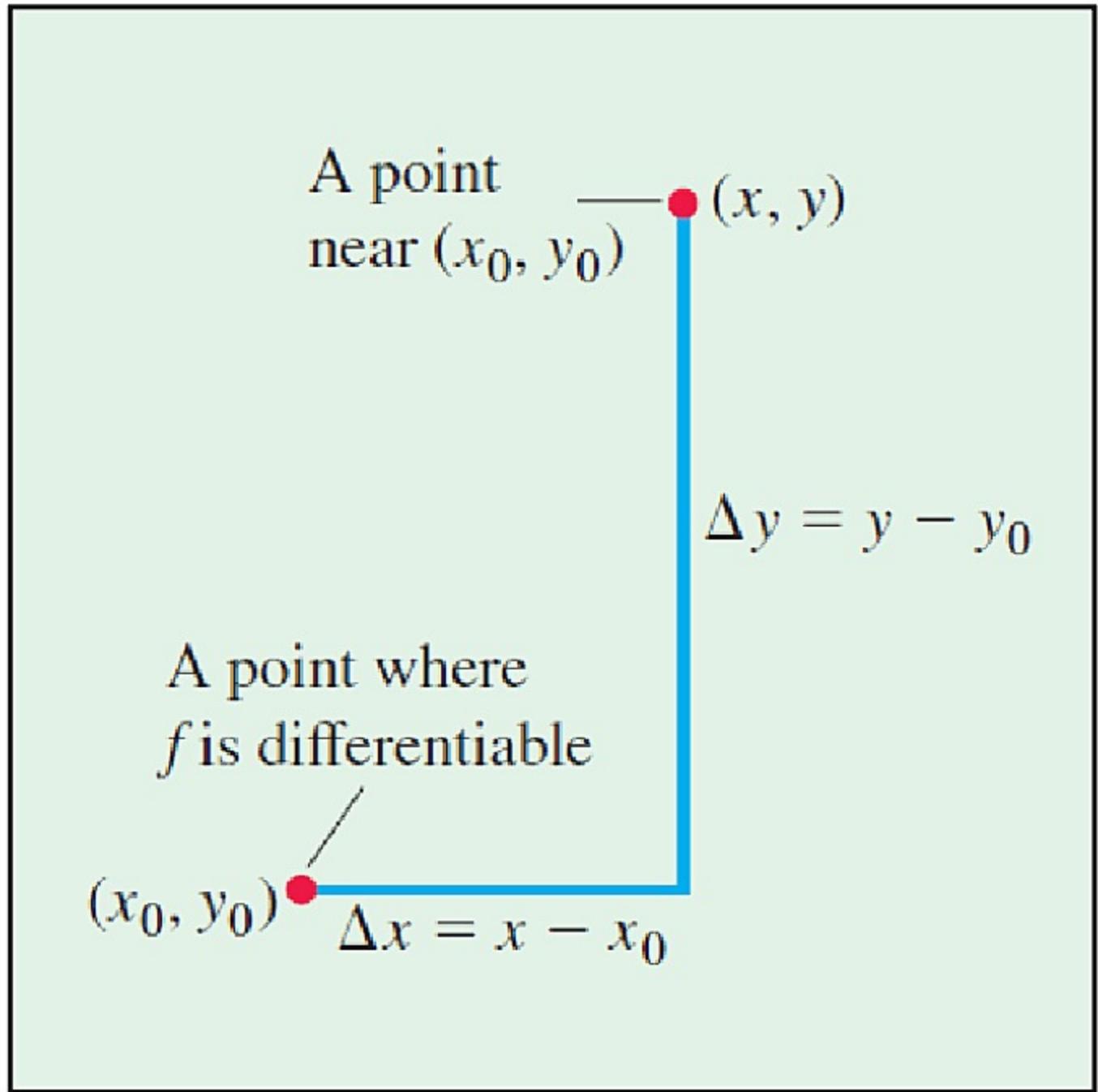


FIGURE 13.37 If f is differentiable at (x_0, y_0) , then the value of f at any point (x, y) nearby is approximately $f(x_0, y_0) + f_x(x_0, y_0)\Delta x + f_y(x_0, y_0)\Delta y$.

DEFINITIONS The **linearization** of a function $f(x, y)$ at a point (x_0, y_0) where f is differentiable is the function

$$L(x, y) = f(x_0, y_0) + f_x(x_0, y_0)(x - x_0) + f_y(x_0, y_0)(y - y_0).$$

The approximation

$$f(x, y) \approx L(x, y)$$

is the **standard linear approximation** of f at (x_0, y_0) .

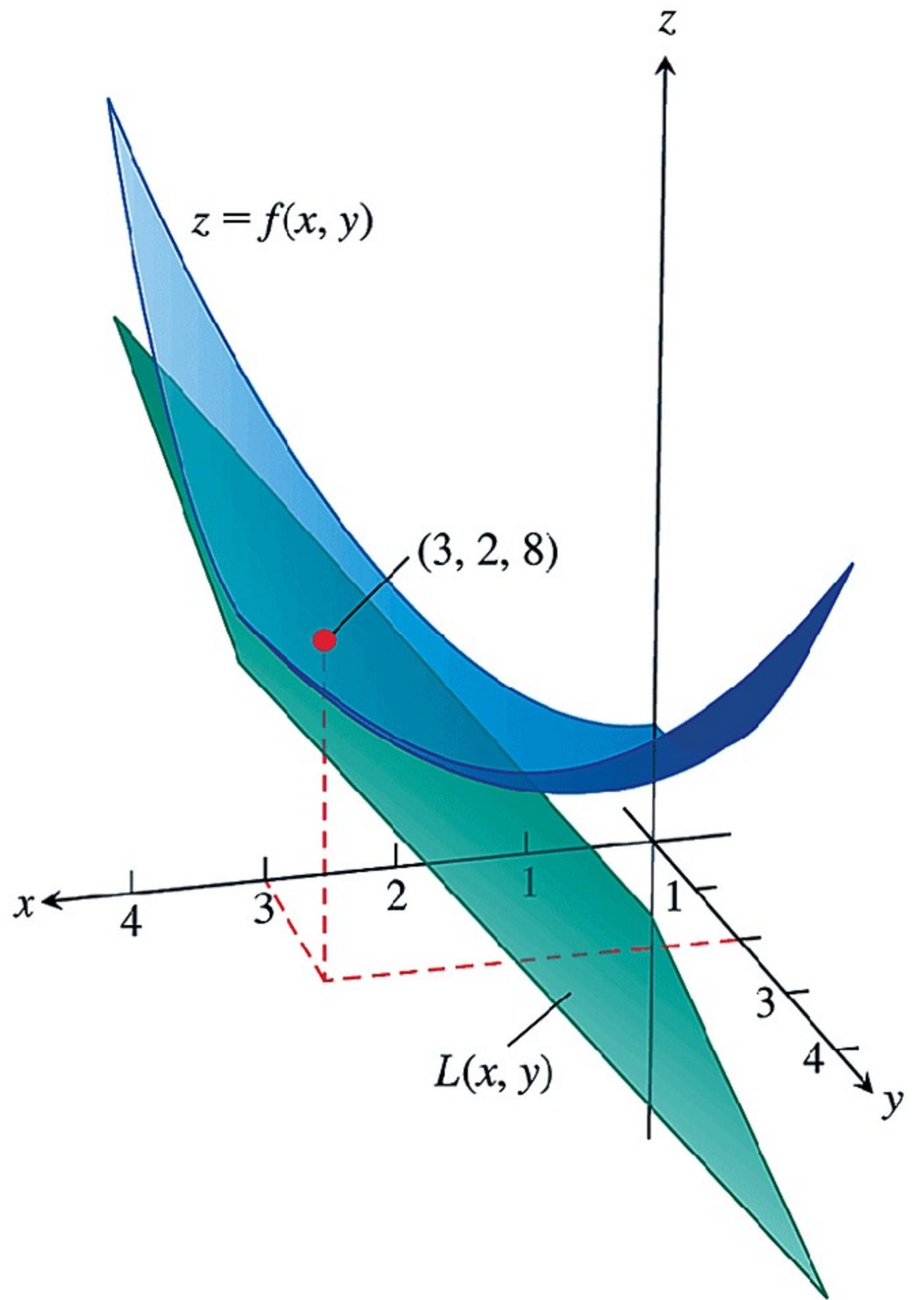


FIGURE 13.38 The tangent plane $L(x, y)$ represents the linearization of $f(x, y)$ in Example 5.

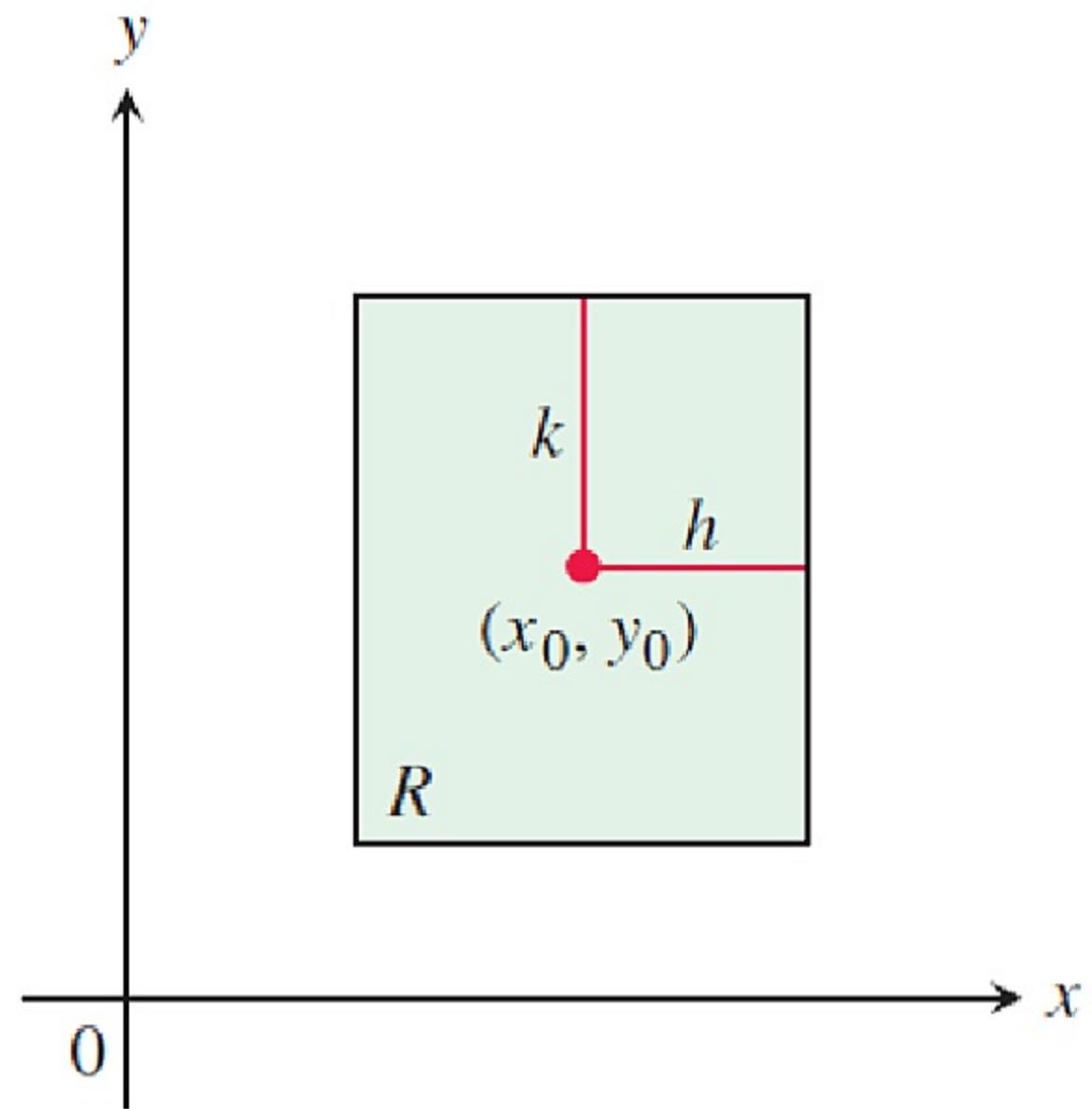


FIGURE 13.39 The rectangular region R : $|x - x_0| \leq h$, $|y - y_0| \leq k$ in the xy -plane.

The Error in the Standard Linear Approximation

If f has continuous first and second partial derivatives throughout an open set containing a rectangle R centered at (x_0, y_0) and if M is any upper bound for the values of $|f_{xx}|$, $|f_{yy}|$, and $|f_{xy}|$ on R , then the error $E(x, y)$ incurred in replacing $f(x, y)$ on R by its linearization

$$L(x, y) = f(x_0, y_0) + f_x(x_0, y_0)(x - x_0) + f_y(x_0, y_0)(y - y_0)$$

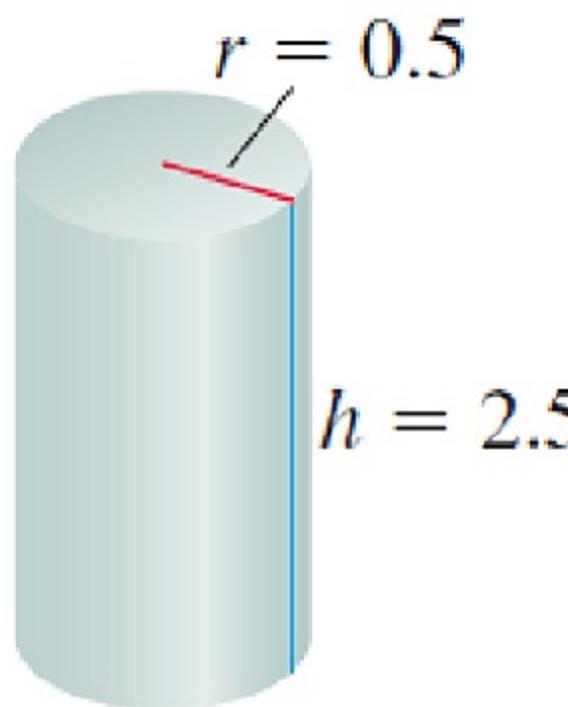
satisfies the inequality

$$|E(x, y)| \leq \frac{1}{2}M(|x - x_0| + |y - y_0|)^2.$$

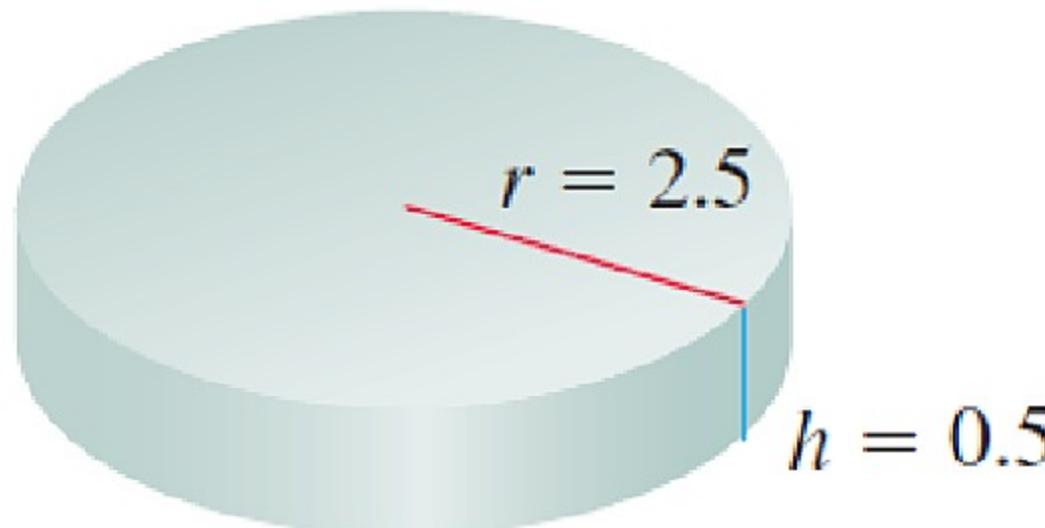
DEFINITION If we move from (x_0, y_0) to a point $(x_0 + dx, y_0 + dy)$ nearby, the resulting change

$$df = f_x(x_0, y_0) dx + f_y(x_0, y_0) dy$$

in the linearization of f is called the **total differential of f** .



(a)



(b)

FIGURE 13.40 The volume of cylinder
(a) is more sensitive to a small change in r
than it is to an equally small change in h .
The volume of cylinder (b) is more sensi-
tive to small changes in h than it is to small
changes in r (Example 7).

Section 13.7

Extreme Values and Saddle Points

Thomas' Calculus, 14e in SI Units

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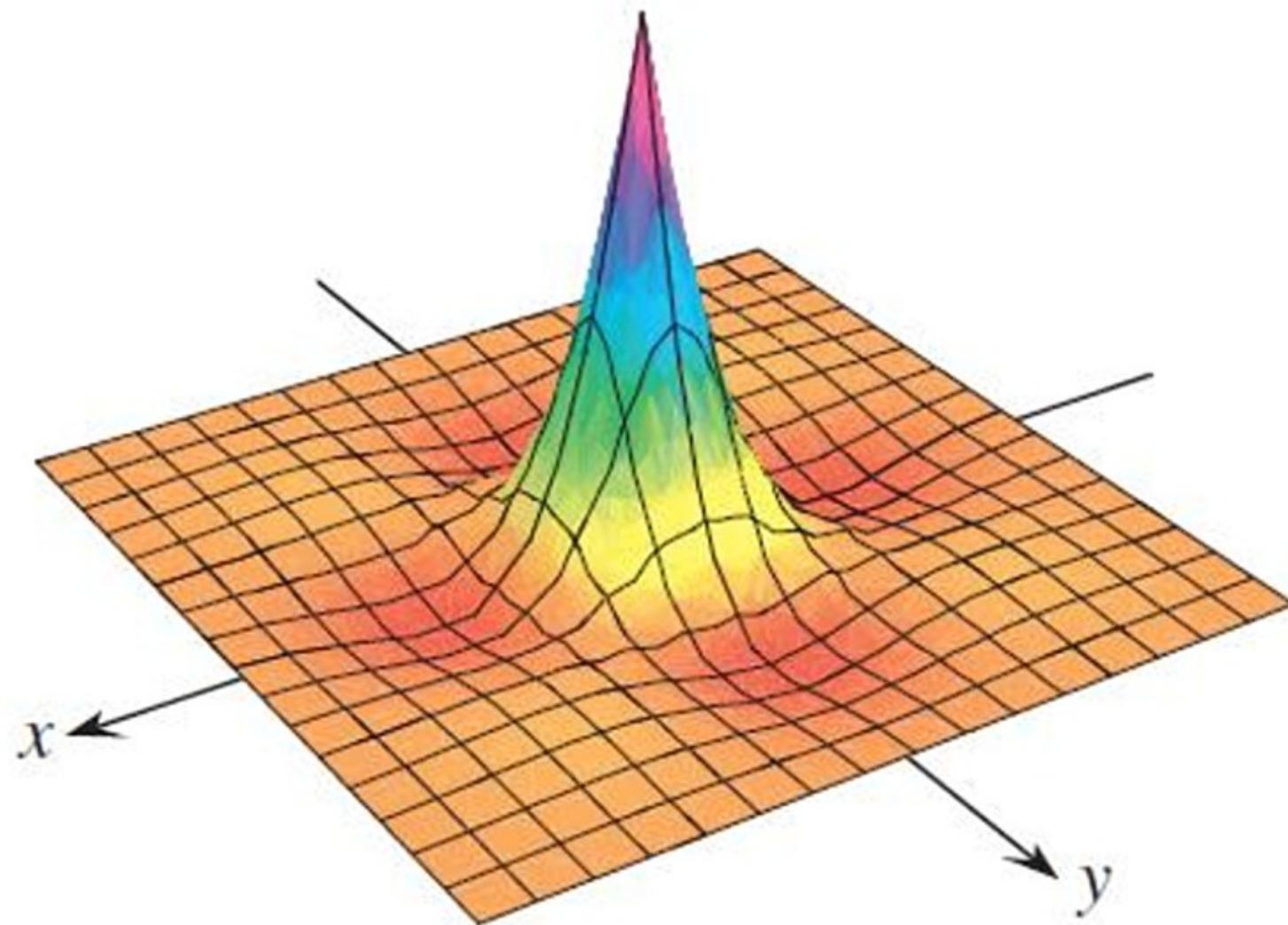


FIGURE 13.41 The function

$$z = (\cos x)(\cos y)e^{-\sqrt{x^2+y^2}}$$

has a maximum value of 1 and a minimum value of about -0.067 on the square region $|x| \leq 3\pi/2$, $|y| \leq 3\pi/2$.

DEFINITIONS

(a, b). Then

1. $f(a, b)$ is a **local maximum** value of f if $f(a, b) \geq f(x, y)$ for all domain points (x, y) in an open disk centered at (a, b) .
2. $f(a, b)$ is a **local minimum** value of f if $f(a, b) \leq f(x, y)$ for all domain points (x, y) in an open disk centered at (a, b) .

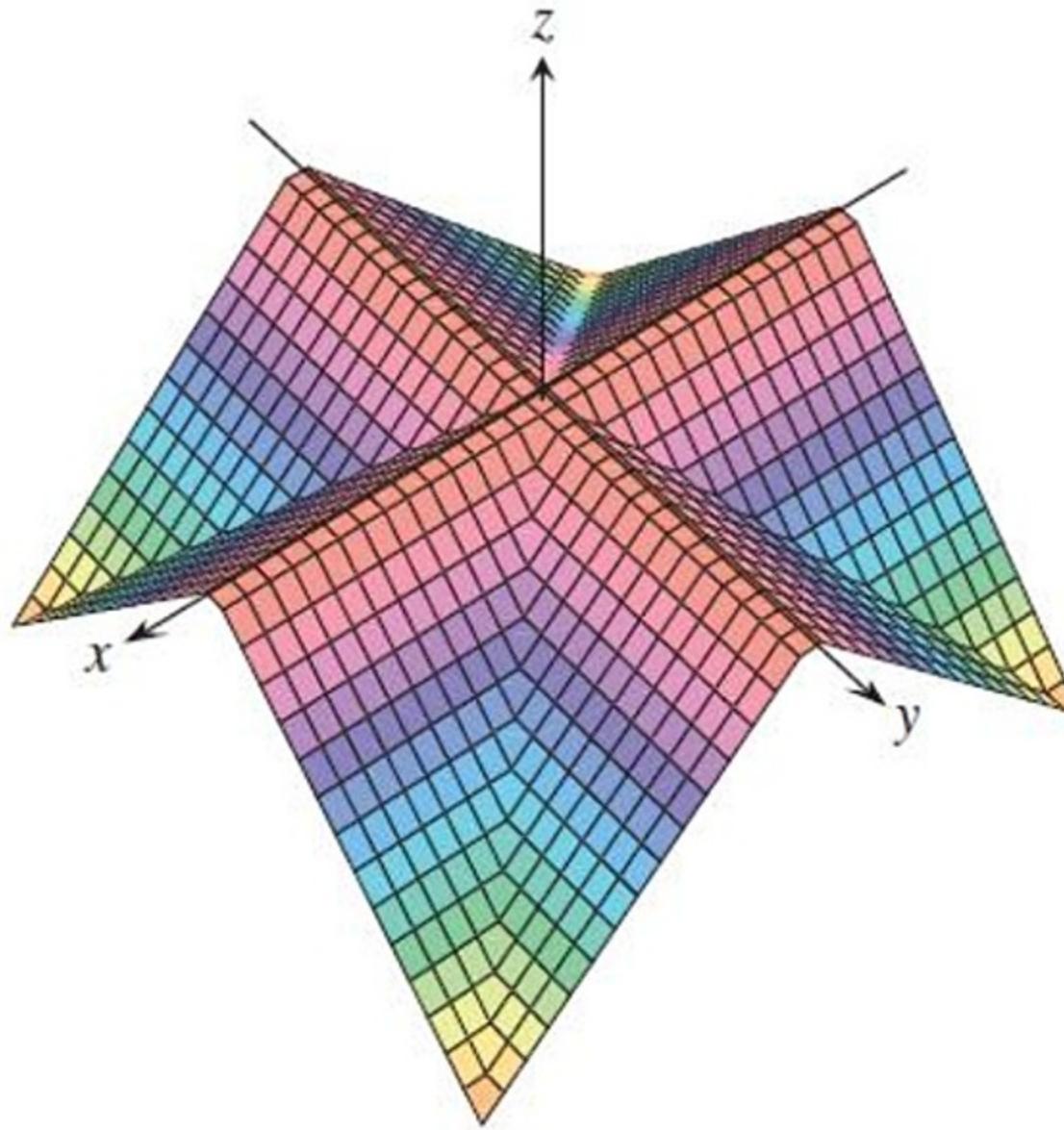


FIGURE 13.42 The “roof surface”

$$z = \frac{1}{2} (||x| - |y|| - |x| - |y|)$$

has a maximum value of 0 and a minimum value of $-a$ on the square region $|x| \leq a$, $|y| \leq a$.

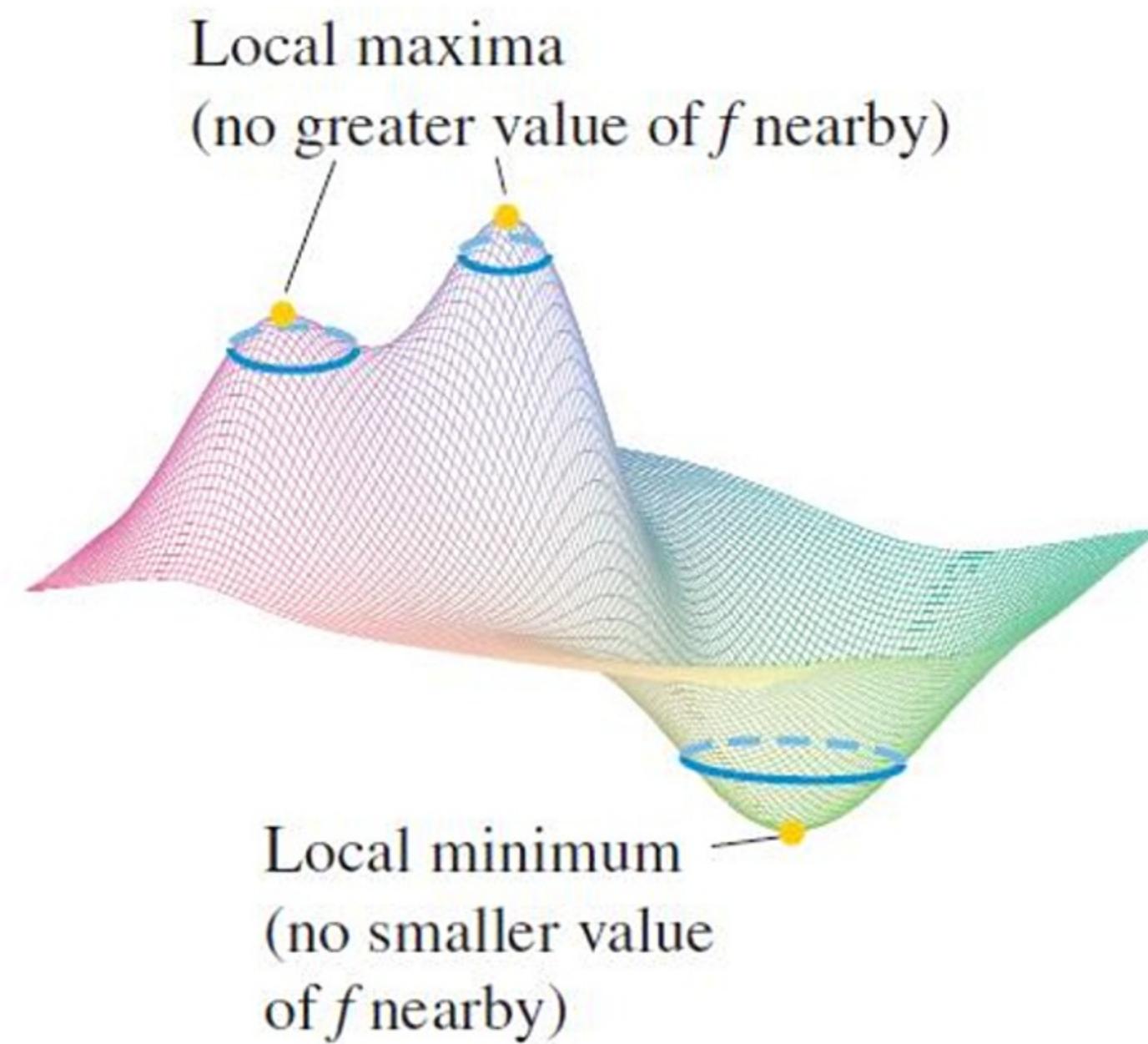


FIGURE 13.43 A local maximum occurs at a mountain peak and a local minimum occurs at a valley low point.

THEOREM 10—First Derivative Test for Local Extreme Values If $f(x, y)$ has a local maximum or minimum value at an interior point (a, b) of its domain and if the first partial derivatives exist there, then $f_x(a, b) = 0$ and $f_y(a, b) = 0$.

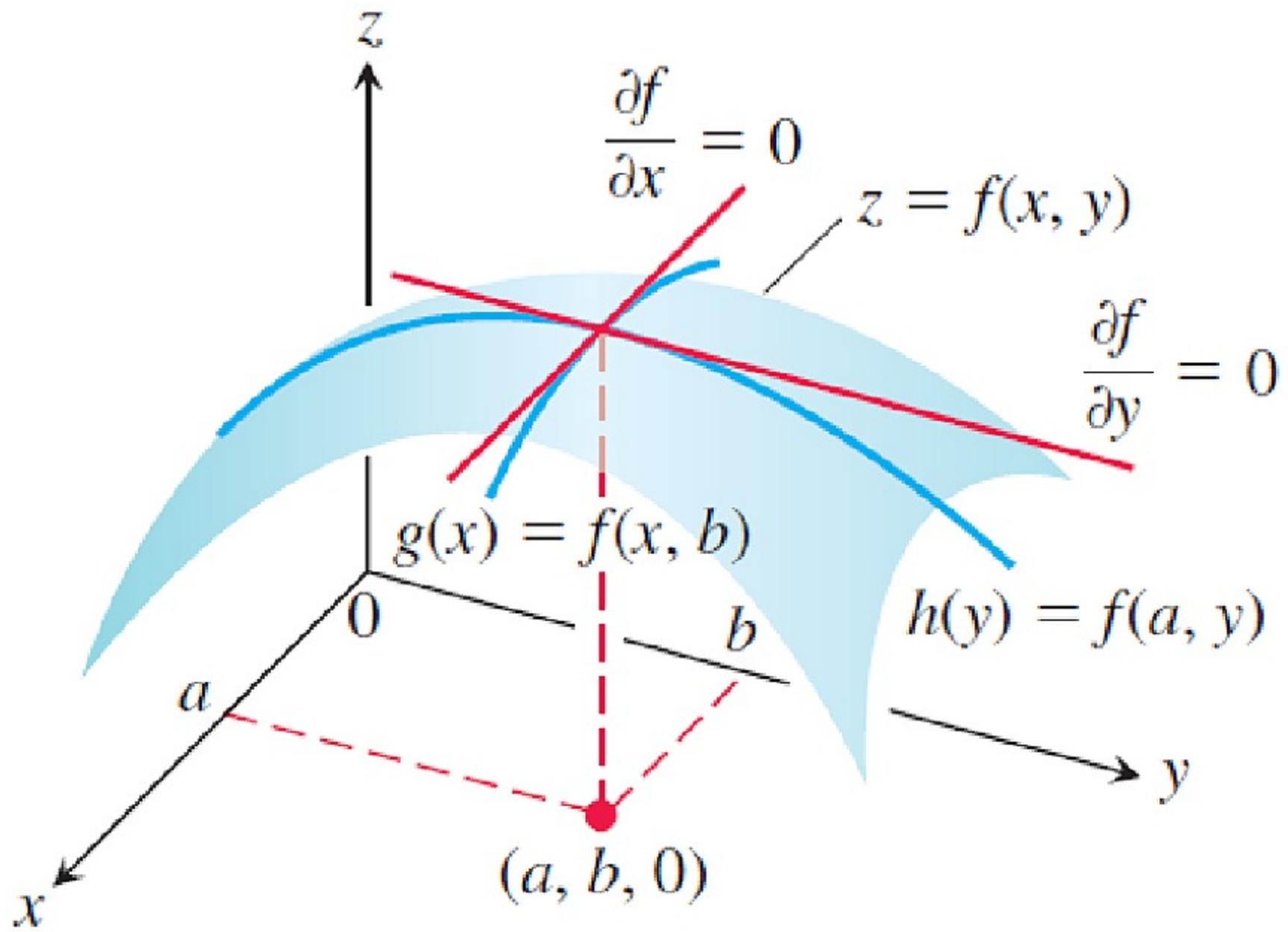


FIGURE 13.44 If a local maximum of f occurs at $x = a, y = b$, then the first partial derivatives $f_x(a, b)$ and $f_y(a, b)$ are both zero.

DEFINITION An interior point of the domain of a function $f(x, y)$ where both f_x and f_y are zero or where one or both of f_x and f_y do not exist is a **critical point** of f .

DEFINITION A differentiable function $f(x, y)$ has a **saddle point** at a critical point (a, b) if in every open disk centered at (a, b) there are domain points (x, y) where $f(x, y) > f(a, b)$ and domain points (x, y) where $f(x, y) < f(a, b)$. The corresponding point $(a, b, f(a, b))$ on the surface $z = f(x, y)$ is called a saddle point of the surface (Figure 13.45).

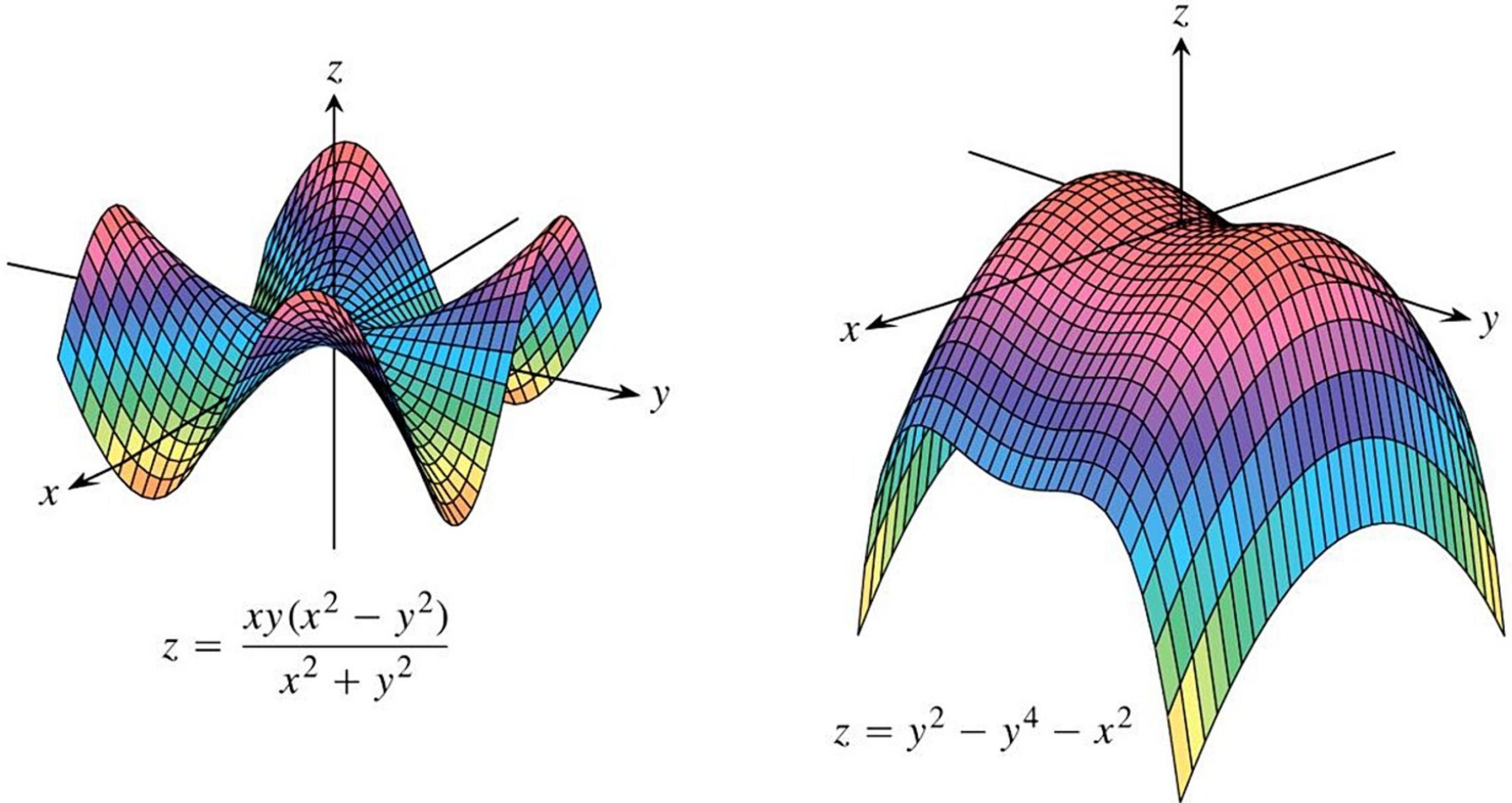


FIGURE 13.45 Saddle points at the origin.

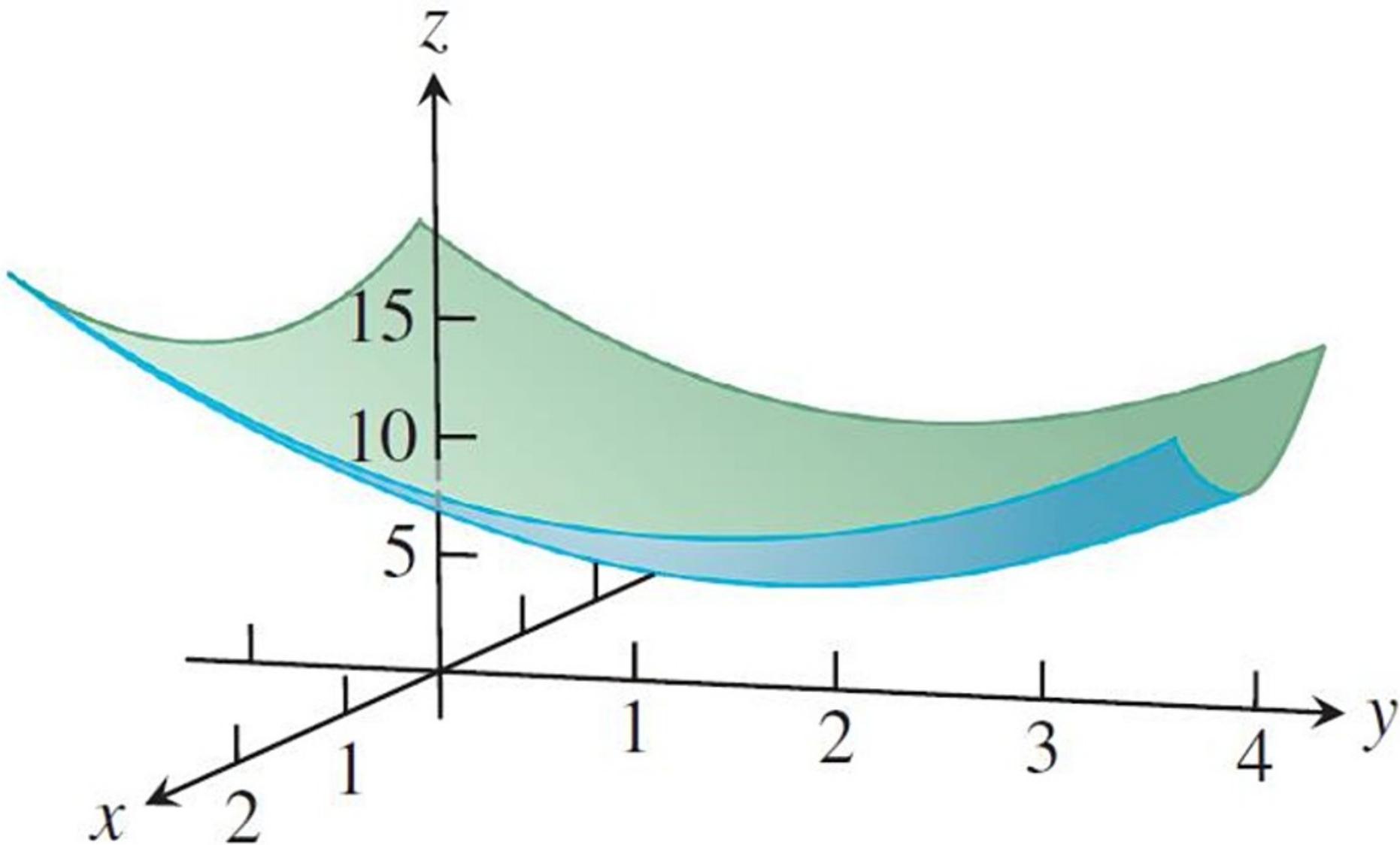
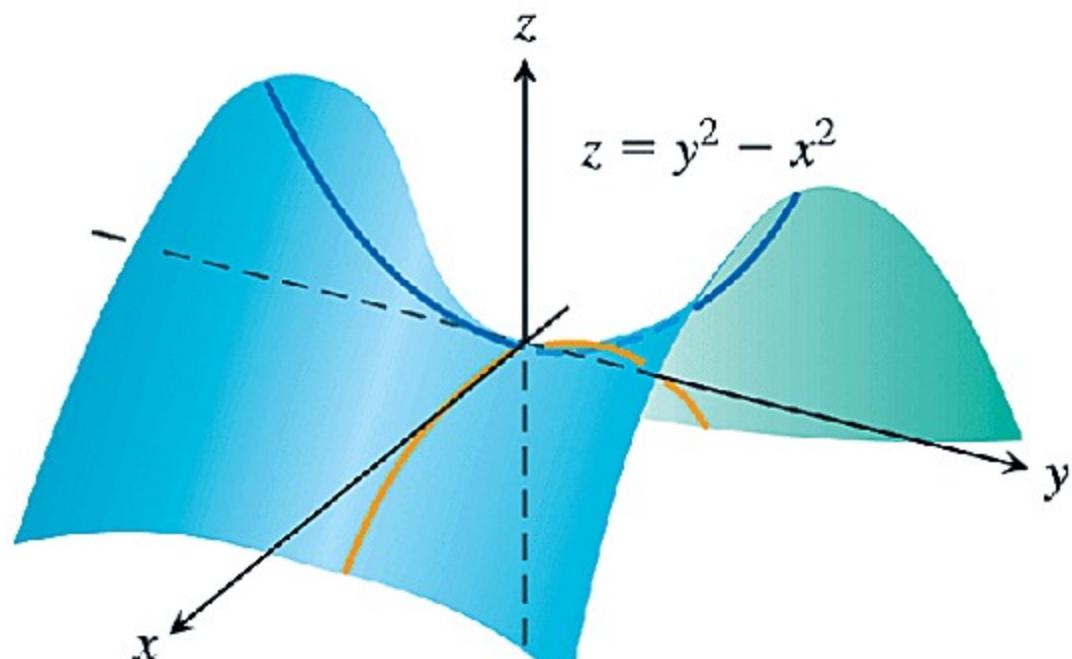


FIGURE 13.46 The graph of the function $f(x, y) = x^2 + y^2 - 4y + 9$ is a paraboloid which has a local minimum value of 5 at the point $(0, 2)$ (Example 1).

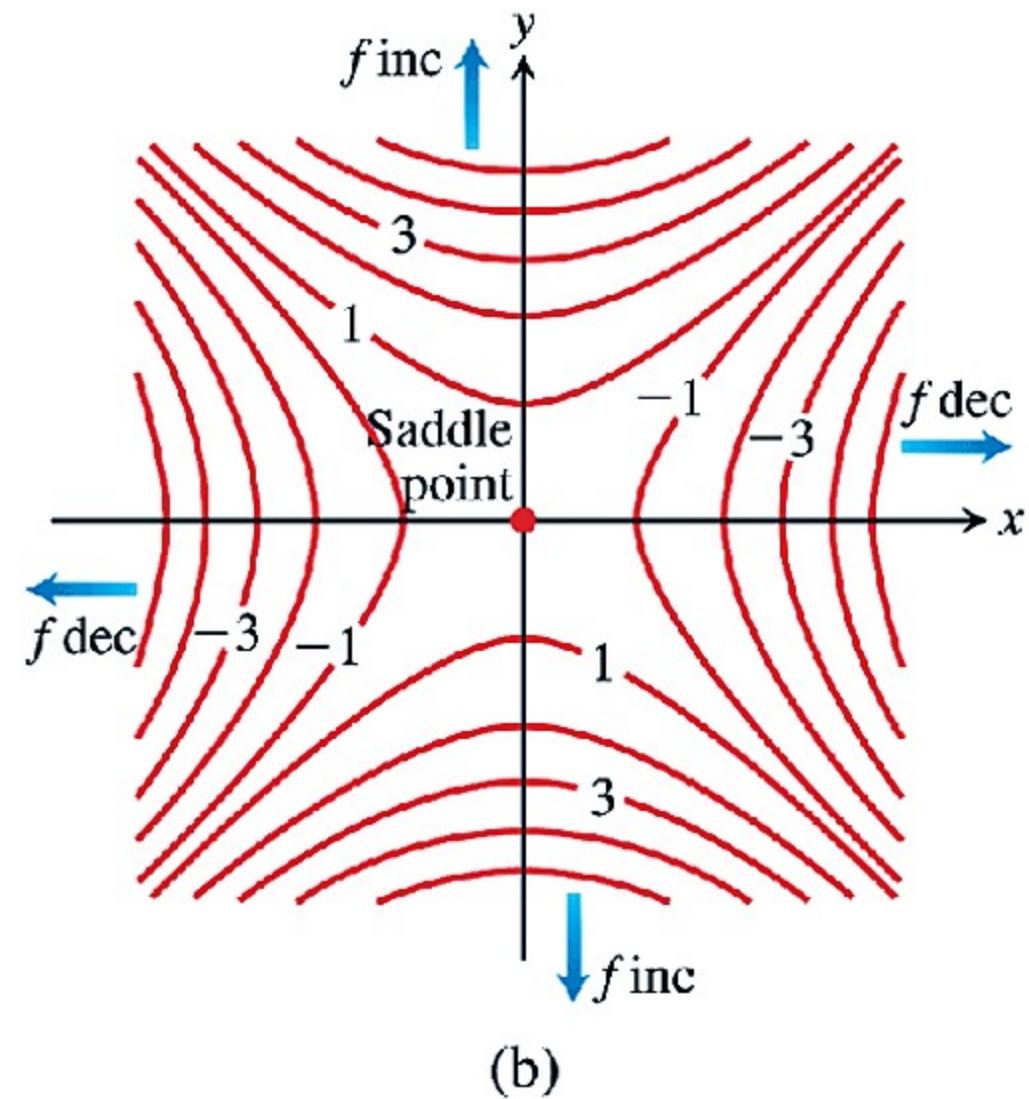
THEOREM 11—Second Derivative Test for Local Extreme Values

Suppose that $f(x, y)$ and its first and second partial derivatives are continuous throughout a disk centered at (a, b) and that $f_x(a, b) = f_y(a, b) = 0$. Then

- i) f has a **local maximum** at (a, b) if $f_{xx} < 0$ and $f_{xx}f_{yy} - f_{xy}^2 > 0$ at (a, b) .
- ii) f has a **local minimum** at (a, b) if $f_{xx} > 0$ and $f_{xx}f_{yy} - f_{xy}^2 > 0$ at (a, b) .
- iii) f has a **saddle point** at (a, b) if $f_{xx}f_{yy} - f_{xy}^2 < 0$ at (a, b) .
- iv) **the test is inconclusive** at (a, b) if $f_{xx}f_{yy} - f_{xy}^2 = 0$ at (a, b) . In this case, we must find some other way to determine the behavior of f at (a, b) .



(a)



(b)

FIGURE 13.47 (a) The origin is a saddle point of the function $f(x, y) = y^2 - x^2$. There are no local extreme values (Example 2). (b) Level curves for the function f in Example 2.

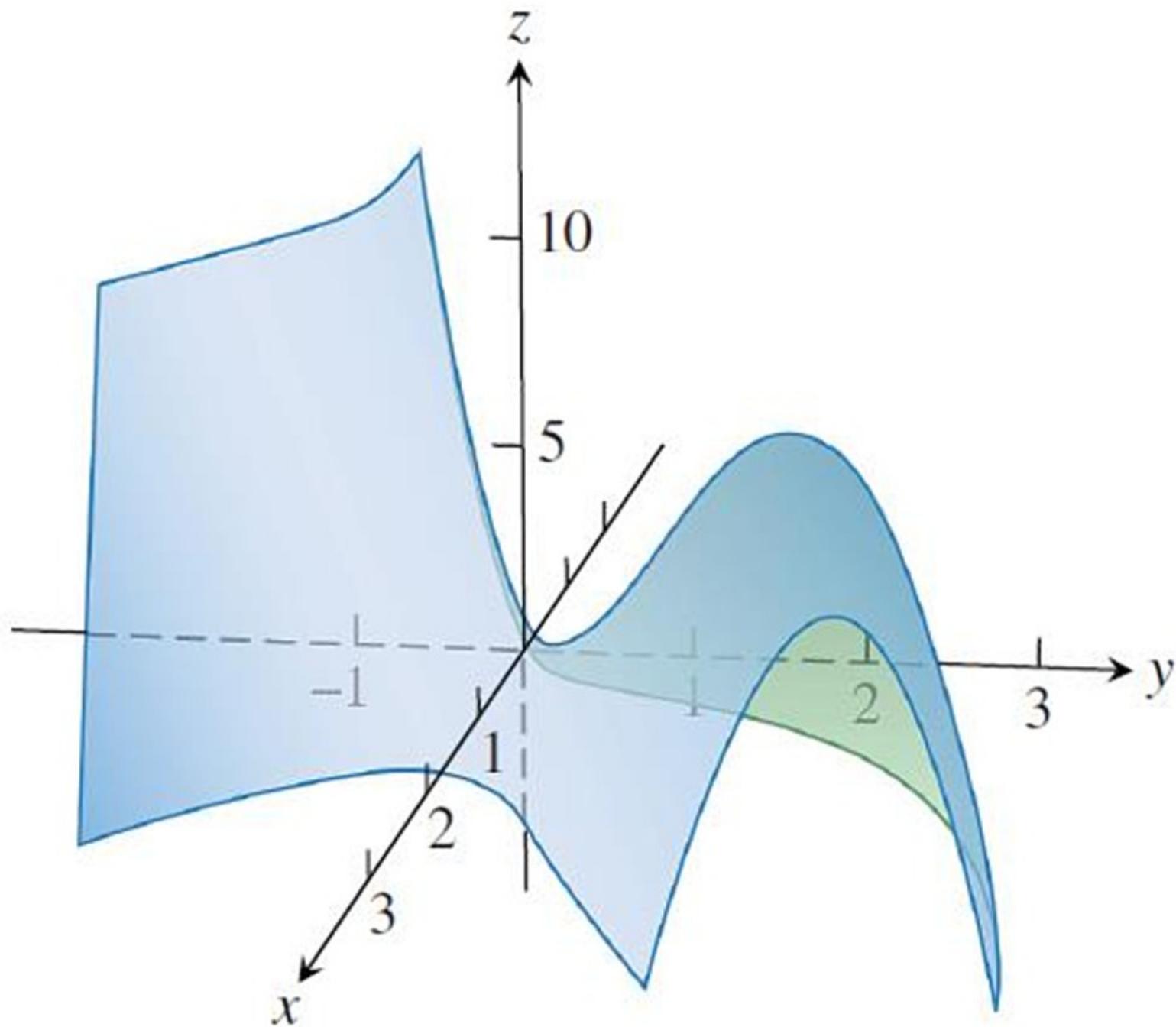


FIGURE 13.48 The surface
$$z = 3y^2 - 2y^3 - 3x^2 + 6xy$$
 has a saddle point at the origin and a local maximum at the point $(2, 2)$ (Example 4).

$$z = 10xye^{-(x^2 + y^2)}$$

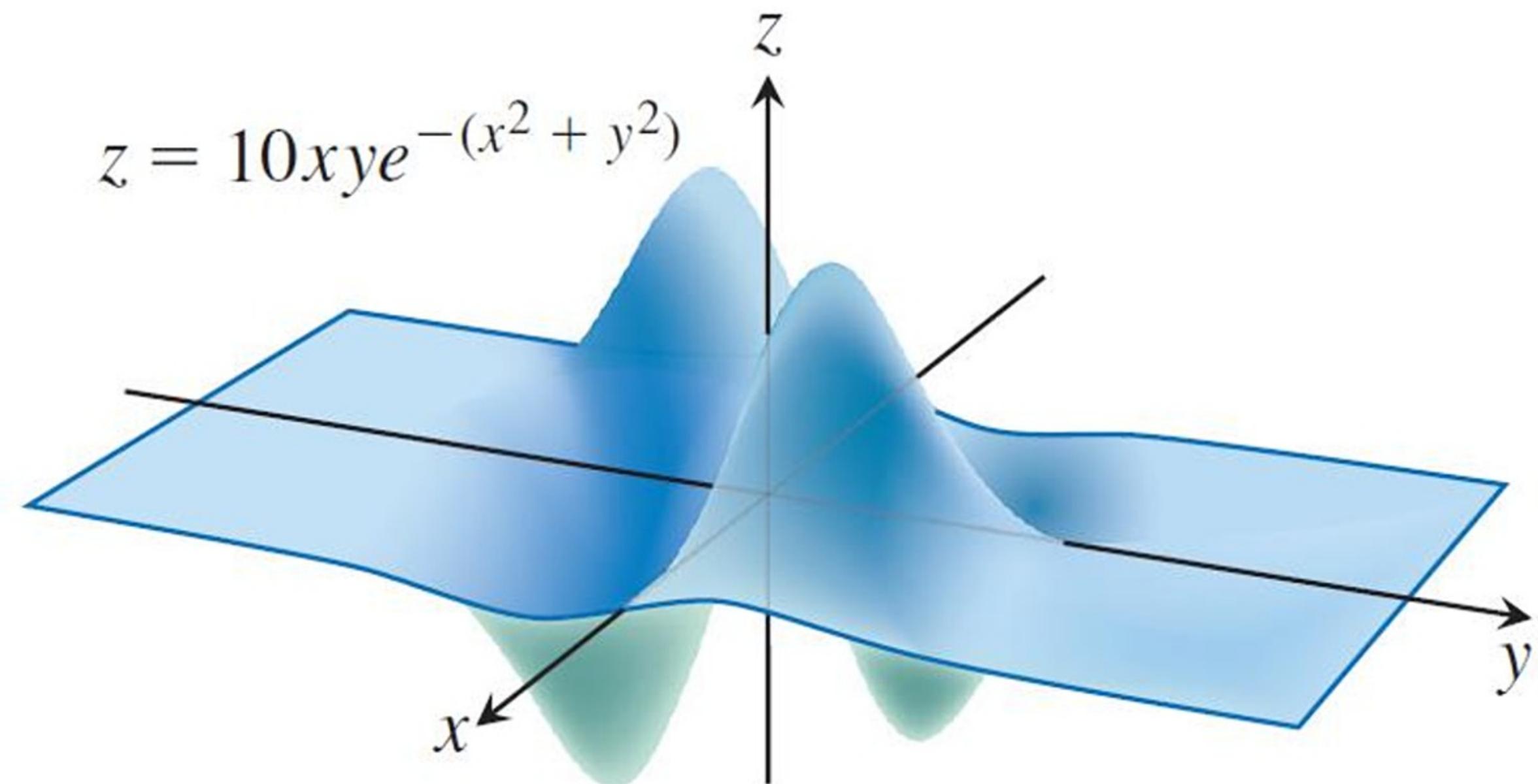
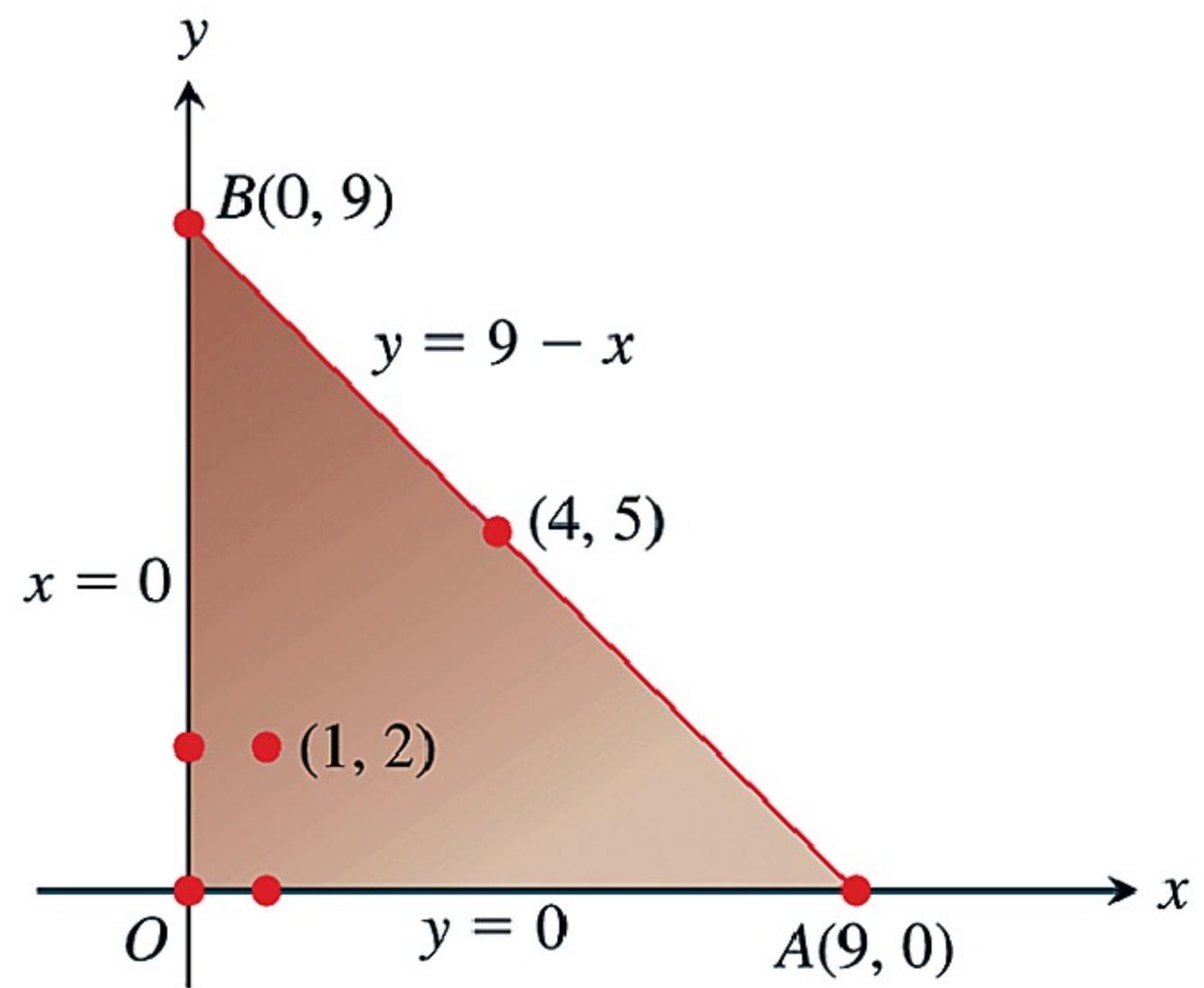


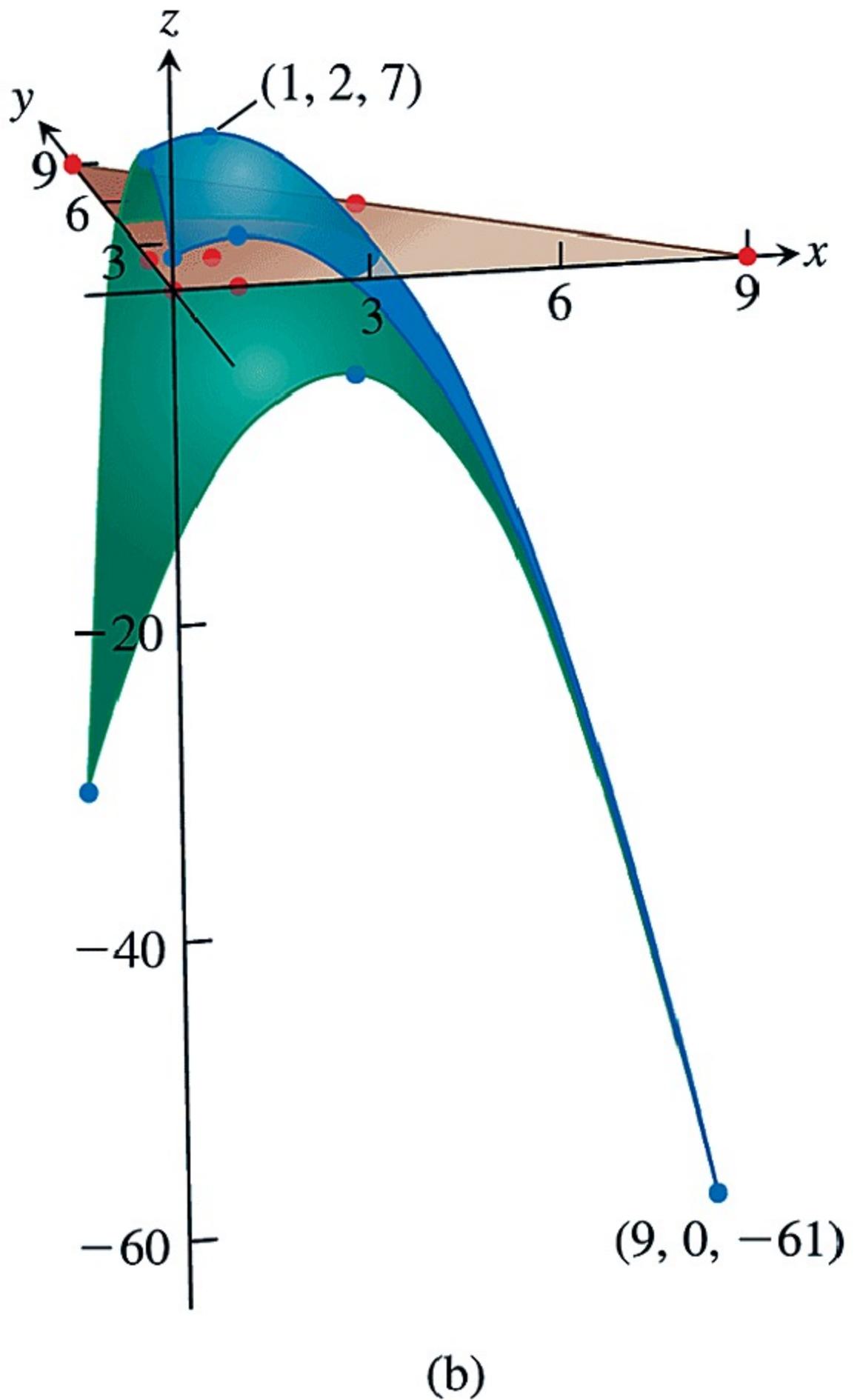
FIGURE 13.49 A graph of the function
in Example 5.

Critical Point	f_{xx}	f_{xy}	f_{yy}	Discriminant D
$(0, 0)$	0	10	0	-100
$\left(\frac{1}{\sqrt{2}}, \frac{1}{\sqrt{2}}\right)$	$-\frac{20}{e}$	0	$-\frac{20}{e}$	$\frac{400}{e^2}$
$\left(-\frac{1}{\sqrt{2}}, \frac{1}{\sqrt{2}}\right)$	$\frac{20}{e}$	0	$\frac{20}{e}$	$\frac{400}{e^2}$
$\left(\frac{1}{\sqrt{2}}, -\frac{1}{\sqrt{2}}\right)$	$\frac{20}{e}$	0	$\frac{20}{e}$	$\frac{400}{e^2}$
$\left(-\frac{1}{\sqrt{2}}, -\frac{1}{\sqrt{2}}\right)$	$-\frac{20}{e}$	0	$-\frac{20}{e}$	$\frac{400}{e^2}$



(a)

FIGURE 13.50 (a) This triangular region is the domain of the function in Example 6. (b) The graph of the function in Example 6. The blue points are the candidates for maxima or minima.



(b)

Girth = distance
around here

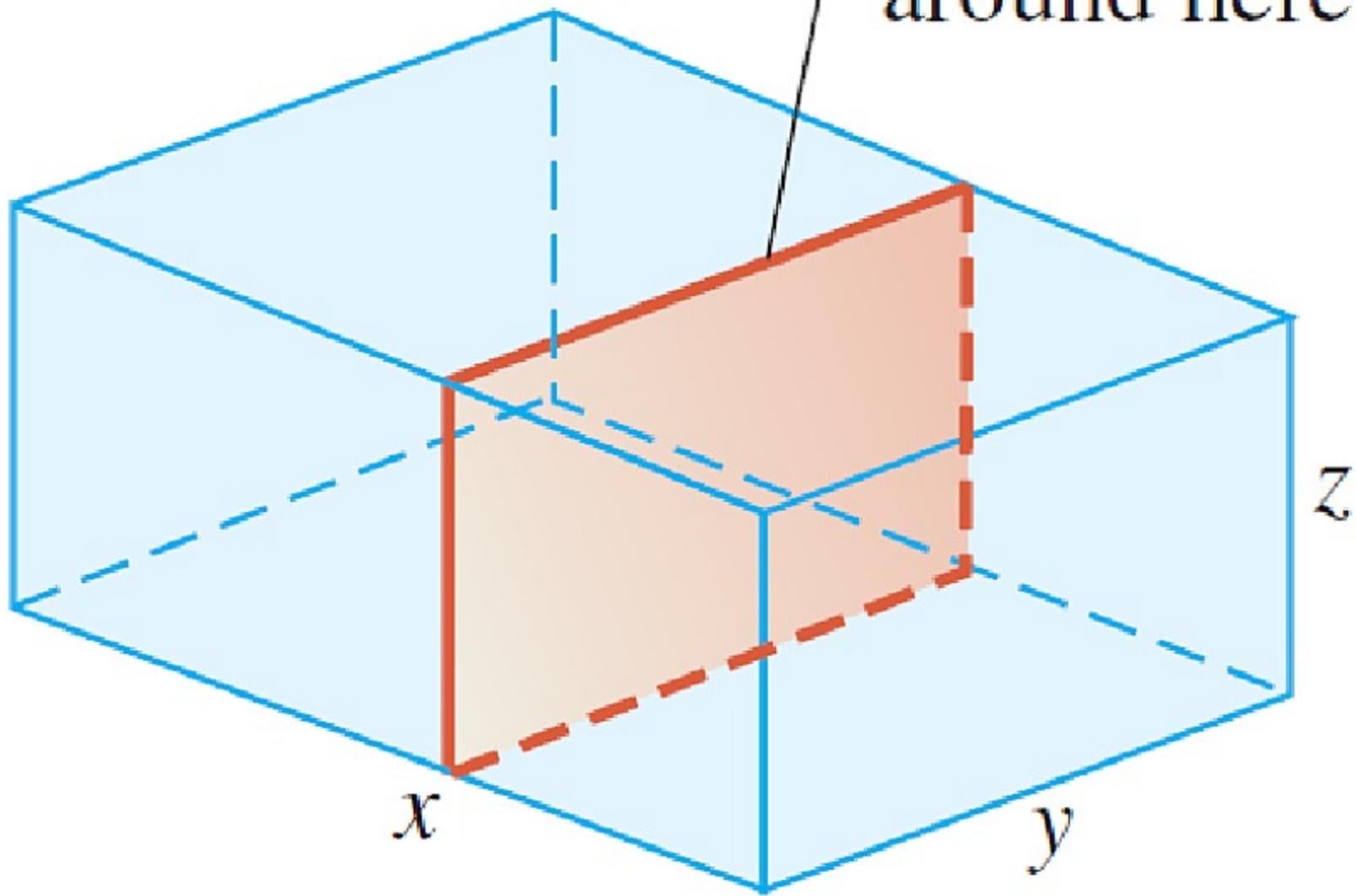


FIGURE 13.51 The box in Example 7.

Summary of Max-Min Tests

The extreme values of $f(x, y)$ can occur only at

- i. **boundary points** of the domain of f
- ii. **critical points** (interior points where $f_x = f_y = 0$ or points where f_x or f_y fail to exist).

If the first- and second-order partial derivatives of f are continuous throughout a disk centered at a point (a, b) and $f_x(a, b) = f_y(a, b) = 0$, the nature of $f(a, b)$ can be tested with the **Second Derivative Test**:

- i. $f_{xx} < 0$ and $f_{xx}f_{yy} - f_{xy}^2 > 0$ at $(a, b) \Rightarrow$ **local maximum**
- ii. $f_{xx} > 0$ and $f_{xx}f_{yy} - f_{xy}^2 > 0$ at $(a, b) \Rightarrow$ **local minimum**
- iii. $f_{xx}f_{yy} - f_{xy}^2 < 0$ at $(a, b) \Rightarrow$ **saddle point**
- iv. $f_{xx}f_{yy} - f_{xy}^2 = 0$ at $(a, b) \Rightarrow$ **test is inconclusive.**

Section 13.8

Lagrange Multipliers

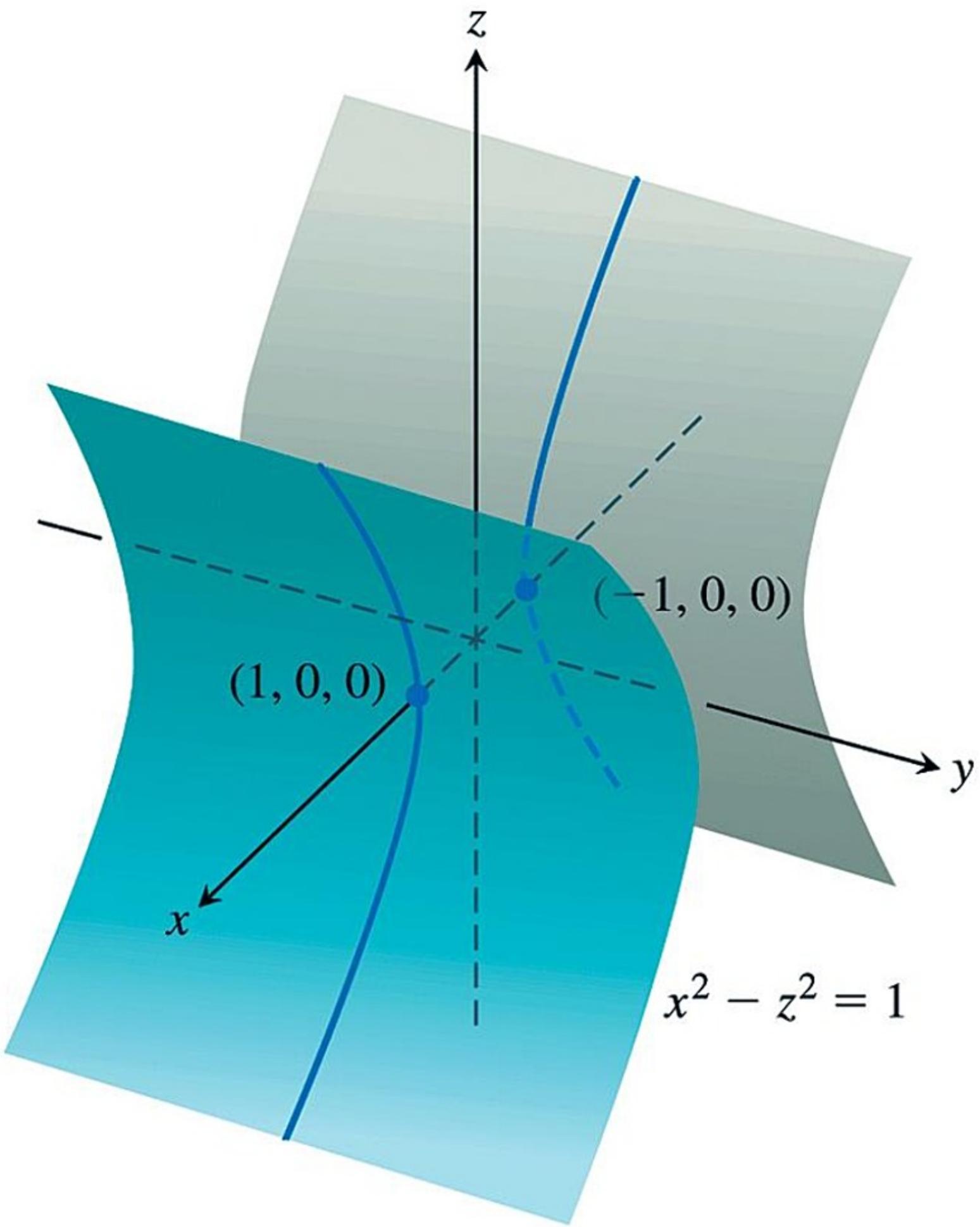


FIGURE 13.52 The hyperbolic cylinder $x^2 - z^2 - 1 = 0$ in Example 2.

The hyperbolic cylinder $x^2 - z^2 = 1$

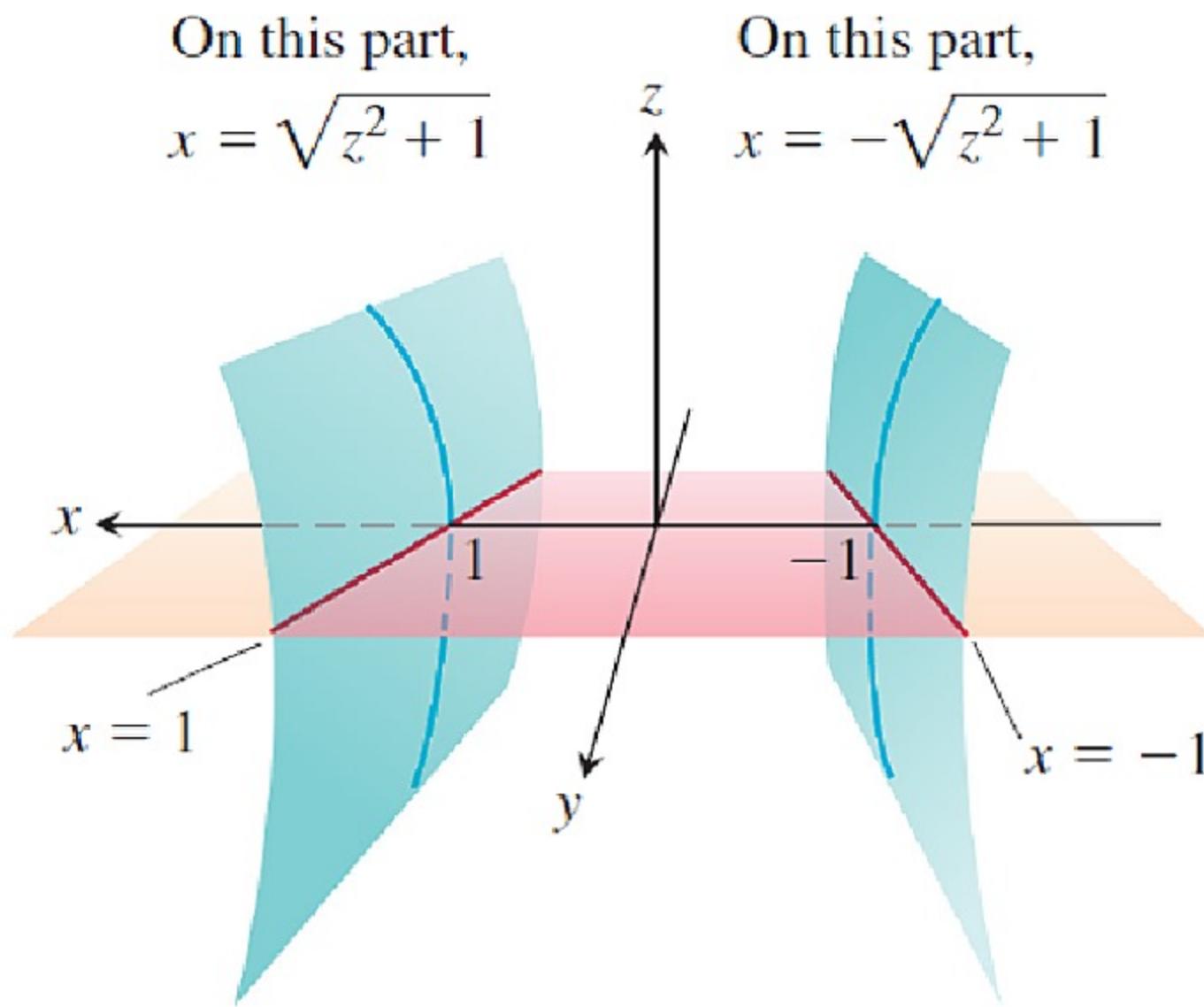


FIGURE 13.53 The region in the xy -plane from which the first two coordinates of the points (x, y, z) on the hyperbolic cylinder $x^2 - z^2 = 1$ are selected excludes the band $-1 < x < 1$ in the xy -plane (Example 2).

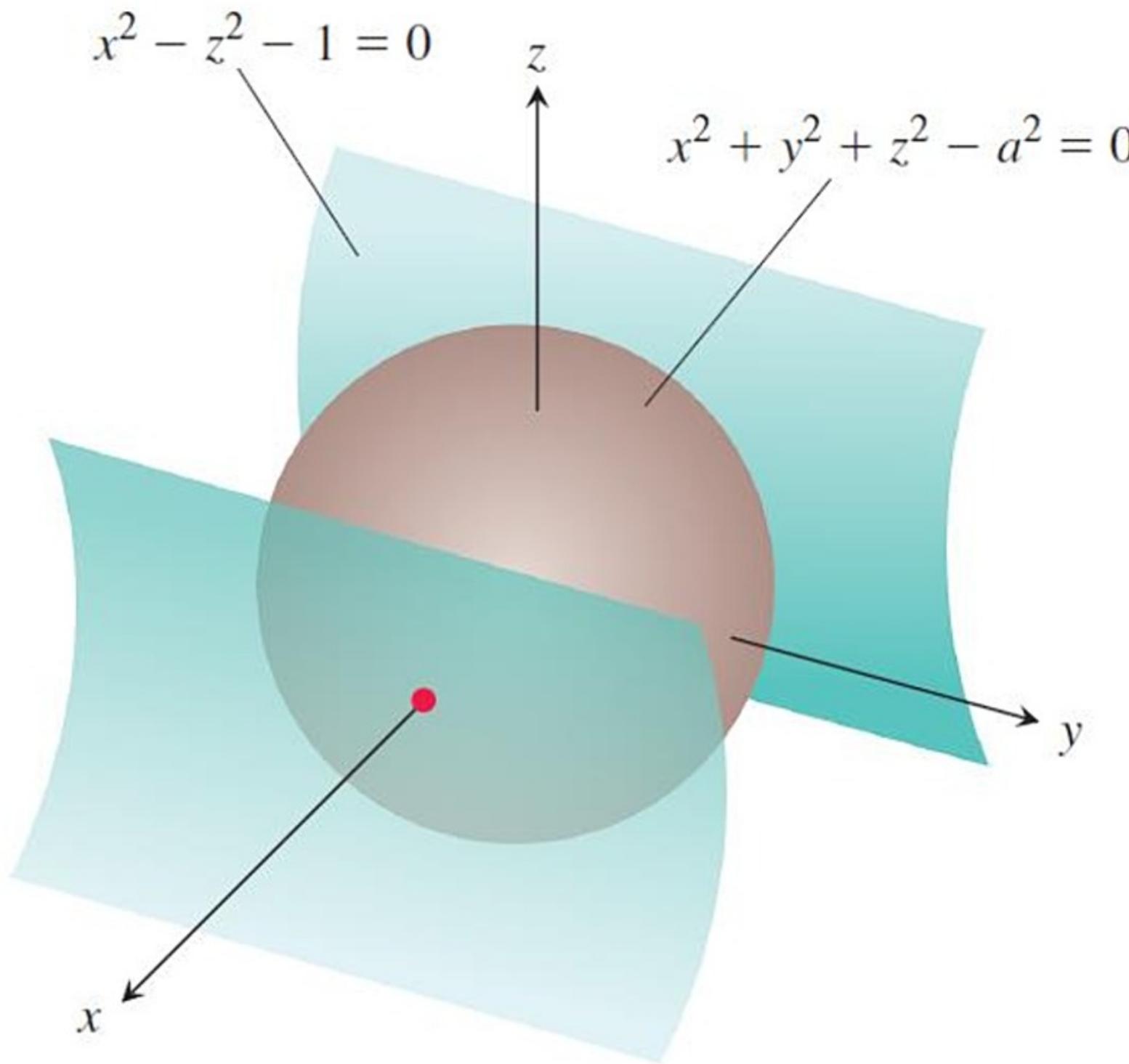


FIGURE 13.54 A sphere expanding like a soap bubble centered at the origin until it just touches the hyperbolic cylinder $x^2 - z^2 - 1 = 0$ (Example 2).

THEOREM 12—The Orthogonal Gradient Theorem

Suppose that $f(x, y, z)$ is differentiable in a region whose interior contains a smooth curve

$$C: \mathbf{r}(t) = x(t)\mathbf{i} + y(t)\mathbf{j} + z(t)\mathbf{k}.$$

If P_0 is a point on C where f has a local maximum or minimum relative to its values on C , then ∇f is orthogonal to C at P_0 .

COROLLARY At the points on a smooth curve $\mathbf{r}(t) = x(t)\mathbf{i} + y(t)\mathbf{j}$ where a differentiable function $f(x, y)$ takes on its local maxima and minima relative to its values on the curve, $\nabla f \cdot \mathbf{r}' = 0$.

The Method of Lagrange Multipliers

Suppose that $f(x, y, z)$ and $g(x, y, z)$ are differentiable and $\nabla g \neq \mathbf{0}$ when $g(x, y, z) = 0$. To find the local maximum and minimum values of f subject to the constraint $g(x, y, z) = 0$ (if these exist), find the values of x, y, z , and λ that simultaneously satisfy the equations

$$\nabla f = \lambda \nabla g \quad \text{and} \quad g(x, y, z) = 0. \quad (1)$$

For functions of two independent variables, the condition is similar, but without the variable z .

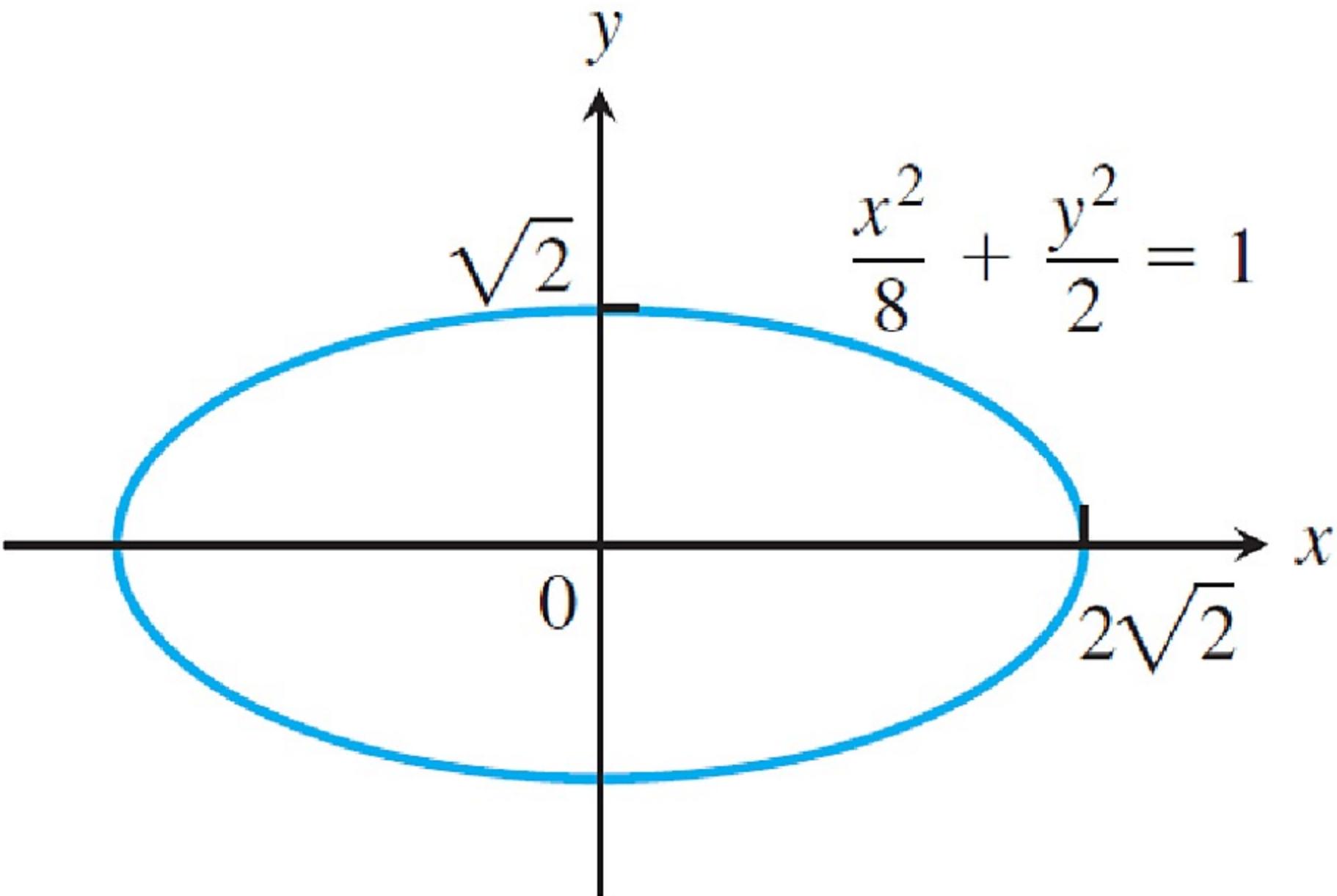


FIGURE 13.55 Example 3 shows how to find the largest and smallest values of the product xy on this ellipse.

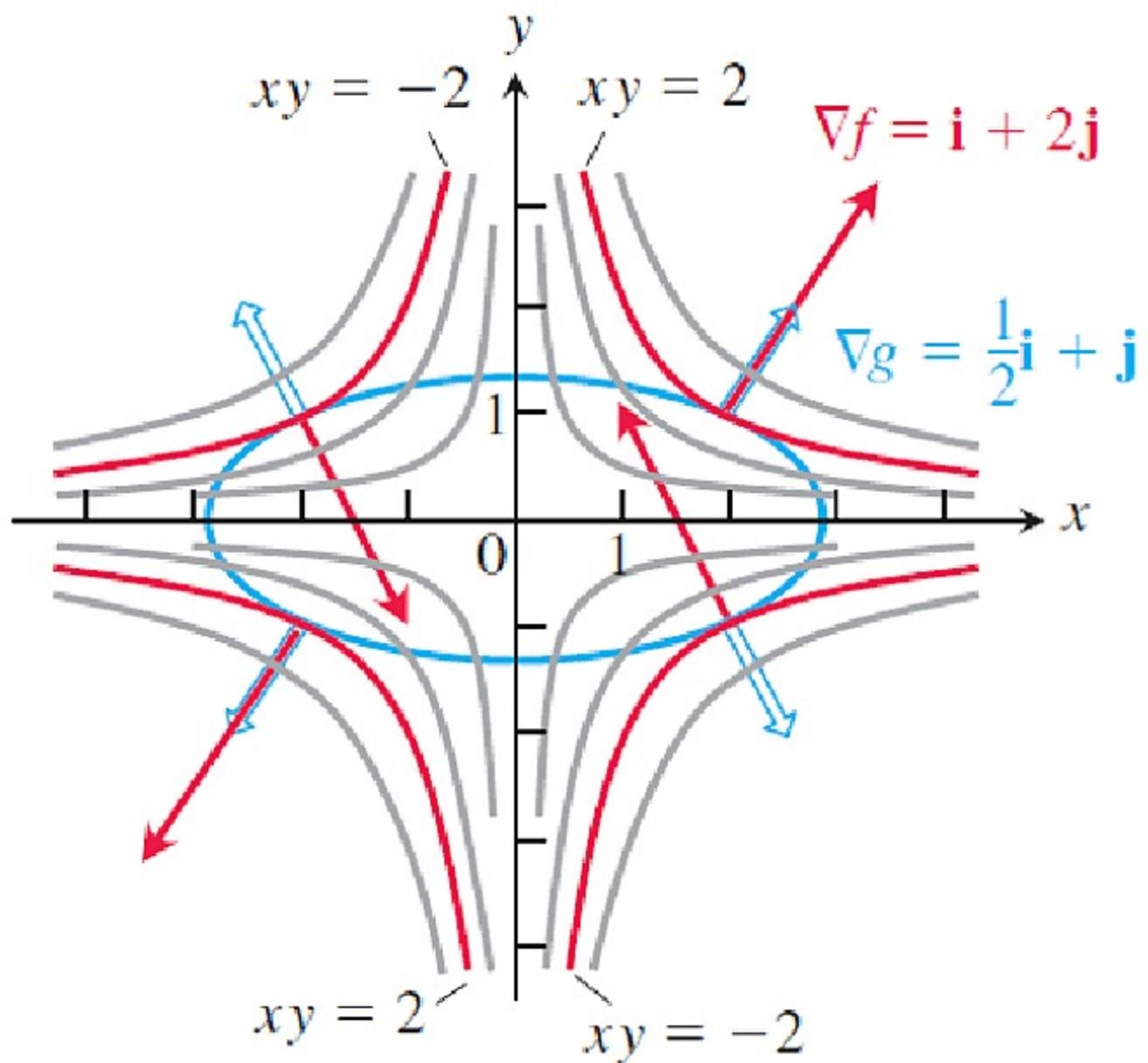


FIGURE 13.56 When subjected to the constraint $g(x, y) = x^2/8 + y^2/2 - 1 = 0$, the function $f(x, y) = xy$ takes on extreme values at the four points $(\pm 2, \pm 1)$. These are the points on the ellipse where ∇f (red) is a scalar multiple of ∇g (blue) (Example 3).

$$\nabla f = 3\mathbf{i} + 4\mathbf{j} = \frac{5}{2}\nabla g$$

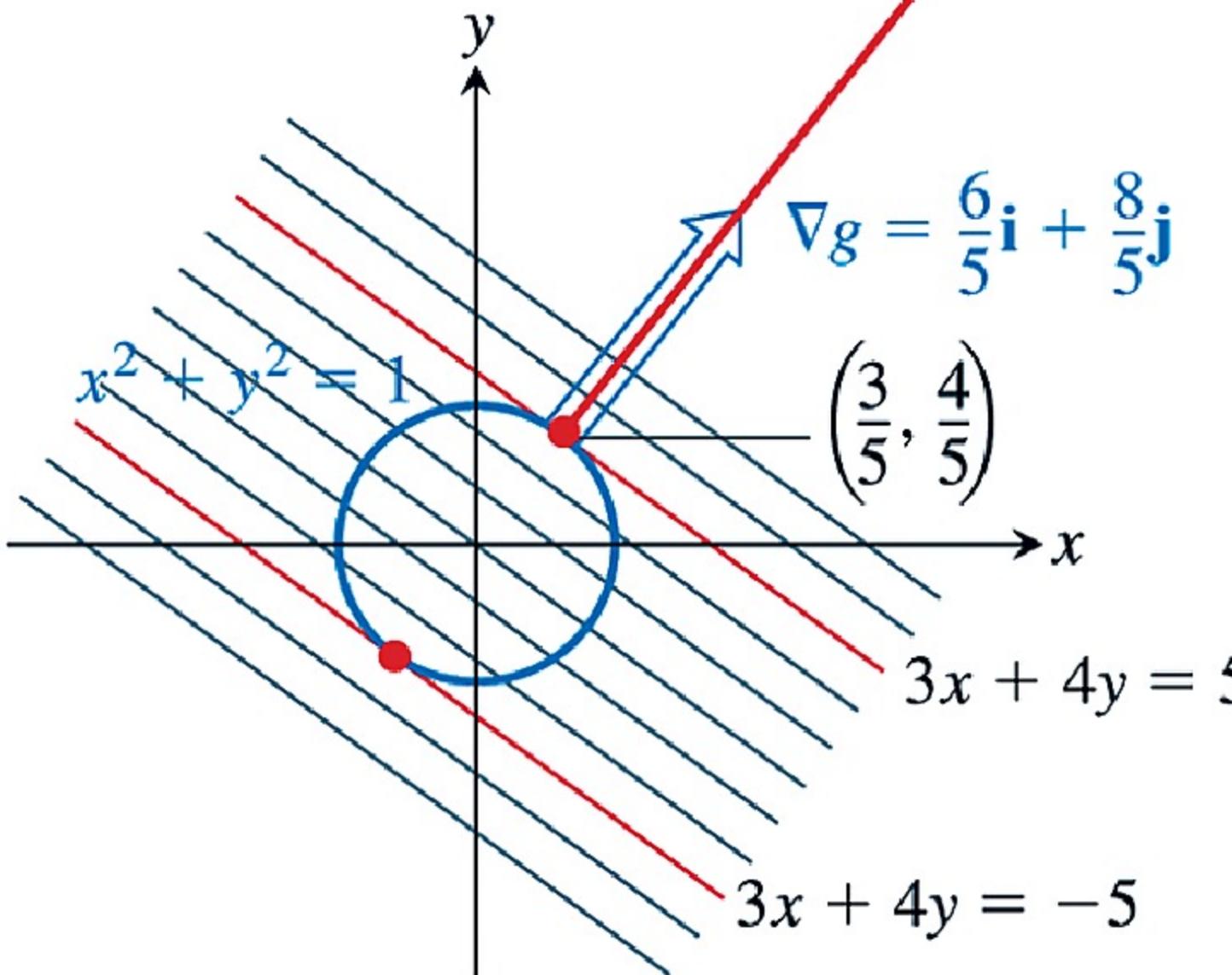


FIGURE 13.57 The function $f(x, y) = 3x + 4y$ takes on its largest value on the unit circle $g(x, y) = x^2 + y^2 - 1 = 0$ at the point $(3/5, 4/5)$ and its smallest value at the point $(-3/5, -4/5)$ (Example 4). At each of these points, ∇f is a scalar multiple of ∇g . The figure shows the gradients at the first point but not the second.

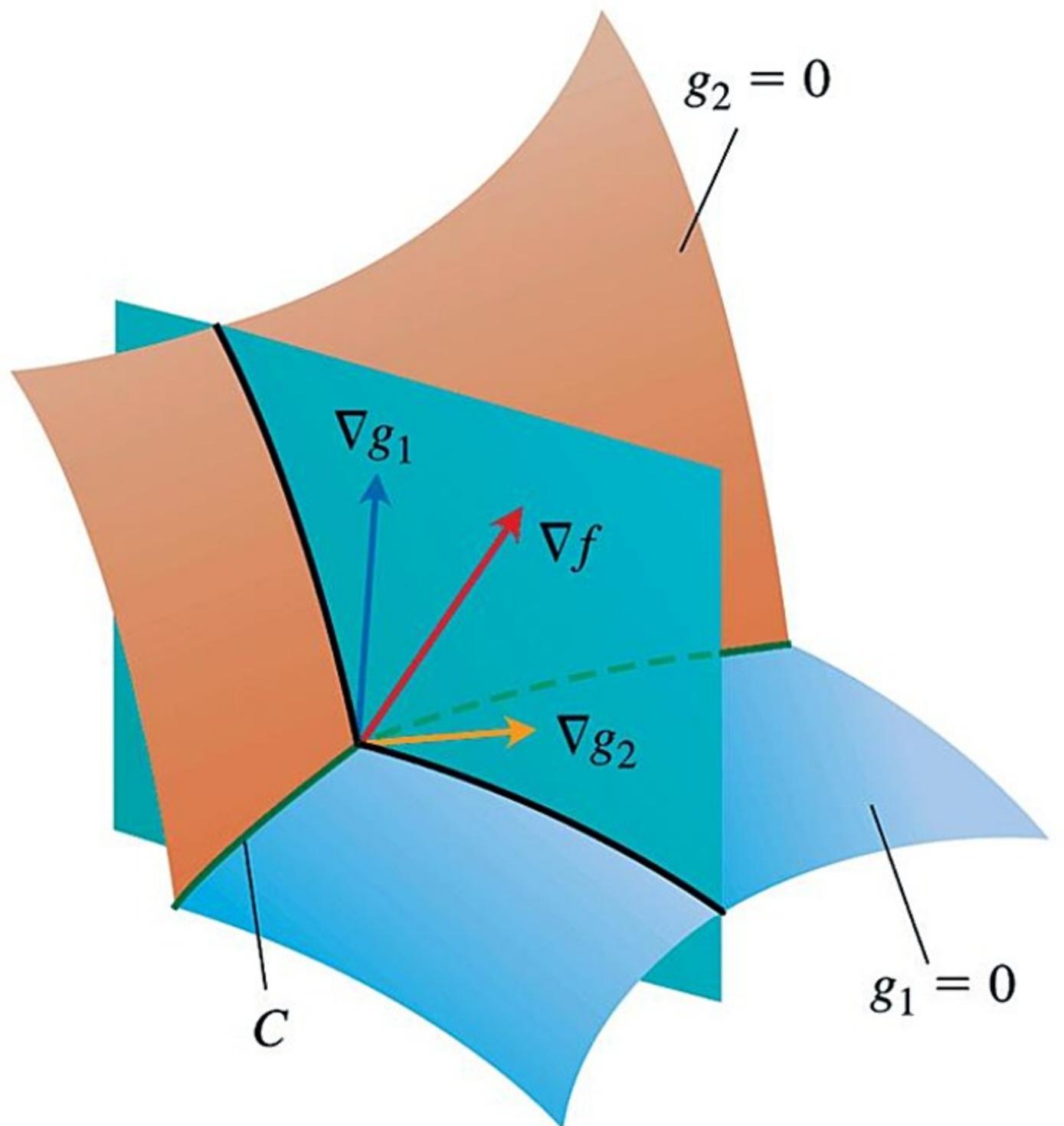


FIGURE 13.58 The vectors ∇g_1 and ∇g_2 lie in a plane perpendicular to the curve C because ∇g_1 is normal to the surface $g_1 = 0$ and ∇g_2 is normal to the surface $g_2 = 0$.

$$\nabla f = \lambda \nabla g_1 + \mu \nabla g_2, \quad g_1(x, y, z) = 0, \quad g_2(x, y, z) = 0 \quad (2)$$

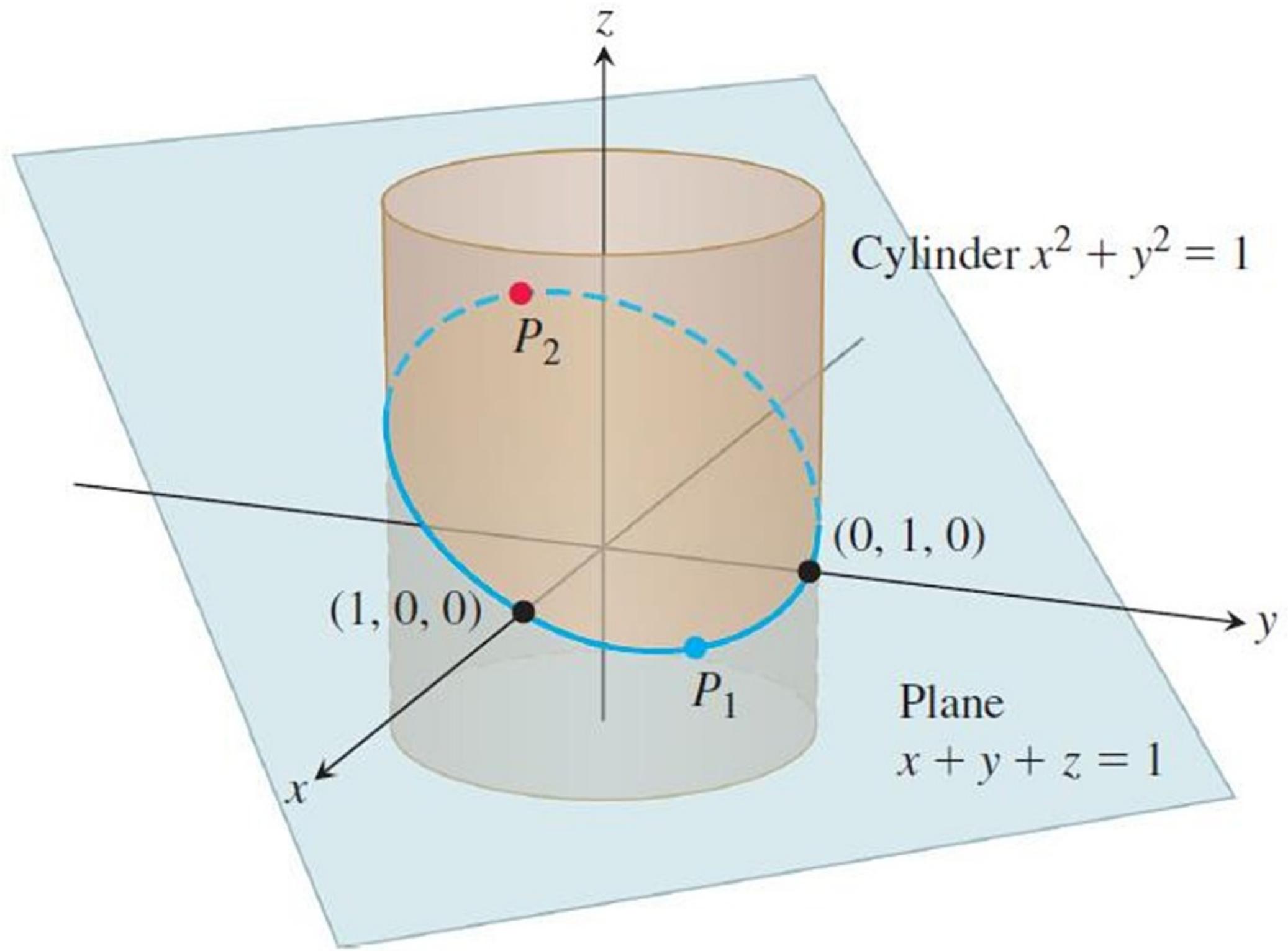


FIGURE 13.59 On the ellipse where the plane and cylinder meet, we find the points closest to and farthest from the origin (Example 5).

Section 13.9

Taylor's Formula for Two Variables

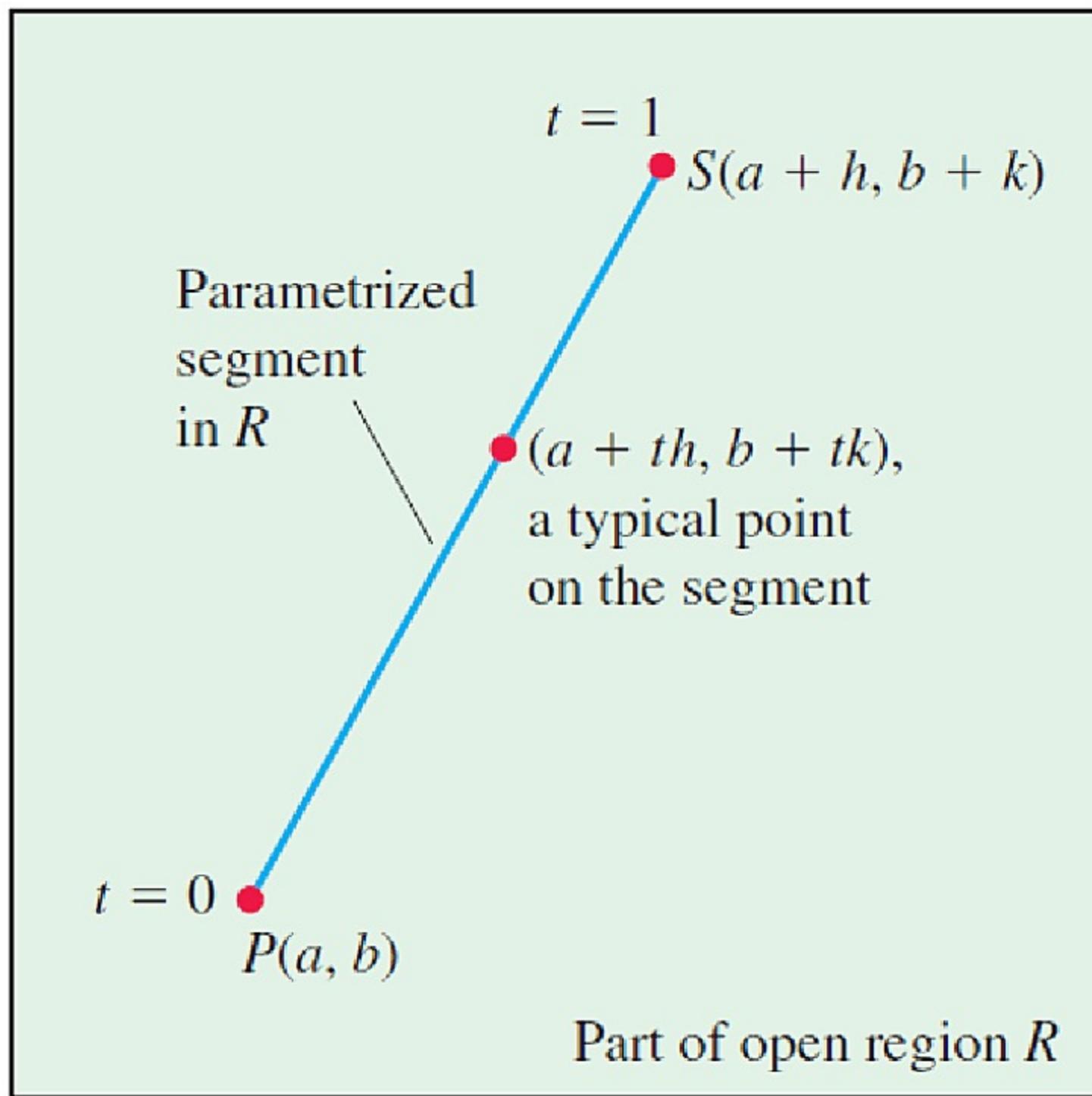


FIGURE 13.60 We begin the derivation of the Second Derivative Test at $P(a, b)$ by parametrizing a typical line segment from P to a point S nearby.

Taylor's Formula for $f(x, y)$ at the Point (a, b)

Suppose $f(x, y)$ and its partial derivatives through order $n + 1$ are continuous throughout an open rectangular region R centered at a point (a, b) . Then, throughout R ,

$$\begin{aligned} f(a + h, b + k) &= f(a, b) + (hf_x + kf_y) \Big|_{(a, b)} + \frac{1}{2!} (h^2 f_{xx} + 2hk f_{xy} + k^2 f_{yy}) \Big|_{(a, b)} \\ &\quad + \frac{1}{3!} (h^3 f_{xxx} + 3h^2 k f_{xxy} + 3hk^2 f_{xyy} + k^3 f_{yyy}) \Big|_{(a, b)} + \cdots + \frac{1}{n!} \left(h \frac{\partial}{\partial x} + k \frac{\partial}{\partial y} \right)^n f \Big|_{(a, b)} \\ &\quad + \frac{1}{(n+1)!} \left(h \frac{\partial}{\partial x} + k \frac{\partial}{\partial y} \right)^{n+1} f \Big|_{(a+ch, b+ck)}. \end{aligned} \tag{7}$$

Taylor's Formula for $f(x, y)$ at the Origin

$$\begin{aligned}f(x, y) &= f(0, 0) + xf_x + yf_y + \frac{1}{2!}(x^2f_{xx} + 2xyf_{xy} + y^2f_{yy}) \\&\quad + \frac{1}{3!}(x^3f_{xxx} + 3x^2yf_{xxy} + 3xy^2f_{xyy} + y^3f_{yyy}) + \cdots + \frac{1}{n!} \left(x^n \frac{\partial^n f}{\partial x^n} + nx^{n-1}y \frac{\partial^n f}{\partial x^{n-1} \partial y} + \cdots + y^n \frac{\partial^n f}{\partial y^n} \right) \\&\quad + \frac{1}{(n+1)!} \left(x^{n+1} \frac{\partial^{n+1} f}{\partial x^{n+1}} + (n+1)x^n y \frac{\partial^{n+1} f}{\partial x^n \partial y} + \cdots + y^{n+1} \frac{\partial^{n+1} f}{\partial y^{n+1}} \right) \Big|_{(cx, cy)} \end{aligned} \tag{8}$$

Section 13.10

Partial Derivatives with Constrained Variables

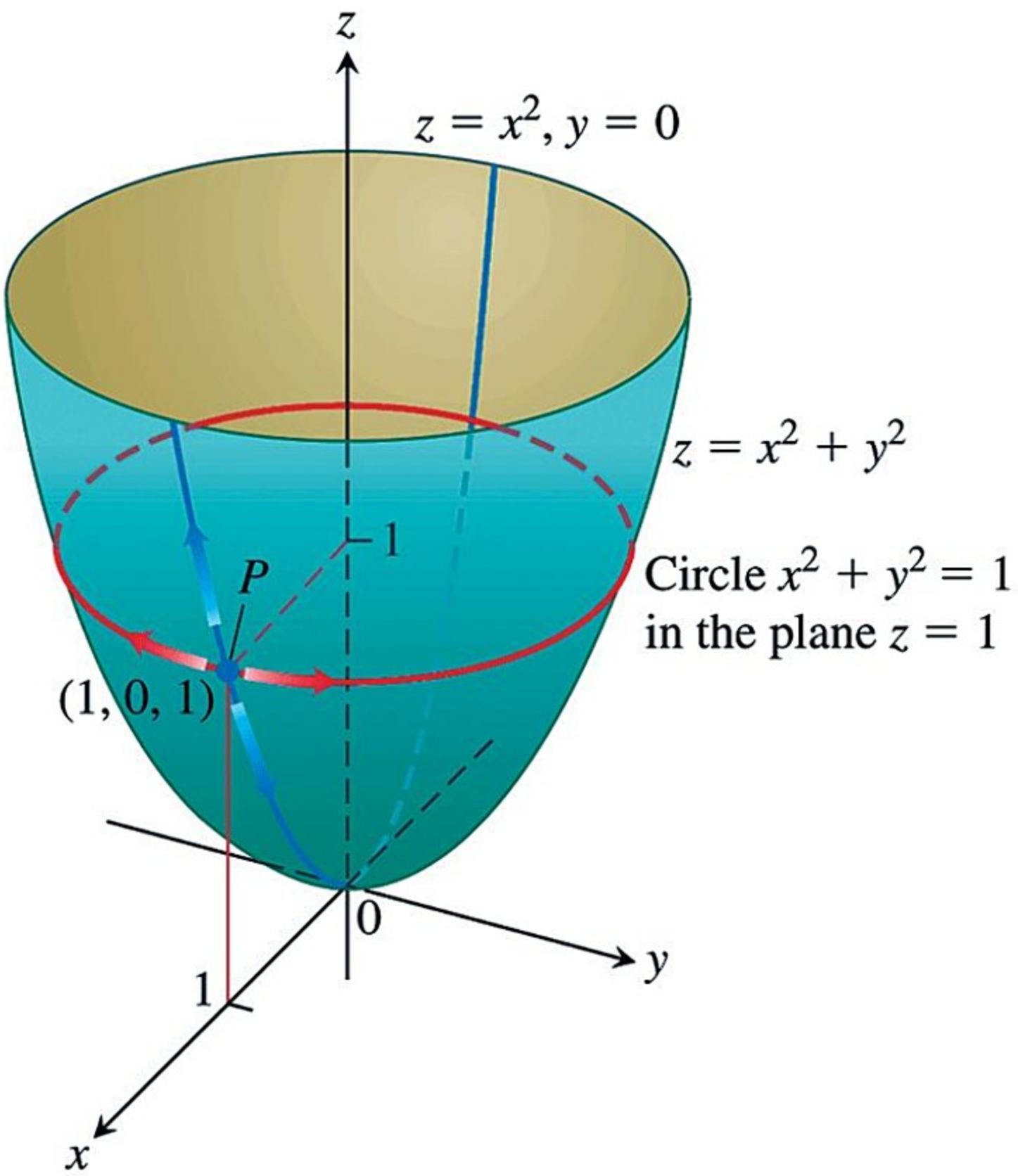


FIGURE 13.61 If \$P\$ is constrained to lie on the paraboloid \$z = x^2 + y^2\$, the value of the partial derivative of \$w = x^2 + y^2 + z^2\$ with respect to \$x\$ at \$P\$ depends on the direction of motion (Example 1). (1) As \$x\$ changes, with \$y = 0\$, \$P\$ moves up or down the surface on the parabola \$z = x^2\$ in the \$xz\$-plane with \$\partial w / \partial x = 2x + 4x^3\$. (2) As \$x\$ changes, with \$z = 1\$, \$P\$ moves on the circle \$x^2 + y^2 = 1\$, \$z = 1\$, and \$\partial w / \partial x = 0\$.

1. *Decide* which variables are to be dependent and which are to be independent. (In practice, the decision is based on the physical or theoretical context of our work. In the exercises at the end of this section, we say which variables are which.)
2. *Eliminate* the other dependent variable(s) in the expression for w .
3. *Differentiate* as usual.