

← Partial Differentiation →

1. Function.

$f: A \rightarrow B$
 → single variable → A has the element of type 1 tuple
 → multivariable → A has the element of n tuple.

1 tuple $\mathbb{R} = [1, 2, 0.5]$

2 tuple $\mathbb{R}^2 = [(a, b) : a, b \in \mathbb{R}]$

3 tuple $\mathbb{R} \times \mathbb{R} \times \mathbb{R}$ or $\mathbb{R}^3 = \{a, b, c : a, b, c \in \mathbb{R}, (a, b, c)\}$

2. Limit & continuity

$$\left[\lim_{x \rightarrow a} f(x) \text{ if } \lim_{x \rightarrow a^+} f(x) = \lim_{x \rightarrow a^-} f(x) = \lim_{x \rightarrow a} f(x) = f(a) \right]$$

Exist and are equal.

A function is continuous at c when the following 3 conditions are met

- (1) $f(c)$ is defined
- (2) $\lim_{x \rightarrow c} f(x)$ exists
- (3) $\lim_{x \rightarrow c} f(x) = f(c)$

indefinite tangents pass through a curve in 3D space, gives a tangent to the curve in a specific direction

3. Differentiability: unique tangent exists $\frac{dy}{dx} \big|_{x=a}$ represent the slope of tangent at point.

or
 Rate of change of dependent variable wrt to independent variable

1 tuple: ∞ type of tangent for a space so partial differentiation at particular direction needed.

2 tuple:
 → at (a, b) $\lim_{(x, y) \rightarrow (a, b)} f(x, y)$ exists if $x \rightarrow a$, $y \rightarrow b$, this gave a unique value along every possible path.

4. partial differentiation.

Let $z = f(x, y)$ be a function of two variables then the partial diff. of f with respect to x is the derivative wrt x treating the variable y as constant

← 2 variable →
 $f(x) \rightarrow (a, b) = \lim_{h \rightarrow 0} \frac{f(a+h, b) - f(a, b)}{h}$

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

$f: \mathbb{R}^n \rightarrow \mathbb{R}$

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

similarly for y & z .

5. High order

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

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

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

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

In general the first order partial derivatives are the functions of x & y so these can be diff further partially wrt x & y both

$$Q1: \quad x^2 \tan^{-1}\left(\frac{y}{x}\right) - y^2 \tan^{-1}\left(\frac{x}{y}\right)$$

$$\text{Ans.} \quad u_{yx} = u_{xy} = \frac{x^2 - y^2}{x^2 + y^2}$$

$$\begin{aligned} \frac{\partial u}{\partial x} &= 2x \tan^{-1}\left(\frac{y}{x}\right) + x^2 \times \frac{1}{1 + \left(\frac{y}{x}\right)^2} \times \left(-\frac{y}{x^2}\right) - y^2 \times \frac{1}{y} \times \frac{1}{1 + \frac{x^2}{y^2}} \\ &= 2x \tan^{-1}\left(\frac{y}{x}\right) - \frac{x^2 y}{x^2 + y^2} - \frac{y^3}{x^2 + y^2} \\ &= 2x \tan^{-1}\left(\frac{y}{x}\right) - y \left[\frac{x^2 + y^2}{x^2 + y^2} \right] \\ &= \boxed{2x \tan^{-1}\left(\frac{y}{x}\right) - y} \end{aligned}$$

$$\begin{aligned} \frac{\partial u}{\partial y \partial x} &= 2x \times \frac{1}{1 + \left(\frac{y}{x}\right)^2} \times \frac{1}{x} - 1 \\ &= \frac{2x^2}{x^2 + y^2} - 1 = \boxed{\frac{x^2 - y^2}{x^2 + y^2}} \end{aligned}$$

$$\begin{aligned} \frac{\partial u}{\partial y} &= x^2 \times \frac{1}{1 + \left(\frac{y}{x}\right)^2} \times \frac{1}{x} - \left[2y \tan^{-1}\left(\frac{x}{y}\right) + y^2 \left[\frac{1}{1 + \left(\frac{x}{y}\right)^2} \right] \left[-\frac{x}{y^2} \right] \right] \\ &= \frac{x^3}{x^2 + y^2} - \left[2y \tan^{-1}\left(\frac{x}{y}\right) + \left(-\frac{y^2 x}{x^2 + y^2} \right) \right] \\ &= \boxed{x - 2y \tan^{-1}\left(\frac{x}{y}\right)} \end{aligned}$$

$$\begin{aligned} \frac{\partial u}{\partial x \partial y} &= 1 - 2y \times \frac{1}{1 + \left(\frac{x}{y}\right)^2} \times \frac{1}{y} \\ &= 1 - \frac{2y^2}{y^2 + x^2} \\ &= \boxed{\frac{x^2 - y^2}{x^2 + y^2}} \end{aligned}$$

Answer

Q2] $f(x+ct) + \phi(x-ct) = z$
 Here

$$\frac{d^2 z}{dt^2} = c^2 \frac{d^2 z}{dx^2}$$

$$\frac{dz}{dt} = f'(x+ct)$$

$$\frac{dz}{dt} = f'(x+ct)c + \phi'(x-ct)(-c)$$

$$\frac{d^2 z}{dt^2} = f''(x+ct)c^2 + \phi''(x-ct)(c^2)$$

$$= c^2 [f''(x+ct) + \phi''(x-ct)]$$

$$\frac{\partial z}{\partial x} = f'(x+ct) + \phi'(x-ct)$$

$$\frac{\partial z}{\partial x} = f'(x+ct) + \phi'(x-ct)$$

$$\frac{\partial^2 z}{\partial x^2} = 0$$

$$\frac{d^2 z}{dt^2} = c^2 [f''(x+ct) + \phi''(x-ct)]$$

$$\frac{d^2 z}{dx^2} = f''(x+ct) + \phi''(x-ct)$$

hence proved

$$\frac{d^2 z}{dt^2} = c^2 \frac{d^2 z}{dx^2}$$

Q3] $\theta = t^n e^{-x^2/4t}$ $\left[\frac{1}{x^2} \frac{\partial}{\partial x} \left(x^2 \frac{d\theta}{dx} \right) = \frac{\partial \theta}{\partial t} \right]$ find n

rew

$$\Rightarrow \frac{d\theta}{dt} = nt^{n-1} e^{-x^2/4t} + t^n e^{-x^2/4t} \left[-\frac{x^2}{4t^2} \right] \quad n \neq 3/2$$

$$\Rightarrow \frac{d\theta}{dt} = \theta \left[\frac{n}{t} + \frac{x^2}{4t^2} \right] \quad (1)$$

$$\Rightarrow \frac{d\theta}{dt} = t^n e^{-x^2/4t} \left[-\frac{1}{4t} \right] \times [2x] = -\frac{\theta}{2} \left[\frac{x}{t} \right]$$

$$x^2 \frac{d\theta}{dx} = \frac{x^3 \theta}{2t} \quad (2)$$

$$\text{diff (2) w.r.t } x \rightarrow \frac{-1}{2t} \left[3x^2 \theta + x^3 \frac{d\theta}{dx} \right]$$

$$x^2 \theta \left[-\frac{3}{2t} + \frac{x^2}{4t} \right] = \frac{x}{2t} \left[x^2 \left(\frac{d\theta}{dx} \right) \right]$$

$$\frac{3 \times 1}{2} (\theta) \Rightarrow \theta \left[-\frac{3}{2t} + \frac{x^2}{4t} \right] = \frac{1}{2} \left[\frac{x}{2t} \times \left(x^2 \frac{d\theta}{dx} \right) \right] \quad (3)$$

$$(4) = (1) \quad \theta \left[-\frac{3}{2t} + \frac{x^2}{4t} \right] = \theta \left[\frac{n}{t} + \frac{x^2}{4t} \right] \quad \text{so } n = -3/2 \quad \text{Ans.}$$

Q.4. $z^3 + y^3 - 3axy.$

$\frac{\partial^2 f}{\partial x^2}$ and $\frac{\partial^2 f}{\partial x \partial y} \rightarrow \frac{\partial f}{\partial y} = z^3 + 3y^2 - 3ax$

$\frac{\partial f}{\partial x} \rightarrow 3z^2 + y^3 - 3ay$

$\frac{\partial^2 f}{\partial x^2} \rightarrow 6x + y^3 + 0$

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

G. Clairaut theorem

$\frac{\partial^2 f}{\partial x \partial y}$ and $\frac{\partial^2 f}{\partial y \partial x}$ exist and are continuous then, $\frac{\partial^2 f}{\partial x \partial y} = \frac{\partial^2 f}{\partial y \partial x}$.

hw Q5. $u = f(\epsilon)$ $\epsilon = x \sec \theta$
 $x = \epsilon \cos \theta$
 $y = \epsilon \sin \theta$

$\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = f''(\epsilon) + \frac{1}{\epsilon} f'(\epsilon) + \frac{1}{\epsilon^2} \frac{d^2 u}{d\theta^2}$

$\frac{d\theta}{dn} = \frac{1}{dx/d\theta} = \frac{d^2 \theta}{dx^2} = \frac{d(d\theta/dx)}{dx}$

$\rightarrow \frac{d(1/dx/d\theta)}{dx}$

$\frac{d^2 \theta}{dx^2} \rightarrow \frac{-1}{(dx/d\theta)^2} \frac{d(dx/d\theta)}{dx}$

similarly for dy/dx

* $\frac{du}{dx} = \frac{du}{d\epsilon} \times \frac{d\epsilon}{dx} \bigg|_{dy} = \frac{du}{d\epsilon} \times \frac{d\epsilon}{dy}$

$\epsilon^2 = x^2 + y^2$
 $\frac{d\epsilon}{dx} = \frac{x}{\epsilon}$

$\frac{d\epsilon}{dx} = \frac{x}{\epsilon}$

$\frac{d\epsilon}{dx} = \frac{x}{\epsilon}$

$\frac{d\epsilon}{dy} = \frac{y}{\epsilon}$

$\frac{d}{dx} \left(\frac{du}{d\epsilon} \right) = f''(\epsilon)$

$x = \epsilon \cos \theta$

$\frac{dx}{d\theta} = -\epsilon \sin \theta$

$\frac{dx}{d\theta} = -\frac{y}{\epsilon}$

$\epsilon \frac{d\theta}{dx} = \frac{y}{\epsilon} = \frac{y}{\epsilon} \frac{d\theta}{dx}$

Q6. $(x^2 + y^2 + z^2)^{-1/2}$

$x \frac{du}{dx} + y \frac{du}{dy} + z \frac{du}{dz} = -u$

1. $\frac{du}{dx} = \frac{d}{dx} [x^2 + y^2 + z^2]^{-1/2}$

$= -\frac{1}{2} [x^2 + y^2 + z^2]^{-3/2} \times 2x$

2. $\frac{du}{dx} = -\frac{1}{2} [x^2 + y^2 + z^2]^{-3/2} \times 2y$

3. $x \frac{du}{dx} + y \frac{du}{dy} + z \frac{du}{dz} = -x \times x [x^2 + y^2 + z^2]^{-3/2} - y \times y [x^2 + y^2 + z^2]^{-3/2} - z \times z [x^2 + y^2 + z^2]^{-3/2}$

$= -[x^2 + y^2 + z^2]^{-1/2} \times [-x^2 - y^2 - z^2]$

$\Rightarrow -[x^2 + y^2 + z^2]^{-1/2}$

$\Rightarrow -u$

\leftarrow hence proved \rightarrow

$$x = e \cos \theta$$

$$y = e \sin \theta$$

$$\rightarrow \cos \theta \left[\cos \theta \frac{d^2 u}{dr^2} - \sin \theta \frac{d}{dr} \left(\frac{1}{e} \frac{du}{d\theta} \right) \right] - \frac{\sin \theta}{e}$$

$$\left[\frac{\partial}{\partial \theta} \left(\cos \theta \frac{du}{dr} \right) - \frac{1}{e} \frac{\partial}{\partial \theta} \sin \theta \frac{du}{dr} \right]$$

$$x^2 + y^2 = e^2$$

$$2x = 2e \frac{dr}{dx}$$

$$1. \frac{x}{e} = \frac{dr}{dx} = e \frac{\cos \theta}{e} = \cos \theta$$

$$2. \frac{y}{e} = \frac{dr}{dy} = \sin \theta$$

$$3. \frac{y}{x} = \tan \theta$$

$$\theta = \tan^{-1} \left(\frac{y}{x} \right)$$

$$\frac{d\theta}{dx} = \frac{d}{dx} \left(\tan^{-1} \left(\frac{y}{x} \right) \right) = \frac{1}{1 + \left(\frac{y}{x} \right)^2} \times \frac{d}{dx} \left(\frac{y}{x} \right)$$

$$1. \frac{d\theta}{dx} = \frac{-y}{x^2 + y^2} = \frac{-\sin \theta}{e} = -\frac{\sin \theta}{e}$$

$$5. \frac{d\theta}{dy} = \frac{+x}{x^2 + y^2} = \frac{\cos \theta}{e} \text{ similarly}$$

$$\frac{du}{dx} = \frac{du}{dr} \times \frac{dr}{dx} + \frac{du}{d\theta} \times \frac{d\theta}{dx}$$

$$\frac{du}{dx} = \frac{du}{dr} \times \cos \theta + \frac{du}{d\theta} \times \left(\frac{-\sin \theta}{e} \right)$$

$$\frac{\partial}{\partial x} = \cos \theta \frac{\partial}{\partial r} - \frac{\sin \theta}{e} \frac{\partial}{\partial \theta}$$

$$\frac{d^2 u}{dx^2} = \frac{d}{dx} \left(\frac{du}{dx} \right) = \left(\cos \theta \frac{\partial}{\partial r} - \frac{\sin \theta}{e} \frac{\partial}{\partial \theta} \right) \left(\cos \theta \frac{du}{dr} - \frac{\sin \theta}{e} \frac{du}{d\theta} \right)$$

$$\Rightarrow \cos \theta \left(\frac{\partial}{\partial r} \left(\cos \theta \frac{du}{dr} - \frac{\sin \theta}{e} \frac{du}{d\theta} \right) - \frac{\sin \theta}{e} \frac{\partial}{\partial \theta} \left(\cos \theta \frac{du}{dr} - \frac{\sin \theta}{e} \frac{du}{d\theta} \right) \right)$$

$$\Rightarrow \cos \theta \left[\frac{\partial}{\partial r} \left(\cos \theta \frac{du}{dr} - \frac{\sin \theta}{e} \frac{du}{d\theta} \right) - \frac{\sin \theta}{e} \left(\frac{\partial}{\partial \theta} \left(\cos \theta \frac{du}{dr} - \frac{\sin \theta}{e} \frac{du}{d\theta} \right) \right) \right]$$

$$\rightarrow \cos \theta \left[\cos \theta \frac{d^2 u}{dr^2} - \frac{\sin \theta}{e} \frac{d^2 u}{dr d\theta} - \sin^2 \theta \frac{du}{dr} (-1) e^{-2} \right] - \frac{\sin \theta}{e}$$

$$\left[\cos \theta \frac{d^2 u}{dr^2} - \sin \theta \frac{d^2 u}{dr d\theta} - \frac{\sin^2 \theta}{e} \frac{du}{dr} - \frac{\cos \theta}{e} \frac{du}{d\theta} \right]$$

$$\rightarrow \cos \theta \frac{d^2 u}{dr^2} - \sin \theta \frac{d^2 u}{dr d\theta} + \frac{\sin \theta \cos \theta}{e^2} \frac{du}{d\theta}$$

$$- \frac{\sin \theta \cos \theta}{e} \frac{du}{dr} + \frac{\sin^2 \theta}{e} \frac{du}{dr} +$$

$$\frac{\sin^2 \theta}{e^2} \frac{d^2 u}{d\theta^2} + \frac{\sin \theta \cos \theta}{e^2} \frac{du}{d\theta}$$

$$\cos^2 \theta \frac{d^2 u}{dr^2} - 2 \frac{\sin \theta \cos \theta}{e} \frac{d^2 u}{dr d\theta} + 2 \frac{\sin \theta \cos \theta}{e^2} \frac{du}{dr} + \frac{\sin^2 \theta}{e} \frac{du}{dr} + \frac{\sin^2 \theta}{e^2} \frac{d^2 u}{d\theta^2}$$

$$y \frac{\partial^2 z}{\partial y^2} = y x^{n+1} \phi' \left(\frac{y}{x} \right)$$

$$\Rightarrow x \frac{\partial^2 z}{\partial x^2} + y \frac{\partial^2 z}{\partial y^2} = n x^n \phi \left(\frac{y}{x} \right) = \boxed{nx^n}$$

hence proved.

$$\frac{\partial^2 u}{\partial y^2} = \sin^2 \theta \frac{\partial^2 u}{\partial r^2} + \frac{2 \sin \theta \cos \theta}{\epsilon} \frac{\partial^2 u}{\partial \epsilon \partial \theta} - \frac{2 \sin \theta \cos \theta}{\epsilon^2} \frac{\partial u}{\partial \theta} +$$

$$\frac{\cos^2 \theta}{r} \frac{\partial u}{\partial \epsilon} + \frac{\cos^2 \theta}{\epsilon^2} \frac{\partial^2 u}{\partial \theta^2}$$

$$\left[\cos^2 \theta \frac{\partial^2 u}{\partial \epsilon^2} - \frac{2 \sin \theta \cos \theta}{\epsilon} \frac{\partial u}{\partial \epsilon \partial \theta} + \frac{2 \sin \theta \cos \theta}{\epsilon^2} \frac{\partial u}{\partial \theta} + \frac{\sin^2 \theta}{r} \frac{\partial u}{\partial r} + \frac{\sin^2 \theta}{\epsilon^2} \frac{\partial^2 u}{\partial \theta^2} \right]$$

$$+ \left[\sin^2 \theta \frac{\partial^2 u}{\partial \theta^2} + \frac{2 \sin \theta \cos \theta}{\epsilon} \frac{\partial^2 u}{\partial \epsilon \partial \theta} - \frac{2 \sin \theta \cos \theta}{\epsilon^2} \frac{\partial u}{\partial \theta} + \frac{\cos^2 \theta}{r} \frac{\partial u}{\partial \epsilon} + \frac{\cos^2 \theta}{\epsilon^2} \frac{\partial^2 u}{\partial \theta^2} \right]$$

$$\left(\cos^2 + \sin^2 \right) \frac{\partial^2 u}{\partial \epsilon^2} + \frac{1}{\epsilon} (\sin^2 + \cos^2) \frac{\partial u}{\partial \epsilon} + \frac{1}{\epsilon^2} ()$$

(2)

$$u = \left(\frac{y}{x} \right)^n \phi \left(\frac{y}{x} \right)$$

$$\frac{dz}{dy} = n \phi \left(\frac{y}{x} \right) \cdot \frac{1}{x}$$

$$y \frac{\partial z}{\partial y} = y n^{n-1} \phi' \left(\frac{y}{x} \right)$$

$$\Rightarrow x \frac{\partial z}{\partial x} + y \frac{\partial z}{\partial y} = n x^n \phi \left(\frac{y}{x} \right) = \boxed{r^2 z}$$

hence proved.

example: $f(x,y) = \frac{x^2y + xy^2}{x^2 + y^2}$ or $\frac{x^2y + x}{x^2 + y^2}$
 \downarrow \downarrow
homogeneous not homogeneous.

7. Homogeneous: same

a function $f(x,y)$ of two independent variables x and y is stb homog. function of degree n if it is of either of the following forms.

$$f(x,y) = x^n \phi\left(\frac{y}{x}\right) \quad \text{or} \quad y^n f\left(\frac{x}{y}\right)$$

eg: $\frac{x^2y + xy^2}{x^2 + y^2}$ put $x \rightarrow tx$
 $y \rightarrow ty$

$$\frac{x^3 \left[\frac{y}{x} + \left(\frac{y}{x}\right)^2 \right]}{x^2 \left[1 + \frac{y}{x} \right]}$$

$$x \phi\left(\frac{y}{x}\right)$$

8. Euler (oiler: pronunciation)

let $z = f(x,y)$ be a homogeneous function of degree n defined on \mathbb{R}^2

then if $\frac{\partial z}{\partial x}$ & $\frac{\partial z}{\partial y}$ then

$$x \frac{\partial z}{\partial x} + y \frac{\partial z}{\partial y} = nz$$

eg: $\frac{\tan^{-1} \frac{y}{x} + \frac{y}{x}}{\sin \frac{y}{x}} \rightarrow n=0$ degree.

Proof: $z = f(x,y)$ a homogeneous eqⁿ function of degree n , $z = x^n \phi\left(\frac{y}{x}\right)$

$$z = x^n \phi\left(\frac{y}{x}\right) : \quad \frac{dz}{dx} = nx^{n-1} \phi\left(\frac{y}{x}\right) + x^n \phi'\left(\frac{y}{x}\right) \cdot \left(-\frac{y}{x^2}\right)$$

$$x \cdot \frac{dz}{dx} = nx^n \phi\left(\frac{y}{x}\right) - x^{n-1} y \phi'\left(\frac{y}{x}\right)$$

$$\frac{dz}{dy} = n \phi'\left(\frac{y}{x}\right) \cdot \frac{1}{x}$$

$$y \frac{\partial z}{\partial y} = y x^{n-1} \phi'\left(\frac{y}{x}\right)$$

$$\Rightarrow x \frac{\partial z}{\partial x} + y \frac{\partial z}{\partial y} = nx^n \phi\left(\frac{y}{x}\right) = \boxed{nz}$$

hence proved.

9. Extension of Euler's theorem for higher order P. differentiation

Let $f(x, y)$ be a real valued homog. eqⁿ function of degree n defined on $E \subseteq \mathbb{R}^2$
 If the second order partial derivatives exist and are continuous then;

$$\frac{\partial^2 z}{\partial x^2} + 2xy \frac{\partial^2 z}{\partial x \partial y} + y^2 \frac{\partial^2 z}{\partial y^2} = n(n-1)z$$

Proof: $z = f(x, y)$ a homogenous funcⁿ of degree n by Euler's theorem then we have:

$$* \quad \boxed{x \frac{\partial z}{\partial x} + y \frac{\partial z}{\partial y} = nz}$$

* diff wrt x

$$\frac{x \frac{\partial^2 z}{\partial x^2}}{\partial x} + \frac{\partial z}{\partial x} + y \frac{\partial^2 z}{\partial x \partial y} = n \frac{\partial z}{\partial x} \quad \text{--- (1)}$$

① $\times x$

$$x^2 \frac{\partial^2 z}{\partial x^2} + x \frac{\partial z}{\partial x} + \frac{\partial^2 z}{\partial x \partial y} xy = nx \frac{\partial z}{\partial x} \quad \text{--- (3)}$$

* diff wrt y

$$\boxed{x^2 \frac{\partial^2 z}{\partial x^2} + xy \frac{\partial^2 z}{\partial x \partial y} = nx \frac{\partial z}{\partial x} - x \frac{\partial z}{\partial x}} \quad \text{--- (3')}$$

$$\frac{x \frac{\partial^2 z}{\partial y \partial x}}{\partial y} + \frac{\partial z}{\partial y} + y \frac{\partial^2 z}{\partial y^2} = n \frac{\partial z}{\partial y} \quad \text{--- (2)}$$

$$\textcircled{2} \times y \quad xy \frac{\partial^2 z}{\partial y \partial x} + y \frac{\partial z}{\partial y} + y^2 \frac{\partial^2 z}{\partial y^2} = ny \frac{\partial z}{\partial y} \quad \text{--- (4)}$$

$$\boxed{xy \frac{\partial^2 z}{\partial y \partial x} + y^2 \frac{\partial^2 z}{\partial y^2} = ny \frac{\partial z}{\partial y} - y \frac{\partial z}{\partial y}} \quad \text{--- (4')}$$

adding 3 & 4';

$$LHS_{3+4'} = RHS_{3+4'}$$

$$x^2 \frac{\partial^2 z}{\partial x^2} + 2xy \frac{\partial^2 z}{\partial x \partial y} + y^2 \frac{\partial^2 z}{\partial y^2} = nx \frac{\partial z}{\partial x} + ny \frac{\partial z}{\partial y} -$$

$$x \frac{\partial z}{\partial x} - y \frac{\partial z}{\partial y}$$

hence proved

$$(n-1) \times nz$$

$$= (n-1) \left[x \frac{\partial z}{\partial x} + y \frac{\partial z}{\partial y} \right]$$

Euler's application:

$$x \frac{\partial u}{\partial x} + y \frac{\partial u}{\partial y} = 2u \log u$$

Q1. $\log u = \frac{x^3 + y^3}{3x + 4y}$

$$3x + 4y \rightarrow \text{degree} = 2 \rightarrow \frac{x^2 (1 + (\frac{y}{x})^3)}{3 + 4(\frac{y}{x})}$$

Sol

let $z = \log u$

$$x \frac{du}{dx} + y \frac{du}{dy} = 2z = n z$$

$$x \frac{d \log u}{dx} + y \frac{d \log u}{dy} = z \log u$$

$$\frac{x}{u} \frac{du}{dx} + \frac{y}{u} \frac{du}{dy} = 2 \log u$$

$$\rightarrow \boxed{x \frac{du}{dx} + y \frac{du}{dy} = 2 \log u \times u}$$

Q2. $u = \tan^{-1} \left(\frac{x^3 + y^3}{ax + by} \right) \rightarrow \frac{x^3 + y^3}{ax + by} = \tan u$

$$x \frac{du}{dx} + y \frac{du}{dy} = 2 \sin 2u$$

degree = 2.

by putting $x \rightarrow tx$
 $y \rightarrow ty$

$\rightarrow t \phi f(m)$.

Solⁿ let $z = \tan u$

$$x \frac{\partial \tan u}{\partial x} + y \frac{\partial \tan u}{\partial y} = 2 \tan u$$

$$x \sec^2 u \frac{du}{dx} + y \sec^2 u \frac{du}{dy} = 2 \tan u$$

$$x \frac{du}{dy} + y \frac{du}{dy} = \frac{2 \tan u}{\sec^2 u} = 2 \frac{\sin u \cos^2 u}{\cos u}$$

$$\rightarrow \boxed{\sin 2u}$$

Q3. $u = \log_e \left(\frac{x^4 + y^4}{x + y} \right)$

$$x \frac{du}{dx} + y \frac{du}{dy} = ?$$

Solⁿ

$$u = \log \left(\frac{x^4 + y^4}{x + y} \right) \rightarrow \text{degree} = 3 = n$$

$$x \frac{d e^u}{dx} + y \frac{d e^u}{dy} = 3 e^u$$

$$x e^u \frac{du}{dx} + y e^u \frac{du}{dy} = 3 e^u$$

$$\Rightarrow \boxed{x \frac{du}{dx} + y \frac{du}{dy} = 3}$$

Q7.

$$u = \sin^{-1} \left(\frac{x^2 y + 3z}{\sqrt{x^2 + y^2 + 3z^2}} \right)$$

$$\text{degree : } \frac{tx + 2ty + 3tz}{\sqrt{t^2 x^2 + t^2 y^2 + t^2 3z^2}}$$

$$x \frac{d \sin u}{dx} + y \frac{d \sin u}{dy} = -3 \sin u = \cos u$$

$$\frac{t}{t^4} [] = t^{-3}$$

$$x \frac{du}{dx} \times \cos u + y \frac{du}{dy} \times \cos u = -3 \sin u$$

$$[\text{degree} = -3]$$

$$\Rightarrow \boxed{x \frac{du}{dx} + y \frac{du}{dy} = -3 \tan u}$$

Q8.

$$u = \tan^{-1} \left(\frac{x^3 + y^3}{x + y} \right)$$

$$\tan u = \frac{x^3 + y^3}{x + y}$$

$$\frac{(tx)^3 + (ty)^3}{tx + ty}$$

$$= \left[3 - \frac{1}{2} = \frac{5}{2} \right] \text{ degree.}$$

$$x \frac{d \tan u}{dx} + y \frac{d \tan u}{dy} = \frac{5}{2} \tan u$$

$$x \sec^2 u \frac{du}{dx} + y \sec^2 u \frac{du}{dy} = \frac{5}{2} \tan u$$

$$\Rightarrow \boxed{\begin{aligned} x \frac{du}{dx} + y \frac{du}{dy} &= \frac{5}{2} \sin \cos \\ &= \frac{5}{4} \sin 2u \end{aligned}}$$

Verify Euler's theorem: $Q_1: x^n \log\left(\frac{y}{x}\right) \rightarrow \text{degree} = n$

theorem: $Q_2: z = \sin^{-1}\left(\frac{x}{y}\right) + \tan^{-1}\left(\frac{y}{x}\right) \rightarrow \text{degree} = 0$

$$(1) \Rightarrow x \frac{du}{dx} + y \frac{du}{dy} = nz$$

$$\Rightarrow \frac{du}{dx} = nx^{n-1} \log\left(\frac{y}{x}\right) + \frac{1}{y/x} \times \frac{-y}{x^2} \times x^n$$

$$= nx^{n-1} \log\left(\frac{y}{x}\right) + \frac{-yx^{n-1}}{xy}$$

$\frac{du}{dx}$

$$= \boxed{nx^{n-1} \log\left(\frac{y}{x}\right) - \frac{yx^{n-1}}{y}}$$

$$\frac{du}{dy} \Rightarrow \frac{du}{dy} = x^n \frac{1}{y/x} \times \frac{1}{x} = \boxed{\frac{x^n}{y}}$$

$$\text{RHS} \Rightarrow \frac{du}{dx} \times x + y \frac{du}{dy} = nz = \boxed{nx^n \log\left(\frac{y}{x}\right)}$$

$$\text{LHS} \Rightarrow \frac{du}{dx} \times x + y \frac{du}{dy} = \frac{nx^n \log\left(\frac{y}{x}\right) - \frac{yx^{n-1}}{y} \times x + x^n \Rightarrow nx^n \log\left(\frac{y}{x}\right)$$

$$\Rightarrow \frac{du}{dx} \times x + y \frac{du}{dy} = \frac{nx^n \log\left(\frac{y}{x}\right) - \frac{yx^{n-1}}{y} \times x + x^n$$

$$\Rightarrow \frac{du}{dx} \times x + y \frac{du}{dy} = \boxed{nx^n \log\left(\frac{y}{x}\right)}$$

Hence proved.

LHS = RHS.

$$= \frac{tn + 2ty + 3t^3}{\sqrt{t^2x^2 + t^2y^2 + t^2z^2}}$$

$$\frac{t}{t^4} [] = t^{-3}$$

[degree = -3]

$$= \left[3 - \frac{1}{2} = \frac{5}{2}\right]$$

degree.

Q. $\sin^{-1}\left(\frac{x}{y}\right) + \tan^{-1}\left(\frac{y}{x}\right) = 0.$

LHS: $\frac{du}{dx} \Rightarrow \frac{1}{\sqrt{1-\left(\frac{x}{y}\right)^2}} \times \frac{1}{y} + \frac{-1}{1+\left(\frac{y}{x}\right)^2} \times \frac{y}{x^2}$

$\frac{1}{y\sqrt{y^2-x^2}} - \frac{y}{x^2+y^2} \times \frac{y}{x^2}$

$x \times \frac{du}{dx} \Rightarrow \left[\frac{1}{y\sqrt{y^2-x^2}} - \frac{y}{x^2+y^2} \right] \times x.$

$\rightarrow \frac{x}{y\sqrt{y^2-x^2}} - \frac{xy}{x^2+y^2} \circ x \frac{du}{dx}$



$\frac{du}{dy} \Rightarrow -\frac{1}{\sqrt{1-\left(\frac{x}{y}\right)^2}} \times \frac{x}{y^2} + \frac{1}{1+\left(\frac{y}{x}\right)^2} \times \frac{1}{x}.$

$\Rightarrow -\frac{xy}{y^2\sqrt{y^2-x^2}} + \frac{x}{x[x^2+y^2]}$

$\Rightarrow \left[\frac{-x}{y\sqrt{y^2-x^2}} + \frac{x}{x^2+y^2} \right] \times y$

=

$\frac{-xy}{y\sqrt{y^2-x^2}} + \frac{xy}{x^2+y^2} \circ y \frac{du}{dy}.$

Since LHS $x \frac{du}{dx} + y \frac{du}{dy} = 0$

RHS

is as is 0

so LHS = RHS
(is proved).

10. Composite function

→ If $u = f(x, y)$, where $x = \phi(t)$ $y = \psi(t)$ then u is called a composite function of the single variable t and we can find $\frac{du}{dt}$

→ If $z = f(x, y)$ where $x = \phi(u, v)$, $y = \psi(u, v)$ then z is called a composite function of two variables u and v so that we can find $\frac{\partial z}{\partial u}$ and $\frac{\partial z}{\partial v}$.

Differentiation of composite function

If u is a composite function of t defined by relations $u = f(x, y)$; $x = \phi(t)$ and $y = \psi(t)$ then

$$\frac{du}{dt} = \frac{\partial u}{\partial x} \cdot \frac{dx}{dt} + \frac{\partial u}{\partial y} \cdot \frac{dy}{dt}$$

Corollary 1 theorem: corollary.

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

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

Corollary 2 If $z = f(x, y)$ and x, y are functions of u and v then

$$\frac{\partial z}{\partial u} = \frac{\partial z}{\partial x} \cdot \frac{dx}{du} + \frac{\partial z}{\partial y} \cdot \frac{dy}{du}$$

and

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

Ques $z = xy$ where $x = \cos t$ $y = \sin t$ at $t = \pi/2$ ^{derivative}

$$\frac{dz}{dt} \Rightarrow \frac{dz}{dx} \cdot \frac{dx}{dt} + \frac{dz}{dy} \cdot \frac{dy}{dt} \Rightarrow -1$$

solⁿ \pm

$$\frac{dx}{dt} = -\sin t$$

$$\frac{dy}{dt} = \cos t$$

$$\begin{aligned} \frac{dz}{dt} &= \frac{dz}{dx} \cdot \frac{dx}{dt} + \frac{dz}{dy} \cdot \frac{dy}{dt} \\ &= \frac{d(xy)}{dx} \cdot \frac{d(\cos t)}{dt} + \frac{d(xy)}{dy} \cdot \frac{d(\sin t)}{dt} \\ &= -y \sin t + x \cos t \\ &= -\sin^2 t + \cos^2 t \text{ at } \frac{\pi}{2} = t \\ &= \cos 2t \text{ at } \pi/2 = t \\ &\rightarrow \cos \pi / \text{at } \cos 180^\circ = (-1) \end{aligned}$$

Ques

$$\frac{dw}{dt} \text{ if } w = xy + z \quad \begin{aligned} x &= y \cos t \\ y &= \sin t \\ z &= t \end{aligned}$$

$$\rightarrow \frac{d(xy+z)}{dx} \cdot \frac{dx}{dt} + \frac{d(xy+z)}{dy} \cdot \frac{dy}{dt} + \frac{d(xy+z)}{dz} \cdot \frac{dz}{dt}$$

$$\rightarrow yx - \sin t + x \times \cos t + 1 \times 1$$

$$\rightarrow -\sin^2 t + \cos^2 t + 1$$

$$\rightarrow \cos 2t + 1$$

Answer

Q. $z = f(x, y)$, $x = e^u \cos v$ & $y = e^u \sin v$ prove that

$$x \frac{dz}{dv} + \frac{dz}{du} \times y = e^{2u} \times \frac{dz}{dy}$$

$$\frac{dz}{du} = \frac{dz}{dx} \times \frac{dx}{du} + \frac{dz}{dy} \times \frac{dy}{du}$$

$$\frac{dz}{dv} = \frac{dz}{dx} \times \frac{dx}{dv} + \frac{dz}{dy} \times \frac{dy}{dv}$$

$$x \frac{dz}{dv} + y \frac{dz}{du} = e^u \frac{dz}{dx} [e^u \sin v \cos v - e^u \cos v \sin v] +$$

$$e^{2u} \frac{dz}{dy} [e^u \sin v \sin v + e^u \cos v \cos v] \quad \leftarrow \text{we get}$$

$$= e^{2u} \frac{dz}{dy} [\sin^2 v + \cos^2 v]$$

rearranging
(1)

$$x = e^u \cos v$$

$$y = e^u \sin v$$

$$\rightarrow e^{2u} \frac{dz}{dy} [1] \text{ Answer.}$$

$$\frac{dx}{dv} = e^u (-\sin v) \quad \frac{dx}{du} = e^u (\cos v)$$

$$\frac{dy}{dv} = e^u (\cos v) \quad \frac{dy}{du} = e^u (\sin v)$$

$$(1) \quad x \frac{dz}{dv} + y \frac{dz}{du} \Rightarrow e^u \sin v \left[\frac{dz}{dx} \times e^u \cos v + \frac{dz}{dy} \times e^u \cos v \right]$$

$$e^u \cos v \left[\frac{dz}{dx} \times e^u (-\sin v) + \frac{dz}{dy} \times e^u \sin v \right]$$