

MATH 201: Coordinate Geometry and Vector Analysis

Chapter 13.6: Directional Derivatives and Gradients

Faculty: Maliha Tasmiah Noushin

❖ **Directional derivative:** The directional derivative represents the instantaneous rate of change of $f(x, y)$ with respect to distance in the direction of \mathbf{u} at the point (x_0, y_0) .

Parametric equation of a line through (x_0, y_0) :

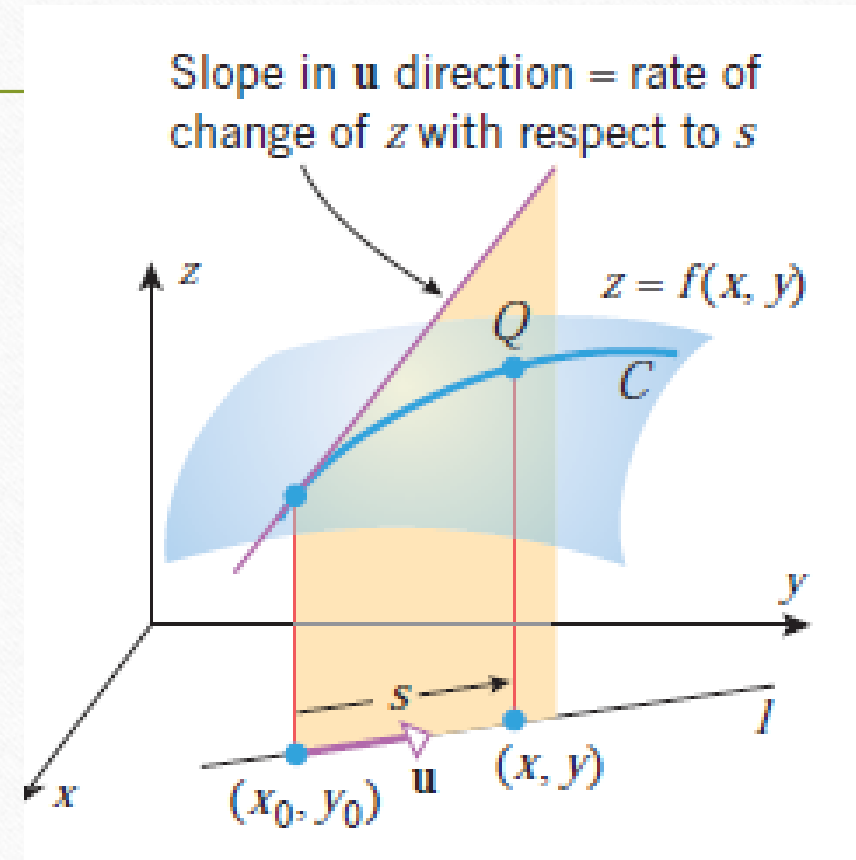
$$x = x_0 + at, y = y_0 + bt; \quad \mathbf{u} = (a, b)$$

Since $z = f(x, y)$

$$z = f(x_0 + at, y_0 + bt)$$

Now,

$$\begin{aligned} \frac{df}{dt} &= \frac{\partial f}{\partial x} \frac{dx}{dt} + \frac{\partial f}{\partial y} \frac{dy}{dt} \\ &= \frac{\partial f}{\partial x} a + \frac{\partial f}{\partial y} b \end{aligned}$$



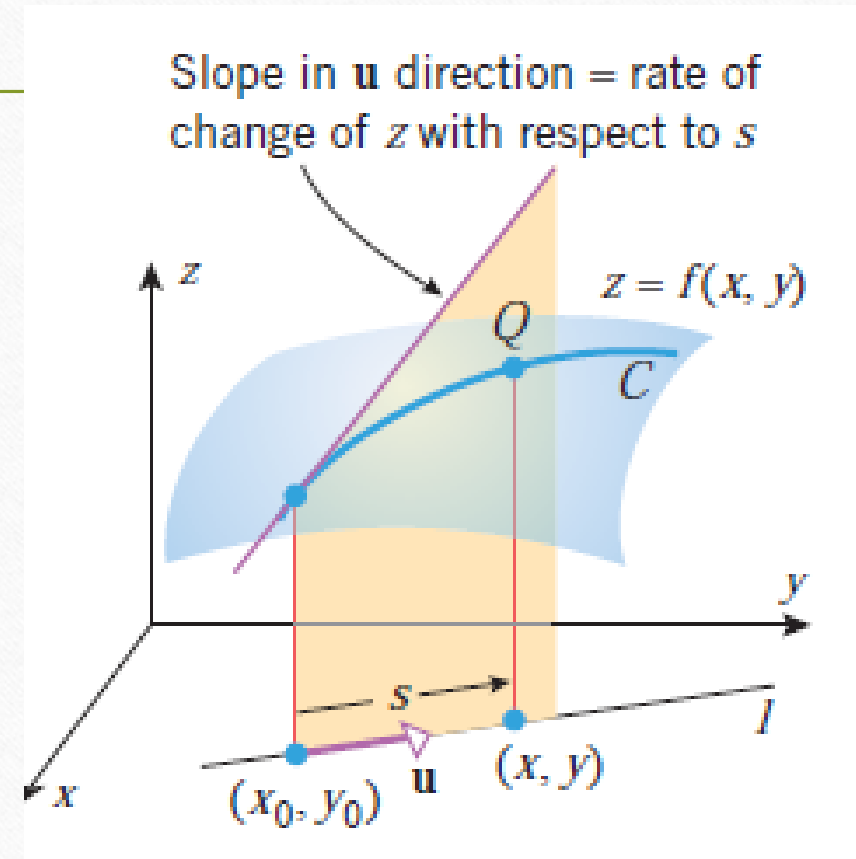
❖ **Directional derivative:** The directional derivative represents the instantaneous rate of change of $f(x, y)$ with respect to distance in the direction of \mathbf{u} at the point (x_0, y_0) .

$$\begin{aligned}\frac{df}{dt} &= \frac{\partial f}{\partial x}a + \frac{\partial f}{\partial y}b \\ &= \left(\frac{\partial f}{\partial x}, \frac{\partial f}{\partial y}\right) \cdot (a, b)\end{aligned}$$

Gradient

So, we get

$$D_{\mathbf{u}}f = \frac{\partial f}{\partial x}a + \frac{\partial f}{\partial y}b$$



❖ Directional derivative:

13.6.3 THEOREM

- (a) If $f(x, y)$ is differentiable at (x_0, y_0) , and if $\mathbf{u} = u_1\mathbf{i} + u_2\mathbf{j}$ is a unit vector, then the directional derivative $D_{\mathbf{u}}f(x_0, y_0)$ exists and is given by

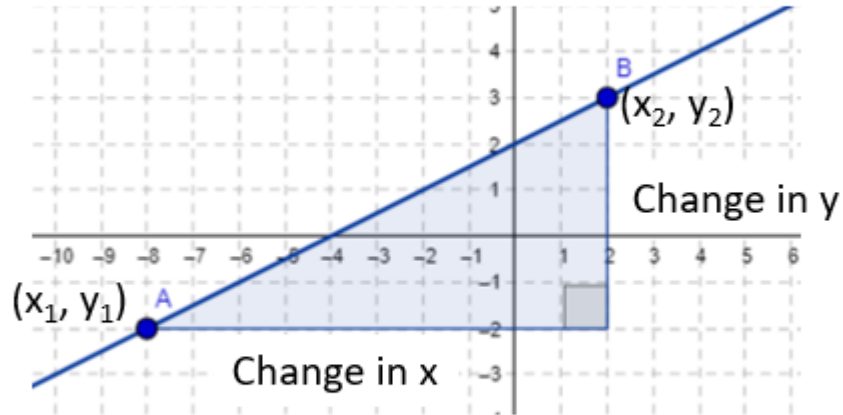
$$D_{\mathbf{u}}f(x_0, y_0) = f_x(x_0, y_0)u_1 + f_y(x_0, y_0)u_2 \quad (4)$$

- (b) If $f(x, y, z)$ is differentiable at (x_0, y_0, z_0) , and if $\mathbf{u} = u_1\mathbf{i} + u_2\mathbf{j} + u_3\mathbf{k}$ is a unit vector, then the directional derivative $D_{\mathbf{u}}f(x_0, y_0, z_0)$ exists and is given by

$$D_{\mathbf{u}}f(x_0, y_0, z_0) = f_x(x_0, y_0, z_0)u_1 + f_y(x_0, y_0, z_0)u_2 + f_z(x_0, y_0, z_0)u_3 \quad (5)$$

❖ **Gradient:** Gradient represents the slope of a straight line. If $y = mx + c$ is an equation of a straight line, then m represents the gradient (slope).

Gradient of a Straight Line



$$\text{Gradient} = \frac{y_2 - y_1}{x_2 - x_1} = \frac{\text{Change in } y}{\text{Change in } x}$$

$$\text{Gradient of } f = \nabla f = \left(\frac{\partial f}{\partial x}, \frac{\partial f}{\partial y} \right) = \frac{\partial f}{\partial x} \mathbf{i} + \frac{\partial f}{\partial y} \mathbf{j}$$

❖ Gradient:

13.6.4 DEFINITION

(a) If f is a function of x and y , then the *gradient of f* is defined by

$$\nabla f(x, y) = f_x(x, y)\mathbf{i} + f_y(x, y)\mathbf{j} \quad (8)$$

(b) If f is a function of x , y , and z , then the *gradient of f* is defined by

$$\nabla f(x, y, z) = f_x(x, y, z)\mathbf{i} + f_y(x, y, z)\mathbf{j} + f_z(x, y, z)\mathbf{k} \quad (9)$$

EXERCISE 13: Find the directional derivative of f at P in the direction of \mathbf{a} :

$$f(x, y) = \tan^{-1}(y/x); \quad P(-2, 2); \quad \mathbf{a} = -\mathbf{i} - \mathbf{j}$$

Exercise 13: Given,

$$f(x, y) = \tan^{-1}\left(\frac{y}{x}\right), \quad P(-2, 2)$$

Gradient,

$$\nabla f(x, y) = \frac{\partial f}{\partial x} \hat{i} + \frac{\partial f}{\partial y} \hat{j}$$

$$= \frac{1}{1 + \left(\frac{y}{x}\right)^2} \left(-\frac{1}{x^2} \cdot y\right) \hat{i} + \frac{1}{1 + \left(\frac{y}{x}\right)^2} \left(\frac{1}{x}\right) \hat{j}$$

$$= -\frac{y}{x^2 + y^2} \hat{i} + \frac{x}{x^2 + y^2} \hat{j}$$

$$\begin{aligned} \text{Now, } \nabla f(-2, 2) &= -\frac{2}{8} \hat{i} - \frac{2}{8} \hat{j} \\ &= -\frac{1}{4} \hat{i} - \frac{1}{4} \hat{j} \end{aligned}$$

The unit vector,

$$\mathbf{u} = \frac{\mathbf{a}}{\|\mathbf{a}\|} = \frac{-\mathbf{i} - \mathbf{j}}{\sqrt{2}} = -\frac{1}{\sqrt{2}} \mathbf{i} - \frac{1}{\sqrt{2}} \mathbf{j}$$

EXERCISE 13: Find the directional derivative of f at P in the direction of a :

$$f(x, y) = \tan^{-1}(y/x); \quad P(-2, 2); \quad a = -\mathbf{i} - \mathbf{j}$$

Hence the directional derivative of f at P ,

$$\begin{aligned} D_{\underline{u}} f(-2, 2) &= f_x(-2, 2) u_1 + f_y(-2, 2) u_2 \\ &= \left(-\frac{1}{4}\right) \left(-\frac{1}{\sqrt{2}}\right) + \left(-\frac{1}{4}\right) \left(-\frac{1}{\sqrt{2}}\right) \\ &= \frac{1}{4\sqrt{2}} + \frac{1}{4\sqrt{2}} = \frac{1}{2\sqrt{2}} \quad (\text{Ans.}) \end{aligned}$$

EXERCISE 55: Find a unit vector in the direction in which f increases most rapidly at P , and find the rate of change of f at P in that direction:

$$f(x, y) = \sqrt{x^2 + y^2}; \quad P(4, -3)$$

$$\boxed{55} \quad f(x, y) = \sqrt{x^2 + y^2}, \quad P(4, -3)$$

$$\text{Sol}^n: \nabla f(x, y) = \frac{1}{2}(x^2 + y^2)^{-1/2}(2x)\hat{i} + \frac{1}{2}(x^2 + y^2)^{-1/2}(2y)\hat{j}$$

$$\nabla f(4, -3) = \frac{1}{2}(16+9)^{-1/2}(8)\hat{i} + \frac{1}{2}(16+9)^{-1/2}(-6)\hat{j}$$

$$= \frac{8}{2 \cdot 5}\hat{i} + \frac{-6}{2 \cdot 5}\hat{j}$$

$$= \frac{4}{5}\hat{i} - \frac{3}{5}\hat{j}$$

$$\|\nabla f(4, -3)\| = \sqrt{\left(\frac{4}{5}\right)^2 + \left(-\frac{3}{5}\right)^2} = 1$$

$$\therefore \text{The unit vector, } \underline{u} = \frac{\nabla f(4, -3)}{\|\nabla f(4, -3)\|}$$

$$= \frac{4}{5}\hat{i} - \frac{3}{5}\hat{j}$$

The rate of change of ' f ' at $P(4, -3)$ in the direction of \underline{u} is $\|\nabla f(4, -3)\| = 1$

EXERCISE 55: Find a unit vector in the direction in which f increases most rapidly at P , and find the rate of change of f at P in that direction:

$$f(x, y) = \sqrt{x^2 + y^2}; \quad P(4, -3)$$

Decreases



Exercise: 9, 11, 13, 53, 55, 61, 63

THANK YOU