

- ⑤ Practice exam updated
  - a few more problems.
- ⑥ Recommend walking around mind maps.
  - There are many connections.

# NT. 3,4 Properties of der.'s of multivariate functions. (Ch. 2.6)

/\* Even in Cal I, definition of der. is not very efficient and combinations of differentiation rules help a lot.

In high dimensions, that is more true. \*/

② These resemble Cal I.

- (a) Assume that the functions  $\mathbf{F}, \mathbf{G}: U \subseteq \mathbb{R}^m \rightarrow \mathbb{R}^n$  are differentiable at  $\mathbf{a} \in U$ . Then the sum  $\mathbf{F} + \mathbf{G}$  and the difference  $\mathbf{F} - \mathbf{G}$  are differentiable at  $\mathbf{a}$  and

$$D(\mathbf{F} \pm \mathbf{G})(\mathbf{a}) = D\mathbf{F}(\mathbf{a}) \pm D\mathbf{G}(\mathbf{a}).$$

- (b) If the function  $\mathbf{F}: U \subseteq \mathbb{R}^m \rightarrow \mathbb{R}^n$  is differentiable at  $\mathbf{a} \in U$  and  $c \in \mathbb{R}$  is a constant, then the product  $c\mathbf{F}$  is differentiable at  $\mathbf{a}$  and

$$D(c\mathbf{F})(\mathbf{a}) = cD\mathbf{F}(\mathbf{a}).$$

- (c) If the real-valued functions  $f, g: U \subseteq \mathbb{R}^m \rightarrow \mathbb{R}$  are differentiable at  $\mathbf{a} \in U$ , then their product  $fg$  is differentiable at  $\mathbf{a}$  and

$$D(fg)(\mathbf{a}) = g(\mathbf{a})Df(\mathbf{a}) + f(\mathbf{a})Dg(\mathbf{a}).$$

ID:  $f'g + fg'$

- (d) If the real-valued functions  $f, g: U \subseteq \mathbb{R}^m \rightarrow \mathbb{R}$  are differentiable at  $\mathbf{a} \in U$ , and  $g(\mathbf{a}) \neq 0$ , then their quotient  $f/g$  is differentiable at  $\mathbf{a}$  and

$$D\left(\frac{f}{g}\right)(\mathbf{a}) = \frac{g(\mathbf{a})Df(\mathbf{a}) - f(\mathbf{a})Dg(\mathbf{a})}{g(\mathbf{a})^2}. \quad \frac{f}{g} = fg^{-1}$$

- (e) If the vector-valued functions  $\mathbf{v}, \mathbf{w}: U \subseteq \mathbb{R} \rightarrow \mathbb{R}^n$  are differentiable at  $a \in U$ , then their dot (scalar) product  $\mathbf{v} \cdot \mathbf{w}$  is differentiable at  $a$  and

$$(\mathbf{v} \cdot \mathbf{w})'(a) = \mathbf{v}'(a) \cdot \mathbf{w}(a) + \mathbf{v}(a) \cdot \mathbf{w}'(a).$$

- (f) If the vector-valued functions  $\mathbf{v}, \mathbf{w}: U \subseteq \mathbb{R} \rightarrow \mathbb{R}^3$  are differentiable at  $a \in U$ , their cross (vector) product  $\mathbf{v} \times \mathbf{w}$  is differentiable at  $a$  and

$$(\mathbf{v} \times \mathbf{w})'(a) = \mathbf{v}'(a) \times \mathbf{w}(a) + \mathbf{v}(a) \times \mathbf{w}'(a).$$

/\* Pay attention to dimensions \*/

Example : Compute  $\nabla(f/g)(x,y,z)$

if  $f(x,y,z) = -x^2y^2$  and  $g(x,y,z) = 2yz$ .  
(P. 125)

(Quotient rule)

$$\begin{aligned} \frac{\nabla f \cdot g - f \cdot \nabla g}{g^2} &= \\ &\frac{(-2xy^2, -2x^2y, 0) \cdot 2yz - (-x^2y^2)(0, 2z, 2y)}{4y^2z^2} \\ &= \frac{(-4xy^3z, \underbrace{-4x^2y^2z + 2x^2y^2z}_{-2x^2y^2z}, 2x^2y^3)}{4y^2z^2} \\ &= \left( -\frac{xy}{z}, -\frac{x^2}{2z}, \frac{x^2y}{2z^2} \right) \end{aligned}$$

Way 2 : Brute force (simpler here, but quotient rule is the only way when we don't know  $f$  and  $g$ )

$$\nabla\left(\frac{f}{g}\right) = \nabla\left(-\frac{x^2y}{2z}\right) = \left(-\frac{\partial xy}{\partial z}, -\frac{x^2}{2z}, \frac{x^2y}{2z^2}\right)$$

## [Thm] (Chain rule)

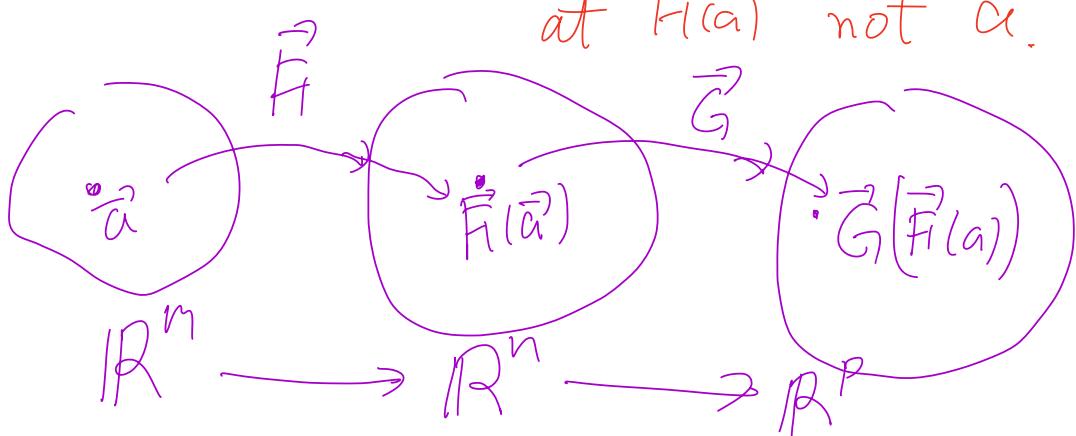
Suppose that  $\mathbf{F}: U \subseteq \mathbb{R}^m \rightarrow \mathbb{R}^n$  is differentiable at  $\mathbf{a} \in U$ ,  $U$  is open in  $\mathbb{R}^m$ ,  $\mathbf{G}: V \subseteq \mathbb{R}^n \rightarrow \mathbb{R}^p$  is differentiable at  $\mathbf{F}(\mathbf{a}) \in V$ ,  $V$  is open in  $\mathbb{R}^n$ , and  $\mathbf{F}(U) \subseteq V$  (so that the composition  $\mathbf{G} \circ \mathbf{F}$  is defined). Then  $\mathbf{G} \circ \mathbf{F}$  is differentiable at  $\mathbf{a}$  and

$$D(\mathbf{G} \circ \mathbf{F})(\mathbf{a}) = D\mathbf{G}(\mathbf{F}(\mathbf{a})) \cdot D\mathbf{F}(\mathbf{a}),$$

where  $\cdot$  denotes matrix multiplication.

$$\begin{aligned} D(f \circ g)(x) &= f'(g(x)) g'(x) \\ &= f'(g(x)) g'(x) \end{aligned}$$

evaluate outside fn  
at  $\mathbf{F}(\mathbf{a})$  not  $\mathbf{a}$ .



$$\underbrace{D\mathbf{G}}_{(p \times n)} \cdot \underbrace{D\mathbf{F}}_{(n \times m)} \quad (\text{suppressing evaluation})$$

$$(p \times n) \times (n \times m) = p \times m$$

$$\vec{F} \circ \vec{G}: \mathbb{R}^m \rightarrow \mathbb{R}^p$$

$$D(\vec{F} \circ \vec{G}): p \times m$$

**Example :** Given  $\vec{F}(x, y) = (x^3 + y, e^{xy}, 2 + xy)$

and  $\vec{G}(u, v, w) = (u^2 + v, uv + w^3)$ , compute

$$D(\vec{G} \circ \vec{F})(0, 1) \quad (\text{P. 125})$$

(Setting)

$$\mathbb{R}^2 \xrightarrow{\vec{F}} \mathbb{R}^3 \xrightarrow{\vec{G}} \mathbb{R}^2$$

$$\begin{pmatrix} x \\ y \end{pmatrix} \rightarrow \begin{pmatrix} u \\ v \\ w \end{pmatrix} = \vec{F}(x, y) \rightarrow \vec{G} \circ \vec{F}(x, y)$$

(Evaluation points.)

$$(0, 1) \mapsto \begin{pmatrix} u \\ v \\ w \end{pmatrix} = \begin{pmatrix} x^3 + y \\ e^{xy} \\ 2 + xy \end{pmatrix} \Big|_{(x, y) = (0, 1)} = \begin{pmatrix} 1 \\ 1 \\ 2 \end{pmatrix}$$

$$D\vec{F}(0, 1) = \begin{bmatrix} 3x^2 & 1 \\ e^{xy} \cdot y & e^{xy} \cdot x \\ y & x \end{bmatrix} \begin{array}{l} \xrightarrow{\text{grad of 1st component}} \\ \xrightarrow{\text{grad of 2nd component}} \\ \xrightarrow{\text{grad of 3rd component}} \end{array}$$

$$= \begin{bmatrix} 0 & 1 \\ 1 & 0 \\ 1 & 0 \end{bmatrix} \quad (x, y) = (0, 1)$$

$$D\vec{G}(\vec{F}(0,1)) = D\vec{G}(1,1,2)$$

$$= \begin{bmatrix} 2u & 1 & 0 \\ v & u & v^2 \end{bmatrix} \Big|_{(u,v,w)=(1,1,2)}$$

$$= \begin{bmatrix} 2 & 1 & 0 \\ 1 & 1 & 12 \end{bmatrix} \text{ chain rule}$$

$$D(\vec{G} \circ \vec{F})(0,1) = D\vec{G}(1,1,2) \cdot D\vec{F}(0,1)$$

$$= \begin{bmatrix} 2 & 1 & 0 \\ 1 & 1 & 12 \end{bmatrix} \begin{bmatrix} 0 & 1 \\ 1 & 0 \\ 1 & 0 \end{bmatrix}$$

$$= \begin{bmatrix} 1 & 2 \\ 3 & 1 \end{bmatrix}$$

**Clicker** Does this has the right size?

(A) Yes, it should be  $2 \times 2$ .

(B) No, we did something wrong.

# Partial der. of a composite function

/\* This is just another way of organizing Chain rule \*/

For concreteness, consider the case  $\mathbb{R}^2 \rightarrow \mathbb{R}^2 \rightarrow \mathbb{R}$

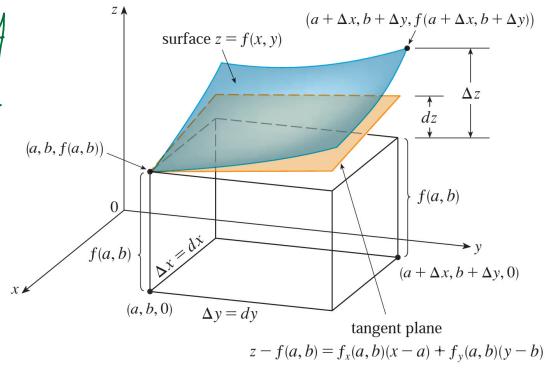
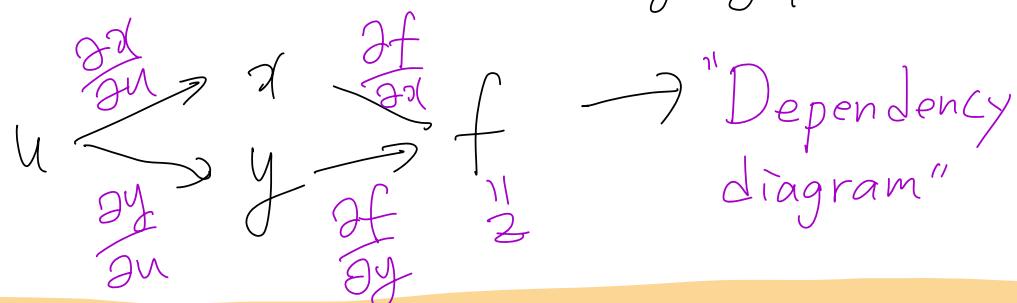
$$\begin{pmatrix} u \\ v \end{pmatrix} \rightarrow \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} x(u, v) \\ y(u, v) \end{pmatrix} \rightarrow f(x, y) =: z$$

How can we compute  $\frac{\partial z}{\partial u}$ ?

/\* We are assuming only  $u$  changes ( $v$  fixed) \*/

$$\begin{aligned} dz &= f_x dx + f_y dy \\ &\quad \text{change in } x \quad \text{change in } y \\ &\quad (\text{due to } u) \quad (\text{due to } u) \\ &= f_x \cdot \frac{\partial x}{\partial u} du + f_y \cdot \frac{\partial y}{\partial u} du \end{aligned}$$

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



**Example:** Let  $(f \circ \vec{c})(t)$  be a composition of  $f(x, y) = x^2 + 2y^2$  and  $\vec{c}(t) = (e^t, te^t)$ . Compute  $(f \circ \vec{c})'(0)$ . (p. 127)

$$t \xrightarrow{\begin{pmatrix} x \\ y \end{pmatrix} = \vec{c}(t)} \xrightarrow{\begin{matrix} R^2 \\ R^1 \end{matrix}} f(x, y)$$

$$0 \xrightarrow{\begin{pmatrix} 1 \\ 0 \end{pmatrix} = \begin{pmatrix} x(0) \\ y(0) \end{pmatrix}}, \text{ that is, } t=0$$

$$\begin{array}{ccc} t & \xrightarrow{\frac{dx}{dt}} & x \xrightarrow{\frac{\partial f}{\partial x}} f \\ & \xrightarrow{\frac{dy}{dt}} & y \xrightarrow{\frac{\partial f}{\partial y}} \end{array} \quad (x, y) = (1, 0)$$

$$\begin{aligned} \Rightarrow \frac{df}{dt} &= \frac{\partial f}{\partial x} \frac{dx}{dt} + \frac{\partial f}{\partial y} \cdot \frac{dy}{dt} \\ &= (2x) \cdot e^t + (4y) \cdot (e^t + te^t) \\ &= 2 \cdot 1 + 0 \cdot 1 = 2 \end{aligned}$$

vector version

$$(f \circ \vec{c})'(0) = \nabla f(1, 0) \cdot (\vec{c}'(0))$$

$$= \begin{bmatrix} 2x & 4y \end{bmatrix} \Big|_{\substack{(x, y) \\ = (1, 0)}} \cdot (e^t, e^t + te^t)_{t=0}$$

$$= [2 \ 8] \cdot (1, 1) = 2$$

Directional derivative via chain rule.

Given  $f: \mathbb{R}^m \rightarrow \mathbb{R}$ ,  $\vec{a} \in \mathbb{R}^n$ , and a unit vector  $\vec{d} \in \mathbb{R}^m$ , directional der. is defined by

$$D_{\vec{d}} f(\vec{a}) = \lim_{t \rightarrow 0} \frac{f(\vec{a} + t\vec{d}) - f(\vec{a})}{t}$$

If we view  $f(\vec{a} + t\vec{d})$  as  $(f \circ g)(t)$ , where  $\vec{g}(t) = \vec{a} + t\vec{d}$ , this is nothing but  $\frac{d}{dt} (f \circ g)(0)$ .

$$\begin{array}{ccccccc} /* & \mathbb{R} & \xrightarrow{g} & \mathbb{R}^m & \xrightarrow{f} & \mathbb{R} & */ \\ & t & & \vec{a} + t\vec{d} & & f(\vec{a} + t\vec{d}) & \end{array}$$

Using chain rule,

$$\frac{d}{dt} (f \circ g)(0) = \nabla f(g(0)) \cdot g'(0). \text{ Thus,}$$

$$D_{\vec{d}} f(\vec{a}) = \nabla f(\vec{a}) \cdot \vec{d}$$

directional derivative = Gradient  $\bullet$  direction

Example : (Directional der. revisited)

Given  $f(x, y) = \sqrt{10 - x^2 - 2y^2}$ , find the directional der.  $D_{\vec{u}} f(2, 1)$ , where

$$\vec{u} = \left( \frac{1}{3}, \frac{2\sqrt{2}}{3} \right).$$

$$f(x, y) = (10 - x^2 - 2y^2)^{\frac{1}{2}}$$

$$\partial_x f(x, y) = \frac{1}{2} (10 - x^2 - 2y^2)^{-\frac{1}{2}} \cdot (-2x)$$

$$\partial_y f(x, y) = \frac{1}{2} (10 - x^2 - 2y^2)^{-\frac{1}{2}} \cdot (-4y)$$

$$\underbrace{(10 - \cancel{x^2} - 2\cancel{y^2})}_{\cancel{+2}}^{-\frac{1}{2}} = (4)^{-\frac{1}{2}} = \frac{1}{2}$$

Therefore,

$$\nabla f(2, 1) = \left( -\frac{1}{2} \cdot 2, -\frac{1}{2} \cdot 2 - 1 \right) = (-1, -1)$$

$$D_{\vec{u}} f(2, 1) = \frac{\nabla f(2, 1) \cdot \vec{u}}{\|\vec{u}\|}$$

$$= (-1, -1) \cdot \left( \frac{1}{3}, \frac{2\sqrt{2}}{3} \right)$$

**Clicker**

$$= -\frac{1}{3} - \frac{2\sqrt{2}}{3} = \frac{-1 - 2\sqrt{2}}{3}$$

Leave it  
but aware  
of it.

What if  $\vec{u}$  is not a unit vector?

\* Directional der. depends on the length of  $\vec{P}$ , not only  
on the direction \*/

Example: Given  $\vec{F}(x,y) = (x^3+y, e^{xy}, 2+xy)$   
 $\vec{G}(u,v,w) = (u^2+v, uv+w^3)$ , find  $\frac{\partial \alpha}{\partial x}(0,1)$ ,  
where  $\alpha$  is the 1<sup>st</sup> component of  
 $\vec{G} \circ \vec{F}$ .

Setting:

$$\mathbb{R}^2 \xrightarrow{\vec{F}} \mathbb{R}^3 \xrightarrow{\vec{G}} \mathbb{R}^2$$

$$\begin{array}{ccc}
& u & \\
\begin{matrix} \frac{\partial u}{\partial x} \\ \frac{\partial u}{\partial y} \end{matrix} & \begin{matrix} v \\ \frac{\partial v}{\partial x} \end{matrix} & \begin{matrix} \frac{\partial w}{\partial u} \\ \frac{\partial w}{\partial v} \\ \frac{\partial w}{\partial u} \end{matrix} \\
x & v & \alpha \\
y & w & b
\end{array}$$

$$\frac{\partial \alpha}{\partial x} = \frac{\partial \alpha}{\partial u} \frac{\partial u}{\partial x} + \frac{\partial \alpha}{\partial v} \frac{\partial v}{\partial x} + \frac{\partial \alpha}{\partial w} \frac{\partial w}{\partial x}$$

$$= (2u) \cdot (3x^2) + (1) \cdot (e^{xy} \cdot y)$$

$$+ (0) \cdot y$$

$$= (2 \cdot 1)(3 \cdot 0^2) + 1 \cdot e^{0 \cdot 1}$$

$$+ 0 \cdot 1 = 1.$$

In fact, if you carefully keep track of the calculation, these are nothing but part of the (full) derivative

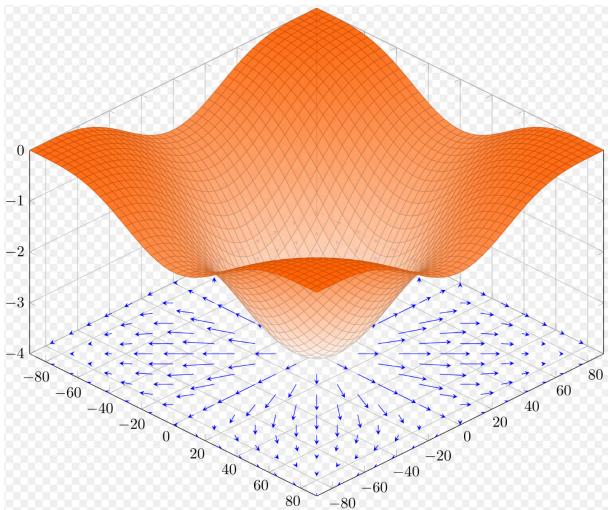
example (the matrix version).

- ① matrix version is easier for full der.
- ② Dependency diagram (current version) is easier for a particular partial derivative.

- (A) Today's pace is too fast
- (B) It is alright.
- (C) You can do faster.

NT. 3,5 Gradient and directional der. (Ch. 2.7)

## Gradient Field



Given  $f : \mathbb{R}^m \rightarrow \mathbb{R}$ ,  $\nabla f(\vec{x})$  is an  $\mathbb{R}^m$  vector for each  $\vec{x}$ : vector field.

$$\rightarrow \nabla f : \mathbb{R}^m \rightarrow \mathbb{R}^m$$
$$\vec{x} \mapsto \nabla f(\vec{x})$$

vector      vector

Thm Let  $f: \mathbb{R}^m \rightarrow \mathbb{R}$  be diff. Then,

(Case I) (flat) if  $\nabla f(\vec{a}) = \vec{0}$ , then

$D_{\vec{u}} f(\vec{a}) = \underline{0}$  for all direction  $\vec{u}$  ( $\vec{u} \neq \vec{0}$ ).

(Case II) if  $\nabla f(\vec{a}) \neq \vec{0}$ , then

(steepest ascent)  $f$  "increases the most rapidly" along the direction  $\nabla f(\vec{a})$

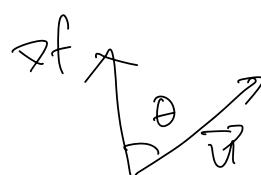
(steepest descent)  $f$  "decreases the most rapidly" along the direction  $-\nabla f(\vec{a})$

(orthogonal)  $\nabla f(\vec{a})$  is orthogonal to the level set of value  $f(\vec{a})$ .

(proof) (case I) is obvious.  $D_{\vec{u}} f(\vec{a}) = \underline{\nabla f \cdot \vec{u}} = \vec{0}$

Assume  $\nabla f(\vec{a}) \neq \vec{0}$ . Then,

$$\begin{aligned} D_{\vec{u}} f(\vec{a}) &= \underline{\nabla f(\vec{a}) \cdot \vec{u}} \\ &= \underbrace{\|\nabla f(\vec{a})\|}_{\text{fixed}} \cdot 1 \cdot \cos \theta \end{aligned}$$



$\rightarrow$  maximum when  $\cos \theta = 1$  ( $\theta = \underline{0}$ )

$\nabla f(\vec{a})$  and  $\vec{u}$  head to the same direction.

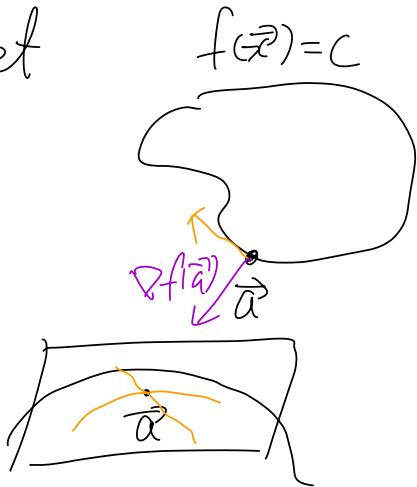
$\rightarrow$  minimum when  $\cos \theta = -1$  ( $\theta = \underline{\pi}$ )

$\nabla f(\vec{a})$  and  $\vec{u}$  head to the opposite direction.

Next, think of a level set

$$(*) - f(\vec{x}) = c = f(\vec{a})$$

For any curve on the  
level set passing  
through  $\vec{a}$



$$\vec{r}(t) = (r_1(t), r_2(t), \dots, r_m(t))$$

$$\vec{r}(0) = \vec{a}$$

$$\begin{aligned} \frac{d}{dt} f(\vec{r}(0)) &= \nabla f(\vec{r}(0)) \cdot \vec{r}'(0) && \text{(LHS of } (*)\text{)} \\ &= \frac{d}{dt}(c) = 0. && \text{(RHS of } (*)\text{)} \end{aligned}$$

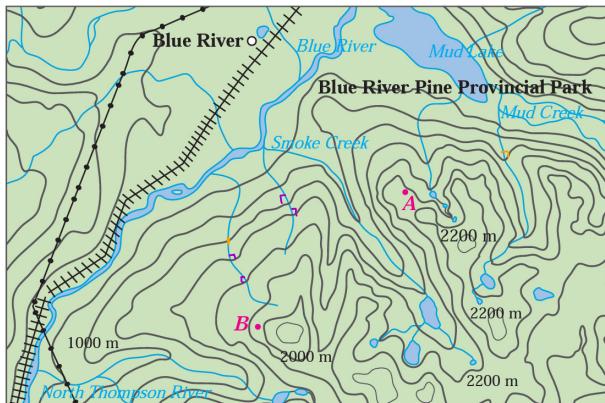
$$\Rightarrow \nabla f(\vec{a}) \perp \vec{r}'(0)$$

gradient  
at  $\vec{a}$

tangent vector  
of any curve passing  $\vec{a}$   
on the level set

$$f(\vec{x}) = c (= f(\vec{a}))$$

Example



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Q: Any observation in relation to the  
theorem we just proved?

Example: Find the line that passes through  $(1, 0, 0) = \vec{a}$  on the surface  $z = x^2 + y^2 - 1$  and normal to this surface.

Make it a level set (level surface in this case) of another fn.

$$\text{Let } f(x, y, z) = x^2 + y^2 - z - 1 = 0$$

Then, the surface given is a level set of  $f$  of value 0.

Therefore, by the previous theorem

$\nabla f(1, 0, 0)$  is orthogonal to the surface.

$$\nabla f(1, 0, 0) = (2x, 2y, -1) \Big|_{(x, y, z) = (1, 0, 0)} = (2, 0, -1) = \vec{n}$$

Therefore, the line we are looking for

$$\text{is: } \vec{n} \rightarrow \underline{(2, 0, -1)}, \quad \vec{a} \rightarrow \underline{(1, 0, 0)}$$

$$\vec{a} + t\vec{n} = (1, 0, 0) + t(2, 0, -1)$$

\* Tangent plane is now easier to find b/c  $\nabla f$  gives the normal vector \*/

Application of  $\nabla f \perp$  level set (Skip for now)

Implicit differentiation using partials.

$$f(x, y) = 0.$$
$$\nabla f(x, y) \cdot (1, y'(x)) = 0.$$

$$(f_x, f_y) \cdot (1, y'(x)) = 0$$

$$f_x + f_y y'(x) = 0 \quad \text{solve for } y'$$

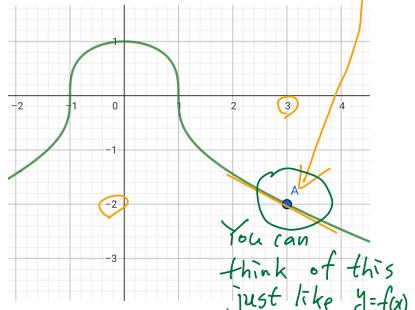
$$y'(x) = -\frac{f_x(x, y)}{f_y(x, y)}$$

We are recast the problem as a level set situation. (a trick)



Typically  $y = f(x) \rightarrow f'(x)$   
but here  $f(x, y) = 0$

Example: Find  $\frac{dy}{dx}$  at  $(3, -2) = A$

$$x^2 + y^3 - 1 = 0$$


(Way 1 : Partials)

Quick derivation

$$\begin{aligned} \vec{f} &= ( , ) \\ \vec{F}' &= ( , ) \end{aligned}$$

Let  $f(x, y) =$

$$f_x(3, -2) = 2x \Big|_{\substack{x=3 \\ y=-2}} = 2 \cdot 3 = 6$$

$$f_y(3, -2) = 3y^2 \Big|_{\substack{x=3 \\ y=-2}} = 3 \cdot (-2)^2 = 12$$

$$y'(3) = -\frac{f_x(3, -2)}{f_y(3, -2)} = -\frac{6}{12} = -\frac{1}{2}$$

(Way 2: Implicit differentiation - Cal 1)

Treat  $y$  as a fn of  $x$ :  $y = y(x)$

$$x^2 + y^3 - 1 = 0 \quad \xrightarrow{\frac{d}{dx}} \quad 2x + 3y^2 \cdot y' = 0$$

$$\Rightarrow y' = -\frac{2x}{3y^2} \Big|_{\substack{x=3 \\ y=-2}} = -\frac{2 \cdot 3}{3 \cdot (-2)^2} = -\frac{1}{2}$$

## NT. 3.b Potential function and conservative field

Thm

(Mixed partials are the same)

Given  $f : \mathbb{R}^m \rightarrow \mathbb{R}$ , if all 1<sup>st</sup> and 2<sup>nd</sup> order partials are continuous on its domain,  $\partial_{ij}f = \partial_{ji}f$  for all  $i, j = 1, 2, \dots, m$ .

① In 2D, this reads  $f_{xy} = f_{yx}$

② By applying this theorem repeatedly, we can say "the order doesn't matter in high order partials (3<sup>rd</sup>, 4<sup>th</sup> order, ...)"

Example: Compute  $f_{\text{fuzzy}}$  if  
 $f(x,y,z) = x^2 e^{y^2-x^2} + z^2 y^2 + \cos(x^2+y^2)$   
 (p. 221)

Observe that the 1<sup>st</sup> and 3<sup>rd</sup> terms  
 do not involve 'z'.

recall the order: the closer  
 to the fn, the  
 earlier they  
 are applied.

$$\begin{aligned}
 f_{\text{fuzzy}}(x,y,z) &= f_{\text{fuzzy}} \downarrow \\
 &= \frac{\partial^3}{\partial x \partial y \partial z} (x^2 y (2z)) \\
 &= \frac{\partial^2}{\partial x \partial y} (2x^2 y) \\
 &= \frac{\partial}{\partial x} (2x^2) \\
 &= 4x
 \end{aligned}$$

If we didn't switch the order, the calculation  
 would have been messy. (Try it!)

Example : Find all second order partials  
of  $f(x,y) = e^{x^2/2 + y^2}$  (exercise)

$$f_x(x,y) = e^{x^2/2 + y^2} \cdot \left(\frac{\partial}{\partial x}\right) = x e^{x^2/2 + y^2}$$

$$f_y(x,y) = e^{x^2/2 + y^2} \cdot (2y)$$

$$\rightarrow f_{xx}(x,y) = e^{x^2/2 + y^2} + x e^{x^2/2 + y^2} \cdot \left(\frac{\partial}{\partial x}\right) = (1+x^2) e^{x^2/2 + y^2}$$

$$\rightarrow f_{yy}(x,y) = e^{x^2/2 + y^2} \cdot (2y)^2 + e^{x^2/2 + y^2} \cdot 2 = 2(1+2y^2) e^{x^2/2 + y^2}$$

$$\rightarrow f_{xy}(x,y) = x e^{x^2/2 + y^2} \cdot 2y.$$

Clicker What about  $f_{yx}$ ? (skip)

(A)  $e^{x^2/2 + y}$

(B)  $x e^{x^2/2 + y^2} \cdot 2y$ .

(C)  $e^{x^2/2 + y^2} \cdot (2y)$

## ② Potential

If a vector field  $\vec{F}: \mathbb{R}^m \rightarrow \mathbb{R}^m$  happens to be a gradient field of a scalar field

$V: \mathbb{R}^m \rightarrow \mathbb{R}$ , that is

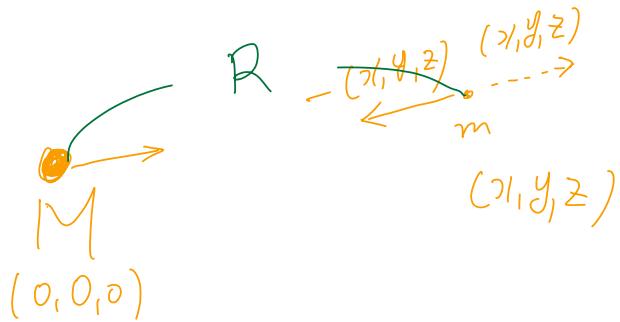
$$\vec{F}(\vec{x}) = \nabla V(\vec{x}) \quad (\text{or } -\nabla V(\vec{x}))$$

we have some nice properties:

$V$  can be interpreted as a potential energy.  
and  $\vec{F}$  as force caused by  $V$ .

If this is the case, we call  $V$  potential function and  $\vec{F}$  a conservative field.

## Example: Gravitational field (exercise)



$$\text{Potential: } V(\vec{r}) = G \frac{Mm}{\|\vec{r}\|} = GM_m (\vec{x}^2 + y^2 + z^2)^{-\frac{1}{2}}$$

$$\begin{aligned} V_x(x, y, z) &= GM_m (\vec{x}^2 + y^2 + z^2)^{-\frac{3}{2}} \cdot \left(-\frac{1}{x}\right) \cdot x \\ &= \frac{GM_m (-x)}{(\sqrt{x^2 + y^2 + z^2})^3} = -\frac{GM_m}{\|\vec{x}\|^3} \cdot y \end{aligned}$$

Similarly

$$V_y(x, y, z) = -\frac{GM_m \cdot y}{\|\vec{x}\|^3} \quad \text{and} \quad V_z(x, y, z) = -\frac{GM_m}{\|\vec{x}\|^3} \cdot z$$

$$\vec{F}(\vec{r}) = \nabla V(\vec{r}) = \frac{GM_m}{\|\vec{x}\|^3} (-x, -y, -z)$$

$$\textcircled{\text{O}} \quad \|\vec{F}(\vec{r})\| = \frac{GM_m}{\|\vec{x}\|^3} \cdot \|(-\vec{x})\| = \frac{GM_m}{\|\vec{x}\|^2}$$

$$\frac{GM_m}{R^2}$$

$R$ : distance b/w  $M$  and  $m$ .

# How to find potential fn.

(3D or 2D) → easier by doing example

① Check whether it is possible

$$(3D) \text{ Let } \vec{F}(x, y, z) = (f(x, y, z), g(x, y, z), h(x, y, z))$$

Then, there is a potential if

$$f_y = g_x, g_z = h_y, \text{ and } h_x = f_z$$

(\* This is nothing but  $V_{xy} = V_{yx}, V_{yz} = V_{zy}, V_{zx} = V_{xz}$ )

$$(2D) \quad \vec{F}(x, y) = (f(x, y), g(x, y)).$$

Check only  $f_y = g_x$

② How to find potential : "Partial integration" constant in  $x$

$$(3D) (a) \int f(x, y, z) dx = V = (\text{anti der. in } x) + (\text{fn of } y, z)$$

$$\hat{V}(y, z)$$

(b) Determine  $\hat{V}(y, z)$  through

$$\hat{V}_y = g \quad \text{and} \quad \hat{V}_z = h \quad (\text{one more "partial" integration is needed})$$

$$(2D) (a) \int f(x, y) dx = V = (\text{anti der. in } x) + (\text{fn of } y)$$

$$\hat{V}(y)$$

(b) Determine  $\hat{V}(y)$  via

$$V_y = g$$

if

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Example :  $\vec{F}(x, y) = (e^{xy}(1+xy), x^2 e^{xy})$

Find potential of  $\vec{F}$  if possible.

Assume  $V$  exists.  $V_x$

Check :  $f = e^{xy}(1+xy)$ ,  $g = x^2 e^{xy} = V_y$

$$f_y = (V_{xy} =) \cancel{x e^{xy}(1+xy)} + x e^{xy} = 2xe^{xy} + x^2 y e^{xy}$$

$$g_x = (V_{yz} =) 2x e^{xy} + x^2 y e^{xy}$$

$\int f \, dx = \int e^{xy}(1+xy) \, dx$  complicated  $*$

$$V = \int g \, dy = \int x^2 e^{xy} \, dy = x^2 \frac{1}{x} e^{xy} + \hat{V}(x)$$

(" + C" in 1D)

$$\hookrightarrow V_x = e^{xy} + x e^{xy} \cdot y + \hat{V}'(x)$$

$$f = e^{xy} \cancel{(1+xy)} = e^{xy} + xy e^{xy} \Rightarrow \hat{V}'(x) = D$$

$$\Rightarrow \hat{V}(x) = C$$

$C$  constant

$$V(x, y) = x e^{xy} + C$$

Example :  $\vec{F}(x, y, z) = (yz, zx - 1, xy)$

Find the potential function if possible :

$$\textcircled{1} \quad \underline{\text{Check}} \quad f = yz, \quad \stackrel{V_x}{g} = zx - 1, \quad \stackrel{V_y}{h} = xy$$

$$f_y = z, \quad g_x = z \quad \checkmark$$

$$g_z = 0, \quad h_y = x \quad \checkmark$$

$$h_x = y, \quad f_z = y \quad \checkmark$$

constant in  $\triangleright$

$$\textcircled{2} \quad V = \int f \, dx = \int yz \, dx = xyz + \hat{V}(y, z)$$

$$V_y = \cancel{xyz} + \hat{V}_y(y, z) = zx - 1 = g \quad \begin{matrix} \downarrow \\ \text{from } \vec{F} \text{ (meaning comparing w/ } g\text{)} \end{matrix}$$

$$\Rightarrow \hat{V}_y(y, z) = -1 \quad \rightarrow \text{"subproblem"}$$

$$\hat{V} = \int \hat{V}_y(y, z) \, dy = \int -1 \, dy = -y + \hat{V}(z) \quad \begin{matrix} \text{const. in} \\ \downarrow \\ \text{from } \vec{F} \text{ (comparing w/ } h\text{)} \end{matrix}$$

$$\Rightarrow V_z = xy + \hat{V}_z = xy + \hat{V}'(z) = xy = h \quad \begin{matrix} \downarrow \\ \text{from } \vec{F} \text{ (comparing w/ } h\text{)} \end{matrix}$$

$$\Rightarrow \hat{V}_z(z) = 0 \Rightarrow \hat{V}'(z) = C \quad (\text{constant})$$

$$\hat{V}(y, z) = -y + C$$

$$V(x, y, z) = xyz - y + C$$