

# Vector Calculus

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## 1 Construction of a Line

The equation of a line is  $y = mx + b$ , where  $y$  is the dependent variable and  $x$  is the independent variable. Now, the equation of a line passing through  $(x_0, y_0, z_0)$  (or  $\vec{r}_0$ ) and is parallel to the vector  $\vec{v}$  is  $\vec{r} = \vec{r}_0 + t\vec{v}, t \in \mathbb{R}$

## 2 Planes

The equation of the plane is  $ax + by + cz = d$  where  $\vec{n} = \langle a, b, c \rangle$  is the normal vector of the plane.

### 2.1 Cylinders

A **cylinder** is a surface that consists of all lines parallel to a line and passing through  $a$ .

**Examples: Identify and sketch the surface**

1.  $x^2 + y^2 = 4 \rightarrow$  **a circle in 2 dimensions**  $x^2 + y^2 = 4$  is a cylinder in 3 dimensions (a surface where one variable is missing is a cylinder, the missing variable is the axis).

2.  $y^2 + z^2 = 9$  A cylinder with x-axis as the axis.

3.  $z = x^2$  A cylinder with y-axis as the axis.

## 3 Quadrics

A quadric in two dimensions is:

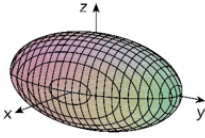
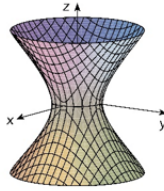
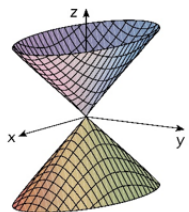
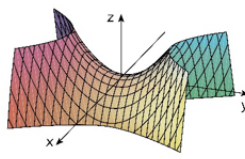
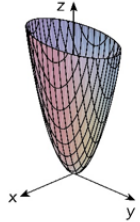
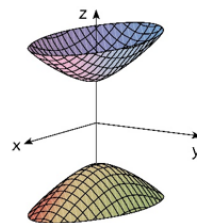
1. A parabola  $y = x^2$  or  $x = y^2$
2. An ellipse:  $\frac{x^2}{a^2} + \frac{y^2}{b^2} = 1$
3. A hyperbola:  $\frac{x^2}{a^2} - \frac{y^2}{b^2} = 1$

A trace is the curve of the intersection of the surface with the coordinate plane  $\rightarrow$  3 traces.

### 3.1 Quadric Surface

$$Ax^2 + By^2 + Cz^2 + Dxy + Exz + Fzy + Gx + Hy + Iz + J = 0$$

In this course, we need to know 6 quadric surfaces.

<p><b>Ellipsoid</b></p> 	$\frac{x^2}{a^2} + \frac{y^2}{b^2} + \frac{z^2}{c^2} = 1$ <p>“A bunch of ellipses stacked together”</p> <p>Special case: If <math>a = b = c</math>, we have a sphere</p>	<p><b>Hyperboloid of One Sheet</b></p> 	$\frac{x^2}{a^2} + \frac{y^2}{b^2} - \frac{z^2}{c^2} = 1$ <p>In the xy plane, the traces are ellipses.</p> <p>In the xz or yz planes, the traces are hyperbolas.</p> <p>*Whichever variable is negative corresponds to the axis of symmetry</p>
<p><b>Cone</b></p> 	$\frac{z^2}{c^2} = \frac{x^2}{a^2} + \frac{y^2}{b^2}$ <p>In the xy plane, the traces are ellipses.</p> <p>In the xz or yz planes, the traces are hyperbolas, except when <math>x = 0</math> or <math>y = 0</math>, then the traces are pairs of lines</p>	<p><b>Hyperbolic Paraboloid</b></p> 	$\frac{z}{c} = \frac{x^2}{a^2} - \frac{y^2}{b^2}$ <p>In the xy plane, the traces are hyperbolas.</p> <p>In the xz or yz plane, the traces are parabolas.</p>
<p><b>Elliptic Paraboloid</b></p> 	$\frac{z}{c} = \frac{x^2}{a^2} + \frac{y^2}{b^2}$ <p>In the xy plane, the traces are ellipses.</p> <p>In the xz or yz planes, the traces are parabolas.</p>	<p><b>Hyperboloid of Two Sheets</b></p> 	$-\frac{x^2}{a^2} - \frac{y^2}{b^2} + \frac{z^2}{c^2} = 1$ <p>In the xy plane, the traces are ellipses if <math>z &gt; c</math> or <math>z &lt; -c</math></p> <p>In the xz or yz planes, the traces are hyperbolas.</p>

We can actually know some patterns for the rest of the quadric surfaces:

- **Ellipsoid**  $\Rightarrow \frac{x^2}{a^2} + \frac{y^2}{b^2} + \frac{z^2}{c^2} = 1$
- **Hyperboloid of One Sheet**  $\Rightarrow \frac{x^2}{a^2} + \frac{y^2}{b^2} - \frac{z^2}{c^2} = 1$
- **Hyperboloid of Two Sheets**  $\Rightarrow -\frac{x^2}{a^2} - \frac{y^2}{b^2} + \frac{z^2}{c^2} = 1$
- **Cone**  $\Rightarrow \frac{z^2}{c^2} = \frac{x^2}{a^2} + \frac{y^2}{b^2}$
- **Elliptic Paraboloid**  $\Rightarrow \frac{z}{c} = \frac{x^2}{a^2} + \frac{y^2}{b^2}$
- **Hyperbolic Paraboloid**  $\Rightarrow \frac{z}{c} = \frac{x^2}{a^2} - \frac{y^2}{b^2}$

Notice the patterns with the equations?

### 3.1.1 Elliptic Paraboloids

The equation of an elliptic paraboloid is  $\frac{z}{c} = \frac{x^2}{a^2} + \frac{y^2}{b^2}$  where  $z$  is the axis,  $xy$  traces are ellipses ( $x = 0$ ) and both  $\frac{x^2}{a^2}$  and  $\frac{y^2}{b^2}$  have the same signs.

2 traces is a parabola, 1 trace is an ellipse.

Effectively, the variable with a power of 1 is the axis.

$$z = 0 \Rightarrow 0 = \frac{x^2}{a^2} + \frac{y^2}{b^2} \Rightarrow x = 0, y = 0, z = 0$$

$$z = k \Rightarrow \frac{k}{c} = \frac{x^2}{a^2} + \frac{y^2}{b^2} \Rightarrow \text{ellipses for } k > 0$$

### 3.1.2 Hyperboloid of One Sheet

The variable with the negative sign is the axis. The **xy-trace** is where  $z = 0$ . The **xz-trace** and **yz-trace** is a hyperbola.

### 3.1.3 Hyperboloid of Two Sheets

The variable with the positive sign is the axis. The **xy-trace** is an ellipses if  $|z| > |c|$

### 3.1.4 Cone

The variable with the negative sign is the axis. Two traces are hyperbolas, one trace is an ellipse for  $k \neq 0$ .

### 3.1.5 Examples: Identify and sketch the surfaces

1.  $x^2 + 4y^2 + z^2 = 4 \Rightarrow \frac{x^2}{4} + \frac{y^2}{1} + \frac{z^2}{4} = 1$

3.  $z^2 = x^2 + 4y^2 + 64 \Rightarrow -x^2 - 4y^2 + z^2 = 64 \Rightarrow -\frac{x^2}{64} - \frac{y^2}{16} + \frac{z^2}{64} = 1$  (hyperboloid on 2 sheets, axis is z-axis with  $c = 8$ )

## 4 Vector Functions

These are chapters 13.1 and 13.2 from last class.

A vector function is  $\vec{r}(t) = \langle f(t), g(t), h(t) \rangle$  such that  $f(t) = x$ ,  $g(t) = y$  and  $h(t) = z$ .

- For 2 dimensions:  $\vec{r}(t) = \langle f(t), g(t) \rangle$
- $\vec{r}'(t) = \langle f'(t), g'(t) \rangle$  or  $\vec{r}'(t) = \langle f'(t), g'(t), h'(t) \rangle$

### 4.1 Arc Length

The equation for length is  $|\vec{r}'(t)| = \sqrt{(f'(t))^2 + (g'(t))^2}$  for 2 dimensions, or  $|\vec{r}'(t)| = \sqrt{(f'(t))^2 + (g'(t))^2 + (h'(t))^2}$  for 3 dimensions.

Now, the formula is effectively  $\sqrt{(\delta x)^2 + (\delta y)^2}$ , where  $x = f(t)$  and  $\delta x = f'(t)dt$  and similarly for  $y$ . Thus the formula is  $\sqrt{(f'(t)dt)^2 + (g'(t)dt)^2} = \sqrt{(f'(t))^2 + (g'(t))^2}(dt) = \sqrt{(f'(t))^2 + (g'(t))^2}dt$

**Arc Length is:**  $L = \int_a^b \sqrt{(f'(t))^2 + (g'(t))^2} dt$

Thus, the arc length of a curve  $\vec{r}(t)$  for  $a \leq t \leq b$  is  $\int_a^b |\vec{r}'(t)| dt$

### 4.2 Example 1

Find the length of the curve  $\vec{r}(t) = \langle 2\sin^3 t, 2\cos^3 t \rangle, 0 \leq t \leq \frac{\pi}{4}$

**Solution:**  $\vec{r}'(t) = \langle 2(3\sin^2 t)(\cos t), 2(3\cos^2 t)(-\sin t) \rangle$   
 $|\vec{r}'(t)| = \sqrt{(6\sin^2 t \cos t)^2 + (-6\cos^2 t \sin t)^2}$   
 $= \sqrt{36\sin^4 t \cos^2 t + 36\cos^4 t \sin^2 t}$   
 $= \sqrt{36\sin^2 t \cos^2 t (\sin^2 t + \cos^2 t)}$   
 $= \sqrt{36\sin^2 t \cos^2 t (1)}$   
 $= 6\sin t \cos t$

The arc length  $L = \int_a^b |\vec{r}'(t)| dt = \int_0^{\frac{\pi}{4}} 6\sin t \cos t dt$   
Let  $u = \sin t$  so  $du = \cos t dt$

Then we have  $L = \int_0^{\frac{\pi}{4}} 6u du = \frac{6u^2}{2} = 3u^2$   
 $= 3\sin^2 t \Big|_{t=0}^{\frac{\pi}{4}} = 3\sin^2 \frac{\pi}{4} - 3\sin^2 0 = 3\left(\frac{1}{2}\right) = \frac{3}{2}$

### 4.3 Example 2

Find the length of the curve  $\vec{r}(t) = \langle t^2, 2t, \ln t \rangle, 1 \leq t \leq e$

**Solution:**  $\vec{r}'(t) = \langle 2t, 2, \frac{1}{t} \rangle$   
 $|\vec{r}'(t)| = \sqrt{4t^2 + 4 + \frac{1}{t^2}} = \sqrt{\frac{4t^4 + 4t^2 + 1}{t^2}} = \frac{\sqrt{(2t^2 + 1)^2}}{\sqrt{t^2}} = \frac{2t^2 + 1}{t}$   
 $L = \int_a^b |\vec{r}'(t)| dt = \int_1^e \frac{2t^2 + 1}{t} dt = \int_1^e \left( \frac{2t^2}{t} + \frac{1}{t} \right) dt$   
 $L = \int_1^e \left( 2t + \frac{1}{t} \right) dt = t^2 + \ln |t| \Big|_1^e$   
 $L = e^2 + \ln |e| - 1^2 - \ln 1 = e^2$

## 4.4 Curvature

In the last class, the unit tangent vector  $\vec{T}(t) = \frac{\vec{r}'(t)}{|\vec{r}'(t)|}$ . Curvature is the magnitude of the rate of change of the unit tangent vector w.r.t. the arc length.

**Arc Length Function**  $S = \int_a^t |\vec{r}'(u)| du$

**Curvature Function**  $K = \left| \frac{d\vec{T}}{ds} \right|$

- Note:  $\frac{d\vec{T}}{dt} = \frac{d\vec{T}}{ds} \frac{ds}{dt} \rightarrow$  chain rule.

$$\frac{d\vec{T}}{dt} = \frac{d\vec{T}}{ds} |\vec{r}'(t)| \Rightarrow \left| \frac{d\vec{T}}{ds} \right| = \frac{\left| \frac{d\vec{T}}{dt} \right|}{|\vec{r}'(t)|} = \frac{|\vec{T}'(t)|}{|\vec{r}'(t)|}$$

- Thus  $K = \frac{|\vec{T}'(t)|}{|\vec{r}'(t)|}$

- Another formula for  $K = \frac{|\vec{r}'(t) \times \vec{r}''(t)|}{|\vec{r}'(t)|^3}$

## 4.5 Example 1

Find the curvature of the following curve:  $\vec{r}(t) = \langle 5 \sin t, 3t, 5 \cos t \rangle$

**Solution:**  $\vec{r}'(t) = \langle 5 \cos t, 3, -5 \sin t \rangle$ ,  $|\vec{r}'(t)| = \sqrt{25 \cos^2 t + 9 + 25 \sin^2 t} = \sqrt{25(\cos^2 t + \sin^2 t) + 9} = \sqrt{34}$

$$\vec{T}(t) = \frac{\vec{r}'(t)}{|\vec{r}'(t)|} = \frac{\langle 5 \cos t, 3, -5 \sin t \rangle}{\sqrt{34}}$$

$$\vec{T}'(t) = \frac{1}{\sqrt{34}} \langle -5 \sin t, 0, -5 \cos t \rangle$$

$$|\vec{T}'(t)| = \sqrt{\frac{1}{34} (25 \sin^2 t + 25 \cos^2 t)} = \sqrt{\frac{25}{34}} = \frac{5}{\sqrt{34}} \text{ (divide by } \sqrt{34} \text{ one more time since we're trying to find } K)$$

## 4.6 Example 2

Find the curvature of the following curve:  $\vec{r}'(t) = \langle t, t, 1 + t^2 \rangle$

**Solution:**  $\vec{r}'(t) = \langle 1, 1, 2t \rangle$ ,  $|\vec{r}'(t)| = \sqrt{1^2 + 1^2 + 4t^2} = \sqrt{2 + 4t^2}$

$$\vec{T}(t) = \frac{\vec{r}'(t)}{|\vec{r}'(t)|} = \frac{\langle 1, 1, 2t \rangle}{\sqrt{2 + 4t^2}} = \left\langle \frac{1}{\sqrt{2 + 4t^2}}, \frac{1}{\sqrt{2 + 4t^2}}, \frac{2t}{\sqrt{2 + 4t^2}} \right\rangle$$

$\vec{T}'(t) = \dots$  (hard to calculate)

**Instead, another formula for K:**  $K = \frac{|\vec{r}'(t) \times \vec{r}''(t)|}{|\vec{r}'(t)|^3}$

$$\vec{r}''(t) = \langle 0, 0, 2 \rangle$$

$$\vec{r}'(t) \times \vec{r}''(t) = \begin{bmatrix} \hat{i} & \hat{j} & \hat{k} \\ 1 & 1 & 2t \\ 0 & 0 & 2 \end{bmatrix} = \hat{i}(2 - 0) - \hat{j}(2 - 0) + \hat{k}(0 - 0) = 2\hat{i} - 2\hat{j} + 0\hat{k} \text{ or } \langle 2, -2, 0 \rangle \text{ (remember cross}$$

product in MATH1250)

$$K = \frac{|\vec{r}'(t) \times \vec{r}''(t)|}{|\vec{r}'(t)|^3} = \frac{\sqrt{8}}{(\sqrt{2 + 4t^2})^3}$$

## 5 (13.4) Motion in Space

We learned that  $\vec{r}(t) = \langle f(t), g(t), h(t) \rangle$  where  $f(t) = x$ ,  $g(t) = y$  and  $h(t) = z$ .

- If the position vector/function of an object is  $\vec{r}(t) = \langle f(t), g(t), h(t) \rangle$  then the velocity of the object is  $\vec{v}(t) = \vec{r}'(t)$  and it will be in the direction of the tangent vector  $\vec{r}'(t)$ .
- The speed is  $|\vec{v}(t)| = |\vec{r}'(t)|$
- The acceleration of the object is  $\vec{a}(t) = \vec{v}'(t) = \vec{r}''(t)$

### 5.0.1 Example 1

Find the velocity, acceleration and speed of a particle with position vector (function)  $\vec{r}(t) = \langle e^t, t^4, e^{-t} \rangle$

**Solution**  $\vec{v}(t) = \vec{r}'(t) = \langle e^t, 4t^3, -e^{-t} \rangle \rightarrow$  velocity

Acceleration is  $\vec{a}(t) = \vec{v}'(t) = \langle e^t, 12t^2, e^{-t} \rangle$

Speed is  $|\vec{v}(t)| = \sqrt{(e^t)^2 + (4t^3)^2 + (e^{-t})^2} = \sqrt{e^{2t} + 16t^6 + e^{-2t}}$

### 5.0.2 Example 2

Find the velocity, acceleration and speed of a particle with position vector  $\vec{r}(t) = \langle e^t, t^4, e^{-t} \rangle$  at  $t = 0$ .

**Solution** From example 1,  $\vec{v}(t) = \langle e^t, 4t^3, -e^{-t} \rangle$

At  $t = 0$ , the velocity is  $\vec{v}(0) = \langle e^0, 4(0)^3, -e^{-0} \rangle = \langle 1, 0, -1 \rangle$

The speed at  $t = 0$  is  $\sqrt{1^2 + 0^2 + (-1)^2} = \sqrt{2}$

$\vec{a}(t) = \langle e^t, 12t^2, e^{-t} \rangle$

At  $t = 0$ ,  $\vec{a}(0) = \langle e^0, 12(0)^2, e^{-0} \rangle = \langle 1, 0, 1 \rangle$

### 5.0.3 Example 3

Given the acceleration vector  $\vec{a}(t) = \langle 2t, 1, t^2 \rangle$  and the initial velocity is  $\vec{v}(0) = \langle 0, 1, 1 \rangle$  and the initial position vector is  $\vec{r}(0) = \langle 2, 0, -1 \rangle$ , find the velocity and position vectors of the particle.

**Solution** The velocity is  $\vec{v}(t) = \int \vec{a}(t) dt = \int \langle 2t, 1, t^2 \rangle dt$

$= \langle \frac{2t^2}{2} + C_1, t + C_2, \frac{t^3}{3} + C_3 \rangle$  or  $\langle t^2, t, \frac{t^3}{3} \rangle + \langle C_1, C_2, C_3 \rangle$  ( $\vec{C}$ )

$\vec{v}(0) = \langle 0, 1, 1 \rangle \Rightarrow \langle 0, 1, 1 \rangle = \langle 0 + C_1, 0 + C_2, 0 + C_3 \rangle \Rightarrow C_1 = 0, C_2 = 1, C_3 = 1$

Thus the velocity is  $\vec{v}(t) = \langle t^2, t + 1, \frac{t^3}{3} + 1 \rangle$

The position vector is  $\vec{r}(t) = \int \vec{v}(t) dt = \int \langle t^2, t + 1, \frac{t^3}{3} + 1 \rangle dt$

$\vec{r}(t) = \langle \frac{t^3}{3} + d_1, \frac{t^2}{2} + t + d_2, \frac{t^4}{12} + t + d_3 \rangle$

$\vec{r}(0) = \langle 2, 0, -1 \rangle \Rightarrow \langle 2, 0, -1 \rangle = \langle 0 + d_1, 0 + d_2, 0 + d_3 \rangle \Rightarrow d_1 = 2, d_2 = 0, d_3 = -1$

So  $\vec{r}(t) = \langle \frac{t^3}{3} + 2, \frac{t^2}{2} + t, \frac{t^4}{12} + t - 1 \rangle$

## 6 Functions of Several Variables (or Multivariable Functions)

**Multivariable Functions** are functions with at least 2 independent variables. In **chapters 14 and 15**, we cover domains, limits, continuity, derivatives and applications, integration and applications.

- One prominent example is the volume functions  $V = xyz$  and  $V = \pi r^2 h$

### 6.1 Functions of 2 Variables

$x$  and  $y$  are independent variables, and the domain will be in  $R^2$ :  $D = \{(x, y) \mid \text{properties}\}$

A function in 2 variables,  $z = f(x, y)$  is a rule that assigns to each  $(x, y) \in D$  a unique value  $z$  in  $R$ .

- The domain  $D$  is  $R^2$  (inputs).
- The range is a subset of  $R$  (outputs).
- $z = f(x, y) \rightarrow$  explicit.
- $f(x, y, z) = 0 \rightarrow$  implicit.

The vertical line test (VLT) can be used to check if a single-variable relation is a function. This is similar for 2-variable functions, the VLT will instead draw lines parallel to the z-axis. The relation will be a function if every vertical line crosses the surface of a function only once.

### 6.1.1 Example 1

Find the domain of  $f(x, y) = \ln(x + y)$

**Solution** We need  $x + y > 0 \Rightarrow y > -x$   
Thus the domain of  $f = \{(x, y) \mid y > -x\}$

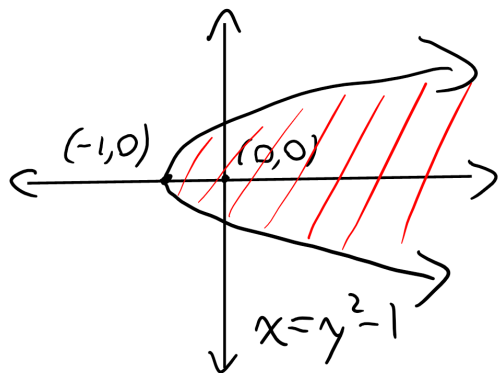
### 6.1.2 Example 2

Find the domain of  $f(x, y) = \sqrt{1 + x - y^2}$

**Solution** We need  $1 + x - y^2 \geq 0 \Rightarrow x \geq y^2 - 1$   
Thus the domain of  $f = \{(x, y) \mid x \geq y^2 - 1\}$

## 6.2 Sketch the Domains

Draw  $x = y^2 - 1$



Choose a test point,  $(0, 0)$

$x \geq y^2 - 1 \Rightarrow 0 \geq 0 - 1 \Rightarrow 0 \geq -1$  True  $\Rightarrow$  Shade the side that has  $(0, 0)$

Graphing the surface  $z = f(x, y)$  will be in 3 dimensions.

### 6.2.1 Example 1

Sketch the graph of the following function:  $f(x, y) = 8 - x - 2y$

**Solution**  $z = 8 - x - 2y \Rightarrow x + 2y + z = 8 \Rightarrow$  a plane

x-intercept:  $y = 0, z = 0 \Rightarrow x = 8 \Rightarrow (8, 0, 0)$

y-intercept:  $x = 0, z = 0 \Rightarrow 2y = 8 \Rightarrow y = 4 \Rightarrow (0, 4, 0)$

z-intercept:  $x = 0, y = 0 \Rightarrow z = 8 \Rightarrow (0, 0, 8)$

### 6.2.2 Example 2

Sketch the graph of the following function:  $f(x, y) = \sqrt{2x^2 + y^2}$

**Solution**  $z = \sqrt{2x^2 + y^2} \Rightarrow z^2 = 2x^2 + y^2 \Rightarrow 2x^2 + y^2 - z^2 = 0 \Rightarrow$  a cone

### 6.2.3 Example 3

Sketch the graph of the following function:  $f(x, y) = -\sqrt{2x^2 + y^2}$

## 6.3 (14.1) Functions

In last class, we did functions of 2 variables, such as  $z = f(x, y)$  where  $(x, y) \in D$  where  $D$  is the domain in  $R^2$ . However, this idea can be extended to more than 2 variables. A 3-variable function would have  $w = f(x, y, z)$  (explicit form) or  $f(x, y, z, w) = 0$  (implicit form).

### 6.3.1 Example

Find the domain of  $f(x, y, z) = \frac{1}{\sqrt{16-x^2-y^2-z^2}}$  and sketch it.

**Solution** For the domain, we need  $16 - x^2 - y^2 - z^2 > 0$ .  
 $D = \{(x, y, z) \mid 16 - x^2 - y^2 - z^2 > 0\}$  (or  $x^2 + y^2 + z^2 < 16$ )

To sketch, draw  $x^2 + y^2 + z^2 = 16$  (a sphere with a radius of  $\sqrt{16} = 4$ ).  $(0, 0, 0) \Rightarrow 0 + 0 + 0 < 16 \Rightarrow 0 < 16$

## 6.4 Limits and Continuity

$\lim_{x \rightarrow a} f(x) = L$  if  $f(x) \rightarrow L$  as  $x \rightarrow a$  and the righthand/lefthand limits are equal to  $L$ .

$\lim_{(x,y) \rightarrow (a,b)} f(x, y) = L$  if  $f(x, y) \rightarrow L$  as  $(x, y) \rightarrow (a, b)$  along every possible path.

If two paths give different answers, then this proves the limit DNE. To find the limit, when it exists, we substitute  $x = a$  and  $y = b$ . If we get an answer, that is the limit. If we get  $\frac{0}{0}$ ,  $\frac{\infty}{\infty}$ ,  $0 \times \infty$ ,  $\infty - \infty$ ,  $0^\infty$ ,  $\infty^0$ ,  $1^\infty$  or any other indeterminate form, then do something:

$\left\{ \begin{array}{l} \text{To show the limit DNE, show two paths with different limits. This can be done with polar coordinates} \\ x = \gamma \cos \theta, y = \gamma \sin \theta \\ \text{Factorization.} \\ \text{Rationalization.} \end{array} \right.$

Note: for the indeterminate forms  $0 \times \infty$ ,  $\infty - \infty$ ,  $0^\infty$ ,  $\infty^0$  and  $1^\infty$ , try changing them to  $\frac{0}{0}$  or  $\frac{\infty}{\infty}$  and use L'Hopital's rule. **However:** there is no L'Hopital's rule for 2 variables.

### 6.4.1 Example 1

Evaluate the limit if it exists, or show that the limit DNE.  $\lim_{(x,y) \rightarrow (0,0)} \frac{x^2+y^2}{2+xy}$

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

### 6.4.2 Example 2

Evaluate the limit if it exists, or show that the limit DNE.  $\lim_{(x,y) \rightarrow (4,1)} \frac{x^2-6xy+8y^2}{2x-8y}$

**Solution**  $\lim_{(x,y) \rightarrow (4,1)} \frac{x^2-6xy+8y^2}{2x-8y} = \frac{4^2-6(4)(1)+8(1)^2}{2(4)-8(1)} = \frac{16-24+8}{8-8} = \frac{0}{0}$

This did not work, so we can try factorization:  $\lim_{(x,y) \rightarrow (4,1)} \frac{(x-4y)(x-2y)}{2(x-4y)} = \lim_{(x,y) \rightarrow (4,1)} \frac{x-2y}{2} = \frac{4-2(1)}{2} = \frac{2}{2} = 1$

### 6.4.3 Example 3

Evaluate the limit if it exists, or show that the limit DNE.  $\lim_{(x,y) \rightarrow (0,0)} \frac{x+2y}{\sqrt{x+2y+4}-2}$

**Solution**  $\lim_{(x,y) \rightarrow (0,0)} \frac{x+2y}{\sqrt{x+2y+4}-2} = \frac{0+0}{\sqrt{4}-2} = \frac{0}{0}$

This did not work, so let's try rationalization:  $\lim_{(x,y) \rightarrow (0,0)} \frac{x+2y}{\sqrt{x+2y+4}-2} \cdot \frac{\sqrt{x+2y+4}+2}{\sqrt{x+2y+4}+2} = \lim_{(x,y) \rightarrow (0,0)} \frac{(x+2y)(\sqrt{x+2y+4}+2)}{x+2y+4-4}$   
 $= \lim_{(x,y) \rightarrow (0,0)} \frac{(x+2y)(\sqrt{x+2y+4}+2)}{x+2y} = \lim_{(x,y) \rightarrow (0,0)} \sqrt{x+2y+4}+2 = \sqrt{0+0+4}+2 = 2+2 = 4$



#### 6.4.4 Example 4

Evaluate the limit if it exists, or show that the limit DNE.  $\lim_{(x,y) \rightarrow (0,0)} \frac{x^2 + \sin^2 y}{2x^2 + y^2}$

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

This did not work, so let's do some tricks:

Along the x-axis (or along  $y = 0$ )  $\Rightarrow \lim_{x \rightarrow 0} \frac{x^2 + \sin^2 0}{2x^2 + 0^2} = \lim_{x \rightarrow 0} \frac{x^2}{2x^2} = \frac{1}{2}$

Along the y-axis (or along  $x = 0$ )  $\Rightarrow \lim_{y \rightarrow 0} \frac{0 + \sin^2 y}{0 + y^2} = \lim_{y \rightarrow 0} \frac{\sin^2 y}{y^2} = \frac{0}{0}$

This still doesn't work, but since we only have one variable, we can use L'Hopital's rule:

$$\lim_{y \rightarrow 0} \frac{\sin^2 y}{y^2} = \lim_{y \rightarrow 0} \frac{2 \sin y \cos y}{2y} = \lim_{\sin y (-\sin y) + \cos y \cos y} 1 = 0 + 1 = 1$$

Or, we can break up the limit like this:  $\lim_{y \rightarrow 0} \frac{\sin^2 y}{y^2} = \lim_{y \rightarrow 0} \frac{\sin y}{y} \cdot \frac{\sin y}{y} = 1 \cdot 1 = 1$

#### 6.4.5 Example 5

Evaluate the limit if it exists, or show that the limit DNE.  $\lim_{(x,y) \rightarrow (0,0)} \frac{6x^3 y}{2x^4 + 5y^4}$

**Solution**  $\lim_{(x,y) \rightarrow (0,0)} \frac{6x^3 y}{2x^4 + 5y^4} \rightarrow \frac{0}{0}$

Along  $x = 0 \Rightarrow \lim_{y \rightarrow 0} \frac{0}{5y^4} = \lim_{y \rightarrow 0} 0 = 0$  (similarly, along  $y = 0 \Rightarrow \lim_{x \rightarrow 0} \frac{0}{2x^4} = \lim_{x \rightarrow 0} 0 = 0$ )

Along  $y = x \Rightarrow \lim_{x \rightarrow 0} \frac{6x^3 x}{2x^4 + 5x^4} = \lim_{x \rightarrow 0} \frac{6x^4}{7x^4} = \frac{6}{7}$

Since two paths have different answers, the limit DNE.

**Alternate answer:** Along  $y = mx \Rightarrow \lim_{x \rightarrow 0} \frac{6x^3 mx}{2x^4 + 6m^4 x^4} = \lim_{x \rightarrow 0} \frac{6mx^4}{x^4(2 + 6m^4)} = \frac{6m}{2 + 6m^4}$

Notice the answer depends on  $m$ . Thus the limit DNE.

#### 6.4.6 Example 6

Evaluate the limit if it exists, or show that the limit DNE.  $\lim_{(x,y) \rightarrow (0,0)} \frac{3xy^3}{x^2 + y^2}$

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

Use polar coordinates:  $x = r \cos \theta, y = r \sin \theta, r \rightarrow 0$  as  $(x, y) \rightarrow (0, 0)$

Thus  $x^2 + y^2 = r^2 \cos^2 \theta + r^2 \sin^2 \theta = r^2 (\cos^2 \theta + \sin^2 \theta) = r^2$

So  $\lim_{(x,y) \rightarrow (0,0)} \frac{3xy^3}{x^2 + y^2} = \lim_{r \rightarrow 0} \frac{3(r \cos \theta)(r^3 \sin^3 \theta)}{r^2}$

• If the answer does not depend on  $\theta$ , then we get the limit. However if it depends on  $\theta$ , then the limit DNE.

$$\lim_{r \rightarrow 0} \frac{3(r \cos \theta)(r^3 \sin^3 \theta)}{r^2} = \lim_{r \rightarrow 0} \frac{3r^4 \cos \theta \sin^3 \theta}{r^2} = \lim_{r \rightarrow 0} 3r^2 \cos \theta \sin^3 \theta = 3(0)^2 \cos \theta \sin^3 \theta = 0$$

Thus the limit is 0.

#### 6.4.7 Example 7

Evaluate the limit if it exists, or show that the limit DNE.  $\lim_{(x,y) \rightarrow (0,0)} \frac{xy^2}{x^2 + 2y^4}$

**Solution**  $\lim_{(x,y) \rightarrow (0,0)} \frac{xy^2}{x^2 + 2y^4} \rightarrow \frac{0}{0}$

Along  $y = mx \rightarrow \lim_{x \rightarrow 0} \frac{xm^2 x^2}{x^2 + 2m^4 x^4} = \lim_{x \rightarrow 0} \frac{m^2 x^3}{x^2(1 + 2m^4 x^2)} = \frac{m^2(0)}{1 + 2m^4(0)} = \frac{0}{1} = 0$

Along  $x = y^2$  (or more general,  $x = cy^2$ )  $\rightarrow \lim_{y \rightarrow 0} \frac{y^2 y^2}{(y^2)^2 + 2y^4} = \lim_{y \rightarrow 0} \frac{y^4}{3y^4} = \frac{1}{3} \neq 0$

Thus the limit DNE.

## 6.5 (14.2) Limits and Continuity

A function  $f(x, y)$  is continuous at  $(a, b)$  if  $\lim_{(x,y) \rightarrow (a,b)} f(x, y) = f(a, b)$ . Similarly, for functions with 3 variables,  $f(x, y, z)$  is continuous at  $(a, b, c)$  if  $\lim_{(x,y,z) \rightarrow (a,b,c)} f(x, y, z) = f(a, b, c)$

This basically states that a value exists, limit exists and both of them are equal. Every function is continuous on its domain. Additionally, polynomials and rational functions are continuous on their domain.

### 6.5.1 Example 1

Find the points where  $f$  is continuous:  $f(x, y) = \frac{x+y}{\sqrt{x-1}}$

**Solution** The domain of  $f$  is  $x - 1 > 0 \Rightarrow x > 1$

Thus  $f$  is continuous on  $R^2$  except when  $x \leq 1$  or  $f$  is continuous on  $\{(x, y) | x > 1\}$

### 6.5.2 Example 2

Find the points where  $f$  is continuous:  $f(x, y) = \frac{e^y + 3}{x^2 + y^2}$

**Solution** The domain of  $f$  is when  $x^2 + y^2 \neq 0$

Thus  $f$  is continuous on  $R^2$  except at  $(0, 0)$  (or when  $x = 0$  and  $y = 0$ )

$f$  is continuous on  $\{(x, y) | (x, y) \neq (0, 0)\}$

### 6.5.3 Example 3

Find the points where  $f$  is continuous:  $f(x, y) = \begin{cases} \frac{2x^2 + y^2}{x^2 + y^2} & \text{if } (x, y) \neq (0, 0) \\ 0 & \text{if } (x, y) = (0, 0) \end{cases}$

**Solution**  $f$  is continuous when  $(x, y) \neq (0, 0)$

Now we check if  $f$  is continuous at  $(0, 0)$  by checking if  $\lim_{(x,y) \rightarrow (0,0)} f(x, y) = f(0, 0)$

First, we know  $f(0, 0) = 0$  exists as a value.

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

Along  $x = 0 \Rightarrow \lim_{y \rightarrow 0} \frac{0 + y^2}{0 + y^2} = \lim_{y \rightarrow 0} \frac{y^2}{y^2} = \lim_{y \rightarrow 0} 1 = 1$

Along  $y = 0 \Rightarrow \lim_{x \rightarrow 0} \frac{2x^2 + 0}{x^2 + 0} = \lim_{x \rightarrow 0} \frac{2x^2}{x^2} = \lim_{x \rightarrow 0} 2 = 2$

Thus the limit DNE  $\Rightarrow f$  is not continuous at  $(0, 0)$

$f$  is continuous on  $R^2$  except at  $(0, 0)$

## 6.6 (14.3) Partial Derivatives

Suppose  $y$  is fixed, say  $y = b$ . Let  $g(x) = f(x, b)$  where  $b$  is some constant. Then  $g'(x) = \lim_{h \rightarrow 0} \frac{g(x+h) - g(x)}{h}$  and

$$\frac{df}{dx} = \lim_{h \rightarrow 0} \frac{f(x+h, b) - f(x, b)}{h}$$

The 1st order partial derivatives of  $f(x, y)$  are:

- $f_x = \frac{\partial f}{\partial x} \Rightarrow$  treat  $y$  as a constant.
- $f_y = \frac{\partial f}{\partial y} \Rightarrow$  treat  $x$  as a constant.

### 6.6.1 Example 1

Find the 1st partial derivative of  $f(x, y) = y^2 \ln x + x \sin^2 y + y^3$

**Solution**  $f_x = \frac{df}{dx} = y^2 \left(\frac{1}{x}\right) + (1) \sin^2 y + 0 = \frac{y^2}{x} + \sin^2 y$

$f_y = \frac{df}{dy} = 2y \ln x + x \cdot 2 \sin y \cos y + 3y^2$  (note that  $\frac{d}{dy} \sin^2 y = 2 \sin y \cos y$ )

### 6.6.2 Example 2

Find the 1st partial derivative of  $f(r, t) = t^2 e^r + \frac{r^2}{t}$

**Solution**  $f_r = \frac{df}{dr} = t^2 e^r + \frac{2}{t} r$   
 $f_t = \frac{df}{dt} = 2te^r + r^2(-\frac{1}{t^2})$

### 6.6.3 Example 3

Find the 1st partial derivative of  $f(x, y) = \frac{x^2+y}{x+1}$

**Solution**  $f_x = \frac{\partial f}{\partial x} = \frac{(2x)(x+1) - (x^2+y)(1)}{(x+1)^2}$  or  $\frac{2x^2+2x-x^2-y}{(x+1)^2}$  (both answers are acceptable)  
 $f_y = \frac{\partial f}{\partial y} = \frac{1}{x+1}(0+1) = \frac{1}{x+1}$

### 6.6.4 Example 4

Find the 1st partial derivative of  $f(x, y, z) = xyz + x^2 \ln(2y - z)$

**Solution**  $f_x = (1)yz + 2x \ln(2y - z)$   
 $f_y = \frac{\partial f}{\partial y} = x(1)z + x^2 \frac{1}{2y-z}(2)$   
 $f_z = \frac{\partial f}{\partial z} = xy(1) + x^2 \frac{1}{2y-z}(-1)$

## 6.7 Higher Order Derivatives

Higher order derivatives can be  $\frac{\partial}{\partial y}(f_x)$  and  $\frac{\partial}{\partial x}(f_x)$ , or  $\frac{\partial}{\partial x}(f_y)$  and  $\frac{\partial}{\partial y}(f_y)$

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

### 6.7.1 Example 1

Find all four 2nd order partial derivatives of  $f(x, y) = 3x^2y^3 + 5x^4y$

**Solution**  $f_x = \frac{\partial f}{\partial x} = 3(2x)y^3 + 5(4x^3)y = 6xy^3 + 20x^3y$   
 $f_y = 3x^2(3y^2) + 5x^4(1) = 9x^2y^2 + 5x^4$   
 $f_{xx} = 6(1)y^3 + 20(3x^2)y$   
 $f_{yx} = 9(2x)y^2 + 20x^3$   
 $f_{xy} = 6x(3y^2) + 20x^3(1)$  (also the same as  $f_{yx}$ )  
 $f_{yy} = 9x62(2y) + 0$

## 6.8 Clairaut's Theorem

**Theorem 6.1** Suppose  $f$  is defined on a disk that contains  $(a, b)$  and  $f_{xy}$  and  $f_{yx}$  are continuous on  $D$ . Then  $f_{xy}(a, b) = f_{yx}(a, b)$

### 6.8.1 More Examples of Partial Derivatives

Let  $f(x, y) = y \tan 2x$ , find  $f_{xx}$  and  $f_{yx}$

**Solution**  $f_x = y \sec^2 2x(2) = 2y \sec^2 x$

$$f_y = (1) \tan 2x$$

$$f_{xx} = 2y(2 \sec 2x)(\sec 2x \tan 2x)(2) \quad f_{yx} = \sec^2 2x(2) = f_{xy} \text{ (since } f_{xy} = f_{yx})$$

### 6.8.2 Example 2

Given that  $f(x, y, z) = 3x^3 + 7xy \cos z + x^2y^3$ , find  $f_{xy}(-1, 2, 0)$  and  $f_{xyz}(-1, 2, 0)$

**Solution**  $f_x = 9x^2 + 7(1)y \cos z + 2xy^3z$

$$f_{xy} = 0 + 7(1) \cos z + 2x(3y^2)z = 7 \cos z + 6xy^2z$$

$$f_{xy}(-1, 2, 0) = 7 \cos 0 + 6(-1)(2)^2(0) = 7(1) + 0 = 7$$

$$f_{xyz} = 7(-\sin z) + 6xy^2(1)$$

$$f_{xyz}(-1, 2, 0) = 7(-\sin 0) + 6(-1)(2)^2 = -24$$

## 6.9 (14.5) Chain Rule

You have seen that if we have to find  $y'$  where  $y = (x^2 + 1)^3$ , we use the chain rule like so:

Let  $u = x^2 + 1$ , then  $y = u^3 \Rightarrow \frac{du}{dx} = 2x$ ,  $\frac{dy}{du} = 3u^2$

We need  $\frac{dy}{dx} = \frac{dy}{du} \cdot \frac{du}{dx} = 3u^2(2x) = 3(x^2 + 1)^2(2x)$

Now we can expand on this by examining the different cases of the chain rule:

1. Let  $z = f(x, y)$  be a differentiable function in  $x$  and  $y$ , and  $x = g(t)$  and  $y = h(t)$  are differentiable functions of  $t$ . Then,  $\frac{dz}{dt} = \frac{\partial z}{\partial x} \cdot \frac{dx}{dt} + \frac{\partial z}{\partial y} \cdot \frac{dy}{dt}$
2. Let  $z = f(x, y)$  be a differentiable function of  $x$  and  $y$  and let  $x = g(s, t)$  and  $y = h(s, t)$  be differentiable functions of  $s$  and  $t$ . Then,  $\frac{\partial z}{\partial s} = \frac{\partial z}{\partial x} \cdot \frac{\partial x}{\partial s} + \frac{\partial z}{\partial y} \cdot \frac{\partial y}{\partial s}$  and  $\frac{\partial z}{\partial t} = \frac{\partial z}{\partial x} \cdot \frac{\partial x}{\partial t} + \frac{\partial z}{\partial y} \cdot \frac{\partial y}{\partial t}$
3. The general version of the chain rule is as follows:  $w = f(x, y, z)$ ,  $x = g(s, t, u, r)$ ,  $y = h(s, t, u, r)$ ,  $z = h(s, t, u, r)$ . Then,  $\frac{\partial w}{\partial r} = \frac{\partial w}{\partial x} \cdot \frac{\partial x}{\partial r} + \frac{\partial w}{\partial y} \cdot \frac{\partial y}{\partial r} + \frac{\partial w}{\partial z} \cdot \frac{\partial z}{\partial r}$
4. This pattern continues.

### 6.9.1 Example 1

Find  $\frac{dz}{dt}$  where  $z = \sqrt{x^2 + y}$ ,  $x = e^{2t}$ ,  $y = \sin t$

**Solution**  $\frac{dz}{dt} = \frac{\partial z}{\partial x} \cdot \frac{dx}{dt} + \frac{\partial z}{\partial y} \cdot \frac{dy}{dt} = \frac{x}{\sqrt{x^2 + y}}(e^{2t}(2)) + \frac{1}{2\sqrt{x^2 + y}}(\cos t)$

More details:  $z = (x^2 + y)^{\frac{1}{2}}$ ,

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

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

### 6.9.2 Example 2

Find  $\frac{dw}{dt}$  where  $w = x^2y + y^3 \cos z$ ,  $x = t^2$ ,  $y = t + 1$ ,  $z = t^3$

**Solution**  $\frac{dw}{dt} = \frac{\partial w}{\partial x} \cdot \frac{dx}{dt} + \frac{\partial w}{\partial y} \cdot \frac{dy}{dt} + \frac{\partial w}{\partial z} \cdot \frac{dz}{dt} = (2x)y(2t) + (x^2 + 3y^2 \cos z)(1) + y^3(-\sin z)(3t^2)$

### 6.9.3 Example 3

Let  $z = \frac{x}{y}$ ,  $x = re^t$ ,  $y = 4re^{-t}$ . Find  $z_r$  and  $z_t$ . (Note:  $z_r = \frac{\partial z}{\partial r}$  and  $z_t = \frac{\partial z}{\partial t}$ )

**Solution**  $\frac{\partial z}{\partial r} = \frac{\partial z}{\partial x} \cdot \frac{\partial x}{\partial r} + \frac{\partial z}{\partial y} \cdot \frac{\partial y}{\partial r} = \frac{1}{y}(1e^t) + \frac{-x}{y^2}(1e^{-t})$

$$\frac{\partial z}{\partial t} = \frac{\partial z}{\partial x} \cdot \frac{\partial x}{\partial t} + \frac{\partial z}{\partial y} \cdot \frac{\partial y}{\partial t} = \frac{1}{y}(re^t) + \frac{-x}{y^2}(re^{-t}(-1))$$

## 6.10 (14.5) Implicit Differentiation

If you have an explicit definition of  $y$ , such as  $y = f(x)$ , but  $y$  is used implicitly:  $F(x, y) = 0$ , then  $\frac{dF}{dy} \cdot \frac{dy}{dx} = -\frac{\partial F}{\partial x}$

and  $\frac{dy}{dx} = \frac{-\frac{\partial F}{\partial x}}{\frac{\partial F}{\partial y}}$  or  $\frac{dy}{dx} = -\frac{F_x}{F_y}$

Similarly with 3 variables: If we have an explicit definition  $z = f(x, y)$  but  $z$  is used implicitly:  $F(x, y, z) = 0$ .  
Then:  $\frac{\partial z}{\partial x} = -\frac{F_x}{F_z}$  and  $\frac{\partial z}{\partial y} = -\frac{F_y}{F_z}$

### 6.10.1 Example 1

Find  $\frac{dy}{dx}$  where  $x^2y + e^{xy} = 9$  using partial derivatives.

**Solution**  $\frac{dy}{dx} = -\frac{F_x}{F_y} = -\frac{2xy + e^{xy}(y)}{x^2 + e^{xy}(x)}$

### 6.10.2 Example 2

Find  $\frac{\partial z}{\partial x}$  and  $\frac{\partial z}{\partial y}$  where  $yz = \ln(2x + 3z)$

**Solution** The equation becomes  $yz - \ln(2x + 3z) = 0$  (move everything to one side)

We can see  $F = yz - \ln(2x + 3z)$

$$\frac{\partial z}{\partial x} = -\frac{F_x}{F_z} = -\frac{-\frac{1}{2x+3z} \cdot (2)}{y - \frac{1}{2x+3z} \cdot (3)} \quad \text{or} \quad -\frac{-\frac{2}{2x+3z}}{\frac{y(2x+3z)-3}{2x+3z}} = \frac{2}{2xy+3yz-3}$$

$$\frac{\partial z}{\partial y} = -\frac{F_y}{F_z} = -\frac{(1)z}{y - \frac{3}{2x+3z}}$$

## 6.11 (14.4) Tangent Planes

A tangent plane to a surface is a plane that contains all of its tangent lines. A tangent plane to the surface  $z = f(x, y)$  at the point  $(x_0, y_0)$  is  $z - z_0 = \frac{\partial f}{\partial x}|_{(x_0, y_0)}(x - x_0) + \frac{\partial f}{\partial y}|_{(x_0, y_0)}(y - y_0)$

Then  $z - z_0 = f_x(x_0, y_0)(x - x_0) + f_y(x_0, y_0)(y - y_0)$

### 6.11.1 Example 1

Find an equation of the tangent plane to the surface  $z = x \cos y + x^2$  at the point  $(1, 0, 2)$

**Solution** Here,  $f(x, y) = x \cos y + x^2$   $f_x = (1) \cos y + 2x$   $f_y = x(-\sin y)$

$$f_x(1, 0, 2) = \cos 0 + 2(1) = 3 \quad f_y(1, 0, 2) = (1)(-\sin 0) = 0$$

The equation of the tangent plane at the point  $(1, 0, 2)$  is  $z - z_0 = f_x(x_0, y_0)(x - x_0) + f_y(x_0, y_0)(y - y_0)$

$$\Rightarrow z - 2 = 3(x - 1) + 0(y - 0) \Rightarrow x - 2 = 3x - 3 \Rightarrow 3x - z - 1 = 0 \quad \text{or} \quad 3x - z = 1$$

**Note:** the equation of a tangent plane is always  $ax + by + cz = d$  or  $ax + by + cz + d = 0$

### 6.11.2 Linear Approximations

For  $z = f(x, y)$ , the linear approximation of  $f(x, y)$  near  $(x_0, y_0)$  is:

$$L(x, y) \approx f(x_0, y_0) + \frac{\partial f}{\partial x}|_{(x_0, y_0)}(x - x_0) + \frac{\partial f}{\partial y}|_{(x_0, y_0)}(y - y_0)$$

This is effectively  $f(x, y) \approx z_0 + f_x(x_0, y_0)(x - x_0) + f_y(x_0, y_0)(y - y_0)$

### 6.11.3 Example

find the linear approximation of the function  $f(x, y) = \ln(2x - 5y)$  at the point  $(3, 1)$ . Use linear approximation to estimate the value of  $f(2.98, 1.01)$

**Solution**  $f(3, 1) = \ln(2(3) - 5(1)) = \ln 1 = 0$   
 $f_x = \frac{1}{2x-5y} \cdot (2) = \frac{2}{2x-5y}, f_x|_{(3,1)} = \frac{2}{2(3)-5(1)} = \frac{2}{1} = 2$   
 $f_y = \frac{1}{2x-5y} \cdot (-5) = \frac{-5}{2x-5y}, f_y|_{(3,1)} = \frac{-5}{2(3)-5(1)} = \frac{-5}{1} = -5$

The linear approximation at  $(3, 1)$  is:  $L(x, y) \approx f(x_0, y_0) + \frac{\partial f}{\partial x}|_{(x_0, y_0)}(x - x_0) + \frac{\partial f}{\partial y}|_{(x_0, y_0)}(y - y_0)$   
 $\approx f(3, 1) + f_x|_{(3,1)}(x - 3) + f_y|_{(3,1)}(y - 1)$   
 $= 0 + 2(x - 3) + (-5)(y - 1)$   
 $= 2x - 6 - 5y + 5 \Rightarrow 2x - 5y - 1$

Thus the linear approximation is  $f(x, y) \approx 2x - 5y - 1$   
 $f(2.98, 1.09) \approx 2(2.98) - 5(1.09) - 1 = 5.96 - 5.05 - 1 = -0.09$

### 6.11.4 Differentiable?

If  $f_x$  and  $f_y$  are defined at  $(x_0, y_0)$  and are continuous near  $(x_0, y_0)$ , then  $f$  is differentiable at  $(x_0, y_0)$ .

## 6.12 (14.6) Directional Derivatives and Gradient Vector

If  $f$  is a differentiable function of  $x$  and  $y$ , then the gradient of  $f$  is defined as  $\vec{\nabla} f = \langle f_x, f_y \rangle$  or  $f_x \hat{i} + f_y \hat{j}$   
If  $f$  is a differentiable function of  $x, y, z$ , then the gradient vector is  $\vec{\nabla} f = \langle f_x, f_y, f_z \rangle$

The directional derivative of  $f(x, y)$  is the direction of a **unit vector**  $\vec{u} = \langle a, b \rangle$  is  $D_{\vec{u}} f = \vec{\nabla} f \cdot \vec{u}$

**Note:**  $\vec{u} = \langle 1, 0 \rangle = \hat{i} \Rightarrow D_{\vec{u}} f = \langle f_x, f_y \rangle \cdot \langle 1, 0 \rangle = f_x$

### 6.12.1 Example 1

Find the gradient of  $f(x, y) = \ln(x^2 + y^2)$

**Solution**  $\vec{\nabla} f = \langle f_x, f_y \rangle = \left\langle \frac{1}{x^2+y^2}(2x), \frac{1}{x^2+y^2}(2y) \right\rangle$

### 6.12.2 Example 2

Find the gradient of  $f(x, y, z) = ye^x + zx^2$  at the point  $(0, 1, -1)$

**Solution**  $f_x = ye^x + z(2x), f_x(0, 1, -1) = 1e^0 + (-1)(2(0)) = 1$   
 $f_y = (1)e^x, f_y(0, 1, -1) = e^0 = 1$   
 $f_z = 0 + (1)(x^2), f_z(0, 1, -1) = 0^2 = 0$

The gradient of  $f$  is  $\vec{\nabla} f(0, 1, -1) = \langle 1, 1, 0 \rangle$

### 6.12.3 Example 3

Find the directional derivative of  $f(x, y) = \ln(x^2 + y^2)$  at  $P(2, 1)$  in the direction of the vector  $\langle -1, 3 \rangle$ .

**Solution**  $\vec{\nabla} f(2, 1) = \left\langle \frac{1}{2^2+1^2}(2(2)), \frac{1}{2^2+1^2}(2(1)) \right\rangle = \left\langle \frac{4}{5}, \frac{2}{5} \right\rangle$

The directional derivative is  $D_{\vec{u}} f = \vec{\nabla} f \cdot \vec{u} = \left\langle \frac{4}{5}, \frac{2}{5} \right\rangle \cdot \left\langle \frac{-1}{\sqrt{10}}, \frac{3}{\sqrt{10}} \right\rangle = \frac{4}{5} \cdot \frac{-1}{\sqrt{10}} + \frac{2}{5} \cdot \frac{3}{\sqrt{10}} = \frac{2}{5\sqrt{10}}$

**Note:** We divided  $\vec{u}$  by  $|\vec{u}|$  and used that instead.

In which direction do we have the maximum/minimum rate of change?

$D_{\vec{u}} f = \vec{\nabla} f \cdot \vec{u} = |\vec{\nabla} f| |\vec{u}| \cos \theta = |\vec{\nabla} f| \cos \theta$  (since  $|\vec{u}| = 1$ )

The value of  $\cos \theta$  is 1 when  $\theta = 0$ .

Thus the maximum rate of change is  $|\vec{\nabla} f|$  and it occurs in the direction of  $\vec{u}$ .