

3rd
January
2023
Tuesday.

limit of a fn. $f(x)$ at a point a exist only if its left hand limit & RH limit exist & are equal.

$$\lim_{x \rightarrow a^-} f(x) = \lim_{x \rightarrow -a} f(x) = \lim_{x \rightarrow a^+} f(x)$$

A function $f(x)$ is continuous if

$$\lim_{x \rightarrow a} f(x) = f(a)$$

$$\text{i.e., } \lim_{x \rightarrow a^-} f(x) = \lim_{x \rightarrow a^+} f(x) = f(a)$$

Function

F is said to be a fn. $f: A \rightarrow B$ if $\forall b \in B$ s.

$f(a) = b$, where $\overset{+}{a} \in A$.

Real valued function

A fn. is said to be real valued fn. if codomain is \mathbb{R} , i.e. the output must be a real no.

$f: D \subseteq \mathbb{R} \rightarrow \mathbb{R}$, defined by

$$f(a) = b ; b \in \mathbb{R}$$

$$f: \mathbb{N} \rightarrow \mathbb{R}$$

$$f(n) = n^2$$

$$\begin{aligned} f(1) &= 1 \\ f(2) &= 4 \\ f(3) &= 9 \end{aligned}$$

$$n=1, 2, 3$$

$$\text{Domain } f = \{1, 2, 3\}$$

$$\begin{aligned} f(1) &= 1^2 \\ f(2) &= 2^2 \\ f(3) &= 3^2 \end{aligned}$$

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$$f(1)$$

$$f(2)$$

$$f(3)$$

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Neighbourhood of a Point

[1, 3]

~~6/1/2023
Tuesday~~
Open Set.

A set A is an open set if $A = A^{\text{int}}$
 $A^{\text{int}} = \emptyset^{\text{int}}$

[a, b]
(a, b)

[1, 3]
(1, 3)

(1, 3)

(1, 3)

[1, 3]

Empty set + \mathbb{R} are open set.

Boundary Point

If a point x is said to be a boundary point of A if the δ -Neighbourhood of x consist of some points in A & some points that are not in A .

In $A - [a, b]$, $a+b$ are the boundary point.

x may or may not belong to A .

e.g.: - $A = (a, b)$

$A^{\text{bdy}} = \{a, b\} \rightarrow$ set of all boundary points of A .

Exterior Point

Let A be any set. Then $c \in \bar{A}$ is an exterior point. if $\exists N_\delta(c) \subset \bar{A}$.

Functions of Several Variables

7/1/2023
Saturday

A real-valued fn. of several independent real variables are defined analogously to fn. in the single variable case.

Points in the domain are ordered pairs [triples, quadruples, n-tuples] of real nos. & values in the range are real nos.

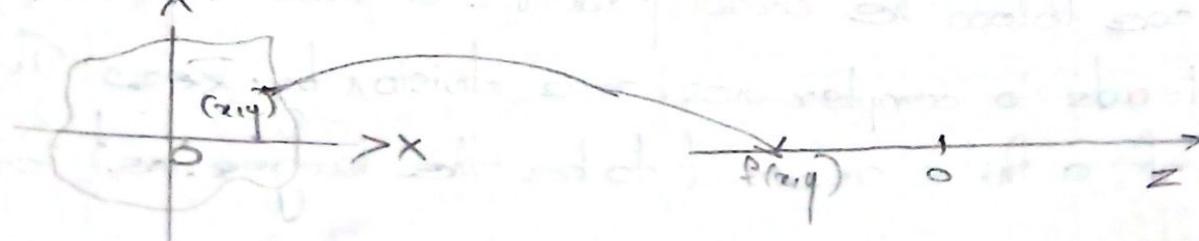
Real Valued Function

Suppose D is the set of n-tuples of real nos. (x_1, x_2, \dots, x_n) . A real valued fn. on f on D is a rule that assigns a unique real no. $w = f(x_1, x_2, \dots, x_n)$ to each element in D .

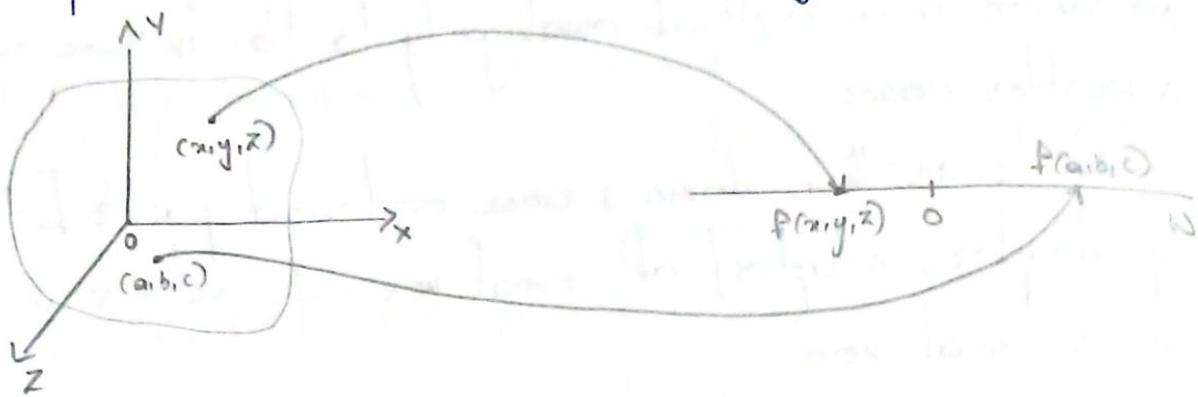
The set D is the pre. domain.

The set of w values taken on by f is the fn. range. The symbol w is the dependent variable of f if f is said to be a fn. of the n independent variables x_1, \dots, x_n . We also call the x_i 's the fn.'s input variables & call w 's the function's output variables.

If f is a fn. of two independent variables, we usually call the independent variables x & y and depd. variable z & we picture domain of f as a region in the xy plane.



If f is a fn. of 3 independent variables, we call the indept. variables x, y, z + depend. variable w . We picture the domain as a region in the space.



1. Find the value of

$$f(x, y, z) = \sqrt{x^2 + y^2 + z^2}$$

at the point $(3, 0, 4)$

$$x = 3$$

$$y = 0$$

$$z = 4$$

$$\begin{aligned} f(3, 0, 4) &= \sqrt{3^2 + 0^2 + 4^2} \\ &= \sqrt{9 + 16} \\ &= \sqrt{25} \\ &= \underline{\underline{5}} \end{aligned}$$

Domain \neq Range

In defining a function of more than one variable we follow the usual practice of excluding the inputs that leads to complex nos. or division by zero. The domain of a fn. is assumed to be the largest set for which

the defining rule generates real nos., unless the domain is otherwise specified explicitly.

eg :- * $f(x,y) = \sqrt{y-x^2}$

Domain :- $y \geq x^2$

If $f(x,y) = \sqrt{y-x^2}$, y can't be less than x^2 and

* If $f(x,y) = \frac{1}{xy}$, $xy \neq 0$ is the domain.

Range

The range consist of the set of output values for the dependent variables.

eg :-

Find the domain & range for the following functions.

Function	Domain	Range
1. $z = \sqrt{y-x^2}$	$y \geq x^2$	$[0, \infty)$
2. $z = \frac{1}{xy}$	$xy \neq 0$	$(-\infty, 0) \cup (0, \infty)$
3. $z = \sin xy$	Entire plane	$[-1, 1]$
4. $w = \sqrt{x^2+y^2+z^2}$	Entire plane space	$[0, \infty)$
5. $w = \frac{1}{x^2+y^2+z^2}$	$(x,y,z) \neq (0,0,0)$	$(0, \infty)$

$$6. \infty = xy \ln z$$

$$z > 0$$

Half space

$$(\infty, \infty)$$

text page 79
Thomas calculus

and boundary conditions

~~10/11/2022~~
~~Tuesday~~

Maths Note

papergrid

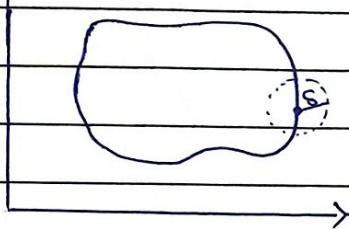
Date: / /

Interior Point.

A point (x_0, y_0) in a region R in the XY plane is an interior point of R if it is the centre of a disc of finite radius that lies entirely in R .

Boundary Point.

A point (x_0, y_0) is a boundary point of a region R if every disc centred at (x_0, y_0) contains points that lie outside of R as well as points that lie in R . [The boundary point itself need not belong to R .]



Interior of a region

The interior points of a region as a set make up the interior of a region.

Boundary

The region's boundary points make up its boundary

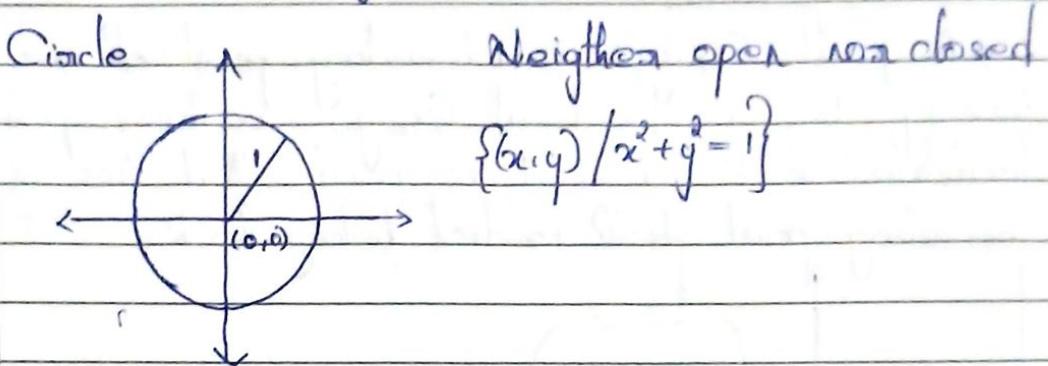
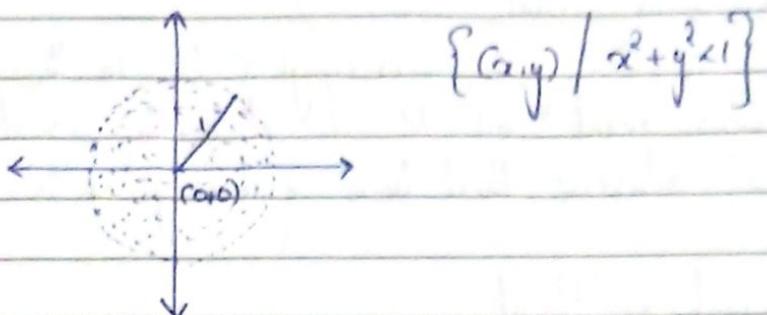
Open Region

A region is open if it consists entirely of interior points.

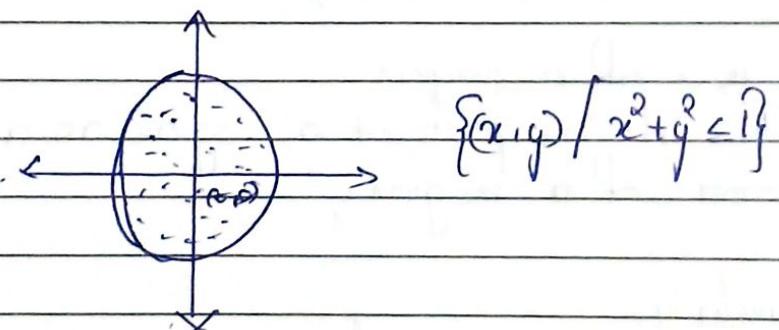
Closed Region

A region is closed if it contains all its boundary points.

Open unit disk : Every point is an interior point.



Closed unit disk

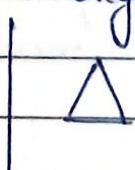


Bounded Function

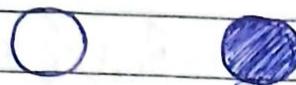
A region in a plane is bounded if it lies inside a disk of a finite region radius.

A region is unbounded if it is not bounded.

e.g.: Examples of bounded set in the plane includes line segment. Triangles. Interior of Δ 's



Circles Disk



Unbounded sets in the plane includes my ~~parallel~~ x/y axis lines, coordinate axes, the graphs of a fn. defined on infinite intervals, quadrants, half plane, the plane itself.

\emptyset & xy plane are both open & closed sets.

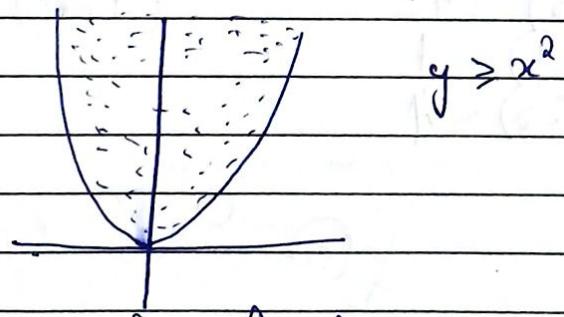
Empty region & xy plane are both open as well as closed regions.

Neither open nor closed

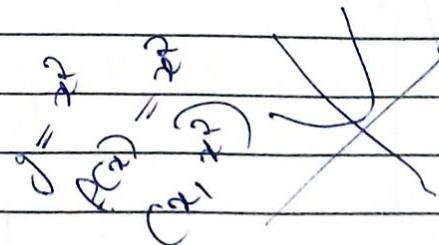


boundary points of only 1st quadrant are included

Unbounded Closed Region



Graph of a fn. $f(y=f(x))$ is $(x, f(x))$.



~~12/1/2022~~
Thursday / Graph

Graph of a fn. $y=f(x)$ is the set of all points $(x, f(x))$.

Level Curve

The set of points in the plane where a fn. $f(x,y)$ has a constant value $f(x,y) = c$ is called a level curve of f .

Graph

The set of all points $(x,y, f(x,y))$ in space for (x,y) in the domain of f is called graph of f .

Level surface

The set of points (x,y,z) in the space where a fn. $f(x,y,z)$ has a constant value $f(x,y,z) = c$ is called a level surface of f .

Practice :- Finding domain, range & level curve page no:- 799

~~13/1/2022~~
Friday / Limit & Continuity in Higher Dimensions
Write Definition

Q9:-

i. Solve the following

$$(i) \lim_{(x,y) \rightarrow (0,0)} \frac{x-xy+3}{x^2y+5xy-y^3}$$

$$(ii) \lim_{(x,y) \rightarrow (3,-4)} \sqrt{x^2+y^2}$$

$$(i) \lim_{(x,y) \rightarrow (0,1)} \frac{0-0+3}{0+0-1^3} = \frac{3}{-1} = \underline{\underline{-3}}$$

$$(ii) \lim_{(x,y) \rightarrow (3,-4)} \sqrt{x^2+y^2} = \sqrt{9+16} = \sqrt{25} = \underline{\underline{5}}$$

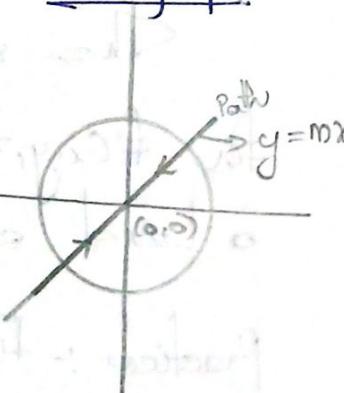
$$(iii) \lim_{(x,y) \rightarrow (0,0)} \frac{4xy^3}{x^2+y^2} = \lim_{x \rightarrow 0} \frac{4x(mx)^2}{x^2+(mx)^2}$$

$$= \lim_{x \rightarrow 0} \frac{4x^3m^2}{x^2+m^2x^2}$$

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

$$= \lim_{x \rightarrow 0} \frac{4m^3x}{1+m^2}$$

choosing path



$$= \underline{\underline{0}}$$

$$(iv) \lim_{(x,y) \rightarrow (0,0)} \frac{3x^2-y^2+5}{x^2+y^2+2} = \underline{\underline{\frac{5}{2}}}$$

$$2. \lim_{(x,y) \rightarrow (0,0)} \frac{x}{\sqrt{y}} = ?$$

$$3. \lim_{(x,y) \rightarrow (3,4)} \sqrt{x^2 + y^2 - 1} = \sqrt{9+16-1} = \underline{\underline{\sqrt{24}}}$$

$$4. \lim_{(x,y) \rightarrow (2,-3)} \left(\frac{1}{x} + \frac{1}{y} \right)^2 = \left(\frac{1}{2} - \frac{1}{3} \right)^2 = \left(\frac{1}{6} \right)^2 = \underline{\underline{\frac{1}{36}}}$$

$$5. \lim_{(x,y) \rightarrow (0,\frac{\pi}{4})} \sec \tan y = 1 \cdot 1 = \underline{\underline{1}}$$

$$6. \lim_{(x,y) \rightarrow (0,0)} \frac{x^2 + y^3}{x^2 + y^2} = \underline{\underline{0}}$$

14/1/2023
Saturday

$$\lim_{(x,y) \rightarrow (0,0)} \frac{x}{\sqrt{y}} =$$

Two Path Test for Non Existence of a Limit

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

$$\text{eg:- } f(x,y) = \frac{2x^2y}{x^4+y^2} \text{ as } x \text{ has no limit as } (x,y) \rightarrow (0,0)$$

Let the path be $y = mx^2$

$$\lim_{(x,y) \rightarrow (x_0,y_0)} \frac{2x^2y}{x^4+y^2} = \lim_{x \rightarrow 0} \frac{2x^2y}{x^4+m^2x^4} = \lim_{x \rightarrow 0} \frac{2x^2y}{x^2(x^2+m^2)}$$

$$= \lim_{x \rightarrow 0} \frac{2mx^2}{x^2 + m^2x^2} = \lim_{x \rightarrow 0} \frac{2m}{1+m^2}$$

For different values of 'm' we will get different limiting values. But the limit of a fn. should be unique.

\therefore For the given fn., limit does not exist.

1. Evaluate the followings

a) $\lim_{(x,y) \rightarrow (0, \ln 2)} e^{x-y} = e^{0-\ln 2} = e^{\ln 2^{-1}} = 2^{-1} = \underline{\underline{\frac{1}{2}}}$

b) $\lim_{(x,y) \rightarrow (\frac{\pi}{2}, 0)} \frac{\cos y + 1}{y - \sin x}$

$$= \frac{\cos \frac{0}{\frac{\pi}{2}} + 1}{0 - \sin \frac{\pi}{2}}$$

$$= \frac{1+1}{-1}$$

$$= \underline{\underline{-2}}$$

c) $\lim_{\substack{(x,y) \rightarrow (1,1) \\ x \neq y}} \frac{x^2 - 2xy + y^2}{x-y} = \lim_{(x,y) \rightarrow (1,1)} \frac{(x-y)^2}{(x-y)}$

$$= \underline{\underline{-1}}$$

$$= \underline{\underline{0}}$$

$$d) \lim_{\substack{(x,y) \rightarrow (1,1) \\ x+y}} \frac{x^2-y^2}{x-y} = \lim_{(x,y) \rightarrow (1,1)} \frac{(x-y)(x+y)}{x-y} = \underline{\underline{2}}$$

$$e) \lim_{p \rightarrow (1,3,4)} \left(\frac{1}{x} + \frac{1}{y} + \frac{1}{z} \right) = \frac{1}{1} + \frac{1}{3} + \frac{1}{4} = \frac{4}{3} + \frac{1}{4} = \underline{\underline{\frac{19}{12}}}$$

$$f) \lim_{p \rightarrow (\pi, \pi, 0)} (\sin^2 x + \cos^2 y + \sec^2 z) = \sin^2 \pi + \cos^2 \pi + \sec^2(0) = 1 + \frac{1}{\cos^2(0)} = 1+1 = \underline{\underline{2}}$$

2. $f(x,y) = -\frac{x}{\sqrt{x^2+y^2}}$ find limit as $(x,y) \rightarrow (0,0)$

$$3. \lim_{(x,y) \rightarrow (0,0)} \frac{x^4-y^2}{x^4+y^2}$$

$$4. g(x,y) \quad (x,y) \rightarrow (0,0)$$

$$2. \lim_{(x,y) \rightarrow (0,0)} \frac{x}{\sqrt{x^2+y^2}}$$

Let $y = mx$

$$\begin{aligned} \therefore \lim_{(x,y) \rightarrow (0,0)} \frac{x}{\sqrt{x^2+y^2}} &= \lim_{x \rightarrow 0} \frac{x}{\sqrt{x^2+m^2x^2}} \\ &= \lim_{x \rightarrow 0} \frac{x}{\sqrt{x^2(1+m^2)}} \\ &= \lim_{x \rightarrow 0} \frac{1}{\sqrt{1+m^2}} \end{aligned}$$

\therefore limit does not exist.

$$3. f(x,y) = \frac{x - y^2}{x^4 + y^2}$$

Let $y = mx^2$

$$\begin{aligned} \lim_{(x,y) \rightarrow (0,0)} f(x,y) &= \lim_{x \rightarrow 0} \frac{x - m^2x^2}{x^4 + m^2x^2} \\ &= \lim_{x \rightarrow 0} \frac{x(1-m^2)}{x^2(1+m^2)} \\ &= \frac{1-m^2}{1+m^2} \end{aligned}$$

limit does not exist

$$A. \frac{g(x,y)}{x+y} = \frac{x-y}{x+y}$$

$$\text{Let } y = mx$$

$$\lim_{(x,y) \rightarrow (0,0)} \frac{x-y}{x+y} = \lim_{x \rightarrow 0} \frac{x-mx}{x+mx} = \frac{1-m}{1+m}$$

$$5. h(x,y) = \frac{x^2y}{x^4+y^2}$$

$$\text{Let } y = mx^2$$

$$\begin{aligned} \lim_{(x,y) \rightarrow (0,0)} h(x,y) &= \lim_{x \rightarrow 0} \frac{x^2 \cdot mx^2}{x^4 + m^2 x^4} \\ &= \lim_{x \rightarrow 0} \frac{x^4 m}{x^4 (1+m^2)} \\ &= \underline{\underline{\frac{m}{1+m^2}}} \end{aligned}$$

$$6. \text{ Let } f(x,y) = \begin{cases} 1, & y \geq x^4 \\ 0, & y \leq 0 \\ 0, & \text{otherwise} \end{cases}$$

Find each of the following limits (or) explain that the limit does not exist.

$$(a) \lim_{(x,y) \rightarrow (0,0)} f(x,y) = 1 \quad \text{since } 1 \geq 0^4 \Rightarrow 1 \geq 0$$



$$(b) \lim_{(x,y) \rightarrow (2,3)} f(x,y) = 0 \quad \because 3 \neq 2^4 = 16 \neq 0$$

$$(c) \lim_{(x,y) \rightarrow (0,0)} f(x,y) = 1 \quad \because y \geq 0, x \geq 0$$

Continuity of a Function at a Point

A fn. $f(x,y)$ is said to be continuous at a point (x_0, y_0) if

(i) $f(x_0, y_0)$ is exist.

(ii) $\lim_{(x,y) \rightarrow (x_0, y_0)} f(x,y)$ exist

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

Continuous Function

A fn. f is said to be continuous in a region R if it is continuous at every point in R .

$$1. f(x,y) = \begin{cases} \frac{xy^2}{x^4+y^2} & ; (x,y) \neq (0,0) \\ 0 & ; (x,y) = (0,0) \end{cases}$$

Given function is not continuous because limit does not exists.

Algebra of Continuous Functions

Let $f(x,y)$ & $g(x,y)$ be two P.s. continuous at (x_0, y_0) . Then

- 1) $f(x,y) \pm g(x,y)$ is continuous
- 2) $f(x,y) \cdot g(x,y)$ is continuous
- 3) $k f(x,y)$ is continuous ; where k is a constant.
- 4) $\frac{f(x,y)}{g(x,y)}$; $g(x,y) \neq 0$ is continuous.
- 5) $g(f(x,y)) = g(f(x,y))$; is continuous.

~~24/1/2023
Tuesday~~ Partial Derivatives

$$z = f(x, y)$$

The partial derivative of $f(x, y)$ w.r.t x at the point (x_0, y_0) is

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

provided that the limit exist. h is any real no.

Different notations

$$\frac{\partial f}{\partial x}, f_x(x_0, y_0), \left. \frac{\partial z}{\partial x} \right|_{(x_0, y_0)}$$

The partial derivative of $f(x, y)$ w.r.t y at the point (x_0, y_0) is

$$\left. \frac{\partial f}{\partial y} \right|_{(x_0, y_0)} = \lim_{h \rightarrow 0} \frac{f(x_0, y_0 + h) - f(x_0, y_0)}{h}$$

provided that the limit exist.

- Find the values of $\frac{\partial f}{\partial x}$ & $\frac{\partial f}{\partial y}$ at $(4, -5)$ if

$$f(x, y) = x^2 + 3xy + y^{-1}$$

$$\frac{\partial f}{\partial x} = \frac{\partial}{\partial x} (x^2 + 3xy + y^{-1})$$

$$\frac{\partial f}{\partial x} = \underline{2x + 3y}$$

$$\frac{\partial f}{\partial x} \Big|_{(3,-5)} = 2 \times 4 + 3 \times -5 \\ = 8 - 15 \\ = \underline{-7}$$

$$\frac{\partial f}{\partial y} = \frac{\partial}{\partial y} (x^2 + 3xy + y - 1) \\ = \underline{3x + 1}$$

$$\frac{\partial f}{\partial y} \Big|_{(4,-5)} = 3 \times 4 + 1 \\ = \underline{13}$$

2. Find $\frac{\partial f}{\partial y}$ as a fn. of $f(x,y) = y \sin(xy)$ & also

$$\frac{\partial f}{\partial x}$$

$$\begin{aligned}\frac{\partial f}{\partial y} &= \frac{\partial}{\partial y} (y \sin(xy)) \\ &= y \cdot \cos(xy) \cdot x + \sin(xy) \\ &= \underline{xy \cos(xy) + \sin(xy)}\end{aligned}$$

$$\begin{aligned}\frac{\partial f}{\partial x} &= y \cdot \cos(xy) \cdot y \\ &= \underline{y^2 \cos(xy)}\end{aligned}$$

3. Find $\frac{\partial z}{\partial x}$ if the eqn. $yz - \ln z = x + y$.

4. Find $\frac{\partial f}{\partial x}$ & $\frac{\partial f}{\partial y}$ of the following

$$(i) f(x,y) = \sqrt{x^2+y^2}$$

$$(ii) f(x,y) = e^{(x+y+1)}$$

$$(iii) f(x,y) = e^{xy} \ln y$$

$$(iv) f(x,y) = \cos^2(\sin x - y^2)$$

4. (i) $f(x,y) = \sqrt{x^2+y^2}$

$$\begin{aligned}\frac{\partial f}{\partial x} &= \frac{1}{\sqrt{x^2+y^2}} \cdot \cancel{x} \\ &= \frac{x}{\underline{\underline{\sqrt{x^2+y^2}}}}\end{aligned}$$

$$\frac{\partial f}{\partial y} = \frac{y}{\underline{\underline{\sqrt{x^2+y^2}}}}$$

3. $\frac{\partial}{\partial x}(yz - \ln z) = \frac{\partial}{\partial x}(x+y)$

$$y \cdot \frac{\partial z}{\partial x} - \frac{1}{z} \frac{\partial z}{\partial x} = 1 + 0$$

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

$$\frac{\partial z}{\partial x} = \frac{z}{\underline{\underline{yz-1}}}$$

$$4 \text{ (ii)} \quad f(x,y) = e^{(x+y+1)}$$

$$\frac{\partial f}{\partial x} = e^{(x+y+1)}$$

$$\frac{\partial f}{\partial y} = e^{(x+y+1)}$$

$$\text{(iii)} \quad f(x,y) = e^{xy} \cdot \ln y$$

$$\begin{aligned} \frac{\partial f}{\partial x} &= \ln y \cdot e^{xy} \cdot y \\ &= \underline{y \ln y \cdot e^{xy}} \end{aligned}$$

$$\begin{aligned} \frac{\partial f}{\partial y} &= e^{xy} \cdot \frac{1}{y} + \ln y \cdot e^{xy} \cdot x \\ &= \underline{\frac{1}{y} e^{xy}} + \underline{x \ln y \cdot e^{xy}} \end{aligned}$$

$$\text{(iv)} \quad f(x,y) = \cos^2(3x-y^2)$$

$$\frac{\partial f}{\partial x} = 2 \cos(3x-y^2) \cdot 3 - \sin(3x-y^2) \cdot 3$$

$$= \underline{-6 \cos(3x-y^2) \sin(3x-y^2)} = -3 \sin 2(3x-y^2)$$

$$\begin{aligned} \frac{\partial f}{\partial y} &= 2 \cos(3x-y^2) \cdot -\sin(3x-y^2) \cdot -2y \\ &= 2y \cdot 2 \cos(3x-y^2) \sin(3x-y^2) \end{aligned}$$

$$= \underline{2y \sin(2(3x-y^2))}$$

∴ If x, y, z are independent variables of

$$f(x, y, z) = x \sin(y + 3z)$$

$$\frac{\partial f}{\partial x} = \sin(y + 3z)$$

$$\frac{\partial f}{\partial y} = x \cdot \sin \cos(y + 3z).$$

~~27/1/2023~~ / Note:-
All differentiable funs. are continuous. But not
vice versa

e.g.: - $f(x) = |x| = \begin{cases} x & : x \geq 0 \\ -x & : x \leq 0 \end{cases}$

$f(x)$ is continuous at $x=0$, but not differentiable.

$f_x(x, y)$

1. Find $f_x(x)$ & $f_y(y)$ for the following funs.

$$f(x, y) = \frac{2y}{y + \cos x}$$

2. If $f(x, y) = x \cos y + y e^x$, find $\frac{\partial^2 f}{\partial x^2}, \frac{\partial^2 f}{\partial y \partial x}, \frac{\partial^2 f}{\partial y^2}$ & $\frac{\partial^2 f}{\partial x \partial y}$

3. Find $\frac{\partial^2 \omega}{\partial x \partial y}$ if $\omega = xy + \frac{y}{y^2 + 1}$

Ans:-

1. $f_x(x, y) = \frac{\partial f(x, y)}{\partial x}$

$$= 2y \cdot \frac{-1}{(y + \cos x)^2} \cdot -\sin x = \frac{2y \sin x}{(y + \cos x)^2}$$

$$\frac{\partial f}{\partial y} = \frac{(y + \cos x)^2 - 2y}{(y + \cos x)^2}$$

$$= \frac{2y + 2\cos x - 2y}{(y + \cos x)^2}$$

$$= \frac{2\cos x}{(y + \cos x)^2}$$

2. $f(x, y) = x \cos y + y e^x$

$$\frac{\partial f}{\partial x} = \cos y + y e^x$$

$$\frac{\partial^2 f}{\partial x^2} = \underline{\underline{y e^x}}$$

$$\begin{aligned}\frac{\partial^2 f}{\partial y \partial x} &= \frac{\partial}{\partial y} \left(\frac{\partial f}{\partial x} \right) \\ &= \frac{\partial}{\partial y} (\cos y + y e^x) \\ &= -\sin y + e^x \\ &= \underline{\underline{-\sin y + e^x}}\end{aligned}$$

$$\frac{\partial f}{\partial y} = -x \sin y + e^x$$

$$\frac{\partial^2 f}{\partial y^2} = \underline{\underline{-x \cos y}}$$

$$\begin{aligned}\frac{\partial^2 f}{\partial x \partial y} &= \frac{\partial}{\partial x} (-x \sin y + e^x) \\ &= -\sin y + e^x \\ &= \underline{\underline{-\sin y + e^x}}\end{aligned}$$

$$3. \infty = xy + \frac{e^y}{y^2 + 1}$$

$$\begin{aligned}\frac{\partial \infty}{\partial y} &= x + \frac{e^y \cdot xy - (y+1)e^y}{(y^2+1)^2} \\ &= x + \frac{xye^y - ye^y - e^y}{(y^2+1)^2}\end{aligned}$$

$$\frac{\partial^2 \infty}{\partial x \partial y} = \underline{\underline{1}}$$

4. Find f_{yxz} if $f(x, y, z) = 1 - 2xyz + x^2y$

$$\frac{\partial f}{\partial z} = -2xy^2$$

$$\begin{aligned}\frac{\partial^2 f}{\partial y \partial z} &= \frac{\partial}{\partial y} (-2xy^2) \\ &= \underline{\underline{-4xy}}\end{aligned}$$

$$\begin{aligned}\frac{\partial^3 f}{\partial x \partial y \partial z} &= \frac{\partial}{\partial x} (-4xy) \\ &= -4y\end{aligned}$$

$$\begin{aligned}\frac{\partial^4 f}{\partial y \partial x \partial y \partial z} &= \frac{\partial}{\partial y} (-4y) \\ &= \underline{\underline{-4}}\end{aligned}$$

5. Verify that $\omega_{xy} = \omega_{yx}$

(i) $\omega = \ln(2x+3y)$

$$\frac{\partial \omega}{\partial y} = \frac{1}{2x+3y} \cdot 2$$

$$\begin{aligned}\frac{\partial^2 \omega}{\partial x \partial y} &= \frac{\partial}{\partial x} \left(\frac{2}{2x+3y} \right) \\ &= \frac{-2}{(2x+3y)^2} \cdot 2 \\ &= \frac{-4}{(2x+3y)^2}\end{aligned}$$

$$\frac{\partial^2 \omega}{\partial y \partial x} = \frac{\partial}{\partial y} \left(\frac{2}{\partial x} \ln(2x+3y) \right)$$

$$= \frac{\partial}{\partial y} \left(\frac{2}{2x+3y} \right)$$

$$= \frac{-2}{(2x+3y)^2} \cdot 3$$

$$= \frac{-6}{(2x+3y)^2}$$

$$\therefore \underline{\omega_{xy}} = \underline{\omega_{yx}}$$

$$(ii) \infty = e^x + x \ln y + y \ln x$$

$$\begin{aligned}\omega_{xy} &= \frac{\partial}{\partial x} \left(\frac{\partial}{\partial y} (e^x + x \ln y + y \ln x) \right) \\ &= \frac{\partial}{\partial x} \left(x \cdot \frac{1}{y} + \ln x \right) \\ &= \underline{\underline{\frac{1}{y} + \frac{1}{x}}}\end{aligned}$$

$$\begin{aligned}\omega_{yx} &= \frac{\partial}{\partial y} \left(\frac{\partial}{\partial x} (e^x + x \ln y + y \ln x) \right) \\ &= \frac{\partial}{\partial y} \left(e^x + \ln y + \frac{y}{x} \right) \\ &= \underline{\underline{\frac{1}{y} + \frac{1}{x}}}\end{aligned}$$

$$(iii) \infty = xy^2 + x^2y^3 + x^3y^4$$

$$\begin{aligned}\omega_{xy} &= \frac{\partial}{\partial x} (2xy + 3x^2y^2 + 4x^3y^3) \\ &= 2y + \underline{\underline{6xy^2 + 12x^2y^3}}\end{aligned}$$

$$\begin{aligned}\omega_{yx} &= \frac{\partial}{\partial y} (y^2 + 2xy^3 + 3x^2y^4) \\ &= 2y + \underline{\underline{6xy^2 + 12x^2y^3}}\end{aligned}$$

$$\therefore \cancel{\omega_{xy}} = \omega_{yx}$$

$$(iv) \omega = x \sin y + y \sin x + xy$$

$$\begin{aligned}\omega_{xy} &= \frac{\partial}{\partial x} (x \cos y + \sin x + xy) \\ &= \cancel{x \cos y} + \cos x + 1\end{aligned}$$

$$\begin{aligned}\omega_{yx} &= \frac{\partial}{\partial y} \left(x \sin y + y \sin x + xy \right) \\ &= \cancel{x \cos y} \\ &= \frac{\partial}{\partial y} (\sin y + y \cos x + y) \\ &= \cancel{\cos y} + \cos x + 1\end{aligned}$$

$$\underline{\underline{\omega_{xy}}} = \underline{\underline{\omega_{yx}}}$$

6. If the resistors of $R_1, R_2 + R_3$ ohms are connected in parallel to make an R -ohm resistor, the value of R can be found from the equation $\frac{1}{R} = \frac{1}{R_1} + \frac{1}{R_2} + \frac{1}{R_3}$

Find the values of $\frac{\partial R}{\partial R_2}$ when $R_1 = 30, R_2 = 45 +$

$$R_3 = 90 \Omega.$$

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

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

$$\begin{aligned} \frac{\partial R}{\partial R_2} &= \frac{(R_1 R_2 + R_2 R_3 + R_3 R_1) R_1 R_3 - R_1 R_2 R_3 (R_1 + R_3)}{(R_1 R_2 + R_2 R_3 + R_3 R_1)^2} \\ &= \frac{(1350 + 1350 + 900) 900 - 40500 \times 60}{(8,100)^2} \\ &= \frac{(1350 + 4050 + 2700) 2700 - 121,500 (120)}{(8,100)^2} \\ &= 0.111 \\ &= \frac{1}{9} \end{aligned}$$

$$\begin{aligned} \frac{\partial}{\partial R_2} \left(\frac{1}{R}\right) &= \frac{\partial}{\partial R_2} \left(\frac{1}{R_1} + \frac{1}{R_2} + \frac{1}{R_3}\right) \\ &= -\frac{1}{R_2^2}. \quad ? \end{aligned}$$

~~28/11/2023
Part 20 of 20~~ The 5th order partial derivative ~~$\frac{\partial^5 P}{\partial x^5 \partial y^3}$~~ $\frac{\partial^5 P}{\partial x^2 \partial y^3}$ is zero for each of the following functions. To show this as quickly as possible, which variable would you differentiate first w.r.t to 1st x or y? Try to answer.

1. $P(x,y) = y^2 x^4 e^x + 2$
2. $f(x,y) = y^2 + y \sin x - x^4$

$$3. f(x,y) = x^2 + 5xy + \sin x + 7e^x$$

$$4. f(x,y) = xe^{y^2/2}$$

$$1. f(x,y) = y^2 x^4 e^x + y$$

$$\frac{\partial f}{\partial y} = 2y x^4 e^x + 1$$

$$\frac{\partial^2 f}{\partial y^2} = 2x^4 e^x$$

$$\frac{\partial^3 f}{\partial y^3} = 0$$

$$\underline{\underline{\frac{\partial^5 f}{\partial x^2 \partial y^3}}} = 0$$

$$2. f(x,y) = y^2 + y \sin x - x^4$$

$$\frac{\partial f}{\partial y} = 2y + \sin x - x^4$$

$$\frac{\partial^2 f}{\partial y^2} = 2 + 0$$

$$\underline{\underline{\frac{\partial^3 f}{\partial y^3}}} = 0$$

$$3. f(x,y) = x^2 + 5xy + \sin x + 7e^x$$

$$\frac{\partial f}{\partial y} = 5x$$

$$\underline{\underline{\frac{\partial^2 f}{\partial y^2}}} = 0$$

$$4. \frac{\partial f}{\partial x} = e^{y^2/2}$$

$$\frac{\partial^2 f}{\partial y \partial x} = e^{y^2/2} \cdot y$$

$$\frac{\partial^2 f}{\partial y^2 \partial x} =$$

Chain Rule

Let $\omega = f(x)$ & $x = g(t)$. Then $\omega = f(g(t))$.
 Then,

$$\frac{d\omega}{dt} = \frac{d\omega}{dx} \cdot \frac{dx}{dt}$$

where ω - dependent variable
 x - intermediate variable
 t - independent variable.

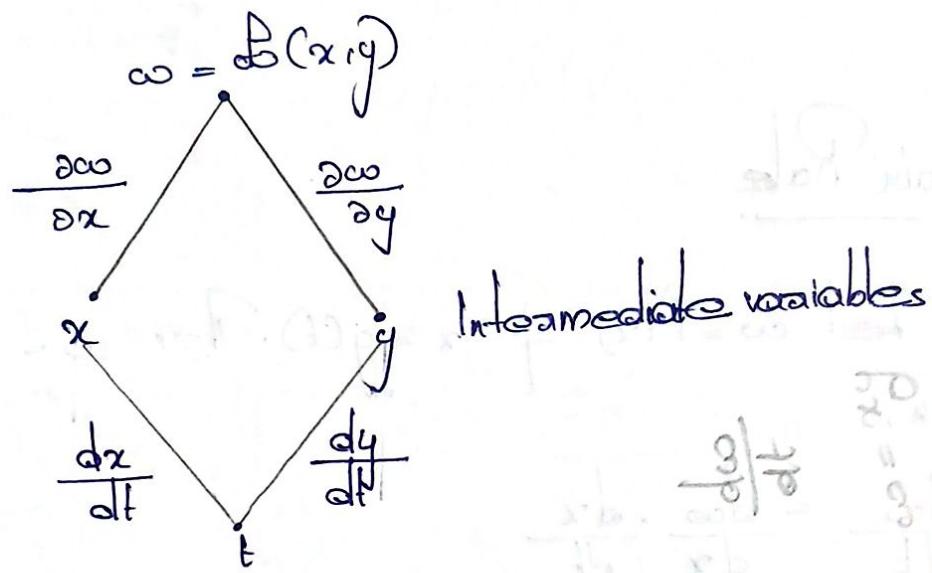
Chain Rule for Functions of one Independent Variable
 & Two Intermediate Variables

If $\omega = f(x, y)$ is differentiable & if $x = x(t)$,
 $y = y(t)$ are differentiable functions of t . Then the
 composite fn. $\omega = f(x(t), y(t))$ is differentiable fn. of t .

t : then the t derivative of ω w.r.t t is

$$\begin{aligned}\frac{d\omega}{dt} &= \frac{\partial \omega}{\partial x}(x(t), y(t)) \cdot x'(t) + \frac{\partial \omega}{\partial y}(x(t), y(t)) \cdot y'(t) \\ &= \frac{\partial \omega}{\partial x} \cdot \frac{dx}{dt} + \frac{\partial \omega}{\partial y} \cdot \frac{dy}{dt}\end{aligned}$$

Branch Diagram



1. Use this chain rule to find derivative of $\omega = xy$ w.r.t t along the path $x = \cos t$, $y = \sin t$.

What is the derivative's value at $t = \frac{\pi}{2}$

$$\omega = xy$$

$$\frac{\partial \omega}{\partial x} = y$$

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

$$\frac{\partial \omega}{\partial y} = x$$

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

$$\frac{d\omega}{dt} = \frac{\partial \omega}{\partial x} \cdot \frac{dx}{dt} + \frac{\partial \omega}{\partial y} \cdot \frac{dy}{dt}$$

$$\begin{aligned}
 &= g \cdot -\sin t + x \cdot \cos t \\
 &= -\sin^2 t + \cos^2 t \\
 &= \underline{\underline{\cos^2 t - \sin^2 t}}
 \end{aligned}$$

$$\left. \frac{d\omega}{dt} \right|_{t=\frac{\pi}{2}} = \cos^2 \frac{\pi}{2} - \sin^2 \frac{\pi}{2} = \underline{\underline{-1}}$$

2. Find $\frac{d\omega}{dt}$ if $\omega = x \cdot y + z$ where $x = \cos t$, $y = \sin t$
 $z = t$.

$$\begin{aligned}
 \frac{\partial \omega}{\partial x} &= y & \frac{dx}{dt} &= -\sin t \\
 \frac{\partial \omega}{\partial y} &= x & \frac{dy}{dt} &= \cos t \\
 \frac{\partial \omega}{\partial z} &= 1 & \frac{dz}{dt} &= 1
 \end{aligned}$$

$$\begin{aligned}
 \frac{d\omega}{dt} &= \frac{\partial \omega}{\partial x} \cdot \frac{dx}{dt} + \frac{\partial \omega}{\partial y} \cdot \frac{dy}{dt} + \frac{\partial \omega}{\partial z} \cdot \frac{dz}{dt} \\
 &= g \cdot -\sin t + x \cdot \cos t + 1 \\
 &= -\sin^2 t + \cos^2 t + 1 \\
 &= \cos^2 t + 1 - \sin^2 t \\
 &= \cos^2 t + \cos^2 t \\
 &= \underline{\underline{2\cos^2 t}}
 \end{aligned}$$

Evaluate $\frac{d\omega}{dt}$ at the given value of t & express

$\frac{d\omega}{dt}$ as a fn. of t , both by using the chain rule & by expressing ω in terms of t & differentiating direct w.r.t t .

1. $\omega = x^2 + y^2$; $x = \cos t$, $y = \sin t$, $t = \pi$

2. $\omega = x^2 + y^2$, $x = \cos t + \sin t$, $y = \cos t - \sin t$, $t = 0$

3. $\omega = \frac{x+y}{z}$, $x = \cos^2 t$, $y = \sin^2 t$, $z = \frac{1}{t}$, $t = 3$

4. $\omega = \ln(x^2 + y^2 + z^2)$, $x = \cos t$, $y = \sin t$, $z = 4\sqrt{t}$, $t = 3$

5. $\omega = 2y e^{-x} - \ln z$, $x = \ln(t^2 + 1)$, $y = \tan^{-1} t$, $z = e^t$, $t = 1$

6. $\omega = x - \sin xy$, $x = t$, $y = \ln t$, $z = e^{t-1}$, $t = 1$

7. $z = \tan^{-1}(x/y)$, $x = a \cos v$, $y = a \sin v$, $(a, v) = (1, 3, \pi/6)$

1. $\omega = x^2 + y^2$

(i) $\frac{\partial \omega}{\partial x} = 2x \quad \frac{dx}{dt} = -\sin t$

$\frac{\partial \omega}{\partial y} = 2y \quad \frac{dy}{dt} = \cos t$

$\frac{d\omega}{dt} = \frac{\partial \omega}{\partial x} \cdot \frac{dx}{dt} + \frac{\partial \omega}{\partial y} \cdot \frac{dy}{dt} = 2x \cdot -\sin t + 2y \cos t$
 $= -2 \cos t \sin t + 2 \cos t \sin t$

= 0

(ii) $x = \cos t$

$y = \sin t$

$$= -\frac{v \sin v}{e^v} + \frac{-v^2 \cos v}{e^{2v}}$$

$$= -(\sin v + v \cos v)$$

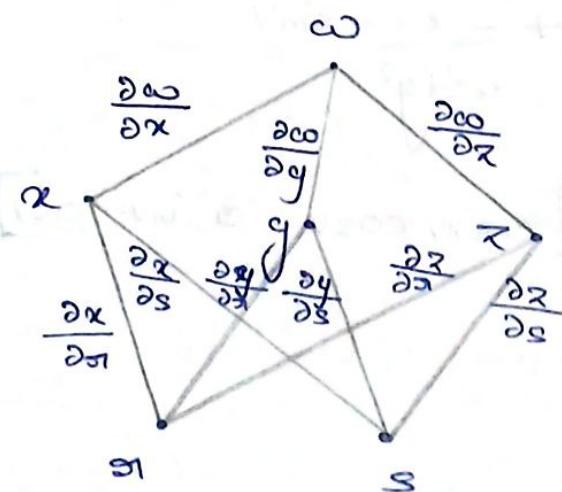
$$= -1$$

~~31/1/2023
Tuesday~~ Chain Rule for 2 Independent Variable + 3 Intermediate Variables

Suppose $\omega = f(x, y, z)$ & $x = g(s, t), y = h(s, t), z = k(s, t)$. If all f, g, h, k are differentiable, then ω has partial derivative w.r.t s & t given by the formulas

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

$$\frac{\partial \omega}{\partial t} = \frac{\partial \omega}{\partial x} \cdot \frac{\partial x}{\partial t} + \frac{\partial \omega}{\partial y} \cdot \frac{\partial y}{\partial t} + \frac{\partial \omega}{\partial z} \cdot \frac{\partial z}{\partial t}$$



1. Express $\frac{\partial \omega}{\partial s} + \frac{\partial \omega}{\partial t}$ in terms of x & y if

$$\omega = x + 2y + z^2 ; \quad x = \frac{s}{t}, \quad y = \frac{t^2}{s} + \ln s, \quad z = 2t.$$

$$\frac{\partial \omega}{\partial x} = 1$$

$$\frac{\partial x}{\partial s} = \frac{1}{t}$$

$$\frac{\partial x}{\partial t} = -\frac{1}{s^2}$$

$$\frac{\partial \omega}{\partial y} = 2$$

$$\frac{\partial y}{\partial s} = 2t$$

$$\frac{\partial y}{\partial t} = -\frac{1}{s}$$

$$\frac{\partial \omega}{\partial z} = 2z$$

$$\frac{\partial z}{\partial s} = 2$$

$$\frac{\partial z}{\partial t} = 0$$

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

$$= 1 \cdot \frac{1}{t} + 2 \cdot 2t + 2z \cdot 2$$

$$= \frac{1}{s} + 4t + 8z$$

$$= \underline{\underline{\frac{1}{s} + 12t}}$$

$$\frac{\partial \omega}{\partial t} = \frac{\partial \omega}{\partial x} \cdot \frac{\partial x}{\partial t} + \frac{\partial \omega}{\partial y} \cdot \frac{\partial y}{\partial t} + \frac{\partial \omega}{\partial z} \cdot \frac{\partial z}{\partial t}$$

$$= 1 \cdot \frac{-1}{s^2} + 2 \cdot \frac{1}{s} + 2z \cdot 0$$

$$= \frac{-1}{s^2} + \frac{2}{s}$$

Note:-

If ω is a fn. of 2 variables $x + y$. i.e.,

$\omega = f(x, y) + x = g(s, t), y = h(s, t)$, then

$$\frac{\partial \omega}{\partial s} = \frac{\partial \omega}{\partial x} \cdot \frac{\partial x}{\partial s} + \frac{\partial \omega}{\partial y} \cdot \frac{\partial y}{\partial s}$$

$$\frac{\partial \omega}{\partial s} = \frac{\partial \omega}{\partial x} \cdot \frac{\partial x}{\partial s} + \frac{\partial \omega}{\partial y} \cdot \frac{\partial y}{\partial s}$$

1. Express $\frac{\partial \omega}{\partial x} + \frac{\partial \omega}{\partial s}$ in terms of π if $\omega = f(x)$

$$\omega = x^2 + y^2, \quad x = \pi - s, \quad y = \pi + s.$$

$$\begin{aligned}\frac{\partial \omega}{\partial s} &= \frac{\partial \omega}{\partial x} \cdot \frac{\partial x}{\partial s} + \frac{\partial \omega}{\partial y} \cdot \frac{\partial y}{\partial s} \\ &= 2x \cdot 1 + 2y \cdot 1 \\ &= 2(\pi - s) + 2(\pi + s) \\ &= 2\pi - 2s + 2\pi + 2s \\ &= \underline{4\pi}\end{aligned}$$

$$\begin{aligned}\frac{\partial \omega}{\partial s} &= \frac{\partial \omega}{\partial x} \cdot \frac{\partial x}{\partial s} + \frac{\partial \omega}{\partial y} \cdot \frac{\partial y}{\partial s} \\ &= 2x \cdot -1 + 2y \cdot 1 \\ &= -2(\pi - s) + 2(\pi + s) \\ &= 2[-\cancel{\pi} + s + \cancel{\pi} + s] \\ &= \underline{4s}\end{aligned}$$

Note :-

If $\omega = f(x) + g(s)$, then

$$\frac{\partial \omega}{\partial s} = \frac{\partial \omega}{\partial x} \cdot \frac{\partial x}{\partial s}$$

$$\frac{\partial \omega}{\partial s} = \frac{d\omega}{dx} \cdot \frac{\partial x}{\partial s}$$

Q. Express $\frac{\partial \omega}{\partial s}$ if $\frac{\partial \omega}{\partial x}$

$$\omega = x^2 + 2x, \quad x = s - 1$$

$$\frac{\partial \omega}{\partial x} = \frac{d\omega}{dx} \cdot \frac{\partial x}{\partial s}$$

$$= (2x+2)$$

$$= 2(s-1) + 2$$

$$= \underline{2(s-1)}$$

$$\frac{\partial \omega}{\partial s} = \frac{d\omega}{dx} \cdot \frac{\partial x}{\partial s}$$

$$= (2x+2)-1$$

$$= -2(s-1)-2$$

$$= \underline{-2(s-1)}$$

Implicit Differentiation

H.W. Define implicit & explicit fns. Give 2 examples for each.

Suppose the fn. $F(x,y)$ is differentiable & that eqn. $F(x,y)=0$ defines y as a differentiable fn. of x . Then at any point where partial derivative of F w.r.t.

g i.e., $F_g \neq 0$.

$$\frac{dy}{dx} = -\frac{F_x}{F_y}$$

i. Find $\frac{dy}{dx}$ if $y - x^2 - \sin xy = 0$

$$F(x,y) = y - x^2 - \sin xy = 0$$

$$F_x = -2x - \cos xy \cdot y$$

$$= -2x - \underline{\cancel{y} \cos xy}$$

$$F_y = 2y - \cos xy \cdot x$$

$$= 2y - \underline{\cancel{x} \cos xy}$$

$$\begin{aligned}\frac{dy}{dx} &= -\frac{F_x}{F_y} \\ &= \frac{2x + \cancel{y} \cos xy}{2y - \underline{\cancel{x} \cos xy}}\end{aligned}$$

Note:

Suppose that $F(x,y,z) = 0$ defines the variable z implicitly as a fn. $z = f(x,y)$. Then for all values of (x,y) in the domain of F , we have $F(x,y, f(x,y)) = 0$.

Assuming that $F + P$ are differentiable fun.
we can use the chain rule to differentiate the
eqn. $F(x, y, z) = 0$.

$$\therefore \frac{\partial z}{\partial x} = -\frac{F_x}{F_z} \quad \text{if } F_z \neq 0$$

$$\frac{\partial z}{\partial y} = -\frac{F_y}{F_z} \quad \text{if } F_z \neq 0$$

1. Find $\frac{\partial z}{\partial x}$ and $\frac{\partial z}{\partial y}$ at $(0, 0, 0)$ if $x^3 + z^2 + y e^{xz} + z \cos y = 0$

$$F_x = 3x^2 + y e^{xz} \left(z + x \frac{\partial z}{\partial x} \right)$$

$$= 3x^2 + y z e^{xz}$$

$$F_y = 0$$

$$F_z = 2z + y x e^{xz} + \cos y$$

$$F_z = 2z + y x e^{xz} + \cos y$$

$$\frac{\partial z}{\partial x} = \frac{-F_x}{F_z} = \frac{-(3x^2 + y z e^{xz})}{2z + y x e^{xz} + \cos y}$$

$$\frac{\partial z}{\partial y} = \frac{-F_y}{F_z} = \frac{x e^{xz} + z \sin y}{2z + y x e^{xz} + \cos y}$$

$$\left. \frac{\partial z}{\partial x} \right|_{(0,0,0)} = \underline{\underline{0}}$$

$$\frac{\partial z}{\partial y} \Big|_{(0,0,0)} = -1$$

~~2/2/2023 Tuesday~~ Directional Derivative & Gradient Vectors

Let $f(x, y)$ be a fn. where $x = h(s)$ & $y = g(s)$ are fn. of s . Then the derivative of f with respect to s at P_0

$$\left(\frac{df}{ds} \Big|_s \right)_{P_0} = \lim_{s \rightarrow 0} \frac{f(x_0 + s\mu_1, y_0 + s\mu_2) - f(x_0, y_0)}{s}$$

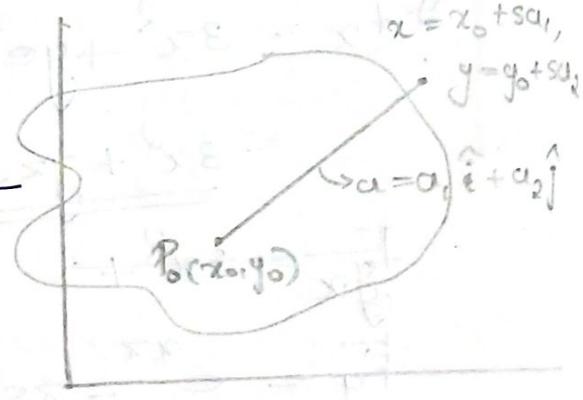
$$\left(\frac{df}{ds} \Big|_{P_0} \right) = \left(\frac{\partial f}{\partial x} \Big|_{P_0} \right) \frac{dx}{ds} + \left(\frac{\partial f}{\partial y} \Big|_{P_0} \right) \frac{dy}{ds}$$

$$= \left(\frac{\partial f}{\partial x} \Big|_{P_0} \right) u_1 + \left(\frac{\partial f}{\partial y} \Big|_{P_0} \right) u_2$$

$$= \left[\left(\frac{\partial f}{\partial x} \Big|_{P_0} \right) \hat{i} + \left(\frac{\partial f}{\partial y} \Big|_{P_0} \right) \hat{j} \right] \cdot \left[u_1 \hat{i} + u_2 \hat{j} \right]$$

= Gradient . unit vector

$$= \underline{\nabla f \cdot u}$$



Definition :- Directional Derivative.

The derivative of f at point $P_0(x_0, y_0)$ in the direction of unit vector $a = u_1\hat{i} + u_2\hat{j}$ is the no. given by

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

provided the limit exist.

Other notation : $(D_a f)_{P_0}$

The derivative of f at P_0 in the direction of a
 s - Arc length from the point P_0 .

1. Using the definition find the derivative of fn. $f(x, y)$

$f(x, y) = x^2 + xy$ at $P_0(1, 2)$ in the direction of the
 unit vector $a = \left(\frac{1}{\sqrt{2}}\right)\hat{i} + \left(\frac{1}{\sqrt{2}}\right)\hat{j}$

$$\frac{df}{ds} \quad a_1 = a_2 = \frac{1}{\sqrt{2}}$$

$$v\vec{f} = \frac{\partial f}{\partial x}\hat{i} + \frac{\partial f}{\partial y}\hat{j}$$

$$f\left(1 + s \cdot \frac{1}{\sqrt{2}}, 2 + s \cdot \frac{1}{\sqrt{2}}\right) = \left(1 + \frac{s}{\sqrt{2}}\right)^2 + \left(1 + \frac{s}{\sqrt{2}}\right)\left(2 + \frac{s}{\sqrt{2}}\right)$$

$$f(x_0, y_0) = f(1, 2) = \underline{\underline{3}}$$

$$\begin{aligned} \left(\frac{df}{ds}\right)_{a, P_0} &= \lim_{s \rightarrow 0} \frac{f\left(1 + \frac{s}{\sqrt{2}}, 2 + \frac{s}{\sqrt{2}}\right) - f(1, 2)}{s} \\ &= \lim_{s \rightarrow 0} \frac{\left(1 + \frac{s}{\sqrt{2}}\right)\left(3 + \sqrt{2}s\right) - 3}{s} = \frac{1}{\sqrt{2}s} \cdot \frac{\sqrt{2}s + 2s + 3s + \sqrt{2}s^2}{s} \end{aligned}$$

$$= \frac{5}{\sqrt{2}}$$

Gradient Vector (Gradient) orthogonal to all level curves

The gradient vector of $f(x,y)$ at a point $P(x_0, y_0)$ is the vector

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

obtained by evaluating the partial derivatives of f at P_0 .

Direction Derivative

The directional derivative is a dot product. If $f(x,y)$ is differentiable in open region containing $P_0(x_0, y_0)$ then directional derivative of f w.r.t parameter s is

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

In brief,

$$(D_u f) = \nabla f \cdot \mathbf{u}$$

$$\nabla f \cdot \mathbf{u} = |\nabla f| |\mathbf{u}| \cos \theta$$

$$= |\nabla f|_{P_0} \cos \theta \quad [\because \mathbf{u} \text{ is unit vector}]$$

1. Find the derivative of $f(x,y) = xe^y + \cos(xy)$ at the point $(2,0)$ in the direction of $\mathbf{v} = 3\hat{i} - 4\hat{j}$.

$$\mathbf{u} = \frac{\mathbf{v}}{\|\mathbf{v}\|} = \frac{3\hat{i} - 4\hat{j}}{\sqrt{9+16}} = \frac{3\hat{i} - 4\hat{j}}{5}$$

$$\begin{aligned}\nabla f &= \frac{\partial f}{\partial x}\hat{i} + \frac{\partial f}{\partial y}\hat{j} \\ &= e^y - \sin(xy) \cdot y\hat{i} + xe^y + -\sin(xy) \cdot x\hat{j} \\ &= [e^y - y\sin(xy)]\hat{i} + [xe^y - x\sin(xy)]\hat{j}\end{aligned}$$

$$\begin{aligned}\nabla f_{P_0} &= (e^0 - 0)\hat{i} + (2 \cdot e^0 - 2 \cdot \sin(0))\hat{j} \\ &= (1\hat{i} + 2\hat{j})\end{aligned}$$

$$\begin{aligned}\left(\frac{df}{ds}\right)_{P_0} &= \nabla f_{P_0} \cdot \mathbf{u} \\ &= (1\hat{i} + 2\hat{j}) \cdot \left(\frac{3\hat{i} - 4\hat{j}}{5}\right) \\ &= \frac{3}{5} + \frac{-8}{5} \\ &= \underline{\underline{\frac{-15}{5}}} = \underline{\underline{-1}}\end{aligned}$$

2. Find the direction in which $f(x,y) = \frac{x^2}{2} + \frac{y^2}{2}$

(a) increases most rapidly at the point $(1,1)$.

The fn. \uparrow most rapidly in the direction of ∇f at $(1,1)$.

$$\nabla f = x\hat{i} + y\hat{j}$$

$$\nabla f|_{(1,1)} = \hat{i} + \hat{j} = \underline{\hat{i} + \hat{j}}$$

Direction is given by unit vector.

$$\therefore a = \frac{\nabla f}{|\nabla f|} = \frac{\hat{i} + \hat{j}}{\sqrt{1+1}}$$

$$a = \frac{-1}{\sqrt{2}} \hat{i} + \frac{1}{\sqrt{2}} \hat{j}$$

(b) The fn. \downarrow most rapidly

$$-a = \frac{1}{\sqrt{2}} \hat{i} - \frac{1}{\sqrt{2}} \hat{j}$$

(c) The direction of zero change at (1,1) are the
direction orthogonal to ∇f .

~~perpendicular~~

$$n = \frac{1}{\sqrt{2}} \hat{i} + \frac{1}{\sqrt{2}} \hat{j}$$

$$-n = \frac{1}{\sqrt{2}} \hat{i} - \frac{1}{\sqrt{2}} \hat{j}$$

3. Find the derivative of the fn. at P_0 in the direction of

a.

$$g(x,y) = \frac{x-y}{xy+2}, P_0(1, -1), v = 12\hat{i} + 5\hat{j}$$

$$\text{Direction of } v \rightarrow \hat{v} = \frac{v}{|v|}$$

$$= \frac{12\hat{i} + 5\hat{j}}{\sqrt{144+25}}$$

$$a = \frac{12\hat{i} + 5\hat{j}}{\underline{\underline{13}}}$$

$$\nabla g = \frac{\partial g}{\partial x}\hat{i} + \frac{\partial g}{\partial y}\hat{j}$$

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

$$= \left[\frac{(xy+2 - xy + y^2)}{(xy+2)^2} \right] \hat{i} + \left[\frac{(-xy - 2 - x^2 + xy)}{(xy+2)^2} \right] \hat{j}$$

$$= \left[\frac{(y^2+2)}{(xy+2)^2} \right] \hat{i} + \left[\frac{-(x^2+2)}{(xy+2)^2} \right] \hat{j}$$

$$\nabla g \Big|_{(1, -1)} = \frac{3}{1}\hat{i} - \frac{3}{1}\hat{j}$$

$$= \underline{\underline{3\hat{i} - 3\hat{j}}}$$

$$\begin{aligned} D_a f g \Big|_{P_0} &= \nabla g \cdot a \\ &= (3\hat{i} - 3\hat{j}) \cdot \left(\frac{12\hat{i}}{13} + \frac{5\hat{j}}{13} \right) \\ &= \frac{36}{13} \cancel{\hat{i}^2} - \frac{15}{13} \cancel{\hat{j}^2} = \frac{21}{13} \end{aligned}$$