13.6 DIRECTIONAL DERIVATIVES AND GRADIENTS

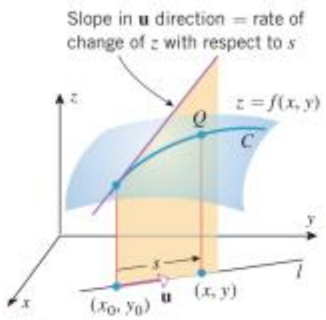
The partial derivatives $f_x(x, y)$ and $f_y(x, y)$ represent the rates of change of $f(x, y)$ in directions parallel to the x- and y-axes. In this section we will investigate rates of change of $f(x, y)$ in other directions.

First Method:

13.6.1 DEFINITION If $f(x, y)$ is a function of x and y, and if $\mathbf{u} = u_1\mathbf{i} + u_2\mathbf{j}$ is a unit vector, then the ***directional derivative of f in the direction of*** $\mathbf{u}$ at (x_0, y_0) is denoted by $D_{\mathbf{u}}f(x_0, y_0)$ and is defined by

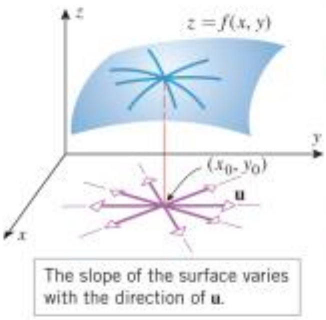
$$D_{\mathbf{u}}f(x_0, y_0) = \frac{d}{ds}[f(x_0 + su_1, y_0 + su_2)]_{s=0} \tag{2}$$

provided this derivative exists.



▲ Figure 13.6.2

Geometrically, $D_{\mathbf{u}}f(x_0, y_0)$ can be interpreted as the ***slope of the surface $z = f(x, y)$ in the direction of*** $\mathbf{u}$ at the point $(x_0, y_0, f(x_0, y_0))$ (Figure 13.6.2). Usually the value of $D_{\mathbf{u}}f(x_0, y_0)$ will depend on both the point (x_0, y_0) and the direction $\mathbf{u}$. Thus, at a fixed point the slope of the surface may vary with the direction (Figure 13.6.3). Analytically, the directional derivative represents the ***instantaneous rate of change of f(x, y) with respect to distance in the direction of*** $\mathbf{u}$ at the point (x_0, y_0).



▲ Figure 13.6.3

▶ **Example 1** Let $f(x, y) = xy$. Find and interpret $D_{\mathbf{u}}f(1, 2)$ for the unit vector

$$\mathbf{u} = \frac{\sqrt{3}}{2}\mathbf{i} + \frac{1}{2}\mathbf{j}$$

Solution. It follows from Equation (2) that

$$D_{\mathbf{u}}f(1, 2) = \frac{d}{ds}\left[f\left(1 + \frac{\sqrt{3}s}{2}, 2 + \frac{s}{2}\right)\right]_{s=0}$$

Since

$$f\left(1 + \frac{\sqrt{3}s}{2}, 2 + \frac{s}{2}\right) = \left(1 + \frac{\sqrt{3}s}{2}\right)\left(2 + \frac{s}{2}\right) = \frac{\sqrt{3}}{4}s^2 + \left(\frac{1}{2} + \sqrt{3}\right)s + 2$$

we have

$$D_{\mathbf{u}}f(1, 2) = \frac{d}{ds}\left[\frac{\sqrt{3}}{4}s^2 + \left(\frac{1}{2} + \sqrt{3}\right)s + 2\right]_{s=0}$$

$$= \left[\frac{\sqrt{3}}{2}s + \frac{1}{2} + \sqrt{3}\right]_{s=0} = \frac{1}{2} + \sqrt{3}$$

Since $\frac{1}{2} + \sqrt{3} \approx 2.23$, we conclude that if we move a small distance from the point $(1, 2)$ in the direction of $\mathbf{u}$, the function $f(x, y) = xy$ will increase by about 2.23 times the distance moved. ◀

The definition of a directional derivative for a function $f(x, y, z)$ of three variables is similar to Definition 13.6.1.

Second Method:

For a function that is differentiable at a point, directional derivatives exist in every direction from the point and can be computed directly in terms of the first-order partial derivatives of the function.

13.6.3 THEOREM

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

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

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

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

We can use Theorem 13.6.3 to confirm the result of Example 1. For $f(x, y) = xy$ we have $f_x(1, 2) = 2$ and $f_y(1, 2) = 1$ (verify). With

$$\mathbf{u} = \frac{\sqrt{3}}{2}\mathbf{i} + \frac{1}{2}\mathbf{j}$$

Equation (4) becomes

$$D_{\mathbf{u}}f(1, 2) = 2\left(\frac{\sqrt{3}}{2}\right) + \frac{1}{2} = \sqrt{3} + \frac{1}{2}$$

which agrees with our solution in Example 1.

Recall from Formula (13) of Section 11.2 that a unit vector $\mathbf{u}$ in the xy-plane can be expressed as

$$\mathbf{u} = \cos\phi\,\mathbf{i} + \sin\phi\,\mathbf{j} \tag{6}$$

where ϕ is the angle from the positive x-axis to $\mathbf{u}$. Thus, Formula (4) can also be expressed as

$$D_{\mathbf{u}}f(x_0, y_0) = f_x(x_0, y_0)\cos\phi + f_y(x_0, y_0)\sin\phi \tag{7}$$

▶ **Example 2** Find the directional derivative of $f(x, y) = e^{xy}$ at $(-2, 0)$ in the direction of the unit vector that makes an angle of $\pi/3$ with the positive x-axis.

Solution. The partial derivatives of f are

$$f_x(x, y) = ye^{xy}, \quad f_y(x, y) = xe^{xy}$$
$$f_x(-2, 0) = 0, \quad f_y(-2, 0) = -2$$

The unit vector $\mathbf{u}$ that makes an angle of $\pi/3$ with the positive x-axis is

$$\mathbf{u} = \cos(\pi/3)\mathbf{i} + \sin(\pi/3)\mathbf{j} = \frac{1}{2}\mathbf{i} + \frac{\sqrt{3}}{2}\mathbf{j}$$

Thus, from (7)

$$\begin{aligned} D_{\mathbf{u}}f(-2, 0) &= f_x(-2, 0)\cos(\pi/3) + f_y(-2, 0)\sin(\pi/3) \\ &= 0(1/2) + (-2)(\sqrt{3}/2) = -\sqrt{3} \end{aligned}$$ ◀

▶ Example 3 Find the directional derivative of $f(x, y, z) = x^2y - yz^3 + z$ at the point $(1, -2, 0)$ in the direction of the vector $\mathbf{a} = 2\mathbf{i} + \mathbf{j} - 2\mathbf{k}$.

Solution. The partial derivatives of f are

$$f_x(x, y, z) = 2xy, \quad f_y(x, y, z) = x^2 - z^3, \quad f_z(x, y, z) = -3yz^2 + 1$$
$$f_x(1, -2, 0) = -4, \quad f_y(1, -2, 0) = 1, \quad f_z(1, -2, 0) = 1$$

Since $\mathbf{a}$ is not a unit vector, we normalize it, getting

$$\mathbf{u} = \frac{\mathbf{a}}{\|\mathbf{a}\|} = \frac{1}{\sqrt{9}}(2\mathbf{i} + \mathbf{j} - 2\mathbf{k}) = \frac{2}{3}\mathbf{i} + \frac{1}{3}\mathbf{j} - \frac{2}{3}\mathbf{k}$$

Formula (5) then yields

$$D_{\mathbf{u}}f(1, -2, 0) = (-4)\left(\frac{2}{3}\right) + \frac{1}{3} - \frac{2}{3} = -3 \blacktriangleleft$$

THE GRADIENT

Formula (4) can be expressed in the form of a dot product as

$$D_{\mathbf{u}}f(x_0, y_0) = (f_x(x_0, y_0)\mathbf{i} + f_y(x_0, y_0)\mathbf{j}) \cdot (u_1\mathbf{i} + u_2\mathbf{j})$$
$$= (f_x(x_0, y_0)\mathbf{i} + f_y(x_0, y_0)\mathbf{j}) \cdot \mathbf{u}$$

Similarly, Formula (5) can be expressed as

$$D_{\mathbf{u}}f(x_0, y_0, z_0) = (f_x(x_0, y_0, z_0)\mathbf{i} + f_y(x_0, y_0, z_0)\mathbf{j} + f_z(x_0, y_0, z_0)\mathbf{k}) \cdot \mathbf{u}$$

In both cases the directional derivative is obtained by dotting the direction vector $\mathbf{u}$ with a new vector constructed from the first-order partial derivatives of f.

Remember that ∇f is not a product of ∇ and f. Think of ∇ as an "operator" that acts on a function f to produce the gradient ∇f.

13.6.4 DEFINITION

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

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

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

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

The symbol ∇ (read "del") is an inverted delta. (It is sometimes called a "nabla" because of its similarity in form to an ancient Hebrew ten-stringed harp of that name.)

Formulas (4) and (5) can now be written as

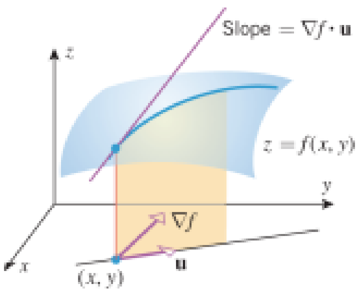
$$D_{\mathbf{u}}f(x_0, y_0) = \nabla f(x_0, y_0) \cdot \mathbf{u} \tag{10}$$

and

$$D_{\mathbf{u}}f(x_0, y_0, z_0) = \nabla f(x_0, y_0, z_0) \cdot \mathbf{u} \tag{11}$$

respectively. For example, using Formula (11) our solution to Example 3 would take the form

$$D_{\mathbf{u}}f(1, -2, 0) = \nabla f(1, -2, 0) \cdot \mathbf{u} = (-4\mathbf{i} + \mathbf{j} + \mathbf{k}) \cdot \left(\tfrac{2}{3}\mathbf{i} + \tfrac{1}{3}\mathbf{j} - \tfrac{2}{3}\mathbf{k}\right)$$
$$= (-4)\left(\tfrac{2}{3}\right) + \tfrac{1}{3} - \tfrac{2}{3} = -3$$



▲ Figure 13.6.4

Formula (10) can be interpreted to mean that the slope of the surface $z = f(x, y)$ at the point (x_0, y_0) in the direction of $\mathbf{u}$ is the dot product of the gradient with $\mathbf{u}$ (Figure 13.6.4).

PROPERTIES OF THE GRADIENT

At (x, y), the surface $z = f(x, y)$ has its maximum slope in the direction of the gradient, and the maximum slope is $\|\nabla f(x, y)\|$.

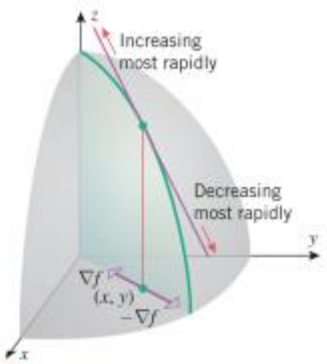
At (x, y), the surface $z = f(x, y)$ has its minimum slope in the direction that is opposite to the gradient, and the minimum slope is $-\|\nabla f(x, y)\|$.

13.6.5 THEOREM *Let f be a function of either two variables or three variables, and let P denote the point $P(x_0, y_0)$ or $P(x_0, y_0, z_0)$, respectively. Assume that f is differentiable at P.*

(a) *If $\nabla f = \mathbf{0}$ at P, then all directional derivatives of f at P are zero.*

(b) *If $\nabla f \neq \mathbf{0}$ at P, then among all possible directional derivatives of f at P, the derivative in the direction of ∇f at P has the largest value. The value of this largest directional derivative is $\|\nabla f\|$ at P.*

(c) *If $\nabla f \neq \mathbf{0}$ at P, then among all possible directional derivatives of f at P, the derivative in the direction opposite to that of ∇f at P has the smallest value. The value of this smallest directional derivative is $-\|\nabla f\|$ at P.*



▲ Figure 13.6.5

▶ Example 4 Let $f(x, y) = x^2 e^y$. Find the maximum value of a directional derivative at $(-2, 0)$, and find the unit vector in the direction in which the maximum value occurs.

Solution. Since

$$\nabla f(x, y) = f_x(x, y)\mathbf{i} + f_y(x, y)\mathbf{j} = 2xe^y\mathbf{i} + x^2e^y\mathbf{j}$$

the gradient of f at $(-2, 0)$ is

$$\nabla f(-2, 0) = -4\mathbf{i} + 4\mathbf{j}$$

By Theorem 13.6.5, the maximum value of the directional derivative is

$$\|\nabla f(-2, 0)\| = \sqrt{(-4)^2 + 4^2} = \sqrt{32} = 4\sqrt{2}$$

This maximum occurs in the direction of $\nabla f(-2, 0)$. The unit vector in this direction is

$$\mathbf{u} = \frac{\nabla f(-2, 0)}{\|\nabla f(-2, 0)\|} = \frac{1}{4\sqrt{2}}(-4\mathbf{i} + 4\mathbf{j}) = -\frac{1}{\sqrt{2}}\mathbf{i} + \frac{1}{\sqrt{2}}\mathbf{j}$$ ◀