

Directional Derivatives and Gradient Vectors

Directional Derivatives in the Plane

DEFINITION The derivative of f at $P_0(x_0, y_0)$ in the direction of the unit vector $\mathbf{u} = u_1\mathbf{i} + u_2\mathbf{j}$ is the number

$$\left(\frac{df}{ds}\right)_{\mathbf{u}, P_0} = \lim_{s \rightarrow 0} \frac{f(x_0 + su_1, y_0 + su_2) - f(x_0, y_0)}{s}, \quad (1)$$

provided the limit exists.

The **directional derivative** defined by Equation (1) is also denoted by

$$(D_{\mathbf{u}}f)_{P_0}. \quad \text{"The derivative of } f \text{ at } P_0 \text{ in the direction of } \mathbf{u}"$$

EXAMPLE 1 Using the definition, find the derivative of

$$f(x, y) = x^2 + xy$$

at $P_0(1, 2)$ in the direction of the unit vector $\mathbf{u} = (1/\sqrt{2})\mathbf{i} + (1/\sqrt{2})\mathbf{j}$.

Solution Applying the definition in Equation (1), we obtain

$$\begin{aligned} \left(\frac{df}{ds}\right)_{\mathbf{u}, P_0} &= \lim_{s \rightarrow 0} \frac{f(x_0 + su_1, y_0 + su_2) - f(x_0, y_0)}{s} && \text{Eq. (1)} \\ &= \lim_{s \rightarrow 0} \frac{f\left(1 + s \cdot \frac{1}{\sqrt{2}}, 2 + s \cdot \frac{1}{\sqrt{2}}\right) - f(1, 2)}{s} \\ &= \lim_{s \rightarrow 0} \frac{\left(1 + \frac{s}{\sqrt{2}}\right)^2 + \left(1 + \frac{s}{\sqrt{2}}\right)\left(2 + \frac{s}{\sqrt{2}}\right) - (1^2 + 1 \cdot 2)}{s} \\ &= \lim_{s \rightarrow 0} \frac{\left(1 + \frac{2s}{\sqrt{2}} + \frac{s^2}{2}\right) + \left(2 + \frac{3s}{\sqrt{2}} + \frac{s^2}{2}\right) - 3}{s} \\ &= \lim_{s \rightarrow 0} \frac{\frac{5s}{\sqrt{2}} + s^2}{s} = \lim_{s \rightarrow 0} \left(\frac{5}{\sqrt{2}} + s\right) = \frac{5}{\sqrt{2}}. \end{aligned}$$

The rate of change of $f(x, y) = x^2 + xy$ at $P_0(1, 2)$ in the direction \mathbf{u} is $5/\sqrt{2}$. ■

Calculation and Gradients

DEFINITION The gradient vector (gradient) of $f(x, y)$ at a point $P_0(x_0, y_0)$ is the vector

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

obtained by evaluating the partial derivatives of f at P_0 .

- If $w = f(x, y, z)$, then

$$\vec{\nabla} f = \frac{\partial f}{\partial x} \vec{i} + \frac{\partial f}{\partial y} \vec{j} + \frac{\partial f}{\partial z} \vec{k}$$

Example: Let $f(x, y) = x^2y + y^3 - x + 1$.
 $\vec{\nabla} f = ?$ and $\vec{\nabla} f |_{(1,1)} = ?$

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

$$\vec{\nabla} f = (2xy - 1) \vec{i} + (x^2 + 3y^2) \vec{j}$$

$$\vec{\nabla} f |_{(1,1)} = (2-1) \vec{i} + (1+3) \vec{j} = \vec{i} + 4 \vec{j}$$

THEOREM 9—The Directional Derivative Is a Dot Product If $f(x, y)$ is differentiable in an open region containing $P_0(x_0, y_0)$, then

$$\left(\frac{df}{ds} \right)_{\mathbf{u}, P_0} = (\nabla f)_{P_0} \cdot \mathbf{u}, \quad (4)$$

the dot product of the gradient ∇f at P_0 and \mathbf{u} . In brief, $D_{\mathbf{u}}f = \nabla f \cdot \mathbf{u}$.

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

Solution Recall that the direction of a vector \mathbf{v} is the unit vector obtained by dividing \mathbf{v} by its length:

$$\mathbf{u} = \frac{\mathbf{v}}{|\mathbf{v}|} = \frac{\mathbf{v}}{5} = \frac{3}{5}\mathbf{i} - \frac{4}{5}\mathbf{j}.$$

The partial derivatives of f are everywhere continuous and at $(2, 0)$ are given by

$$\begin{aligned} f_x(2, 0) &= (e^y - y \sin(xy))_{(2,0)} = e^0 - 0 = 1 \\ f_y(2, 0) &= (xe^y - x \sin(xy))_{(2,0)} = 2e^0 - 2 \cdot 0 = 2. \end{aligned}$$

The gradient of f at $(2, 0)$ is

$$\nabla f|_{(2,0)} = f_x(2, 0)\mathbf{i} + f_y(2, 0)\mathbf{j} = \mathbf{i} + 2\mathbf{j}$$

(Figure 14.29). The derivative of f at $(2, 0)$ in the direction of \mathbf{v} is therefore

$$(D_{\mathbf{u}}f)_{(2,0)} = \nabla f|_{(2,0)} \cdot \mathbf{u} \quad \text{Eq. (4) with the } (D_{\mathbf{u}}f)_{P_0} \text{ notation}$$

$$= (\mathbf{i} + 2\mathbf{j}) \cdot \left(\frac{3}{5}\mathbf{i} - \frac{4}{5}\mathbf{j} \right) = \frac{3}{5} - \frac{8}{5} = -1. \quad \blacksquare$$

Properties of the Directional Derivative $D_{\mathbf{u}}f = \nabla f \cdot \mathbf{u} = |\nabla f| \cos \theta$

1. The function f increases most rapidly when $\cos \theta = 1$ or when $\theta = 0$ and \mathbf{u} is the direction of ∇f . That is, at each point P in its domain, f increases most rapidly in the direction of the gradient vector ∇f at P . The derivative in this direction is

$$D_{\mathbf{u}}f = |\nabla f| \cos(0) = |\nabla f|.$$

2. Similarly, f decreases most rapidly in the direction of $-\nabla f$. The derivative in this direction is $D_{\mathbf{u}}f = |\nabla f| \cos(\pi) = -|\nabla f|$.
3. Any direction \mathbf{u} orthogonal to a gradient $\nabla f \neq 0$ is a direction of zero change in f because θ then equals $\pi/2$ and

$$D_{\mathbf{u}}f = |\nabla f| \cos(\pi/2) = |\nabla f| \cdot 0 = 0.$$

As we discuss later, these properties hold in three dimensions as well as two.

EXAMPLE 3 Find the directions in which $f(x, y) = (x^2/2) + (y^2/2)$

- increases most rapidly at the point $(1, 1)$, and
- decreases most rapidly at $(1, 1)$.
- What are the directions of zero change in f at $(1, 1)$?

Solution

- (a) The function increases most rapidly in the direction of ∇f at $(1, 1)$. The gradient there is

$$(\nabla f)_{(1,1)} = (x\mathbf{i} + y\mathbf{j})_{(1,1)} = \mathbf{i} + \mathbf{j}.$$

Its direction is

$$\mathbf{u} = \frac{\mathbf{i} + \mathbf{j}}{|\mathbf{i} + \mathbf{j}|} = \frac{\mathbf{i} + \mathbf{j}}{\sqrt{(1)^2 + (1)^2}} = \frac{1}{\sqrt{2}}\mathbf{i} + \frac{1}{\sqrt{2}}\mathbf{j}.$$

- (b) The function decreases most rapidly in the direction of $-\nabla f$ at $(1, 1)$, which is

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

- (c) The directions of zero change at $(1, 1)$ are the directions orthogonal to ∇f :

$$\mathbf{n} = -\frac{1}{\sqrt{2}}\mathbf{i} + \frac{1}{\sqrt{2}}\mathbf{j} \quad \text{and} \quad -\mathbf{n} = \frac{1}{\sqrt{2}}\mathbf{i} - \frac{1}{\sqrt{2}}\mathbf{j}.$$

Functions of Three Variables

EXAMPLE 6

- (a) Find the derivative of $f(x, y, z) = x^3 - xy^2 - z$ at $P_0(1, 1, 0)$ in the direction of $\mathbf{v} = 2\mathbf{i} - 3\mathbf{j} + 6\mathbf{k}$.
- (b) In what directions does f change most rapidly at P_0 , and what are the rates of change in these directions?

Solution

- (a) The direction of \mathbf{v} is obtained by dividing \mathbf{v} by its length:

$$|\mathbf{v}| = \sqrt{(2)^2 + (-3)^2 + (6)^2} = \sqrt{49} = 7$$

$$\mathbf{u} = \frac{\mathbf{v}}{|\mathbf{v}|} = \frac{2}{7}\mathbf{i} - \frac{3}{7}\mathbf{j} + \frac{6}{7}\mathbf{k}.$$

The partial derivatives of f at P_0 are

$$f_x = (3x^2 - y^2)|_{(1,1,0)} = 2, \quad f_y = -2xy|_{(1,1,0)} = -2, \quad f_z = -1|_{(1,1,0)} = -1.$$

The gradient of f at P_0 is

$$\nabla f|_{(1,1,0)} = 2\mathbf{i} - 2\mathbf{j} - \mathbf{k}.$$

The derivative of f at P_0 in the direction of \mathbf{v} is therefore

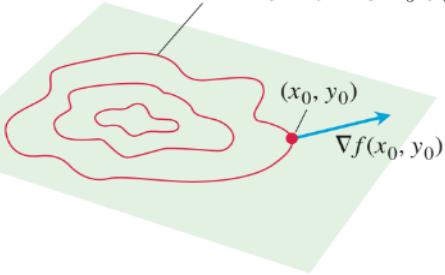
$$\begin{aligned}(D_{\mathbf{u}}f)_{(1,1,0)} &= \nabla f|_{(1,1,0)} \cdot \mathbf{u} = (2\mathbf{i} - 2\mathbf{j} - \mathbf{k}) \cdot \left(\frac{2}{7}\mathbf{i} - \frac{3}{7}\mathbf{j} + \frac{6}{7}\mathbf{k}\right) \\ &= \frac{4}{7} + \frac{6}{7} - \frac{6}{7} = \frac{4}{7}.\end{aligned}$$

- (b) The function increases most rapidly in the direction of $\nabla f = 2\mathbf{i} - 2\mathbf{j} - \mathbf{k}$ and decreases most rapidly in the direction of $-\nabla f$. The rates of change in the directions are, respectively,

$$|\nabla f| = \sqrt{(2)^2 + (-2)^2 + (-1)^2} = \sqrt{9} = 3 \quad \text{and} \quad -|\nabla f| = -3. \quad \blacksquare$$

Gradients and Tangents to Level Curves

The level curve $f(x, y) = f(x_0, y_0)$



At every point (x_0, y_0) in the domain of a differentiable function $f(x, y)$, the gradient of f is normal to the level curve through (x_0, y_0) (Figure 14.31).

Tangent Line to a Level Curve

$$f_x(x_0, y_0)(x - x_0) + f_y(x_0, y_0)(y - y_0) = 0 \quad (6)$$

EXAMPLE 4 Find an equation for the tangent to the ellipse

$$\frac{x^2}{4} + y^2 = 2$$

(Figure 14.32) at the point $(-2, 1)$.

Solution The ellipse is a level curve of the function

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

The gradient of f at $(-2, 1)$ is

$$\nabla f|_{(-2,1)} = \left(\frac{x}{2}\mathbf{i} + 2y\mathbf{j} \right)_{(-2,1)} = -\mathbf{i} + 2\mathbf{j}.$$

The tangent to the ellipse at $(-2, 1)$ is the line

$$(-1)(x + 2) + (2)(y - 1) = 0 \quad \text{Eq. (6)}$$
$$x - 2y = -4. \quad \blacksquare$$

Algebra Rules for Gradients

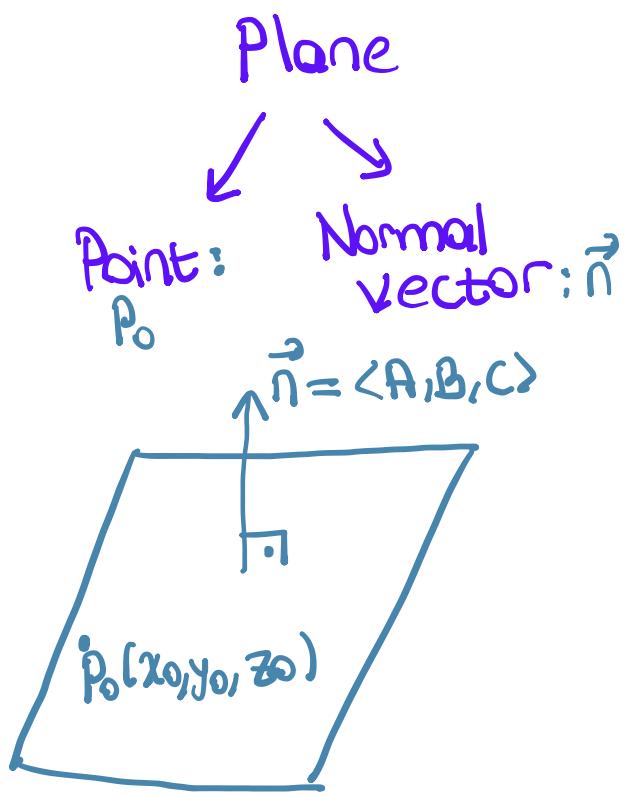
- | | |
|-----------------------------------|---|
| 1. Sum Rule: | $\nabla(f + g) = \nabla f + \nabla g$ |
| 2. Difference Rule: | $\nabla(f - g) = \nabla f - \nabla g$ |
| 3. Constant Multiple Rule: | $\nabla(kf) = k\nabla f$ (any number k) |
| 4. Product Rule: | $\nabla(fg) = f\nabla g + g\nabla f$ Scalar multipliers on left of gradients |
| 5. Quotient Rule: | $\nabla\left(\frac{f}{g}\right) = \frac{g\nabla f - f\nabla g}{g^2}$ |

EXAMPLE 5 We illustrate two of the rules with

$$f(x, y) = x - y \quad g(x, y) = 3y$$
$$\nabla f = \mathbf{i} - \mathbf{j} \quad \nabla g = 3\mathbf{j}.$$

We have

1. $\nabla(f - g) = \nabla(x - 4y) = \mathbf{i} - 4\mathbf{j} = \nabla f - \nabla g \quad \text{Rule 2}$
2.
$$\begin{aligned} \nabla(fg) &= \nabla(3xy - 3y^2) = 3y\mathbf{i} + (3x - 6y)\mathbf{j} \\ &= 3y(\mathbf{i} - \mathbf{j}) + 3y\mathbf{j} + (3x - 6y)\mathbf{j} \quad g\nabla f \text{ plus terms...} \\ &= 3y(\mathbf{i} - \mathbf{j}) + (3x - 3y)\mathbf{j} \quad \text{simplified.} \\ &= 3y(\mathbf{i} - \mathbf{j}) + (x - y)3\mathbf{j} = g\nabla f + f\nabla g \quad \text{Rule 4} \end{aligned} \quad \blacksquare$$



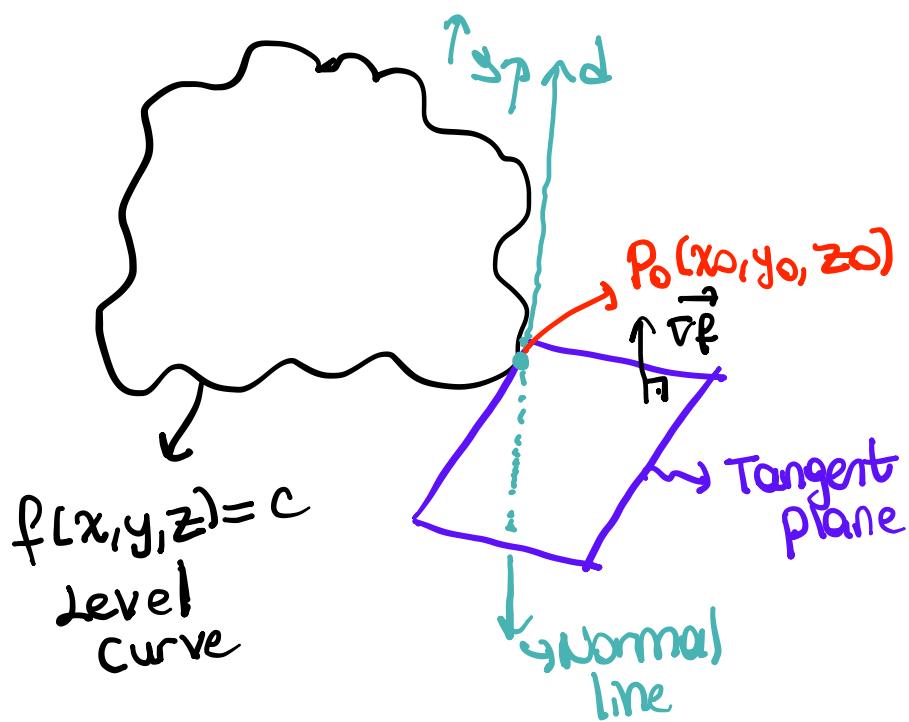
Equation of a plane:

$$A(x-x_0) + B(y-y_0) + C(z-z_0) = 0 \Rightarrow Ax + By + Cz = Ax_0 + By_0 + Cz_0$$

$$Ax + By + Cz = D \Rightarrow$$

If we say $Ax_0 + By_0 + Cz_0 = D$

$$Ax + By + Cz = D$$



Line

Point: P_0

Direction vector: \vec{v}

$\vec{v} = (v_1, v_2, v_3)$

$P_0(x_0, y_0, z_0)$

- parametric equation of a line:

$$\begin{aligned} x &= x_0 + v_1 \cdot t \\ y &= y_0 + v_2 \cdot t \\ z &= z_0 + v_3 \cdot t \end{aligned}$$

- $\vec{\nabla}f$ is perpendicular to the level curve $f(x, y, z) = c$ at the point P_0

- $\vec{\nabla}f \perp$ Tangent plane
- $\vec{\nabla}f \parallel$ Normal line
- $\vec{\nabla}f$ is normal vector of tangent plane
- $\vec{\nabla}f$ is direction vector of normal line

* Tangent Plane : $\vec{f} \Big|_{P_0} = f_x \Big|_{P_0} \vec{i} + f_y \Big|_{P_0} \vec{j} + f_z \Big|_{P_0} \vec{k}$

$P_0 = (x_0, y_0, z_0)$ and $\vec{\nabla} f \Big|_{P_0} = (A, B, C) \Rightarrow$

• Equation of the tangent plane :

$$A(x - x_0) + B(y - y_0) + C(z - z_0) = 0$$

$f_x(P_0)$ $f_y(P_0)$ $f_z(P_0)$

* Normal line : $P_0 = (x_0, y_0, z_0)$ and

$$\vec{\nabla} f = (A, B, C) \Rightarrow$$

$f_x(P_0)$ $f_y(P_0)$ $f_z(P_0)$

• Equation of the normal line :

$$\begin{aligned} x &= x_0 + f_x t \\ y &= y_0 + f_y t \\ z &= z_0 + f_z t \end{aligned}$$

$f_x(P_0)$ $f_y(P_0)$ $f_z(P_0)$

• Example : Find the tangent plane and the normal line of the curve $z = g - x^2 - y^2$ at the point $P(1, 2, 4)$.

$$f(x, y, z) = z + x^2 + y^2 - g = 0 \Rightarrow$$

$$\vec{\nabla} f = f_x \vec{i} + f_y \vec{j} + f_z \vec{k} = (2x) \vec{i} + (2y) \vec{j} + \vec{k} \Rightarrow$$

$$\vec{\nabla} f \Big|_P = 2 \vec{i} + 4 \vec{j} + \vec{k} = (2, 4, 1)$$

$$\begin{aligned} \text{Tangent plane} : 2(x-1) + 4(y-2) + 1(z-4) &= 0 \Rightarrow \\ 2x + 4y + z &= 14 \end{aligned}$$

$$\begin{aligned} \text{Normal line} : x &= 1 + 2t, y = 2 + 4t, z = 4 + t \end{aligned}$$

for
 $f(x, y, z)$

Tangent Planes and Differentials

Tangent Planes and Normal Lines

DEFINITIONS The **tangent plane** at the point $P_0(x_0, y_0, z_0)$ on the level surface $f(x, y, z) = c$ of a differentiable function f is the plane through P_0 normal to $\nabla f|_{P_0}$.

The **normal line** of the surface at P_0 is the line through P_0 parallel to $\nabla f|_{P_0}$.

Tangent Plane to $f(x, y, z) = c$ at $P_0(x_0, y_0, z_0)$

$$f_x(P_0)(x - x_0) + f_y(P_0)(y - y_0) + f_z(P_0)(z - z_0) = 0 \quad (1)$$

Normal Line to $f(x, y, z) = c$ at $P_0(x_0, y_0, z_0)$

$$x = x_0 + f_x(P_0)t, \quad y = y_0 + f_y(P_0)t, \quad z = z_0 + f_z(P_0)t \quad (2)$$

EXAMPLE 1 Find the tangent plane and normal line of the level surface

$$f(x, y, z) = x^2 + y^2 + z - 9 = 0 \quad \text{A circular paraboloid}$$

at the point $P_0(1, 2, 4)$.

Solution The surface is shown in Figure 14.34.

The tangent plane is the plane through P_0 perpendicular to the gradient of f at P_0 . The gradient is

$$\nabla f|_{P_0} = (2x\mathbf{i} + 2y\mathbf{j} + \mathbf{k})_{(1,2,4)} = 2\mathbf{i} + 4\mathbf{j} + \mathbf{k}.$$

The tangent plane is therefore the plane

$$2(x - 1) + 4(y - 2) + (z - 4) = 0, \quad \text{or} \quad 2x + 4y + z = 14.$$

The line normal to the surface at P_0 is

$$x = 1 + 2t, \quad y = 2 + 4t, \quad z = 4 + t. \quad \blacksquare$$

Plane Tangent to a Surface $z = f(x, y)$ at $(x_0, y_0, f(x_0, y_0))$

The plane tangent to the surface $z = f(x, y)$ of a differentiable function f at the point $P_0(x_0, y_0, z_0) = (x_0, y_0, f(x_0, y_0))$ is

$$f_x(x_0, y_0)(x - x_0) + f_y(x_0, y_0)(y - y_0) - (z - z_0) = 0. \quad (3)$$

EXAMPLE 2 Find the plane tangent to the surface $z = x \cos y - ye^x$ at $(0, 0, 0)$.

Solution We calculate the partial derivatives of $f(x, y) = x \cos y - ye^x$ and use Equation (3):

$$f_x(0, 0) = (\cos y - ye^x)_{(0,0)} = 1 - 0 \cdot 1 = 1$$

$$f_y(0, 0) = (-x \sin y - e^x)_{(0,0)} = 0 - 1 = -1.$$

The tangent plane is therefore

$$1 \cdot (x - 0) - 1 \cdot (y - 0) - (z - 0) = 0, \quad \text{Eq. (3)}$$

or

$$x - y - z = 0. \quad \blacksquare$$

EXAMPLE 3 The surfaces

$$f(x, y, z) = x^2 + y^2 - 2 = 0 \quad \text{A cylinder}$$

and

$$g(x, y, z) = x + z - 4 = 0 \quad \text{A plane}$$

meet in an ellipse E (Figure 14.35). Find parametric equations for the line tangent to E at the point $P_0(1, 1, 3)$.

Solution The tangent line is orthogonal to both ∇f and ∇g at P_0 , and therefore parallel to $\mathbf{v} = \nabla f \times \nabla g$. The components of \mathbf{v} and the coordinates of P_0 give us equations for the line. We have

$$\nabla f|_{(1,1,3)} = (2x\mathbf{i} + 2y\mathbf{j})_{(1,1,3)} = 2\mathbf{i} + 2\mathbf{j}$$

$$\nabla g|_{(1,1,3)} = (\mathbf{i} + \mathbf{k})_{(1,1,3)} = \mathbf{i} + \mathbf{k}$$

$$\mathbf{v} = (2\mathbf{i} + 2\mathbf{j}) \times (\mathbf{i} + \mathbf{k}) = \begin{vmatrix} \mathbf{i} & \mathbf{j} & \mathbf{k} \\ 2 & 2 & 0 \\ 1 & 0 & 1 \end{vmatrix} = 2\mathbf{i} - 2\mathbf{j} - 2\mathbf{k}.$$

The tangent line to the ellipse of intersection is

$$x = 1 + 2t, \quad y = 1 - 2t, \quad z = 3 - 2t. \quad \blacksquare$$

DEFINITIONS The **linearization** of a function $f(x, y)$ at a point (x_0, y_0) where f is differentiable is the function

$$L(x, y) = f(x_0, y_0) + f_x(x_0, y_0)(x - x_0) + f_y(x_0, y_0)(y - y_0).$$

The approximation

$$f(x, y) \approx L(x, y)$$

is the **standard linear approximation** of f at (x_0, y_0) .

From Equation (3), we find that the plane $z = L(x, y)$ is tangent to the surface $z = f(x, y)$ at the point (x_0, y_0) . Thus, the linearization of a function of two variables is a *tangent-plane* approximation in the same way that the linearization of a function of a single variable is a *tangent-line* approximation. (See Exercise 55.)

EXAMPLE 5 Find the linearization of

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

at the point $(3, 2)$.

Solution We first evaluate f , f_x , and f_y at the point $(x_0, y_0) = (3, 2)$:

$$f(3, 2) = \left(x^2 - xy + \frac{1}{2}y^2 + 3 \right)_{(3,2)} = 8$$

$$f_x(3, 2) = \frac{\partial}{\partial x} \left(x^2 - xy + \frac{1}{2}y^2 + 3 \right)_{(3,2)} = (2x - y)_{(3,2)} = 4$$

$$f_y(3, 2) = \frac{\partial}{\partial y} \left(x^2 - xy + \frac{1}{2}y^2 + 3 \right)_{(3,2)} = (-x + y)_{(3,2)} = -1,$$

giving

$$\begin{aligned} L(x, y) &= f(x_0, y_0) + f_x(x_0, y_0)(x - x_0) + f_y(x_0, y_0)(y - y_0) \\ &= 8 + (4)(x - 3) + (-1)(y - 2) = 4x - y - 2. \end{aligned}$$

The linearization of f at $(3, 2)$ is $L(x, y) = 4x - y - 2$ (see Figure 14.38). ■

Differentials

The **differentials** dx and dy are independent variables, so they can be assigned any values. Often we take $dx = \Delta x = x - x_0$, and $dy = \Delta y = y - y_0$. We then have the following definition of the differential or *total* differential of f .

DEFINITION If we move from (x_0, y_0) to a point $(x_0 + dx, y_0 + dy)$ nearby, the resulting change

$$df = f_x(x_0, y_0) dx + f_y(x_0, y_0) dy$$

in the linearization of f is called the **total differential of f** .

EXAMPLE 6 Suppose that a cylindrical can is designed to have a radius of 1 in. and a height of 5 in., but that the radius and height are off by the amounts $dr = +0.03$ and $dh = -0.1$. Estimate the resulting absolute change in the volume of the can.

Solution To estimate the absolute change in $V = \pi r^2 h$, we use

$$\Delta V \approx dV = V_r(r_0, h_0) dr + V_h(r_0, h_0) dh.$$

With $V_r = 2\pi rh$ and $V_h = \pi r^2$, we get

$$\begin{aligned} dV &= 2\pi r_0 h_0 dr + \pi r_0^2 dh = 2\pi(1)(5)(0.03) + \pi(1)^2(-0.1) \\ &= 0.3\pi - 0.1\pi = 0.2\pi \approx 0.63 \text{ in}^3 \end{aligned}$$

■

FUNCTIONS OF THREE OR MORE VARIABLES

Linear approximations, differentiability, and differentials can be defined in a similar manner for functions of more than two variables. A differentiable function is defined by an expression similar to the one in Definition 7. For such functions the **linear approximation** is

$$f(x, y, z) \approx f(a, b, c) + f_x(a, b, c)(x - a) + f_y(a, b, c)(y - b) + f_z(a, b, c)(z - c)$$

and the linearization $L(x, y, z)$ is the right side of this expression.

If $w = f(x, y, z)$, then the **increment** of w is

$$\Delta w = f(x + \Delta x, y + \Delta y, z + \Delta z) - f(x, y, z)$$

The **differential** dw is defined in terms of the differentials dx , dy , and dz of the independent variables by

$$dw = \frac{\partial w}{\partial x} dx + \frac{\partial w}{\partial y} dy + \frac{\partial w}{\partial z} dz$$

EXAMPLE 10 Finding a Linear Approximation in 3-Space

Find the linearization $L(x, y, z)$ of

$$f(x, y, z) = x^2 - xy + 3 \sin z$$

at the point $(x_0, y_0, z_0) = (2, 1, 0)$.

2) What is the point of intersection of the line passing through the points A(-1,2,1), B(2,3,-1) and the plane $x - 3y - 2z - 3 = 0$?

- A) (1,4,-7) B) (-11,-2,-4) C) (5,4,-3) D) (0,1,-3) E) (8,5,-5)

13) If the tangent plane equation of the $ae^{xz} + x^2y + yz = 1$ surface at the point $P(0, b, 1)$ is $2x + y + cz = d$, then what is $a + d$?

- A) -3 B) -2 C) -1 D) 0 E) 1

7) Which of the following is a parametric equation of the line parallel to the normal line of the surface $x^2 + 2y^2 + z^2 = 4$ at the point $(1,1,1)$ and passing through the point $(1,2,3)$?

- A) $x = 2+t \quad y = 2+2t \quad z = 2+3t$ B) $x = 1+2t \quad y = 2+2t \quad z = 3+2t$ C) $x = 2+t \quad y = 4+2t \quad z = 2+3t$
D) $x = 1+2t \quad y = 2+4t \quad z = 3+2t$ E) $x = 1+t \quad y = 2+t \quad z = 3+t$

8) Which of the following is the linearization $L(x,y)$ of the function $f(x,y)=e^{2x-y}+\ln(1+x^2+3y^2)$ at the point $P(0,0)$?

- A) $1+2x-y$ B) $x+y$ C) $x+1$ D) $2+x+y$ E) $1+xy$

5) What is the value of the differential df of the function $f(x,y) = \sqrt{x^2 + y^2} + \sin(xy)$ at the point $(0,1)$ with $dx = 0,3$, $dy = 0,1$?

- A) 0,5 B) 0,4 C) 0,2 D) 0,1 E) 0,3