

## **DIRECTIONAL DERIVATIVES**

## **Definition**

Suppose  $f: \mathbf{R}^n \to \mathbf{R}$ . Given  $a \in \mathbf{R}^n$  and  $\delta \in \mathbf{R}^n$ , if the limit

$$\lim_{t \to 0} \frac{f(a+t\delta) - f(a)}{t}$$

exists, then we say that f is differentiable at a in the direction x. We call the value of the limit the directional derivative of f at a, in the direction  $\delta$ .

## **Notation**

We denote the directional derivative of f at a by  $D_x f(x)$ .

