

DIRECTIONAL DERIVATIVES

Why

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Definition

Let $f: \mathbb{R}^n \to \mathbb{R}$. Let $a \in \mathbb{R}^n$ and pick $\delta \in \mathbb{R}^n$, 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 δ .

¹Future editions will include.

