

## 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  $\delta$ .

<sup>&</sup>lt;sup>1</sup>Future editions will include.

