

Directional Derivatives

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Directional Derivatives

Recall that if $z = f(x, y)$, then the partial derivatives f_x and f_y are defined as

$$f_x(x_0, y_0) = \lim_{h \rightarrow 0} \frac{f(x_0 + h, y_0) - f(x_0, y_0)}{h}$$

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$$f_y(x_0, y_0) = \lim_{h \rightarrow 0} \frac{f(x_0, y_0 + h) - f(x_0, y_0)}{h}$$

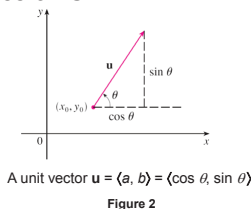
and represent the rates of change of z in the x - and y -directions, that is, in the directions of the unit vectors \mathbf{i} and \mathbf{j} .

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Directional Derivatives

Suppose that we now wish to find the rate of change of z at (x_0, y_0) in the direction of an arbitrary unit vector $\mathbf{u} = \langle a, b \rangle$. (See Figure 2.)

To do this we consider the surface S with the equation $z = f(x, y)$ (the graph of f) and we let $z_0 = f(x_0, y_0)$. Then the point $P(x_0, y_0, z_0)$ lies on S .



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Directional Derivatives

The vertical plane that passes through P in the direction of \mathbf{u} intersects S in a curve C . (See Figure 3.)

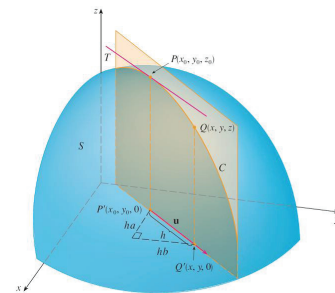


Figure 3

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Directional Derivatives

The slope of the tangent line T to C at the point P is the rate of change of z in the direction of \mathbf{u} . If $Q(x, y, z)$ is another point on C and P', Q' are the projections of P, Q onto the xy -plane, then the vector $\overrightarrow{P'Q'}$ is parallel to \mathbf{u} and so

$$\overrightarrow{P'Q'} = h\mathbf{u} = \langle ha, hb \rangle$$

for some scalar h . Therefore $x - x_0 = ha$, $y - y_0 = hb$, so $x = x_0 + ha$, $y = y_0 + hb$, and

$$\frac{\Delta z}{h} = \frac{z - z_0}{h} = \frac{f(x_0 + ha, y_0 + hb) - f(x_0, y_0)}{h}$$

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Directional Derivatives

If we take the limit as $h \rightarrow 0$, we obtain the rate of change of z (with respect to distance) in the direction of \mathbf{u} , which is called the directional derivative of f in the direction of \mathbf{u} .

2 Definition The **directional derivative** of f at (x_0, y_0) in the direction of a unit vector $\mathbf{u} = \langle a, b \rangle$ is

$$D_{\mathbf{u}}f(x_0, y_0) = \lim_{h \rightarrow 0} \frac{f(x_0 + ha, y_0 + hb) - f(x_0, y_0)}{h}$$

if this limit exists.

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Directional Derivatives

By comparing Definition 2 with Equations [1], we see that if $\mathbf{u} = \mathbf{i} = \langle 1, 0 \rangle$, then $D_{\mathbf{i}}f = f_x$ and if $\mathbf{u} = \mathbf{j} = \langle 0, 1 \rangle$, then $D_{\mathbf{j}}f = f_y$.

In other words, the partial derivatives of f with respect to x and y are just special cases of the directional derivative.

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Directional Derivatives

When we compute the directional derivative of a function defined by a formula, we generally use the following theorem.

[3] Theorem If f is a differentiable function of x and y , then f has a directional derivative in the direction of any unit vector $\mathbf{u} = \langle a, b \rangle$ and

$$D_{\mathbf{u}}f(x, y) = f_x(x, y)a + f_y(x, y)b$$

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Directional Derivatives

If the unit vector \mathbf{u} makes an angle θ with the positive x -axis (as in Figure 2), then we can write $\mathbf{u} = \langle \cos \theta, \sin \theta \rangle$ and the formula in Theorem 3 becomes

[6] $D_{\mathbf{u}}f(x, y) = f_x(x, y) \cos \theta + f_y(x, y) \sin \theta$

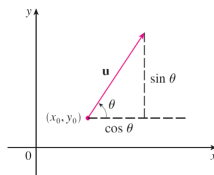


Figure 2
A unit vector $\mathbf{u} = \langle a, b \rangle = \langle \cos \theta, \sin \theta \rangle$

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The Gradient Vectors

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The Gradient Vectors

Notice from Theorem 3 that the directional derivative of a differentiable function can be written as the dot product of two vectors:

[7]
$$\begin{aligned} D_{\mathbf{u}}f(x, y) &= f_x(x, y)a + f_y(x, y)b \\ &= \langle f_x(x, y), f_y(x, y) \rangle \cdot \langle a, b \rangle \\ &= \langle f_x(x, y), f_y(x, y) \rangle \cdot \mathbf{u} \end{aligned}$$

The first vector in this dot product occurs not only in computing directional derivatives but in many other contexts as well.

So we give it a special name (the *gradient* of f) and a special notation (**grad** f or ∇f , which is read “del f ”).

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The Gradient Vectors

[8] Definition If f is a function of two variables x and y , then the **gradient** of f is the vector function ∇f defined by

$$\nabla f(x, y) = \langle f_x(x, y), f_y(x, y) \rangle = \frac{\partial f}{\partial x} \mathbf{i} + \frac{\partial f}{\partial y} \mathbf{j}$$

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Example 3

If $f(x, y) = \sin x + e^{xy}$, then

$$\nabla f(x, y) = \langle f_x, f_y \rangle$$

$$= \langle \cos x + ye^{xy}, xe^{xy} \rangle$$

and $\nabla f(0, 1) = \langle 2, 0 \rangle$

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The Gradient Vectors

With this notation for the gradient vector, we can rewrite the expression (7) for the directional derivative of a differentiable function as

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$$D_{\mathbf{u}}f(x, y) = \nabla f(x, y) \cdot \mathbf{u}$$

This expresses the directional derivative in the direction of \mathbf{u} as the scalar projection of the gradient vector onto \mathbf{u} .

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Functions of Three Variables

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Functions of Three Variables

For functions of three variables we can define directional derivatives in a similar manner.

Again $D_{\mathbf{u}}f(x, y, z)$ can be interpreted as the rate of change of the function in the direction of a unit vector \mathbf{u} .

10 Definition The **directional derivative** of f at (x_0, y_0, z_0) in the direction of a unit vector $\mathbf{u} = \langle a, b, c \rangle$ is

$$D_{\mathbf{u}}f(x_0, y_0, z_0) = \lim_{h \rightarrow 0} \frac{f(x_0 + ha, y_0 + hb, z_0 + hc) - f(x_0, y_0, z_0)}{h}$$

if this limit exists.

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Functions of Three Variables

If we use vector notation, then we can write both definitions (2 and 10) of the directional derivative in the compact form

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$$D_{\mathbf{u}}f(\mathbf{x}_0) = \lim_{h \rightarrow 0} \frac{f(\mathbf{x}_0 + h\mathbf{u}) - f(\mathbf{x}_0)}{h}$$

where $\mathbf{x}_0 = \langle x_0, y_0 \rangle$ if $n = 2$ and $\mathbf{x}_0 = \langle x_0, y_0, z_0 \rangle$ if $n = 3$.

This is reasonable because the vector equation of the line through \mathbf{x}_0 in the direction of the vector \mathbf{u} is given by $\mathbf{x} = \mathbf{x}_0 + t\mathbf{u}$ and so $f(\mathbf{x}_0 + h\mathbf{u})$ represents the value of f at a point on this line.

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Functions of Three Variables

If $f(x, y, z)$ is differentiable and $\mathbf{u} = \langle a, b, c \rangle$, then

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$$D_{\mathbf{u}}f(x, y, z) = f_x(x, y, z)a + f_y(x, y, z)b + f_z(x, y, z)c$$

For a function f of three variables, the **gradient vector**, denoted by ∇f or **grad** f , is

$$\nabla f(x, y, z) = \langle f_x(x, y, z), f_y(x, y, z), f_z(x, y, z) \rangle$$

or, for short,

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$$\nabla f = \langle f_x, f_y, f_z \rangle = \frac{\partial f}{\partial x} \mathbf{i} + \frac{\partial f}{\partial y} \mathbf{j} + \frac{\partial f}{\partial z} \mathbf{k}$$

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Functions of Three Variables

Then, just as with functions of two variables, Formula 12 for the directional derivative can be rewritten as

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$$D_{\mathbf{u}}f(x, y, z) = \nabla f(x, y, z) \cdot \mathbf{u}$$

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Example 5

If $f(x, y, z) = x \sin yz$, (a) find the gradient of f and (b) find the directional derivative of f at $(1, 3, 0)$ in the direction of $\mathbf{v} = \mathbf{i} + 2\mathbf{j} - \mathbf{k}$.

Solution:

(a) The gradient of f is

$$\begin{aligned}\nabla f(x, y, z) &= \langle f_x(x, y, z), f_y(x, y, z), f_z(x, y, z) \rangle \\ &= \langle \sin yz, xz \cos yz, xy \cos yz \rangle\end{aligned}$$

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Example 5 – Solution

cont'd

(b) At $(1, 3, 0)$ we have $\nabla f(1, 3, 0) = \langle 0, 0, 3 \rangle$.

The unit vector in the direction of $\mathbf{v} = \mathbf{i} + 2\mathbf{j} - \mathbf{k}$ is

$$\mathbf{u} = \frac{1}{\sqrt{6}}\mathbf{i} + \frac{2}{\sqrt{6}}\mathbf{j} - \frac{1}{\sqrt{6}}\mathbf{k}$$

Therefore Equation 14 gives

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

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Maximizing the Directional Derivatives

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Maximizing the Directional Derivatives

Suppose we have a function f of two or three variables and we consider all possible directional derivatives of f at a given point.

These give the rates of change of f in all possible directions.

We can then ask the questions: In which of these directions does f change fastest and what is the maximum rate of change? The answers are provided by the following theorem.

15 Theorem Suppose f is a differentiable function of two or three variables. The maximum value of the directional derivative $D_{\mathbf{u}}f(\mathbf{x})$ is $|\nabla f(\mathbf{x})|$ and it occurs when \mathbf{u} has the same direction as the gradient vector $\nabla f(\mathbf{x})$.

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Example 6

(a) If $f(x, y) = xe^{xy}$, find the rate of change of f at the point $P(2, 0)$ in the direction from P to $Q(\frac{1}{2}, 2)$

(b) In what direction does f have the maximum rate of change? What is this maximum rate of change?

Solution:

(a) We first compute the gradient vector:

$$\nabla f(x, y) = \langle f_x, f_y \rangle = \langle e^{xy}, xe^{xy} \rangle$$

$$\nabla f(2, 0) = \langle 1, 2 \rangle$$

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Example 6 – Solution

cont'd

The unit vector in the direction of $\overrightarrow{PQ} = \langle -1.5, 2 \rangle$ is $\mathbf{u} = \left\langle -\frac{3}{5}, \frac{4}{5} \right\rangle$, so the rate of change of f in the direction from P to Q is

$$\begin{aligned} D_{\mathbf{u}}f(2, 0) &= \nabla f(2, 0) \cdot \mathbf{u} \\ &= \langle 1, 2 \rangle \cdot \left\langle -\frac{3}{5}, \frac{4}{5} \right\rangle \\ &= 1\left(-\frac{3}{5}\right) + 2\left(\frac{4}{5}\right) = 1 \end{aligned}$$

(b) According to Theorem 15, f increases fastest in the direction of the gradient vector $\nabla f(2, 0) = \langle 1, 2 \rangle$.

The maximum rate of change is

$$|\nabla f(2, 0)| = |\langle 1, 2 \rangle| = \sqrt{5}$$

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Tangent Planes to Level Surfaces

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Tangent Planes to Level Surfaces

Suppose S is a surface with equation $F(x, y, z) = k$, that is, it is a level surface of a function F of three variables, and let $P(x_0, y_0, z_0)$ be a point on S .

Let C be any curve that lies on the surface S and passes through the point P . Recall that the curve C is described by a continuous vector function $\mathbf{r}(t) = \langle x(t), y(t), z(t) \rangle$.

Let t_0 be the parameter value corresponding to P ; that is, $\mathbf{r}(t_0) = \langle x_0, y_0, z_0 \rangle$. Since C lies on S , any point $(x(t), y(t), z(t))$ must satisfy the equation of S , that is,

$$\boxed{16} \quad F(x(t), y(t), z(t)) = k$$

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Tangent Planes to Level Surfaces

If x , y , and z are differentiable functions of t and F is also differentiable, then we can use the Chain Rule to differentiate both sides of Equation 16 as follows:

$$\boxed{17} \quad \frac{\partial F}{\partial x} \frac{dx}{dt} + \frac{\partial F}{\partial y} \frac{dy}{dt} + \frac{\partial F}{\partial z} \frac{dz}{dt} = 0$$

But, since $\nabla F = \langle F_x, F_y, F_z \rangle$ and $\mathbf{r}'(t) = \langle x'(t), y'(t), z'(t) \rangle$, Equation 17 can be written in terms of a dot product as

$$\nabla F \cdot \mathbf{r}'(t) = 0$$

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Tangent Planes to Level Surfaces

In particular, when $t = t_0$ we have $\mathbf{r}(t_0) = \langle x_0, y_0, z_0 \rangle$, so

$$\boxed{18} \quad \nabla F(x_0, y_0, z_0) \cdot \mathbf{r}'(t_0) = 0$$

Equation 18 says that *the gradient vector at P , $\nabla F(x_0, y_0, z_0)$, is perpendicular to the tangent vector $\mathbf{r}'(t_0)$ to any curve C on S that passes through P .* (See Figure 9.)

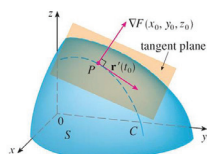


Figure 9

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Tangent Planes to Level Surfaces

If $\nabla F(x_0, y_0, z_0) \neq \mathbf{0}$, it is therefore natural to define the **tangent plane to the level surface $F(x, y, z) = k$ at $P(x_0, y_0, z_0)$** as the plane that passes through P and has normal vector $\nabla F(x_0, y_0, z_0)$.

Using the standard equation of a plane, we can write the equation of this tangent plane as

$$\boxed{19} \quad F_x(x_0, y_0, z_0)(x - x_0) + F_y(x_0, y_0, z_0)(y - y_0) + F_z(x_0, y_0, z_0)(z - z_0) = 0$$

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Tangent Planes to Level Surfaces

The **normal line** to S at P is the line passing through P and perpendicular to the tangent plane.

The direction of the normal line is therefore given by the gradient vector $\nabla F(x_0, y_0, z_0)$ and so, its symmetric equations are

$$\boxed{20} \quad \frac{x - x_0}{F_x(x_0, y_0, z_0)} = \frac{y - y_0}{F_y(x_0, y_0, z_0)} = \frac{z - z_0}{F_z(x_0, y_0, z_0)}$$

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Tangent Planes to Level Surfaces

In the special case in which the equation of a surface S is of the form $z = f(x, y)$ (that is, S is the graph of a function f of two variables), we can rewrite the equation as

$$F(x, y, z) = f(x, y) - z = 0$$

and regard S as a level surface (with $k = 0$) of F . Then

$$F_x(x_0, y_0, z_0) = f_x(x_0, y_0)$$

$$F_y(x_0, y_0, z_0) = f_y(x_0, y_0)$$

$$F_z(x_0, y_0, z_0) = -1$$

so Equation 19 becomes

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

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Example 8

Find the equations of the tangent plane and normal line at the point $(-2, 1, -3)$ to the ellipsoid

$$\frac{x^2}{4} + y^2 + \frac{z^2}{9} = 3$$

Solution:

The ellipsoid is the level surface (with $k = 3$) of the function

$$F(x, y, z) = \frac{x^2}{4} + y^2 + \frac{z^2}{9}$$

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Example 8 – Solution

cont'd

Therefore we have

$$F_x(x, y, z) = \frac{x}{2} \quad F_y(x, y, z) = 2y \quad F_z(x, y, z) = \frac{2z}{9}$$

$$F_x(-2, 1, -3) = -1 \quad F_y(-2, 1, -3) = 2 \quad F_z(-2, 1, -3) = -\frac{2}{3}$$

Then Equation 19 gives the equation of the tangent plane at $(-2, 1, -3)$ as

$$-1(x + 2) + 2(y - 1) - \frac{2}{3}(z + 3) = 0$$

which simplifies to $3x - 6y + 2z + 18 = 0$.

By Equation 20, symmetric equations of the normal line are

$$\frac{x + 2}{-1} = \frac{y - 1}{2} = \frac{z + 3}{-\frac{2}{3}}$$

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Significance of the Gradient Vectors

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Significance of the Gradient Vectors

We now summarize the ways in which the gradient vector is significant.

We first consider a function f of three variables and a point $P(x_0, y_0, z_0)$ in its domain.

On the one hand, we know from Theorem 15 that the gradient vector $\nabla f(x_0, y_0, z_0)$ gives the direction of fastest increase of f .

On the other hand, we know that $\nabla f(x_0, y_0, z_0)$ is orthogonal to the level surface S of f through P . (Refer to Figure 9.)

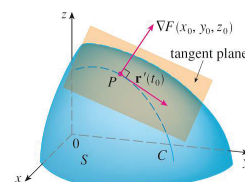


Figure 9

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Significance of the Gradient Vectors

These two properties are quite compatible intuitively because as we move away from P on the level surface S , the value of f does not change at all.

So it seems reasonable that if we move in the perpendicular direction, we get the maximum increase.

In like manner we consider a function f of two variables and a point $P(x_0, y_0)$ in its domain.

Again the gradient vector $\nabla f(x_0, y_0)$ gives the direction of fastest increase of f . Also, by considerations similar to our discussion of tangent planes, it can be shown that $\nabla f(x_0, y_0)$ is perpendicular to the level curve $f(x, y) = k$ that passes through P .

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Significance of the Gradient Vectors

Again this is intuitively plausible because the values of f remain constant as we move along the curve. (See Figure 11.)

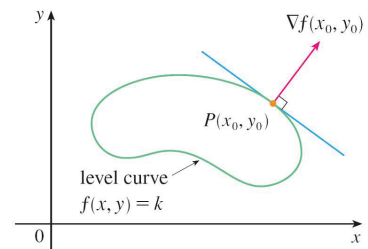


Figure 11

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Significance of the Gradient Vectors

If we consider a topographical map of a hill and let $f(x, y)$ represent the height above sea level at a point with coordinates (x, y) , then a curve of steepest ascent can be drawn as in Figure 12 by making it perpendicular to all of the contour lines.

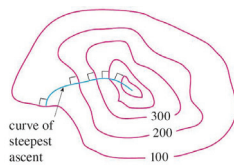


Figure 12

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Significance of the Gradient Vectors

Computer algebra systems have commands that plot sample gradient vectors.

Each gradient vector $\nabla f(a, b)$ is plotted starting at the point (a, b) . Figure 13 shows such a plot (called a *gradient vector field*) for the function $f(x, y) = x^2 - y^2$ superimposed on a contour map of f .

As expected, the gradient vectors point "uphill" and are perpendicular to the level curves.

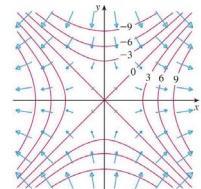


Figure 13

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