

Partial Differentiation Solutions

LLE – Mathematics and Statistics Skills

Partial Derivatives

1. For solutions we shall use:

$$z_x \equiv \frac{\partial z}{\partial x}, \quad z_y \equiv \frac{\partial z}{\partial y}, \quad z_{xx} \equiv \frac{\partial^2 z}{\partial x^2},$$

$$z_{yy} \equiv \frac{\partial^2 z}{\partial y^2}, \quad z_{yx} \equiv \frac{\partial^2 z}{\partial x \partial y}, \quad z_{xy} \equiv \frac{\partial^2 z}{\partial y \partial x}$$

(a) $z = 5x + 2y$

$$z_x = 5$$

$$z_y = 2$$

$$z_{xx} = 0$$

$$z_{yy} = 0$$

$$z_{yx} = z_{xy} = 0$$

(b) $z = 5x^3 + 3y^2 + 4$

$$z_x = 15x^2$$

$$z_y = 6y$$

$$z_{xx} = 30x$$

$$z_{yy} = 6$$

$$z_{yx} = z_{xy} = 0$$

(c) $z = 8xy$

$$z_x = 8y$$

$$z_y = 8x$$

$$z_{xx} = 0$$

$$z_{yy} = 0$$

$$z_{yx} = z_{xy} = 8$$

(d) $z = 2xy^{0.5}$

$$\begin{aligned} z_x &= 2y^{0.5} & z_y &= 0.5 \cdot 2xy^{-0.5} = xy^{-0.5} \\ z_{xx} &= 0 & z_{yy} &= -0.5xy^{-1.5} \\ z_{yx} &= z_{xy} = y^{-0.5} \end{aligned}$$

(e) $z = e^{2x} + 4e^y$

$$\begin{aligned} z_x &= 2e^{2x} & z_y &= 4e^y \\ z_{xx} &= 4e^{2x} & z_{yy} &= 4e^y \\ z_{yx} &= z_{xy} = 0 \end{aligned}$$

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

$$\begin{aligned} z_x &= 2x + 2y & z_y &= 2x + 2y \\ z_{xx} &= 2 & z_{yy} &= 2 \\ z_{yx} &= z_{xy} = 2 \end{aligned}$$

(g) $z = 10x^2y^3 - 2x - 4y$

$$\begin{aligned} z_x &= 20xy^3 - 2 & z_y &= 30x^2y^2 - 4 \\ z_{xx} &= 20y^3 & z_{yy} &= 60x^2y \\ z_{yx} &= z_{xy} = 60xy^2 \end{aligned}$$

(h) $z = 5x^2 + 2x + 5y^3 - 2y^2$

$$\begin{aligned} z_x &= 10x + 2 & z_y &= 15y^2 - 4y \\ z_{xx} &= 10 & z_{yy} &= 30y - 4 \\ z_{yx} &= z_{xy} = 0 \end{aligned}$$

$$(i) \quad z = 10x^4y^3$$

$$z_x = 40x^3y^3$$

$$z_y = 30x^4y^2$$

$$z_{xx} = 120x^2y^3$$

$$z_{yy} = 60x^4y$$

$$z_{yx} = z_{xy} = 120x^3y^2$$

$$(j) \quad z = 2e^{5x} - 4x^2y^2 + \ln(3xy)$$

$$z_x = 10e^{5x} - 8xy^2 + \frac{1}{x}$$

$$z_y = -8x^2y + \frac{1}{y}$$

$$z_{xx} = 50e^{5x} - 8y^2 - \frac{1}{x^2}$$

$$z_{yy} = -8x^2 - \frac{1}{y^2}$$

$$z_{yx} = z_{xy} = -16xy$$

$$(k) \quad z = x^3 \ln y$$

$$z_x = 3x^2 \ln y$$

$$z_y = \frac{x^3}{y}$$

$$z_{xx} = 6x \ln y$$

$$z_{yy} = -\frac{x^3}{y^2}$$

$$z_{yx} = z_{xy} = \frac{3x^2}{y}$$

$$(l) \quad z = y(5 - 2x)$$

$$z_x = -2y$$

$$z_y = 5 - 2x$$

$$z_{xx} = 0$$

$$z_{yy} = 0$$

$$z_{yx} = z_{xy} = -2$$

$$(m) \quad z = y(5 - 2x)^2$$

$$z_x = -4y(5 - 2x)$$

$$z_y = (5 - 2x)^2$$

$$z_{xx} = 8y$$

$$z_{yy} = 0$$

$$z_{yx} = z_{xy} = -4(5 - 2x)$$

2. Demand function: $Q = 50 - 2P + 0.5I$, where Q is quantity demanded, P price, I income.

(a) Partial derivatives:

$$\frac{\partial Q}{\partial P} = -2, \quad \frac{\partial Q}{\partial I} = 0.5$$

(b) Interpretation:

$\frac{\partial Q}{\partial P} = -2$ means that for every 1 unit increase in price P , quantity demanded Q decreases by 2 units, holding income constant.

$\frac{\partial Q}{\partial I} = 0.5$ means that for every 1 unit increase in income I , quantity demanded Q increases by 0.5 units, holding price constant.

(c) Change in demand if income increases by 100:

$$\Delta Q = \frac{\partial Q}{\partial I} \times 100 = 0.5 \times 100 = 50$$

3. Production function: $Q(L, K) = AL^\alpha K^{1-\alpha}$

(a) Partial derivatives:

$$\frac{\partial Q}{\partial L} = A\alpha L^{\alpha-1} K^{1-\alpha}, \quad \frac{\partial Q}{\partial K} = A(1-\alpha)L^\alpha K^{-\alpha}$$

(b) With $A = 1$, $\alpha = 0.3$, at $L = 10$, $K = 5$:

$$\frac{\partial Q}{\partial L} = 1 \times 0.3 \times 10^{0.3-1} \times 5^{0.7} \approx 0.3 \times 10^{-0.7} \times 5^{0.7}$$

Calculate numerically:

$$10^{-0.7} \approx 0.1995, \quad 5^{0.7} \approx 3.084$$

Thus,

$$\frac{\partial Q}{\partial L} \approx 0.3 \times 0.1995 \times 3.084 \approx 0.185$$

Similarly,

$$\frac{\partial Q}{\partial K} = 1 \times 0.7 \times 10^{0.3} \times 5^{-0.3}$$

$$10^{0.3} \approx 1.995, \quad 5^{-0.3} \approx 0.617$$

$$\frac{\partial Q}{\partial K} \approx 0.7 \times 1.995 \times 0.617 \approx 0.862$$

(c) At $L = 20$, $K = 5$:

$$\frac{\partial Q}{\partial L} = 0.3 \times 20^{-0.7} \times 5^{0.7}$$

$$20^{-0.7} \approx 0.122, \quad 5^{0.7} \approx 3.084$$

$$\frac{\partial Q}{\partial L} \approx 0.3 \times 0.122 \times 3.084 \approx 0.113$$

Explanation: Increasing L reduces the marginal product of labour because the exponent $\alpha - 1$ is negative, meaning the derivative decreases as L increases.

First Order Conditions

4. For each function $f(x, y)$, find:

(i) Partial derivatives f_x and f_y

(ii) Points where $f_x = 0$ and $f_y = 0$, and find $f(x, y)$ there

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

$$f_x = 2x, \quad f_y = 2y$$

Set equal to zero:

$$f_x = 0 \Rightarrow x = 0$$

$$f_y = 0 \Rightarrow y = 0$$

At $(0, 0)$,

$$f(0, 0) = 0^2 + 0^2 = 0$$

(b) $f(x, y) = x^2 - 2x - y^2 - 4y - 3$

$$f_x = 2x - 2, \quad f_y = -2y - 4$$

Set equal to zero:

$$2x - 2 = 0 \Rightarrow x = 1$$

$$-2y - 4 = 0 \Rightarrow y = -2$$

At $(1, -2)$,

$$f(1, -2) = 1 - 2 - 4 + 8 - 3 = 0$$

(c) For $f(x, y) = x^2y - 2xy^2 + 3xy + 4$:

Step 1: Compute the partial derivatives

$$f_x = 2xy - 2y^2 + 3y, \quad f_y = x^2 - 4xy + 3x$$

Step 2: Set the partial derivatives equal to zero

$$2xy - 2y^2 + 3y = 0 \tag{1}$$

$$x^2 - 4xy + 3x = 0 \tag{2}$$

Step 3: Factor both equations

From equation (1), factor out y :

$$y(2x - 2y + 3) = 0$$

This means either

$$y = 0 \quad \text{or} \quad 2x - 2y + 3 = 0.$$

From equation (2), factor out x :

$$x(x - 4y + 3) = 0$$

This means either

$$x = 0 \quad \text{or} \quad x - 4y + 3 = 0.$$

Case 1: $y = 0$

Substitute $y = 0$ into equation (2):

$$x(x - 4 \cdot 0 + 3) = x(x + 3) = 0$$

So,

$$x = 0 \quad \text{or} \quad x = -3$$

Points:

$$(0, 0), \quad (-3, 0)$$

Case 2: $x = 0$

Substitute $x = 0$ into equation (1):

$$y(2 \cdot 0 - 2y + 3) = y(-2y + 3) = 0$$

So,

$$y = 0 \quad \text{or} \quad y = \frac{3}{2}$$

Points:

$$(0, 0), \quad \left(0, \frac{3}{2}\right)$$

Case 3: $2x - 2y + 3 = 0$

Rearranged as

$$x - y = -\frac{3}{2} \implies x = y - \frac{3}{2}$$

Substitute $x = y - \frac{3}{2}$ into equation (2):

$$\left(y - \frac{3}{2}\right) \left(\left(y - \frac{3}{2}\right) - 4y + 3\right) = 0$$

Simplify the second factor:

$$\left(y - \frac{3}{2}\right) \left(-3y + \frac{3}{2}\right) = 0$$

Solve:

$$y - \frac{3}{2} = 0 \implies y = \frac{3}{2}$$

$$-3y + \frac{3}{2} = 0 \implies y = \frac{1}{2}$$

Corresponding x values:

$$\text{If } y = \frac{3}{2}, \quad x = \frac{3}{2} - \frac{3}{2} = 0$$

$$\text{If } y = \frac{1}{2}, \quad x = \frac{1}{2} - \frac{3}{2} = -1$$

Points:

$$\left(0, \frac{3}{2}\right), \quad \left(-1, \frac{1}{2}\right)$$

Final points where $f_x = 0$ and $f_y = 0$:

$$(0, 0), \quad (-3, 0), \quad \left(0, \frac{3}{2}\right), \quad \left(-1, \frac{1}{2}\right)$$

Evaluate $f(x, y)$ at these points:

$$f(0, 0) = 4$$

$$f(-3, 0) = 4$$

$$f\left(0, \frac{3}{2}\right) = 4$$

$$f\left(-1, \frac{1}{2}\right) = (-1)^2 \cdot \frac{1}{2} - 2 \cdot (-1) \cdot \left(\frac{1}{2}\right)^2 + 3 \cdot (-1) \cdot \frac{1}{2} + 4 = \frac{1}{2} + \frac{1}{2} - \frac{3}{2} + 4 = 3.5$$