

ECON 6018

TUTORIAL 4

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- Lesson Tutorial
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Focus :

1. Partial Derivatives
2. Introduction to Implicit
3. Practices to improve speed

Chapter II : Partial Derivatives

If $z = f(x, y)$

$\frac{\partial z}{\partial x}$ derivative of f wrt x when y is held constant

$\frac{\partial z}{\partial y}$ derivative of f wrt y when x is held constant

Let us walk through an example together!

Find $\partial z / \partial x$ and $\partial z / \partial y$ for the following functions:

- (a) $z = 2x + 3y$ (b) $z = x^2 + y^3$ (c) $z = x^3y^4$ (d) $z = (x + y)^2$

Ans:

(a) $\frac{\partial z}{\partial x} = 2 \quad \frac{\partial z}{\partial y} = 3$

(b) $\frac{\partial z}{\partial x} = 2x \quad \frac{\partial z}{\partial y} = 3y^2$

(c) $\frac{\partial z}{\partial x} = 3x^2y^4 \quad \frac{\partial z}{\partial y} = 4x^3y^3$

Questions:

I.

Find $\partial z / \partial x$ and $\partial z / \partial y$ for the following functions:

(a) $z = x^2 + 3y^2$

(b) $z = xy$

(c) $z = 5x^4y^2 - 2xy^5$

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

(e) $z = e^{xy}$

(f) $z = e^x/y$

(g) $z = \ln(x+y)$

(h) $z = \ln(xy)$

Ans:

2. (a) $\frac{\partial z}{\partial x} = 2x$

$$\frac{\partial z}{\partial y} = 6y$$

(b) $\frac{\partial z}{\partial x} = y$

$$\frac{\partial z}{\partial y} = x$$

(c) $\frac{\partial z}{\partial x} = 20x^3y^2 - 2y^5$

$$\frac{\partial z}{\partial y} = 10x^4y - 10xy^4$$

(d) $\frac{\partial z}{\partial x} = e^{x+y}$

$$\frac{\partial z}{\partial y} = e^{x+y}$$

(e) $\frac{\partial z}{\partial x} = ye^{xy}$

$$\frac{\partial z}{\partial y} = xe^{xy}$$

(f) $\frac{\partial z}{\partial x} = \frac{1}{y}(e^x)$

$$= \frac{e^x}{y}$$

$$\frac{\partial z}{\partial y} = (e^x) - \frac{1}{y^2}$$

$$= -\frac{e^x}{y^2}$$

(g) $\frac{\partial z}{\partial x} = \frac{1}{x+y}$

$$\frac{\partial z}{\partial y} = \frac{1}{x+y}$$

2.

Find $f'_1(x, y)$, $f'_2(x, y)$, and $f''_{12}(x, y)$ for the following functions:

(a) $f(x, y) = x^7 - y^7$

(b) $f(x, y) = x^5 \ln y$

(c) $f(x, y) = (x^2 - 2y^2)^5$

$$3.(a) f'_1(x, y) = 7x^6$$

$$f'_2(x, y) = -7y^6$$

$$f''_{12} = 0$$

$$(b) f'_1(x, y) = (\ln y)(5x^4) \quad f'_2(x, y) = x^5(\frac{1}{y}) \quad f''_{12}(x, y) = \frac{5x^4}{y}$$
$$= 5\ln y x^4 \quad = \frac{x^5}{y}$$

$$(c) f'_1(x, y) = 5(x^2 - 2y^2)^4 \cdot 2x$$

$$= 10x(x^2 - 2y^2)^4$$

$$f'_2(x, y) = 5(x^2 - 2y^2)^4 \cdot 4y$$

$$= 20y(x^2 - 2y^2)^4$$

$$f''_{12}(x, y) = 10x \cdot 4(x^2 - 2y^2)^3 \cdot -4y$$

$$= -160xy(x^2 - 2y^2)^3$$

3.

Find all first- and second-order partial derivatives for the following functions:

(a) $z = 3x + 4y$

(b) $z = x^3y^2$

$$(c) \ z = x^5 - 3x^2y + y^6$$

(d) $z = x/y$

$$(e) \ z = (x - y)/(x + y)$$

$$(f) \quad z = \sqrt{x^2 + y^2}$$

$$4.(a) \frac{\partial z}{\partial x} = 3$$

$$\frac{\partial z}{\partial y} = 4$$

$$f''_{12}(x, y) = 0$$

$$(d) \frac{\partial z}{\partial x} = (1)(\frac{1}{y})$$

$$= \frac{1}{y}$$

$$\frac{\partial z}{\partial y} = x - \frac{1}{y^2}$$

$$= -\frac{x}{y^2}$$

$$f''_{12}(x, y) = -\frac{1}{y^2}$$

$$(b) \frac{\partial z}{\partial x} = 3x^2 y^2$$

$$\frac{\partial z}{\partial y} = 2x^3 y$$

$$f''_{12}(x, y) = 6x^2 y$$

$$(e) \frac{\partial z}{\partial x} = 1 \cdot \left(\frac{1}{x+y}\right) + (x-y)(x+y)^{-2} \quad f''_{12}(x, y) = 2 \cdot \left(\frac{1}{(x+y)^2}\right) + (2y)(x+y)^{-3} \cdot -2$$

$$= \frac{1}{x+y} - \frac{x-y}{(x+y)^2}$$

$$= \frac{x+y-x+y}{(x+y)^2}$$

$$= \frac{2}{(x+y)^2} - \frac{4y}{(x+y)^3}$$

$$= \frac{2x+2y-4y}{(x+y)^3}$$

$$= \frac{2x-2y}{(x+y)^3}$$

$$(c) \frac{\partial z}{\partial x} = 5x^4 - 6xy$$

$$\frac{\partial z}{\partial y} = -3x^2 + 6y^5$$

$$f''_{12}(x, y) = -6x$$

$$= \frac{2y}{(x+y)^2}$$

$$\frac{\partial z}{\partial y} = -1 \cdot \left(\frac{1}{x+y}\right) + (x-y)(x+y)^{-2} \cdot -1$$

$$= \frac{-x-y-x+y}{(x+y)^2} = -\frac{2x}{(x+y)^2}$$

Application of partial derivatives

- rembr our chain rule?

$$\frac{dy}{dx} = \frac{du}{dx} \cdot \frac{dy}{du}$$

- let's expand this

$$z = f(x, y)$$

$$x = g(t)$$

$$y = h(t)$$

$$z = f(g(t), h(t))$$

$$\frac{dz}{dt} = \frac{\partial z}{\partial x} \cdot \frac{dx}{dt} + \frac{\partial z}{\partial y} \cdot \frac{dy}{dt}$$

Let's go through an example!

$$F(x, y) = x + y^2$$

$$x = t^2$$

$$y = t^3$$

Question

$$F(x, y) = x^p y^q$$

$$x = at$$

$$y = bt$$

Introduction to Implicit (Chapter 7)

$$- y = x^2$$

$$\frac{dy}{dx} = 2x$$

notice :

$$\frac{d}{dx} y = \frac{d}{dx} x^2$$

$$\downarrow$$

$$\frac{dy}{dx}$$

$$\text{so : } \frac{d}{dx} y = \frac{dy}{dx}$$

what is y^2 wrt. x

$$\frac{d}{dx} y^2 = \frac{dy}{dx} \cdot 2y$$

Exemple :

$$x^2y = 1$$

Qns: $x - y + 3xy = 2$

Review

1. Use the chain rule to find dy/dx for the following:

(a) $y = 10u^2$ where $u = 5 - x^2$

(b) $y = \sqrt{u}$ where $u = \frac{1}{x} - 1$

2. Find the first derivatives of:

(a) $y = -7e^x$

(b) $y = e^{-3x^2}$

(c) $y = \frac{x^2}{e^x}$

(d) $y = e^x \ln(x^2 + 2)$

(e) $y = e^{5x^3}$

(f) $y = 2 - x^4 e^{-x}$

(g) $y = (e^x + x^2)^{10}$

(h) $y = \ln(\sqrt{x} + 1)$

3. Find all the first- and second-order partial derivatives for the following functions:

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

(b) $z = y \ln x$

(c) $z = xy^2 - e^{xy}$

(d) $z = x^y$