



Patuakhali Science and Technology University.

Group Assignment of MAT-111

Submitted By:

Nayema Ferodushi -2102026

Md. Afridi Alom Pranto -2102027

Shawan Mahamud Abdullah -2102028

Sayed Saiful Islam Shuvo -2102029

Yasin Arafat -2102030

Submitted To:

Muhammad Masudur Rahman.

Associate professor of Mathematics Department.

Faculty of Computer Science and Engineering.

Date: 11 April,2023.

Partial Differentiation:

Given a function two or more variables, $f(x, y)$, the derivative with respect to x only (treating y as a constant) is called the partial derivative of f with respect to x and is denoted by either $\partial f / \partial x$ or f_x . Similarly, the derivative of f with respect to y only (treating x as a constant) is called the partial derivative of f with respect to y and is denoted by either $\partial f / \partial y$ or f_y .

The second partial derivatives of f come in four types:

Notations:

- Differentiate f with respect to x twice. (That is, differentiate f with respect to x ; then differentiate the result with respect to x again.)

$$\frac{\partial^2 f}{\partial x^2} \text{ or } f_{xx}$$

- Differentiate f with respect to y twice. (That is, differentiate f with respect to y ; then differentiate the result with respect to y again.)

$$\frac{\partial^2 f}{\partial y^2} \text{ or } f_{yy}$$

Mixed partials:

- First differentiate f with respect to x ; then differentiate the result with respect to y .

$$\frac{\partial^2 f}{\partial y \partial x} \text{ or } f_{xx}$$

- First differentiate f with respect to y ; then differentiate the result with respect to x .

$$\frac{\partial^2 f}{\partial x \partial y} \text{ or } f_{yx}$$

For virtually all functions $f(x, y)$ commonly encountered in practice, $f_{yx} = f_{xy}$; that is, the order in which the derivatives are taken in the mixed partials is immaterial.

Example 1: If $f(x, y) = 3x^2y + 5x - 2y^2 + 1$, find f_x , f_y , f_{xx} , f_{yy} , f_{xy} , and f_{yx} .

First, differentiating f with respect to x (while treating y as a constant) yields

$$f_x = 6xy + 5$$

Next, differentiating f with respect to y (while treating x as a constant) yields

$$f_y = 3x^2 - 4y$$

The second partial derivative f_{xx} means the partial derivative of f_x with respect to x ; therefore,

$$f_{xx} = (f_x)_x = \frac{\partial}{\partial x}(f_x) = \frac{\partial}{\partial x}(6xy + 5) = 6y$$

The second partial derivative f_{yy} means the partial derivative of f_y with respect to y ; therefore,

$$f_{yy} = (f_y)_y = \frac{\partial}{\partial y}(f_y) = \frac{\partial}{\partial y}(3x^2 - 4y) = -4$$

The mixed partial f_{xy} means the partial derivative of f_x with respect to y ; therefore,

$$f_{xy} = (f_x)_y = \frac{\partial}{\partial y}(f_x) = \frac{\partial}{\partial y}(6xy + 5) = 6x$$

The mixed partial f_{yx} means the partial derivative of f_y with respect to x ; therefore,

$$f_{yx} = (f_y)_x = \frac{\partial}{\partial x}(f_y) = \frac{\partial}{\partial x}(3x^2 - 4y) = 6x$$

Note that $f_{yx} = f_{xy}$, as expected.

Exercise Question:

- Find $f_{xx}, f_{xy}, f_{yx}, f_{yy}$ for the following functions.

1) $x \cos y + y \cos x$

Solution:

Let,

$$f = x \cos y + y \cos x.$$

$$\therefore 1 \cdot \cos y - y \sin x \left[\frac{d}{dx} (uv) = uv' + vu' \right]$$

$$\therefore f_{xx} = 0 - y \cos x$$

$$\therefore f_{xy} = -(\sin y + \sin x)$$

Again,

$$\therefore f_y = -x \sin y + \cos x$$

$$\therefore f_{yx} = -(\sin y + \sin x)$$

$$\therefore f_{yy} = -x \cos y$$

- Show that $\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0$, if $v = \tan^{-1} \frac{y}{x}$, then $\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} + \frac{\partial^2 u}{\partial z^2} = 0$.

Solution:

Now,

$$v = \tan^{-1} \frac{y}{x}$$

$$\frac{d}{dx} (v) = \frac{-yz}{x^2 + y^2}$$

$$\therefore \frac{d^2}{dx^2} (v) = \frac{2xyz}{(x^2 + y^2)^2} \text{-----(1)}$$

$$\therefore \frac{d^2}{dy^2} (v) = \frac{-2xyz}{(x^2 + y^2)^2} \text{-----(2)}$$

$$\therefore \frac{d^2}{dz^2}(v) = 0 \text{ -----(3)}$$

$$\therefore 1+2+3,$$

$$\frac{2xyz}{(x^2+y^2)} - \frac{2xyz}{(x^2+y^2)} + 0 = 0$$

$$\therefore \frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} + \frac{\partial^2 u}{\partial z^2} = 0$$