

Section 14.6 - Directional Derivatives and the Gradient Vector

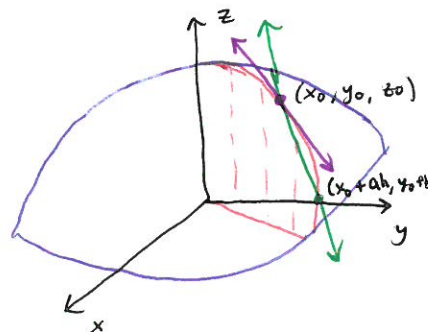
Vector Calc

★ Directional Derivative - slope of the tangent line in the direction of $\vec{u} = \langle a, b \rangle$

For a function f at (x_0, y_0) in the direction of a unit vector $\vec{u} = \langle a, b \rangle$ is

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

if the limit exists.



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

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

proof: let $g(h) = f(x + ha, y + hb)$ then $g'(0) = D_{\vec{u}} f(x, y)$

$$\text{and } g'(h) = \frac{\partial f}{\partial x} \frac{dx}{dh} + \frac{\partial f}{\partial y} \frac{dy}{dh} = a f_x(x, y) + b f_y(x, y) = g'(0) \quad \square$$

Ex 2 Find the directional derivative if $f(x, y) = x^3 - 3xy + 4y^2$ and \vec{u} is the unit vector given by $\theta = \pi/6$. Find $D_{\vec{u}} f(1, 2)$.

$$\vec{u} = \left\langle \frac{\sqrt{3}}{2}, \frac{1}{2} \right\rangle \quad D_{\vec{u}} f(x, y) = \left[\frac{\sqrt{3}}{2} (3x^2 - 3y) + \frac{1}{2} (-3x + 8y) \right]$$

$$D_{\vec{u}} f(1, 2) = \left[\frac{-3\sqrt{3}}{2} + \frac{13}{2} \right]$$

Note: $D_{\vec{u}} f(x, y) = \langle f_x, f_y \rangle \cdot \vec{u} = \boxed{\nabla f \cdot \vec{u}}$ Given on Tests/Quizzes

Definition - If f is a function of two variables x and y then the gradient of f is a vector function ∇f given by

$$\boxed{\nabla f = \langle f_x, f_y \rangle}$$

Directional Derivative and Gradient extended to 3 or more variables:

$$\nabla f(x_1, x_2, \dots, x_n) = \langle f_{x_1}, f_{x_2}, \dots, f_{x_n} \rangle \quad D_{\vec{u}} f(x_1, \dots, x_n) = \nabla f \cdot \vec{u}$$

Ex $f(x, y, z) = y \ln(x^2 + z)$ find ∇f and $D_{\vec{u}} f$ in the direction of $\vec{v} = \langle 1, -1, 1 \rangle$ at $(0, 5, 1)$

$$\nabla f = \left\langle \frac{2x}{x^2 + z}, \ln(x^2 + z), \frac{1}{x^2 + z} \right\rangle \quad \vec{u} = \frac{\sqrt{3}}{3} \vec{v}$$

$$D_{\vec{u}} f = \nabla f \cdot \vec{u} \Big|_{(0, 5, 1)} = \boxed{\frac{13}{3}}$$

Maximizing the Directional Derivative - Direction of max rate of change

Theorem 15 If f is a differentiable function, then the maximum value of the directional derivative $D_{\vec{u}} f(\vec{x})$ is $|\nabla f(\vec{x})|$ and it occurs when \vec{u} is in the direction of $\nabla f(\vec{x})$.

Proof: $D_{\vec{u}} f = \nabla f \cdot \vec{u} = |\nabla f| |\vec{u}| \cos \theta = |\nabla f| \cos \theta$
 Maximized when $\theta = 0^\circ$ ■

Ex 7 Suppose that the temperature at a point (x, y, z) in space is given by

$$T(x, y, z) = \frac{80}{1+x^2+2y^2+3z^2} \text{ in } ^\circ\text{C}$$

and x, y, z in meters. In which direction does the temp increase fastest at $(1, 1, -2)$ and what is the max rate of increase?

$$\nabla T = \left\langle \frac{-160x}{(1+x^2+2y^2+3z^2)^2}, \frac{-320y}{(1+x^2+2y^2+3z^2)^2}, \frac{-480z}{(1+x^2+2y^2+3z^2)^2} \right\rangle$$

$$\nabla T(1, 1, -2) = \frac{-160}{16^2} \langle 1, 2, -6 \rangle = -\frac{5}{8} \langle 1, 2, -6 \rangle \text{ Direction of fastest increase}$$

$$|\nabla T(1, 1, -2)| = \left[\frac{5}{8} \sqrt{41} \right] ^\circ\text{C/m} \text{ max rate of increase}$$

$$\approx 4 ^\circ\text{C/m}$$

Tangent Plane to a level Surface: $F(x, y, z) = K$ (Curve on S)

$$\vec{r}(t) = \langle x(t), y(t), z(t) \rangle$$

$$\frac{\partial F}{\partial x} \frac{dx}{dt} + \frac{\partial F}{\partial y} \frac{dy}{dt} + \frac{\partial F}{\partial z} \frac{dz}{dt} = 0 \Rightarrow \boxed{\nabla F \cdot \vec{r}'(t) = 0}$$

★ Thus the gradient vector is perpendicular to the tangent vector
 Direction of Normal line = gradient vector

Tangent plane to $F(x, y, z) = K$ at (x_0, y_0, z_0) is

$$F_x(x_0, y_0, z_0)(x-x_0) + F_y(x_0, y_0, z_0)(y-y_0) + F_z(x_0, y_0, z_0)(z-z_0) = 0$$

Ex. 8 Find the equations of the tangent plane and normal line at $(-2, 1, -3)$ to $\frac{x^2}{4} + y^2 + \frac{z^2}{9} = 3$.

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

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

$$\text{Normal line: } X = -2 - t \quad y = 1 + 2t \quad z = -3 - \frac{2}{3}t$$