Operatii cu functii diferentiabile

Propozitie 1. Fie D si G doua multimi deschise in \mathbb{R}^n respectiv \mathbb{R}^m si

$$f: D \to G, \quad g: G \to \mathbb{R}^k$$

functii diferentiabile in $a \in D$ respectiv $b = f(a) \in G$. Atunci $g \circ f : G \to \mathbb{R}^k$ este diferentiabila in a si

$$d(g \circ f)(a) = dg(f(a)) \circ df(a).$$

Demonstratie. Avem

$$f(x) = f(a) + df(a)(x - a) + \varepsilon_f(x) \cdot ||x - a||.$$

$$g(y) = g(b) + dg(b)(y - b) + \varepsilon_q(y) \cdot ||y - b||.$$

unde ε_f este continua in $a, \, \varepsilon_g$ este continua in b si

$$\varepsilon_f(a) = 0, \varepsilon_g(b) = 0.$$

Avem

$$g(f(x)) = g(f(a)) + dg(b)(f(x) - f(a)) + \varepsilon_q(f(x)) \cdot ||f(x) - f(a)||.$$

si deci

$$g(f(x)) = g(f(a)) + dg(f(a)) \circ df(a)(x - a) + dg(f(a))(\varepsilon_f(x)) ||x - a||$$
$$+\varepsilon_g(f(x)) \cdot ||df(a)(x - a) + \varepsilon_f(x) \cdot ||x - a||||.$$

Deoarece

$$\lim_{x \to a} dg(f(a))((\varepsilon_f(x))) = 0,$$
$$\lim_{x \to a} \varepsilon_g(f(x)) = 0$$

 \sin

$$\frac{\|df(a)(x-a) + \varepsilon_f(x) \cdot \|x - a\|\|}{\|x - a\|} \le \|df(a)\| + \|\varepsilon_f(x)\|, \text{ daca } x \ne a,$$

rezulta

$$\lim_{x \to a} \frac{g \circ f(x) - g \circ f(a) - d(g(f(a))) \circ df(a)(x - a)}{\|x - a\|} = 0$$

Deci $g \circ f$ este diferentiabila in a si

$$d(g \circ f)(a) = dg(f(a)) \circ df(a).$$

Corolar 2. In conditiile propozitiei de mai sus

$$[d(g \circ f)(a)] = [dg(f(a))] \cdot [df(a)].$$

Propozitie 3. Fie D multime deschisa in \mathbb{R}^n si functiile

$$f: D \to \mathbb{R}^m, \ g: D \to \mathbb{R}^m \text{ si } \alpha \in \mathbb{R}$$

diferentiabile in $a \in D$. Atunci f + g si αf sunt diferentiabile in a si

$$d(f+g)(a) = df(a) + dg(a)$$

$$d(\alpha f)(a) = \alpha d(f)(a)$$

Demonstratie. Exercitiu!

Teorema 4. Fie $E \subset \mathbb{R}^n$, $F \subset \mathbb{R}^m$ doua multimi deschise. Daca $u_1, \ldots, u_m : E \to \mathbb{R}$ sunt functii diferentiabile (respectiv cu derivate partiale continue) pe multimea E, astfel incat

$$(u_1(x_1, x_2, \dots, x_n), \dots, u_m(x_1, x_2, \dots, x_n)) \in F$$

si pentru orice $(x_1, x_2, \dots, x_n) \in E$ si daca $\varphi : F \to \mathbb{R}$ este diferentiabila (repectiv admite derivate partiale continue) pe D atunci functia $f : E \to \mathbb{R}$ definita prin

$$f(x_1, x_2, \dots, x_n) = \varphi(u_1(x_1, x_2, \dots, x_n), \dots, u_m(x_1, x_2, \dots, x_n))$$

este diferentiabila (respectiv admite derivate partiale continue) si

$$\frac{\partial f}{\partial x_i}(x_1, x_2, \dots, x_n) = \sum_{j=1}^m \frac{\partial \varphi}{\partial u_j} \left(u_1(x_1, x_2, \dots, x_n), \dots, u_m(x_1, x_2, \dots, x_n) \right) \frac{\partial u_j}{\partial x_i}(x_1, x_2, \dots, x_n).$$

Vom scrie

$$\frac{\partial f}{\partial x_i} = \sum_{j=1}^m \frac{\partial \varphi}{\partial u_j} \frac{\partial u_j}{\partial x_i}, \ i = 1, 2, \dots, n.$$

Pentru simplitate, vom demonstra teorema in cazul particular exemplu m=2 n=3. Fie $u,v:E\to\mathbb{R}$ astfel incat

$$(u(x,y,z),v(x,y,z)) \in F,$$

 $\varphi: F \to \mathbb{R} \text{ si } f: E \to \mathbb{R}$

$$f(x,y,z) = \varphi(u(x,y,z),v(x,y,z)),$$

Fie $g: E \to F$,

$$g(x, y, z) = (u(x, y, z), v(x, y, z))$$

Evident $f = \varphi \circ g$ si avem

$$[df(x,y,z)] = \begin{bmatrix} \frac{\partial f}{\partial x}(x,y,z) & \frac{\partial f}{\partial y}(x,y,z) & \frac{\partial f}{\partial z}(x,y,z) \end{bmatrix}$$

$$[dg(x,y,z)] = \begin{bmatrix} \frac{\partial u}{\partial x}(x,y,z) & \frac{\partial u}{\partial y}(x,y,z) & \frac{\partial u}{\partial z}(x,y,z) \\ \\ \frac{\partial v}{\partial x}(x,y,z) & \frac{\partial v}{\partial y}(x,y,z) & \frac{\partial v}{\partial z}(x,y,z) \end{bmatrix}$$

$$[d\varphi(u,v)] = \left[\frac{\partial \varphi}{\partial u}(u,v), \frac{\partial \varphi}{\partial u}(u,v)\right]$$

Din Corolarul 2,

$$[df(x,y,z)] = [d\varphi(g(x,y,z))] \cdot [dg(x,y,z)]$$

si atunci

$$\frac{\partial f}{\partial x}(x,y,z) = \frac{\partial \varphi}{\partial u}(u(x,y,z),v(x,y,z))\frac{\partial u}{\partial x}(x,y,z) + \frac{\partial \varphi}{\partial v}(u(x,y,z),v(x,y,z))\frac{\partial v}{\partial x}(x,y,z)$$

$$\frac{\partial f}{\partial y}(x,y,z) = \frac{\partial \varphi}{\partial u}(u(x,y,z),v(x,y,z))\frac{\partial u}{\partial y}(x,y,z) + \frac{\partial \varphi}{\partial v}(u(x,y,z),v(x,y,z))\frac{\partial v}{\partial y}(x,y,z)$$

$$\frac{\partial f}{\partial z}(x,y,z) = \frac{\partial \varphi}{\partial u}(u(x,y,z),v(x,y,z))\frac{\partial u}{\partial z}(x,y,z) + \frac{\partial \varphi}{\partial v}(u(x,y,z),v(x,y,z))\frac{\partial v}{\partial z}(x,y,z)$$

Pe scurt se va scrie

$$\frac{\partial f}{\partial x} = \frac{\partial \varphi}{\partial u} \frac{\partial u}{\partial x} + \frac{\partial \varphi}{\partial v} \frac{\partial v}{\partial x}$$
$$\frac{\partial f}{\partial y} = \frac{\partial \varphi}{\partial u} \frac{\partial u}{\partial y} + \frac{\partial \varphi}{\partial v} \frac{\partial v}{\partial y}$$
$$\frac{\partial f}{\partial z} = \frac{\partial \varphi}{\partial u} \frac{\partial u}{\partial z} + \frac{\partial \varphi}{\partial v} \frac{\partial v}{\partial z}$$

Exemplu. Daca $f(x, y, z) = \varphi(xyz, x^2 + y^2 + z^2, x + yz)$, unde f si φ au derivate partiale continue, atunci

$$\frac{\partial f}{\partial x} = \frac{\partial \varphi}{\partial u} yz + \frac{\partial \varphi}{\partial v} 2x + \frac{\partial \varphi}{\partial w}$$
$$\frac{\partial f}{\partial y} = \frac{\partial \varphi}{\partial u} xz + \frac{\partial \varphi}{\partial v} 2y + \frac{\partial \varphi}{\partial w} z$$
$$\frac{\partial f}{\partial z} = \frac{\partial \varphi}{\partial u} xy + \frac{\partial \varphi}{\partial v} 2z + \frac{\partial \varphi}{\partial w} y$$

Derivate partiale si diferentiale de ordin superior

Fie $D \subset \mathbb{R}^n$ o multime deschisa si $f: D \to \mathbb{R}$ astfel incat derivata partiala $\frac{\partial f}{\partial x_j}$ exista intr-o vecinatate deschisa a lui a si functia $\frac{\partial f}{\partial x_j}$ are derivata partiala in raport cu x_i in punctul a. Derivata

$$\frac{\partial f}{\partial x_i} \left(\frac{\partial f}{\partial x_i} \right) (a)$$

se numeste derivata partiala de ordin doi a functie
ifin raport cu variabilele $x_i,\,x_j$ si se note
aza cu

$$\frac{\partial^2 f}{\partial x_i \partial x_j}(a) \operatorname{daca} i \neq j \operatorname{sau} \operatorname{cu} \frac{\partial^2 f}{\partial x_i^2}(a) \operatorname{daca} i = j,$$

adica

$$\frac{\partial}{\partial x_i} \left(\frac{\partial f}{\partial x_j} \right) (a) = \frac{\partial^2 f}{\partial x_i \partial x_j} (a) \operatorname{daca} i \neq j \operatorname{si} \quad \frac{\partial}{\partial x_i} \left(\frac{\partial f}{\partial x_i} \right) (a) = \frac{\partial^2 f}{\partial x_i^2} (a)$$

Derivatele

$$\frac{\partial^2 f}{\partial x_i \partial x_j}(a), \quad i \neq j$$

se numesc derivate partiale mixte de ordin doi in punctul a. Derivatele partiale de ordin superior se definesc in acelasi mod. Astfel derivatele partiale de ordinul 3, daca exista, se definesc ca derivate partiale de ordinul 1 ale derivatelor partiale de ordinul 2. De exemplu

$$\frac{\partial}{\partial x_i} \left(\frac{\partial f}{\partial x_j \partial x_k} \right) (a) = \frac{\partial^3 f}{\partial x_i \partial x_j \partial x_k} (a).$$

Functia f se numeste de clasa C^k , daca toate derivatele partiale de ordinul k exista si sunt continue pe D. Observam ca daca f este de clasa C^k , $k \geq 2$ atunci f este de clasa C^{k-1} .

Exemplu. Fie functia $f(x, y, z) = \sin(2xy + y^2)$

$$\frac{\partial f}{\partial x} = 2y\cos(2xy + y^2) \qquad \frac{\partial f}{\partial y} = 2(x+y)\cos(2xy + y^2)$$

$$\frac{\partial^2 f}{\partial x^2} = \frac{\partial}{\partial x} \left(\frac{\partial f}{\partial x}\right) = -4y^2\sin(2xy + y^2)$$

$$\frac{\partial^2 f}{\partial y^2} = \frac{\partial}{\partial y} \left(\frac{\partial f}{\partial y}\right) = 2\cos(y^2 + 2xy) - 4(x+y)^2\sin(2xy + y^2)$$

$$\frac{\partial^2 f}{\partial x \partial y} = \frac{\partial}{\partial x} \left(\frac{\partial f}{\partial y}\right) = 2\cos(y^2 + 2xy) - 4y(x+y)\sin(2xy + y^2)$$

$$\frac{\partial^2 f}{\partial y \partial x} = \frac{\partial}{\partial y} \left(\frac{\partial y}{\partial x}\right) = 2\cos(y^2 + 2xy) - 4y(x+y)\sin(2xy + y^2)$$

Exemplu. Fie functia

$$f(x,y) = \begin{cases} xy\frac{x^2 - y^2}{x^2 + y^2}, & (x,y) \neq (0,0) \\ 0 & (x,y) = (0,0). \end{cases}$$

Observam ca

$$\frac{\partial f}{\partial x}(x,y) = y \frac{x^4 - y^4 + 4x^2y^2}{(x^2 + y^2)^2} \quad (x,y) \neq (0,0)$$

 \sin

$$\frac{\partial f}{\partial y}(x,y) = x \frac{x^4 - y^4 - 4x^2y^2}{(x^2 + y^2)^2} \quad (x,y) \neq (0,0)$$

de unde

$$\frac{\partial f}{\partial x}(0,y) = -y \quad \frac{\partial f}{\partial x}(x,0) = x, x, y \neq 0.$$

De asemenea,

$$\frac{\partial f}{\partial x}(0,0) = \lim_{x \to 0} \frac{f(x,0) - f(0,0)}{x} = \lim_{x \to 0} \frac{0}{x} = 0$$

 \sin

$$\frac{\partial f}{\partial y}(0,0) = \lim_{y \to 0} \frac{f(0,y) - f(0,0)}{y} = \lim_{y \to 0} \frac{0}{y} = 0$$

Derivatele mixte de ordinul 2 in origine sunt

$$\frac{\partial^2 f}{\partial x \partial y}(0,0) = \lim_{x \to 0} \frac{\frac{\partial f}{\partial y}(x,0) - \frac{\partial f}{\partial y}(0,0)}{x} = \lim_{x \to 0} \frac{x - 0}{x} = 1$$

 \sin

$$\frac{\partial^2 f}{\partial y \partial x}(0,0) = \lim_{y \to 0} \frac{\frac{\partial f}{\partial x}(0,y) - \frac{\partial f}{\partial x}(0,0)}{x} = \lim_{y \to 0} \frac{-y - 0}{x} = -1$$

Asadar,

$$\frac{\partial^2 f}{\partial x \partial y}(0,0) \neq \frac{\partial^2 f}{\partial y \partial x}(0,0).$$

Propozitie 5. Fie f o functie cu valori reale definita pe o multime deschisa $D \subset \mathbb{R}^2$ cu proprietatea ca $\frac{\partial f}{\partial x}$ si $\frac{\partial^2 f}{\partial y \partial x}$ exista in orice punct din D. Presupunem ca $(a,b) \in D$ si dreptunghiul determinat de (a,b), (a+h,b), (a+h,b+k) si (a,b+k) este inclus in D, unde $h, k \neq 0$. Fie

$$E(h,k) = f(a+h,b+k) - f(a+h,b) - f(a,b+k) - f(a,b).$$

Atunci exista un punct (ξ, η) in interiorul acestui dreptunghi astfel incat

$$E(h,k) = hk \cdot \frac{\partial^2 f}{\partial y \partial x}(\xi, \eta).$$

Demonstratie. Fie $g:[a,a+h]\to\mathbb{R},\ g(t)=f(t,b+k)-f(t,b)$. Aplicand Teorema cresterilor finite a lui Lagrange pentru functia g obtinem un punct ξ intre a si a+h astfel incat

$$E(h,k) = g(a+h) - g(a) = g'(\xi)h = \left[\frac{\partial f}{\partial x}(\xi, b+k) - \frac{\partial f}{\partial x}(\xi, b)\right]h$$

Aplicand din nou teorema lui Lagrange pentru functia

$$t \mapsto \frac{\partial f}{\partial x}(\xi, t), \quad t \in [b, b + k]$$

obtinem η intre $b ext{ si } b + k$ astfel incat

$$\frac{\partial f}{\partial x}(\xi, b + k) - \frac{\partial f}{\partial x}(\xi, b) = \frac{\partial^2 f}{\partial y \partial x}(\xi, \eta) \cdot k$$

In concluzie, exista (ξ, η) in interiorul dreptunghiului astfel incat

$$E(h,k) = hk \cdot \frac{\partial^2 f}{\partial u \partial x}(\xi, \eta).$$

Teorema 6. (Criteriul lui Schwarz) Fie $D \subset \mathbb{R}^2$ o multime deschisa si $f: D \to \mathbb{R}$ o functie cu proprietatea ca $\frac{\partial f}{\partial x}$, $\frac{\partial f}{\partial y}$ si $\frac{\partial^2 f}{\partial y \partial x}$ exista in orice punct din D si $\frac{\partial^2 f}{\partial y \partial x}$ este continua in $(a,b) \in D$. Atunci exista $\frac{\partial^2 f}{\partial x \partial y}(a,b)$ si

$$\frac{\partial^2 f}{\partial x \partial y}(a, b) = \frac{\partial^2 f}{\partial y \partial x}(a, b).$$

Demonstratie. Fie $\varepsilon > 0$. Exista $\delta_{\varepsilon} > 0$ astfel incat $R_{\varepsilon} = (a - \delta_{\varepsilon}, a + \delta_{\varepsilon}) \times (b - \delta_{\varepsilon}, b + \delta_{\varepsilon}) \subset D$ si astfel incat pentru orice $(x, y) \in R_{\varepsilon}$ sa avem

$$\left|\frac{\partial^2 f}{\partial y \partial x}(x,y) - \frac{\partial^2 f}{\partial y \partial x}(a,b)\right| < \varepsilon.$$

Din propozitia anterioara rezulta ca pentru orice h si orice k cu $|h|, |k| < \delta_{\varepsilon}$ exista $\xi \in (a, a + h)$ si $\eta \in (b, b + k)$ astfel incat

$$\frac{E(h,k)}{hk} = \frac{\partial^2 f}{\partial y \partial x}(\xi, \eta).$$

si deci

$$\left|\frac{E(h,k)}{hk} - \frac{\partial^2 f}{\partial u \partial x}(a,b)\right| < \varepsilon.$$

Fie h fixat. Trecand la limita cu $k \to 0$ in ultima inegalitate, obtinem

$$\left| \frac{\frac{\partial f}{\partial y}(a+h,b) - \frac{\partial f}{\partial y}(a,b)}{h} - \frac{\partial^2 f}{\partial y \partial x}(a,b) \right| \le \varepsilon. \tag{1}$$

Deoarece ε a fost ales arbitrar si (1) are loc pentru orice h cu $|h| < \delta_{\varepsilon}$ rezulta ca exista

$$\lim_{h\to 0}\frac{\frac{\partial f}{\partial y}(a+h,b)-\frac{\partial f}{\partial y}(a,b)}{h}=\frac{\partial^2 f}{\partial y\partial x}(a,b)$$

Asadar, exista $\frac{\partial^2 f}{\partial x \partial y}(a, b)$ si

$$\frac{\partial^2 f}{\partial x \partial y}(a, b) = \frac{\partial^2 f}{\partial y \partial x}(a, b).$$

Teorema este valabila pentru functii si in \mathbb{R}^n dupa cum urmeaza.

Teorema 7. (Criteriul lui Schwarz) Fie $D \subset \mathbb{R}^n$ o multime deschisa, $i, j \in \{1, 2, ..., n\}$, $i \neq j$ si $f: D \to \mathbb{R}$ o functie cu proprietatea ca $\frac{\partial f}{\partial x_i}$, $\frac{\partial f}{\partial x_j}$ si $\frac{\partial^2 f}{\partial x_j \partial x_i}$ exista in orice punct din D si $\frac{\partial^2 f}{\partial x_j \partial x_i}$ este continua in $a \in D$. Atunci exista $\frac{\partial^2 f}{\partial x_i \partial x_j}(a)$ si

$$\frac{\partial^2 f}{\partial x_i \partial x_j}(a) = \frac{\partial^2 f}{\partial x_j \partial x_i}(a).$$

Pentru aplicatii se va folosi in mod frecvent urmatorul corolar.

Corolar 8. Fie $D \subset \mathbb{R}^n$ o multime deschisa si $f: D \to \mathbb{R}$ o functie de clasa C^2 . Atunci pentru orice $i \neq j$ si pentru orice $a \in D$ avem

$$\frac{\partial^2 f}{\partial x_i \partial x_j}(a) = \frac{\partial^2 f}{\partial x_j \partial x_i}(a).$$

Fie $f:D\subset\mathbb{R}^2\to\mathbb{R}$ cu proprietatea ca toate derivatele partiale de ordinul k exista intr-o vecinatate a lui (a,b) si sunt continue in a. Din Criteriul lui Schwarz rezulta ca ordinea de derivare in (a,b) pana la ordinul k nu are importanta.

In aceste conditii functia $d^n f(a, b) : \mathbb{R}^2 \to \mathbb{R}$

$$d^n f(a,b)(x,y) = \left[\frac{\partial f}{\partial x}(a,b) \cdot x + \frac{\partial f}{\partial y}(a,b) \cdot y \right]^{(n)} \text{ pentru} \quad (x,y) \in \mathbb{R}^2$$

se numeste diferentiala de ordinul k a functiei f in punctul (a,b). Exponentul n inseamna ca se dezvolta formal paranteza dupa regula binomului lui Newton unde

$$\left(\frac{\partial f}{\partial x}(a,b) \cdot x\right)^{(n)} = \frac{\partial^n f}{\partial x^k}(a,b) \cdot x^n$$

$$\left(\frac{\partial f}{\partial x}(a,b) \cdot x\right)^{(n-k)} \left(\frac{\partial f}{\partial y}(a,b) \cdot y\right)^{(k)} = \frac{\partial^n f}{\partial x^{n-k} \partial y^k}(a,b) \cdot x^{n-k} y^k$$

De exemplu pentru n=2

$$d^{2}(f)(a,b)(x,y) = \frac{\partial^{2} f}{\partial x^{2}}(a,b) \cdot x^{2} + 2\frac{\partial^{2} f}{\partial x \partial y}(a,b) \cdot xy + \frac{\partial^{2} f}{\partial y^{2}}(a,b) \cdot y^{2}$$

si pentru n arbitar

$$d^{n} f(a,b)(x,y) = \sum_{k=0}^{n} C_{n}^{k} \left(\frac{\partial f}{\partial x}(a,b) \cdot x \right)^{(n-k)} \left(\frac{\partial f}{\partial y}(a,b) \cdot \right)^{(k)}$$
$$= \sum_{k=0}^{n} C_{n}^{k} \frac{\partial^{n} f}{\partial x^{n-k} \partial y^{k}}(a,b) \cdot x^{n-k} y^{k}$$

Similar se definesc diferentialele de ordin superior pentru functii reale definite pe \mathbb{R}^m . Astfel, daca $f:D\subset\mathbb{R}^m\to\mathbb{R}$ are derivate partiale de ordinul doi intr-o vecinatate a lui a si acestea sunt continue in a, diferentiala de ordinul doi a lui f in punctul a este functial $d^2f(a):\mathbb{R}^m\to\mathbb{R}$ definita prin

$$d^2 f(a)(u) = \sum_{i,j=1}^m \frac{\partial^2 f}{\partial x_i \partial x_j}(a) u_i u_j, \quad u = (u_1, u_2, \dots, u_m) \in \mathbb{R}^m.$$

Daca $f: D \subset \mathbb{R}^m \to \mathbb{R}$ are derivate partiale de ordinul 3 intr-o vecinatate a lui a si acestea sunt continue in a, diferentiala de ordinul 3 a lui f in punctul a este functial $d^3f(a): \mathbb{R}^m \to \mathbb{R}$ definita prin

$$d^3 f(a)(u) = \sum_{i,j,k=1}^m \frac{\partial^3 f}{\partial x_i \partial x_j \partial x_k}(a) u_i u_j u_k, \quad u = (u_1, u_2, \dots, u_m) \in \mathbb{R}^m.$$

Daca $f: D \subset \mathbb{R}^m \to \mathbb{R}$ are proprietatea ca toate derivatele partiale de ordinul n exista intr-o vecinatate a lui $a \in D$ si acestea sunt continue in a, polinomul

$$T_n(x) = f(a) + \frac{1}{1!}d(f)(a)(x-a) + \frac{1}{2!}d^2(f)(a)(x-a) + \dots + \frac{1}{n!}d^n(f)(a)(x-a)$$

se numeste polinomul Taylor de grad n asociat functiei f in punctul a. Este un polinom in m variabile. Daca avem o functie f de doua variabile, atunci polinomul Taylor de gradul n asociat functiei f in punctul (a,b) este

$$T_n(x,y) = f(a,b) + \frac{1}{1!} df(a,b)(x-a,y-b) + \frac{1}{2!} d^2 f(a,b)(x-a,y-b) + \dots + \frac{1}{n!} d^n f(a,b)(x-a,y-b)$$

adica,

$$T_n(x) = f(a,b) + \frac{1}{1!} \left[\frac{\partial f}{\partial x}(a,b) \cdot (x-a) + \frac{\partial f}{\partial y}(a,b) \cdot (y-b) \right] + \frac{1}{2!} \left[\frac{\partial^2 f}{\partial x^2}(a,b) \cdot (x-a)^2 + 2 \frac{\partial^2 f}{\partial x \partial y}(a,b) \cdot (x-a)(y-b) + \frac{\partial^2 f}{\partial y^2}(a,b) \cdot (y-b)^2 \right] + \cdots$$

$$\cdots + \frac{1}{n!} \sum_{k=0}^{n} C_n^k \frac{\partial^n f}{\partial x^{n-k} \partial y^k} (a,b) \cdot (x-a)^n (y-b)^{n-k}$$

sau, folosind notatia introdusa mai sus

$$T_n(x) = f(a,b) + \frac{1}{1!} \left[\frac{\partial f}{\partial x}(a,b) \cdot (x-a) + \frac{\partial f}{\partial y}(a,b) \cdot (y-b) \right]^{(1)} + \cdots$$
$$\cdots + \frac{1}{n!} \left[\frac{\partial f}{\partial x}(a,b) \cdot (x-a) + \frac{\partial f}{\partial y}(a,b) \cdot (y-b) \right]^{(n)}$$

Teorema 9. (Formula lui Taylor cu restul lui Lagrange) Fie D o multime deschisa convexa din \mathbb{R}^2 si (a,b) un punct din D. Daca $f:D\to\mathbb{R}$ este o functie de clasa C^{n+1} , atunci pentru orice punct (x,y) din D exista $(\xi,\eta)\in D$ un punct situat pe segmentul care uneste punctele (a,b) si (x,y) astfel incat

$$f(x,y) = T_n(x,y) + \frac{1}{(n+1)!} d^{n+1} f(\xi,\eta)(x-a,y-b).$$

Demonstratie. Fie

$$x(t) = a + (x - a)t$$
 $y(t) = b + (y - b)t, t \in [0, 1]$

Fie $\varphi:[0,1]\to\mathbb{R}$,

$$\varphi(t) = f(a + (x - a)t, b + (y - b)t) = f(x(t), y(t)).$$

Atunci

$$\varphi'(t) = \frac{\partial f}{\partial x}(x(t), y(t)) \cdot (x - a) + \frac{\partial f}{\partial y}(x(t), y(t)) \cdot (y - b)$$
$$= df(x(t), y(t))(x - a, y - b).$$

$$\begin{split} \varphi''(t) &= \frac{\partial^2 f}{\partial x^2}(x(t),y(t)) \cdot (x-a)^2 + 2\frac{\partial^2 f}{\partial y \partial x}(x(t),y(t)) \cdot (x-a)(y-b) + \frac{\partial^2 f}{\partial y^2}(x(t),y(t)) \cdot (y-b)^2 \\ &= d^2 f(x(t),y(t))(x-a,y-b). \end{split}$$

In general,

$$\varphi^{(n)}(t) = d^n f(x(t), y(t))(x - a, y - b).$$

Aplicand Formula lui Taylor cu restul lui Lagrange pentru o functie de o variabila reala, rezulta ca exista $\theta \in (0, 1)$ astfel incat

$$\varphi(1) = \varphi(0) + \frac{1}{1!}\varphi'(0) + \frac{1}{2!}\varphi''(0) + \dots + \frac{1}{n!}\varphi^{(n)}(0) + \frac{1}{(n+1)!}\varphi^{(n+1)}(\theta).$$

Cum
$$\varphi(1) = f(x, y), \ \varphi(0) = f(a, b)$$
 si

$$\varphi^{(k)}(0) = d^k f(a, b)(x - a, y - b),$$

punand $\xi = x(\theta) \ \eta = y(\theta)$, avem

$$f(x,y) = f(a,b) + \frac{1}{1!}df(a,b)(x-a,y-b) + \frac{1}{2!}d^2f(a,b)(x-a,y-b) + \dots + \frac{1}{n!}d^nf(a,b)(x-a,y-b) + \frac{1}{(n+1)!}d^{n+1}f(\xi,\eta)(x-a,y-b)$$
$$= T_n(x,y) + \frac{1}{(n+1)!}d^{n+1}f(\xi,\eta)(x-a,y-b)$$

Teorema este adevarata pentru functii de mai multe variabile, demonstratia decurgand intr-o maniera similara.

Teorema 10. (Formula lui Taylor cu restul lui Lagrange) Fie D o multime deschisa si convexa din \mathbb{R}^m , $a \in D$ si $f: D \to \mathbb{R}$ o functie de clasa C^{n+1} pe D. Atunci pentru orice punct $x \in D$ exista $c \in D$ un punct situat pe segmentul [a, x] astfel incat

$$f(x,y) = T_n(x,y) + \frac{1}{(n+1)!}d^{n+1}f(c)(x-a,y-b).$$