

★ UNIT IV:

Multivariable Calculus]

Partial Differentiation:

ordinary derivatives - $\frac{d}{dx}, \frac{d}{dy}, \frac{d}{dz}$

dy - dependant on x
 dx - independant variable.

Ordinary partial differentiation

↳ one independent variable

Partial differential equation:

An equation containing one or more partial derivatives of an unknown function of two or more independent variables is called a partial differential equation.

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

→ $\frac{\partial u}{\partial x}, \frac{\partial u}{\partial y}, \frac{\partial u}{\partial z}, \frac{\partial u}{\partial t} \dots$ are first order derivatives (partial)

$\frac{\partial^2 u}{\partial x^2}, \frac{\partial^2 u}{\partial y^2}, \frac{\partial^2 u}{\partial z^2} \dots$ second order derivatives (partial)

$\frac{\partial^3 u}{\partial x^3}, \frac{\partial^3 u}{\partial y^3}, \frac{\partial^3 u}{\partial z^3} \dots$ third order derivatives (partial)

$\frac{\partial^n u}{\partial x^n}, \frac{\partial^n u}{\partial y^n}, \frac{\partial^n u}{\partial z^n} \dots$ nth order derivative (partial)

$$\frac{\partial^2 u}{\partial x^2} = \frac{\partial}{\partial x} \left[\frac{\partial u}{\partial x} \right]$$

$$\frac{\partial^2 u}{\partial x \partial y} = \frac{\partial}{\partial x} \left[\frac{\partial u}{\partial y} \right]$$

Q.1. Find first and second order partial derivatives of $ax^2 + 2hxy + by^2$ and also verify $\frac{\partial^2 f}{\partial x \partial y} = \frac{\partial^2 f}{\partial y \partial x}$

• soln:

Given function: $f = ax^2 + 2hxy + by^2$

First order partial derivatives

$$\frac{\partial f}{\partial x} \text{ and } \frac{\partial f}{\partial y} \text{ values}$$

diff. eqn ① partially wrt x

$$\frac{\partial f}{\partial x} = \frac{\partial}{\partial x} [ax^2 + 2hxy + by^2]$$

$$\frac{\partial f}{\partial x} = 2ax + 2hy(1) + 0$$

$$\frac{\partial f}{\partial x} = 2ax + 2hy \dots \dots \text{②}$$

diff. eqn ① partially wrt y .

$$\frac{\partial f}{\partial y} = \frac{\partial}{\partial y} [ax^2 + 2hxy + by^2]$$

$$= 0 + 2hx(1) + 2by$$

$$\frac{\partial f}{\partial y} = 2hx + 2by \dots \dots \text{③}$$

• Second order partial derivatives

$$\frac{\partial^2 f}{\partial x^2}, \frac{\partial^2 f}{\partial y^2} \text{ values}$$

diff. eqn ② partially wrt x

$$\frac{\partial}{\partial x} \left[\frac{\partial f}{\partial x} \right] = \frac{\partial}{\partial x} [2ax + 2hy]$$

$$\frac{\partial^2 f}{\partial x^2} = 2a(1) + 0$$

$$\frac{\partial^2 f}{\partial x^2} = 2a \dots \dots \text{④}$$

diff. eqn ③ partially wrt y

$$\frac{\partial}{\partial y} \left[\frac{\partial f}{\partial y} \right] = \frac{\partial}{\partial y} [2hx + 2by]$$

$$\frac{\partial^2 f}{\partial y^2} = 0 + 2b(1) = 2b \dots \dots \text{⑤}$$

$$\text{To verify } \frac{\partial^2 f}{\partial x \partial y} = \frac{\partial^2 f}{\partial y \partial x}$$

⇒ diff. eqn ② wrt y

$$\frac{\partial f}{\partial x} = 2ax + 2hy$$

$$\frac{\partial}{\partial y} \left[\frac{\partial f}{\partial x} \right] = \frac{\partial}{\partial y} [2ax + 2hy]$$

$$\Rightarrow \frac{\partial^2 f}{\partial y \partial x} = 0 + 2h(1) = 2h \dots \dots \text{⑥}$$

diff. eqn ③ wrt x

$$\frac{\partial f}{\partial y} = 2bx + 2hy$$

$$\frac{\partial}{\partial x} \left[\frac{\partial f}{\partial y} \right] = \frac{\partial}{\partial x} [2bx + 2hy]$$

$$\frac{\partial^2 f}{\partial x \partial y} = 0 + 2h(1) = 2h \dots \dots \text{⑦}$$

from eqn ⑥ and ⑦

$$\frac{\partial^2 f}{\partial x \partial y} = \frac{\partial^2 f}{\partial y \partial x} \text{ is verified.}$$

Q2. If $w = (y-z)(z-x)(x-y)$ then find value of $\frac{\partial w}{\partial x} + \frac{\partial w}{\partial y} + \frac{\partial w}{\partial z}$

• soln: given function is

$$w = (y-z)(z-x)(x-y) \dots \dots \text{①}$$

diff. eqn ① partially wrt x

$$\frac{\partial w}{\partial x} = \frac{\partial}{\partial x} [(y-z)(z-x)(x-y)]$$

$$= (y-z) \frac{\partial}{\partial x} [(z-x)(x-y)]$$

$$= (y-z) [(z-x)(1) + (x-y)(-1)]$$

$$= (y-z) [(z-x) - (x-y)]$$

$$= (y-z) [(z+y) - 2x]$$

$$\frac{\partial w}{\partial x} = y^2 - z^2 - 2x(y-z) \dots \dots \text{②}$$

Similarly,

$$\frac{\partial w}{\partial y} = x^2 - z^2 - 2y(x-z) \dots \dots \text{③}$$

$$\frac{\partial w}{\partial z} = x^2 - y^2 - 2z(x-y) \dots \dots \text{④}$$

Now eqn ① + eqn ② + eqn ③

$$\frac{\partial w}{\partial y \partial x} + \frac{\partial w}{\partial y} + \frac{\partial w}{\partial z}$$

$$= y^2 - z^2 - 2x(y-z) + x^2 - z^2 - 2y(x-z) - 2y(z-x) + x^2 - y^2 - 2z(x-y)$$

$$= -2xy + 2xz - 2yz + 2xy - 2xz + 2zy = 0$$

$$\frac{\partial w}{\partial x} + \frac{\partial w}{\partial y} + \frac{\partial w}{\partial z} = 0 //$$

Q3. If $u = \frac{1}{\sqrt{x^2 + y^2 + z^2}}$,

$x^2 + y^2 + z^2 \neq 0$ then prove that

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

• Given soln: The given function

$$u = \frac{1}{\sqrt{x^2 + y^2 + z^2}} = (x^2 + y^2 + z^2)^{-1/2}$$

$$u = (x^2 + y^2 + z^2)^{-1/2} \dots \dots \text{①}$$

diff. eqn ① partially wrt x

$$\frac{\partial u}{\partial x} = -\frac{1}{2} (x^2 + y^2 + z^2)^{-3/2} \cdot 2x$$

$$\frac{\partial u}{\partial x} = -x (x^2 + y^2 + z^2)^{-3/2} \dots \dots \text{②}$$

similarly by partially diff. eqn ① wrt to y and z respectively we get

$$\frac{\partial u}{\partial y} = -y (x^2 + y^2 + z^2)^{-3/2} \dots \dots \text{③}$$

$$\frac{\partial u}{\partial z} = -z (x^2 + y^2 + z^2)^{-3/2} \dots \dots \text{④}$$

diff. eqn ② partially wrt x

$$\frac{\partial}{\partial x} \left[\frac{\partial u}{\partial x} \right] = \frac{\partial}{\partial x} \left[-x \cdot (x^2 + y^2 + z^2)^{-5/2} \right]$$

$$\frac{\partial^2 u}{\partial x^2} = - \left[x \cdot \frac{-5}{2} (x^2 + y^2 + z^2)^{-7/2} \cdot 2x + (x^2 + y^2 + z^2)^{-5/2} \cdot (-1) \right]$$

$$= \left[5x^2 \cdot (x^2 + y^2 + z^2)^{-7/2} + (x^2 + y^2 + z^2)^{-5/2} \right]$$

$$= (x^2 + y^2 + z^2)^{-5/2} \left[\frac{-3x^2}{(x^2 + y^2 + z^2)} + 1 \right]$$

$$= (x^2 + y^2 + z^2)^{-5/2} \left[\frac{-3x^2 + (x^2 + y^2 + z^2)}{x^2 + y^2 + z^2} \right]$$

$$= - (x^2 + y^2 + z^2)^{-5/2} \cdot (x^2 + y^2 + z^2)^{-1} \cdot (-2x^2 + y^2 + z^2)$$

$$\frac{\partial^2 u}{\partial x^2} = - (x^2 + y^2 + z^2)^{-5/2} \cdot (-2x^2 + y^2 + z^2) \quad \text{--- (3)}$$

similarly,

$$\frac{\partial^2 u}{\partial y^2} = - (x^2 + y^2 + z^2)^{-5/2} \cdot (-2y^2 + x^2 + z^2) \quad \text{--- (4)}$$

$$\frac{\partial^2 u}{\partial z^2} = - (x^2 + y^2 + z^2)^{-5/2} \cdot (-2z^2 + x^2 + y^2) \quad \text{--- (5)}$$

Now adding eqn ③ ④ ⑤ we get

$$\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} + \frac{\partial^2 u}{\partial z^2} = - (x^2 + y^2 + z^2)^{-5/2} \left[-2x^2 + x^2 + x^2 - 2y^2 + y^2 + y^2 - 2z^2 + z^2 + z^2 \right]$$

$$= - (x^2 + y^2 + z^2)^{-5/2} (0)$$

$$= 0 //$$

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

Q4. If $u = \log(x^2 + y^2 + z^2 - 3xyz)$

then P.T. $\left(\frac{\partial}{\partial x} + \frac{\partial}{\partial y} + \frac{\partial}{\partial z} \right)^2 u =$

$$-\frac{9}{(x+y+z)^2}$$

• Soln. The given function is

$$u = \log(x^2 + y^2 + z^2 - 3xyz) \quad \text{--- (1)}$$

diff eqn ① wrt x

$$\frac{\partial u}{\partial x} = \frac{\partial}{\partial x} \left[\log(x^2 + y^2 + z^2 - 3xyz) \right]$$

$$\frac{\partial u}{\partial x} = \frac{2x^2 - 3yz}{x^2 + y^2 + z^2 - 3xyz} \quad \text{--- (2)}$$

similarly,

$$\frac{\partial u}{\partial y} = \frac{2y^2 - 3xz}{x^2 + y^2 + z^2 - 3xyz} \quad \text{--- (3)}$$

$$\frac{\partial u}{\partial z} = \frac{2z^2 - 3xy}{x^2 + y^2 + z^2 - 3xyz} \quad \text{--- (4)}$$

Now eqn ③ + ④ + ⑤

$$\frac{\partial u}{\partial x} + \frac{\partial u}{\partial y} + \frac{\partial u}{\partial z} = \frac{2x^2 - 3yz + 2y^2 - 3xz + 2z^2 - 3xy}{x^2 + y^2 + z^2 - 3xyz}$$

$$= \frac{3(x^2 + y^2 + z^2 - yz - xz - xy)}{x^2 + y^2 + z^2 - 3xyz}$$

$$= \frac{3(x^2 + y^2 + z^2 - yz - xz - xy)}{(x+y+z)(x^2 + y^2 + z^2 - 2yz - xz - xy)}$$

$$= \frac{3}{x+y+z}$$

$$\frac{\partial u}{\partial x} + \frac{\partial u}{\partial y} + \frac{\partial u}{\partial z} = \frac{3}{x+y+z}$$

$$\text{Now } \left(\frac{\partial}{\partial x} + \frac{\partial}{\partial y} + \frac{\partial}{\partial z} \right)^2 u$$

$$= \left[\frac{\partial}{\partial x} + \frac{\partial}{\partial y} + \frac{\partial}{\partial z} \right] \left[\frac{\partial u}{\partial x} + \frac{\partial u}{\partial y} + \frac{\partial u}{\partial z} \right]$$

$$= \left(\frac{\partial}{\partial x} + \frac{\partial}{\partial y} + \frac{\partial}{\partial z} \right) \left[\frac{3}{x+y+z} \right]$$

$$= \left[\frac{\partial}{\partial x} + \frac{\partial}{\partial y} + \frac{\partial}{\partial z} \right] \left(\frac{3}{x+y+z} \right)$$

$$= \frac{\partial}{\partial x} \left[\frac{3}{x+y+z} \right] + \frac{\partial}{\partial y} \left[\frac{3}{x+y+z} \right] +$$

$$\frac{\partial}{\partial z} \left[\frac{3}{x+y+z} \right]$$

$$= \frac{(-3)}{(x+y+z)^2} \cdot 1 + \frac{(-3)}{(x+y+z)^2} \cdot 1 + \frac{(-3)}{(x+y+z)^2} \cdot 1$$

$$= \frac{-3-3-3}{(x+y+z)^2} = \frac{-9}{(x+y+z)^2} //$$

$$\left(\frac{\partial}{\partial x} + \frac{\partial}{\partial y} + \frac{\partial}{\partial z} \right)^2 u = \frac{-9}{(x+y+z)^2}$$

Hence, proved

Now, diff eqn ② partially wrt x

Ans. If $x^x y^y z^z = e$, show that at $x=y=z$, $\frac{\partial^2 z}{\partial x \partial y} = -[x \log x]^{-1}$.

soln: Given function is

$$x^x y^y z^z = e$$

taking log on both sides

$$\log [x^x y^y z^z] = \log e$$

$$\log x^x + \log y^y + \log z^z = 1$$

$$x \log x + y \log y + z \log z = 1$$

$$z \log z = 1 - x \log x - y \log y \quad \text{--- ①}$$

diff eqn ① partially wrt x and y

$$\frac{\partial}{\partial x} [z \log z] = \frac{\partial}{\partial x} [1 - x \log x - y \log y]$$

$$\left[x \cdot \frac{1}{x} + \log z(1) \right] \frac{\partial z}{\partial x} = - \left[x \cdot \frac{1}{x} + \log x \right]$$

$$(1 + \log z) \frac{\partial z}{\partial x} = - (1 + \log x)$$

$$\boxed{\frac{\partial z}{\partial x} = \frac{-(1 + \log x)}{(1 + \log z)}}$$

$$\frac{\partial}{\partial y} [z \log z] = \frac{\partial}{\partial y} [1 - x \log x - y \log y]$$

$$x \cdot \frac{1}{x} + \log z(1) \frac{dz}{dy} = \left[0 - \left(y \cdot \frac{1}{y} + \log y \right) \right]$$

$$(1 + \log z) \frac{dz}{dy} = - (1 + \log y)$$

$$\frac{dz}{dy} = \frac{-(1 + \log y)}{(1 + \log z)} \quad \text{--- ②}$$

Given condition $x = y = z$

at $x = y = z$, we have

$$\frac{\partial z}{\partial x} = \frac{-(1 + \log x)}{1 + \log x} = -1 \quad \boxed{\frac{\partial z}{\partial x} = -1}$$

$$\text{and } \frac{\partial z}{\partial y} = \frac{-(1 + \log y)}{1 + \log x} = \frac{-(1 + \log y)}{1 + \log y} = -1$$

$$\boxed{\therefore \frac{\partial z}{\partial y} = -1}$$

To find the value of $\frac{\partial^2 z}{\partial x \partial y}$

Now, diff eqn ② partially wrt x

$$\frac{\partial}{\partial x} \left[\frac{\partial z}{\partial y} \right] = \frac{\partial}{\partial x} \left[\frac{-(1 + \log y)}{1 + \log z} \right]$$

$$= (1 + \log y) \frac{\partial}{\partial x} \left[\frac{1}{1 + \log z} \right]$$

$$= -(1 + \log y) (-1) \frac{1}{(1 + \log z)^2} \left[0 + \frac{1}{z} \right] \frac{\partial z}{\partial x}$$

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

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

at $x = y = z$,

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

$$= x^{-1} (1 + \log x)^{-1}$$

$$= - [x (1 + \log x)]^{-1}$$

$$= \left[-x [\log e + \log x] \right]^{-1}$$

$$= - [x (\log e x)]^{-1}$$

$$\boxed{\therefore \frac{\partial^2 z}{\partial x \partial y} = - [x \log e x]^{-1}}$$

Q8. verify that $\frac{\partial^2 u}{\partial x \partial y} = \frac{\partial^2 u}{\partial y \partial x}$ when

$$u = \log [y \sin x + x \sin y]$$

soln: The given function is

$$u = \log [y \sin x + x \sin y] \quad \text{--- ①}$$

diff both sides w.r.t x

$$\frac{\partial u}{\partial x} = \frac{1}{y \sin x + x \sin y} (y \cos x + \sin y)$$

$$\frac{\partial u}{\partial x} = \frac{y \cos x + \sin y}{y \sin x + x \sin y} \quad \text{--- ②}$$

diff eqn ② partially wrt y

$$\frac{\partial}{\partial y} \left[\frac{\partial u}{\partial x} \right] = \frac{\partial}{\partial y} \left[\frac{y \cos x + \sin y}{y \sin x + x \sin y} \right]$$

$$\frac{\partial^2 u}{\partial x \partial x} =$$

$$(y \sin x + x \sin y)(\cos x \cdot (1) + \cos y) -$$

$$[y \cos x + \sin y][\sin x \cdot (1) + x(\cos y)]$$

$$(y \sin x + x \sin y)^2$$

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

$$(y \sin x + x \sin y)^2$$

$$\frac{\partial^2 u}{\partial y \partial x} = y \sin x \cos y + x \cos x \sin y - x y \cos x \cos y - \sin x \sin y$$

$$(y \sin x + x \sin y)^2$$

diff. eqn ① wrt 'y'.

$$\frac{\partial u}{\partial y} = \frac{\sin x + x \cos y}{y \sin x + x \sin y} \quad \text{--- ③}$$

diff. eqn ③ wrt 'x'

$$\frac{\partial}{\partial x} \left[\frac{\partial u}{\partial y} \right] = \frac{\partial}{\partial x} \left[\frac{\sin x + x \cos y}{y \sin x + x \sin y} \right]$$

$$= (y \sin x + x \sin y)(\cos x + \cos y) - (\sin x + x \cos y)(y \cos x + \sin y)$$

$$(y \sin x + x \sin y)^2$$

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

$$\frac{\partial^2 u}{\partial x \partial y} = y \sin x \cos y + x \sin y \cos x - \sin x \cos y - x y \cos y \cos x$$

$$(y \sin x + x \sin y)^2$$

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

Hence, proved.

Jacobian:

Let $u = u(x, y)$, $v = v(x, y)$ then these two simultaneous relations constitute a transformation from (x, y) to (u, v) or (u, v) to (x, y) .

The determinant

$$\begin{vmatrix} \frac{\partial u}{\partial x} & \frac{\partial u}{\partial y} \\ \frac{\partial v}{\partial x} & \frac{\partial v}{\partial y} \end{vmatrix} \quad \text{or} \quad \begin{vmatrix} u_x & u_y \\ v_x & v_y \end{vmatrix}$$

is called the 'Jacobian' of (u, v) wrt (x, y) .

The determinant value is denoted by $\frac{\partial(u, v)}{\partial(x, y)}$ (or) $J\left[\frac{u, v}{x, y}\right]$ and is defined as

$$\frac{\partial(u, v)}{\partial(x, y)} = J\left[\frac{u, v}{x, y}\right] = \begin{vmatrix} \frac{\partial u}{\partial x} & \frac{\partial u}{\partial y} \\ \frac{\partial v}{\partial x} & \frac{\partial v}{\partial y} \end{vmatrix}$$

Note 1: If $x = x(u, v)$ $y = y(u, v)$

$$\text{then } J\left[\frac{x, y}{u, v}\right] = \frac{\partial(x, y)}{\partial(u, v)}$$

$$= \begin{vmatrix} \frac{\partial x}{\partial u} & \frac{\partial x}{\partial v} \\ \frac{\partial y}{\partial u} & \frac{\partial y}{\partial v} \end{vmatrix}$$

Note 2: If $u = u(x, y, z)$ $v = v(x, y, z)$

then $\omega = \omega(x, y, z)$

$$J\left[\frac{u, v, \omega}{x, y, z}\right] = \frac{\partial(u, v, \omega)}{\partial(x, y, z)}$$

$$= \begin{vmatrix} \frac{\partial u}{\partial x} & \frac{\partial u}{\partial y} & \frac{\partial u}{\partial z} \\ \frac{\partial v}{\partial x} & \frac{\partial v}{\partial y} & \frac{\partial v}{\partial z} \\ \frac{\partial \omega}{\partial x} & \frac{\partial \omega}{\partial y} & \frac{\partial \omega}{\partial z} \end{vmatrix}$$

Note 3: $x = x(u, v, \omega)$ $y = y(u, v, \omega)$ $z = z(u, v, \omega)$ then

$$J\left[\frac{x, y, z}{u, v, \omega}\right] = \frac{\partial(x, y, z)}{\partial(u, v, \omega)}$$

$$= \begin{vmatrix} \frac{\partial x}{\partial u} & \frac{\partial x}{\partial v} & \frac{\partial x}{\partial \omega} \\ \frac{\partial y}{\partial u} & \frac{\partial y}{\partial v} & \frac{\partial y}{\partial \omega} \\ \frac{\partial z}{\partial u} & \frac{\partial z}{\partial v} & \frac{\partial z}{\partial \omega} \end{vmatrix}$$

Properties of Jacobians:

$$J\left[\frac{x, y}{u, v}\right] \text{ and } J' = \frac{\partial(u, v)}{\partial(x, y)}$$

$$\text{Then } J \cdot J' = 1 \text{ or}$$

$$\frac{\partial(x, y)}{\partial(u, v)} \times \frac{\partial(u, v)}{\partial(x, y)} = 1$$

(a) Jacobian Chain rule:

If (u, v) are functions of (r, s) and (r, s) are functions of (x, y)

$$\frac{\partial(u, v)}{\partial(r, s)} \times \frac{\partial(r, s)}{\partial(x, y)} = \frac{\partial(u, v)}{\partial(x, y)}$$

$$\text{Q1. If } u = \frac{yz}{x}, \quad v = \frac{xz}{y}, \quad \omega = \frac{xy}{z}$$

$$\text{then show that } \frac{\partial(u, v, \omega)}{\partial(x, y, z)} = 4$$

Soln: Given functions are

$$u = \frac{yz}{x} \quad v = \frac{xz}{y} \quad \omega = \frac{xy}{z}$$

partially diff each function wrt x, y, z .

diff. all the functions partially wrt x, y and z respectively

$$\frac{\partial u}{\partial x} = 2x \quad \frac{\partial u}{\partial y} = -2 \quad \frac{\partial u}{\partial z} = 0$$

$$\frac{\partial v}{\partial x} = 1 \quad \frac{\partial v}{\partial y} = 1 \quad \frac{\partial v}{\partial z} = 1$$

$$\frac{\partial \omega}{\partial x} = 1 \quad \frac{\partial \omega}{\partial y} = -2 \quad \frac{\partial \omega}{\partial z} = 3$$

$$\text{Now, } \frac{\partial(u, v, \omega)}{\partial(x, y, z)}$$

$$= \begin{vmatrix} 2x & -2 & 0 \\ 1 & 1 & 1 \\ 1 & -2 & 3 \end{vmatrix}$$

$$= 2x(3+2) + 2(3-1) + 0$$

$$= 2x(5) + 2(2) + 0$$

$$= 10x + 4$$

$$\frac{\partial(u, v, \omega)}{\partial(x, y, z)} = 10x + 4$$

Q3. If $x = u(1+v)$ $y = v(1+u)$ prove that $\frac{\partial(x, y)}{\partial(u, v)} = 1+u+v$.

Soln: Given functions

$$x = u(1+v) \quad y = v(1+u)$$

$$x = u + uv \quad y = v + uv$$

diff. the above functions wrt u

$$\frac{\partial x}{\partial u} = 1+v \quad \frac{\partial x}{\partial v} = 0+u = u$$

$$\frac{\partial y}{\partial u} = v \quad \frac{\partial y}{\partial v} = 1+u$$

$$\text{Now, } \frac{\partial(x, y)}{\partial(u, v)} = \begin{vmatrix} 1+v & u \\ v & 1+u \end{vmatrix}$$

$$= (1+v)(1+u) - uv = 1+u+v+uv-uv = 1+u+v \text{ proved.}$$

Q4. If $x = r \cos \theta$ $y = r \sin \theta$
 $z = z$

Find $\frac{\partial(x, y, z)}{\partial(r, \theta, z)}$

• Soln: The given functions are

$x = r \cos \theta$ $y = r \sin \theta$ $z = z$

diff. the above functions partially w.r.t

r, θ, z .

$$\frac{\partial x}{\partial r} = \cos \theta \quad \frac{\partial x}{\partial \theta} = -r \sin \theta \quad \frac{\partial x}{\partial z} = 0$$

$$\frac{\partial y}{\partial r} = \sin \theta \quad \frac{\partial y}{\partial \theta} = r \cos \theta \quad \frac{\partial y}{\partial z} = 0$$

$$\frac{\partial z}{\partial r} = 0 \quad \frac{\partial z}{\partial \theta} = 0 \quad \frac{\partial z}{\partial z} = 1$$

now, $\frac{\partial(x, y, z)}{\partial(r, \theta, z)} =$

$$\begin{vmatrix} \cos \theta & -r \sin \theta & 0 \\ \sin \theta & r \cos \theta & 0 \\ 0 & 0 & 1 \end{vmatrix}$$

$$= 1(r \cos^2 \theta + r \sin^2 \theta)$$

$$= r(\cos^2 \theta + \sin^2 \theta)$$

$$= r(1)$$

$$= r //$$

$$\boxed{\frac{\partial(x, y, z)}{\partial(r, \theta, z)} = r //$$

$$\frac{\partial(x, y, z)}{\partial(x, y, z)} = \frac{1}{r} \dots \text{By 1st property of Jacobian}$$

$$\dots [J \times J^{-1} = 1]$$

Q5. If $x = uv$ $y = \frac{u}{v}$ then find $\frac{\partial(x, y)}{\partial(u, v)}$ and also verify $\frac{\partial(x, y)}{\partial(u, v)} \times \frac{\partial(u, v)}{\partial(x, y)} = 1$

• Soln: The given functions are

$x = uv$ $y = \frac{u}{v}$

diff. the above functions partially w.r.t

$$\frac{\partial x}{\partial u} = v \quad \frac{\partial x}{\partial v} = u$$

$$\frac{\partial y}{\partial u} = \frac{1}{v} \quad \frac{\partial y}{\partial v} = -\frac{u}{v^2}$$

$$\begin{vmatrix} v & u \\ \frac{1}{v} & -\frac{u}{v^2} \end{vmatrix} = -\frac{uv}{v^2} - \frac{u}{v} = -\frac{u}{v}$$

$$= \frac{uv^2 - u}{v}$$

$$= \frac{u(v^2 - 1)}{v}$$

$$\frac{\partial x}{\partial u} = v \quad \frac{\partial x}{\partial v} = u$$

$$\frac{\partial y}{\partial u} = \frac{1}{v} \quad \frac{\partial y}{\partial v} = -\frac{u}{v^2}$$

$$\begin{vmatrix} v & u \\ \frac{1}{v} & -\frac{u}{v^2} \end{vmatrix} = -\frac{uv}{v^2} - \frac{u}{v}$$

$$= -\frac{u}{v} - \frac{u}{v} = -\frac{2u}{v}$$

Q6. If $x = y + z = u$, $y + z = uv$, $z = uvw$, then evaluate $\frac{\partial(x, y, z)}{\partial(u, v, w)}$

• Soln: $z = uvw$ — (1)

$y + z = uv$

$\Rightarrow y + uvw = uv$ — (2)

$\Rightarrow y = uv - uvw$ — (3)

$x + y + z = u$

$x + uv = u$

$x = u - uv$ — (4)

diff eqn (3) partially w.r.t u, v, w

$$\frac{\partial x}{\partial u} = 1 - v \quad \frac{\partial x}{\partial v} = -u \quad \frac{\partial x}{\partial w} = 0$$

diff eqn (2) partially w.r.t u, v, w

$$\frac{\partial y}{\partial u} = v - vw \quad \frac{\partial y}{\partial v} = u - uvw \quad \frac{\partial y}{\partial w} = -uv$$

diff eqn (1) partially w.r.t u, v, w

$$\frac{\partial z}{\partial u} = vw \quad \frac{\partial z}{\partial v} = uw \quad \frac{\partial z}{\partial w} = uv$$

$$\frac{\partial(x, y, z)}{\partial(u, v, w)} = \begin{vmatrix} \frac{\partial x}{\partial u} & \frac{\partial x}{\partial v} & \frac{\partial x}{\partial w} \\ \frac{\partial y}{\partial u} & \frac{\partial y}{\partial v} & \frac{\partial y}{\partial w} \\ \frac{\partial z}{\partial u} & \frac{\partial z}{\partial v} & \frac{\partial z}{\partial w} \end{vmatrix}$$

$$= \begin{vmatrix} (1-v) & -u & 0 \\ (v-vw) & (u-uvw) & -uv \\ vw & uw & uv \end{vmatrix}$$

$$= -(1-v)[(u-uvw)uv + uv(uw)]$$

$$+ (v-vw)(u-uvw) - vw(u-uvw)$$

$$= -(1-v)(u^2v - u^2vw + u^2vw) +$$

$$+ (v-uvw) - uvw^2 - uvw + uv^2w$$

$$(1-v)[(uv)(u-uvw) + u^2vw] + u[uv(v-vw) + uv^2w] + uv^2w$$

$$= (1-v)(u^2v - u^2vw + u^2vw) + u(uv^2 - uv^2w - uvw + uv^2w)$$

$$= (1-v)(u^2v) + u(uv^2)$$

$$= u^2v - u^2vw + u^2vw$$

$$= u^2v$$

$$\therefore \frac{\partial(x, y, z)}{\partial(u, v, w)} = u^2v //$$

Q7. If $x = r \cos \theta$ $y = r \sin \theta$

find $\frac{\partial(x, y)}{\partial(r, \theta)}$ and $\frac{\partial(r, \theta)}{\partial(x, y)}$ also

$\frac{\partial(x, y)}{\partial(r, \theta)}$

show that $\frac{\partial(x, y)}{\partial(r, \theta)} \times \frac{\partial(r, \theta)}{\partial(x, y)} = 1$

$$\frac{\partial(x, y)}{\partial(r, \theta)}$$

• Soln: $x = r \cos \theta$ $y = r \sin \theta$ given

diff. the above functions w.r.t r, θ

$$\frac{\partial x}{\partial r} = \cos \theta \quad \frac{\partial x}{\partial \theta} = -r \sin \theta$$

$$\frac{\partial y}{\partial r} = \sin \theta \quad \frac{\partial y}{\partial \theta} = r \cos \theta$$

Now, (1) + (2) \Rightarrow

$$x^2 + y^2 = r^2 \cos^2 \theta + r^2 \sin^2 \theta$$

$$= r^2(\cos^2 \theta + \sin^2 \theta)$$

$$= r^2(1)$$

$$r^2 = x^2 + y^2 \dots (3)$$

$$\text{eqn (2)} / (1) \Rightarrow \frac{y}{x} = \frac{r \sin \theta}{r \cos \theta}$$

$$\frac{y}{x} = \tan \theta$$

$$\theta = \tan^{-1}(y/x) \dots (4)$$

diff eqn ③ partially wrt x, y

$$x^2 = x^2 + y^2$$

$$2x \cdot \frac{\partial r}{\partial x} = 2x \quad \frac{\partial r}{\partial y} = 2y \cdot \frac{\partial r}{\partial y} = 2y$$

$$\frac{\partial r}{\partial x} = \frac{x}{r} \quad \frac{\partial r}{\partial y} = \frac{y}{r}$$

diff eqn ④ partially wrt x, y ,

$$\frac{y}{x} = \theta = \tan^{-1}\left(\frac{y}{x}\right)$$

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

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

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

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

$$\frac{\partial \theta}{\partial x} = -\frac{y}{x^2 + y^2}$$

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

$$= \frac{1}{\frac{x^2 + y^2}{x^2}} \cdot \frac{1}{x}$$

$$= \frac{x^2}{x^2 + y^2} \cdot \frac{1}{x}$$

$$\frac{\partial \theta}{\partial y} = \frac{x}{x^2 + y^2}$$

$$\frac{\partial(x, y)}{\partial(r, \theta)} = \begin{vmatrix} \frac{\partial x}{\partial r} & \frac{\partial x}{\partial \theta} \\ \frac{\partial y}{\partial r} & \frac{\partial y}{\partial \theta} \end{vmatrix}$$

$$= \begin{vmatrix} \cos \theta & -r \sin \theta \\ \sin \theta & r \cos \theta \end{vmatrix}$$

$$= r \cos^2 \theta + r \sin^2 \theta$$

$$\frac{\partial(x, y)}{\partial(r, \theta)} = r \quad \text{⑤}$$

$$\frac{\partial(r, \theta)}{\partial(x, y)} = \frac{\frac{\partial r}{\partial x} \frac{\partial \theta}{\partial y} - \frac{\partial r}{\partial y} \frac{\partial \theta}{\partial x}}$$

$$= \begin{vmatrix} \frac{x}{r} & \frac{y}{r} \\ -\frac{y}{x^2 + y^2} & \frac{x}{x^2 + y^2} \end{vmatrix}$$

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

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

$$\frac{\partial(r, \theta)}{\partial(x, y)} = \frac{1}{r} \quad \text{⑥}$$

Multiplying eqn ⑤ and ⑥

$$\frac{\partial(x, y)}{\partial(r, \theta)} \times \frac{\partial(r, \theta)}{\partial(x, y)} = 1$$

$$= r \times \frac{1}{r} = 1$$

$$\therefore \frac{\partial(x, y)}{\partial(r, \theta)} \times \frac{\partial(r, \theta)}{\partial(x, y)} = 1$$

Hence, proved.

Q. If $u = \frac{x+y}{1-xy}$, $v = \tan^{-1}x + \tan^{-1}y$

find $\frac{\partial(u, v)}{\partial(x, y)}$

• soln: given functions are

$$u = \frac{x+y}{1-xy} \quad v = \tan^{-1}x + \tan^{-1}y$$

differentiating the above functions partially wrt x and y .

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

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

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

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

$$\frac{\partial v}{\partial x} = \frac{1}{1+x^2} + 0$$

$$\frac{\partial v}{\partial x} = \frac{1}{1+x^2}$$

$$\frac{\partial v}{\partial y} = \frac{1}{1+y^2}$$

Now, $\frac{\partial(u, v)}{\partial(x, y)}$

$$= \begin{vmatrix} \frac{\partial u}{\partial x} & \frac{\partial u}{\partial y} \\ \frac{\partial v}{\partial x} & \frac{\partial v}{\partial y} \end{vmatrix}$$

$$= \begin{vmatrix} \frac{1+y^2}{(1-xy)^2} & \frac{1+x^2}{(1-xy)^2} \\ \frac{1}{1+x^2} & \frac{1}{1+y^2} \end{vmatrix}$$

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

$$= \frac{1}{1+x^2}$$

$$= \frac{1}{(1-xy)^2} - \frac{1}{(1-xy)^2} = 0$$

$$\therefore \frac{\partial(u, v)}{\partial(x, y)} = 0$$

• Polar co-ordinates:

$$x = r \cos \theta$$

$$y = r \sin \theta$$

Q. If $x = r \cos \theta \cos \phi$, $y = r \sin \theta \sin \phi$ spherical co-ordinates

$$z = r \cos \theta, \text{ s.t. } \frac{\partial(x, y, z)}{\partial(r, \theta, \phi)} = r^2 \sin \theta \text{ and also}$$

• soln: The given functions are

$$x = r \sin \theta \cos \phi$$

$$\frac{\partial x}{\partial r} = \sin \theta \cos \phi$$

$$\frac{\partial x}{\partial \theta} = r \cos \theta \cos \phi$$

$$\frac{\partial x}{\partial \phi} = -r \sin \theta \sin \phi$$

$$y = r \sin \theta \sin \phi$$

$$\frac{\partial y}{\partial r} = \sin \theta \sin \phi$$

$$\frac{\partial y}{\partial \theta} = r \cos \theta \sin \phi$$

$$\frac{\partial y}{\partial \phi} = r \sin \theta \cos \phi$$

$$z = r \cos \theta$$

diff. it partially wrt r, θ, ϕ .

$$\frac{\partial z}{\partial r} = \cos \theta$$

$$\frac{\partial z}{\partial \theta} = -r \sin \theta$$

$$\frac{\partial z}{\partial \phi} = 0$$

$$\text{Now, } \frac{\partial(x, y, z)}{\partial(r, \theta, \phi)}$$

$$\text{Now, } \frac{\partial(x, y, z)}{\partial(r, \theta, \phi)}$$

$$= \begin{vmatrix} \frac{\partial x}{\partial r} & \frac{\partial x}{\partial \theta} & \frac{\partial x}{\partial \phi} \\ \frac{\partial y}{\partial r} & \frac{\partial y}{\partial \theta} & \frac{\partial y}{\partial \phi} \\ \frac{\partial z}{\partial r} & \frac{\partial z}{\partial \theta} & \frac{\partial z}{\partial \phi} \end{vmatrix}$$

$$= \begin{vmatrix} r \sin \theta \cos \phi & r \cos \theta \cos \phi & -r \sin \theta \sin \phi \\ r \sin \theta \sin \phi & r \cos \theta \sin \phi & r \sin \theta \cos \phi \\ r \cos \theta & -r \sin \theta & 0 \end{vmatrix}$$

$$= \cos \theta [r^2 \sin \theta \cos \theta \cos^2 \phi + r^2 \sin \theta \cos \theta \sin^2 \phi + r \sin \theta \cos \theta \sin \phi + r \sin \theta \cos \theta \sin \phi]$$

$$= \cos \theta [r^2 \sin \theta \cos \theta (\sin^2 \phi + \cos^2 \phi)] + r \sin \theta [r \sin^2 \theta (1)]$$

$$= r^2 \sin \theta \cos^2 \theta + r^2 \sin^3 \theta = r^2 \sin \theta (\cos^2 \theta + \sin^2 \theta) = r^2 \sin \theta (1) = r^2 \sin \theta$$

$$\frac{\partial(x, y, z)}{\partial(r, \theta, \phi)} = r^2 \sin \theta$$

By using property of Jacobian

$$\frac{\partial(x, y, z)}{\partial(r, \theta, \phi)} \times \frac{\partial(r, \theta, \phi)}{\partial(x, y, z)} = 1$$

$$r^2 \sin \theta \times \frac{\partial(r, \theta, \phi)}{\partial(x, y, z)} = 1$$

$$\frac{\partial(r, \theta, \phi)}{\partial(x, y, z)} = \frac{1}{r^2 \sin \theta}$$

If $u = x^2 - y^2$ $v = 2xy$ and $x = r \cos \theta$ $y = r \sin \theta$

S.T. $\frac{\partial(u, v)}{\partial(r, \theta)} = 4r^3$

• Soln: The given functions are $u = x^2 - y^2$ $v = 2xy$

diff. above functions partially w.r.t. x, y

$$\frac{\partial u}{\partial x} = 2x \quad \frac{\partial u}{\partial y} = -2y$$

$$\frac{\partial v}{\partial x} = 2y \quad \frac{\partial v}{\partial y} = 2x$$

$$\frac{\partial(u, v)}{\partial(x, y)} = \begin{vmatrix} \frac{\partial u}{\partial x} & \frac{\partial u}{\partial y} \\ \frac{\partial v}{\partial x} & \frac{\partial v}{\partial y} \end{vmatrix} = \begin{vmatrix} 2x & -2y \\ 2y & 2x \end{vmatrix}$$

$$= 4x^2 + 4y^2$$

$$\frac{\partial(u, v)}{\partial(x, y)} = 4(x^2 + y^2)$$

The given functions are

$$x = r \cos \theta \quad y = r \sin \theta$$

$$\frac{\partial x}{\partial r} = \cos \theta \quad \frac{\partial x}{\partial \theta} = -r \sin \theta$$

$$\frac{\partial y}{\partial r} = \sin \theta \quad \frac{\partial y}{\partial \theta} = r \cos \theta$$

$$\frac{\partial(x, y)}{\partial(r, \theta)} = \begin{vmatrix} \frac{\partial x}{\partial r} & \frac{\partial x}{\partial \theta} \\ \frac{\partial y}{\partial r} & \frac{\partial y}{\partial \theta} \end{vmatrix} = \begin{vmatrix} \cos \theta & -r \sin \theta \\ \sin \theta & r \cos \theta \end{vmatrix}$$

$$= \begin{vmatrix} \cos \theta & -r \sin \theta \\ \sin \theta & r \cos \theta \end{vmatrix}$$

$$= r \cos^2 \theta + r \sin^2 \theta = r(\sin^2 \theta + \cos^2 \theta) = r$$

$$\frac{\partial(x, y)}{\partial(r, \theta)} = r$$

$$\frac{\partial(u, v)}{\partial(x, y)} \times \frac{\partial(x, y)}{\partial(r, \theta)} = \frac{\partial(u, v)}{\partial(r, \theta)}$$

$$4(x^2 + y^2) \times r = 4(r^2) r$$

$$\frac{\partial(u, v)}{\partial(r, \theta)} = 4r^3$$

$$(\because r = \sqrt{x^2 + y^2})$$

Q. If $x = e^r \sec \theta$, $y = e^r \tan \theta$

$$\text{PT. } \frac{\partial(x, y)}{\partial(r, \theta)} \times \frac{\partial(r, \theta)}{\partial(x, y)} = 1$$

• Soln: Given functions

$$x = e^r \sec \theta \quad (1) \\ y = e^r \tan \theta \quad (2)$$

$$\text{eqn (1)}^2 - \text{(2)}^2 \Rightarrow x^2 - y^2 = e^{2r} \sec^2 \theta - e^{2r} \tan^2 \theta = e^{2r} (\sec^2 \theta - \tan^2 \theta)$$

$$x^2 - y^2 = e^{2r}$$

$$e^{2r} = x^2 - y^2 \quad (3)$$

$$\text{eqn (3)} \div (1) \Rightarrow \frac{y}{x} = \frac{e^r \tan \theta}{e^r \sec \theta}$$

$$\frac{y}{x} = \sin \theta$$

$$\theta = \sin^{-1}(y/x) \quad (4)$$

diff eqn (1) partially w.r.t. r and θ

$$\frac{\partial x}{\partial r} = e^r \sec \theta \quad \frac{\partial x}{\partial \theta} = e^r \sec \theta \tan \theta$$

$$\frac{\partial y}{\partial r} = e^r \tan \theta \quad \frac{\partial y}{\partial \theta} = e^r \sec^2 \theta$$

diff eqn (3) and (4) partially w.r.t. x and y

$$e^{2r} = x^2 - y^2 \quad (5)$$

$$e^{2r} (x) \cdot \frac{\partial r}{\partial x} = 2x$$

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

$$\frac{\partial \theta}{\partial x} = \frac{-y}{x^2} \quad \frac{\partial \theta}{\partial y} = \frac{-x}{x^2 - y^2}$$

$$\frac{\partial \theta}{\partial x} = \frac{-y}{x \sqrt{x^2 - y^2}}$$

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

$$= \frac{1}{x} \cdot \frac{1}{\sqrt{x^2 - y^2}} = \frac{1}{\sqrt{x^2 - y^2}}$$

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

$$\text{Now, } \frac{\partial(x, y)}{\partial(r, \theta)} = \begin{vmatrix} \frac{\partial x}{\partial r} & \frac{\partial x}{\partial \theta} \\ \frac{\partial y}{\partial r} & \frac{\partial y}{\partial \theta} \end{vmatrix}$$

$$\Rightarrow \begin{vmatrix} e^r \sec \theta & e^r \sec \theta \tan \theta \\ e^r \tan \theta & e^r \sec^2 \theta \end{vmatrix}$$

$$= e^{2r} \sec^3 \theta - e^{2r} \sec \theta \tan^2 \theta = e^{2r} \sec \theta (\sec^2 \theta - \tan^2 \theta)$$

$$\frac{\partial(x, y)}{\partial(r, \theta)} = e^{2r} \sec \theta \quad (6)$$

$$\text{and } \frac{\partial(r, \theta)}{\partial(x, y)} = \begin{vmatrix} \frac{\partial r}{\partial x} & \frac{\partial r}{\partial y} \\ \frac{\partial \theta}{\partial x} & \frac{\partial \theta}{\partial y} \end{vmatrix}$$

$$\Rightarrow \begin{vmatrix} \frac{x}{x^2+y^2} & \frac{-y}{x^2+y^2} \\ \frac{-y}{x\sqrt{x^2+y^2}} & \frac{1}{\sqrt{x^2+y^2}} \end{vmatrix}$$

$$\Rightarrow \frac{x}{x^2+y^2} \cdot \frac{1}{\sqrt{x^2+y^2}} - \frac{y}{x(x^2+y^2)\sqrt{x^2+y^2}}$$

$$\Rightarrow \frac{1}{x^2+y^2\sqrt{x^2+y^2}} \cdot \left[x - \frac{y^2}{x} \right]$$

$$\Rightarrow \frac{1}{x^2+y^2\sqrt{x^2+y^2}} \cdot \frac{x^2-y^2}{x}$$

$$= \frac{1}{x\sqrt{x^2+y^2}}$$

$$= \frac{1}{(e^{2r})^{1/2} \cdot e^r \sec \theta}$$

$$= \frac{1}{e^{2r} \sec \theta}$$

$$\frac{\partial(r, \theta)}{\partial(x, y)} = \frac{1}{e^{2r} \sec \theta}$$

$$\text{Now, } \frac{\partial(x, y)}{\partial(r, \theta)} \times \frac{\partial(r, \theta)}{\partial(x, y)}$$

$$= e^{2r} \sec \theta \times \frac{1}{e^{2r} \sec \theta} = 1$$

Hence, proved.

* Functional dependence:

If the functions u and v of the independent variables x and y are functionally dependent then the Jacobian Vanishes.

$$\text{i.e. } \frac{\partial(x, y)}{\partial(x, y)} = 0$$

Note:

If the Jacobian $J \left[\frac{u, v}{x, y} \right] \neq 0$

then u and v are said to be functionally independent.

Q1. Show that the functions

$$u = xy + yz + zx$$

$$v = x^2 + y^2 + z^2$$

are functionally dependent. Find the relation between them.

• Soln: The given functions are

$$u = xy + yz + zx \quad \text{--- (1)}$$

$$v = x^2 + y^2 + z^2 \quad \text{--- (2)}$$

$$\omega = x + y + z \quad \text{--- (3)}$$

diff eqn (1) (2) (3) partially w.r.t x, y and z .

$$u = xy + yz + zx$$

$$\frac{\partial u}{\partial x} = y + z \quad \frac{\partial u}{\partial y} = x + z \quad \frac{\partial u}{\partial z} = x + y$$

$$\frac{\partial v}{\partial x} = 2x \quad \frac{\partial v}{\partial y} = 2y \quad \frac{\partial v}{\partial z} = 2z$$

$$\frac{\partial \omega}{\partial x} = 1 \quad \frac{\partial \omega}{\partial y} = 1 \quad \frac{\partial \omega}{\partial z} = 1$$

$$\text{Now, } \frac{\partial(u, v, \omega)}{\partial(x, y, z)}$$

$$= \begin{vmatrix} \frac{\partial u}{\partial x} & \frac{\partial u}{\partial y} & \frac{\partial u}{\partial z} \\ \frac{\partial v}{\partial x} & \frac{\partial v}{\partial y} & \frac{\partial v}{\partial z} \\ \frac{\partial \omega}{\partial x} & \frac{\partial \omega}{\partial y} & \frac{\partial \omega}{\partial z} \end{vmatrix}$$

$$= \begin{vmatrix} y+z & x+z & x+y \\ 2x & 2y & 2z \\ 1 & 1 & 1 \end{vmatrix}$$

$$= (y+z)(2y-2z) - (x+z)(2x-2y)$$

$$= 2y^2 - 2yz - 2xy + 2x^2 - 2x^2 + 2xy + 2z^2 - 2xz - 2xy + 2xz - 2y^2 = 0$$

$$\therefore \frac{\partial(u, v, \omega)}{\partial(x, y, z)} = 0$$

$\therefore u, v$ and ω are functionally dependent.

• Relation: $u = xy + yz + zx$

$$v = x^2 + y^2 + z^2$$

$$\omega = x + y + z$$

$$\omega = x + y + z$$

$$\omega^2 = (x + y + z)^2$$

$$\omega^2 = x^2 + y^2 + z^2 + 2(xy + yz + xz)$$

$$\omega^2 = v + 2u$$

Q2. Prove that $u = x^2 - y^2$, $v = 2xy$ and check their dependency and relation.

Diff. 'u' partially w.r.t x and y .

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

$$= 2x(x^2 + y^2 - x^2 + y^2)$$

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

$$\frac{\partial u}{\partial x} = \frac{4xy^2}{(x^2 + y^2)^2}$$

Diff. 'u' partially w.r.t x and y .

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

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

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

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

Diff. 'v' partially w.r.t x and y .

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

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

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

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

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

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

$$\text{Now, } \frac{\partial(u,v)}{\partial(x,y)} = \begin{vmatrix} \frac{\partial u}{\partial x} & \frac{\partial u}{\partial y} \\ \frac{\partial v}{\partial x} & \frac{\partial v}{\partial y} \end{vmatrix}$$

$$= \begin{vmatrix} \frac{4xy^2}{(x^2+y^2)^2} & -\frac{4x^2y}{(x^2+y^2)^2} \\ \frac{2y(x^2+y^2)}{(x^2+y^2)^2} & \frac{2x(x^2-y^2)}{(x^2+y^2)^2} \end{vmatrix}$$

$$= \frac{8x^2y^2(x^2-y^2)}{(x^2+y^2)^4} + \frac{8x^2y^2(-x^2y^2)}{(x^2+y^2)^4}$$

$$= \frac{8x^2y^2}{(x^2+y^2)^4} [x^2y^2 - x^2y^2]$$

$$= 0$$

$$\therefore \frac{\partial(u,v)}{\partial(x,y)} = 0$$

$\therefore u$ and v are functionally dependent

• Relation:

$$u^2 + v^2 = \left(\frac{x^2 - y^2}{x^2 + y^2} \right)^2 + \left(\frac{2xy}{x^2 + y^2} \right)^2$$

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

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

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

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

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

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

P.T. given functions are functionally dependent then find the relation between them.

$$1] u = \frac{x+y}{1-xy}, v = \tan^{-1}x + \tan^{-1}y$$

$$2] u = e^x \sin y, v = e^x \cos y$$

$$3] u = \frac{x}{y}, v = \frac{x+y}{x-y}$$

$$4] u = x+y+z, v = x^2+y^2+z^2, w = 2xz$$

$$5] u = x^3 + y^3 + z^3 - 3xyz, v = 2x - y - z, w = 2x - y + z$$

$$6] u = \frac{x+y}{x-y}, v = \frac{x-y}{x+y}$$

$$7] x = \sqrt{1-v^2} + \sqrt{1-u^2}$$

$$y = \sin^{-1}u + \sin^{-1}v$$

$$8] u = \frac{x-y}{x+y}, v = \frac{xy}{(x-y)^2}$$

soln: Given functions are

$$u = \frac{x+y}{1-xy}, v = \tan^{-1}x + \tan^{-1}y$$

diff. the above eqd functions partially w.r.t. x and y .

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

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

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

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

$$\frac{\partial v}{\partial x} = \frac{1}{1+x^2}, \frac{\partial v}{\partial y} = \frac{1}{1+y^2}$$

$$\frac{\partial(u,v)}{\partial(x,y)} = \begin{vmatrix} \frac{\partial u}{\partial x} & \frac{\partial u}{\partial y} \\ \frac{\partial v}{\partial x} & \frac{\partial v}{\partial y} \end{vmatrix}$$

$$= \begin{vmatrix} \frac{1+y^2}{(1-xy)^2} & \frac{1+x^2}{(1-xy)^2} \\ \frac{1}{1+x^2} & \frac{1}{1+y^2} \end{vmatrix}$$

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

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

$$= \frac{1}{1-xy} - \frac{1}{1-xy} = 0$$

$$\therefore \frac{\partial(u,v)}{\partial(x,y)} = 0$$

\therefore The function u and v are functionally dependent.

• Relation:

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

$$v = \tan^{-1} \left(\frac{x+y}{1-xy} \right)$$

$$\text{now } \therefore u = \frac{x+y}{1-xy}$$

$$\therefore v = \tan^{-1}(u)$$

2] soln: $u = e^x \sin y, v = e^x \cos y$
diff. the above functions partially w.r.t. x and y .

$$\frac{\partial u}{\partial x} = e^x \sin y, \frac{\partial u}{\partial y} = e^x \cos y$$

$$\frac{\partial v}{\partial x} = e^x \cos y, \frac{\partial v}{\partial y} = -e^x \sin y$$

$$\frac{\partial(u,v)}{\partial(x,y)} = \begin{vmatrix} \frac{\partial u}{\partial x} & \frac{\partial u}{\partial y} \\ \frac{\partial v}{\partial x} & \frac{\partial v}{\partial y} \end{vmatrix}$$

$$= \begin{vmatrix} e^x \sin y & e^x \cos y \\ e^x \cos y & -e^x \sin y \end{vmatrix}$$

$$= -e^{2x} \sin^2 y - e^{2x} \cos^2 y$$

$$= -e^{2x} (\sin^2 y + \cos^2 y)$$

$$= -e^{2x} (1)$$

$$= -e^{2x}$$

$$\therefore \frac{\partial(u,v)}{\partial(x,y)} = -e^{2x} \neq 0$$

\therefore The functions u and v are independent.

\therefore No relation can be derived between them

$$3] \text{ soln: } u = \frac{x}{y}, v = \frac{x+y}{x-y}$$

diff. the above functions partially w.r.t. x and y .

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

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

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

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

$$\frac{\partial(u,v)}{\partial(x,y)} = \begin{vmatrix} \frac{\partial u}{\partial x} & \frac{\partial u}{\partial y} \\ \frac{\partial v}{\partial x} & \frac{\partial v}{\partial y} \end{vmatrix}$$

$$= \begin{vmatrix} \frac{1}{y} & -\frac{x}{y^2} \\ \frac{-2x}{(x-y)^2} & \frac{2x}{(x-y)^2} \end{vmatrix}$$

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

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

$$\therefore \frac{\partial(u,v)}{\partial(x,y)} = 0$$

$\therefore u$ and v are functionally dependent.

$$u = \frac{x}{y} \quad v = \frac{x+y}{x-y}$$

$$v = y^2 \left[\frac{x}{y} + 1 \right]$$

$$y \left[\frac{x}{y} - 1 \right]$$

$$v = \frac{u+1}{u-1}$$

... [with the help of theorem of K. Joshi (BG)] *

4] soln: $u = x+y+z$,

$$v = x^2 + y^2 + z^2 - 2xy - 2yz - 2xz$$

$$w = x^3 + y^3 + z^3 - 3xyz$$

diff the above functions, partially w.r.t x and y .

$$\frac{\partial u}{\partial x} = 1 \quad \frac{\partial u}{\partial y} = 1 \quad \frac{\partial u}{\partial z} = 1$$

$$\frac{\partial v}{\partial x} = 2x - 2y - 2z \quad \frac{\partial v}{\partial y} = 2y - 2x - 2z$$

$$\frac{\partial w}{\partial x} = 3x^2 - 3yz$$

$$\frac{\partial w}{\partial y} = 3y^2 - 3xz$$

$$\frac{\partial w}{\partial z} = 3z^2 - 3xy$$

$$\frac{\partial(u,v,w)}{\partial(x,y,z)} = \begin{vmatrix} \frac{\partial u}{\partial x} & \frac{\partial u}{\partial y} & \frac{\partial u}{\partial z} \\ \frac{\partial v}{\partial x} & \frac{\partial v}{\partial y} & \frac{\partial v}{\partial z} \\ \frac{\partial w}{\partial x} & \frac{\partial w}{\partial y} & \frac{\partial w}{\partial z} \end{vmatrix}$$

$$= \begin{vmatrix} 1 & 1 & 1 \\ 2x-2y-2z & 2y-2x-2z & 2z-2y-2x \\ 3x^2-3yz & 3y^2-3xz & 3z^2-3xy \end{vmatrix}$$

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

$$(3z^2-3xy)$$

$$= (2y-2x-2z)(3z^2-3xy) - (3y^2-3xz)$$

$$(-2x-2y-2z) =$$

$$3x^2-3yz [2z-2y-2x-2y+2x+2z]$$

$$-3y^2-3xz [2z-2y-2x-2x+2y+2z]$$

$$3z^2-3xy [2y-2x-2x-2x+2y+2z]$$

$$= (3x^2-3yz)[4x-4y] - (3y^2-3xz)$$

$$(4x-4y) + (3z^2-3xy)(4y-4x)$$

$$= 12x^2z - 12x^2y - 12xy^2z^2 + 12y^2z$$

$$- 12y^2z + 12xy^2 + 12xz^2 - 12xz^2$$

$$+ 12x^2y - 12xz^2 - 12xy^2 + 12xy^2$$

$$= 0 //$$

$$\frac{\partial(u,v,w)}{\partial(x,y,z)} = 0$$

$$u^3 = (x+y+z)^3$$

$$= (x^3 + y^3 + z^3) + 3[(x+y+z)(xy+yz+zx)]$$

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

$$(x+y+z) - 3xyz$$

$$u^3 = x^3 + y^3 + z^3 - 3xyz +$$

$$u^3 = w +$$

$$u \times v$$

$$(x+y+z)(x^2+y^2+z^2-2xy-2yz-2xz)$$

$$x^3 + y^3 + z^3 + x^2y + y^2x + x^2z + y^2z + xz^2 + yz^2$$

$$- 2x^2y - 2xy^2 - 2x^2z - 2xz^2 - 2xy^2 - 2y^2x - 2xyz - 2yxz - 2x^2z - 2xz^2$$

$$- 2xyz - 2yxz - 2xz^2$$

$$x^3 + y^3 + z^3 - 6xyz - x^2y - x^2z -$$

$$- x^2y - y^2z - x^2z - y^2z$$

$$x^3 + y^3 + z^3 - 6xyz - x(y^2+z^2)$$

$$- y(x^2+z^2) - z(x^2+y^2)$$