
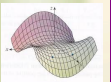


Differentiability/Gradient



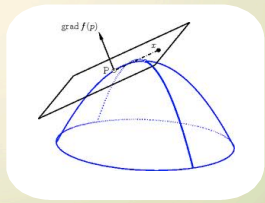
$$f_x = \frac{\partial f}{\partial x} = \lim_{h \rightarrow 0} \frac{f(x+h, y) - f(x, y)}{h}$$

$$f_y = \frac{\partial f}{\partial y} = \lim_{h \rightarrow 0} \frac{f(x, y+h) - f(x, y)}{h}$$


$$\int_0^{1/2} \int_0^{1/2} xy \, dx \, dy = \int_0^{1/2} \left[\frac{x^2}{2} \right]_{x=0}^{x=1/2} dy$$

$$= \int_0^{1/2} \left(\frac{(1/2)^2}{2} \right) dy = \int_0^{1/2} \frac{1}{8} dy$$

$$= \left[\frac{y}{8} \right]_{y=0}^{y=1/2} = \frac{1}{16}$$



Differentiability

For a function of one variable, the derivative gives us the slope of the tangent line, and a function of one variable is differentiable if the derivative exists. For a function of two variables, the function is differentiable at a point if it has a tangent plane at that point. But existence of the first partial derivatives is not quite enough, unlike the one-variable case.

Theorem

If $f(x,y)$ has continuous partial derivatives $f_x(x,y)$ and $f_y(x,y)$ on a disk D whose interior contains (a,b) , then $f(x,y)$ is differentiable at (a,b) .

Theorem

If f is differentiable at (a,b) , then f is continuous at (a,b) .

Gradient of f

$$\nabla f(\mathbf{p}) = \nabla f(a, b) = \langle f_x(a, b), f_y(a, b) \rangle = f_x(a, b)\hat{i} + f_y(a, b)\hat{j}$$

for a function, $z = f(x, y)$.

(Note: This gradient lives in 2-D space, but it is the gradient of a function whose graph is 3-D.)

Properties of Gradient Operator

\mathbf{p} is the input point (a, b) .

$$\nabla[f(\mathbf{p}) + g(\mathbf{p})] = \nabla f(\mathbf{p}) + \nabla g(\mathbf{p})$$

$$\nabla[\alpha f(\mathbf{p})] = \alpha \nabla f(\mathbf{p}), \alpha \in \mathfrak{R}$$

$$\nabla[f(\mathbf{p})g(\mathbf{p})] = f(\mathbf{p})\nabla g(\mathbf{p}) + \nabla f(\mathbf{p})g(\mathbf{p})$$

EX 1 Find the gradient of f .

a) $f(x, y) = x^3y - y^3$

b) $f(x, y) = \sin^3(x^2y)$

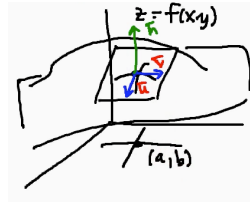
c) $f(x, y, z) = xz \ln(x+y+z)$

Tangent Plane

Curves in 2-D

Remember the equation of the tangent line to a 2-D curve.

Surfaces in 3-D



EX 2 For $f(x,y) = x^3y + 3xy^2$, find the equation of the tangent plane at $(a,b) = (2,-2)$.

Ex 3 Find the equation of the tangent "hyperplane" to $f(x,y,z)$ at the point (a,b,c) .

$$f(x,y,z) = xyz+x^2 \quad (a,b,c) = (2,0,-3)$$

Ex 4 Find all domain points (x,y) at which the tangent plane to the graph of $z = x^3$ is horizontal.