

Alternate (2.3) Continue

Defn Let  $f: \mathcal{X} \subseteq \mathbb{R}^n \rightarrow \mathbb{R}$ , where  $\mathcal{X}$  is an open subset of  $\mathbb{R}^n$   
 $x_1, \dots, x_n$

$$\frac{\partial f}{\partial x_i}(x_1, x_2, \dots, x_n) =$$

$$= \lim_{h \rightarrow 0} \frac{f(x_1, x_2, \dots, x_{i-1}, x_i+h, x_{i+1}, \dots, x_n) - f(x_1, x_2, \dots, x_n)}{h}$$

when it exists.

( $\Leftarrow$ ) Definition we gave for  $D_{x_i} f = \frac{\partial f}{\partial x_i} = f_{x_i}$  earlier

"informally differentiating w.r.t.  $x_i$  while keeping other variables constant."

## Differentiability

Defn Let  $f: \mathcal{X} \subseteq \mathbb{R}^2 \rightarrow \mathbb{R}$ ,  $(a,b) \in \mathcal{X} = \text{domain}(f)$  open in  $\mathbb{R}^2$   
 $f$  is called differentiable at  $(a,b)$  if

(1)  $\frac{\partial f}{\partial x}(a,b)$ ,  $\frac{\partial f}{\partial y}(a,b)$  both exist and are finite

and

(2) The linear function  

$$h(x,y) = f(a,b) + \frac{\partial f}{\partial x}(a,b)(x-a) + \frac{\partial f}{\partial y}(a,b)(y-b)$$

is a "good" approximation of  $f(x,y) \dots$

②

around  $(a, b)$ , that is:

$$\lim_{(x,y) \rightarrow (a,b)} \frac{\|f(x,y) - h(x,y)\|}{\|(x,y) - (a,b)\|} = 0. \quad \left( \begin{array}{l} \text{This is} \\ \text{what "good"} \\ \text{is.} \end{array} \right)$$

Also:  $z = h(x,y) = f(a,b) + \frac{\partial f}{\partial x}(a,b)(x-a) + \frac{\partial f}{\partial y}(a,b)(y-b)$

is called the tangent plane approximation of  $f$  at  $(a,b)$ .

Also known as the first degree Taylor polynomial of  $f$  at  $(a,b)$ .

Tangent plane to  $f$  at  $(a,b)$ :

$$z = f(a,b) + \frac{\partial f}{\partial x}(a,b)(x-a) + \frac{\partial f}{\partial y}(a,b)(y-b)$$

(3)

Ex 1  $f(x, y) = x^2 + y^2 : \mathbb{R}^2 \rightarrow \mathbb{R}$

$$\vec{a} = (1, 3) \quad f(1, 3) = 10$$

$$\frac{\partial f}{\partial x} = 2x$$

$$\frac{\partial f}{\partial x}(1, 3) = 2$$

$$\frac{\partial f}{\partial y} = 2y$$

$$\frac{\partial f}{\partial y}(1, 3) = 6.$$

(A)

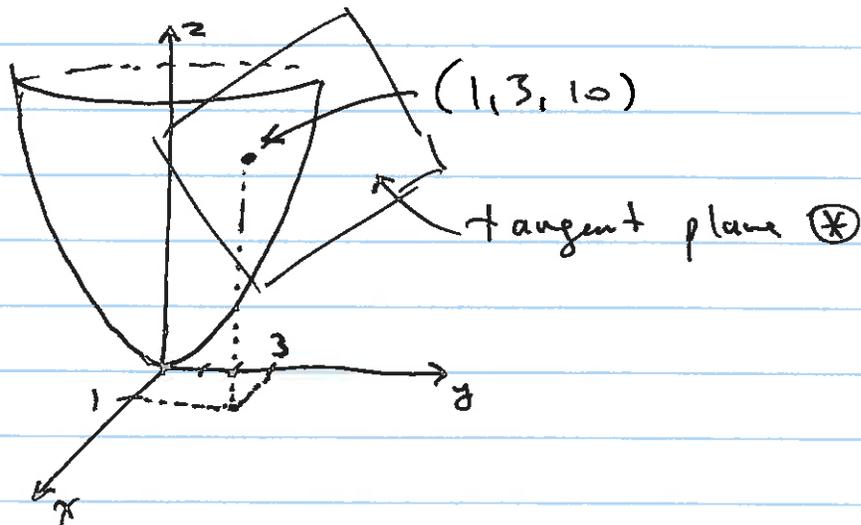
$$h(x, y) = f(1, 3) + \frac{\partial f}{\partial x}(1, 3)(x-1) + \frac{\partial f}{\partial y}(1, 3)(y-3)$$

$$h(x, y) = 10 + 2(x-1) + 6(y-3)$$

Tangent plane approximation of  $f$   
about  $(1, 3)$

(\*)  $z = 10 + 2(x-1) + 6(y-3)$

is the tangent plane to the graph of  
 $f(x, y) = x^2 + y^2$  at  $(1, 3)$



(B) Why is this approximation "good"?

WTS  
"Want to show"

$$\lim_{(x,y) \rightarrow (a,b)} \frac{\|f(x,y) - h(x,y)\|}{\|(x,y) - (a,b)\|} = 0$$

Soln

$$f(x,y) = x^2 + y^2$$

$$h(x,y) = 10 + 2x - 2 + 6y - 18 = 2x + 6y - 10$$

$$\lim_{(x,y) \rightarrow (1,3)} \frac{\| (x^2 + y^2) - (2x + 6y - 10) \|}{\sqrt{(x-1)^2 + (y-3)^2}}$$

$$= \lim_{(x,y) \rightarrow (1,3)} \frac{|x^2 - 2x + y^2 - 6y + 10|}{\sqrt{(x-1)^2 + (y-3)^2}}$$

$$= \lim_{(x,y) \rightarrow (1,3)} \frac{(x - 2x + 1) + (y^2 - 6y + 9)}{\sqrt{(x-1)^2 + (y-3)^2}}$$

$$= \lim_{(x,y) \rightarrow (1,3)} \frac{(x-1)^2 + (y-3)^2}{\sqrt{(x-1)^2 + (y-3)^2}}$$

$$= \lim_{(x,y) \rightarrow (1,3)} \sqrt{(x-1)^2 + (y-3)^2} = 0 \quad \checkmark$$

(5)

(c) Approximate  $(1.003)^2 + (3.004)^2$   
by using tangent plane approximation.

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

$$h = 2x + 6y - 10 = 10 + 2(x-1) + 6(y-3)$$

$$\begin{aligned} (1.003)^2 + (3.004)^2 &\approx 10 + 2(0.003) + 6(0.004) \\ &= 10 + 0.006 + 0.024 \\ &= 10.030 \end{aligned}$$

$$0.00003 \geq |\text{error}| = |f(1.003, 3.004) - h(1.003, 3.004)|$$

Every approximation should <sup>be</sup> followed by an estimation of error.

(we need to learn that in 4.1)

(6)

$$\text{Ex (2)} \quad \sqrt{x^2 + y^3}$$

• Find the tangent plane at  $(1, 2)$

• Approximate  $\sqrt{(1.04)^2 + (1.999)^3}$  by the tangent plane approximation

$$\frac{\partial f}{\partial x} = \frac{2x}{2\sqrt{x^2 + y^3}}$$

$$\frac{\partial f}{\partial x}(1, 2) = \frac{1}{\sqrt{1+8}} = \frac{1}{3}$$

$$\frac{\partial f}{\partial y} = \frac{3y^2}{2\sqrt{x^2 + y^3}}$$

$$\frac{\partial f}{\partial y}(1, 2) = \frac{12}{2 \cdot 3} = 2$$

$$f(1, 2) = 3$$

Tangent plane

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

T.P approx

$$\sqrt{(1.04)^2 + (1.999)^3} \approx 3 + \frac{1}{3}(0.04) + 2(-0.001)$$

$$= 3 + 0.01\bar{3} - 0.002$$

$$= 3.011\bar{3}$$

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

Formally:  $\frac{\partial f}{\partial x}(0,0) = \lim_{h \rightarrow 0} \frac{f(0+h,0) - f(0,0)}{h} = \lim_{h \rightarrow 0} \frac{\frac{0}{0+h^2} - 0}{h} = \lim_{h \rightarrow 0} \frac{0}{h} = 0.$

informally  $\left. \begin{aligned} \frac{\partial f}{\partial x}(0,0) &= \left. \frac{d}{dx} f(x,0) \right|_{x=0} = \left. \frac{d}{dx} 0 \right|_{x=0} = 0 \end{aligned} \right\}$  including when  $x=0$

$\frac{\partial f}{\partial y}(0,0) = \left. \frac{d}{dy} f(0,y) \right|_{y=0} = \left. \frac{d}{dy} 0 \right|_{y=0} = 0$  including when  $y=0$

if  $(x,y) \neq (0,0)$   $\frac{\partial f}{\partial x} = \frac{y \cdot (x^2+y^2) - 2x \cdot xy}{(x^2+y^2)^2} = \frac{y^3 - x^2y}{(x^2+y^2)^2}$

if  $(x,y) \neq (0,0)$   $\frac{\partial f}{\partial y} = \frac{x^3 - y^2x}{(x^2+y^2)^2}$

①  $\lim_{(x,y) \rightarrow (0,0)} f(x,y)$  DNE. ②  $f$  is not continuous at  $(0,0)$

③  $\lim_{(x,y) \rightarrow (0,0)} \frac{\partial f}{\partial x}$  DNE; but  $\frac{\partial f}{\partial x}(0,0) = 0$

$\lim_{(x,y) \rightarrow (0,0)} \frac{\partial f}{\partial y}$  DNE; but  $\frac{\partial f}{\partial y}(0,0) = 0.$