

Tangent planes, linear approximations

Recall: partial derivatives

Compute f_{xyy} of $f(x,y) = 3x^4y^2 + \frac{x}{y^2}$

$f_{xyy} = ((f_x)_y)_y \rightarrow$ start deriving for x , then y twice

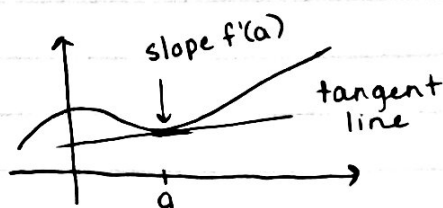
$$f_x = 12x^3y^2 + \frac{1}{y^2}$$

$$f_{xy} = 24x^3y - \frac{2}{y^3}$$

$$f_{xyy} = 24x^3 + \frac{6}{y^4}$$

TANGENT PLANES (14.4)

Recall in 2D:
(Calc I)



-tangent line
eq'n at point a

The partial derivatives are the slopes along (parallel) to the x -axis and y -axis.

Tangent line equation:

f has continuous first partial derivatives. An equation for the tangent plane to $z = f(x,y)$ at point (x_0, y_0, z_0) ($z_0 = f(x_0, y_0)$)

$$z - z_0 = f_x(x_0, y_0)(x - x_0) + f_y(x_0, y_0)(y - y_0)$$

Ex $f(x,y) = 2x^2 + y^2$, tangent plane at $(1, 1)$

$f(1,1) = 2(1)^2 + (1)^2 \rightarrow$ computing z_0

$= 3 \therefore$ at point $(1, 1, 3)$

Compute f_x and f_y :

$$f_x = 4x \quad f_x(x_0, y_0) = f_x(1, 1) = 4 \cdot 1 = 4$$

$$f_y = 2y \quad f_y(1, 1) = 2$$

$$z - 3 = 4(x - 1) + 2(y - 1)$$

$$z = 4x - 4 + 2y - 2 + 3$$

$$z = 4x + 2y - 3$$

LINEAR APPROXIMATIONS

As in 2D, we can use the tangent line equation to get a linear approximation.

Recall: Taylor series

$$T_{f,a}(x) = \sum_{n=0}^{\infty} \frac{f^{(n)}(a)}{n!} (x-a)^n$$

Linear approx:

$$L_{f,a}(x) = f(a) + f'(a)(x-a) \quad (\text{first 2 terms of Taylor series!})$$

In 3D, take the tangent plane equation and transform it into a function:

$$z - z_0 = f_x(x_0, y_0)(x - x_0) + f_y(x_0, y_0)(y - y_0)$$

$$L_{f,(x_0,y_0)}(x,y) = f_x(x_0,y_0)(x-x_0) + f_y(x_0,y_0)(y-y_0) + \underline{z_0} = z$$

↳ as in 2D, this is only accurate near the original point

DIFFERENTIABILITY

So far, we discussed when partial derivatives exist (2D limits)

Def $z = f(x,y)$ is differentiable at (a,b) if Δz can be expressed in the form

$$\Delta z = f_x(a,b)\Delta x + f_y(a,b)\Delta y + \epsilon_1\Delta x + \epsilon_2\Delta y$$

$$\epsilon_1, \epsilon_2 \rightarrow 0 \text{ as } (\Delta x, \Delta y) \rightarrow (0,0)$$

We use the tangent plane and the linear approx. via it to define differentiability.

Theorem If the partial derivatives f_x, f_y exist near (a,b) and are continuous at (a,b) , then f is differentiable at (a,b) .

TOTAL DIFFERENTIALS

A total differential of a function $f(x,y)$ is defined as:

$$dz = f_x(x,y) \underline{dx} + f_y(x,y) \underline{dy}$$

abstract symbols!

Ex $f(x,y) = x^2 + 3xy - y^2$

$$f_x(x,y) = 2x + 3y$$

$$f_y(x,y) = 3x - 2y$$

$$\Rightarrow dz = (2x + 3y)dx + (3x - 2y)dy$$

* related to tangent plane

$$\text{equation: } dz = z - z_0, \dots$$

→ use it to get the tangent plane at (a,b) .

Ex at $(1,1)$

$$\text{So: } \Delta x = x - 1, \Delta y = y - 1 \dots$$

CHAIN RULE (14.5)

recall: ex $f(x) = e^{3x^2}$, $f'(x) = e^{3x^2} \cdot 6x$

$$f(x) = g(h(x)), \quad g(x) = e^x, \quad h(x) = 3x^2$$

↑
composition
of functions

$$\text{chain rule in 2D: } f'(x) = g'(h(x)) \cdot h'(x)$$

In 3D:

$$\text{Chain rule CASE 1: } z = f(x(t), y(t))$$

$x(t), y(t)$ both differentiable (in sense of calc 1)

$$\frac{dz}{dt} = \frac{\partial f}{\partial x} \cdot \frac{dx}{dt} + \frac{\partial f}{\partial y} \cdot \frac{dy}{dt}$$

Ex $z = x^2y + 3xy^4$, where $x(t) = \sin(2t)$

$$y(t) = \cos(t)$$

(so hidden: $f(x,y) = x^2y + 3xy^4$)

naively: substitute $x(t), y(t)$ in z :

$$z = \sin^2(2t) \cos(t) + 3 \sin(2t) \cos^4(t)$$

deriving this for t is long, so use chain rule instead →

formula: $\frac{dz}{dt} = \frac{\partial f}{\partial x} \cdot \frac{dx}{dt} + \frac{\partial f}{\partial y} \cdot \frac{dy}{dt}$

$$f(x) = x^2y + 3xy^4$$

$$x(t) = \sin(2t)$$

$$y(t) = \cos(t)$$

formula needs: $\frac{\partial f}{\partial x}$, $\frac{\partial f}{\partial y}$, $\frac{dx}{dt}$, $\frac{dy}{dt}$

$$f_x = \frac{\partial f}{\partial x} = 2xy + 3y^4$$

$$\frac{dx}{dt} = (\sin(2t))' = \cos(2t) \cdot 2 \leftarrow \text{chain rule fr. calc I}$$

$$f_y = \frac{\partial f}{\partial y} = x^2 + 12xy^3$$

$$\frac{dy}{dt} = (\cos(t))' = -\sin(t)$$

put in formula:

$$\frac{dz}{dt} = (2xy + 3y^4)(2\cos(2t)) + (x^2 + 12xy^3)(-\sin(t)) \quad \left. \begin{array}{l} \text{not final answer!} \\ \text{need to substitute} \end{array} \right\}$$

can now substitute for x & y : ($x = \sin(2t)$, $y = \cos(t)$)

$$\star \frac{dz}{dt} = 2\sin(2t)\cos(t) + 3(\cos^4(t))(2\cos(2t)) + (\sin^2(2t) + 12\sin(2t)\cos^3(t))(-\sin(t))$$

$\frac{dz}{dt}$ NEEDS to be an expression only in t .