3.3 PARTIAL DERIVATIVES

3.3.1 Partial Derivatives of Functions of Two Variables

Definition

If $z = f(x, y)$ and (x_0, y_0) is a point in the domain of f, then the ***partial derivative of f with respect to x*** at (x_0, y_0) [also called the ***partial derivative of z with respect to x*** at (x_0, y_0)] is the derivative at x_0 of the function that results when $y = y_0$ is held fixed and x is allowed to vary. This partial derivative is denoted by $f_x(x_0, y_0)$ and is given by

$$f_x(x_0, y_0) = \frac{d}{dx}[f(x, y_0)]\bigg|_{x=x_0} = \lim_{\Delta x \to 0} \frac{f(x_0 + \Delta x, y_0) - f(x_0, y_0)}{\Delta x} \tag{1}$$

Similarly, the ***partial derivative of f with respect to y*** at (x_0, y_0) [also called the ***partial derivative of z with respect to y*** at (x_0, y_0)] is the derivative at y_0 of the function that results when $x = x_0$ is held fixed and y is allowed to vary. This partial derivative is denoted by $f_y(x_0, y_0)$ and is given by

$$f_y(x_0, y_0) = \frac{d}{dy}[f(x_0, y)]\bigg|_{y=y_0} = \lim_{\Delta y \to 0} \frac{f(x_0, y_0 + \Delta y) - f(x_0, y_0)}{\Delta y} \tag{2}$$

Example 3.13 Find $f_x(1, 3)$ and $f_y(1, 3)$ for the function $f(x, y) = 2x^3y^2 + 2y + 4x$.

Solution: Since

$$f_x(x, 3) = \frac{d}{dx}[f(x, 3)] = \frac{d}{dx}[18x^3 + 4x + 6] = 54x^2 + 4$$

we have $f_x(1, 3) = 54 + 4 = 58$. Also, since

$$f_y(1, y) = \frac{d}{dy}[f(1, y)] = \frac{d}{dy}[2y^2 + 2y + 4] = 4y + 2$$

we have $f_y(1, 3) = 4(3) + 2 = 14$.

3.3.2 The Partial Derivative Functions

Formulas (1) and (2) define the partial derivatives of a function at a specific point (x_0, y_0). However, often it will be desirable to omit the subscripts and think of the partial derivatives as functions of the variables x and y. These functions are

$$f_x(x, y) = \lim_{\Delta x \to 0} \frac{f(x + \Delta x, y) - f(x, y)}{\Delta x} \qquad f_y(x, y) = \lim_{\Delta y \to 0} \frac{f(x, y + \Delta y) - f(x, y)}{\Delta y}$$

Example 3.14 Find $f_x(x, y)$ and $f_y(x, y)$ for $f(x, y) = 2x^3y^2 + 2y + 4x$, and use those partial derivatives to compute $f_x(1, 3)$ and $f_y(1, 3)$.

Solution: Keeping y fixed and differentiating with respect to x yields

$$f_x(x, y) = \frac{d}{dx}[2x^3y^2 + 2y + 4x] = 6x^2y^2 + 4$$

and keeping x fixed and differentiating with respect to y yields

$$f_y(x, y) = \frac{d}{dy}[2x^3y^2 + 2y + 4x] = 4x^3y + 2$$

$$f_x(1, 3) = 6(1^2)(3^2) + 4 = 58 \quad \text{and} \quad f_y(1, 3) = 4(1^3)3 + 2 = 14$$

3.3.3 Partial Derivative Notation

If $z = f(x, y)$, then the partial derivatives f_x and f_y are also denoted by the symbols

$$\frac{\partial f}{\partial x}, \quad \frac{\partial z}{\partial x} \qquad \text{and} \qquad \frac{\partial f}{\partial y}, \quad \frac{\partial z}{\partial y}$$

Some typical notations for the partial derivatives of $z = f(x, y)$ at a point (x_0, y_0) are

$$\left.\frac{\partial f}{\partial x}\right|_{x=x_0, y=y_0}, \quad \left.\frac{\partial z}{\partial x}\right|_{(x_0, y_0)}, \quad \left.\frac{\partial f}{\partial x}\right|_{(x_0, y_0)}, \quad \frac{\partial f}{\partial x}(x_0, y_0), \quad \frac{\partial z}{\partial x}(x_0, y_0)$$

Example 3.15 Find $\partial z/\partial x$ and $\partial z/\partial y$ if $z = x^4 \sin(xy^3)$.

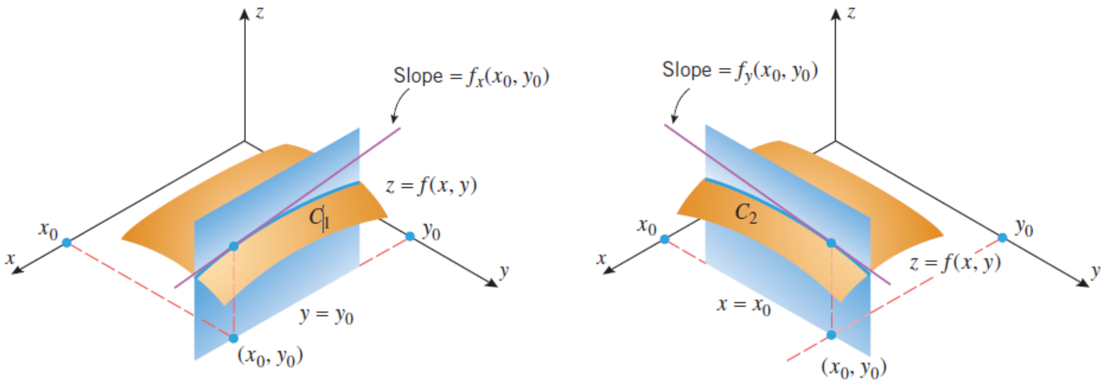
Solution:

$$\begin{aligned}
\frac{\partial z}{\partial x} &= \frac{\partial}{\partial x}[x^4 \sin(xy^3)] = x^4 \frac{\partial}{\partial x}[\sin(xy^3)] + \sin(xy^3) \cdot \frac{\partial}{\partial x}(x^4) \\
&= x^4 \cos(xy^3) \cdot y^3 + \sin(xy^3) \cdot 4x^3 = x^4y^3 \cos(xy^3) + 4x^3 \sin(xy^3) \\
\frac{\partial z}{\partial y} &= \frac{\partial}{\partial y}[x^4 \sin(xy^3)] = x^4 \frac{\partial}{\partial y}[\sin(xy^3)] + \sin(xy^3) \cdot \frac{\partial}{\partial y}(x^4) \\
&= x^4 \cos(xy^3) \cdot 3xy^2 + \sin(xy^3) \cdot 0 = 3x^5y^2 \cos(xy^3)
\end{aligned}$$

3.3.4 Partial Derivatives Viewed As Rates of Change and Slopes

Recall that if $y = f(x)$, then the value of $f(x_0)$ can be interpreted either as the rate of change of y with respect to x at x_0 or as the slope of the tangent line to the graph of f at x_0. Partial derivatives have analogous interpretations. To see that this is so, suppose that C_1 is the intersection of the surface $z = f(x, y)$ with the plane $y = y_0$ and that C_2 is its intersection with the plane $x = x_0$ (below figure). Thus, $fx(x, y_0)$ can be interpreted as the rate of change of z with respect to x

along the curve C_1, and $f_y(x_0, y)$ can be interpreted as the rate of change of z with respect to y along the curve C_2. In particular, $f_x(x_0, y_0)$ is the rate of change of z with respect to x along the curve C_1 at the point (x_0, y_0), and $f_y(x_0, y_0)$ is the rate of change of z with respect to y along the curve C_2 at the point (x_0, y_0).



Example 3.16 Let $f(x, y) = x^2y + 5y^3$.

(a) Find the slope of the surface $z = f(x, y)$ in the x-direction at the point $(1, -2)$.

(b) Find the slope of the surface $z = f(x, y)$ in the y-direction at the point $(1, -2)$.

Solution (a): Differentiating f with respect to x with y held fixed yields

$$f_x(x, y) = 2xy$$

Thus, the slope in the x-direction is $f_x(1,-2) = -4$; that is, z is decreasing at the rate of 4 units per unit increase in x.

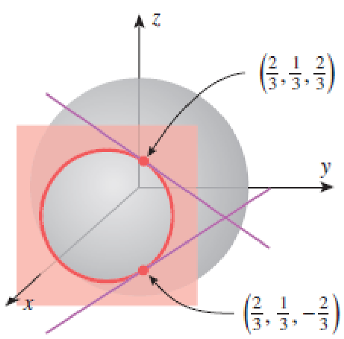
Solution (b): Differentiating f with respect to y with x held fixed yields

$$f_y(x, y) = x^2 + 15y^2$$

Thus, the slope in the y-direction is $f_y(1,-2) = 61$; that is, z is increasing at the rate of 61 units per unit increase in y

3.3.5 Implicit Partial Differentiation

Example 3.17 Find the slope of the sphere $x^2 + y^2 + z^2 = 1$ in the y-direction at the points (2/3, 1/3, 2/3) and (2/3, 1/3, -2/3) (see figure).



Solution: The point (2/3, 1/3, 2/3) lies on the upper hemisphere $z = \sqrt{1 - x^2 - y^2}$, and the point (2/3, 1/3, -2/3) lies on the lower hemisphere $z = -\sqrt{1 - x^2 - y^2}$. We could find the slopes by differentiating each expression for z separately with respect to y and then evaluating the derivatives at $x = 2/3$ and $y = 1/3$. However, it is more efficient to differentiate the given equation

$$x^2 + y^2 + z^2 = 1$$

To perform the implicit differentiation, we view z as a function of x and y and differentiate both sides with respect to y, taking x to be fixed. The computations are as follows:

$$\frac{\partial}{\partial y}[x^2 + y^2 + z^2] = \frac{\partial}{\partial y}[1]$$
$$0 + 2y + 2z\frac{\partial z}{\partial y} = 0$$
$$\frac{\partial z}{\partial y} = -\frac{y}{z}$$

Substituting the y- and z-coordinates of the points (2/3, 1/3, 2/3) and (2/3, 1/3, -2/3) in this expression, we find that the slope at the point (2/3, 1/3, 2/3) is -1/2 and the slope at (2/3, 1/3, -2/3) is ½.

3.3.6 Partial Derivatives and Continuity

In contrast to the case of functions of a single variable, the existence of partial derivatives for a multivariable function does not guarantee the continuity of the function. This fact is shown in the following example.

Example 3.18 Let

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

(a) Show that $f_x(x, y)$ and $f_y(x, y)$ exist at all points (x, y).

(b) Explain why f is not continuous at $(0, 0)$.

Solution (a):

Except that here we have assigned f a value of 0 at $(0, 0)$. Except at this point, the partial derivatives of f are

$$f_x(x, y) = -\frac{(x^2 + y^2)y - xy(2x)}{(x^2 + y^2)^2} = \frac{x^2y - y^3}{(x^2 + y^2)^2}$$
$$f_y(x, y) = -\frac{(x^2 + y^2)x - xy(2y)}{(x^2 + y^2)^2} = \frac{xy^2 - x^3}{(x^2 + y^2)^2}$$

It is not evident from previous formula whether f has partial derivatives at $(0, 0)$, and if so, what the values of those derivatives are. To answer that question we will have to use the definitions of the partial derivatives (Definition). Applying previous formulas and we obtain

$$f_x(0,0) = \lim_{\Delta x \to 0} \frac{f(\Delta x, 0) - f(0,0)}{\Delta x} = \lim_{\Delta x \to 0} \frac{0-0}{\Delta x} = 0$$
$$f_y(0,0) = \lim_{\Delta y \to 0} \frac{f(0, \Delta y) - f(0,0)}{\Delta y} = \lim_{\Delta y \to 0} \frac{0-0}{\Delta y} = 0$$

Solution (b):

$$\lim_{(x,y)\to(0,0)} -\frac{xy}{x^2+y^2}$$

does not exist. Thus, f is not continuous at $(0, 0)$.

3.3.7 Partial Derivatives of Functions with More Than Two Variables

For a function $f(x, y, z)$ of three variables, there are three ***partial derivatives***:

$$f_x(x, y, z),\ f_y(x, y, z),\ f_z(x, y, z)$$

The partial derivative f_x is calculated by holding y and z constant and differentiating with respect to x. For f_y the variables x and z are held constant, and for f_z the variables x and y are held constant. If a dependent variable

$$w = f(x, y, z)$$

is used, then the three partial derivatives of f can be denoted by

$$\frac{\partial w}{\partial x},\quad \frac{\partial w}{\partial y},\quad \text{and}\quad \frac{\partial w}{\partial z}$$

Example 3.18

If $f(x, y, z) = x^3y^2z^4 + 2xy + z$, then

$$f_x(x, y, z) = 3x^2y^2z^4 + 2y$$
$$f_y(x, y, z) = 2x^3yz^4 + 2x$$
$$f_z(x, y, z) = 4x^3y^2z^3 + 1$$
$$f_z(-1, 1, 2) = 4(-1)^3(1)^2(2)^3 + 1 = -31$$

3.3.8 Higher-Order Partial Derivatives

Suppose that f is a function of two variables x and y. Since the partial derivatives $\partial f/\partial x$ and $\partial f/\partial y$ are also functions of x and y, these functions may themselves have partial derivatives. This gives rise to four possible ***second-order*** partial derivatives of f, which are defined by

$$\frac{\partial^2 f}{\partial x^2} = \frac{\partial}{\partial x}\left(\frac{\partial f}{\partial x}\right) = f_{xx} \qquad \frac{\partial^2 f}{\partial y^2} = \frac{\partial}{\partial y}\left(\frac{\partial f}{\partial y}\right) = f_{yy}$$

Differentiate twice with respect to x. | Differentiate twice with respect to y.

$$\frac{\partial^2 f}{\partial y \partial x} = \frac{\partial}{\partial y}\left(\frac{\partial f}{\partial x}\right) = f_{xy} \qquad \frac{\partial^2 f}{\partial x \partial y} = \frac{\partial}{\partial x}\left(\frac{\partial f}{\partial y}\right) = f_{yx}$$

Differentiate first with respect to x and then with respect to y. | Differentiate first with respect to y and then with respect to x.

The last two cases are called the ***mixed second-order partial derivatives*** or the ***mixed second partials***. Also, the derivatives $\partial f/\partial x$ and $\partial f/\partial y$ are often called the ***first-order partial derivatives*** when it is necessary to distinguish them from higher-order partial derivatives. Similar conventions apply to the second-order partial derivatives of a function of three variables.

Example 3.20 Find the second-order partial derivatives of $f(x, y) = x^2y^3 + x^4y$.

Solution: We have

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

$$\frac{\partial^2 f}{\partial x^2} = \frac{\partial}{\partial x}\left(\frac{\partial f}{\partial x}\right) = \frac{\partial}{\partial x}(2xy^3 + 4x^3y) = 2y^3 + 12x^2y$$

$$\frac{\partial^2 f}{\partial y^2} = \frac{\partial}{\partial y}\left(\frac{\partial f}{\partial y}\right) = \frac{\partial}{\partial y}(3x^2y^2 + x^4) = 6x^2y$$

$$\frac{\partial^2 f}{\partial x \partial y} = \frac{\partial}{\partial x}\left(\frac{\partial f}{\partial y}\right) = \frac{\partial}{\partial x}(3x^2y^2 + x^4) = 6xy^2 + 4x^3$$

$$\frac{\partial^2 f}{\partial y \partial x} = \frac{\partial}{\partial y}\left(\frac{\partial f}{\partial x}\right) = \frac{\partial}{\partial y}(2xy^3 + 4x^3y) = 6xy^2 + 4x^3$$

Third-order, fourth-order, and higher-order partial derivatives can be obtained by successive differentiation. Some possibilities are

$$\frac{\partial^3 f}{\partial x^3} = \frac{\partial}{\partial x}\left(\frac{\partial^2 f}{\partial x^2}\right) = f_{xxx} \qquad \frac{\partial^4 f}{\partial y^4} = \frac{\partial}{\partial y}\left(\frac{\partial^3 f}{\partial y^3}\right) = f_{yyyy}$$

$$\frac{\partial^3 f}{\partial y^2 \partial x} = \frac{\partial}{\partial y}\left(\frac{\partial^2 f}{\partial y \partial x}\right) = f_{xyy} \qquad \frac{\partial^4 f}{\partial y^2 \partial x^2} = \frac{\partial}{\partial y}\left(\frac{\partial^3 f}{\partial y \partial x^2}\right) = f_{xxyy}$$

3.3.9 Equality of Mixed Partials

Theorem *Let f be a function of two variables. If f_{xy} and f_{yx} are continuous on some open disk, then $f_{xy} = f_{yx}$ on that disk.*

3.4 DIFFERENTIABILITY, DIFFERENTIALS, AND LOCAL LINEARITY

3.4.1 Differentiability

Recall that a function f of one variable is called differentiable at x_0 if it has a derivative at x_0, that is, if the limit

$$f'(x_0) = \lim_{\Delta x \to 0} \frac{f(x_0 + \Delta x) - f(x_0)}{\Delta x} \qquad (1)$$

exists. As a consequence of (1) a differentiable function enjoys a number of other important properties:

• The graph of $y = f(x)$ has a non-vertical tangent line at the point $(x_0, f(x_0))$;

• f may be closely approximated by a linear function near x_0;

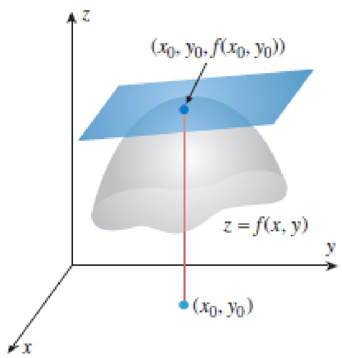
• f is continuous at x_0.

Our primary objective in this section is to extend the notion of differentiability to functions of two or three variables in such a way that the natural analogs of these properties hold. For example, if a function $f(x, y)$ of two variables is differentiable at a point (x_0, y_0), we want it to be the case that

• the surface $z = f(x, y)$ has a non-vertical tangent plane at the point $(x_0, y_0, f(x_0, y_0))$ (see below figure);

• the values of f at points near (x_0, y_0) can be very closely approximated by the values of a linear function;

• f is continuous at (x_0, y_0).



Definition A function f of two variables is said to be ***differentiable*** at (x_0, y_0) provided $f_x(x_0, y_0)$ and $f_y(x_0, y_0)$ both exist and

$$\lim_{(\Delta x, \Delta y) \to (0,0)} \frac{\Delta f - f_x(x_0, y_0)\Delta x - f_y(x_0, y_0)\Delta y}{\sqrt{(\Delta x)^2 + (\Delta y)^2}} = 0 \qquad (4)$$

Example 3.21 Use Definition prove that $f(x, y) = x^2 + y^2$ is differentiable at (0, 0).

Solution: The increment is

$$\Delta f = f(0+\Delta x, 0+\Delta y) - f(0,0) = (\Delta x)^2 + (\Delta y)^2$$

Since $f_x(x, y) = 2x$ and $f_y(x, y) = 2y$, we have $f_x(0,0) = f_y(0,0) = 0$, and (4) becomes

$$\lim_{(\Delta x, \Delta y)\to(0,0)} \frac{(\Delta x)^2 + (\Delta y)^2}{\sqrt{(\Delta x)^2 + (\Delta y)^2}} = \lim_{(\Delta x, \Delta y)\to(0,0)} \sqrt{(\Delta x)^2 + (\Delta y)^2} = 0$$

Therefore, f is differentiable at $(0, 0)$.

We now derive an important consequence of limit (4). Define a function

$$\epsilon = \epsilon(\Delta x, \Delta y) = \frac{\Delta f - f_x(x_0, y_0)\Delta x - f_y(x_0, y_0)\Delta y}{\sqrt{(\Delta x)^2 + (\Delta y)^2}} \quad \text{for } (\Delta x, \Delta y) \neq (0,0)$$

and define $\epsilon(0, 0)$ to be 0. Equation (4) then implies that

$$\lim_{(\Delta x, \Delta y)\to(0,0)} \epsilon(\Delta x, \Delta y) = 0$$

Furthermore, it immediately follows from the definition of ϵ that

$$\Delta f = f_x(x_0, y_0)\Delta x + f_y(x_0, y_0)\Delta y + \epsilon\sqrt{(\Delta x)^2 + (\Delta y)^2} \tag{5}$$

In other words, if f is differentiable at (x_0, y_0), then Δf may be expressed as shown in (5), where $\epsilon \to 0$ as $(\Delta x, \Delta y) \to (0, 0)$ and where $\epsilon = 0$ if $(\Delta x, \Delta y) = (0, 0)$.

For functions of three variables we have an analogous definition of differentiability in terms of the increment $\Delta f = f(x_0 + \Delta x, y_0 + \Delta y, z_0 + \Delta z) - f(x_0, y_0, z_0)$.

Definition A function f of three variables is said to be ***differentiable*** at (x_0, y_0, z_0) provided $f_x(x_0, y_0, z_0)$, $f_y(x_0, y_0, z_0)$, and $f_z(x_0, y_0, z_0)$ exist and

$$\lim_{(\Delta x, \Delta y, \Delta z)\to(0,0,0)} \frac{\Delta f - f_x(x_0, y_0, z_0)\Delta x - f_y(x_0, y_0, z_0)\Delta y - f_z(x_0, y_0, z_0)\Delta z}{\sqrt{(\Delta x)^2 + (\Delta y)^2 + (\Delta z)^2}} = 0$$

3.4.2 Differentiability and Continuity

Theorem *If a function is differentiable at a point, then it is continuous at that point.*

Theorem *If all first-order partial derivatives of f exist and are continuous at a point, then f is differentiable at that point.*

3.4.3 Differentials

As with the one-variable case, the approximations

$$\Delta f \approx f_x(x_0, y_0)\Delta x + f_y(x_0, y_0)\Delta y$$

for a function of two variables and the approximation

$$\Delta f \approx f_x(x_0, y_0, z_0)\Delta x + f_y(x_0, y_0, z_0)\Delta y + f_z(x_0, y_0, z_0)\Delta z \qquad (1)$$

for a function of three variables have a convenient formulation in the language of differentials. If $z = f(x, y)$ is differentiable at a point (x_0, y_0), we let

$$dz = f_x(x_0, y_0)\,dx + f_y(x_0, y_0)\,dy \qquad (2)$$

denote a new function with dependent variable dz and independent variables dx and dy. We refer to this function (also denoted df) as the ***total differential of z*** at (x_0, y_0) or as the ***total differential of f*** at (x_0, y_0). Similarly, for a function $w = f(x, y, z)$ of three variables we have the ***total differential of w*** at (x_0, y_0, z_0),

$$dw = f_x(x_0, y_0, z_0)\,dx + f_y(x_0, y_0, z_0)\,dy + f_z(x_0, y_0, z_0)\,dz \qquad (3)$$

which is also referred to as the ***total differential of f*** at (x_0, y_0, z_0). It is common practice to omit the subscripts and write Equations (2) and (3) as

$$dz = f_x(x, y)\,dx + f_y(x, y)\,dy \qquad (4)$$

and

$$dw = f_x(x, y, z)\,dx + f_y(x, y, z)\,dy + f_z(x, y, z)\,dz \qquad (5)$$

In the two-variable case, the approximation

$$\Delta f \approx f_x(x_0, y_0)\Delta x + f_y(x_0, y_0)\Delta y$$

can be written in the form

$$\Delta f \approx df \qquad (6)$$

for $dx = \Delta x$ and $dy = \Delta y$. Equivalently, we can write approximation (6) as

$$\Delta z \approx dz \qquad (7)$$

In other words, we can estimate the change Δz in z by the value of the differential dz where dx is the change in x and dy is the change in y. Furthermore, it follows from (4) that <u>if Δx and Δy are close to 0, then the magnitude of the error in approximation (7) will be much smaller than the distance $\sqrt{(\Delta x)^2 + (\Delta y)^2}$ between (x_0, y_0) and $(x_0 + \Delta x, y_0 + \Delta y)$.</u>

Example 3.22 Use (7) to approximate the change in $z = xy^2$ from its value at $(0.5, 1.0)$ to its value at $(0.503, 1.004)$. Compare the magnitude of the error in this approximation with the distance between the points $(0.5, 1.0)$ and $(0.503, 1.004)$.

Solution: For $z = xy^2$ we have $dz = y^2\, dx + 2xy\, dy$. Evaluating this differential at $(x, y) = (0.5, 1.0)$, $dx = \Delta x = 0.503 - 0.5 = 0.003$, and $dy = \Delta y = 1.004 - 1.0 = 0.004$ yields

$$dz = 1.0^2(0.003) + 2(0.5)(1.0)(0.004) = 0.007$$

Since $z = 0.5$ at $(x, y) = (0.5, 1.0)$ and $z = 0.507032048$ at $(x, y) = (0.503, 1.004)$, we have

$$\Delta z = 0.507032048 - 0.5 = 0.007032048$$

and the error in approximating Δz by dz has magnitude

$$|dz - \Delta z| = |0.007 - 0.007032048| = 0.000032048$$

Since the distance between $(0.5, 1.0)$ and $(0.503, 1.004) = (0.5 + \Delta x, 1.0 + \Delta y)$ is

$$\sqrt{(\Delta x)^2 + (\Delta y)^2} = \sqrt{(0.003)^2 + (0.004)^2} = \sqrt{0.000025} = 0.005$$

we have

$$\frac{|dz - \Delta z|}{\sqrt{(\Delta x)^2 + (\Delta y)^2}} = \frac{0.000032048}{0.005} = 0.0064096 < \frac{1}{150}$$

3.4.4 Local Linear Approximations

If a function f is differentiable at a point, then it can be very closely approximated by a linear function near that point. For example, suppose that $f(x, y)$ is differentiable at the point (x_0, y_0). Then approximation can be written in the form

$$f(x_0 + \Delta x, y_0 + \Delta y) \approx f(x_0, y_0) + f_x(x_0, y_0)\Delta x + f_y(x_0, y_0)\Delta y$$

If we let $x = x_0 + \Delta x$ and $y = x_0 + \Delta y$, this approximation becomes

$$f(x, y) \approx f(x_0, y_0) + f_x(x_0, y_0)(x - x_0) + f_y(x_0, y_0)(y - y_0) \qquad (1)$$

Since the error in this approximation is equal to the error in approximation (3), we conclude that for (x, y) close to (x_0, y_0), the error in (1) will be much smaller than the distance between these two points. When $f(x, y)$ is differentiable at (x_0, y_0) we get

$$L(x, y) = f(x_0, y_0) + f_x(x_0, y_0)(x - x_0) + f_y(x_0, y_0)(y - y_0)$$

and refer to $L(x, y)$ as the ***local linear approximation to f at*** (x_0, y_0).

Example 3.23 Let $L(x, y)$ denote the local linear approximation to $f(x,y) = \sqrt{x^2 + y^2}$ at the point $(3, 4)$. Compare the error in approximating

$$f_x(x, y) = \frac{x}{\sqrt{x^2 + y^2}} \quad \text{and} \quad f_y(x, y) = \frac{y}{\sqrt{x^2 + y^2}}$$

by $L(3.04, 3.98)$ with the distance between the points (3, 4) and (3.04, 3.98).

Solution: We have

$$f_x(x, y) = \frac{x}{\sqrt{x^2 + y^2}} \quad \text{and} \quad f_y(x, y) = \frac{y}{\sqrt{x^2 + y^2}}$$

with $f_x(3, 4) = \frac{3}{5}$ and $f_y(3, 4) = \frac{4}{5}$. Therefore, the local linear approximation to f at (3, 4) is given by

$$L(x, y) = 5 + \tfrac{3}{5}(x - 3) + \tfrac{4}{5}(y - 4)$$

Consequently,

$$f(3.04, 3.98) \approx L(3.04, 3.98) = 5 + \tfrac{3}{5}(0.04) + \tfrac{4}{5}(-0.02) = 5.008$$

Since

$$f(3.04, 3.98) = \sqrt{(3.04)^2 + (3.98)^2} \approx 5.00819$$

the error in the approximation is about $5.00819 - 5.008 = 0.00019$. This is less than $\frac{1}{200}$ of the distance

$$\sqrt{(3.04 - 3)^2 + (3.98 - 4)^2} \approx 0.045$$

between the points (3, 4) and (3.04, 3.98).

For a function $f(x, y, z)$ that is differentiable at (x_0, y_0, z_0), the local linear approximation is

$$\begin{aligned} L(x, y, z) = f(x_0, y_0, z_0) &+ f_x(x_0, y_0, z_0)(x - x_0) \\ &+ f_y(x_0, y_0, z_0)(y - y_0) + f_z(x_0, y_0, z_0)(z - z_0) \end{aligned}$$

3.5 THE CHAIN RULE

3.5.1 Chain Rules for Derivatives

Theorem (*Chain Rules for Derivatives*) *If $x = x(t)$ and $y = y(t)$ are differentiable at t, and if $z = f(x, y)$ is differentiable at the point $(x, y) = (x(t), y(t))$, then $z = f(x(t), y(t))$ is differentiable at t and*

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

where the ordinary derivatives are evaluated at t and the partial derivatives are evaluated at (x, y).

If each of the functions $x = x(t)$, $y = y(t)$, and $z = z(t)$ is differentiable at t, and if $w = f(x, y, z)$ is differentiable at the point $(x, y, z) = (x(t), y(t), z(t))$, then the function $w = f(x(t), y(t), z(t))$ is differentiable at t and

$$\frac{dw}{dt} = \frac{\partial w}{\partial x}\frac{dx}{dt} + \frac{\partial w}{\partial y}\frac{dy}{dt} + \frac{\partial w}{\partial z}\frac{dz}{dt}$$

where the ordinary derivatives are evaluated at t and the partial derivatives are evaluated at (x, y, z).

Example 3.24 Suppose that

$$z = x^2y, \quad x = t^2, \quad y = t^3$$

Use the chain rule to find dz/dt, and check the result by expressing z as a function of t and differentiating directly.

Solution: By the chain rule

$$\begin{aligned}\frac{dz}{dt} &= \frac{\partial z}{\partial x}\frac{dx}{dt} + \frac{\partial z}{\partial y}\frac{dy}{dt} = (2xy)(2t) + (x^2)(3t^2)\\ &= (2t^5)(2t) + (t^4)(3t^2) = 7t^6\end{aligned}$$

Alternatively, we can express z directly as a function of t,

$$z = x^2y = (t^2)^2(t^3) = t^7$$

and then differentiate to obtain $dz/dt = 7t^6$. However, this procedure may not always be convenient.

Example 3.25 Suppose that

$$w = \sqrt{x^2 + y^2 + z^2}, \quad x = \cos\theta, \quad y = \sin\theta, \quad z = \tan\theta$$

Use the chain rule to find $dw/d\theta$ when $\theta = \pi/4$.

Solution:

$$\begin{aligned}\frac{dw}{d\theta} &= \frac{\partial w}{\partial x}\frac{dx}{d\theta} + \frac{\partial w}{\partial y}\frac{dy}{d\theta} + \frac{\partial w}{\partial z}\frac{dz}{d\theta}\\ &= \frac{1}{2}(x^2+y^2+z^2)^{-1/2}(2x)(-\sin\theta) + \frac{1}{2}(x^2+y^2+z^2)^{-1/2}(2y)(\cos\theta)\\ &\quad + \frac{1}{2}(x^2+y^2+z^2)^{-1/2}(2z)(\sec^2\theta)\end{aligned}$$

When $\theta = \pi/4$, we have

$$x = \cos\frac{\pi}{4} = \frac{1}{\sqrt{2}}, \quad y = \sin\frac{\pi}{4} = \frac{1}{\sqrt{2}}, \quad z = \tan\frac{\pi}{4} = 1$$

Substituting $x = 1/\sqrt{2}, y = 1/\sqrt{2}, z = 1, \theta = \pi/4$ in the formula for $dw/d\theta$ yields

$$\begin{aligned}\left.\frac{dw}{d\theta}\right|_{\theta=\pi/4} &= \frac{1}{2}\left(\frac{1}{\sqrt{2}}\right)(\sqrt{2})\left(-\frac{1}{\sqrt{2}}\right) + \frac{1}{2}\left(\frac{1}{\sqrt{2}}\right)(\sqrt{2})\left(\frac{1}{\sqrt{2}}\right) + \frac{1}{2}\left(\frac{1}{\sqrt{2}}\right)(2)(2)\\ &= \sqrt{2}\end{aligned}$$

3.5.2 Chain Rules for Partial Derivatives

Theorem (***Chain Rules for Partial Derivatives***)

If x = x(u, v) and y = y(u, v) have first-order partial derivatives at the point (u, v), and if z = f(x, y) is differentiable at the point (x, y) = (x(u, v), y(u, v)), then z = f(x(u, v), y(u, v)) has first-order partial derivatives at the point (u, v) given by

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

If each function x = x(u, v), y = y(u, v), and z = z(u, v) has first-order partial derivatives at the point (u, v), and if the function w = f(x, y, z) is differentiable at the point (x, y, z) = (x(u, v), y(u, v), z(u, v)), then w = f(x(u, v), y(u, v), z(u, v)) has first-order partial derivatives at the point (u, v) given by

$$\frac{\partial w}{\partial u} = \frac{\partial w}{\partial x}\frac{\partial x}{\partial u} + \frac{\partial w}{\partial y}\frac{\partial y}{\partial u} + \frac{\partial w}{\partial z}\frac{\partial z}{\partial u} \quad \text{and} \quad \frac{\partial w}{\partial v} = \frac{\partial w}{\partial x}\frac{\partial x}{\partial v} + \frac{\partial w}{\partial y}\frac{\partial y}{\partial v} + \frac{\partial w}{\partial z}\frac{\partial z}{\partial v}$$

Example 3.26 Given that $z = e^{xy}$, $x = 2u + v$, $y = u/v$ find $\partial z/\partial u$ and $\partial z/\partial v$ using the chain rule.

Solution:

$$\frac{\partial z}{\partial u} = \frac{\partial z}{\partial x}\frac{\partial x}{\partial u} + \frac{\partial z}{\partial y}\frac{\partial y}{\partial u} = (ye^{xy})(2) + (xe^{xy})\left(\frac{1}{v}\right) = \left[2y + \frac{x}{v}\right]e^{xy}$$

$$= \left[\frac{2u}{v} + \frac{2u+v}{v}\right]e^{(2u+v)(u/v)} = \left[\frac{4u}{v} + 1\right]e^{(2u+v)(u/v)}$$

$$\frac{\partial z}{\partial v} = \frac{\partial z}{\partial x}\frac{\partial x}{\partial v} + \frac{\partial z}{\partial y}\frac{\partial y}{\partial v} = (ye^{xy})(1) + (xe^{xy})\left(-\frac{u}{v^2}\right)$$

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

$$= -\frac{2u^2}{v^2}e^{(2u+v)(u/v)}$$

3.5.3 Implicit Differentiation

Theorem *If the equation f(x, y) = c defines y implicitly as a differentiable function of x, and if $\partial f/\partial y \neq 0$, then*

$$\frac{dy}{dx} = -\frac{\partial f/\partial x}{\partial f/\partial y}$$

Example 3.27 Given that $x^3 + y^2x - 3 = 0$

find *dy/dx using the above equation*, and check the result using implicit differentiation.

Solution:

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

$$\frac{dy}{dx} = -\frac{\partial f/\partial x}{\partial f/\partial y} = -\frac{3x^2 + y^2}{2yx}$$

differentiating implicitly yields

$$3x^2 + y^2 + x\left(2y\frac{dy}{dx}\right) - 0 = 0 \quad \text{or} \quad \frac{dy}{dx} = -\frac{3x^2 + y^2}{2yx}$$

Theorem *If the equation f(x, y, z) = c defines z implicitly as a differentiable function of x and y, and if* $\partial f/\partial z \neq 0$*, then*

$$\frac{\partial z}{\partial x} = -\frac{\partial f/\partial x}{\partial f/\partial z} \quad \textit{and} \quad \frac{\partial z}{\partial y} = -\frac{\partial f/\partial y}{\partial f/\partial z}$$

Example 3.28 Consider the sphere $x^2 + y^2 + z^2 = 1$. Find $\partial z/\partial x$ and $\partial z/\partial y$ at the point (2/3, 1/3, 2/3)

Solution:

$$\frac{\partial z}{\partial x} = -\frac{\partial f/\partial x}{\partial f/\partial z} = -\frac{2x}{2z} = -\frac{x}{z} \quad \text{and} \quad \frac{\partial z}{\partial y} = -\frac{\partial f/\partial y}{\partial f/\partial z} = -\frac{2y}{2z} = -\frac{y}{z}$$

At the point (2/3, 1/3, 2/3), evaluating these derivatives gives $\partial z/\partial x = -1$ and $\partial z/\partial y = -1/2$.