

02/20/20

(19) / 14.4

Suppose $f(u, v, w)$ is differentiable and

$$u = x - y \quad v = y - z \quad w = z - x$$

Show that $f_x + f_y + f_z = 0$

$$f_x = \frac{\partial f}{\partial x} = \frac{\partial f}{\partial u} \cdot \frac{\partial u}{\partial x} + \frac{\partial f}{\partial v} \cdot \frac{\partial v}{\partial x} + \frac{\partial f}{\partial w} \cdot \frac{\partial w}{\partial x} =$$

$$= f_u \cdot 1 + f_v \cdot 0 + f_w \cdot (-1)$$

$$f_x = f_u - f_w$$

$$f_y = \frac{\partial f}{\partial u} \cdot \frac{\partial u}{\partial y} + \frac{\partial f}{\partial v} \cdot \frac{\partial v}{\partial y} + \frac{\partial f}{\partial w} \cdot \frac{\partial w}{\partial y} =$$

$$f_y = f_u \cdot (-1) + f_v \cdot (1) + f_w \cdot 0 = -f_u + f_v$$

$$f_z = -f_v + f_w$$

$$f_x + f_y + f_z = \cancel{f_u} - \cancel{f_w} + \cancel{f_v} - \cancel{f_u} - \cancel{f_v} + \cancel{f_w} = 0 \quad \checkmark$$

Ex 2.

 $F(x, y)$, but also $y = y(x)$

$$g(x) = F(x, y(x))$$

$$g'(x) = \frac{\partial F}{\partial x} \cdot \frac{dx}{dx} + \frac{\partial F}{\partial y} \cdot \frac{dy}{dx}$$

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$$F(x, y), \quad y = x^3$$

$$\begin{aligned} \frac{d}{dx} (F(x, x^3)) &= \frac{\partial F}{\partial x} \cdot \underbrace{1}_{\frac{dx}{dx}} + \frac{\partial F}{\partial y} \cdot \underbrace{3x^2}_{\frac{dy}{dx}} \\ &= \frac{\partial F}{\partial x}(x, x^3) + \frac{\partial F}{\partial y}(x, x^3) \cdot 3x^2 \end{aligned}$$

Suppose y is implicitly given as a function of x by
 $F(x, y) = c$ $y = y(x)$

$$\frac{d}{dx} (F(x, y)) = \frac{d}{dx} (c)$$

$$\frac{\partial F}{\partial x} \cdot 1 + \frac{\partial F}{\partial y} \cdot \left(\frac{dy}{dx} \right) = 0$$

$$\boxed{\frac{dy}{dx} = - \frac{\frac{\partial F}{\partial x}}{\frac{\partial F}{\partial y}}}$$

← valid at all points where $\frac{\partial F}{\partial y} \neq 0$

$$\underbrace{x^2 + 3y^2}_{F(x, y)} = 5$$

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

$$\frac{dy}{dx} = \frac{\partial F}{\partial y} = -\frac{x}{3y}$$

$$\frac{\partial F}{\partial y} = 6y$$

true at all points where $y \neq 0$

14.5: Gradient & Directional derivatives

2/20/20

$$f(x, y) \leftarrow \nabla f = \left\langle \frac{\partial f}{\partial x}, \frac{\partial f}{\partial y} \right\rangle$$

"nabla" → gradient of f

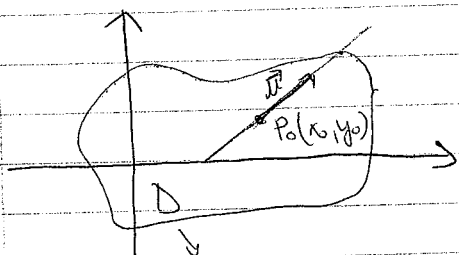
$$f(x, y, z) \quad \nabla f = \left\langle \frac{\partial f}{\partial x}, \frac{\partial f}{\partial y}, \frac{\partial f}{\partial z} \right\rangle$$

Directional d.

$$\vec{u} = \langle u_1, u_2 \rangle$$

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

Suppose $\vec{u}$ is a unit vector (a direction)



domain
of $f(x, y)$

$$\begin{cases} x = x_0 + t \cdot u_1 \\ y = y_0 + t \cdot u_2 \end{cases} \Leftrightarrow \vec{r} = \vec{r}_0 + t \cdot \vec{u}$$

$$|\vec{r}'(t)| = |\vec{u}| = 1$$

$$|\vec{r}'(s)| = |\vec{u}| = 1$$

* Directional derivative of $f(x, y)$ at (x_0, y_0) in the direction of $\vec{u}$:

$$\begin{aligned}
 (D_{\vec{u}} f)(x_0, y_0) &= \lim_{s \rightarrow 0} \frac{f(x_0 + s \cdot u_1, y_0 + s \cdot u_2) - f(x_0, y_0)}{s} \\
 &= \frac{d}{ds} \left(f(x_0 + s u_1, y_0 + s u_2) \right) \Big|_{s=0} \quad \text{chain rule} \\
 &= \frac{\partial f}{\partial x} \cdot u_1 + \frac{\partial f}{\partial y} \cdot u_2 = \left[\vec{\nabla} f \cdot \vec{u} \right]
 \end{aligned}$$

$$\vec{\nabla} f = \left\langle \frac{\partial f}{\partial x}, \frac{\partial f}{\partial y} \right\rangle$$

$$\vec{u} = \langle u_1, u_2 \rangle$$

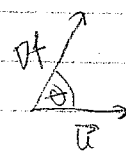
$$\boxed{(D_{\vec{u}} f)(x_0, y_0) = \vec{\nabla} f_{(x_0, y_0)} \cdot \vec{u}}$$

In which direction $\vec{u}$ should move so that the function increases at the highest rate?

$$\vec{u} = \frac{\vec{\nabla} f(x_0, y_0)}{|\vec{\nabla} f(x_0, y_0)|}$$

$$\vec{\nabla} f \cdot \vec{u} = |\vec{\nabla} f| \cdot |\vec{u}| \cos \theta$$

$$-1 \leq \cos \theta \leq 1$$



$$\vec{u} = - \frac{\vec{\nabla} f(x_0, y_0)}{|\vec{\nabla} f(x_0, y_0)|}$$

direction for the highest decrease for $f(x, y)$

maximised when $\theta = 0$
so $\vec{u}$ should be in direction of gradient

12) / 14.5

vrijek konstiti unit vec

a) $f(x, y) = 2x^2 + y^2$, $P_0(-1, 1)$, $\vec{v} = 3\vec{i} - 4\vec{j}$

$$(\nabla_{\vec{u}} f)_{P_0} = (\nabla f)_{P_0} \cdot \vec{u}$$

its direction is $\vec{u}$
 $\vec{u} = \frac{1}{5}(3\vec{i} - 4\vec{j})$

$$\nabla f = \langle 4x, 2y \rangle$$

$$(\nabla_{\vec{u}} f)_{P_0} = \frac{3}{5} \cdot (-4) + \left(-\frac{4}{5}\right) \cdot 2 = -4$$

$$(\nabla f)_{P_0} = \langle -4, 2 \rangle$$

b) In which direction does the function increases the
 In the direc. of gradient

$$\vec{u} = \frac{\nabla f}{|\nabla f|} = \frac{1}{\sqrt{20}} \langle -4, 2 \rangle$$

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$$g(x, y, z) = xe^y + z^2, P_0(1, \ln 2, 1/2)$$

Find the dir. of $\vec{u}$ in which g decrease most
 at P_0 and find the rate of decrease w.r.t. that

$$\nabla g = \langle e^y, xe^y, 2z \rangle \quad (\nabla g)_{P_0} = \langle e^{\ln 2}, 1 \cdot e^{\ln 2}, 2 \cdot 1/2 \rangle$$

$$(\nabla g)_{P_0} = \langle 2, 2, 1 \rangle$$

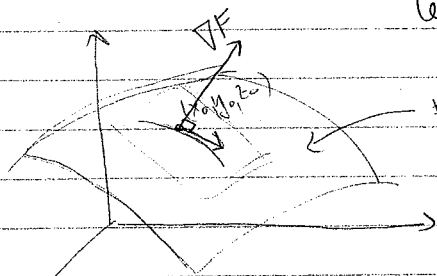
$$\vec{u} = -\frac{\nabla g}{|\nabla g|} = -\frac{1}{3} \langle 2, 2, 1 \rangle$$

$$D_{\vec{u}} g = \nabla g \cdot \left(-\frac{\nabla g}{|\nabla g|}\right) = -\frac{|\nabla g|^2}{|\nabla g|} = -|\nabla g|_{P_0} = -\sqrt{9} = -3$$

14.6

Tangent planes

2/20/2020

Surface given as $F(x, y, z) = c$ level surface of $F(x, y, z)$  $F(x, y, z) = c$ Theorem: At any point (x_0, y_0, z_0) of the surface $F(x, y, z) = c$ $(\nabla F)(x_0, y_0, z_0)$ is normal to surface $(\nabla F)(x_0, y_0, z_0)$ is normal to tangent plane of the surfaceHence, eqn. of tang. plane is $\frac{\partial F}{\partial x}(x_0, y_0, z_0)(x - x_0) + \frac{\partial F}{\partial y}(x_0, y_0, z_0)(y - y_0) + \frac{\partial F}{\partial z}(x_0, y_0, z_0)(z - z_0) = 0$ Proof: Suppose $\vec{r}(t) = \langle x(t), y(t), z(t) \rangle$ is a curve lying on the surface and such that $\vec{r}(t_0) = \langle x_0, y_0, z_0 \rangle$

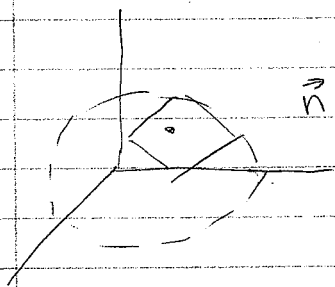
$$F(x(t), y(t), z(t)) = c \quad \left| \frac{d}{dt} \right.$$

$$\left\{ \frac{\partial F}{\partial x} \cdot x'(t) + \frac{\partial F}{\partial y} \cdot y'(t) + \frac{\partial F}{\partial z} \cdot z'(t) = 0 \right\}$$

 $\nabla F \cdot \vec{r}' = 0 \Rightarrow (\nabla F)(x_0, y_0, z_0)$ is $\perp$ to any $\vec{r}'(t_0)$ and its normal to the surface

Ex. Find the eqn. of the tangent plane to the ellipsoid:

$$x^2 + 3y^2 + 2z^2 = 6 \text{ at } (1, 1, 1)$$



$$\nabla F = \langle 2x, 6y, 4z \rangle$$

$$\vec{n} = (\nabla F)_{(1,1,1)} = \langle 2, 6, 4 \rangle$$

$$2(x-1) + 6(y-1) + 4(z-1) = 0$$