

02/18/20

Ex. 1

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

Domain: all $\mathbb{R}^2$

- a) Is $f(x,y)$ continuous at $(0,0)$?
 b) Compute f_x and f_y at points $(x,y) \neq (0,0)$
 c) Does $f_x(0,0)$ and $f_y(0,0)$ exist?
 d) ~~Is~~ Is $f(x,y)$ differentiable at $(0,0)$?

a) $\lim_{(x,y) \rightarrow (0,0)} f(x,y) \neq f(0,0) = 0$. $\lim_{(x,y) \rightarrow (0,0)} \frac{xy}{x^2+y^2} = \lim_{r \rightarrow 0} \frac{r \cos \theta \cdot r \sin \theta}{r^2} = \sin \theta \cos \theta$
 DNE

$f(x,y)$ is not continuous at $(0,0)$

b) $f_x = \frac{\partial f}{\partial x} = \frac{\partial}{\partial x} \left(\frac{xy}{x^2+y^2} \right) = \frac{y(x^2+y^2) - xy(2x)}{(x^2+y^2)^2} =$

$$= \frac{x^2y + y^3 - 2x^2y}{(x^2+y^2)^2} = \frac{y^3 - x^2y}{(x^2+y^2)^2}$$

$f_y = \frac{\partial}{\partial y} \left(\frac{xy}{x^2+y^2} \right) = \frac{-y^2x + x^3}{(x^2+y^2)^2}$

by the symmetry of x,y

c) $f_x(0,0) = \frac{\partial f}{\partial x}(0,0) \stackrel{\text{def}}{=} \lim_{h \rightarrow 0} \frac{f(h,0) - f(0,0)}{h} =$

$$= \lim_{h \rightarrow 0} \frac{0 - 0}{h} = 0$$

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

d) No, because $f(x,y)$ is not continuous at $(0,0)$.

⑥2 / 14.3

a) $f(x,y) = xe^{\frac{y^2}{2}}$ compute $\frac{\partial^5 f}{\partial x^2 \partial y^3} = 0$ (quickly)

The order of doing the partial der. does not matter

$$f_x = e^{\frac{y^2}{2}}$$

$$f_{xx} = 0$$

⑦5 Find $\frac{\partial z}{\partial x}(1,1,1)$ if the eq. $xy + z^3x - 2yz = 0$ defines z as a function of (x,y)

$z = z(x,y)$ implicitly

$$\frac{\partial}{\partial x}(xy + z^3x - 2yz) = \frac{\partial}{\partial x}(0)$$

$$y + 3z^2 \frac{\partial z}{\partial x} x + z^3 - 2y \frac{\partial z}{\partial x} = 0$$

$$\frac{\partial z}{\partial x}(3z^2x - 2y) = -y - z^3$$

$$\frac{\partial z}{\partial x} = -\frac{y + z^3}{3xz^2 - 2y} = \frac{y + z^3}{2y - 3xz^2}$$

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

$f(x,y)$

We say that f satisfies the Laplace eq. if

$$f_{xx} + f_{yy} = 0$$

Ex. check that $f(x,y) = \ln \sqrt{x^2 + y^2}$

$$= \frac{1}{2} \ln(x^2 + y^2)$$

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

$$f_{xx} = \frac{1 \cdot (x^2 + y^2) - x(2x)}{(x^2 + y^2)^2} = \frac{-x^2 + y^2}{(x^2 + y^2)^2}$$

$$1 \text{ at } \rightarrow \text{ at } \rightarrow \text{ at } \rightarrow \text{ at } \rightarrow \text{ at } \rightarrow$$

$$f_{yy} = \frac{-y^2 + x^2}{(x^2 + y^2)^2}$$

$$f_{xx} + f_{yy} = 0 \Rightarrow \text{harmonic function}$$

14.4

~ Chain rule ~

02/18/2020

Suppose $z = f(x, y)$

and assume $x = x(t)$ and $y = y(t)$

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

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

chain rule

$$\text{At } t = t_0 \quad x(t_0) = x_0, \quad y(t_0) = y_0 \quad x = x(t) \quad y = y(t)$$

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

$$\Delta z \approx \frac{\partial z}{\partial x}(x_0, y_0) \Delta x + \frac{\partial z}{\partial y}(x_0, y_0) \Delta y \quad / \div \Delta t$$

$$\frac{\Delta z}{\Delta t} \approx \frac{\partial z}{\partial x} \frac{\Delta x}{\Delta t} + \frac{\partial z}{\partial y} \frac{\Delta y}{\Delta t}$$

when $\Delta t \rightarrow 0$

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

Suppose $w = f(x, y, z)$ and $x = x(u, v)$, $y = y(u, v)$, $z = z(u, v)$
 $w(u, v) = w(x(u, v), y(u, v), z(u, v))$

$$\frac{\partial z}{\partial u} = \frac{\partial w}{\partial x} \cdot \frac{\partial x}{\partial u} + \frac{\partial w}{\partial y} \cdot \frac{\partial y}{\partial u} + \frac{\partial w}{\partial z} \cdot \frac{\partial z}{\partial u}$$

$$\frac{\partial z}{\partial v} = \frac{\partial w}{\partial x} \cdot \frac{\partial x}{\partial v} + \frac{\partial w}{\partial y} \cdot \frac{\partial y}{\partial v} + \frac{\partial w}{\partial z} \cdot \frac{\partial z}{\partial v}$$

②/14.4 Let $w = x^2 + y^2$, suppose $x = \cos t + \sin t$,
 $y = \cos t - \sin t$

Calculate: $\frac{dw}{dt}$ when $t=0$

Solution 1

Use chain rule

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

$$\frac{dw}{dt} = 2x \cdot (-\sin t + \cos t) + 2y \cdot (-\sin t - \cos t)$$

$$= 2(\cos t + \sin t)(\cos t - \sin t) - 2(\cos t - \sin t)(\sin t + \cos t)$$

$$\frac{dw}{dt} = 2(\cos^2 t - \sin^2 t) - 2(\cos^2 t - \sin^2 t) = 0$$

$$\frac{dw}{dt} \equiv 0 \Rightarrow w(t) \equiv \text{const.} *$$

Solution 2

$$w(t) = (\cos t + \sin t)^2 + (\cos t - \sin t)^2$$

$$= \cos^2 t + 2\cos t \sin t + \sin^2 t + \cos^2 t - 2\sin t \cos t + \sin^2 t$$

$$w(t) = 2 \Rightarrow \text{constant} *$$

(47)

$$V = I \cdot R \quad \text{to}$$

V voltage, I current, R resistance

At the instant when $R = 600 \Omega$

$$I = 0.04 \text{ A}$$

$$\frac{dR}{dt} = 0.5 \Omega/\text{s} \quad \frac{dV}{dt} = 0.01 \text{ V/s}$$

Find $\frac{dI}{dt} = ?$

$$\frac{dV}{dt} = \frac{\partial V}{\partial I} \cdot \frac{dI}{dt} + \frac{\partial V}{\partial R} \cdot \frac{dR}{dt}$$

$$\frac{dV}{dt} = R \cdot \frac{dI}{dt} + I \cdot \frac{dR}{dt}$$