14.3 Partial Derivatives

Definition

1. Partial Derivative with respect to x at the point (x_0, y_0) is

$$\left.\frac{\partial f}{\partial x}\right|_{(x_0,y_0)} = \lim_{h \to 0} \frac{f(x_0 + h, y_0) - f(x_0, y_0)}{h},$$

provided the limit exists.

2. Partial Derivative with respect to y at the point (x_0, y_0) is

$$\frac{\partial f}{\partial y}\Big|_{(x_0,y_0)} = \lim_{h \to 0} \frac{f(x_0,y_0+h) - f(x_0,y_0)}{h},$$

provided the limit exists.

- Notation for a partial derivative of z = f(x, y).
- For the points (x_0, y_0) : $\frac{\partial f}{\partial x}(x_0, y_0)$ or $\frac{\partial z}{\partial x}(x_0, y_0)$ or $f_x(x_0, y_0)$ • For a function: $\frac{\partial f}{\partial x}$, f_x , $\frac{\partial z}{\partial x}$, z_x

- Rule for Finding Partial Derivatives of z = f(x, y)
- To find f_x, regard y as a constant and differentiate f(x,y) w.r.t. x.
- To find f_y, regard x as a constant and differentiate f(x,y) w.r.t. y.

Example1

1. If $f(x,y) = 2x^3 + x^3y^2 - y^2$, find $f_x(1,2)$ and $f_y(1,1)$. 2. Find the values of $\partial f/\partial x$ and $\partial f/\partial y$ at the point at (2,-1) if $f(x,y) = x^2 + 2xy + 3y + 1$. 3. Find $\partial f/\partial x$ if $f(x,y) = x \cos xy$. 4. Find f_x and f_y if $f(x,y) = \frac{2x}{x}$.

$$(x,y) = \frac{1}{x + \sin y}$$

5. If

$$f(x,y)=\sin\left(\frac{y}{x+y}\right),$$

calculate f_x and f_y .

- Geometric iterpretation of Partial Derivatives:
- ∂f/∂x at (x₀, y₀) gives the rate of change of f with respect to x with fixed y at y₀ which is the rate of f in the direction of i at (x₀, y₀).
- \$\frac{\partial f}{\partial y}\$ at \$(x_0, y_0)\$ is similar to the definition of the partial Derivative with respect to \$x\$ at the point \$(x_0, y_0)\$.

Example2

If $f(x,y) = 1 - x^2 - 2y^2$, find $f_x(1,1)$ and $f_y(1,1)$ and interpret these numbers as slopes.

Example3

1. Find z_x and z_y if z is defined implicitly as a function of x and y by the equation

$$x^2 + y^3 + z^2 + 3xyz = 2.$$

2. Find f_x , f_y and f_z if $f(x, y, z) = e^x \ln yz$

• The second-order Partial Derivatives and their Notations: $\frac{\partial^2 f}{\partial x^2} \text{ or } f_{xx}$ $\frac{\partial^2 f}{\partial y^2} \text{ or } f_{yy}$ $\frac{\partial^2 f}{\partial x \partial y} = \frac{\partial}{\partial x} \left(\frac{\partial f}{\partial y} \right) \text{ or } f_{yx}$ $\frac{\partial^2 f}{\partial y \partial x} = \frac{\partial}{\partial y} \left(\frac{\partial f}{\partial x} \right) \text{ or } f_{xy}$

Example4

If
$$f(x,y) = x \sin y + y e^{-x}$$
, find
 $\frac{\partial^2 f}{\partial x^2}$, $\frac{\partial^2 f}{\partial y \partial x}$, $\frac{\partial^2 f}{\partial y^2}$, and $\frac{\partial^2 f}{\partial x \partial y}$

Theorem

Clairaut's Theorem (The Mixed Derivative Theorem) If f(x,y) and its partial derivatives f_x , f_y , and f_{yx} are defined throughout an open disk D containing a point (a,b) and are all continuous at (a,b), then

$$f_{xy}(a,b)=f_{yx}(a,b).$$

Example5

Verify
$$u_{xy} = u_{yx}$$
 if $u(x, y) = x \sin(2x + y)$.

Laplace's Equation

$$\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0$$

Solutions u(x,y) of the equation are called harmonic functions.

Example6

Show that the function $u(x,y) = e^x \cos y$ is a harmonic function.