

Section 29.3: Partial Derivatives

Wednesday, February 27, 2013

10:27 AM

We've been doing "calculus of a single variable" up until now

What happens when we try to take the derivative of a function of two or more variables?

→ these derivatives are called
"partial derivatives"
and are written:

$$\frac{\partial f}{\partial x}$$

∂ ← like a backwards
six - not a
"dee"

$$\frac{\partial f}{\partial x} \text{ and } \frac{\partial f}{\partial y}$$

other notations

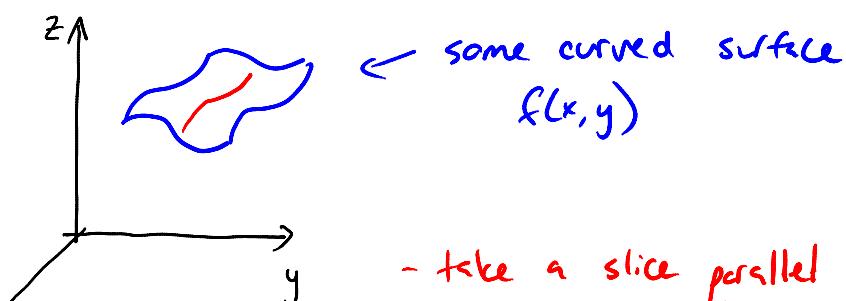
$$f_x(x, y), f_y(x, y)$$

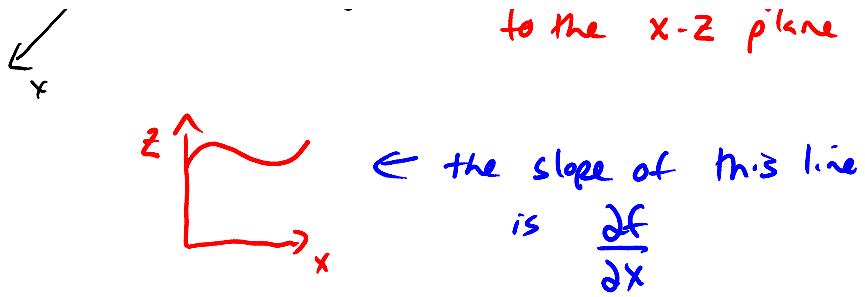
$$\frac{\partial}{\partial x} f(x, y), \frac{\partial}{\partial y} f(x, y)$$



note: must specify which variable you are differentiating with respect to!

main idea:





so, how do you calculate partial derivatives?

- treat the other variable as if it were a constant
- differentiate as usual

example: find $\frac{\partial f}{\partial x}$ and $\frac{\partial f}{\partial y}$ for $f(x,y) = x^2 + 2xy$

$$\frac{\partial f}{\partial x} = 2x + 2y$$

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

note: the actual full definition of partial derivative:

$$\frac{\partial f}{\partial x} = \lim_{h \rightarrow 0} \frac{f(x+h, y) - f(x, y)}{h}$$

but we won't get into that

examples:

$$\text{find } \left. \frac{\partial z}{\partial y} \right|_{(2, \pi/2, 4)} \quad \text{for } z = x^2 \cos 4y$$

$$\frac{\partial z}{\partial y} = -4x^2 \sin 4y$$

$$\left. \frac{\partial z}{\partial y} \right|_{(2, \pi/2, 4)} = -4(2)^2 \sin\left(4 \cdot \frac{\pi}{2}\right) = 0$$

$$\text{let } z = e^y \ln x$$

find $\frac{\partial^2 z}{\partial x^2}$, $\frac{\partial^2 z}{\partial y^2}$, $\frac{\partial^2 z}{\partial x \partial y}$, and $\frac{\partial^2 z}{\partial y \partial x}$

so what is $\frac{\partial^2 z}{\partial x^2}$? it's what you get when
you differentiate z with respect to x
twice

$$\text{so } z = e^y \ln x$$

$$\frac{\partial z}{\partial x} = \frac{e^y}{x}$$

$$\frac{\partial^2 z}{\partial x^2} = -\frac{e^y}{x^2}$$

$$\text{note: } \frac{\partial^2 z}{\partial x^2} = \frac{\partial}{\partial x} \left(\frac{\partial z}{\partial x} \right)$$

$$\text{so } z = e^y \ln x$$

$$\frac{\partial z}{\partial y} = e^y \ln x \quad \leftarrow$$

$$\frac{\partial^2 z}{\partial y^2} = e^y \ln x$$

now, let's do $\frac{\partial^2 z}{\partial x \partial y}$:

$$\begin{aligned}\frac{\partial^2 z}{\partial x \partial y} &= \frac{\partial}{\partial x} \left(\frac{\partial z}{\partial y} \right) \\ &= \frac{\partial}{\partial x} (e^y \ln x) \\ &= \frac{e^y}{x} \end{aligned}$$

and $\frac{\partial^2 z}{\partial y \partial x}$:

$$\begin{aligned}\frac{\partial^2 z}{\partial y \partial x} &= \frac{\partial}{\partial y} \left(\frac{\partial z}{\partial x} \right) \\ &= \frac{\partial}{\partial y} \left(\frac{e^y}{x} \right) \\ &= \frac{e^y}{x} \end{aligned}$$

but, notice that $\frac{\partial^2 z}{\partial x \partial y} = \frac{\partial^2 z}{\partial y \partial x}$

$\underbrace{\hspace{1cm}}$

always true for all $z(x, y)$
if z is continuous

so, there are 4 second derivatives in all:

$$\frac{\partial^2 z}{\partial x^2}, \frac{\partial^2 z}{\partial y^2}, \underbrace{\frac{\partial^2 z}{\partial x \partial y}, \text{ and } \frac{\partial^2 z}{\partial y \partial x}}_{\text{same for nice, continuous functions}}$$

one last example:

$$\text{let } z = y^2 \sin 2x$$

find all four second derivatives

$$\frac{\partial z}{\partial x} = 2y^2 \cos 2x , \quad \frac{\partial z}{\partial y} = 2y \sin 2x$$

$$\frac{\partial^2 z}{\partial x^2} = -4y^2 \sin 2x , \quad \frac{\partial^2 z}{\partial y^2} = 2 \sin 2x$$

$$\frac{\partial^2 z}{\partial y \partial x} = \frac{\partial}{\partial y} (2y^2 \cos 2x) , \quad \frac{\partial^2 z}{\partial x \partial y} = \frac{\partial}{\partial x} (2y \sin 2x)$$

$$= 4y \cos 2x$$

$$= 4y \cos 2x$$

 same!