

Summary 16: Partial Derivatives

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| <p>Directional Derivative $D_u(f)$ of a function $f(x, y)$ in the direction of the unit vector $u = \langle a, b \rangle$ is defined as</p> $D_u(f) = \lim_{h \rightarrow 0} \frac{f(x + ha, y + bh) - f(x, y)}{h}$ | |
| <p>How to find $D_u(f)$: We have $D_u(f) = \langle f_x, f_y \rangle \cdot \langle a, b \rangle = af_x + bf_y$</p> | <p>Find directional derivative of $f(x, y) = \frac{x}{y^2 - 1}$ in the direction $u = \langle \frac{1}{2}, \frac{\sqrt{3}}{2} \rangle$ at the point $(1, 0)$:</p> $\nabla f = \left\langle \frac{1}{y^2 - 1}, -\frac{2xy}{(y^2 - 1)^2} \right\rangle$ <p>so that $\nabla f(1, 0) = \langle -1, 0 \rangle$. Then</p> $D_u(f) = \langle -1, 0 \rangle \cdot \left\langle \frac{1}{2}, \frac{\sqrt{3}}{2} \right\rangle = -\frac{1}{2}$ |
| <p>Gradient of f: The gradient of a function $f(x, y, z)$ is the vector of all partials $\text{grad}(f) = \nabla f = \langle f_x, f_y, f_z \rangle$. It has a number of properties:</p> <ol style="list-style-type: none"> 1. ∇f applies to a function and results in a vector 2. ∇f is perpendicular to the level curves of f 3. ∇f points in the direction of largest increase, and $\ \nabla f\$ is the largest increase 4. $D_u(f) = \nabla f \cdot u$, u a unit vector | <p>Suppose $f(x, y) = 4x^2 - y^3$ describes a small hill. You are standing at $P(2, 1)$. In which direction should you walk to go up the most, and what is the max increase:</p> $\nabla f = \langle 8x, -3y^2 \rangle$ <p>Thus $\nabla f(2, 1) = \langle 16, -3 \rangle$ and $\ \nabla f(2, 1)\ = \ \langle 16, -3 \rangle\ = \sqrt{265}$. So, steepest increase is $\sqrt{265}$ in the direction of $\langle 16, -3 \rangle$</p> |
| <p>Partial Differential Equation: A PDE is an equation involving a function and some or all of its partials.</p> | <p>Show that $f(x, y) = \sin(y) e^x$ satisfies the Laplacian PDE</p> $\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = u_{xx} + u_{yy} = 0$ <p>$f_x = \sin(y) e^x$ and $f_{xx} = \sin(y) e^x$ $f_y = \cos(y) e^x$ and $f_{yy} = -\sin(y) e^x$ Thus: $f_{xx} + f_{yy} = 0$</p> |