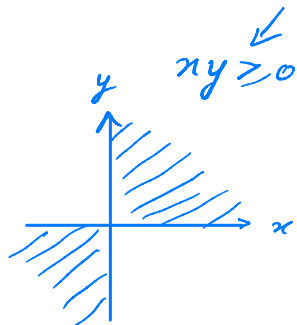


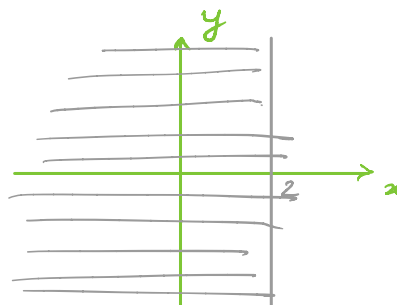


Example 1 (14.1). Find and sketch the domain of the function.

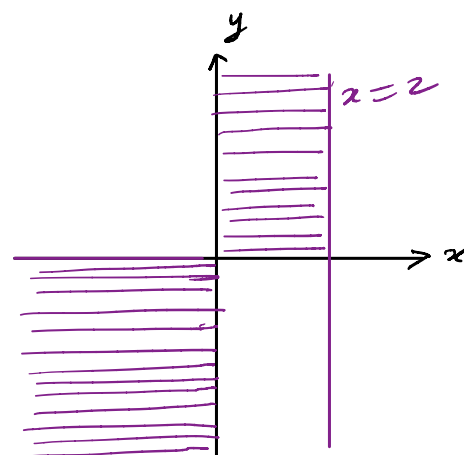
(a) $f(x, y) = \sqrt{xy} + e^{\sqrt{2-x}} + 3.$



$x \leq 2$



Domain = $\{(x, y) : xy \geq 0 \text{ and } x \leq 2\}$

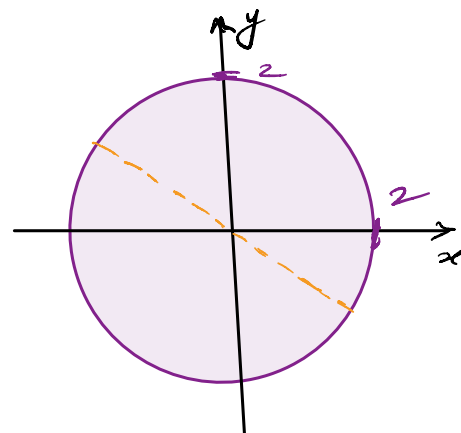


(b) $f(x, y) = \frac{\sqrt{4 - x^2 - y^2}}{x + y}.$

Numerator: $4 - x^2 - y^2 \geq 0$
 $\Rightarrow x^2 + y^2 \leq 4$

Denominator: $x + y \neq 0$
 $x \neq -y$

Domain = $\{(x, y) : x^2 + y^2 \leq 4 \text{ and } x \neq -y\}$





Example 2 (14.1). Draw the level curves $z = k$ when $k = 1, 2, 3$ of the function

$$z = f(x, y) = \ln(x^2 + y^2 - 9),$$

and sketch its graph.

$$\text{Domain} = \{(x, y) : x^2 + y^2 > 9\}$$

$$z = 1 \Rightarrow \ln(x^2 + y^2 - 9) = 1$$

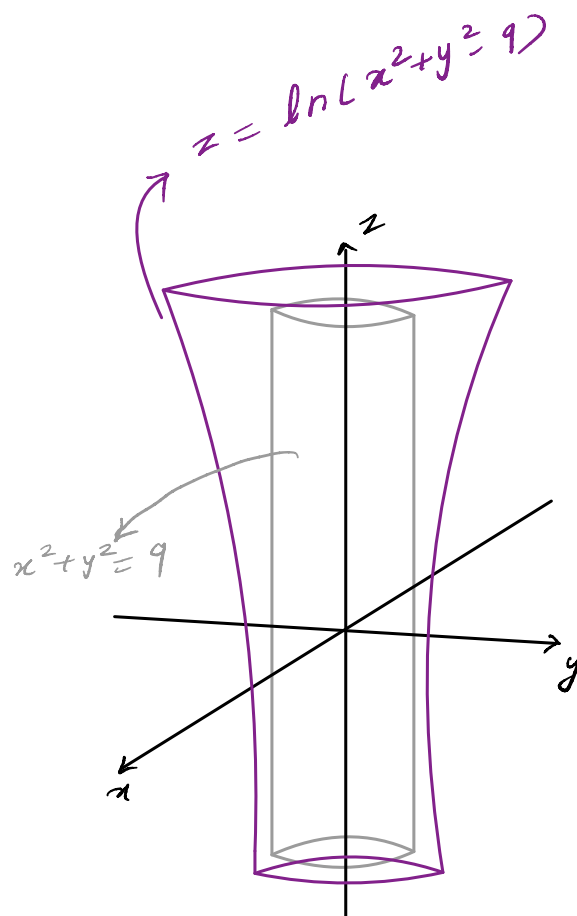
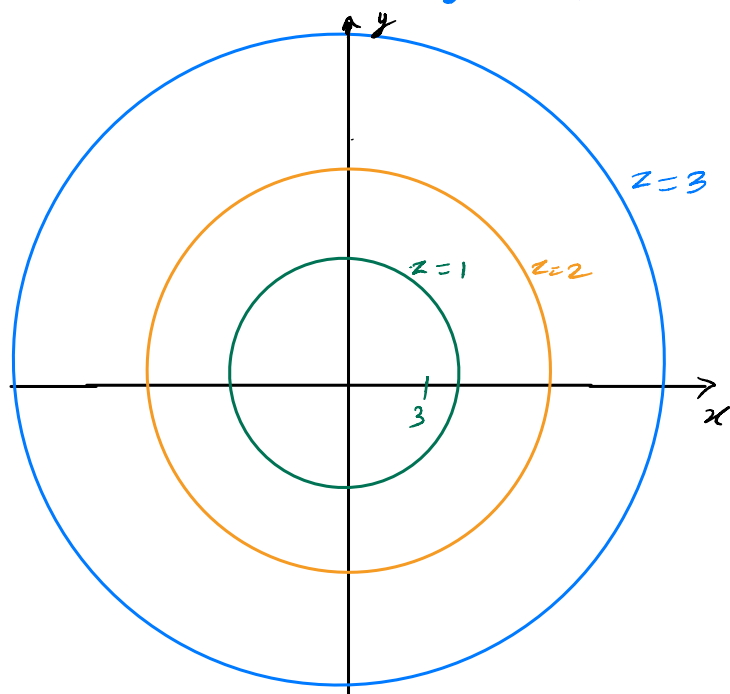
$x^2 + y^2 = 9 + e$, a circle centered at the origin with radius $\sqrt{9 + e}$. This means the height of the function at any point on the circle $x^2 + y^2 = 9 + e$ is 1.

$$z = 2 \Rightarrow \ln(x^2 + y^2 - 9) = 2$$

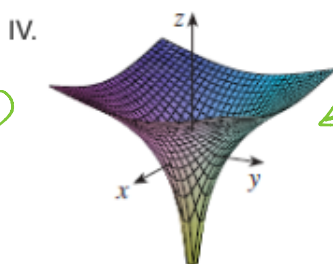
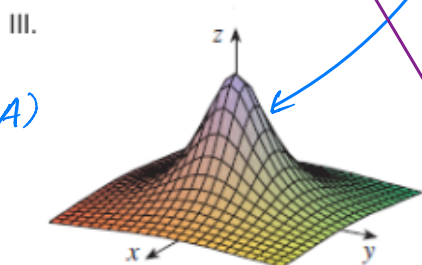
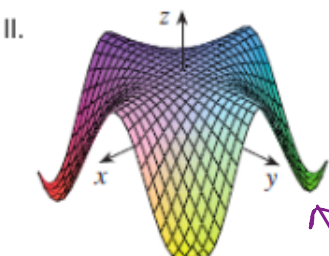
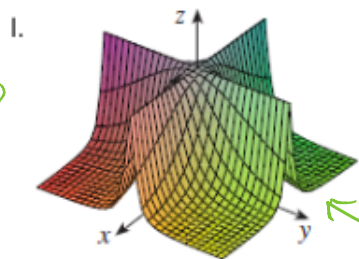
$$\text{i.e. } x^2 + y^2 = 9 + e^2$$

$$z = 3 \Rightarrow \ln(x^2 + y^2 - 9) = 3$$

$$\text{i.e. } x^2 + y^2 = 9 + e^3$$



Example 3 (14.1). Match the graph with its function.



(A) $f(x, y) = \frac{1}{1 + x^2 + y^2}$ $0 < z \leq 1$

$z = \frac{1}{2} \Rightarrow x^2 + y^2 = 1$, level curves are circles.

(B) $f(x, y) = \frac{1}{1 + x^2 y^2}$ $0 < z \leq 1$.

$z = 1 \Rightarrow (xy)^2 = 0 \Rightarrow x = 0$ or $y = 0$.
 The height of the function is 1 along x and y -axes.

(C) $f(x, y) = \ln(x^2 + y^2)$

$z = k$, a constant implies $x^2 + y^2 = e^k$; the level curves are circles. High value of $k \Rightarrow$ bigger circle.

(D) $f(x, y) = \cos \sqrt{x^2 + y^2}$ $-1 \leq z \leq 1$.

$z = 0 \Rightarrow \sqrt{x^2 + y^2} = \frac{\pi}{2} + n\pi, n \in \mathbb{Z}$,
 $\Rightarrow$ Level curves are circles.

(E) $f(x, y) = \cos(xy)$ $-1 \leq z \leq 1$

$z = 1 \Rightarrow \cos(xy) = 1$

$xy = 0$ (in particular).

$\Rightarrow x = 0$ or $y = 0$.

The height of the function is 1 along the x - and y -axis.



Example 4 (14.3). Find the first partial derivative of the function.

$$(a) f(x, y) = \frac{\ln x}{(x+y)^2}$$

$$f_x(x, y) = \frac{\frac{1}{x} (x+y)^2 - 2 (\ln x) (x+y)}{(x+y)^4}$$

$$f_y(x, y) = -2 (\ln x) (x+y)^{-3}$$

$$\text{FTC 1: } \frac{d}{dx} \left(\int_a^x f(t) dt = f(x) \right)$$

is a constant.

$$(b) W(p, q) = \int_p^q \sqrt{1+t^5} dt$$

$$\frac{d}{dp} W(p, q) = -\frac{d}{dp} \left(\int_q^p \sqrt{1+t^5} dt \right) \stackrel{\text{FTC 1}}{=} -\sqrt{1+p^5}$$

$$\frac{d}{dq} W(p, q) = \frac{d}{dq} \left(\int_p^q \sqrt{1+t^5} dt \right) \stackrel{\text{FTC 1}}{=} \sqrt{1+q^5}$$

$$(a) F(r, s, t) = r \tan(s+3t) + 2t.$$

$$F_r = \tan(s+3t)$$

$$F_s = r \sec^2(s+3t)$$

$$\begin{aligned} F_t &= r (\sec^2(s+3t)) (3) + 2 \\ &= 3r \sec^2(s+3t) + 2 \end{aligned}$$



Example 5 (14.3). Suppose $f(x, y) = \sqrt{9 - x^2 - 9y^2}$. Find $f_x(2, 0)$ and $f_y(2, 0)$ and interpret these values as slopes.

$$f_x = \frac{-2x}{2\sqrt{9-x^2-9y^2}} = -\frac{x}{\sqrt{9-x^2-9y^2}}$$

$$f_x(2, 0) = -\frac{2}{\sqrt{5}};$$

This means the slope of the tangent line at $(2, 0, \sqrt{5})$ on the curve $z = \sqrt{9 - x^2}$ (which is the intersection

of $z = \sqrt{9 - x^2 - 9y^2}$ and $y = 0$)

$$\text{is } f_x(2, 0) = -\frac{2}{\sqrt{5}}.$$

Similarly,

$$f_y = \frac{-9y}{\sqrt{9-x^2-9y^2}}$$

$f_y(2, 0) = 0$; this means the slope of the tangent line at $(2, 0, \sqrt{5})$ on the curve $z = \sqrt{9 - 9y^2}$ is

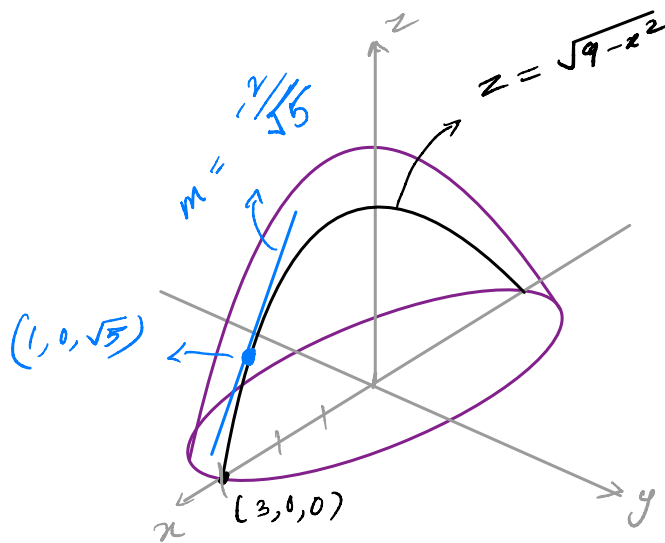
$$f_y(2, 0) = 0.$$

$$\rightarrow z = \sqrt{9 - x^2 - 9y^2}$$

$$x^2 + 9y^2 + z^2 = 9$$

$$\frac{x^2}{9} + \frac{y^2}{1} + \frac{z^2}{9} = 1.$$

The graph of f is the upper-half of the ellipsoid $\frac{x^2}{9} + \frac{y^2}{1} + \frac{z^2}{9} = 1$.



$$\rightarrow 9y^2 + z^2 = 5, \quad z \geq 0, \quad \text{semi-ellipse.}$$



Example 6 (14.3/14.4). Suppose $f(x, y) = e^{xy} - 3x^2y$.

(a) Find $f_x(0, -3)$ and $f_y(0, -3)$.

(b) Is f differentiable at $(0, -3)$? Explain.

(c) Find all the second order partial derivatives. Is f_{xy} equal to f_{yx} ? Explain why.

$$f_x = ye^{xy} - 6xy, \quad f_y = xe^{xy} - 3x^2$$

$$(a) \quad f_x(0, -3) = -3$$

$$f_y(0, -3) = 0$$

(b) Since $f_x(x, y)$ and $f_y(x, y)$ are continuous at $(0, -3)$, f is differentiable at $(0, -3)$.

In fact, f is differentiable everywhere.

$$(c) \quad f_{xx} = y^2 e^{xy} - 6y \quad f_{yy} = x^2 e^{xy}$$

$$f_{xy} = (f_x)_y = e^{xy} + xy e^{xy} - 6x$$

$$f_{yx} = (f_y)_x = e^{xy} + xy e^{xy} - 6x$$

Yes, $f_{xy} = f_{yx}$ as the mixed partial derivatives are continuous.
(Clairaut's Theorem).



Tangent Planes Suppose f has continuous partial derivatives. An equation of the tangent plane to the surface $z = f(x, y)$ at the point $P(x_0, y_0, z_0)$ is

$$z - z_0 = f_x(x_0, y_0)(x - x_0) + f_y(x_0, y_0)(y - y_0)$$

or

$$z = f(x_0, y_0) + f_x(x_0, y_0)(x - x_0) + f_y(x_0, y_0)(y - y_0)$$

The linear function

$$L(x, y) = f(a, b) + f_x(a, b)(x - a) + f_y(a, b)(y - b)$$

is called the **linearization** of f at (a, b) , and the approximation

$$f(x, y) \approx f(a, b) + f_x(a, b)(x - a) + f_y(a, b)(y - b)$$

is called the **linear approximation** or the **tangent plane approximation** of f at (a, b) .

Example 7 (14.4). Find an equation of the tangent plane at the point $P(4, 1, 2)$ on the surface $z = \ln(x - 3y) + 2y$. x_0, y_0, z_0

$$f_x = \frac{1}{x-3y} \quad f_x(4, 1) = 1$$

$$f_y = \frac{-3}{x-3y} + 2 \Rightarrow f_y(4, 1) = -1$$

An equation of the plane is

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

$$z - 2 = x - y - 3$$

$$\boxed{-x + y + z = -1}$$



Example 8 (14.4). Consider the function

$$f(x, y, z) = \sqrt{x^2 + y^2 + z^2}.$$

(a) Find the differential of the function.

(b) Find the linearization of the function at the point $(2, 1, 2)$.

(c) Use the differential or linearization to estimate $\sqrt{1.9^2 + 1.1^2 + 2.01^2}$.

$$\begin{aligned} \text{(a)} \quad dw &= f_x dx + f_y dy + f_z dz \\ &= \frac{x}{\sqrt{x^2 + y^2 + z^2}} dx + \frac{y}{\sqrt{x^2 + y^2 + z^2}} dy + \frac{z}{\sqrt{x^2 + y^2 + z^2}} dz \end{aligned}$$

$$\begin{aligned} \text{(b)} \quad f_x(2, 1, 2) &= \frac{2}{3}, \quad f_y(2, 1, 2) = \frac{1}{3}, \quad f_z(2, 1, 2) = \frac{2}{3} \\ f(2, 1, 2) &= 3 \end{aligned}$$

$$\begin{aligned} L(x, y, z) &= f(a, b, c) + f_x(a, b, c)(x-a) + f_y(a, b, c)(y-b) + f_z(a, b, c)(z-c) \\ &= 3 + \frac{2}{3}(x-2) + \frac{1}{3}(y-1) + \frac{2}{3}(z-2) \\ &= \frac{1}{3} [2x + y + 2z] \end{aligned}$$

$$\begin{aligned} \text{(c)} \quad \sqrt{1.9^2 + 1.1^2 + 2.01^2} &= f(1.9, 1.1, 2.01) \approx L(1.9, 1.1, 2.01) \\ &= \frac{1}{3} [3.8 + 1.1 + 4.02] \\ &= \frac{8.92}{3} = 2.973 \end{aligned}$$



Example 9 (14.4). If $z = x^2 + 2y^2 - x$ and (x, y) changes from $(2, 3)$ to $(1.9, 3.01)$, compare the values Δz and dz .

$$dz = f_x dx + f_y dy = (2x-1)dx + 4y dy.$$

$$\text{Given that } (x, y) = (2, 3), \quad (x + \Delta x, y + \Delta y) = (1.9, 3.01)$$

$$\text{So, } dx = \Delta x = -0.1, \quad dy = \Delta y = 0.01$$

$$\begin{aligned} \text{So, } dz &= (4-1)(-0.1) + 4(3)(0.01) \\ &= -0.30 + 0.12 = -0.18 \end{aligned}$$

$$\begin{aligned} \Delta z &= f(1.9, 3.01) - f(2, 3) \\ &= [(1.9)^2 + 2(3.01)^2 - 1.9] - [2^2 + 2(3^2) - 2] \\ &= 19.83 - 20 \\ &= -0.17 \end{aligned}$$

$$dz \approx \Delta z$$

The Chain Rule Suppose that $z = f(x, y)$ is a differentiable function of x and y , where $x = g(t)$ and $y = h(t)$ are both differentiable functions of t . Then z is a differentiable function of t and

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

Suppose that $z = f(x, y)$ is a differentiable function of x and y , where $x = g(s, t)$ and $y = h(s, t)$ are differentiable functions of s and t . Then

$$\frac{\partial z}{\partial s} = \frac{\partial z}{\partial x} \frac{\partial x}{\partial s} + \frac{\partial z}{\partial y} \frac{\partial y}{\partial s}$$

$$\frac{\partial z}{\partial t} = \frac{\partial z}{\partial x} \frac{\partial x}{\partial t} + \frac{\partial z}{\partial y} \frac{\partial y}{\partial t}$$



Example 10 (14.5). The length l , width w , and height h of a rectangular box are changing with respect to time t . At a certain instance the dimensions are $l = 5$ cm, $w = 4$ cm and $h = 10$ cm, and length and width are increasing at a rate of 4 cm/s while the height is decreasing at a rate of 3 cm/s. At that instant find the rate at which the volume of the box is changing.

$$V = lwh, \quad l = l(t), \quad w = w(t), \quad h = h(t)$$

$$\begin{aligned} \frac{dV}{dt} &= \frac{\partial V}{\partial l} \cdot \frac{dl}{dt} + \frac{\partial V}{\partial w} \cdot \frac{dw}{dt} + \frac{\partial V}{\partial h} \cdot \frac{dh}{dt} \\ &= wh \frac{dl}{dt} + lh \frac{dw}{dt} + lw \frac{dh}{dt} \end{aligned}$$

Given that $l = 5$, $w = 4$, $h = 10$, $dl = dw = 4$, $dh = -3$

$$\begin{aligned} \text{So, } \frac{dV}{dt} &= 40(4) + 50(4) + 20(-3) \\ &= 160 + 200 - 60 \\ &= 300 \text{ cm}^3/\text{s} \end{aligned}$$

Example 11 (14.5). If $z = \tan^{-1}(x^2 + y^2)$, $x = s \ln t$, $y = te^s$, find $\frac{\partial z}{\partial s}$ when $s = 2$ and $t = 1$.

$$\begin{aligned} \frac{\partial z}{\partial s} &= \frac{\partial z}{\partial x} \cdot \frac{\partial x}{\partial s} + \frac{\partial z}{\partial y} \cdot \frac{\partial y}{\partial s} \\ &= \frac{2x}{1 + (x^2 + y^2)^2} \cdot \ln t + \frac{2y}{1 + (x^2 + y^2)^2} \cdot te^s \end{aligned}$$

$$s = 2, t = 1 \Rightarrow x = 0, y = e^2$$

$$\left. \frac{\partial z}{\partial s} \right|_{(s,t)=(2,1)} = 0 + \frac{2e^2}{1 + (0 + e^4)^2} \cdot e^2 = \frac{2e^4}{1 + e^8}$$



Example 12 (14.5). Find $\frac{\partial z}{\partial x}$ and $\frac{\partial z}{\partial y}$ if $x^3 + y^3 + z^3 = 3 - xyz$.

Define $F(x, y, z) = x^3 + y^3 + z^3 + xyz - 3$. Then the level surface $F(x, y, z) = 0$ produces the given surface.

$$F_x = 3x^2 + yz$$

$$F_y = 3y^2 + xz$$

$$F_z = 3z^2 + xy$$

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

$$\frac{\partial z}{\partial y} = -\frac{F_y}{F_z} = -\frac{(3y^2 + xz)}{3z^2 + xy}$$