LECTURE OUTLINE Partial Derivatives

Professor Leibon

Math 8

Nov. 12, 2004

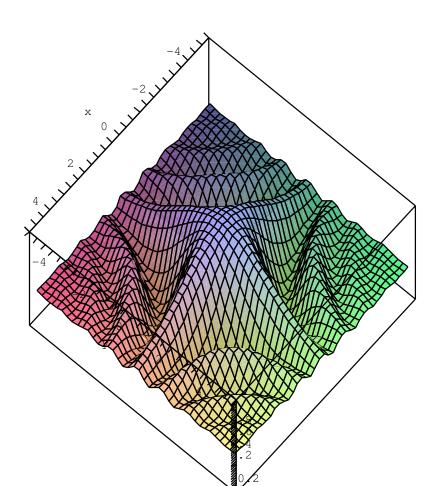


Partial Derivatives $\frac{\partial f}{\partial x}(x, y)$ Partial Differential Equations

Tangent Planes

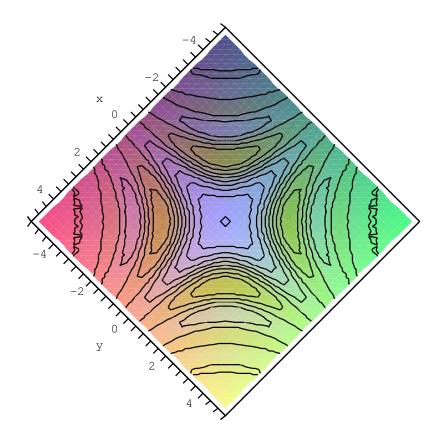
Review: Graph

Example:
$$f(x, y) = \cos(xy)e^{\frac{-x^2-y^2}{10}}$$
 with domain $-5 \le x \le 5$ and $-5 \le y \le 5$.



Review: Contour Plot

Example: $f(x, y) = \cos(xy)e^{\frac{-x^2-y^2}{10}}$ with domain $-5 \le x \le 5$ and $-5 \le y \le 5$.



Partial Derivatives

 $\frac{\partial f}{\partial x}(x,y)$ means take the derivative in x viewing y as constant, in other words,

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

Ex: Find f_x and f_y when $\frac{xy}{\sqrt{x^2+y^2}}$.

Higher Derivatives

Let $f(x, y) = x^3 - y^3$. Find f_{xx} and f_{yy} .

A partial differential equation (PDE) is an equation like this:

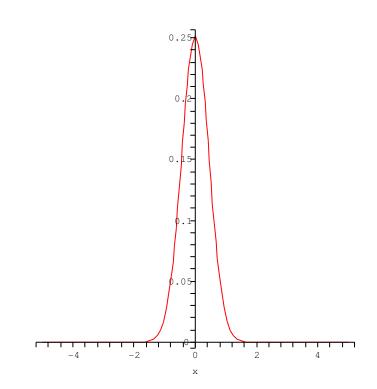
$$f_{xx} + f_{yy} = 0$$

This is called *Laplace's Equation*. We try and find *solutions* to a PDE, namely functions that solve the given equation.

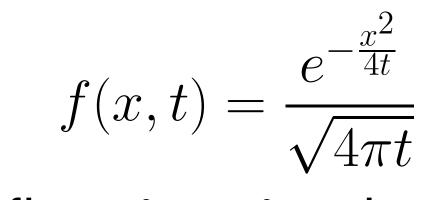
Find a solution to Laplace's equation.

Time

We can also view a variable as *indexing* a family of functions in the other variable (often time). $f(x,t) = \frac{e^{-\frac{x^2}{4t}}}{\sqrt{4\pi t}}$

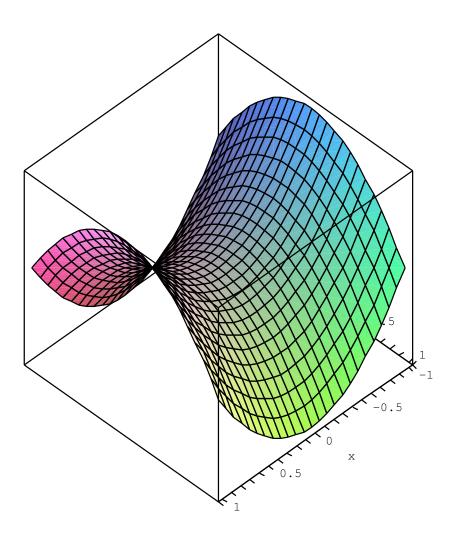


Another PDE

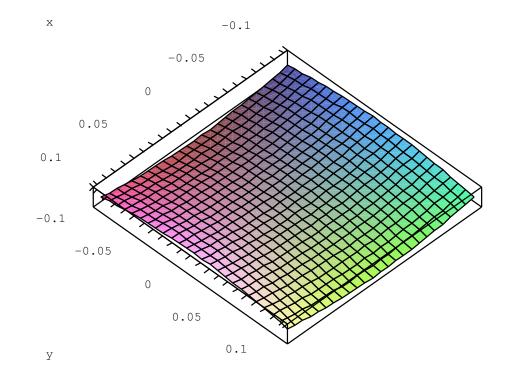


Ex: Confirm $f_t = f_{xx}$, the heat equation.

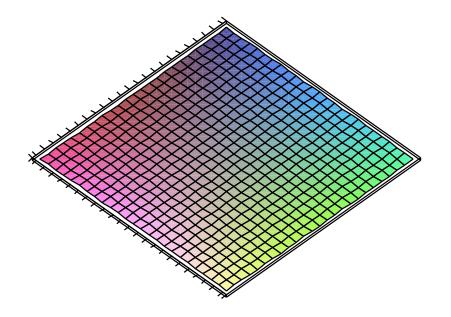
Example: $f(x, y) = x^2 - y^2$ at (0, 0, 0).



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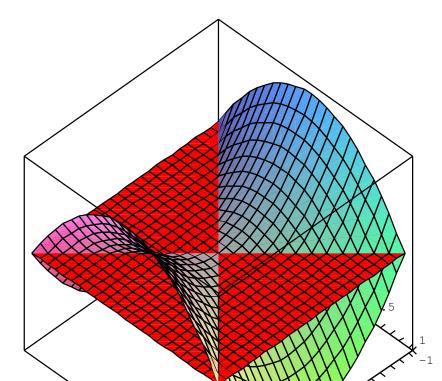
Example: $f(x, y) = x^2 - y^2$ at (0, 0, 0). Zoom in towards (0, 0, 0) and we see a plane, the tangent plane.



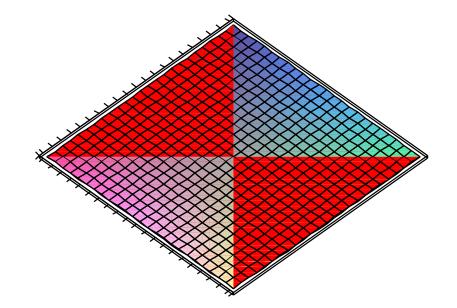
In other words: near (x_0, y_0) we have that f(x, y) looks like

$$z = f(x_0, y_0) + \nabla f \cdot (x - x_0, y - y_0).$$

Example: $f(x, y) = x^2 - y^2$ near (0, 0, 0).



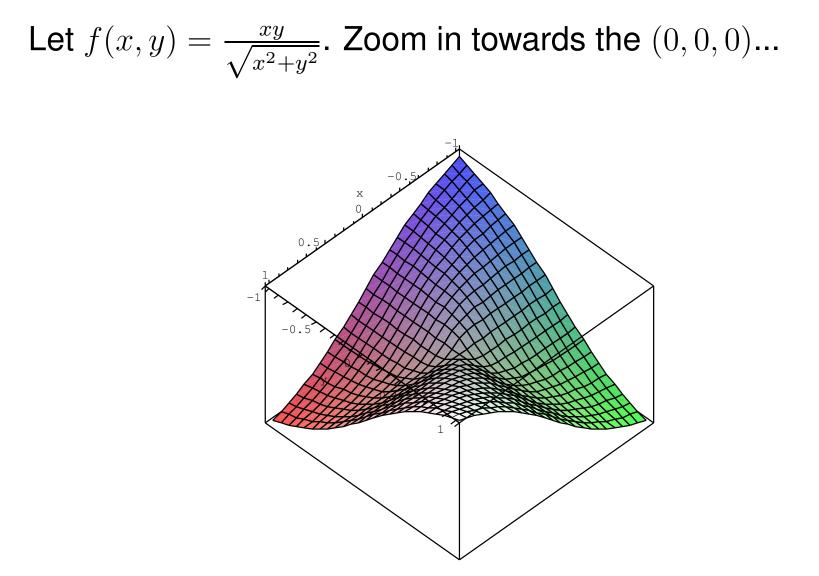
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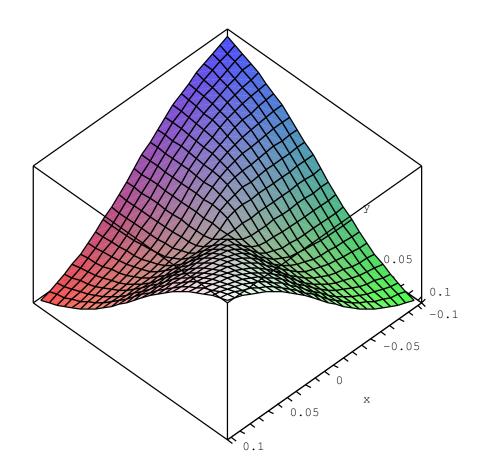
A Cruel and UNUSUAL example

The tangent plane may fail to exist if $\frac{\partial f}{\partial x}$, $\frac{\partial f}{\partial y}$ are **not** continuous. In other words, be careful when a denominator takes on a zero, or when function can't make up its mind about a certain value.

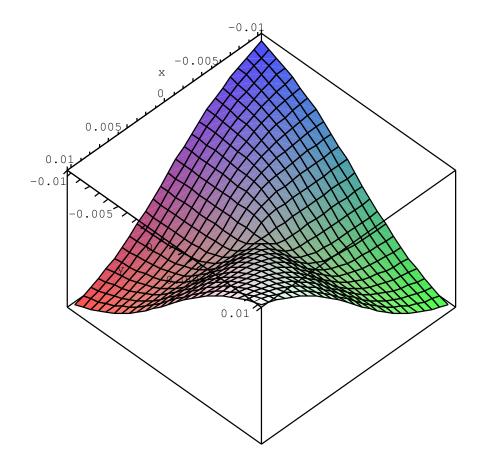
Ex. Let
$$f(x, y) = \frac{xy}{\sqrt{x^2 + y^2}}$$
. Find f_x and f_y . Are they continuos?



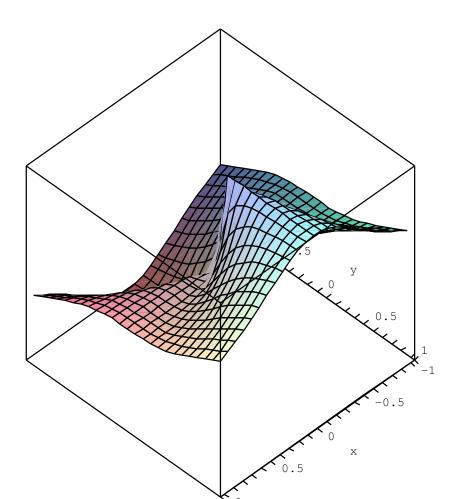
Let $f(x, y) = \frac{xy}{\sqrt{x^2+y^2}}$. Zoom in towards the (0, 0, 0), and,...



Let $f(x, y) = \frac{xy}{\sqrt{x^2+y^2}}$. Zoom in towards the (0, 0, 0), and nothing happens!



Let $f(x,y) = \frac{xy}{\sqrt{x^2 + y^2}}$ and zoom in towards (0,0,0) on the graph of $\frac{\partial f}{\partial x}$...



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Let $f(x, y) = \frac{xy}{\sqrt{x^2 + y^2}}$ and zoom in towards (0, 0, 0) on the graph of $\frac{\partial f}{\partial x}$ and EEEEKKKK!!!!!!

Limits

A function of two variables is called continuous at (a, b) if

$$lim_{(x,y)\to(a,b)}f(x,y) = f(a,b).$$

We say f is continuous in D if it is continuous at each point of D.

Example: Show $f(x, y) = \frac{xy}{\sqrt{x^2 + y^2}}$ is continuos at zero, but that f_x is not.