14.3 Partial Derivatives:

The partial derivative of f(x, y) with respect to x is the derivative of the function $x \mapsto$ f(x, y) where y is regarded as a constant. It is denoted

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

Example Find the partial derivatives of f(x, y) with respect to x and y if

$$f(x,y) = 3x + 5y + x^2 + y^4 + 7x^2y$$

Solution

$$\frac{\partial f}{\partial x}(x,y) = 3 + 2x + 14xy \quad \frac{\partial f}{\partial y}(x,y) = 5 + 4y^3 + 7x^2$$

Example Find the partial derivatives of $f(x, y) = y^3 \cos(xy)$ with respect to x and y if Solution

$$\frac{\partial f}{\partial x}(x,y) = -y^3 \sin(xy)y = -y^4 \sin(xy) \qquad \frac{\partial f}{\partial y}(x,y) = 3y^2 \cos(xy) - y^3 \sin(xy)x = 3y^2 \cos(xy) - xy^3 \sin(xy)$$

Physical interpretation: Consider the graph z = f(x, y). If the domain of f is $D \subseteq \mathbb{R}^2$ (in the xy-plane) then the graph is a surface in \mathbb{R}^3 above D. Then

$$\frac{\partial f}{\partial x}(x_0, y_0)$$

is the slope of the curve formed by the intersection of the surface z = f(x, y) with the plane $y = y_0$, that is $z(x) = f(x, y_0)$ at the point $x = x_0$. See the picture:

and a similar interpretation applies to $\frac{\partial f}{\partial y}(x_0, y_0)$. **Higher Order Partials** For $f(x, y, z) = e^{2x-y} + x^3y^2 + \ln xyz$ find all the second partial derivatives.

Solution First we need the first partials. We should use the identity $\ln xyz = \ln x + \frac{1}{2}$

 $\ln y + \ln z$. We introduce an alternate notation.

$$\frac{\partial f}{\partial x} = f_x = 2e^{2x-y} + 3x^2y^2 + \frac{1}{x}$$
$$\frac{\partial f}{\partial y} = f_y = -e^{2x-y} + 2x^3y + \frac{1}{y}$$
$$\frac{\partial f}{\partial z} = f_z = \frac{1}{z}$$

Now the second partials.

$$\frac{\partial^2 f}{\partial x^2} = f_{xx} = 4e^{2x-y} + 6xy^2 - \frac{1}{x^2}$$
$$\frac{\partial^2 f}{\partial y \partial x} = f_{xy} = -2e^{2x-y} + 6x^2y$$
$$\frac{\partial^2 f}{\partial z \partial x} = f_{xz} = 0$$
$$\frac{\partial^2 f}{\partial y^2} = f_{yy} = e^{2x-y} + 2x^3 - \frac{1}{y^2}$$
$$\frac{\partial^2 f}{\partial x \partial y} = f_{yx} = -2e^{2x-y} + 6x^2y$$
$$\frac{\partial^2 f}{\partial z \partial y} = f_{yz} = 0$$
$$\frac{\partial^2 f}{\partial z^2} = f_{zz} = -\frac{1}{z^2}$$
$$\frac{\partial^2 f}{\partial x \partial z} = f_{zx} = 0$$
$$\frac{\partial^2 f}{\partial y \partial z} = f_{zy} = 0$$

Of course one can compute higher order derivatives. Note in the Example that $f_{xy} = f_{yx}$, $f_{xz} = f_{zx}$ and $f_{yz} = f_{zy}$. **Theorem** (Clairaut 1713-1765) If f, f_x, f_y, f_{xy} and f_{yx} all exist and are continuous near

(a, b) then

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

The order of differentiation does not matter! In the previous example, we need only have computed 6 and then we know all 9 second partials. For functions of two variables we need compute only 3 second partials to know all 4.

Definition A function f(x, y) is differentiable at (x_0, y_0) if there exist constants A and B so that

$$f(x,y) = f(x_0, y_0) + A(x - x_0) + B(y - y_0) + (x - x_0)\epsilon_1 + (y - y_0)\epsilon_2$$

and

$$\lim_{(x,y)\to(x_0,y_0)} \epsilon_1 = 0 = \lim_{(x,y)\to(x_0,y_0)} \epsilon_2$$

Physically the definition says that the graph z = f(x, y) has a tangent plane $(z = A(x - x_0) + B(y - y_0))$ at $(x_0, y_0, f(x_0, y_0))$

Theorem If f is differentiable at (x_0, y_0) then the partial derivatives exist at (x_0, y_0) and $A = f_x(x_0, y_0)$ and $B = f_y(x_0, y_0)$

$$f(x,y) = f(x_0,y_0) + f_x(x_0,y_0)(x-x_0) + f_y(x_0,y_0)(y-y_0) + (x-x_0)\epsilon_1 + (y-y_0)\epsilon_2$$

so that the tangent plane to the graph of f is $z = f(x_0, y_0) + f_x(x_0, y_0)(x - x_0) + f_y(x_0, y_0)(y - y_0).$

If f_x and f_y exist and are continuous on an open set then f is differentialble on that open set but it is not enough to have f_x and f_y exist at a point. Example: See the transparency.

Example Find an equation for the tangent plane to the surface $z = x^+y^3$ at (1,1). **Solution** $z_x = 2x = 2$ at (1,1) and $z_y = 3y^2 = 3$ at (1,1) and so the tangent plane is z = 2 + 2(x - 1) + 3(y - 1).

Theorem If f(x, y) is differentiable at (x_0, y_0) then it is continuous there. **Proof** As in the single variable case.