

## MATH 242, LECTURE 19

### 1. PARTIAL DERIVATIVES

**Definition 1.** If  $f(x, y)$  is a function of two variables, its partial derivative with respect to  $x$ , denoted either  $\frac{\partial f}{\partial x}$  or  $f_x(x, y)$ , is the function obtained by treating  $y$  as a constant and differentiating with respect to  $x$ . Similarly, the partial derivative with respect to  $y$ , denoted  $\frac{\partial f}{\partial y}$  or  $f_y$ , is obtained by treating  $x$  as a constant and differentiating with respect to  $y$ .

So, the game is to treat one variable as a constant while differentiating with respect to the other variable.

**Example 2.** Find the partial derivatives of the following functions:

- $f(x, y) = x^3y^2 - 7xy^3 + \sqrt{5}x^2 + 5$ .
- $f(x, y) = x^2e^{\sqrt{xy}}$

**1.1. Geometric and practical interpretations.** Recall that one of the first and most important interpretations of the derivative was that it was the slope of the tangent line to a curve. There is a similar first interpretation of the partial derivative. As we illustrate on the overhead, the partial derivative with respect to  $x$  is the slope, within the plane where  $y$  is fixed at some  $c$  and  $x$  and  $z$  are allowed to vary, of the *tangent line to the graph of the function*.

Thus, practically speaking, if you were walking along some surface which you could then think of as the graph of a two-variable function, then the partial derivatives tell you about how steep your climb or descent will be if you walk parallel to the  $x$  or  $y$  axes (due north-south or east-west). You might wonder how you could find out about the steepness of the climb or descent if you travel northeast - that's the topic of the *gradient* of a function.

**1.2. Higher-order partial derivatives.** As in the case of a single variable, we are free to take a derivative of a derivative. The notation works as follows:

**Definition 3.** The partial derivative with respect to  $x$  of the partial with respect to  $x$  is  $f_{xx}$  or  $\frac{\partial^2 f}{\partial x^2}$ .

The partial derivative with respect to  $y$  of the partial with respect to  $x$  is  $f_{xy}$  or  $\frac{\partial^2 f}{\partial y \partial x}$ .

The partial derivative with respect to  $x$  of the partial with respect to  $y$  is  $f_{yx}$  or  $\frac{\partial^2 f}{\partial x \partial y}$ .

The partial derivative with respect to  $y$  of the partial with respect to  $y$  is  $f_{yy}$  or  $\frac{\partial^2 f}{\partial y^2}$ .

**Example 4.** Find all four second-order partial derivatives of  $f(x, y) = x^2y^3 + e^{xy}$  and  $f(x, y) = \ln(x + y)$

**1.3. The gradient.** Because we have talked about vectors, we can talk about the construction which assembles partial derivatives into what might be called a "total derivative", namely the gradient vector. The book does not cover this topic, and it will not appear on homework, quizzes and the main part of the last exam, but....

**Definition 5.** The gradient of a function  $f(x, y)$  is the vector  $\begin{bmatrix} \frac{\partial f}{\partial x} & \frac{\partial f}{\partial y} \end{bmatrix}$ .

**Example 6.** Find the gradient of the function  $f(x, y) = x^2 - y^2$  and its value at the point  $(1, 2)$ .

Using the dot product, we can use the gradient to find the rate of change of a function in any direction.

**Theorem 7.** *The rate of change of a two-variable function at a point in a given direction is the dot product of the gradient vector at that point with a unit vector in that direction.*

**Example 8.** *Find the rate of change of the function  $x^2 + y^2$  at the point  $(1, 1)$  in the direction of the unit vectors  $\begin{bmatrix} \frac{1}{\sqrt{2}} \\ \frac{1}{\sqrt{2}} \end{bmatrix}$  and  $\begin{bmatrix} -\frac{1}{\sqrt{2}} \\ \frac{1}{\sqrt{2}} \end{bmatrix}$ .*