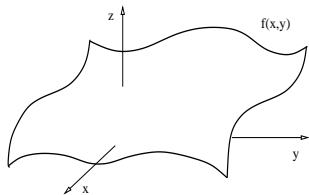


Scalar functions of several variables (Sect. 14.1).

- ▶ Functions of several variables.
- ▶ On open, closed sets.
- ▶ Functions of two variables:
 - ▶ Graph of the function.
 - ▶ Level curves, contour curves.
- ▶ Functions of three variables.
 - ▶ Level surfaces.



Scalar functions of several variables.

Definition

A *scalar function of n variables* is a function $f : D \subset \mathbb{R}^n \rightarrow R \subset \mathbb{R}$, where $n \in \mathbb{N}$, the set D is called the *domain* of the function, and the set R is called the *range* of the function.

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Comparison between $f : \mathbb{R}^2 \rightarrow \mathbb{R}$ with $\mathbf{r} : \mathbb{R} \rightarrow \mathbb{R}^2$.

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- ▶ A vector function on the plane is a function

$$\mathbf{r} : \mathbb{R} \rightarrow \mathbb{R}^2 \quad t \rightarrow \mathbf{r}(t) = \langle x(t), y(t) \rangle.$$

Functions of several variables.

Example

- ▶ An example of a scalar-valued function of two variables, $T : \mathbb{R}^2 \rightarrow \mathbb{R}$ is the **temperature T of a plane surface**, say a table. Each point (x, y) on the table is associated with a number, its temperature $T(x, y)$.

Functions of several variables.

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- ▶ An example of a scalar-valued function of three variables, $T : \mathbb{R}^3 \rightarrow \mathbb{R}$ is the **temperature T of this room**. Each point (x, y, z) in the room is associated with a number, its temperature $T(x, y, z)$.

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Scalar functions of several variables.

Example

Find the maximum domain D and range R sets where the function $f : D \subset \mathbb{R}^2 \rightarrow R \subset \mathbb{R}$ given by $f(x, y) = x^2 + y^2$ is defined.

Scalar functions of several variables.

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The values of the function f are non-negative, that is, $f(x, y) = x^2 + y^2 \geq 0$ for all $(x, y) \in D$. Therefore, the range space is $R = [0, \infty)$. ◀

Scalar functions of several variables.

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$$D = \{(x, y) \in \mathbb{R}^2 : x \geq y\}.$$

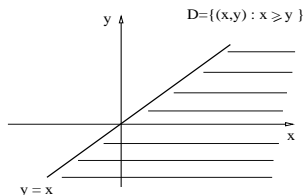
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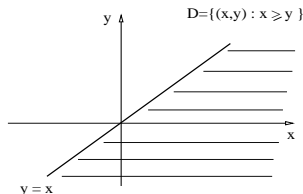
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Scalar functions of several variables.

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Find the maximum domain D and range R sets where the function $f : D \subset \mathbb{R}^2 \rightarrow R \subset \mathbb{R}$ given by $f(x, y) = 1/\sqrt{x - y}$ is defined.

Solution: The function $f(x, y) = 1/\sqrt{x - y}$ is defined for points $(x, y) \in \mathbb{R}^2$ such that $x - y > 0$. Therefore,

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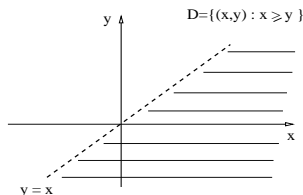
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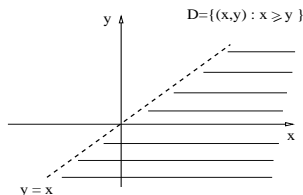
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The values of the function f are positive, that is, $f(x, y) = 1/\sqrt{x - y} > 0$ for all $(x, y) \in D$. Therefore, the range space is $R = (0, \infty)$. ◀

Scalar functions of several variables (Sect. 14.1).

- ▶ Functions of several variables.
- ▶ **On open, closed sets.**
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On open and closed sets in \mathbb{R}^n .

We first generalize from \mathbb{R}^3 to \mathbb{R}^n the definition of a ball of radius r centered at \hat{P} .

On open and closed sets in \mathbb{R}^n .

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Definition

A set $B_r(\hat{P}) \subset \mathbb{R}^n$, with $n \in \mathbb{N}$ and $r > 0$, is a *ball of radius r centered at $\hat{P} = (\hat{x}_1, \dots, \hat{x}_n)$* iff

$$B_r(\hat{P}) = \{(x_1, \dots, x_n) \in \mathbb{R}^n : (x_1 - \hat{x}_1)^2 + \dots + (x_n - \hat{x}_n)^2 < r^2\}.$$

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Remark: A ball $B_r(\hat{P})$ contains the points *inside* a sphere of radius r centered at \hat{P} *without* the points of the sphere.

On open and closed sets in \mathbb{R}^n .

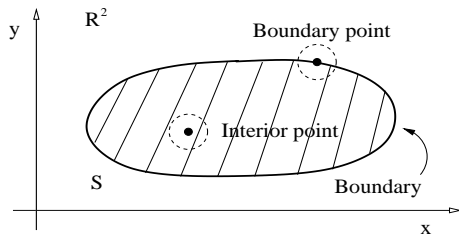
Definition

A point $P \in S \subset \mathbb{R}^n$, with $n \in \mathbb{N}$, is called an *interior point* iff there is a ball $B_r(P) \subset S$. A point $P \in S \subset \mathbb{R}^n$, with $n \in \mathbb{N}$, is called a *boundary point* iff every ball $B_r(P)$ contains points in S and points outside S . The *boundary* of a set S is the set of all boundary points of S .

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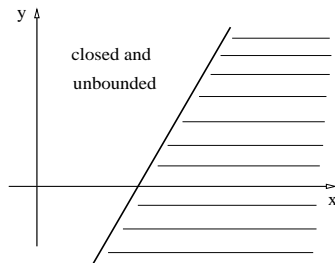
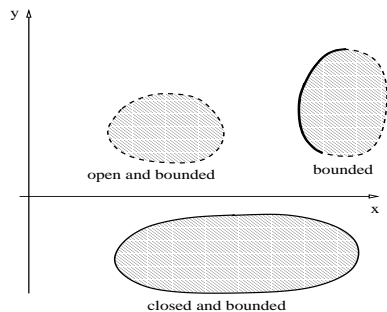
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A set $S \in \mathbb{R}^n$, with $n \in \mathbb{N}$, is called *open* iff every point in S is an interior point. The set S is called *closed* iff S contains its boundary. A set S is called *bounded* iff S is contained in ball, otherwise S is called *unbounded*.

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On open and closed sets in \mathbb{R}^n .

Example

Find and describe the maximum domain of the function

$$f(x, y) = \ln(x - y^2).$$

On open and closed sets in \mathbb{R}^n .

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Find and describe the maximum domain of the function $f(x, y) = \ln(x - y^2)$.

Solution: The maximum domain of f is the set

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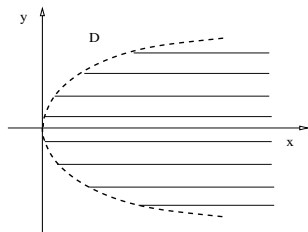
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Scalar functions of several variables (Sect. 14.1).

- ▶ Functions of several variables.
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- ▶ Functions of three variables.
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The graph of a function of two variables is a surface in \mathbb{R}^3 .

Definition

The *graph* of a function $f : D \subset \mathbb{R}^2 \rightarrow \mathbb{R}$ is the set of all points (x, y, z) in \mathbb{R}^3 of the form $(x, y, f(x, y))$. The graph of a function f is also called the surface $z = f(x, y)$.

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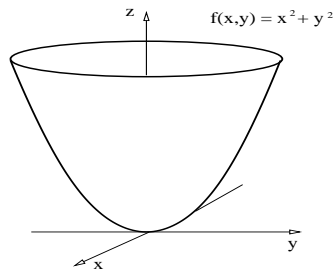
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Level curves, contour curves.

Definition

The *level curves* of a function $f : D \subset \mathbb{R}^2 \rightarrow R \subset \mathbb{R}$ are the curves in the domain $D \subset \mathbb{R}^2$ of f solutions of the equation $f(x, y) = k$, where $k \in R$ is a constant in the range of f .

The *contour curves* of function f are the curves in \mathbb{R}^3 given by the intersection of the graph of f with horizontal planes $z = k$, where $k \in R$ is a constant in the range of f .

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Curves of constant f in \mathbb{R}^3 are called contour curves.

Level curves, contour curves.

Example

Find and draw few level curves and contour curves for the function

$$f(x, y) = x^2 + y^2.$$

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Find and draw few level curves and contour curves for the function

$$f(x, y) = x^2 + y^2.$$

Solution:

The level curves are solutions of the equation $x^2 + y^2 = k$ with $k \geq 0$.

Level curves, contour curves.

Example

Find and draw few level curves and contour curves for the function

$$f(x, y) = x^2 + y^2.$$

Solution:

The level curves are solutions of the equation $x^2 + y^2 = k$ with $k \geq 0$. These curves are circles of radius \sqrt{k} in $D = \mathbb{R}^2$.

Level curves, contour curves.

Example

Find and draw few level curves and contour curves for the function $f(x, y) = x^2 + y^2$.

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The contour curves are the circles $\{(x, y, z) : x^2 + y^2 = k, z = k\}$.

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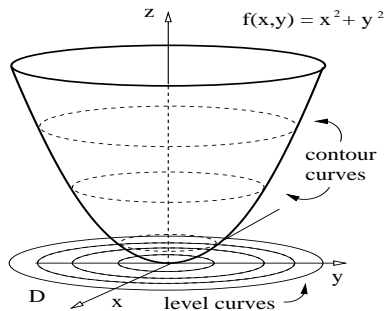
Example

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The level curves are solutions of the equation $x^2 + y^2 = k$ with $k \geq 0$. These curves are circles of radius \sqrt{k} in $D = \mathbb{R}^2$.

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Level curves, contour curves.

Example

Find the maximum domain, range of, and graph the function

$$f(x, y) = \frac{1}{1 + x^2 + y^2}.$$

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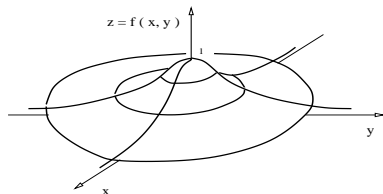
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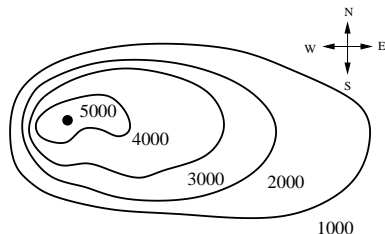
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Level curves, contour curves.

Example

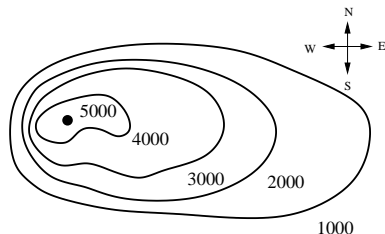
Given the topographic map in the figure, which way do you choose to the summit?



Level curves, contour curves.

Example

Given the topographic map in the figure, which way do you choose to the summit?



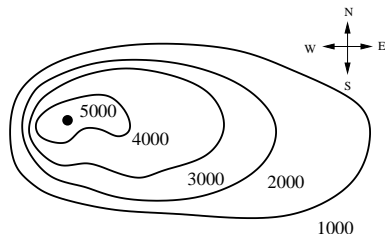
Solution:

From the east.

Level curves, contour curves.

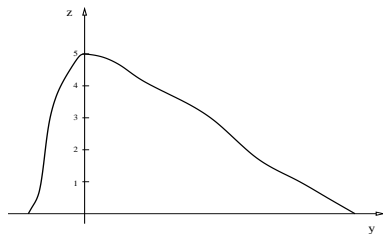
Example

Given the topographic map in the figure, which way do you choose to the summit?



Solution:

From the east.



Scalar functions of several variables (Sect. 14.1).

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- ▶ On open, closed sets.
- ▶ Functions of two variables:
 - ▶ Graph of the function.
 - ▶ Level curves, contour curves.
- ▶ **Functions of three variables.**
 - ▶ Level surfaces.

Scalar functions of three variables.

Definition

The *graph* of a scalar function of three variables, $f : D \subset \mathbb{R}^3 \rightarrow R \subset \mathbb{R}$, is the set of points in \mathbb{R}^4 of the form $(x, y, z, f(x, y, z))$ for every $(x, y, z) \in D$.

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Remark:

The graph a function $f : D \subset \mathbb{R}^3 \rightarrow \mathbb{R}$ requires four space dimensions. We cannot picture such graph.

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The *graph* of a scalar function of three variables, $f : D \subset \mathbb{R}^3 \rightarrow R \subset \mathbb{R}$, is the set of points in \mathbb{R}^4 of the form $(x, y, z, f(x, y, z))$ for every $(x, y, z) \in D$.

Remark:

The graph a function $f : D \subset \mathbb{R}^3 \rightarrow \mathbb{R}$ requires four space dimensions. We cannot picture such graph.

Definition

The *level surfaces* of a function $f : D \subset \mathbb{R}^3 \rightarrow R \subset \mathbb{R}$ are the surfaces in the domain $D \subset \mathbb{R}^3$ of f solutions of the equation $f(x, y, z) = k$, where $k \in R$ is a constant in the range of f .

Scalar functions of three variables.

Example

Draw one level surface of the function $f : D \subset \mathbb{R}^3 \rightarrow R \subset \mathbb{R}$

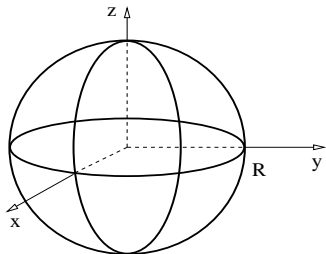
$$f(x, y, z) = \frac{1}{x^2 + y^2 + z^2}.$$

Scalar functions of three variables.

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Draw one level surface of the function $f : D \subset \mathbb{R}^3 \rightarrow R \subset \mathbb{R}$
 $f(x, y, z) = \frac{1}{x^2 + y^2 + z^2}$.

Solution: The domain of f is $D = \mathbb{R}^3$ and its range is $R = (0, \infty)$.
Writing $k = 1/R^2$, the level surfaces $f(x, y, z) = k$ are spheres
 $x^2 + y^2 + z^2 = R^2$. ◁



Limits and continuity for $f : \mathbb{R}^n \rightarrow \mathbb{R}$ (Sect. 14.2).

- ▶ The limit of functions $f : \mathbb{R}^n \rightarrow \mathbb{R}$.
- ▶ **Example:** Computing a limit by the definition.
- ▶ Properties of limits of functions.
- ▶ **Examples:** Computing limits of simple functions.
- ▶ Continuous functions $f : \mathbb{R}^n \rightarrow \mathbb{R}$.
- ▶ Computing limits of non-continuous functions:
 - ▶ Two-path test for the non-existence of limits.
 - ▶ The sandwich test for the existence of limits.

The limit of functions of several variables.

Definition

The function $f : D \subset \mathbb{R}^n \rightarrow \mathbb{R}$, with $n \in \mathbb{N}$, has the number $L \in \mathbb{R}$ as *limit at the point* $\hat{P} \in \mathbb{R}^n$, denoted as $\lim_{P \rightarrow \hat{P}} f(P) = L$, iff the following holds: For every number $\epsilon > 0$ there exists a number $\delta > 0$ such that if $|P - \hat{P}| < \delta$ then $|f(P) - L| < \epsilon$.

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Remarks:

- ▶ In Cartesian coordinates $P = (x_1, \dots, x_n)$, $\hat{P} = (\hat{x}_1, \dots, \hat{x}_n)$. Then, $|P - \hat{P}|$ is the distance between points in \mathbb{R}^n ,

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- ▶ $|f(P) - L| \in \mathbb{R}$ is the absolute value of real numbers.

The limit of functions $f : \mathbb{R}^2 \rightarrow \mathbb{R}$.

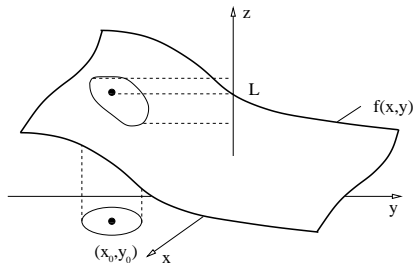
The function with values $f(x, y)$ has the number L as **limit** at the point $P_0 = (x_0, y_0)$ iff holds: For all points $P = (x, y)$ near $P_0 = (x_0, y_0)$ the value of $f(x, y)$ differs little from L .

The limit of functions $f : \mathbb{R}^2 \rightarrow \mathbb{R}$.

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We denote it as follows:

$$\lim_{(x,y) \rightarrow (x_0,y_0)} f(x,y) = L$$



Limits and continuity for $f : \mathbb{R}^n \rightarrow \mathbb{R}$ (Sect. 14.2).

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Computing limits by definition usually is not easy.

Example

Use the definition of limit to compute $\lim_{(x,y) \rightarrow (0,0)} \frac{2yx^2}{x^2 + y^2}$.

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Fix any number $\epsilon > 0$. Given that ϵ , find a number $\delta > 0$ such that

$$\sqrt{(x - 0)^2 + (y - 0)^2} < \delta \quad \Rightarrow \quad \left| \frac{2yx^2}{x^2 + y^2} - 0 \right| < \epsilon.$$

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We conclude that $L = 0$.



Limits and continuity for $f : \mathbb{R}^n \rightarrow \mathbb{R}$ (Sect. 14.2).

- ▶ The limit of functions $f : \mathbb{R}^n \rightarrow \mathbb{R}$.
- ▶ **Example:** Computing a limit by the definition.
- ▶ **Properties of limits of functions.**
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Properties of limits of functions.

Theorem

If $f, g : D \subset \mathbb{R}^n \rightarrow \mathbb{R}$, with $n \in \mathbb{N}$, and $\lim_{P \rightarrow \hat{P}} f(P) = L$, $\lim_{P \rightarrow \hat{P}} g(P) = M$, then the following statements hold:

1. $\lim_{P \rightarrow \hat{P}} f(P) \pm g(P) = L \pm M$;
2. If $k \in \mathbb{R}$, then $\lim_{P \rightarrow \hat{P}} kf(P) = kL$;
3. $\lim_{P \rightarrow \hat{P}} f(P)g(P) = LM$;
4. If $M \neq 0$, then $\lim_{P \rightarrow \hat{P}} \left(\frac{f(P)}{g(P)} \right) = \frac{L}{M}$.
5. If $k \in \mathbb{Z}$ and $s \in \mathbb{N}$, then $\lim_{P \rightarrow \hat{P}} [f(P)]^{r/s} = L^{r/s}$.

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Remark:

The Theorem above implies that: If $f : D \subset \mathbb{R}^n \rightarrow \mathbb{R}$ is a rational function $f = R/S$, (quotient of two polynomials), with $S(\hat{P}) \neq 0$, then $\lim_{P \rightarrow \hat{P}} f(P) = f(\hat{P})$.

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Limits of R/S at \hat{P} where $S(\hat{P}) \neq 0$ are simple to find.

Example

Compute $\lim_{(x,y) \rightarrow (1,2)} \frac{x^2 + 2y - x}{\sqrt{x - y}}$.

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Compute $\lim_{(x,y) \rightarrow (1,2)} \frac{x^2 + 2y - x}{\sqrt{x - y}}$.

Solution: The function above is a rational function in x and y and its denominator does not vanish at $(1, 2)$.

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Limits and continuity for $f : \mathbb{R}^n \rightarrow \mathbb{R}$ (Sect. 14.2).

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- ▶ **Continuous functions** $f : \mathbb{R}^n \rightarrow \mathbb{R}$.
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Continuous functions $f : \mathbb{R}^n \rightarrow \mathbb{R}$.

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A function $f : D \subset \mathbb{R}^n \rightarrow \mathbb{R}$, with $n \in \mathbb{N}$, is called *continuous at* $\hat{P} \in D$ iff holds $\lim_{P \rightarrow \hat{P}} f(P) = f(\hat{P})$.

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Remarks:

- ▶ The definition above says:
 - (a) $f(\hat{P})$ is defined;
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 - (c) $L = f(\hat{P})$.

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- ▶ A function $f : D \subset \mathbb{R}^n \rightarrow \mathbb{R}$ is *continuous* iff f is continuous at every point in D .

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- ▶ The definition above says:
 - $f(\hat{P})$ is defined;
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 - $L = f(\hat{P})$.
- ▶ A function $f : D \subset \mathbb{R}^n \rightarrow \mathbb{R}$ is *continuous* iff f is continuous at every point in D .
- ▶ Continuous functions have graphs without holes or jumps.

Continuous functions $f : \mathbb{R}^2 \rightarrow \mathbb{R}$.

Example

- ▶ Polynomial functions are continuous in \mathbb{R}^n .

For example, $P_2(x, y) = a_0 + b_1x + b_2y + c_1x^2 + c_2xy + c_3y^2$.

Continuous functions $f : \mathbb{R}^2 \rightarrow \mathbb{R}$.

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- ▶ Rational functions $f = R/S$ are continuous on their domain.

For example, $f(x, y) = \frac{x^2 + 3y - x^2y^2 + y^4}{x^2 - y^2}$, with $x \neq \pm y$.

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- ▶ Composition of continuous functions are continuous.

For example, $f(x, y) = \cos(x^2 + y^2)$.

Continuous functions $f : \mathbb{R}^2 \rightarrow \mathbb{R}$.

Example

Compute $\lim_{(x,y) \rightarrow (\sqrt{\pi}, 0)} \cos(x^2 + y^2)$.

Continuous functions $f : \mathbb{R}^2 \rightarrow \mathbb{R}$.

Example

Compute $\lim_{(x,y) \rightarrow (\sqrt{\pi}, 0)} \cos(x^2 + y^2)$.

Solution:

The function $f(x, y) = \cos(x^2 + y^2)$ is continuous for all $(x, y) \in \mathbb{R}^2$.

Continuous functions $f : \mathbb{R}^2 \rightarrow \mathbb{R}$.

Example

Compute $\lim_{(x,y) \rightarrow (\sqrt{\pi}, 0)} \cos(x^2 + y^2)$.

Solution:

The function $f(x, y) = \cos(x^2 + y^2)$ is continuous for all $(x, y) \in \mathbb{R}^2$. Therefore,

$$\lim_{(x,y) \rightarrow (\sqrt{\pi}, 0)} \cos(x^2 + y^2) = \cos(\pi + 0),$$

Continuous functions $f : \mathbb{R}^2 \rightarrow \mathbb{R}$.

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that is,

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Limits and continuity for $f : \mathbb{R}^n \rightarrow \mathbb{R}$ (Sect. 14.2).

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Two-path test for the non-existence of limits.

Theorem

If a function $f : D \subset \mathbb{R}^n \rightarrow \mathbb{R}$, with $n \in \mathbb{N}$, has two different limits along to different paths as P approaches \hat{P} , then $\lim_{P \rightarrow \hat{P}} f(P)$ does not exist.

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Remark: Consider the case $f : D \subset \mathbb{R}^2 \rightarrow \mathbb{R}$:

If

- ▶ $f(x, y) \rightarrow L_1$ along a path C_1 as $(x, y) \rightarrow (x_0, y_0)$,
- ▶ $f(x, y) \rightarrow L_2$ along a path C_2 as $(x, y) \rightarrow (x_0, y_0)$,
- ▶ $L_1 \neq L_2$,

then $\lim_{(x,y) \rightarrow (x_0,y_0)} f(x, y)$ does not exist.

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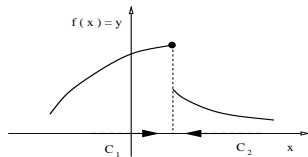
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- ▶ $f(x, y) \rightarrow L_2$ along a path C_2 as $(x, y) \rightarrow (x_0, y_0)$,
- ▶ $L_1 \neq L_2$,

then $\lim_{(x,y) \rightarrow (x_0,y_0)} f(x, y)$ does not exist.

When side limits do not agree, the limit does not exist.

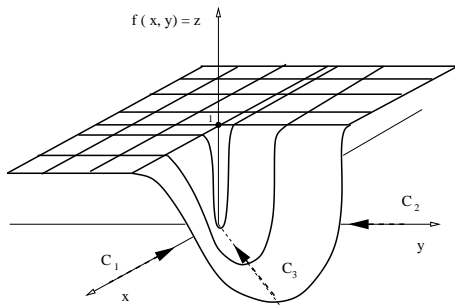
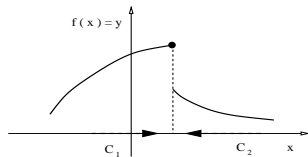
Two-path test for the non-existence of limits.

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Example

Compute $\lim_{(x,y) \rightarrow (0,0)} \frac{3x^2}{x^2 + 2y^2}$.

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We try to show that the limit above does not exist.

If path C_1 is the x -axis, ($y = 0$), then,

$$f(x, 0) = \frac{3x^2}{x^2} = 3, \quad \Rightarrow \quad \lim_{(x,0) \rightarrow (0,0)} f(x, 0) = 3.$$

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Therefore, $\lim_{(x,y) \rightarrow (0,0)} \frac{3x^2}{x^2 + 2y^2}$ does not exist.



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Remark:

In the example above one could compute the limit for arbitrary lines, that is, C_m given by $y = mx$, with m a constant.

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This agrees what we concluded: $\lim_{(x,y) \rightarrow (0,0)} \frac{3x^2}{x^2 + 2y^2}$ does not exist.

The sandwich test for the existence of limits.

Theorem

If functions $f, g, h : D \subset \mathbb{R}^n \rightarrow \mathbb{R}$, with $n \in \mathbb{N}$, satisfy:

(a) $g(P) \leq f(P) \leq h(P)$ for all P near $\hat{P} \in D$;

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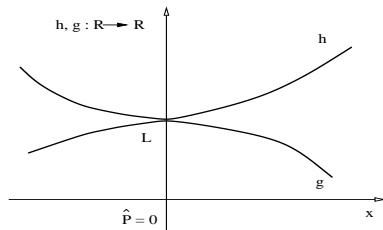
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Solution: Notice: $\frac{x^2}{x^2 + y^2} \leq 1$, for all $(x, y) \neq (0, 0)$.

So, $\left| \frac{x^2 y}{x^2 + y^2} \right| \leq |y|$, for all $(x, y) \neq (0, 0)$. Hence,

$$-|y| \leq \frac{x^2 y}{x^2 + y^2} \leq |y|.$$

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Since $\lim_{y \rightarrow 0} |y| = 0$, the Sandwich Theorem with $g = -|y|$, $h = |y|$, implies

$$\lim_{(x,y) \rightarrow (0,0)} \frac{x^2 y}{x^2 + y^2} = 0.$$



Partial derivatives and differentiability (Sect. 14.3).

- ▶ Partial derivatives of $f : D \subset \mathbb{R}^2 \rightarrow \mathbb{R}$.
- ▶ Higher-order partial derivatives.
- ▶ The Mixed Derivative Theorem.
- ▶ Examples of implicit partial differentiation.
- ▶ Partial derivatives of $f : D \subset \mathbb{R}^n \rightarrow \mathbb{R}$.

Next class:

- ▶ Partial derivatives and continuity.
- ▶ Differentiable functions $f : D \subset \mathbb{R}^2 \rightarrow \mathbb{R}$.
- ▶ Differentiability and continuity.
- ▶ A primer on differential equations.

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Definition

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$$f_x(x, y) = \lim_{h \rightarrow 0} \frac{1}{h} [f(x + h, y) - f(x, y)].$$

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Computing $f_x(x, y)$ at (x_0, y_0) .

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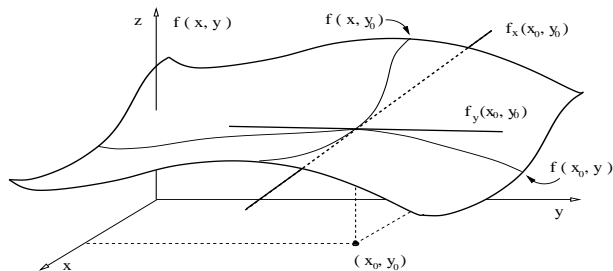
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Geometrical meaning of partial derivatives.

$f_x(x_0, y_0)$ is the slope of the line tangent to the graph of $f(x, y)$ containing the point $(x_0, y_0, f(x_0, y_0))$ and belonging to a plane parallel to the zx -plane.

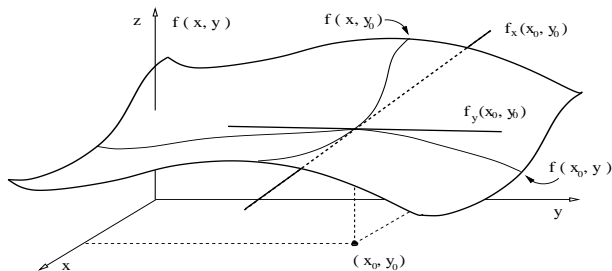
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Partial derivatives can be computed on any point in D .

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$$f_x(x, y) = \frac{2(x + 2y) - (2x - y)}{(x + 2y)^2} \Rightarrow f_x(x, y) = \frac{5y}{(x + 2y)^2}.$$

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The derivative of a function is a new function.

Recall: The derivative of a function $f : \mathbb{R} \rightarrow \mathbb{R}$ is itself a function.

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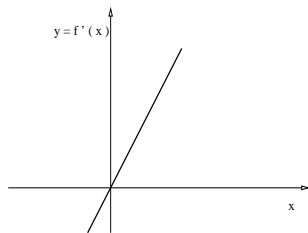
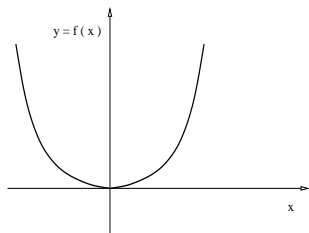
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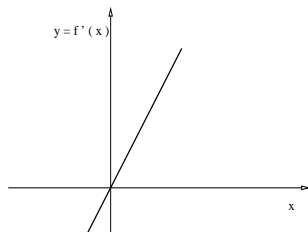
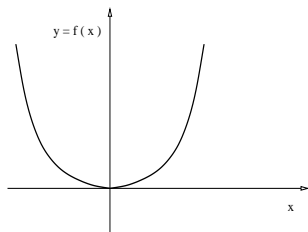


The derivative of a function is a new function.

Recall: The derivative of a function $f : \mathbb{R} \rightarrow \mathbb{R}$ is itself a function.

Example

The derivative of function $f(x) = x^2$ at an arbitrary point x is the function $f'(x) = 2x$.



The same statement is true for partial derivatives.

The partial derivatives of a function are new functions.

Definition

Given a function $f : D \subset \mathbb{R}^2 \rightarrow R \subset \mathbb{R}$, the *functions partial derivatives of $f(x, y)$* are denoted by $f_x(x, y)$ and $f_y(x, y)$, and they are given by the expressions

$$f_x(x, y) = \lim_{h \rightarrow 0} \frac{1}{h} [f(x + h, y) - f(x, y)],$$

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Notation:

Partial derivatives of $f(x, y)$ are denoted in several ways:

$$f_x(x, y), \quad \frac{\partial f}{\partial x}(x, y), \quad \partial_x f(x, y).$$

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

The partial derivatives of a paraboloid are planes

Example

Find the functions partial derivatives of $f(x, y) = x^2 + y^2$.

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Solution:

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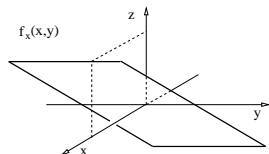
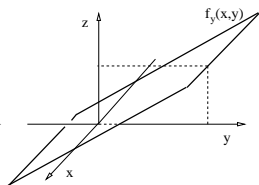
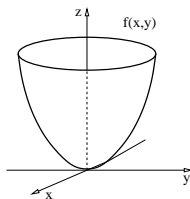
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The partial derivatives of a function are new functions.

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Find the partial derivatives of $f(x, y) = x^2 \ln(y)$.

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Example

Find the partial derivatives of $f(x, y) = x^2 + \frac{y^2}{4}$.

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Partial derivatives and differentiability (Sect. 14.3).

- ▶ Partial derivatives of $f : D \subset \mathbb{R}^2 \rightarrow \mathbb{R}$.
- ▶ **Higher-order partial derivatives.**
- ▶ The Mixed Derivative Theorem.
- ▶ Examples of implicit partial differentiation.
- ▶ Partial derivatives of $f : D \subset \mathbb{R}^n \rightarrow \mathbb{R}$.

Higher-order partial derivatives.

Remark:

Higher derivatives of a function are partial derivatives of its partial derivatives.

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The second partial derivatives of $f(x, y)$ are the following:

$$f_{xx}(x, y) = \lim_{h \rightarrow 0} \frac{1}{h} [f_x(x + h, y) - f_x(x, y)],$$

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$$f_{xy}(x, y) = \lim_{h \rightarrow 0} \frac{1}{h} [f_x(x, y + h) - f_x(x, y)],$$

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Notation: f_{xx} , $\frac{\partial^2 f}{\partial x^2}$, $\partial_{xx} f$, and also f_{xy} , $\frac{\partial^2 f}{\partial x \partial y}$, $\partial_{xy} f$.

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Find all second order derivatives of the function

$$f(x, y) = x^3 e^{2y} + 3y.$$

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$$f_{xx}(x, y) = 6x e^{2y}, \quad f_{yy}(x, y) = 4x^3 e^{2y}.$$

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Partial derivatives and differentiability (Sect. 14.3).

- ▶ Partial derivatives of $f : D \subset \mathbb{R}^2 \rightarrow \mathbb{R}$.
- ▶ Higher-order partial derivatives.
- ▶ **The Mixed Derivative Theorem.**
- ▶ Examples of implicit partial differentiation.
- ▶ Partial derivatives of $f : D \subset \mathbb{R}^n \rightarrow \mathbb{R}$.

Higher-order partial derivatives sometimes commute.

Theorem

If the partial derivatives f_x , f_y , f_{xy} and f_{yx} of a function $f : D \subset \mathbb{R}^2 \rightarrow \mathbb{R}$ exist and all are continuous functions, then holds

$$f_{xy} = f_{yx}.$$

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Find f_{xy} and f_{yx} for $f(x, y) = \cos(xy)$.

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Example

Find f_{xy} and f_{yx} for $f(x, y) = \cos(xy)$.

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Examples of implicit partial differentiation.

Remark: Implicit differentiation rules for partial derivatives are similar to those for functions of one variable.

Example

Find $\partial_x z(x, y)$ of the function z defined implicitly by the equation $xyz + e^{2z/y} + \cos(z) = 0$.

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Find $\partial_x z(x, y)$ of the function z defined implicitly by the equation $xyz + e^{2z/y} + \cos(z) = 0$.

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Compute $\partial_x z$ as a function of x , y and $z(x, y)$, as follows,

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that is, $(\partial_x z) = - \frac{yz}{\left[xy + \frac{2}{y} e^{2z/y} - \sin(z) \right]}$.



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Partial derivatives and differentiability (Sect. 14.3).

- ▶ Partial derivatives of $f : D \subset \mathbb{R}^2 \rightarrow \mathbb{R}$.
- ▶ Higher-order partial derivatives.
- ▶ The Mixed Derivative Theorem.
- ▶ Examples of implicit partial differentiation.
- ▶ **Partial derivatives of $f : D \subset \mathbb{R}^n \rightarrow \mathbb{R}$.**

Partial derivatives of $f : D \subset \mathbb{R}^n \rightarrow \mathbb{R}$.

Definition

Given a function $f : D \subset \mathbb{R}^n \rightarrow \mathbb{R}$, with $n \in \mathbb{N}$, the *partial derivative of $f(x_1, \dots, x_n)$ with respect to x_i* , with $i = 1, \dots, n$, at a point $(x_1, \dots, x_n) \in D$ is given by

$$f_{x_i} = \lim_{h \rightarrow 0} \frac{1}{h} [f(x_1, \dots, x_i + h, \dots, x_n) - f(x_1, \dots, x_n)].$$

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Notation: f_{x_i} , f_i , $\frac{\partial f}{\partial x_i}$, $\partial_{x_i} f$, $\partial_i f$.

Partial derivatives of $f : D \subset \mathbb{R}^n \rightarrow \mathbb{R}$.

Example

Compute all first partial derivatives of the function

$$\phi(x, y, z) = \frac{1}{\sqrt{x^2 + y^2 + z^2}}.$$

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Solution:

$$\phi_x = -\frac{1}{2} \frac{2x}{(x^2 + y^2 + z^2)^{3/2}} \quad \Rightarrow \quad \phi_x = -\frac{x}{(x^2 + y^2 + z^2)^{3/2}}.$$

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Analogously, the other partial derivatives are given by

$$\phi_y = -\frac{y}{(x^2 + y^2 + z^2)^{3/2}}, \quad \phi_z = -\frac{z}{(x^2 + y^2 + z^2)^{3/2}}.$$



Partial derivatives of $f : D \subset \mathbb{R}^n \rightarrow \mathbb{R}$.

Example

Verify that $\phi(x, y, z) = \frac{1}{\sqrt{x^2 + y^2 + z^2}}$ satisfies the Laplace equation : $\phi_{xx} + \phi_{yy} + \phi_{zz} = 0$.

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Denote $r = \sqrt{x^2 + y^2 + z^2}$,

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Denote $r = \sqrt{x^2 + y^2 + z^2}$, then $\phi_{xx} = -\frac{1}{r^3} + \frac{3x^2}{r^5}$.

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Solution: Recall: $\phi_x = -x/(x^2 + y^2 + z^2)^{3/2}$. Then,

$$\phi_{xx} = -\frac{1}{(x^2 + y^2 + z^2)^{3/2}} + \frac{3}{2} \frac{2x^2}{(x^2 + y^2 + z^2)^{5/2}}.$$

Denote $r = \sqrt{x^2 + y^2 + z^2}$, then $\phi_{xx} = -\frac{1}{r^3} + \frac{3x^2}{r^5}$.

Analogously, $\phi_{yy} = -\frac{1}{r^3} + \frac{3y^2}{r^5}$, and $\phi_{zz} = -\frac{1}{r^3} + \frac{3z^2}{r^5}$. Then,

$$\phi_{xx} + \phi_{yy} + \phi_{zz} = -\frac{3}{r^3} + \frac{3(x^2 + y^2 + z^2)}{r^5} = -\frac{3}{r^3} + \frac{3r^2}{r^5}.$$

We conclude that $\phi_{xx} + \phi_{yy} + \phi_{zz} = 0$.

