

International Institute for Technology and Management



Unit 05a : Mathematics 1

Handout #16

Partial Derivatives II

Study Guide pp 83-86 ; Anthony & Biggs pp 148-149

Topic	Interpretation
<p>Chain Rule : Let f be a function in x and y where x and y are functions of t. Let $F(x(t), y(t))$, then dF/dt is called the total derivative of F with respect to t is :</p> $\frac{dF}{dt} = \frac{\partial f}{\partial x} \times \frac{dx}{dt} + \frac{\partial f}{\partial y} \times \frac{dy}{dt}$ <p><u>Example1:</u> Let $f(x,y) = x^2y$ where $x = t + 3$ and $y = 2t$ if $F(t) = f(x(t), y(t))$ find the derivative dF/dt</p> <p>Implicit Partial Differentiation: Let $g(x,y) = c$ Then $\frac{dy}{dx} = -\frac{\partial g / \partial x}{\partial g / \partial y}$</p> <p><u>Example2:</u> Consider the function $e^{x^2y} = 7$ Find $\frac{dy}{dx}$</p>	<p>$f(x,y) = x^2y$ $\frac{\partial f}{\partial x} = 2xy$; $\frac{dx}{dt} = 1$ $\frac{\partial f}{\partial y} = x^2$; $\frac{dy}{dt} = 2$ $\frac{dF}{dt} = \frac{\partial f}{\partial x} \times \frac{dx}{dt} + \frac{\partial f}{\partial y} \times \frac{dy}{dt}$ $\frac{dF}{dt} = (2xy)(1) + (x^2)(2)$ $= 2(t+3)(2t) + 2(t+3)^2$ $= 6t^2 + 24t + 18$</p> <p>Let $g(x,y) = e^{x^2y}$ $\frac{\partial g}{\partial x} = 2xy e^{x^2y}$ $\frac{\partial g}{\partial y} = x^2 e^{x^2y}$ $\frac{dy}{dx} = -\frac{\partial g / \partial x}{\partial g / \partial y} = -\frac{2xy e^{x^2y}}{x^2 e^{x^2y}} = -\frac{2y}{x}$</p>
<p>Optimization Let $f(x,y)$ be a function of two variables. The Critical point is obtained by Solving $f_1=0; f_2 = 0$</p>	<p><u>Example3:</u> Find the critical point(s) of $f(x,y) = y^3 + 3xy - x^3$ $f_1 = 3y - 3x^2 = 0 \Rightarrow y = x^2$ $f_2 = 3y^2 + 3x = 0 \Rightarrow y^2 + x = 0$ $\Rightarrow (x^2)^2 + x = 0 \Rightarrow x^4 + x = 0$</p>

<p>Nature of Critical points :</p> <p>1. Maximum /Minimum:</p> $(f_{11})(f_{22}) - f_{12}^2 > 0$ <p>If $f_{11} > 0 \Rightarrow$ Minimum If $f_{11} < 0 \Rightarrow$ Maximum</p> <p>2. Saddle point :</p> $(f_{11})(f_{22}) - f_{12}^2 < 0$ <p><u>Example4:</u> Find and classify the critical points of the following functions :</p> <p>a. $f(x,y)=x^2 + y^2$</p> <p>b. $f(x,y)=3-6x+x^2+2xy+2y - y^2$</p> <p>c. $f(x,y)=\ln(1+x^2 + y^2)$</p> <p>d. $f(x,y) = e^{x^2+y^2}$ $f_1 = 2xe^{x^2+y^2} = 0 \Rightarrow x = 0 ; f_2 = 2ye^{x^2+y^2} = 0 \Rightarrow y = 0 ;$ $(0,0)$ is the critical point. $f_{11} = 2e^{x^2+y^2} + (2x)(2x)e^{x^2+y^2}$ $= (4x^2 + 2)e^{x^2+y^2}$ [Using $u = 2x ; v = e^{x^2+y^2}$ then $u'v + v'u$] With $x = 0, y = 0 ; f_{11} = 2e^0 = 2$ $f_{22} = 2e^{x^2+y^2} + (2y)(2y)e^{x^2+y^2}$ $= (4y^2 + 2)e^{x^2+y^2}$ with $x = 0, y = 0 ; f_{22} = 2e^0 = 2$ $f_{12} = (2x)(2y)e^{x^2+y^2} ;$ with $x = 0 , y = 0 ; f_{12} = 0$ $(f_{11})(f_{22}) - f_{12}^2 = 4 > 0 ;$ Since $f_{11} = 2 > 0 , (0,0)$ minimizes f .</p>	$\Rightarrow x(x^3 + 1) = 0$ $\Rightarrow x(x+1)(x^2 -x +1) = 0 \Rightarrow x = 0 \text{ or } x = -1$ $x = 0 \Rightarrow y = x^2 = 0 \Rightarrow (0 , 0)$ $x = -1 \Rightarrow y = x^2 = 1 \Rightarrow (-1,1)$ <p><u>Example4:</u> a. $f(x,y)=x^2 + y^2$ $f_1 = 2x = 0 \Rightarrow x = 0$ $f_2 = 2y = 0 \Rightarrow y = 0$ $(0 , 0)$ is the critical point . $f_{11} = 2 , f_{22} = 2 ; f_{12} = 0$ $\Rightarrow (f_{11})(f_{22}) - f_{12}^2 = 4 > 0$ Since $f_{11} = 2 > 0 \Rightarrow (1,1)$ minimizes f .</p> <p>b. $f(x,y)=3 - 6x+x^2+2xy +2y- y^2$ $f_1 = -6 + 2x + 2y = 0$ $f_2 = 2x + 2 - 2y = 0$ Solving simultaneously, $x = 1 , y = 2$ $\Rightarrow (1,2)$ is the critical point. $f_{11} = 2 , f_{22} = -2 ; f_{12} = 2$ $\Rightarrow (f_{11})(f_{22}) - f_{12}^2 = -8 < 0$ $\Rightarrow (1,2)$ is a saddle point .</p> <p>c. $f(x,y)=\ln(1+ x^2 + y^2)$ $f_1 = \frac{2x}{1+x^2+y^2} = 0 \Rightarrow x = 0$ $f_2 = \frac{2y}{1+x^2+y^2} = 0 \Rightarrow y = 0$ $(0,0)$ is the critical point . $f_{11} = \frac{2(1+x^2+y^2) - 2x(2x)}{(1+x^2+y^2)^2}$ with $(x,y) = (0,0) \Rightarrow f_{11} = 2$ $f_{22} = \frac{2(1+x^2+y^2) - 2y(2y)}{(1+x^2+y^2)^2}$ with $(x,y) = (0,0) \Rightarrow f_{22} = 2$ $f_{12} = \frac{(0)(1+x^2+y^2) - 2x(2y)}{(1+x^2+y^2)^2}$ with $(x,y) = (0,0) \Rightarrow f_{12} = 0$ $\Rightarrow (f_{11})(f_{22}) - f_{12}^2 = 4 > 0$ Since $f_{11} = 2 > 0 \Rightarrow (0,0)$ minimizes f .</p>
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