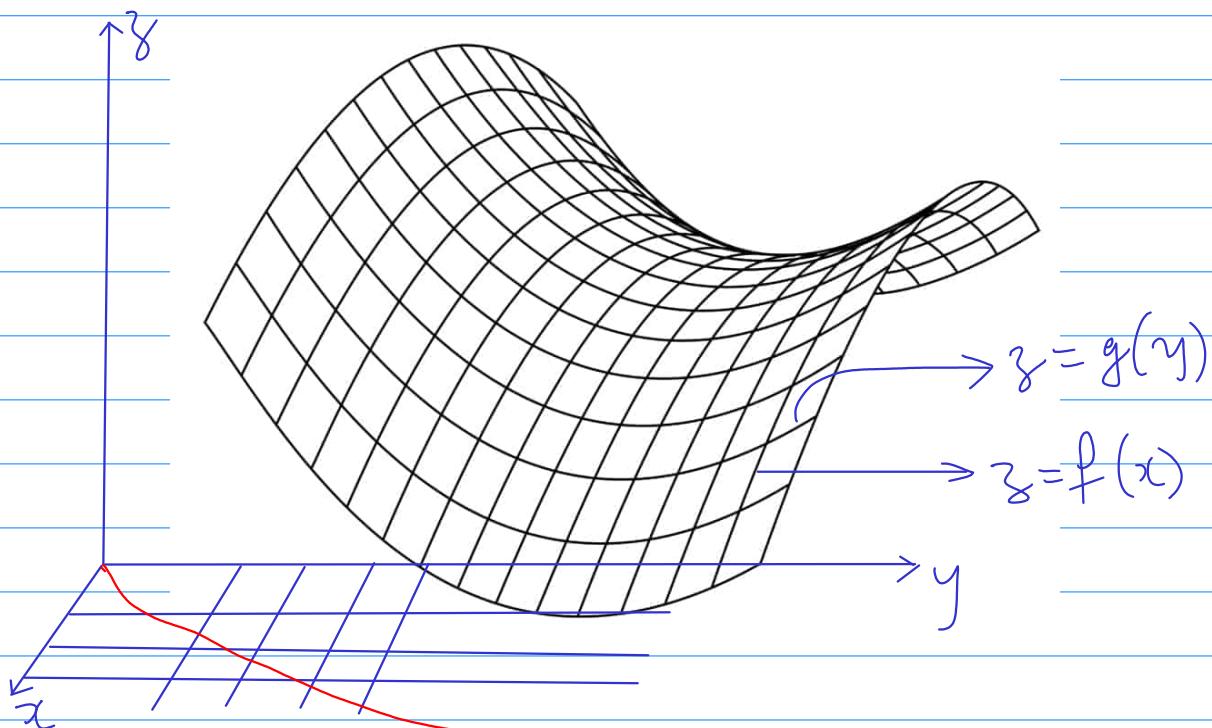
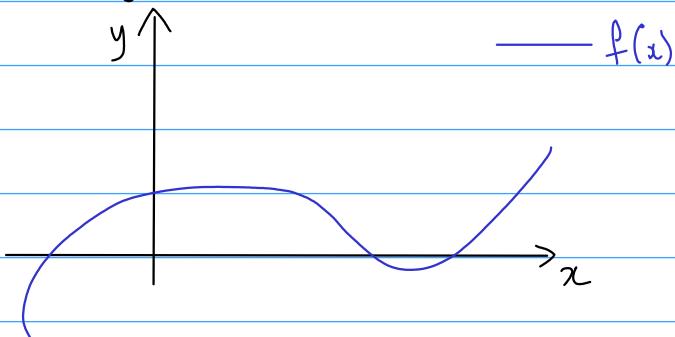




Unit 2: Differential Calculus-2

$y = f(x) \rightarrow$ Curve in the XY-plane

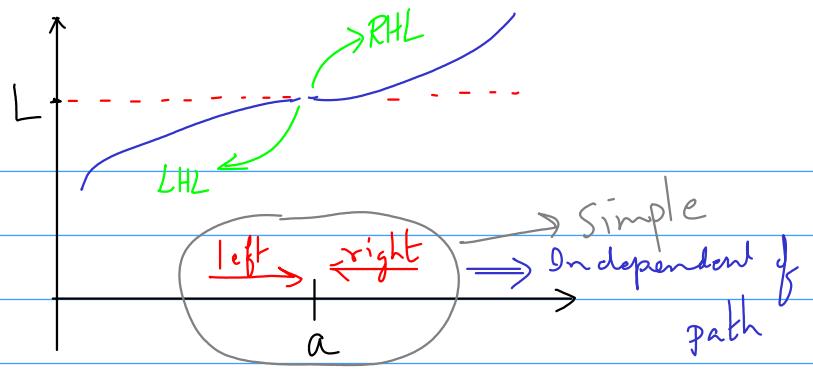


$z = F(x, y) \rightarrow$ Surface

$$z = F(x, k) = f(x)$$

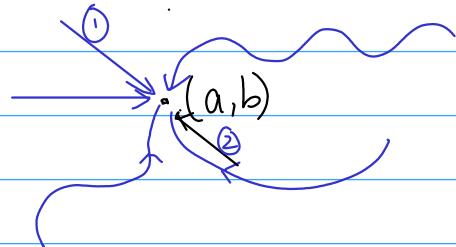
$$z = F(h, y) = g(y)$$

$$\lim_{x \rightarrow a} f(x) = L$$



$$\lim_{\substack{x \rightarrow a \\ y \rightarrow b}} f(x, y) = L$$

$$\text{Domain } D \subseteq \mathbb{R} \times \mathbb{R} \text{ [i.e. } \mathbb{R}^2]$$



$$\lim_{\substack{x \rightarrow a \\ y \rightarrow b}} f(x, y) = L \quad \text{only if} \quad \text{limit is independent of the path}$$

Continuity

$$\lim_{\substack{x \rightarrow a \\ y \rightarrow b}} f(x, y) = f(a, b)$$

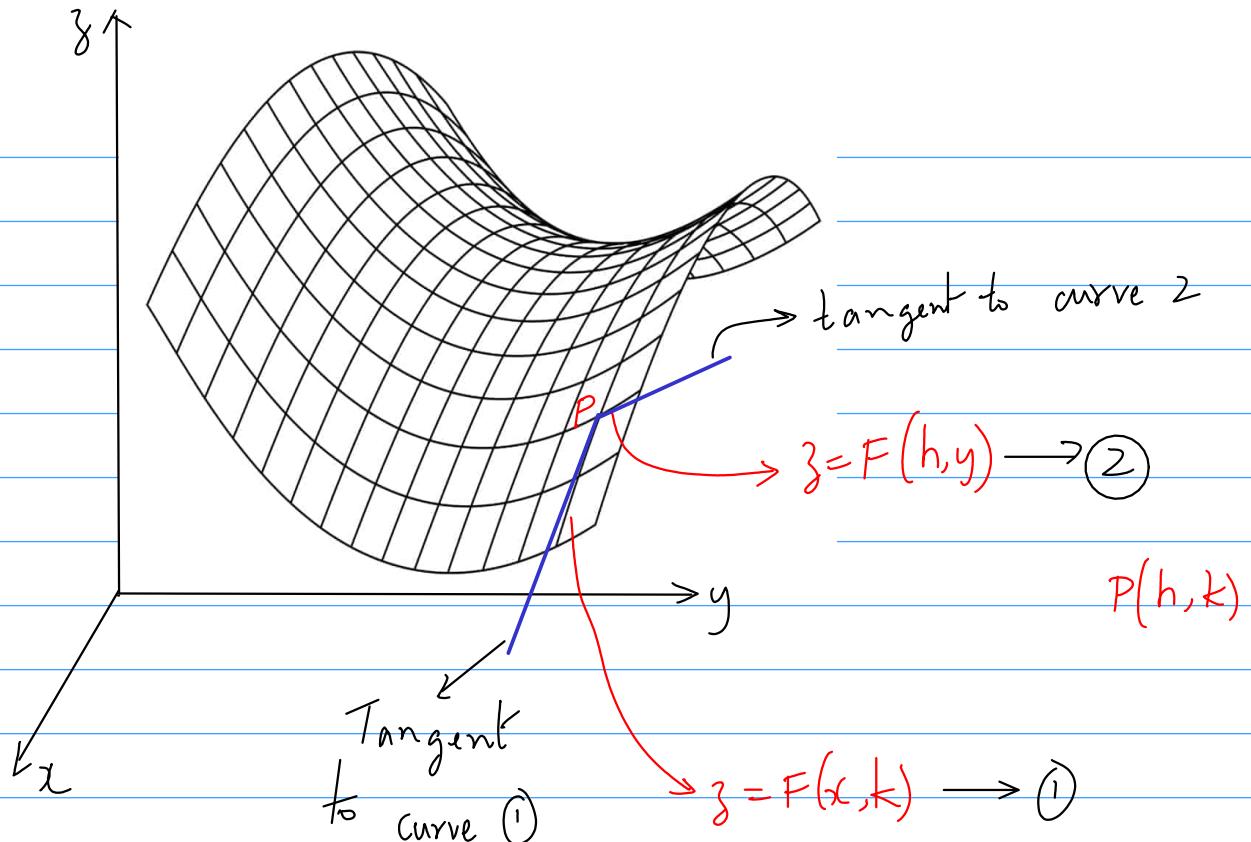
Differentiability

$$\lim_{\Delta x \rightarrow 0} \frac{f(x + \Delta x, y) - f(x, y)}{\Delta x} = \frac{\partial f}{\partial x}, \text{ partial derivative}$$

of f wrt 'x' i.e. all other variables are kept constant

$$\lim_{\Delta y \rightarrow 0} \frac{f(x, y + \Delta y) - f(x, y)}{\Delta y} = \frac{\partial f}{\partial y}, \text{ partial derivative of } f$$

wrt 'y' {i.e. all other variables are kept constant}



$\left. \frac{\partial z}{\partial x} \right|_{(h,k)} = \text{slope of tangent to curve } z = F(x, k) \text{ at } (h, k)$

Similarly $\left. \frac{\partial z}{\partial y} \right|_{(h,k)} = \text{slope of tangent to the curve } z = F(h, y)$
at (h, k)

$$z = f(x, y)$$

$$\left. \begin{aligned} \frac{\partial z}{\partial x} &= \frac{\partial f}{\partial x} = z_x = f_x \\ \frac{\partial z}{\partial y} &= \frac{\partial f}{\partial y} = z_y = f_y \end{aligned} \right\} \text{1st order partial derivatives}$$

$$y = f(x) \Rightarrow y_1 = \frac{dy}{dx}$$

$$\frac{\partial}{\partial x} \left(\frac{\partial z}{\partial x} \right) = \frac{\partial^2 z}{\partial x^2} = \frac{\partial^2 f}{\partial x^2} = z_{xx} = f_{xx}$$

$$\frac{\partial}{\partial y} \left(\frac{\partial z}{\partial x} \right) = \frac{\partial^2 z}{\partial y \partial x} = \frac{\partial^2 f}{\partial y \partial x} = z_{xy} = f_{xy} \quad \left[\because \frac{\partial}{\partial y} (z_x) \right] \quad \text{2nd order mixed partial derivatives}$$

$$\frac{\partial}{\partial x} \left(\frac{\partial z}{\partial y} \right) = \frac{\partial^2 z}{\partial x \partial y} = \frac{\partial^2 f}{\partial x \partial y} = z_{yx} = f_{yx} \quad \left[\because \frac{\partial}{\partial x} (z_y) \right] \quad \text{2nd order mixed partial derivatives}$$

$$\frac{\partial}{\partial y} \left(\frac{\partial z}{\partial y} \right) = \frac{\partial^2 z}{\partial y^2} = \frac{\partial^2 f}{\partial y^2} = z_{yy} = f_{yy}$$

$$\frac{\partial^2 z}{\partial y \partial x} = \frac{\partial^2 z}{\partial x \partial y} \quad \left[\because z_{xy} = z_{yx} \right]$$

$$\frac{\partial^3 z}{\partial x^3} = z_{xxx}$$

$$\frac{\partial^3 z}{\partial x^2 \partial y} = z_{yxx} \quad \left[\frac{\partial^3 z}{\partial x^2 \partial y} = \frac{\partial^3 z}{\partial x \partial y \partial x} = \frac{\partial^3 z}{\partial y \partial x^2} \right] \begin{array}{l} \text{partial derivative} \\ \text{of } z, \text{ twice wrt } x \\ \text{once wrt } y \end{array}$$

$$\frac{\partial^3 z}{\partial x \partial y^2} = z_{yyx} \quad \left[\frac{\partial^3 z}{\partial x \partial y^2} = \frac{\partial^3 z}{\partial y \partial x \partial y} = \frac{\partial^3 z}{\partial y^2 \partial x} \right] \begin{array}{l} \text{partial derivative} \\ \text{of } z, \text{ once wrt } x \\ \text{twice wrt } y \end{array}$$

$$\frac{\partial^3 z}{\partial y^3} = z_{yyy}$$

Prove that $yV_y - xV_x = -y^2V^3$ if $V = (1-2xy+y^2)^{-1/2}$.

$$\text{Ans: } V_y = \frac{\partial V}{\partial y} \quad V_x = \frac{\partial V}{\partial x}$$

$$V = (1-2xy+y^2)^{-1/2} \longrightarrow \textcircled{1}$$

$$V = \frac{1}{(1-2xy+y^2)^{1/2}} \Rightarrow \frac{1}{V^2} = 1-2xy+y^2 \rightarrow \textcircled{2}$$

$$\frac{\partial}{\partial x} \{ \text{eqn } \textcircled{2} \} \Rightarrow -\frac{2}{V^3} \frac{\partial V}{\partial x} = 0 - 2y \textcircled{1} + 0 \quad \frac{\partial V}{\partial x} = -2V^{-2} \frac{\partial V}{\partial x} \quad y \text{ is treated as constant}$$

$$\frac{\partial V}{\partial x} = V^3 y \rightarrow \textcircled{3}$$

$$\frac{\partial}{\partial y} \{ \text{eqn } \textcircled{2} \} \Rightarrow -\frac{2}{V^3} \frac{\partial V}{\partial y} = -2x + 2y = -2(x-y)$$

$$\frac{\partial V}{\partial y} = V^3(x-y) \rightarrow \textcircled{4} \quad [x \text{ is treated as constant}]$$

$$\{y \times \text{eqn } \textcircled{4}\} - \{x \times \text{eqn } \textcircled{3}\}$$

$$y \frac{\partial V}{\partial y} - x \frac{\partial V}{\partial x} = y \{ V^3(x-y) \} - x \{ V^3 y \}$$

$$yV_y - xV_x = -y^2V^3$$

Show that $u_x + u_y = u$, if $u = \frac{e^{x+y}}{e^x + e^y}$.

Ans: $u = \frac{e^{x+y}}{e^x + e^y}$

take log on both sides

$$\log u = \log \{e^{x+y}\} - \log (e^x + e^y)$$

$$\log(u) = x + y - \log(e^x + e^y) \rightarrow 0 \quad [\because \log e = 1]$$

$$\frac{\partial}{\partial x} \{ \text{eqn 0} \} \Rightarrow \frac{1}{u} \frac{\partial u}{\partial x} = 1 + 0 - \left\{ \frac{1}{e^x + e^y} \times (e^x + 0) \right\} \quad [\text{treat } y \text{ as constant}]$$

$$\frac{\partial u}{\partial x} = u \left[1 - \frac{e^x}{e^x + e^y} \right] \rightarrow ②$$

$$\frac{\partial}{\partial y} \{ \text{eqn 0} \} \Rightarrow \frac{1}{u} \frac{\partial u}{\partial y} = 0 + 1 - \left\{ \frac{1}{e^x + e^y} (0 + e^y) \right\} \quad [\text{treat } x \text{ as constant}]$$

$$\frac{\partial u}{\partial y} = u \left[1 - \frac{e^y}{e^x + e^y} \right] \rightarrow ③$$

$$\begin{aligned} ② + ③ &\Rightarrow \frac{\partial u}{\partial x} + \frac{\partial u}{\partial y} = u \left[1 - \frac{e^x}{e^x + e^y} + 1 - \frac{e^y}{e^x + e^y} \right] \\ &= u \left[2 - \frac{e^x + e^y}{e^x + e^y} \right] \\ &= u[2 - 1] = u \end{aligned}$$

$$\frac{\partial u}{\partial x} + \frac{\partial u}{\partial y} = u \quad \underline{\underline{}}$$

Q: If $w = x^2y + y^2z + z^2x$, prove that $w_x + w_y + w_z = (x + y + z)^2$.

If $z = e^{ax+by} f(ax-by)$ prove that $b \frac{\partial z}{\partial x} + a \frac{\partial z}{\partial y} = 2abz$.

Ans: $z = e^{ax+by} f(ax-by)$

Let $ax-by = u \Rightarrow z = e^{ax+by} f(u) \rightarrow ①$

$\frac{\partial z}{\partial x} \{ \text{eqn ①} \} \Rightarrow$

$$\frac{\partial z}{\partial x} = \left\{ e^{ax+by} (a+0) \right\} f(u) + e^{ax+by} \frac{df}{du} \frac{\partial u}{\partial x}$$

apply product rule
y treated as constant

$$\left[\frac{\partial f}{\partial x} = \frac{df}{du} \frac{\partial u}{\partial x} \right]$$

$f = f(u)$

partial
ordinary or total

$$\frac{\partial z}{\partial x} = a e^{ax+by} f(u) + e^{ax+by} \frac{df}{du} (a-0)$$

$$\frac{\partial z}{\partial x} = az + ae^{ax+by} \frac{df}{du} \rightarrow ②$$

$\frac{\partial z}{\partial y} \{ \text{eqn ①} \} \Rightarrow$

apply product rule
x is treated as constant

$$\frac{\partial z}{\partial y} = \left\{ e^{ax+by} (0+b) \right\} f(u) + e^{ax+by} \frac{df}{du} (0-b)$$

$$\left[\frac{\partial f}{\partial y} = \frac{df}{du} \frac{\partial u}{\partial y} \right]$$

$$= b e^{ax+by} f(u) - b e^{ax+by} \frac{df}{du}$$

$$\frac{\partial z}{\partial y} = bz - be^{ax+by} \frac{df}{du} \rightarrow ③$$

$b \times \text{eqn ②} + a \times \text{eqn ③}$

$$b \frac{\partial z}{\partial x} + a \frac{\partial z}{\partial y} = b \left\{ az + ae^{ax+by} \frac{df}{du} \right\} + a \left\{ bz - be^{ax+by} \frac{df}{du} \right\}$$

$$= 2abz$$

$u = \log(x^3 + y^3 - x^2y - xy^2)$, then show that $\underbrace{u_{xx} + 2u_{xy} + u_{yy}}_{=} = -\frac{4}{(x+y)^2}$.

Ans: $u_{xx} = \frac{\partial^2 u}{\partial x^2}$ $u_{xy} = \frac{\partial^2 u}{\partial y \partial x} = \frac{\partial^2 u}{\partial x \partial y}$ $u_{yy} = \frac{\partial^2 u}{\partial y^2}$

$$u = \log(x^3 + y^3 - x^2y - xy^2)$$

$$u = \log(x^3 - x^2y + y^3 - xy^2)$$

$$u = \log\{x^2(x-y) + y^2(y-x)\} = \log\{(x-y)(x^2 - y^2)\}$$

$$u = \log\{(x-y)(x+y)(x-y)\} = \log\{(x-y)^2(x+y)\}$$

$$u = 2\log(x-y) + \log(x+y) \rightarrow ①$$

$$\frac{\partial u}{\partial x} = 2 \frac{1}{x-y}(1-0) + \frac{1}{x+y}(1+0) \quad \left. \begin{array}{l} y \text{ is treated} \\ \text{as constant} \end{array} \right.$$

$$\frac{\partial u}{\partial x} = \frac{2}{x-y} + \frac{1}{x+y} \rightarrow ②$$

$$\frac{\partial u}{\partial y} = 2 \frac{1}{x-y}(0-1) + \frac{1}{x+y}(0+1) \quad \left. \begin{array}{l} x \text{ is treated} \\ \text{as constant} \end{array} \right.$$

$$\frac{\partial u}{\partial y} = \frac{-2}{x-y} + \frac{1}{x+y} \rightarrow ③$$

$$\frac{\partial}{\partial x} \{ \text{eqn } ② \} \Rightarrow \frac{\partial^2 u}{\partial x^2} = 2 \left\{ \frac{-1}{(x-y)^2}(1-0) + \frac{-1}{(x+y)^2}(1+0) \right\}$$

$$\frac{\partial^2 u}{\partial x^2} = \frac{-2}{(x-y)^2} - \frac{1}{(x+y)^2} \rightarrow ④$$

$$\frac{\partial}{\partial y} \{ \text{eqn } ③ \} \Rightarrow \frac{\partial}{\partial y} \left(\frac{\partial u}{\partial x} \right) = \frac{\partial^2 u}{\partial y \partial x} = \frac{\partial^2 u}{\partial x \partial y}$$

$$\frac{\partial^2 u}{\partial x \partial y} = 2 \left\{ \frac{-1}{(x-y)^2}(0-1) + \frac{-1}{(x+y)^2}(0+1) \right\}$$

$$\frac{\partial^2 u}{\partial x \partial y} = \frac{-2}{(x-y)^2} - \frac{1}{(x+y)^2} \rightarrow ⑤$$

$$\frac{\partial}{\partial y} \{ \text{eqn 3} \}$$

$$\Rightarrow \frac{\partial^2 u}{\partial y^2} = -2 \left\{ \frac{-1}{(x-y)^2} (0-1) \right\} + \frac{-1}{(x+y)^2} (0+1)$$

$$\frac{\partial^2 u}{\partial y^2} = \frac{-2}{(x-y)^2} - \frac{1}{(x+y)^2} \rightarrow 6 \quad \frac{\partial u}{\partial y} = \frac{-2}{x-y} + \frac{1}{x+y} \rightarrow 3$$

$$u_{xx} + 2u_{xy} + u_{yy} = ()$$

$$\text{eqn 4} + 2 \times \text{eqn 5} + \text{eqn 6}$$

$$\begin{aligned} \frac{\partial^2 u}{\partial x^2} + 2 \frac{\partial^2 u}{\partial x \partial y} + \frac{\partial^2 u}{\partial y^2} &= \frac{-2}{(x-y)^2} - \frac{1}{(x+y)^2} + 2 \left(\frac{2}{(x-y)^2} - \frac{1}{(x+y)^2} \right) \\ &\quad + \left(\frac{-2}{(x-y)^2} - \frac{1}{(x+y)^2} \right) \\ &= \frac{-2+4-2}{(x-y)^2} - \frac{(1+2+1)}{(x+y)^2} = \frac{-4}{(x+y)^2} \end{aligned}$$

$$Q_n) \text{ If } u = \log_e [x^3 + y^3 + z^3 - 3xyz], \text{ show that } \left(\frac{\partial}{\partial x} + \frac{\partial}{\partial y} + \frac{\partial}{\partial z} \right)^2 u = \frac{-9}{(x+y+z)^2}.$$

$u = f(x, y, z)$ Now x, y, z are independent from previous prob
 \downarrow dependent $z = g(x, y)$ independent

$$\frac{d^2 y}{dx^2} = \frac{d}{dx} \left(\frac{dy}{dx} \right) \quad \text{if } \frac{d}{dx} = D \quad \text{then} \quad \frac{d^2 y}{dx^2} = D^2 y$$

$$\text{Ans 1st} \quad \frac{\partial}{\partial x} + \frac{\partial}{\partial y} + \frac{\partial}{\partial z} = D_1$$

$$D_1 u = \left(\frac{\partial}{\partial x} + \frac{\partial}{\partial y} + \frac{\partial}{\partial z} \right) u = \frac{\partial u}{\partial x} + \frac{\partial u}{\partial y} + \frac{\partial u}{\partial z} = v \rightarrow 2$$

$$D_1^2 u = \left(\frac{\partial}{\partial x} + \frac{\partial}{\partial y} + \frac{\partial}{\partial z} \right)^2 u = D_1 [D_1 u] \quad \begin{cases} \text{similar to } D^2 y \\ D^2 y = D[Dy] \text{ from 1} \end{cases}$$

$$D^2_{,1} u = D_{,1} v = \left(\frac{\partial}{\partial x} + \frac{\partial}{\partial y} + \frac{\partial}{\partial z} \right) v = \frac{\partial v}{\partial x} + \frac{\partial v}{\partial y} + \frac{\partial v}{\partial z} \rightarrow (3)$$

other wise $\left(\frac{\partial}{\partial x} + \frac{\partial}{\partial y} + \frac{\partial}{\partial z} \right)^2 = \frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial y^2} + \frac{\partial^2}{\partial z^2} + 2 \frac{\partial^2}{\partial x \partial y} + 2 \frac{\partial^2}{\partial x \partial z} + 2 \frac{\partial^2}{\partial y \partial z}$
which is tedious

$$u = \log(x^3 + y^3 + z^3 - 3xyz)$$

Changing $\begin{matrix} x \\ y \\ z \end{matrix}$ No change in u

$$x^3 + y^3 + z^3 - 3xyz = (x+y+z)(x^2 + y^2 + z^2 - xy - yz - zx) \rightarrow (3a)$$

$$\frac{\partial u}{\partial x} = \frac{1}{x^3 + y^3 + z^3 - 3xyz} \left\{ 3x^2 + 0 + 0 - 3yz \right\} \quad \begin{matrix} \text{treat } y \text{ \& } z \text{ as} \\ \text{constants} \end{matrix}$$

$$\frac{\partial u}{\partial x} = \frac{3(x^2 - yz)}{x^3 + y^3 + z^3 - 3xyz} \rightarrow (4)$$

$$\frac{\partial u}{\partial y} = \frac{3(y^2 - zx)}{x^3 + y^3 + z^3 - 3xyz} \rightarrow (5) \quad \begin{matrix} \text{treat } x \text{ \& } z \text{ as} \\ \text{constants} \end{matrix}$$

$$\frac{\partial u}{\partial z} = \frac{3(z^2 - xy)}{x^3 + y^3 + z^3 - 3xyz} \rightarrow (6) \quad \begin{matrix} \text{treat } x \text{ \& } y \text{ as} \\ \text{constants} \end{matrix}$$

$$(4) + (5) + (6) \rightarrow \frac{\partial u}{\partial x} + \frac{\partial u}{\partial y} + \frac{\partial u}{\partial z} = \frac{3(x^2 - yz + y^2 - zx + z^2 - xy)}{x^3 + y^3 + z^3 - 3xyz}$$

$$D_{,1} u = \left(\frac{\partial}{\partial x} + \frac{\partial}{\partial y} + \frac{\partial}{\partial z} \right) u = \frac{3(x^2 + y^2 + z^2 - xy - yz - zx)}{(x+y+z)(x^2 + y^2 + z^2 - xy - yz - zx)}$$

$$\left(\frac{\partial}{\partial x} + \frac{\partial}{\partial y} + \frac{\partial}{\partial z} \right) u = \frac{3}{x+y+z} = v \rightarrow (2)$$

$$\text{From } (3) \quad \left(\frac{\partial}{\partial x} + \frac{\partial}{\partial y} + \frac{\partial}{\partial z} \right)^2 u = D_{,1}^2 u = D_{,1} v = \frac{\partial v}{\partial x} + \frac{\partial v}{\partial y} + \frac{\partial v}{\partial z}$$

$$\frac{\partial v}{\partial x} = \frac{-3}{(x+y+z)^2} (1+0+0) \quad \begin{matrix} \text{treat } y \text{ \& } z \text{ as constants} \end{matrix}$$

$$\frac{\partial v}{\partial y} = -\frac{3}{(x+y+z)^2} \quad \frac{\partial v}{\partial z} = -\frac{3}{(x+y+z)^2}$$

$$\begin{aligned} \left(\frac{\partial}{\partial x} + \frac{\partial}{\partial y} + \frac{\partial}{\partial z} \right)^2 u &= -\frac{3}{(x+y+z)^2} + \frac{-3}{(x+y+z)^2} + \frac{-3}{(x+y+z)^2} \\ &= -\frac{9}{(x+y+z)^2} \end{aligned}$$

x, y = independent variable
 u = dependent variable (depends on x & y)

If $u = x^2 \tan^{-1}\left(\frac{y}{x}\right) - y^2 \tan^{-1}\left(\frac{x}{y}\right)$, then show that $\frac{\partial^2 u}{\partial x \partial y} = \frac{\partial^2 u}{\partial y \partial x}$

$$\text{Ans: } \frac{\partial u}{\partial x} = \left[2x \tan^{-1}\left(\frac{y}{x}\right) + x^2 \frac{1}{1+\left(\frac{y}{x}\right)^2} \left\{ y \left(-\frac{1}{x^2}\right) \right\} \right] - \left\{ 0 \tan^{-1}\left(\frac{x}{y}\right) + y^2 \left\{ \frac{1}{1+\left(\frac{x}{y}\right)^2} \left(\frac{1}{y}\right) \right\} \right\}$$

\downarrow differentiate u w.r.t x keeping others const (i.e. y) $\xrightarrow{\text{similar to }} \frac{d}{dx} \left[\tan^{-1}\left(\frac{y}{x}\right) \right]$

$$\frac{\partial u}{\partial x} = 2x \tan^{-1}\left(\frac{y}{x}\right) - \frac{x^2 y}{x^2 + y^2} - \frac{y^3}{y^2 + x^2}$$

$$\frac{\partial u}{\partial x} = 2x \tan^{-1}\left(\frac{y}{x}\right) - \frac{y(x^2 + y^2)}{x^2 + y^2}$$

$$\frac{\partial u}{\partial x} = 2x \tan^{-1}\left(\frac{y}{x}\right) - y \longrightarrow (1)$$

$$\frac{\partial u}{\partial y} = x^2 \left\{ \frac{1}{1+\left(\frac{y}{x}\right)^2} \left(\frac{1}{x}\right) y \right\} - \left[2y \tan^{-1}\left(\frac{x}{y}\right) + y^2 \frac{1}{1+\left(\frac{x}{y}\right)^2} \left\{ x \left(-\frac{1}{y^2}\right) y \right\} \right]$$

\downarrow differentiate u w.r.t y keeping x as constant

$$= \frac{x^3}{x^2 + y^2} - 2y \tan^{-1}\left(\frac{x}{y}\right) + \frac{y^2 x}{y^2 + x^2}$$

$$= \frac{x(x^2 + y^2)}{x^2 + y^2} - 2y \tan^{-1}\left(\frac{x}{y}\right)$$

$$\frac{\partial u}{\partial y} = x - 2y \tan^{-1}\left(\frac{x}{y}\right) \longrightarrow (2)$$

$$\frac{\partial}{\partial y} \{ \text{eqn (1)} \} \Rightarrow \cancel{\frac{\partial}{\partial y}} \left(\frac{\partial u}{\partial x} \right) = 2x \left[\frac{1}{1+\left(\frac{y}{x}\right)^2} \left\{ \frac{1}{x} y \right\} \right] - 1$$

$$= \frac{2x^2}{x^2 + y^2} - 1 = \frac{2x^2 - (x^2 + y^2)}{x^2 + y^2}$$

$$\frac{\partial^2 u}{\partial y \partial x} = \frac{x^2 - y^2}{x^2 + y^2} \longrightarrow (3)$$

$$\cancel{\frac{\partial}{\partial x}} \{ \text{eqn (2)} \} \Rightarrow \cancel{\frac{\partial}{\partial x}} \left\{ \frac{\partial u}{\partial y} \right\} = 1 - 2y \left[\frac{1}{1+\left(\frac{x}{y}\right)^2} \left\{ \frac{1}{y} y \right\} \right]$$

$$\frac{\partial^2 u}{\partial x \partial y} = 1 - 2 \frac{y^2}{x^2 + y^2} = \frac{x^2 + y^2 - 2y^2}{x^2 + y^2} = \frac{x^2 - y^2}{x^2 + y^2} \rightarrow (4)$$

From (3) and (4) $\frac{\partial^2 u}{\partial y \partial x} = \frac{\partial^2 u}{\partial x \partial y}$

Given $u = e^{r \cos \theta} \cos(r \sin \theta)$, $v = e^{r \cos \theta} \sin(r \sin \theta)$, Prove that

$$\frac{\partial u}{\partial r} = \frac{1}{r} \frac{\partial v}{\partial \theta} \text{ and } \frac{\partial v}{\partial r} = -\frac{1}{r} \frac{\partial u}{\partial \theta}.$$

Ans:- $u = e^{r \cos \theta} \cos(r \sin \theta) \rightarrow (1)$

$$\frac{\partial u}{\partial r} = \left[e^{r \cos \theta} \left\{ \cos(\theta) \right\} \cos(r \sin \theta) + e^{r \cos \theta} \left\{ -\sin(r \sin \theta) \right\} \sin(\theta) \right] \quad \begin{array}{l} \text{Product rule} \\ \text{should be applied} \end{array}$$

be partial differential
wrt r & treating theta as constant $\frac{d}{dr} \{ e^{ar} \} \rightarrow \frac{d}{dr} \{ \cos(br) \}$

$$\frac{\partial u}{\partial r} = e^{r \cos \theta} \left\{ \cos(\theta) \cos(r \sin \theta) - \sin(\theta) \sin(r \sin \theta) \right\}$$

$$\frac{\partial u}{\partial r} = e^{r \cos \theta} \cos(\theta + r \sin \theta) \rightarrow (2)$$

$$\frac{\partial u}{\partial \theta} = \left[e^{r \cos \theta} \left\{ (r)(-\sin \theta) \right\} \right] \cos(r \sin \theta) + e^{r \cos \theta} \left\{ -\sin(r \sin \theta) \right\} \left\{ r \cos \theta \right\}$$

differentiate partially wrt theta & treating r as constant

$$\frac{\partial u}{\partial \theta} = -r e^{r \cos \theta} \left\{ \sin(\theta) \cos(r \sin \theta) + \cos(\theta) \sin(r \sin \theta) \right\}$$

$$= -r e^{r \cos \theta} \sin(\theta + r \sin \theta) \rightarrow (3)$$

$$\frac{\partial}{\partial \theta} \{ e^{a \cos \theta} \} = e^{a \cos \theta} \left\{ a \{-\sin \theta\} \right\}$$

$$\frac{d k u}{d z} = k \frac{du}{dz}$$

$$v = e^{r \cos \theta} \sin(r \sin \theta)$$

$$\begin{aligned} \frac{\partial v}{\partial r} &= \left[e^{r \cos \theta} \left\{ \cos \theta \right\} \right] \sin(r \sin \theta) + e^{r \cos \theta} \left\{ \cos(r \sin \theta) \right\} \sin(\theta) \\ &= e^{r \cos \theta} \left\{ \sin(r \sin \theta) \cos \theta + \cos(r \sin \theta) \sin \theta \right\} \end{aligned}$$

$$\frac{\partial v}{\partial r} = e^{r \cos \theta} \sin(r \sin \theta + \theta) \rightarrow (4)$$

$$\begin{aligned}
 \frac{\partial V}{\partial \theta} &= \left[e^{r \cos(\theta)} \left\{ r (-\sin \theta) \right\} \right] \sin(r \sin \theta) + e^{r \cos(\theta)} \left\{ \cos(r \sin \theta) \left\{ r \cos \theta \right\} \right\} \\
 &= r e^{r \cos(\theta)} \left[\cos(r \sin \theta) \cos \theta - \sin(r \sin \theta) \sin \theta \right] \\
 &= r e^{r \cos(\theta)} \cos \{ r \sin(\theta) + \theta \} \quad \rightarrow (5)
 \end{aligned}$$

From eqn (3) $-\frac{1}{r} \frac{\partial u}{\partial \theta} = e^{r \cos(\theta)} \sin(r \sin(\theta) + \theta)$

Using (4) $-\frac{1}{r} \frac{\partial u}{\partial \theta} = \frac{\partial V}{\partial r}$

From eqn (5) $\frac{1}{r} \frac{\partial V}{\partial \theta} = e^{r \cos(\theta)} \cos(r \sin(\theta) + \theta)$

Using eqn (2) $\frac{1}{r} \frac{\partial V}{\partial \theta} = \frac{\partial u}{\partial r}$

If $(x+y)z = x^2 + y^2$, Show that $\left(\frac{\partial z}{\partial x} - \frac{\partial z}{\partial y} \right)^2 = 4 \left[1 - \frac{\partial z}{\partial x} - \frac{\partial z}{\partial y} \right]$.

Ans $z = g(x, y)$ $z = \frac{x^2 + y^2}{x+y} \rightarrow$ requires quotient rule
 $(x+y)z = x^2 + y^2 \rightarrow (1) \rightarrow$ product rule

$$\frac{\partial z}{\partial x} \{ \text{eqn (1)} \} \Rightarrow (1+0)z + (x+y)\frac{\partial z}{\partial x} = 2x + 0$$

$$\frac{\partial z}{\partial x} = \frac{2x - z}{x+y} \rightarrow (2)$$

$$\frac{\partial z}{\partial y} \{ \text{eqn (1)} \} \Rightarrow (0+1)z + (x+y)\frac{\partial z}{\partial y} = 0 + 2y$$

$$\frac{\partial z}{\partial y} = \frac{2y - z}{x+y} \rightarrow (3)$$

Subtract (3) from (2)

$$\frac{\partial z}{\partial x} - \frac{\partial z}{\partial y} = \frac{2x - z}{x+y} - \left(\frac{2y - z}{x+y} \right) = \frac{2x - z - 2y + z}{x+y}$$

$$\left(\frac{\partial z}{\partial x} - \frac{\partial z}{\partial y} \right) = \frac{2(x-y)}{x+y}$$

$$\left(\frac{\partial z}{\partial x} - \frac{\partial z}{\partial y} \right)^2 = 4 \frac{(x-y)^2}{(x+y)^2} \longrightarrow \textcircled{4}$$

Consider $1 - \frac{\partial z}{\partial x} - \frac{\partial z}{\partial y}$

$$\begin{aligned} 1 - \frac{\partial z}{\partial x} - \frac{\partial z}{\partial y} &= 1 - \left(\frac{2x-y}{x+y} \right) - \left(\frac{2y-x}{x+y} \right) \\ &= \frac{(x+y) - 2x + y - 2y + x}{x+y} \\ &= \frac{2y - x - y}{x+y} \longrightarrow \textcircled{5} \end{aligned}$$

From ① $z = \frac{x^2+y^2}{x+y}$. [Put this in ⑤]

$$\begin{aligned} 1 - \frac{\partial z}{\partial x} - \frac{\partial z}{\partial y} &= \frac{2 \left(\frac{x^2+y^2}{x+y} \right) - (x+y)}{x+y} \\ &= \frac{2(x^2+y^2) - (x+y)^2}{(x+y)x+y} = \frac{2x^2+2y^2 - (x^2+2xy+y^2)}{(x+y)^2} \end{aligned}$$

$$1 - \frac{\partial z}{\partial x} - \frac{\partial z}{\partial y} = \frac{x^2+y^2-2xy}{(x+y)^2} = \frac{(x-y)^2}{(x+y)^2} \longrightarrow \textcircled{6}$$

Eqn ④ is $\left(\frac{\partial z}{\partial x} - \frac{\partial z}{\partial y} \right)^2 = 4 \frac{(x-y)^2}{(x+y)^2} \longrightarrow \textcircled{4}$

⑥ in ④ $\Rightarrow \left(\frac{\partial z}{\partial x} - \frac{\partial z}{\partial y} \right)^2 = 4 \left\{ 1 - \frac{\partial z}{\partial x} - \frac{\partial z}{\partial y} \right\}$

Prove $LHS = RHS$

$\leftarrow (simplify) \oplus (simplify) \rightarrow$ Instead of proving
Simplify = Simplify already assumed } Wrong procedure

$LHS \rightarrow \text{simplify (eqn N)}$

$RHS \text{ separately} \rightarrow \text{simplify} \rightarrow \text{eqn M}$

If $v = \frac{1}{\sqrt{t}} e^{-x^2/4a^2t}$, Prove that $\frac{\partial v}{\partial t} = a^2 \frac{\partial^2 v}{\partial x^2}$.

Ans $\log v = \log(t^{-1/2}) + \log e^{-(x^2/4a^2t)}$

$$\log v = -\frac{1}{2} \log(t) - \frac{x^2}{4a^2t} \longrightarrow ① \quad \because \log e = 1$$

$$\underbrace{\frac{\partial}{\partial x} \{①\}}_{\text{treat } t \text{ as constant}} \Rightarrow \frac{1}{v} \frac{\partial v}{\partial x} = 0 - \frac{2x}{4a^2t}$$

treat 't' as constant

$$\frac{\partial v}{\partial x} = -\frac{v x}{2a^2 t} \longrightarrow ②$$

$$\frac{\partial}{\partial x} \{ \text{eqn } ② \} \Rightarrow \frac{\partial^2 v}{\partial x^2} = -\frac{1}{2a^2 t} \frac{\partial}{\partial x} \{ v x \}$$

product rule

$$\frac{\partial^2 v}{\partial x^2} = -\frac{1}{2a^2 t} \left\{ \frac{\partial v}{\partial x} x + v \right\} = -\frac{1}{2a^2 t} \left\{ \left(-\frac{v x}{2a^2 t} \right) x + v \right\}$$

$$\frac{\partial^2 v}{\partial x^2} = \frac{v}{2a^2 t} \left\{ \frac{x^2}{2a^2 t} - 1 \right\} \longrightarrow ③$$

$$\underbrace{\frac{\partial}{\partial t} \{ \text{eqn } ① \}}_{\text{treat } x \text{ as constant}} \Rightarrow \frac{1}{v} \frac{\partial v}{\partial t} = -\frac{1}{2} \frac{1}{t} - \frac{x^2}{4a^2} \left(-\frac{1}{t^2} \right)$$

treat x as constant

$$\frac{\partial v}{\partial t} = v \left\{ \frac{x^2}{4a^2 t^2} - \frac{1}{2t} \right\} \longrightarrow ④$$

$$\alpha^2 \times \text{eqn (3)} \Rightarrow \alpha^2 \frac{\partial^2 v}{\partial x^2} = \alpha^2 v \left\{ \frac{x^2}{2\alpha^2 t} - 1 \right\}$$

$$\alpha^2 \frac{\partial^2 v}{\partial x^2} = v \left\{ \frac{x^2}{4\alpha^2 t^2} - \frac{1}{2t} \right\} \rightarrow (5)$$

$$\text{From (4) and (5)} \Rightarrow \alpha^2 \frac{\partial^2 v}{\partial x^2} = \frac{\partial v}{\partial t} \rightarrow \text{1-D heat or diffusion equation}$$

(Q) If $\theta = t^n e^{-r^2/4t}$, what value of n will make $\frac{1}{r^2} \left[\frac{\partial}{\partial r} \left(r^2 \frac{\partial \theta}{\partial r} \right) \right] = \frac{\partial \theta}{\partial t}$ step 4 or

↳ preference is take log

1st step
2nd step
3rd step

$$\log \theta = n \log t - \frac{r^2}{4t} \rightarrow (1)$$

$$\frac{\partial}{\partial t} \{ \text{eqn (1)} \} \Rightarrow \frac{1}{\theta} \frac{\partial \theta}{\partial t} = \frac{n}{t} - \frac{r^2}{4} \left(-\frac{1}{t^2} \right)$$

$$\frac{\partial \theta}{\partial t} = \frac{\theta}{t} \left\{ n + \frac{r^2}{4t} \right\} \rightarrow (2)$$

$$\frac{\partial}{\partial r} \{ \text{eqn (1)} \} \Rightarrow \frac{1}{\theta} \frac{\partial \theta}{\partial r} = 0 - \frac{1}{4t} (2r) = -\frac{r}{2t}$$

$$\frac{\partial \theta}{\partial r} = -\frac{\theta r}{2t}$$

$$r^2 \frac{\partial \theta}{\partial r} = -\frac{\theta r^3}{2t} \rightarrow (3)$$

$$\frac{\partial}{\partial r} \{ \text{eqn (3)} \} \Rightarrow \frac{\partial}{\partial r} \left\{ r^2 \frac{\partial \theta}{\partial r} \right\} = -\frac{1}{2t} \frac{\partial}{\partial r} \{ \theta r^3 \} \quad \left\{ \because \theta = f(r, t) \right.$$

$$\frac{\partial}{\partial r} \left\{ r^2 \frac{\partial \theta}{\partial r} \right\} = -\frac{1}{2t} \left\{ \frac{\partial \theta}{\partial r} r^3 + \theta 3r^2 \right\}$$

$$\frac{\partial}{\partial r} \left\{ r^2 \frac{\partial \theta}{\partial r} \right\} = -\frac{1}{2t} \left\{ \left(-\frac{\theta r}{2t} \right) r^3 + 3\theta r^2 \right\}$$

$$\frac{\partial}{\partial r} \left\{ r^2 \frac{\partial \theta}{\partial r} \right\} = \frac{\theta r^2}{t} \left\{ \frac{r^2}{4t} - \frac{3}{2} \right\}$$

$$\frac{1}{r^2} \frac{\partial}{\partial r} \left\{ r^2 \frac{\partial \theta}{\partial r} \right\} = \frac{\partial}{\partial t} \left\{ \frac{r^2}{4t} - \frac{3}{2} \right\} \longrightarrow (4)$$

Given $\frac{1}{r} \frac{\partial}{\partial r} \left\{ r^2 \frac{\partial \theta}{\partial r} \right\} = \frac{\partial \theta}{\partial t}$

∴ from eqns. (2) and (4)

$$\frac{\partial}{\partial t} \left\{ \frac{r^2}{4t} - \frac{3}{2} \right\} = \frac{\partial}{\partial t} \left\{ n + \frac{r^2}{4t} \right\}$$

$$\Rightarrow n = -\frac{3}{2}$$

QW Find the value of n so that the equation $v = r^n (3\cos^2 \theta - 1)$ satisfies the relation

$$\frac{\partial}{\partial r} \left(r^2 \frac{\partial v}{\partial r} \right) + \frac{1}{\sin \theta} \frac{\partial}{\partial \theta} \left(\sin \theta \frac{\partial v}{\partial \theta} \right) = 0.$$

Hint: $\left[\frac{\partial}{\partial \theta} \left\{ \sin \theta \frac{\partial v}{\partial \theta} \right\} \right] \div \sin \theta \quad \text{then convert} \quad \sin^2 \theta = 1 - \cos^2 \theta$

$$n(n+1) - 1 = 0 \Rightarrow n = n_1, n_2$$

Qn) If $x^x y^y z^z = c$, show that $z_{xy} = -[x \log_e (ex)]^{-1}$, when $x = y = z$.

Ans: $f(x, y, z) = c$ z depends on x and y but we can't express it as $z = g(x, y)$ and hence it is called implicit functions.

$$x^x y^y z^z = c$$

$$\log(x^x) + \log(y^y) + \log(z^z) = \log c$$

$$x \log(x) + y \log(y) + z \log(z) = \log c \longrightarrow ①$$

$$\beta_{xy} = \frac{\partial}{\partial y}(\beta_x) = \frac{\partial}{\partial y}\left(\frac{\partial \beta}{\partial x}\right) \quad \left[\text{But } \beta_{xy} = \beta_{yx} \right]$$

$\frac{\partial}{\partial x} \{ \text{eqn ①} \}$ $\left\{ \begin{array}{l} \text{product rule} \\ \text{in 2nd term} \end{array} \right.$ and chain rule
Remember β depends on x & y

$$\left\{ \log x + x \frac{1}{x} \right\} + 0 + \left\{ \frac{\partial \beta}{\partial x} \log(y) + \beta \left(\frac{1}{y} \frac{\partial \beta}{\partial x} \right) \right\} = 0$$

$$\frac{\partial \beta}{\partial x} = - \frac{\{ \log(x) + 1 \}}{\{ \log(y) + 1 \}} \quad \rightarrow ②$$

$$\frac{\partial}{\partial y} \{ \text{eqn ②} \} \Rightarrow \frac{\partial}{\partial y} \left(\frac{\partial \beta}{\partial x} \right) = - \{ \log(x) + 1 \} \left[\frac{-1}{\{ \log(y) + 1 \}^2} \frac{1}{y} \frac{\partial \beta}{\partial y} \right]$$

$$\frac{\partial^2 \beta}{\partial y \partial x} = \frac{\log(x) + 1}{\beta \{ \log(y) + 1 \}^2} \frac{\partial \beta}{\partial y}$$

Cyclic change in x, y, z does not alter the function

$$\therefore \text{by observing ②} \quad \frac{\partial \beta}{\partial y} = - \frac{\{ \log(y) + 1 \}}{\{ \log(z) + 1 \}}$$

$$\beta_{xy} = \frac{\{ \log(x) + 1 \}}{\beta \{ \log(y) + 1 \}^2} \left[- \frac{\{ \log(y) + 1 \}}{\log(z) + 1} \right]$$

$$\beta_{xy} = - \frac{\{ \log(x) + 1 \} \{ \log(y) + 1 \}}{\beta \{ \log(z) + 1 \}^3} \quad \rightarrow ③$$

$$\text{At } x=y=z \quad \because y=x \quad \& \quad z=x$$

In 2-D $x=y \rightarrow$ st line 45° through $(0,0)$
In 3-D $x=y=z \rightarrow$ line through $(0,0,0)$ makes equal angle with x, y, z -axis

On the line $x=y=z \quad \because y=x \text{ & } z=x \text{ in RHS only}$

$$\begin{aligned}
 \left. \frac{\partial^2 w}{\partial x \partial y} \right|_{x=y=z} &= -\frac{\{\log(x)+1\}^2}{x\{\log(x)+1\}^3} = \frac{-1}{x\{\log(x)+1\}} \\
 &= -\left[x\{\log(x)+1\} \right]^{-1} \\
 &= -\left[x\{\log(x)+\log e\} \right]^{-1} \\
 &= -\left[x \log(ex) \right]^{-1}
 \end{aligned}$$

If $w=r^m$, prove that $\underbrace{w_{xx}+w_{yy}+w_{zz}}_{\nabla^2 w} = m(m+1)r^{m-2}$ where $r^2=x^2+y^2+z^2$.

Ans:-

$$\begin{aligned}
 w &= r^m & r^2 &= x^2 + y^2 + z^2 & \therefore w &= (x^2 + y^2 + z^2)^{m/2} \\
 & \xrightarrow{\text{My preference}}
 \end{aligned}$$

This another way

Changing x, y, z in cyclic order does not change the function. \therefore derivatives can be written by observation

$$\frac{\partial w}{\partial x} = m r^{m-1} \frac{\partial r}{\partial x} \quad \rightarrow ①$$

$$r^2 = x^2 + y^2 + z^2 \implies 2x \frac{\partial r}{\partial x} = 2x \quad \begin{aligned} &\because \text{treat } y \text{ & } z \text{ as} \\ &\text{constants in} \\ &r=r(x, y, z) \end{aligned}$$

$$\frac{\partial r}{\partial x} = \frac{x}{z} \quad \rightarrow ②$$

$$\text{Eqn } ② \text{ in eqn } ① \implies \frac{\partial w}{\partial x} = w_x = m r^{m-1} \frac{x}{z} = m r^{m-2} x$$

$$w_x = m r^{m-2} x \quad \rightarrow ③$$

$$\Rightarrow \omega_y = my^{m-2}y \quad \text{and} \quad \omega_z = my^{m-2}z$$

$$\frac{\partial}{\partial x} \{ \text{eqn 3} \} \Rightarrow \frac{\partial^2 \omega}{\partial x^2} = \frac{\partial}{\partial x} (\omega_x) = m \frac{\partial}{\partial x} (r^{m-2} x)$$

Product rule to be applied as $\gamma = \gamma(x, y, z)$

$$\omega_{xx} = m \left[(m-2) \gamma^{m-3} \frac{\partial \gamma}{\partial x} \right]_x + \gamma^{m-2}$$

$$\begin{aligned} \omega_{xx} &= m \left[(m-2) \gamma^{m-3} \frac{\partial \gamma}{\partial x} \right]_x + \gamma^{m-2} \\ &= m \left[(m-2) \gamma^{m-4} x^2 + \gamma^{m-2} \right] \end{aligned} \rightarrow \textcircled{4}$$

Observing eqn ④

$$\omega_{yy} = m \left[(m-2) \gamma^{m-4} y^2 + \gamma^{m-2} \right] \rightarrow \textcircled{5}$$

$$\omega_{zz} = m \left[(m-2) \gamma^{m-4} z^2 + \gamma^{m-2} \right] \rightarrow \textcircled{6}$$

$$\textcircled{4} + \textcircled{5} + \textcircled{6} \Rightarrow$$

$$\omega_{xx} + \omega_{yy} + \omega_{zz} = m \left[(m-2) \gamma^{m-4} (x^2 + y^2 + z^2) + 3\gamma^{m-2} \right]$$

$$\nabla^2 \omega = m \left[(m-2) \underbrace{\gamma^{m-4} \gamma^2}_{= \gamma^{m-4+2} = \gamma^{m-2}} + 3\gamma^{m-2} \right]$$

$$= m \gamma^{m-2} \left(\frac{m-2}{m-2+2} + 3 \right) = m(m+1) \gamma^{m-2}$$

HW Verify whether $v = e^{3x+4y} \cos(5z)$ satisfies the Laplace equation.

Hint: Laplace equation: $\nabla^2 \psi = 0$

To check whether $\nabla^2 v = 0$

$$\nabla^2 = \frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial y^2} + \frac{\partial^2}{\partial z^2}$$

$$\therefore v = v(x, y, z)$$

Find $W_x, W_y, W_z, W_{xx}, W_{yy}, W_{zz}$ independently as function changes with cyclic change in x, y, z

$$u = x^y$$

$$\frac{\partial u}{\partial x} = y x^{y-1}$$

$$\frac{\partial u}{\partial y} = x^y \log(x)$$

$$\frac{\partial}{\partial y} \left(\frac{\partial u}{\partial x} \right) = \frac{\partial}{\partial y} (y x^{y-1}) = x^{y-1} + y x^{y-1} \log(x) \rightarrow ①$$

$$\begin{aligned} \frac{\partial}{\partial x} \left(\frac{\partial u}{\partial y} \right) &= \frac{\partial}{\partial x} (x^y \log(x)) = (y x^{y-1}) \log(x) + (x^y) \frac{1}{x} \\ &= y x^{y-1} \log(x) + x^{y-1} \end{aligned} \rightarrow ②$$

From ① and ②

$$\frac{\partial^2 u}{\partial y \partial x} = \frac{\partial^2 u}{\partial x \partial y}$$

from ①

from ②

Total derivatives,

* Total differential, (gives total change in the function)

$u = u(x, y)$ then total differential is

$$du = \frac{\partial u}{\partial x} dx + \frac{\partial u}{\partial y} dy$$

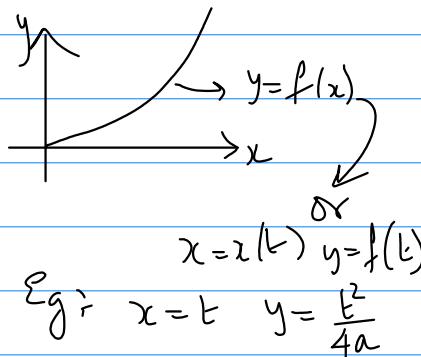
* Total derivative of $u(x, y)$ wrt 't'
[∴ rate of change of u wrt 't' is a curve in the xy plane]

$$\left[\because u = u(x, y) \quad x = x(t) \quad y = y(t) \quad \therefore \right]$$

Total derivative is $\frac{du}{dt}$

$$\text{Now } du = \frac{\partial u}{\partial x} (dx) + \frac{\partial u}{\partial y} (dy)$$

$$\frac{du}{dt} = \frac{\partial u}{\partial x} \frac{dx}{dt} + \frac{\partial u}{\partial y} \frac{dy}{dt}$$



Similarly if $y = f(x)$ or $f(x, y) = c$

$$\frac{du}{dx} = \frac{\partial u}{\partial x} + \frac{\partial u}{\partial y} \frac{dy}{dx}$$

OR

$$\frac{du}{dy} = \frac{\partial u}{\partial x} \frac{dx}{dy} + \frac{\partial u}{\partial y}$$

Find the differential of the following functions:

a) $f(x, y) = x \cos y - y \cos x$ HW

b) $f(x, y, z) = e^{xyz}$ → class

Ans: b) Total differential, $df = \frac{\partial f}{\partial x} dx + \frac{\partial f}{\partial y} dy + \frac{\partial f}{\partial z} dz$

$$f(x, y, z) = e^{xyz}$$

$\frac{\partial f}{\partial x} = e^{xyz} yz$ $\because y, z$ are treated as constants for $\frac{\partial f}{\partial x}$ of $f(x, y, z)$ i.e. $f = e^{ax}$ for $\frac{\partial f}{\partial x}$

Similarly $\frac{\partial f}{\partial y} = e^{xyz} xz$ $\because f = e^{ay}$ for $\frac{\partial f}{\partial y}$

$\frac{\partial f}{\partial z} = e^{xyz} xy$ $\therefore f = e^{az}$ for $\frac{\partial f}{\partial z}$

$$df = e^{xyz} yz dx + e^{xyz} xz dy + e^{xyz} xy dz$$

Eg) $A = xy$ $\frac{dA}{dt} = \frac{dx}{dt} y + x \frac{dy}{dt} \rightarrow +2$ class

$dA = \frac{\partial A}{\partial x} dx + \frac{\partial A}{\partial y} dy \Rightarrow \frac{dA}{dt} = \frac{\partial A}{\partial x} \frac{dx}{dt} + \frac{\partial A}{\partial y} \frac{dy}{dt}$

$\frac{dA}{dt} = y \frac{dx}{dt} + x \frac{dy}{dt}$ We get the same

Thus is simple eq. When A is little complicated then we can get answer in elegant

Find $\frac{du}{dt}$ and also verify the result by

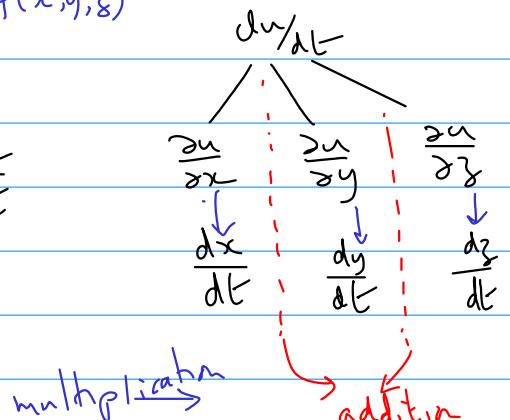
direct substitution if $u = x^2 + y^2 + z^2$, $x = e^{2t}$, $y = e^{2t} \cos 3t$ and $z = e^{2t} \sin 3t$

Ans) $u \rightarrow (x, y, z) \rightarrow t$

$$\frac{du}{dt} = \frac{\partial u}{\partial x} \frac{dx}{dt} + \frac{\partial u}{\partial y} \frac{dy}{dt} + \frac{\partial u}{\partial z} \frac{dz}{dt}$$

$$\frac{\partial u}{\partial x} = 2x + 0 + 0 = 2x$$

\hookrightarrow diff u w.r.t x treating y, z as constant



$$\frac{\partial u}{\partial y} = 0 + 2y + 0 = 2y$$

$\Rightarrow x, y$ are treated as constants

$$\frac{\partial u}{\partial z} = 0 + 0 + 2z$$

$\Rightarrow x, y$ are treated as constants

$$x = e^{2t} \Rightarrow \frac{dx}{dt} = 2e^{2t}$$

$$y = e^{2t} \cos(3t) \Rightarrow \frac{dy}{dt} = \{2e^{2t}\} \cos(3t) + e^{2t} \{-\sin(3t) \cdot 3\}$$

$$\frac{dy}{dt} = e^{2t} \{2\cos(3t) - 3\sin(3t)\}$$

$$z = e^{2t} \sin(3t) \Rightarrow \frac{dz}{dt} = \{e^{2t}\} \sin(3t) + e^{2t} \{\cos(3t) \cdot 3\}$$

$$\frac{dz}{dt} = e^{2t} \{2\sin(3t) + 3\cos(3t)\}$$

$$\frac{du}{dt} = \frac{\partial u}{\partial x} \frac{dx}{dt} + \frac{\partial u}{\partial y} \frac{dy}{dt} + \frac{\partial u}{\partial z} \frac{dz}{dt}$$

$$= 2x(2e^{2t}) + 2y \left[e^{2t} \{2\cos(3t) - 3\sin(3t)\} \right] + 2z \left[e^{2t} \{2\sin(3t) + 3\cos(3t)\} \right]$$

$$= 2e^{2t} \left[e^{2t} (2) + e^{2t} \cos(3t) \{2\cos(3t) - 3\sin(3t)\} + e^{2t} \sin(3t) \{2\sin(3t) + 3\cos(3t)\} \right]$$

$$= 2e^{4t} \left[2 + 2\cos^2(3t) - \underbrace{3\cos(3t)\sin(3t)}_{\text{cancel}} + 2\sin^2(3t) + 3\sin(3t)\cos(3t) \right]$$

$$= 2e^{4t} [2 + 2 \{ \cos^2(3t) + \sin^2(3t) \}]$$

$$\frac{du}{dt} = 2e^{4t} [2 + 2] = 8e^{4t} \quad \rightarrow \textcircled{1}$$

$$u = x^2 + y^2 + z^2 = (e^{2t})^2 + \{e^{2t} \cos(3t)\}^2 + \{e^{2t} \sin(3t)\}^2$$

$$= e^{4t} + e^{4t} \{ \cos^2(3t) + \sin^2(3t) \} = 2e^{4t}$$

$$\frac{du}{dt} = 2(4e^{4t}) = 8e^{4t} \quad \rightarrow \textcircled{2}$$

From $\textcircled{1}$ and $\textcircled{2}$ results are verified

If $u = \sin^{-1}(x-y)$, $x = 3t$, $y = 4t^3$, show that $\frac{du}{dt} = 3(1-t^2)^{-\frac{1}{2}} = \frac{3}{\sqrt{1-t^2}}$

$$\text{Ans: } \frac{du}{dx} = \frac{\partial u}{\partial x} \frac{dx}{dt} + \frac{\partial u}{\partial y} \frac{dy}{dt}$$

$$\frac{du}{dt} \quad \begin{array}{c} \frac{\partial u}{\partial x} \\ \downarrow \\ \frac{dx}{dt} \end{array} \quad \begin{array}{c} \frac{\partial u}{\partial y} \\ \downarrow \\ \frac{dy}{dt} \end{array}$$

$$\frac{\partial u}{\partial x} = \frac{1}{\sqrt{1-(x-y)^2}} (1-0) = \frac{1}{\sqrt{1-(x-y)^2}}$$

$$\frac{\partial u}{\partial y} = \frac{1}{\sqrt{1-(x-y)^2}} (0-1) = \frac{-1}{\sqrt{1-(x-y)^2}}$$

$$\frac{dx}{dt} = 3 \quad \frac{dy}{dt} = 12t^2$$

$$\frac{du}{dt} = \frac{1}{\sqrt{1-(x-y)^2}} (3) + \frac{-1}{\sqrt{1-(x-y)^2}} (12t^2)$$

$$\frac{du}{dt} = \frac{3(1-4t^2)}{\sqrt{1-(x-y)^2}} = \frac{3(1-4t^2)}{\sqrt{1-(3t-4t^3)^2}}$$

$$= \frac{3(1-4t^2)}{\sqrt{1-(9t^2-24t^4+16t^6)}} = \frac{3(1-4t^2)}{\sqrt{1-9t^2+24t^4-16t^6}}$$

$$\frac{du}{dt} = \frac{3(1-4t^2)}{\sqrt{(1-t^2)(1-8t^2+16t^4)}}$$

$$= \frac{3(1-4t^2)}{\sqrt{(1-t^2)(1-4t^2)^2}} = \frac{3}{\sqrt{1-t^2}}$$

$$\begin{aligned} & (1-t^2) \quad \frac{1-8t^2+16t^4}{1-9t^2+24t^4-16t^6} \\ & \quad \frac{1-t^2}{-8t^2+24t^4-16t^6} \\ & \quad \frac{-8t^2+24t^4-16t^6}{-8t^2+8t^4} \\ & \quad \frac{16t^4-16t^6}{16t^4-16t^6} \\ & \quad \frac{0}{0} \end{aligned}$$

$u = x^y$, when $y = \tan^{-1} t$, $x = \sin t$. Find $\frac{du}{dt}$

$$\frac{du}{dt} = \frac{\partial u}{\partial x} \frac{dx}{dt} + \frac{\partial u}{\partial y} \frac{dy}{dt}$$

$$\frac{du}{dt} \quad \begin{array}{c} \frac{\partial u}{\partial x} \\ \downarrow \\ \frac{dx}{dt} \end{array} \quad \begin{array}{c} \frac{\partial u}{\partial y} \\ \downarrow \\ \frac{dy}{dt} \end{array}$$

$$\frac{\partial u}{\partial x} = yx^{y-1}$$

$\Rightarrow y$ is treated as constant

similar to $\frac{d}{dx}(x^n)$

$$\frac{\partial u}{\partial y} = x^y \log(x) \quad \text{similar to } \frac{d}{dy}(a^y) = a^y \log(a)$$

$\Rightarrow x$ is treated as constant

$$\frac{dx}{dt} = \cos(t) \quad \frac{dy}{dt} = \frac{1}{1+t^2}$$

$$\frac{du}{dt} = yx^{y-1} \cos(t) + x^y \log(x) \frac{1}{1+t^2}$$

The altitude of a right circular cone is 15cm and is increasing at 0.2cm/s . The radius of the base is 10cm and is decreasing at 0.3cm/s . How fast is the volume changing?

Ans: $V = \frac{1}{3}\pi r^2 h \quad \Rightarrow V = f(r, h)$

$$\frac{dV}{dt} = \frac{\partial V}{\partial r} \frac{dr}{dt} + \frac{\partial V}{\partial h} \frac{dh}{dt}$$

$$\frac{dV}{dt} = \left\{ \frac{1}{3}\pi (2r)h \right\} \frac{dr}{dt} + \left(\frac{1}{3}\pi r^2 \right) \frac{dh}{dt} \quad \rightarrow \textcircled{1}$$

At $h=15$ $r=10$ $\frac{dr}{dt}=-0.3$ $\frac{dh}{dt}=0.2$

$$\frac{dV}{dt} = \frac{\pi}{3} \left\{ 2(10)(15)(-0.3) + (10)^2 (0.2) \right\} = -\frac{70\pi}{3}$$

In order that the function $u = 2xy - 3x^2y$ remains constant, what should be the rate of change of y w.r.t. t , given x increases at the rate of 2 cm/sec at the instant when $x = 3$ cm and $y = 1$ cm.

Ans: $u = 2xy - 3x^2y$

At $x = 3$ $y = 1$ $\frac{dx}{dt} = 2 \text{ cm s}^{-1}$ $\frac{du}{dt} = 0$

$$\frac{du}{dt} = \frac{\partial u}{\partial x} \frac{dx}{dt} + \frac{\partial u}{\partial y} \frac{dy}{dt}$$

$$\frac{du}{dt} = (2y - 6xy) \frac{dx}{dt} + (2x - 3x^2) \frac{dy}{dt}$$

$$\begin{array}{c} \frac{du}{dt} \\ \swarrow \quad \searrow \\ \frac{\partial u}{\partial x} \quad \frac{\partial u}{\partial y} \\ \downarrow \quad \downarrow \\ \frac{dx}{dt} \quad \frac{dy}{dt} \end{array}$$

At $x = 3$ $y = 1$

$$0 = \{2(1) - 6(3)(1)\}(2) + \{2(3) - 3(3)^2\} \frac{dy}{dt}$$

$$\frac{dy}{dt} = -\frac{32}{21} \text{ cm s}^{-1} \quad \text{∴ } y \text{ decreases at the rate of } \frac{32}{21} \text{ cm s}^{-1}$$

Implicit functions $f(x, y) = c$. find $\frac{dy}{dx}$

Now $\boxed{\frac{df}{dx} = 0}$ if $f(x, y) = c$

$$df = \frac{\partial f}{\partial x} dx + \frac{\partial f}{\partial y} dy \Rightarrow \frac{df}{dx} = \frac{\partial f}{\partial x} + \frac{\partial f}{\partial y} \frac{dy}{dx}$$

$$\frac{df}{dx} = 0 \Rightarrow \frac{\partial f}{\partial x} + \frac{\partial f}{\partial y} \frac{dy}{dx} = 0 \Rightarrow \frac{dy}{dx} = -\frac{f_x}{f_y}$$

Eg: $2x^3y^2 + 3xy^3 = c$ find $\frac{dy}{dx}$

Ans: $f(x, y) = 2x^3 + 3xy^3$ then $\frac{dy}{dx} = -\frac{f_x}{f_y}$

$$f_x = 6x^2y^2 + 3y^3 \quad f_y = 4x^3y + 9xy^2$$

$$\frac{dy}{dx} = -\frac{(6x^2y^2 + 3y^3)}{(4x^3y + 9xy^2)} \quad \checkmark$$

Total derivative $\frac{df}{dt}$

$f \rightarrow (x, y) \quad x, y \rightarrow t$

$$\begin{array}{c} \frac{\partial f}{\partial x} \\ \downarrow \\ \frac{dx}{dt} \end{array} \quad \begin{array}{c} \frac{\partial f}{\partial y} \\ \downarrow \\ \frac{dy}{dt} \end{array}$$

$f \rightarrow (x, y) \rightarrow (s, t)$

~~$\frac{\partial f}{\partial x}$~~ and $\frac{\partial f}{\partial s}$

$$\begin{array}{c} \frac{\partial f}{\partial s} \\ \swarrow \quad \searrow \\ \frac{\partial f}{\partial x} \quad \frac{\partial f}{\partial y} \\ \downarrow \quad \downarrow \\ \frac{dx}{ds} \quad \frac{dy}{ds} \end{array}$$

$$\frac{\partial f}{\partial s} = \frac{\partial f}{\partial x} \frac{\partial x}{\partial s} + \frac{\partial f}{\partial y} \frac{\partial y}{\partial s}$$

$$\frac{\partial f}{\partial s} = \frac{\partial f}{\partial x} \frac{\partial x}{\partial s} + \frac{\partial f}{\partial y} \frac{\partial y}{\partial s}$$

If $W = u^2v$ and $u = e^{x^2-y^2}$, $v = \sin(xy^2)$ find $\frac{\partial W}{\partial x}$ and $\frac{\partial W}{\partial y}$.

$W \rightarrow (u, v) \rightarrow (x, y)$

2 variable

$$\frac{\partial W}{\partial x} = \frac{\partial W}{\partial u} \frac{\partial u}{\partial x} + \frac{\partial W}{\partial v} \frac{\partial v}{\partial x} \rightarrow 2 \text{ terms}$$

$$\begin{array}{c} \frac{\partial W}{\partial u} \quad \frac{\partial W}{\partial v} \\ \downarrow \quad \downarrow \\ \frac{\partial u}{\partial x} \quad \frac{\partial v}{\partial x} \end{array} \quad \begin{array}{c} \frac{\partial W}{\partial u} = 2uv \\ \frac{\partial W}{\partial v} = u^2 \\ \frac{\partial u}{\partial x} = \{e^{x^2-y^2}\}(2x-0) = 2xe^{x^2-y^2} \end{array}$$

$$\frac{\partial v}{\partial x} = \cos(xy^2) y^2$$

$$\frac{\partial W}{\partial x} = (2uv)2xe^{x^2-y^2} + u^2y^2 \cos(xy^2)$$

$$\frac{\partial W}{\partial y} = \frac{\partial W}{\partial u} \frac{\partial u}{\partial y} + \frac{\partial W}{\partial v} \frac{\partial v}{\partial y}$$

$$u = e^{x^2-y^2} \Rightarrow \frac{\partial u}{\partial y} = e^{x^2-y^2}(0-2y) = -2ye^{x^2-y^2}$$

$$V = \sin(xy^2) \Rightarrow \frac{\partial V}{\partial y} = \cos(xy^2)(x^2y)$$

$$\frac{\partial W}{\partial y} = (2uv) \{-2y e^{x^2y^2}\} + u^2 \{2xy \cos(xy^2)\}$$

If $u = u\left[\frac{y-x}{xy}, \frac{z-x}{xz}\right]$, show that $x^2 \frac{\partial u}{\partial x} + y^2 \frac{\partial u}{\partial y} + z^2 \frac{\partial u}{\partial z} = 0$.

$$u = f(x, y, z)$$

$$\text{Let } \gamma = \frac{y-x}{xy} = \frac{1}{x} - \frac{1}{y}$$

$$s = \frac{z-x}{xz} = \frac{1}{x} - \frac{1}{z}$$

$$u = f(\gamma, s, z)$$

$$u = u(\gamma, s)$$

$$\gamma, s = g_i(x, y, z) \quad i=1, 2$$

$$\frac{\partial u}{\partial x}$$

$$\begin{matrix} \frac{\partial u}{\partial \gamma} \\ \frac{\partial u}{\partial s} \end{matrix}$$

$$\frac{\partial u}{\partial x} = \frac{\partial u}{\partial \gamma} \frac{\partial \gamma}{\partial x} + \frac{\partial u}{\partial s} \frac{\partial s}{\partial x}$$

$$\begin{matrix} \frac{\partial \gamma}{\partial x} \\ \frac{\partial s}{\partial x} \end{matrix}$$

$$\frac{\partial \gamma}{\partial x} = -\frac{1}{x^2} \quad \frac{\partial s}{\partial x} = -\frac{1}{x^2}$$

$$\frac{\partial u}{\partial x} = \frac{\partial u}{\partial \gamma} \left(-\frac{1}{x^2}\right) + \frac{\partial u}{\partial s} \left(-\frac{1}{x^2}\right)$$

$$= -\frac{1}{x^2} \left\{ \frac{\partial u}{\partial \gamma} + \frac{\partial u}{\partial s} \right\} \rightarrow \textcircled{1}$$

$$\frac{\partial u}{\partial y} = \frac{\partial u}{\partial \gamma} \frac{\partial \gamma}{\partial y} + \frac{\partial u}{\partial s} \frac{\partial s}{\partial y}$$

$$\gamma = \frac{1}{x} - \frac{1}{y} \Rightarrow \frac{\partial \gamma}{\partial y} = 0 - \left\{ -\frac{1}{y^2} \right\} = \frac{1}{y^2}$$

$$s = \frac{1}{x} - \frac{1}{z} \Rightarrow \frac{\partial s}{\partial y} = 0 \quad \left\{ \because s \text{ is independent of } y \right.$$

$$\frac{\partial u}{\partial y} = \frac{\partial u}{\partial \gamma} \left(\frac{1}{y^2}\right) + 0 = \frac{1}{y^2} \frac{\partial u}{\partial \gamma} \rightarrow \textcircled{2}$$

$$\frac{\partial u}{\partial z} = \frac{\partial u}{\partial x} \frac{\partial x}{\partial z} + \frac{\partial u}{\partial y} \frac{\partial y}{\partial z}$$

$$\frac{\partial x}{\partial z} = 0 \quad \therefore y = \frac{1}{x} - \frac{1}{y}$$

$$\frac{\partial y}{\partial z} = 0 - \left\{ -\frac{1}{z^2} \right\} = \frac{1}{z^2} \quad \therefore y = \frac{1}{x} - \frac{1}{z}$$

$$\frac{\partial u}{\partial z} = 0 + \frac{\partial u}{\partial y} \left(\frac{1}{z^2} \right) = \frac{1}{z^2} \frac{\partial u}{\partial y} \rightarrow \textcircled{3}$$

$$\begin{aligned} x^2 \frac{\partial u}{\partial x} + y^2 \frac{\partial u}{\partial y} + z^2 \frac{\partial u}{\partial z} &= x^2 \left\{ \left(-\frac{1}{x^2} \right) \left(\frac{\partial u}{\partial y} + \frac{\partial u}{\partial z} \right) \right\} \\ &\quad + y^2 \left\{ \frac{1}{y^2} \frac{\partial u}{\partial z} \right\} + z^2 \left\{ \frac{1}{z^2} \frac{\partial u}{\partial y} \right\} \\ &= -\frac{\partial u}{\partial x} - \frac{\partial u}{\partial z} + \frac{\partial u}{\partial y} + \frac{\partial u}{\partial z} = 0 \end{aligned}$$

If $x = u+v+w, y = uw+vu+wv, z = uwv$ and F is a function of x, y, z show that

$$u \frac{\partial F}{\partial u} + v \frac{\partial F}{\partial v} + w \frac{\partial F}{\partial w} = x \frac{\partial F}{\partial x} + 2y \frac{\partial F}{\partial y} + 3z \frac{\partial F}{\partial z}$$

$$F \longrightarrow (x, y, z) \longrightarrow (u, v, w)$$

$$\begin{aligned} \frac{\partial F}{\partial u} &= \frac{\partial F}{\partial x} \frac{\partial x}{\partial u} + \frac{\partial F}{\partial y} \frac{\partial y}{\partial u} + \frac{\partial F}{\partial z} \frac{\partial z}{\partial u} \\ \frac{\partial x}{\partial u} &= 1 + 0 + 0 \quad \frac{\partial y}{\partial u} = 0 + w + v \\ \frac{\partial z}{\partial u} &= vw \end{aligned}$$

$$\frac{\partial F}{\partial u} = \frac{\partial F}{\partial x} + (w+v) \frac{\partial F}{\partial y} + vw \frac{\partial F}{\partial z} \longrightarrow \textcircled{1}$$

$$\frac{\partial F}{\partial V} = \frac{\partial F}{\partial x} \frac{\partial x}{\partial V} + \frac{\partial F}{\partial y} \frac{\partial y}{\partial V} + \frac{\partial F}{\partial z} \frac{\partial z}{\partial V}$$

$$x = u + v + w$$

$$y = vw + wu + uv$$

$$z = uvw$$

$$\frac{\partial x}{\partial V} = 0 + 1 + 0$$

$$\frac{\partial y}{\partial V} = w + 0 + u$$

$$\frac{\partial z}{\partial V} = uw$$

$$\frac{\partial F}{\partial V} = \frac{\partial F}{\partial x} + (w+u) \frac{\partial F}{\partial y} + uw \frac{\partial F}{\partial z} \rightarrow (2)$$

Similarly $\frac{\partial F}{\partial W} = \frac{\partial F}{\partial x} + (u+v) \frac{\partial F}{\partial y} + uv \frac{\partial F}{\partial z} \rightarrow (3)$

$$u \times \text{eqn } (1) + v \times \text{eqn } (2) + w \times \text{eqn } (3) \Rightarrow$$

$$u \frac{\partial F}{\partial u} + v \frac{\partial F}{\partial v} + w \frac{\partial F}{\partial w} = u \left\{ \frac{\partial F}{\partial x} + (v+w) \frac{\partial F}{\partial y} + vw \frac{\partial F}{\partial z} \right\}$$

$$+ v \left\{ \frac{\partial F}{\partial x} + (w+u) \frac{\partial F}{\partial y} + uw \frac{\partial F}{\partial z} \right\} + w \left\{ \frac{\partial F}{\partial x} + (u+v) \frac{\partial F}{\partial y} + uv \frac{\partial F}{\partial z} \right\}$$

$$= (u+v+w) \frac{\partial F}{\partial x} + \left(\underbrace{uv+uw+vw}_{uvw} + \underbrace{vw+vu+uw+vw}_{uvw} \right) \frac{\partial F}{\partial y} + (uvw+uvw+uvw) \frac{\partial F}{\partial z}$$

$$= x \frac{\partial F}{\partial x} + 2(uv+vw+wu) \frac{\partial F}{\partial y} + 3uvw \frac{\partial F}{\partial z}$$

$$= x \frac{\partial F}{\partial x} + 2y \frac{\partial F}{\partial y} + 3z \frac{\partial F}{\partial z}$$

If z is a function of x and y and $x = e^u \cos v$, $y = e^u \sin v$.

Prove that (i) $x \frac{\partial z}{\partial v} + y \frac{\partial z}{\partial u} = e^{2u} \frac{\partial z}{\partial y}$ (ii) $\left(\frac{\partial z}{\partial x} \right)^2 + \left(\frac{\partial z}{\partial y} \right)^2 = e^{-2u} \left[\left(\frac{\partial z}{\partial u} \right)^2 + \left(\frac{\partial z}{\partial v} \right)^2 \right]$

Ans: $z \rightarrow (x, y) \rightarrow (u, v)$

$$\frac{\partial z}{\partial u} = \frac{\partial z}{\partial x} \frac{\partial x}{\partial u} + \frac{\partial z}{\partial y} \frac{\partial y}{\partial u}$$

$$\frac{\partial z}{\partial x} = \frac{\partial z}{\partial u} \frac{\partial u}{\partial x} = e^u \cos v = x$$

$$\frac{\partial z}{\partial y} = \frac{\partial z}{\partial u} \frac{\partial u}{\partial y} = e^u \sin(v) = y$$

$$\frac{\partial z}{\partial u} = \frac{\partial z}{\partial x} x + \frac{\partial z}{\partial y} y \quad \rightarrow ①$$

$$\frac{\partial z}{\partial v} = \frac{\partial z}{\partial x} \frac{\partial x}{\partial v} + \frac{\partial z}{\partial y} \frac{\partial y}{\partial v}$$

$$\frac{\partial x}{\partial v} = e^u \{-\sin(v)\} = -y$$

$$\frac{\partial y}{\partial v} = e^u \cos(v) = x$$

$$\frac{\partial z}{\partial v} = \frac{\partial z}{\partial x} (-y) + \frac{\partial z}{\partial y} x = -y \frac{\partial z}{\partial x} + x \frac{\partial z}{\partial y} \rightarrow ②$$

$$x \times \text{eqn } ② + y \times \text{eqn } ①$$

$$\begin{aligned} x \frac{\partial z}{\partial v} + y \frac{\partial z}{\partial u} &= x \left\{ -y \frac{\partial z}{\partial x} + x \frac{\partial z}{\partial y} \right\} + y \left\{ x \frac{\partial z}{\partial x} + y \frac{\partial z}{\partial y} \right\} \\ &= -xy \frac{\partial z}{\partial x} + x^2 \frac{\partial z}{\partial y} + xy \frac{\partial z}{\partial x} + y^2 \frac{\partial z}{\partial y} \\ &= (x^2 + y^2) \frac{\partial z}{\partial y} \end{aligned}$$

$$x^2 + y^2 = \{e^u \cos(v)\}^2 + \{e^u \sin(v)\}^2 = e^{2u} \{\cos^2 v + \sin^2 v\} = e^{2u}$$

$$x \frac{\partial z}{\partial v} + y \frac{\partial z}{\partial u} = e^{2u} \frac{\partial z}{\partial y} =$$

$$\{\text{eqn } ①\}^2 + \{\text{eqn } ②\}^2$$

$$\left(\frac{\partial z}{\partial u} \right)^2 + \left(\frac{\partial z}{\partial v} \right)^2 = \left\{ x \frac{\partial z}{\partial x} + y \frac{\partial z}{\partial y} \right\}^2 + \left\{ -y \frac{\partial z}{\partial x} + x \frac{\partial z}{\partial y} \right\}^2$$

$$= x^2 \left(\frac{\partial z}{\partial x} \right)^2 + 2xy \frac{\partial z}{\partial x} \frac{\partial z}{\partial y} + y^2 \left(\frac{\partial z}{\partial y} \right)^2 + y^2 \left(\frac{\partial z}{\partial x} \right)^2 - 2xy \frac{\partial z}{\partial x} \frac{\partial z}{\partial y} + x^2 \left(\frac{\partial z}{\partial y} \right)^2$$

$$= (x^2 + y^2) \left(\frac{\partial z}{\partial x} \right)^2 + (y^2 + x^2) \left(\frac{\partial z}{\partial y} \right)^2$$

$$= e^{2u} \left\{ \left(\frac{\partial z}{\partial x} \right)^2 + \left(\frac{\partial z}{\partial y} \right)^2 \right\}$$

$$\left(\frac{\partial z}{\partial x} \right)^2 + \left(\frac{\partial z}{\partial y} \right)^2 = e^{-2u} \left\{ \left(\frac{\partial z}{\partial u} \right)^2 + \left(\frac{\partial z}{\partial v} \right)^2 \right\}$$

Prove that $\frac{\partial z}{\partial u} - \frac{\partial z}{\partial v} = x \frac{\partial z}{\partial x} - y \frac{\partial z}{\partial y}$ if z is a function of x and y and $x = e^u + e^{-v}$, $y = e^{-u} - e^v$.

$$z \rightarrow (x, y) \rightarrow (u, v)$$

$$\frac{\partial z}{\partial u} = \frac{\partial z}{\partial x} \frac{\partial x}{\partial u} + \frac{\partial z}{\partial y} \frac{\partial y}{\partial u}$$

$$= \frac{\partial z}{\partial x} (e^u + 0) + \frac{\partial z}{\partial y} (-e^{-u} + 0) = e^u \frac{\partial z}{\partial x} - e^{-u} \frac{\partial z}{\partial y} \rightarrow \textcircled{1}$$

$$\frac{\partial z}{\partial v} = \frac{\partial z}{\partial x} \frac{\partial x}{\partial v} + \frac{\partial z}{\partial y} \frac{\partial y}{\partial v}$$

$$= \frac{\partial z}{\partial x} (0 - e^{-v}) + \frac{\partial z}{\partial y} (-e^v) = -\left\{ e^{-v} \frac{\partial z}{\partial x} + e^v \frac{\partial z}{\partial y} \right\} \rightarrow \textcircled{2}$$

Subtract \textcircled{2} from \textcircled{1}

$$\frac{\partial z}{\partial u} - \frac{\partial z}{\partial v} = e^u \frac{\partial z}{\partial x} - e^{-u} \frac{\partial z}{\partial y} + e^{-v} \frac{\partial z}{\partial x} + e^v \frac{\partial z}{\partial y}$$

$$= (e^u + e^{-v}) \frac{\partial z}{\partial x} - (e^{-u} - e^v) \frac{\partial z}{\partial y}$$

$$= x \frac{\partial z}{\partial x} - y \frac{\partial z}{\partial y}$$

~~Test Portions~~

$$z \rightarrow (x, y) \rightarrow (u, v) \quad \left[\begin{array}{l} \text{i.e. } z = g(x, y) \\ x = x(u, v) \\ y = y(u, v) \end{array} \right]$$

$$\frac{\partial z}{\partial u}$$

$$\frac{\partial z}{\partial v}$$

$$\frac{\partial z}{\partial u} \quad \frac{\partial z}{\partial v}$$

\downarrow

$$\frac{\partial x}{\partial u} \quad \frac{\partial y}{\partial u}$$

\downarrow

multiply

$$\frac{\partial z}{\partial u} = \frac{\partial z}{\partial x} \frac{\partial x}{\partial u} + \frac{\partial z}{\partial y} \frac{\partial y}{\partial u}$$

Replace u with v

$$\frac{\partial z}{\partial y}$$

$$\frac{\partial z}{\partial u} \quad \frac{\partial z}{\partial v}$$

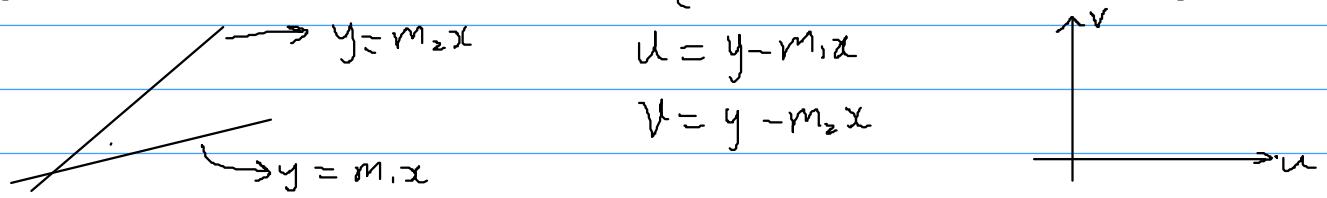
\downarrow

$$\frac{\partial u}{\partial x} \quad \frac{\partial v}{\partial x}$$

\downarrow

$$z \rightarrow (u, v) \rightarrow (x, y)$$

Jacobians = determinant of Jacobian Matrix



Jacobian of $u = u(x, y)$ $v = v(x, y)$ with respect to x, y is denoted by $J\left(\frac{u, v}{x, y}\right)$ or $\frac{\partial(u, v)}{\partial(x, y)}$ is given by

$$J\left(\frac{u, v}{x, y}\right) = \frac{\partial(u, v)}{\partial(x, y)} = \begin{vmatrix} \frac{\partial u}{\partial x} & \frac{\partial u}{\partial y} \\ \frac{\partial v}{\partial x} & \frac{\partial v}{\partial y} \end{vmatrix}$$

$$x = r \cos \theta \quad y = r \sin \theta \quad J\left(\frac{x, y}{r, \theta}\right) = ?$$

$$J\left(\frac{x, y}{r, \theta}\right) = \begin{vmatrix} x_r & x_\theta \\ y_r & y_\theta \end{vmatrix} = \begin{vmatrix} \cos \theta & -r \sin \theta \\ \sin \theta & r \cos \theta \end{vmatrix}$$

$$= r \cos^2 \theta - \{r \sin^2 \theta\} = r \{ \cos^2 \theta + \sin^2 \theta \}$$

$$= r$$

Definition: $u(x, y)$ and $v(x, y)$ are said to be functionally dependent if there exists a relation between u and v [i.e. $u = f(v)$, $v = f(u)$ or $f(u, v) = c$]

Theorem: $u(x, y)$ and $v(x, y)$ are functionally dependent $\Leftrightarrow J\left(\frac{u, v}{x, y}\right) = 0$

Note: — The above definitions and the theorem are valid for n functions in n independent variable

Find the Jacobian of $u = e^x \sin(y)$ $v = x + \log\{\sin(y)\}$

$$J\left(\frac{u, v}{x, y}\right) = \begin{vmatrix} u_x & u_y \\ v_x & v_y \end{vmatrix} = \begin{vmatrix} e^x \sin(y) & e^x \cos(y) \\ 1 + 0 & 0 + \frac{1}{\sin(y)} \cos(y) \end{vmatrix}$$

$$= e^x \sin(y) \left\{ \frac{\cos(y)}{\sin(y)} \right\} - e^x \cos(y)$$

$$= e^x \cos(y) - e^x \cos(y) = 0 \quad \begin{matrix} u, v \text{ are} \\ \text{functionally} \\ \text{dependent} \end{matrix}$$

$$\log(u) = \log e^x + \log(\sin(y)) = x + \log\{\sin(y)\}$$

$$\log(u) = v$$

Find the Jacobian of $u = x^2 + y^2 + z^2$, $v = xy + yz + zx$, $w = x + y + z$.

$$J\left(\frac{u, v, w}{x, y, z}\right) = \begin{vmatrix} u_x & u_y & u_z \\ v_x & v_y & v_z \\ w_x & w_y & w_z \end{vmatrix}$$

$$u_x = 2x + 0 + 0 \quad u_y = 0 + 2y + 0 \quad u_z = 0 + 0 + 2z$$

$$v_x = y + 0 + z \quad v_y = x + z + 0 \quad v_z = 0 + y + x$$

$$w_x = 1 + 0 + 0 \quad w_y = 0 + 1 + 0 \quad w_z = 0 + 0 + 1$$

$$J\left(\frac{u, v, w}{x, y, z}\right) = \begin{vmatrix} 2x & 2y & 2z \\ y+z & x+z & x+y \\ 1 & 1 & 1 \end{vmatrix}$$

$$= 2x \{ (x+z) - (x+y) \} - 2y \{ (y+z) - (x+y) \} + 2z \{ (y+z) - (x+z) \}$$

$$= 2 \{ x(z-y) - y(z-x) + z(y-x) \}$$

$$= 2 \{ xz - xy - yz + xy + yz - xz \} = 0 \quad \begin{matrix} u, v, w \text{ are} \\ \text{functionally} \\ \text{dependent} \end{matrix}$$

$$w^2 = x^2 + y^2 + z^2 + 2xy + 2yz + 2zx = u + 2v$$

If $J\left(\frac{u,v}{x,y}\right) \neq 0$ then we can find

$$x = x(u,v) \quad \text{and} \quad y = y(u,v)$$

$$x = r \cos(\theta) \quad y = r \sin(\theta) \quad J\left(\frac{x,y}{r,\theta}\right) = r$$

$$r = \sqrt{x^2 + y^2} \quad \theta = \tan^{-1}\left(\frac{y}{x}\right) \quad J\left(\frac{r,\theta}{x,y}\right) = \frac{1}{\sqrt{x^2 + y^2}} = \frac{1}{r}$$

Property : If $J\left(\frac{u,v}{x,y}\right) = J \neq 0$ and $J\left(\frac{x,y}{u,v}\right) = J' \neq 0$
 then $J J' = 1$

If $x = r \cos(\theta) \quad y = r \sin(\theta)$ prove that $J J' = 1$

$$\text{Now let } J = J\left(\frac{x,y}{r,\theta}\right) = \begin{vmatrix} x_r & x_\theta \\ y_r & y_\theta \end{vmatrix} = \begin{vmatrix} \cos(\theta) & -r \sin(\theta) \\ \sin(\theta) & r \cos(\theta) \end{vmatrix}$$

$$= r \cos^2 \theta - (-r \sin^2 \theta) = r$$

$$\because r^2 = x^2 + y^2 \Rightarrow r = \sqrt{x^2 + y^2} \quad \tan(\theta) = \frac{y}{x} \Rightarrow \theta = \tan^{-1}\left(\frac{y}{x}\right)$$

$$J' = J\left(\frac{r,\theta}{x,y}\right) = \begin{vmatrix} r_x & r_y \\ \theta_x & \theta_y \end{vmatrix}$$

$$r_x = \frac{\partial r}{\partial x} = \frac{1}{2\sqrt{x^2 + y^2}} (2x + 0) = \frac{x}{\sqrt{x^2 + y^2}} \quad r_y = \frac{y}{\sqrt{x^2 + y^2}}$$

$$\theta_x = \frac{\partial \theta}{\partial x} = \frac{1}{1 + \left(\frac{y}{x}\right)^2} \left\{ y \left(\frac{-1}{x^2} \right) \right\} = \frac{-y}{x^2 + y^2}$$

$$\theta_y = \frac{\partial \theta}{\partial y} = \frac{1}{1 + \left(\frac{y}{x}\right)^2} \left(\frac{1}{x} \right) = \frac{x}{x^2 + y^2}$$

$$J' = \begin{vmatrix} \frac{x}{\sqrt{x^2+y^2}} & \frac{y}{\sqrt{x^2+y^2}} \\ \frac{-y}{\sqrt{x^2+y^2}} & \frac{x}{\sqrt{x^2+y^2}} \end{vmatrix}$$

$$\begin{aligned} J' &= \frac{x^2}{(x^2+y^2)\sqrt{x^2+y^2}} - \frac{-y^2}{(x^2+y^2)\sqrt{x^2+y^2}} \\ &= \frac{x^2+y^2}{(x^2+y^2)\sqrt{x^2+y^2}} = \frac{1}{\sqrt{x^2+y^2}} = \frac{1}{\gamma} \end{aligned}$$

$$JJ' = \gamma \left(\frac{1}{\gamma} \right) = 1$$

Find the Jacobian of $u = x + 3y^2 - z^3, v = 4x^2yz, w = 2z^2 - xy$ at $(1, -1, 0)$.

$$\begin{aligned} J\left(\frac{u,v,w}{x,y,z}\right) &= \begin{vmatrix} u_x & u_y & u_z \\ v_x & v_y & v_z \\ w_x & w_y & w_z \end{vmatrix} & \text{Ans: 20} \\ &= \begin{vmatrix} 1 & 6y & -3z^2 \\ 8xyz & 4x^2z & 4x^2y \\ -y & -x & 4z \end{vmatrix} \end{aligned}$$

$$\begin{aligned} \text{At } (1, -1, 0) \quad J\left(\frac{u,v,w}{x,y,z}\right) &= \begin{vmatrix} 1 & -6 & 0 \\ 0 & 0 & -4 \\ 1 & -1 & 0 \end{vmatrix} \\ &= 1(-4) - (-6)(4) = -4 + 24 = 20 \end{aligned}$$

If $x = a \cosh \xi \cos \eta$, $y = a \sinh \xi \sin \eta$ Show that $\frac{\partial(x, y)}{\partial(\xi, \eta)} = \frac{1}{2} a^2 (\cosh 2\xi - \cos 2\eta)$

$$\xi = x;$$

eta

$$J\left(\frac{x, y}{\xi, \eta}\right) = \begin{vmatrix} x_\xi & x_\eta \\ y_\xi & y_\eta \end{vmatrix}$$

$$\frac{\partial x}{\partial \xi} = (a) \sinh(\xi) \cos(\eta) \quad \frac{\partial x}{\partial \eta} = -(a) \cosh(\xi) \sin(\eta)$$

$$\frac{\partial y}{\partial \xi} = (a) \cosh(\xi) \sin(\eta) \quad \frac{\partial y}{\partial \eta} = (a) \sinh(\xi) \cos(\eta)$$

$$J\left(\frac{x, y}{\xi, \eta}\right) = \begin{vmatrix} (a) \sinh(\xi) \cos(\eta) & -(a) \cosh(\xi) \sin(\eta) \\ (a) \cosh(\xi) \sin(\eta) & (a) \sinh(\xi) \cos(\eta) \end{vmatrix}$$

$$= a^2 \underbrace{\sinh^2(\xi) \cos^2(\eta)} + a^2 \underbrace{\cosh^2(\xi) \sin^2(\eta)}$$

$$= a^2 \left[\sinh^2(\xi) \left\{ 1 + \frac{\cos(2\eta)}{2} \right\} + \cosh^2(\xi) \left\{ 1 - \frac{\cos(2\eta)}{2} \right\} \right]$$

$$= \frac{a^2}{2} \left[\sinh^2(\xi) + \cosh^2(\xi) - \cos(2\eta) \right] \left[\cosh^2(\xi) - \sinh^2(\xi) \right]$$

$$\cos(2\theta) = \cos^2 \theta - \sin^2 \theta$$

$$\cos^2(\theta) + \sin^2(\theta) = 1$$

$$\cosh^2(x) - \sinh^2(x) = 1$$

$$\cosh^2(x) + \sinh^2(x) = \cosh(2x)$$

$$\cosh(x) = \frac{e^x + e^{-x}}{2} \quad \sinh(x) = \frac{e^x - e^{-x}}{2}$$

$$= \frac{a^2}{2} \left[\cosh(2\xi) - \cos(2\eta) \right] //$$

Verify $J J' = 1$ if $x = u(1-v)$, $y = uv$.

Ans: Let $J = J\left(\frac{x, y}{u, v}\right) = \begin{vmatrix} x_u & x_v \\ y_u & y_v \end{vmatrix}$

$$J = \begin{vmatrix} 1-v & -u \\ v & u \end{vmatrix} = (1-v)u - (-uv) = u$$

X. Find u and v in terms of x and y

$$x = u - uv \implies x = u - y \implies u = x + y$$

$$y = uv \implies v = \frac{y}{u} = \frac{y}{x+y}$$

$$u = x + y \quad v = \frac{y}{x+y}$$

$$J' = J\left(\frac{u, v}{x, y}\right) = \begin{vmatrix} u_x & u_y \\ v_x & v_y \end{vmatrix}$$

$$u_x = 1 \quad u_y = 1 \quad v_x = y \left\{ -\frac{1}{(x+y)^2} \right\} = -\frac{y}{(x+y)^2}$$

$$v_y = \frac{(x+y) - y(0+1)}{(x+y)^2} = \frac{x}{(x+y)^2}$$

$$\begin{aligned} J' &= \begin{vmatrix} 1 & 1 \\ -\frac{y}{(x+y)^2} & \frac{x}{(x+y)^2} \end{vmatrix} = \frac{x}{(x+y)^2} - \left\{ \frac{-y}{(x+y)^2} \right\} \\ &= \frac{x+y}{(x+y)^2} = \frac{1}{x+y} = \frac{1}{u} \end{aligned}$$

$$J J' = u \frac{1}{u} = 1$$

Verify $J J' = 1$ if $x = e^u \cos v, y = e^u \sin v$. Where $J = J\left(\frac{x, y}{u, v}\right)$
 $J' = J\left(\frac{u, v}{x, y}\right)$

Ans:

$$J = \begin{vmatrix} x_u & x_v \\ y_u & y_v \end{vmatrix} = \begin{vmatrix} e^u \cos(v) & e^u \{-\sin(v)\} \\ e^u \sin(v) & e^u \cos(v) \end{vmatrix}$$

$$= (e^u)^2 \cos^2(v) - \{-(e^u)^2 \sin^2(v)\}$$

$$= e^{2u} \{ \cos^2(v) + \sin^2(v) \} = e^{2u}$$

$$u = u(x, y) = ? \quad v = v(x, y) = ?$$

$$\frac{y}{x} = \tan(v) \implies v = \tan^{-1}\left(\frac{y}{x}\right)$$

$$x^2 + y^2 = (e^u)^2 \cos^2(v) + (e^u)^2 \sin^2(v) = e^{2u}$$

$$2u = \log(x^2 + y^2) \implies u = \frac{1}{2} \log(x^2 + y^2)$$

$$J' = \begin{vmatrix} u_x & u_y \\ v_x & v_y \end{vmatrix} =$$

$$u_x = \frac{1}{2} \left[\frac{1}{x^2 + y^2} \times (2x + 0) \right] = \frac{x}{x^2 + y^2}$$

$$u_y = \frac{y}{x^2 + y^2}$$

$$v_x = \frac{1}{1 + \left(\frac{y}{x}\right)^2} \times y \left(-\frac{1}{x^2}\right) = \frac{-y}{x^2 + y^2}$$

$$v_y = \frac{1}{1 + \left(\frac{y}{x}\right)^2} \times \frac{1}{x} = \frac{x}{x^2 + y^2}$$

$$\begin{aligned}
 J' &= \begin{vmatrix} \frac{x}{x^2+y^2} & \frac{y}{x^2+y^2} \\ -\frac{y}{x^2+y^2} & \frac{x}{x^2+y^2} \end{vmatrix} = \frac{x^2}{(x^2+y^2)^2} - \left\{ \frac{-y^2}{(x^2+y^2)^2} \right\} \\
 &= \frac{x^2+y^2}{(x^2+y^2)^2} = \frac{1}{x^2+y^2} = \frac{1}{e^{2u}}
 \end{aligned}$$

$$JJ' = (e^{2u}) \frac{1}{e^{2u}} = 1$$

If $y_1 = \frac{x_2 x_3}{x_1}, y_2 = \frac{x_3 x_1}{x_2}, y_3 = \frac{x_1 x_2}{x_3}$, then verify $JJ' = 1$ where

$$J = J \begin{pmatrix} y_1, y_2, y_3 \\ x_1, x_2, x_3 \end{pmatrix} \text{ and } J' = J \begin{pmatrix} x_1, x_2, x_3 \\ y_1, y_2, y_3 \end{pmatrix}.$$

Ans: $J = \begin{vmatrix} \frac{\partial y_1}{\partial x_1} & \frac{\partial y_1}{\partial x_2} & \frac{\partial y_1}{\partial x_3} \\ \frac{\partial y_2}{\partial x_1} & \frac{\partial y_2}{\partial x_2} & \frac{\partial y_2}{\partial x_3} \\ \frac{\partial y_3}{\partial x_1} & \frac{\partial y_3}{\partial x_2} & \frac{\partial y_3}{\partial x_3} \end{vmatrix}$

$$\frac{\partial y_1}{\partial x_1} = -\frac{x_2 x_3}{x_1^2} \quad \frac{\partial y_1}{\partial x_2} = \frac{x_3}{x_1} \quad \frac{\partial y_1}{\partial x_3} = \frac{x_2}{x_1}$$

$$\frac{\partial y_2}{\partial x_1} = \frac{x_3}{x_2} \quad \frac{\partial y_2}{\partial x_2} = -\frac{x_3 x_1}{x_2^2} \quad \frac{\partial y_2}{\partial x_3} = \frac{x_1}{x_2}$$

$$\frac{\partial y_3}{\partial x_1} = \frac{x_2}{x_3} \quad \frac{\partial y_3}{\partial x_2} = \frac{x_1}{x_3} \quad \frac{\partial y_3}{\partial x_3} = -\frac{x_1 x_2}{x_3^2}$$

$$J = \begin{vmatrix} -\frac{x_2 x_3}{x_1^2} & \frac{x_3}{x_1} & \frac{x_2}{x_1} \\ \frac{x_3}{x_2} & -\frac{x_3 x_1}{x_2^2} & \frac{x_1}{x_2} \\ \frac{x_2}{x_3} & \frac{x_1}{x_3} & -\frac{x_1 x_2}{x_3^2} \end{vmatrix}$$

$$J = \frac{1}{x_1^2 x_2^2 x_3^2} \begin{vmatrix} -x_2 x_3 & x_1 x_3 & x_1 x_2 \\ x_2 x_3 & -x_1 x_3 & x_1 x_2 \\ x_2 x_3 & x_1 x_3 & -x_1 x_2 \end{vmatrix} \quad \left\{ \begin{array}{l} \therefore \text{from } R_1 \rightarrow \frac{1}{x_1^2} \\ R_2 \rightarrow \frac{1}{x_2^2} \text{ from } R_3 \rightarrow \frac{1}{x_3^2} \end{array} \right.$$

$$= \frac{(x_2 x_3)(x_1 x_3)(x_1 x_2)}{(x_1 x_2 x_3)^2} \begin{vmatrix} -1 & 1 & 1 \\ 1 & -1 & 1 \\ 1 & 1 & -1 \end{vmatrix} \quad \left\{ \begin{array}{l} \therefore \text{from } C_1 \rightarrow x_2 x_3 \\ C_2 \rightarrow x_1 x_3 \quad C_3 \rightarrow x_1 x_2 \end{array} \right.$$

$$= \frac{x_2^2 x_3^2 x_1^2}{(x_1 x_2 x_3)^2} \left\{ -1(0) - 1(-1-1) + 1(1-(-1)) \right\}$$

$$= 1 \{ 0 + 2 + 2 \} = 4 //$$

$$y_1 = \frac{x_2 x_3}{x_1} \quad y_2 = \frac{x_3 x_1}{x_2} \quad y_3 = \frac{x_1 x_2}{x_3}$$

$$x_1 = x_1(y_1, y_2, y_3) = ? \quad x_2 = x_2(y_1, y_2, y_3) = ? \quad x_3 = x_3(y_1, y_2, y_3) = ?$$

$$y_1 y_2 = x_3^2 \quad y_2 y_3 = x_1^2 \quad y_1 y_3 = x_2^2$$

$$x_1 = \pm \sqrt{y_2 y_3} \quad x_2 = \pm \sqrt{y_1 y_3} \quad x_3 = \pm \sqrt{y_1 y_2}$$

$$\text{Consider } x_1 = \sqrt{y_2 y_3} \quad x_2 = \sqrt{y_1 y_3} \quad x_3 = \sqrt{y_1 y_2}$$

$$J' = J \left(\frac{x_1 x_2 x_3}{y_1 y_2 y_3} \right) = \begin{vmatrix} \frac{\partial x_1}{\partial y_1} & \frac{\partial x_1}{\partial y_2} & \frac{\partial x_1}{\partial y_3} \\ \frac{\partial x_2}{\partial y_1} & \frac{\partial x_2}{\partial y_2} & \frac{\partial x_2}{\partial y_3} \\ \frac{\partial x_3}{\partial y_1} & \frac{\partial x_3}{\partial y_2} & \frac{\partial x_3}{\partial y_3} \end{vmatrix}$$

$$J' = \begin{vmatrix} 0 & \frac{\sqrt{y_3}}{2\sqrt{y_2}} & \frac{\sqrt{y_2}}{2\sqrt{y_3}} \\ \frac{\sqrt{y_3}}{2\sqrt{y_1}} & 0 & \frac{\sqrt{y_1}}{2\sqrt{y_3}} \\ \frac{\sqrt{y_2}}{2\sqrt{y_1}} & \frac{\sqrt{y_1}}{2\sqrt{y_2}} & 0 \end{vmatrix} = \frac{1}{2\sqrt{y_1} 2\sqrt{y_2} 2\sqrt{y_3}} \begin{vmatrix} 0 & \sqrt{y_3} & \sqrt{y_2} \\ \sqrt{y_3} & 0 & \sqrt{y_1} \\ \sqrt{y_2} & \sqrt{y_1} & 0 \end{vmatrix}$$

$$\begin{aligned}
 J' &= \frac{1}{8\sqrt{y_1 y_2 y_3}} \left\{ 0 - \sqrt{y_3} \left(-\sqrt{y_1 y_2} \right) + \sqrt{y_2} \left(\sqrt{y_3 y_1} \right) \right\} \\
 &= \frac{1}{8\sqrt{y_1 y_2 y_3}} 2\sqrt{y_1 y_2 y_3} = \frac{1}{4} \quad \begin{cases} \text{We could have used} \\ \text{chain rule or any other} \\ \text{triplet for } x_1, x_2, x_3 \end{cases}
 \end{aligned}$$

$$JJ' = 4 \left(\frac{1}{4} \right) = 1$$

Qn) If $x = \frac{u^2 - v^2}{2}$, $y = uv$, $z = w$. find $J \left(\frac{u, v, w}{x, y, z} \right)$

Ans:- If $J = J \left(\frac{x, y, z}{u, v, w} \right) \neq 0$ then

$$J' = J \left(\frac{u, v, w}{x, y, z} \right) = \frac{1}{J} \quad \begin{cases} \therefore JJ' = 1 \end{cases}$$

$$J = \begin{vmatrix} \frac{\partial x}{\partial u} & \frac{\partial x}{\partial v} & \frac{\partial x}{\partial w} \\ \frac{\partial y}{\partial u} & \frac{\partial y}{\partial v} & \frac{\partial y}{\partial w} \\ \frac{\partial z}{\partial u} & \frac{\partial z}{\partial v} & \frac{\partial z}{\partial w} \end{vmatrix} = \begin{vmatrix} u & -v & 0 \\ v & u & 0 \\ 0 & 0 & 1 \end{vmatrix}$$

$$J = u^2 + v^2 \neq 0 \quad \therefore \text{Reqd Ans} \quad J' = \frac{1}{u^2 + v^2}$$

Property

If $u = u(x, y)$, $v = v(x, y)$ and
 $x = x(r, s)$, $y = y(r, s)$

$$J \left(\frac{u, v}{x, y} \right) = J \left(\frac{u, v}{x, y} \right) J \left(\frac{x, y}{r, s} \right)$$

To show $\left\{ \begin{array}{l} u \rightarrow (x, y) \rightarrow (r, s) \Rightarrow \frac{\partial u}{\partial r} = \frac{\partial u}{\partial x} \frac{\partial x}{\partial r} + \frac{\partial u}{\partial y} \frac{\partial y}{\partial r} \text{ |||| for } \frac{\partial u}{\partial s} \\ v \rightarrow (x, y) \rightarrow (r, s) \end{array} \right.$

If $u = x^2 - 2y^2, v = 2x^2 - y^2$ and $x = r\cos\theta, y = r\sin\theta$. find $J\left(\frac{u, v}{x, \theta}\right)$

Ans: $(u, v) \rightarrow (x, y) \rightarrow (r, \theta)$

$$J\left(\frac{u, v}{x, \theta}\right) = J\left(\frac{u, v}{x, y}\right) \cdot J\left(\frac{x, y}{r, \theta}\right)$$

$$J\left(\frac{u, v}{x, y}\right) = \begin{vmatrix} \frac{\partial u}{\partial x} & \frac{\partial u}{\partial y} \\ \frac{\partial v}{\partial x} & \frac{\partial v}{\partial y} \end{vmatrix} = \begin{vmatrix} 2x & -4y \\ 4x & -2y \end{vmatrix} = -4xy - (-16xy)$$

$$J\left(\frac{u, v}{x, y}\right) = 12xy$$

$$J\left(\frac{x, y}{r, \theta}\right) = \begin{vmatrix} \frac{\partial x}{\partial r} & \frac{\partial x}{\partial \theta} \\ \frac{\partial y}{\partial r} & \frac{\partial y}{\partial \theta} \end{vmatrix} = \begin{vmatrix} \cos(\theta) & -r\sin(\theta) \\ \sin(\theta) & r\cos(\theta) \end{vmatrix}$$

$$= r\cos^2(\theta) - \{-r\sin^2(\theta)\} = r\{\cos^2(\theta) + \sin^2(\theta)\} = r$$

$$J\left(\frac{u, v}{r, \theta}\right) = 12xy(r) = 12r\cos(\theta)r\sin(\theta)r = 6r^3\sin(2\theta)$$

Find $\frac{\partial(X, Y)}{\partial(x, y)}$ where $X = u^2v, Y = uv^2$ and $u = x^2 - y^2, v = yx$

Ans: $(X, Y) \rightarrow (u, v) \rightarrow (x, y)$

$$\frac{\partial(X, Y)}{\partial(x, y)} = \frac{\partial(X, Y)}{\partial(u, v)} \cdot \frac{\partial(u, v)}{\partial(x, y)}$$

$$\frac{\partial(X, Y)}{\partial(u, v)} = \begin{vmatrix} X_u & X_v \\ Y_u & Y_v \end{vmatrix} = \begin{vmatrix} 2uv & u^2 \\ v^2 & 2uv \end{vmatrix} = 4u^2v^2 - u^2v^2 = 3u^2v^2$$

$$\frac{\partial(u, v)}{\partial(x, y)} = \begin{vmatrix} u_x & u_y \\ v_x & v_y \end{vmatrix} = \begin{vmatrix} 2x & -2y \\ y & x \end{vmatrix} = 2x^2 - (-2y^2) = 2(x^2 + y^2)$$

$$\frac{\partial(X, Y)}{\partial(x, y)} = (3u^2v^2)(2)(x^2 + y^2) = 6(x^2 - y^2)^2(2xy)^2(x^2 + y^2)$$

HW

Qn) If $x = \sqrt{vw}$, $y = \sqrt{wu}$, $z = \sqrt{uv}$ and $u = r \sin \theta \cos \phi$, $v = r \sin \theta \sin \phi$, $w = r \cos \theta$, calculate

$$\frac{\partial(x, y, z)}{\partial(r, \theta, \phi)}.$$

Qn) If $u = x\sqrt{1-y^2} + y\sqrt{1-x^2}$, $v = \sin^{-1} x + \sin^{-1} y$, show that u & v are functionally dependent and find the functional relationship.

$$\begin{aligned} v &= \alpha + \beta \quad \because \sin'(x) = \alpha \implies \sin(\alpha) = x \quad \text{||| } \sin \beta = y \\ \sin(v) &= \sin(\alpha + \beta) = \sin(\alpha) \cos(\beta) + \cos(\alpha) \sin(\beta) \\ &= \sin\left\{\sqrt{1-\sin^2 \beta}\right\} + \sqrt{1-\sin^2 \alpha} y \\ &= x\sqrt{1-y^2} + \sqrt{1-x^2} y = u \end{aligned}$$

$$u = \sin(v)$$

Part A \rightarrow Compulsory

1 \rightarrow 5 marks

Part B \rightarrow Compulsory

2

3

4

} 5 marks each

Part C

5 a or b \rightarrow 6 marks

6 a or b \rightarrow 7 marks

7 a or b \rightarrow 7 marks

40 marks \rightarrow 75 min

Taylor's series for functions of 2 variables

Recollect : Taylor series of $f(x)$

$$f(x) = f(a) + \frac{(x-a)f'(a)}{1!} + \frac{(x-a)^2 f''(a)}{2!} + \frac{(x-a)^3 f'''(a)}{3!}$$

$$x-a = h$$

$$f(x) = f(a+h) = f(a) + \frac{h f'(a)}{1!} + \frac{h^2 f''(a)}{2!} + \frac{h^3 f'''(a)}{3!} + \dots$$

$$\text{Replace } h \frac{d}{dx} \Big|_{x=a} = \Delta \quad h^2 \frac{d^2}{dx^2} = \Delta^2 \quad h^3 \frac{d^3}{dx^3} = \Delta^3 \quad \dots \quad h \frac{d^n}{dx^n} = \Delta^n$$

$$f(x) = f(a) + \Delta f(a) + \frac{\Delta^2 f(a)}{2!} + \frac{\Delta^3 f(a)}{3!} + \dots \rightarrow \text{Compact form}$$

Taylor series of $f(x, y)$

$$x = a+h \quad y = b+k \quad f(a+h, b+k) = \text{powers of } h \text{ & } k$$

$$\begin{aligned} f(x, y) &= f(a+h, b+k) \\ &= f(a, b) + \Delta f(a, b) + \frac{\Delta^2 f(a, b)}{2!} + \frac{\Delta^3 f(a, b)}{3!} + \dots \end{aligned}$$

$$\Delta = h \frac{\partial}{\partial x} + k \frac{\partial}{\partial y} = (x-a) \frac{\partial}{\partial x} + (y-b) \frac{\partial}{\partial y}$$

$$\Delta^2 = h^2 \frac{\partial^2}{\partial x^2} + 2hk \frac{\partial^2}{\partial x \partial y} + k^2 \frac{\partial^2}{\partial y^2}$$

$$\Delta^3 = h^3 \frac{\partial^3}{\partial x^3} + 3h^2 k \frac{\partial^3}{\partial x^2 \partial y} + 3hk^2 \frac{\partial^3}{\partial x \partial y^2} + k^3 \frac{\partial^3}{\partial y^3}$$

$$\left. \begin{aligned} h &= x-a \\ k &= y-b \end{aligned} \right\}$$

If $(a, b) = (0, 0)$ then Taylor's series reduces to Maclaurin's series

$$f(x, y) = f(0, 0) + \Delta f(0, 0) + \frac{\Delta^2 f(0, 0)}{2!} + \frac{\Delta^3 f(0, 0)}{3!} + \dots$$

Expand $f(x,y) = x^2 + xy + y^2$ in powers of $(x-1)$ and $(y-2)$.

Ans: Taylor's series

$$f(x,y) = f(a,b) + \frac{\Delta f(a,b)}{1!} + \frac{\Delta^2 f(a,b)}{2!} + \frac{\Delta^3 f(a,b)}{3!} + \dots$$

$$\Delta = h \frac{\partial}{\partial x} + k \frac{\partial}{\partial y} \quad h = (x-1) \quad k = (y-2) \Rightarrow a=1 \quad b=2$$

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

$$f(1,2) = 7$$

$$f_x = \frac{\partial f}{\partial x} = 2x + y + 0$$

$$f_x(1,2) = 4$$

$$f_y = \frac{\partial f}{\partial y} = 0 + x + 2y$$

$$f_y(1,2) = 5$$

$$\Delta f(1,2) = h f_x(1,2) + k f_y(1,2) = h(4) + k(5)$$

$$f_{xx} = \frac{\partial^2 f}{\partial x^2} = \frac{\partial}{\partial x}(f_x) = 2$$

$$\begin{aligned} \Delta &= A + B \\ \Delta^2 &= A^2 + 2AB + B^2 \\ &= h \frac{\partial^2}{\partial x^2} + 2hk \frac{\partial^2}{\partial x \partial y} + k^2 \frac{\partial^2}{\partial y^2} \end{aligned}$$

$$f_{xy} = \frac{\partial^2 f}{\partial x \partial y} = \frac{\partial}{\partial x}(f_y) \text{ or } \frac{\partial}{\partial y}(f_x) = 1$$

$$f_{yy} = \frac{\partial^2 f}{\partial y^2} = \frac{\partial}{\partial y}(f_y) = 2$$

$$\begin{aligned} \Delta^2 f(1,2) &= h^2 f_{xx}(1,2) + 2hk f_{xy}(1,2) + k^2 f_{yy}(1,2) \\ &= h^2(2) + 2hk(1) + k^2(2) \end{aligned}$$

$$f(x,y) = 7 + 4h + 5k + \frac{1}{2!} \left\{ 2h^2 + 2hk + 2k^2 \right\}$$

At this stage replace $h = x-1$ $k = y-2$

$$f(x,y) = 7 + 4(x-1) + 5(y-2) + (x-1)^2 + (x-1)(y-2) + (y-2)^2$$

Express $f(x, y) = (1+x+y)^{-1}$ in powers of $(x-1)$ and $(y-1)$.

Ans - Taylor series is

$$\therefore a=1 \quad b=1$$

$$f(x, y) = f(1, 1) + \Delta f(1, 1) + \frac{\Delta^2 f(1, 1)}{2!} + \frac{\Delta^3 f(1, 1)}{3!} + \dots$$

$$f(x, y) = \frac{1}{1+x+y} \quad f(1, 1) = \frac{1}{3}$$

$$\Delta = h \frac{\partial}{\partial x} + k \frac{\partial}{\partial y}$$

$$\Delta^n = \left(h \frac{\partial}{\partial x} + k \frac{\partial}{\partial y} \right)^n$$

$$f_x = \frac{-1}{(1+x+y)^2} \{0+1+0\}$$

$$f_x(1, 1) = \frac{-1}{(1+1+1)^2} = -\frac{1}{9}$$

$$f_y = \frac{-1}{(1+x+y)^2} \{0+0+1\}$$

$$f_y(1, 1) = \frac{-1}{(1+1+1)^2} = -\frac{1}{9}$$

$$\Delta f(1, 1) = h \left(-\frac{1}{9} \right) + k \left(-\frac{1}{9} \right) = -\frac{1}{9} (h+k)$$

$$f_{xx} = \frac{\partial}{\partial x} (f_x) = \frac{-(-2)}{(1+x+y)^3} (0+1+0) = \frac{2}{(1+x+y)^3}$$

$$f_{xx}(1, 1) = \frac{2}{27}$$

$$f_{xy} = \frac{\partial}{\partial y} (f_x) = \frac{-(-2)}{(1+x+y)^3} \{0+0+1\} = \frac{2}{(1+x+y)^3}$$

$$f_{xy}(1, 1) = \frac{2}{27}$$

$$f_{yy} = \frac{\partial}{\partial y} (f_y) = \frac{2}{(1+x+y)^3}$$

$$f_{yy}(1, 1) = \frac{2}{27}$$

$$\Delta^2 f(1, 1) = h^2 \left(\frac{2}{27} \right) + 2hk \frac{2}{27} + k^2 \left(\frac{2}{27} \right) = \frac{2}{27} \{h^2 + 2hk + k^2\}$$

$$f(x, y) = \frac{1}{3} - \frac{1}{9} (h+k) + \frac{1}{2!} \left\{ \frac{2}{27} (h^2 + 2hk + k^2) \right\}$$

$$= \frac{1}{3} - \frac{1}{9} \{ (x-1) + (y-1) \} + \frac{1}{27} \{ (x-1)^2 + 2(x-1)(y-1) + (y-1)^2 \} + \dots$$

~~No further simplification should be done~~

Approximate the value of $(1.1)^{1.1}$ using Taylor's series

Ans: let $f(x, y) = x^y$

Reqd Ans: $(1.1)^{1.1} = 1.11053$ approx

Express $f(x, y)$ in powers of $(x-1) \downarrow_a$ & $(y-1) \downarrow_b$

$$f(x, y) = f(1, 1) + \frac{\Delta f(1, 1)}{1!} + \frac{\Delta^2 f(1, 1)}{2!} + \frac{\Delta^3 f(1, 1)}{3!} + \dots$$

$$\Delta = h \frac{\partial}{\partial x} + k \frac{\partial}{\partial y}$$

$$\Delta^n = \left(h \frac{\partial}{\partial x} + k \frac{\partial}{\partial y} \right)^n$$

$$f(x, y) = x^y$$

$$f(1, 1) = 1^1 = 1$$

$$f_x = y x^{y-1}$$

$$[\text{Similar to } x^n \quad f_x(1, 1) = 1(1^0) = 1]$$

$$f_y = x^y \log(x)$$

[Similar to a^y]

$$f_y = f \log(x)$$

$$f_y(1, 1) = f(1, 1) \log(1) = 0$$

$$\Delta f(1, 1) = h f_x(1, 1) + k f_y(1, 1) = h(1) + k(0) = h$$

$$f_{xx} = \frac{\partial}{\partial x} (f_x) = y(y-1)x^{y-2}$$

$$f_{xx}(1, 1) = 1(0)1^{-1} = 0$$

$$f_{xy} = \frac{\partial}{\partial y} (f_x) = \frac{\partial}{\partial x} (f_y) = \frac{\partial}{\partial x} \{ f \log(x) \} = f_x \log(x) + f \left(\frac{1}{x} \right)$$

$$f_{xy}(1, 1) = 1(0) + 1(1) = 1$$

$$f_{yy} = \frac{\partial}{\partial y} (f_y) = f_y \log(x)$$

$$f_{yy}(1, 1) = 0(0) = 0$$

$$\begin{aligned} \Delta^2 f(1, 1) &= h^2 f_{xx}(1, 1) + 2hk f_{xy}(1, 1) + k^2 f_{yy}(1, 1) \\ &= h^2(0) + 2hk(1) + k^2(0) = 2hk \end{aligned}$$

$$f_{xxx} = \frac{\partial}{\partial x} \{ f_{xx} \} = y(y-1)(y-2)x^{y-3}$$

$$f_{xxx}(1, 1) = 1(0)(-1)1^{-2} = 0$$

$$f_{xxy} = \frac{\partial}{\partial y} (f_{xx}) = \frac{\partial}{\partial y} \{ (y^2-y)x^{y-2} \} = (2y-1)x^{y-2} + (y^2-y)x^{y-2} \log(x)$$

$$f_{xxy}(1, 1) = 1(1)^{-1} + 0(1^{-1})(0) = 1$$

$$f_{xyy} = \frac{\partial}{\partial y} (f_{xy}) = \frac{\partial}{\partial x} (f_{yy}) = \frac{\partial}{\partial x} (f_y \log x) = f_{yx} \log(x) + f_y \frac{1}{x}$$

$$f_{xyy}(1,1) = 1(0) + (0)(1) = 0$$

$$f_{yyy} = \frac{\partial}{\partial y} (f_{yy}) = f_{yy} \log(x)$$

$$f_{yyy}(1,1) = 0(0) = 0$$

$$\Delta^3 f(1,1) = h^3 f_{xxx}(1,1) + 3h^2 k f_{xxy}(1,1) + 3hk^2 f_{xyy}(1,1) + k^3 f_{yyy}(1,1)$$

$$= 0 + 3h^2 k + 0 + 0 = 3h^2 k$$

$$\begin{array}{ccccccccc} (a+b)^0 & \longrightarrow & 1 & & & & & & \\ (a+b)^1 & \longrightarrow & 1 & 1 & 1 & & & & \\ (a+b)^2 & \longrightarrow & 1 & 2 & 1 & 1 & & & \\ (a+b)^3 & \longrightarrow & 1 & 3 & 3 & 3 & 1 & & \\ & & 1 & 4 & 6 & 4 & 1 & & \end{array}$$

$$f(x,y) = x^y = 1 + h + \frac{1}{2!} \{ 2hk \} + \frac{1}{3!} 3h^2 k$$

$$x^y = 1 + (x-1) + (x-1)(y-1) + \frac{(x-1)^2(y-1)}{2} + \dots$$

$$x=1.1 \quad y=1.1$$

$$(1.1)^{1.1} = 1 + 0.1 + (0.1)(0.1) + \frac{(0.1)^2(0.1)}{2} + \dots$$

$$= 1.1105$$

Q) Expand $f(x,y) = xy^2 + \cos xy$ in powers of $(x-1)$ and $(y-\frac{\pi}{2})$. $\Rightarrow a=1 \quad b=\frac{\pi}{2}$

Ans: Taylor's series: $f(x,y) = f(1, \frac{\pi}{2}) + \frac{\Delta f(1, \frac{\pi}{2})}{1!} + \frac{\Delta^2 f(1, \frac{\pi}{2})}{2!} + \frac{\Delta^3 f(1, \frac{\pi}{2})}{3!} + \dots$

$$f(x,y) = xy^2 + \cos(xy)$$

$$f(1, \frac{\pi}{2}) = \left(\frac{\pi}{2}\right)^2 + \cos \frac{\pi}{2} = \frac{\pi^2}{4}$$

$$f_x = \frac{\partial f}{\partial x} = y^2 - \sin(xy) \cdot y$$

$$f_x(1, \frac{\pi}{2}) = \left(\frac{\pi}{2}\right)^2 - 1 \cdot \frac{\pi}{2} = \frac{\pi^2}{4} - \frac{\pi}{2}$$

$$f_y = \frac{\partial f}{\partial y} = x^2 y - \sin(xy) \cdot x$$

$$f_y(1, \frac{\pi}{2}) = \pi - (1)1 = \pi - 1$$

$$\Delta f(1, \frac{\pi}{2}) = h f_x(1, \frac{\pi}{2}) + k f_y(1, \frac{\pi}{2}) = \left(\frac{\pi^2}{4} - \frac{\pi}{2}\right)h + (\pi - 1)k$$

$$f_{xx} = \frac{\partial^2 f}{\partial x^2} = 0 - \cos(xy) y^2$$

$$f_{xx}(1, \frac{\pi}{2}) = - (0) \left(\frac{\pi^2}{4}\right) = 0$$

$$f_{xy} = \frac{\partial}{\partial y}(f_x) = \frac{\partial}{\partial y} \{ y^2 - y \sin(xy) \} = 2y - \{ \sin(xy) + y \cos(xy) \cdot x \}$$

$$f_{xy} = 2y - \sin(xy) - xy \cos(xy) \quad f_{xy}(1, \frac{\pi}{2}) = \pi - 1 - \frac{\pi}{2}(0) = \pi - 1$$

$$f_{yy} = \frac{\partial}{\partial y}(f_y) = 2x - \cos(xy) \cdot x^2 \quad f_{yy}(1, \frac{\pi}{2}) = 2 - 0(1) = 2$$

$$\Delta^2 f(1,1) = h^2 f_{xx}(1, \frac{\pi}{2}) + 2hk f_{xy}(1, \frac{\pi}{2}) + k^2 f_{yy}(1, \frac{\pi}{2}) \\ = 0 + 2hk(\pi - 1) + k^2(2)$$

$$f(x,y) = \frac{\pi^2}{4} + \left(\frac{\pi^2}{4} - \frac{\pi}{2} \right)h + (\pi - 1)k + \frac{1}{2!} \left\{ 2hk(\pi - 1) + 2k^2 \right\} + \dots$$

$$h = (x-1) \quad k = y - \frac{\pi}{2}$$

$$f(x,y) = \frac{\pi^2}{4} + \left(\frac{\pi^2}{4} - \frac{\pi}{2} \right)(x-1) + (\pi - 1)(y - \frac{\pi}{2}) + (x-1)(y - \frac{\pi}{2})(\pi - 1) + (y - \frac{\pi}{2})^2 + \dots$$

Qn) Expand $e^y \log_e(1+x)$ in powers of x and y up to third degree terms.

Ans:- MacLaurin's series = Taylor's series about $(0,0)$

$$f(x,y) = f(0,0) + \frac{\Delta f(0,0)}{1!} + \frac{\Delta^2 f(0,0)}{2!} + \frac{\Delta^3 f(0,0)}{3!} + \dots$$

$$f(x,y) = e^y \log(1+x) \quad f(0,0) = e^0 \log(1) = 0$$

$$f_x = \frac{\partial}{\partial x}(f) = e^y \frac{1}{1+x} \quad f_x(0,0) = e^0 \frac{1}{1+0} = 1$$

$$f_y = \frac{\partial}{\partial y}(f) = e^y \log(1+x) = f \quad f_y(0,0) = f(0,0) = 0$$

$$\Delta f(0,0) = h f_x(0,0) + k f_y(0,0) = h + 0 = h$$

$$f_{xx} = \frac{\partial}{\partial x}(f_x) = e^y \left\{ -\frac{1}{(1+x)^2} \right\} \quad f_{xx}(0,0) = e^0 \left\{ -\frac{1}{(1+0)^2} \right\} = -1$$

$$f_{xy} = \frac{\partial}{\partial y}(f_x) = \frac{\partial}{\partial x}(f_y) = \frac{\partial f}{\partial x} = f_x \quad f_{xy}(0,0) = f_x(0,0) = 1$$

$$f_{yy} = \frac{\partial(f_y)}{\partial y} = \frac{\partial f}{\partial y} = f_y$$

$$f_{yy}(0,0) = f_y(0,0) = 0$$

$$\Delta^2 f(0,0) = h^2 f_{xx}(0,0) + 2hk f_{xy}(0,0) + k^2 f_{yy}(0,0)$$

$$= h^2(-1) + 2hk(1) + 0 = 2hk - h^2$$

$$f_{xxx} = \frac{\partial}{\partial x}(f_{xx}) = -e^y \frac{(-2)}{(1+x)^3} = \frac{2e^y}{(1+x)^3}$$

$$f_{xxx}(0,0) = \frac{2e^0}{(1+0)^3} = 2$$

$$f_{xxy} = \frac{\partial}{\partial y}(f_{xx}) = -\frac{1}{(1+x)^2} e^y = f_{xx}$$

$$f_{xxy}(0,0) = f_{xx}(0,0) = -1$$

$$f_{xyy} = \frac{\partial}{\partial y}(f_{xy}) = \frac{\partial}{\partial y}(f_{xx}) = f_{xy}$$

$$f_{xyy}(0,0) = f_{xy}(0,0) = 1$$

$$f_{yyy} = \frac{\partial}{\partial y}(f_{yy}) = \frac{\partial}{\partial y}(f_y) = f_{yy}$$

$$f_{yyy}(0,0) = f_{yy}(0,0) = 0$$

$$\begin{aligned} \Delta^3 f(0,0) &= h^3 f_{xxx}(0,0) + 3h^2 k f_{xxy}(0,0) + 3hk^2 f_{xyy}(0,0) + k^3 f_{yyy}(0,0) \\ &= h^3(2) + 3h^2 k(-1) + 3hk^2(1) + 0 \end{aligned}$$

$$f(x,y) = 0 + \frac{h}{1!} + \frac{2hk - h^2}{2!} + \frac{2h^3 - 3h^2k + 3hk^2}{3!}$$

$$h = (x-0) = x \quad k = y-0 = y$$

$$f(x,y) = x + \frac{2xy - x^2}{2} + \frac{2x^3 - 3x^2y + 3xy^2}{6} + \dots$$

Qn) Obtain the MacLaurin's series of $e^{ax} \sin(by)$

$$\text{Ans: } f(x,y) = f(0,0) + \frac{\Delta f(0,0)}{1!} + \frac{\Delta^2 f(0,0)}{2!} + \frac{\Delta^3 f(0,0)}{3!} + \dots$$

$$f(x,y) = e^{ax} \sin(by)$$

$$f(0,0) = 0$$

$$f_x = \frac{\partial f}{\partial x} = a e^{ax} \sin(by) = af$$

$$f_x(0,0) = 0$$

$$f_y = \frac{\partial f}{\partial y} = e^{ax} \cos(by) b$$

$$f_y(0,0) = b$$

$$\Delta f(0,0) = h f_x(0,0) + k f_y(0,0) = kb$$

$$f_{xx} = \frac{\partial}{\partial x}(f_x) = \frac{\partial}{\partial x}(af) = a f_x = a^2 f \quad f_{xx}(0,0) = 0$$

$$f_{xy} = \frac{\partial}{\partial y}(f_x) = \frac{\partial}{\partial y}(af) = a f_y \quad f_{xy}(0,0) = a(b) = ab$$

$$f_{yy} = \frac{\partial}{\partial y}(f_y) = e^{ax} \{ -\sin(by) \} b^2$$

$$f_{yy} = -b^2 f \quad f_{yy}(0,0) = 0$$

$$\begin{aligned} \Delta^2 f(0,0) &= h^2 f_{xx}(0,0) + 2hk f_{xy}(0,0) + k^2 f_{yy}(0,0) \\ &= 2hk(ab) \end{aligned}$$

$$f_{xxx} = \frac{\partial}{\partial x}(f_{xx}) = \frac{\partial}{\partial x}(a^2 f) = a^2 f_x = a^3 f \quad f_{xxx}(0,0) = 0$$

$$f_{xxy} = \frac{\partial}{\partial y}(f_{xx}) = \frac{\partial}{\partial y}(a^2 f) = a^2 f_y \quad f_{xxy}(0,0) = a^2(b)$$

$$f_{xyy} = \frac{\partial}{\partial y}(f_{xy}) = \frac{\partial}{\partial x}(f_{yy}) = \frac{\partial}{\partial x}(-b^2 f) = -b^2 f_x \quad f_{xyy}(0,0) = 0$$

$$f_{yyy} = \frac{\partial}{\partial y}(f_{yy}) = \frac{\partial}{\partial y}(-b^2 f) = -b^2 f_y \quad f_{yyy}(0,0) = -b^2(b)$$

$$f_{yyy}(0,0) = -b^3$$

$$\begin{aligned} \Delta^3 f(0,0) &= h^3 f_{xxx}(0,0) + 3h^2 k f_{xxy}(0,0) + 3hk^2 f_{xyy}(0,0) + k^3 f_{yyy}(0,0) \\ &= 3h^2 k (a^2 b) + k^3 (-b^3) \end{aligned}$$

$$f(x,y) = 0 + \frac{kb}{1!} + \frac{2hkab}{2!} + \frac{3h^2 k a^2 b - k^3 b^3}{3!}$$

$$h = x - a = x \quad k = y - b = y \quad \text{for } a = 0 = b \text{ for MacLaurin's series}$$

$$f(x,y) = by + abxy + \frac{3a^2 b x^2 y - b^3 y^3}{6} + \dots$$

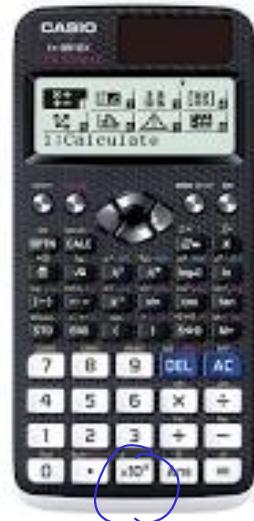
Expand $f(x, y) = \cot^{-1}(xy)$ in powers of $(x+0.5)$ and $(y-2)$ and hence compute $f(-0.4, 2.2)$

Ans: $f(x, y) = -\frac{\pi}{4} - (x+0.5) + \frac{1}{4}(y-2) - (x+0.5)^2 - \frac{1}{16}(y-2)^2 + \dots$

Put $x = -0.4$ and $y = 2.2$ in

RHS of MacLaurin series

$$\begin{aligned} f(-0.4, 2.2) &= -\frac{\pi}{4} - (0.1) + \frac{0.2}{4} - (0.1)^2 - \frac{(0.2)^2}{16} + \dots \\ &= -0.8473982 \end{aligned}$$

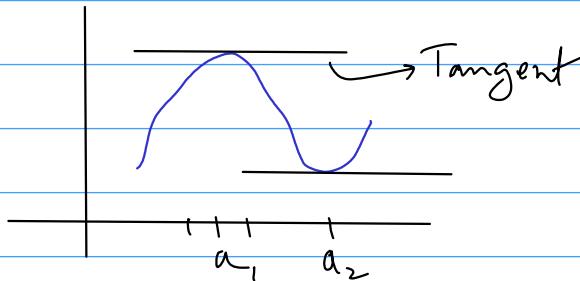


shift $\times 10^x$
to access value of π

Maxima and Minima for $f(x, y)$

Recollect: $y = f(x)$

Necessary condition for Maxima or minima: $f'(x) = 0$



At maxima or minima
slope of tangent = 0
 $\therefore f'(x) = 0$

Maxima: $f(x) - f(a) < 0$ $x \in (a-h, a+h)$

Minima: $f(x) - f(a) > 0$ $x \in (a-h, a+h)$

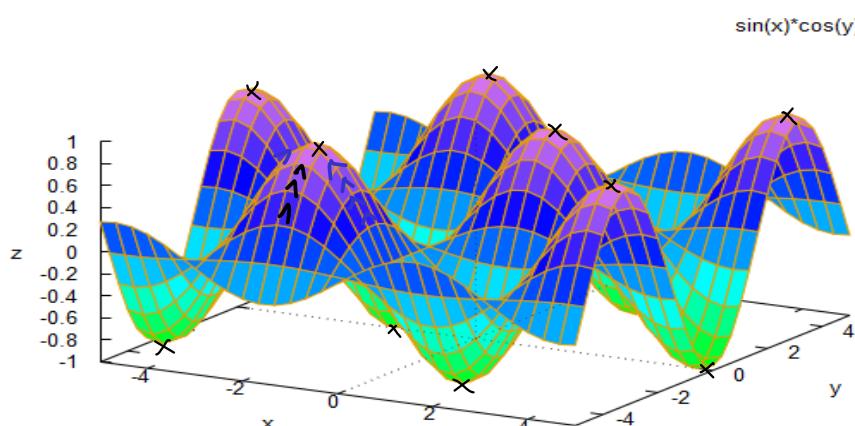
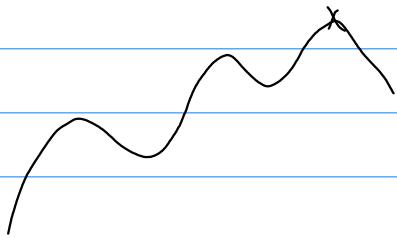
$$f(x) = f(a) + h f'(a) + \frac{h^2}{2!} f''(a) + O(h^3)$$

'a' is a point of extrema

$$f(x) - f(a) = \frac{h^2}{2!} f''(a) + \text{negligible}$$

$$f(x) - f(a) < 0 \quad \text{if} \quad f''(a) < 0$$

$$f(x) - f(a) > 0 \quad \text{if} \quad f''(a) > 0$$



$\sin(x) * \cos(y)$

Wxmaxima
free and
Open source

Maxima

$$f(x, y) - f(a, b) < 0 \quad \forall x \in (a-h, a+h) \quad y \in (b-k, b+k)$$

Minima

$$f(x, y) - f(a, b) > 0 \quad \forall x \in (a-h, a+h) \quad y \in (b-k, b+k)$$

At points of extrema tangent planes are parallel to XY plane (i.e. $z=0$)

$$\Rightarrow \frac{\partial f}{\partial x}|_{(a,b)} = 0 \quad \frac{\partial f}{\partial y}|_{(a,b)} = 0 \Rightarrow \Delta f(a, b) = 0$$

$$f(x, y) = f(a, b) + \frac{\Delta f(a, b)}{1!} + \frac{\Delta^2 f(a, b)}{2!} + \dots$$

$$f(x, y) - f(a, b) = \frac{\Delta^2 f(a, b)}{2!} + \text{negligible}$$

$f(x, y) - f(a, b) < 0$ or > 0 depending on $\Delta^2 f(a, b)$

$$\begin{aligned} f(x, y) - f(a, b) &= \frac{1}{2!} \left[h^2 f_{xx} + 2hk f_{xy} + k^2 f_{yy} \right] \\ &= \frac{1}{2!} \left[h^2 \gamma + 2hks + k^2 t \right] \\ &= \frac{1}{2!} \gamma \left[h^2 \gamma^2 + 2hks\gamma + k^2 t \right] \\ &= \frac{1}{2!} \gamma \left[h^2 \gamma^2 + 2(hr)(ks) + (ks)^2 - (ks)^2 + k^2 rt \right] \end{aligned}$$

$$f(x, y) - f(a, b) = \frac{1}{2!} \gamma \left[(hr + ks)^2 + k^2 (\underbrace{rt - s^2}_{\times}) \right]$$

Maxima
 $f(x, y) - f(a, b) < 0$ if $\gamma < 0$ and $(rt - s^2) > 0$

Minima

$$f(x, y) - f(a, b) > 0 \quad \text{if } \gamma > 0 \quad \text{and } (rt - s^2) > 0$$

$\gamma t - s^2 < 0 \Rightarrow$ Saddle point

$\gamma t - s^2 = 0 \Rightarrow$ Inconclusive

Extrema of $f(x,y)$

$f_x = ?$, $f_y = ?$

Solve $f_x = 0 = f_y$ to get (say) $(a,b) \rightarrow$ stationary points

$\gamma t - s^2$

$(\gamma t - s^2) > 0$

$\gamma < 0$
 \Rightarrow Maxima

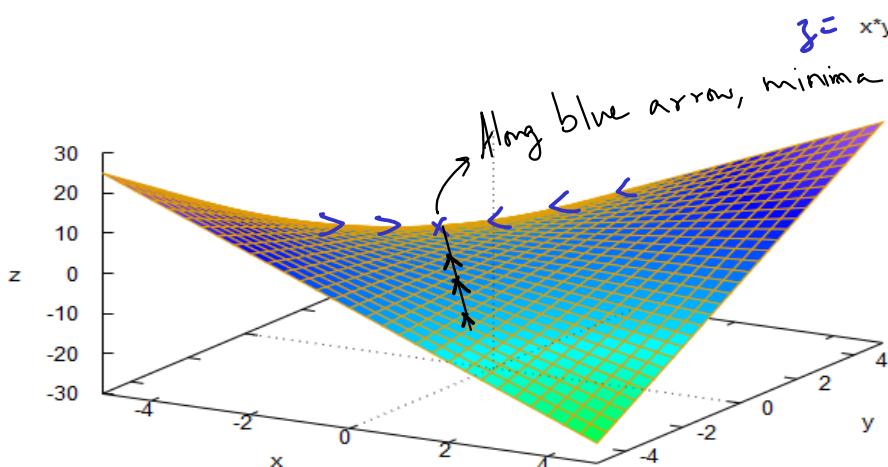
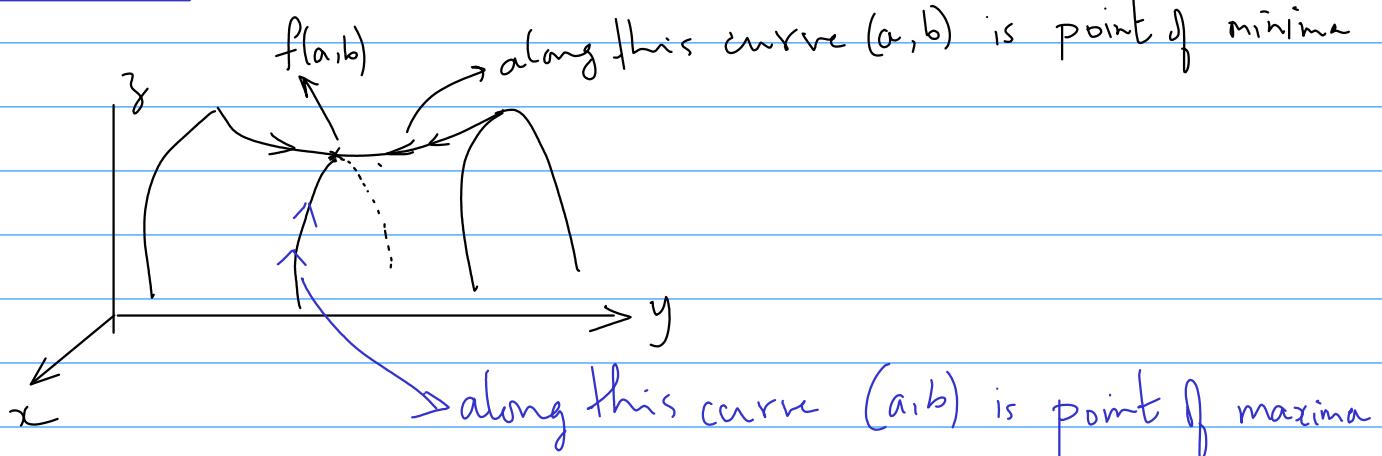
$\gamma > 0$
 \Rightarrow Minima

$\gamma t - s^2 = 0$

Inconclusive

$\gamma t - s^2 < 0$

Saddle point



Discuss the nature of the stationary points on the surface $f(x,y) = x^3 + y^3 - 3y - 12x + 20$

Ans: $f(x,y) = x^3 + y^3 - 3y - 12x + 20$

Step 1: Find f_x, f_y

$$f_x = \frac{\partial f}{\partial x} = 3x^2 + 0 - 0 - 12 = 3x^2 - 12$$

$$f_y = \frac{\partial f}{\partial y} = 3y^2 - 3$$

Step 2: find roots of $f_x = 0 = f_y$

$$3x^2 - 12 = 0 \Rightarrow x = \pm 2$$

$$3y^2 - 3 = 0 \Rightarrow y = \pm 1$$

$(2, 1), (2, -1), (-2, 1), (-2, -1) \rightarrow$ stationary points

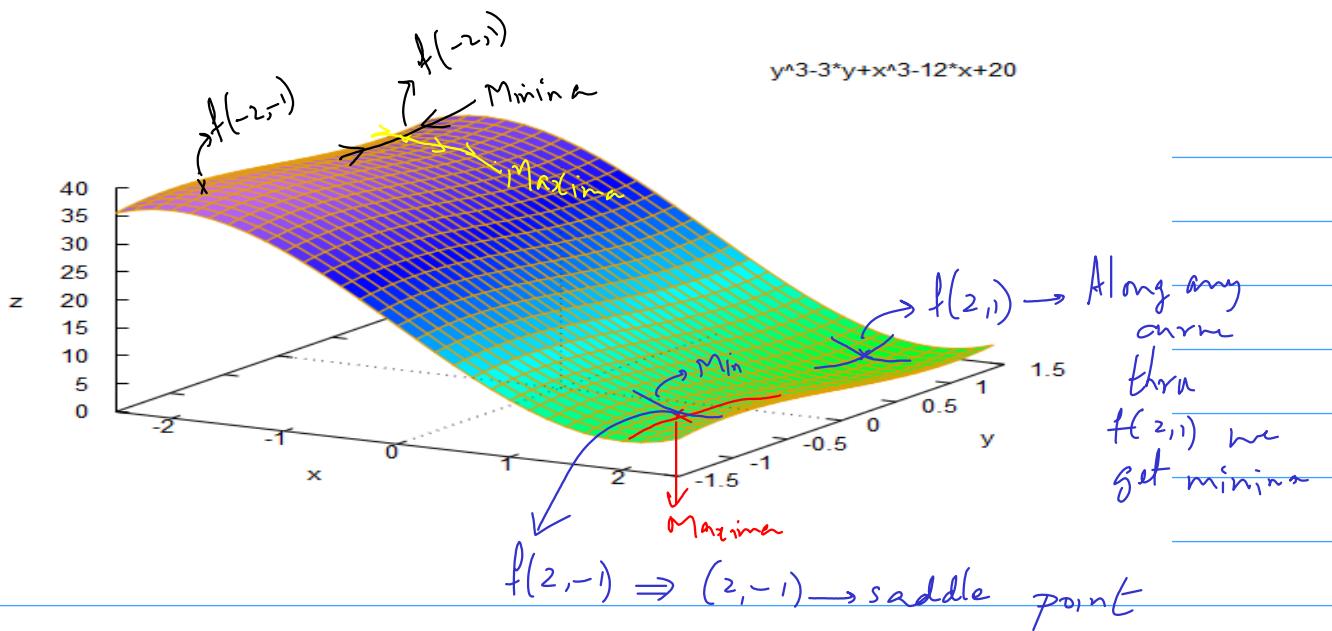
Step 3: 2nd order derivatives

$$r = f_{xx} = \frac{\partial f_x}{\partial x} = 6x$$

$$s = f_{xy} = \frac{\partial f_x}{\partial y} = 0$$

$$t = f_{yy} = \frac{\partial f_y}{\partial y} = 6y$$

Stationary points (a, b)	r	s	t	$rt - s^2$	Nature (a, b)	Inference
$(2, 1)$	12	0	6	$72 > 0$	Extrema	Minima $\because r > 0$
$(2, -1)$	12	0	-6	$-72 < 0$	Saddle	
$(-2, 1)$	-12	0	6	$-72 < 0$	Saddle	
$(-2, -1)$	-12	0	-6	$72 > 0$	Extrema	Maxima $\because r < 0$



Qn) Find the extreme values of $f(x, y) = x^3 + 3xy^2 - 15x^2 - 15y^2 + 72x$.

Ans: $f(x, y) = x^3 + 3xy^2 - 15x^2 - 15y^2 + 72x$

Step 1: $f_x = \frac{\partial f}{\partial x} = 3x^2 + 3y^2 - 30x + 72 \rightarrow \textcircled{1}$

$f_y = \frac{\partial f}{\partial y} = 6xy - 30y \rightarrow \textcircled{2}$

Step 2: $f_x = 0 = f_y$

$$3x^2 + 3y^2 - 30x + 72 = 0$$

$$\frac{f_x}{3} = x^2 + y^2 - 10x + 24 = 0 \rightarrow \textcircled{3}$$

$$6xy - 30y = 0 \Rightarrow \frac{f_y}{6} = y(x - 5) = 0 \rightarrow \textcircled{4}$$

$\textcircled{4} \Rightarrow y = 0 \text{ or } x = 5$

$y = 0$ in $\textcircled{3} \Rightarrow x^2 - 10x + 24 = 0 \Rightarrow x = 4, 6$

$\Rightarrow (4, 0)$ and $(6, 0)$ are the stationary points

$x = 5$ in $\textcircled{3} \Rightarrow 25 + y^2 - 50 + 24 = 0 \Rightarrow y = 1, -1$

$\Rightarrow (5, 1)$ and $(5, -1)$ are also stationary points

Step 3: $r, s, t = ?$

$$r = f_{xx} = \frac{\partial^2 f}{\partial x^2} = 6x - 30$$

$$s = f_{xy} = \frac{\partial^2 f}{\partial x \partial y} = 6y$$

$$t = f_{yy} = 6x - 30$$

Using eqn ① to find
 f_{xx} and f_{xy}

Use eqn ② to find t

Stationary pts (a, b)	r	s	t	$rt - s^2$	Nature of (a, b)	Inference
$(4, 0)$	-6	0	-6	$36 > 0$	extrema	Maxima for $r < 0$
$(6, 0)$	6	0	6	$36 > 0$	extrema	Minima for $r > 0$
$(5, 1)$	0	6	0	$-36 < 0$	Saddle point	
$(5, -1)$	0	-6	0	$-36 < 0$	Saddle point	

$$f_{\max} = f(4, 0) = 112$$

$$f_{\min} = f(6, 0) = 108$$

Discuss the nature of the stationary for the surface $f(x, y) = x^4 + y^4 - 2x^2 + 4xy - 2y^2$

Ans:- $f(x, y) = x^4 + y^4 - 2x^2 + 4xy - 2y^2$

$$\text{Step 1} \left[\begin{array}{l} f_x = \frac{\partial f}{\partial x} = 4x^3 + 0 - 4x + 4y \rightarrow ① \\ f_y = \frac{\partial f}{\partial y} = 4y^3 + 4x - 4y \rightarrow ② \end{array} \right.$$

$$\text{Step 2: } f_x = 0 = f_y$$

$$4x^3 - 4x + 4y = 0 \Rightarrow x^3 - x + y = 0 \rightarrow ③$$

$$4y^3 + 4x - 4y = 0 \Rightarrow y^3 + x - y = 0 \rightarrow ④$$

$$(3) + (4) \Rightarrow x^3 + y^3 = 0$$

$$(x+y)(x^2 - xy + y^2) = 0$$

$$\Rightarrow x = -y \quad \text{or} \quad y = -x$$

$$y = -x \quad \text{in } (3) \Rightarrow x^3 - x[-x] = 0 \Rightarrow x(x^2 + x) = 0$$

$$x = 0, \sqrt{2}, -\sqrt{2}$$

$$y = -x \Rightarrow \begin{cases} \text{when } x = 0, y = 0 \Rightarrow (0,0) \\ \text{when } x = \sqrt{2}, y = -\sqrt{2} \Rightarrow (\sqrt{2}, -\sqrt{2}) \\ \text{when } x = -\sqrt{2}, y = \sqrt{2} \Rightarrow (-\sqrt{2}, \sqrt{2}) \end{cases}$$

$$r = f_{xx} = \frac{\partial^2}{\partial x^2}(f_x) = 12x^2 - 4 \quad \text{Using eqn 1}$$

$$s = f_{xy} = \frac{\partial^2}{\partial y \partial x}(f_x) = 4$$

$$t = f_{yy} = \frac{\partial^2}{\partial y^2}(f_y) = 12y^2 - 4$$

Stationary pts (a, b)	r	s	t	$rt - s^2$	Nature of (a, b)	Inference
$(0, 0)$	-4	4	-4	0	Inconclusive	Further tests needed
$(\sqrt{2}, -\sqrt{2})$	20	4	20	$384 > 0$	Extrema	Minima (as $r > 0$)
$(-\sqrt{2}, \sqrt{2})$	20	4	20	$384 > 0$	Extrema	Minima (as $r > 0$)

$$f_{\min} = f(\sqrt{2}, -\sqrt{2}) = f(-\sqrt{2}, \sqrt{2}) = -8$$

Find the extreme values of $f(x, y) = x^3 y^2 (1 - x - y)$

Ans:- Step 1: $f_x = \frac{\partial f}{\partial x} = y^2 (3x^2 - 4x^3 - 3x^2y) \rightarrow ①$

$f_y = \frac{\partial f}{\partial y} = x^3 (2y - x^2y - 3y^2) \rightarrow ②$

Step 2:- Stationary points? $f_x = 0 = f_y$

① $\Rightarrow y^2 x^2 (3 - 4x - 3y) = 0 \rightarrow ③$

② $\Rightarrow x^3 y (2 - 2x - 3y) = 0 \rightarrow ④$

③ $\Rightarrow y = 0, x = 0, 3 - 4x - 3y = 0$

④ $\Rightarrow x = 0, y = 0, 2 - 2x - 3y = 0$

} 7 points
usual
process

$y = 0$ satisfies both ③ and ④ \Rightarrow Any point on x -axis is a stationary point i.e. $(a, 0)$

$x = 0$ satisfies both ③ and ④ \Rightarrow Any point on y -axis is a stationary point i.e. $(0, b)$

$$3 - 4x - 3y = 0 \Rightarrow 4x + 3y = 3$$

$$2 - 2x - 3y = 0 \Rightarrow 2x + 3y = 2$$

$$2x = 1 \Rightarrow x = \frac{1}{2}$$

$$x = \frac{1}{2} \quad y = \frac{1}{3} \quad \left(\frac{1}{2}, \frac{1}{3}\right)$$

$$Y = f_{xx} = \frac{\partial}{\partial x} (f_x) = y^2 (6x - 12x^2 - 6xy)$$

$$= y^2 x (6 - 12x - 6y)$$

$$s = f_{xy} = \frac{\partial}{\partial y}(f_x) = \frac{\partial}{\partial x}(f_y) = 3x^2 \cdot 2y - 4x^3 \cdot 2y - 9x^2 \cdot y^2$$

$$t = f_{yy} = \frac{\partial}{\partial y}(f_y) = x^3(2 - 2x - 6y)$$

Stationary (a, b)	x	s	t	xt - s^2	Nature of (a, b)	Inference
(a, 0)	0	0	$a^3(2 - 2a)$	0	Inconclusive Test	Further test
(0, b)	0	0	0	0	Inconclusive Test	Further test
$(\frac{1}{2}, \frac{1}{3})$	$-\frac{1}{9}$	$-\frac{1}{12}$	$-\frac{1}{8}$	$\frac{1}{144} > 0$	Extrema	Pt of Maxima

$$f_{\max} = f\left(\frac{1}{2}, \frac{1}{3}\right) = \frac{1}{432}$$

Divide 120 into three parts so that the sum of their products taken two at a time is maximum.

Ans:

$$\begin{array}{c} x \quad y \quad z \\ \hline 120 \end{array}$$

$$x + y + z = 120 \quad \text{Condition} \quad \textcircled{1}$$

$$xy + yz + zx = F$$

Task: Find x, y, z such that F is maximum

$$z = 120 - x - y \quad \text{from } \textcircled{1}$$

$$F(x, y) = xy + y(120 - x - y) + x(120 - x - y)$$

$$F(x, y) = 120y + 120x - xy - y^2 - x^2 \rightarrow \textcircled{2}$$

$$\text{Step 1: } F_x = \frac{\partial F}{\partial x} = 120 - y - 2x \rightarrow \textcircled{3}$$

$$F_y = \frac{\partial F}{\partial y} = 120 - x - 2y \rightarrow \textcircled{4}$$

$$\text{Step 2: } F_x = F_y = 0$$

$$120 - y - 2x = 0 \Rightarrow 2x + y = 120$$

$$120 - x - 2y = 0 \Rightarrow x + 2y = 120$$

$$4x + 2y = 240$$

$$\begin{array}{r} x + 2y = 120 \\ 4x + 2y = 240 \end{array}$$

$$3x = 120 \Rightarrow x = 40 \Rightarrow y = 40$$

$$(40, 40)$$

$$\text{Step 3: } \gamma = f_{xx} = \frac{\partial}{\partial x}(f_x) = -2$$

$$\varsigma = f_{xy} = \frac{\partial}{\partial y}(f_x) = -1$$

$$t = f_{yy} = \frac{\partial}{\partial y}(f_y) = -2$$

$$\text{At } (40, 40) \quad \gamma t - \varsigma^2 = 4 - (-1)^2 = 3 > 0$$

$\gamma < 0 \Rightarrow$ Pt  Maxima

$$x + y + z = 120 \Rightarrow z = 40$$

$xy + yz + zx$ is Max when $x = 40 = y = z$

$$\text{given } (x + y + z) = 120$$

Find the shortest distance from origin to the surface $xyz^2 = 2$

Ans: Let $P(x, y, z)$ be any point on the surface $xyz^2 = 2$

distance of P from $(0, 0, 0)$ is, $d = \sqrt{(x-0)^2 + (y-0)^2 + (z-0)^2}$

$$d = \sqrt{x^2 + y^2 + z^2}$$

Task find d_{\min} with $xyz^2 = 2$

$$F = d^2 \quad d_{\min} = \sqrt{F_{\min.}}$$

$$F = x^2 + y^2 + z^2 \quad \text{with} \quad xyz^2 = 2 \Rightarrow z^2 = \frac{2}{xy}$$

$$F(x, y) = x^2 + y^2 + \frac{2}{xy}$$

$$\text{Step 1: } \frac{\partial F}{\partial x} = F_x = 2x + \frac{2}{y} \left(-\frac{1}{x^2} \right) = 2x - \frac{2}{x^2 y} \rightarrow ①$$

$$\frac{\partial F}{\partial y} = F_y = 2y - \frac{2}{x y^2} \rightarrow ②$$

$$\text{Step 2: } F_x = 0 = F_y$$

$$2 \left(\frac{x^3 y - 1}{x^2 y} \right) = 0 \Rightarrow x^3 y - 1 = 0 \rightarrow ③$$

$$2 \left(\frac{xy^3 - 1}{xy^2} \right) = 0 \Rightarrow xy^3 - 1 = 0 \rightarrow ④$$

$$③ - ④ \Rightarrow x^3 y - xy^3 = 0$$

$$\Rightarrow xy(x^2 - y^2) = 0$$

$$x = 0, y = 0 \quad x^2 - y^2 = 0$$

$x=0, y=0, y = \pm x$ $y^2 = x^2 \Rightarrow y = \pm \sqrt{x^2}$
 $x=0$ or $y=0$ does not satisfy $y = \pm \sqrt{x}$. (3) or (4)

$y=x$ in (3) (or 4) $x^4 - 1 = 0$
 $\Rightarrow x = 1, -1$ [i, -i are imaginary]
 $\Rightarrow (1, 1), (-1, -1)$

$$y = -x \text{ in (2)} \Rightarrow -x^4 - 1 = 0$$

$x^4 = -1 \Rightarrow$ imaginary roots
 $\therefore y = -x$ is rejected

$$\gamma = F_{xx} = \frac{\partial}{\partial x} (F_x) = 2 - \frac{2}{y} \left(\frac{-2}{x^3} \right) = 2 + \frac{4}{x^3 y}$$

$$S = F_{xy} = \frac{\partial}{\partial y} (F_x) = 0 - \frac{2}{x^2} \left(\frac{-1}{y^2} \right) = \frac{2}{x^2 y^2}$$

$$t = F_{yy} = \frac{\partial}{\partial y} (F_y) = 2 - \frac{2}{x} \left(\frac{-2}{y^3} \right) = 2 + \frac{4}{x y^3}$$

Stationary pt	γ	S	t	$\gamma t - S^2$	Nature of (a, b) f	Inference
(a, b)	6	2	6	32 > 0	Extrema	} Minima
(1, 1)	6	2	6	32 > 0	Extrema	
(-1, -1)	6	2	6	32 > 0	Extrema	

$$xy^2 = 2 \Rightarrow y^2 = \frac{2}{xy} \Rightarrow y = \pm \sqrt{\frac{2}{xy}}$$

$$\text{at } x=1, y=1 \quad y = \pm \sqrt{2} \Rightarrow (1, 1, \sqrt{2}), (1, 1, -\sqrt{2})$$

$$\text{at } x=-1, y=-1 \quad y = \pm \sqrt{2} \Rightarrow (-1, -1, \sqrt{2}), (-1, -1, -\sqrt{2})$$

A flat circular plate is heated so that the temperature at any point (x, y) is $u(x, y) = x^2 + 2y^2 - x$. [Find the coldest point on the plate.]

Ans:- $u(x, y) = x^2 + 2y^2 - x$

We need (x, y) where $u(x, y)$ is minimum

Step 1

$$\begin{cases} \frac{\partial u}{\partial x} = 2x - 1 = u_x \\ \frac{\partial u}{\partial y} = 4y = u_y \end{cases}$$

Step 2: $\frac{\partial u}{\partial x} = 0 = \frac{\partial u}{\partial y}$

$$2x - 1 = 0 \quad 4y = 0$$

$$x = \frac{1}{2} \quad y = 0 \quad \left(\frac{1}{2}, 0\right)$$

$$\gamma = \frac{\partial^2 u}{\partial x^2} = u_{xx} = \frac{\partial}{\partial x}(u_x) = 2$$

$$s = \frac{\partial^2 u}{\partial x \partial y} = u_{xy} = \frac{\partial}{\partial y}(u_x) = 0$$

$$t = \frac{\partial^2 u}{\partial y^2} = u_{yy} = \frac{\partial}{\partial y}(u_y) = 4$$

$$\gamma t - s^2 = 8 > 0 \implies \left(\frac{1}{2}, 0\right) \text{ is a point of extrema}$$

$$\gamma = 2 > 0 \implies \left(\frac{1}{2}, 0\right) \text{ is a point of minima}$$

$\implies \left(\frac{1}{2}, 0\right)$ is the coldest point

$$u_{\min} = u\left(\frac{1}{2}, 0\right) = \frac{1}{4} + 0 - \frac{1}{2} = -\frac{1}{4} \text{ units}$$

Qn) The temperature T at any point (x, y, z) in space is $T(x, y, z) = kxyz^2$ where k is a constant (> 0).
 Find the highest temperature on the surface of the sphere $x^2 + y^2 + z^2 = a^2$.

Ans: $T(x, y, z) = kxyz^2 \rightarrow ①$

condition: $x^2 + y^2 + z^2 = a^2$

Task: T_{\max} on the surface?

$$z^2 = a^2 - x^2 - y^2 \rightarrow ② \quad [\because \text{using condition}]$$

$$f(x, y) = T^*(x, y) = kxy \{a^2 - x^2 - y^2\}$$

Task: $f_{\max} = ?$

Step 1: $f_x = ? \quad f_y = ?$

$$f_x = \frac{\partial f}{\partial x} = ky \{a^2 - 3x^2 - y^2\} \rightarrow ③ \quad [\because f = ky \{a^2 x - x^3 - y^2 x\}]$$

$$f_y = \frac{\partial f}{\partial y} = kx \{a^2 - x^2 - 3y^2\} \rightarrow ④ \quad [\because f = kx \{a^2 y - x^2 y - y^3\}]$$

Step 2: Stationary points

$$f_x = 0 \Rightarrow ky \{a^2 - 3x^2 - y^2\} = 0 \rightarrow ⑤$$

$$⑤ \Rightarrow y = 0 \text{ or } (a^2 - 3x^2 - y^2) = 0$$

$$f_y = 0 \Rightarrow kx \{a^2 - x^2 - 3y^2\} = 0 \rightarrow ⑥$$

$$⑥ \Rightarrow x = 0 \text{ or } (a^2 - x^2 - 3y^2) = 0$$

$$(0, 0) \quad [\because y = 0 \text{ in } ⑤ \quad x = 0 \text{ in } ⑥]$$

$$y = 0 \quad \& \quad a^2 - x^2 - 3y^2 = 0 \Rightarrow x^2 = a^2 \Rightarrow x = \pm a$$

$$\Rightarrow (a, 0), (-a, 0)$$

$$x = 0 \quad \& \quad (a^2 - x^2 - y^2) = 0 \Rightarrow a^2 - y^2 = 0 \Rightarrow y = \pm a$$

$$\Rightarrow (0, a), (0, -a)$$

$$a^2 - 3x^2 - y^2 = 0 \quad \& \quad (a^2 - x^2 - 3y^2) = 0 \quad \Rightarrow \quad \begin{aligned} 3x^2 + y^2 &= a^2 \\ x^2 + 3y^2 &= a^2 \end{aligned}$$

$$\begin{aligned} 9x^2 + 3y^2 &= 3a^2 \\ x^2 + 3y^2 &= a^2 \\ \hline 8x^2 &= 2a^2 \quad \Rightarrow \quad x^2 = \frac{a^2}{4} \quad \Rightarrow \quad x = \pm \frac{a}{2} \end{aligned}$$

$$x^2 = \frac{a^2}{4} \Rightarrow 3\frac{a^2}{4} + y^2 = a^2 \Rightarrow y^2 = \frac{a^2}{4} \Rightarrow y = \pm \frac{a}{2}$$

$$\left(\frac{a}{2}, \frac{a}{2}\right), \left(\frac{a}{2}, -\frac{a}{2}\right), \left(-\frac{a}{2}, \frac{a}{2}\right), \left(-\frac{a}{2}, -\frac{a}{2}\right)$$

$$r = \frac{\partial^2 f}{\partial x^2} = f_{xx} = \frac{\partial}{\partial x}(f_x) = k_y(-6x) = -6kxy$$

$$s = \frac{\partial^2 f}{\partial x \partial y} = f_{xy} = \frac{\partial}{\partial y}(f_x) = k(a^2 - 3x^2 - 3y^2) \quad f_x = k(a^2 y - 3x^2 y - y^3)$$

$$t = \frac{\partial^2 f}{\partial y^2} = f_{yy} = \frac{\partial}{\partial y}(f_y) = k_x(-6y) = -6kxy \quad f_y = k_x(a^2 - x^2 - 3y^2)$$

Stationary pts (a, b)	r	s	t	rt-s^2	Nature of (a, b)	Inference
(0, 0)	0	ka^2	0	$-k^2 a^4 < 0$	Saddle pt	
(a, 0)	0	$-2ka^2$	0	< 0	" "	
(-a, 0)	0	$-2ka^2$	0	< 0	" "	
(0, a)	0	$-2ka^2$	0	< 0	" "	
(0, -a)	0	$-2ka^2$	0	< 0	" "	
$(\frac{a}{2}, \frac{a}{2})$	$-3ka^2/2$	$-ka^2/2$	$-3ka^2/2$	$2k^2 a^4$	Extrema	Maxima (as r < 0)
$(\frac{a}{2}, -\frac{a}{2})$	$3ka^2/2$	$-ka^2/2$	$3ka^2/2$	$2k^2 a^4$	Extrema	Minima (as r > 0)
$(-\frac{a}{2}, \frac{a}{2})$	$3ka^2/2$	$-ka^2/2$	$3ka^2/2$	$2k^2 a^4$	Extrema	Minima (as r > 0)
$(-\frac{a}{2}, -\frac{a}{2})$	$-3ka^2/2$	$-ka^2/2$	$3ka^2/2$	$2k^2 a^4$	Extrema	Maxima (as r < 0)

$$x^2 + y^2 + z^2 = a^2$$

$$\text{at } \left(\frac{a}{2}, \frac{a}{2}\right) \text{ or } \left(-\frac{a}{2}, -\frac{a}{2}\right) \Rightarrow z^2 = a^2 - x^2 - y^2 = a^2 - \frac{a^2}{4} - \frac{a^2}{4}$$

$$z^2 = \frac{a^2}{2} \Rightarrow z = \pm \frac{a}{\sqrt{2}}$$

Highest temperature is at $\left(\frac{a}{2}, \frac{a}{2}, \frac{a}{\sqrt{2}}\right), \left(\frac{a}{2}, \frac{a}{2}, -\frac{a}{\sqrt{2}}\right)$
 $\left(-\frac{a}{2}, -\frac{a}{2}, \frac{a}{\sqrt{2}}\right), \left(-\frac{a}{2}, -\frac{a}{2}, -\frac{a}{\sqrt{2}}\right)$

$$T_{\max} = k \left(\frac{a}{2}\right) \left(\frac{a}{2}\right) \left(\pm \frac{a}{\sqrt{2}}\right)^2 = k \left(\frac{-a}{2}\right) \left(\frac{-a}{2}\right) \left(\pm \frac{a}{\sqrt{2}}\right)^2 = \frac{k a^4}{8}$$

$$f_{\max}(x, y) = T_{\max}(x, y, z)$$

1) Examine the function $f(x, y) = \sin x + \sin y + \sin(x+y)$, $x, y \in (0, \pi)$ for extreme values.

2) In a plane triangle find the maximum value of $\cos A \cos B \cos C$ where A, B and C are the angles of the triangle.

$$A + B + C = \pi \Rightarrow C = \pi - (A + B)$$

$$f(A, B) = -\cos(A) \cos B \cos(A+B)$$

$$f_A = -\cos(B) \left\{ -\sin(A) \cos(A+B) + \cos(A) \{-\sin(A+B)\} \right\}$$

$$= \cos B \sin(2A+B)$$

$$f_B = \cos A \sin(A+2B)$$

$$f_A = 0 = f_B \Rightarrow \cos B = 0 \quad \text{and} \quad \sin(2A+B) = 0$$

$$\cos A = 0 \quad \text{and} \quad \sin(A+2B) = 0$$

$B = \frac{\pi}{2}$ & $A = \frac{\pi}{2}$ A, B, C are angles in a triangle
 \Rightarrow only one angle can be $\frac{\pi}{2}$

$$B = \frac{\pi}{2} \quad \text{and} \quad A + 2B = \pi \Rightarrow A = 0 \Rightarrow (0, \frac{\pi}{2})$$

But angle can't be zero

$$A = \frac{\pi}{2} \quad \text{and} \quad 2A + B = \pi \Rightarrow B = 0$$

$$\left. \begin{array}{l} 2A + B = \pi \\ A + 2B = \pi \end{array} \right\} \Rightarrow A = \frac{\pi}{3} \quad \text{and} \quad B = \frac{\pi}{3} \Rightarrow C = \frac{\pi}{3}$$

$$Y = \frac{\partial^2 f}{\partial A^2} =$$

$$S = \frac{\partial^2 f}{\partial A \partial B} =$$

$$T = \frac{\partial^2 f}{\partial B^2} =$$

$$Y - S^2 =$$