Math 213 - Tangent Planes and Linear Approximation

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Homework

- Re-read section 14.4
- Start working on practice problems in section 14.4, 1, 3, 5, 11-21 (odd), 25-33 (odd)
- Re-re-read section 14.4 for Monday's Lecture

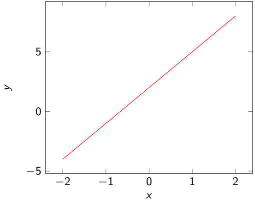
Unit II: Differential Calculus of Several Variables

Lecture 13	Functions of Several Variables
Lecture 14	Limits and Continuity
Lecture 15	Partial Derivatives
Lecture 16	Tangent Planes and Linear Approximation, I
Lecture 17	Tangent Planes and Linear Approximation, II
Lecture 18	The Chain Rule
Lecture 19	Directional Derivatives and the Gradient
Lecture 20	Maximum and Minimum Values, I
Lecture 21	Maximum and Minimum Values, II
Lecture 22	Lagrange Multipliers
Lecture 23	Review for Exam 2

Goals of the (Two) Day(s)

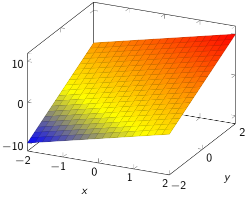
- Understand how the partial derivatives $f_x(a,b)$ and $f_y(a,b)$ define the *tangent plane* to the graph of $z = f(x,y)$ at $(a, b, f(a,b))$
- Understand how the partial derivatives $f_x(a,b)$ and $f_y(a,b)$ define the *linear approximation* $L(x,y)$ to $f(x,y)$ near $(x,y) = (a,b)$
- Understand the *total differential dz* of a function $z = f(x,y)$
- Generalize these ideas to functions of three variables

Warm-Up: Linear Functions



The graph of a line $Ax + By = C$ defines a *linear function* of one variable

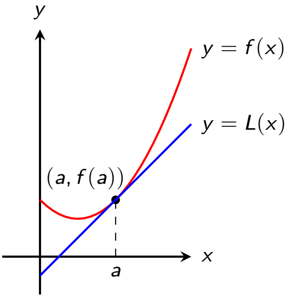
$$y = f(x) = \frac{C}{B} - \frac{A}{C}x$$



The graph of a plane $ax + by + cz = d$ defines a *linear function* of two variables

$$z = f(x, y) = \frac{d}{c} - \frac{a}{c}x - \frac{b}{c}y$$

Functions of One Variable - Tangent Line



The derivative $f'(a)$ gives the slope of the tangent line to the graph of $y = f(x)$ at $(a, f(a))$.

The derivative $f'(a)$ defines a linear function

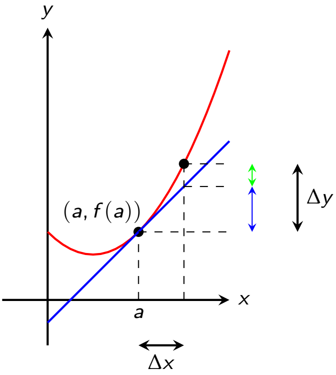
$$L(x) = f(a) + f'(a)(x - a)$$

the linear approximation to f near a

The differential of $y = f(x)$ is

$$dy = f'(x)\,dx$$

Functions of One Variable - Differentiability



Recall that if $y = f(x)$, the *increment* of y as x changes from a to $a + \Delta x$ is

$$\Delta y = f(a + \Delta x) - f(a).$$

If f is differentiable at a, then

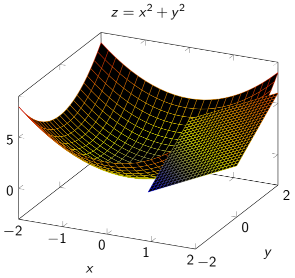
$$\Delta y = f'(a)\,\Delta x + \varepsilon \Delta x$$

where

$$\varepsilon \to 0 \text{ as } \Delta x \to 0$$

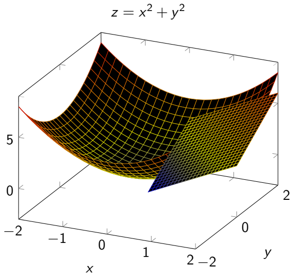
That is, the linear approximation is *very* good as $\Delta x \to 0$.

Derivatives - Two Variables



The derivatives $f_x(a, b)$ and $f_y(a, b)$ define a *tangent plane* to the graph of f at $(a, b, f(a, b))$

Derivatives - Two Variables



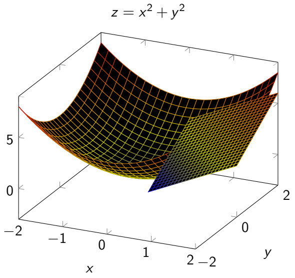
The derivatives $f_x(a, b)$ and $f_y(a, b)$ define a *tangent plane* to the graph of f at $(a, b, f(a, b))$

These derivatives define a linear function

$$\begin{aligned} L(x, y) = f(a, b) \\ + f_x(a, b)(x - a) \\ + f_y(a, b)(x - b) \end{aligned}$$

the linear approximation to f near (a, b)

Derivatives - Two Variables



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$$L(x, y) = f(a, b) + f_x(a, b)(x - a) + f_y(a, b)(x - b)$$

the linear approximation to f near (a, b)

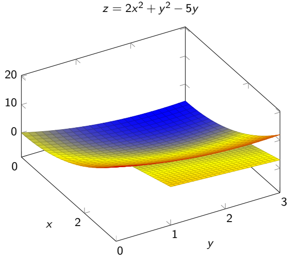
The differential of $z = f(x, y)$ is

$$dz = \frac{\partial f}{\partial x}\, dx + \frac{\partial f}{\partial y}\, dy$$

Find the Tangent Plane

If f has continuous partial derivatives, the tangent plane to $z = f(x, y)$ at $(a, b, f(a, b))$ is

$$z - f(a, b) = f_x(a, b)(x - a) + f_y(a, b)(y - b)$$



1. Find the equation of the tangent plane to the surface

$$z = 2x^2 + y^2 - 5y$$

at $(1, 2, -4)$.

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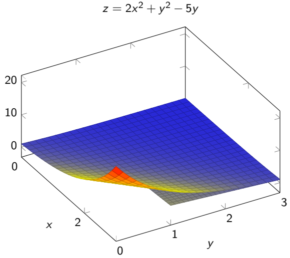


1. Find the equation of the tangent plane to the surface

$$z = 2x^2 + y^2 - 5y$$

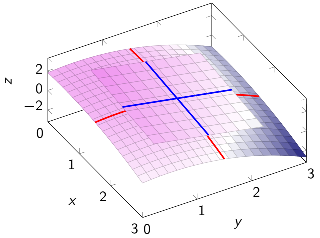
at $(1, 2, -4)$.

2. Find the equation of the tangent plane to the surface

$$z = e^{x-y}$$

at $(2, 2, 1)$.

The Tangent Plane Contains Tangent Lines



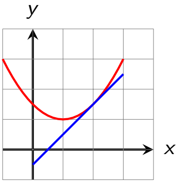
The red curves represent $f(a, y)$ and $f(x, b)$

The blue lines are the tangent lines

$$r_1(t) = \langle a, b, f(a, b)\rangle + t\langle 1, 0, f_x(a, b)\rangle$$

$$r_2(t) = \langle a, b, f(a, b)\rangle + t\langle 0, 1, f_y(a, b)\rangle$$

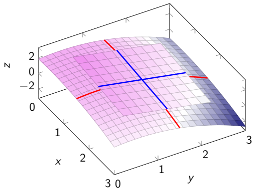
The Tangent Plane Defines a Linear Approximation



The tangent line is the graph of a linear function

$$L(x) = f(a) + f'(a)(x - a)$$

that approximates $f(x)$ near $x = a$



The tangent plane is the graph of a linear function

$$L(x, y) = f(a, b) + f_x(a, b)(x - a) + f_y(a, b)(y - b)$$

that approximates $f(x, y)$ near $(x, y) = (a, b)$

The Linear Approximation

The linear approximation to $f(x, y)$ at (a, b) is

$$L(x, y) = f(a, b) + f_x(a, b)(x - a) + f_y(a, b)(y - b)$$

1. Show that the linear approximation to $f(x, y) = e^x \cos(xy)$ at $(0, 0)$ is $L(x, y) = x + 1$
2. Suppose that $f(2, 5) = 6$, $f_x(2, 5) = 1$, and $f_y(2, 5) = -1$. Use a linear approximation to estimate $f(2.2, 4.9)$

Differentiability

If $z = f(x, y)$, the increment of z as x changes from a to $a + \Delta x$ and y changes from b to $b + \Delta y$ is:

$$\Delta z = f(a + \Delta x, b + \Delta y) - f(a, b)$$

f is *differentiable* at (a, b) if

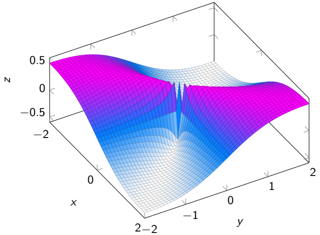
$$\Delta z = f_x(a, b)\Delta x + f_y(a, b)\Delta y + \varepsilon_1 \Delta x + \varepsilon_2 \Delta y$$

where ε_1 and ε_2 approach 0 as $(\Delta x, \Delta y) \to (0, 0)$.

Theorem If the partial derivatives f_x and f_y of f exist near (a, b), and are continuous at (a, b), then f is differentiable at (a, b).

1. Explain why the function $f(x, y) = \sqrt{xy}$ is differentiable at $(1, 4)$ and find its linearization

What Happens if f is not differentiable?



Let

$$f(x,y) = \begin{cases} \dfrac{xy}{x^2+y^2}, & (x,y) \neq (0,0) \\ 0 & (x,y) = (0,0) \end{cases}$$

Use the definition to check that $f_x(0,0) = f_y(0,0) = 0$

Show that $f_x(x,y)$ and $f_y(x,y)$ are not continuous at $(0,0)$