GENERAL MATHEMATICS 2

Dr. M. Alghamdi

Department of Mathematics

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Chapter 6: PARTIAL DERIVATIVES

Main Contents

- Chain Rule for Partial Derivatives
- Implicit Differentiation

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Definition

If g is a differentiable function at x and f is differentiable at g(x), then the composite function

$$F(x) = (f \circ g)(x) = f(g(x))$$

is differentiable at x as follows:

$$\frac{dF}{dx} = \frac{df}{dg(x)} \frac{dg(x)}{dx}$$

Example

If $y = \cos x^2$, calculate $\frac{dy}{dx}$.

Solution:

Let $f(x) = \cos x$ and $g(x) = x^2$, then $(f \circ g)(x) = f(g(x)) = \cos x^2$.

It follows that

$$\frac{df}{dg(x)} = -\sin \ \left(g(x)\right) \ \ \text{and} \ \ \frac{dg(x)}{dx} = 2x \ .$$

By applying the chain rule, we have

$$\frac{dx}{dx} = \frac{1}{dg(x)} \frac{dx}{dx}$$

$$= -\sin(g(x)) (2x) = -2x \sin x^{2}.$$

In the following, we expanded the chain rule for composite functions of two or three functions. Thus, we need to use the chain rule more than once.

1 If w = f(x, y), x = g(t), and y = h(t) such that f, g and h are differentiable, then

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

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

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

(3) If w = f(x, y, z), x = g(t, s), y = h(t, s), and z = k(t, s) such that f, g, h and k are differentiable, then

$$\frac{\partial f}{\partial t} = \frac{\partial f}{\partial x} \frac{\partial x}{\partial t} + \frac{\partial f}{\partial y} \frac{\partial y}{\partial t} + \frac{\partial f}{\partial z} \frac{\partial z}{\partial t} \ .$$

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

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

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Example

If
$$f(x, y) = xy + y^2$$
, $x = s^2t$, and $y = s + t$, calculate (1) $\frac{\partial f}{\partial t}$ (2) $\frac{\partial f}{\partial s}$.

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

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If
$$f(x, y, z) = x + \sin(xy) + \cos(xz)$$
, $x = ts$, $y = s + t$, and $z = \frac{s}{t}$, calculate (1) $\frac{\partial f}{\partial t}$ (2) $\frac{\partial f}{\partial s}$.

Solution

$$\begin{split} \frac{\partial f}{\partial t} &= \frac{\partial f}{\partial x} \frac{\partial x}{\partial t} + \frac{\partial f}{\partial y} \frac{\partial y}{\partial t} + \frac{\partial f}{\partial z} \frac{\partial z}{\partial t} \\ &= \left(1 + y \cos(xy) - z \sin(xz)\right) s + x \cos(xy) \left(1\right) - x \sin(xz) \left(\frac{-s}{t^2}\right) \\ &= s + \left((s + t)s + ts\right) \cos(ts \left(s + t\right)) + \left(\left(\frac{s}{t^2}\right) ts - \left(\frac{s}{t}\right) s\right) \sin(s^2) \\ &= s + \left(s^2 + 2ts\right) \cos(ts \left(s + t\right)) \; . \end{split}$$

• For
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, let $z = \frac{s}{t} = s \ t^{-1}$

$$\frac{\partial z}{\partial t} = (-1) s t^{-2} = \frac{-s}{t^2}$$

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Example

If
$$f(x, y, z) = x + \sin(xy) + \cos(xz)$$
, $x = ts$, $y = s + t$, and $z = \frac{s}{t}$, calculate (1) $\frac{\partial f}{\partial t}$ (2) $\frac{\partial f}{\partial s}$.

Solution: (1)

$$\frac{\partial f}{\partial t} = \frac{\partial f}{\partial x} \frac{\partial x}{\partial t} + \frac{\partial f}{\partial y} \frac{\partial y}{\partial t} + \frac{\partial f}{\partial z} \frac{\partial z}{\partial t}$$

$$= (1 + y \cos(xy) - z \sin(xz)) s + x \cos(xy) (1) - x \sin(xz) \left(\frac{-s}{t^2}\right)$$

$$= s + \left((s + t)s + ts\right) \cos(ts(s + t)) + \left(\left(\frac{s}{t^2}\right) ts - \left(\frac{s}{t}\right) s\right) \sin(s^2)$$

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Definition

1 Suppose that the equation F(x, y) = 0 defines y implicitly as a function of x, y = f(x) such that f is differentiable. Then,

$$\frac{dy}{dx} = -\frac{F_x}{F_y} \ .$$

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Let
$$y^2 - xy + 3x^2 = 0$$
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Solution

Let
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and

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$$F_Z = 2z + xy \cos(xyz) .$$

Hence

$$\frac{\partial z}{\partial y} = -\frac{F_y}{F_z} = -\frac{x^2 + xz\cos(xyz)}{2z + xy\cos(xyz)}$$

Example

Let
$$F(x, y, z) = x^2y + z^2 + \sin(xyz) = 0$$
, calculate (1) $\frac{\partial z}{\partial x}$ (2) $\frac{\partial z}{\partial y}$.

Solution: First, we find F_x , F_y and F_z .

$$F_x = 2xy + yz\cos(xyz)$$
,

$$F_y = x^2 + xz\cos(xyz)$$

and

$$F_Z = 2z + xy\cos(xyz) \ .$$

Hence,

2
$$\frac{\partial z}{\partial y} = -\frac{F_y}{F_z} = -\frac{x^2 + xz\cos(xyz)}{2z + xy\cos(xyz)}$$

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Example

Let $F(x, y, z) = x^2y + z^2 + \sin(xyz) = 0$, calculate (1) $\frac{\partial z}{\partial x}$ (2) $\frac{\partial z}{\partial y}$.

Solution: First, we find F_X , F_V and F_Z .

$$F_X = 2xy + yz \cos(xyz)$$
,

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$$F_Z = 2z + xy\cos(xyz) \ .$$

Hence,