

Advanced Calculus - Partial Derivatives

/ is the division symbol

Partial derivatives exist because multivariable functions exist. Partial derivative is the differentiation of one of the independent variables of a multivariate function while the other independent variables are held constant.

(1) $f(x,y) = \sin xy / \cos(x + y)$. Find $\delta f / \delta x$.

Ans (1): $f(x, y) = u(x, y) / v(x, y)$ implies $\delta f / \delta x = (v \delta u / \delta x - u \delta v / \delta x) / v^2$ (Quotient Rule).
 $\delta u / \delta x = y \cos xy$. $\delta v / \delta x = -\sin(x + y)$
So, $\delta f / \delta x = [\cos(x + y) y \cos xy - \sin xy(-\sin(x + y))] / \cos^2(x + y)$
So, $\delta f / \delta x = [\cos(x + y) y \cos xy + \sin xy(-\sin(x + y))] / \cos^2(x + y)$.

(2) $f(x,y) = \tan^2(x^2 - y^2)$. Find $f_1(x,y)$ and $f_2(1,2)$.

Ans (2): $f_1(x,y) = \delta f / \delta x = [2\tan(x^2 - y^2)\sec^2(x^2 - y^2)]2x$
 $f_2(x,y) = \delta f / \delta y = [2\tan(x^2 - y^2)\sec^2(x^2 - y^2)]-2y$
So, $f_2(1,2) = 8 \tan 3 \sec^2 3$.

(3) If

$$u - v + 2w = x + 2z \quad \dots \dots \dots (1)$$

$$2u + v - 2w = 2x - 2z \quad \dots \dots \dots (2)$$

$$u - v + w = z - y \quad \dots \dots \dots (3)$$

Find : $\delta u / \delta y$, $\delta v / \delta y$, $\delta w / \delta y$.

Ans (3) partial differentiation of (1) : $\delta u / \delta y - \delta v / \delta y + 2\delta w / \delta y = 0 \quad \dots \dots \dots (4)$
partial differentiation of (2) : $2\delta u / \delta y + \delta v / \delta y - 2\delta w / \delta y = 0 \quad \dots \dots \dots (5)$
partial differentiation of (3) : $\delta u / \delta y - \delta v / \delta y + \delta w / \delta y = -1 \quad \dots \dots \dots (6)$

Add (4) and (5) to get $\delta u / \delta y = 0$

Add (5) and (6) to get $\delta w / \delta y = 1$

So, from (4) $\delta v / \delta y = 2$.

(4) If

$$u^2 + x^2 + y^2 = 3 \quad \dots \dots \dots (7)$$

$$u - v^2 + 3x = 4 \quad \dots \dots \dots (8)$$

Find : $\delta u / \delta x$, $\delta u / \delta y$, $\delta v / \delta x$, $\delta v / \delta y$.

Ans (4) partial differentiation with respect to x of (7) : $2u\delta u / \delta x + 2x = 0 \quad \dots \dots \dots (9)$
partial differentiation with respect to x of (8) : $\delta u / \delta x - 2v\delta v / \delta x + 3 = 0 \quad \dots \dots \dots (10)$
partial differentiation with respect to y of (7) : $2u\delta u / \delta y + 2y = 0 \quad \dots \dots \dots (11)$
partial differentiation with respect to y of (8) : $\delta u / \delta y - 2v\delta v / \delta y = 0 \quad \dots \dots \dots (12)$

From (9), $\delta u / \delta x = -x/u$, $u \neq 0$. So, from (10), $\delta v / \delta x = -(x - 3u) / 2uv$.

From (11), $\delta u / \delta y = -y/u$, $u \neq 0$. So from (12), $\delta v / \delta y = y / 2uv$.

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(5) $f(x,y) = x^{xy}$. Find $\delta f / \delta x$, $\delta f / \delta y$.

Ans (5) Let $f(x,y) = z = x^{xy}$.

So, $\log(z) = xy\log(x)$. So, $(1/z)\delta z / \delta x = (xy) / x + y\log x$.

So, $\delta f / \delta x = \delta z / \delta x = z(y + y\log x) = x^{xy}(y + y\log x)$.

$(1/z)\delta z / \delta y = 0 + x\log x$.

So, $\delta f / \delta y = \delta z / \delta y = z(x\log x) = x^{xy}(x\log x) = x^{xy+1}\log x$.

(6) If

$$\log u + v = xy \quad \dots \dots \dots (13)$$

$$\log v + u = x - y \quad \dots \dots \dots (14)$$

Find : $\delta u / \delta x$, $\delta v / \delta x$, $\delta v / \delta y$, $\delta v / \delta y$.

Ans (6) partial differentiation with respect to x of (13): $(1/u)\delta u / \delta x + \delta v / \delta x = y \quad \dots \dots \dots (15)$

partial differentiation with respect to x of (14): $(1/v)\delta v / \delta x + \delta u / \delta x = 1 \quad \dots \dots \dots (16)$

partial differentiation with respect to y of (13): $(1/u)\delta u / \delta y + \delta v / \delta y = x \quad \dots \dots \dots (17)$

partial differentiation with respect to y of (14): $(1/v)\delta v / \delta y + \delta u / \delta y = -1 \quad \dots \dots \dots (18)$

Multiply (16) by $1/u$ then subtract (16) from (15):

So, $\delta v / \delta x(1 - 1/uv) = y - 1/u$, $u \neq 0$. So, $\delta v / \delta x = v(yu - 1) / (uv - 1)$.

Substitute $\delta v / \delta x$ in (15): So, $(1/u)\delta u / \delta x + v(yu - 1) / (uv - 1) = y$

So, $\delta u / \delta x = u(y - v) / (1 - uv)$.

Multiply (18) by $1/u$ then subtract (18) from (17):

So, $\delta v / \delta x(1 - 1/uv) = x + 1/u$, $u \neq 0$. So, $\delta v / \delta y = v(xu + 1) / (uv - 1)$.

Substitute $\delta v / \delta x$ in (17): So, $(1/u)\delta u / \delta y + v(xu + 1) / (uv - 1) = x$

So, $\delta u / \delta y = u(x + v) / (1 - uv)$.

(7) $u = e^v \quad v = \sin(xyz)$. Find $\delta^2 u / \delta y \delta z$.

Ans (7) $e^v = e^{\sin(xyz)}$. $\delta^2 u / \delta y \delta z = (\delta/\delta y)(\delta u / \delta z) = (\delta/\delta z)(\delta u / \delta y) = u_{32} = u_{23}$

So, $u = e^{\sin(xyz)}$. $\delta u / \delta y = xz\cos(xyz)e^{\sin(xyz)}$

So, $\delta^2 u / \delta y \delta z = \delta[xz\cos(xyz)]e^{\sin(xyz)} / \delta z$

$= [xz\cos(xyz)][xycos(xyz)e^{\sin(xyz)}] + e^{\sin(xyz)}[-xzxysin(xyz) + xcos(xyz)]$ (product rule)

So, $\delta^2 u / \delta y \delta z = x^2yz\cos^2(xyz)e^v - x^2yz\sin(xyz)e^v + x\cos(xyz)e^v$.

(8) $u = f(q(x,y), r(x,y)) \quad q(x,y) = x^2 - y ; \quad r(x,y) = x + y^2$

Find $\delta^2 u / \delta x \delta y$.

Ans (8) u has functions q and r as variables, q and r are also functions with x and y as variables.

So, $\delta u / \delta x = f_1q_1 + f_2r_1$ and $\delta u / \delta y = f_1q_2 + f_2r_2$ (chain rule)

So, $\delta^2 u / \delta x \delta y = f_1q_{12} + f_2r_{12} + q_1(f_{11}q_2 + f_{12}r_2) + r_1(f_{21}q_2 + f_{22}r_2)$

$q_1 = 2x$, $q_{12} = 0$, $q_2 = -1$, $r_1 = 1$, $r_{12} = 0$, $r_2 = 2y$

So, $\delta^2 u / \delta x \delta y = f_1(0) + f_2(0) + 2x(f_{11}(-1) + 2yf_{12}) + 1(f_{21}(-1) + 2yf_{22})$

So, $\delta^2 u / \delta x \delta y = -2xf_{11} + (4xy - 1)f_{12} + 2yf_{22}$. Note, $f_{12} = f_{21}$.

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(9) $u = f(x + u, yu)$. Find $\delta u / \delta x, \delta u / \delta y$

Ans (9) $\delta u / \delta x = f_1(1 + \delta u / \delta x) + f_2(y \delta u / \delta y)$

So, $(1-f_1-yf_2) \delta u / \delta y = f_1$. So, $\delta u / \delta x = f_1/(1 - f_1 - yf_2)$.

$\delta u / \delta y = f_1(\delta u / \delta y) + f_2(u + y\delta u / \delta y)$

So, $\delta u / \delta y = uf_2/(1 - f_1 - yf_2)$.

(10) If $\log(uy) + y\log u = x$, Find $\delta y / \delta u$ and $\delta y / \delta x$

Ans (10) partial differentiation with respect to u :

$$1/uy(y + u \delta y / \delta u) + y(1/u) + (\log u)\delta y / \delta u = 0$$

So, $(1/y) \delta y / \delta u + (\log u)\delta y / \delta u = -(1/u + y/u) = -(1 + y)/u$

So, $(1/y + \log u)\delta y / \delta u = -(1 + y)/u$

So, $\delta y / \delta u = -[(1 + y)/u]/[(1 + y)/u] = -(y + y^2)/(u + uy\log u)$.

partial differentiation with respect to x :

$$(1/uy)(u\delta y / \delta x) + (\log u)\delta y / \delta x = 1$$

So, $(1/y)\delta y / \delta x + (\log u)\delta y / \delta x = 1$

So, $\delta y / \delta x = y/(1 + y\log u)$.

(11) If $\sin zy = \cos zx$, Compute $\delta z / \delta x$ when $z = \pi, x = 1/3, y = 1/6$.

Ans (11) $(\cos zy)(y \delta z / \delta x) = -(\sin zx)(x \delta z / \delta x + z)$

So, $(ycos zy + xsin zx) \delta z / \delta x = -zsin zx$

So, $\delta z / \delta x = -zsin zx / (ycos zy + xsin zx)$

So, $\delta z / \delta x = -\pi\sin(\pi/3) / [(1/6)\cos(\pi/6) + (1/3)\sin(\pi/3)]$

So, $\delta z / \delta x = -\pi(\sqrt{3}/2) / [\sqrt{3}/2(1/6 + 1/3)] = -2\pi$.

(12) If $\delta u(x,y) / \delta x = 0$, Find $u(x,y)$.

Ans (12) $u(xy) = g(y)$

(13) If $\delta^2 u(x,y) / \delta x \delta y = 0$, Find $u(x,y)$.

Ans (13) $u(x,y) = f(x) + g(y)$.

Peter Oye Simate Sagay

Simate was my mother

Sagay was my father.