

# Chapter III

## Derivation of composite functions

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# Part 1

## 1. The chain rule

### 1.1. Definition of composite function

Let  $f$  be a function defined on some open set  $U$ . Let  $C(t)$  be a curve such that the values  $C(t)$  are contained in  $U$ . Then we can form the composite  $f \circ C$ , which is a function of  $t$ , given by:

$$(f \circ C)(t) = f(C(t))$$

#### Reminder

when  $y = f(x)$  is a single variable function, and when  $x = x(t)$ , we know that:

$f'_t(x(t)) = f'_x(x(t)) \cdot x'_t(t)$ . So we would like to find a common rule for multi-variable functions.

### 1.2. Chain rule (derivation of composite functions)

Let  $f$  be a multi-variable differentiable function. Let's consider  $X$  as a function of  $t$ :

$$X(t) = (x_1(t), x_2(t), \dots, x_n(t))$$

So:

$$f'_t(X(t)) = f'_{x_1}(X(t)) \cdot x'_1(t) + f'_{x_2}(X(t)) \cdot x'_2(t) + \dots + f'_{x_n}(X(t)) \cdot x'_n(t)$$

That we can simply write:

$$f'_t = f'_{x_1} \cdot x'_1 + f'_{x_2} \cdot x'_2 + \dots + f'_{x_n} \cdot x'_n$$

In other terms:

$$f'_t = (f'_{x_1}, f'_{x_2}, \dots, f'_{x_n}) \cdot (x'_1, x'_2, \dots, x'_n) \Rightarrow f'_t = \text{grad } f(X(t)) \cdot X'_t(t)$$

**EXAMPLE:**

$$f(x, y) = \sin xy$$

Let:

$$x = r \cos \theta, \quad y = r \sin \theta$$

$$\begin{aligned} f'_r(r \cos \theta, r \sin \theta) &= \text{grad } f(x, y) \cdot (x'_r, y'_r) \\ &= f'_x(r \cos \theta, r \sin \theta) \times x'_r + f'_y(r \cos \theta, r \sin \theta) \times y'_r \end{aligned}$$

### 1.3. Derivation of implicit functions

**DEFINITION**

If several variables, 3 for example, are related as follow

$$F(x, y, z) = 0,$$

One of the variables,  $z$  for example, is an implicit function of the other 2.

### EXAMPLE

$$(x^2 + 1)z - xy^2 = 0 \Rightarrow z = \varphi(x, y) = \frac{xy^2}{x^2 + 1} \text{ on } \square.$$

If  $F$  have partial derivatives we can demonstrate that, except for certain exceptional points,  $\varphi(x, y)$  has also partial derivatives.

Let's consider these 2 cases:

**Case 1 :**  $z = \varphi(x)$  defined by  $F(x, z) = 0$ .

$$dF = 0 = \frac{\partial F}{\partial x} dx + \frac{\partial F}{\partial z} dz$$

which leads to

$$\frac{dz}{dx} = -\frac{\frac{\partial F}{\partial x}}{\frac{\partial F}{\partial z}}, \text{ si } \frac{\partial F}{\partial z} \neq 0. \Rightarrow \frac{dz}{dx} = -\frac{F'_x}{F'_z}, \text{ si } F'_z \neq 0.$$

**Case 2 :**  $z = \varphi(x, y)$  defined by  $F(x, y, z) = 0$

$$dF = 0 = \frac{\partial F}{\partial x} dx + \frac{\partial F}{\partial y} dy + \frac{\partial F}{\partial z} dz$$

$$\Rightarrow dz = -\frac{\frac{\partial F}{\partial x}}{\frac{\partial F}{\partial z}} dx - \frac{\frac{\partial F}{\partial y}}{\frac{\partial F}{\partial z}} dy, \text{ si } \frac{\partial F}{\partial z} \neq 0$$

$$\Rightarrow dz = -\frac{F'_x}{F'_z} dx - \frac{F'_y}{F'_z} dy, \text{ si } F'_z \neq 0$$

$$\Rightarrow \text{Since } dz = z'_x dx + z'_y dy \Rightarrow \text{if } F'_z \neq 0 \Rightarrow \begin{cases} z'_x = -\frac{F'_x}{F'_z} \\ z'_y = -\frac{F'_y}{F'_z} \end{cases}$$

## 2. Extremum of 2 variables numerical functions

### 2.1. Local extremum

Let  $f$  be a function defined in an open set  $U$  of  $\mathbb{R}^2$ .  $f : U \rightarrow \mathbb{R}^2$

1. We say that  $f$  have a local maximum at  $P$  if and only if :

$$\exists r > 0, \forall X \in U \cap B(P, r) \Rightarrow f(X) \leq f(P)$$

In other terms, there exists a surrounding for  $P$ , where  $f(P)$  is the maximum.

2. We say that  $f$  have a local minimum at  $P$  if and only if :

$$\exists r > 0, \forall X \in U \cap B(P, r) \Rightarrow f(P) \leq f(X)$$

In other terms, there exists a surrounding for  $P$ , where  $f(P)$  is the minimum.

3. We say that  $f$  have a local extremum at  $P$ , if and only if  $f$  have a local minimum or maximum at this point.

**Example:**

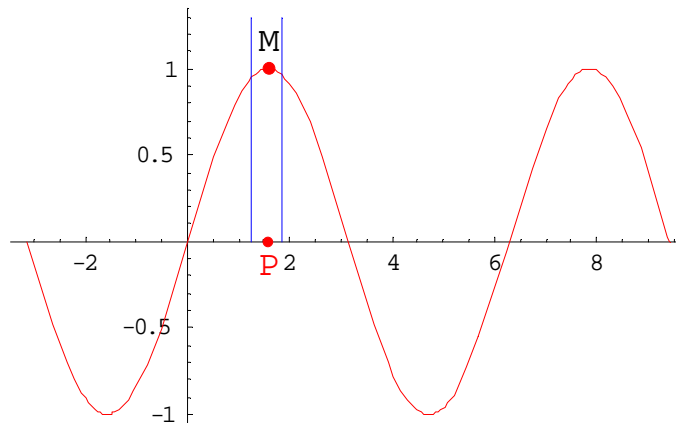


Figure 1

## 2.2. Critical points

If  $f$  is a differentiable function defined in an open set  $U$ . Let  $P$  be a point of  $U$ . If all the partial derivatives of  $f$  are null at  $P$ , we can say that is a critical point of  $f$ .

For a 2 variables function, point  $P(x_0, y_0)$  is a critical point of  $f$  if and only if :

$$f'_x(x_0, y_0) = 0 \text{ et } f'_y(x_0, y_0) = 0$$

### Theorem

Let  $f$  be a differentiable function defined in an open set  $U$ . Let  $P$  be a point where  $f$  have a local extremum. Subsequently,  $P$  is a critical point of  $f$ .

### IN FACT

The demonstration is identical to the one used for a single variable function. Let's consider a non null vector  $H$  and a value of  $t$ , chosen in such a way that  $P+tH$  is always within  $U$ . Since  $f(P)$  is maximum we have:

$$f(P+tH) \leq f(P)$$

The single variable function  $g(t) = f(P+tH)$  have a local maximum at point  $t=0$ , which means that  $g'(0) = 0$

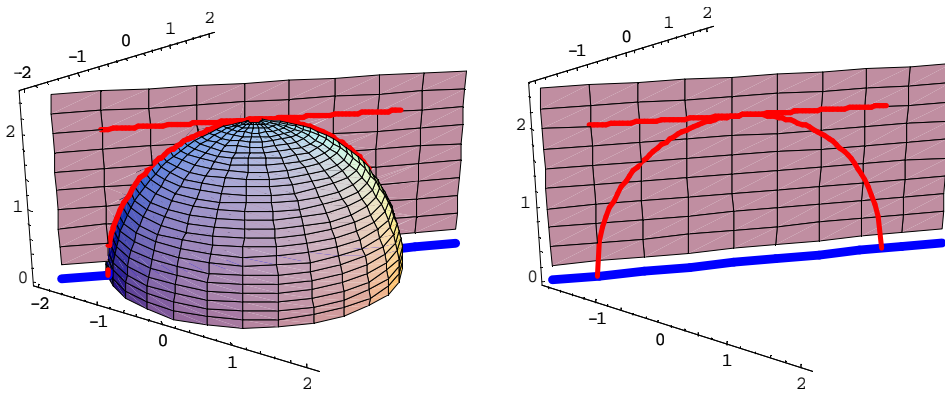


Figure 2

Or:

$$g'(t) = f'_t(P + tH) = \text{grad}f(P + tH) \cdot (P + tH)' = \text{grad}f(P + tH) \cdot H$$

$$\text{For } t=0: g'(0) = \text{grad}f(P) \cdot H = 0$$

This equality is true for every H so:

$$\Rightarrow \text{grad}f(P) = 0$$

$$\Rightarrow (f'_x(P), f'_y(P)) = (0, 0)$$

$\Rightarrow$  P is a critical point of function  $f$ .

Here is a schematization of the three cases of critical points: maximum, minimum and inflexion point

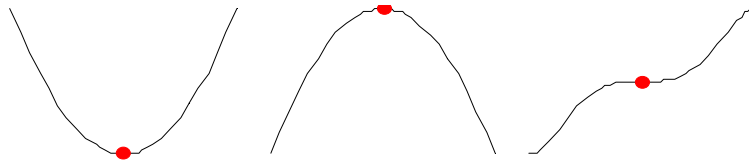


Figure 3

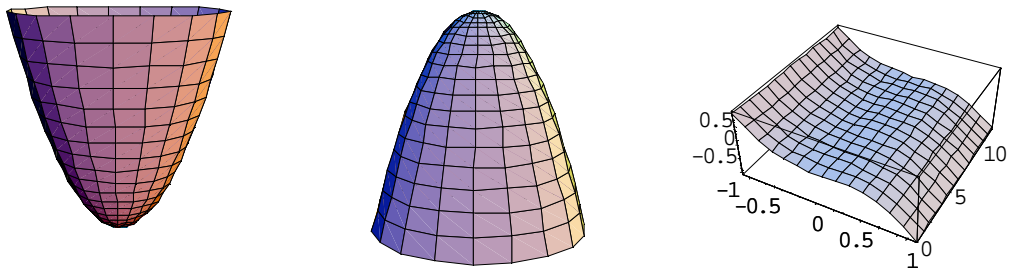


Figure 4

## Part 2

### 3. Tangent plane

#### 3.1. Definition of a surface

Let  $f$  be a differentiable function defined on an open set  $U$  of  $\mathbb{R}^3$ . Let  $k$  be a number. The set of points  $X$  such that :

$$F(X) = k \quad \text{with} \quad \text{grad}F(X) \neq 0$$

Is called **surface**.

#### EXAMPLE

$$F(x, y, z) = x^2 + y^2 + z^2$$

$F(x, y, z) = 1$  is a surface called sphere.

#### 3.2. Proprieties

Let  $S$  be a surface defined on  $U$  by:

$$F(X) = k \quad \text{with} \quad \text{grad}F(X) \neq 0.$$

The vector **grad** $F(X)$ , perpendicular to all the curves of the surface passing by  $F(X)$ , is said **normal vector** to the surface  $S$ .

#### In fact:

Let  $C(t)$  be a curve for the surface  $S$ ,

$$F(C(t)) = k$$

And let  $P=C(t_0)$  a point of this curve. Let's derivate over  $t$ :

$$F'(C(t)) = \text{grad}F(C(t)).C'(t) = k' \Rightarrow \text{grad}F(P).C'(t_0) = 0$$

Since  $C'(t_0)$  is the direction of the vector tangent to the curve  $C(t)$  at point  $P$  we can conclude that in this point the vector  $\text{grad}F(P)$  is normal to the curve  $C(t)$ . It's the same for all the curves passing through  $P$  and being part of the surface  $S$ .  $\text{Grad}F(P)$  is therefore normal to the surface at this point.

#### EXAMPLE 1

Let  $S$  be a surface defined by:

$$F(x, y, z) = x^2 + y^2 + z^2 - 1 = 0$$

And let  $P\left(\frac{1}{2}, \frac{1}{2}, \frac{\sqrt{2}}{2}\right)$  be a point of this surface. Let's consider the 2 following curves

- $C(x)$  is the intersection of surface  $S$  with the plane  $y = x$ .
  - Write the equation of this curve

- Verify that P is a point of C.
- Find the direction of the tangent to this curve at point P.
- Same question for  $\gamma(x)$  intersection of surface S with the plane  $y=1-x$ .

SOLUTION

$$C(x) = (x, x, \sqrt{1-2x^2}) \text{ and } \gamma(x) = (x, 1-x, \sqrt{-2x^2+2x})$$

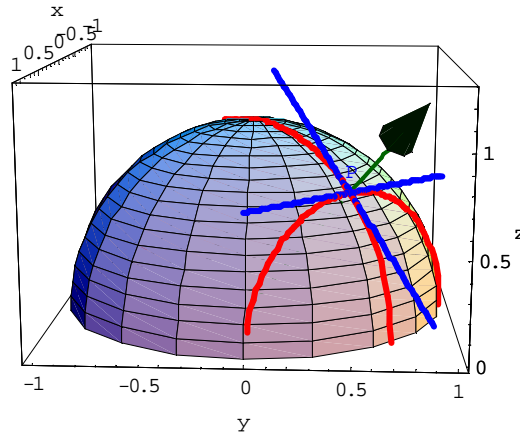


Figure 5

$C'(\frac{1}{2})$  represents the direction of the tangent to the curve C and subsequently to the surface

S at point  $P\left(\frac{1}{2}, \frac{1}{2}, \frac{\sqrt{2}}{2}\right)$

$$\text{Or: } C'(x) = \left(1, 1, \frac{-2x}{\sqrt{1-2x^2}}\right) \Rightarrow C'\left(\frac{1}{2}\right) = (1, 1, -\sqrt{2})$$

Similarly  $\gamma'(\frac{1}{2})$  represents the tangent to the curve  $\gamma$  and subsequently to the surface S at point P.

$$\gamma'(x) = \left(1, -1, \frac{-2x+1}{\sqrt{-2x^2+2x}}\right) \Rightarrow \gamma'\left(\frac{1}{2}\right) = (1, -1, 0)$$

The normal vector to these 2 tangents is given by:

$$N\left(\frac{1}{2}\right) = C'\left(\frac{1}{2}\right) \wedge \gamma'\left(\frac{1}{2}\right) = (\sqrt{2}, \sqrt{2}, 2)$$

Or

$$\text{grad}F(X) = 2(x, y, z) \Rightarrow \text{grad}F\left(\frac{1}{2}\right) = (1, 1, \sqrt{2}) \Rightarrow \text{grad}F\left(\frac{1}{2}\right) = \frac{\sqrt{2}}{2} N\left(\frac{1}{2}\right)$$

This proves that vector  $\text{grad}F\left(\frac{1}{2}\right)$  and vector  $N\left(\frac{1}{2}\right)$  are collinear. We can obviously see that vector  $\text{grad}F\left(\frac{1}{2}\right)$  is normal to the surface at point P.

**EXAMPLE 2**

Write the equation of the tangent to the curve  $x^2y + y^3 = 10$  at point  $P=(1, 2)$  and define the normal vector to this curve in this point.

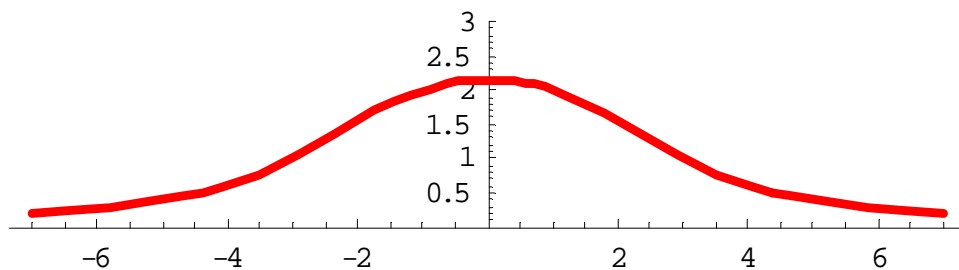


Figure 6

Let's take  $f(x, y) = x^2y + y^3 - 10$ .

A normal to this curve is defined by:

$$\text{grad}f(x, y) = (2xy, x^2 + 3y^2)$$

At point P:  $\text{grad}f(P) = (4, 13)$

Let X be a point of the tangent. Since P is also a point from this tangent, the direction vector of the tangent is X-P. So the scalar product between this vector and the one that is normal to the curve is null.

The equation of the tangent to the curve is therefore given by:

$$X.N = N.P \Rightarrow (x, y).(4, 13) = (4, 13).(1, 2) \Rightarrow 4x + 13y = 30$$

**3.3. Definition of a tangent plane**

Let S be a surface defined on U by:  $F(X) = k$  with  $\text{grad}F(X) \neq 0$ . The plane, tangent to the surface S at a point P, is by definition the plane passing through P and having  $\text{grad}F(P)$  as a normal vector.

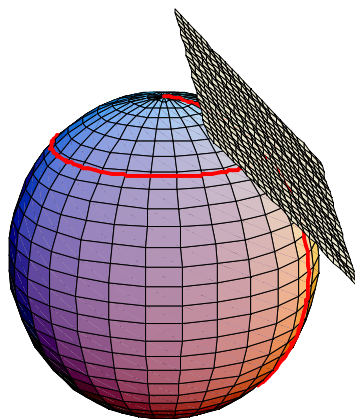


Figure 7



**EXAMPLE 3**

- Write the equation of the plane that is tangent to the surface:  $z = x^2 + y^2$  at point  $P = (1, 2, 5)$

**SOLUTION**

Let's take  $f(x, y, z) = x^2 + y^2 - z$ . The normal to this surface is given by:

$$\text{grad}f(x, y, z) = (2x, 2y, -1) \Rightarrow \text{grad}f(P) = (2, 4, -1)$$

The equation of the plane, tangent to the surface at point P, is given by:

$$X.N = N.P \Rightarrow (x, y, z).(2, 4, -1) = (2, 4, -1).(1, 2, 5)$$

$$\Rightarrow 2x + 4y - z = 5$$

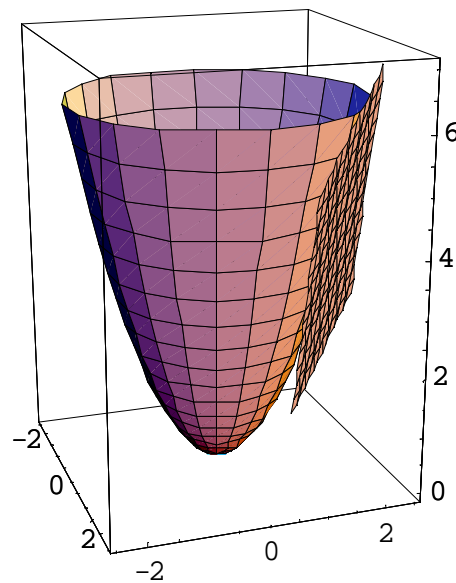


Figure 8

**EXAMPLE 4**

- Find the parametric equation of the tangent to the curve generated by the intersection of the following two surfaces:

$$S_1 : x^2 + y^2 + z^2 = 6 \quad \text{et} \quad S_2 : x^3 - y^2 + z = 2 \quad \text{au point } P=(1,1,2)$$

**SOLUTION**

Let's take  $f(x, y, z) = x^2 + y^2 + z^2 - 6$  et  $g(x, y, z) = x^3 - y^2 + z - 2$

$$n_1 = \text{grad}f(x, y, z) = (2x, 2y, 2z) \Rightarrow \text{grad}f(P) = (2, 2, 4) = 2(1, 1, 2)$$

$$n_2 = \text{grad}g(x, y, z) = (3x^2, -2y, 1) \Rightarrow \text{grad}g(P) = (3, -2, 1)$$

**Method 1**

The direction vector of the line tangent to these two curve is given by:

$$u = n_1 \wedge n_2 = \begin{vmatrix} i & j & k \\ 1 & 1 & 2 \\ 3 & -2 & 1 \end{vmatrix} = (1, 1, -1)$$

So, the tangent equation would be:

$$M(t) = P + tu \Rightarrow M(t) = (1, 1, 2) + t(1, 1, -1) = (1+t, 1+t, 2-t)$$

## Method 2

Equation of the plane, tangent to surface  $S_1$  at point P:

$$(x, y, z) \cdot (1, 1, 2) = (1, 1, 2) \cdot (1, 1, 2) \Rightarrow x + y + 2z = 6$$

Equation of the plane, tangent to surface  $S_2$  at point P:

$$(x, y, z) \cdot (3, -2, 1) = (3, -2, 1) \cdot (1, 1, 2) \Rightarrow 3x - 2y + z = 3$$

The intersection of these 2 planes is the tangent to surfaces,  $S_1$  and  $S_2$ , and passing through P.

$$S_1 \cap S_2 \Rightarrow x + y + 2z = 6x - 4y + 2z \Rightarrow x - y = 0 \Rightarrow y = x$$

$$S_1 \cap S_2 \Rightarrow x + z = 3 \text{ in the plane } x = y$$

$$S_1 \cap S_2 \Rightarrow X(t) = (t, t, 3-t)$$

## Remark

$$M(-1) = (0, 0, 3) \Rightarrow M(t) = (0, 0, 3) + t(1, 1, -1) = (t, t, 3-t) \Rightarrow M(t) = X(t)$$

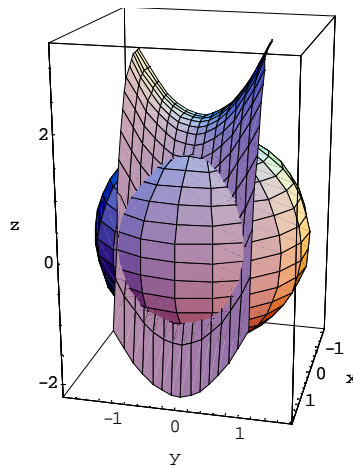


Figure 9

## 4. Directional derivative

### 4.1. Definition

Let  $f$  be defined on an open set  $A \subset \mathbb{R}^n$  and assume that  $f$  is differentiable. Let  $P$  be a point of the open set and  $u$  a unit vector. We call directional derivative of  $f$  in the direction of  $u$ , at point  $P$ , the limit, when  $t=0$  of the following:

$$D_u f(P) = \lim_{t \rightarrow 0} \frac{f(P + tu) - f(P)}{t}$$

The notation  $f'_u(P)$  can also be used.

Since  $f$  is differentiable at point  $P$ , we have :

$$f(P + tu) - f(P) = \text{grad}f(P) \cdot tu + \|tu\| g(tu)$$

$$\lim_{t \rightarrow 0} \frac{f(P + tu) - f(P)}{t} = \lim_{t \rightarrow 0} \frac{\text{grad}f(P) \cdot tu + \|tu\| g(tu)}{t} = \text{grad}f(P) \cdot u$$

$$\text{So } D_u f(P) = \text{grad}f(P) \cdot u$$

### Geometrical interpretation

Let  $f$  be defined on an open set  $A \subset \mathbb{R}^2$  and assume that  $f$  is differentiable. Let  $P(u,v)$  be a point of the open set and  $u(a,b)$  a unit vector. The line passing through  $P$  and having  $u$  as a direction vector have the following equation:  $X(t) = P + t u$ .  $f(P + tu)$  is the intersection curve between the surface and the plane  $P + tu$ . The direction of the tangent to this curve at point  $f(P)$  is given by  $f'_t(P)$ .

But

$$f'_t(P + tu) = \text{grad}f(P + tu) \cdot (P + tu)'_t = \text{grad}f(P + tu) \cdot u$$

For  $t = 0$  :

$$f'_t(P) = \text{grad}f(P) \cdot u$$

The direction of this tangent is merged with the directional derivative of  $f$  at point  $P$  in the direction of  $u$ .

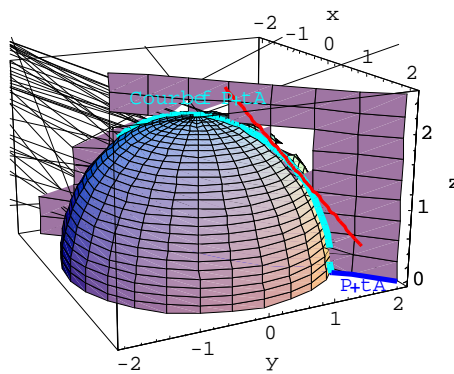


Figure 10

#### 1. EXAMPLE 1

Let  $f(x, y) = x^2 + y^3$  and  $v = (1, 2)$ . Compute the directional derivative of  $f$  in the direction of  $v$  at point  $P = (-1, 3)$

Since  $v$  is not a unit vector, let's take vector  $u = \frac{v}{\|v\|} = \frac{1}{\sqrt{5}}(1, 2)$

$$\text{grad}f(x, y) = (2x, 3y^2) \Rightarrow \text{grad}f(P) = (-2, 27)$$

$$\Rightarrow D_u f(P) = \text{grad}f(P) \cdot u = (-2, 27) \cdot \frac{1}{\sqrt{5}}(1, 2) = \frac{52}{\sqrt{5}}$$

The tangent direction to surface  $z = x^2 + y^3$  at point  $(P, f(P))$  is therefore given by:

$$\left( \frac{1}{\sqrt{5}}, \frac{2}{\sqrt{5}}, \frac{52}{\sqrt{5}} \right)$$

#### 4.2. Maximum of the directional derivative

We start with a unit vector  $u$ :

$$D_u f(P) = \text{grad}f(P) \cdot u$$

Let's note  $\theta$  the angle between  $\text{grad}f(P)$  and vector  $u$ . So:

$$D_u f(P) = \|\text{grad}f(P)\| \cdot \|u\| \cos(\theta) = \|\text{grad}f(P)\| \cos(\theta)$$

Since the maximum of  $\cos(\theta)$  is 1 and since  $\|\text{grad}f(P)\|$  is a positive constant, the maximum of  $D_u f(P)$  is reached when  $\cos(\theta) = 1$  that means when the unit vector  $u$  is in the direction of  $\text{grad}f(P)$ .

#### 2. EXAMPLE 2

In the preceding example  $u$  should be:

$$u = \frac{\text{grad}f(P)}{\|\text{grad}f(P)\|} = \frac{1}{\sqrt{733}}(-2, 27)$$

The maximum of  $D_u f(P)$  is therefore  $\|\text{grad}f(P)\| = \sqrt{733}$

#### 3. EXAMPLE 3

Write the equation of the tangent to the following curve in the direction  $A$  at point  $(x_P, y_P, f(P))$ :

$$U = \mathbb{R}^2; f(x, y) = x^2 + 2y; A = \left( \frac{1}{\sqrt{5}}, \frac{2}{\sqrt{5}} \right); P = (2, 4)$$

$$\Rightarrow (x_P, y_P, f(P)) = (2, 4, 12)$$

The direction of this tangent is:

#### Method 1

$$\Rightarrow P + tA = \left( 2 + \frac{t}{\sqrt{5}}, 4 + \frac{2t}{\sqrt{5}} \right) \Rightarrow f(P + tA) = \left( 2 + \frac{t}{\sqrt{5}} \right)^2 + 2 \left( 4 + \frac{2t}{\sqrt{5}} \right)$$

$$\Rightarrow f(P+tA) = \frac{t^2}{5} + \frac{8}{\sqrt{5}}t + 12 \Rightarrow f'_t(P+tA) = \frac{2}{5}t + \frac{8}{\sqrt{5}} \Rightarrow f'_t(P) = \frac{8}{\sqrt{5}}$$

### Method 2

$$\text{grad}f(X) = (2x, 2) \Rightarrow \text{grad}f(P) = (4, 2) \Rightarrow D_A f(P) = \text{grad}f(P) \cdot A = \frac{4}{\sqrt{5}} + \frac{4}{\sqrt{5}} = \frac{8}{\sqrt{5}}$$

### Tangent equation

The equation of the tangent to the surface at point  $(x_p, y_p, z_p)$  in the direction  $A$ , is the equation of the line passing through point  $(x_p, y_p, z_p)$  and having this direction vector:

$$u = \left( \frac{1}{\sqrt{5}}, \frac{2}{\sqrt{5}}, \frac{8}{\sqrt{5}} \right)$$

In other terms

$$\begin{aligned} X(t) &= (x_p, y_p, z_p) + tu \Rightarrow X(t) = (2, 4, 12) + t \left( \frac{1}{\sqrt{5}}, \frac{2}{\sqrt{5}}, \frac{8}{\sqrt{5}} \right) \\ \Rightarrow X(t) &= \left( 2 + \frac{t}{\sqrt{5}}, 4 + \frac{2t}{\sqrt{5}}, 12 + \frac{8t}{\sqrt{5}} \right) \end{aligned}$$

#### 4. EXAMPLE 4

$$U = \mathbb{R}^2; f(x, y) = x^2 + y^2; A = \left( -\frac{1}{\sqrt{2}}, \frac{1}{\sqrt{2}} \right); P = (1, 0) \Rightarrow P + tA = \left( 1 - \frac{t}{\sqrt{2}}, \frac{t}{\sqrt{2}} \right)$$

$$\text{grad}f(X) = (2x, 2y) \Rightarrow \text{grad}f(P) = (2, 0) \Rightarrow \text{grad}f(P) \cdot A = -\sqrt{2}$$

### TANGENT

The tangent is the line passing through point  $(x_p, y_p, z_p)$  and parallel to vector:

$$u = \left( -\frac{1}{\sqrt{2}}, \frac{1}{\sqrt{2}}, -\sqrt{2} \right)$$

So

$$X = (x_p, y_p, z_p) + tu \Rightarrow X = (1, 0, 1) + t \left( -\frac{1}{\sqrt{2}}, \frac{1}{\sqrt{2}}, -\sqrt{2} \right) \Rightarrow$$

$$X = \left( 1 - \frac{t}{\sqrt{2}}, \frac{t}{\sqrt{2}}, 1 - \sqrt{2}t \right)$$

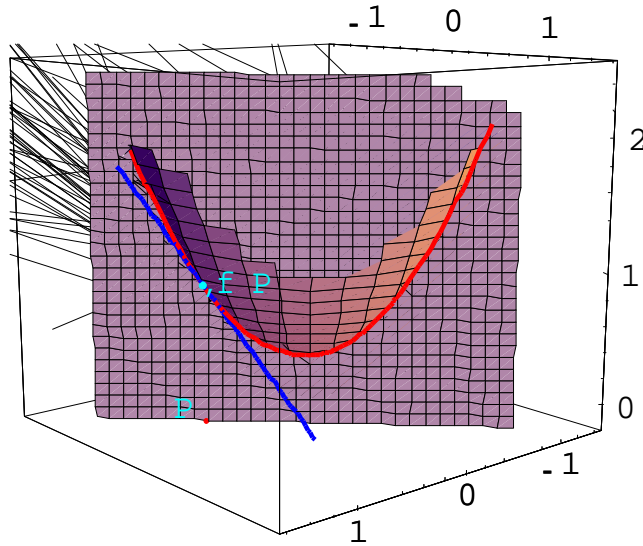


Figure 11

### 5. EXAMPLE 5

Let  $i = e_1 = (1, 0)$  and  $j = e_2 = (0, 1)$ . Let  $P = (a, b)$ . Compute  $D_i f(P)$  et  $D_j f(P)$

$$D_i f(P) = \text{grad}f(P) \cdot (1, 0) = (f'_x(P), f'_y(P)) \cdot (1, 0) = f'_x(P)$$

But

$$f'_x(P) = \lim_{t \rightarrow 0} \frac{f(P + ti) - f(P)}{t} = \lim_{t \rightarrow 0} \frac{f(a + t, b) - f(a, b)}{t} = D_i f(P)$$

Similarly:

$$D_j f(P) = \text{grad}f(P) \cdot (0, 1) = (f'_x(P), f'_y(P)) \cdot (0, 1) = f'_y(P)$$

$$f'_y(P) = \lim_{t \rightarrow 0} \frac{f(P + tj) - f(P)}{t} = \lim_{t \rightarrow 0} \frac{f(a, b + t) - f(a, b)}{t} = D_j f(P)$$

### 6. EXAMPLE 6

Let function  $f: z = f(x, y) = \sqrt{4 - x^2 - y^2}$  and let point  $P(1, 1)$  and vector  $u = \frac{1}{\sqrt{2}}(1, 1)$

Compute  $D_u f(P)$

#### FIRSTE METHODE

$$P + tu = (1, 1) + \frac{t}{\sqrt{2}}(1, 1) = \left(1 + \frac{t}{\sqrt{2}}, 1 + \frac{t}{\sqrt{2}}\right)$$

$$\text{grad}f((x, y)) = \left(\frac{-x}{\sqrt{4 - x^2 - y^2}}, \frac{-y}{\sqrt{4 - x^2 - y^2}}\right) \Rightarrow \text{grad}f(P) = \left(\frac{-1}{\sqrt{2}}, \frac{-1}{\sqrt{2}}\right)$$

$$D_u f(P) = \text{grad}f(P) \cdot u = -\frac{1}{\sqrt{2}}(1, 1) \cdot \frac{1}{\sqrt{2}}(1, 1) = \frac{1}{2}(1 + 1) = -1$$

## SECOND METHODE

The plane passing through the line  $P + tu$  and parallel to the  $z$  axis have the following equation  $y=x$ . The intersection curve between this plane and the hemisphere is given by:

$$C(t) = f(P + tu) = \sqrt{4 - 2\left(1 + \frac{t}{\sqrt{2}}\right)^2}$$
$$\Rightarrow C'(t) = \frac{-\sqrt{2}\left(1 + \frac{t}{\sqrt{2}}\right)}{\sqrt{4 - 2\left(1 + \frac{t}{\sqrt{2}}\right)^2}} \Rightarrow C'(0) = D_u f(P) = -\frac{\sqrt{2}}{\sqrt{2}} = -1$$

## TANGENT

The equation of the tangent to the surface at point  $(x_p, y_p, z_p)$ , in the  $u$  direction, is the equation of the line passing through point  $(x_p, y_p, z_p)$  and parallel to vector  $u$ :

$$u = \left( \frac{1}{\sqrt{2}}, \frac{1}{\sqrt{2}}, -1 \right)$$

That means

$$X = (x_p, y_p, z_p) + tu \Rightarrow X(t) = (1, 1, \sqrt{2}) + t \left( \frac{1}{\sqrt{2}}, \frac{1}{\sqrt{2}}, -1 \right)$$
$$\Rightarrow X(t) = (1, 1, \sqrt{2}) + t \left( \frac{1}{\sqrt{2}}, \frac{1}{\sqrt{2}}, -1 \right)$$
$$\Rightarrow X(t) = \left( 1 + \frac{t}{\sqrt{2}}, 1 + \frac{t}{\sqrt{2}}, \sqrt{2} - t \right)$$

## 7. EXAMPLE 7

Let  $f$  be the function defined by  $f(x, y) = x^2 + y^2$ . This is a revolution surface around the  $z$ 's axis because  $z = f(r)$ . Let the point  $P(1, 1)$  and vector  $u = \frac{1}{\sqrt{5}}(2, 1)$ . Compute

$$D_u f(P)$$

## FIRST METHODE

$$P + tu = (1, 1) + \frac{t}{\sqrt{5}}(2, 1) = \left( 1 + \frac{2t}{\sqrt{5}}, 1 + \frac{t}{\sqrt{5}} \right);$$

$$\text{grad}f((x, y)) = (2x, 2y) \Rightarrow \text{grad}f(P) = (2, 2)$$

$$D_u f(P) = \text{grad}f(P) \cdot u = (2, 2) \cdot \frac{1}{\sqrt{5}}(2, 1) = \frac{1}{\sqrt{5}}(4 + 2) = \frac{6}{\sqrt{5}}$$

SECOND METHODE

The plane passing through the line  $P + tu$  and the  $z$  axis have the following equation  $y=x$ . This plane cuts the hemisphere at:

$$C(t) = f(P + tu) = \left(1 + \frac{2t}{\sqrt{5}}\right)^2 + \left(1 + \frac{t}{\sqrt{5}}\right)^2$$

$$\Rightarrow C'(t) = 2t + \frac{6}{\sqrt{5}} \Rightarrow C'(0) = D_u f(P) = \frac{6}{\sqrt{5}}$$

TANGENT

Let  $z_p = f(P)$

$$u = \left(\frac{2}{\sqrt{5}}, \frac{1}{\sqrt{5}}, \frac{6}{\sqrt{5}}\right) \text{ c.à d. } X(t) = (x_p, y_p, z_p) + tu$$

$$\Rightarrow X(t) = (1, 1, 2) + t\left(\frac{2}{\sqrt{5}}, \frac{1}{\sqrt{5}}, \frac{6}{\sqrt{5}}\right) \Rightarrow X(t) = \left(1 + \frac{2t}{\sqrt{5}}, 1 + \frac{t}{\sqrt{5}}, 2 + \frac{6t}{\sqrt{5}}\right)$$

## 5. Additional derivation techniques

Let's consider the case of a 2 variables,  $u$  and  $v$ , function where both  $u$  and  $v$  depend of 2 variables  $x$  and  $y$ .  $u = u(x, y)$  and  $v = v(x, y)$

$$f(x, y) = F[u(x, y), v(x, y)]$$

By applying the derivation rules (taking  $x$  than  $y$  as constants) we get:

$$\frac{\partial f}{\partial x} = \frac{\partial F}{\partial u} \frac{\partial u}{\partial x} + \frac{\partial F}{\partial v} \frac{\partial v}{\partial x}$$

$$\frac{\partial f}{\partial y} = \frac{\partial F}{\partial u} \frac{\partial u}{\partial y} + \frac{\partial F}{\partial v} \frac{\partial v}{\partial y}$$

Here's the matrix presentation of this result:

$$\begin{pmatrix} \frac{\partial f}{\partial x} \\ \frac{\partial f}{\partial y} \end{pmatrix} = \begin{pmatrix} \frac{\partial u}{\partial x} & \frac{\partial v}{\partial x} \\ \frac{\partial u}{\partial y} & \frac{\partial v}{\partial y} \end{pmatrix} \begin{pmatrix} \frac{\partial F}{\partial u} \\ \frac{\partial F}{\partial v} \end{pmatrix}$$

where the matrix:

$$\begin{pmatrix} \frac{\partial u}{\partial x} & \frac{\partial v}{\partial x} \\ \frac{\partial u}{\partial y} & \frac{\partial v}{\partial y} \end{pmatrix} = \begin{pmatrix} u'_x & v'_x \\ u'_y & v'_y \end{pmatrix}$$

is said “**Jacobians matrix**” of  $u$  and  $v$  with respect to  $x$  and  $y$ .