Problem 1. What goes wrong if you try to generalize the definition

$$\lim_{h \to 0} \frac{f(x+h) - f(x)}{h} = f'(x)$$

to define the derivative of a function f of more than one variable?<sup>1</sup>

The natural way to want to do this is to define the total derivative of f to be

$$\lim_{(h,k)\to(0,0)}\frac{f(x+h,y+k)-f(x,y)}{(h,k)}=f'(x,y).$$

Remember, we know how to take limits of functions of more than one variable. However, there is an obvious problem with the above: we're dividing by a vector, which is ridiculous. The way this is fixed is by defining f'(x, y) to be a *vector*, not a number, associated to each point (x, y) in the domain of f, which approximates f linearly (i.e. giving a tangent plane) by

$$f(x+h, y+k) \approx f'(x, y) \cdot (h, k) + f(x, y).$$

In this case, f'(x, y) will be the vector of partial derivatives  $(f_x, f_y)$ , also known as the gradient of f, also denoted  $\nabla f$ . We will discuss gradients in much more detail later.

There are a number of notations for a partial derivative. If f(x, y) is a function of two variables, then  $f_x$ ,  $\frac{\partial f}{\partial x}$  and  $D_x$  all mean the same thing. You should get used to all of them.

**Problem 2.** Let f(x, y) and g(u, v) be two functions related by

$$g(u, v) = f(e^u + \sin v, e^u + \cos v).$$

Use the following values to calculate  $g_u(0,0)$  and  $g_v(0,0)$  (not all of these will be relevant):

$$\begin{aligned} f(0,0) &= 3 & g(0,0) = 6 & f_x(0,0) = 4 & f_y(0,0) = 8 \\ f(1,2) &= 6 & g(1,2) = 3 & f_x(1,2) = 2 & f_y(1,2) = 5. \end{aligned}$$

(Hint: this is an application of the multivariate chain rule. How is  $g_u = \frac{\partial}{\partial u} f(e^u \sin v, e^u + \cos v)$  related to  $f_x$  and  $f_y$ ?)

In this instance, the chain rule takes the form

$$g_u = \frac{\partial}{\partial u} f(e^u + \sin v, e^u + \cos v)$$
  
=  $f_x(e^u + \sin v, e^u + \cos v) \cdot \frac{\partial}{\partial u}(e^u + \sin v) + f_y(e^u + \sin v, e^u + \cos v) \cdot \frac{\partial}{\partial u}(e^u + \cos v)$   
=  $f_x(e^u + \sin v, e^u + \cos v) \cdot e^u + f_y(e^u + \sin v, e^u + \cos v) \cdot e^u$ .

<sup>&</sup>lt;sup>1</sup>There is a good way to think about the derivative of a multivariable function using a slight modification of this definition, usually called the *total derivative* to distinguish it from the partials. In the case  $f : \mathbb{R}^n \to \mathbb{R}$ , the total derivative the same thing as the gradient.

Substituting (u, v) = (0, 0) gives

$$g_u(0,0) = f_x(1,2) \cdot 1 + f_y(1,2) \cdot 1$$
$$= 2 + 5 = 7$$

using given table of values for  $f_x(1,2)$  and  $f_y(1,2)$ . Similarly, differentiating with respect to v instead of u, we have

$$g_v = f_x(e^u + \sin v, e^u + \cos v) \cdot (\cos v) + f_y(e^u + \sin v, e^u + \cos v) \cdot (-\sin v)$$

and thus

$$g_v(0,0) = f_x(1,2) \cdot 1 + f_y(1,2) \cdot 0 = 2 + 0 = 2.$$

**Problem 3.** Compute  $f_{yxyxx}(2,0)$  if  $f(x,y) = \frac{7}{8}(y^2 + y + x)^4$ . (The notation  $f_{yxyxx}$  means the same thing as  $\frac{\partial^5 f}{\partial x^3 \partial y^2}$ . Remember that you can choose to do the partial derivatives in any order, and some orders are easier than others.)

We'll compute  $f_{xxxyy}$  instead, since by Clairaut's theorem changing the order in which we take the partial derivatives does not matter. We have

$$f_x = \frac{7}{2}(y^2 + y + x)^3$$
$$f_{xx} = \frac{21}{2}(y^2 + y + x)^2$$
$$f_{xxx} = 21(y^2 + y + x)$$
$$f_{xxxy} = 42y + 21$$
$$f_{xxxyy} = 42.$$

Therefore  $f_{yxyxx} = f_{xxxyy}$  is the constant function 42, so in particular  $f_{yxyxx}(2,0) = 42$ . (If you want to see Clairaut's theorem in action, try doing the partials in a different order. It could get quite messy, but there will eventually be a "miraculous" cancellation/simplification that gives the same answer as before.)