Problem 0. 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):

$$
f(0,0) = 3
$$
 $g(0,0) = 6$ $f_x(0,0) = 4$ $f_y(0,0) = 8$
\n $f(1,2) = 6$ $g(1,2) = 3$ $f_x(1,2) = 2$ $f_y(1,2) = 5$.

(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 ?)

(Solution is on the previous worksheet.)

Problem 1.

- (a) Let $f, g : \mathbb{R}^2 \to \mathbb{R}$ be smooth¹ functions. If $f_x = g_x$, what can you say about the difference $f - g$? What if you replace x with y? If both $f_x = g_x$ and $f_y = g_y$, what can you say about $f-g$?
- (b) Find a function $f(x, y)$ such that $f_x = 2xy + 4$ and $f_y = x^2 12y^3$.
- (c) Prove that there does not exist a function $f(x, y)$ with $f_x = x$ and $f_y = x$.
- (d) (Bonus.) Generalize parts (b) and (c) in the following ways. Given two smooth functions g, h : $\mathbb{R}^2 \to \mathbb{R}$, give a necessary and sufficient condition for the existence of f such that $f_x = g$, $f_y = h$. Describe a procedure/algorithm to compute f (up to a constant) given f_x, f_y . Generalize to an arbitrary number of input variables. Be as rigorous as you can about justifying your steps.
- (a) Since $\frac{\partial}{\partial x}(f-g) = f_x g_x$, if $f_x = g_x$ then we must have $\frac{\partial}{\partial x}(f-g) = 0$. The only functions whose derivatives are 0 are constant functions; in the setting of partial derivative setting, this means that the function is constant with respect to the variable that is being differentiated. Therefore we conclude that $f - g$ is constant with respect to x, or equivalently that it is a function $\alpha(y)$ that only depends on y.

Similarly, if $f_y = g_y$, then we conclude that f and g differ by a function $\beta(x)$ that is constant with respect to y. If both $f_x = g_x$ and $f_y = g_y$, then f and g must differ by a function that is simultaneously constant with respect to x and with respect to y , so the difference is some $(genuine) constant C.$

(b) The general solution is $f(x, y) = x^2y + 4x - 3y^4 + C$ for some constant C. To get this, we can integrate $f_x(x, y)$ with respect to x to determine f up to a function of y. (When we integrate a multivariable function, we treat the variables not being integrated against as if they were

¹This means that the partial derivatives of all orders exist; that is, $\frac{\partial^{i+j} f}{\partial x^i \partial y^j}$ exists for any pair of integers $i, j \ge 0$. It's usually nice to assume smoothness for a function you don't know much about since then you can differentiate without worrying.

constant, just like we treat the variables we are not differentiating as constants when taking partial derivatives.)

$$
f(x,y) = \int f_x(x,y)dx = \int (2xy + 4)dx = x^2y + 4x + \alpha(y),
$$

where $\alpha(y)$ is some unknown function of y. To determine $\alpha(y)$, and thus determine f, we differentiate with respect to y and compare to the known expression for f_y :

$$
f_y = \frac{\partial}{\partial y}(x^2y + 4x + \alpha(y))
$$

$$
x^2 - 12y^3 = x^2 + \alpha'(y).
$$

Therefore $\alpha'(y) = -12y^3$, so $\alpha(y) = -3y^4 + C$, and thus $f(x, y) = x^2y + 4x - 3y^4 + C$. Since adding a constant to f neither affects f_x nor f_y , this is the most specific we can get for set of solutions.

(c) If such f existed, then we have $f_{xy} = \frac{\partial}{\partial y}(f_x) = 0$ but $f_{yx} = \frac{\partial}{\partial x}(f_y) = 1$. This is a contradiction since we must have $f_{xy} = f_{yx}$ by Clairaut's theorem.

Problem 2. (Stewart 14.3, Exercises 88 & 89.) Consider n moles of gas sitting in a container of volume V at pressure P and temperature T. The ideal gas law is the equation $PV = nRT$, where R is some constant. This means that given three of the variables P, V, n, T , you can determine the fourth.

- (a) Show that $\frac{\partial P}{\partial V} \cdot \frac{\partial V}{\partial P} = -1$. (To do this, you'll need to write P as a function of the other variables, then V as a function of the other variables, and then T as a function of the other variables.)
- (b) Show that $T \cdot \frac{\partial P}{\partial T} \cdot \frac{\partial V}{\partial T} = nR$.
- (a) We can write each of the three variables P, V, T as functions of the others:

$$
P = \frac{nRT}{V}
$$

$$
V = \frac{nRT}{P}
$$

$$
T = \frac{PV}{nR}.
$$

Using these equations, we compute

$$
\frac{\partial P}{\partial V} \cdot \frac{\partial V}{\partial T} \cdot \frac{\partial T}{\partial P} = \left(-\frac{nRT}{V^2}\right) \left(\frac{nR}{P}\right) \left(\frac{V}{nR}\right)
$$

$$
= -\frac{nRT}{PV}
$$

$$
= -1
$$

where $\frac{nRT}{PV} = 1$ comes from rearranging the ideal gas law.

(b) Again using the functions from part (a), we have

$$
T \cdot \frac{\partial P}{\partial T} \cdot \frac{\partial V}{\partial T} = T \left(\frac{nR}{V} \right) \left(\frac{nR}{P} \right)
$$

$$
= nR \left(\frac{nRT}{PV} \right)
$$

$$
= nR.
$$