**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):

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

(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 smooth<sup>1</sup> 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

<sup>&</sup>lt;sup>1</sup>This 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  $\frac{\partial P}{\partial V} \cdot \frac{\partial V}{\partial T} \cdot \frac{\partial T}{\partial P} = -1$ . (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

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