PARTIAL DERIVATIVES

The derivatives of functions of several variables are more varied and more interesting because of the different ways in which the variables can interact.

Functions of Several Variables

Many functions depend on more than one independent variable. The function $V = \pi r^2 h$ calculates the volume of a right circular cylinder from its radius and height. The function $f(x, y) = x^2 + y^2$ calculates the height of the paraboloid $z = x^2 + y^2$ above the point $P(x, y)$ from the two coordinates of P. The temperature T of a point on Earth's surface depends on its latitude x and longitude y, expressed by writing $T = f(x, y)$.

EXAMPLE 1 Evaluating a Function

The value of $f(x, y, z) = \sqrt{x^2 + y^2 + z^2}$ at the point (3, 0, 4) is

$$f(3, 0, 4) = \sqrt{(3)^2 + (0)^2 + (4)^2} = \sqrt{25} = 5.$$

EXAMPLE 2(a) Functions of Two Variables

Function	Domain	Range
$w = \sqrt{y - x^2}$	$y \geq x^2$	$[0, \infty)$
$w = \frac{1}{xy}$	$xy \neq 0$	$(-\infty, 0) \cup (0, \infty)$
$w = \sin xy$	Entire plane	$[-1, 1]$

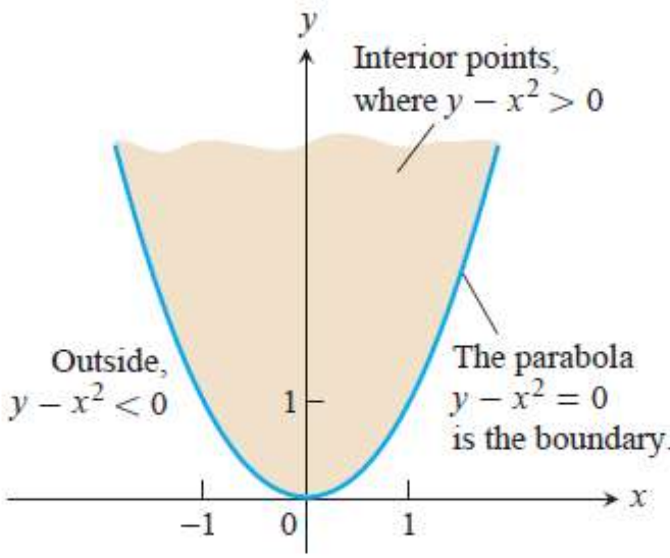
(b) Functions of Three Variables

Function	Domain	Range
$w = \sqrt{x^2 + y^2 + z^2}$	Entire space	$[0, \infty)$
$w = \frac{1}{x^2 + y^2 + z^2}$	$(x, y, z) \neq (0, 0, 0)$	$(0, \infty)$
$w = xy \ln z$	Half-space $z > 0$	$(-\infty, \infty)$

EXAMPLE 3 Describing the Domain of a Function of Two Variables

Describe the domain of the function $f(x, y) = \sqrt{y - x^2}$.

Solution Since f is defined only where $y - x^2 \geq 0$, the domain is the closed, unbounded region shown in Figure below. The parabola $y = x^2$ is the boundary of the domain. The points above the parabola make up the domain's interior. ■



Partial Derivatives of a Function of Two Variables:

We define the partial derivative of f with respect to x at the point (x_0, y_0) as the ordinary derivative of $f(x, y_0)$ with respect to x at the point $x = x_0$. To distinguish partial derivatives from ordinary derivatives we use the symbol ∂ rather than the d previously used.

$\frac{\partial f}{\partial x}(x_0, y_0)$ or $f_x(x_0, y_0)$	"Partial derivative of f with respect to x at (x_0, y_0)" or "f sub x at (x_0, y_0)." Convenient for stressing the point (x_0, y_0).
$\left.\frac{\partial z}{\partial x}\right\vert_{(x_0, y_0)}$	"Partial derivative of z with respect to x at (x_0, y_0)." Common in science and engineering when you are dealing with variables and do not mention the function explicitly.
$f_x, \frac{\partial f}{\partial x}, z_x$, or $\frac{\partial z}{\partial x}$	"Partial derivative of f (or z) with respect to x." Convenient when you regard the partial derivative as a function in its own right.

EXAMPLE 1 Finding Partial Derivatives at a Point

Find the values of $\partial f/\partial x$ and $\partial f/\partial y$ at the point $(4, -5)$ if

$$f(x, y) = x^2 + 3xy + y - 1.$$

Solution To find $\partial f/\partial x$, we treat y as a constant and differentiate with respect to x:

$$\frac{\partial f}{\partial x} = \frac{\partial}{\partial x}(x^2 + 3xy + y - 1) = 2x + 3 \cdot 1 \cdot y + 0 - 0 = 2x + 3y.$$

The value of $\partial f/\partial x$ at $(4, -5)$ is $2(4) + 3(-5) = -7$.

To find $\partial f/\partial y$, we treat x as a constant and differentiate with respect to y:

$$\frac{\partial f}{\partial y} = \frac{\partial}{\partial y}(x^2 + 3xy + y - 1) = 0 + 3 \cdot x \cdot 1 + 1 - 0 = 3x + 1.$$

The value of $\partial f/\partial y$ at $(4, -5)$ is $3(4) + 1 = 13$. ■

EXAMPLE 2 Finding a Partial Derivative as a Function

Find $\partial f/\partial y$ if $f(x, y) = y \sin xy$.

Solution We treat x as a constant and f as a product of y and $\sin xy$:

$$\frac{\partial f}{\partial y} = \frac{\partial}{\partial y}(y \sin xy) = y\frac{\partial}{\partial y}\sin xy + (\sin xy)\frac{\partial}{\partial y}(y)$$

$$= (y \cos xy)\frac{\partial}{\partial y}(xy) + \sin xy = xy \cos xy + \sin xy.$$ ■

EXAMPLE 3 Partial Derivatives May Be Different Functions

Find f_x and f_y if $\quad f(x, y) = \dfrac{2y}{y + \cos x}$.

Solution We treat f as a quotient. With y held constant, we get

$$f_x = \frac{\partial}{\partial x}\left(\frac{2y}{y + \cos x}\right) = \frac{(y + \cos x)\frac{\partial}{\partial x}(2y) - 2y\frac{\partial}{\partial x}(y + \cos x)}{(y + \cos x)^2}$$

$$= \frac{(y + \cos x)(0) - 2y(-\sin x)}{(y + \cos x)^2} = \frac{2y \sin x}{(y + \cos x)^2}.$$

With x held constant, we get

$$f_y = \frac{\partial}{\partial y}\left(\frac{2y}{y+\cos x}\right) = \frac{(y+\cos x)\frac{\partial}{\partial y}(2y) - 2y\frac{\partial}{dy}(y+\cos x)}{(y+\cos x)^2}$$

$$= \frac{(y+\cos x)(2) - 2y(1)}{(y+\cos x)^2} = \frac{2\cos x}{(y+\cos x)^2}.$$

Implicit differentiation works for partial derivatives the way it works for ordinary derivatives, as the next example illustrates.

EXAMPLE 4 Implicit Partial Differentiation

Find $\partial z/\partial x$ if the equation $yz - \ln z = x + y$

defines z as a function of the two independent variables x and y and the partial derivative exists.

Solution We differentiate both sides of the equation with respect to x, holding y constant and treating z as a differentiable function of x:

$$\frac{\partial}{\partial x}(yz) - \frac{\partial}{\partial x}\ln z = \frac{\partial x}{\partial x} + \frac{\partial y}{\partial x}$$

$$y\frac{\partial z}{\partial x} - \frac{1}{z}\frac{\partial z}{\partial x} = 1 + 0$$

With y constant, $\frac{\partial}{\partial x}(yz) = y\frac{\partial z}{\partial x}$.

$$\left(y - \frac{1}{z}\right)\frac{\partial z}{\partial x} = 1$$

$$\frac{\partial z}{\partial x} = \frac{z}{yz-1}.$$

Functions of More Than Two Variables:

EXAMPLE 6 A Function of Three Variables

If x, y, and z are independent variables and

$$f(x, y, z) = x\sin(y + 3z),$$

then

$$\frac{\partial f}{\partial z} = \frac{\partial}{\partial z}[x\sin(y+3z)] = x\frac{\partial}{\partial z}\sin(y+3z)$$

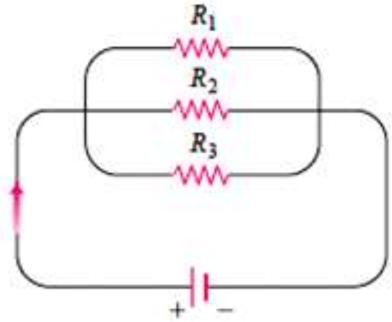
$$= x\cos(y+3z)\frac{\partial}{\partial z}(y+3z) = 3x\cos(y+3z).$$

EXAMPLE 7 Electrical Resistors in Parallel

If resistors of R_1, R_2, and R_3 ohms are connected in parallel to make an R-ohm resistor, the value of R can be found from the equation

$$\frac{1}{R} = \frac{1}{R_1} + \frac{1}{R_2} + \frac{1}{R_3}$$

Find the value of $\partial R/\partial R_2$ when $R_1 = 30$, $R_2 = 45$, and $R_3 = 90$ ohms.



Resistors arranged this way are said to be connected in parallel (Example 7). Each resistor lets a portion of the current through. Their equivalent resistance R is calculated with the formula

Solution To find $\partial R/\partial R_2$, we treat R_1 and R_3 as constants and, using implicit differentiation, differentiate both sides of the equation with respect to R_2:

$$\frac{\partial}{\partial R_2}\left(\frac{1}{R}\right) = \frac{\partial}{\partial R_2}\left(\frac{1}{R_1} + \frac{1}{R_2} + \frac{1}{R_3}\right)$$

$$-\frac{1}{R^2}\frac{\partial R}{\partial R_2} = 0 - \frac{1}{R_2^2} + 0$$

$$\frac{\partial R}{\partial R_2} = \frac{R^2}{R_2^2} = \left(\frac{R}{R_2}\right)^2.$$

When $R_1 = 30$, $R_2 = 45$, and $R_3 = 90$,

$$\frac{1}{R} = \frac{1}{30} + \frac{1}{45} + \frac{1}{90} = \frac{3 + 2 + 1}{90} = \frac{6}{90} = \frac{1}{15},$$

so $R = 15$ and

$$\frac{\partial R}{\partial R_2} = \left(\frac{15}{45}\right)^2 = \left(\frac{1}{3}\right)^2 = \frac{1}{9}.$$

■

Second-Order Partial Derivatives

When we differentiate a function $f(x, y)$ twice, we produce its second-order derivatives. These derivatives are usually denoted by

$\dfrac{\partial^2 f}{\partial x^2}$	"d squared $f dx$ squared"	or	f_{xx}	"f sub xx"
$\dfrac{\partial^2 f}{\partial y^2}$	"d squared $f dy$ squared"	or	f_{yy}	"f sub yy"
$\dfrac{\partial^2 f}{\partial x \partial y}$	"d squared $f dx\, dy$"	or	f_{yx}	"f sub yx"
$\dfrac{\partial^2 f}{\partial y \partial x}$	"d squared $f dy\, dx$"	or	f_{xy}	"f sub xy"

The defining equations are

$$\frac{\partial^2 f}{\partial x^2} = \frac{\partial}{\partial x}\left(\frac{\partial f}{\partial x}\right), \qquad \frac{\partial^2 f}{\partial x \partial y} = \frac{\partial}{\partial x}\left(\frac{\partial f}{\partial y}\right),$$

and so on. Notice the order in which the derivatives are taken:

$\dfrac{\partial^2 f}{\partial x \partial y}$ Differentiate first with respect to y, then with respect to x.

$f_{yx} = (f_y)_x$ Means the same thing.

EXAMPLE 9 Finding Second-Order Partial Derivatives

If $f(x, y) = x \cos y + ye^x$, find

$$\frac{\partial^2 f}{\partial x^2}, \quad \frac{\partial^2 f}{\partial y \partial x}, \quad \frac{\partial^2 f}{\partial y^2}, \quad \text{and} \quad \frac{\partial^2 f}{\partial x \partial y}.$$

Solution

$$\frac{\partial f}{\partial x} = \frac{\partial}{\partial x}(x\cos y + ye^x) = \cos y + ye^x$$

So

$$\frac{\partial^2 f}{\partial y \partial x} = \frac{\partial}{\partial y}\left(\frac{\partial f}{\partial x}\right) = -\sin y + e^x$$

$$\frac{\partial^2 f}{\partial x^2} = \frac{\partial}{\partial x}\left(\frac{\partial f}{\partial x}\right) = ye^x.$$

$$\frac{\partial f}{\partial y} = \frac{\partial}{\partial y}(x\cos y + ye^x) = -x\sin y + e^x$$

So

$$\frac{\partial^2 f}{\partial x \partial y} = \frac{\partial}{\partial x}\left(\frac{\partial f}{\partial y}\right) = -\sin y + e^x$$

$$\frac{\partial^2 f}{\partial y^2} = \frac{\partial}{\partial y}\left(\frac{\partial f}{\partial y}\right) = -x\cos y.$$

The Mixed Derivative Theorem:

You may have noticed that the "mixed" second-order partial derivatives

$$\frac{\partial^2 f}{\partial y \partial x} \quad \text{and} \quad \frac{\partial^2 f}{\partial x \partial y}$$

EXAMPLE 10 Choosing the Order of Differentiation

Find $\partial^2 w/\partial x \partial y$ if

$$w = xy + \frac{e^y}{y^2 + 1}.$$

Solution The symbol $\partial^2 w/\partial x \partial y$ tells us to differentiate first with respect to y and then with respect to x. If we postpone the differentiation with respect to y and differentiate first with respect to x, however, we get the answer more quickly. In two steps,

$$\frac{\partial w}{\partial x} = y \quad \text{and} \quad \frac{\partial^2 w}{\partial y \partial x} = 1.$$

Exercises: find $\partial f/\partial x$ and $\partial f/\partial y$.

1. $f(x, y) = 2x^2 - 3y - 4$
2. $f(x, y) = x^2 - xy + y^2$
3. $f(x, y) = (x^2 - 1)(y + 2)$
4. $f(x, y) = 5xy - 7x^2 - y^2 + 3x - 6y + 2$
5. $f(x, y) = (xy - 1)^2$
6. $f(x, y) = (2x - 3y)^3$
7. $f(x, y) = \sqrt{x^2 + y^2}$
8. $f(x, y) = (x^3 + (y/2))^{2/3}$
9. $f(x, y) = 1/(x + y)$
10. $f(x, y) = x/(x^2 + y^2)$
11. $f(x, y) = (x + y)/(xy - 1)$
12. $f(x, y) = \tan^{-1}(y/x)$
13. $f(x, y) = e^{(x+y+1)}$
14. $f(x, y) = e^{-x}\sin(x + y)$
15. $f(x, y) = \ln(x + y)$
16. $f(x, y) = e^{xy}\ln y$
17. $f(x, y) = \sin^2(x - 3y)$
18. $f(x, y) = \cos^2(3x - y^2)$
19. $f(x, y) = x^y$

The Chain Rule:

The Chain Rule for functions of a single variable studied previously said that when $w = f(x)$ was a differentiable function of x and $x = g(t)$ was a differentiable function of t, w became a differentiable function of t and dw/dt could be calculated with the formula

$$\frac{dw}{dt} = \frac{dw}{dx}\frac{dx}{dt}.$$

Functions of Two Variables:

THEOREM 5 Chain Rule for Functions of Two Independent Variables

If $w = f(x, y)$ has continuous partial derivatives f_x and f_y and if $x = x(t)$, $y = y(t)$ are differentiable functions of t, then the composite $w = f(x(t), y(t))$ is a differentiable function of t and

$$\frac{df}{dt} = f_x(x(t), y(t)) \cdot x'(t) + f_y(x(t), y(t)) \cdot y'(t),$$

or

$$\frac{dw}{dt} = \frac{\partial f}{\partial x}\frac{dx}{dt} + \frac{\partial f}{\partial y}\frac{dy}{dt}.$$

EXAMPLE 1 Applying the Chain Rule

Use the Chain Rule to find the derivative of

$$w = xy$$

with respect to t along the path $x = \cos t, y = \sin t$. What is the derivative's value at $t = \pi/2$?

Solution We apply the Chain Rule to find dw/dt as follows:

$$\begin{aligned}
\frac{dw}{dt} &= \frac{\partial w}{\partial x}\frac{dx}{dt} + \frac{\partial w}{\partial y}\frac{dy}{dt} \\
&= \frac{\partial(xy)}{\partial x} \cdot \frac{d}{dt}(\cos t) + \frac{\partial(xy)}{\partial y} \cdot \frac{d}{dt}(\sin t) \\
&= (y)(-\sin t) + (x)(\cos t) \\
&= (\sin t)(-\sin t) + (\cos t)(\cos t) \\
&= -\sin^2 t + \cos^2 t \\
&= \cos 2t.
\end{aligned}$$

In this example, we can check the result with a more direct calculation. As a function of t,

$$w = xy = \cos t \sin t = \frac{1}{2}\sin 2t,$$, then

$$\frac{dw}{dt} = \frac{d}{dt}\left(\frac{1}{2}\sin 2t\right) = \frac{1}{2}\cdot 2\cos 2t = \cos 2t.$$

In either case, at the given value of t,

$$\left(\frac{dw}{dt}\right)_{t=\pi/2} = \cos\left(2\cdot\frac{\pi}{2}\right) = \cos\pi = -1.$$ ■

EXAMPLE 4 More Partial Derivatives

Express $\partial w/\partial r$ and $\partial w/\partial s$ in terms of r and s if

$$w = x^2 + y^2, \quad x = r - s, \quad y = r + s.$$

Solution

$$\begin{aligned}\frac{\partial w}{\partial r} &= \frac{\partial w}{\partial x}\frac{\partial x}{\partial r} + \frac{\partial w}{\partial y}\frac{\partial y}{\partial r} \\ &= (2x)(1) + (2y)(1) \\ &= 2(r-s) + 2(r+s) \\ &= 4r\end{aligned}$$

$$\begin{aligned}\frac{\partial w}{\partial s} &= \frac{\partial w}{\partial x}\frac{\partial x}{\partial s} + \frac{\partial w}{\partial y}\frac{\partial y}{\partial s} \\ &= (2x)(-1) + (2y)(1) \\ &= -2(r-s) + 2(r+s) \\ &= 4s\end{aligned}$$

Exercises :

In Exercises 1–6, **(a)** express dw/dt as a function of t, both by using the Chain Rule and **(b)** evaluate dw/dt at the given value of t.

1. $w = x^2 + y^2, \quad x = \cos t, \quad y = \sin t; \quad t = \pi$
2. $w = x^2 + y^2, \quad x = \cos t + \sin t, \quad y = \cos t - \sin t; \quad t = 0$
3. $w = \frac{x}{z} + \frac{y}{z}, \quad x = \cos^2 t, \quad y = \sin^2 t, \quad z = 1/t; \quad t = 3$
4. $w = \ln(x^2 + y^2 + z^2), \quad x = \cos t, \quad y = \sin t, \quad z = 4\sqrt{t}; \quad t = 3$
5. $w = 2ye^x - \ln z, \quad x = \ln(t^2 + 1), \quad y = \tan^{-1} t, \quad z = e^t; \quad t = 1$
6. $w = z - \sin xy, \quad x = t, \quad y = \ln t, \quad z = e^{t-1}; \quad t = 1$

Eigenvalues, Eigenvectors

From the viewpoint of engineering applications, eigenvalue problems are among the most important problems in connection with matrices, and the student should follow the present discussion with particular attention. We begin by defining the basic concepts and show how to solve these problems, by examples as well as in general. Then we shall turn to applications.

Let $\mathbf{A} = [a_{jk}]$ be a given $n \times n$ matrix and consider the vector equation

$$\mathbf{A}\mathbf{x} = \lambda \mathbf{x}. \tag{1}$$

Here $\mathbf{x}$ is an unknown vector and λ an unknown scalar. Our task is to determine $\mathbf{x}$'s and λ's that satisfy (1). Geometrically, we are looking for vectors $\mathbf{x}$ for which the multiplication by $\mathbf{A}$ has the same effect as the multiplication by a scalar λ; in other words, $\mathbf{A}\mathbf{x}$ should be proportional to $\mathbf{x}$.

EXAMPLE 1 Determination of Eigenvalues and Eigenvectors

We illustrate all the steps in terms of the matrix

$$\mathbf{A} = \begin{bmatrix} -5 & 2 \\ 2 & -2 \end{bmatrix}.$$

Solution. **(a)** ***Eigenvalues.*** These must be determined ***first.*** Equation (1) is

$$\mathbf{A}\mathbf{x} = \begin{bmatrix} -5 & 2 \\ 2 & -2 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \end{bmatrix} = \lambda \begin{bmatrix} x_1 \\ x_2 \end{bmatrix}; \qquad \text{in components,} \qquad \begin{aligned} -5x_1 + 2x_2 &= \lambda x_1 \\ 2x_1 - 2x_2 &= \lambda x_2. \end{aligned}$$

Transferring the terms on the right to the left, we get

$$\begin{aligned} (-5 - \lambda)x_1 + \quad 2x_2 \quad &= 0 \\ 2x_1 \quad + (-2 - \lambda)x_2 &= 0. \end{aligned} \tag{2*}$$

This can be written in matrix notation

$$(\mathbf{A} - \lambda \mathbf{I})\mathbf{x} = \mathbf{0} \tag{3*}$$

because (1) is $\mathbf{A}\mathbf{x} - \lambda\mathbf{x} = \mathbf{A}\mathbf{x} - \lambda\mathbf{I}\mathbf{x} = (\mathbf{A} - \lambda\mathbf{I})\mathbf{x} = \mathbf{0}$, which gives (3*). We see that this is a ***homogeneous*** linear system.

That is;

$$(4^*)\quad D(\lambda) = \det(\mathbf{A} - \lambda\mathbf{I}) = \begin{vmatrix} -5-\lambda & 2 \\ 2 & -2-\lambda \end{vmatrix} = (-5-\lambda)(-2-\lambda) - 4 = \lambda^2 + 7\lambda + 6 = 0.$$

We call $D(\lambda)$ the **characteristic determinant** or, if expanded, the **characteristic polynomial,** and $D(\lambda) = 0$ the **characteristic equation** of **A.** The solutions of this quadratic equation are $\lambda_1 = -1$ and $\lambda_2 = -6$. These are the eigenvalues of **A.**

($\mathbf{b_1}$) ***Eigenvector of* A *corresponding to* $\boldsymbol{\lambda_1}$.** This vector is obtained from (2*) with $\lambda = \lambda_1 = -1$, that is,

$$-4x_1 + 2x_2 = 0$$
$$2x_1 - x_2 = 0.$$

A solution is $x_2 = 2x_1$, as we see from either of the two equations, so that we need only one of them. This determines an eigenvector corresponding to $\lambda_1 = -1$ up to a scalar multiple. If we choose $x_1 = 1$, we obtain the eigenvector

$$\mathbf{x}_1 = \begin{bmatrix} 1 \\ 2 \end{bmatrix}. \qquad \text{Check:} \qquad \mathbf{A}\mathbf{x}_1 = \begin{bmatrix} -5 & 2 \\ 2 & -2 \end{bmatrix}\begin{bmatrix} 1 \\ 2 \end{bmatrix} = \begin{bmatrix} -1 \\ -2 \end{bmatrix} = (-1)\mathbf{x}_1 = \lambda_1\mathbf{x}_1.$$

($\mathbf{b_2}$) ***Eigenvector of* A *corresponding to* $\boldsymbol{\lambda_2}$.** For $\lambda = \lambda_2 = -6$, equation (2*) becomes

$$x_1 + 2x_2 = 0$$
$$2x_1 + 4x_2 = 0.$$

A solution is $x_2 = -x_1/2$ with arbitrary x_1. If we choose $x_1 = 2$, we get $x_2 = -1$. Thus an eigenvector of **A** corresponding to $\lambda_2 = -6$ is

$$\mathbf{x}_2 = \begin{bmatrix} 2 \\ -1 \end{bmatrix}. \qquad \text{Check:} \qquad \mathbf{A}\mathbf{x}_2 = \begin{bmatrix} -5 & 2 \\ 2 & -2 \end{bmatrix}\begin{bmatrix} 2 \\ -1 \end{bmatrix} = \begin{bmatrix} -12 \\ 6 \end{bmatrix} = (-6)\mathbf{x}_2 = \lambda_2\mathbf{x}_2. \quad \blacksquare$$

This example illustrates the general case as follows. Equation (1) written in components is

$$a_{11}x_1 + \cdots + a_{1n}x_n = \lambda x_1$$
$$a_{21}x_1 + \cdots + a_{2n}x_n = \lambda x_2$$
$$\cdots\cdots\cdots\cdots\cdots\cdots\cdots$$
$$a_{n1}x_1 + \cdots + a_{nn}x_n = \lambda x_n.$$

Transferring the terms on the right side to the left side, we have

$$
(2)\quad
\begin{array}{lllll}
(a_{11}-\lambda)x_1 + & a_{12}x_2 & + \cdots + & a_{1n}x_n & = 0 \\
a_{21}x_1 & + (a_{22}-\lambda)x_2 & + \cdots + & a_{2n}x_n & = 0 \\
\cdots & \cdots & \cdots & \cdots & \\
a_{n1}x_1 & + \quad a_{n2}x_2 & + \cdots + & (a_{nn}-\lambda)x_n & = 0.
\end{array}
$$

In matrix notation,

$$
(3)\qquad (\mathbf{A} - \lambda \mathbf{I})\mathbf{x} = \mathbf{0}.
$$

By Cramer's theorem in Sec. 7.7, this homogeneous linear system of equations has a nontrivial solution if and only if the corresponding determinant of the coefficients is zero:

$$
(4)\quad D(\lambda) = \det(\mathbf{A} - \lambda\mathbf{I}) = \begin{vmatrix} a_{11}-\lambda & a_{12} & \cdots & a_{1n} \\ a_{21} & a_{22}-\lambda & \cdots & a_{2n} \\ \cdot & \cdot & \cdots & \cdot \\ a_{n1} & a_{n2} & \cdots & a_{nn}-\lambda \end{vmatrix} = 0.
$$

$\mathbf{A} - \lambda\mathbf{I}$ is called the **characteristic matrix** and $D(\lambda)$ the **characteristic determinant** of **A.** Equation (4) is called the **characteristic equation** of **A.** By developing $D(\lambda)$ we obtain a polynomial of nth degree in λ. This is called the **characteristic polynomial** of **A.**

This proves the following important theorem.

THEOREM 1

Eigenvalues

The eigenvalues of a square matrix **A** *are the roots of the characteristic equation* (4) *of* **A.**

Hence an $n \times n$ matrix has at least one eigenvalue and at most n numerically different eigenvalues.

EXAMPLE 2:

Multiple Eigenvalues

Find the eigenvalues and eigenvectors of

$$\mathbf{A} = \begin{bmatrix} -2 & 2 & -3 \\ 2 & 1 & -6 \\ -1 & -2 & 0 \end{bmatrix}.$$

Solution. For our matrix, the characteristic determinant gives the characteristic equation

$$-\lambda^3 - \lambda^2 + 21\lambda + 45 = 0.$$

The roots (eigenvalues of $\mathbf{A}$) are $\lambda_1 = 5$, $\lambda_2 = \lambda_3 = -3$. To find eigenvectors, we apply the Gauss elimination (Sec. 7.3) to the system $(\mathbf{A} - \lambda\mathbf{I})\mathbf{x} = \mathbf{0}$, first with $\lambda = 5$ and then with $\lambda = -3$. For $\lambda = 5$ the characteristic matrix is

$$\mathbf{A} - \lambda\mathbf{I} = \mathbf{A} - 5\mathbf{I} = \begin{bmatrix} -7 & 2 & -3 \\ 2 & -4 & -6 \\ -1 & -2 & -5 \end{bmatrix}. \qquad \text{It row-reduces to} \qquad \begin{bmatrix} -7 & 2 & -3 \\ 0 & -\frac{24}{7} & -\frac{48}{7} \\ 0 & 0 & 0 \end{bmatrix}.$$

Hence it has rank 2. Choosing $x_3 = -1$ we have $x_2 = 2$ from $-\frac{24}{7}x_2 - \frac{48}{7}x_3 = 0$ and then $x_1 = 1$ from $-7x_1 + 2x_2 - 3x_3 = 0$. Hence an eigenvector of $\mathbf{A}$ coresponding to $\lambda = 5$ is $\mathbf{x}_1 = [1 \quad 2 \quad -1]^\mathsf{T}$.

For $\lambda = -3$ the characteristic matrix

$$\mathbf{A} - \lambda\mathbf{I} = \mathbf{A} + 3\mathbf{I} = \begin{bmatrix} 1 & 2 & -3 \\ 2 & 4 & -6 \\ -1 & -2 & 3 \end{bmatrix} \qquad \text{row-reduces to} \qquad \begin{bmatrix} 1 & 2 & -3 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix}.$$

Hence it has rank 1. From $x_1 + 2x_2 - 3x_3 = 0$ we have $x_1 = -2x_2 + 3x_3$. Choosing $x_2 = 1$, $x_3 = 0$ and $x_2 = 0$, $x_3 = 1$, we obtain two linearly independent eigenvectors of $\mathbf{A}$ corresponding to $\lambda = -3$ [as they must exist by (5), Sec. 7.5, with rank $= 1$ and $n = 3$],

$$\mathbf{x}_2 = \begin{bmatrix} -2 \\ 1 \\ 0 \end{bmatrix}$$

and

$$\mathbf{x}_3 = \begin{bmatrix} 3 \\ 0 \\ 1 \end{bmatrix}. \qquad \blacksquare$$

EXAMPLE 3:

Algebraic Multiplicity, Geometric Multiplicity. Positive Defect

The characteristic equation of the matrix

$$\mathbf{A} = \begin{bmatrix} 0 & 1 \\ 0 & 0 \end{bmatrix} \quad \text{is} \quad \det(\mathbf{A} - \lambda\mathbf{I}) = \begin{vmatrix} -\lambda & 1 \\ 0 & -\lambda \end{vmatrix} = \lambda^2 = 0.$$

Hence $\lambda = 0$ is an eigenvalue of algebraic multiplicity $M_0 = 2$. But its geometric multiplicity is only $m_0 = 1$, since eigenvectors result from $-0x_1 + x_2 = 0$, hence $x_2 = 0$, in the form $[x_1 \quad 0]^\mathsf{T}$. Hence for $\lambda = 0$ the defect is $\Delta_0 = 1$.

Similarly, the characteristic equation of the matrix

$$\mathbf{A} = \begin{bmatrix} 3 & 2 \\ 0 & 3 \end{bmatrix} \quad \text{is} \quad \det(\mathbf{A} - \lambda\mathbf{I}) = \begin{vmatrix} 3-\lambda & 2 \\ 0 & 3-\lambda \end{vmatrix} = (3-\lambda)^2 = 0.$$

Hence $\lambda = 3$ is an eigenvalue of algebraic multiplicity $M_3 = 2$, but its geometric multiplicity is only $m_3 = 1$, since eigenvectors result from $0x_1 + 2x_2 = 0$ in the form $[x_1 \quad 0]^\mathsf{T}$. ■

EXAMPLE 4:

Real Matrices with Complex Eigenvalues and Eigenvectors

Since real polynomials may have complex roots (which then occur in conjugate pairs), a real matrix may have complex eigenvalues and eigenvectors. For instance, the characteristic equation of the skew-symmetric matrix

$$\mathbf{A} = \begin{bmatrix} 0 & 1 \\ -1 & 0 \end{bmatrix} \quad \text{is} \quad \det(\mathbf{A} - \lambda\mathbf{I}) = \begin{vmatrix} -\lambda & 1 \\ -1 & -\lambda \end{vmatrix} = \lambda^2 + 1 = 0.$$

It gives the eigenvalues $\lambda_1 = i \ (=\sqrt{-1})$, $\lambda_2 = -i$. Eigenvectors are obtained from $-ix_1 + x_2 = 0$ and $ix_1 + x_2 = 0$, respectively, and we can choose $x_1 = 1$ to get

$$\begin{bmatrix} 1 \\ i \end{bmatrix} \quad \text{and} \quad \begin{bmatrix} 1 \\ -i \end{bmatrix}.$$ ■

THEOREM 3

Eigenvalues of the Transpose

The transpose $\mathbf{A}^\mathsf{T}$ of a square matrix $\mathbf{A}$ has the same eigenvalues as $\mathbf{A}$.

Exercises:

Find the eigenvalues and eigenvectors of the following matrices. (Use the given λ or factors.)

1. $\begin{bmatrix} -2 & 0 \\ 0 & 0.4 \end{bmatrix}$

2. $\begin{bmatrix} a & b \\ 0 & c \end{bmatrix}$

3. $\begin{bmatrix} 4 & 0 \\ 2 & -4 \end{bmatrix}$

4. $\begin{bmatrix} 0 & 0 \\ 0 & 0 \end{bmatrix}$

5. $\begin{bmatrix} 5 & -2 \\ 9 & -6 \end{bmatrix}$

6. $\begin{bmatrix} a & b \\ -b & a \end{bmatrix}$

7. $\begin{bmatrix} 0.8 & -0.6 \\ 0.6 & 0.8 \end{bmatrix}$

8. $\begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$

9. $\begin{bmatrix} 1 & 2 \\ 2 & 4 \end{bmatrix}$

10. $\begin{bmatrix} \cos\theta & -\sin\theta \\ \sin\theta & \cos\theta \end{bmatrix}$

11. $\begin{bmatrix} 4 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & -1 \end{bmatrix}$

15. $\begin{bmatrix} 1 & 0 & 0 \\ 2 & 4 & 0 \\ 6 & 4 & 2 \end{bmatrix}$

12. $\begin{bmatrix} 85 & -28 & -28 \\ -10 & -11 & -11 \\ -46 & -2 & -2 \end{bmatrix}$

16. $\begin{bmatrix} 0.5 & 0.2 & 0.1 \\ 0 & 1.0 & 1.5 \\ 0 & 0 & 3.5 \end{bmatrix}$

13. $\begin{bmatrix} 6 & 2 & -2 \\ 2 & 5 & 0 \\ -2 & 0 & 7 \end{bmatrix}, \lambda = 3$

17. $\begin{bmatrix} 4 & -2 & 3 \\ -2 & 1 & 6 \\ 1 & 2 & 2 \end{bmatrix}, \lambda = -3$

14. $\begin{bmatrix} 2 & 0 & -2 \\ 0 & 0 & -2 \\ -2 & -2 & 1 \end{bmatrix}, \lambda = 1$

18. $\begin{bmatrix} 3 & 0 & 12 \\ -6 & 3 & 0 \\ 9 & 6 & 3 \end{bmatrix}, \lambda = 9$

VECTORS:

To locate a point in space, we use three mutually perpendicular coordinate axes, arranged as in Figure 1. The axes shown there make a *right-handed* coordinate frame. When you hold your right hand so that the fingers curl from the positive x-axis toward the positive y-axis, your thumb points along the positive z-axis. So when you look down on the xy-plane from the positive direction of the z-axis, positive angles in the plane are measured counterclockwise from the positive x-axis and around the positive z-axis.

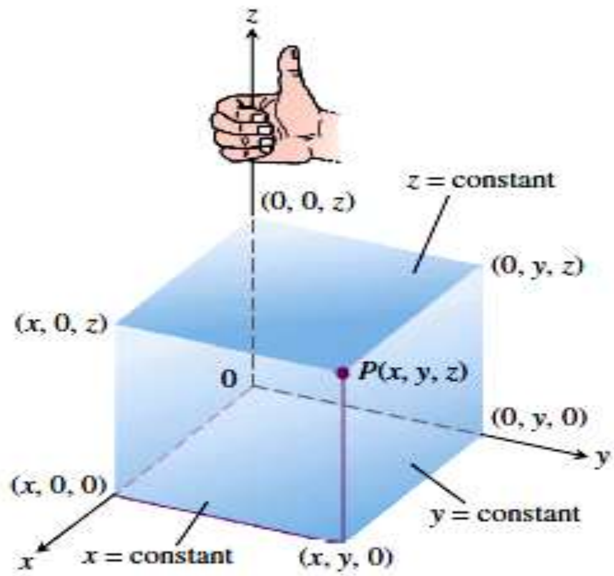


FIGURE 1 The Cartesian coordinate system is right-handed.

Distance in space:

The Distance Between $P_1(x_1, y_1, z_1)$ and $P_2(x_2, y_2, z_2)$ is

$$|P_1P_2| = \sqrt{(x_2 - x_1)^2 + (y_2 - y_1)^2 + (z_2 - z_1)^2}$$

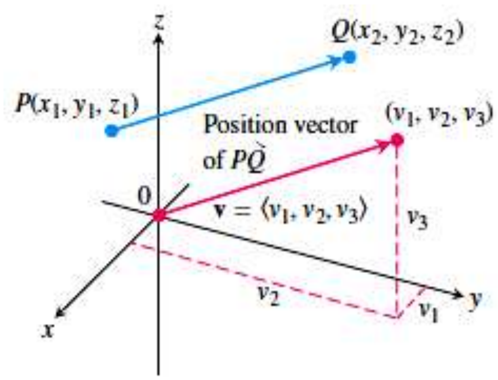
Example 1 **Finding the Distance Between Two Points**

The distance between $P_1(2, 1, 5)$ and $P_2(-2, 3, 0)$ is

$$\begin{aligned} |P_1P_2| &= \sqrt{(-2-2)^2 + (3-1)^2 + (0-5)^2} \\ &= \sqrt{16 + 4 + 25} \\ &= \sqrt{45} \approx 6.708. \end{aligned}$$

Vectors components:

A quantity such as force, displacement, or velocity is called a *vector* and is represented by a **directed line segment** Figure 2 . The arrow points in the direction of the action and its length gives the magnitude of the action in terms of a suitably chosen unit. For example, a force vector points in the direction in which the force acts; its length is a measure of the force's strength; a velocity vector points in the direction of motion and its length is the speed of the moving object.



A vector $\overrightarrow{PQ}$ in standard position has its initial point at the origin. The directed line segments $\overrightarrow{PQ}$ and $\mathbf{v}$ are parallel and have the same length.

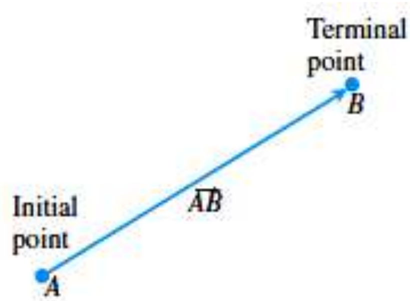


FIGURE 2 The directed line segment $\overrightarrow{AB}$.

If $\mathbf{v}$ is a **two-dimensional** vector in the plane equal to the vector with initial point at the origin and terminal point (v_1, v_2), then the **component form** of $\mathbf{v}$ is

$$\mathbf{v} = \langle v_1, v_2 \rangle.$$

If $\mathbf{v}$ is a **three-dimensional** vector equal to the vector with initial point at the origin and terminal point (v_1, v_2, v_3), then the **component form** of $\mathbf{v}$ is

$$\mathbf{v} = \langle v_1, v_2, v_3 \rangle.$$

The **magnitude** or **length** of the vector $\mathbf{v} = \overrightarrow{PQ}$ is the nonnegative number

$$|\mathbf{v}| = \sqrt{v_1^2 + v_2^2 + v_3^2} = \sqrt{(x_2 - x_1)^2 + (y_2 - y_1)^2 + (z_2 - z_1)^2}$$

Example 2 Component Form and Length of a Vector

Find the **(a)** component form and **(b)** length of the vector with initial point $P(-3, 4, 1)$ and terminal point $Q(-5, 2, 2)$.

Solution

(a) The standard position vector **v** representing $\overrightarrow{PQ}$ has components

$$v_1 = x_2 - x_1 = -5 - (-3) = -2, \qquad v_2 = y_2 - y_1 = 2 - 4 = -2,$$

and

$$v_3 = z_2 - z_1 = 2 - 1 = 1.$$

The component form of $\overrightarrow{PQ}$ is

$$\mathbf{v} = \langle -2, -2, 1 \rangle.$$

(b) The length or magnitude of $\mathbf{v} = \overrightarrow{PQ}$ is

$$|\mathbf{v}| = \sqrt{(-2)^2 + (-2)^2 + (1)^2} = \sqrt{9} = 3.$$ ■

Vector Addition and Multiplication of a Vector by a Scalar

Let $\mathbf{u} = \langle u_1, u_2, u_3 \rangle$ and $\mathbf{v} = \langle v_1, v_2, v_3 \rangle$ be vectors with k a scalar.

Addition: $\mathbf{u} + \mathbf{v} = \langle u_1 + v_1, u_2 + v_2, u_3 + v_3 \rangle$

Scalar multiplication: $k\mathbf{u} = \langle ku_1, ku_2, ku_3 \rangle$

EXAMPLE 3 Performing Operations on Vectors

Let $\mathbf{u} = \langle -1, 3, 1 \rangle$ and $\mathbf{v} = \langle 4, 7, 0 \rangle$. Find

(a) $2\mathbf{u} + 3\mathbf{v}$ **(b)** $\mathbf{u} - \mathbf{v}$ **(c)** $\left|\frac{1}{2}\mathbf{u}\right|$.

Solution

(a) $2\mathbf{u} + 3\mathbf{v} = 2\langle -1, 3, 1 \rangle + 3\langle 4, 7, 0 \rangle = \langle -2, 6, 2 \rangle + \langle 12, 21, 0 \rangle = \langle 10, 27, 2 \rangle$

(b) $\mathbf{u} - \mathbf{v} = \langle -1, 3, 1 \rangle - \langle 4, 7, 0 \rangle = \langle -1 - 4, 3 - 7, 1 - 0 \rangle = \langle -5, -4, 1 \rangle$

(c) $\left|\frac{1}{2}\mathbf{u}\right| = \left|\left\langle -\frac{1}{2}, \frac{3}{2}, \frac{1}{2} \right\rangle\right| = \sqrt{\left(-\frac{1}{2}\right)^2 + \left(\frac{3}{2}\right)^2 + \left(\frac{1}{2}\right)^2} = \frac{1}{2}\sqrt{11}.$ ■

Properties of Vector Operations

Let **u**, **v**, **w** be vectors and a, b be scalars.

1. $\mathbf{u} + \mathbf{v} = \mathbf{v} + \mathbf{u}$
2. $(\mathbf{u} + \mathbf{v}) + \mathbf{w} = \mathbf{u} + (\mathbf{v} + \mathbf{w})$
3. $\mathbf{u} + \mathbf{0} = \mathbf{u}$
4. $\mathbf{u} + (-\mathbf{u}) = \mathbf{0}$
5. $0\mathbf{u} = \mathbf{0}$
6. $1\mathbf{u} = \mathbf{u}$
7. $a(b\mathbf{u}) = (ab)\mathbf{u}$
8. $a(\mathbf{u} + \mathbf{v}) = a\mathbf{u} + a\mathbf{v}$
9. $(a + b)\mathbf{u} = a\mathbf{u} + b\mathbf{u}$

Unit Vectors

A vector **v** of length 1 is called a **unit vector**. The **standard unit vectors** are

$$\mathbf{i} = \langle 1, 0, 0\rangle, \qquad \mathbf{j} = \langle 0, 1, 0\rangle, \qquad \text{and} \quad \mathbf{k} = \langle 0, 0, 1\rangle.$$

Any vector $\mathbf{v} = \langle v_1, v_2, v_3\rangle$ can be written as a *linear combination* of the standard unit vectors as follows:

$$\begin{aligned} \mathbf{v} = \langle v_1, v_2, v_3\rangle &= \langle v_1, 0, 0\rangle + \langle 0, v_2, 0\rangle + \langle 0, 0, v_3\rangle \\ &= v_1\langle 1, 0, 0\rangle + v_2\langle 0, 1, 0\rangle + v_3\langle 0, 0, 1\rangle \\ &= v_1\mathbf{i} + v_2\mathbf{j} + v_3\mathbf{k}. \end{aligned}$$

We call the scalar (or number) v_1 the **i-component** of the vector **v**, v_2 the **j-component**, and v_3 the **k-component**. In component form, the vector from $P_1(x_1, y_1, z_1)$ to $P_2(x_2, y_2, z_2)$ is

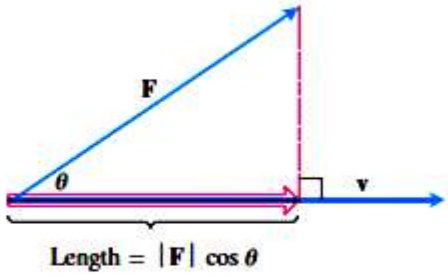
$$\overrightarrow{P_1P_2} = (x_2 - x_1)\mathbf{i} + (y_2 - y_1)\mathbf{j} + (z_2 - z_1)\mathbf{k}$$

(Figure 12.16).

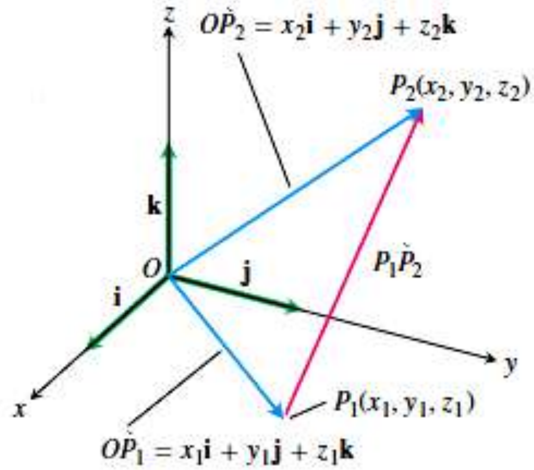
Whenever $\mathbf{v} \neq \mathbf{0}$, its length $|\mathbf{v}|$ is not zero and

$$\left|\frac{1}{|\mathbf{v}|}\mathbf{v}\right| = \frac{1}{|\mathbf{v}|}|\mathbf{v}| = 1.$$

That is, $\mathbf{v}/|\mathbf{v}|$ is a unit vector in the direction of **v**, called **the direction** of the nonzero vector **v**.



The magnitude of the force **F** in the direction of vector **v** is the length $|\mathbf{F}|\cos\theta$ of the projection of **F** onto **v**.



The vector from P_1 to P_2 is $\overrightarrow{P_1P_2} = (x_2 - x_1)\mathbf{i} + (y_2 - y_1)\mathbf{j} + (z_2 - z_1)\mathbf{k}$.

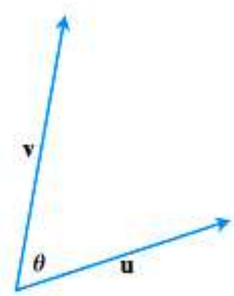
DOT product:

The angle θ between two nonzero vectors $\mathbf{u} = \langle u_1, u_2, u_3\rangle$ and $\mathbf{v} = \langle v_1, v_2, v_3\rangle$ is given by

$$\theta = \cos^{-1}\left(\frac{u_1v_1 + u_2v_2 + u_3v_3}{|\mathbf{u}||\mathbf{v}|}\right).$$

The **dot product** $\mathbf{u}\cdot\mathbf{v}$ ("**u** dot **v**") of vectors $\mathbf{u} = \langle u_1, u_2, u_3\rangle$ and $\mathbf{v} = \langle v_1, v_2, v_3\rangle$ is

$$\mathbf{u}\cdot\mathbf{v} = u_1v_1 + u_2v_2 + u_3v_3.$$



The angle between **u** and **v**.

EXAMPLE 4 Finding Dot Products

(a) $\langle 1, -2, -1\rangle \cdot \langle -6, 2, -3\rangle = (1)(-6) + (-2)(2) + (-1)(-3)$
$= -6 - 4 + 3 = -7$

(b) $\left(\frac{1}{2}\mathbf{i} + 3\mathbf{j} + \mathbf{k}\right)\cdot(4\mathbf{i} - \mathbf{j} + 2\mathbf{k}) = \left(\frac{1}{2}\right)(4) + (3)(-1) + (1)(2) = 1$ ■

EXAMPLE 5 Finding the Angle Between Two Vectors in Space

Find the angle between $\mathbf{u} = \mathbf{i} - 2\mathbf{j} - 2\mathbf{k}$ and $\mathbf{v} = 6\mathbf{i} + 3\mathbf{j} + 2\mathbf{k}$.

Solution We use the formula above:

$$\mathbf{u} \cdot \mathbf{v} = (1)(6) + (-2)(3) + (-2)(2) = 6 - 6 - 4 = -4$$

$$|\mathbf{u}| = \sqrt{(1)^2 + (-2)^2 + (-2)^2} = \sqrt{9} = 3$$

$$|\mathbf{v}| = \sqrt{(6)^2 + (3)^2 + (2)^2} = \sqrt{49} = 7$$

$$\theta = \cos^{-1}\left(\frac{\mathbf{u} \cdot \mathbf{v}}{|\mathbf{u}||\mathbf{v}|}\right)$$

$$= \cos^{-1}\left(\frac{-4}{(3)(7)}\right) \approx 1.76 \text{ radians}.$$

Properties of the Dot Product

If $\mathbf{u}$, $\mathbf{v}$, and $\mathbf{w}$ are any vectors and c is a scalar, then

1. $\mathbf{u} \cdot \mathbf{v} = \mathbf{v} \cdot \mathbf{u}$
2. $(c\mathbf{u}) \cdot \mathbf{v} = \mathbf{u} \cdot (c\mathbf{v}) = c(\mathbf{u} \cdot \mathbf{v})$
3. $\mathbf{u} \cdot (\mathbf{v} + \mathbf{w}) = \mathbf{u} \cdot \mathbf{v} + \mathbf{u} \cdot \mathbf{w}$
4. $\mathbf{u} \cdot \mathbf{u} = |\mathbf{u}|^2$
5. $\mathbf{0} \cdot \mathbf{u} = 0$.

The Cross Product of Two Vectors in Space

We start with two nonzero vectors $\mathbf{u}$ and $\mathbf{v}$ in space. If $\mathbf{u}$ and $\mathbf{v}$ are not parallel, they determine a plane. We select a unit vector $\mathbf{n}$ perpendicular to the plane by the **right-hand rule**. This means that we choose $\mathbf{n}$ to be the unit (normal) vector that points the way your right thumb points when your fingers curl through the angle θ from $\mathbf{u}$ to $\mathbf{v}$ (Figure 3). Then the **cross product** $\mathbf{u} \times \mathbf{v}$ ("**u** cross **v**") is the *vector* defined as follows.

DEFINITION **Cross Product**

$$\mathbf{u} \times \mathbf{v} = (|\mathbf{u}||\mathbf{v}| \sin\theta)\, \mathbf{n}$$

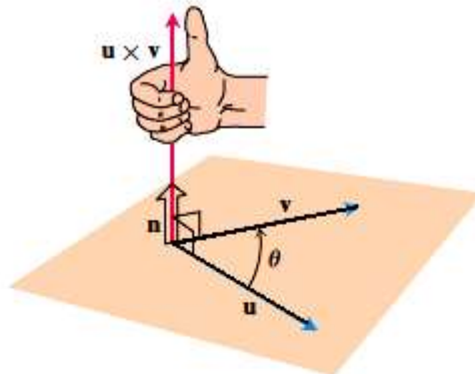


FIGURE 3 The construction of $\mathbf{u} \times \mathbf{v}$.

Properties of the Cross Product

If **u**, **v**, and **w** are any vectors and r, s are scalars, then

1. $(r\mathbf{u}) \times (s\mathbf{v}) = (rs)(\mathbf{u} \times \mathbf{v})$
2. $\mathbf{u} \times (\mathbf{v} + \mathbf{w}) = \mathbf{u} \times \mathbf{v} + \mathbf{u} \times \mathbf{w}$
3. $(\mathbf{v} + \mathbf{w}) \times \mathbf{u} = \mathbf{v} \times \mathbf{u} + \mathbf{w} \times \mathbf{u}$
4. $\mathbf{v} \times \mathbf{u} = -(\mathbf{u} \times \mathbf{v})$
5. $\mathbf{0} \times \mathbf{u} = \mathbf{0}$

Parallel Vectors

Nonzero vectors **u** and **v** are parallel if and only if $\mathbf{u} \times \mathbf{v} = \mathbf{0}$.

When we apply the definition to calculate the pairwise cross products of **i**, **j**, and **k**, we find (Figure 4)

$$\mathbf{i} \times \mathbf{j} = -(\mathbf{j} \times \mathbf{i}) = \mathbf{k}$$

$$\mathbf{j} \times \mathbf{k} = -(\mathbf{k} \times \mathbf{j}) = \mathbf{i}$$

$$\mathbf{k} \times \mathbf{i} = -(\mathbf{i} \times \mathbf{k}) = \mathbf{j}$$

and

$$\mathbf{i} \times \mathbf{i} = \mathbf{j} \times \mathbf{j} = \mathbf{k} \times \mathbf{k} = \mathbf{0}.$$

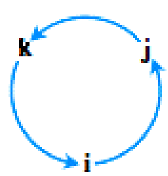


Diagram for recalling these products

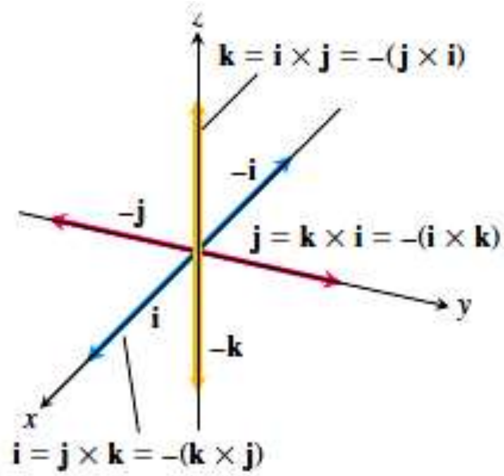


FIGURE 4 The pairwise cross products of **i**, **j**, and **k**.

Because **n** is a unit vector, the magnitude of $\mathbf{u} \times \mathbf{v}$ is

$$|\mathbf{u} \times \mathbf{v}| = |\mathbf{u}||\mathbf{v}|\,|\sin\theta|\,|\mathbf{n}| = |\mathbf{u}||\mathbf{v}|\sin\theta.$$

Directional Derivatives and Gradient Vectors:

Directional Derivatives in the Plane:

If $f(x, y)$ is differentiable, then the rate at which f changes with respect to t along a differentiable curve $x = g(t), y = h(t)$ is

$$\frac{df}{dt} = \frac{\partial f}{\partial x}\frac{dx}{dt} + \frac{\partial f}{\partial y}\frac{dy}{dt}.$$

At any point $P_0(x_0, y_0) = P_0(g(t_0), h(t_0))$, this equation gives the rate of change of f with respect to increasing t and therefore depends, among other things, on the direction of motion along the curve. If the curve is a straight line and t is the arc length parameter along the line measured from P_0 in the direction of a given unit vector $\mathbf{u}$, then df/dt is the rate of change of f with respect to distance in its domain in the direction of $\mathbf{u}$. By varying $\mathbf{u}$, we find the rates at which f changes with respect to distance as we move through P_0 in different directions. We now define this idea more precisely.

Suppose that the function $f(x, y)$ is defined throughout a region R in the xy-plane, that $P_0(x_0, y_0)$ is a point in R, and that $\mathbf{u} = u_1\mathbf{i} + u_2\mathbf{j}$ is a unit vector. Then the equations

$$x = x_0 + su_1, \qquad y = y_0 + su_2$$

parametrize the line through P_0 parallel to $\mathbf{u}$. If the parameter s measures arc length from P_0 in the direction of $\mathbf{u}$, we find the rate of change of f at P_0 in the direction of $\mathbf{u}$ by calculating df/ds at P_0 (Figure 5).

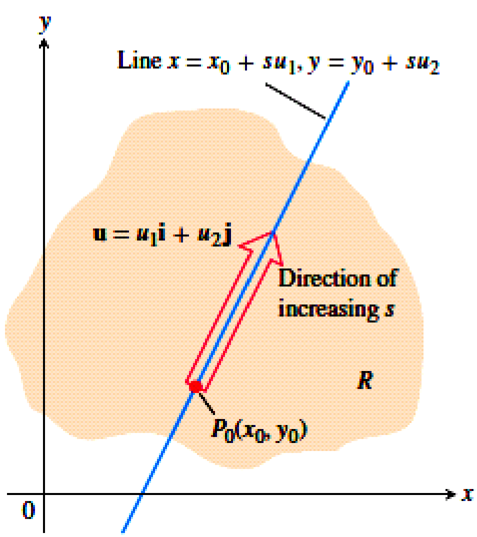


FIGURE 5 The rate of change of f in the direction of $\mathbf{u}$ at a point P_0 is the rate at which f changes along this line at P_0.

The derivative of f at $P_0(x_0, y_0)$ in the direction of the unit vector $\mathbf{u} = u_1\mathbf{i} + u_2\mathbf{j}$ is the number

$$\left(\frac{df}{ds}\right)_{\mathbf{u},P_0} = \lim_{s\to 0}\frac{f(x_0 + su_1, y_0 + su_2) - f(x_0, y_0)}{s}, \qquad (1)$$

provided the limit exists.

EXAMPLE 1 Finding a Directional Derivative Using the Definition

Find the derivative of

$$f(x, y) = x^2 + xy$$

at $P_0(1, 2)$ in the direction of the unit vector $\mathbf{u} = \left(1/\sqrt{2}\right)\mathbf{i} + \left(1/\sqrt{2}\right)\mathbf{j}$.

Solution

$$\left(\frac{df}{ds}\right)_{\mathbf{u},P_0} = \lim_{s\to 0}\frac{f(x_0 + su_1, y_0 + su_2) - f(x_0, y_0)}{s} \qquad \text{Equation (1)}$$

$$= \lim_{s\to 0}\frac{f\left(1 + s\cdot\frac{1}{\sqrt{2}}, 2 + s\cdot\frac{1}{\sqrt{2}}\right) - f(1, 2)}{s}$$

$$= \lim_{s\to 0}\frac{\left(1 + \frac{s}{\sqrt{2}}\right)^2 + \left(1 + \frac{s}{\sqrt{2}}\right)\left(2 + \frac{s}{\sqrt{2}}\right) - (1^2 + 1\cdot 2)}{s}$$

$$= \lim_{s\to 0}\frac{\left(1 + \frac{2s}{\sqrt{2}} + \frac{s^2}{2}\right) + \left(2 + \frac{3s}{\sqrt{2}} + \frac{s^2}{2}\right) - 3}{s}$$

$$= \lim_{s\to 0}\frac{\frac{5s}{\sqrt{2}} + s^2}{s} = \lim_{s\to 0}\left(\frac{5}{\sqrt{2}} + s\right) = \left(\frac{5}{\sqrt{2}} + 0\right) = \frac{5}{\sqrt{2}}.$$

The rate of change of $f(x, y) = x^2 + xy$ at $P_0(1, 2)$ in the direction $\mathbf{u} = \left(1/\sqrt{2}\right)\mathbf{i} + \left(1/\sqrt{2}\right)\mathbf{j}$ is $5/\sqrt{2}$. ■

Calculation and Gradients

We now develop an efficient formula to calculate the directional derivative for a differentiable function f. We begin with the line

$$x = x_0 + su_1, \qquad y = y_0 + su_2, \tag{2}$$

through $P_0(x_0, y_0)$, parametrized with the arc length parameter s increasing in the direction of the unit vector $\mathbf{u} = u_1\mathbf{i} + u_2\mathbf{j}$. Then

$$\left(\frac{df}{ds}\right)_{\mathbf{u},P_0} = \left(\frac{\partial f}{\partial x}\right)_{P_0}\frac{dx}{ds} + \left(\frac{\partial f}{\partial y}\right)_{P_0}\frac{dy}{ds}$$

Chain Rule for differentiable f

$$= \left(\frac{\partial f}{\partial x}\right)_{P_0}\cdot u_1 + \left(\frac{\partial f}{\partial y}\right)_{P_0}\cdot u_2$$

From Equations (2), $dx/ds = u_1$ and $dy/ds = u_2$

$$= \underbrace{\left[\left(\frac{\partial f}{\partial x}\right)_{P_0}\mathbf{i} + \left(\frac{\partial f}{\partial y}\right)_{P_0}\mathbf{j}\right]}_{\text{Gradient of } f \text{ at } P_0}\cdot\underbrace{\left[u_1\mathbf{i} + u_2\mathbf{j}\right]}_{\text{Direction } \mathbf{u}}. \tag{3}$$

> The **gradient vector (gradient)** of $f(x, y)$ at a point $P_0(x_0, y_0)$ is the vector
>
> $$\nabla f = \frac{\partial f}{\partial x}\mathbf{i} + \frac{\partial f}{\partial y}\mathbf{j}$$
>
> obtained by evaluating the partial derivatives of f at P_0.

The notation ∇f is read "grad f" as well as "gradient of f" and "del f." The symbol ∇ by itself is read "del." Another notation for the gradient is grad f, read the way it is written.

Equation (3) says that the derivative of a differentiable function f in the direction of $\mathbf{u}$ at P_0 is the dot product of $\mathbf{u}$ with the gradient of f at P_0.

If $f(x, y)$ is differentiable in an open region containing $P_0(x_0, y_0)$, then

$$\left(\frac{df}{ds}\right)_{\mathbf{u},P_0} = (\nabla f)_{P_0}\cdot\mathbf{u}, \tag{4}$$

the dot product of the gradient f at P_0 and $\mathbf{u}$.

EXAMPLE 2 **Finding the Directional Derivative Using the Gradient**

Find the derivative of $f(x, y) = xe^y + \cos(xy)$ at the point (2, 0) in the direction of $\mathbf{v} = 3\mathbf{i} - 4\mathbf{j}$.

Solution The direction of $\mathbf{v}$ is the unit vector obtained by dividing $\mathbf{v}$ by its length:

$$\mathbf{u} = \frac{\mathbf{v}}{|\mathbf{v}|} = \frac{\mathbf{v}}{5} = \frac{3}{5}\mathbf{i} - \frac{4}{5}\mathbf{j}.$$

The partial derivatives of f are everywhere continuous and at (2, 0) are given by

$$f_x(2, 0) = (e^y - y\sin(xy))_{(2,0)} = e^0 - 0 = 1$$

$$f_y(2, 0) = (xe^y - x\sin(xy))_{(2,0)} = 2e^0 - 2\cdot 0 = 2.$$

The gradient of f at (2, 0) is

$$\nabla f|_{(2,0)} = f_x(2, 0)\mathbf{i} + f_y(2, 0)\mathbf{j} = \mathbf{i} + 2\mathbf{j}$$

(Figure 14.26). The derivative of f at (2, 0) in the direction of $\mathbf{v}$ is therefore

$$(D_{\mathbf{u}}f)|_{(2,0)} = \nabla f|_{(2,0)} \cdot \mathbf{u} \qquad \text{Equation (4)}$$

$$= (\mathbf{i} + 2\mathbf{j}) \cdot \left(\frac{3}{5}\mathbf{i} - \frac{4}{5}\mathbf{j}\right) = \frac{3}{5} - \frac{8}{5} = -1.$$

■

Algebra Rules for Gradients

1.	*Constant Multiple Rule:*	$\nabla(kf) = k\nabla f$	(any number k)
2.	*Sum Rule:*	$\nabla(f + g) = \nabla f + \nabla g$	
3.	*Difference Rule:*	$\nabla(f - g) = \nabla f - \nabla g$	
4.	*Product Rule:*	$\nabla(fg) = f\nabla g + g\nabla f$	
5.	*Quotient Rule:*	$\nabla\left(\frac{f}{g}\right) = \frac{g\nabla f - f\nabla g}{g^2}$	

EXAMPLE 5 **Illustrating the Gradient Rules**

We illustrate the rules with

$$f(x, y) = x - y \qquad g(x, y) = 3y$$
$$\nabla f = \mathbf{i} - \mathbf{j} \qquad \nabla g = 3\mathbf{j}.$$

We have

1. $\nabla(2f) = \nabla(2x - 2y) = 2\mathbf{i} - 2\mathbf{j} = 2\nabla f$
2. $\nabla(f + g) = \nabla(x + 2y) = \mathbf{i} + 2\mathbf{j} = \nabla f + \nabla g$
3. $\nabla(f - g) = \nabla(x - 4y) = \mathbf{i} - 4\mathbf{j} = \nabla f - \nabla g$
4. $\nabla(fg) = \nabla(3xy - 3y^2) = 3y\mathbf{i} + (3x - 6y)\mathbf{j}$

$$= 3y(\mathbf{i} - \mathbf{j}) + 3y\mathbf{j} + (3x - 6y)\mathbf{j}$$
$$= 3y(\mathbf{i} - \mathbf{j}) + (3x - 3y)\mathbf{j}$$
$$= 3y(\mathbf{i} - \mathbf{j}) + (x - y)3\mathbf{j} = g\nabla f + f\nabla g$$

5. $\nabla\left(\frac{f}{g}\right) = \nabla\left(\frac{x - y}{3y}\right) = \nabla\left(\frac{x}{3y} - \frac{1}{3}\right)$

$$= \frac{1}{3y}\mathbf{i} - \frac{x}{3y^2}\mathbf{j}$$
$$= \frac{3y\mathbf{i} - 3x\mathbf{j}}{9y^2} = \frac{3y(\mathbf{i} - \mathbf{j}) - (3x - 3y)\mathbf{j}}{9y^2}$$
$$= \frac{3y(\mathbf{i} - \mathbf{j}) - (x - y)3\mathbf{j}}{9y^2} = \frac{g\nabla f - f\nabla g}{g^2}.$$

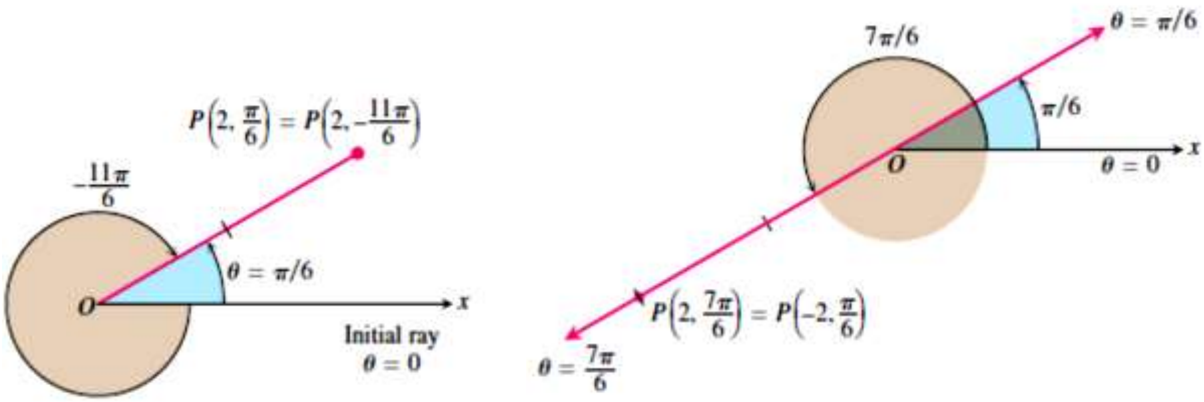
Exercises:

Find the directional derivative of f(x,y) at point P0 in the direction of the vector A without using gradient method. Repeat with gradient method.

1- $f(x, y) = 2x^2 + y^2$, P0(-1,1), A=3 i + 4 j.
2- $f(x, y) = \frac{x^2}{2} - \frac{y^2}{2}$, P0($\sqrt{2}$,1), A=$\sqrt{2}$ i + j.
3- $f(x, y) = 2\,x\,y - 3y^2$, P0(-1,1), A= i + j.
4- $f(x, y, z) = x^2 + y^2 - z\,, P(1,1,-2), A = i + j + k$

Polar Coordinates

Polar Coordinates



EXAMPLE 1 Finding Polar Coordinates

Find all the polar coordinates of the point $P(2, \pi/6)$.

Solution We sketch the initial ray of the coordinate system, draw the ray from the origin that makes an angle of $\pi/6$ radians with the initial ray, and mark the point $(2, \pi/6)$ (Figure 1). We then find the angles for the other coordinate pairs of P in which $r = 2$ and $r = -2$.

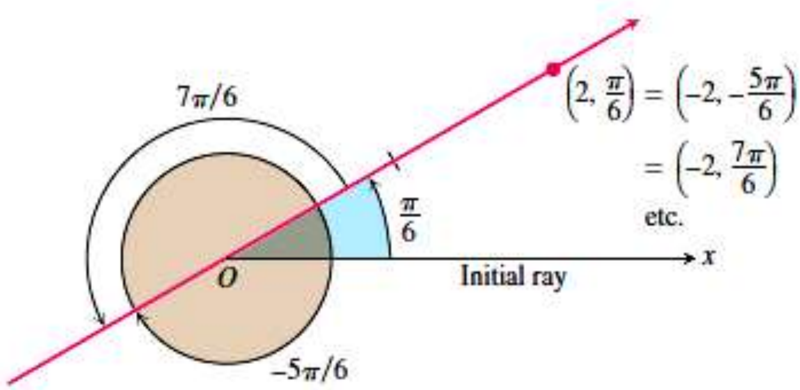


FIGURE 1 The point $P(2, \pi/6)$ has infinitely many polar coordinate pairs (Example 1).

For $r = 2$, the complete list of angles is

$$\frac{\pi}{6}, \quad \frac{\pi}{6} \pm 2\pi, \quad \frac{\pi}{6} \pm 4\pi, \quad \frac{\pi}{6} \pm 6\pi, \quad \ldots.$$

For $r = -2$, the angles are

$$-\frac{5\pi}{6}, \quad -\frac{5\pi}{6} \pm 2\pi, \quad -\frac{5\pi}{6} \pm 4\pi, \quad -\frac{5\pi}{6} \pm 6\pi, \quad \ldots.$$

The corresponding coordinate pairs of P are

$$\left(2, \frac{\pi}{6} + 2n\pi\right), \qquad n = 0, \pm 1, \pm 2, \ldots$$

and

$$\left(-2, -\frac{5\pi}{6} + 2n\pi\right), \qquad n = 0, \pm 1, \pm 2, \ldots.$$

When $n = 0$, the formulas give $(2, \pi/6)$ and $(-2, -5\pi/6)$. When $n = 1$, they give $(2, 13\pi/6)$ and $(-2, 7\pi/6)$, and so on. ■

EXAMPLE 2 Identifying Graphs

Graph the sets of points whose polar coordinates satisfy the following conditions.

(a) $1 \le r \le 2$ and $0 \le \theta \le \frac{\pi}{2}$

(b) $-3 \le r \le 2$ and $\theta = \frac{\pi}{4}$

(c) $r \le 0$ and $\theta = \frac{\pi}{4}$

(d) $\frac{2\pi}{3} \le \theta \le \frac{5\pi}{6}$ (no restriction on r)

Solution The graphs are shown in Figure 2 . ■

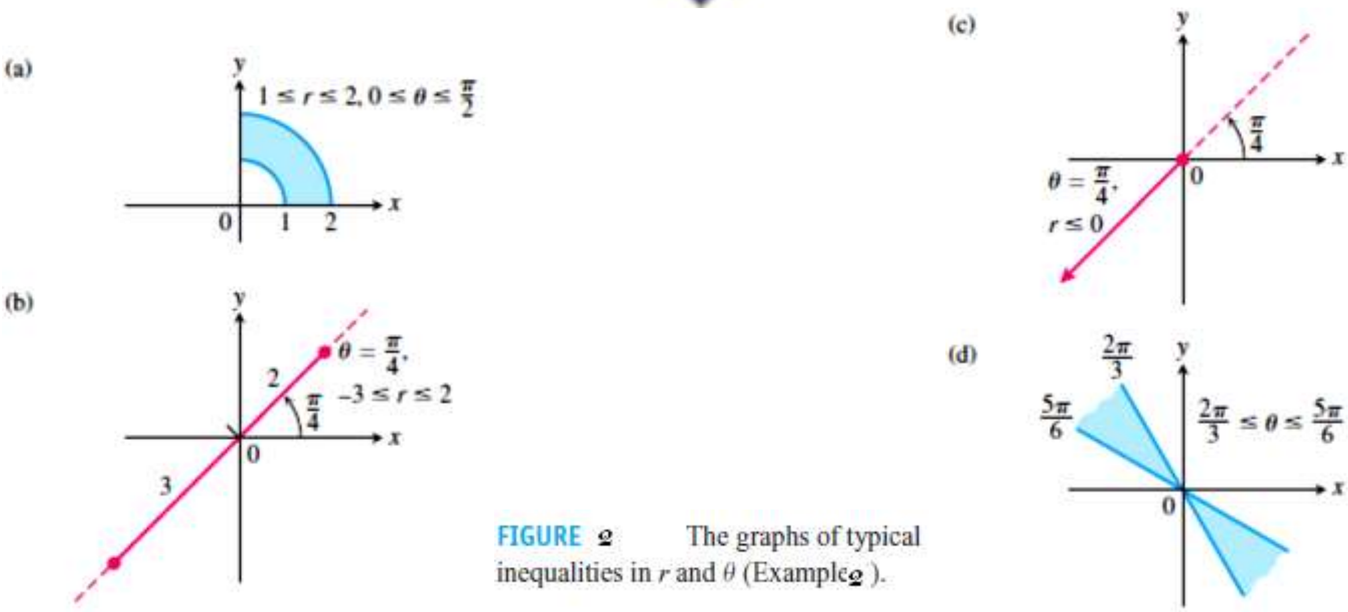


FIGURE 2 The graphs of typical inequalities in r and θ (Example 2).

Relating Polar and Cartesian Coordinates:

When we use both polar and Cartesian coordinates in a plane, we place the two origins together and take the initial polar ray as the positive x-axis. The ray $\theta = \pi/2, r > 0$, becomes the positive y-axis (Figure 3). The two coordinate systems are then related by the following equations.

$$x = r\cos\theta, \qquad y = r\sin\theta, \qquad x^2 + y^2 = r^2$$

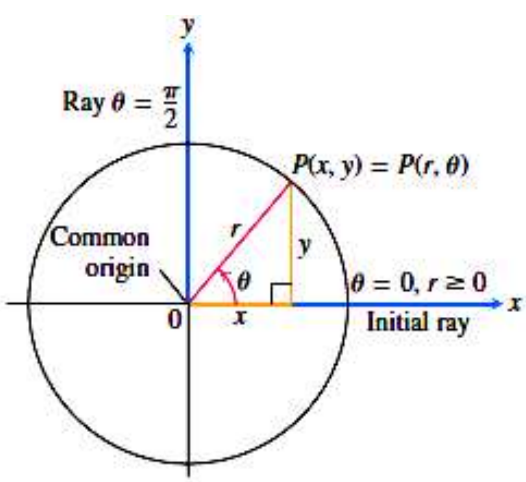


FIGURE 3 The usual way to relate polar and Cartesian coordinates.

The first two of these equations uniquely determine the Cartesian coordinates x and y given the polar coordinates r and θ. On the other hand, if x and y are given, the third equation gives two possible choices for r (a positive and a negative value). For each selection, there is a unique $\theta \in [0, 2\pi)$ satisfying the first two equations, each then giving a polar coordinate representation of the Cartesian point (x, y). The other polar coordinate representations for the point can be determined from these two, as in Example 1.

EXAMPLE 3 Equivalent Equations

Polar equation	Cartesian equivalent
$r\cos\theta = 2$	$x = 2$
$r^2\cos\theta\sin\theta = 4$	$xy = 4$
$r^2\cos^2\theta - r^2\sin^2\theta = 1$	$x^2 - y^2 = 1$
$r = 1 + 2r\cos\theta$	$y^2 - 3x^2 - 4x - 1 = 0$
$r = 1 - \cos\theta$	$x^4 + y^4 + 2x^2y^2 + 2x^3 + 2xy^2 - y^2 = 0$

EXAMPLE 4 Converting Cartesian to Polar

Find a polar equation for the circle $x^2 + (y - 3)^2 = 9$ (Figure 4).

Solution

$$x^2 + y^2 - 6y + 9 = 9 \qquad \text{Expand } (y-3)^2.$$

$$x^2 + y^2 - 6y = 0 \qquad \text{The 9's cancel.}$$

$$r^2 - 6r\sin\theta = 0 \qquad x^2 + y^2 = r^2$$

then either $r = 0$ or $r - 6\sin\theta = 0$

$$r = 6\sin\theta \qquad \text{Includes both possibilities}$$

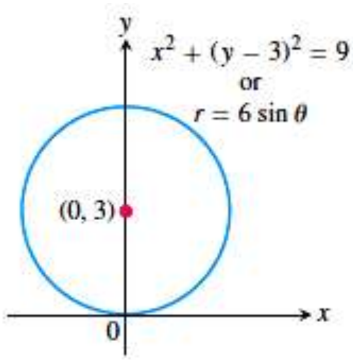


FIGURE 4 The circle in Example 4

EXAMPLE 5 Converting Polar to Cartesian

Replace the following polar equations by equivalent Cartesian equations, and identify their graphs.

(a) $r\cos\theta = -4$

(b) $r^2 = 4r\cos\theta$

(c) $r = \dfrac{4}{2\cos\theta - \sin\theta}$

Solution We use the substitutions $r\cos\theta = x$, $r\sin\theta = y$, $r^2 = x^2 + y^2$.

(a) $r\cos\theta = -4$

The Cartesian equation:

$$r\cos\theta = -4$$
$$x = -4$$

The graph: Vertical line through $x = -4$ on the x-axis

(b) $r^2 = 4r\cos\theta$

The Cartesian equation:

$$r^2 = 4r\cos\theta$$
$$x^2 + y^2 = 4x$$
$$x^2 - 4x + y^2 = 0$$
$$x^2 - 4x + 4 + y^2 = 4 \quad \text{Completing the square}$$
$$(x-2)^2 + y^2 = 4$$

The graph: Circle, radius 2, center $(h, k) = (2, 0)$

(c) $r = \dfrac{4}{2\cos\theta - \sin\theta}$

The Cartesian equation:

$$r(2\cos\theta - \sin\theta) = 4$$
$$2r\cos\theta - r\sin\theta = 4$$
$$2x - y = 4$$
$$y = 2x - 4$$

The graph: Line, slope $m = 2$, y-intercept $b = -4$ ■

Exercises:

Polar Coordinate Pairs

1. Which polar coordinate pairs label the same point?

   a. $(3, 0)$ **b.** $(-3, 0)$ **c.** $(2, 2\pi/3)$
   d. $(2, 7\pi/3)$ **e.** $(-3, \pi)$ **f.** $(2, \pi/3)$
   g. $(-3, 2\pi)$ **h.** $(-2, -\pi/3)$

2. Which polar coordinate pairs label the same point?

   a. $(-2, \pi/3)$ **b.** $(2, -\pi/3)$ **c.** (r, θ)
   d. $(r, \theta + \pi)$ **e.** $(-r, \theta)$ **f.** $(2, -2\pi/3)$
   g. $(-r, \theta + \pi)$ **h.** $(-2, 2\pi/3)$

3. Plot the following points (given in polar coordinates). Then find all the polar coordinates of each point.

   a. $(2, \pi/2)$ **b.** $(2, 0)$
   c. $(-2, \pi/2)$ **d.** $(-2, 0)$

4. Plot the following points (given in polar coordinates). Then find all the polar coordinates of each point.

   a. $(3, \pi/4)$ **b.** $(-3, \pi/4)$
   c. $(3, -\pi/4)$ **d.** $(-3, -\pi/4)$

5. Find the Cartesian coordinates of the points in Exercise 1.

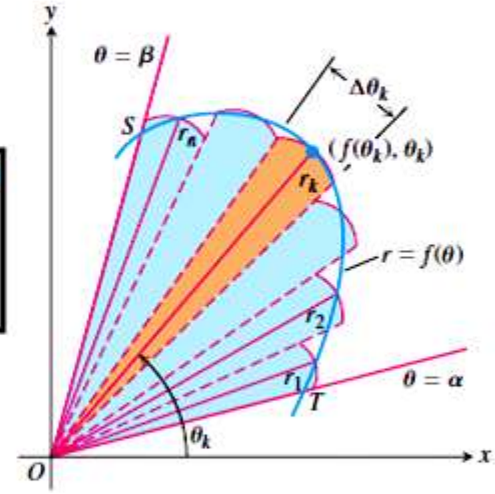
6. Find the Cartesian coordinates of the following points (given in polar coordinates).

   a. $(\sqrt{2}, \pi/4)$ **b.** $(1, 0)$
   c. $(0, \pi/2)$ **d.** $(-\sqrt{2}, \pi/4)$
   e. $(-3, 5\pi/6)$ **f.** $(5, \tan^{-1}(4/3))$
   g. $(-1, 7\pi)$ **h.** $(2\sqrt{3}, 2\pi/3)$

Areas and Lengths in Polar Coordinates (Polar Integral):

Area of the Fan-Shaped Region Between the Origin and the Curve $r = f(\theta)$, $\alpha \le \theta \le \beta$

$$A = \int_{\alpha}^{\beta} \frac{1}{2} r^2 \, d\theta.$$



EXAMPLE 1 Finding Area

Find the area of the region in the plane enclosed by the cardioid $r = 2(1 + \cos\theta)$.

Solution We graph the cardioid (Figure 1) and determine that the radius OP sweeps out the region exactly once as θ runs from 0 to 2π. The area is therefore

$$\begin{aligned}
\int_{\theta=0}^{\theta=2\pi} \frac{1}{2} r^2 \, d\theta &= \int_0^{2\pi} \frac{1}{2} \cdot 4(1 + \cos\theta)^2 \, d\theta \\
&= \int_0^{2\pi} 2(1 + 2\cos\theta + \cos^2\theta) \, d\theta \\
&= \int_0^{2\pi} \left(2 + 4\cos\theta + 2\frac{1 + \cos 2\theta}{2}\right) d\theta \\
&= \int_0^{2\pi} (3 + 4\cos\theta + \cos 2\theta) \, d\theta \\
&= \left[3\theta + 4\sin\theta + \frac{\sin 2\theta}{2}\right]_0^{2\pi} = 6\pi - 0 = 6\pi.
\end{aligned}$$

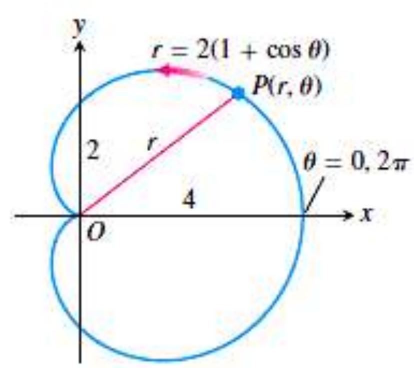


FIGURE 1 The cardioid in Example 1.

EXAMPLE 2 **Finding Area**

Find the area inside the smaller loop of the limaçon

$$r = 2\cos\theta + 1.$$

Solution After sketching the curve (Figure 2), we see that the smaller loop is traced out by the point (r, θ) as θ increases from $\theta = 2\pi/3$ to $\theta = 4\pi/3$. Since the curve is symmetric about the x-axis (the equation is unaltered when we replace θ by $-\theta$), we may calculate the area of the shaded half of the inner loop by integrating from $\theta = 2\pi/3$ to $\theta = \pi$. The area we seek will be twice the resulting integral:

$$A = 2\int_{2\pi/3}^{\pi} \frac{1}{2} r^2\, d\theta = \int_{2\pi/3}^{\pi} r^2\, d\theta.$$

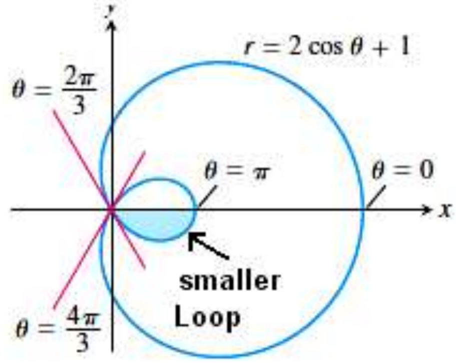


FIGURE 2 The limaçon in Example 2. Limaçon (pronounced LEE-ma-sahn) is an old French word for *snail*.

Since

$$\begin{aligned} r^2 &= (2\cos\theta + 1)^2 = 4\cos^2\theta + 4\cos\theta + 1 \\ &= 4\cdot\frac{1 + \cos 2\theta}{2} + 4\cos\theta + 1 \\ &= 2 + 2\cos 2\theta + 4\cos\theta + 1 \\ &= 3 + 2\cos 2\theta + 4\cos\theta, \end{aligned}$$

we have

$$\begin{aligned} A &= \int_{2\pi/3}^{\pi} (3 + 2\cos 2\theta + 4\cos\theta)\, d\theta \\ &= \Big[3\theta + \sin 2\theta + 4\sin\theta\Big]_{2\pi/3}^{\pi} = (3\pi) - \left(2\pi - \frac{\sqrt{3}}{2} + 4\cdot\frac{\sqrt{3}}{2}\right) \\ &= \pi - \frac{3\sqrt{3}}{2}. \end{aligned}$$

<u>**Length of a Polar Curve**</u>:

If $r = f(\theta)$ has a continuous first derivative for $\alpha \le \theta \le \beta$ and if the point $P(r, \theta)$ traces the curve $r = f(\theta)$ exactly once as θ runs from α to β, then the length of the curve is

$$L = \int_{\alpha}^{\beta} \sqrt{r^2 + \left(\frac{dr}{d\theta}\right)^2}\, d\theta.$$

EXAMPLE 3 Finding the Length of a Cardioid

Find the length of the cardioid $r = 1 - \cos\theta$.

Solution We sketch the cardioid to determine the limits of integration (Figure 3). The point $P(r, \theta)$ traces the curve once, counterclockwise as θ runs from 0 to 2π, so these are the values we take for α and β.

With

$$r = 1 - \cos\theta, \qquad \frac{dr}{d\theta} = \sin\theta,$$

we have

$$r^2 + \left(\frac{dr}{d\theta}\right)^2 = (1 - \cos\theta)^2 + (\sin\theta)^2$$

$$= 1 - 2\cos\theta + \cos^2\theta + \sin^2\theta = 2 - 2\cos\theta$$

and

$$L = \int_\alpha^\beta \sqrt{r^2 + \left(\frac{dr}{d\theta}\right)^2}\, d\theta = \int_0^{2\pi} \sqrt{2 - 2\cos\theta}\, d\theta$$

$$= \int_0^{2\pi} \sqrt{4\sin^2\frac{\theta}{2}}\, d\theta \qquad 1 - \cos\theta = 2\sin^2\frac{\theta}{2}$$

$$= \int_0^{2\pi} 2\left|\sin\frac{\theta}{2}\right| d\theta = \int_0^{2\pi} 2\sin\frac{\theta}{2}\, d\theta = \left[-4\cos\frac{\theta}{2}\right]_0^{2\pi} = 4 + 4 = 8.$$

$\sin\frac{\theta}{2} \geq 0 \quad \text{for} \quad 0 \leq \theta \leq 2\pi$

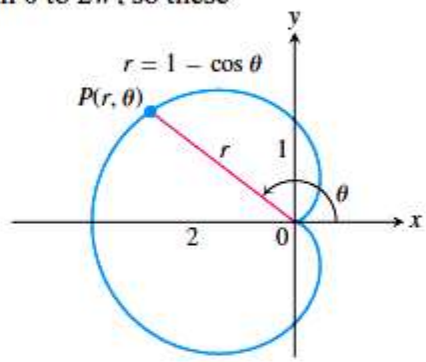


FIGURE 3 Calculating the length of a cardioid (Example 3).

Exercises:

Find the areas of the regions

1. Inside the oval limaçon $r = 4 + 2\cos\theta$ $\quad 0 \leq \theta \leq 2\pi$ **Ans.** = 18π
2. Inside the cardioid $r = a(1 + \cos\theta)$, $a > 0$ $\quad 0 \leq \theta \leq 2\pi$ **Ans.** = $\frac{3}{2}\pi a^2$
3. Inside $r = \cos 2\theta$ $\quad -\pi/4 \leq \theta \leq \pi/4$ **Ans.** = $\frac{\pi}{8}$
4. Inside $r^2 = 4\sin 2\theta$ $\quad 0 \leq \theta \leq \pi/2$ **Ans.** = 2

5- area of $1 < r < 2$ $\quad \pi/2 < \theta < \pi$
6- area of $-2 < r < 3$ $\quad -\pi < \theta < -\pi/2$
7- area of $-4 < r < -2$ $\quad -\pi < \theta < 0$
8- area of $-1 < r < 3$ $\quad 0 < \theta < 3\pi/2$

Find the lengths of the curves

1. The spiral $r = \theta^2, \quad 0 \le \theta \le \sqrt{5}$ **Ans.=** $\frac{19}{3}$
2. The spiral $r = e^{\theta}/\sqrt{2}, \quad 0 \le \theta \le \pi$ **Ans.=** $e^{\pi} - 1$
3. The cardioid $r = 1 + \cos\theta$ **Ans.=** 8
4. The curve $r = a\sin^2(\theta/2), \quad 0 \le \theta \le \pi, \quad a > 0$ **Ans.=** $2a$