-525hecture Section 11.6 Directional Derivatives and the Gradient Vector Consider the real-valued function of a single variable:  $-\sqrt{f(x)}$ Then its derivative df\_\_\_\_ dx tells us how fis changing as x is changing or, HOW F IS CHANGING ALONG THE DIRECTION OF THE X-AXIS f(x) changes as x changes X 0

-526-Now consider the real-valued function of two variables: :f(x,y)\_ Then its partial devivatives  $\frac{\partial f}{\partial x} = and \frac{\partial f}{\partial y}$ tell us how f\_is\_changing as x is changing or as changing, or, is HOW F IS CHANGING ALONG THE DIRECTION OF\_THE X-AXIS\_OR THE y-AXIS f(x,y) changes as y changes f(x,y) changes as x changes ٥

-527-BUT there are infinitely many\_other directions\_in the xy-plane over which f(x, y) can\_change! These directions can be represented by unit vectors  $\overline{u} = \langle a, b \rangle, |\overline{u}| = l,$ Х Ø

-528-Defn. The DIRECTIONAL DERIVATIVE of f(x, y) the point  $(x_0, y_0)$  in the direction of the unit vector  $\vec{u} = \langle a, b \rangle_{-}$  is  $D_{a} f(x_{o}, y_{o}) = \lim_{h \to 0} \frac{f(x_{o} + ha, y + hb) - f(x_{o}, y_{o})}{-h}$ 

- 529 ~ Working Defn. The DIRECTIONAL DERIVATIVE of f(x, y) in the direction of the unit vector  $\vec{u} = \langle a, b \rangle = is$  $D_{u} = f(x,y) = f_{x}(x,y)a + f_{y}(x,y)b$  $= \langle f_{x}(x,y), f_{y}(x,y) \rangle \cdot \langle a, b \rangle$ Specifically, the DIRECTIONAL DERIVATIVE of f at the point (xo, yo) in the direction of the unit vector  $\vec{u} = \langle a, b \rangle$  is  $D_{\vec{x}} f(x_0, y_0) = \langle f_x(x_0, y_0), f_y(x_0, y_0) \rangle \cdot \langle a_1 b \rangle$ 

-530-Text's Proof : =glot  $\equiv g(h)$  $D_{u} f(x_{0}, y_{0}) = \lim_{x_{0}} f(x_{0} + ha, y_{0} + hb) - f(x_{0}, y_{0})$  $= \lim_{h \to 0} \frac{g(h) - g(0)}{h}$  $\equiv -q'(h)$ dg  $= \frac{d}{dh} \left( f(x_0 + ha), y_0 + hb \right)$ CHAIN RULE from \_ Sect. 11.5  $\frac{\partial f}{\partial x}, \frac{dx}{dh} + \frac{\partial f}{\partial y}, \frac{dy}{dh}$  $=f_{x}(x,y)\cdot\frac{d}{dh}(x_{o}+ha)$  $+ + + y(x, y) \cdot \frac{d}{dh} (y_0 + hb)$ 

-531 - $= f_x(x,y) \cdot a + f_y(x,y) \cdot b$  $= \langle f_x(x,y), f_y(x,y) \rangle \cdot \langle a, b \rangle \square$ We next give the vector  $\langle f_x(x,y), f_y(x,y) \rangle$ a NAME and DEFINITION, because this vector keeps coming up'in the following sections and I chapters,

- 532 ~ Defn. Let f(x, y) be a function of two variables. Then the GRADIENT of f is denoted by  $\Delta f_{ov} \Delta f(x, y)$ and\_given\_by  $\nabla f(x,y) = \langle f_x(x,y), f_y(x,y) \rangle,$ Remark The DIRECTIONAL DERIVATIVE of f(x, y) can be written as  $-D_{\vec{u}}f(x,y) = \nabla f(x,y) \cdot \vec{u}$ or  $D \neq f(\vec{x}) = \nabla f(\vec{x}) \cdot \vec{u}$ where  $\vec{x} = (x, y)$ 

-533 -Given the Definition and Remark above For GRADIENT of a function of two variables, we now can with some relative ease describe two very important results

- 534-Result. The MAXIMUM VALUE of Diff(x) over all possible directions is is i.e., the maximum Max  $\left[ D \rightarrow f(x) \right] = \left[ \nabla f(x) \right]$ value of D  $\rightarrow f(x) = \left[ \nabla f(x) \right]$ all poksibh of foccurs along the gradient vector and  $\vec{v} = \frac{\nabla f(\vec{x})}{|\nabla f(\vec{x})|}.$ Proof  $D_{\vec{x}} f(\vec{x}) = \nabla f(\vec{x}) \cdot \vec{y}$  $= \Delta t(\underline{x}) \cdot \frac{|\Delta t(\underline{x})|}{\Delta t(\underline{x})}$  $= \left| \Delta f(\vec{x}) \right| \left| \frac{|\Delta f(\vec{x})|}{\Delta f(\vec{x})} \right| \cos \Theta$ × +(x)  $\overline{10} = 0$   $\Delta t(\underline{x})$  $\nabla f(\vec{x})$  $= |\nabla f(\vec{x})| |1| \cos 0$  $\sim 1 \sqrt{2}$ -

- 535 - $= |\nabla f(x)| \cdot |\cdot|$  $= |\nabla f(\vec{x})|$ • 12-.

- 236 -Result If we are given O such that ĽΫ , u= <a, 6>  $|\vec{u}| = \sqrt{a^2 + b^2} = 1$ Θ 0 then we can write  $D \Rightarrow f(x,y) = \nabla f(x,y) \cdot \langle \cos \theta, \sin \theta \rangle$ Proof,  $D\vec{u} f(x,y) = \nabla f(x,y) \cdot \langle a, b \rangle$ where (a, b) $) \int U^{2} = \langle a, b \rangle$ 11=1 t a = sin O θ 0 = (0 2 0-X//A

The ideas of DIRECTIONAL DERIVATIVE and its "side kick" GRADIENT can be extended to Functions of more than two variables:  $z = f(x_1, x_2, ..., x_n)$ in IR" (n dimensions) = }  $\vec{u} = \langle a_1, a_2, \dots, a_n \rangle$  in  $\mathbb{R}^n$  $-\Delta t(x^{i}, x^{j}, \dots, x^{n}) = \left\langle \frac{\Im x^{i}}{\Im t}, \frac{\Im x^{j}}{\Im t}, \dots, \frac{\Im x^{n}}{\Im t} \right\rangle = \langle f_{x_1}, f_{x_2}, \dots, f_{x_n} \rangle$ and  $-D_{\vec{u}} f(x_1, x_2, ..., x_n) = \nabla f(x_1, x_2, ..., x_n) \cdot \vec{u}$ =  $f_{x_1}a_1 + f_{x_2}a_2 + \dots + f_{x_n}a_n$ 

- 537 -

-538-Exercises 11,6, pp. 808-810. 4-6 Find the directional derivative of f at the given point in the direction indicated by the angle O. 5.  $f(x, y) = \sqrt{5x - 4y}, (4, 1), \Theta = -\pi/6$  $\nabla f(x,y) = \langle f_x(x,y), f_y(x,y) \rangle$  $f_x = \frac{\partial}{\partial x} (5x - 4y)^{1/2} = 1$  $=\frac{1}{2}(5x-4y)^{-1/2}\cdot\frac{2}{2x}(5x-4y)^{-1/2}$  $=\frac{1}{2}(5x-4y)^{-1/2}-5$  $=\left(\frac{5}{2\sqrt{5x-4y'}}\right)$ 

- 539 $f_{y} = \frac{\partial}{\partial y} \left( 5x - 4y \right)^{\frac{1}{2}}$  $=\frac{1}{2}(5x-4y)^{-1/2}-\frac{1}{2y}(5x-4y)$  $= \frac{1}{2} (5x - 4y)^{-1/2} \cdot (-4)$  $\left(\frac{2}{\sqrt{5x-4y'}}\right)$  $(1, -\nabla f(x, y)) = \left\{\frac{5}{2\sqrt{5x-4y}}, \frac{2}{\sqrt{5x-4y}}\right\}$  $\nabla F(4,1) = \left\{ \frac{5}{2\sqrt{5(4)-4(1)}}, -\frac{2}{\sqrt{5(4)-4(1)}} \right\}$ = < 5, - 1

-540-50,1  $= D_{\overrightarrow{v}} f(4, 1) = \nabla f(4, 1) \cdot \langle \cos(-\overline{E}), \sin(-\overline{E}) \rangle$ م، (- <u>آ</u>) = <del>ا</del> 45 0  $-\overline{T} = -30^{\circ} = 330^{\circ}$  $=\left\langle \frac{5}{8},-\frac{1}{2}\right\rangle \cdot \left\langle \frac{\sqrt{3}}{2},-\frac{1}{2}\right\rangle$  $=\left(\frac{5}{5}\right)\left(\frac{\sqrt{3}}{2}\right)+\left(-\frac{1}{2}\right)\left(-\frac{1}{2}\right)$  $=\left(\frac{5\sqrt{3}}{16}+\frac{1}{4}\right)$ 

-541-(a) Find the gradient of f. 7-10 (b) Evaluate the gradient at the (c) Find the rate of change of f at P in the direction of the vector i. 9.  $f(x, y, z) = xy^2 z^3$ , P(1, -2, 1), (a)  $\nabla f(x,y,z) = \langle f_x(x,y,z), f_y(x,y,z), f_z(x,y,z) \rangle$  $=\langle y^2 z^3, 2xyz^3, 3xy^2 z^2 \rangle$  $\nabla f(1,-2,1) = \langle (-2)^2(1)^3, 2(1)(-2)(1)^3, 3(1)(-2)^2(1)^2 \rangle$ (6) = <4, -4, 12>/

-542 - $(a) \quad D_{\vec{u}} \neq (1, -2, 1) = \nabla f(1, -2, 1) \cdot \vec{u}$  $=\langle 4, -4, 12 \rangle \cdot \langle \frac{1}{\sqrt{3}}, \frac{-1}{\sqrt{3}}, \frac{1}{\sqrt{3}} \rangle$  $=\frac{4}{\sqrt{3}}+\frac{4}{\sqrt{3}}+\frac{12}{\sqrt{3}}$ = 20 .

-543 -11-15 \_ Find the directional derivative of the function at the given point in the given direction V  $[13, f(x, y, z) = \sqrt{x^2 + y^2 + z^2}, (1, 2, -2),$  $\overrightarrow{V} = \langle -6, 6, -3 \rangle$ Our directional derivative must be in the direction of a unit vector I, where we want  $D_{\vec{u}}f = \nabla f \cdot \vec{u}, \quad |\vec{u}| = 1.$ 50, \_ define  $\overline{u} = \frac{\overline{v}}{\overline{v}}$ where  $-|\vec{u}| = \left|\frac{\vec{v}}{|\vec{v}|}\right| = \frac{|\vec{v}|}{|\vec{v}|} = \frac{|\vec{v}|}{|\vec{v}|} = 1.$ We compute u:

-544  $\overline{U}^{2} = \frac{\overline{V}^{2}}{|\overline{V}|} = \frac{\langle -6, 6, 3 \rangle}{\int (-6)^{2} + (6)^{2} + (3)^{2}}$ <u><-6, 6, -3></u> 9  $=\left\langle -\frac{6}{9}, \frac{6}{9}, -\frac{3}{9} \right\rangle$  $=\left(\left\langle -\frac{2}{3},\frac{2}{3},-\frac{1}{3}\right\rangle\right)$ Next we compute the gradient of  $-\nabla f = \langle f_x, f_y, f_z \rangle$  $= \left\langle \frac{\partial}{\partial x} \left( x^2 + \gamma^2 + z^2 \right)^{1/2} \right\rangle$  $-\frac{\partial}{\partial y}(x^{2}+y^{2}+z^{2})^{y_{2}}$  $\frac{\partial}{\partial z}$   $(x^2 + y^2 + z^2)^{1/2}$  $= \left\langle \frac{1}{2^{2}} \cdot \left( x^{2} + y^{2} + z^{2} \right)^{-1/2} \cdot z \right\rangle,$  $\frac{1}{\chi} \cdot (x^2 + \gamma^2 + z^2)^{-1/2} \cdot z\gamma$  $\frac{1}{2} \cdot \left( x^{2} + y^{2} + z^{2} \right)^{-1/2} \cdot \left( z^{2} \right)^{-1/2}$ 

- 545 - $=\left(\left\langle \frac{x}{\sqrt{x^{2}+y^{2}+z^{2}}}, \frac{y}{\sqrt{x^{2}+y^{2}+z^{2}}}, \frac{z}{\sqrt{x^{2}+y^{2}+z^{2}}}\right\rangle\right)$ Given u and VF we now can compute the directional derivative of F:  $D_{\vec{w}} f(x, y, z) = \nabla f(x, y, z) \cdot \vec{u}$  $= \left\langle \frac{x}{\sqrt{x^{2} + y^{2} + z^{2}}}, \frac{y}{\sqrt{x^{2} + y^{2} + z^{2}}}, \frac{z}{\sqrt{x^{2} + y^{2} + z^{2}}} \right\rangle$  $\left\langle -\frac{2}{3}, \frac{2}{3}, -\frac{1}{3} \right\rangle$  $= \left| -\frac{2x}{3\sqrt{x^2+y^2+z^2}} + \frac{2y}{3\sqrt{x^2+y^2+z^2}} \right|$ 2 3 1 x 2 + y 2 + 2 2 1 tinally, we compute Diff at the point (1, 2, -2):

- 546- $D_{u} + (1, 2, -2) = -\frac{2(1)}{3\sqrt{(1)^2 + (2)^2 + (-2)^2}}$  $+ \frac{a(2)}{3\sqrt{(1)^{2}+(2)^{2}+(-2)^{2}}}$  $\frac{(-2)}{3\int (1)^{2} + (2)^{2} + (-2)^{2}}$  $\frac{2}{3(3)} + \frac{4}{3(3)} + \frac{2}{3(3)}$ -42+4 <u>२</u> 4 M.

-547 -[ 17. Find the directional derivative of  $f(x, y) = \int x y$ at P(z, p)in the direction of  $Q(5,4), \_$ We wish to find how f changes in the following direction: P(2,8) PQ \*Q(5,4) 0 f(x,y) changes as (x,y) changes, when, as as a point, (x,y) moves in the direction of PQ.

- 548 -(x,y) til ya In order to compute the directional derivative of f. Duff we need to find what the displacement vector PQ is as a position vector: V = PQ as a position vector = "Q"-"P"  $= \langle 5, 4 \rangle - \langle 2, 8 \rangle$ = < 3, -4 >(2,8)PQ €(5,4) (0,0) (3, -4)

- 549 -We then need to scale down V so that we obtain the unit vector, - u - with the same -direction - as V:- $-\frac{1}{1} = \frac{1}{1} = \frac{1}{\sqrt{3^{2} + (-4)^{2}}}$ <u> (3, -4)</u> = (<=,-+) We now have the u in our "Duff." We next need Vf:  $= \left\langle \frac{\partial}{\partial x} \begin{pmatrix} x \\ y \end{pmatrix}^{2} - \frac{\partial}{\partial y} \begin{pmatrix} x \\ y \end{pmatrix}^{2} \right\rangle$ Recall the CHAIN RULE --for [g(x)]";  $-\frac{d}{dx} \left[ g(x) \right]^n = n \left[ g(x) \right]^{n-1} \cdot q'(x)$  $e \cdot 9 \cdot \frac{d}{dx} (3x)^{\frac{1}{2}} = \frac{1}{2} (3x)^{\frac{1}{2}} \cdot 3$ 

- 550 - $=\left\langle \frac{1}{2} \left( xy \right)^{-\frac{1}{2}} \cdot \frac{2}{2x} \left( xy \right) \right\rangle \frac{1}{2} \left( xy \right)^{-\frac{1}{2}} \cdot \frac{2}{2y} \left( xy \right) \right\rangle$ VARIABLE CONSTANT VARIABLE  $= \left\langle \frac{1}{2} \cdot \frac{1}{\sqrt{xy}} \cdot \frac{1}{y} \right\rangle + \frac{1}{2} \cdot \frac{1}{\sqrt{xy}} \cdot \frac{1}{x} \right\rangle$  $=\left(\left\langle \frac{y}{2\sqrt{x}}, \frac{x}{\sqrt{x}}\right\rangle\right)$ We are ready to compute Diff:  $D\vec{x} f(x,y) = \nabla f(x,y) \cdot \vec{u}$  $= \left\langle \frac{\gamma}{2\sqrt{xy}}, \frac{x}{2\sqrt{xy}} \right\rangle \cdot \left\langle \frac{3}{5}, -\frac{4}{5} \right\rangle$  $= \left( \frac{3y}{10 \sqrt{xy'}} - \frac{2x}{5 \sqrt{xy'}} \right)$ 

Finally, we can compute Dut fat the point of P(2,8):  $D_{\vec{u}} f(2,8) = \frac{3(8)}{10\sqrt{(2)(8)}} - \frac{2(2)}{5\sqrt{(2)(8)}}$  $= \frac{24}{10(4)} \frac{4}{5(4)}$ 24 4 40 20 8 40 <u>- 24</u> 40 16 25

- 551 -

- 552 -19-22 Find the maximum rate of \_\_\_\_\_\_ change of f at the given point and the direction in which it [ the maximum rate] OLCUN 19. f(x, y) = sin(xy) - (1, 0)The maximum rate of change is given\_by MAX RATE OF CHANGE at  $(0,1) = |\nabla f(0,1)|$ max { Dif (0,1) } So, we first compute Vf(x,y):  $\nabla f(x, y) = \langle f_x, f_y \rangle$  $\frac{\partial}{\partial x}$  sin(xy)  $\frac{\partial}{\partial y}$  sin(xy)  $\frac{\partial}{\partial y}$  sin(xy)  $\frac{\partial}{\partial y}$   $\frac{\partial}{\partial x}$  var.

- 553 -RECALL the formula (which is from the CHAIN RULE):  $\frac{d}{dx}$  Sin(ax) = acos(ax) - $-e_{3, -\frac{1}{4x}} \sin(3x) = 3\cos(3x)$  $\neq \langle \langle y \cos(xy) \rangle$ ,  $x \cos(xy) \rangle$ Next we compute  $\nabla f(x,y)$  at the 2011+ (1,0)  $- \nabla f(1,0) = -\langle 0.\cos(1.0), 1.\cos(1.0) \rangle$  $= \langle 0 \cdot \cos 0 \rangle = 1 \cdot \cos 0 \rangle$ = < 0 · 1, 1 · 1 > = (く0、1>) (= ア)

- 554 -Therefore, the maximum vate of change of F\_is\_in the divection  $\nabla f(o,i) = \langle o,i \rangle = j$ and is equal to  $\nabla f(0,1) = 1 < 0, 1 > 1 = 1$ = 02+12'

-222-LIKE EXERCISE 24: Find the directions in which the directional devivative of  $f(x,y) = \ln(x^2 + y^2)$ at the point (1,1) has the value 1. First of all, we will use the formula  $D_{\vec{u}} f(x, y) = \nabla f \cdot \vec{u}^{\prime}$ Where we will let u = < a, b> such that Ja + 62 = 1 We first compute Df :  $= \nabla f(x, y) = \langle f_x, f_y \rangle$  $= \left\langle \frac{\partial}{\partial x} \ln (x^2 + y^2) \right\rangle \frac{\partial}{\partial y} \ln (x^2 + y^2) \right\rangle$ VAR, \_\_\_\_\_\_ CONST. VAR.

\_\_\_\_

-556 -- RECALL the CHAIN RULE for In (gix)  $\frac{d}{dx}\ln(g(x)) = \frac{g'(x)}{g(x)}$ =  $\left\{ \frac{2x}{x^2 + y^2}, \frac{2y}{x^2 + y^2} \right\}$ Then\_VF(x,y) at the point (1,1) is  $= \nabla f(1,1) = \left\langle \frac{2(1)}{12+12}, \frac{2(1)}{12+12} \right\rangle -$  $=\langle 1, 1 \rangle$ Therefore, Diff at the point (1,1)  $-D_{u}f(1,1) = \nabla f(1,1) \cdot u^{2}$  $= \langle 1, 1 \rangle \cdot \langle a, b \rangle$  $\geq$  $(\alpha + b)$ 

- 557--Now, to find\_all\_unit vectors # T' = '<a, b>\_along\_which !  $D_{\vec{w}} f(1,1) = 1,$ we must solve the following two equations in the two unknowns a and b; a+b=1, AFrom  $D_{a} \neq (1, 1) = a + b = 1_{-}$  $|a^{2}+b^{2}=|$ From the fact that we must have 11 ==== -1 < a, b > 1 = 1 $- \sqrt{a^2 + b^2} = 1$  $(\sqrt{a^2+b^{21}})^2 = 12$ We will "play around" with some \_\_\_\_\_ algebra, since solving this \_\_\_\_\_ pair of equations is not straightforward\_in that a2+6?=1 is Nonlinear:  $a+b=1 \implies a=1-b$  $\implies a^{2} = (1-b)^{2}$  $\implies (a^{2} = 1-2b+b^{2}) \bigcirc -$ 

- 558  $a^{2}+b^{2}=1 \implies (a^{2}=1-b^{2})$ C \_ Substitute @\_into\_D:\_ 1-62 = 1-26+62 =>  $0 = -2b + 2b^2 = 3$ 262-26=0=) b<sup>2</sup>-b = 0 =) b(b-1) = 0 = )(b = 0 or b = 1) $a+b=1 \implies When (b=0, a=1)$ When (b=1, a=0)Therefore there are two unit vectors 20 = <a, b> along which Du f(1,1) = 1, and they dare  $\vec{u} = \langle 0, 1 \rangle = \vec{j} = , \quad \vec{u} = \langle 1, 0 \rangle = \vec{v}$ 

- 529 -L 25, Find all points at which the direction of fastest change of the function  $f(x,y) = x^2 + y^2 - 2x - 4y$ ìs\_ で+ブ We need to find all points (x, y) ] such that  $D_{u}f(x,y) = |\nabla f(x,y)| \Rightarrow$  $\nabla f(x,y) \cdot \vec{u} = |\nabla f(x,y)| \Longrightarrow$  $\nabla f(x,y) \cdot \frac{\vec{c} + \vec{j}}{|\vec{c} + \vec{j}|} = |\nabla f(x,y)| \Longrightarrow$  $\vec{r} = \vec{r} = \vec{r} = \vec{r} = \frac{1}{12} = \frac{1$  $= \frac{\langle 1, 1 \rangle}{\sqrt{1^2 + 1^2}}$ = ((古,元)

- 560 - $\nabla f(x, y) \cdot \langle \pm, \pm \rangle = |\nabla f(x, y)|$ \_\_\_\_\_ Now,  $\nabla f(x,y) = \langle f_{x-y}, f_y \rangle$  $= \langle 2x - 2, 2y - 4 \rangle$ and so  $\nabla f(x,y) \cdot \langle \pm, \pm \rangle$ = 〈 2x-2, 2y-4〉·〈 二, 二)  $=\left(\frac{2}{\sqrt{2}}(x-1)+\frac{2}{\sqrt{2}}(y-2)\right)$ and  $\nabla f(x, y) = \int f_x^2 + f_y^2$  $= \int (2x-2)^2 + (2y-4)^2$  $= \int 4(x-1)^{2} + 4(y-2)^{2}$  $= (2 \int (x-1)^{2} + (y-2)^{2}$ 

-561 -Thus, \_  $\nabla f(x,y) \cdot \langle \frac{1}{\sqrt{2}}, \frac{1}{\sqrt{2}} \rangle = |\nabla f(x,y)| \longrightarrow$  $-\frac{2}{\sqrt{2}}(x-1) + \frac{2}{\sqrt{2}}(y-2) = 2\sqrt{(x-1)^{2} + (y-2)^{2}} = 2$  $(x-1) + (y-2) = J2' \cdot J(x-1)^2 + (y-2)^2 = 3$  $\left[ (x-1) + (y-2) \right]^{2} = (J_{2}^{-1})^{2} (J(x-1)^{2} + (y-2)^{2})^{2}$  $(x-1)^{2} + 2(x-1)(y-2) + (y-2)^{2}$ =  $2[(x-1)^2 + (y-2)^2] = )$  $2(x-1)(y-2) = (x-1)^2 + (y-2)^2 = 3$  $0 = (x-1)^{2} - 2(x-1)(y-2) + (y-2)^{2}$  $0 = [(x-1) - (y-2)]^2 = 2$  $O = (x - y + 1)^2 \implies i$  $x - y + L = 0 \implies$ y = x + 1 [All production of the second s OR

- 562 -All\_points on the LINE y=x+1 • () . 14