

Friday March 5

Review!

 f diffble at $\vec{p}_0$:

$$f(\vec{p}_0 + \vec{h}) = f(\vec{p}_0) + \nabla f(\vec{p}_0) \cdot \vec{h} + \vec{h} \cdot \vec{\epsilon}(\vec{h})$$

where $\vec{\epsilon}(\vec{h}) \rightarrow 0$ as $\vec{h} \rightarrow 0$

led to

$$D_{\vec{u}} f(\vec{p}_0) := \lim_{h \rightarrow 0} \frac{f(\vec{p}_0 + h\vec{u}) - f(\vec{p}_0)}{h} \quad (|\vec{u}|=1)$$

Directional derivative.

$$= \nabla f(\vec{p}_0) \cdot \vec{u}$$

$$\frac{d}{dt} f(\vec{r}(t)) = \nabla f(\vec{r}(t)) \cdot \vec{r}'(t)$$

← equals speed $\|\vec{r}'(t)\|$
times direction!

$$\vec{u} = \frac{\vec{r}'(t)}{\|\vec{r}'(t)\|}$$

Chain rule

- Notice how similar the chain rule formula is to the directional derivative formula, and that this is sensible. (Ben brought this up on Wednesday!)

Example : One fine spring day is SCL,

the temperature on the East Beach is approximately

$$T(x,y) = 50 - x - y - .2xy - .5x^2 - \frac{1}{3}y^3 \quad \text{degrees F}$$

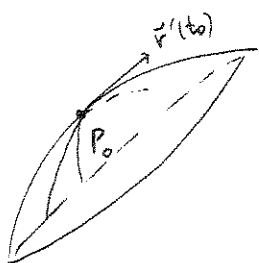
where (x,y) are EW/NS coords in miles from downtown.

At this instant a student is at $(2,0)$ and ~~walking~~ biking northeast at 4 mph. At what rate is the temperature of the student's surroundings changing?

Example Chain rule for partial derivs, page 4 Wednesday

today we discuss consequences of, and topics related to the chain rule, §12.7

Theorem: Let $F(x, y, z) = k$ be the equation of a level surface in $\mathbb{R}^3$, for the function $F(x, y, z)$.
 Let (x_0, y_0, z_0) be on this level surface. Then $\nabla f(x_0, y_0, z_0)$ is
 a normal vector to the tangent plane to the surface at (x_0, y_0, z_0)



$F(x, y, z) = k$
 (piece of surface)

proof. Let $\vec{r}(t)$ be a curve lying on the level surface,
 passing thru $\vec{p}_0 = (x_0, y_0, z_0)$ at time t_0

Then $F(\vec{r}(t)) \equiv k$

$$\text{so } \frac{d}{dt} F(\vec{r}(t)) \equiv 0$$

|| chain rule

$$\nabla f(\vec{r}(t_0)) \cdot \vec{r}'(t_0)$$

$$\text{at } t_0, \nabla f(\vec{p}_0) \cdot \vec{r}'(t_0) = 0$$

$$\Rightarrow \nabla f(\vec{p}_0) \perp \vec{r}'(t_0).$$

But this is true for all possible curves $\vec{r}(t)$ on M ,
 passing thru p ,

so $\nabla f(\vec{p}_0) \perp$ to all tangent
 vectors to M at p .



Notice the idea of this

proof also shows that for
 a level curve $f(x, y) = k$

at (x_0, y_0) on this curve, $\nabla f(x_0, y_0)$ is $\perp$ to the curve.

Thus: The equation of the tangent plane at (x_0, y_0, z_0) is

$$\nabla F(x_0, y_0, z_0) \cdot \langle x - x_0, y - y_0, z - z_0 \rangle = 0$$

i.e.

$$F_x(\vec{p}_0)(x - x_0) + F_y(\vec{p}_0)(y - y_0) + F_z(\vec{p}_0)(z - z_0) = 0$$

Example: Find the eqn for the tangent plane to

$$\frac{x^2}{4} + \frac{y^2}{8} + \frac{z^2}{16} = 1$$

at $(1, 2, 2)$

(a): Solve for $z(x, y)$, use old formula. (Hard!)
i.e. $z = T(x, y)$

(b) Use old formula, but find z_x, z_y implicitly. (better)

(c) Use Result from last page (best).

Differential approximation

Using the tangent approximation $T(x)$ to $f(x)$ near x_0
 $T(x,y)$ to $f(x,y)$ near (x_0,y_0)
 $T(x,y,z)$ to $f(x,y,z)$ near (x_0,y_0,z_0)

is also called differential approximation,
 and is often written using "differentials."

and we did some
 examples of these
 last Friday,
 §12.4 differentiability

1210 : $y = f(x)$ You've seen this!

$$f(x+\Delta x) \approx f(x) + f'(x)\Delta x + \Delta x \varepsilon(x)$$

$$dx := \Delta x$$

$$\Delta y := f(x+\Delta x) - f(x)$$

$$\boxed{dy := f'(x)dx}$$

is the tangent function approx to Δy

2210 $z = f(x,y)$

$$f(x+\Delta x, y+\Delta y) \approx f(x,y) + f_x(x,y)\Delta x + f_y(x,y)\Delta y + \Delta x \varepsilon_1(\Delta x, \Delta y) + \Delta y \varepsilon_2$$

$$dx := \Delta x$$

$$dy := \Delta y$$

$$\Delta z = \Delta f := f(x+\Delta x, y+\Delta y) - f(x,y)$$

$$\boxed{dz := f_x dx + f_y dy}$$

is the tangent approx to Δz

etc.

Remark: differentials are compatible
 with the chain rule. Notice that
 in both 1210 & 2210 if x (or y)
 are fns of t , get chain rule by
 dividing either box by dt

Example: A steel cylinder is
 measured to be 10 cm tall, (± 0.1 cm)
 with radius 2 cm (± 0.2 cm).

- Estimate the volume, with error bounds derived from differentials.
- Compare with exact error bound.