

Thirteen

- ① Definition of gradient
- ② Geometry of gradients
- ③ Gradients, level curves,
and level surfaces

① Definition of gradient

For $f: \mathbb{R}^n \rightarrow \mathbb{R}$ and $p \in \mathbb{R}^n$,
 $\nabla f(p) \in \mathbb{R}^n$ is a vector in the domain of f ,
called the gradient of f at p .

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For $f: \mathbb{R}^2 \rightarrow \mathbb{R}$

$$\nabla f(p) = \left(\frac{\partial f}{\partial x} \Big|_p, \frac{\partial f}{\partial y} \Big|_p \right)$$

For $f: \mathbb{R}^3 \rightarrow \mathbb{R}$

$$\nabla f(p) = \left(\frac{\partial f}{\partial x} \Big|_p, \frac{\partial f}{\partial y} \Big|_p, \frac{\partial f}{\partial z} \Big|_p \right)$$

Examples:

1.) Find $\nabla f(2,1)$ if $f(x,y) = xy$.

2.) Find $\nabla g(1,-1,2)$ if $g(x,y,z) = 2xyz^2 - 3x$

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$$\begin{aligned}\nabla g(1,-1,2) &= \left((2yz^2 - 3)|_{(1,-1,2)}, 2xz^2|_{(1,-1,2)}, 4xyz|_{(1,-1,2)} \right) \\ &= (-11, 8, -8)\end{aligned}$$

$$f(x, y)$$

$$\left(\frac{\partial f}{\partial x} \Big|_P, \frac{\partial f}{\partial y} \Big|_P \right) \begin{pmatrix} v_1 \\ v_2 \end{pmatrix}$$

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matrix

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vector

$$D_p f(\vec{v})$$

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$$\nabla f(p) \cdot \vec{v}$$

Directional derivatives

$$D_p f(\vec{v}) = \nabla f(p) \cdot \vec{v} = \vec{v} \cdot \nabla f(p)$$

② Geometry of gradients

Proposition:

Suppose $f: \mathbb{R}^n \rightarrow \mathbb{R}$, $p \in \mathbb{R}^n$, and $\nabla f(p) \neq \vec{0}$.

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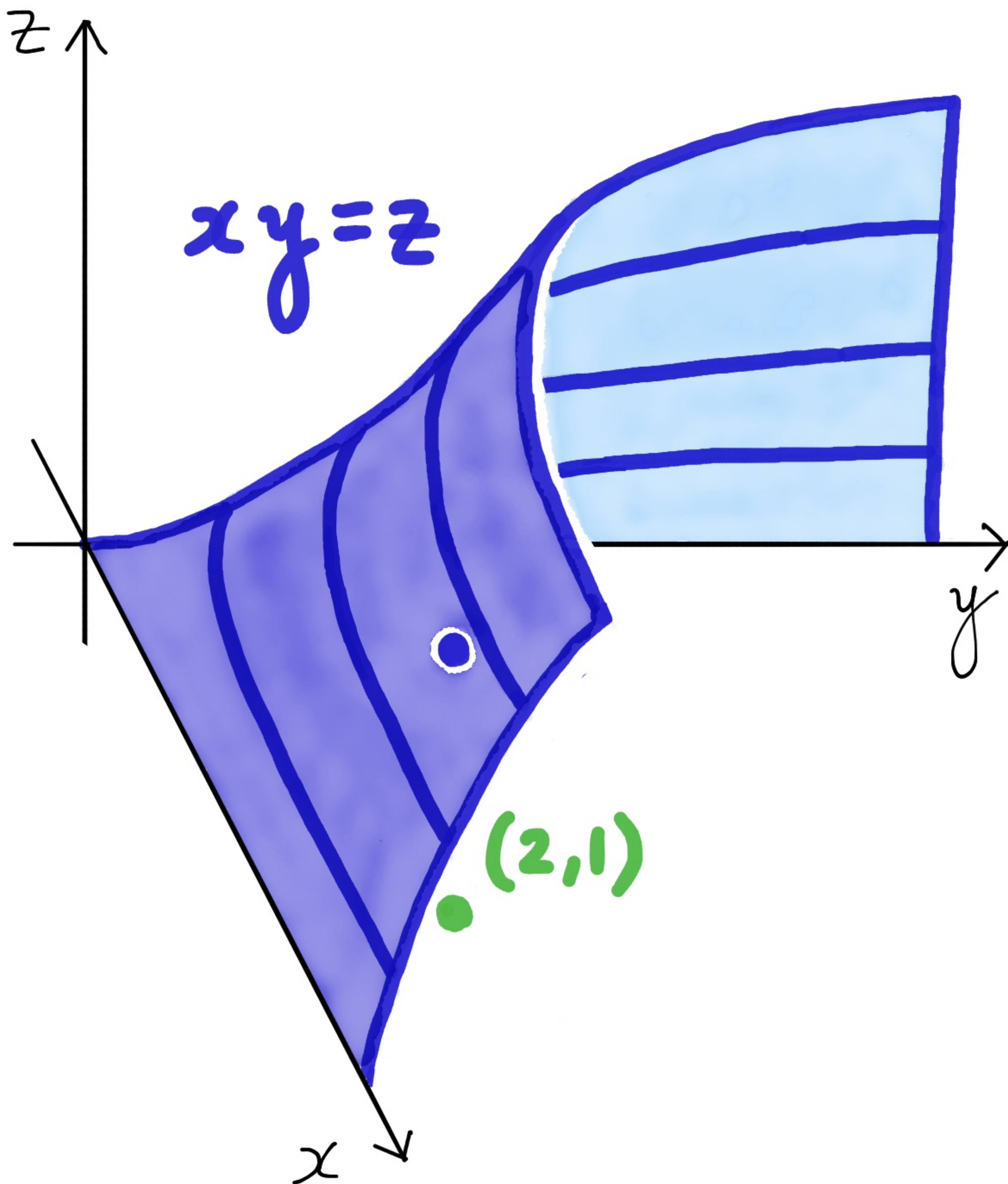
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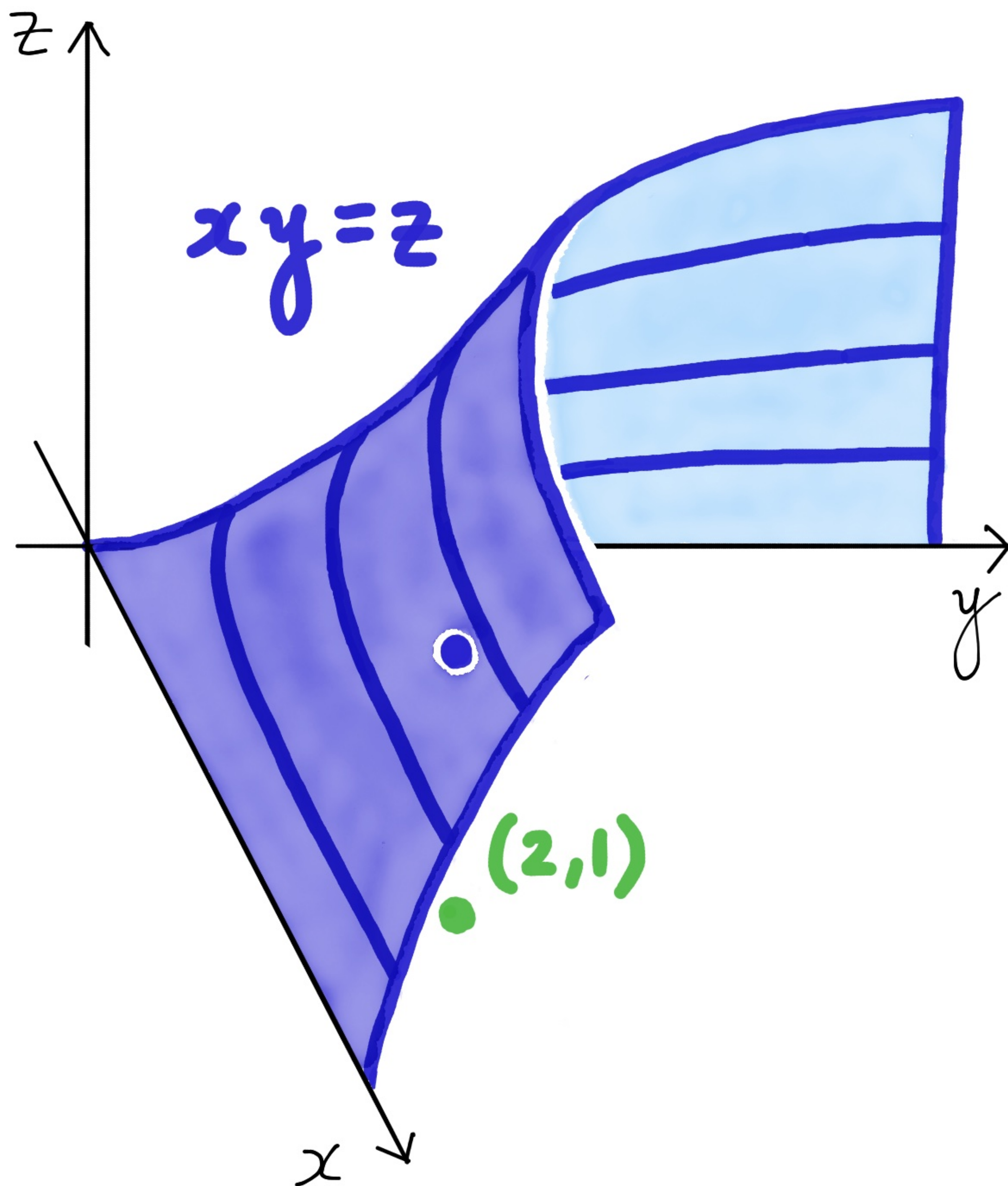
(b) At p , f decreases most rapidly (has min. slope) in direction of $-\nabla f(p)$.

The slope in that direction is $-\|\nabla f(p)\|$.

Example: Steepest positive and negative slopes for $f(x,y)=xy$ at $(2,1)$.



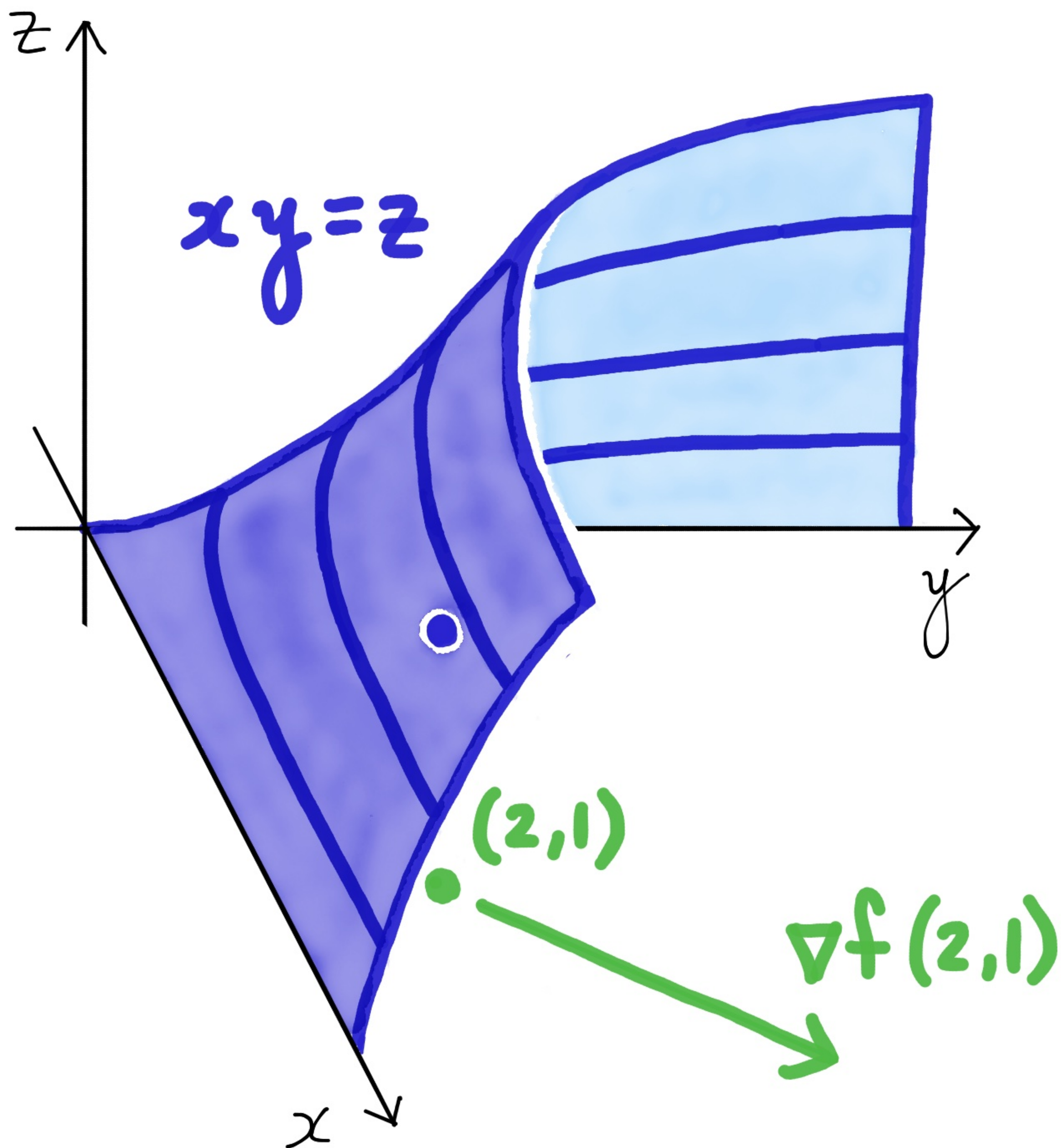
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$$\nabla f(2,1) = (1,2)$$

$$\|\nabla f(2,1)\| = \sqrt{1^2 + 2^2} = \sqrt{5}$$

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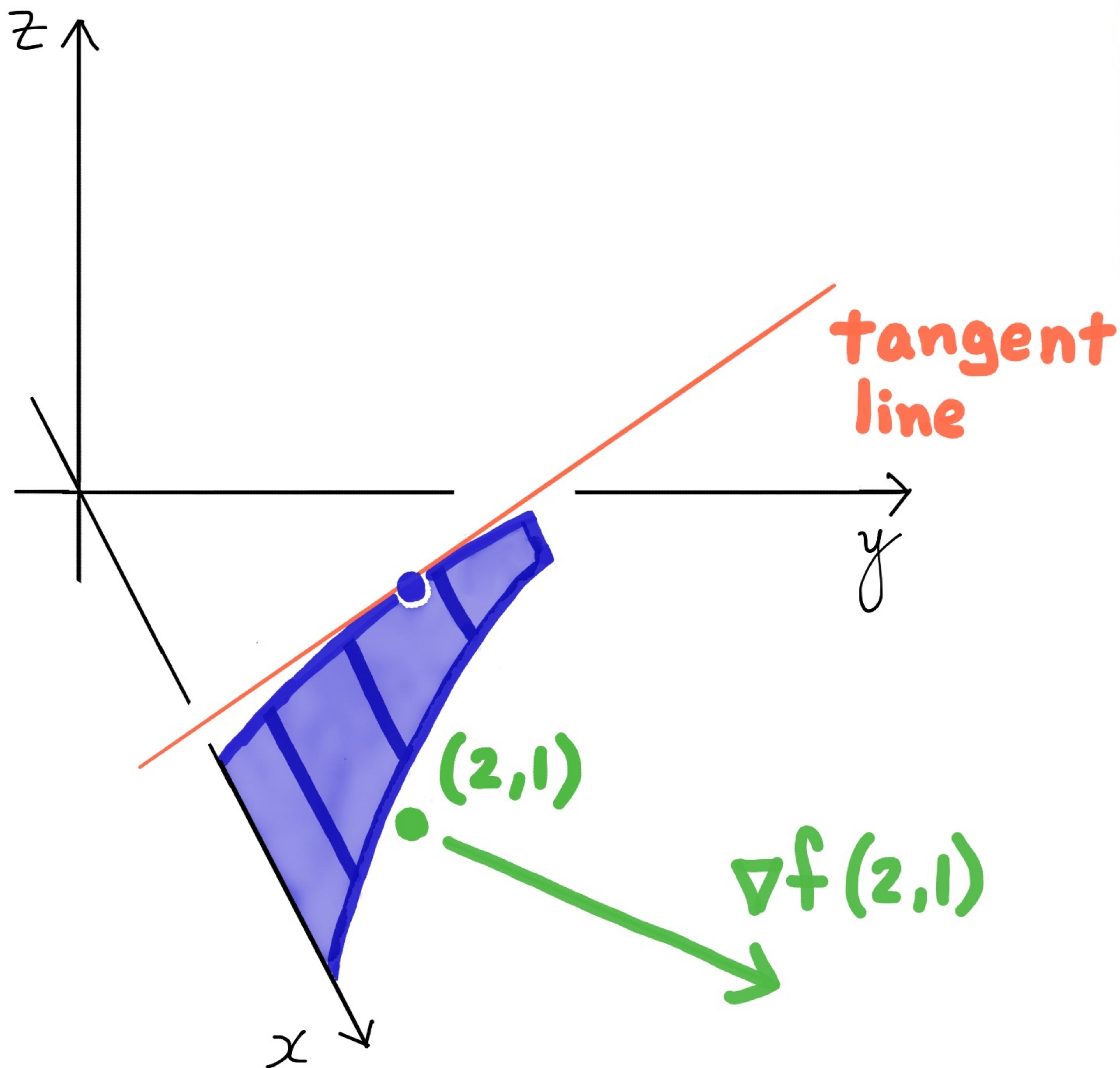


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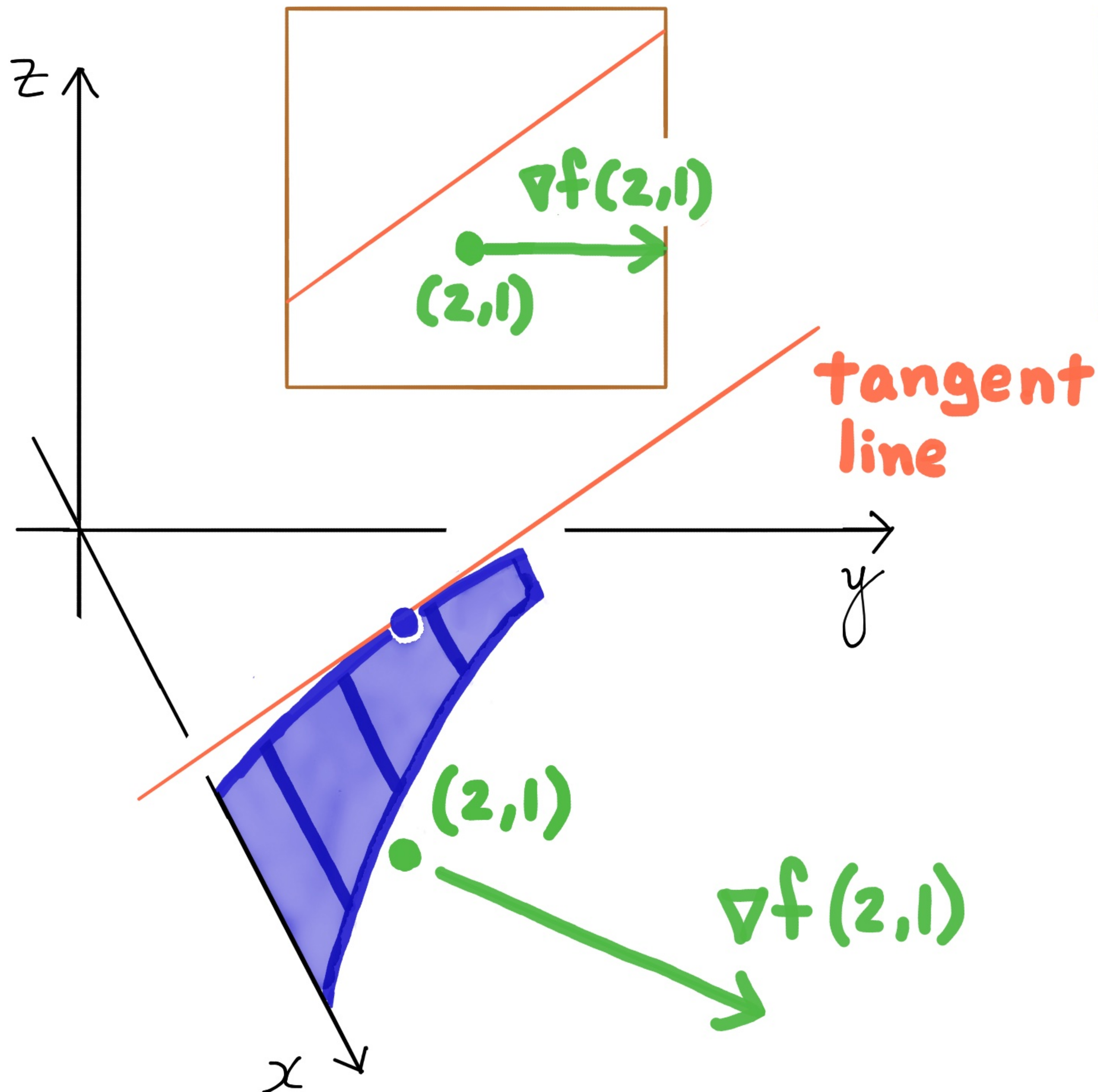
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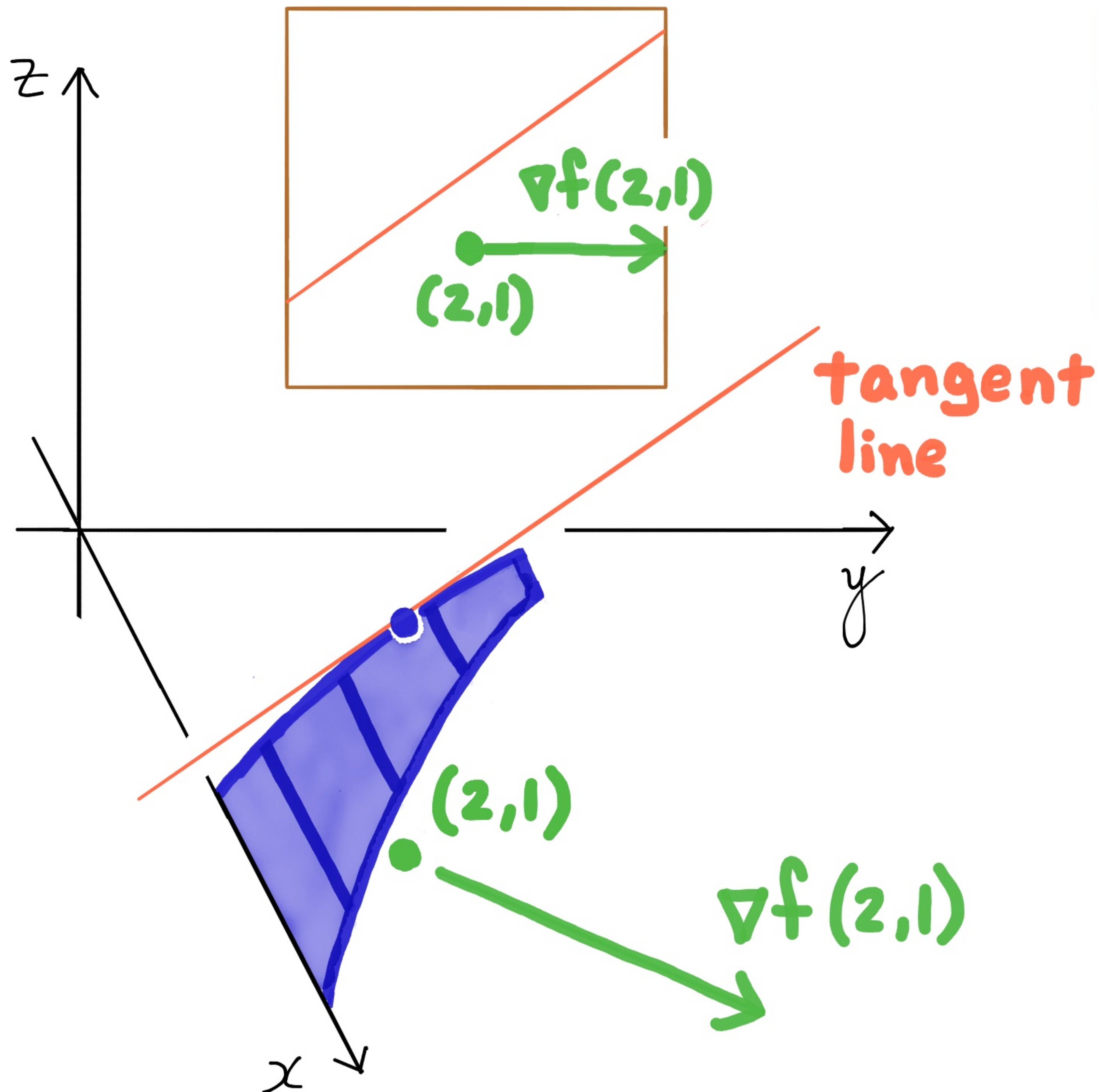


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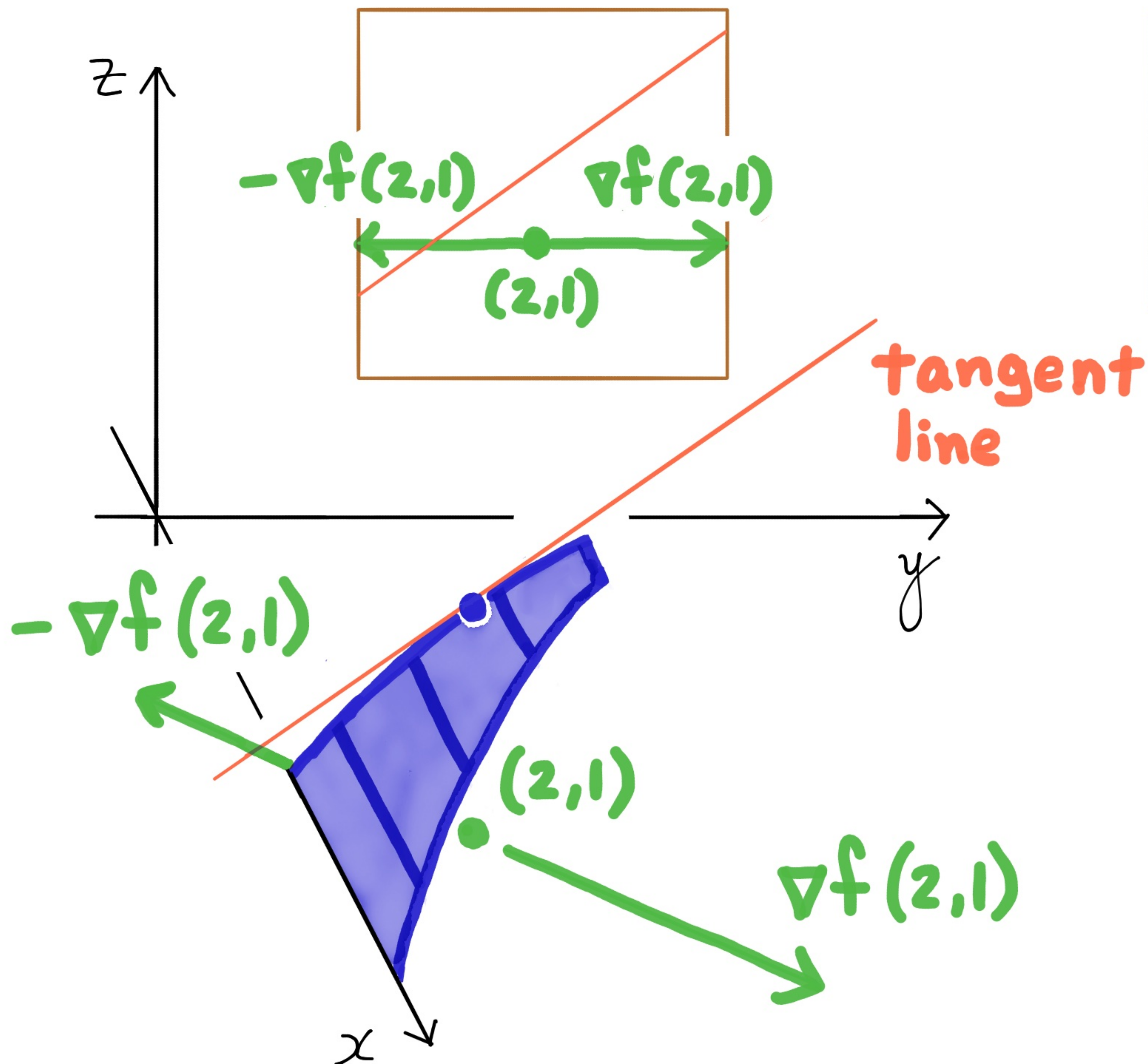
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slope in
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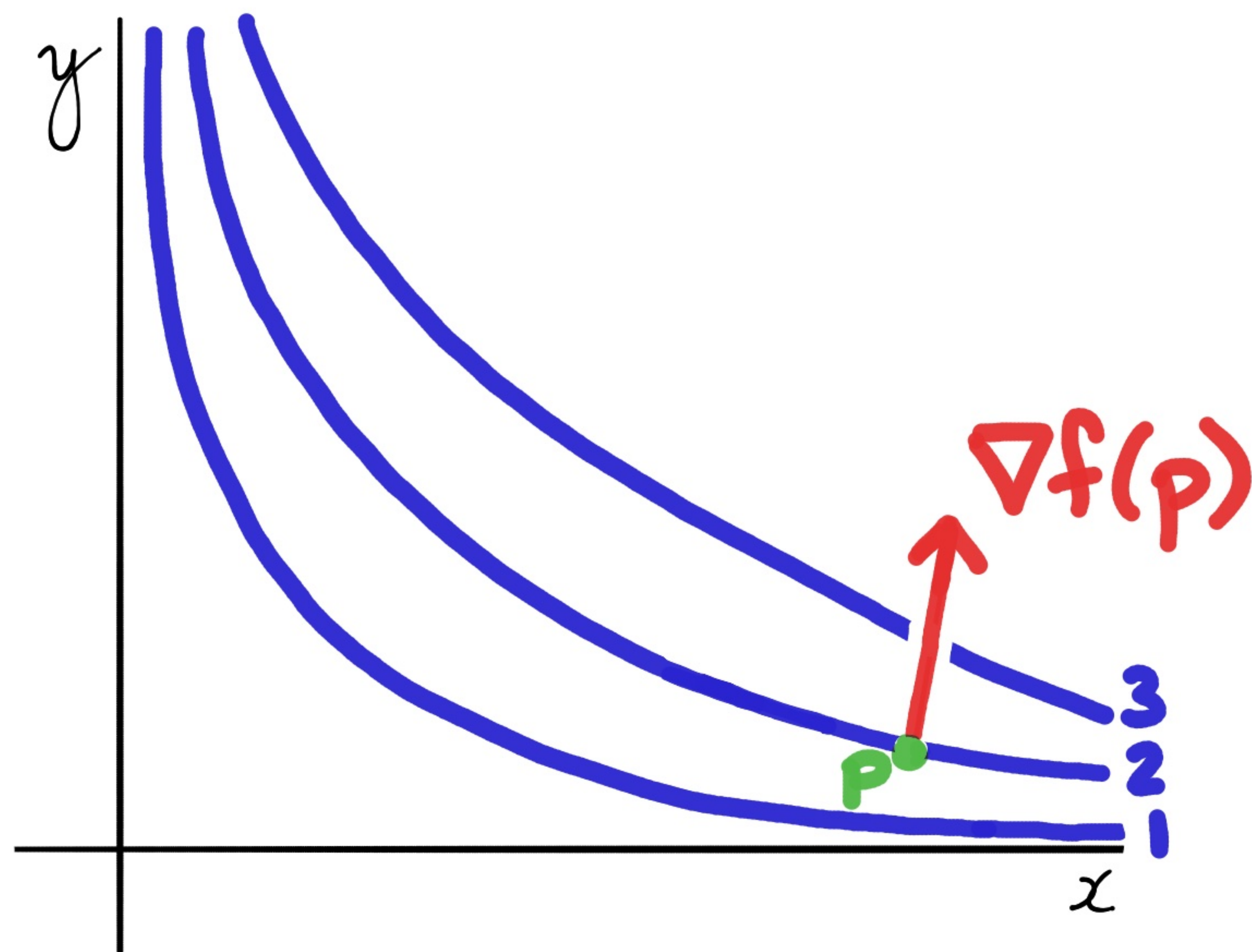
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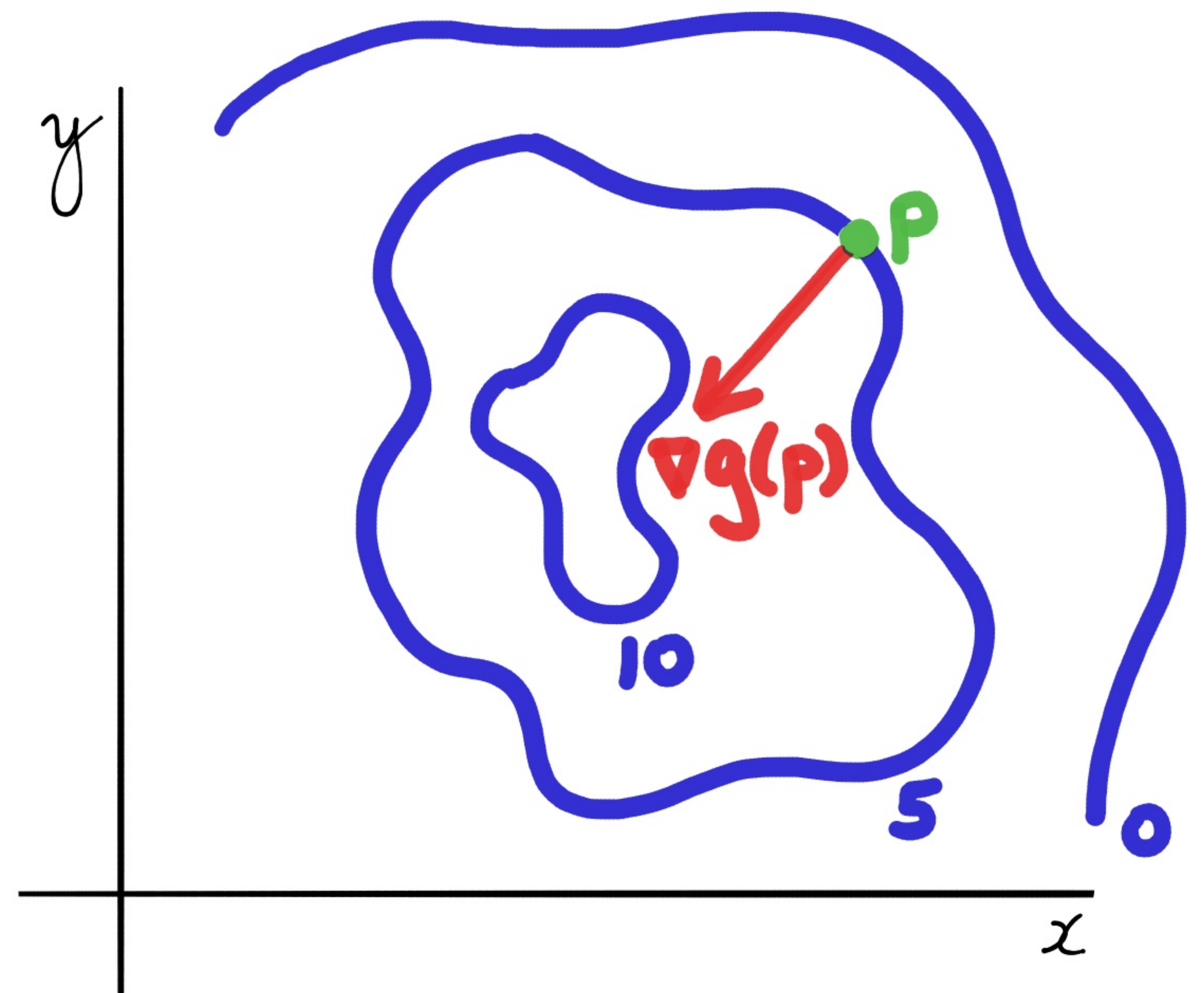
slope in
direction
of $\nabla f(2,1)$: $\sqrt{5}$

slope in
direction
of $-\nabla f(2,1)$: $-\sqrt{5}$

gradient points in direction
of increasing values



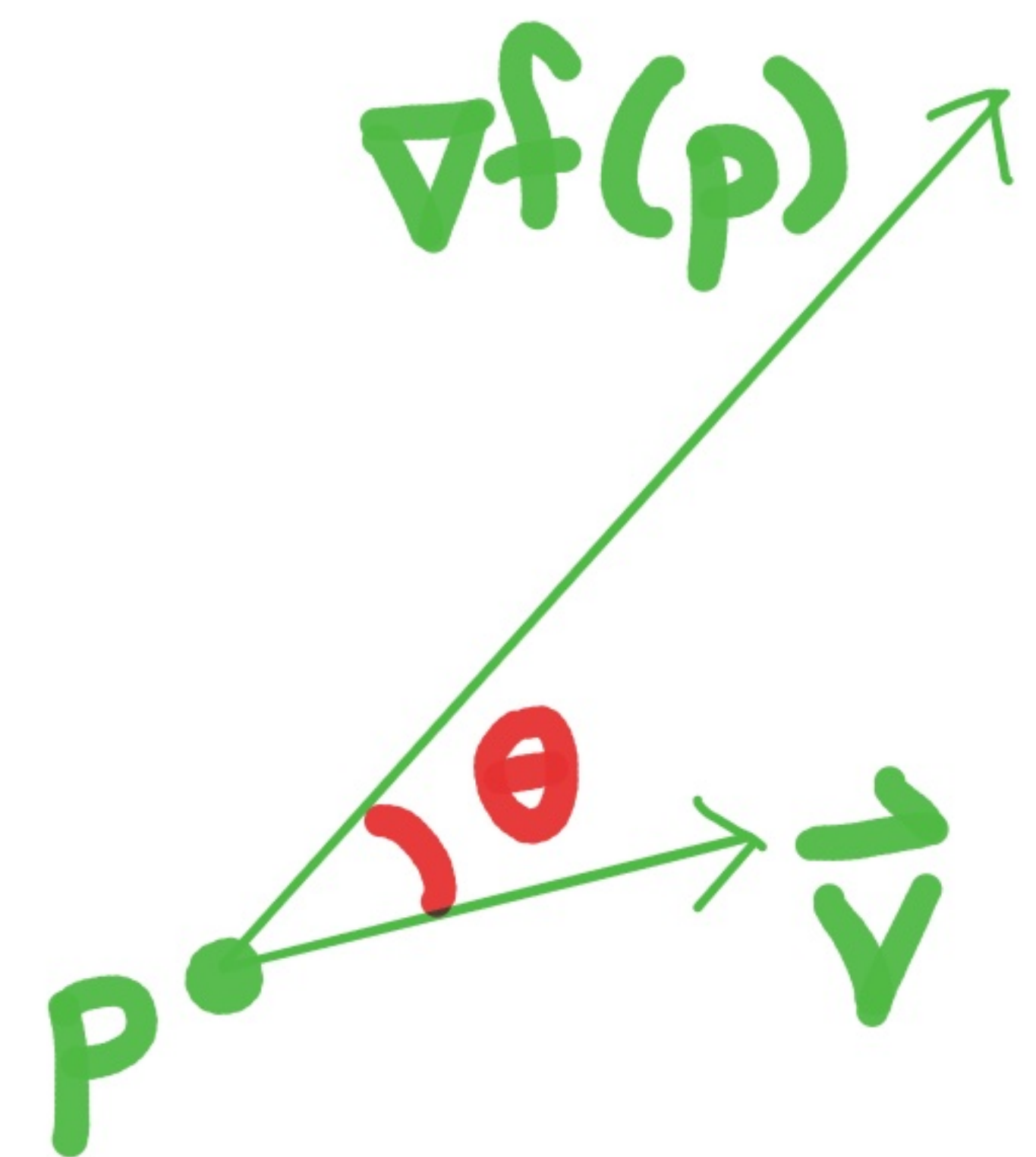
level curves
for $f(x, y) = xy$



level curves
for $g(x, y)$

Max slope of graph of f
at p is in direction of $\nabla f(p)$.

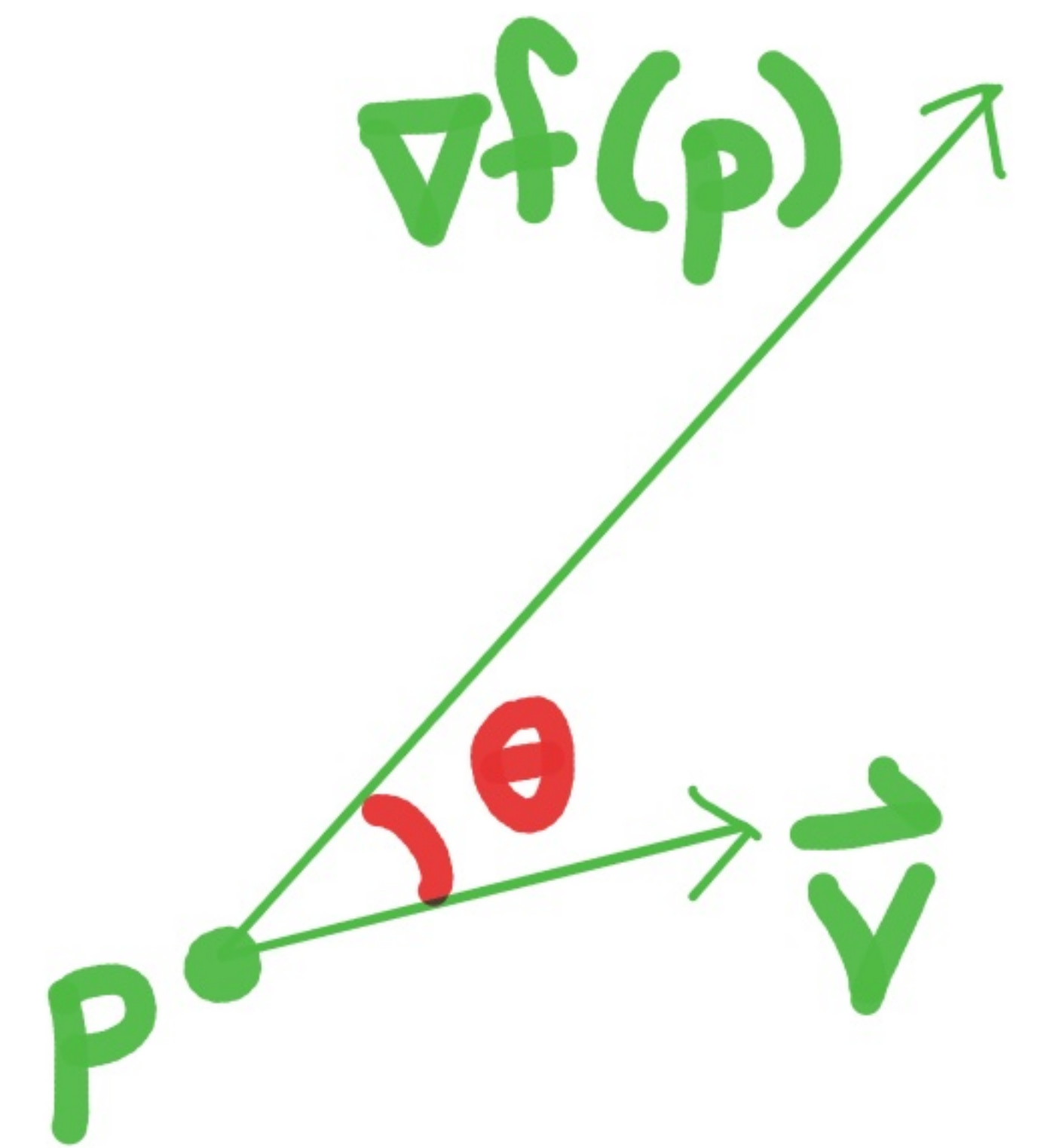
$\vec{v} \in \mathbb{R}^n$ a unit vector, $\|\vec{v}\| = 1$.



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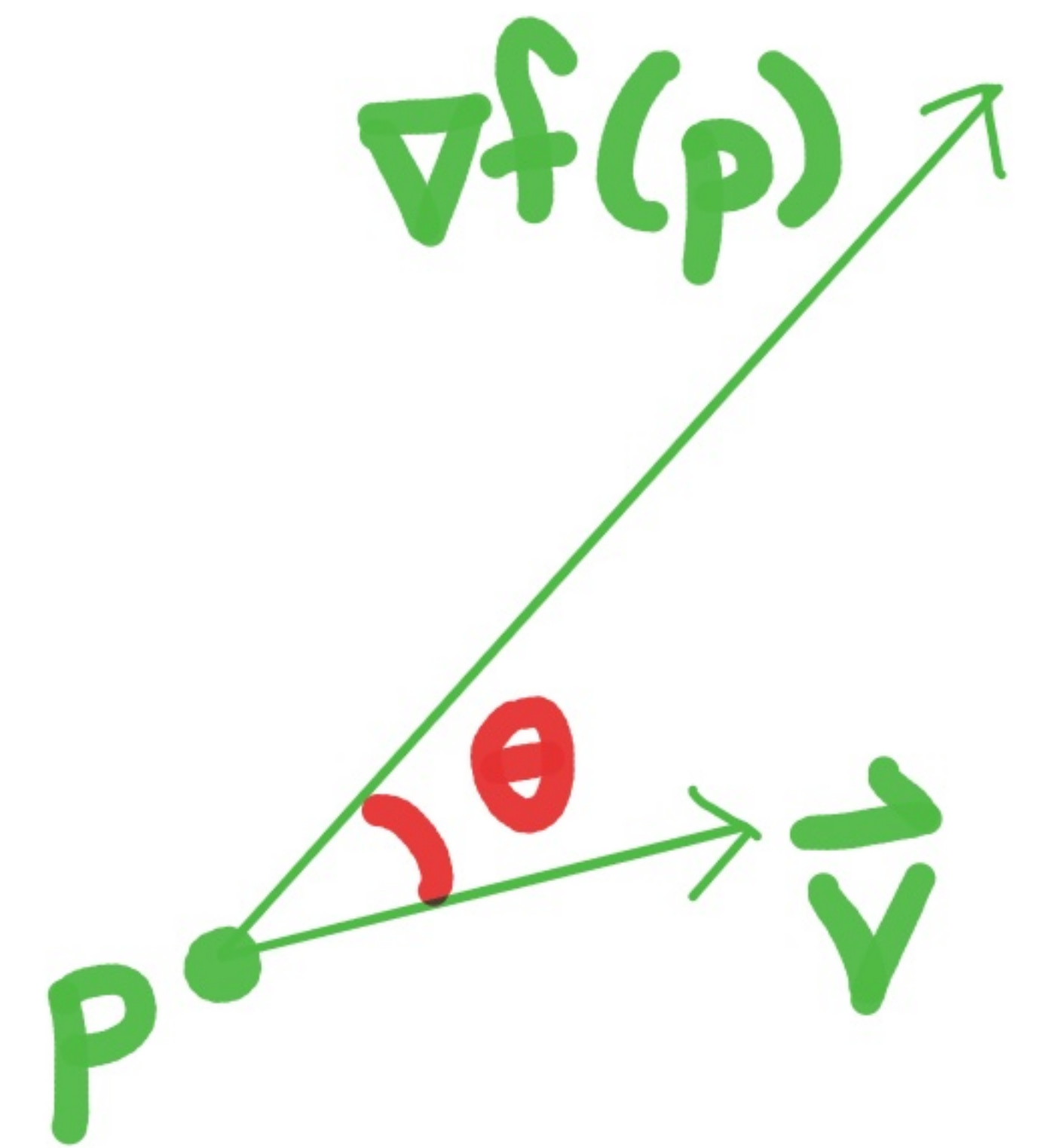
Slope in
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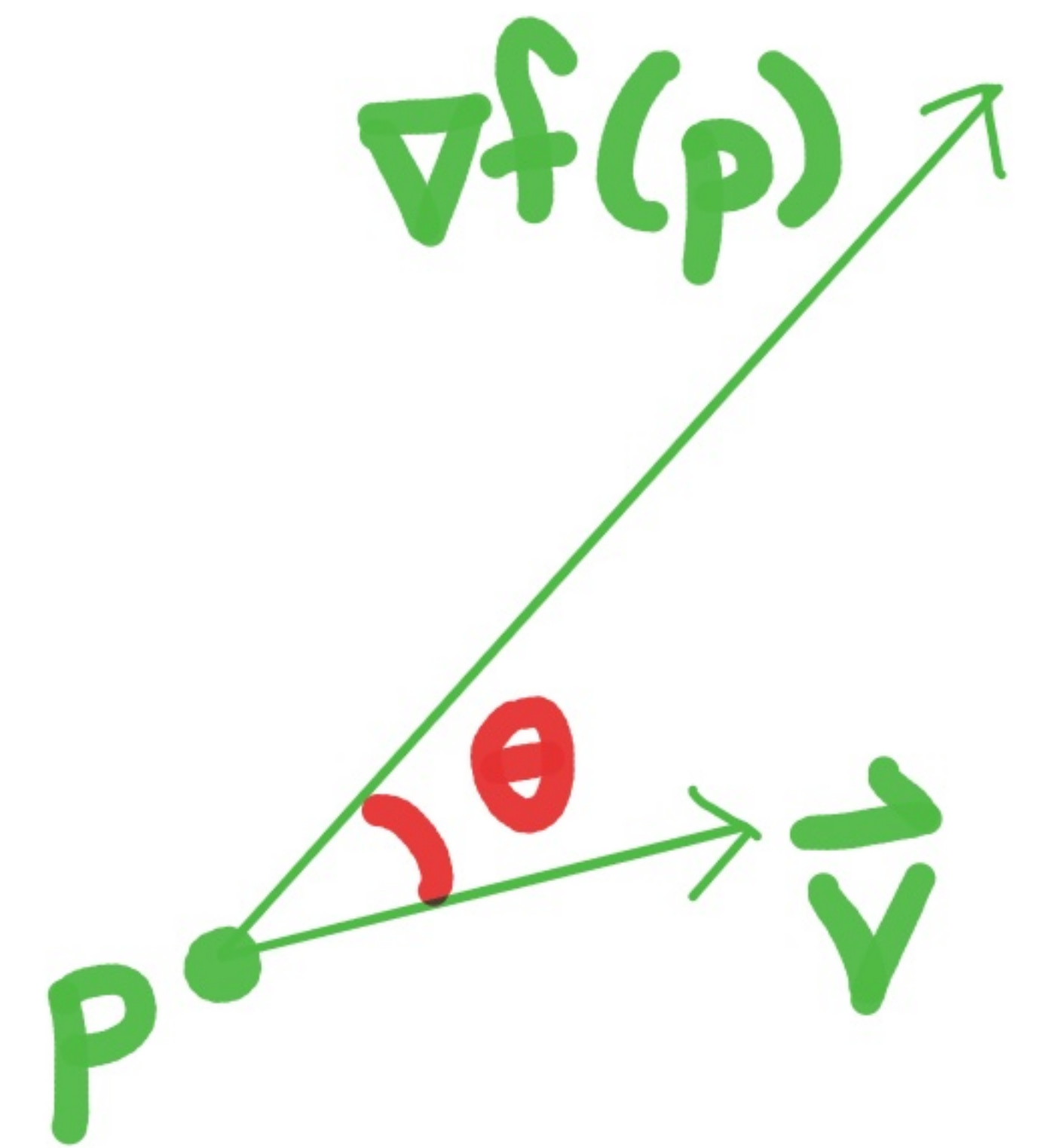
Slope in
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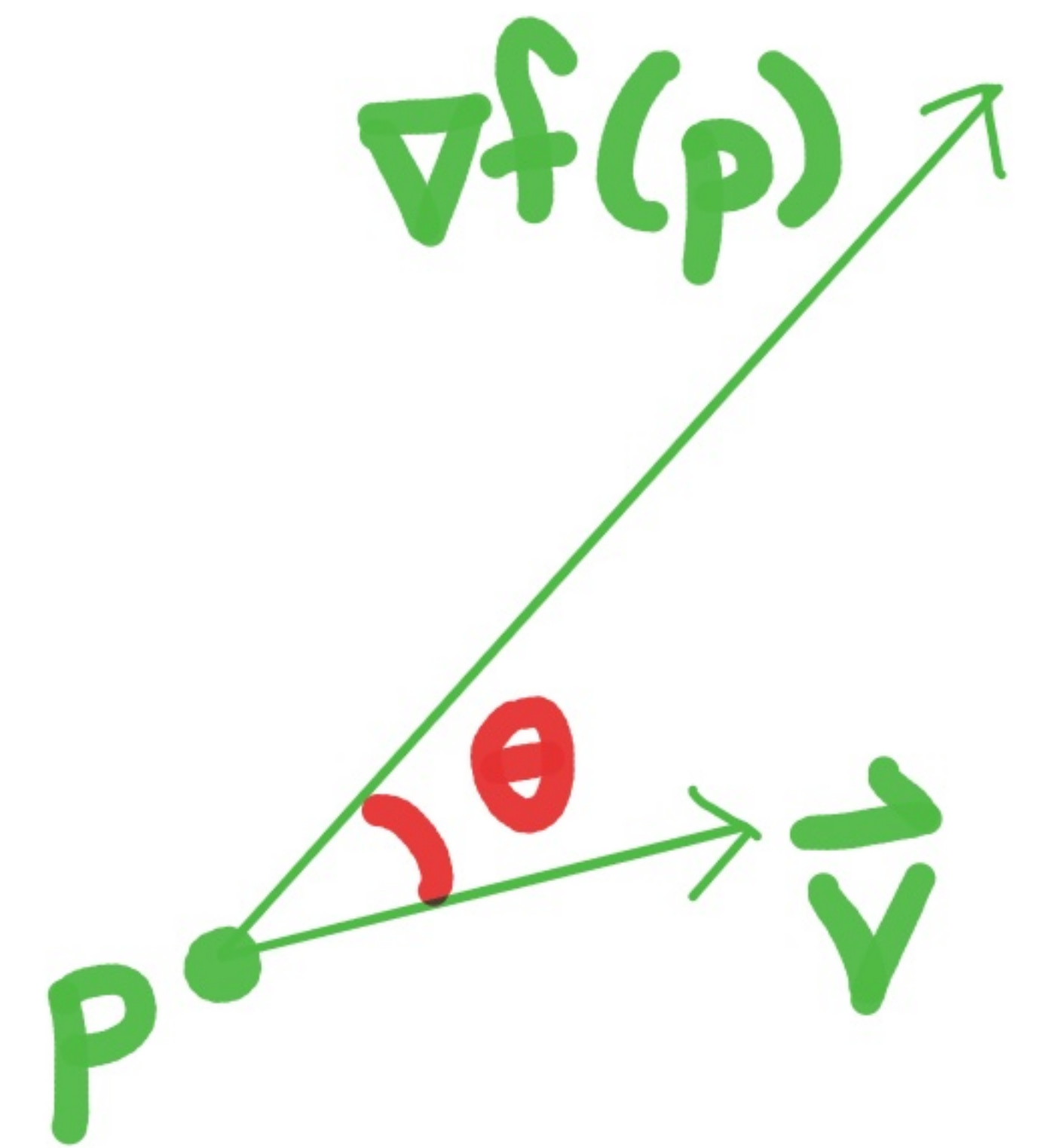
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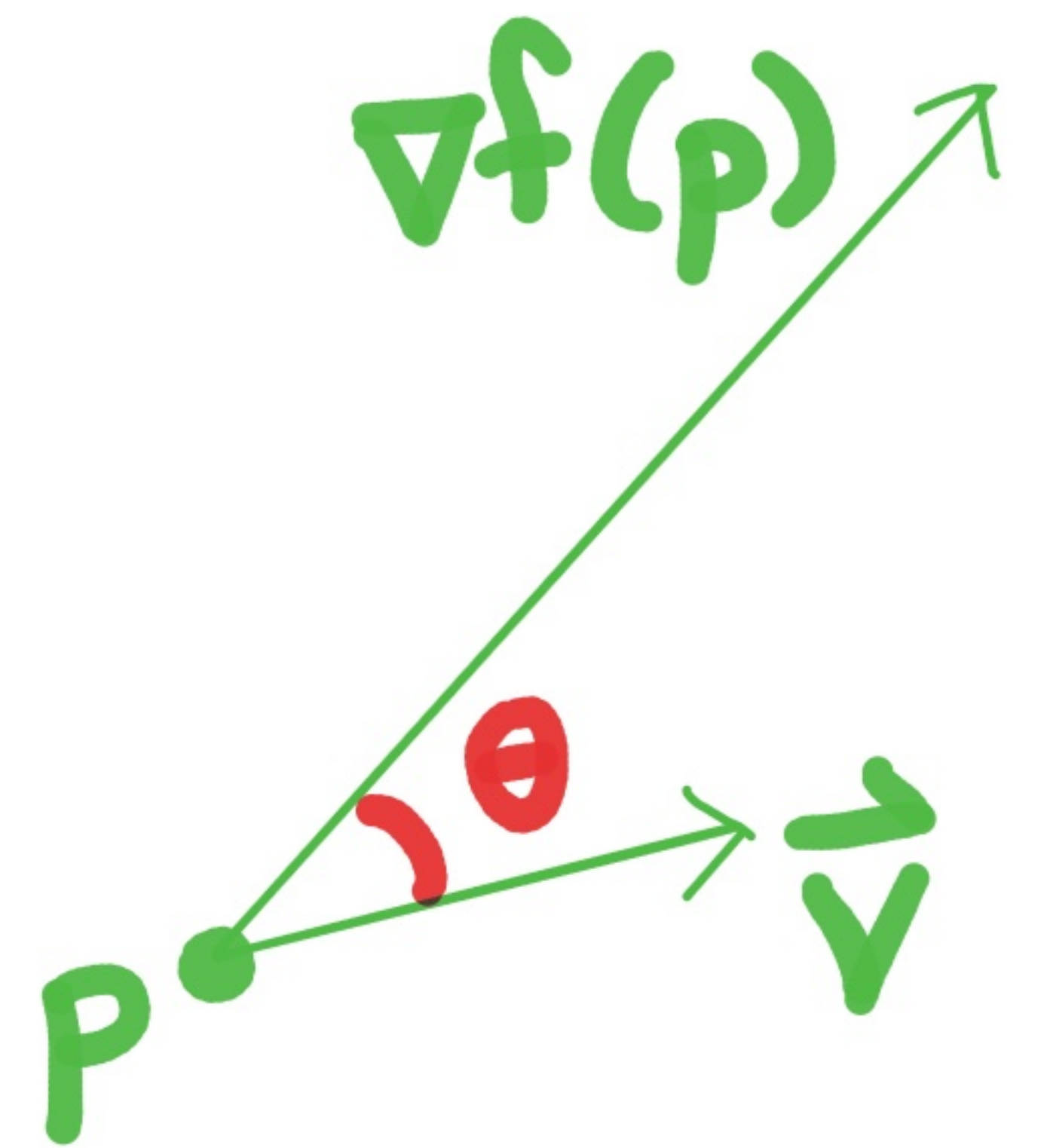
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Slope in direction of $\vec{v}$: $D_p f(\vec{v}) = \nabla f(p) \cdot \vec{v}$
 $= \|\nabla f(p)\| \|\vec{v}\| \cos \theta$



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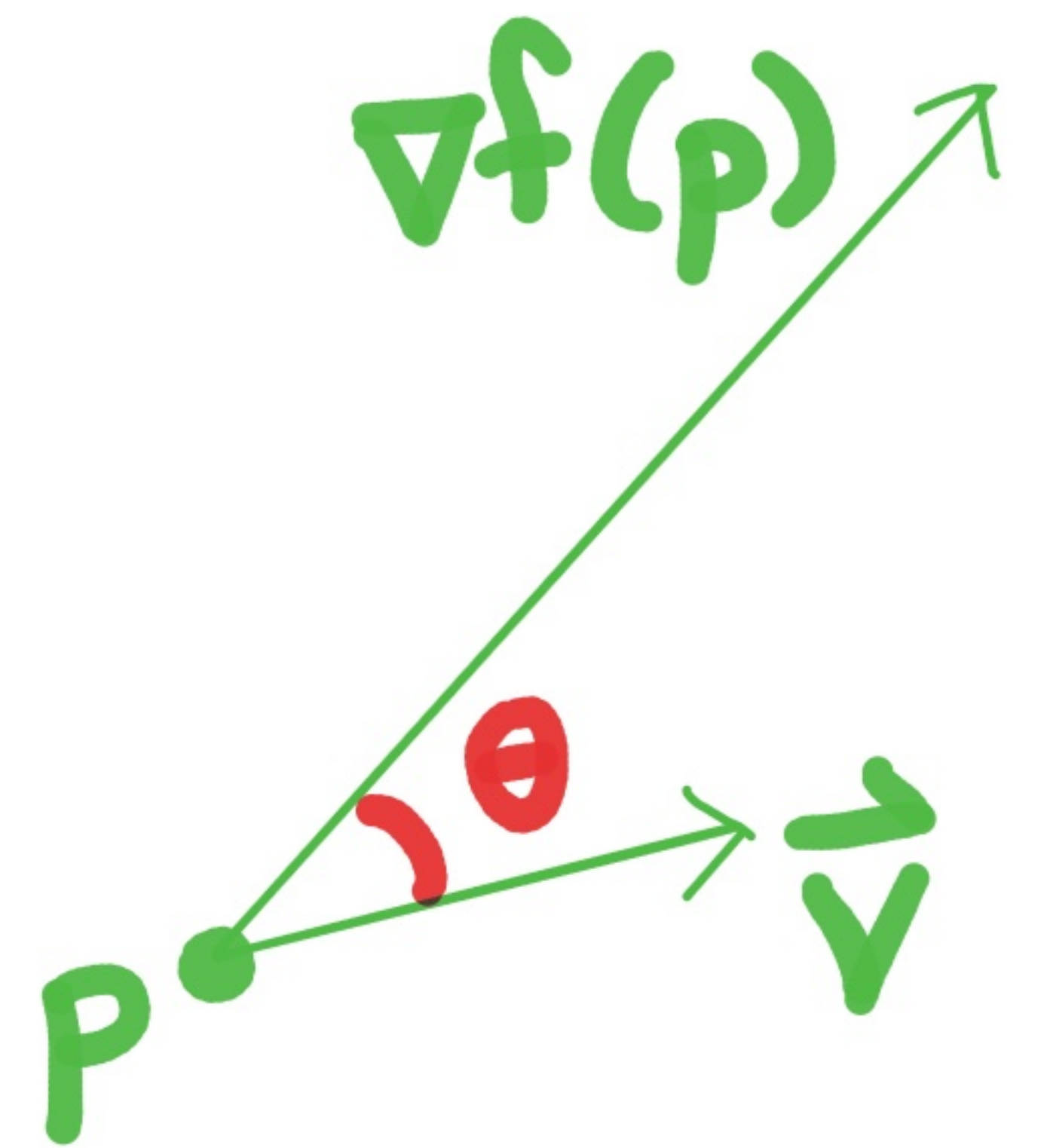


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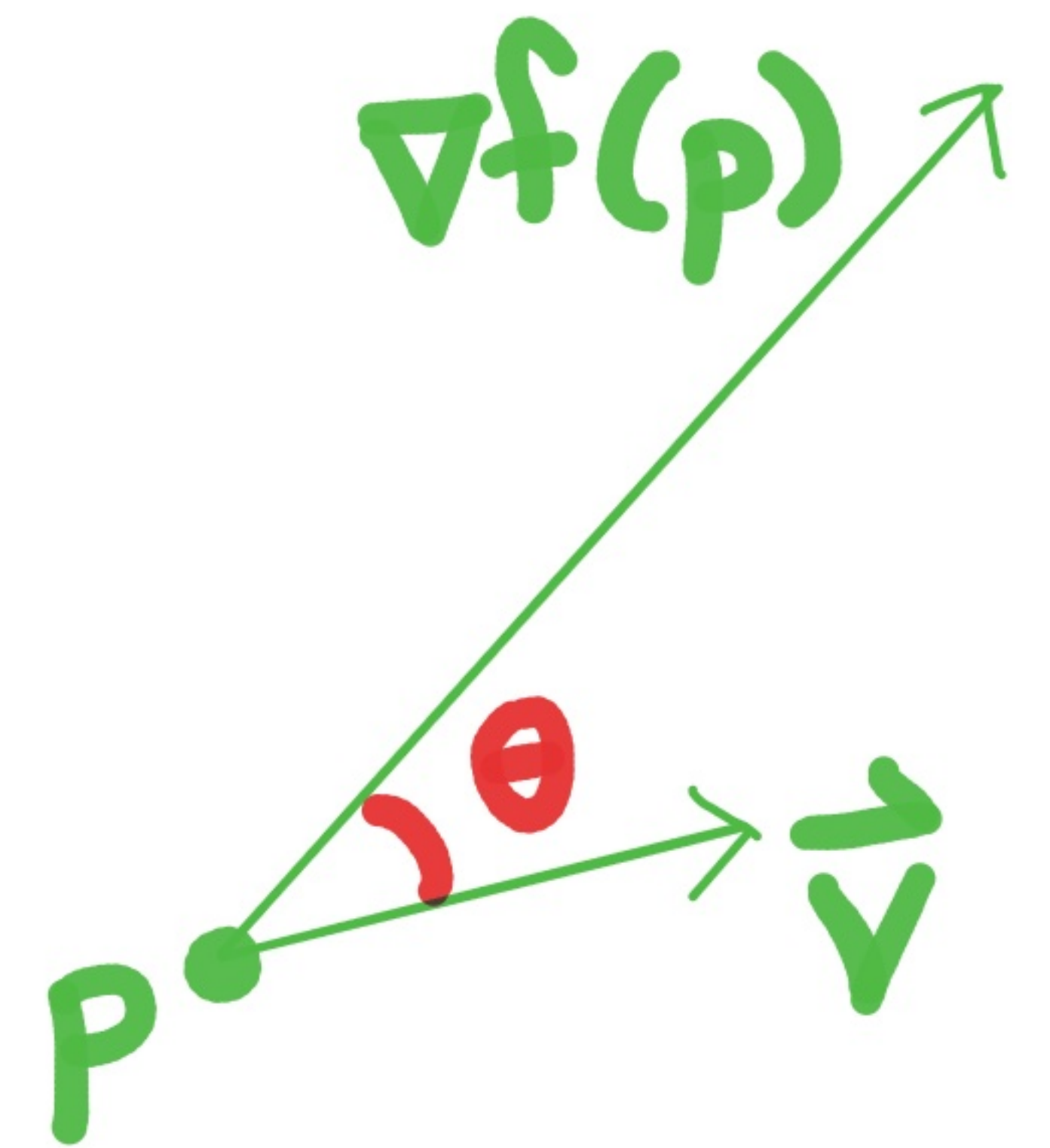
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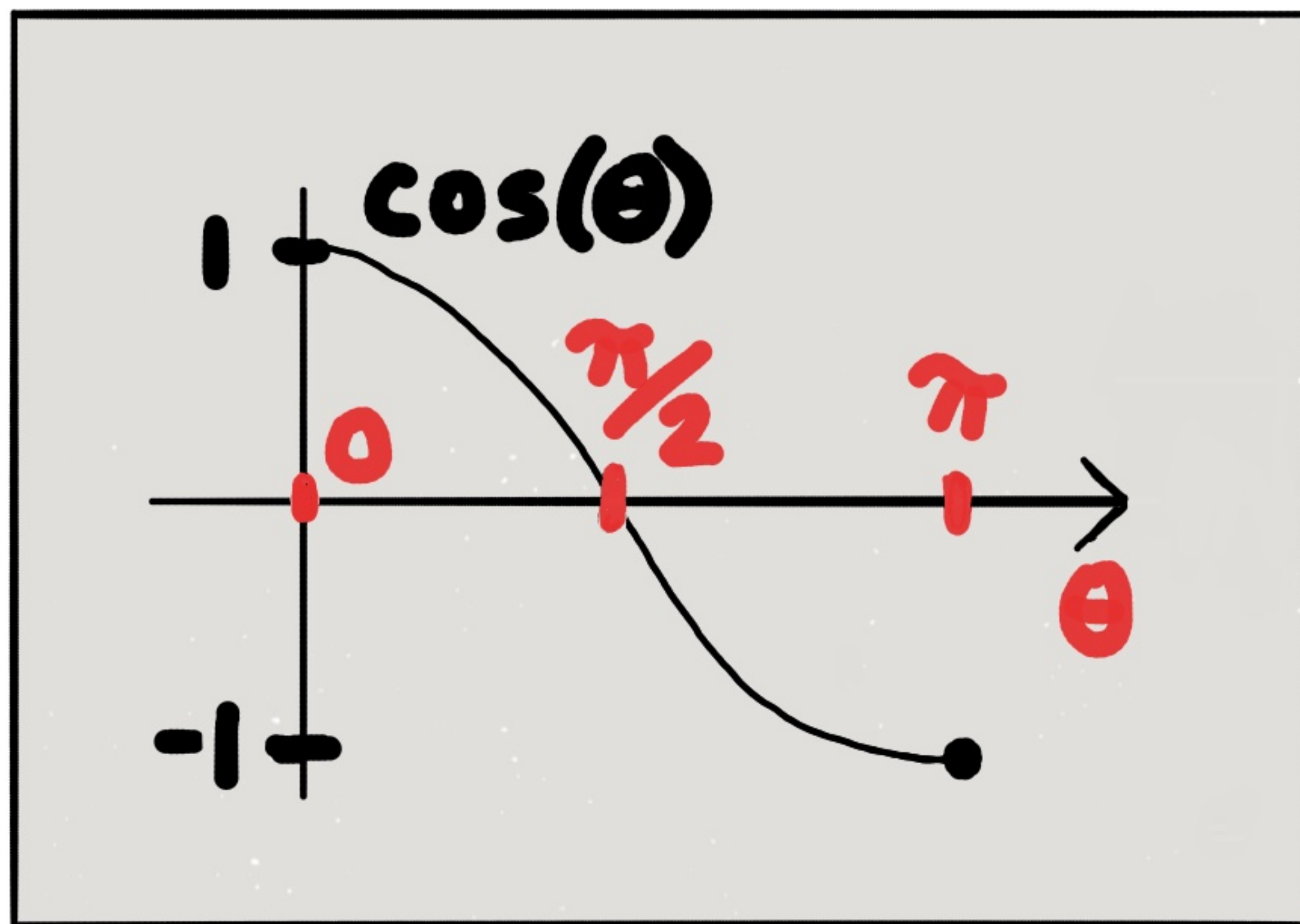
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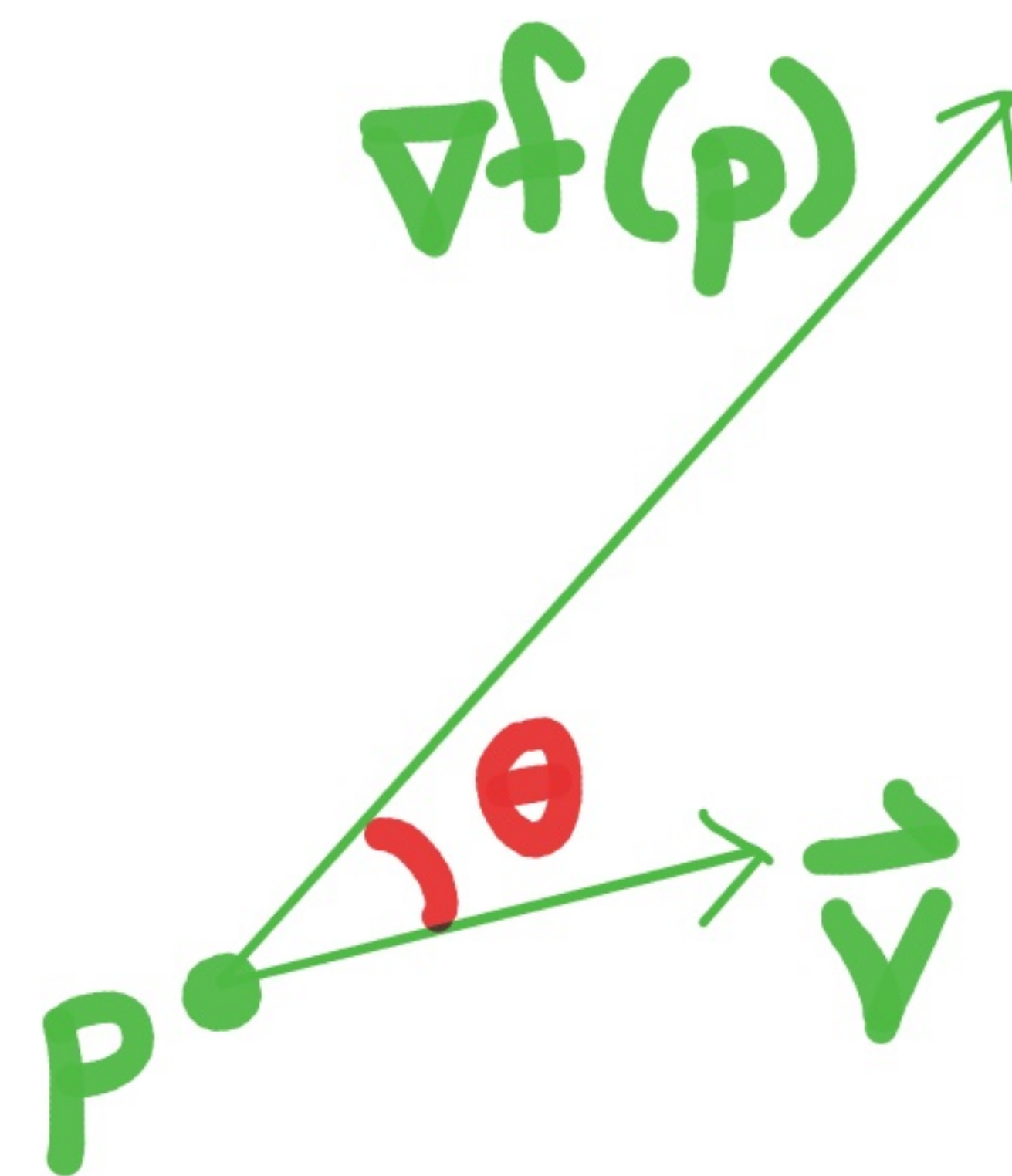
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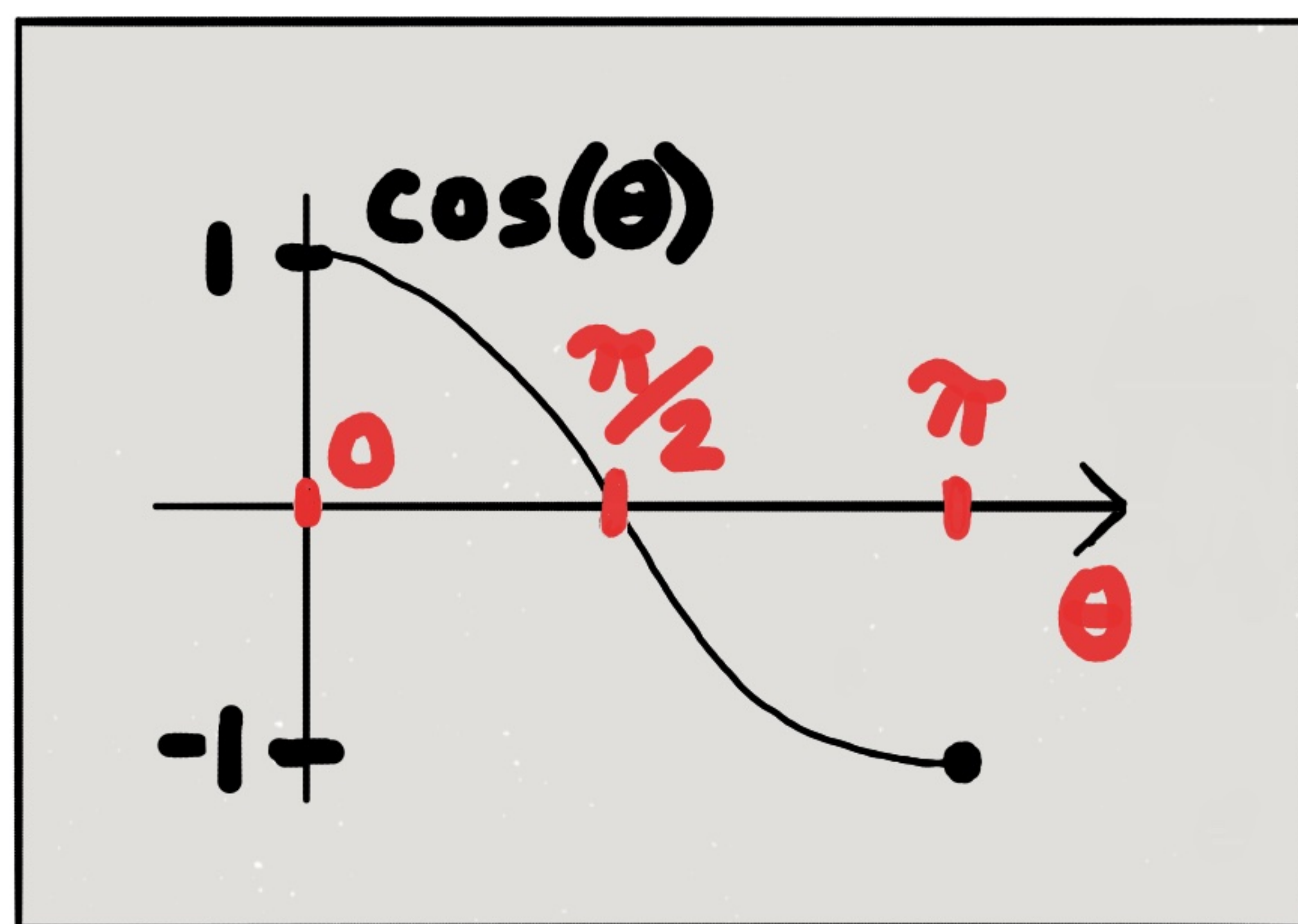
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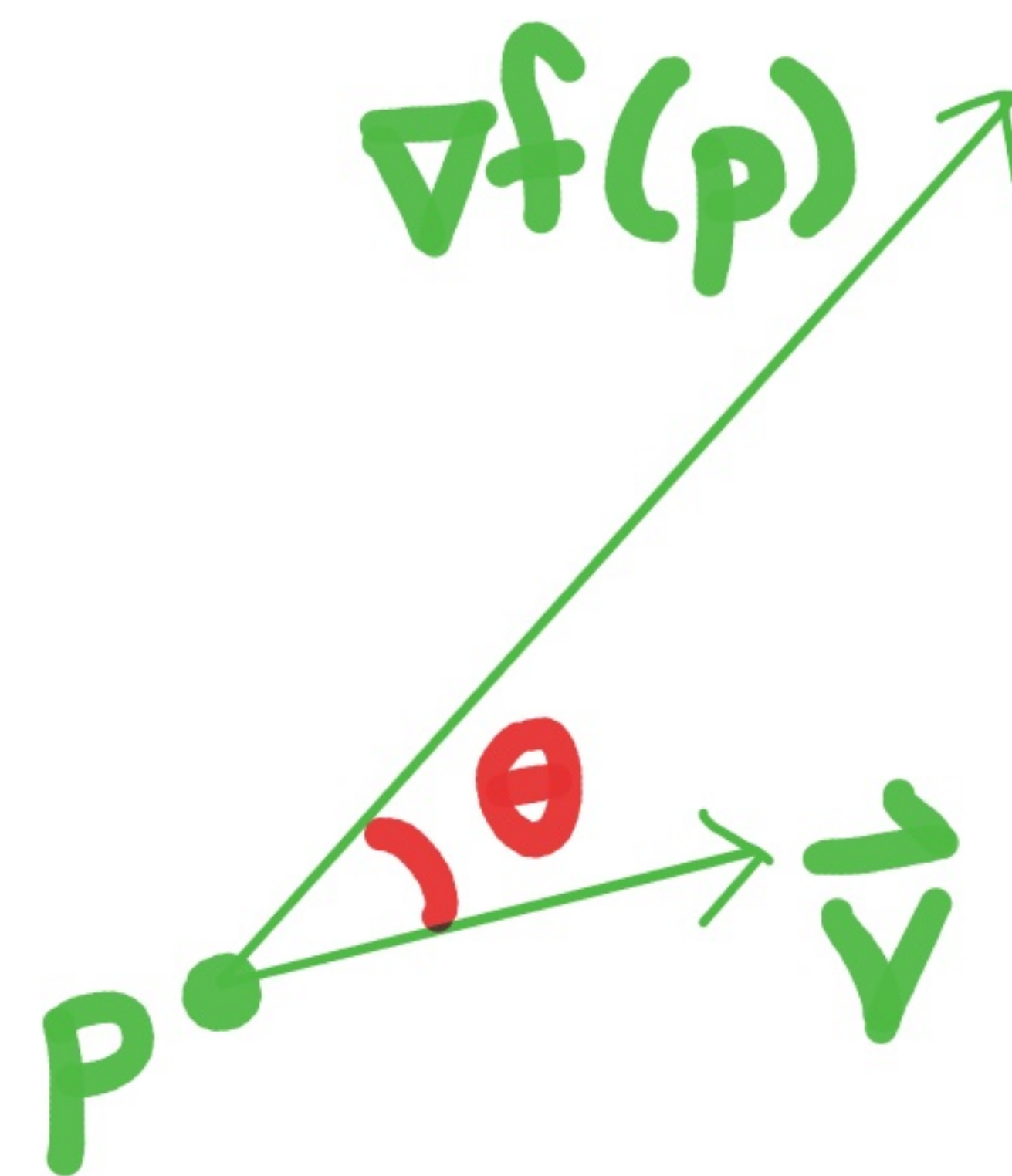
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Max slope: $\theta=0$

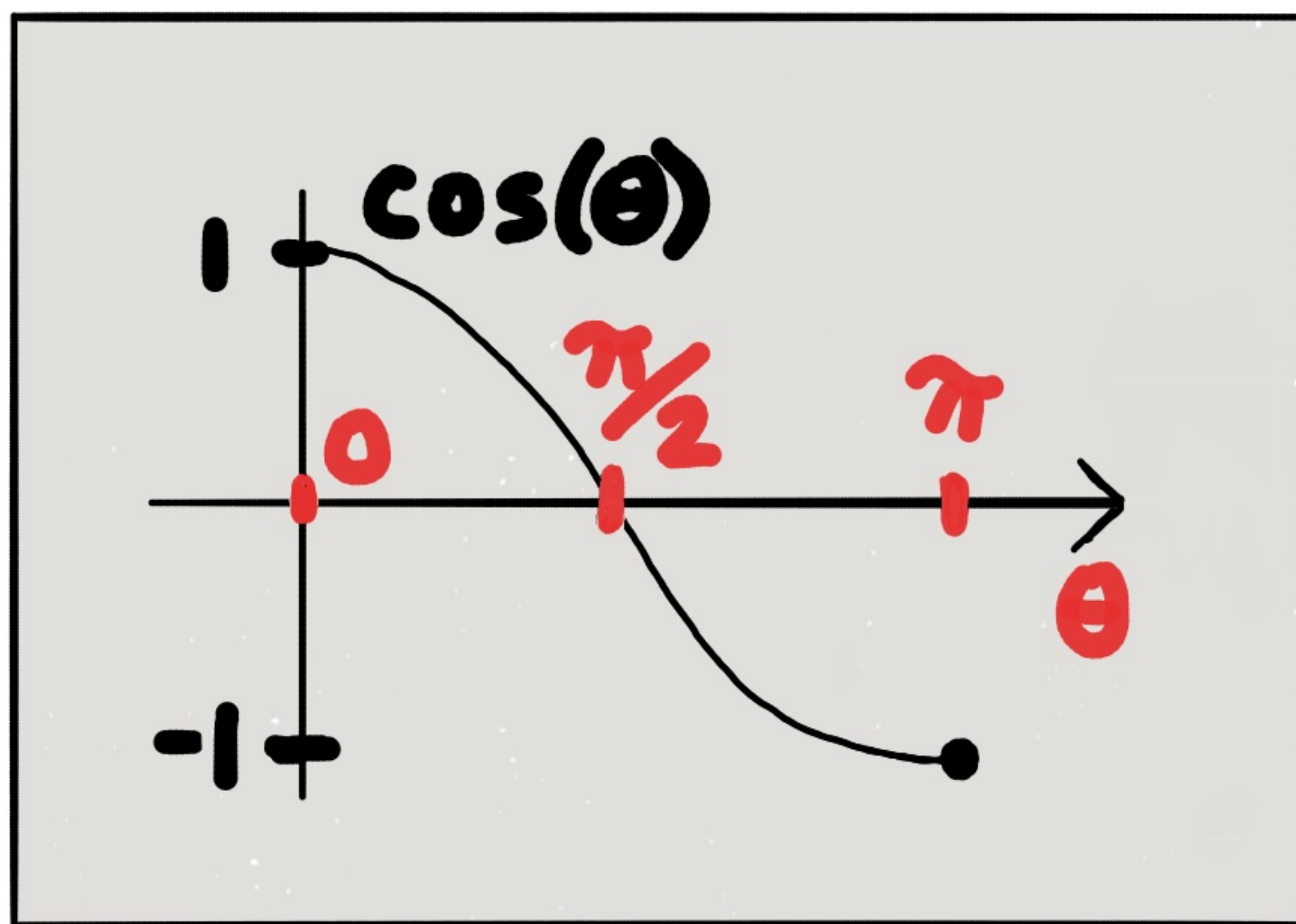
Max slope of graph of f at p is in direction of $\nabla f(p)$.

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Slope in direction of $\vec{v}$: $D_p f(\vec{v}) = \nabla f(p) \cdot \vec{v}$

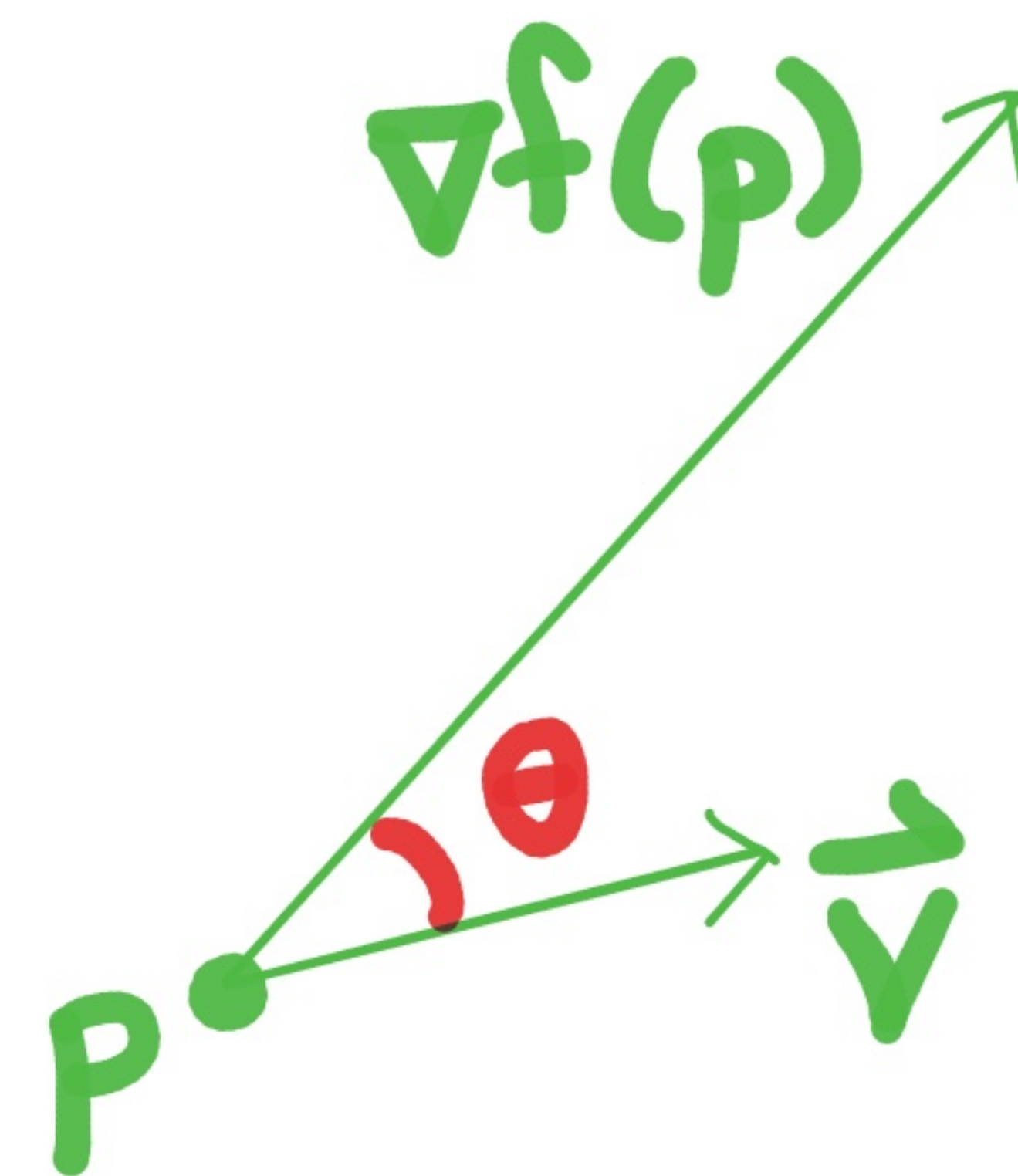
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Max slope: $\theta=0$, $\vec{v}$ and $\nabla f(p)$ have same direction.

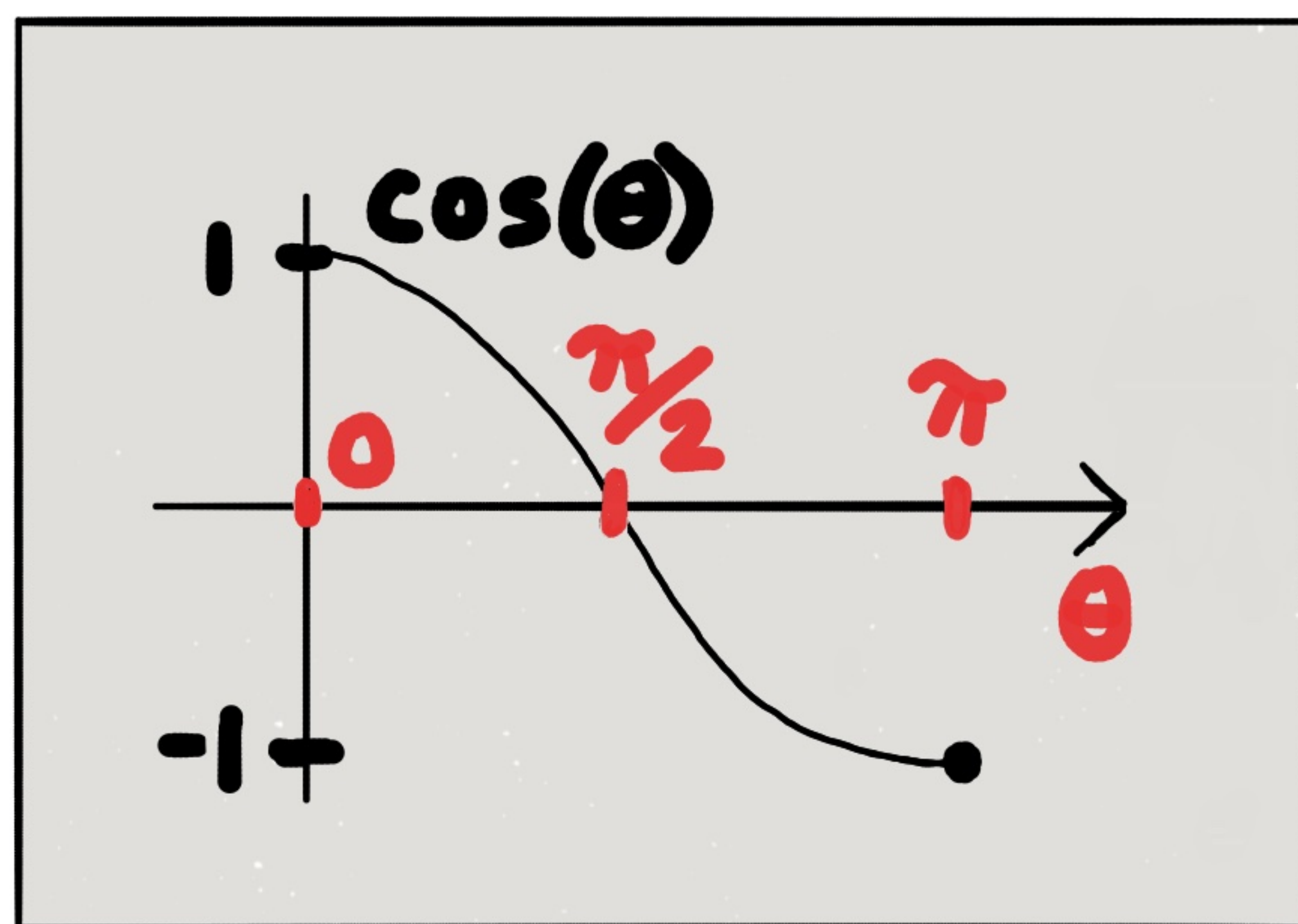
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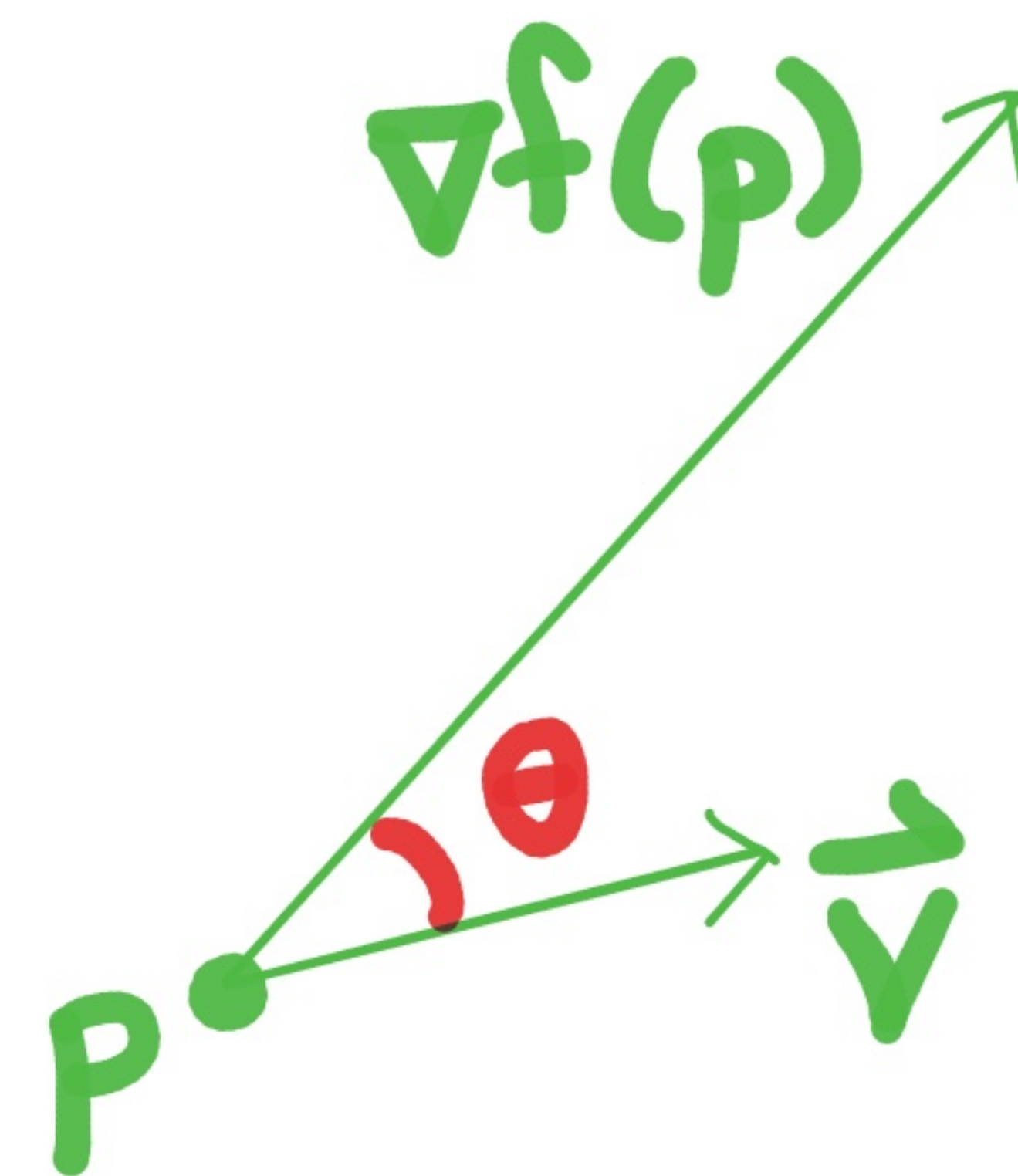


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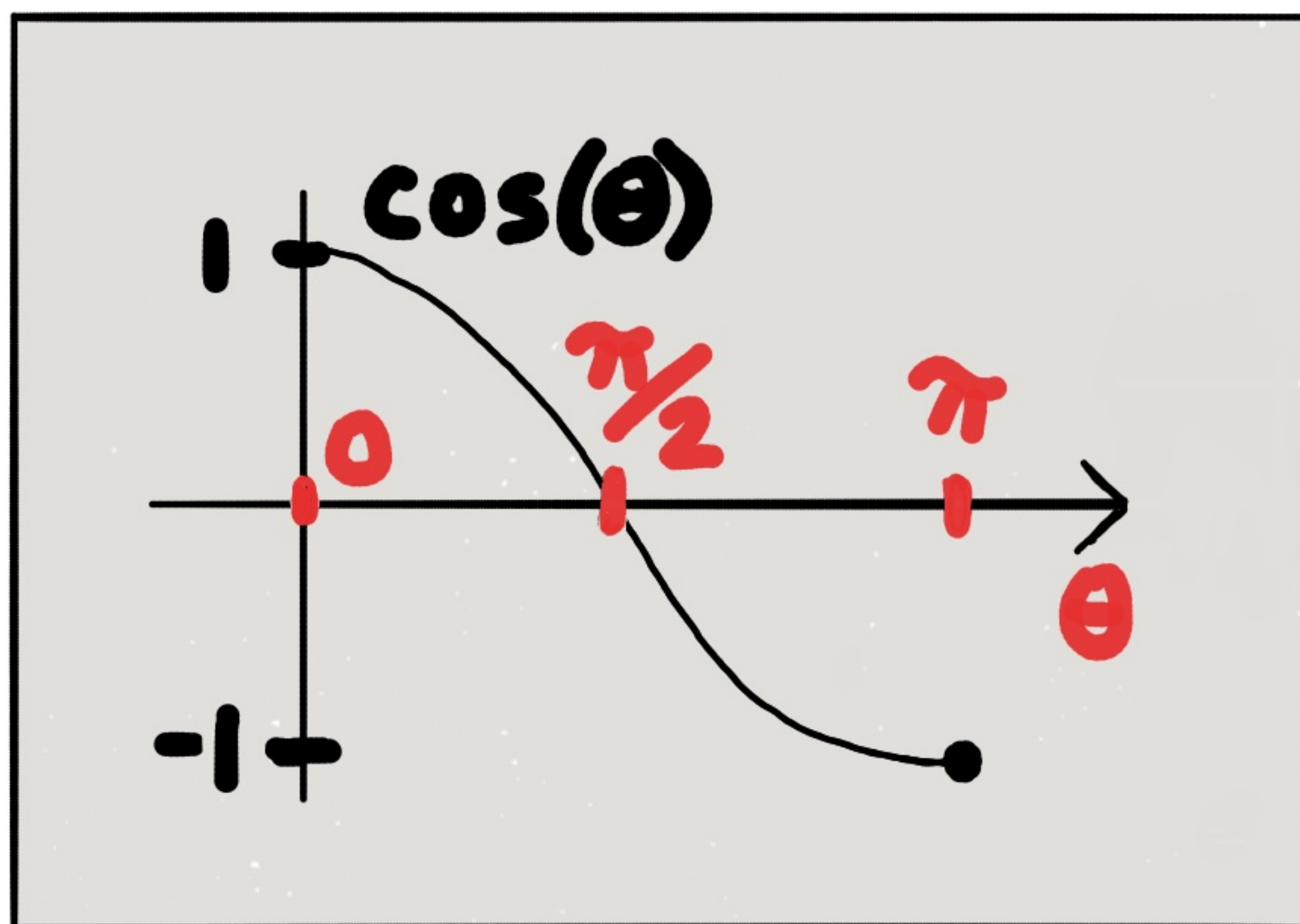
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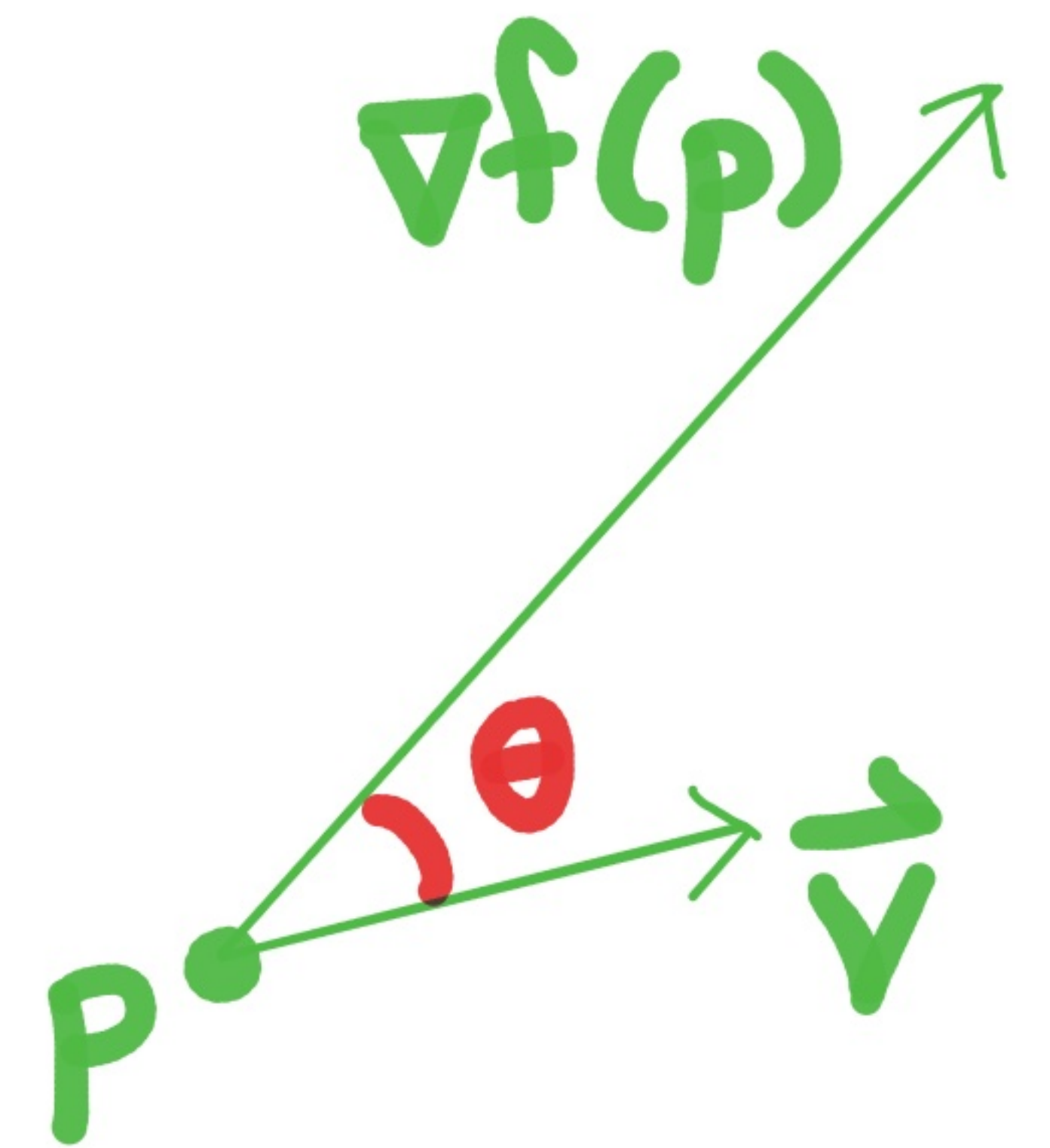


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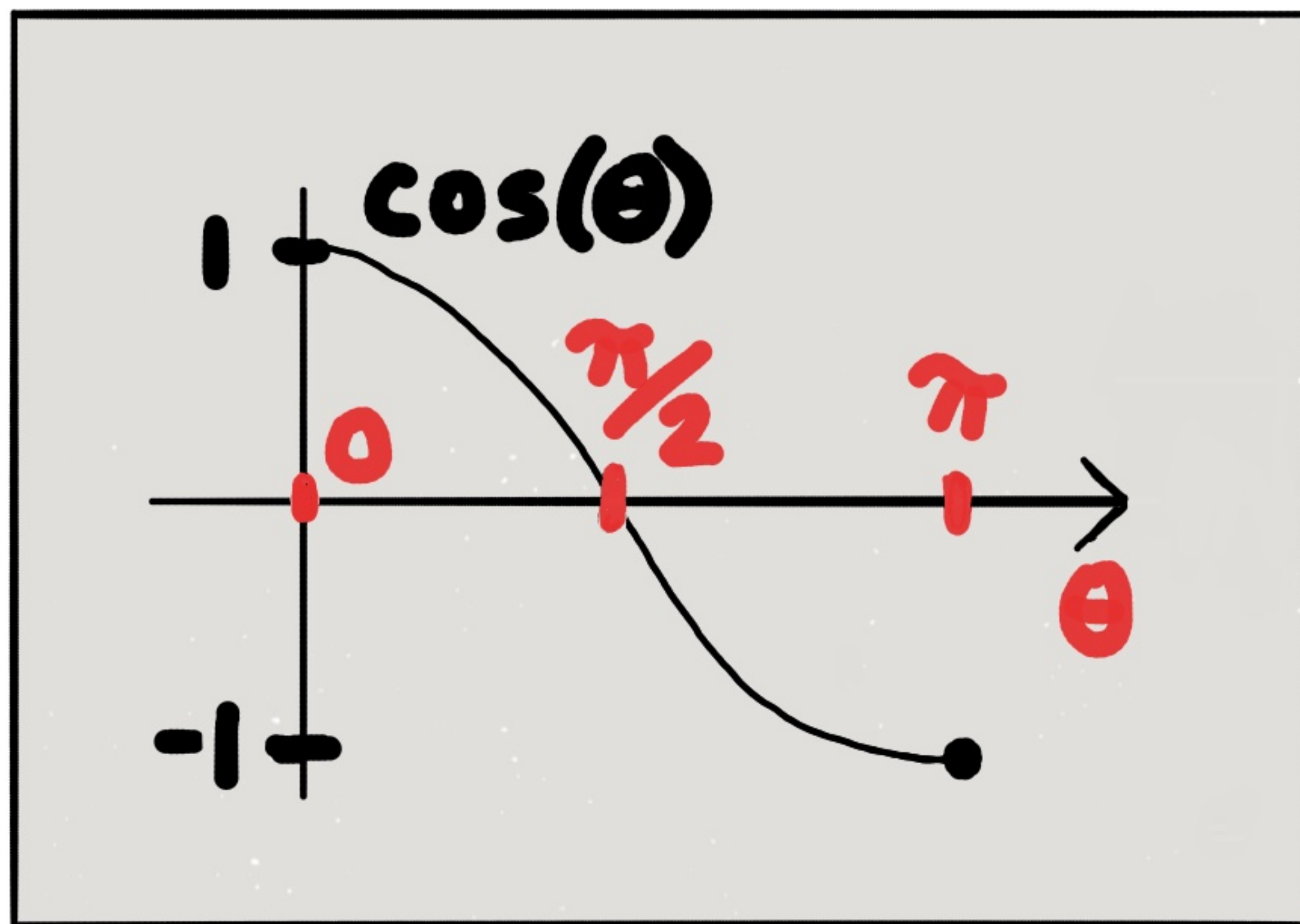
Min slope of graph of f
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Slope in direction of $\vec{v}$: $D_p f(\vec{v}) = \nabla f(p) \cdot \vec{v}$

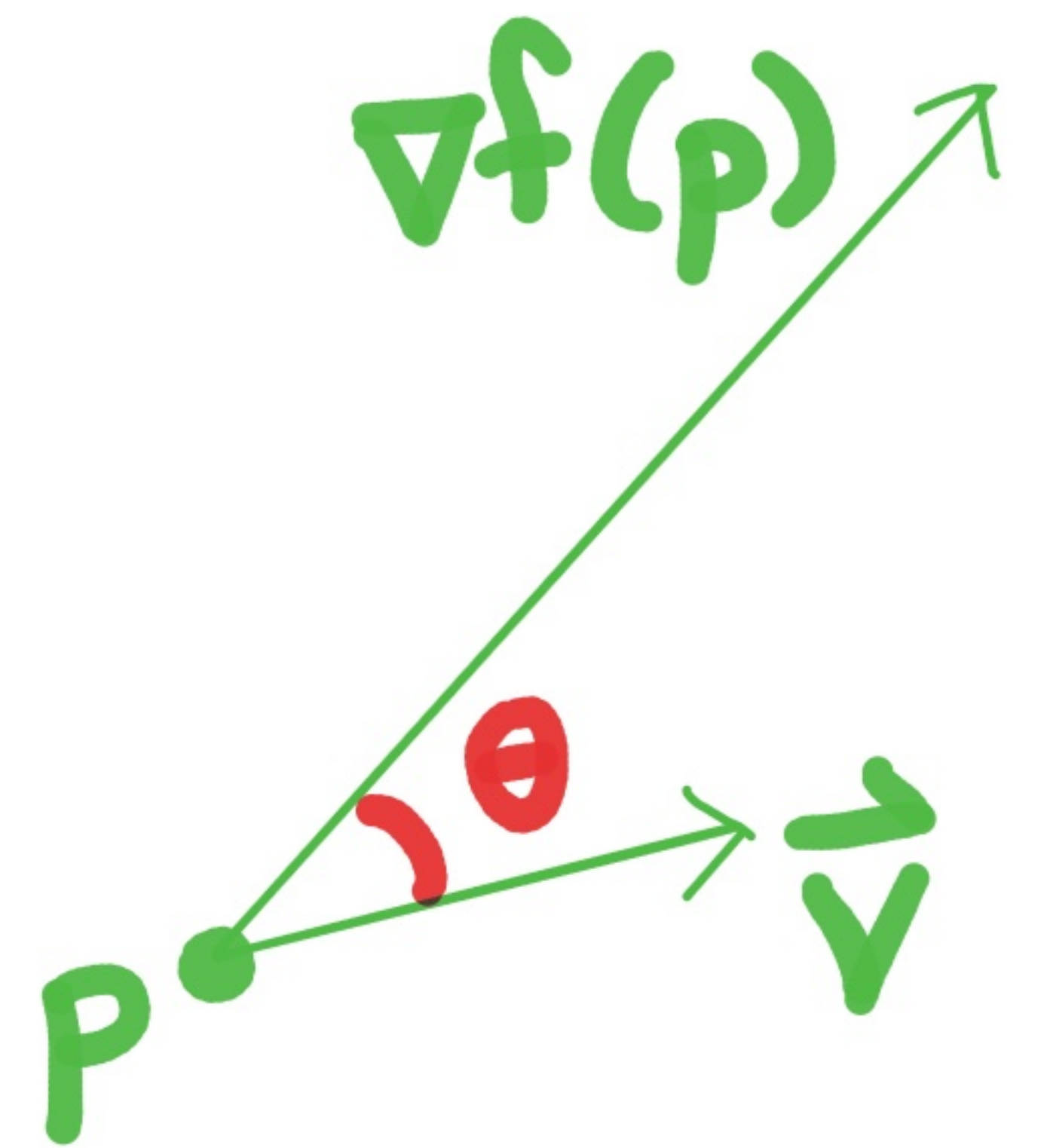
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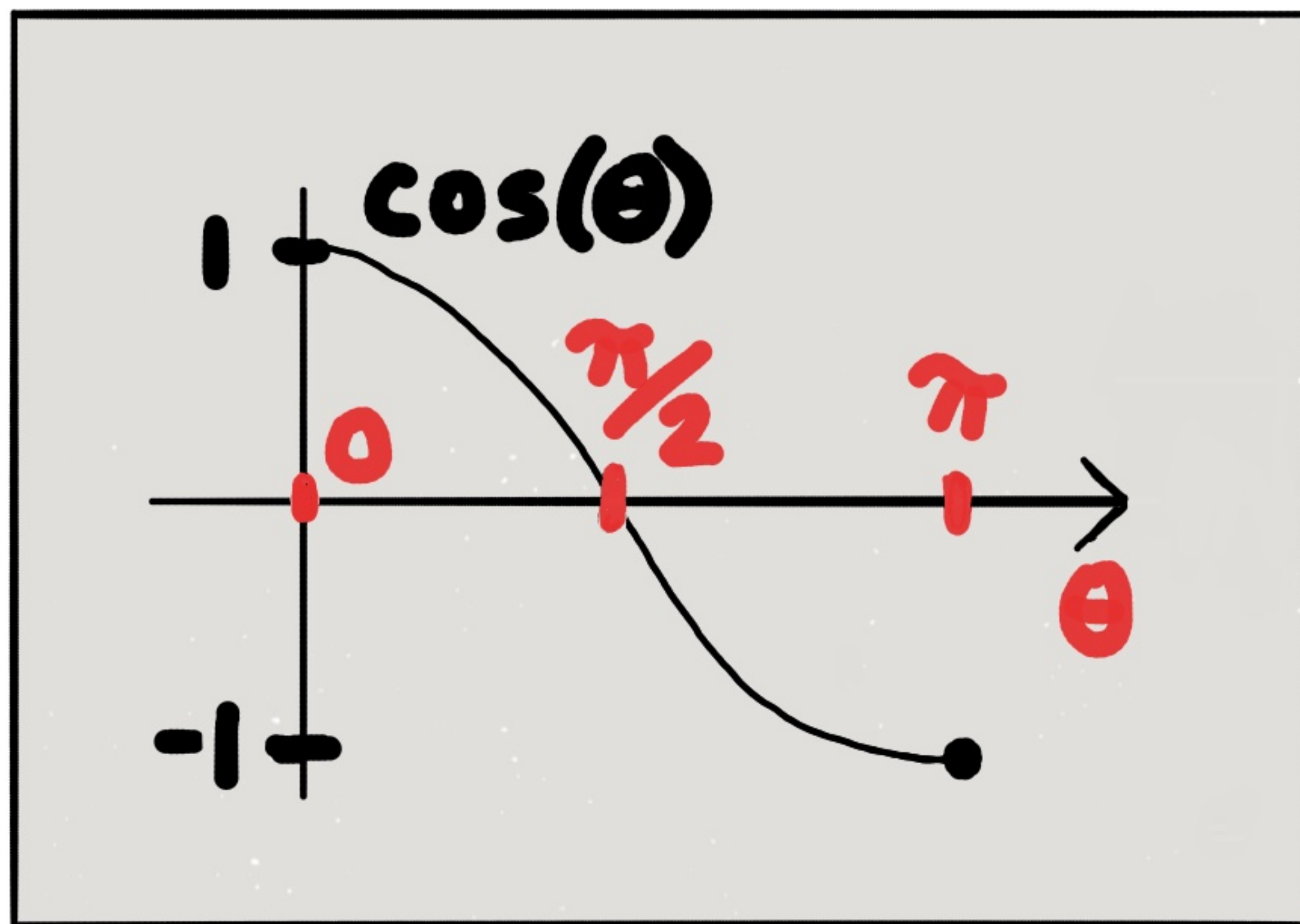
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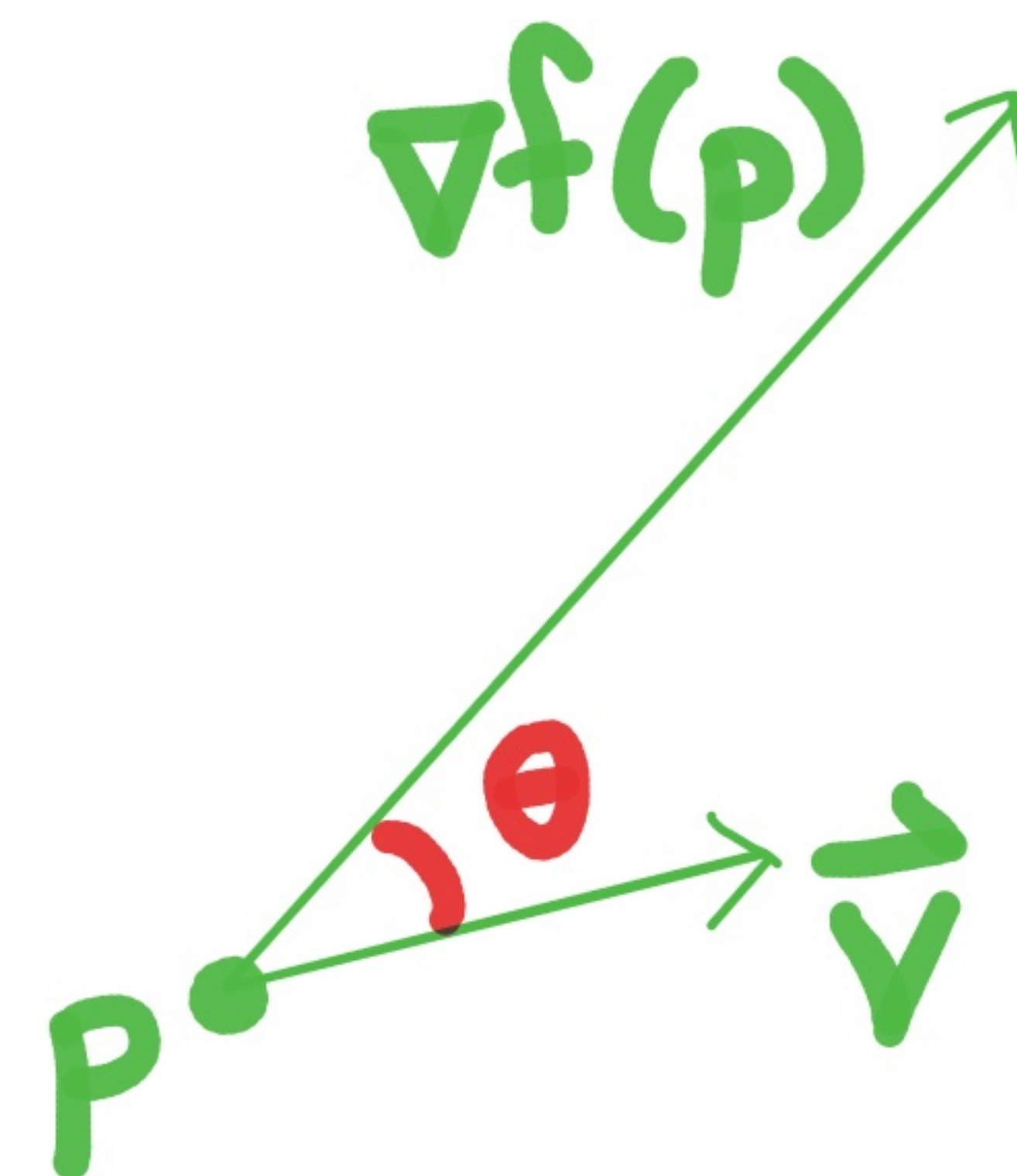
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Min slope: $\theta = \pi$, $\vec{v}$ and $\nabla f(p)$ have opposite direction.

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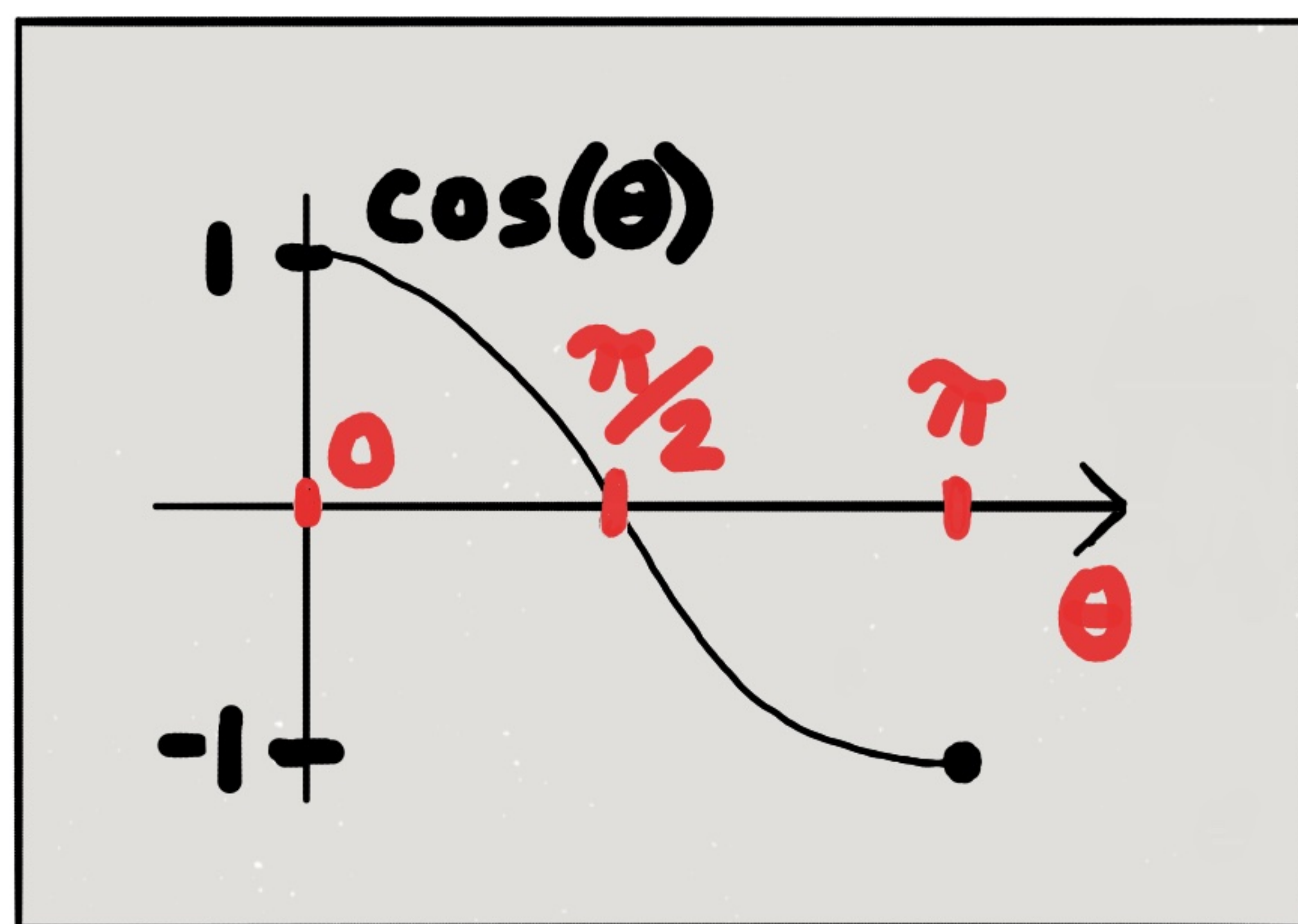
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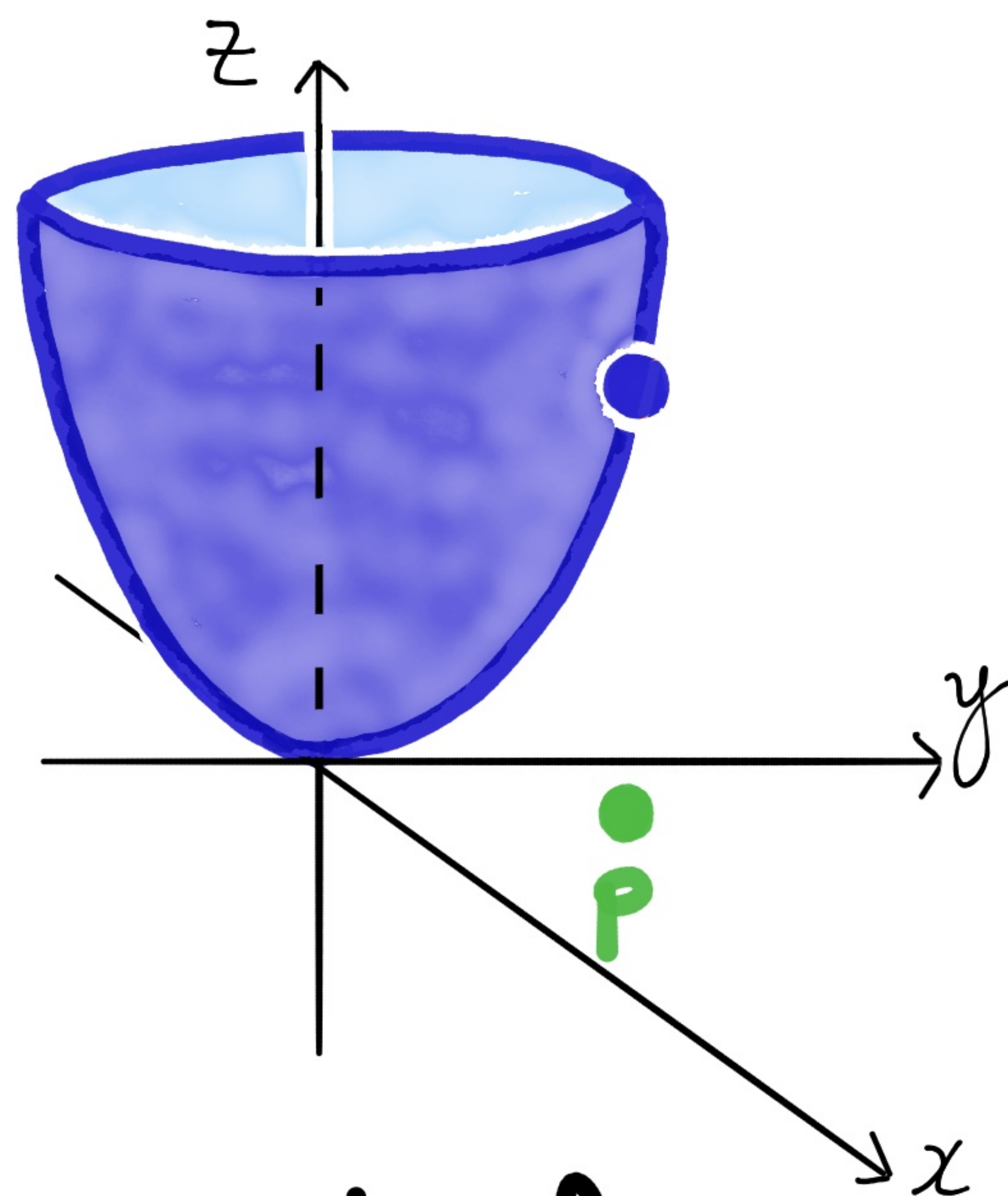
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Slope is $D_p f(\vec{v}) = \|\nabla f(p)\| \cos \pi = -\|\nabla f(p)\|$.

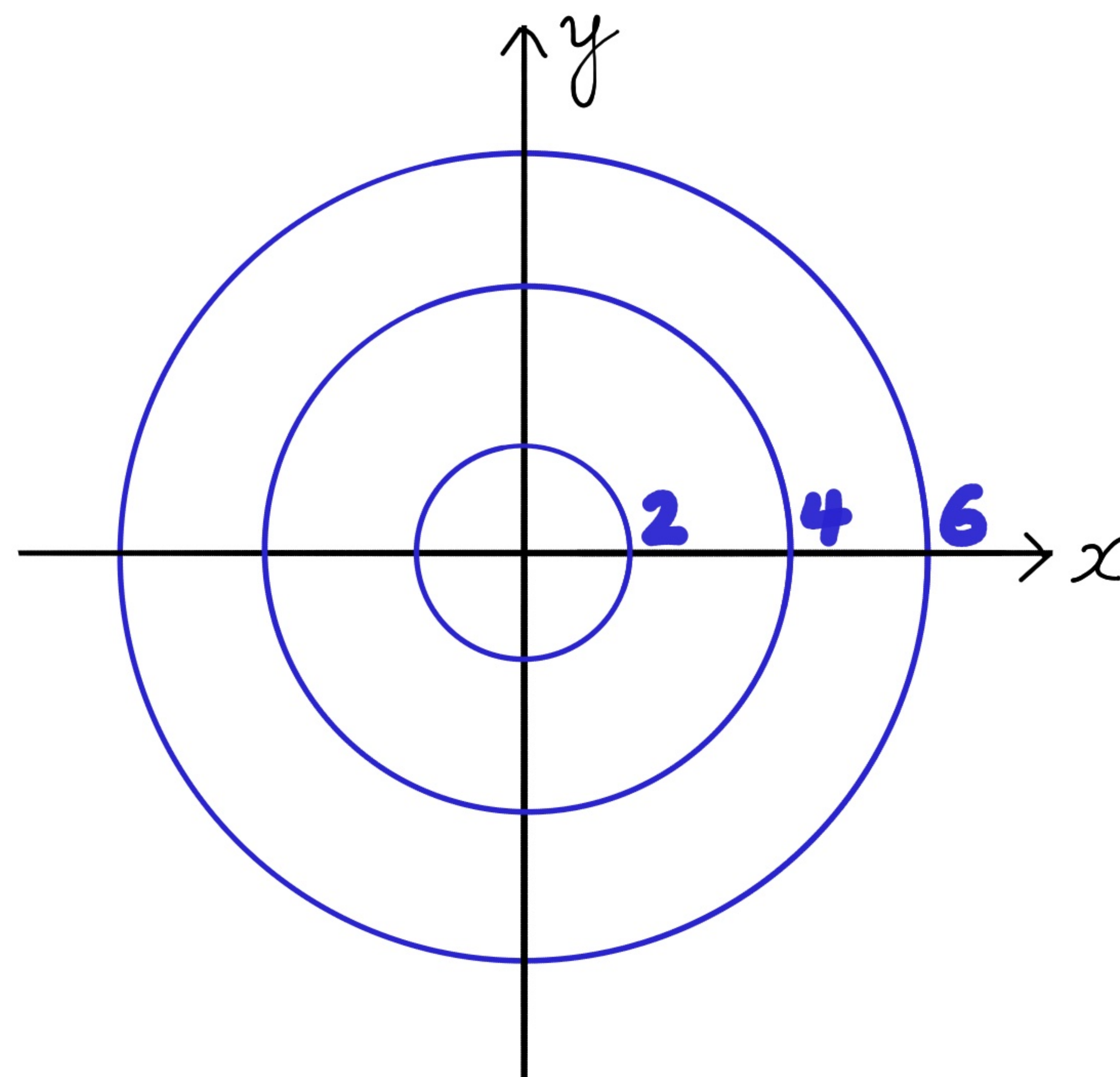
③ Gradients, level curves, and level surfaces

Example: $f(x,y) = \|(x,y)\|$

"distance from $\vec{O}$ in the plane"



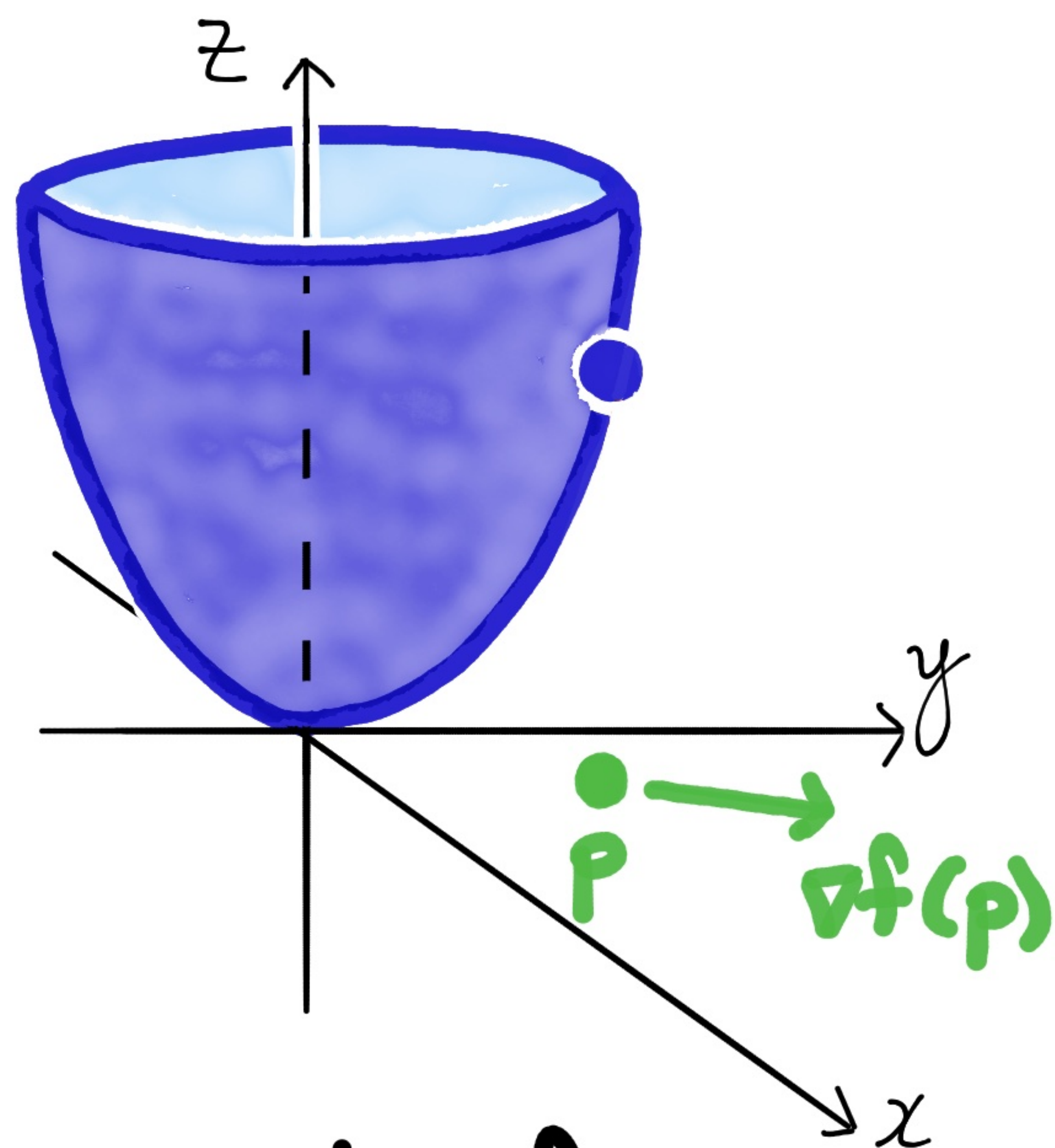
Graph of
 $f(x,y)$



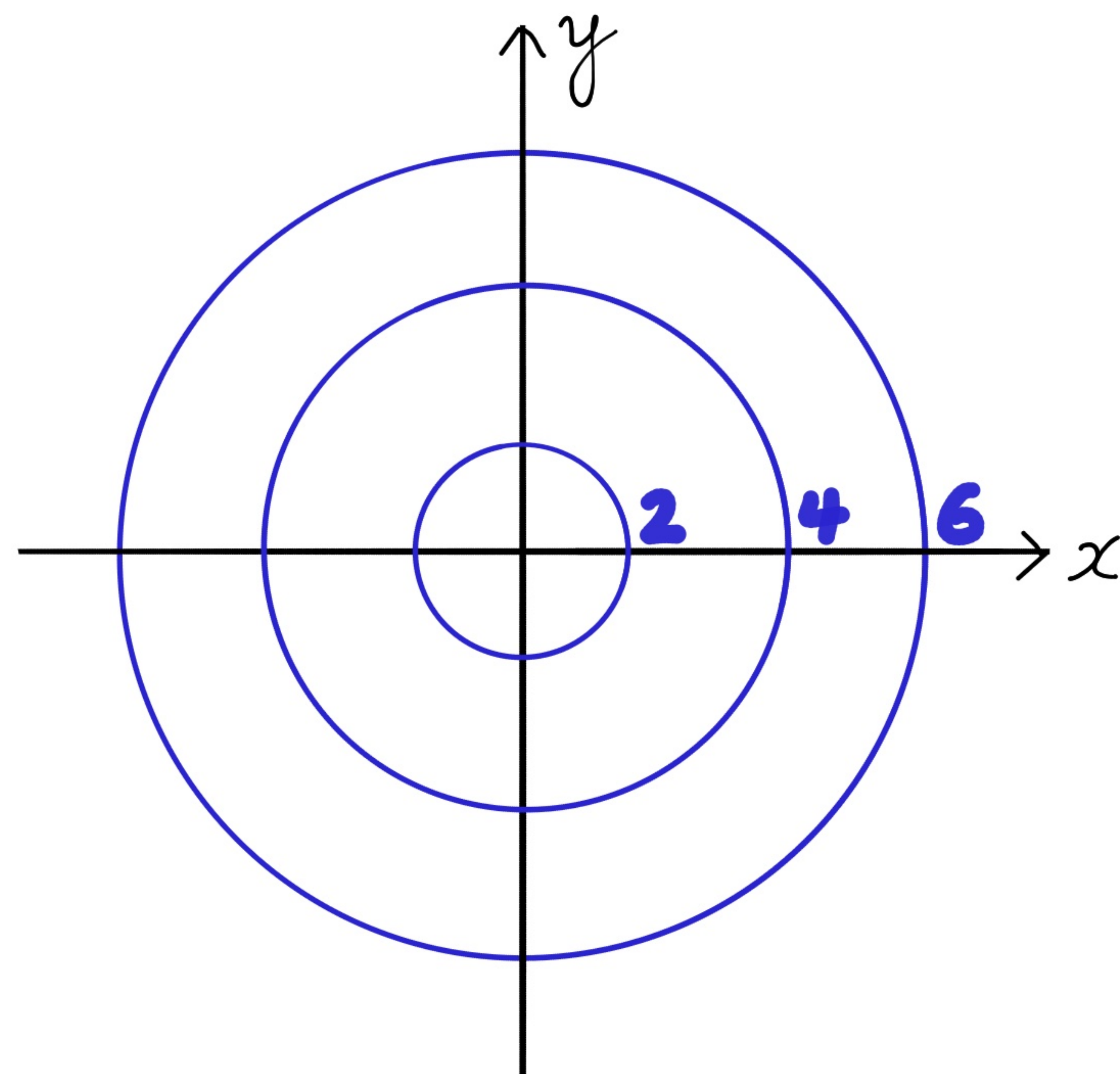
level curves and contour
map for $f(x,y)$ in domain of f .

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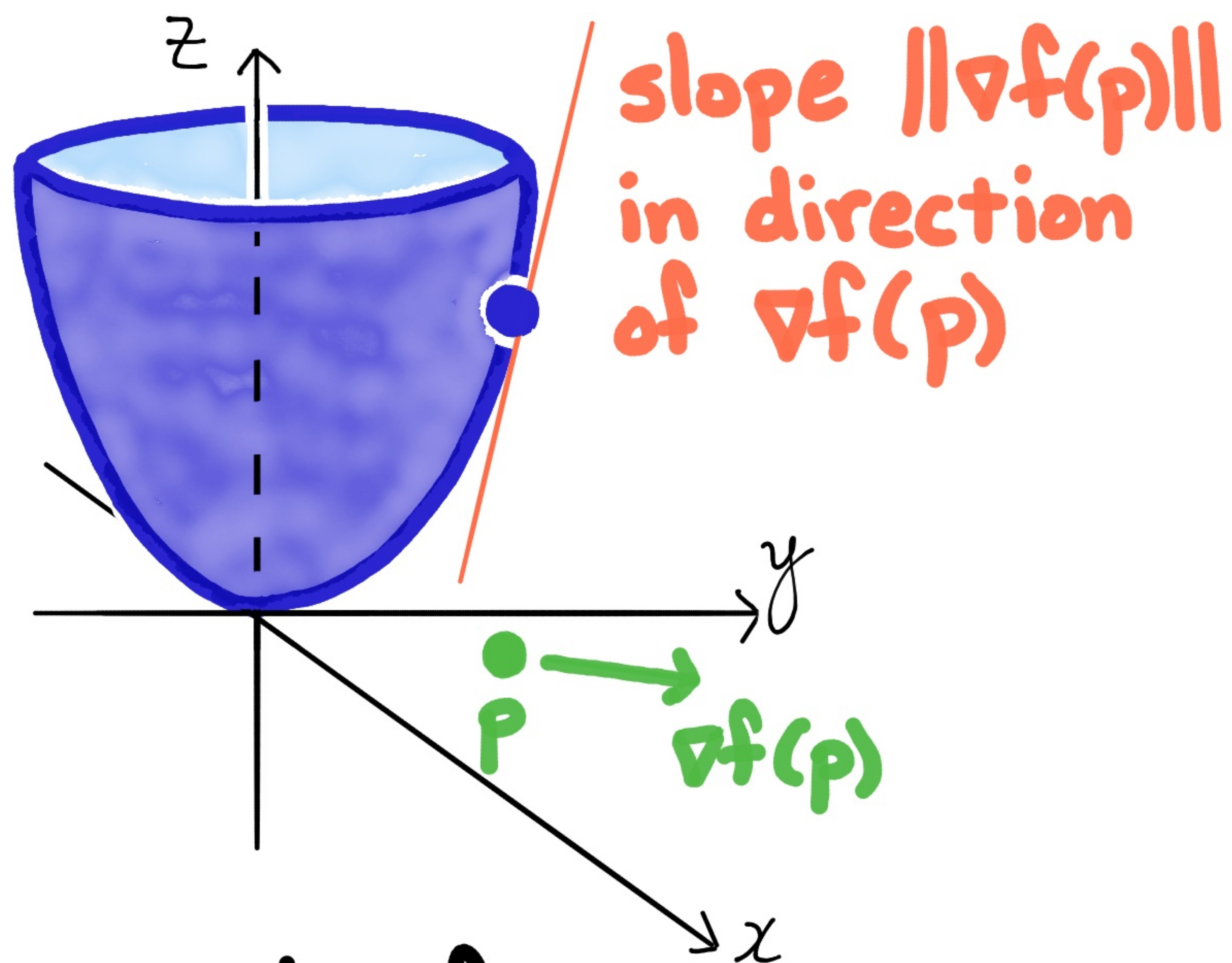
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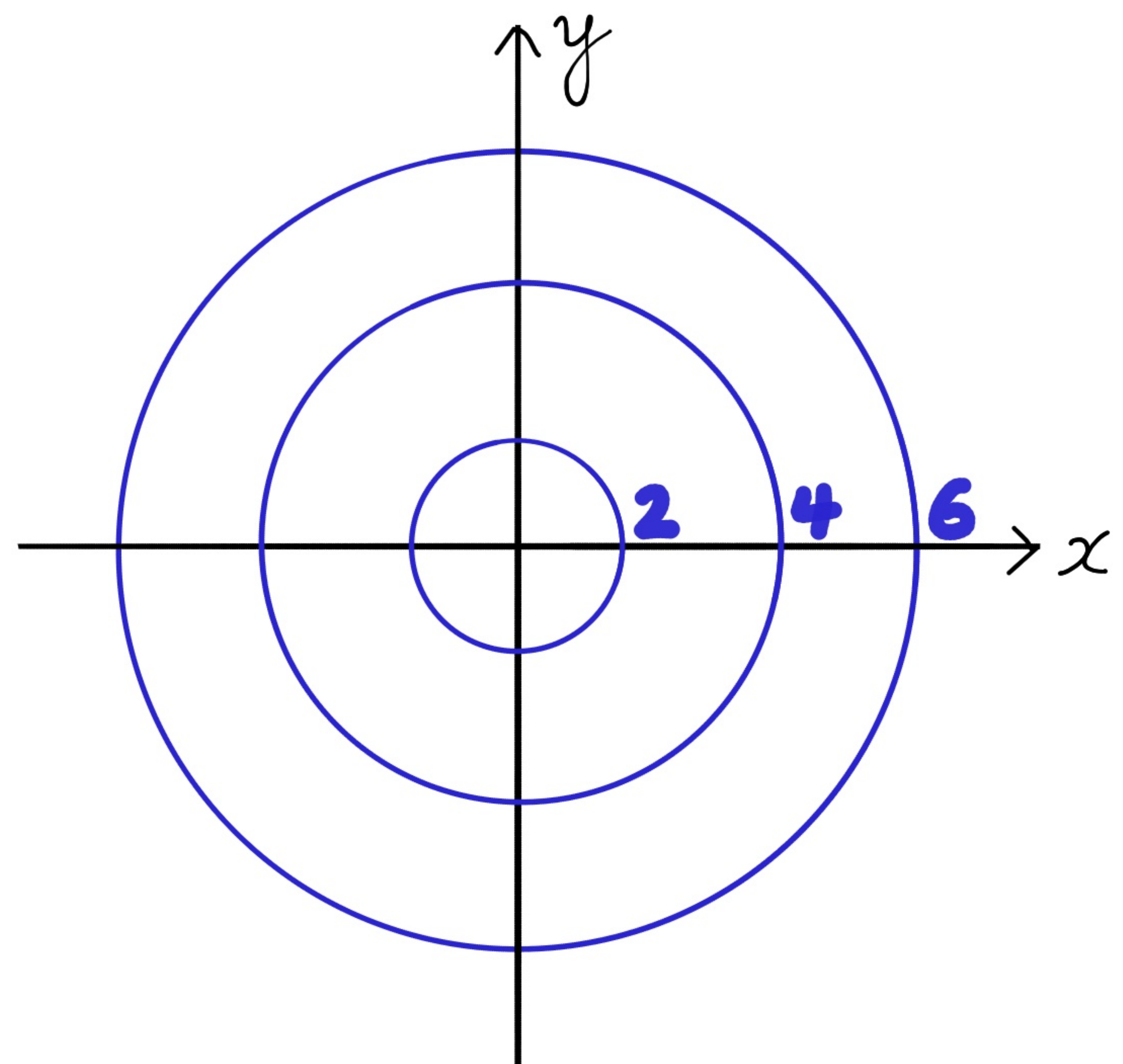
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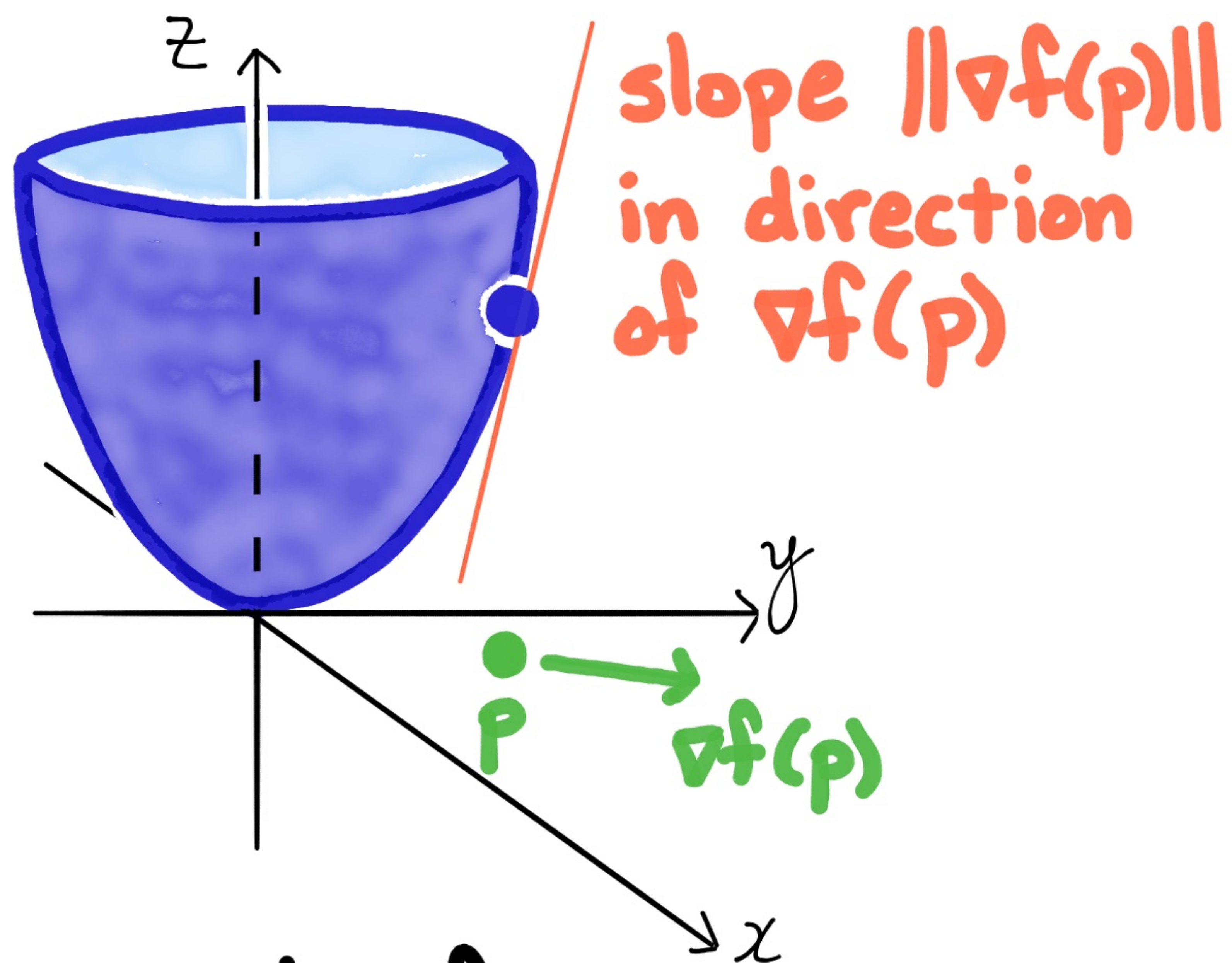
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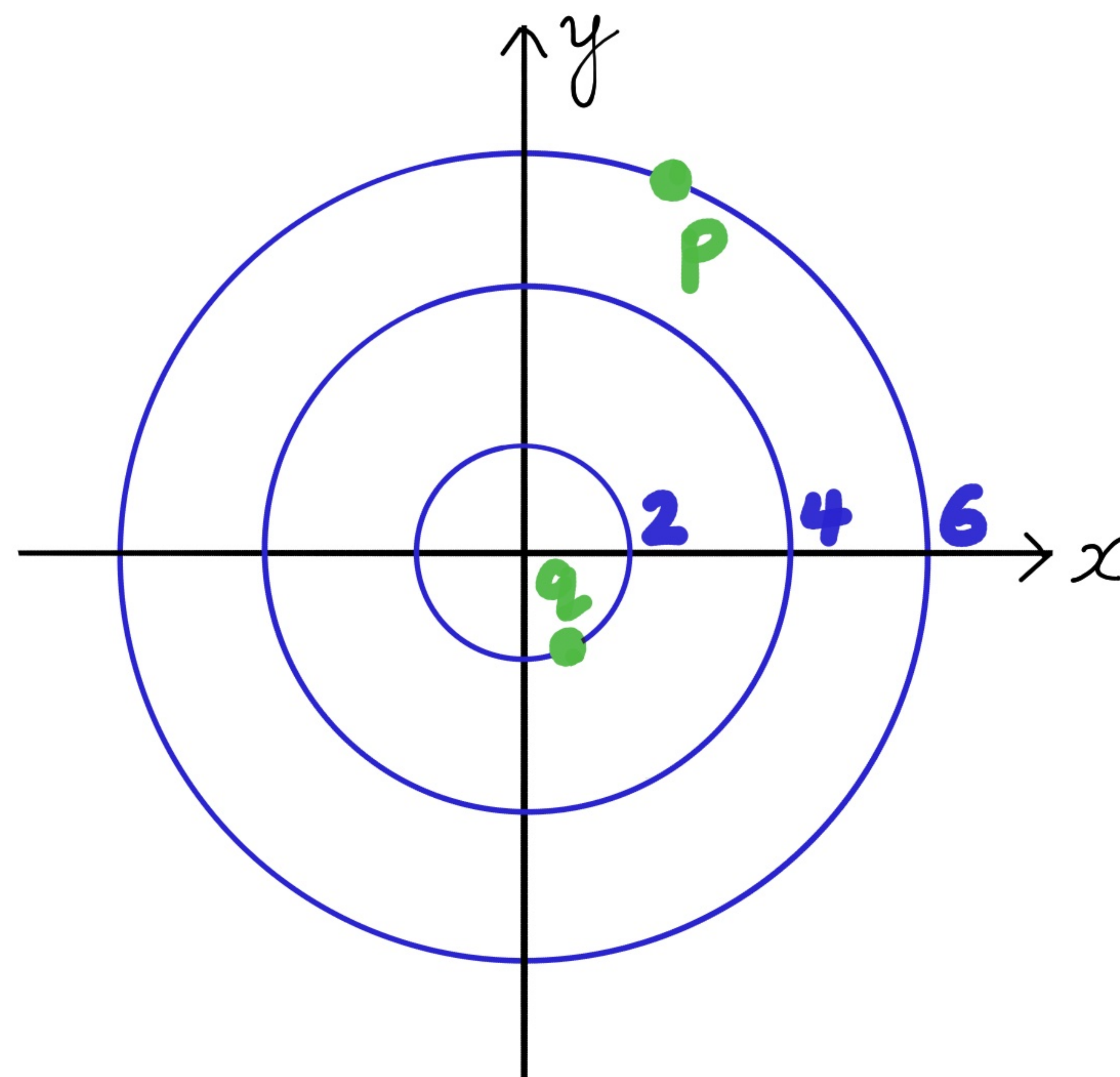
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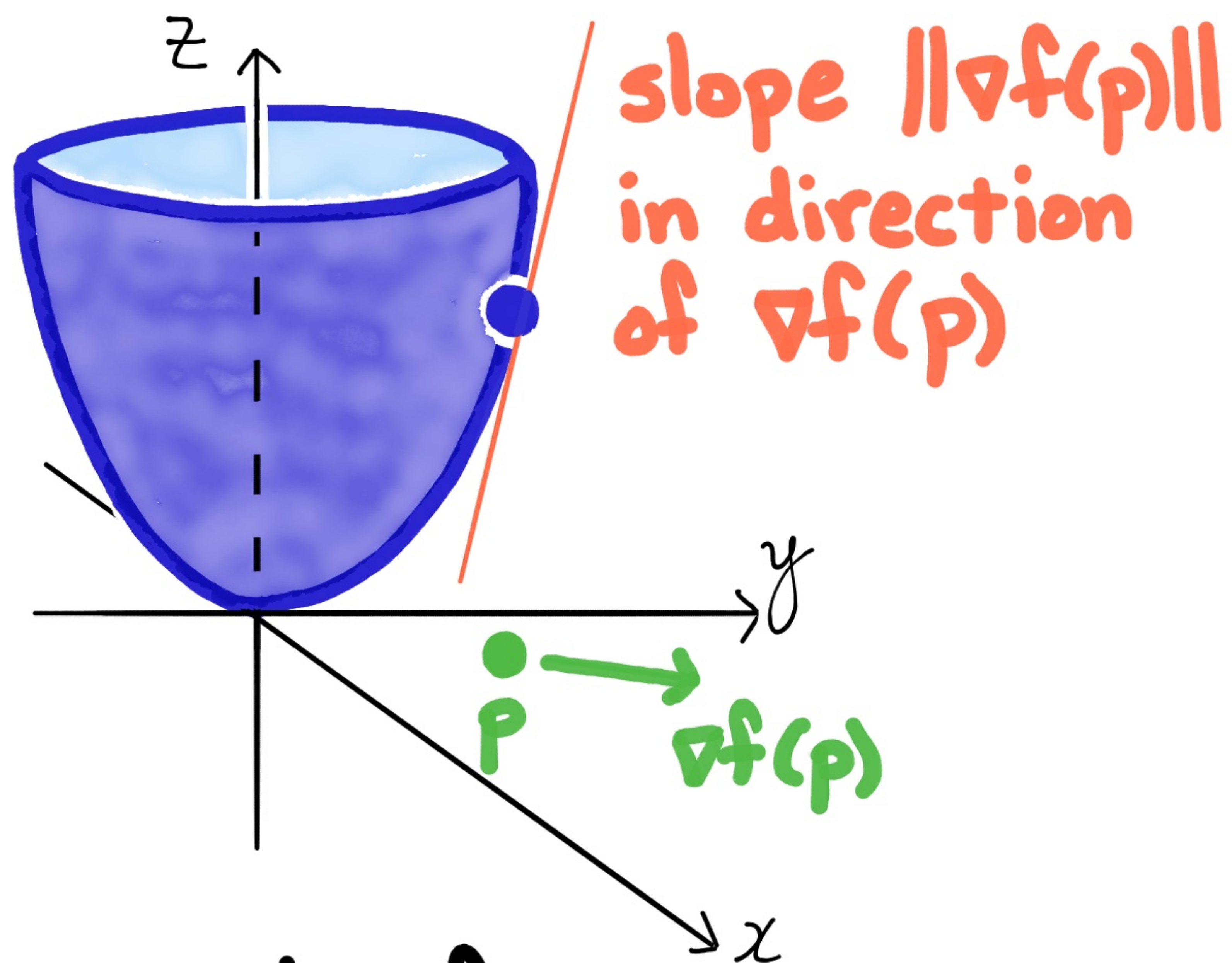
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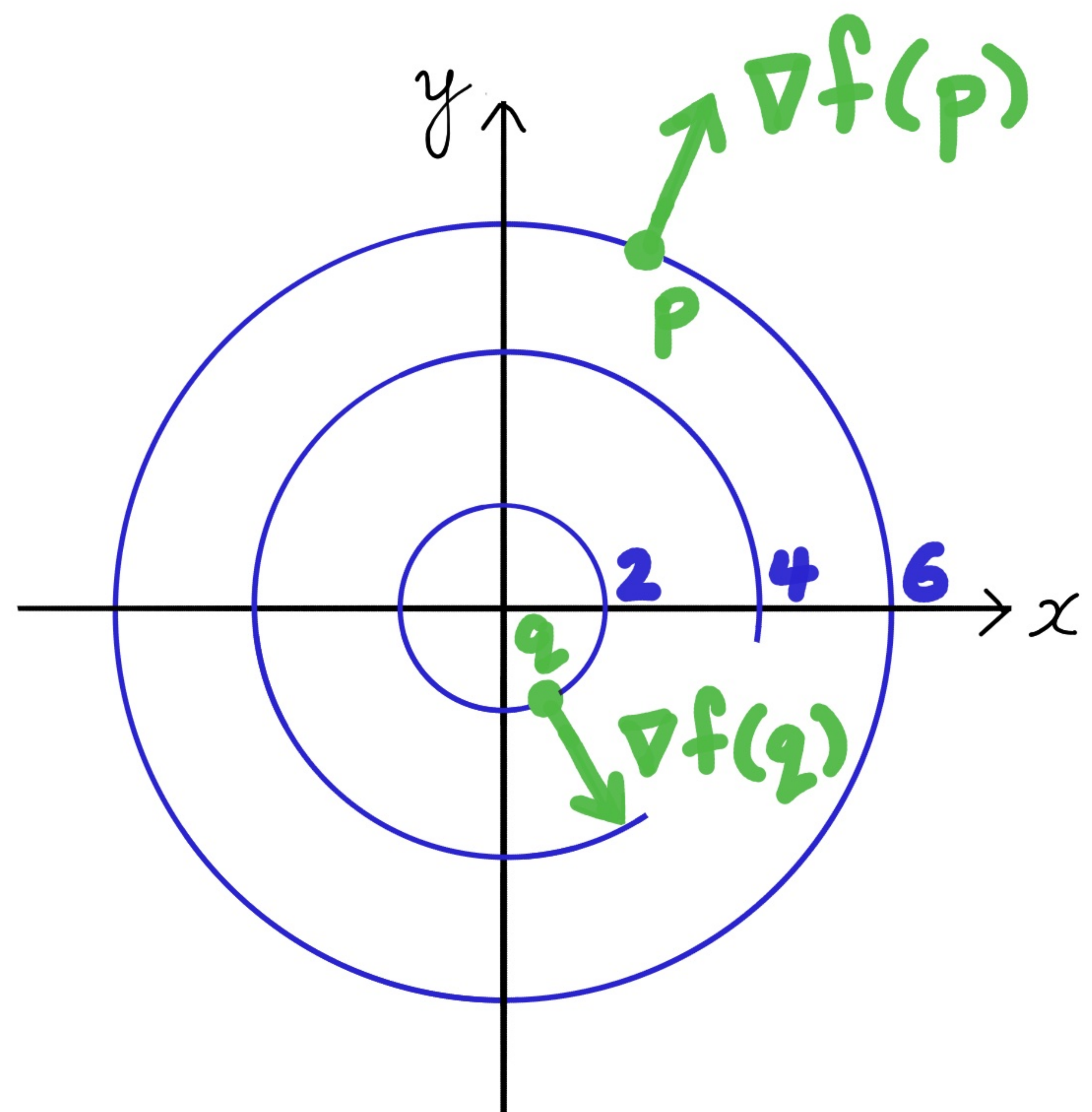
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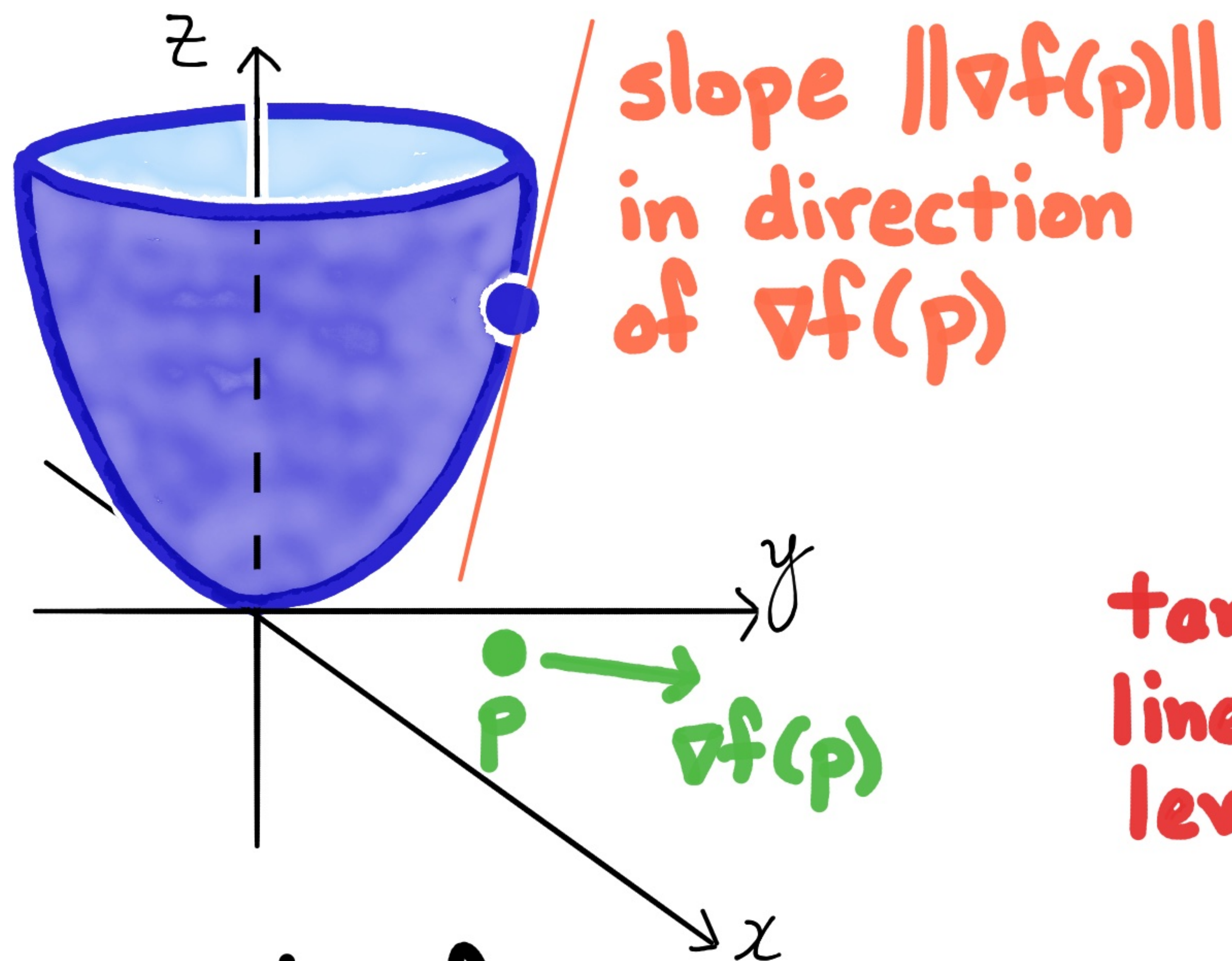
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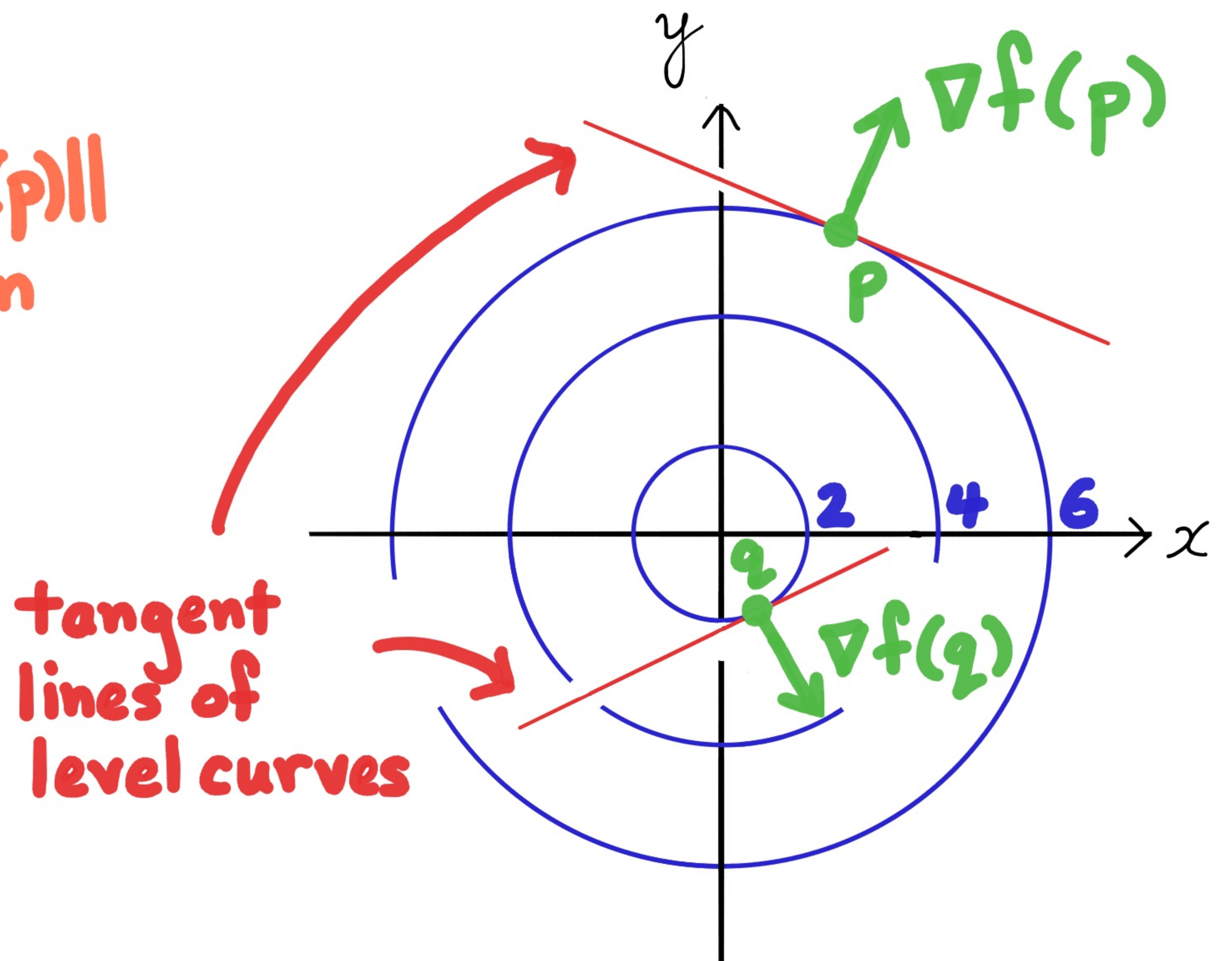
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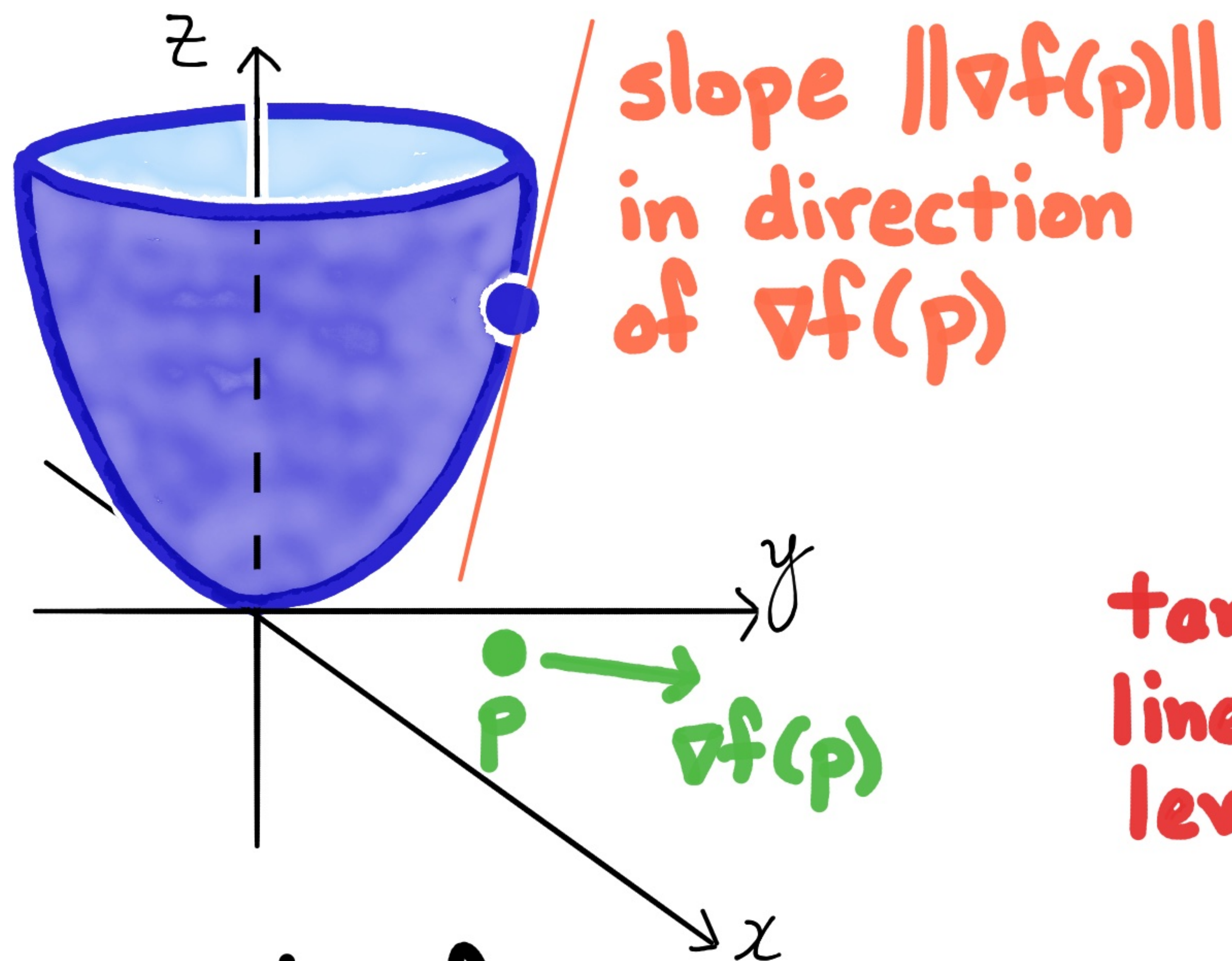
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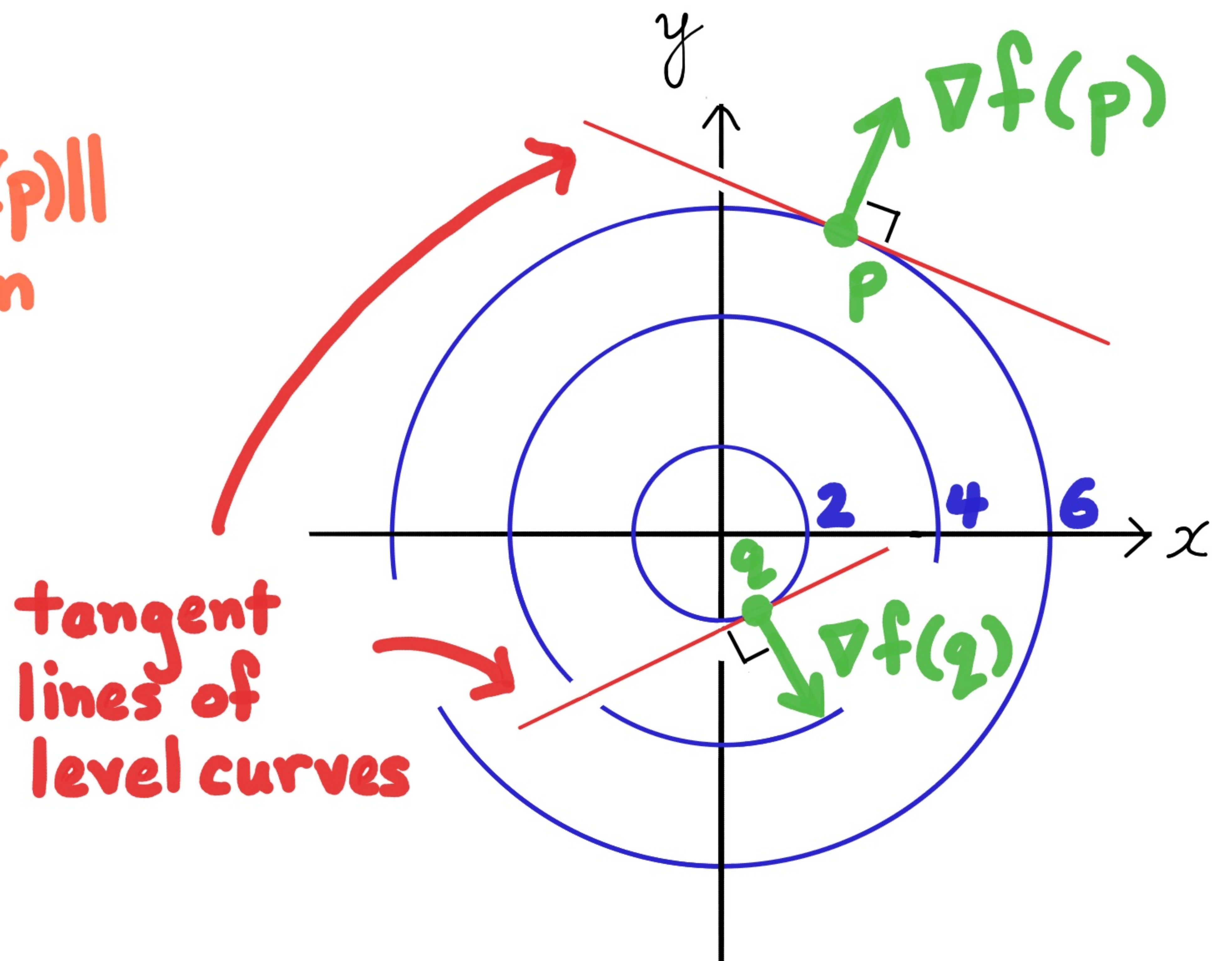
level curves and contour map for $f(x,y)$ in domain of f .

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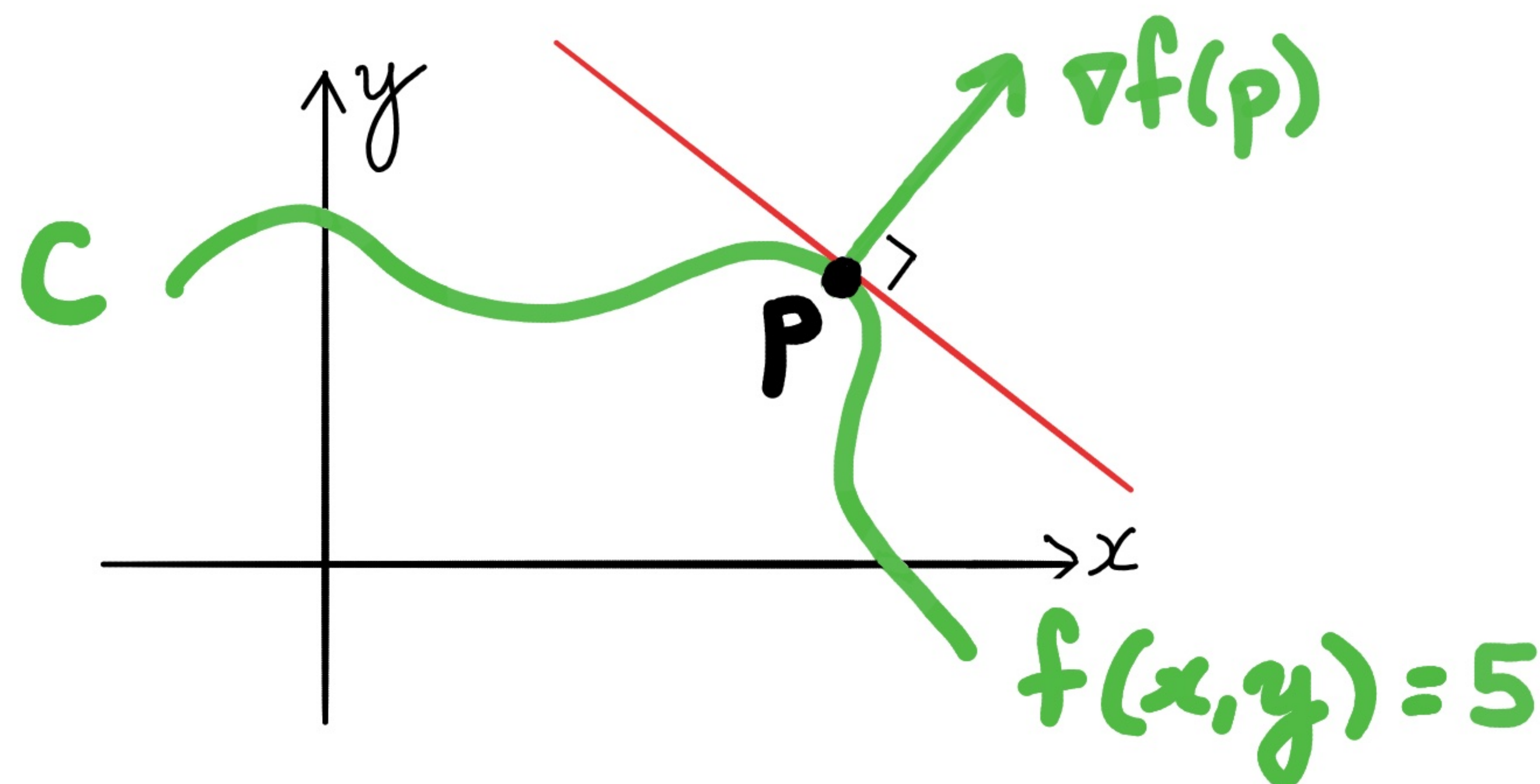
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map for $f(x,y)$ in domain of f .

Proposition:

If $p \in \mathbb{R}^2$ is on a level curve C for $f(x, y)$, then either

(a) $\nabla f(p) = \vec{0}$, or

(b) $\nabla f(p)$ is orthogonal to the tangent line of C at p .

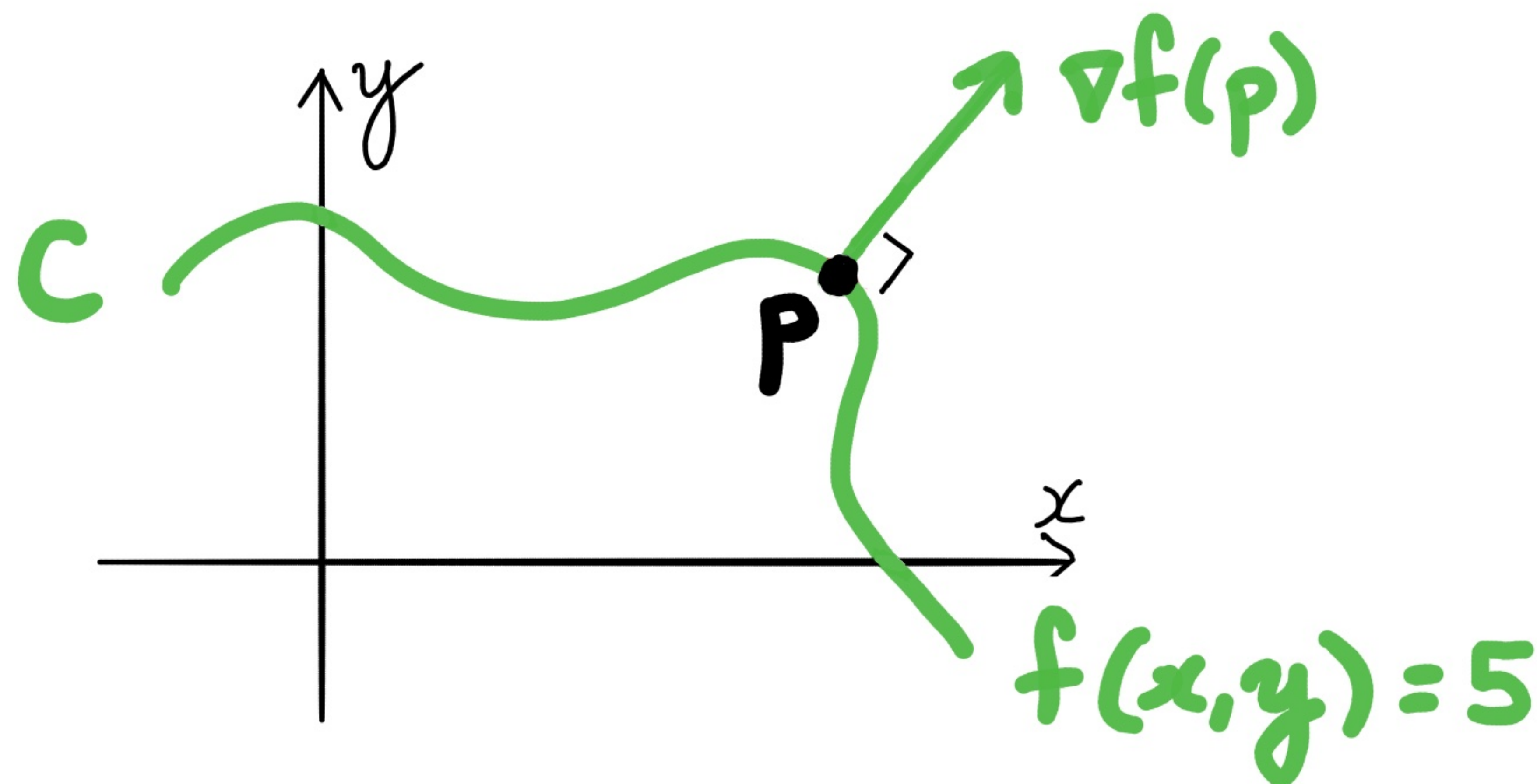


Proposition:

If $p \in \mathbb{R}^2$ is on a level curve C for $f(x, y)$, then either

(a) $\nabla f(p) = \vec{0}$, or

(b) $\nabla f(p)$ is orthogonal to C at p .



Proposition:

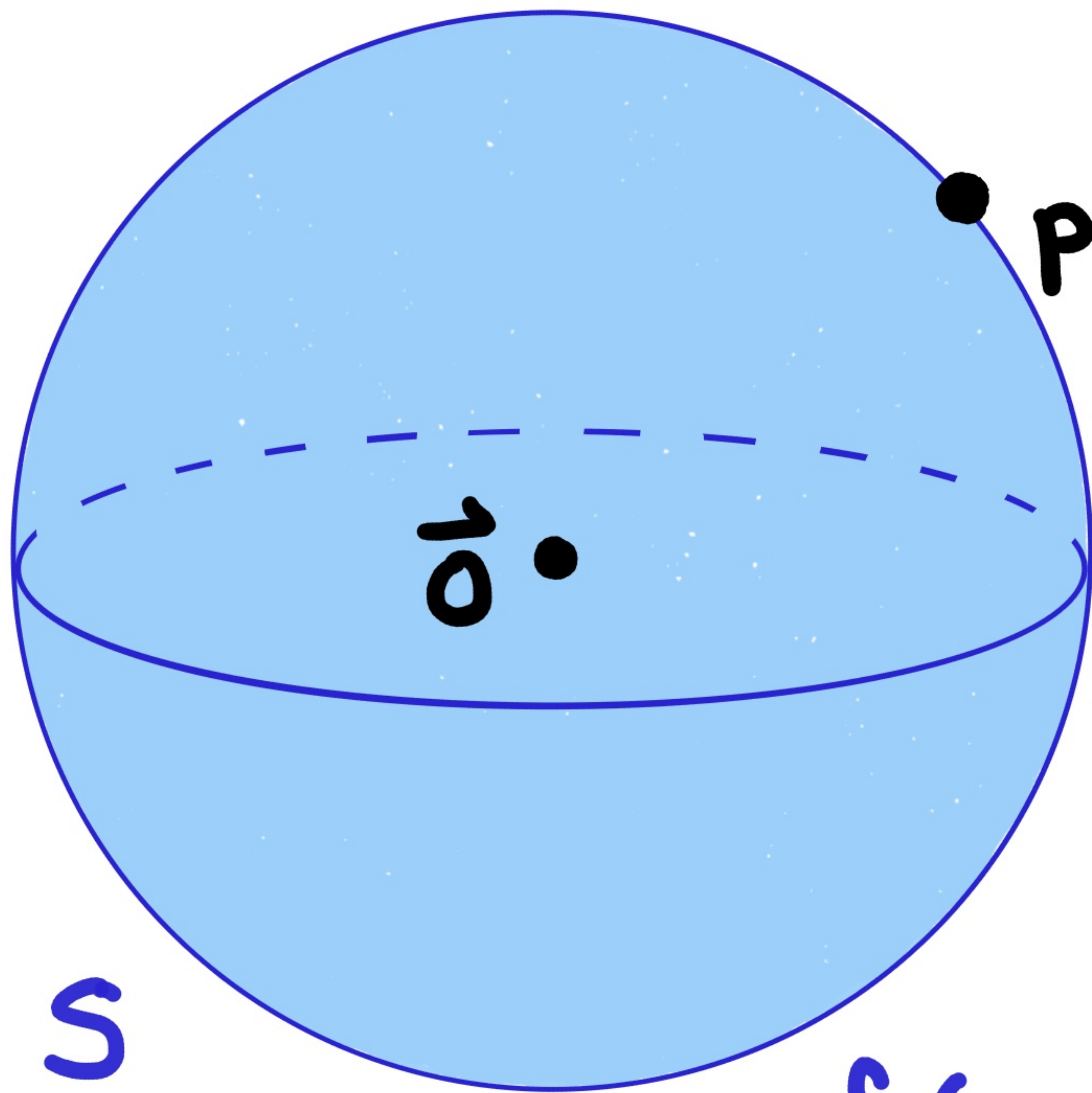
If $p \in \mathbb{R}^3$ is on a level surface S for $f(x, y, z)$, then either

(a) $\nabla f(p) = \vec{0}$, or

(b) $\nabla f(p)$ is orthogonal to S at p .

Example: $f(x,y,z) = \|(x,y,z)\|$
"distance from $\vec{0}$ in $\mathbb{R}^3$ "

$\mathbb{R}^3$



S

$$f(x,y,z) = 7$$

Example: $f(x,y,z) = \|(x,y,z)\|$
"distance from $\vec{0}$ in $\mathbb{R}^3$ "

