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Function of Several Variables

In 2014 spring semester, I have learnt about the function with one variable so that I want to explore the function with several variables. This essay mainly talks about the function with two variables and their properties.

Definition: $f(x,y)$ Domain: Let D represent domain of $f(x,y)$. The range of F consists of all real numbers $f(x,y)$ Where (x,y) is in D .

Then we solve some problems.

I. Describe the domain of f , and find the indicated function value.

1. $f(u,v) = uv/(u-2v)$

Domain of f is $\{(u,v): u \neq 2v\}$

$$f(2,3) = \frac{2 \times 3}{2 - 2 \times 3} = \frac{-3}{2}$$

$$f(-1,4) = (-1) \times 4 / (-1 - 2 \times 4) = 4/9$$

$$f(0,1) = 0 \times 1 / 0 - 2 \times 1 = 0$$

2. $f(x,y,z) = \sqrt{25 - x^2 - y^2 - z^2}$

Domain of f is $\{(x,y,z): x^2 + y^2 + z^2 \leq 25\}$

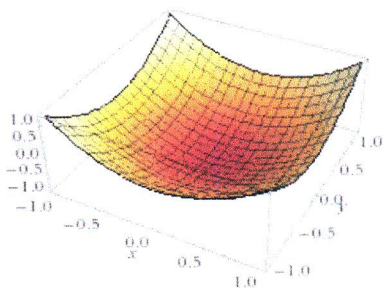
$$f(1,-2,2) = \sqrt{25 - 1^2 - (-2)^2 - 2^2} = 4$$

$$f(-3,0,2) = \sqrt{25 - (-3)^2 - 0^2 - 2^2} = 2\sqrt{3}$$

II. Sketch the graph of f .

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

Step: I use an online tool to graph the following graph which is in www.wolframalpha.com



III. Sketch the level curve of f for the given value of K .

1. $f(x,y)=x^2-y$ $k=0$

Step: we should let $x^2-y=K=0$

So we get the $y=x^2$

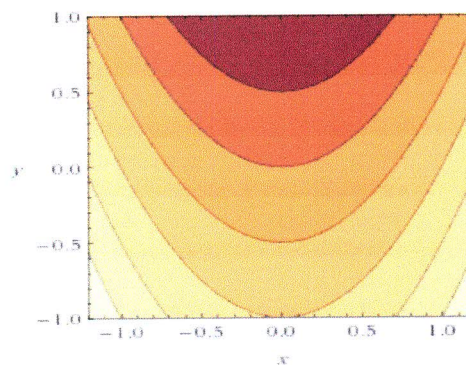
Then the curve through the origin

$(0,0)$ is the level curve of f when the

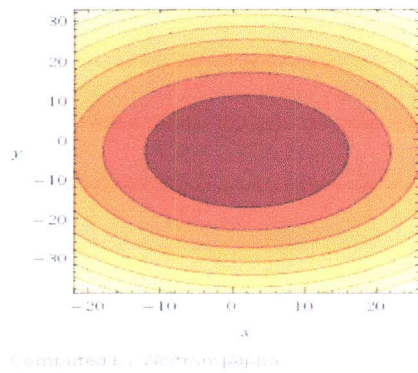
$K=0$

2. $f(x,y)=(x-2)^2+(y+3)^2$ $k= 1,4$

Step: same like the first one.



Computed by Wolfram|Alpha



IV. Find the equation of the level curve of f that contains the point P .

$$f(x, y) = y \arctan x \quad P(1, 4)$$

Solve:

Step 1: Put the $P(1, 4)$ into the function f . $4 \cdot \arctan 1 = K$ then $K = \pi$

Step 2: Then we find the equation of the level curve of f is $y \arctan x = \pi$

V. Then we can find the equation of the level curve of f which with three variables.

$$f(x, y, z) = x^2 + 4y^2 - z^2 \quad P(2, -1, 3)$$

$$\text{Step 1: } f(2, -1, 3) = 2^2 + 4(-1)^2 - 3^2 = -1$$

Step 2: we find that the equation of the level curve of f is $x^2 + 4y^2 - z^2 = -1$

VI. Describe the level surface of f for the given values of K .

$$1. f(x, y, z) = x^2 + y^2 + z^2 \quad K = -1, 0, 4$$

Solve:

For $K = -1$ $f(x, y, z) = x^2 + y^2 + z^2 = -1$ is not right, because $f(x, y, z) = x^2 + y^2 + z^2 \geq 0$. So there is no level surface if $K = -1$.

For $K = 0$ $f(x, y, z) = x^2 + y^2 + z^2 = 0$. We get the solution that $x=0, y=0, z=0$. So the level surface is the origin $(0, 0, 0)$.

For $K=4$ $f(x,y,z)=x^2+y^2+z^2=4$. We get the level surface is with center $(0,0,0)$ and radius 2.

Limits of functions with several variables

Let the **function f of two variables** be defined throughout the interior of a circle with center (a,b) , except possibly at (a,b) itself. The statement $\lim_{(x,y) \rightarrow (a,b)} f(x,y) = L$ means that for every $\epsilon > 0$ there is a $\delta > 0$ such that $(x,y) \rightarrow (a,b)$

If $0 < \sqrt{(x-a)^2 + (y-b)^2} < \delta$ then $|f(x,y) - L| < \epsilon$ (SWOKOWSKI)

We can use the definition to solve some kinds of problems.

TWO-PATH RULE:

If two different paths to a point $P(a,b)$ produce two different limiting values for f , then $\lim_{(x,y) \rightarrow (a,b)} f(x,y)$ does not exist.

I. Find the limit.

1. $\lim_{(x,y) \rightarrow (0,0)} (x^2 - 2)/(3 + xy)$

Solve: We just need to put the approximate value of x,y into function $(x^2-2)/(3+xy)$.

$$(0^2-2)/(3+0*0) = -2/3$$

So the result is $-2/3$

2. $\lim_{(x,y) \rightarrow (0,0)} (x^4 - y^4)/(x^2 + y^2)$

Solve: We find that if we put $x=0$ and $y=0$ into the $(x^4-y^4)/(x^2+y^2)$, the denominator will be 0, so we cannot do that. However, we find that there is a same factor we can delete it. $(x^4-y^4)/(x^2+y^2) = (x^2+y^2)(x^2-y^2)/(x^2+y^2) = (x^2-y^2)$.

Then we can put the $x=0$ and $y=0$ into the (x^2-y^2) . $(0^2-0^2)=0$

So the result is 0.

II. Show that the limit does not exist.

1. $\lim_{(x,y) \rightarrow (0,0)} (2x^2 - y^2)/(x^2 + 2y^2)$

Solve: We can use the two paths method. We need to find two different paths. If we get two different limits, it is showing that the limit does not exist.

Let $y=0$ $\lim_{(x,y) \rightarrow (0,0)} (2x^2 - y^2)/(x^2 + 2y^2) = 2$

Let $y=x$ $\lim_{(x,y) \rightarrow (0,0)} (2x^2 - y^2)/(x^2 + 2y^2) = 0$

$0 \neq 2$ So the limit does not exist.

2. $\lim_{(x,y) \rightarrow (0,0)} \frac{3x^2y^3}{2y^5 - 2x^5}$

Solve:

Let $y=0$ $\lim_{(x,y) \rightarrow (0,0)} \frac{3x^2y^3}{2y^5 - 2x^5} = 0$

Let $y=2x$ $\lim_{(x,y) \rightarrow (0,0)} \frac{3x^2y^3}{2y^5 - 2x^5} = 31$

$0 \neq 31$ So the limit does not exist.

3. $\lim_{(x,y,z) \rightarrow (0,0,0)} \frac{xy+yz+xz}{x^2+y^2+z^2}$

Solve:

Let $x=y=0$ $\lim_{(x,y,z) \rightarrow (0,0,0)} \frac{xy+yz+xz}{x^2+y^2+z^2} = 0$

Let $x=y=z$ $\lim_{(x,y,z) \rightarrow (0,0,0)} \frac{xy+yz+xz}{x^2+y^2+z^2} = 1$

$0 \neq 1$ So the limit does not exist.

Partial derivatives

First Partial Derivative

we defined the derivative $f'(x)$ of a function of one variable as $f'(x) = \lim_{h \rightarrow 0} \frac{f(x+h) - f(x)}{h}$

Let f be a function of two variables. **The first partial derivative** of f with respect to x and y are the function f_x and f_y such that

$$f_x(x,y) = \lim_{h \rightarrow 0} \frac{f(x+h,y) - f(x,y)}{h} \quad f_y(x,y) = \lim_{h \rightarrow 0} \frac{f(x,y+h) - f(x,y)}{h}$$

Notation of Partial Derivatives

$$Z = f_x(x,y) = \frac{\partial f}{\partial x} = \frac{\partial z}{\partial x} = Z_x$$

$$Z = f_y(x,y) = \frac{\partial f}{\partial y} = \frac{\partial z}{\partial y} = Z_y$$

Now we discuss how to use the partial derivatives method to find the derivatives of function with several variables.

I. Find the first partial derivatives of f .

The method: we need to treat other variables as constants.

1. $f(x,y) = 2x^4y^3 - xy^2 + 3y + 1$

solve:

$$f_x(x,y) = 8x^3y^3 - y^2$$

$$f_y(x,y) = 6x^4y^2 - 2xy + 3$$

2. $f(r,s) = \sqrt{r^2 + s^2}$

solve:

Firstly, we can rewrite $f(r,s) = \sqrt{r^2 + s^2} = (r^2 + s^2)^{1/2}$

$$f_r(r,s) = (1/2) * (r^2 + s^2)^{-1/2} * 2r = r / (r^2 + s^2)^{1/2}$$

$$f_s(r,s) = (1/2) * (r^2 + s^2)^{-1/2} * 2s = s / (r^2 + s^2)^{1/2}$$

3. $f(x,y) = xe^y + y \sin x$

solve:

$$f_x(x,y) = e^y + y \cos x$$

$$f_y(x,y) = x e^y + \sin x$$

$$4. f(x,y,z) = 3x^2z + xy^2$$

solve:

$$f_x(x,y,z) = 6xz + y^2$$

$$f_y(x,y,z) = 2xy$$

$$f_z(x,y,z) = 3x^2$$

$$5. f(r,s,t) = r^2 e^{(2s)} \cos t$$

$$f_r(r,s,t) = 2re^{(2s)} \cos t$$

$$f_s(r,s,t) = 2r^2 e^{(2s)} \cos t$$

$$f_t(r,s,t) = -r^2 e^{(2s)} \sin t$$

Second Partial Derivative

If $W = f(x,y)$, we write

$$(\partial^2 / \partial x^2) f(x,y) = f_{xx}(x,y) = \partial^2 w / \partial x^2 = W_{xx}$$

$$(\partial^2 / \partial y \partial x) f(x,y) = f_{xy}(x,y) = \partial^2 W / \partial y \partial x = W_{xy}$$

Now let me show some questions.

I. Verify that $W_{xy} = W_{yx}$

$$1. W = xy^4 - 2x^2y^3 + 4x^2 - 3y$$

$$W_x = f_x(x,y) = y^4 - 4xy^3 + 8x$$

$$W_y = f_y(x,y) = 4xy^3 - 6x^2y^2 - 3$$

$$W_{xy} = (\partial / \partial y) f_x(x,y) = (\partial / \partial y) (y^4 - 4xy^3 + 8x) = 4y^3 - 12xy^2$$

$$W_{yx} = (\partial / \partial x) f_y(x,y) = (\partial / \partial x) (4xy^3 - 6x^2y^2 - 3) = 4y^3 - 12xy^2$$

$$\text{So } W_{xy} = W_{yx}$$

$$2. W = x^3 e^{(-2y)} + y^{(-2)} \cos x$$

$$W_x = f_x(x,y) = 3x^2 e^{-2y} - y^{-2} \sin x$$

$$W_y = f_y(x,y) = (-2)x^3 e^{-2y} + (-2)y^{-3} \cos x$$

$$\begin{aligned} W_{xy} &= (\partial / \partial y)f_x(x,y) = (\partial / \partial y)(3x^2 e^{-2y} - y^{-2} \sin x) \\ &= (-6)x^2 e^{-2y} + 2y^{-3} \sin x \end{aligned}$$

$$\begin{aligned} W_{yx} &= (\partial / \partial x)f_y(x,y) = (\partial / \partial x)((-2)x^3 e^{-2y} + (-2)y^{-3} \cos x) \\ &= (-6)x^2 e^{-2y} + 2y^{-3} \sin x \end{aligned}$$

$$\text{So } W_{xy} = W_{yx}$$

II. If $W = 3x^2 y^3 z + 2xy^4 z^2 - yz$, Find W_{xyz} .

Solve:

$$W_x = f_x(x,y,z) = 6xy^3 z + 2y^4 z^2$$

$$W_{xy} = (\partial / \partial y)f_x(x,y,z)$$

$$= (\partial / \partial y)(6xy^3 z + 2y^4 z^2)$$

$$= 18xy^2 z + 8y^3 z^2$$

$$W_{xyz} = (\partial^2 / \partial z \partial y) f_x(x,y,z) = (\partial / \partial z) W_{xy}$$

$$= (\partial / \partial z)(18xy^2 z + 8y^3 z^2)$$

$$= 18xy^2 + 16y^3 z$$

III. If $w = \sin xyz$, find $\partial^3 w / \partial z \partial y \partial x$.

$$\partial^3 w / \partial z \partial y \partial x$$

$$(\partial / \partial z)f_z(x,y,z) = xy \cos xyz$$

$$f_{zy}(x,y,z) = (\partial / \partial y)(\partial / \partial z)f_z(x,y,z) = (\partial / \partial y)(xy \cos xyz)$$

$$= x \cos xyz - x^2 yz \sin xyz$$