Unit VI- Differentiation

A. Partial Derivatives

B. Mean Value Theorems

C. Successive Differentiation

D. Approximation and Errors

E. Maxima and Minima

A. Partial Derivatives

Let z=f(x,y) be a function in two variables x and y.

 $\frac{\partial z}{\partial x}$ = derivative of z wrt x keeping y constant.

 $\frac{\partial z}{\partial y}$ = derivative of z wrt y keeping x constant.

Remarks:

1. Higher order partial derivatives:

$$1. \ \frac{\partial^{z}z}{\partial x^{2}} = \frac{\partial}{\partial x} \left(\frac{\partial z}{\partial x} \right) \qquad 2. \ \frac{\partial^{z}z}{\partial y^{2}} = \frac{\partial}{\partial y} \left(\frac{\partial z}{\partial y} \right) \quad 3. \ \frac{\partial^{z}z}{\partial xy} = \frac{\partial}{\partial x} \left(\frac{\partial z}{\partial y} \right) \quad 4. \ \frac{\partial^{z}z}{\partial yx} = \frac{\partial}{\partial y} \left(\frac{\partial z}{\partial x} \right)$$

2. Euler's Theorem

Let z be a homogeneous function of two variables x and y of degree n then

I.
$$x \frac{\partial z}{\partial x} + y \frac{\partial z}{\partial y} = nz$$
 II. $x \frac{\partial^2 z}{\partial x^2} + 2xy \frac{\partial^2 z}{\partial xy} + y \frac{\partial^2 z}{\partial y^2} = n(n-1)z$

Exercise 6.1

Q.1 Find $\frac{\partial z}{\partial x}$ and $\frac{\partial z}{\partial y}$ of the following:

a.
$$z = x^3 + 4xy^2 + y^3$$
 b. $z = x^y + y^x$ c. $z = x \sin y + y \sin x$ d. $z = \log(x^2 + y^2)$ e. $z = x^2y^3 + x/y$ f. $z = e^{xy}\cos(xy)$ g. $z = \tan^{-1}(y/x)$ h. $z = 10^{(3x+6y)}$

Q.2 Find higher order partial derivatives of the following:

a.
$$z = x^5 + 4xy + y^5$$
 b. $z = cos(xy)$ c. $z = \sqrt{x + y}$ d. $z = tan^{-1}(xy)$

Q.3 Verify Euler's Theorem for the following:

a.
$$z = x^4 + xy^3 + y^4$$
 b. $z = 3x^2 - 5xy + 4y^2$ c. $z = \sqrt{xy}$

Q.4 If
$$z = x^y + y^x$$
 then verify that $\frac{\partial^2 x}{\partial x \partial y} = \frac{\partial^2 x}{\partial y \partial x}$.

Q.5 If
$$z=tan^{-1}(y/x)$$
, prove that $\frac{\partial^2 x}{\partial x^2} + \frac{\partial^2 x}{\partial y^2} = 0$.

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