

## 6. Derivatives Part 2

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In this lecture, we will discuss

- Linear Approximation
  - Review of linear approximation of  $f : \mathbb{R} \rightarrow \mathbb{R}$
  - Linear approximation of  $f : \mathbb{R}^2 \rightarrow \mathbb{R}$ 
    - Formula  $L_{(a,b)}(x, y) = f(a, b) + \frac{\partial f}{\partial x}(a, b) \cdot (x - a) + \frac{\partial f}{\partial y}(a, b) \cdot (y - b)$
    - Geometric Interpretation: Tangent Plane
  - Linear Approximation of  $\mathbf{F} : \mathbb{R}^m \rightarrow \mathbb{R}^n$
- Properties of Derivatives
  - Basic Properties of Derivatives
  - Chain Rule

## Linear Approximation

### Review: Linear Approximation of $f : \mathbb{R} \rightarrow \mathbb{R}$

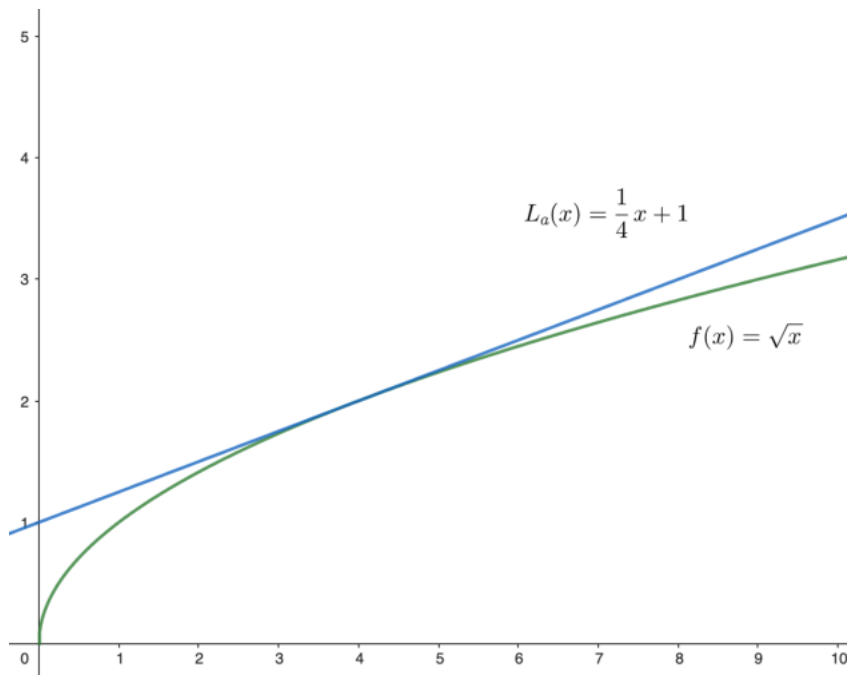
Let  $f : \mathbb{R} \rightarrow \mathbb{R}$  be a differentiable function at a point  $a$ . Recall the *linear approximation* or the *linearization* of  $f$  at  $a$ :

$$L_a(x) = f(a) + f'(a)(x - a) \quad (1)$$

Geometrically,  $L_a$  represents the equation of the line tangent to the graph of  $f$  at  $a$ . It is written in point-slope form: the point is  $(a, f(a))$ , and  $f'(a)$  is the slope.

For example, let  $f(x) = \sqrt{x}$  and  $a = 4$ .

- $f(4) = \sqrt{4} = 2$ .  $f'(x) = \frac{1}{2}x^{-1/2} = \frac{1}{2\sqrt{x}}$  thus  $f'(4) = \frac{1}{4}$ .
- So  $L_4(x) = 2 + \frac{1}{4}(x - 4) = \frac{1}{4}x + 1$ .
- Using this,  $\sqrt{4.04} \approx L(4.04) = (1/4)(4.04) + 1 = 2.01$



- $L_a(x)$  is a good approximation to  $f(x)$  near  $a$ , i.e., the tangent line is a good approximation to the curve  $y = f(x)$  near  $a$ .
- Recall it is a special case for the Taylor's theorem, which states

$$f(x) = f(a) + f'(a)(x - a) + R_2$$

where  $R_2$  is the remainder term.

## Linear Approximation of $f : \mathbb{R}^2 \rightarrow \mathbb{R}$

### 1. Deriving the formula

Next, let's take a function  $f : \mathbb{R}^2 \rightarrow \mathbb{R}$  differentiable at point  $\mathbf{a}$ , with the notation  $\mathbf{x} = (x, y)$  and  $\mathbf{a} = (a, b)$ , we generalize the term  $f'(a)(x - a)$  in Eq (1) to

$$\begin{aligned} Df(\mathbf{a})(\mathbf{x} - \mathbf{a}) &= \begin{bmatrix} \frac{\partial f}{\partial x}(a, b) & \frac{\partial f}{\partial y}(a, b) \end{bmatrix} \cdot \begin{bmatrix} x - a \\ y - b \end{bmatrix} \\ &= \frac{\partial f}{\partial x}(a, b) \cdot (x - a) + \frac{\partial f}{\partial y}(a, b) \cdot (y - b) \end{aligned}$$

Recall from previous Lecture

$$Df(\vec{a}) = \left[ \frac{\partial f}{\partial x}(a, b), \frac{\partial f}{\partial y}(a, b) \right]$$

$$\vec{x} - \vec{a} = \begin{bmatrix} x - a \\ y - b \end{bmatrix}$$

Also, the generalized form of Eq (1),  $L_{\mathbf{a}}(x) = f(a) + f'(a)(x - a)$ , is

$$L_{\mathbf{a}}(x, y) = f(\mathbf{a}) + Df(\mathbf{a})(\mathbf{x} - \mathbf{a})$$

Therefore, we have

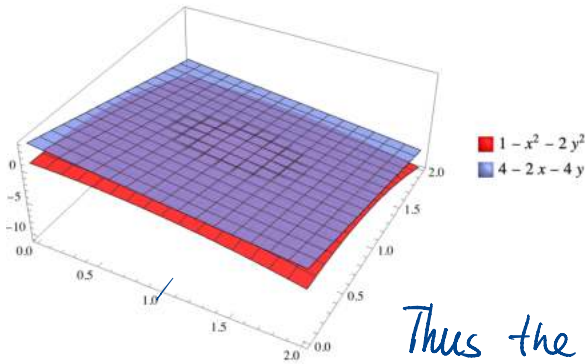
$$L_{(a,b)}(x, y) = f(a, b) + \frac{\partial f}{\partial x}(a, b) \cdot (x - a) + \frac{\partial f}{\partial y}(a, b) \cdot (y - b) \quad (2)$$

**Example 1** Let  $f(x, y) = 1 - x^2 - 2y^2$  and  $\mathbf{a} = (1, 1)$ . Find the linear approximation of  $f$  near  $\mathbf{a}$ .

ANS: We compute

$$\frac{\partial f}{\partial x} = -2x, \text{ then } \frac{\partial f}{\partial x} \Big|_{(1,1)} = -2$$

$$\frac{\partial f}{\partial y} = -4y, \text{ then } \frac{\partial f}{\partial y} \Big|_{(1,1)} = -4.$$



Thus the linear approximation of  $f$  near  $\vec{a}$  is

$$L_{(1,1)}(x, y) = f(\cancel{1,1})^{-2} - 2 \cdot (x - 1) - 4(y - 1)$$

$$\Rightarrow L_{(1,1)}(x, y) = 4 - 2x - 4y$$

From the above graph, we can see the plane  $L$  is a good approximation to the graph of  $f$  near the point  $(1, 1)$ .

$L_{(1,1)}(x, y)$  is called the tangent plane of  $f$  at  $(1, 1)$ .

(Check the next page for the def of tangent plane)

You can try to plot the image in **Example 1** using Mathematica by typing the following code.

```

1 Plot3D[{1 - x^2 - 2 y^2, 4 - 2 x - 4 y}, {x, 0, 2}, {y, 0, 2},
2 PlotTheme -> "Scientific", PlotLegends -> "Expressions",
3 PlotStyle -> {Directive[Opacity[0.8], RGBColor[1, 0, 0]],
4 Directive[Opacity[0.8], blue]}]

```

## • 2. Geometric Interpretation: Tangent Plane

- Geometrically, linear approximation represents the equation of a plane in  $\mathbb{R}^3$  (e.g.,  $z = 4 - 2x - 4y$  in **Example 1**).
- This plane has the point  $(a, b, f(a, b)) = (a, b, L_{(a,b)}(a, b))$  in common with the graph of  $f$ , which is called a *tangent plane*.
- It is defined by the Eq (2):  $z = L_{(a,b)}(x, y) = f(a, b) + \frac{\partial f}{\partial x}(a, b) \cdot (x - a) + \frac{\partial f}{\partial y}(a, b) \cdot (y - b)$ .

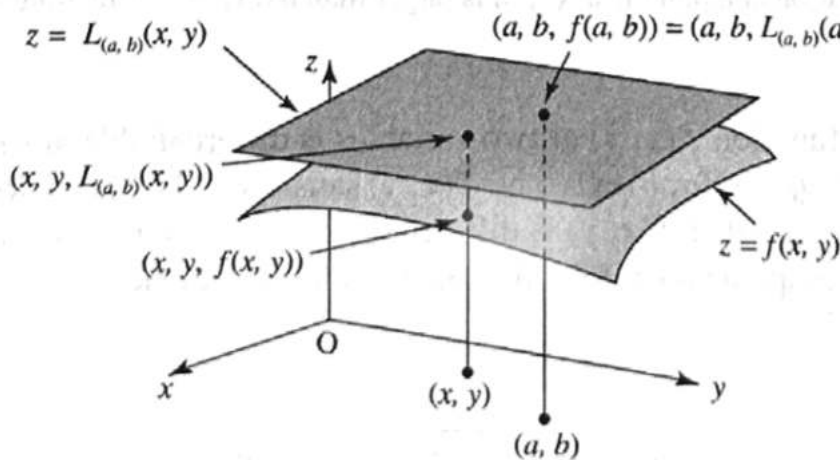


Figure 2.49 Linear approximation  $L_{(a,b)}(x, y)$  of a function  $f(x, y)$  at  $(a, b)$ .

### Linear Approximation of $\mathbf{F} : \mathbb{R}^m \rightarrow \mathbb{R}^n$

In general, let  $\mathbf{F} : \mathbb{R}^m \rightarrow \mathbb{R}^n$  be differentiable at  $\mathbf{a}$ .

Define the *linear approximation*  $L_{\mathbf{a}}(\mathbf{x})$  of  $\mathbf{F}(\mathbf{x})$  at  $\mathbf{a}$  or the *linearization* of  $\mathbf{F}(\mathbf{x})$  at  $\mathbf{a}$

$$L_{\mathbf{a}}(\mathbf{x}) = \mathbf{F}(\mathbf{a}) + D\mathbf{F}(\mathbf{a})(\mathbf{x} - \mathbf{a})$$

It is a good approximation of  $\mathbf{F}$  near  $\mathbf{a}$ .



Below are two exercises similar to some of our WebWork homework.

**Exercise 2.** (Related to WebWork Q2)

Find the equation of the tangent plane to

$$z = e^x + y + y^3 + 10$$

at the point  $(0, 2, 21)$ .

**Answer.** We have

$$z = f(x, y) = e^x + y + y^3 + 10.$$

The partial derivatives are

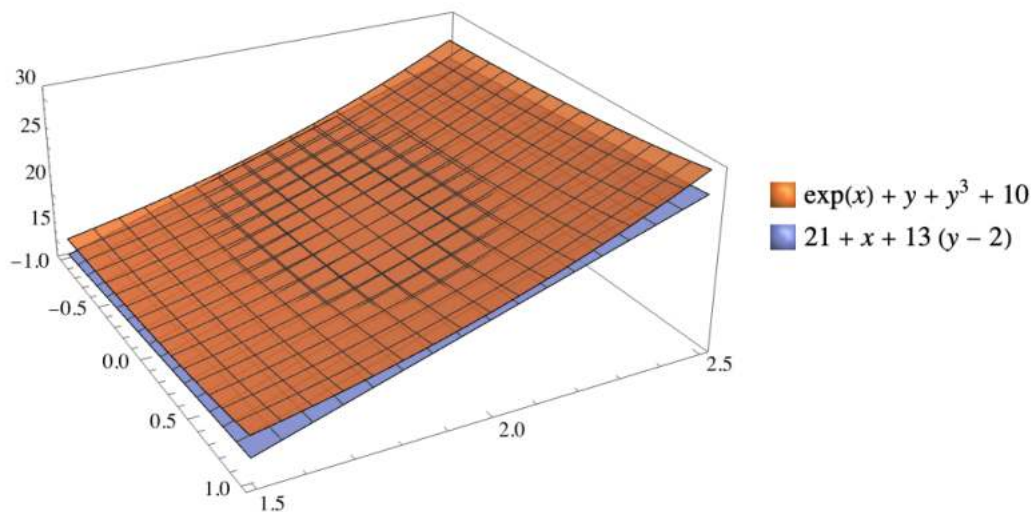
$$\left. \frac{\partial f}{\partial x} \right|_{(x,y)=(0,2)} = e^x \Big|_{(x,y)=(0,2)} = 1,$$

and

$$\left. \frac{\partial f}{\partial y} \right|_{(x,y)=(0,2)} = 1 + 3y^2 \Big|_{(x,y)=(0,2)} = 13.$$

So the equation of the tangent plane is

$$\begin{aligned} L_{(a,b)}(x, y) &= f(0, 2) + \left. \frac{\partial f}{\partial x} \right|_{(0,2)} \cdot (x - 0) + \left. \frac{\partial f}{\partial y} \right|_{(0,2)} \cdot (y - 2) \\ \implies z &= 21 + 1(x - 0) + 13(y - 2) = 21 + x + 13(y - 2). \end{aligned}$$



**Exercise 3.** (Related to WebWork Q4)

Find the linearization of the function  $f(x, y) = \sqrt{24 - 3x^2 - 3y^2}$  at the point  $(-1, 2)$ . Then use the linear approximation to estimate the value of  $f(-1.1, 2.1)$ .

**Answer.**

We have  $f(x, y) = \sqrt{24 - 3x^2 - 3y^2} = (24 - 3x^2 - 3y^2)^{1/2}$

The partial derivatives are

$$\left. \frac{\partial f}{\partial x} \right|_{(x,y)=(-1,2)} = - \frac{3x}{\sqrt{-3x^2 - 3y^2 + 24}} \Big|_{(x,y)=(-1,2)} = 1,$$

and

$$\left. \frac{\partial f}{\partial y} \right|_{(x,y)=(-1,2)} = - \frac{3y}{\sqrt{-3x^2 - 3y^2 + 24}} \Big|_{(x,y)=(-1,2)} = -2.$$

So the equation of the tangent plane is

$$\begin{aligned} L_{(a,b)}(x, y) &= f(-1, 2) + \frac{\partial f}{\partial x}(-1, 2) \cdot (x - (-1)) + \frac{\partial f}{\partial y}(-1, 2) \cdot (y - 2) \\ &\implies z = 3 + 1(x + 1) - 2(y - 2) = 8 + x - 2y. \end{aligned}$$

Thus

$$f(-1.1, 2.1) \approx 8 + (-1.1) - 2(2.1) = 2.7.$$

## Properties of Derivatives

### Theorem 1. Properties of Derivatives

(a) Assume that the functions  $\mathbf{F}, \mathbf{G} : U \subseteq \mathbb{R}^m \rightarrow \mathbb{R}^n$  are differentiable at  $\mathbf{a} \in U$ . Then the sum  $\mathbf{F} + \mathbf{G}$  and the difference  $\mathbf{F} - \mathbf{G}$  are differentiable at  $\mathbf{a}$  and

$$D(\mathbf{F} \pm \mathbf{G})(\mathbf{a}) = D\mathbf{F}(\mathbf{a}) \pm D\mathbf{G}(\mathbf{a})$$

(b) If the function  $\mathbf{F} : U \subseteq \mathbb{R}^m \rightarrow \mathbb{R}^n$  is differentiable at  $\mathbf{a} \in U$  and  $c \in \mathbb{R}$  is a constant, then the product  $c\mathbf{F}$  is differentiable at  $\mathbf{a}$  and

$$D(c\mathbf{F})(\mathbf{a}) = cD\mathbf{F}(\mathbf{a}).$$

(c) If the real-valued functions  $f, g : U \subseteq \mathbb{R}^m \rightarrow \mathbb{R}$  are differentiable at  $\mathbf{a} \in U$ , then their product  $fg$  is differentiable at  $\mathbf{a}$  and

$$D(fg)(\mathbf{a}) = g(\mathbf{a})Df(\mathbf{a}) + f(\mathbf{a})Dg(\mathbf{a}).$$

(d) If the real-valued functions  $f, g : U \subseteq \mathbb{R}^m \rightarrow \mathbb{R}$  are differentiable at  $\mathbf{a} \in U$ , and  $g(\mathbf{a}) \neq 0$ , then their quotient  $f/g$  is differentiable at  $\mathbf{a}$  and

$$D\left(\frac{f}{g}\right)(\mathbf{a}) = \frac{g(\mathbf{a})Df(\mathbf{a}) - f(\mathbf{a})Dg(\mathbf{a})}{g(\mathbf{a})^2}.$$

(e) If the vector-valued functions  $\mathbf{v}, \mathbf{w} : U \subseteq \mathbb{R} \rightarrow \mathbb{R}^n$  are differentiable at  $a \in U$ , then their dot (scalar) product  $\mathbf{v} \cdot \mathbf{w}$  is differentiable at  $a$  and

$$(\mathbf{v} \cdot \mathbf{w})'(a) = \mathbf{v}'(a) \cdot \mathbf{w}(a) + \mathbf{v}(a) \cdot \mathbf{w}'(a).$$

(f) If the vector-valued functions  $\mathbf{v}, \mathbf{w} : U \subseteq \mathbb{R} \rightarrow \mathbb{R}^3$  are differentiable at  $a \in U$ , their cross (vector) product  $\mathbf{v} \times \mathbf{w}$  is differentiable at  $a$  and

$$(\mathbf{v} \times \mathbf{w})'(a) = \mathbf{v}'(a) \times \mathbf{w}(a) + \mathbf{v}(a) \times \mathbf{w}'(a)$$

#### Example 4.

Let  $f(x, y, z) = xy + e^z$  and  $g(x, y, z) = y^2 \sin z$ . Use the product rule to compute  $D(fg)(0, 1, \pi)$ .

ANS: By the Product Rule (Th1 (c)), we have

$$\otimes D(fg)(0, 1, \pi) = g(0, 1, \pi) Df(0, 1, \pi) + f(0, 1, \pi) Dg(0, 1, \pi)$$

$$\text{Recall } Df(x, y, z) = \left[ \frac{\partial f}{\partial x} \quad \frac{\partial f}{\partial y} \quad \frac{\partial f}{\partial z} \right] = [y \quad x \quad e^z]$$

$$Dg(x, y, z) = \left[ \frac{\partial g}{\partial x} \quad \frac{\partial g}{\partial y} \quad \frac{\partial g}{\partial z} \right] = [0 \quad 2y \sin z \quad y^2 \cos z]$$

Thus  $\otimes \Rightarrow$

$$\begin{aligned} D(fg)(0, 1, \pi) &= 1^2 \sin \pi [1 \ 0 \ e^\pi] + e^\pi [0, 0, -1] \\ &= [0, 0, -e^\pi] \end{aligned}$$

#### Review of the Chain Rule for functions $\mathbb{R} \rightarrow \mathbb{R}$

Recall in calculus, we have the Chain Rule

$$(f \circ g)'(x) = f'(g(x))g'(x)$$

$$\begin{aligned} & [\sin(3x^2 + x)]' \\ &= (\cos(3x^2 + x)) \cdot (6x + 1) \end{aligned}$$

Other notation: If  $y = f(u)$  and  $u = g(x)$ , that is,  $y = f(g(x))$ . We sometimes write the chain rule in the following form

$$\frac{dy}{dx} = \frac{dy}{du} \cdot \frac{du}{dx} \quad (4)$$

The generalized chain rule is summarized in the following theorem.

#### Theorem 2 Chain Rule

Suppose that  $\mathbf{F} : U \subseteq \mathbb{R}^m \rightarrow \mathbb{R}^n$  is differentiable at  $\mathbf{a} \in U$ ,  $U$  is open in  $\mathbb{R}^m$ ,  $\mathbf{G} : V \subseteq \mathbb{R}^n \rightarrow \mathbb{R}^p$  is differentiable at  $\mathbf{F}(\mathbf{a}) \in V$ ,  $V$  is open in  $\mathbb{R}^n$ , and  $\mathbf{F}(U) \subseteq V$  (so that the composition  $\mathbf{G} \circ \mathbf{F}$  is defined). Then  $\mathbf{G} \circ \mathbf{F}$  is differentiable at  $\mathbf{a}$  and

$$D(\mathbf{G} \circ \mathbf{F})(\mathbf{a}) = D\mathbf{G}(\mathbf{F}(\mathbf{a})) \cdot D\mathbf{F}(\mathbf{a}),$$

where  $\cdot$  denotes matrix multiplication.

**Example 5.** (Related to WebWork Q5)

Let  $\mathbf{r}(t) = \langle e^t, e^{2t}, 5 \rangle$ , and  $g(t) = 2t - 3$ .

Compute  $\frac{d\mathbf{r}}{dt}(g(t))$ .

$$\begin{aligned}\vec{r} &: \mathbb{R} \rightarrow \mathbb{R}^3 \\ g &: \mathbb{R} \rightarrow \mathbb{R}\end{aligned}$$

$$\vec{r} \circ g: \mathbb{R} \rightarrow \mathbb{R}^3$$

ANS: By Chain Rule, we know

$$\frac{d}{dt} \vec{r}(g(t)) = \mathbf{r}'(g(t)) g'(t)$$

We compute

$$\mathbf{r}'(t) = \langle e^t, 2e^{2t}, 0 \rangle$$

$$\mathbf{r}'(g(t)) = \langle e^{2t-3}, 2e^{2(2t-3)}, 0 \rangle$$

Also  $g'(t) = 2$

Therefore

$$\begin{aligned}\frac{d}{dt} \vec{r}(g(t)) &= \mathbf{r}'(g(t)) g'(t) \\ &= \langle 2e^{2t-3}, 4e^{4t-6}, 0 \rangle\end{aligned}$$

Note we can use the Chain Rule to compute partial derivatives for composition of functions.

**Example 6.** (Related to WebWork Q6)

Let  $f(x, y, z) = x^4 y^3 + z$ ,  $x = s^2 t^3$ ,  $y = s^3 t$ , and  $z = s^2 t$ .

Use the Chain Rule to compute  $\frac{\partial f}{\partial s}$ .

**Answer.**

The generalized formula from Eq (4) we can use for this question is

$$\frac{\partial f}{\partial s} = \frac{\partial f}{\partial x} \frac{\partial x}{\partial s} + \frac{\partial f}{\partial y} \frac{\partial y}{\partial s} + \frac{\partial f}{\partial z} \frac{\partial z}{\partial s}$$

Let's first explain how we can use chain rule to derive the above equation:

Ans:  $f: \mathbb{R}^3 \rightarrow \mathbb{R}$ . Let  $G: \mathbb{R}^2 \rightarrow \mathbb{R}^3$  given by

$$\begin{aligned} G(s, t) &= \langle x(s, t), y(s, t), z(s, t) \rangle \\ &= \langle s^2 t^3, s^3 t, s^2 t \rangle \end{aligned}$$

Consider the composition of the functions  $f$  and  $G$ .

$$f(G(s, t)): \mathbb{R}^2 \rightarrow \mathbb{R}$$

By Chain Rule, we know

$$D[f(G(s, t))] = Df(G(s, t)) \cdot DG(s, t)$$

where  $Df = \begin{bmatrix} \frac{\partial f}{\partial x} & \frac{\partial f}{\partial y} & \frac{\partial f}{\partial z} \end{bmatrix}_{1 \times 3}$   
 $f: \mathbb{R}^3 \rightarrow \mathbb{R}$

and  $DG(s, t) = \begin{bmatrix} \frac{\partial x}{\partial s} & \frac{\partial x}{\partial t} \\ \frac{\partial y}{\partial s} & \frac{\partial y}{\partial t} \\ \frac{\partial z}{\partial s} & \frac{\partial z}{\partial t} \end{bmatrix}_{3 \times 2}$   
Note  $G: \mathbb{R}^2 \rightarrow \mathbb{R}^3$

Thus  $D[f(G(s, t))] = Df \cdot DG$

**Definition. Jacobian Matrix  $DF(\mathbf{x})$**

By  $DF(\mathbf{x})$  we denote the  $n \times m$  matrix of partial derivatives of the components of  $\mathbf{F}$  evaluated at  $\mathbf{x}$  (provided that all partial derivatives exist at  $\mathbf{x}$ ). Thus,

$$DF(\mathbf{x}) = \begin{bmatrix} \frac{\partial F_1}{\partial x_1}(\mathbf{x}) & \frac{\partial F_1}{\partial x_2}(\mathbf{x}) & \cdots & \frac{\partial F_1}{\partial x_m}(\mathbf{x}) \\ \frac{\partial F_2}{\partial x_1}(\mathbf{x}) & \frac{\partial F_2}{\partial x_2}(\mathbf{x}) & \cdots & \frac{\partial F_2}{\partial x_m}(\mathbf{x}) \\ \vdots & \vdots & \ddots & \vdots \\ \frac{\partial F_n}{\partial x_1}(\mathbf{x}) & \frac{\partial F_n}{\partial x_2}(\mathbf{x}) & \cdots & \frac{\partial F_n}{\partial x_m}(\mathbf{x}) \end{bmatrix}$$

The matrix  $DF(\mathbf{x})$  has  $n$  rows and  $m$  columns (the number of rows is the number of component functions  $\mathbf{F}$ , and the number of columns equals the number of variables).

$$\Rightarrow \left[ \frac{\partial f}{\partial s} \quad \frac{\partial f}{\partial t} \right]_{1 \times 2} = \left[ \frac{\partial f}{\partial x} \quad \frac{\partial f}{\partial y} \quad \frac{\partial f}{\partial z} \right]_{1 \times 3} \begin{bmatrix} \frac{\partial x}{\partial s} & \frac{\partial x}{\partial t} \\ \frac{\partial y}{\partial s} & \frac{\partial y}{\partial t} \\ \frac{\partial z}{\partial s} & \frac{\partial z}{\partial t} \end{bmatrix}_{3 \times 2}$$

$$= \left[ \frac{\partial f}{\partial x} \cdot \frac{\partial x}{\partial s} + \frac{\partial f}{\partial y} \cdot \frac{\partial y}{\partial s} + \frac{\partial f}{\partial z} \cdot \frac{\partial z}{\partial s} \quad \frac{\partial f}{\partial x} \cdot \frac{\partial x}{\partial t} + \frac{\partial f}{\partial y} \cdot \frac{\partial y}{\partial t} + \frac{\partial f}{\partial z} \cdot \frac{\partial z}{\partial t} \right]$$

Each coordinate in the above eqn must be equal, so we have

$$\frac{\partial f}{\partial s} = \frac{\partial f}{\partial x} \frac{\partial x}{\partial s} + \frac{\partial f}{\partial y} \frac{\partial y}{\partial s} + \frac{\partial f}{\partial z} \frac{\partial z}{\partial s}$$

$$\frac{\partial f}{\partial t} = \frac{\partial f}{\partial x} \frac{\partial x}{\partial t} + \frac{\partial f}{\partial y} \frac{\partial y}{\partial t} + \frac{\partial f}{\partial z} \frac{\partial z}{\partial t}$$

To solve the question, we compute

$$\frac{\partial x}{\partial s} = 2st^3 \quad \frac{\partial y}{\partial s} = 3s^2t \quad \frac{\partial z}{\partial s} = 2st$$

$$\frac{\partial f}{\partial x} = 4x^3y^3 \quad \frac{\partial f}{\partial y} = 3x^4y^2 \quad \frac{\partial f}{\partial z} = 1$$

Thus

$$\frac{\partial f}{\partial s} = \frac{\partial f}{\partial x} \frac{\partial x}{\partial s} + \frac{\partial f}{\partial y} \frac{\partial y}{\partial s} + \frac{\partial f}{\partial z} \frac{\partial z}{\partial s}$$

$$= 4x^3y^3 \cdot 2st^3 + 3x^4y^2 \cdot 3s^2t + 2st$$

$$= 4(s^2t^3)^3 (s^3t)^3 \cdot 2st^3 + 3(s^2t^3)^4 \cdot (s^3t)^2 \cdot 3s^2t + 2st$$

$$= 8s^{16}t^{15} + 9s^{16}t^{15} + 2st$$

$$= 17s^{16}t^{15} + 2st$$

**Exercise 7.** (Related to WebWork Q10, Q8, Q7)

Let  $f(u, v) = \sin u \cos v$ , and  $u = -2x^2 + 4y$ ,  $v = 5x - 5y$ . Assume  $g(x, y) = (u(x, y), v(x, y))$ .

1. Compute the derivative matrix  $\mathbf{D}(f \circ g)(x, y)$ . (Leave your answer in terms of  $u, v, x, y$ )

2. Compute  $\frac{\partial f}{\partial x}$  and  $\frac{\partial f}{\partial y}$ .

Ans: 1. We follow the similar discussion as Example 6.

$$D(f \circ g)(x, y) = D[f(g(x, y))]$$

$$\Rightarrow D(f \circ g)(x, y) = \begin{bmatrix} \frac{\partial f}{\partial x} & \frac{\partial f}{\partial y} \end{bmatrix}$$

$$= \begin{bmatrix} \frac{\partial f}{\partial u} & \frac{\partial f}{\partial v} \end{bmatrix} \begin{bmatrix} \frac{\partial u}{\partial x} & \frac{\partial u}{\partial y} \\ \frac{\partial v}{\partial x} & \frac{\partial v}{\partial y} \end{bmatrix}$$

$$= \begin{bmatrix} \frac{\partial f}{\partial u} \cdot \frac{\partial u}{\partial x} + \frac{\partial f}{\partial v} \cdot \frac{\partial v}{\partial x} \\ \frac{\partial f}{\partial u} \cdot \frac{\partial u}{\partial y} + \frac{\partial f}{\partial v} \cdot \frac{\partial v}{\partial y} \end{bmatrix} \quad \otimes$$

We compute

$$\frac{\partial f}{\partial u} = \cos u \cos v, \quad \frac{\partial f}{\partial v} = -\sin u \sin v, \quad \frac{\partial u}{\partial x} = -4x, \quad \frac{\partial u}{\partial y} = 4$$

$$\frac{\partial v}{\partial x} = 5, \quad \frac{\partial v}{\partial y} = -5$$

$$\begin{aligned} \text{Thus } D(f \circ g)(x, y) &= \begin{bmatrix} \frac{\partial f}{\partial x} & \frac{\partial f}{\partial y} \end{bmatrix} = \begin{bmatrix} \frac{\partial f}{\partial u} \cdot \frac{\partial u}{\partial x} + \frac{\partial f}{\partial v} \cdot \frac{\partial v}{\partial x} \\ \frac{\partial f}{\partial u} \cdot \frac{\partial u}{\partial y} + \frac{\partial f}{\partial v} \cdot \frac{\partial v}{\partial y} \end{bmatrix} \\ &= \begin{bmatrix} -4x \cos u \cos v - 5 \sin u \sin v \\ 4 \cos u \cos v + 5 \sin u \sin v \end{bmatrix} \end{aligned}$$

2. From 1, we know

$$\frac{\partial f}{\partial x} = \frac{\partial f}{\partial u} \cdot \frac{\partial u}{\partial x} + \frac{\partial f}{\partial v} \cdot \frac{\partial v}{\partial x} = -4x \cos u \cos v - 5 \sin u \sin v$$

$$\frac{\partial f}{\partial y} = \frac{\partial f}{\partial u} \cdot \frac{\partial u}{\partial y} + \frac{\partial f}{\partial v} \cdot \frac{\partial v}{\partial y} = 4 \cos u \cos v + 5 \sin u \sin v$$



**Exercise 8.** (Related to WebWork Q9)

If  $z = (x + y)e^y$  and  $x = 6t$  and  $y = 1 - t^2$ , find  $\frac{dz}{dt}$ .

ANS. We use the idea in Example 6 and Exercise 7.

You can probably write down the formula to compute  $\frac{dz}{dt}$  without too much trouble:

$$\frac{dz}{dt} = \frac{\partial z}{\partial x} \cdot \frac{\partial x}{\partial t} + \frac{\partial z}{\partial y} \frac{\partial y}{\partial t}$$

We compute the ingredients appear on the right hand side:

$$\frac{\partial z}{\partial x} = e^y, \quad \frac{\partial z}{\partial y} = \frac{\partial (xe^y + ye^y)}{\partial y} = xe^y + e^y + ye^y$$

$$\frac{\partial x}{\partial t} = 6, \quad \frac{\partial y}{\partial t} = -2t$$

Thus

$$\begin{aligned} \frac{dz}{dt} &= 6e^y + (x+y+1)e^y \cdot (-2t) \\ &= 6e^{1-t^2} - 2t(6t+1-t^2+1)e^{1-t^2} \\ &= 6e^{1-t^2} - 2t \cdot (2+6t-t^2) \cdot e^{1-t^2} \end{aligned}$$