

FIRST PARTIAL DERIVATIVES

If $f(x,y)$ is a function of two variables, then $f_x = \frac{\partial f}{\partial x}$ gives the slope of tangent lines to the graph of f in the x -direction, and $f_y = \frac{\partial f}{\partial y}$ gives the slope of tangent lines to the graph of f in the y -direction.

SECOND PARTIAL DERIVATIVES

If $f(x,y)$ is a function of two variables, there are four ways to take second derivatives of f :

x , then x : $f_{xx} = (f_x)_x = \frac{\partial}{\partial x} \left(\frac{\partial f}{\partial x} \right) = \frac{\partial^2 f}{\partial x^2}$ ← concavity in the x -direction

y , then y : $f_{yy} = (f_y)_y = \frac{\partial}{\partial y} \left(\frac{\partial f}{\partial y} \right) = \frac{\partial^2 f}{\partial y^2}$ ← concavity in the y -direction

x , then y : $f_{xy} = (f_x)_y = \frac{\partial}{\partial y} \left(\frac{\partial f}{\partial x} \right) = \frac{\partial^2 f}{\partial y \partial x}$

y , then x : $f_{yx} = (f_y)_x = \frac{\partial}{\partial x} \left(\frac{\partial f}{\partial y} \right) = \frac{\partial^2 f}{\partial x \partial y}$

↑
left-to-right
order

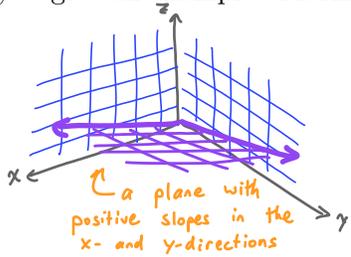
↑
right-to-left
order

f_{xy} and f_{yx} are the mixed partial derivatives.

They indicate how the slope in the x - or y -direction changes as you move in the other direction.

Second Partial Derivatives

1. Sketch the graph of a function $z = f(x, y)$ whose derivatives f_x and f_y are always positive. Can you give an example of formula for such a function?



Examples:

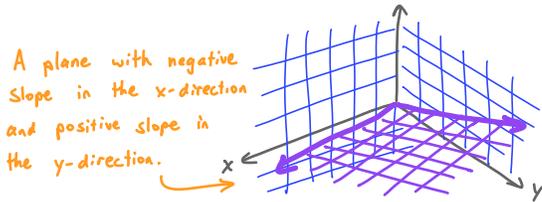
$$z = x + y$$

$$z = \frac{x+y}{4}$$

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

$$z = 2^{x+y}$$

2. Sketch the graph of a function $z = f(x, y)$ whose derivative f_x is always negative and whose derivative f_y is always positive. Can you give an example of formula for such a function?



Examples:

$$z = -x + y$$

$$z = \frac{y-x}{4}$$

$$z = -e^x + e^y$$

- We skipped this in class. → 3. Let $f(x, y) = x^2 + 4xy + y^2 - 4x + 16y + 3$. Find all values of x and y such that $f_x(x, y) = 0$ and $f_y(x, y) = 0$ simultaneously. How would you describe the graph of $f(x, y)$ at these points?

$$f_x = 2x + 4y - 4$$

$$\text{and } f_y = 4x + 2y + 16$$

$$f_x = 0 \text{ means } 2x + 4y - 4 = 0$$

$$f_y = 0 \text{ means } 4x + 2y + 16 = 0$$

$$x = 2 - 2y$$

$$y = -2x - 8$$

$$x = 2 - 2(-2x - 8)$$

$$x = 2 + 4x + 16$$

$$-3x = 18 \text{ so } x = -6. \text{ Then } y = -2(-6) - 8, \text{ so } y = 4.$$

$$x = -6 \text{ and } y = 4$$

At $(-6, 4)$, the graph of f has tangent lines with slope zero in both the x - and y -directions.

4. **Chloe:** In Calculus I, we learned about more than just the first derivative $f'(x)$. We also learned about the second derivative $f''(x)$.

Bastian: I bet there are second derivatives in Calculus II, too! If you start with a function $f(x, y)$, you can take a partial derivative and then take another partial derivative!

Group chat: If you start with a function $f(x, y)$, how many *different ways* can you take a partial derivative and then take another partial derivative?

Four: f_{xx} , f_{yy} , f_{xy} , and f_{yx} .

Chloe: OK, so if you take the partial derivative of $f(x, y)$ with respect to x , and then take the partial derivative again with respect to x , what does that tell you about f ?

Group chat: How would you answer Chloe's question?

The second partial derivative f_{xx} tells you the concavity of the graph of f in the x -direction.

Bastian: That makes sense. But what do the *other* second partial derivatives tell you about f ?

Group chat: How would you answer Bastian's question?

f_{yy} tells you the concavity in the y -direction.

f_{xy} tells you how the slope in the x -direction changes when you move in the y -direction.

f_{yx} tells you how the slope in the y -direction changes when you move in the x -direction.

☞ There is more than one way!

5. Find *all* second partial derivatives of $f(x, y) = 3xy^2 - 2y + 5x^2y^2$. Does anything surprise you about these partial derivatives?

$$f_x = 3y^2 + 10xy^2$$

$$f_y = 6xy - 2 + 10x^2y$$

$$f_{xx} = 10y^2$$

$$f_{yy} = 6x + 10x^2$$

$$f_{xy} = 6y + 20xy$$

← SAME! →

$$f_{yx} = 6y + 20xy$$

class ended here

6. Find *all* second partial derivatives of $g(x, y) = \sqrt{x^2 + y^2}$. Does anything surprise you about these partial derivatives?

$$g_x = \frac{1}{2}(x^2 + y^2)^{-1/2}(2x) = x(x^2 + y^2)^{-1/2}$$

$$g_y = \frac{1}{2}(x^2 + y^2)^{-1/2}(2y) = y(x^2 + y^2)^{-1/2}$$

$$g_{xx} = 1(x^2 + y^2)^{-1/2} + x\left(-\frac{1}{2}\right)(x^2 + y^2)^{-3/2}(2x) \\ = \frac{(x^2 + y^2) - x^2}{(x^2 + y^2)^{3/2}} = \frac{y^2}{(x^2 + y^2)^{3/2}}$$

$$g_{yy} = 1(x^2 + y^2)^{-1/2} + y\left(-\frac{1}{2}\right)(x^2 + y^2)^{-3/2}(2y) \\ = \frac{(x^2 + y^2) - y^2}{(x^2 + y^2)^{3/2}} = \frac{x^2}{(x^2 + y^2)^{3/2}}$$

$$g_{xy} = x\left(-\frac{1}{2}\right)(x^2 + y^2)^{-3/2}(2y) = \frac{-xy}{(x^2 + y^2)^{3/2}}$$

← SAME! →

$$g_{yx} = y\left(-\frac{1}{2}\right)(x^2 + y^2)^{-3/2}(2x) = \frac{-xy}{(x^2 + y^2)^{3/2}}$$

7. Find *all* second partial derivatives of $h(x, y) = e^x \tan(y)$. Does anything surprise you about these partial derivatives?

$$h_x = e^x \tan(y)$$

$$h_y = e^x \sec^2(y)$$

$$h_{xx} = e^x \tan(y)$$

$$h_{yy} = e^x (2 \sec(y) \cdot \sec(y) \tan(y)) = 2e^x \sec^2(y) \tan(y)$$

$$h_{xy} = e^x \sec^2(y)$$

← SAME! →

$$h_{yx} = e^x \sec^2(y)$$

8. How many second partial derivatives are there for the function $f(x, y, z) = ye^x + x \ln(z)$? Which ones do you think will be equal? Then compute these partial derivatives to check your hypothesis!

First partial derivatives:

$$f_x = ye^x + \ln(z)$$

$$f_y = e^x$$

$$f_z = x \cdot \frac{1}{z} = \frac{x}{z}$$

Second partial derivatives:

$$f_{xx} = ye^x$$

$$f_{yx} = e^x$$

$$f_{zx} = \frac{1}{z}$$

$$f_{xy} = e^x$$

$$f_{yy} = 0$$

$$f_{zy} = 0$$

$$f_{xz} = \frac{1}{z}$$

$$f_{yz} = 0$$

$$f_{zz} = \frac{-x}{z^2}$$

NOTE: $f_{yz} = f_{zy}$
by Clairaut's theorem.
It's a coincidence
that f_{yy} is also equal
to f_{yz} and f_{zy} here.