



Mathematics-I

FUNCTIONS OF SEVERAL VARIABLES-II

- (a) Schwarz's Theorem.
- (b) Total Differential: Concept of Differentiability.
- (c) Function of three Variables: Notion of Differentiability.
- (d) Homogeneous Function: Euler's Theorem.

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Example: $f(x, y) = \begin{cases} xy \frac{x^2 - y^2}{x^2 + y^2}, & x^2 + y^2 \neq 0 \\ 0, & x^2 + y^2 = 0. \end{cases}$

Prove that $f_{xy}(0,0) \neq f_{yx}(0,0)$

Solⁿ. $f_{xy}(0,0) = \lim_{h \rightarrow 0} \frac{f_y(0+h, 0) - f_y(0,0)}{h}$

$$f_y(h,0) = \lim_{k \rightarrow 0} \frac{f(h,k) - f(h,0)}{k}$$

$$= \lim_{k \rightarrow 0} \frac{hk \frac{h^2 - k^2}{h^2 + k^2} - 0}{k}$$

$$= h$$

$$f_y(0,0) = \lim_{k \rightarrow 0} \frac{f(0,k) - f(0,0)}{k}$$

$$= \lim_{k \rightarrow 0} \frac{0 - 0}{k} = 0.$$

$$\therefore f_{xy}(0,0) = \lim_{h \rightarrow 0} \frac{h - 0}{h} = 1.$$

$$\begin{aligned}
 f_{yx}(0,0) &= \lim_{k \rightarrow 0} \frac{f_x(0,0+k) - f_x(0,0)}{k} \\
 &= \lim_{k \rightarrow 0} \frac{1}{k} \left\{ \lim_{h \rightarrow 0} \frac{f(h,k) - f(0,k)}{h} \right. \\
 &\quad \left. - \lim_{h \rightarrow 0} \frac{f(h,0) - f(0,0)}{h} \right\} \\
 &= \lim_{k \rightarrow 0} \lim_{h \rightarrow 0} \frac{f(h,k) - f(0,k) - f(h,0) + f(0,0)}{hk} \\
 &= -1.
 \end{aligned}$$

$$f_{xy}(1,1) = 1 \neq f_{yx}(0,0) = -1$$

Example: $f(x,y) = \log \frac{x^2+y^2}{xy}$

Show that $f_{xy} = f_{yx}$ at pts. where the fun. is defined.

Solⁿ: $f_{xy} = -\frac{4xy}{(x^2+y^2)^2} = \frac{4xy}{(x^2+y^2)^2} = f_{yx}.$

• Sufficient conditions for
 $f_{xy} = f_{yx}$

1. Schwarz's Theorem

$(a,b) \in S$, $S \rightarrow$ domain of defⁿ.
of $f(x,y)$

(i) f_x exists in some nbd. of (a,b)

(ii) f_{xy} is continuous at (a,b) .

Then f_{yx} at (a,b) exists &
 $f_{xy}(a,b) = f_{yx}(a,b)$.

2. Young's Theorem.

• f_x, f_y exist in some nbd. of (a,b)
& they are differentiable at (a,b) .

Then $f_{xy} = f_{yx}$ at (a,b) .
↓
?

The total differential: Concept of differentiability

$$\cdot z = f(x, y).$$

$$\cdot x \uparrow \Delta x, \quad y \uparrow \Delta y \quad (\text{given})$$

$$(\Downarrow) z \uparrow \Delta z. \quad (\text{obtained}).$$

$$\text{Then} \quad z + \Delta z = f(x + \Delta x, y + \Delta y).$$

$$\Delta z = f(x + \Delta x, y + \Delta y) - f(x, y).$$

$$= [f(x + \Delta x, y + \Delta y) - f(x + \Delta x, y)] \\ + [f(x + \Delta x, y) - f(x, y)].$$

$$= \Delta y f_y(x + \theta_1 \Delta x, y + \theta_1 \Delta y) \\ + \Delta x f_x(x + \theta_2 \Delta x, y), \quad \text{--- (1)}$$

$$(\text{by MVT.}) \\ (0 < \theta_1, \theta_2 < 1.)$$

$$\text{Let } f_x(x + \theta_2 \Delta x, y) - f_x(x, y) = \varepsilon_1$$

$$\& f_y(x + \Delta x, y + \theta_1 \Delta y) - f_y(x, y) = \varepsilon_2.$$

① \Rightarrow

$$\Delta z = \Delta y [\varepsilon_2 + f_y(x, y)] \\ + \Delta x [\varepsilon_1 + f_x(x, y)].$$

$$= \Delta x f_x(x, y) + \Delta y f_y(x, y) \\ + \Delta x \cdot \varepsilon_1 + \Delta y \cdot \varepsilon_2.$$

$$= \Delta x \frac{\partial z}{\partial x} + \Delta y \frac{\partial z}{\partial y} + \varepsilon_1 \Delta x + \varepsilon_2 \Delta y$$

total differential of
 z , denoted by dz .

$$\Delta z = dz + \varepsilon_1 \Delta x + \varepsilon_2 \Delta y.$$

When $dz = \Delta x \frac{\partial z}{\partial x} + \Delta y \frac{\partial z}{\partial y}$

$$\textcircled{\Delta z}$$

$$\underline{z = x} \Rightarrow z_x = 1, z_y = 0.$$

$$\Rightarrow dz = dx = \Delta x \cdot 1 + \Delta y \cdot 0 \\ = \Delta x.$$

$$\text{i.e. } dx = \Delta x$$

$$\text{Similarly, } dy = \Delta y.$$

Total differential of $z = f(x, y)$

$$\boxed{\underline{df} = \frac{\partial f}{\partial x} dx + \frac{\partial f}{\partial y} dy}$$

$$\Delta z = dz + \underbrace{(\epsilon_1 \Delta x + \epsilon_2 \Delta y)}_{\downarrow}$$

error.

for differentiable fun. $z = f(x, y)$

this error must tend to 0

$$\text{as } (\Delta x, \Delta y) \rightarrow (0, 0).$$

Defn (Differentiability) $z = f(x, y)$
 f is said to be differentiable at
 a pt. (x, y) if

$$\Delta z = f(x + \Delta x, y + \Delta y) - f(x, y) \\ = A \cdot \Delta x + B \cdot \Delta y + \varepsilon_1 \cdot \Delta x + \varepsilon_2 \cdot \Delta y$$

where $A, B \rightarrow$ ind. of $\Delta x, \Delta y$.

& $\varepsilon_1, \varepsilon_2$ are fun. of $\Delta x, \Delta y$,

$\varepsilon_1, \varepsilon_2 \rightarrow 0$ as $(\Delta x, \Delta y) \rightarrow (0, 0)$
 in any manner

• Equivalently $\rightarrow dz$

$$\Delta z = A \cdot \Delta x + B \cdot \Delta y + \varepsilon \rho$$

where $\rho = \sqrt{(\Delta x)^2 + (\Delta y)^2}$

$$\Delta x = \rho \cos \theta \\ \Delta y = \rho \sin \theta \\ (\Delta x, \Delta y) \rightarrow (0, 0) \\ \Rightarrow \rho \rightarrow 0$$

f is a fun. $\uparrow \Delta x, \Delta y$ s.t.

$\varepsilon \rightarrow 0$ as $\rho \rightarrow 0$.

i.e. $\frac{\Delta z - dz}{\rho} \rightarrow 0$ as $\rho \rightarrow 0$.

i.e. $\frac{\Delta z - dz}{\sqrt{(\Delta x)^2 + (\Delta y)^2}} \rightarrow 0$ as $(\Delta x, \Delta y) \rightarrow (0, 0)$.

iii. $\Delta z = dz + \varepsilon_1 \Delta x + \varepsilon_2 \Delta y$.
 $\varepsilon_1 \rightarrow 0, \varepsilon_2 \rightarrow 0$ as $(\Delta x, \Delta y) \rightarrow (0, 0)$

Example: $f(x, y) = xy$

$$\lim_{(\Delta x, \Delta y) \rightarrow (0, 0)} \frac{\Delta f - df}{\sqrt{(\Delta x)^2 + (\Delta y)^2}}$$

$$\begin{aligned}
 \Delta f &= f(x+\Delta x, y+\Delta y) - f(x, y) \\
 &= (x+\Delta x)(y+\Delta y) - xy \\
 &= x\Delta y + y\Delta x + \underline{\Delta x \Delta y}
 \end{aligned}$$

$$\begin{aligned}
 df &= \Delta x f_x + \Delta y f_y \\
 &= y\Delta x + x\Delta y
 \end{aligned}$$

$$\begin{aligned}
 \Delta x &\leq \sqrt{(\Delta x)^2 + (\Delta y)^2} \\
 \Delta y &\leq \sqrt{(\Delta x)^2 + (\Delta y)^2}
 \end{aligned}$$

$$\therefore \frac{\Delta f - df}{\sqrt{(\Delta x)^2 + (\Delta y)^2}} = \frac{\Delta x \Delta y}{\sqrt{(\Delta x)^2 + (\Delta y)^2}}$$

$$\leq \sqrt{(\Delta x)^2 + (\Delta y)^2} \rightarrow 0$$

as $(\Delta x, \Delta y) \rightarrow (0, 0)$

$$\Rightarrow \lim_{(\Delta x, \Delta y) \rightarrow (0, 0)} \frac{\Delta f - df}{\sqrt{(\Delta x)^2 + (\Delta y)^2}} = 0.$$

$\therefore f(x, y)$ is differentiable.

Example:

$$f(x, y) = \begin{cases} \frac{xy}{\sqrt{x^2+y^2}}, & x^2+y^2 \neq 0 \\ 0, & x^2+y^2 = 0. \end{cases}$$

✓ f continuous at $(0,0)$

✓ f_x, f_y exist at $(0,0)$.

• not differentiable at $(0,0)$.

Soln.

$$f_x(0,0) = 0 = f_y(0,0).$$

$$\varepsilon = \frac{\Delta f - df}{\sqrt{(\Delta x)^2 + (\Delta y)^2}} \text{ at } (0,0).$$

~~$$df = f_x(0,0)\Delta x + f_y(0,0)\Delta y$$~~

$$df = \Delta x f_x(0,0) + \Delta y f_y(0,0) = 0.$$

$$\boxed{\varepsilon = \frac{\Delta x \Delta y}{(\Delta x)^2 + (\Delta y)^2}}$$

put $\Delta x = \rho \cos \theta$
 $\Delta y = \rho \sin \theta.$

$$\Delta f = f(\Delta x, \Delta y) - f(0,0)$$

$$= \frac{\Delta x \Delta y}{\sqrt{(\Delta x)^2 + (\Delta y)^2}}$$

$$(\Delta x, \Delta y) \rightarrow (0,0) \Rightarrow \rho \rightarrow 0$$

$$\sin \theta \cos \theta$$

$$\therefore \lim_{(\Delta x, \Delta y) \rightarrow (0,0)} \Sigma = \lim_{\rho \rightarrow 0}$$

$$\neq 0$$

The fun. f is not differentiable at $(0,0)$.

Exercice $f(x,y) = \sqrt{|xy|}$

Differentiable at $(0,0)$??

Example: $f(x,y) = |x|(1+y)$ at $(0,0)$

Differentiability at $(0,0)$

$$f_x(0,0) = \text{does not exist.}$$

f is Not diff. at $(0,0)$.

$$= \begin{cases} x(1+y), & x \geq 0 \\ -x(1+y), & x < 0 \end{cases}$$

- $z = f(x, y)$ differentiable
 $\Rightarrow f_x, f_y$ exist.
- Converse is not true.

- $\Delta x = h, \Delta y = k.$

- $\Delta z = dz + \varepsilon \rho, \quad \rho = \sqrt{h^2 + k^2}$

- $\varepsilon = \frac{\Delta z - dz}{\rho} \rightarrow 0 \text{ as } \rho \rightarrow 0.$

\downarrow
 error term.

- Sufficient condition for differentiability
 \uparrow $z = f(x, y)$ at a pt.

Theorem. f_x, f_y exist & one of them is continuous at a pt.
 $\Rightarrow f$ differentiable at that pt.

Example:

Exercise

$$f(x,y) = \begin{cases} \frac{x^3 - y^3}{x^2 + y^2}, & x^2 + y^2 \neq 0 \\ 0, & x^2 + y^2 = 0 \end{cases}$$

- f ~~cont~~ continuous at $(0,0)$
- f_x, f_y exist at $(0,0)$
- f not differentiable at $(0,0)$.

Example: Test the differentiability at $(0,0)$

$$f(x,y) = \begin{cases} \frac{x^2 - y^2}{x - y}, & (x,y) \neq (0,0) \\ 0, & (x,y) = (0,0). \end{cases}$$

Solⁿ. $f_x(0,0) = 1$, $f_y(0,0) = 1$

• Check the continuity of f_x

$$f(x,y) = \begin{cases} x+y, & (x,y) \neq (0,0) \\ 0, & (x,y) = (0,0) \end{cases}$$

$$f_x(x,y) = \begin{cases} 1, & (x,y) \neq (0,0) \\ 1, & (x,y) = (0,0) \end{cases}$$

$\Rightarrow f_x$ is continuous at $(0,0)$.

Then both f_x, f_y exist at $(0,0)$ &
 f_x is continuous at $(0,0)$

$\Rightarrow f$ is differentiable at $(0,0)$

only sufficient conditions,
not necessary

i.e. if f_x, f_y exist, but none of them are continuous, then no conclusion about the diff. of f .

Exercise.

Example:

$$f(x, y) = \begin{cases} xy \frac{x^2 - y^2}{x^2 + y^2}, & x^2 + y^2 \neq 0 \\ 0, & x^2 + y^2 = 0. \end{cases}$$

Example:

$$f(x, y) = \begin{cases} x^2 \sin \frac{1}{x} + y^2 \sin \frac{1}{y}, & \text{neither } x=0, \text{ nor } y=0 \\ x^2 \sin \frac{1}{x}, & y=0, \text{ but } x \neq 0 \\ y^2 \sin \frac{1}{y}, & x=0, \text{ but } y \neq 0 \\ 0, & x=0, \text{ \& } y=0. \end{cases}$$

• neither f_x , nor f_y continuous at $(0,0)$,
but $f(x, y)$ is differentiable at $(0,0)$.

Solⁿ $f_x(x, y) = 2x \sin \frac{1}{x} - \cos \frac{1}{x}, x \neq 0$

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

$$= \lim_{h \rightarrow 0} \frac{h^2 \sin \frac{1}{h} + \cancel{y^2 \sin \frac{1}{y}} - \cancel{y^2 \sin \frac{1}{y}}}{h}$$

$$= \lim_{h \rightarrow 0} h \sin \frac{1}{h} = 0.$$

$$f_y(x, y) = \begin{cases} 2y \sin \frac{1}{y} - \cos \frac{1}{y}, & y \neq 0. \\ 0, & y = 0. \end{cases}$$

Continuity of f_x, f_y at $(0, 0)$

$$\lim_{(x, y) \rightarrow (0, 0)} \frac{f_x(x, y)}{f_x(0, 0)}, \quad \lim_{(x, y) \rightarrow (0, 0)} f_y(x, y)$$

do not exist

Differentiability of $f(x, y)$ at $(0, 0)$.

Claim $\frac{\Delta f - df}{\sqrt{h^2 + k^2}} \rightarrow 0$ as $(h, k) \rightarrow (0, 0)$.

$$\Delta f = f(0+h, 0+k) - f(0, 0) \\ = h^2 \sin \frac{1}{h} + k^2 \sin \frac{1}{k} - 0$$

$$df = h f_x(0, 0) + k f_y(0, 0) = h \cdot 0 + k \cdot 0 = 0.$$

$$\Delta f = \underbrace{df}_0 + h \cdot \underbrace{\left(h \sin \frac{1}{h}\right)}_{\epsilon_1} + k \cdot \underbrace{\left(k \sin \frac{1}{k}\right)}_{\epsilon_2}$$

When $\left. \begin{array}{l} \epsilon_1 = h \sin \frac{1}{h} \rightarrow 0 \\ \epsilon_2 = k \sin \frac{1}{k} \rightarrow 0 \end{array} \right\} \text{ as } (h, k) \rightarrow (0, 0).$

$\Rightarrow f$ is diff. at $(0, 0)$.

$$df = \underbrace{f_x(0, 0)}_0 h + \underbrace{f_y(0, 0)}_0 k$$

• This example shows that

- f diff. at $(a,b) \not\Rightarrow f_x, f_y$ continuous at (a,b) .
- f continuous at $(a,b) \not\Rightarrow f_x, f_y$ bdd. $\forall x, y$.

• differentiability \Rightarrow continuity of f at (a,b)

• f bdd. \Rightarrow

$$|f(x, y)| < M$$

$\forall (x, y) \in S$
 \downarrow
the domain of f .

proof

$f(x, y)$ diff. at (x, y)

$$\Rightarrow \frac{\Delta f - df}{\sqrt{h^2 + k^2}} \rightarrow 0 \text{ as } (h, k) \rightarrow (0, 0)$$

$$\text{Now } \Delta f = f(x+h, y+k) - f(x, y)$$

$$= df + \epsilon_1 h + \epsilon_2 k.$$

$\underbrace{\hspace{1cm}}_{\downarrow}$
 total differential.

$$df = h f_x + k f_y \rightarrow 0 \text{ as } (h, k) \rightarrow (0, 0)$$

as f_x, f_y are ind. of (h, k) .

$$\therefore \Delta f \rightarrow df \text{ as } (h, k) \rightarrow (0, 0).$$

$$\Rightarrow \Delta f \rightarrow 0 \text{ as } (h, k) \rightarrow (0, 0).$$

$$\text{i.e. } f(x+h, y+k) \rightarrow f(x, y) \text{ as } (h, k) \rightarrow (0, 0).$$

$\Rightarrow f(x, y)$ is continuous at (x, y) .

$$\rightarrow \lim_{(h, k) \rightarrow (0, 0)} f(x+h, y+k) = f(x, y).$$

$$\text{as } (h, k) \rightarrow (0, 0)$$

$$\frac{\Delta f - df}{\sqrt{h^2 + k^2}} \rightarrow 0 \text{ as } (h, k) \rightarrow (0, 0).$$

• Sufficient condition for continuity

f_1, f_2 exist & one of them is
bdd. at a pt.
Then f continuous at that pt

Example:

$$f(x,y) = \begin{cases} \frac{x^6 - 2y^4}{x^2 + y^2}, & x^2 + y^2 \neq 0. \\ 0, & (x,y) = (0,0). \end{cases}$$

Test the differentiability of $f(x,y)$ at $(0,0)$.

Solⁿ:

$$\lim_{(h,k) \rightarrow (0,0)} \frac{\Delta f - df}{\sqrt{h^2 + k^2}}$$

$$\Delta f = f(0+h, 0+k) - f(0,0) = \frac{h^6 - 2k^4}{h^2 + k^2}$$

$$df = h f_x(0,0) + k f_y(0,0) = 0.$$

$$f_x(0,0) = 0, \quad f_y(0,0) = 0$$

$$\begin{aligned} \Delta f &= df + h \cdot \underbrace{\frac{h^5}{h^2 + k^2}}_{\varepsilon_1} + k \cdot \underbrace{\frac{(-2k^3)}{h^2 + k^2}}_{\varepsilon_2} \\ &= df + h \cdot \varepsilon_1 + k \cdot \varepsilon_2 \end{aligned}$$

when $\varepsilon_1 \rightarrow 0$ as $(h,k) \rightarrow (0,0)$

& $\varepsilon_2 \rightarrow 0$ as $(h,k) \rightarrow (0,0)$.

Example: $f(x, y) = \begin{cases} \frac{x^3 - y^3}{x^2 + y^2}, & x^2 + y^2 \neq 0 \\ 0, & x^2 + y^2 = 0. \end{cases}$

- Continuity at $(0, 0)$
- $f_x(0, 0)$, $f_y(0, 0)$
- Differentiability at $(0, 0)$.

Solⁿ
i)

Continuity at $(0, 0)$.

Use ϵ - δ approach

$$\begin{aligned} x &= r \cos \theta \\ y &= r \sin \theta \end{aligned}$$

$$\left| \frac{x^3 - y^3}{x^2 + y^2} - 0 \right| = \left| \frac{r^3 (\cos^3 \theta - \sin^3 \theta)}{r^2} \right|$$

$$\leq 2r < \epsilon$$

$\left| \begin{array}{l} \epsilon > 0 \\ \text{arb.} \\ \text{small} \end{array} \right.$

whenever

$$x^2 + y^2 < \frac{\epsilon^2}{4}$$

i.e.

$$|x| < \frac{1}{2} \sqrt{\frac{\epsilon^2}{4}}, \quad |y| < \frac{1}{2} \sqrt{\frac{\epsilon^2}{4}}.$$

choosing

$$\delta = \frac{1}{2} \sqrt{\frac{\epsilon^2}{4}}.$$

$\Rightarrow f$ is continuous at $(0,0)$.

$$\text{ii) } f_x(0,0) = \lim_{h \rightarrow 0} \frac{f(h,0) - f(0,0)}{h} = 1$$

$$f_y(0,0) = \lim_{k \rightarrow 0} \frac{f(0,k) - f(0,0)}{k} = -1$$

iii) Differentiability at $(0,0)$.

$$\begin{aligned} \Delta f \text{ at } (0,0) &= f(h,k) - f(0,0) \\ &= \frac{h^3 - k^3}{h^2 + k^2} \end{aligned}$$

$$\begin{aligned} df \text{ at } (0,0) &= h f_x(0,0) + k f_y(0,0) \\ &= h - k. \end{aligned}$$

$$\begin{aligned} \frac{\Delta f - df}{\sqrt{h^2 + k^2}} &= \frac{\frac{h^3 - k^3}{h^2 + k^2} - (h - k)}{\sqrt{h^2 + k^2}} \\ &= \frac{hk(h - k)}{(h^2 + k^2)^{3/2}} \end{aligned}$$

$$= \cos\theta \sin\theta (\cos\theta - \sin\theta) \quad \left| \begin{array}{l} h = r \cos\theta \\ k = r \sin\theta \\ (h, k) \rightarrow (0, 0) \\ \Rightarrow r \rightarrow 0 \end{array} \right.$$

$$\nrightarrow 0 \text{ as } r \rightarrow 0$$

$\therefore f$ is not differentiable at $(0,0)$.

Example: $f(x,y) = \begin{cases} xy \frac{x^2 - y^2}{x^2 + y^2}, & x^2 + y^2 \neq 0 \\ 0, & x^2 + y^2 = 0. \end{cases}$

is differentiable at $(0,0)$.

Solⁿ: $f_x(0,0) = 0 = f_y(0,0)$.

Both f_x, f_y exist at $(0,0)$.

$$|f_x(x,y) - f_x(0,0)|$$

$$= \left| \frac{y(x^3 - y^3 + 4x^2y^2)}{(x^2 + y^2)^2} \right|$$

$$= |r \sin \theta (\cos^4 \theta - \sin^4 \theta + 4 \sin^2 \cos^2 \theta)|$$

put $x = r \cos \theta, y = r \sin \theta$

$$\leq 6r < \varepsilon, \quad (\varepsilon > 0 \text{ arb. small})$$

When $|x| < \delta, |y| < \delta$

Choosing $\delta = \frac{1}{2} \sqrt{\frac{\varepsilon^2}{36}}$.

$\Rightarrow f_x$ is continuous at $(0,0)$.

f_x, f_y exists at $(0,0)$ one of them (f_x) is continuous at $(0,0)$

$\Rightarrow f$ is differentiable at $(0,0)$.

functions of three variables: Notion of Differentiability

- $f(x, y, z)$ over $D \subseteq \mathbb{R}^3$.
- $x \uparrow \Delta x$, $y \uparrow \Delta y$, $z \uparrow \Delta z$

$$\Delta f = f(x + \Delta x, y + \Delta y, z + \Delta z) - f(x, y, z).$$

- f is differentiable at $(x, y, z) \in D$ if Δf having the form $\rightarrow df$

$$\Delta f = \cancel{df} (A \cdot \Delta x + B \cdot \Delta y + C \cdot \Delta z) + \eta_1 \cdot \Delta x + \eta_2 \cdot \Delta y + \eta_3 \cdot \Delta z.$$

where A, B, C are const.,
ind. of $\Delta x, \Delta y, \Delta z$.

4 $\eta_1, \eta_2, \eta_3 \rightarrow$ depends on $\Delta x, \Delta y, \Delta z$

1. +
 $\eta_1, \eta_2, \eta_3 \rightarrow 0$ as $(\Delta x, \Delta y, \Delta z) \rightarrow (0, 0, 0)$.

or equivalently,

$$\Delta f = f_x \cdot \Delta x + f_y \cdot \Delta y + f_z \cdot \Delta z$$

$$+ \eta \rho,$$

when $\eta \rightarrow 0$ as $\rho \rightarrow 0$.

[put

$$\Delta x = \rho \sin \theta \cos \phi$$

$$\Delta y = \rho \sin \theta \sin \phi$$

$$\Delta z = \rho \cos \theta$$

$$(\Delta x, \Delta y, \Delta z) \rightarrow (0, 0, 0)$$

$$\Rightarrow \rho \rightarrow 0.]$$

- $f_x(a, b), f_y(a, b)$

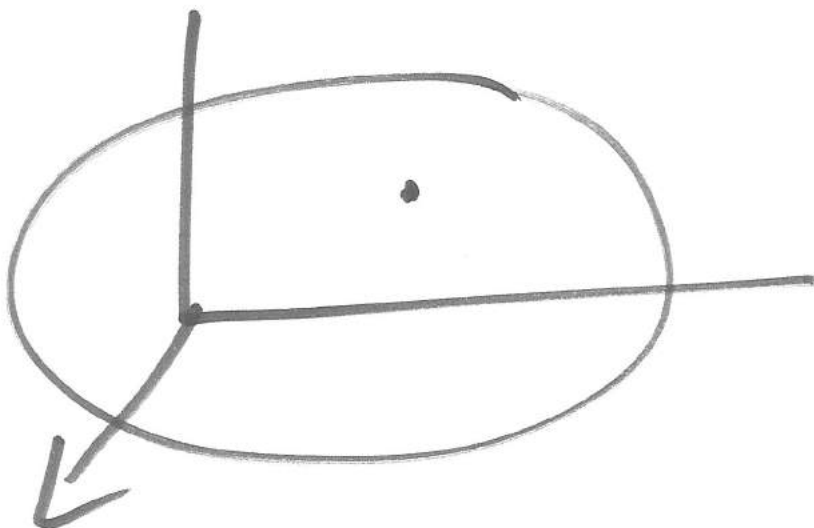
→ Geometrical interpretation ?

$$\underline{z = f(x, y)}$$

$$\left| \frac{x^2}{a^2} + \frac{y^2}{b^2} + \frac{z^2}{c^2} = 1 \right.$$

- $P(a, b, f(a, b))$

$$\underline{f_x(a, b) = \tan \varphi}$$



$\psi \rightarrow$ angle between +ve
x-axis & the
curve of intersection
of $z = f(x, y)$ with
plane $y = b$.

$$f_y(a, b) = \tan \phi$$

$\phi =$ angle between +ve y-axis
& the curve of intersection
of $z = f(x, y)$ with
plane $x = a$

Example: Find the slope of the curve
of intersection of the ellipsoid

$$\frac{x^2}{24} + \frac{y^2}{12} + \frac{z^2}{6} = 1 \quad \text{made by the}$$

plane $y = 1$ at the pt. $(4, 1, \sqrt{\frac{3}{2}})$

Solⁿ: $f_x(4, 1) = \left. \frac{\partial z}{\partial x} \right] (4, 1).$

Homogeneous f_u^n : Euler's Theorem.

$$f(x_1, x_2, \dots, x_m)$$

→ homogeneous in x_1, x_2, \dots, x_m
of ~~order~~ degree n

if

$$f(tx_1, tx_2, \dots, tx_m) = t^n f(x_1, x_2, \dots, x_m).$$

e.g. i) $f(x, y) = \frac{x^2}{y} + \frac{y^2}{x}$

→ degree 1

ii) $f(x, y) = \frac{x+y}{\sqrt{x} + \sqrt{y}}$

→ deg $\frac{1}{2}$

Euler's Theorem

• $u = f(x, y) \rightarrow$ hom f_u^n of deg. n

Then

$$\boxed{x \frac{\partial u}{\partial x} + y \frac{\partial u}{\partial y} = n u.}$$

• $f(x, y)$ hom. in x, y of deg n

$$\Rightarrow f(x, y) = x^n \phi\left(\frac{y}{x}\right)$$

$$\text{or } f(x, y) = y^n \phi\left(\frac{x}{y}\right)$$

Proof.

$$u = x^n \phi\left(\frac{y}{x}\right).$$

$$\frac{\partial u}{\partial x} = nx^{n-1} \phi\left(\frac{y}{x}\right) + x^n \phi'\left(\frac{y}{x}\right) \cdot \left(-\frac{y}{x^2}\right)$$

$$\frac{\partial u}{\partial y} = x^n \phi'\left(\frac{y}{x}\right) \cdot \frac{1}{x}$$

$$\begin{aligned} \therefore x \frac{\partial u}{\partial x} + y \frac{\partial u}{\partial y} &= nx^n \phi\left(\frac{y}{x}\right) - \cancel{x^{n-2+1} y \phi'\left(\frac{y}{x}\right)} \\ &\quad + \cancel{x^{n-1} y \phi'\left(\frac{y}{x}\right)} \\ &= nu \end{aligned}$$

A more general result:

$$x^2 \frac{\partial^2 u}{\partial x^2} + 2xy \frac{\partial^2 u}{\partial x \partial y} + y^2 \frac{\partial^2 u}{\partial y^2} = n(n-1)u.$$

Try to prove it.

Example: $u = \sin^{-1} \frac{x^2 + y^2}{x + y}$

Prove that i) $x \frac{\partial u}{\partial x} + y \frac{\partial u}{\partial y} = \tan u$.

ii) $x^2 \frac{\partial^2 u}{\partial x^2} + 2xy \frac{\partial^2 u}{\partial x \partial y} + y^2 \frac{\partial^2 u}{\partial y^2} = \tan^3 u$.

Solⁿ
 i) $\sin u = \frac{x^2 + y^2}{x + y} \rightarrow$ hom. of
 n, y of
 deg. 1

Euler's Th. on $\sin u$

$$x \frac{\partial}{\partial x} (\sin u) + y \frac{\partial}{\partial y} (\sin u) = 1 \sin u$$

$$x \cos u \frac{\partial u}{\partial x} + y \cos u \frac{\partial u}{\partial y} = \sin u$$

\Rightarrow result (i).