

A very important idea of calculus is that one can approximate locally a function of one variable with a straight line.

Can we do that more generally for functions of several variables?

Today, we do it for functions of two variables with tangent planes.

The main idea: use the partial derivatives as "slopes" for our plane.

Theorem

If the partial derivatives f_x and f_y exist near (a,b) and are continuous at (a,b) , then

there is a plane that is tangent to f in (a,b) . We will make it more formal tomorrow.

Proposition

Suppose f has continuous partial derivatives. An equation of the tangent plane to the surface $z = f(x,y)$ at the point $(a,b, f(a,b))$ is

$$z = \underline{f(a,b)} + \underline{f_x(a,b)}(x - \underline{a}) + \underline{f_y(a,b)}(y - \underline{b}).$$

 = constant terms

Remarks

- This is the equation of a plane.

Note that it is not possible to have exponents for x, y and z .

- The point $(a,b, f(a,b))$ is on that plane.

Example

We will prove geometrically tomorrow that $f(x,y) = x^2 + y^2$ has tangent plane $z = 2x + 4y - 5$, in $(1,2,5)$

The partial derivatives of f are $f_x = 2x$ and $f_y = 2y$.

Hence, $f_x(1,2) = 2$ and $f_y(1,2) = 4$.

They are continuous, so the plane is

$$z = 5 + 2(x-1) + 4(y-2)$$

$$= 5 + 2x - 2 + 4y - 8$$

$$= 2x + 4y - 5$$

Linear approximations

A very important goal here is to approximate a differentiable function f near (a,b)

$$f(x,y) \approx f(a,b) + f'(a,b) \cdot \langle x-a, y-b \rangle$$

↑
directional derivative $\langle f_x(a,b), f_y(a,b) \rangle$.

$$= f(a,b) + f_x(a,b)(x-a) + f_y(a,b)(y-b)$$

(Intuition)

That approximation is a linear approximation or the tangent plane approximation.

How it works:

- $\langle x-a, y-b \rangle$ is a vector in the xy -plane.
- We want to project that displacement onto the tangent plane to $f(x,y)$. In the x -direction, the "slope" of the tangent plane is $f_x(a,b)$, which means that if $x-a = 1$, the displacement is $f_x(a,b)$. If it is smaller or bigger, the difference on the plane will be smaller or bigger.
- The same thing holds in the y -direction.

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Example

Show that $f(x,y) = xe^{xy}$ has a tangent plane at $(1,0)$ and approximate $f(1.1, -0.1)$

We have $f_x(x,y) = e^{xy} + xye^{xy}$, that is continuous

$$f_x(1,0) = 1.$$

and $f_y(x,y) = x^2e^{xy}$ (also continuous) and

$$f_y(1,0) = 1.$$

So, near $(1,0)$,

$$\begin{aligned} f(x,y) &\approx f(1,0) + 1 \cdot (x-1) + 1 \cdot (y-0) \\ &= 1 + (x-1) + y \\ &= x + y. \end{aligned}$$

In particular,

$$f(1.1, -0.1) \approx 1.$$

(The actual value of $f(1.1, -0.1) \approx 0.985$).

Differentials

The differentials dx and dy represent small movements in the direction of the x - and y -axis respectively.

For functions of two variables, dx and dy are independent

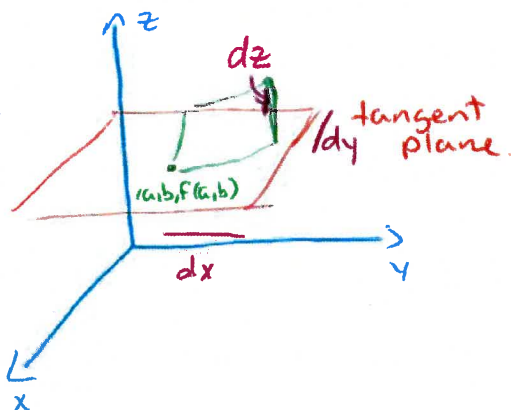
The total differential, dz , is defined by

$$dz = f_x(x,y)dx + f_y(x,y)dy.$$

If the plane is the tangent plane at $(a,b, f(a,b))$, then

$$dz = f_x(a,b)(x-a) + f_y(a,b)(y-b),$$

whenever (x,y) is close to (a,b) .



Example

- If $z = f(x, y) = x^2 + 3xy - y^2$, find dz .
- Compare it with Δz when x changes from 2 to 2.05 and y from 3 to 2.96 (Note that $f(2.05, 2.96) = 13.6449$).
Here, $\Delta z = f(2.05, 2.96) - f(2, 3)$

$$\begin{aligned} dz &= f_x(x, y) dx + f_y(x, y) dy \\ &= (2x + 3y) dx + (3x - 2y) dy \end{aligned}$$

- When x changes from 2 to 2.05, $dx = 0.05$
when y changes from 3 to 2.96, $dy = -0.04$

$$\begin{aligned} \text{Then, } dz &= (2(2) + 3(3)) \cdot 0.05 + (3 \cdot 2 - 2 \cdot 3) \cdot (-0.04) \\ &= 0.65 \quad \text{evaluated at } (a, b) = (2, 3) \end{aligned}$$

$$\begin{aligned} \text{Also, } \Delta z &= 13.6449 - f(2, 3) \\ &= 13.6449 - (4 + 18 - 9) \\ &= 13.6449 - 13 \\ &= 0.6449 \end{aligned}$$

Notice that $\Delta z \approx dz$, but dz is much easier to compute.

Example

Find a linear approximation at $(0, 0)$ of $e^x \cos(xy) = f(x, y)$

Also, find the differential and difference with $f(0.1, -0.1)$, provided that $f(0.1, -0.1) \approx 1.1051$.

$$\Delta z = f(0.1, -0.1) - f(0, 0)$$

The linear approximation is

$$f(x, y) \approx e^0 \cos(0) + 1 \cdot (x - 0) = 1 + x$$

because

$$f_x(x, y) = e^x \cos(xy) - e^x y \sin(xy) \quad \text{at } (0, 0), \text{ this is } 1$$

$$\text{and } f_y(x, y) = -x e^x \sin(xy) \quad \text{at } (x, y) = (0, 0), \text{ this is } 0$$

The differential is then $dz = dx$, so when x moves from 0 to 0.1, this is $dz = 0.1$.

$$\text{Also, } \Delta z = 1.1051 - 1 = 0.1051 \quad \text{and } dz \approx \Delta z$$

Reference: James STEWART. Calculus, 8th edition. §14.4.