

MODULE - 2

PARTIAL DIFFERENTIATION

An equation which involves one dependent variable w.r.t. two or more independent variables is called Partial differential equation.

Ex: $x \frac{\partial z}{\partial x} + y \frac{\partial z}{\partial y} = 3z$ $u = f(x, y)$

The derivative of u w.r.t. x treating y as constant is called as the partial derivative of u w.r.t. x & is denoted by $\frac{\partial u}{\partial x}$ or u_x .

Similarly the derivative of u w.r.t. y treating x as a constant is called as the partial derivative of u w.r.t. y & is denoted by $\frac{\partial u}{\partial y}$ or u_y .

Examples

① $y = 3x^2 + 6x + 7$

Partial Diff w.r.t. x .

$$\frac{dy}{dx} = 6x + 6$$

② $u = 3x^2y + 6xy^2 + 7$

Partial Diff w.r.t. x

$$\frac{\partial u}{\partial x} = 6xy + 6y^2$$

Partial Diff w.r.t. y .

$$\frac{\partial u}{\partial y} = 3x^2 + 12xy$$

③ $y = e^{4x+3}$

Partial Diff w.r.t. x

$$\frac{dy}{dx} = e^{4x+3} \quad (4)$$

$$u = e^{4x+3y}$$

Diff w.r.t x

$$\frac{\partial u}{\partial x} = e^{4x+3y} (4) \neq 0$$

$$y = \sin(5x)$$

Diff w.r.t x

$$\frac{dy}{dx} = 5 \cos 5x$$

$$u = \sin(xy)$$

$$\frac{\partial u}{\partial x} = \cos(xy) \frac{\partial (xy)}{\partial x} \Rightarrow y \cdot \cos(xy)$$

$$\frac{\partial u}{\partial y} = \cos(xy) \frac{\partial (xy)}{\partial y} \Rightarrow x \cdot \cos(xy)$$

$$y = \tan^{-1}(2/x)$$

$$\frac{dy}{dx} = \frac{1}{1+(2/x)^2} \frac{d}{dx}(2/x) = \frac{-2}{x^2+4}$$

$$u = \tan^{-1}(y/x)$$

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

$$\frac{\partial u}{\partial y} = \frac{1}{1+(y/x)^2} \frac{\partial}{\partial y}(y/x) = \frac{x}{x^2+y^2}$$

$$\frac{d}{dx}[f(y)] = f'(y) dy/dx$$

If n is a func of x & y

$$\frac{\partial}{\partial x}[f(n)] = f'(n) \frac{\partial n}{\partial x}$$

$$\frac{\partial}{\partial y}[f(n)] = f'(n) \frac{\partial n}{\partial y}$$

Higher order partial derivatives

$$u = f(x, y)$$

↓
First order partial derivatives

$$u_x = \frac{\partial u}{\partial x}$$

$$u_y = \frac{\partial u}{\partial y}$$

↓
Second order partial derivatives

$$u_{xx} = \frac{\partial}{\partial x} \left[\frac{\partial u}{\partial x} \right] = \frac{\partial^2 u}{\partial x^2}$$

$$u_{yy} = \frac{\partial}{\partial y} \left[\frac{\partial u}{\partial y} \right] = \frac{\partial^2 u}{\partial y^2}$$

↓
mixed partial derivatives

$$u_{yx} = \frac{\partial}{\partial y} \left[\frac{\partial u}{\partial x} \right] = \frac{\partial^2 u}{\partial y \partial x}$$

$$u_{xy} = \frac{\partial}{\partial x} \left[\frac{\partial u}{\partial y} \right] = \frac{\partial^2 u}{\partial x \partial y}$$

$$\rightarrow \frac{1}{1 + \frac{y^2}{x^2}} \frac{d}{dx} \left(\frac{y}{x} \right) \Rightarrow \frac{1}{1 + \frac{y^2}{x^2}} \times \frac{-y}{x^2} \quad \frac{d}{dx} \left(\frac{y}{x} \right)$$

$$\frac{1}{\frac{x^2 + y^2}{x^2}} \times \frac{-y}{x^2} = \frac{-y}{x^2 + y^2}$$

$$\frac{1}{1 + \frac{y^2}{x^2}} \frac{d}{dy} \left(\frac{y}{x} \right) \Rightarrow \frac{1}{\frac{x^2 + y^2}{x^2}} \times \frac{1}{x} \times 1 = \frac{x}{x^2 + y^2}$$

Note: In mixed order partial derivatives
 $u_{yx} = u_{xy}$.

Problem 8 :-

1] If $u = x^3 - 3xy^2 + x + e^x \cos y + 1$, S.T. $\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0$

Soln: We have $u = x^3 - 3xy^2 + x + e^x \cos y + 1$

Partial differentiating w.r.t. x .

$$\frac{\partial u}{\partial x} = 3x^2 - 3y^2 + 1 + e^x \cos y + 0$$

Again differentiating this w.r.t. x partially

$$\frac{\partial^2 u}{\partial x^2} = 6x + e^x \cos y$$

Partial diff w.r.t. y x -constant

$$\frac{\partial u}{\partial y} = -6xy + e^x (-\sin y)$$

$\frac{\partial^2 u}{\partial x \partial y} = \frac{\partial^2 u}{\partial y \partial x} = 0$

Again diff w.r.t. y partially.

$$\frac{\partial^2 u}{\partial y^2} = -6x - e^x \cos y$$

$$\text{Now, } \frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0$$

$$6x + e^x \cos y + [-6x - e^x \cos y] = 0$$

$$6x + e^x \cos y - 6x - e^x \cos y = 0$$

$$\underline{\underline{0 = 0}}$$

2] If $u = \log \left[\frac{x^2 + y^2}{x + y} \right]$ S.T. $xu_x + yu_y = 1$

Soln: We have $u = \log \left[\frac{x^2 + y^2}{x + y} \right] \Rightarrow \begin{cases} u = \log(x^2 + y^2) \\ - \log(x + y) \end{cases}$

partially diff w.r.t x $\frac{\partial u}{\partial x} = \frac{1}{x^2+y^2} \frac{\partial}{\partial x} (x^2+y^2) - \frac{1}{x+y} \frac{\partial}{\partial x} (x+y)$

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

partially diff w.r.t y .

$$\frac{\partial u}{\partial y} = \frac{1}{x^2+y^2} \cdot 2y - \frac{1}{x+y} \cdot 1$$

now. $x u_x + y u_y$

$$= x \left[\frac{2x}{x^2+y^2} - \frac{1}{x+y} \right] + y \left[\frac{2y}{x^2+y^2} - \frac{1}{x+y} \right]$$

$$= \frac{2x^2}{x^2+y^2} - \frac{x}{x+y} + \frac{2y^2}{x^2+y^2} - \frac{y}{x+y}$$

$$= \frac{2x^2}{x^2+y^2} + \frac{2y^2}{x^2+y^2} - \frac{x}{x+y} - \frac{y}{x+y}$$

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

$$= 2 - 1$$

$$= 1$$

Ex If $u = e^{ax-by} \sin(ax+by)$.S.T $b \frac{\partial u}{\partial x} - a \frac{\partial u}{\partial y} = 2abu$

Solu: we have $u = e^{ax-by} \sin(ax+by)$

partial diff w.r.t x

$$\frac{\partial u}{\partial x} = e^{ax-by} \cos(ax+by) \frac{\partial}{\partial x} (ax+by) + e^{ax-by} \frac{\partial}{\partial x} (ax-by)$$

$$\frac{\partial}{\partial x} (ax-by) \cdot \sin(ax+by)$$

$$\frac{\partial u}{\partial x} = e^{ax-by} \cos(ax+by) \cdot a + e^{ax-by} \cdot a \sin(ax+by)$$

$$\text{i.e. } \frac{\partial u}{\partial x} = a e^{ax-by} \cos(ax+by) + a u \quad \text{--- (1)}$$

partially diff w.r.t y

$$\frac{\partial u}{\partial y} = e^{ax-by} \cos(ax+by) \frac{\partial}{\partial y} (ax+by) + e^{ax-by} \frac{\partial}{\partial y} (ax-by) \sin(ax+by)$$

$$\frac{\partial u}{\partial y} = e^{ax-by} \cos(ax+by) \cdot b + e^{ax-by} \cdot (-b) \sin(ax+by)$$

$$\frac{\partial u}{\partial y} = b e^{ax-by} \cos(ax+by) - b e^{ax-by} \sin(ax+by)$$

$$\frac{\partial u}{\partial y} = b e^{ax-by} \cos(ax+by) - b u \quad \text{--- (2)}$$

$$\text{now. } b \frac{\partial u}{\partial x} - a \frac{\partial u}{\partial y}$$

by using (1) & (2) becomes.

$$\begin{aligned} &= b [a e^{ax-by} \cos(ax+by) + a u] - a [b e^{ax-by} \cos(ax+by) - b u] \\ &= ab e^{ax-by} \cos(ax+by) + abu - ab e^{ax-by} \cos(ax+by) + abu \\ &= \underline{\underline{2abu}} \end{aligned}$$

4]. If $z = \sinh^{-1}(x/y)$. S.T $x \frac{\partial z}{\partial x} + y \frac{\partial z}{\partial y} = 0$

Solu! we have $z = \sinh^{-1}(x/y)$

partially diff w.r.t x

$$\frac{\partial z}{\partial x} = \frac{1}{\sqrt{1+(x/y)^2}} \frac{\partial}{\partial x} (x/y)$$

$$\frac{\partial z}{\partial x} = \frac{1}{\sqrt{1+(x/y)^2}} \cdot \frac{1}{y}$$

$$= \frac{1}{\sqrt{\frac{y^2+x^2}{y^2}}} \cdot \frac{1}{y} \Rightarrow \frac{\partial z}{\partial x} = \frac{y}{\sqrt{y^2+x^2}} \cdot \frac{1}{y}$$

$$\frac{\partial z}{\partial x} = \frac{1}{\sqrt{y^2+x^2}}$$

Partially diff w.r.t y.

$$\frac{\partial z}{\partial y} = \frac{1}{\sqrt{1+(x/y)^2}} \cdot \frac{\partial}{\partial y} (x/y)$$

$$= \frac{1}{\sqrt{\frac{y^2+x^2}{y^2}}} \left(\frac{\partial}{\partial y} x \cdot \frac{-1}{y^2} \right)$$

$$= \frac{-x}{\sqrt{y^2+x^2}} \cdot \frac{1}{y^2} \times y$$

$$\frac{\partial z}{\partial y} = \frac{-x}{y\sqrt{y^2+x^2}}$$

Now, $x \frac{\partial z}{\partial x} + y \frac{\partial z}{\partial y}$

$$= x \left[\frac{1}{\sqrt{y^2+x^2}} \right] + y \left[\frac{-x}{y\sqrt{y^2+x^2}} \right]$$

$$= \frac{x}{\sqrt{y^2+x^2}} - \frac{x}{\sqrt{y^2+x^2}}$$

$$= \underline{\underline{0}}$$

5] If $u = \tan^{-1}(y/x)$ verify that $\frac{\partial^2 u}{\partial y \partial x} = \frac{\partial^2 u}{\partial x \partial y}$

Solu: We have $u = \tan^{-1}(y/x)$
Partially diff w.r.t x

$$\frac{\partial u}{\partial x} = \frac{1}{1+(y/x)^2} \frac{\partial}{\partial x} (y/x)$$

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

$$\frac{\partial u}{\partial x} = \frac{-y}{x^2+y^2}$$

Diff w.r.t y partially.

$$\frac{\partial u}{\partial y} = \frac{1}{1+(y/x)^2} \frac{\partial}{\partial y} (y/x)$$

$$= \frac{1}{\frac{x^2+y^2}{x^2}} (1/x \cdot 1) \Rightarrow = \frac{1}{x^2+y^2} \cdot \frac{1}{x} \times x^2$$

$$\frac{\partial u}{\partial y} = \frac{x}{x^2+y^2}$$

$$\text{Now, } \frac{\partial^2 u}{\partial y \partial x} = \frac{\partial}{\partial y} \left[\frac{\partial u}{\partial x} \right]$$

$$= \frac{\partial}{\partial y} \left[\frac{-y}{x^2+y^2} \right]$$

by applying quotient rule:

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

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

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

$$\begin{aligned} \text{Also } \frac{\partial^2 u}{\partial x \partial y} &= \frac{\partial}{\partial x} \left[\frac{\partial u}{\partial y} \right] \\ &= \frac{\partial}{\partial x} \left[\frac{x}{x^2+y^2} \right] \\ &= \frac{(x^2+y^2)(1) - (x) \cdot (2x)}{(x^2+y^2)^2} \\ &= \frac{(x^2+y^2) - 2x^2}{(x^2+y^2)^2} \Rightarrow = \frac{x^2+y^2-2x^2}{(x^2+y^2)^2} \end{aligned}$$

$$\begin{aligned} \frac{\partial^2 u}{\partial x \partial y} &= \frac{y^2-x^2}{(x^2+y^2)^2} \\ \therefore \frac{\partial^2 u}{\partial y \partial x} &= \frac{\partial^2 u}{\partial x \partial y} \end{aligned}$$

6] If $z = x^2 \tan^{-1}(y/x) - y^2 \tan^{-1}(x/y)$. Show that

$$\frac{\partial^2 z}{\partial x \partial y} = \frac{x^2-y^2}{x^2+y^2}$$

Sol: we have $z = x^2 \tan^{-1}(y/x) - y^2 \tan^{-1}(x/y)$ product rule
 partial diff w.r.t y .

$$\frac{\partial z}{\partial y} = x^2 \frac{1}{1+(y/x)^2} \cdot \frac{1}{x} - \left[y^2 \frac{1}{1+(x/y)^2} (x \cdot -1/y^2) + 2y \tan^{-1}(x/y) \right]$$

$$= \frac{x^2}{x^2+y^2} \cdot \frac{1}{x} - \left[\frac{-xy^2}{y^2+x^2} \cdot \frac{1}{y^2} + 2y \tan^{-1}(x/y) \right]$$

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

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

$$\frac{\partial z}{\partial y} = \frac{x^3 + xy^2}{x^2+y^2} - 2y \tan^{-1}(x/y)$$

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

$$\therefore \frac{\partial z}{\partial y} = x - 2y \tan^{-1}(x/y)$$

Again partially diff w.r.t x .

$$\frac{\partial}{\partial x} \left[\frac{\partial z}{\partial y} \right] = 1 - 2y \left[\frac{1}{1+(x/y)^2} \cdot \left(\frac{1}{y} \right) \right]$$

$$= 1 - 2y \left[\frac{1}{\frac{y^2+x^2}{y^2}} \cdot \frac{1}{y} \right]$$

$$= 1 - 2y \left[\frac{1}{x^2+y^2} \cdot \frac{1}{y} \cdot y^2 \right]$$

$$= 1 - 2y \left[\frac{y}{x^2+y^2} \right]$$

$$= 1 - \frac{2y^2}{x^2+y^2}$$

$$= \frac{x^2+y^2-2y^2}{x^2+y^2}$$

$$\frac{\partial^2}{\partial x \partial y} = \frac{x^2 - y^2}{x^2 + y^2}$$

$$\frac{\partial^2 u}{\partial x \partial y} = \frac{\partial^2 u}{\partial y \partial x}$$

7] If $u = \sin^{-1}(y/x)$. S.T. $u_{xy} = u_{yx}$

Solu: - we have $u = \sin^{-1}(y/x)$

Partially diff w.r.t. y

$$\frac{\partial u}{\partial y} = \frac{1}{\sqrt{1-(y/x)^2}} \cdot \frac{1}{x} \quad (1)$$

$$= \frac{1}{\sqrt{\frac{x^2 - y^2}{x^2}}} \cdot \frac{1}{x} = \frac{1}{\sqrt{x^2 - y^2}} \cdot \frac{1}{x} \cdot x^2$$

$$\frac{\partial u}{\partial y} = \frac{1}{\sqrt{x^2 - y^2}}$$

Partially diff w.r.t. x

$$\frac{\partial u}{\partial x} = \frac{1}{\sqrt{1-(y/x)^2}} \cdot \left(-\frac{y}{x^2}\right)$$

$$= \frac{-y}{\sqrt{\frac{x^2 - y^2}{x^2}}} \cdot \frac{1}{x^2} \Rightarrow \frac{\partial u}{\partial x} = \frac{-y}{\sqrt{x^2 - y^2}} \cdot \frac{1}{x^2} \cdot x^2$$

$$\frac{\partial u}{\partial x} = \frac{-y}{x\sqrt{x^2 - y^2}}$$

$$u_{xy} = \frac{\partial^2 u}{\partial x \partial y} = \frac{\partial}{\partial x} \left[\frac{\partial u}{\partial y} \right]$$

$$= \frac{\partial}{\partial x} \left[\frac{1}{\sqrt{x^2 - y^2}} \right] \Rightarrow u_{xy} = \frac{\partial}{\partial x} \left[(x^2 - y^2)^{-1/2} \right]$$

$$u_{xy} = -\frac{1}{2} (x^2 - y^2)^{-3/2} \cdot 2x \Rightarrow -x \cdot (x^2 - y^2)^{-3/2}$$

$$u_{xy} = \frac{-x}{(x^2 - y^2)^{3/2}}$$

$$u_{yx} = \frac{\partial^2 u}{\partial y \partial x} = \frac{\partial}{\partial y} \left[\frac{\partial u}{\partial x} \right] = \frac{\partial}{\partial y} \left[\frac{-y}{x\sqrt{x^2+y^2}} \right]$$

$$u_{yx} = \frac{-1}{x} \left[\sqrt{x^2+y^2} \cdot 1 - y \right]$$

8]. If $u = x^y$ s.t. $u_{xy} = u_{yx}$.

Soln: we have $u = x^y$

partially diff w.r.t x

$$\frac{\partial u}{\partial x} = yx^{y-1}$$

~~$\frac{\partial^2 u}{\partial x \partial y}$~~ partially diff w.r.t y

$$\frac{\partial u}{\partial y} = x^y \log x$$

$$\frac{d}{dx} (a^x) = a^x \log a$$

$$u_{xy} = \frac{\partial^2 u}{\partial x \partial y} \Rightarrow \frac{\partial}{\partial x} \left[\frac{\partial u}{\partial y} \right] = \frac{\partial}{\partial x} [x^y \log x]$$

$$u_{xy} = x^y \frac{1}{x} + yx^{y-1} \log x$$

$$u_{xy} = x^{y-1} + yx^{y-1} \log x$$

$$u_{xy} = x^{y-1} (1 + y \log x) \quad \text{--- (1)}$$

$$u_{yx} = \frac{\partial^2 u}{\partial y \partial x} = \frac{\partial}{\partial y} \left[\frac{\partial u}{\partial x} \right]$$

$$= \frac{\partial}{\partial y} [yx^{y-1}]$$

$$u_{yx} = yx^{y-1} \log x + x^{y-1} \cdot 1$$

$$u_{yx} = x^{y-1} (y \log x + 1) \quad \text{--- (2)}$$

From (1) & (2) $u_{xy} = u_{yx}$

Q] If $u = e^x [x \cos y - y \sin y]$ s.t $u_{xy} = u_{yx}$

Solu: we have $u = e^x [x \cos y - y \sin y]$

partially diff w.r.t x

$$\frac{\partial u}{\partial x} = u_x = e^x \cdot 1 \cdot \cos y + e^x [x \cos y - y \sin y]$$

partially diff w.r.t y

$$\frac{\partial u}{\partial y} = u_y = e^x [-x \sin y - y \cos y - 1 \cdot \sin y]$$

$$u_y = e^x [x \sin y + y \cos y + \sin y]$$

$$u_{xy} = \frac{\partial^2 u}{\partial x \partial y} = \frac{\partial}{\partial x} \left[\frac{\partial u}{\partial y} \right]$$

$$u_{xy} = \frac{\partial}{\partial x} [-e^x [x \sin y + y \cos y + \sin y]]$$

$$u_{xy} = -[e^x \cdot 1 \cdot \sin y + e^x [x \sin y + y \cos y + \sin y]]$$

$$u_{xy} = -e^x [2 \sin y + x \sin y + y \cos y] \quad \text{--- (1)}$$

$$u_{yx} = \frac{\partial^2 u}{\partial y \partial x} = \frac{\partial}{\partial y} [e^x \cos y + e^x [x \cos y - y \sin y]]$$

$$= \frac{\partial}{\partial y} [e^x [\cos y + x \cos y - y \sin y]]$$

$$= e^x [-\sin y - x \sin y - y \cos y - (1) \sin y]$$

$$= -e^x [\sin y + x \sin y + y \cos y + \sin y]$$

$$u_{yx} = -e^x [2 \sin y + x \sin y + y \cos y] \quad \text{--- (2)}$$

From (1) & (2)

$$u_{xy} = u_{yx}$$

$$10] \text{ If } u = e^{ax+by} f(ax-by) \text{ s.t. } b \frac{\partial u}{\partial x} + a \frac{\partial u}{\partial y} = 2abu$$

Soln: We have. $u = e^{ax+by} f(ax-by)$

partially diff w.r.t x .

$$\frac{\partial u}{\partial x} = e^{ax+by} f'(ax-by) (a) + f(ax-by) e^{ax+by} \cdot (a)$$

$$\frac{\partial u}{\partial x} = a e^{ax+by} f'(ax-by) + a e^{ax+by} f(ax-by)$$

$$\frac{\partial u}{\partial x} = a e^{ax+by} f'(ax-by) + a u$$

partially diff w.r.t y

$$\frac{\partial u}{\partial y} = e^{ax+by} f'(ax-by) (b) + f(ax-by) e^{ax+by} (b)$$

$$\frac{\partial u}{\partial y} = b e^{ax+by} f'(ax-by) + b e^{ax+by} f(ax-by)$$

$$\frac{\partial u}{\partial y} = b e^{ax+by} f'(ax-by) + b u$$

$$\text{now, } b \frac{\partial u}{\partial x} + a \frac{\partial u}{\partial y} = 2abu$$

$$b [a e^{ax+by} f'(ax-by) + a u] + a [-b e^{ax+by} f'(ax-by) + b u]$$

$$abu + abu - abu - abu = 2abu$$

$$2abu = 2abu$$

$$\underline{\underline{2abu = 2abu}}$$

11] If $u = f(x+ct) + g(x-ct)$. S.T $u_{tt} = c^2 u_{xx}$

Solu: we have $u = f(x+ct) + g(x-ct)$.

Partially diff w.r.t t .

$$u_t = f'(x+ct) \cdot c + g'(x-ct) \cdot (-c)$$

Again partially diff w.r.t t .

$$u_{tt} = f''(x+ct) \cdot c^2 + g''(x-ct) \cdot c^2$$

Partially diff w.r.t x .

$$u_x = f'(x+ct) \cdot (1) + g'(x-ct) \cdot (1)$$

Again partially diff w.r.t x .

$$u_{xx} = f''(x+ct) \cdot (1) + g''(x-ct) \cdot (1)$$

Now,

$$u_{tt} = f''(x+ct) \cdot c^2 + g''(x-ct) \cdot c^2$$

$$u_{tt} = c^2 [f''(x+ct) + g''(x-ct)]$$

$$u_{tt} = c^2 u_{xx}$$

12] If $u = \log \sqrt{x^2 + y^2 + z^2}$. S.T $(x^2 + y^2 + z^2) \left[\frac{\delta^2 u}{\delta x^2} + \frac{\delta^2 u}{\delta y^2} + \frac{\delta^2 u}{\delta z^2} \right]$

Solu: we have $u = \log \sqrt{x^2 + y^2 + z^2}$

$$u = \log((x^2 + y^2 + z^2)^{1/2})$$

$$\log(x^p) = p \log(x)$$

$$u = \frac{1}{2} \log(x^2 + y^2 + z^2)$$

The given u is a symmetric func of x, y, z

Partially diff w.r.t x .

$$\frac{\partial u}{\partial x} = \frac{1}{2} \cdot \frac{1}{x^2+y^2+z^2} \cdot 2x$$

$$\frac{\partial u}{\partial x} = \frac{x}{x^2+y^2+z^2}$$

Again partial diff w.r.t x

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

$$\frac{\partial^2 u}{\partial x^2} = \frac{x^2+y^2+z^2 - 2x^2}{(x^2+y^2+z^2)^2}$$

$$\frac{\partial^2 u}{\partial x^2} = \frac{y^2+z^2-x^2}{(x^2+y^2+z^2)^2} \quad \text{--- (1)}$$

Similarly, $\frac{\partial^2 u}{\partial y^2} = \frac{x^2+z^2-y^2}{(x^2+y^2+z^2)^2} \quad \text{--- (2)}$

$$\frac{\partial^2 u}{\partial z^2} = \frac{x^2+y^2-z^2}{(x^2+y^2+z^2)^2} \quad \text{--- (3)}$$

Adding (1), (2) & (3) we get

$$\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} + \frac{\partial^2 u}{\partial z^2} = \frac{y^2+z^2-x^2}{(x^2+y^2+z^2)^2} + \frac{x^2+z^2-y^2}{(x^2+y^2+z^2)^2} + \frac{x^2+y^2-z^2}{(x^2+y^2+z^2)^2}$$

$$= \frac{y^2+z^2-x^2+x^2+z^2-y^2+x^2+y^2-z^2}{(x^2+y^2+z^2)^2}$$

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

$$\frac{\delta^2 u}{\delta x^2} + \frac{\delta^2 u}{\delta y^2} + \frac{\delta^2 u}{\delta z^2} = \frac{1}{x^2 + y^2 + z^2}$$

$$(x^2 + y^2 + z^2) \left(\frac{\delta^2 u}{\delta x^2} + \frac{\delta^2 u}{\delta y^2} + \frac{\delta^2 u}{\delta z^2} \right) = 1$$

13] If $u = \frac{1}{\sqrt{x^2 + y^2 + z^2}}$ then S.T. $\frac{\delta^2 u}{\delta x^2} + \frac{\delta^2 u}{\delta y^2} + \frac{\delta^2 u}{\delta z^2} = 0$

Solu: we have $u = \frac{1}{\sqrt{x^2 + y^2 + z^2}} = (x^2 + y^2 + z^2)^{-1/2}$ is a symmetric func of x, y, z .

partially diff w.r.t. x

$$\frac{\delta u}{\delta x} = -\frac{1}{2} (x^2 + y^2 + z^2)^{-3/2} \cdot 2x$$

$$x^n = u x^{n-1}$$

$$\frac{\delta u}{\delta x} = - (x^2 + y^2 + z^2)^{-3/2} \cdot x$$

Again partial diff w.r.t. x

$$\frac{\delta^2 u}{\delta x^2} = - \left[(x^2 + y^2 + z^2)^{-3/2} \cdot 1 + x \left[-\frac{3}{2} (x^2 + y^2 + z^2)^{-5/2} \cdot 2x \right] \right]$$

$$= - \left[(x^2 + y^2 + z^2)^{-3/2} - (3x^2 + 3x^2 y^2 - 3x^2 z^2) \right]^{-5/2}$$

$$= - \left[(x^2 + y^2 + z^2)^{-3/2} - 3x^2 (x^2 + y^2 + z^2)^{-5/2} \right]$$

$$\frac{\delta^2 u}{\delta x^2} = 3x^2 (x^2 + y^2 + z^2)^{-5/2} - (x^2 + y^2 + z^2)^{-3/2} \quad \text{--- (1)}$$

Similarly, $\frac{\delta^2 u}{\delta y^2} = 3y^2 (x^2 + y^2 + z^2)^{-5/2} - (x^2 + y^2 + z^2)^{-3/2}$ --- (2)

$$\frac{\delta^2 u}{\delta z^2} = 3z^2 (x^2 + y^2 + z^2)^{-5/2} - (x^2 + y^2 + z^2)^{-3/2} \quad \text{--- (3)}$$

Adding the results (1), (2) & (3) we have

$$\frac{\delta^2 u}{\delta x^2} + \frac{\delta^2 u}{\delta y^2} + \frac{\delta^2 u}{\delta z^2} = 0$$

$$3x^2(x^2+y^2+z^2)^{-5/2} - (x^2+y^2+z^2)^{-3/2} + 3y^2(x^2+y^2+z^2)^{-5/2} -$$

$$(x^2+y^2+z^2)^{-3/2} + 3z^2(x^2+y^2+z^2)^{-5/2} - (x^2+y^2+z^2)^{-3/2} = 0$$

$$\Rightarrow 3(x^2+y^2+z^2)^{-5/2} (x^2+y^2+z^2) - 3(x^2+y^2+z^2)^{-3/2} = 0$$

$$3(x^2+y^2+z^2)^{-5/2+1} - 3(x^2+y^2+z^2)^{-3/2} = 0$$

$$3(x^2+y^2+z^2)^{-3/2} - 3(x^2+y^2+z^2)^{-3/2} = 0$$

$$0 = 0$$

14] If $z(x+y) = x^2+y^2$. S.T. $\left[\frac{\delta z}{\delta x} - \frac{\delta z}{\delta y}\right]^2 = 4\left[1 - \frac{\delta z}{\delta x} \frac{\delta z}{\delta y}\right]$

Soln :- we have $z(x+y) = x^2+y^2$

$$z = \frac{x^2+y^2}{x+y} \text{ is a symmetric fun of } x, y$$

partial diff w.r.t x

$$\frac{\delta z}{\delta x} = \frac{(x+y)(2x) - (x^2+y^2)(1)}{(x+y)^2}$$

$$= \frac{2x^2 + 2xy - x^2 - y^2}{(x+y)^2}$$

$$\frac{\delta z}{\delta x} = \frac{x^2 + 2xy - y^2}{(x+y)^2}$$

Similarly, $\frac{\delta z}{\delta y} = \frac{y^2 + 2xy - x^2}{(x+y)^2}$

$$\text{now } \left[\frac{\partial z}{\partial x} - \frac{\partial z}{\partial y} \right] = \frac{x^2 + 2xy - y^2}{(x+y)^2} - \frac{y^2 + 2xy - x^2}{(x+y)^2}$$

$$= \frac{x^2 + 2xy - y^2 - y^2 - 2xy + x^2}{(x+y)^2}$$

$$\left[\frac{\partial z}{\partial x} - \frac{\partial z}{\partial y} \right] = \frac{2x^2 - 2y^2}{(x+y)^2}$$

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

$$= \frac{2(x-y)}{(x+y)}$$

Square on b-s.

$$\left[\frac{\partial z}{\partial x} - \frac{\partial z}{\partial y} \right]^2 = 4 \frac{(x-y)^2}{(x+y)^2} \quad \text{--- (1)}$$

$$\text{now, } 4 \left[1 - \frac{\partial z}{\partial x} - \frac{\partial z}{\partial y} \right] = 4 \left[1 - \left(\frac{x^2 + 2xy - y^2}{(x+y)^2} \right) - \left(\frac{y^2 + 2xy - x^2}{(x+y)^2} \right) \right]$$

$$= 4 \left[\frac{(x+y)^2 - x^2 - 2xy + y^2 - y^2 - 2xy + x^2}{(x+y)^2} \right]$$

$$= 4 \left[\frac{(x+y)^2 - 4xy}{(x+y)^2} \right] \Rightarrow = 4 \left[\frac{x^2 + y^2 + 2xy - 4xy}{(x+y)^2} \right]$$

$$= 4 \left[\frac{x^2 + y^2 - 2xy}{(x+y)^2} \right] \Rightarrow = 4 \left[\frac{(x-y)^2}{(x+y)^2} \right] \quad \text{--- (2)}$$

Thus from eq⁽¹⁾ & eq⁽²⁾

$$\left[\frac{\partial z}{\partial x} - \frac{\partial z}{\partial y} \right]^2 = 4 \left[1 - \frac{\partial z}{\partial x} - \frac{\partial z}{\partial y} \right]$$

15) If $u = e^{-2\pi^2 t} \sin \pi x \sin \pi y$ Show that

$$\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = \frac{\partial u}{\partial t}$$

Solu: We have $u = e^{-2\pi^2 t} \sin \pi x \sin \pi y$

Partially diff w.r.t x

$$\frac{\partial u}{\partial x} = e^{-2\pi^2 t} (\pi \cos \pi x) \sin \pi y$$

Again partially diff w.r.t x

$$\frac{\partial^2 u}{\partial x^2} = e^{-2\pi^2 t} (-\pi^2 \sin \pi x) \sin \pi y$$

$$\frac{\partial^2 u}{\partial x^2} = -\pi^2 e^{-2\pi^2 t} \sin \pi x \sin \pi y$$

$$\frac{\partial^2 u}{\partial x^2} = \underline{-\pi^2 u}$$

Partially diff w.r.t y

$$\frac{\partial u}{\partial y} = e^{-2\pi^2 t} \sin \pi x (\pi \cos \pi y)$$

Again partially diff w.r.t y

$$\frac{\partial^2 u}{\partial y^2} = e^{-2\pi^2 t} \sin \pi x (-\pi^2 \sin \pi y)$$

$$\frac{\partial^2 u}{\partial y^2} = -\pi^2 e^{-2\pi^2 t} \sin \pi x \sin \pi y$$

$$\frac{\partial^2 u}{\partial y^2} = \underline{-\pi^2 u}$$

Thus LHS.

$$\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2}$$

$$= -\pi^2 u - \pi^2 u$$

$$= \underline{-2\pi^2 u} \quad \text{--- (1)}$$

Also, partially diff w.r.t. t .

$$\frac{\partial u}{\partial t} = e^{-2\pi^2 t} (-2\pi^2) \sin \pi x \sin \pi y$$

$$\frac{\partial u}{\partial t} = e^{-2\pi^2 t} (-2\pi^2) \sin \pi x \sin \pi y$$

$$\frac{\partial u}{\partial t} = -2\pi^2 u \quad \text{--- (2)}$$

$$\therefore \text{from (1) \& (2)} \quad \frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = \frac{\partial u}{\partial t}$$

16] If $u = \log(x^3 + y^3 + z^3 - 3xyz)$ then prove that $\frac{\partial u}{\partial x} + \frac{\partial u}{\partial y} + \frac{\partial u}{\partial z} = \frac{1}{x+y+z}$ and hence show that

$$\left(\frac{\partial}{\partial x} + \frac{\partial}{\partial y} + \frac{\partial}{\partial z} \right)^2 u = \frac{-9}{(x+y+z)^2}$$

Soln: $u = \log(x^3 + y^3 + z^3 - 3xyz)$ is a symmetric function partially diff w.r.t. x .

$$\frac{\partial u}{\partial x} = \frac{1}{x^3 + y^3 + z^3 - 3xyz} (3x^2 - 3yz) \quad \text{--- (1)}$$

partially diff w.r.t. y

$$\frac{\partial u}{\partial y} = \frac{1}{x^3 + y^3 + z^3 - 3xyz} (3y^2 - 3xz) \quad \text{--- (2)}$$

partially diff w.r.t. z

$$\frac{\partial u}{\partial z} = \frac{1}{x^3 + y^3 + z^3 - 3xyz} (3z^2 - 3xy) \quad \text{--- (3)}$$

Now, $\frac{\partial u}{\partial x} + \frac{\partial u}{\partial y} + \frac{\partial u}{\partial z} =$

$$\frac{3x^2 - 3yz}{x^3 + y^3 + z^3 - 3xyz}$$

$$= \frac{3x^2 - 3yz}{x^3 + y^3 + z^3 - 3xyz} + \frac{3y^2 - 3zx}{x^3 + y^3 + z^3 - 3xyz} + \frac{3z^2 - 3xy}{x^3 + y^3 + z^3 - 3xyz}$$

$$= \frac{3x^2 - 3yz + 3y^2 - 3zx + 3z^2 - 3xy}{x^3 + y^3 + z^3 - 3xyz}$$

$$= \frac{3(x^2 + y^2 + z^2 - xy + yz - zx)}{(x+y+z)(x^2 + y^2 + z^2 - xy + yz - zx)}$$

Recalling a standard elementary result

$$a^3 + b^3 + c^3 - 3abc = (a+b+c)(a^2 + b^2 + c^2 - ab - bc - ca)$$

$$\frac{\delta u}{\delta x} + \frac{\delta u}{\delta y} + \frac{\delta u}{\delta z} = \frac{3}{x+y+z}$$

Further, $\left[\frac{\delta}{\delta x} + \frac{\delta}{\delta y} + \frac{\delta}{\delta z} \right]^2 u$

$$= \left[\frac{\delta}{\delta x} + \frac{\delta}{\delta y} + \frac{\delta}{\delta z} \right] \left[\frac{\delta}{\delta x} + \frac{\delta}{\delta y} + \frac{\delta}{\delta z} \right] u$$

$$= \left[\frac{\delta}{\delta x} + \frac{\delta}{\delta y} + \frac{\delta}{\delta z} \right] \left[\frac{\delta u}{\delta x} + \frac{\delta u}{\delta y} + \frac{\delta u}{\delta z} \right]$$

$$= \left[\frac{\delta}{\delta x} + \frac{\delta}{\delta y} + \frac{\delta}{\delta z} \right] \left[\frac{3}{x+y+z} \right]$$

$$= \frac{\delta}{\delta x} \left[\frac{3}{x+y+z} \right] + \frac{\delta}{\delta y} \left[\frac{3}{x+y+z} \right] + \frac{\delta}{\delta z} \left[\frac{3}{x+y+z} \right]$$

$$= \frac{(x+y+z)(0) - 3(1)}{(x+y+z)^2} + \frac{(x+y+z)(0) - 3(1)}{(x+y+z)^2} + \frac{(x+y+z)(0) - 3(1)}{(x+y+z)^2}$$

$$= \frac{-3}{(x+y+z)^2} + \frac{-3}{(x+y+z)^2} + \frac{-3}{(x+y+z)^2}$$

$$= \frac{-3-3-3}{(x+y+z)^2}$$

$$\left(\frac{\partial}{\partial x} + \frac{\partial}{\partial y} + \frac{\partial}{\partial z}\right)^2 u = \frac{-9}{(x+y+z)^2}$$

JACOBIANS

Let "u" and "v" be the function of two independent variables "x" and "y". The Jacobian "J" of the functions "u" and "v" w.r.t "x" & "y" is symbolically represented and is defined as

$$J\left(\frac{u, v}{x, y}\right) = \frac{\delta(u, v)}{\delta(x, y)} = \begin{vmatrix} \frac{\partial u}{\partial x} & \frac{\partial u}{\partial y} \\ \frac{\partial v}{\partial x} & \frac{\partial v}{\partial y} \end{vmatrix}$$

If "u", "v" and "w" are function of "x", "y" and "z" can be written as

$$J\left(\frac{u, v, w}{x, y, z}\right) = \frac{\delta(u, v, w)}{\delta(x, y, z)} = \begin{vmatrix} \frac{\partial u}{\partial x} & \frac{\partial u}{\partial y} & \frac{\partial u}{\partial z} \\ \frac{\partial v}{\partial x} & \frac{\partial v}{\partial y} & \frac{\partial v}{\partial z} \\ \frac{\partial w}{\partial x} & \frac{\partial w}{\partial y} & \frac{\partial w}{\partial z} \end{vmatrix}$$

problems

(i) If $u = x^2 - 2y$ and $v = x + y$. Find $J\left(\frac{u, v}{x, y}\right)$

Solu:- $J\left(\frac{u, v}{x, y}\right) = \begin{vmatrix} \frac{\partial u}{\partial x} & \frac{\partial u}{\partial y} \\ \frac{\partial v}{\partial x} & \frac{\partial v}{\partial y} \end{vmatrix}$

$u = x^2 - 2y$
w.r.t x

$\frac{\partial u}{\partial x} = \underline{\underline{2x}}$

w.r.t. y

$\frac{\partial u}{\partial y} = \underline{\underline{-2}}$

$v = x + y$
w.r.t x

$\frac{\partial v}{\partial x} = \underline{\underline{1}}$

w.r.t y

$\frac{\partial v}{\partial y} = \underline{\underline{1}}$

$$J\left(\frac{u \cdot v}{x \cdot y}\right) = \begin{vmatrix} 2x & -2 \\ 1 & 1 \end{vmatrix}$$

$$= 2x(1) - (-2)(1)$$

$$= 2x + 2$$

$$J\left(\frac{u \cdot v}{x \cdot y}\right) = \underline{\underline{2(x+1)}}$$

2] $u = x^2 - 2y$, $v = x + y + z$, $w = x - 2y + 3z$. find

$$\frac{\partial(u \cdot v \cdot w)}{\partial(x \cdot y \cdot z)}$$

Solu :-

$$J\left(\frac{u \cdot v \cdot w}{x \cdot y \cdot z}\right) = \begin{vmatrix} u_x & u_y & u_z \\ v_x & v_y & v_z \\ w_x & w_y & w_z \end{vmatrix}$$

$$u = x^2 - 2y$$

$$v = x + y + z$$

$$w = x - 2y + 3z$$

$$u_x = 2x$$

$$v_x = 1$$

$$w_x = 1$$

$$u_y = -2$$

$$v_y = 1$$

$$w_y = -2$$

$$u_z = 0$$

$$v_z = 1$$

$$w_z = 3$$

$$J\left(\frac{u \cdot v \cdot w}{x \cdot y \cdot z}\right) = \begin{vmatrix} 2x & -2 & 0 \\ 1 & 1 & 1 \\ 1 & -2 & 3 \end{vmatrix}$$

$$= 2x(3 - (-2)) - (-2)(3 - 1) + 0(-2 - 1)$$

$$= 2x(3 + 2) + 2(+2) + 0$$

$$= \underline{\underline{10x + 4}}$$

3] If $u = \frac{yz}{x}$, $v = \frac{zx}{y}$ and $w = \frac{xy}{z}$ find $\frac{\partial(u.v.w)}{\partial(x.y.z)}$

Soln: $J\left(\frac{u.v.w}{x.y.z}\right) = \begin{vmatrix} u_x & u_y & u_z \\ v_x & v_y & v_z \\ w_x & w_y & w_z \end{vmatrix}$

$$u = \frac{yz}{x}$$

$$v = \frac{zx}{y}$$

$$w = \frac{xy}{z}$$

$$u_x = -\frac{yz}{x^2}$$

$$v_x = \frac{z}{y}$$

$$w_x = \frac{y}{z}$$

$$u_y = \frac{z}{x}$$

$$v_y = -\frac{zx}{y^2}$$

$$w_y = \frac{x}{z}$$

$$u_z = \frac{y}{x}$$

$$v_z = \frac{x}{y}$$

$$w_z = -\frac{xy}{z^2}$$

$$J\left(\frac{u.v.w}{x.y.z}\right) = \begin{vmatrix} -\frac{yz}{x^2} & \frac{z}{x} & \frac{y}{x} \\ \frac{z}{y} & -\frac{zx}{y^2} & \frac{x}{y} \\ \frac{y}{z} & \frac{x}{z} & -\frac{xy}{z^2} \end{vmatrix}$$

$$= \frac{-yz}{x^2} \left[\left(\frac{-zx}{y^2}\right) \left(-\frac{xy}{z^2}\right) - \left(\frac{x}{y}\right) \left(\frac{x}{z}\right) \right] - \frac{z}{x} \left[\left(\frac{z}{y}\right) \left(-\frac{xy}{z^2}\right) \right]$$

$$- \left(\frac{y}{z}\right) \left(\frac{y}{z}\right) + \frac{y}{x} \left[\left(\frac{z}{y}\right) \left(\frac{x}{z}\right) - \left(-\frac{zx}{y^2}\right) \left(\frac{y}{z}\right) \right]$$

$$= \frac{-yz}{x^2} \left[\frac{x^2}{yz} - \frac{x^2}{yz} \right] - \frac{z}{x} \left[-\frac{x}{z} - \frac{x}{z} \right] + \frac{y}{x} \left[\frac{x}{y} \right]$$

$$+ \frac{x}{y}$$

$$= \frac{-z}{x} \left[-\frac{2x}{z} \right] + \frac{y}{x} \left[2\frac{x}{y} \right]$$

$$= \frac{2z^2x}{z^2x} + 2 \frac{xy}{xy}$$

$$= 2 + 2$$

$$\mathcal{J}\left(\frac{u \cdot v \cdot w}{x \cdot y \cdot z}\right) = 4$$

4] If $u = x + 3y^2 - z^3$, $v = 4x^2yz$, $w = 2z^2 - xy$

then find $\mathcal{J}\left(\frac{u \cdot v \cdot w}{x \cdot y \cdot z}\right)$ at $(1, -1, 0)$

Solu! $\mathcal{J}\left(\frac{u \cdot v \cdot w}{x \cdot y \cdot z}\right) = \begin{vmatrix} u_x & u_y & u_z \\ v_x & v_y & v_z \\ w_x & w_y & w_z \end{vmatrix}$

$$u = x + 3y^2 - z^3$$

$$v = 4x^2yz$$

$$w = 2z^2 - xy$$

$$u_x = 1$$

$$v_x = 8xyz$$

$$w_x = -y$$

$$u_y = 6y$$

$$v_y = 4x^2z$$

$$w_y = -x$$

$$u_z = -3z^2$$

$$v_z = 4x^2y$$

$$w_z = 4z$$

$$\mathcal{J}\left(\frac{u \cdot v \cdot w}{x \cdot y \cdot z}\right) = \begin{vmatrix} 1 & 6y & -3z^2 \\ 8xyz & 4x^2z & 4x^2y \\ -y & -x & 4z \end{vmatrix}$$

$$= 1 \left[(4x^2z)(4z) - (4x^2y)(-x) \right] - 6y \left[(8xyz)(4z) - (4x^2y)(-y) \right] + (-3z^2) \left[(8xyz)(-x) - (4x^2z)(-y) \right]$$

$$= 1 \left[16x^2z^2 + 4x^3y \right] - 6y \left[32xyz^2 + 4x^2y^2 \right] - 3z^2 \left[-8x^2yz + 4x^2yz \right]$$

$$= 16x^2z^2 + 4x^3y - 192xy^2z^2 - 24x^2y^3 + 24x^2yz^3 - 12x^2yz^3.$$

at (1, -1, 0)

$$= 16(1)^2(0)^2 + 4(1)^3(-1) - 192(1)(-1)^2(0)^2 - 24(1)^2(-1)^3 + 24(1)^2(-1)(0)^3 - 12(1)^2(-1)(0)^3$$

$$= -4 + 24$$

$$\nabla(1, -1, 0) = \underline{\underline{20}}$$

Ex] If $u = \frac{x+y}{1-xy}$. $v = \tan^{-1}x + \tan^{-1}y$ find $\frac{\partial(u.v)}{\partial(x.y)}$

Solu:- $\nabla\left(\frac{u.v}{x.y}\right) = \begin{vmatrix} u_x & u_y \\ v_x & v_y \end{vmatrix}$

$$u = \frac{x+y}{1-xy}$$

$$v = \tan^{-1}x + \tan^{-1}y$$

$$u_x = \frac{(1-xy)(1) - (x+y)(-y)}{(1-xy)^2}$$

$$= \frac{1-xy+xy+y^2}{(1-xy)^2}$$

$$v_x = \frac{1}{1+x^2}$$

$$v_y = \frac{1}{1+y^2}$$

$$u_x = \frac{1+y^2}{(1-xy)^2}$$

$$u_y = \frac{(1-xy)(1) - (x+y)(-x)}{(1-xy)^2}$$

$$= \frac{1-xy+x^2+xy}{(1-xy)^2}$$

$$= \frac{1+x^2}{(1-xy)^2}$$

$$J\left(\frac{u \cdot v}{x \cdot y}\right) = \begin{vmatrix} \frac{1+y^2}{(1-xy)^2} & \frac{1+x^2}{(1-xy)^2} \\ \frac{1}{1+x^2} & \frac{1}{1+y^2} \end{vmatrix}$$

$$= \frac{1+y^2}{(1-xy)^2} \times \frac{1}{1+y^2} - \frac{1+x^2}{(1-xy)^2} \times \frac{1}{1+x^2}$$

$$= \frac{1}{(1-xy)^2} - \frac{1}{(1-xy)^2}$$

$$J\left(\frac{u \cdot v}{x \cdot y}\right) = \underline{\underline{0}}$$

6] If $x+y+z=u$, $y+z=v$ and $z=uvw$ Show that
 $\frac{\delta(x \cdot y \cdot z)}{\delta(u \cdot v \cdot w)}$

Soln: $\frac{\delta(x \cdot y \cdot z)}{\delta(u \cdot v \cdot w)} = \begin{vmatrix} \delta x / \delta u & \delta x / \delta v & \delta x / \delta w \\ \delta y / \delta u & \delta y / \delta v & \delta y / \delta w \\ \delta z / \delta u & \delta z / \delta v & \delta z / \delta w \end{vmatrix}$

consider, $x+y+z=u$ — (1)

$y+z=v$ — (2)

$z=uvw$ — (3)

using (2) in (1) we have

$$x+v=u \Rightarrow \therefore x = \underline{\underline{u-v}}$$

Also by using (3) in (2) we have

$$y+uvw=v \quad \therefore y = \underline{\underline{v-uvw}}$$

$$\therefore x = u-v, \quad y = v-uvw$$

$$z = uvw$$

$$x = u - v$$

$$x_u = 1$$

$$x_v = -1$$

$$x_w = 0$$

$$y = v - uvw$$

$$y_u = -vw$$

$$y_v = 1 - uw$$

$$y_w = -uv$$

$$z = uvw$$

$$z_u = vw$$

$$z_v = uw$$

$$z_w = uv$$

$$\therefore \frac{\delta(x \cdot y \cdot z)}{\delta(u \cdot v \cdot w)} = \begin{vmatrix} 1 & -1 & 0 \\ -vw & 1 - uw & -uv \\ vw & uw & uv \end{vmatrix}$$

$$= 1 \left[(1 - uw)(uv) + (uv)(uw) \right] + 1 \left[(-vw)(uv) + (uv)(vw) \right] + 0 \left[(vw)(uw) - (1 - uw)(vw) \right]$$

$$= uv - u^2vw + u^2vw - uv^2w + uv^2w$$

$$= uv$$

$$\therefore \frac{\delta(x \cdot y \cdot z)}{\delta(u \cdot v \cdot w)} = uv$$

Ex 17 If $x = r \sin \theta \cos \phi$, $y = r \sin \theta \sin \phi$, $z = r \cos \theta$.

Show that $\frac{\delta(x \cdot y \cdot z)}{\delta(r \cdot \theta \cdot \phi)} = r^2 \sin \theta$

$$\text{Soln: } J \left(\frac{x \cdot y \cdot z}{r \cdot \theta \cdot \phi} \right) = \begin{vmatrix} \frac{\delta x}{\delta r} & \frac{\delta x}{\delta \theta} & \frac{\delta x}{\delta \phi} \\ \frac{\delta y}{\delta r} & \frac{\delta y}{\delta \theta} & \frac{\delta y}{\delta \phi} \\ \frac{\delta z}{\delta r} & \frac{\delta z}{\delta \theta} & \frac{\delta z}{\delta \phi} \end{vmatrix}$$

$$\text{So } x = r \sin \theta \cos \phi$$

$$\frac{\delta x}{\delta r} = \sin \theta \cos \phi$$

$$\frac{\delta x}{\delta \theta} = r \sin \theta - r \sin \phi$$

$$\frac{\delta x}{\delta \phi} = r \cos \theta \cos \phi$$

$$y = r \sin \theta \sin \phi$$

$$z = r \cos \theta$$

$$\frac{\partial y}{\partial r} = \sin \theta \sin \phi$$

$$\frac{\partial z}{\partial r} = \cos \theta$$

$$\frac{\partial y}{\partial \theta} = r \cos \theta \sin \phi$$

$$\frac{\partial z}{\partial \theta} = -r \sin \theta$$

$$\frac{\partial y}{\partial \phi} = r \sin \theta \cos \phi$$

$$\frac{\partial z}{\partial \phi} = 0$$

$$J \left(\frac{x, y, z}{r, \theta, \phi} \right) = \begin{vmatrix} \sin \theta \cos \phi & r \cos \theta \cos \phi & -r \sin \theta \cos \phi \\ \sin \theta \sin \phi & r \cos \theta \sin \phi & r \sin \theta \cos \phi \\ \cos \theta & -r \sin \theta & 0 \end{vmatrix}$$

$$= \sin \theta \cos \phi [0 + r^2 \sin^2 \theta \cos \phi] - r \cos \theta \cos \phi [0 - r \sin \theta \cos \phi \omega \theta] - r \sin \theta \sin \phi [-r \sin^2 \theta \sin \phi$$

$$- r \cos^2 \theta \sin \phi]$$

$$= r^2 \sin^3 \theta \cos^2 \phi + r^2 \cos^2 \theta \cos^2 \phi \sin \theta + r^2 \sin^3 \theta \sin^2 \phi + r^2 \cos^2 \theta \sin^2 \phi \sin \theta$$

$$= r^2 \sin^3 \theta [\cos^2 \phi + \sin^2 \phi] + r^2 \cos^2 \theta \sin \theta$$

$$= r^2 \sin^3 \theta (1) + r^2 \cos^2 \theta \sin \theta (1)$$

$$= r^2 \sin^3 \theta + r^2 \cos^2 \theta \sin \theta$$

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

$$= r^2 \sin \theta (1)$$

$$J \left(\frac{x, y, z}{r, \theta, \phi} \right) = \underline{\underline{r^2 \sin \theta}}$$

Taylor Series for function of two variables

Taylor Series for function of two variables $f(x, y)$ to the power of $(x-a)$ & $(y-b)$ about the points a & b is given by

$$f(x, y) = f(a, b) + \frac{1}{1!} [(x-a) f_x(a, b) + (y-b) f_y(a, b)] + \frac{1}{2!} [(x-a)^2 f_{xx}(a, b) + (y-b)^2 f_{yy}(a, b) + 2(x-a)(y-b) f_{xy}] + \frac{1}{3!} [(x-a)^3 f_{xxx}(a, b) + (y-b)^3 f_{yyy}(a, b) + 3(x-a)^2(y-b) f_{xxy} + 3(x-a)(y-b)^2 f_{xyy}] + \dots$$

In particular the expansion of $f(x, y)$ in the power of x & y i.e. about the point $(0, 0)$ then we have.

$$f(x, y) = f(0, 0) + \frac{1}{1!} [x f_x(0, 0) + y f_y(0, 0)] + \frac{1}{2!} [x^2 f_{xx}(0, 0) + 2xy f_{xy}(0, 0) + y^2 f_{yy}(0, 0)] + \frac{1}{3!} [x^3 f_{xxx}(0, 0) + 3x^2 y f_{xxy} + 3x y^2 f_{xyy} + y^3 f_{yyy}(0, 0)] + \dots$$

This is known as Maclaurin Series for the function of two variables about the point $(0, 0)$

problems
 NOTE: ① $f_{xy} = \frac{\partial^2 u}{\partial x \partial y} = \frac{\partial}{\partial x} \left[\frac{\partial u}{\partial y} \right]$ ② $f_{xy} = \frac{\partial}{\partial y} \left[\frac{\partial u}{\partial x} \right]$ ③ $f_{yx} = \frac{\partial}{\partial x} \left[\frac{\partial u}{\partial y} \right]$
 i] Expand $e^x \cos y$ by Taylor's theorem about the point $(1, \pi/4)$ up to second degree.

Solu: $f(x, y) = f(a, b) + \frac{1}{1!} [(x-a) f_x(a, b) + (y-b) f_y(a, b)] + \frac{1}{2!} [(x-a)^2 f_{xx}(a, b) + (y-b)^2 f_{yy}(a, b) + 2(x-a)(y-b) f_{xy}]$

$$f(x, y) = e^x \cos y$$

$$a = 1, \quad b = \pi/4$$

$$f(x, y) = f(1, \pi/4) + \frac{1}{1!} [(x-1) f_x(1, \pi/4) + (y - \pi/4) f_y(1, \pi/4)] + \frac{1}{2!} [(x-1)^2 f_{xx}(1, \pi/4) + (y - \pi/4)^2 f_{yy}(1, \pi/4) + 2(x-1)(y - \pi/4) f_{xy}(1, \pi/4)] + \dots$$

Consider, $f(x, y) = e^x \cos y$.

$$f(1, \pi/4) = e^1 \cos(\pi/4)$$

$$f(1, \pi/4) = \frac{e \cdot 1/\sqrt{2}}{e^{1/2}}$$

$$f_x(x, y) = e^x \cos y$$

$$f_y(x, y) = e^x (-\sin y)$$

$$f_x(1, \pi/4) = e^1 \cos(\pi/4)$$

$$f_y(1, \pi/4) = e^1 (-\sin \pi/4)$$

$$f_x(1, \pi/4) = \frac{e \cdot 1/\sqrt{2}}{e^{1/2}}$$

$$f_y(1, \pi/4) = \frac{-e^{1/2}}{e^{1/2}}$$

$$f_{xx}(x, y) = e^x \cos y$$

$$f_{yy}(x, y) = e^x (-\cos y)$$

$$f_{xx}(1, \pi/4) = e^1 \cos \pi/4$$

$$f_{yy}(1, \pi/4) = e^1 (-\cos \pi/4)$$

$$f_{xx}(1, \pi/4) = \frac{e \cdot 1/\sqrt{2}}{e^{1/2}}$$

$$f_{yy}(1, \pi/4) = \frac{-e^{1/2}}{e^{1/2}}$$

$$\frac{\partial^2}{\partial x \partial y} f_{xy}(x, y) = e^x (-\sin y) \quad \frac{\partial^2}{\partial x^2} \left[\frac{\partial u}{\partial y} \right]$$

$$f_{xy}(1, \pi/4) = e^1 (-\sin \pi/4) = \frac{e^{1/2}}{e^{1/2}} [e^x (-\sin y)] = \frac{e^{1/2}}{e^{1/2}} (-e^{1/2}) = -1$$

$$f_{xy}(1, \pi/4) = \frac{-e^{1/2}}{e^{1/2}}$$

Substitute all values in eq (2).

$$f(x, y) = \frac{e}{\sqrt{2}} + \frac{1}{1} [(x-1) \frac{e}{\sqrt{2}} + (y - \pi/4) \frac{-e}{\sqrt{2}}] + \frac{1}{2} [(x-1)^2 \frac{e}{\sqrt{2}} + (y - \pi/4)^2 \frac{-e}{\sqrt{2}} + 2(x-1)(y - \pi/4) \frac{-e}{\sqrt{2}}]$$

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2] Expand $xy^2 + \cos(xy)$ about the point $(1, \frac{\pi}{2})$ up to second degree.

Soln:- $f(x,y) = xy^2 + \cos(xy)$

$a = x = 1$ $y = b = \frac{\pi}{2}$

$$f(x,y) = f(a,b) + \frac{1}{1!} [(x-a)f_x(a,b) + (y-b)f_y(a,b)] + \frac{1}{2!} [(x-a)^2 f_{xx}(a,b) + (y-b)^2 f_{yy}(a,b) + 2(x-a)(y-b) f_{xy}(a,b)] \quad \text{--- (1)}$$

Let $f(x,y) = xy^2 + \cos(xy)$

$$f(1, \frac{\pi}{2}) = 1 \cdot (\frac{\pi}{2})^2 + \cos(1 \cdot \frac{\pi}{2})$$

$$= \frac{\pi^2}{4} + 0$$

$$f(1, \frac{\pi}{2}) = \underline{\underline{\frac{\pi^2}{4}}}$$

$$f_{xx}(x,y) = y^2 - \sin(xy) \cdot y \cdot (1)$$

$$f_{xx}(1, \frac{\pi}{2}) = (\frac{\pi}{2})^2 - \sin(1 \cdot \frac{\pi}{2}) \cdot \frac{\pi}{2} \cdot (1)$$

$$f_{xx}(1, \frac{\pi}{2}) = \underline{\underline{\frac{\pi^2}{4} - \frac{\pi}{2}}}$$

$$f_{xx}(x,y) = -y \cos(xy) \cdot y$$

$$f_{xx}(1, \frac{\pi}{2}) = -\frac{\pi}{2} \cdot \cos(1 \cdot \frac{\pi}{2}) \cdot \frac{\pi}{2}$$

$$f_{xx}(1, \frac{\pi}{2}) = \underline{\underline{0}}$$

consider $f(x,y) = xy^2 + \cos(xy)$

$$f_y(x,y) = 2xy + -\sin xy \cdot x \cdot (1)$$

$$f_y(1, \frac{\pi}{2}) = 2(1) (\frac{\pi}{2}) - \sin(1 \cdot \frac{\pi}{2}) \cdot (1)$$

$$f_y(1, \frac{\pi}{2}) = \underline{\underline{\pi - 1}}$$

$$f_{yy}(x, y) = 2x - x \cos(xy) \cdot x$$

$$f_{yy}(1, \pi/2) = 2(1) - 1 \cos(1 \cdot \pi/2) \cdot 1$$

$$f_{yy}(1, \pi/2) = 2$$

$$f(x, y) = xy^2 + \cos(xy)$$

$$f_{xy}(x, y) = 2xy - \sin(xy) \cdot x$$

$$f_{xy}(x, y) = \frac{\partial^2 u}{\partial x \partial y}$$

$$\frac{\partial}{\partial x} [2xy - \sin(xy) \cdot x]$$

$$f_{xy}(x, y) = \frac{\partial}{\partial x} \left[\frac{\partial u}{\partial y} \right]$$

$$= \frac{\partial}{\partial x} [2xy - \sin(xy) \cdot x]$$

$$= 2y - [\sin(xy) \cdot 1 + x \cos(xy) \cdot y]$$

$$f_{xy}(1, \pi/2) = 2(\pi/2) - [\sin(\pi/2) \cdot 1 + 1 \cos(\pi/2) \cdot \pi/2]$$

$$f_{xy}(1, \pi/2) = \pi - 1$$

Substitute all the values in eqⁿ (2)

$$xy^2 + \cos(xy) = f(1, \pi/2) + \frac{1}{1!} [(x-1) \left(\frac{\pi^2}{4} - \frac{\pi}{2}\right) + (y - \frac{\pi}{2}) (\pi - 1)] + \frac{1}{2!} [(x-1)^2 (0) + (y - \frac{\pi}{2})^2 (2) + 2(x-1)(y - \frac{\pi}{2})(\pi - 1)]$$



MACHLAURIN SERIES (One variable)

A function $f(x)$ is defined at the point

$$a=0.$$
$$f(x) = f(0) + \frac{(x-0)}{1!} f'(0) + \frac{(x-0)^2}{2!} f''(0) + \dots + \frac{(x-0)^n}{n!} f^{(n)}(0)$$

i.e.

$$f(x) = f(0) + \frac{x}{1!} f'(0) + \frac{x^2}{2!} f''(0) + \dots + \frac{x^n}{n!} f^{(n)}(0).$$

problems

Using maclaurin series of expand $e^{x \cdot \sin x}$ upto the term x^3

Soln $\therefore f(x) = f(0) + \frac{x}{1!} f'(0) + \frac{x^2}{2!} f''(0) + \frac{x^3}{3!} f^{(3)}(0)$ (1)

given. $f(x) = e^{x \cdot \sin x}$. (2)

$x=0$
 $f(0) = e^{0 \cdot \sin 0}$

$f(0) = 1$

Diff eq (2) w.r.t x

$$f'(x) = e^{x \cdot \sin x} \cdot (x \cos x + \sin x) \quad \text{--- (3)}$$

$$f'(0) = e^{0 \cdot \sin 0} \cdot (0 \cos 0 + \sin 0)$$

$$f'(0) = 1 \cdot 0 \cdot 1 + 0$$

$f'(0) = 0$

Diff eq (3) w.r.t x

$$f''(x) = e^{x \cdot \sin x} \cdot (x(-\sin x) + \cos x) + (x \cos x + \sin x) e^{x \cdot \sin x}$$

$$f''(x) = f(x) \cdot (x \cos x + \sin x)$$

$$f''(x) = f(x) [x(-\sin x) + \cos x + \cos x] + (x \cos x + \sin x) f'(x)$$

$x=0$ (4)

$$f''(0) = f(0) [0(-\sin 0) + \cos 0 (1) + \cos 0] + [0 \cos 0 + \sin 0] f'(0)$$

$$f''(0) = 1 [1 + 1]$$

$$f''(0) = \underline{\underline{2}}$$

Diff eq^o (4) w.r.t x

$$f'''(x) = f(x) [x(-\cos x) + (-\sin x)(1) - \sin x - \sin x] + [-x \sin x + \cos x + \cos x] f'(x) + (x \cos x + \sin x)$$

$$f''(x) + f'(x) [x(-\sin x) + \cos x (1) + \cos x]$$

$$f'''(0) = f(0) [0(-\cos 0) + (-\sin 0)(1) - \sin 0 - \sin 0] + [-0 \sin 0 + \cos 0 + \cos 0] f'(0) + [0 \cos 0 + \sin 0] f''(0) + f'(0) [0(-\sin 0) + \cos 0 (1) + \cos 0]$$

$$f'''(0) = 1 [(1+1)0]$$

$$f'''(0) = \underline{\underline{0}}$$

Substituting all values in eq^o (1)

$$f(x) = 1 + \frac{x}{1} f'(0) + \frac{x^2}{2} f''(0) + \frac{x^3}{6} f'''(0)$$

$$f(x) = \underline{\underline{1 + x^2}}$$

Using Maclaurin series of expand $\sin^{-1} x$ upto the term containing x^4 .

$$\text{Soln: } f(x) = f(0) + \frac{x}{1!} f'(0) + \frac{x^2}{2!} f''(0) + \frac{x^3}{3!} f'''(0) + \frac{x^4}{4!} f^{(4)}(0)$$

$$\text{consider } f(x) = \sin^{-1}(x) \quad \text{--- (2)}$$

$$\text{at } x=0, f(0) = \sin^{-1}(0)$$

$$f(0) = \underline{\underline{0}}$$

Diff eq (2) w.r.t x

$$f'(x) = \frac{1}{\sqrt{1-x^2}} \quad \text{--- (3)}$$

$$f'(0) = \frac{1}{\sqrt{1-0^2}} = \frac{1}{1}$$

$$\underline{\underline{f'(0) = 1}}$$

Diff eq (3) w.r.t x

$$f'(x) \cdot \sqrt{1-x^2} = 1$$

Square on b-s

$$[f'(x)]^2 (1-x^2) = 1$$

$$[f'(x)]^2 (-2x) + (1-x^2) \cdot 2f'(x) \cdot f''(x) = 0$$

$$(f'(x))^2 (-2x) + (1-x^2) 2f'(x) f''(x) = 0 \quad \text{--- (4)}$$

$$(f'(0))^2 (-2(0)) + (1-0^2) 2f'(0) f''(0) = 0.$$

$$(1)^2 (-2(0)) + (1) 2(1) f''(0) = 0$$

$$2f''(0) = 0$$

$$\underline{\underline{f''(0) = 0}}$$

Diff eq (4) w.r.t x

3) Expand $e^{\sin x}$ using Maclaurin's series up to the terms containing x^4 .

$$\text{Soln: } f(x) = f(0) + \frac{x}{1!} f'(0) + \frac{x^2}{2!} f''(0) + \frac{x^3}{3!} f'''(0) + \frac{x^4}{4!} f^{(4)}(0) \quad \text{--- (1)}$$

$$\text{Let } f(x) = e^{\sin x} \quad \text{--- (2)}$$

$$f(0) = e^{\sin 0} = e^0$$

$$f(0) = 1$$

Diff eq (2) w.r.t x

$$f'(x) = e^{\sin x} \cdot \cos x$$

$$f'(x) = f(x) \cdot \cos x \quad \text{--- (3)}$$

$$f'(0) = f(0) \cdot \cos 0.$$

$$f'(0) = 1 \cdot 1 \Rightarrow \underline{f'(0) = 1}.$$

Diff eq⁽²⁾ (3) w.r.t x

$$f''(x) = f(x) \cdot (-\sin x) + \cos x f'(x) \quad \text{--- (4)}$$

$$f''(0) = f(0) \cdot (-\sin 0) + \cos 0 f'(0)$$

$$\underline{f''(0) = 1}$$

Diff eq⁽³⁾ (4) w.r.t x

$$f'''(x) = -[f(x) \cos x + \sin x f'(x)] + [\cos x f''(x) + f'(x) \cdot (-\sin x)] \quad \text{--- (5)}$$

$$f'''(0) = -[f(0) \cos 0 + \sin 0 f'(0)] + [\cos 0 f''(0) + f'(0) \cdot (-\sin 0)]$$

$$f'''(0) = -1 + 1$$

$$\underline{f'''(0) = 0}$$

Diff eq⁽⁴⁾ (5) w.r.t x

$$f^{(4)}(x) = -[f(x) \cdot (-\sin x + \cos x f'(x)) + (\sin x f''(x) + f'(x) \cos x)] + [(\cos x f'''(x) + f''(x) (-\sin x)) + (f'(x) \cdot (-\cos x) + (-\sin x \cdot f''(x)))]$$

$$f^{(4)}(0) = -[(f(0) \cdot \sin 0 + \cos 0 f'(0)) + (\sin 0 f''(0) + f'(0) \cos 0)] + [(\cos 0 f'''(0) + f''(0) (-\sin 0)) + (f'(0) \cdot (-\cos 0) + (-\sin 0 \cdot f''(0)))]$$

$$f^{(4)}(0) = -1 + 1 + 0 - 1$$

$$\underline{f^{(4)}(0) = -3}$$

Substituting all the values in eq^o (1)

$$f(x) = 1 + \frac{x}{1} (1) + \frac{x^2}{2} (1) + \frac{x^3}{6} (0) + \frac{x^4}{24} (-8)$$

$$f(x) = 1 + x + \frac{x^2}{2} - \frac{x^4}{8}$$

Using Maclaurin's Series, prove that

$$\sqrt{1 + \sin 2x} = 1 + x - \frac{x^2}{2} - \frac{x^3}{6} + \frac{x^4}{24}$$

$$\text{Soln: } f(x) = f(0) + \frac{x}{1!} f'(0) + \frac{x^2}{2!} f''(0) + \frac{x^3}{3!} f'''(0) + \frac{x^4}{4!} f^{(4)}(0)$$

$$\text{Let } f(x) = \sqrt{1 + \sin 2x} \quad \text{--- (1)}$$

$$= \sqrt{\cos^2 x + \sin^2 x + 2 \cos x \cdot \sin x}$$

$$= \sqrt{(\cos x + \sin x)^2}$$

$$f(x) = \cos x + \sin x \quad \text{--- (2)}$$

$$f(0) = \cos 0 + \sin 0$$

$$f(0) = 1$$

Diff eq^o (2) w.r.t x

$$f'(x) = -\sin x + \cos x \quad \text{--- (3)}$$

$$f'(0) = -\sin 0 + \cos 0$$

$$f'(0) = 1$$

Diff eq^o (3) w.r.t x

$$f''(x) = -\cos x - \sin x \quad \text{--- (4)}$$

$$f''(0) = -\cos 0 - \sin 0$$

$$f''(0) = -1$$

Diff eq^④ (4) w.r.t x

$$f'''(x) = \sin x - \cos x \quad \text{--- (5)}$$

$$f'''(0) = \sin 0 - \cos 0$$

$$f'''(0) = \underline{\underline{-1}}$$

Diff eq^⑤ (5) w.r.t x

$$f''''(x) = \cos x + \sin x$$

$$f''''(0) = \cos 0 + \sin 0$$

$$f''''(0) = \underline{\underline{1}}$$

Substituting all the values in eq^① (1)

$$f(x) = 1 + \frac{x}{1}(-1) + \frac{x^2}{2}(-1) + \frac{x^3}{6}(-1) + \frac{x^4}{24}(1)$$

$$f(x) = 1 - x - \frac{x^2}{2} - \frac{x^3}{6} + \frac{x^4}{24}$$

5] Expand $\log(\sec x)$ up to the term containing x^4 using Maclaurin's ^{OR} series.

Expand $\log(\sec x)$ ^{OR} in ascending powers of x up to the first three terms.

Soln:- $f(x) = f(0) + \frac{x}{1!} f'(0) + \frac{x^2}{2!} f''(0) + \frac{x^3}{3!} f'''(0) + \frac{x^4}{4!} f''''(0)$

Let $f(x) = \log(\sec x)$ --- (2)

$$f(0) = \log(\sec 0) \Rightarrow \log$$

$$f(0) = \log 1 \Rightarrow \underline{\underline{f(0) = 0}}$$

Diff eq^② (2) w.r.t x

$$f'(x) = \frac{1}{\sec x} (\sec x \cdot \tan x)$$

$$f'(x) = \tan x \quad \text{--- (3)}$$

$$f'(0) = \tan 0 \Rightarrow \underline{\underline{f'(0) = 0}}$$

Diff eq^② (3) w.r.t x

$$f''(x) = \sec^2 x \quad \text{--- (4)}$$

$$f''(0) = \sec^2 0 \Rightarrow \underline{\underline{f''(0) = 1}}$$

Diff eq^③ (4) w.r.t x

$$f'''(x) = \sec^2 x$$

$$f'''(x) = 1 + \tan^2 x$$

$$f'''(x) = 1 + (f'(x))^2$$

$$f^{(4)}(x) = 2f'(x)f''(x) \quad \text{--- (5)}$$

$$f^{(4)}(0) = 2f'(0)f''(0)$$

$$f^{(4)}(0) = 2(0)(1) \Rightarrow \underline{\underline{f^{(4)}(0) = 0}}$$

Diff eq^④ (5) w.r.t x

$$f^{(4)}(x) = 2[f'(x)f'''(x) + f''(x)f''(x)]$$

$$f^{(4)}(0) = 2[f'(0)f'''(0) + f''(0)f''(0)]$$

$$f^{(4)}(0) = 2[0 \cdot 0 + 1 \cdot 1]$$

$$f^{(4)}(0) = 2[1] \Rightarrow \underline{\underline{f^{(4)}(0) = 2}}$$

Substituting all the values in eq^① (1)

$$f(x) = 0 + \frac{x^1}{1} (0) + \frac{x^2}{2} (1) + \frac{x^3}{6} (0) + \frac{x^4}{24} (2)$$

$$\underline{\underline{f(x) = \frac{x^2}{2} + \frac{x^4}{12}}}$$

6] Expand $\log(1+x)$ up to the x^5 terms.

Sol: $f(x) = f(0) + \frac{x}{1!} f'(0) + \frac{x^2}{2!} f''(0) + \frac{x^3}{3!} f'''(0) + \frac{x^4}{4!} f^{(4)}(0) + \frac{x^5}{5!} f^{(5)}(0) \dots$

Let $f(x) = \log(1+x)$ — (2)

$f(0) = \log(1+0)$

$f(0) = \log 1 \Rightarrow \underline{f(0) = 0}$

Diff eq (2) w.r.t x

$f'(x) = \frac{1}{1+x}$ — (3)

$f'(0) = \frac{1}{1+0} \Rightarrow \underline{f'(0) = 1}$

Diff eq (3) w.r.t x

$f''(x) = \frac{-1}{(1+x)^2}$ — (4)

$f''(0) = \frac{-1}{(1+0)^2} \Rightarrow \underline{f''(0) = -1}$

Diff eq (4) w.r.t x

$f'''(x) = \frac{2}{(1+x)^3}$ — (5)

$f'''(0) = \frac{2}{(1+0)^3} \Rightarrow \underline{f'''(0) = 2}$

Diff eq (5) w.r.t x

$f^{(4)}(x) = \frac{-6}{(1+x)^4}$ — (6)

$f^{(4)}(0) = \frac{-6}{(1+0)^4}$

$\underline{f^{(4)}(0) = -6}$

Diff eq (6) w.r.t x

$f^{(5)}(x) = \frac{24}{(1+x)^5}$

$f^{(5)}(0) = \frac{24}{(1+0)^5}$

$\underline{f^{(5)}(0) = 24}$

Substituting all the values in eq⁽²⁾

$$f(x) = 0 + \frac{x}{1} (1) + \frac{x^2}{2} (-1) + \frac{x^3}{6} (2) + \frac{x^4}{24} (-6) + \frac{x^5}{120} (24)$$

$$f(x) = x - \frac{x^2}{2} + \frac{x^3}{6} - \frac{x^4}{4} + \frac{x^5}{5}$$

Expand $\log(1+e^x)$ up to the fourth degree.

Soln: $f(x) = f(0) + \frac{x}{1!} f'(0) + \frac{x^2}{2!} f''(0) + \frac{x^3}{3!} f'''(0) + \frac{x^4}{4!} f^{(4)}(0)$

Let $f(x) = \log(1+e^x)$ — (2)

$$f(0) = \log(1+e^0) \Rightarrow \log f(0) = \log 2$$

Diff eq⁽²⁾ w.r.t. x .

$$f'(x) = \frac{1}{1+e^x} \cdot e^x \quad \text{--- (3)}$$

$$f'(0) = \frac{e^0}{1+e^0} \Rightarrow f'(0) = \frac{1}{1+1}$$

$$f'(0) = \frac{1}{2}$$

from eq⁽³⁾, $f'(x)(1+e^x) = e^x$

Diff w.r.t. x .

$$f'(x)(e^x) + (1+e^x)f''(x) = e^x \quad \text{--- (4)}$$

$$f'(0)(e^0) + (1+e^0)f''(0) = e^0$$

$$\left(\frac{1}{2}\right)(1) + (1+1)f''(0) = 1$$

$$\frac{1}{2} + 2f''(0) = 1$$

$$2f''(0) = 1 - \frac{1}{2} \Rightarrow f''(0) = \frac{1}{2} \times \frac{1}{2}$$

$$f''(0) = \frac{1}{4}$$

Diff eq⁽⁴⁾ w.r.t. x

$$f'(x)e^x + e^x f''(x) + (1+e^x)f'''(x) + f''(x)e^x = e^x \quad \text{--- (5)}$$

$$f'(0)e^0 + e^0 f''(0) + (1+e^0)f'''(0) + f''(0)e^0 = e^0$$

$$\left(\frac{1}{2}\right)(1) + 1\left(\frac{1}{4}\right) + (1+1)f'''(0) + \left(\frac{1}{4}\right)(1) = 1$$

$$2f'''(0) = 1 - \frac{1}{2} - \frac{1}{4} - \frac{1}{4}$$

$$2f'''(0) = 0 \Rightarrow \underline{\underline{f'''(0) = 0}}$$

Diff eq⁰ (5) w.r.t x

$$f'(x)e^x + e^x f''(x) + e^x f'''(x) + f''(x)e^x + (1+e^x)f^{(4)}(x) + f'''(x)e^x$$

$$(1+e^x) + f''(x)e^x + e^x f'''(x) = e^x$$

$$f'(0)e^0 + e^0 f''(0) + e^0 f'''(0) + f''(0)e^0 + (1+e^0)f^{(4)}(0) + f'''(0)e^0$$

$$(1+e^0) + f''(0)e^0 + e^0 f'''(0) = e^0$$

$$\left(\frac{1}{2}\right)(1) + (1)\left(\frac{1}{4}\right) + (1)(0) + \left(\frac{1}{4}\right)(1) + (1+1)f^{(4)}(0) + (0)$$

$$(1+1) + \left(\frac{1}{4}\right)(1) + (0)(0) = e^0 = 1$$

$$2f^{(4)}(0) = 1 - \frac{1}{2} - \frac{1}{4} - \frac{1}{4} - \frac{1}{4}$$

$$2f^{(4)}(0) = -\frac{1}{4}$$

$$\underline{\underline{f^{(4)}(0) = -\frac{1}{8}}}$$

Substituting all the values in eq⁰ (1).

$$f(x) = \log 2 + \frac{x}{1} \left(\frac{1}{2}\right) + \frac{x^2}{2} \left(\frac{1}{4}\right) + \frac{x^3}{6} (0) + \frac{x^4}{24} \left(-\frac{1}{8}\right)$$

$$f(x) = \log 2 + \frac{x}{2} + \frac{x^2}{8} - \frac{x^4}{192}$$

Maclaurin series for function of two variables

1) Expand e^{ax+by} about the point $(0,0)$ upto the 3rd degree.

Expand e^{ax+by} OR in the powers of x & y up to the 3rd term.

Soln: $f(x,y) = f(0,0) + \frac{1}{1!} [x \cdot f_x(0,0) + y \cdot f_y(0,0)] + \frac{1}{2!} [x^2 f_{xx}(0,0) + y^2 f_{yy}(0,0) + 2xy f_{xy}(0,0)] + \frac{1}{3!} [x^3 f_{xxx}(0,0) + y^3 f_{yyy}(0,0) + 3x^2 y f_{xxy}(0,0) + 3xy^2 f_{xyy}(0,0)]$

Let $f(x,y) = e^{ax+by}$

$f(0,0) = e^{a \cdot 0 + b \cdot 0}$

$= e^0$

$f(0,0) = 1$

$f_x(x,y) = e^{ax+by} \cdot a$

$f_x(0,0) = e^{a \cdot 0 + b \cdot 0} \cdot a$

$f_x(0,0) = a$

$f_{xx}(x,y) = e^{ax+by} \cdot a^2$

$f_{xx}(0,0) = e^{a \cdot 0 + b \cdot 0} \cdot a^2$

$f_{xx}(0,0) = a^2$

$f_{xxx}(x,y) = e^{ax+by} \cdot a^3$

$f_{xxx}(0,0) = a^3$

$f_y(x,y) = e^{ax+by} \cdot b$

$f_y(0,0) = e^{a \cdot 0 + b \cdot 0} \cdot b$

$f_y(0,0) = b$

$f_{yy}(x,y) = e^{ax+by} \cdot b^2$

$f_{yy}(0,0) = e^{a \cdot 0 + b \cdot 0} \cdot b^2$

$f_{yy}(0,0) = b^2$

$f_{yyy}(x,y) = e^{ax+by} \cdot b^3$

$f_{yyy}(0,0) = e^{a \cdot 0 + b \cdot 0} \cdot b^3$

$f_{yyy}(0,0) = b^3$

$$f_{xy}(x,y) = \frac{\partial}{\partial x} \left[\frac{\partial^2 u}{\partial x \partial y} \right]$$

$$= \frac{\partial}{\partial x} [e^{ax+by} \cdot b]$$

$$f_{xy}(x,y) = e^{ax+by} \cdot a \cdot b$$

$$f_{xy}(0,0) = e^0 \cdot ab \Rightarrow \underline{\underline{f_{xy}(0,0) = ab}}$$

$$f_{xxy}(x,y) = \frac{\partial}{\partial x} \left[\frac{\partial^2 u}{\partial x \partial y} \right]$$

$$= \frac{\partial}{\partial x} [e^{ax+by} \cdot ab]$$

$$= \frac{\partial}{\partial x} [e^{ax+by} \cdot a^2 b]$$

$$\underline{\underline{f_{xxy}(0,0) = a^2 b}}$$

$$f_{xyy}(x,y) = \frac{\partial}{\partial x} \left[\frac{\partial^2 u}{\partial y^2} \right]$$

$$= \frac{\partial}{\partial x} [e^{ax+by} \cdot b^2]$$

$$f_{xyy}(x,y) = e^{ax+by} \cdot ab^2$$

$$\underline{\underline{f_{xyy}(0,0) = ab^2}}$$

Substitute all the values in eq^o ①

$$f(x,y) = 1 + [x \cdot a + y \cdot b] + \frac{1}{2} [x^2 a^2 + y^2 b^2 + 2xy \cdot ab] + \frac{1}{6} [x^3 a^3 + y^3 b^3 + 3x^2 y a^2 b + 3xy^2 ab^2]$$

2] Expand $e^x \log(1+y)$ about the origin 0,0 in the powers of x & y upto the 3rd degree.

Soln: $f(x,y) = f(0,0) + \frac{1}{1!} [x f_x(0,0) + y f_y(0,0)] + \frac{1}{2!} [x^2 f_{xx}(0,0) + y^2 f_{yy}(0,0) + 2xy f_{xy}(0,0)] + \frac{1}{3!} [x^3 f_{xxx}(0,0) + y^3 f_{yyy}(0,0) + 3x^2y f_{xxy}(0,0) + 3xy^2 f_{xyy}(0,0)]$. (1)

$f(x,y) = e^x \log(1+y)$, $f(0,0) = e^0 \log(1+0)$

$f_x(x,y) = e^x \log(1+y)$, $f_x(0,0) = e^0 \log(1+0)$

$f_x(0,0) = 0$

$f_{xx}(x,y) = e^x \log(1+y)$, $f_{xx}(0,0) = e^0 \log(1+0)$

$f_{xx}(0,0) = 0$

$f_{xxx}(x,y) = e^x \log(1+y)$, $f_{xxx}(0,0) = e^0 \log(1+0)$

$f_{xxx}(0,0) = 0$

$f_y(x,y) = e^x \frac{1}{1+y}$, $f_y(0,0) = e^0 \cdot \frac{1}{1+0} = 1$

$f_{yy}(x,y) = \frac{-e^x}{(1+y)^2}$, $f_{yy}(0,0) = \frac{-e^0}{(1+0)^2} = -1$

$f_{yyy}(x,y) = \frac{2e^x}{(1+y)^3}$, $f_{yyy}(0,0) = \frac{2e^0}{(1+0)^2} = 2$

$f_{xxy}(x,y) = \frac{\partial}{\partial x} \left[e^x \frac{1}{1+y} \right]$

$f_{xy}(x,y) = e^x \frac{1}{1+y}$, $f_{xy}(0,0) = e^0 \frac{1}{1+0} = 1$

$$f_{xy}^{(1)} = \frac{\partial}{\partial x} \left[\frac{e^x}{1+y} \right]$$

$$f_{xy}(x, y) = \frac{e^x}{1+y}$$

$$f_{xy}(0, 0) = \frac{e^0}{1+0}$$

$$\underline{\underline{f_{xy}(0, 0) = 1}}$$

$$f_{xyy}(x, y) = \frac{\partial}{\partial x} \left[\frac{-e^x}{(1+y)^2} \right]$$

$$f_{xyy}(x, y) = \frac{\partial}{\partial x} \left[\frac{-e^x}{(1+y)^2} \right]$$

$$f_{xyy}(0, 0) = \frac{-e^0}{(1+0)^2}$$

$$\underline{\underline{f_{xyy}(0, 0) = -1}}$$

Substitute all the values in eq^①.

$$f(x, y) = 0 + \frac{1}{1!} [x \cdot 0 + y \cdot 1] + \frac{1}{2} [x^2 \cdot 0 + y^2 \cdot (-1) + 2xy \cdot (1)] + \frac{1}{3!} [x^3 \cdot (0) + y^3 \cdot (-2) + 3x^2y \cdot (1) + 3xy^2 \cdot (-1)]$$

$$f(x, y) = y + \frac{1}{2} [-y^2 + 2xy] + \frac{1}{6} [2y^3 + 3x^2y - 3xy^2]$$

Extreme values of a function of two variables

The necessary condition for $f(x, y)$ to have maximum or minimum value at (a, b) is that $f_x(a, b) = 0$ and $f_y(a, b) = 0$. Here the point (a, b) is known as stationary point or critical point.

Let $f_{xx}(a, b) = A$, $f_{xy}(a, b) = B$, $f_{yy}(a, b) = C$.

① $f(a, b)$ is maximum value if $AC - B^2 > 0$ and $A < 0$.

② $f(a, b)$ is a minimum value if $AC - B^2 > 0$ and $A > 0$.

③ $f(a, b)$ is not an extreme if $AC - B^2 < 0$ [Extreme = neither minimum nor maximum] and this case the point (a, b) is called the saddle point.

④ If $AC - B^2 = 0$, it means further consideration.

Problems:

1] Find the extreme values of the function.

$$f(x, y) = x^3 + y^3 - 3x - 12y + 20.$$

Soln: Consider $f(x, y) = x^3 + y^3 - 3x - 12y + 20$.

$$f_x(x, y) = \underline{3x^2 - 3}$$

$$f_y(x, y) = \underline{3y^2 - 12}$$

$$f_{xx}(x, y) = \underline{6x}$$

$$f_{yy}(x, y) = \underline{6y}$$

$$f_{xy}(x, y) = \frac{\partial^2}{\partial x \partial y} [f]$$

$$f_{xy}(x,y) = \frac{\partial}{\partial x} [3y^2 - 12]$$

$$f_{xy}(x,y) = 0$$

We shall find points (x,y) such that $f_x = 0$ & $f_y = 0$

$$f_x = 0$$

$$3x^2 - 3 = 0$$

$$3(x^2 - 1) = 0$$

$$x^2 - 1 = 0$$

$$x = \pm 1$$

$$f_y = 0$$

$$3y^2 - 12 = 0$$

$$3(y^2 - 4) = 0$$

$$y^2 - 4 = 0$$

$$y = \pm 2$$

$\therefore (1, 2), (1, -2), (-1, 2), (-1, -2)$ are the stationary or critical points.

points	$(1, 2)$	$(1, -2)$	$(-1, 2)$	$(-1, -2)$
$A = f_{xx} = 6x$	$6(1) = 6 > 0$ <small>= min</small>	6	-6	$-6 < 0$ <small>= max</small>
$B = f_{xy} = 0$	0	0	0	0
$C = f_{yy} = 6y$	$6(2) = 12$	-12	12	-12
$AC - B^2$	$12(6) - 0^2 = 72 > 0$	$-72 < 0$ <small>saddle</small>	$-72 < 0$	$72 > 0$
Conclusion	minimum point	Saddle point	Saddle point	maximum point

maximum value of $f(x,y)$ is

$$f(-1, -2) = -1 - 8 + 3 + 24 + 20$$

$$f(-1, -2) = \underline{\underline{38}}$$

minimum value of $f(x,y)$ is

$$f(1, 2) = 1 + 8 - 3 - 24 + 20$$

$$f(1, 2) = \underline{\underline{2}}$$

2]. Find the extreme values of the function
 $f(x,y) = x^3 + 3xy^2 - 3x^2 - 3y^2 + 4$.

Soln: Consider $f(x,y) = x^3 + 3xy^2 - 3x^2 - 3y^2 + 4$

$$f_x(x,y) = 3x^2 + 3y^2 - 6x \quad f_y(x,y) = 6xy - 6y$$

$$f_{xx}(x,y) = \underline{\underline{6x - 6}} \quad f_{yy}(x,y) = \underline{\underline{6x - 6}}$$

$$f_{xy} = \frac{\partial}{\partial x} [6xy - 6y]$$

$$f_{xy} = \underline{\underline{6y}}$$

We shall find points (x,y) such that

$$f_x = 0$$

$$3x^2 + 3y^2 - 6x = 0$$

$$3(x^2 + y^2 - 2x) = 0$$

$$x^2 + y^2 - 2x = 0$$

$$y = 0, \quad x^2 - 2x = 0$$

$$\underline{\underline{x(x-2) = 0}}$$

$$x = 0, \quad x = \underline{\underline{2}}$$

$$f_y = 0$$

$$6xy - 6y = 0$$

$$6y(x-1) = 0 \quad 6y = 0$$

$$x-1 = 0, \quad y = 0$$

$$\underline{\underline{x=1}}, \quad \underline{\underline{y=0}}$$

$$\underline{\underline{x=1}}, \quad 1 + y^2 - 2 = 0$$

$$y^2 - 1 = 0$$

$$y = \underline{\underline{\pm 1}}$$

$\therefore (0,0), (2,0), (1,1), (1,-1)$ are critical points

Points	(0,0)	(2,0)	(1,1)	(1,-1)
$A = f_{xx} = 6x - 6$	$-6 < 0$	$6(2) - 6 = 6 > 0$	0	0
$B = f_{xy} = 6y$	0	0	6	-6
$C = f_{yy} = 6x - 6$	-6	6	0	0
$AC - B^2$	$36 > 0$	$36 > 0$	$0 - 36 = -36 < 0$	$-36 < 0$
Conclusion	maximum point	minimum point	saddle point	saddle point

maximum value of $f(x, y)$ is 4

$$f(0, 0) = \underline{\underline{4}}$$

minimum value of $f(x, y)$ is

$$f(2, 0) = \underline{\underline{0}}$$

3] Find the maximum and minimum values of the function. $x^3 + 3xy^2 - 15x^2 - 15y^2 + 72x$.

Sol! Let $f(x, y) = x^3 + 3xy^2 - 15x^2 - 15y^2 + 72x$

$$f_x(x, y) = 3x^2 + 3y^2 - 30x + 72, \quad f_y(x, y) = 6xy - 30y$$

$$f_{xx}(x, y) = 6x - 30$$

$$f_{yy}(x, y) = 6x - 30$$

$$f_{xy} = f_{yx} = 6xy - 30y$$

$$f_{xy} = \underline{\underline{6y}}$$

We shall find points (x, y) such that

$$f_x = 0$$

$$3x^2 + 3y^2 - 30x + 72 = 0$$

$$3[x^2 + y^2 - 10x + 24] = 0$$

$$x^2 + y^2 - 10x + 24 = 0$$

$$y = 0, \quad x^2 - 10x + 24 = 0$$

$$x = 4, 6$$

$$f_y = 0$$

$$6xy - 30y = 0$$

$$6y(x - 5) = 0$$

$$6y = 0, \quad x - 5 = 0$$

$$y = 0, \quad x = \underline{\underline{5}}$$

$\therefore (4, 0), (6, 0)$ are critical points

$$x = 5, \quad 25 + y^2 - 50 + 24 = 0$$

$$y^2 - 1 = 0 \Rightarrow y = \pm 1$$

$\therefore (5, 1), (5, -1)$ are critical points

Points	(4, 0)	(6, 0)	(5, 1)	(5, -1)
$A = f_{xx} = 6x - 6$	$-6 < 0$	$6 > 0$	0	0
$B = f_{xy} = 6y$	0	0	6	-6
$C = f_{yy} = 6x - 6$	-6	6	0	0
$AC - B^2$	$36 > 0$	$36 > 0$	$-36 < 0$	$-36 < 0$
conclusion.	max. point	min. point	Saddle point	Saddle point

maximum value of $f(x, y)$ is

$$f(4, 0) = 112$$

minimum value of $f(x, y)$ is

$$f(6, 0) = 108$$

4]. Find the extreme values of $f(x, y) = x^3 y^2 (1 - x - y)$

Sol: Let $f(x, y) = x^3 y^2 (1 - x - y)$

$$f(x, y) = x^3 y^2 - x^4 y^2 - x^3 y^3$$

$$f_x(x, y) = 3x^2 y^2 - 4x^3 y^2 - 3x^2 y^3, \quad f_y(x, y) = 2x^3 y - 2x^4 - 3x^3 y^2$$

$$f_{xx}(x, y) = 6x y^2 - 12x^2 y^2 - 6x y^3, \quad f_{yy}(x, y) = 6x^3 - 6x^4 - 6x^3 y$$

$$f_{xy}(x, y) = 2x^3 - 2x^4 - 6x^3 y$$

$$f_{xy} = f_x [2x^3 y - 2x^4 y - 3x^3 y^2]$$

$$f_{xy} = 6x^2 y - 8x^3 y - 9x^2 y^2$$

We shall find points (x, y) such that

$$f_x = 0$$

$$3x^2 y^2 - 4x^3 y^2 - 3x^2 y^3 = 0$$

$$x^2 y^2 (3 - 4x - 3y) = 0$$

$$x = 0, y = 0, 3 - 4x - 3y = 0$$

$$4x + 3y = 3$$

$$f_y = 0$$

$$2y x^3 - 2x^4 - 3x^3 y^2 = 0$$

$$x^3 y (2 - 2x - 3y) = 0$$

$$x = 0, y = 0, 2 - 2x - 3y = 0$$

$$2x + 3y = 2$$

$$\begin{array}{l} x=0 \quad y=0 \\ \downarrow \\ 2x+3y=2 \\ \downarrow \\ y=2/3 \end{array} \quad \begin{array}{l} y=0 \\ \downarrow \\ 2x+3y=2 \\ \downarrow \\ x=1 \end{array} \quad \begin{array}{l} x=0 \quad y=0 \\ \downarrow \\ 4x+3y=3 \\ \downarrow \\ y=1 \end{array} \quad \begin{array}{l} y=0 \\ \downarrow \\ 4x+3y=3 \\ \downarrow \\ x=3/4 \end{array}$$

$\therefore (0,0), (0, 2/3), (1,0), (0,1), (3/4, 0)$ are the critical points.

$$\begin{array}{r} 4x+3y=3 \\ 2x+3y=2 \\ \hline 2x=1 \\ x=1/2 \end{array}$$

Substitute $x=1/2$

$$4(1/2) + 3y = 3$$

$$3y = 3 - 2$$

$$y = 1/3$$

$\therefore (1/2, 1/3)$ are also critical points

$$A = f_{xx} = 6xy^2 - 12x^2y - 6xy^3 = 6xy^2(1 - 2x - y)$$

$$B = f_{xy} = 6x^2y - 8x^3y - 9x^2y^2 = x^2y(6 - 8x - 9y)$$

$$C = f_{yy} = 2x^3 - 2x^4 - 6x^3y = 2x^3(1 - x - 3y)$$

It is evident that either $A=0$ or $C=0$ or both A and C are zero in respect of all the stationary points except $(1/2, 1/3)$

$$A = 6(1/2)(1/3)^2 [1 - 2(1/2) - 1/3]$$

$$= 3 \times 1/9 [1 - 1 - 1/3]$$

$$A = -1/9 < 0$$

$$B = (1/2)^2 (1/3) [6 - 8(1/2) - 9(1/3)]$$

$$= 1/4 \times 1/3 [0 - 1]$$

$$B = -1/12$$

$$C = 2(1/2)^3 [1 - 1/2 - 3(1/3)]$$

$$C = 2 \times \frac{1}{8} \left(-\frac{1}{2}\right)$$

$$C = \underline{\underline{-\frac{1}{8}}}$$

$$\begin{aligned} \therefore AC - B^2 &= \left(-\frac{1}{9}\right)\left(-\frac{1}{8}\right) - \left(-\frac{1}{12}\right)^2 \\ &= \frac{1}{72} - \frac{1}{144} \end{aligned}$$

$$AC - B^2 = \underline{\underline{\frac{1}{144} > 0}}$$

$$\text{But } A = \underline{\underline{-\frac{1}{9} < 0}}$$

Hence $\left(\frac{1}{2}, \frac{1}{3}\right)$ is a maximum point.

Thus maximum value of $f(x, y)$ is

$$\begin{aligned} f\left(\frac{1}{2}, \frac{1}{3}\right) &= \left(\frac{1}{2}\right)^3 \left(\frac{1}{3}\right)^2 \left[1 - \frac{1}{2} - \frac{1}{3}\right] \\ &= \frac{1}{8} \times \frac{1}{9} \left[\frac{1}{6}\right] \end{aligned}$$

$$f\left(\frac{1}{2}, \frac{1}{3}\right) = \underline{\underline{\frac{1}{432}}}$$

5]. Find the extreme values of $f(x, y) = \sin x + \sin y + \sin(x+y)$.

Solu: Let $f(x, y) = \sin x + \sin y + \sin(x+y)$

$$f_x(x, y) = \cos x + \cos(x+y)$$

$$f_y(x, y) = \cos y + \cos(x+y)$$

$$f_{xx}(x, y) = -\sin x - \sin(x+y)$$

$$f_{yy}(x, y) = -\sin y - \sin(x+y)$$

$$f_{xy}(x, y) = f_{yx}(x, y) = -\sin(x+y)$$

$$f_{xy} = -\sin(x+y)$$

we shall find points (x, y) such that

$$f_x = 0$$

$$\cos x + \cos(x+y) = 0 \quad \text{--- (1)}$$

$$\cos(x+y) = -\cos x$$

$$f_y = 0$$

$$\cos y + \cos(x+y) = 0 \quad \text{--- (2)}$$

$$\cos(x+y) = -\cos y$$

thus $-\cos x = -\cos y$

$$\underline{x = y}$$

from eq (1) $\cos x + \cos(x+x) = 0$

$$\cos x + \cos 2x = 0$$

i.e. $\cos x + (2\cos^2 x - 1) = 0$ [$\cos 2x = 2\cos^2 x - 1$]

$$2\cos^2 x + \cos x - 1 = 0$$

$$2\cos^2 x + 2\cos x - \cos x - 1 = 0$$

$$2\cos x (\cos x + 1) - 1 (\cos x + 1) = 0$$

$$(\cos x + 1) (2\cos x - 1) = 0$$

$$\cos x = -1 \quad 2\cos x = 1$$

$$x = \cos^{-1}(-1)$$

$$x = \cos^{-1}(1/2) \quad y = x$$

$$x = \underline{\underline{\pi/3}}$$

$$\underline{\underline{x = \pi}}$$

thus (π, π) $(\pi/3, \pi/3)$ are the critical points

Points	(π, π)	$(\pi/3, \pi/3)$
$A = f_{xx} = -\sin x - \sin(x+y)$	0	$-\sqrt{3} < 0$
$B = f_{xy} = -\sin(x+y)$	0	$-\sqrt{3}/2$
$C = f_{yy} = -\sin y - \sin(x+y)$	0	$-\sqrt{3}$
$AC - B^2$	0	$9/4 > 0$
Conclusion	further consideration	maximum points

$$-\sin \pi/3 - \sin 2\pi/3$$

$$-\sqrt{3}/2 - \sqrt{3}/2 = \frac{-\sqrt{3}-\sqrt{3}}{2} = \underline{\underline{-\sqrt{3}}}$$

$$AC - B^2 = (-\sqrt{3})(-\sqrt{3}) - (-\sqrt{3}/2)^2$$

$$= (\sqrt{3})^2 - 3/4 = \frac{12-3}{4} = \underline{\underline{9/4}}$$

maximum value of $f(x, y)$ is

$$\begin{aligned}f\left(\frac{\pi}{3}, \frac{\pi}{3}\right) &= \sin\left(\frac{\pi}{3}\right) + \sin\left(\frac{\pi}{3}\right) + \sin\left(\frac{\pi}{3} + \frac{\pi}{3}\right) \\&= \frac{\sqrt{3}}{2} + \frac{\sqrt{3}}{2} + \frac{\sqrt{3}}{2} \\&= \frac{\sqrt{3} + \sqrt{3} + \sqrt{3}}{2}\end{aligned}$$

$$f\left(\frac{\pi}{3}, \frac{\pi}{3}\right) = \underline{\underline{\frac{3\sqrt{3}}{2}}}$$

6] Show that $z(x, y) = x^3 + y^3 - 3xy + 1$ is minimum at $(1, 1)$.

Solu: $z(x, y) = x^3 + y^3 - 3xy + 1$.

$$z_x(x, y) = \underline{\underline{3x^2 - 3y}}$$

$$z_y(x, y) = \underline{\underline{3y^2 - 3x}}$$

$$z_{xx}(x, y) = \underline{\underline{6x}}$$

$$z_{yy}(x, y) = \underline{\underline{6y}}$$

$$z_{xy}(x, y) = z_x(3y^2 - 3x)$$

$$z_{xy}(x, y) = \underline{\underline{-3}}$$

At $(1, 1)$

$$A = z_{xx} = 6(1) = \underline{\underline{6}}$$

$$C = z_{yy} = 6(1) = \underline{\underline{6}}$$

$$B = z_{xy} = \underline{\underline{-3}}$$

$$AC - B^2 = (6)(6) - (-3)^2$$

$$AC - B^2 = \underline{\underline{27}}$$

$$\therefore A = 6 > 0 \text{ and } AC - B^2 = 27 > 0$$

$\therefore z(x, y)$ at $(1, 1)$ satisfy the necessary and sufficient conditions for minima.

Thus, $z(x, y)$ is minimum at $(1, 1)$