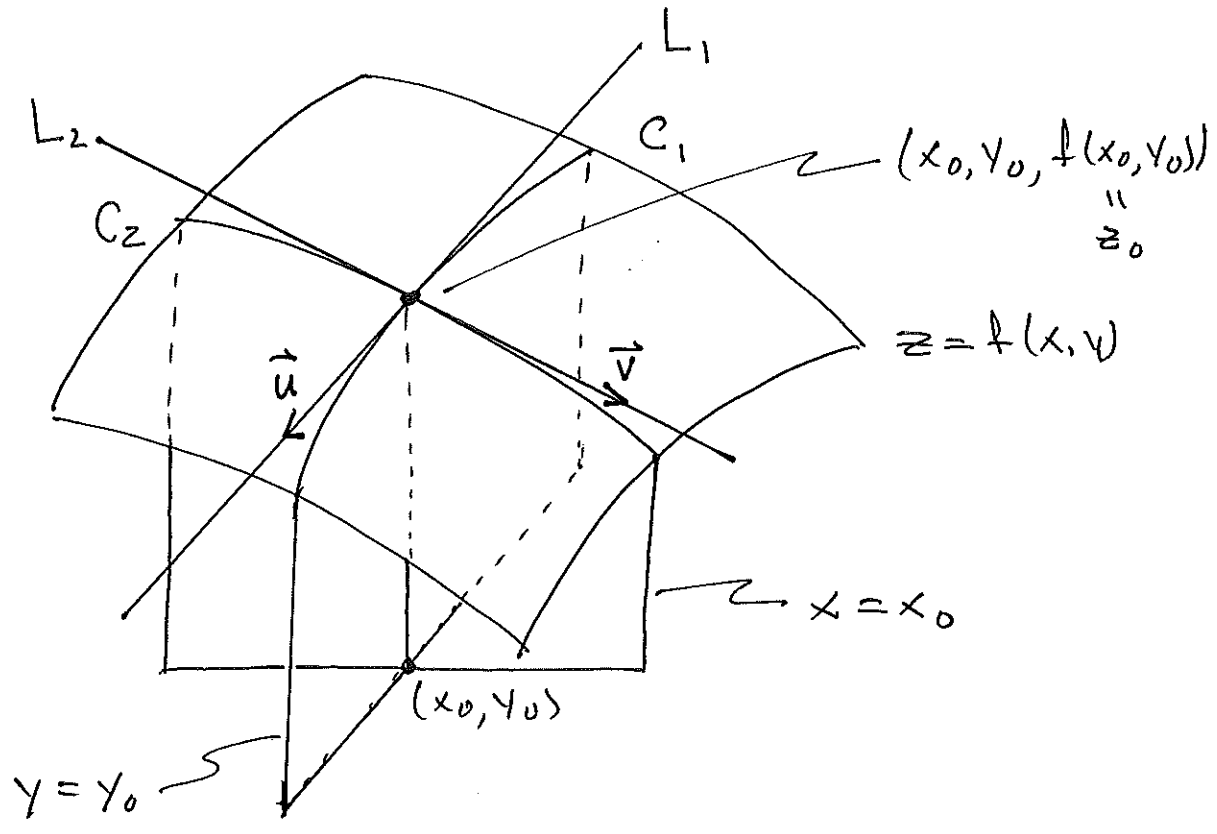


(14.4) TANGENT PLANE & LINEAR APPROX.

LET $f(x, y)$ BE A FUNCTION OF 2 VARIABLES, & ITS GRAPH $z = f(x, y)$, AND AS BEFORE LET C_1, C_2 BE THE CURVES OBTAINED BY INTERSECTING S WITH THE VERTICAL PLANES $y = y_0$ AND $x = x_0$, RESPECTIVELY.



LET L_1 AND L_2 BE THE TANGENT LINES TO C_1 AND C_2 (RESA.) AT THE POINT (x_0, y_0, z_0) , WHERE $z_0 = f(x_0, y_0)$.

DEFN: THE TANGENT PLANE TO S AT (x_0, y_0, z_0) IS THE PLANE CONTAINING THE LINES L_1 AND L_2 .

LET \vec{u}, \vec{v} BE DIRECTION VECTORS FOR L_1 AND L_2 RESPECTIVELY. THEN $\vec{n} = \vec{u} \times \vec{v}$ IS A NORMAL VECTOR TO THE TANGENT PLANE TO S AT (x_0, y_0, z_0) .

TO FIND \vec{u} WE PARAMETERIZE C_1 BY

$$\vec{r}(t) = \langle t, y_0, f(t, y_0) \rangle$$

SO

$$\vec{r}(x_0) = \langle x_0, y_0, f(x_0, y_0) \rangle$$

THUS

$$\vec{r}'(t) = \langle 1, 0, f_x(t, y_0) \rangle$$

AND

$$\therefore \vec{u} = \vec{r}'(x_0) = \langle 1, 0, f_x(x_0, y_0) \rangle$$

IN A SIMILAR MANNER WE FIND

$$\vec{v} = \langle 0, 1, f_y(x_0, y_0) \rangle$$

EXERCISE: CARRY OUT THESE DETAILS

THEREFORE

$$\vec{n} = \vec{u} \times \vec{v} = \langle -f_x(x_0, y_0), -f_y(x_0, y_0), 1 \rangle$$

NOTICE: \vec{n} IS THE 'UPWARD' POINTING NORMAL.

THE TANGENT PLANE TO z AT (x_0, y_0, z_0) HAS EQUATION

$$-f_x(x_0, y_0)(x-x_0) - f_y(x_0, y_0)(y-y_0) + (z-z_0) = 0$$

i.e. $z - z_0 = f_x(x_0, y_0)(x-x_0) + f_y(x_0, y_0)(y-y_0)$

i.e. $z = z_0 + f_x(x_0, y_0)(x-x_0) + f_y(x_0, y_0)(y-y_0)$

Ex. $z = 4 - x^2 - y^2$ AT $(1, 1, 2)$

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

$$f_x = -2x, \quad f_y = -2y$$

$$f_x(1, 1) = -2, \quad f_y(1, 1) = -2$$

TANGENT PLANE:

$$2(x-1) + 2(y-1) + (z-2) = 0$$

$$2x + 2y + z = 6$$

Ex. $z = f(x, y) = y \cos(x-y)$ AT $(2, 2, 2)$

$$f_x = -y \sin(x-y), \quad f_y = y \sin(x-y) + \cos(x-y)$$

$$f_x(2, 2) = 0, \quad f_y(2, 2) = 1$$

TANGENT PLANE: $0 \cdot (x-2) - (y-2) + (z-2) = 0$

$$z = y$$

OBSERVE THAT THE TANGENT PLANE TO A SURFACE S IS 'NEAR' S FOR POINTS 'NEAR' TO THE POINT OF TANGENCY.

i.e. THE LINEAR (1ST DEGREE) POLYNOMIAL

$$L(x, y) = f(x_0, y_0) + f_x(x_0, y_0)(x - x_0) + f_y(x_0, y_0)(y - y_0)$$

IS A GOOD APPROXIMATION TO $f(x, y)$ FOR POINTS (x, y) 'NEAR' TO (x_0, y_0) .

DEFN

WE CALL THE FUNCTION $L(x, y)$ ABOVE THE LINEARIZATION OF f AT (x_0, y_0) . WE CALL THE APPROXIMATION FORMULA

$$f(x, y) \approx L(x, y)$$

THE LINEAR APPROXIMATION OF f AT (x_0, y_0) . i.e.

$$f(x, y) \approx f(x_0, y_0) + f_x(x_0, y_0)(x - x_0) + f_y(x_0, y_0)(y - y_0)$$

FOR (x, y) NEAR (x_0, y_0) .

NOTATION:

THE INCREMENTS Δx , Δy , Δz in x , y , z ARE

$$\Delta x = x - x_0 \quad \text{i.e. } x = x_0 + \Delta x$$

$$\Delta y = y - y_0 \quad \text{i.e. } y = y_0 + \Delta y$$

AND

$$\Delta z = f(x, y) - f(x_0, y_0) \quad \text{i.e. } f(x, y) = f(x_0, y_0) + \Delta z$$

THE PRECEDING APPROXIMATION FORMULA CAN THEN BE WRITTEN

$$f(x, y) - f(x_0, y_0) \approx f_x(x_0, y_0)(x - x_0) + f_y(x_0, y_0)(y - y_0)$$

i.e.

$$\Delta z \approx f_x(x_0, y_0)\Delta x + f_y(x_0, y_0)\Delta y$$

DEFN.

WE SAY $f(x, y)$ IS DIFFERENTIABLE AT (x_0, y_0) IFF

$$\Delta z = f_x(x_0, y_0)\Delta x + f_y(x_0, y_0)\Delta y + \varepsilon_1\Delta x + \varepsilon_2\Delta y$$

WHERE $\varepsilon_1 \rightarrow 0$ AND $\varepsilon_2 \rightarrow 0$ AS $(\Delta x, \Delta y) \rightarrow (0, 0)$.

Why should this be the definition of differentiability of a function of 2 variables? In what sense is this a generalization of the 1 variable case?

RECALL THAT $y = g(x)$ IS DIFFERENTIABLE AT x_0 IFF

$$g'(x_0) = \lim_{h \rightarrow 0} \left(\frac{g(x_0+h) - g(x_0)}{h} \right) \text{ EXIST.}$$

WRITE $\Delta x = h$ AND $\Delta y = g(x_0 + \Delta x) - g(x_0)$, THEN THIS LIMIT BECOMES

$$g'(x_0) = \lim_{\Delta x \rightarrow 0} \left(\frac{\Delta y}{\Delta x} \right)$$

i.p.

$$\lim_{\Delta x \rightarrow 0} \left(\frac{\Delta y}{\Delta x} - g'(x_0) \right) = 0$$

i.e.

$$\lim_{\Delta x \rightarrow 0} \left(\frac{\Delta y - g'(x_0)\Delta x}{\Delta x} \right) = 0$$

NOW LET $\varepsilon = \frac{\Delta y - g'(x_0)\Delta x}{\Delta x}$. THEN

WE SEE THAT

f IS DIFFERENTIABLE AT x_0 IFF

$$\Delta y = f'(x_0)\Delta x + \varepsilon \Delta x$$

WHERE $\varepsilon \rightarrow 0$ AS $\Delta x \rightarrow 0$.

THUS THE DEFINITION OF DIFFERENTIABILITY OF A FUNCTION OF 2 VARIABLES IS A DIRECT GENERALIZATION OF THE 1 VARIABLE CASE.

THEOREM

IF f_x AND f_y EXIST IN A DISK CONTAINING (x_0, y_0) AND ARE CONTINUOUS AT (x_0, y_0) , THEN f IS DIFFERENTIABLE AT (x_0, y_0) .

EX.

FIND THE LINEARIZATION TO

$$f(x, y) = \ln(x - 3y)$$

AT $(7, 2)$ AND USE IT TO ESTIMATE $f(6.9, 2.06)$. I.E. $x_0 = 7$, $y_0 = 2$, $\Delta x = -0.1$, $\Delta y = 0.06$.

WE HAVE

$$f(7, 2) = \ln(1) = 0$$

$$f_x = \frac{1}{x-3y} \quad \therefore f_x(7, 2) = 1$$

$$f_y = \frac{-3}{x-3y} \quad \therefore f_y(7, 2) = -3$$

$$\begin{aligned} \therefore L(x, y) &= 0 + 1 \cdot (x-7) + (-3)(y-2) \\ &= (x-7) - 3(y-2) \\ &= \Delta x - 3\Delta y \end{aligned}$$

$$\therefore f(6.9, 2.06) \approx (-.1) - 3(.06) = \boxed{-.28}$$

NOTE THE ACTUAL VALUE IS ABOUT $f(6.9, 2.06) = -.32850\dots$ SO THE ERROR IN THIS APPROXIMATION IS ABOUT $+ .05$, I.E. 15%.

DEFN

THE TOTAL DIFFERENTIAL OF $z = f(x, y)$ IS

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

HERE (x, y) IS TO BE REGARDED AS FIXED, dx, dy ARE INDEPENDENT VARIABLES, AND dz IS THE DEPENDENT VARIABLE.

LETTING $dx = \Delta x$, $dy = \Delta y$, WE CAN WRITE THE APPROXIMATION

$$\Delta z \approx f_x \cdot \Delta x + f_y \cdot \Delta y$$

AS

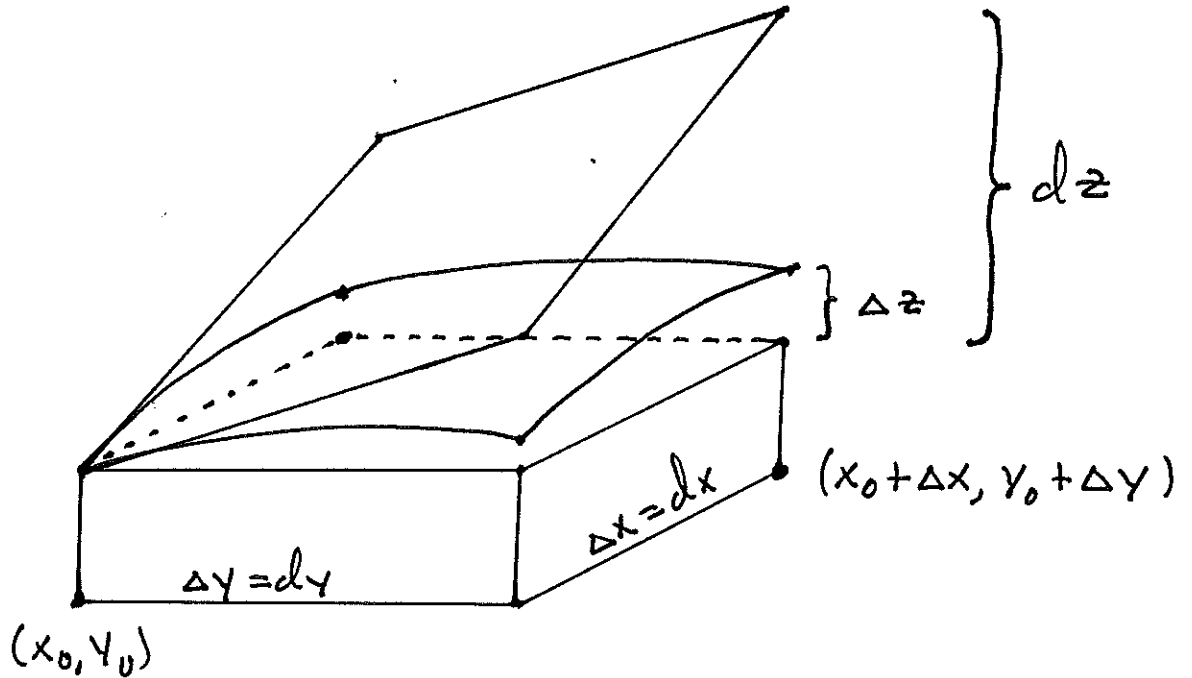
$$\Delta z \approx dz$$

NOTE :

TO NEWTON AND LEIBNIZ, THE FOUNDERS OF THE CALCULUS, THE QUANTITIES dx, dy, dz WERE NOT REAL NUMBERS, BUT IDEALIZATIONS CALLED INFINITESIMALS, WHICH WERE THOUGHT OF AS INFINITELY SMALL (NON-ZERO) NUMBERS.

OBSERVE THAT dz IS THE CHANGE IN THE LINEAR APPROXIMATION $L(x, y)$ AS (x, y) CHANGES FROM (x_0, y_0) TO $(x_0 + \Delta x, y_0 + \Delta y)$, WHILE Δz IS THE CORRESPONDING CHANGE IN $f(x, y)$

$$\begin{aligned} dz &= f_x(x_0, y_0) dx + f_y(x_0, y_0) dy \\ &= \left(f(x_0, y_0) + f_x(x_0, y_0) \Delta x + f_y(x_0, y_0) \Delta y \right) - f(x_0, y_0) \\ &= L(x_0 + \Delta x, y_0 + \Delta y) - L(x_0, y_0) \end{aligned}$$



WE CAN GENERALIZE THE LINEAR APPROXIMATION AND TOTAL DIFFERENTIAL TO FUNCTIONS OF 3 OR MORE VARIABLES

e.g. $w = f(x, y, z)$, $x = x_0 + \Delta x$, $y = y_0 + \Delta y$, $z = z_0 + \Delta z$

$$L(x, y, z) = f(x_0, y_0, z_0) + f_x(x_0, y_0, z_0) \Delta x \\ + f_y(x_0, y_0, z_0) \Delta y \\ + f_z(x_0, y_0, z_0) \Delta z$$

AND

$$dw = \frac{\partial f}{\partial x} dx + \frac{\partial f}{\partial y} dy + \frac{\partial f}{\partial z} dz$$

SEE EXAMPLE 6 P. 898 .