

Application of functions of 2 variables (1)

Situation:

favorite virus

- Fraction of students infected by FV is r on 9/12
- We have n random encounters with students on 9/12

Function:

The probability of meeting at least one student with FV is

$$p(n, r) = 1 - (1 - r)^n$$

This requires probability theory and is **admitted**

Question:

Draw level curves

Function $p(n, \Omega) = 1 - (1 - \Omega)^n$ $\Omega \in [0, 1]$

Level curve : Fix p_0 . We wish to have

$$p(n, \Omega) = p_0$$

$$\Leftrightarrow 1 - (1 - \Omega)^n = p_0$$

$$\Leftrightarrow (1 - \Omega)^n = 1 - p_0$$

$$\stackrel{\wedge \frac{1}{n}}{\Leftrightarrow} 1 - \Omega = (1 - p_0)^{\frac{1}{n}}$$

$$\Leftrightarrow \boxed{\Omega = \Omega(n) = 1 - (1 - p_0)^{\frac{1}{n}}}$$

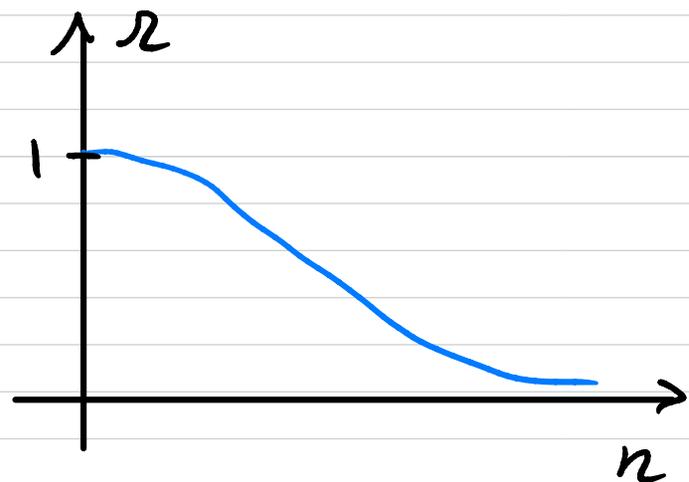
Note: p_0 should be in the range of $p(n, \Omega)$
This range is $[0, 1]$

Graphing the level curves

$$\Omega = \Omega(n) = 1 - (1 - p_0)^{\frac{1}{n}}$$

As $n \rightarrow 0^+$, $\frac{1}{n} \rightarrow +\infty$

$$\underbrace{(1 - p_0)^{\frac{1}{n}}}_{\in (0,1)} \xrightarrow{n \rightarrow \infty} 0$$



$$\Omega(n) = 1 - (1 - p_0)^{\frac{1}{n}} \xrightarrow{n \rightarrow \infty} \boxed{1}$$

As $n \rightarrow \infty$, $\frac{1}{n} \rightarrow 0$

$$(1 - p_0)^{\frac{1}{n}} \rightarrow 1$$

$$\Omega(n) = 1 - (1 - p_0)^{\frac{1}{n}} \rightarrow \boxed{0}$$

Application of functions of 2 variables (2)

Function:

$$p(n, r) = 1 - (1 - r)^n$$

Useful values of z :

For $p_0 \in [0, 1]$, the curve $p(n, r) = p_0$ is non empty

Level curves for $p_0 \in [0, 1]$:

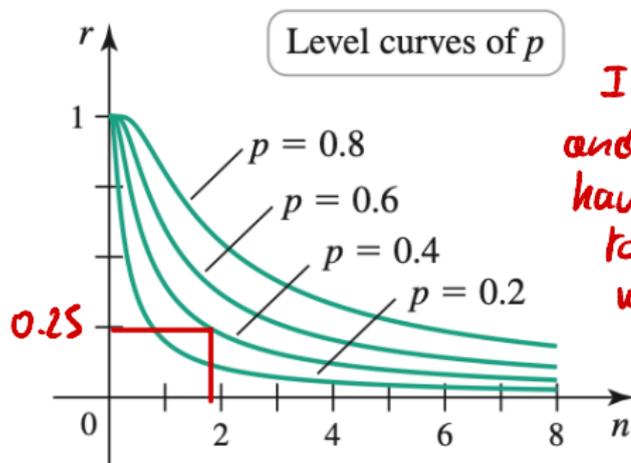
$$r = 1 - (1 - p)^{1/n}$$

Application of functions of 2 variables (3)

Function:

$$p(n, r) = 1 - (1 - r)^n$$

Depiction of level curves:



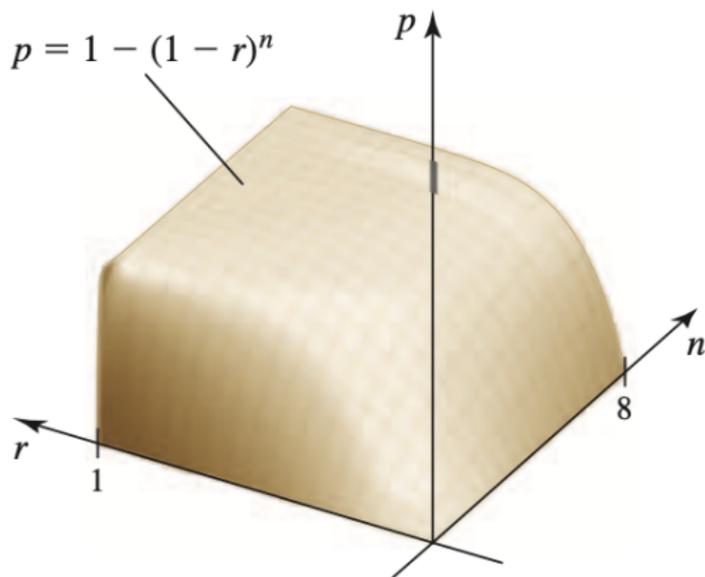
If rate is 25%
and we wish to
have $\leq 40\%$ chances
to meet a student
with FV, one
can't meet
more than 1
student!

Application of functions of 2 variables (4)

Function:

$$p(n, r) = 1 - (1 - r)^n$$

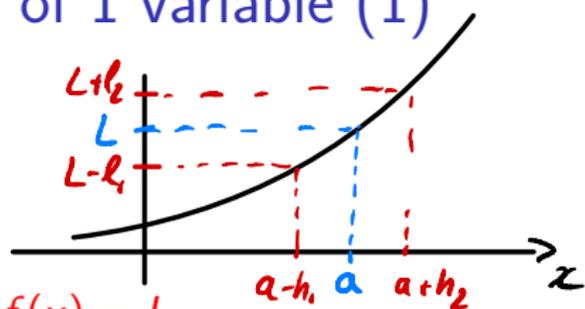
Depiction of function:



Outline

- 1 Graphs and level curves
- 2 Limits and continuity**
- 3 Partial derivatives
- 4 The chain rule
- 5 Directional derivatives and the gradient
- 6 Tangent plane and linear approximation
- 7 Maximum and minimum problems
- 8 Lagrange multipliers

Continuity for functions of 1 variable (1)



Limit: The assertion

$$\lim_{x \rightarrow a} f(x) = L$$

means that $f(x)$ can be made as close to L as we wish
 \Leftrightarrow by making x close to a

Remark: If $\lim_{x \rightarrow a} f(x) = L$, then
the limit should not depend on the way $x \rightarrow a$

If $x \in [a-h_1, a+h_2]$
then $f(x) \in [L-l_1, L+l_2]$

Continuity for functions of 1 variable (2)

Continuity: The function f is continuous at point a if

$$\lim_{x \rightarrow a} f(x) = f(a)$$

Examples of continuous functions:

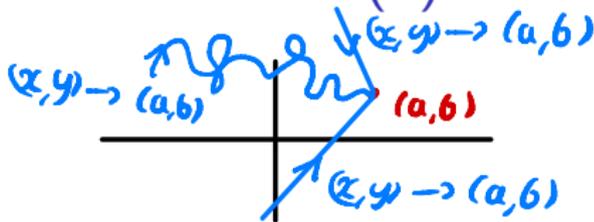
- Polynomials
- sin, cos, exponential
- Rational functions (on their domain)
- Log functions (on their domain)

Ex of rational function:

$$\frac{x^2 + 5}{7x^5 - 3x^2 + 4}$$



Continuity for functions of 2 variables (1)



Limit: The assertion

$$\lim_{(x,y) \rightarrow (a,b)} f(x,y) = L$$

means that $f(x,y)$ can be made as close to L as we wish
 \Leftrightarrow by making (x,y) close to (a,b)

Remark: If $\lim_{(x,y) \rightarrow (a,b)} f(x,y) = L$, then
the limit should not depend on the way $(x,y) \rightarrow (a,b)$

Rmk: for $x \in \mathbb{R}$, there is just 1 way to have $x \rightarrow a$. In \mathbb{R}^2 there are plenty of ways to have $(x,y) \rightarrow (a,b)$

Continuity for functions of 2 variables (2)

Continuity: The function f is continuous at point a if

$$\lim_{(x,y) \rightarrow (a,b)} f(x,y) = f(a,b)$$

Examples of continuous functions:

- Polynomials $x^2 y^3 - 4xy^2$
- sin, cos, exponential $\sin(x^2 + y)$ $e^{-x^2 + y}$
- Rational functions (on their domain) $\frac{x^5 - y}{y^3 + 4x}$
- Log functions (on their domain) $\log(\sin(x - y))$

Logarithmic example (1)

Function:

$$\ln\left(\frac{1+y^2}{x^2}\right)$$

Problem: Continuity at point

$$(1, 0)$$

Function: $f(x, y) = \ln\left(\frac{1+y^2}{x^2}\right)$

Continuity: f is continuous at any point (x, y) such that

$$\frac{1+y^2}{x^2} > 0 \quad (\text{and well-defined, i.e. } x \neq 0)$$

At point $(1, 0)$

$$\frac{1+y^2}{x^2} = \frac{1+0^2}{1^2} = 1 > 0$$

Thus f is continuous at $(1, 0)$

Logarithmic example (2)

Continuity: f is the log of a rational function
 \hookrightarrow Continuous wherever it is defined

Definition at point $(1, 0)$: We have

$$f(1, 0) = 0$$

This is well defined

Conclusion: f is continuous at $(1, 0)$, that is

$$\lim_{(x,y) \rightarrow (1,0)} f(x, y) = f(1, 0) = 0$$

Rational function example (1)

Function:

$$f(x, y) = \frac{y^2 - 4x^2}{2x^2 + y^2}$$

Problem: Continuity at point

$(0, 0)$

Function $f(x,y) = \frac{y^2 - 4x^2}{2x^2 + y^2}$

Continuity f is continuous at any point (x,y) s.t. $2x^2 + y^2 \neq 0$

Problem At $(0,0)$, we do have $2x^2 + y^2 = 0$. We cannot conclude

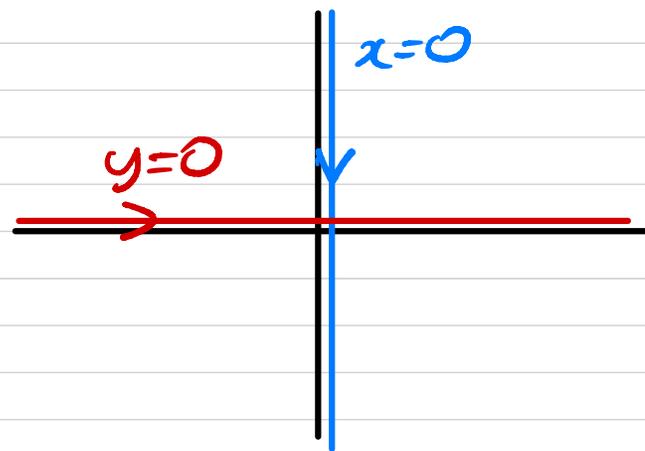
never at $(0,0)$, $f(x,y) = \frac{0}{0} \rightarrow$ undetermined

We are going to look at limits along different paths

Function $f(x, y) = \frac{y^2 - 4x^2}{2x^2 + y^2}$

Limit along line $x=0$

$$f(0, y) = \frac{y^2 - 0}{0 + y^2} = 1$$



Limit along line $y=0$

$$f(x, 0) = \frac{0 - 4x^2}{2x^2 + 0} = -2$$

We get 2 different limits for 2 different paths \Rightarrow f is not continuous at $(0,0)$

Rational function example (2)

Continuity: f is a rational function

\hookrightarrow Continuous wherever it is defined

Definition at point $(0, 0)$: We have

$$f(0, 0) = \frac{0}{0}$$

This is not well defined, therefore **general result cannot be applied**

Rational function example (3)

Two paths: We have

$$\text{Along } x = 0, \quad \lim_{(x,y) \rightarrow (0,0), x=0} \frac{y^2 - 4x^2}{2x^2 + y^2} = 1$$

$$\text{Along } y = 0, \quad \lim_{(x,y) \rightarrow (0,0), y=0} \frac{y^2 - 4x^2}{2x^2 + y^2} = -2$$

We get 2 different limits

Conclusion:

f is not continuous at point $(0,0)$

Another rational function example (1)

Function:

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

Problem: Continuity at point

(0, 0)

We will see :

$\frac{0}{0}$, but f is

continuous at (0,0)