

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

Recalling functions of 1 variable (1)

Example of function:

$$y = f(x) = \sqrt{9 - x^2}$$

Questions:

- 1 Domain of f ?
- 2 Range of f ?

Function: $f(x) = \sqrt{9 - x^2}$

Domain: $-3 \leq x \leq 3$

Otherwise stated, we wish

$$\begin{aligned} 9 - x^2 \geq 0 &\Leftrightarrow x^2 \leq 9 \\ &\Leftrightarrow -3 \leq x \leq 3 \end{aligned}$$

Range: $[0, 3]$

Details: Large values of f if x^2 is small

Thus

$$\begin{aligned} \text{Max } f(x) &= f(0) = \sqrt{9} = 3 \\ \text{Min } f(x) &= f(\pm 3) = \sqrt{9 - 9} = 0 \end{aligned}$$

Range: $[0, 3]$

Recalling functions of 1 variable (2)

Recalling the function:

$$y = f(x) = \sqrt{9 - x^2}$$

Domain:

$$x \in [-3, 3]$$

Range:

$$y \in [0, 3]$$

Functions of 2 variables: example (1)

Example of function:

$$z = f(x, y) = \sqrt{9 - x^2} - \sqrt{25 - y^2}$$

Questions:

- 1 Domain of f ?
- 2 Range of f ?

Function: $f(x, y) = \sqrt{9-x^2} - \sqrt{25-y^2}$

Domain: In order for f to be defined,
we need

$$9-x^2 \geq 0$$

and

$$25-y^2 \geq 0$$

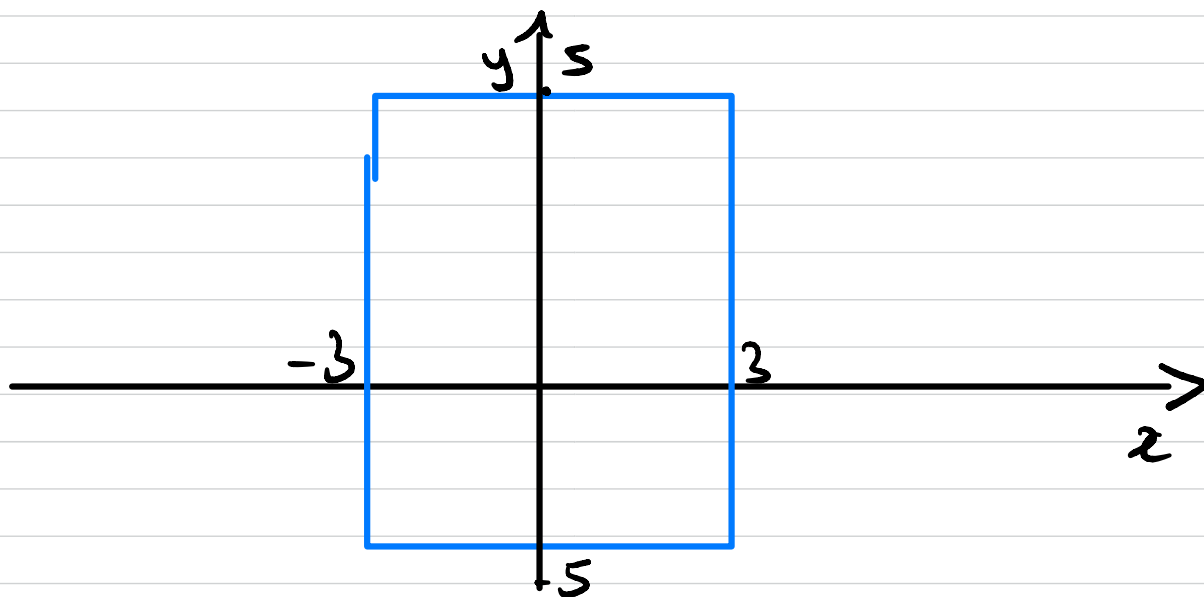
$$\Leftrightarrow -3 \leq x \leq 3$$

$$-5 \leq y \leq 5$$

Domain

$$[-3, 3] \times [-5, 5]$$

(rectangle)



Function: $f(x, y) = \sqrt{9-x^2} - \sqrt{25-y^2}$

Range: $f = a - b$ with $a, b \geq 0$.

Thus f is large when a is large, b small

f " small " a is small, b large

Hence

$\text{Max } f = f(0, \pm 5) = 3$

a large \uparrow *b small* \nearrow

$\text{Min } f = f(\pm 3, 0) = -5$

Range = $[-5, 3]$

Functions of 2 variables: example (2)

Recalling the function:

$$z = f(x, y) = \sqrt{9 - x^2} - \sqrt{25 - y^2}$$

Domain:

$$(x, y) \in [-3, 3] \times [-5, 5]$$

Range: Looking at lines $x = \pm 3$ and $y = \pm 5$, we get

$$\textcircled{y} \in [-5, 3]$$

2

Contour and level curves

Definition 1.

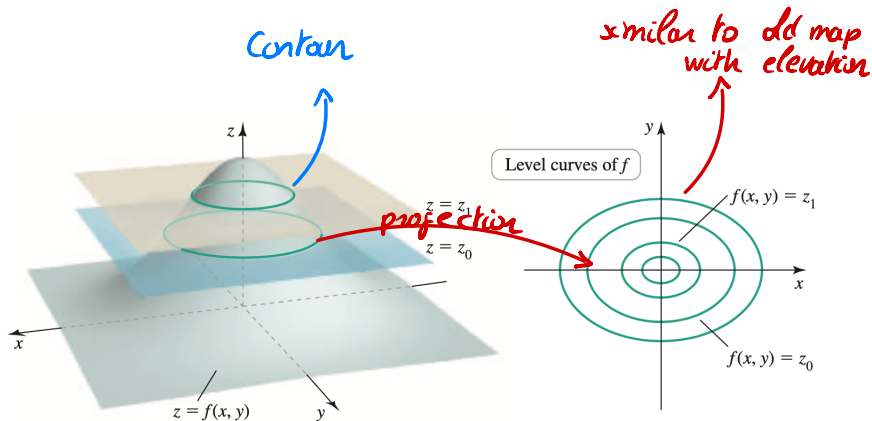
Contour curve:

Intersection of the surface $(x, y, f(x, y))$ and plane $z = z_0$

Level curve:

Projection of contour curve on xy -plane

Contour and level curves: illustration



Example of level curves (1)

Function:

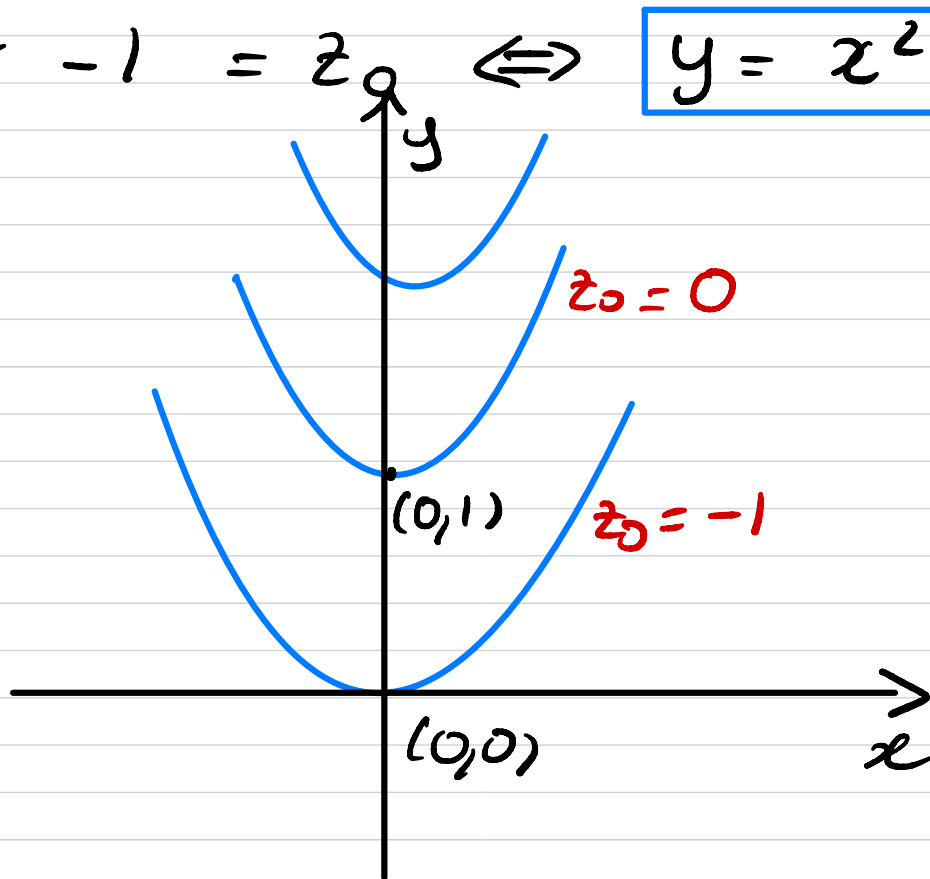
$$f(x, y) = y - x^2 - 1$$

Function: $f(x, y) = y - x^2 - 1$

Generic level curve: Fix $z = z_0$. We get an equation for (x, y) .

$$y - x^2 - 1 = z_0 \Leftrightarrow \boxed{y = x^2 + 1 + z_0}$$

↑ parabola



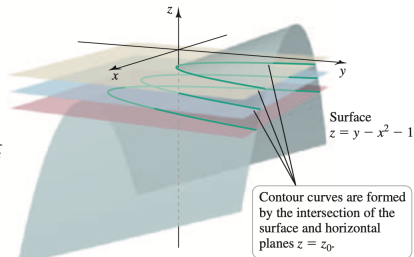
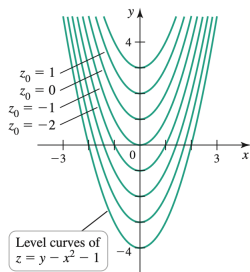
Example of level curves (2)

Function:

$$f(x, y) = y - x^2 - 1$$

Level curves: For $z_0 \in \mathbb{R}$, we get the parabola

$$y = x^2 + 1 + z_0$$



Example 2 of level curves (1)

Function:

$$f(x, y) = \exp(-x^2 - y^2)$$

Function : $f(x, y) = e^{-(x^2+y^2)}$

Domain : Defined for all $(x, y) \in \mathbb{R}^2$

Range : x^2+y^2 takes all values in \mathbb{R}_+
 $-(x^2+y^2)$ " " " " \mathbb{R}_-
 $e^{-(x^2+y^2)}$ " " " " $(0, 1]$

Level curves : We should only consider

$$e^{-(x^2+y^2)} = z_0$$

for $z_0 \in (0, 1]$

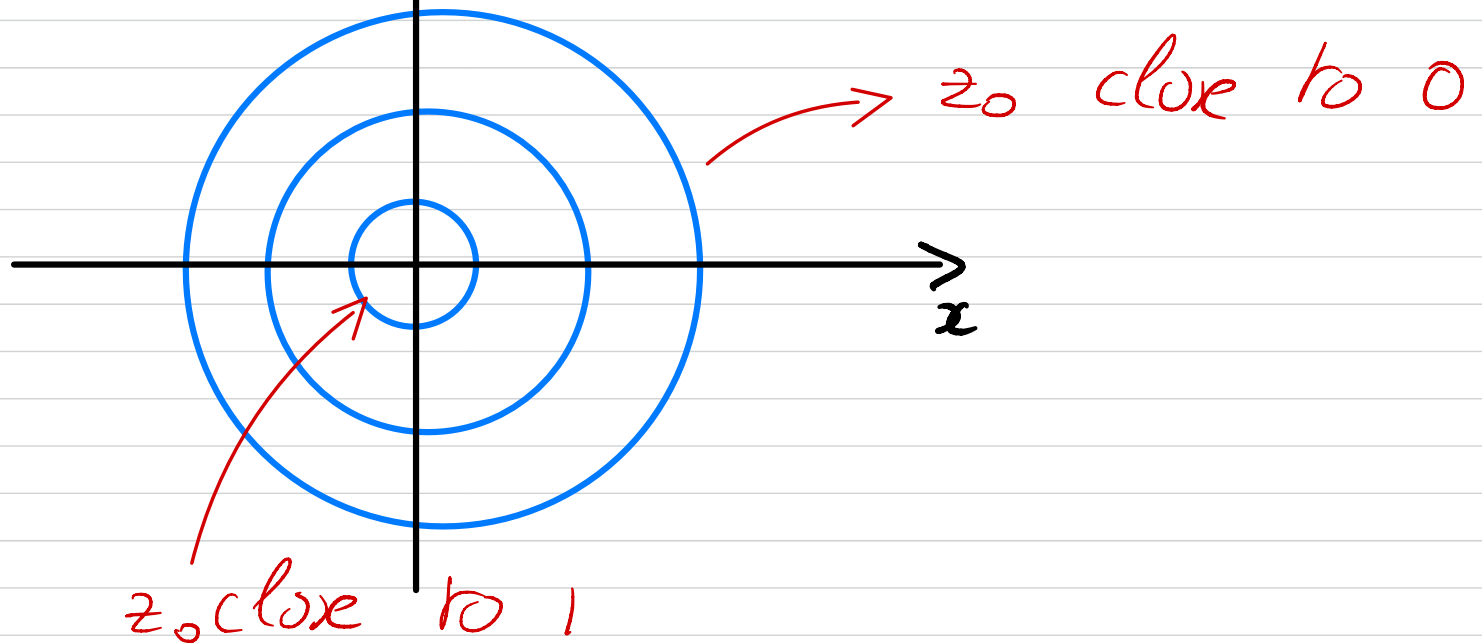
Eq. for a level curve . Consider $z_0 \in (0, 1]$

Then $f(x, y) = z_0$

$$\Leftrightarrow e^{-(x^2+y^2)} = z_0$$

$$\stackrel{\text{log}}{\Leftrightarrow} -(x^2+y^2) = \ln(z_0)$$

$$\Leftrightarrow x^2 + y^2 = \overbrace{-\ln(z_0)}^{\geq 0} \quad \begin{array}{l} \geq 0 \text{ since} \\ 0 < z_0 \leq 1 \end{array}$$



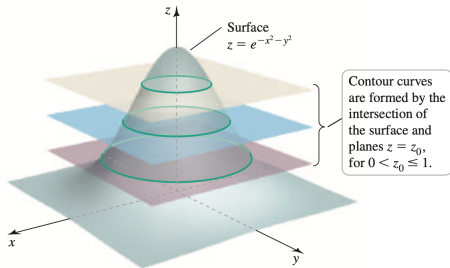
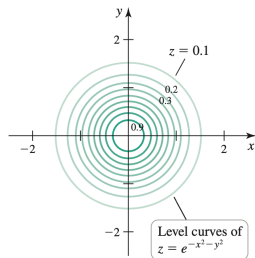
Example 2 of level curves (2)

Function:

$$f(x, y) = \exp(-x^2 - y^2)$$

Level curves: For $z_0 \in (0, 1]$, we get the circle

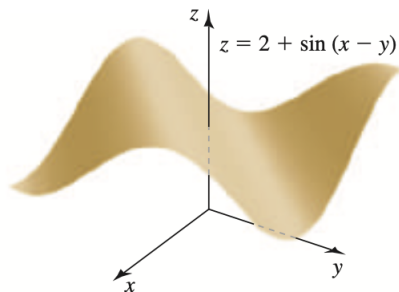
$$x^2 + y^2 = -\ln(z_0)$$



Example 3 of level curves (1)

Function:


$$f(x, y) = 2 + \sin(x - y)$$



Function : $f(x, y) = 2 + \sin(x-y)$

Range : $\sin \in [-1, 1]$

Thus $f(x, y) \in [1, 3]$

range 

Level curve: For $z_0 \in [1, 3]$

$$f(x, y) = z_0 \Leftrightarrow 2 + \sin(x-y) = z_0$$

$$\Leftrightarrow \sin(x-y) = z_0 - 2$$

Take $z_0 = 2$. Then eq. become

$$\sin(x-y) = 0 \Leftrightarrow x-y = k\pi$$

$$\Leftrightarrow y = x - k\pi, k \in \mathbb{Z}$$

(family of lines)

Example 3 of level curves (2)

Function:

$$f(x, y) = 2 + \sin(x - y)$$

Level curves:

For $z_0 \in [1, 3]$, we get a family of lines

Level curves for $z_0 = 2$:

$$y = x - k\pi, \quad k \in \mathbb{Z}$$

Level curves for $z_0 = 1$:

$$y = x - \frac{\pi}{2} + 2k\pi, \quad k \in \mathbb{Z}$$

Example 3 of level curves (3)

Function:

$$f(x, y) = 2 + \sin(x - y)$$

Depiction of level curves:

