

## Exercises (I) ①

- 1) Write parametric equation for the line through the point  $A=(1, -2, 4)$  parallel to the vector  $u=2i+3j-k$
- 2) Write the line equation through the point  $A=(-3, 2, 0)$  parallel to the line  $\frac{x-6}{-2} = \frac{y+4}{5} = \frac{z+7}{8}$ .
- 3) Write the line equation through the points  $A=(4, 1, 4)$  and  $B=(-1, 5, 3)$ .
- 4) Find the plane equation through the point  $A=(2, 1, -1)$  with normal vector  $n=i-2j+3k$ .
- 5) Write an equation of the plane through the points  $A=(3, 1, 2)$ ,  $B=(4, 1, -1)$ , and  $C=(2, 0, 2)$ .
- 6) Write an equation of the plane through the point  $A=(2, 1, 1)$  perpendicular to both planes  $y=0$ , and  $2x-z+1=0$ .
- 7) Find an equation of the plane through the points  $A=(1, -1, -2)$ ,  $B=(3, 1, 1)$  perpendicular to the plane  $x-2y-3z-5=0$ .
- 8) Find the angle between the planes  $6x+3y-2z=0$ ,  $x+2y+2z=0$ .
- 9) Find the point in which the line  $\frac{x-1}{2} = \frac{y+1}{-1} = \frac{z}{3}$  intersects the plane  $2x+3y+z-11=0$ .

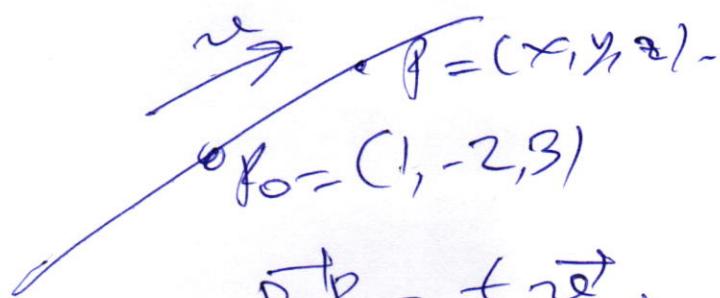
①

Example. Write the line equation through  $(1, -2, 3)$  perpendicular to the plane  $x - 2y + 4z = 5$ .

Solution. Normal vector  $n$  of the plane is  $n = i - 2j + 4k$ .

Take  $n$  as direction vector of the line. So,

$$n = r = i - 2j + 4k.$$



$\vec{r}$   
 $P = (x, y, z)$   
 $P_0 = (1, -2, 3)$

$$\vec{P_0P} = t\vec{r} \quad \text{for some } t \in \mathbb{R}.$$

$$(x-1)\vec{i} + (y+2)\vec{j} + (z-3)\vec{k} = t(i - 2j + 4k).$$

$$\Rightarrow \left. \begin{aligned} x-1 &= t \\ y+2 &= -2t \\ z-3 &= 4t \end{aligned} \right\} \text{line eqn}$$

Example. Find the direction vector for the line of intersection of the planes  $x+y-z=0$  and  $y+2z=0$ .

(2)

Solution

$$\pi_1: x+y-z=0 \Rightarrow \vec{n}_1 = i + j - k \text{ (normal)}$$

$$\pi_2: y+2z=0 \Rightarrow \vec{n}_2 = j + 2k \text{ (normal)}$$

direction vector =  $v = \vec{n}_1 \times \vec{n}_2$

$$v = \begin{vmatrix} i & j & k \\ 1 & 1 & -1 \\ 0 & 1 & 2 \end{vmatrix} = 3i - 2j + k.$$

Function of several variables

$f: \mathbb{R}^2 \rightarrow \mathbb{R}$ , a function of two variables,  
 $(x, y) \rightarrow f(x, y) = z$

$f: \mathbb{R}^3 \rightarrow \mathbb{R}$ , a function of 3 variables,  
 $(x, y, z) \rightarrow f(x, y, z) = u.$

$f: \mathbb{R}^n \rightarrow \mathbb{R}$ , a function of  $n$ -variables,  
 $(x_1, \dots, x_n) \rightarrow f(x_1, \dots, x_n) = w.$

Definition. A function of  $n$  variables is a rule that assigns a unique real number  $f(x_1, \dots, x_n)$  to each point  $(x_1, \dots, x_n)$  in some subset  $D(f)$  of  $\mathbb{R}^n$ .

$D(f)$  is called the domain of  $f$ . The set of all real numbers  $f(x_1, \dots, x_n)$  obtained from points in  $D(f)$  is called the range of  $f$ .

(21)

Definition. A level curve of a function  $f(x, y)$  is the projection onto the  $xy$ -plane of the curve in which the graph of  $f$  intersects the horizontal plane  $z=c$ , where  $c$  is any constant in the range of  $f$ . Thus, the level curve

$f(x, y) = c$  a curve in the  $xy$ -plane.

Example. The graph of the function  $z = \sqrt{1-x^2-y^2}$  is the hemisphere.

For  $z=0$ ,  $1-x^2-y^2=0 \Rightarrow 1=x^2+y^2$   
circle is a level curve.

Definition. A level surface of a function  $f(x, y, z)$  is the graph of the equation  $f(x, y, z) = c$ , where  $c$  is any constant in the range of  $f$ .

Example. level surface of the function  $f(x, y, z) = x - 2y + 3z$  for  $c=2$ .  
It is  $x - 2y + 3z = 2$  a plane.

(3)  
Example. Let  $f(x,y) = \sqrt{4-x^2-y^2}$ .

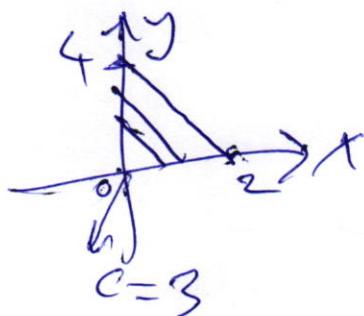
Domain of  $f$  is  $\{(x,y) : x^2+y^2 \leq 4\}$ .

Example. The level curve of the function  $f(x,y) = 3(1 - x/2 - y/4)$ .

Take  $c \in \mathbb{R}$ ,  $0 \leq c \leq 3$ .  $\rightarrow$

$$3(1 - x/2 - y/4) = c \Rightarrow$$

$$\frac{x}{2} + \frac{y}{4} = 1 - c/3$$



Examples. Specify the domains of the functions

1)  $f(x,y) = \sqrt{xy}$ ,

2)  $f(x,y) = \sqrt{4x^2 + 9y^2 - 36}$

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

(4)

## Limits and continuity

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

i) every neighborhood of  $(a,b)$  contains points of the domain of  $f$  different from  $(a,b)$ ,

ii) For every  $\epsilon > 0$  there exists a positive number  $\delta = \delta(\epsilon) > 0$  such that  $|f(x,y) - L| < \epsilon$  holds whenever  $(x,y)$  is in the domain of  $f$  and satisfies

$$0 < \sqrt{(x-a)^2 + (y-b)^2} < \delta$$

## Properties of limits

1) If  $\lim_{(x,y) \rightarrow (a,b)} f(x,y) = L$ ,  $\lim_{(x,y) \rightarrow (a,b)} g(x,y) = M$ , then

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

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

then  $\lim_{(x,y) \rightarrow (a,b)} f(x,y) \cdot g(x,y) = L \cdot M$ .

(5.1)

$$3) \text{ If } \lim_{(x,y) \rightarrow (a,b)} f(x,y) = L, \quad \lim_{(x,y) \rightarrow (a,b)} g(x,y) = M \neq 0,$$

$$\text{then } \lim_{(x,y) \rightarrow (a,b)} \frac{f(x,y)}{g(x,y)} = \frac{L}{M}.$$

Examples Evaluate

$$1) \lim_{(x,y) \rightarrow (2,1)} 2x - y^2 = 4 - 1 = 3.$$

$$2) \lim_{(x,y) \rightarrow (\pi/3, 2)} y \cdot \sin(x/y) = 2 \cdot \sin\left(\frac{\pi}{2 \cdot 3}\right) = 1.$$

Example

$$\text{Find } \lim_{(x,y) \rightarrow (0,0)} \frac{2xy}{x^2+y^2} = ?$$

Solution

$$\lim_{\substack{x \rightarrow 0 \\ y=0}} \frac{0}{x^2} = 0, \quad \lim_{\substack{y \rightarrow 0 \\ x=0}} \frac{0}{y^2} = 0.$$

$$\lim_{x \rightarrow 0} \frac{2x^2}{x^2+x^2} = 1$$

$$y=x$$

So, limit does not exist.

①  
Definition. The function  $f(x, y)$  is continuous at the point  $(a, b)$  if  $\lim_{(x, y) \rightarrow (a, b)} f(x, y) = f(a, b)$ .

## Partial Derivatives

Definition.

The first partial derivatives of the function  $f(x, y)$  w.r.t. the variables  $x$  and  $y$  are the

$$\text{functions } f_1(x, y) = \frac{\partial f}{\partial x} = \lim_{h \rightarrow 0} \frac{f(x+h, y) - f(x, y)}{h}$$
$$= \lim_{h \rightarrow 0} \frac{f(x+h, y) - f(x, y)}{h}$$

$$\text{and } f_2(x, y) = \frac{\partial f}{\partial y} = \lim_{k \rightarrow 0} \frac{f(x, y+k) - f(x, y)}{k}$$

if limits exist.

Example Let  $f(x, y) = x^2 \sin y$ .

$$\text{Then } f_1 = 2x \sin y$$
$$f_2 = x^2 \cos y.$$

A

Notation  
Let  $z = f(x, y)$ . Then,

$$z_x = \frac{\partial z}{\partial x} = \frac{\partial f}{\partial x} = f_1 = D_1 f(x, y).$$

$$z_y = \frac{\partial z}{\partial y} = \frac{\partial f}{\partial y} = f_2 = D_2 f(x, y).$$

Values of partial derivatives

$$\left. \frac{\partial z}{\partial x} \right|_{(a, b)} = \left. \frac{\partial f}{\partial x} \right|_{(a, b)} = f_1(a, b) = D_1 f(a, b).$$

$$\left. \frac{\partial z}{\partial y} \right|_{(a, b)} = \left. \frac{\partial f}{\partial y} \right|_{(a, b)} = f_2(a, b) = D_2 f(a, b).$$

Example Find  $\frac{\partial z}{\partial x}$  and  $\frac{\partial z}{\partial y}$   
if  $z = x^3 y^2 + x^4 y + y^4$ .

Solution.  $\frac{\partial z}{\partial x} = 3x^2 y^2 + 4x^3 y$

$$\frac{\partial z}{\partial y} = 2x^3 y + x^4 + 4y^3.$$

Example Find  $f_1(0, \pi)$  if  $f(x, y) = e^{xy} \cos(x+y)$

Solution  $f_1(x, y) = y e^{xy} \cos(x+y) - e^{xy} \sin(x+y)$ .

$$f_1(0, \pi) = \pi e^0 \cos(\pi) - e^0 \sin(\pi) \\ = \boxed{-\pi}$$

(8)

Ex. If  $f$  is an everywhere differentiable function of one variable, show that  $z = f(xy)$  satisfies the partial differential equation

$$x \frac{\partial z}{\partial x} + y \frac{\partial z}{\partial y} = 0.$$

Solution,

$$\frac{\partial z}{\partial x} = \frac{1}{y} f'(xy) \quad \frac{\partial z}{\partial y} = -\frac{x}{y^2} f'(xy).$$

$$\begin{aligned} \Rightarrow x \cdot \frac{\partial z}{\partial x} + y \cdot \frac{\partial z}{\partial y} &= x \cdot \frac{1}{y} f'(xy) + y \cdot \left( -\frac{x}{y^2} f'(xy) \right) \\ &= 0 \end{aligned}$$

### Higher Order Derivatives

Let  $z = f(x, y)$ . The second order partial derivatives:

$$\frac{\partial^2 z}{\partial x^2} = z_{xx} = \frac{\partial}{\partial x} \left( \frac{\partial z}{\partial x} \right) = f_{11} = f_{xx}$$

$$\frac{\partial^2 z}{\partial y \partial x} = \frac{\partial}{\partial y} \left( \frac{\partial z}{\partial x} \right) = z_{xy} = f_{12} = f_{xy}$$

$$\frac{\partial^2 z}{\partial y^2} = \frac{\partial}{\partial y} \left( \frac{\partial z}{\partial y} \right) = f_{22} = f_{yy} = z_{yx}$$

$$\frac{\partial^2 z}{\partial x \partial y} = \frac{\partial}{\partial x} \left( \frac{\partial z}{\partial y} \right) = f_{21} = f_{yx}.$$

## Examples

1) Find  $f_{11}$ ,  $f_{12}$  for  $f(x,y) = x^3 y^4$ .

Solution:

$$f_1 = f_x = 3x^2 y^4$$

$$f_{11} = f_{xx} = 6xy^4$$

$$f_{12} = 3x^2 \cdot 4y^3$$

2) Calculate  $f_{223}$  &  $f_{232}$  for  
 $f(x,y,z) = e^{x-2y+3z}$ ,

Solution

$$f_2 = -2 e^{x-2y+3z}$$

$$f_{22} = (+4) e^{x-2y+3z}$$

$$f_{223} = 4 \cdot 3 e^{x-2y+3z}$$

$$f_{23} = -6 e^{x-2y+3z}$$

$$f_{232} = 12 e^{x-2y+3z}$$