

$$f_x(x_0, y_0) = \lim_{h \rightarrow 0} \frac{f(x_0 + h, y_0) - f(x_0, y_0)}{h}$$

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

$$f_y(x_0, y_0) = \lim_{h \rightarrow 0} \frac{f(x_0, y_0 + h) - f(x_0, y_0)}{h}$$

Suppose that we now wish to find the rate of change of z at (x_0, y_0) in the direction of an arbitrary unit vector $\mathbf{u} = \langle a, b \rangle$.

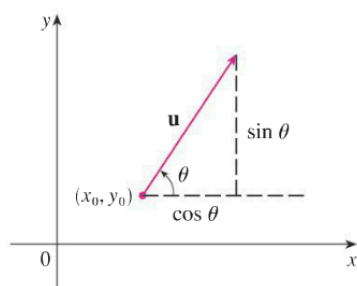


FIGURE 2

A unit vector $\mathbf{u} = \langle a, b \rangle = \langle \cos \theta, \sin \theta \rangle$

$\mathbf{u} = \langle a, b \rangle = \langle \cos u, \sin u \rangle$

Not too sure what that last bit is...

14.6 Directional Derivatives and the Gradient Vector

Where we try to convince you that it *all* boils down to the gradient and that the partials with respect to x and y **entirely** describe the "tilt" of a surface at a point. First, we define **Directional Derivative**.

2 Definition The **directional derivative** of f at (x_0, y_0) in the direction of a unit vector $\mathbf{u} = \langle a, b \rangle$ is

$$D_{\mathbf{u}}f(x_0, y_0) = \lim_{h \rightarrow 0} \frac{f(x_0 + ha, y_0 + hb) - f(x_0, y_0)}{h}$$

if this limit exists.

This is the "tilt" of the surface in the direction of \mathbf{u} .

3 Theorem If f is a differentiable function of x and y , then f has a directional derivative in the direction of any unit vector $\mathbf{u} = \langle a, b \rangle$ and

$$D_{\mathbf{u}}f(x, y) = f_x(x, y)a + f_y(x, y)b$$

Define $g(h) = f(x_0 + ha, y_0 + hb)$ by basically holding all the other variables fixed.

$$\mathbf{4} \quad g'(0) = \lim_{h \rightarrow 0} \frac{g(h) - g(0)}{h} = \lim_{h \rightarrow 0} \frac{f(x_0 + ha, y_0 + hb) - f(x_0, y_0)}{h} = D_{\mathbf{u}}f(x_0, y_0)$$

On the other hand, we can write $g(h) = f(x, y)$, where $x = x_0 + ha$, $y = y_0 + hb$, so the Chain Rule (Theorem 14.5.2) gives $f(x, y) = f(x(h), y(h))$

See Page 978 $\frac{df}{dh} = g'(h) = \frac{\partial f}{\partial x} \frac{dx}{dh} + \frac{\partial f}{\partial y} \frac{dy}{dh} = f_x(x, y)a + f_y(x, y)b$

$x = x(h)$, $y = y(h)$,

because everything else there is fixed.

If we now put $h = 0$, then $x = x_0$, $y = y_0$, and

$$\mathbf{5} \quad g'(0) = f_x(x_0, y_0)a + f_y(x_0, y_0)b$$

$$\mathbf{4} \quad g'(0) = \lim_{h \rightarrow 0} \frac{g(h) - g(0)}{h} = \lim_{h \rightarrow 0} \frac{f(x_0 + ha, y_0 + hb) - f(x_0, y_0)}{h}$$

Comparing Equations 4 and 5, we see that

$$D_{\mathbf{u}}f(x_0, y_0) = f_x(x_0, y_0)a + f_y(x_0, y_0)b$$

This concludes the proof.

we're saying that $f_x \vec{i}, f_y \vec{j}$ spans the tangent plane, and can give you $D_{\vec{u}}f$, by writing $\vec{u} = a\vec{i} + b\vec{j}$ $\nabla f = f_x \vec{i} + f_y \vec{j}$

When the angle that \mathbf{u} makes with the positive x -axis is handy, and since \mathbf{u} is of length 1, we obtain:

If the unit vector \mathbf{u} makes an angle θ with the positive x -axis (as in Figure 2), then we can write $\mathbf{u} = \langle \cos \theta, \sin \theta \rangle$ and the formula in Theorem 3 becomes

6

$$D_{\mathbf{u}}f(x, y) = f_x(x, y) \cos \theta + f_y(x, y) \sin \theta$$

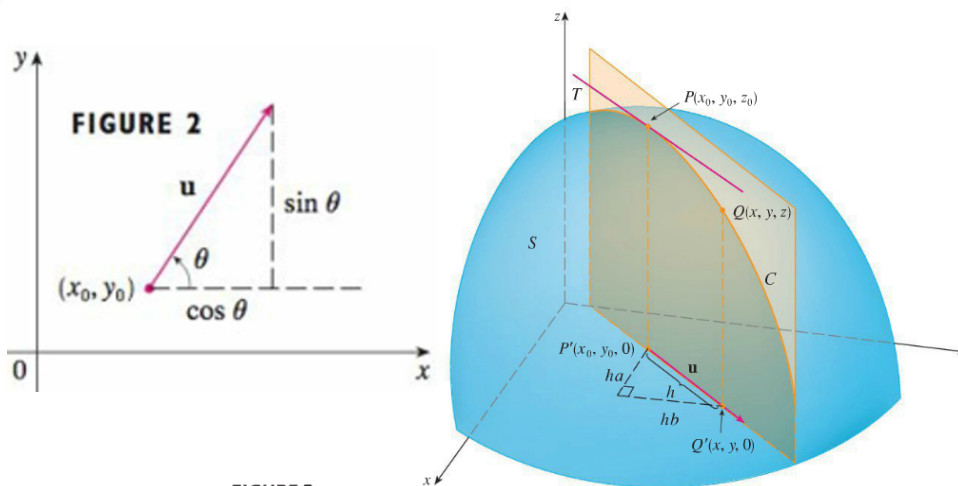
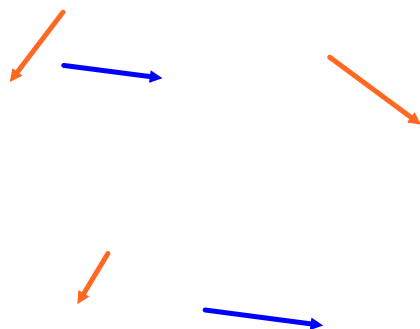


FIGURE 3



$$\overrightarrow{P'Q'} = h\mathbf{u} = \langle ha, hb \rangle \text{ for some (nonzero) } h.$$

$$x - x_0 = ha, y - y_0 = hb, \text{ so } x = x_0 + ha, y = y_0 + hb$$

$$\frac{\Delta z}{h} = \frac{z - z_0}{h} = \frac{f(x_0 + ha, y_0 + hb) - f(x_0, y_0)}{h}$$

Gradient Vector:

NOTATION!

Notice that you could write the directional derivative as a dot product?

$$\vec{u} = \langle a, b \rangle = \langle u_1, u_2 \rangle$$

$$D_{\vec{u}} f(x, y) = f_x(x, y) a + f_y(x, y) b$$

11-17 Find the directional derivative of the function at the given point in the direction of the vector \mathbf{v} .

11. $f(x, y) = 1 + 2x\sqrt{y}$, $(3, 4)$, $\mathbf{v} = \langle 4, -3 \rangle$