



## Functions of Two or More variables :-

دوال ذات متغيرات اثنين او اكثر

Before going through the Functions of two or more Variables let's start with the basic one,

### a. Function of one variable :-

$$f(x) = a \quad \leftarrow \text{Function in terms of "x"}$$

EX)  $y = 4x^2$   $\leftarrow$  Function of one variable.

$\uparrow$   
 $f(x)$

### b. Function of two variables :-

$$Z = f(x, y) \quad \leftarrow \text{Function of Two variables}$$

EX)  $A = \frac{1}{2}bh$   $\leftarrow$  Area of the triangle is func of two variables.

$Z$  --- dependent variable.

$x, y$  --- independent variables.

### c. Function of more than two variables :-

$$W = f(x, y, z) \quad \leftarrow \text{Function of three variables}$$

$W$  --- dep. variable.

$x, y, z$  --- indep. variables.





The restriction of the independent variables :

قيود، التقييد، قيد

Determine the domain of  $f: D \rightarrow \mathbb{R}$  :  $f(x,y) = \ln(xy)$

⊙ EX

Find the domain of  $f(x,y) = \ln(xy)$  ?

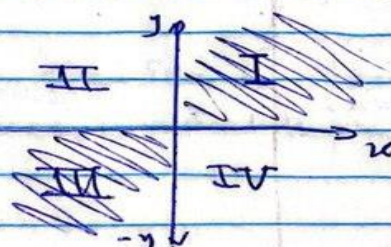
Solution

There are several ways to determine the function's domain

graph a- By graphing

as  $xy$  indep variable under  $\ln$   $-x$

$xy > 0$  then all  $\begin{cases} 0 < x < \infty \\ 0 < y < \infty \end{cases}$



In words b- Domain is all ordered pairs in quadrants I & III (not on axis).

Math short hand

c- Domain is all  $(x,y)$  s  $xy > 0$

⊙ EX

Find the domain of  $f(x,y,z) = \frac{x}{\sqrt{9-x^2-y^2-z^2}}$  ?

Solution

$$9 - x^2 - y^2 - z^2 > 0 \rightarrow x^2 + y^2 + z^2 < 9 \quad (\text{sphere})$$

a- D: all  $(x,y,z)$  such that  $x^2 + y^2 + z^2 < 9$ .

or

In word b- Its domain is inside a sphere of radius  $r=3$  centered at origin  $(0,0,0)$

EX Find the domain of  $f(x,y) = \sqrt{4-x^2-y^2}$  by graph?

Solution

$$f(x,y) = z = \sqrt{4-x^2-y^2} \rightarrow z^2 = 4-x^2-y^2$$

$$\therefore x^2 + y^2 + z^2 = 4 \leftarrow (\text{sphere, centered at origin with } r=2)$$



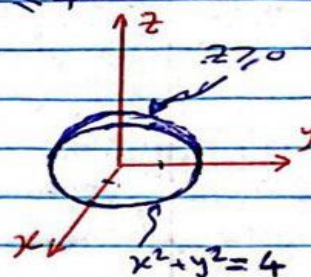
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As  $f(x,y) = z \geq 0$ , then  $x^2 + y^2 \leq 4$

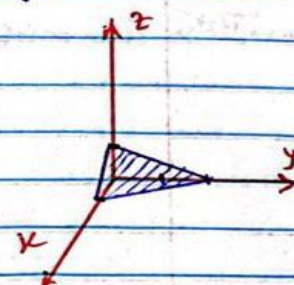
Ex) Find the domain by graphing of the function  $f(x,y) = 1 - x - \frac{1}{2}y$



Solution

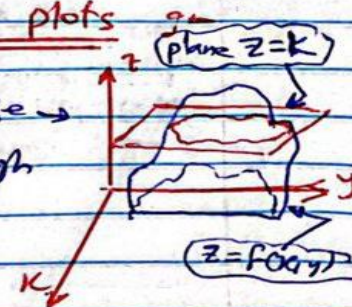
As the Fun is of one order <sup>sup</sup> the Fun is plane!  
So, we need to find the intercepts which is the easiest way to go with.

- 1- put  $y=z=0 \Rightarrow x=1 \Rightarrow (1,0,0)$
- 2- put  $x=z=0 \Rightarrow y=2 \Rightarrow (0,2,0)$
- 3- put  $x=y=0 \Rightarrow z=1 \Rightarrow (0,0,1)$



Level Curves & Level Contour plots

Lets say we have some figure like →  
If we take a plane & slice it through horizontally at  $z=k$ ,  
So, the intersection of a plane with a surface is called a level curve



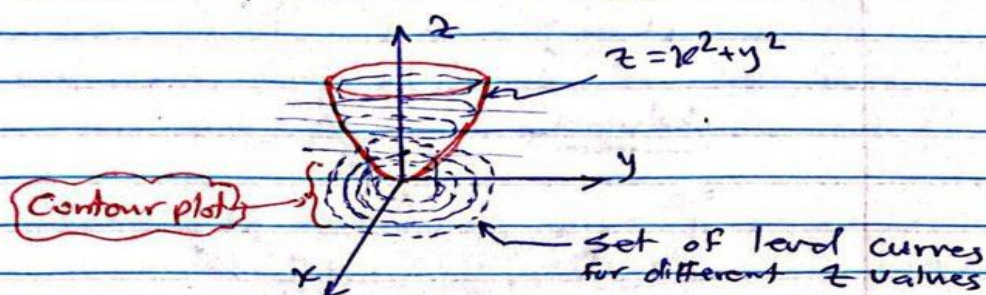




Ex) plot the Following Function & Find a level curve  $z = x^2 + y^2$

Solution

1<sup>st</sup> to sketch the Fun  $z = x^2 + y^2$ , we need to change  $z$  & plot the Fun. From this we can find it parabola in positive  $z$  direction.

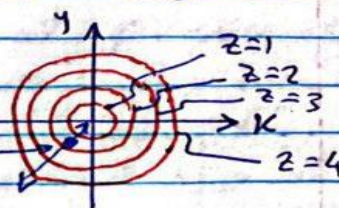


To find a level curve, we would give  $z$  different values, like

$$\begin{array}{lcl} \text{Put } z=1 & \Rightarrow & 1 = x^2 + y^2 \\ \text{Put } z=2 & \Rightarrow & 2 = x^2 + y^2 \\ \vdots & & \vdots \end{array}$$

When we sketch a set of "level curves" we get a "Contour Plot"

في الشكل التالي يكون على شكل الدوائر  
فيما لو افترضنا نقطة معينة وخطها  
الذي يمر من هذه النقطة ممتد في  
مستويين على نقطة الاصل







Ex sketch the contour plot of  $f(x,y) = x^2 - 4y^2$

Solution

لرسم القصور تتار عند قيم  $f(x,y)$  والى قتل الخاطي 2  
وكذا اذاتاه :

\* Put  $z=0 \Rightarrow x^2 = 4y^2$

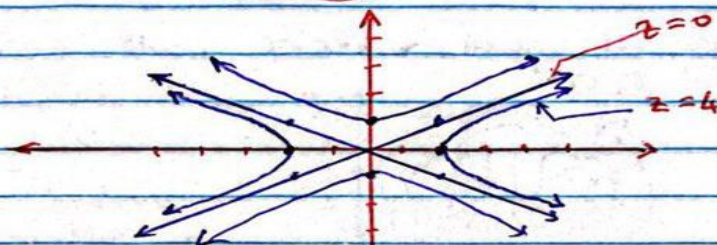
or  $\begin{cases} x = \pm 2y \\ y = \pm \frac{1}{2}x \end{cases} \rightarrow \text{line}$

\* Put  $z=4 \Rightarrow (4 = x^2 - 4y^2) \div 4$

$1 = \frac{x^2}{4} - y^2 \rightarrow \text{Hyperbola}$

\* put  $z=-4 \Rightarrow (-4 = x^2 - 4y^2) \div -4$

$1 = y^2 - \frac{x^2}{4} \rightarrow \text{Hyperbola}$



هذا القصور تتار تتار عند قيم  $f(x,y)$  والى قتل الخاطي 2  
وكذا اذاتاه : (Saddle) قصور

Level surface :

\* If we look at the graph of function of two variables, we can project a "level curve"  
 $f(x,y) \rightarrow \text{Two variables fun} \rightarrow (3 \text{ Dimensions})$

\* But if we look at the graph of fun of three variables, we can project a "level surface"

In other way;

① 2-variables fun  $\rightarrow f(x,y) \rightarrow 3D \rightarrow \text{"level curve"}$

② 3-variables fun  $\rightarrow f(x,y,z) \rightarrow 4D \rightarrow \text{"level surface"}$





Ex) Consider  $F(x, y, z) = x^2 + y^2 + z^2$

Here, we put  $F(x, y, z) = 1 \rightarrow 1 = x^2 + y^2 + z^2$

put  $F(x, y, z) = 4 \rightarrow 4 = x^2 + y^2 + z^2$

So generally ;

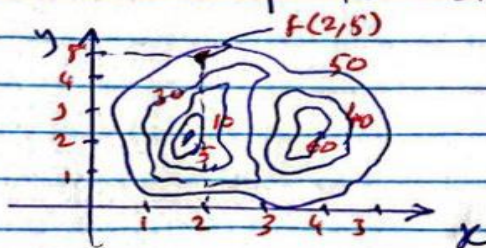
$$K = x^2 + y^2 + z^2$$

If we plot these mins we can get a sphere centered at the origin

So, the level surfaces are sphere centered at the origin.

Ex) Use the contour map to estimate value of  $F(2, 5)$

Sol.)  
From the contour  
 $F(2, 5) \approx \underline{48}$  Ans







## Partial Derivatives : $\frac{\partial f}{\partial x}, \frac{\partial f}{\partial y}$

Definition :  $\text{تعريف}$

If  $z = f(x, y)$ , then the 1<sup>st</sup> derivative with respect to  $x$  &  $y$  are partial derivative of  $f$  ( $f_x$ ) & partial derivative of  $f$   $y$  ( $f_y$ ) respectively defined by;

$$f_x = \frac{\partial f(x, y)}{\partial x} = \lim_{\Delta x \rightarrow 0} \frac{f(x + \Delta x, y) - f(x, y)}{\Delta x}$$

$$f_y = \frac{\partial f(x, y)}{\partial y} = \lim_{\Delta y \rightarrow 0} \frac{f(x, y + \Delta y) - f(x, y)}{\Delta y}$$

Ex 1) Find  $f_x$  &  $f_y$  of  $f(x, y) = 3x - x^2y^2 + 2x^3y$   
↳ Sol

$$f_x = \frac{\partial f}{\partial x} = 3 - 2xy^2 + 6x^2y \quad (\text{treat } y \text{ like a const.})$$

$$f_y = \frac{\partial f}{\partial y} = -2x^2y + 2x^3 \quad (\text{treat } x \text{ like a constant})$$

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Ex 2) If  $f(x, y) = x e^{x^2y}$ , Find  $f_x$ ,  $f_y$  and evaluate  $f_x$  &  $f_y$  at  $(1, \ln 2)$ ?  
↳ Solving

$$f_x = x \cdot 2xy e^{x^2y} + e^{x^2y} \rightarrow f_x|_{(1, \ln 2)} = 2 \ln 2 e^{\ln 2} + e^{\ln 2}$$

$$f_y = x \cdot x^2 e^{x^2y} = x^3 e^{x^2y} \rightarrow f_y|_{(1, \ln 2)} = 1^3 \cdot e^{1^2 \cdot \ln 2} = \boxed{2}$$





## Higher Order Partial Derivative

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

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

2. x is 1st, then y.

Ex Find  $f_{xx}$ ,  $f_{yy}$ ,  $f_{xy}$  &  $f_{yx}$  for  
 $f(x,y) = 3xy^2 - 2y + 5x^2y^2$

Soln

$$f_x = 3y^2 + 10xy^2 \quad ; \quad f_y = 6xy - 2 + 10x^2y$$

$$f_{xx} = 10y^2 \quad ; \quad f_{yy} = 6x + 10x^2$$

$$f_{xy} = 6y + 20xy \quad ; \quad f_{yx} = 6y + 20xy$$

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Ex If  $z = x^3 + y^4 + x \sin y + y \cos x$  then find  
 $z_{xy}$ ,  $z_{yx}$

Soln

$$z_x = 3x^2 + \sin y - y \sin x$$

$$z_{xy} = \frac{\partial}{\partial y} (z_x) = \cos y - \sin x$$

$$z_y = 4y^3 + x \cos y + \cos x$$

$$z_{yx} = \frac{\partial}{\partial x} (z_y) = \cos y - \sin x$$

Notice From these two examples, we can see that  $f_{xy} = f_{yx}$  if  $z_{xy} = z_{yx}$ .

Theorem 2 Rules

If  $f$  is a Func of  $x$  &  $y$  such that  $f_{xy}$  &  $f_{yx}$  are continuous on an open disk  $R$ , then for every  $(x,y)$  in  $R$ ,  $f_{xy}(x,y) = f_{yx}(x,y)$ .



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Ex If  $f(x,y) = y \cdot \sin(xy)$ , then Find  $f_x$  &  $f_y$ ?

Soln

$$f_x = \frac{\partial f}{\partial x} = y \times \cos(xy) \times y + \sin(xy) \times 0 = \boxed{y^2 \cos(xy)}$$

$$f_y = \frac{\partial f}{\partial y} = y \times \cos(xy) \times x + \sin(xy) \times 1 \\ = \boxed{yx \cos(xy) + \sin(xy)}$$

Ex If  $z = \tan^{-1}\left(\frac{y}{x}\right)$  then show that  $x \frac{\partial z}{\partial x} + y \frac{\partial z}{\partial y} = 0$

Soln

$$\frac{\partial z}{\partial x} = \frac{1}{1 + \left(\frac{y}{x}\right)^2} \times \frac{x \times 0 - y \times 1}{x^2} = \boxed{\frac{-y}{x^2 + y^2}}$$

$$\frac{\partial z}{\partial y} = \frac{1}{1 + \left(\frac{y}{x}\right)^2} \times \frac{x \times 1 - y \times 0}{x^2} = \boxed{\frac{x}{x^2 + y^2}}$$

$$\therefore x \left( \frac{-y}{x^2 + y^2} \right) + y \left( \frac{x}{x^2 + y^2} \right) = \boxed{0} \quad \checkmark$$

Question For Discussion

If  $f(x,y,z) = y e^x + x \ln z$  show that:

$$f_{xzz} = f_{zxx} = f_{zzx}$$

Chain Rule for Partial Derivatives

① If  $w = f(x,y)$ ,  $x = g(u)$  &  $y = h(u)$ , then:

$$\frac{dw}{du} = \frac{\partial w}{\partial x} \cdot \frac{dx}{du} + \frac{\partial w}{\partial y} \cdot \frac{dy}{du}$$





② If  $w = f(x, y)$ ,  $x = g(u, v)$  &  $y = h(u, v)$ , Then

$$\frac{dw}{du} = \frac{\partial f}{\partial x} \cdot \frac{\partial x}{\partial u} + \frac{\partial f}{\partial y} \cdot \frac{\partial y}{\partial u}$$

$$\frac{dw}{dv} = \frac{\partial f}{\partial x} \cdot \frac{\partial x}{\partial v} + \frac{\partial f}{\partial y} \cdot \frac{\partial y}{\partial v}$$

Ex] Use the chain Rule to find the derivative of  $f(x, y) = xy$  with respect to  $t$  along the path  $x = \cos t$  &  $y = \sin t$ ?

Solution

$$\frac{\partial f}{\partial x} = y = \sin t \quad ; \quad \frac{dx}{dt} = -\sin t$$

$$\frac{\partial f}{\partial y} = x = \cos t \quad ; \quad \frac{dy}{dt} = \cos t$$

$$\therefore \frac{df}{dt} = \frac{\partial f}{\partial x} \cdot \frac{dx}{dt} + \frac{\partial f}{\partial y} \cdot \frac{dy}{dt}$$

$$= \sin t \cdot (-\sin t) + \cos t \cdot \cos t$$

$$= \boxed{\cos^2 t - \sin^2 t} = \boxed{\cos 2t}$$

Ex] Find the value of  $\frac{df}{dt}$  at  $t=0$  if  $f(x, y, z) = xy + z$  &  $x = \cos t$ ,  $y = \sin t$ ,  $z = t$

Solution

$$\frac{df}{dt} = \frac{\partial f}{\partial x} \cdot \frac{dx}{dt} + \frac{\partial f}{\partial y} \cdot \frac{dy}{dt} + \frac{\partial f}{\partial z} \cdot \frac{dz}{dt}$$

$$= \overset{\sin t}{y} \cdot (-\sin t) + \overset{\cos t}{x} \cdot \cos t + 1 \cdot 1$$

$$= -\sin^2 t + \cos^2 t + 1$$

$$= \cos 2t + 1$$

$$\left. \frac{df}{dt} \right|_{t=0} = \cos(0) + 1 = 1 + 1 = \boxed{2} \quad \text{Ans}$$



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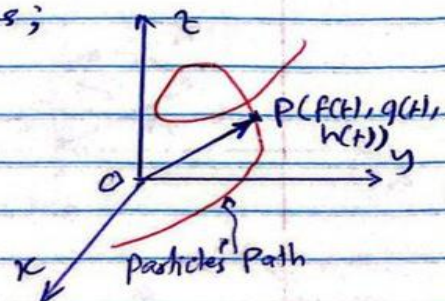
## Vector Valued Function

From lecture #2, we introduced a Parametric line or curve, which represent a particle moves through space during a time interval or parameter "t", these Funcs are defined as;

$$x = f(t)$$

$$y = g(t)$$

$$z = h(t)$$



When time  $t$  increases the point  $P(x, y, z) = (f(t), g(t), h(t))$  make up a curve in space called the "particle's path".

A curve in space can also be represented in vector form, this form called a vector function or a vector valued function.

$$\vec{r}(t) = \vec{OP} = f(t)\mathbf{i} + g(t)\mathbf{j} + h(t)\mathbf{k}$$

$\{f(t), g(t), h(t)\} \leftarrow$  "Component function of  $\vec{r}(t)$ "

So, at any given time  $t$  value,  $\vec{r}(t)$  represents a vector whose initial point is at the origin & terminal point is  $(f(t), g(t), h(t))$ .

Domain = All real numbers  $\mathbb{R}$ .

Range = Set of vectors.

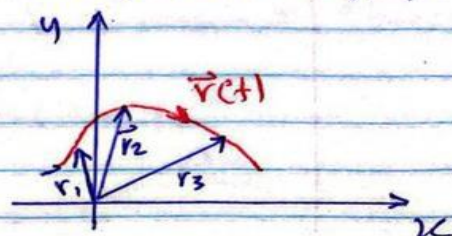
## Graph of Vector Value Function

It is the curve that traced by connecting tips of "radius" vectors  $\vec{r}(t)$ .





Ex) lets say we have  $\vec{r}_1$  at  $t=0$ ,  $\vec{r}_2$  at  $t=1$  &  $\vec{r}_3$  at  $t=2$ , all what we need is to graph these three vectors & connect the arrows tips by a curve, this curve represents a graph of vector function.

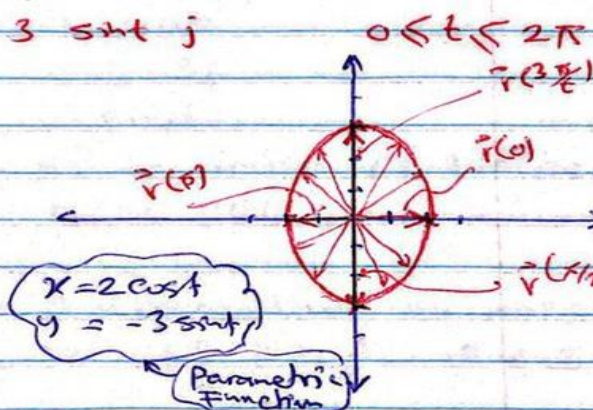


Ex) Graph the vector function

$$\vec{r}(t) = 2 \cos t \mathbf{i} - 3 \sin t \mathbf{j}$$

Solution

$t$	$x$	$y$
0	2	0
$\pi/2$	0	-3
$\pi$	-2	0
$3\pi/2$	0	3
$2\pi$	2	0

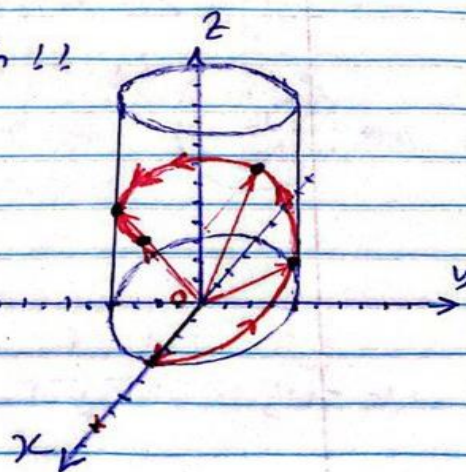


Ex) Graph the vector fun  $\vec{r}(t) = 4 \cos t \mathbf{i} + 4 \sin t \mathbf{j} + t \mathbf{k}$

Solution

Here we have a 3-D graph !!

$t$	$x$	$y$	$z$
0	4	0	0
$\pi/2$	0	4	$\pi/2 = 1.57$
$\pi$	-4	0	$\pi = 3.14$
$3\pi/2$	0	-4	$3\pi/2 = 4.7124$
$2\pi$	4	0	$2\pi = 6.28$







Ex1 Find a vector & parametric equations for the line segment that joins  $A(1, -3, 4)$  to  $B(-5, 1, 7)$ ?

Soln

We had solve some of this example in two lectures.

$$\vec{r}(t) = \vec{AB} = (-5-1)\mathbf{i} + (1-(-3))\mathbf{j} + (7-4)\mathbf{k}$$

$$\vec{r}(t) = \vec{AB} = \underset{\substack{\text{A} \\ -6}}{-6}\mathbf{i} + \underset{\substack{\text{B} \\ 4}}{4}\mathbf{j} + \underset{\substack{\text{C} \\ 3}}{3}\mathbf{k}$$

Ans

Let  $A$  = initial point at  $t=0 = (x_0, y_0, z_0) = (1, -3, 4)$

$$x = At + x_0 = -6t + 1 = 1 - 6t$$

$$y = Bt + y_0 = 4t - 3 = -3 + 4t$$

$$z = Ct + z_0 = 3t + 4 = 4 + 3t$$

We can also use  $B$  as an initial point & reproduce the parametric eqs  $x(t), y(t), z(t)$

Ex2 Find a vector Function that represents the curve of intersection of  $x^2 + y^2 = 1$  &  $y + z = 2$ ;

Solutions

$x^2 + y^2 = 1 \Rightarrow$  circle with radius = 1

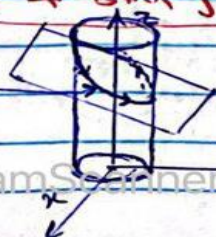
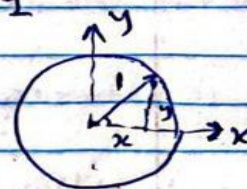
$$\therefore \boxed{x = \cos t} ; \boxed{y = \sin t} \quad 0 \leq t \leq 2\pi$$

Let, we have expression for  $x$  &  $y$ ,  
we need that for  $z$ ,

$$y + z = 2 \Rightarrow z = 2 - y$$

$$\boxed{z = 2 - \sin t}$$

$$\therefore \boxed{\vec{r}(t) = \cos t \mathbf{i} + \sin t \mathbf{j} + (2 - \sin t) \mathbf{k}} \quad \text{Ans}$$







## Derivation of Vector valued Function

If the position vector of a particle moving along a curve in space is;

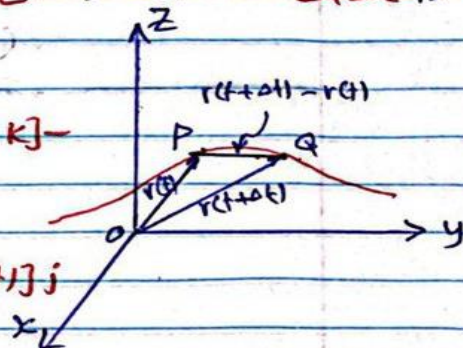
$$\vec{r}(t) = f(t)\vec{i} + g(t)\vec{j} + h(t)\vec{k}$$

and all of  $f(t)$ ,  $g(t)$  &  $h(t)$  are differentiable functions of  $t$ . Then the difference between the particles' positions at time  $t$  & time  $t + \Delta t$  is

$$\Delta \vec{r} = \vec{r}(t + \Delta t) - \vec{r}(t)$$

$$= [f(t + \Delta t)\vec{i} + g(t + \Delta t)\vec{j} + h(t + \Delta t)\vec{k}] - [f(t)\vec{i} + g(t)\vec{j} + h(t)\vec{k}]$$

$$= [f(t + \Delta t) - f(t)]\vec{i} + [g(t + \Delta t) - g(t)]\vec{j} + [h(t + \Delta t) - h(t)]\vec{k}$$



As  $\Delta t$  approaches zero, three things seem to happen simultaneously. 1<sup>st</sup>, Q approaches P along the curve.

2<sup>nd</sup>, the secant line PQ seems to approach a limiting position tangent to the curve at P.

3<sup>rd</sup>, the quotient  $\Delta \vec{r} / \Delta t$  approaches the limit

$$\lim_{\Delta t \rightarrow 0} \frac{\Delta \vec{r}}{\Delta t} = \left[ \lim_{\Delta t \rightarrow 0} \frac{f(t + \Delta t) - f(t)}{\Delta t} \right] \vec{i} + \left[ \lim_{\Delta t \rightarrow 0} \frac{g(t + \Delta t) - g(t)}{\Delta t} \right] \vec{j} + \left[ \lim_{\Delta t \rightarrow 0} \frac{h(t + \Delta t) - h(t)}{\Delta t} \right] \vec{k}$$

$$\vec{r}'(t) = \frac{d\vec{r}}{dt} = \left[ \frac{df}{dt} \right] \vec{i} + \left[ \frac{dg}{dt} \right] \vec{j} + \left[ \frac{dh}{dt} \right] \vec{k}$$





Ex Find the velocity, speed & acceleration of a particle whose motion in space is given by the position vector  $r(t) = 2 \cos t \mathbf{i} + 2 \sin t \mathbf{j} + 5 \cos^2 t \mathbf{k}$ .

Sol.

The velocity & acceleration vectors at time  $t$  are

$$v(t) = r'(t) = \frac{dr(t)}{dt} = -2 \sin t \mathbf{i} + 2 \cos t \mathbf{j} - 10 \cos t \sin t \mathbf{k}$$

$$= [-2 \sin t \mathbf{i} + 2 \cos t \mathbf{j} - 5 \sin 2t \mathbf{k}] \quad \underline{\text{Ans}}$$

$$a(t) = v'(t) = \frac{dv(t)}{dt} = \frac{d^2 r(t)}{dt^2} = [-2 \cos t \mathbf{i} - 2 \sin t \mathbf{j} - 10 \cos 2t \mathbf{k}] \quad \underline{\text{Ans}}$$

$$\begin{aligned} \text{speed} &= |v(t)| = \sqrt{(-2 \sin t)^2 + (2 \cos t)^2 + (-5 \sin 2t)^2} \\ &= \sqrt{4 + 25 \sin^2 2t} \quad \underline{\text{Ans}} \end{aligned}$$

### Differentiation Rules for Vector Functions

Let  $u \leq v$  be differentiable vector fns of  $t$ ,  $C$  a constant vector,  $c$  any scalar, &  $f$  any differentiable scalar fnc

① Constant Function Rule:  $\rightarrow \frac{d}{dt} C = \text{zero}$

② Scalar Multiple Rules:  $\rightarrow \frac{d}{dt} [c u(t)] = c u'(t)$

③ Sum Rule:  $\rightarrow \frac{d}{dt} [f(t) u(t)] = f(t) u'(t) + u(t) f'(t)$

$$\rightarrow \frac{d}{dt} [u(t) + v(t)] = u'(t) + v'(t)$$

④ Different Rule:  $\rightarrow \frac{d}{dt} [u(t) - v(t)] = u'(t) - v'(t)$

⑤ Dot product:  $\rightarrow \frac{d}{dt} [u(t) \cdot v(t)] = u'(t) \cdot v(t) + v(t) \cdot u'(t)$



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⑥ Cross Product Rule:  $\rightarrow \frac{d}{dt} [u(t) \times v(t)] = u(t) \times v'(t) + v(t) \times u'(t)$

⑦ Chain Rule:  $\rightarrow \frac{d}{dt} [u(f(t))] = u'(f(t)) f'(t)$

Exj proof of the Dot product Rule  $\Rightarrow$

Solution

Let  $u = u_1(t)\hat{i} + u_2(t)\hat{j} + u_3(t)\hat{k}$   
 $v = v_1(t)\hat{i} + v_2(t)\hat{j} + v_3(t)\hat{k}$

Then,

$$\begin{aligned} \frac{d}{dt} (u \cdot v) &= \frac{d}{dt} (u_1 v_1 + u_2 v_2 + u_3 v_3) \\ &= \frac{d}{dt} (u_1 v_1) + \frac{d}{dt} (u_2 v_2) + \frac{d}{dt} (u_3 v_3) \\ &= u_1 v_1' + v_1 u_1' + u_2 v_2' + v_2 u_2' + u_3 v_3' + v_3 u_3' \\ &= \underbrace{u_1 v_1' + u_2 v_2' + u_3 v_3'}_{u \cdot v'} + \underbrace{v_1 u_1' + v_2 u_2' + v_3 u_3'}_{v \cdot u'} \end{aligned}$$

$$\boxed{\frac{d}{dt} (u \cdot v) = u \cdot v' + v \cdot u'} \quad \text{Ans}$$

Exj proof of the cross product Rule  $\Rightarrow$

Solution

According to the definition of derivative

$$\frac{d}{dt} (u \times v) = \lim_{h \rightarrow 0} \frac{u(t+h) \times v(t+h) - u(t) \times v(t)}{h}$$





To change this fraction into an equivalent one that contains the difference quotients for the derivative of  $u$  &  $v$ , we add & subtract " $u(t) \times v(t+h)$ " in the numerator, yields:

$$\frac{d}{dt}(u \times v) = \lim_{h \rightarrow 0} \frac{u(t+h) \times v(t+h) + u(t) \times v(t+h) - u(t) \times v(t+h) - u(t) \times v(t)}{h}$$

$$= \lim_{h \rightarrow 0} \left[ \frac{u(t+h) - u(t)}{h} \times v(t+h) + u(t) \times \frac{v(t+h) - v(t)}{h} \right]$$

$$= \lim_{h \rightarrow 0} \frac{u(t+h) - u(t)}{h} \times \lim_{h \rightarrow 0} v(t+h) + \lim_{h \rightarrow 0} u(t) \times \lim_{h \rightarrow 0} \frac{v(t+h) - v(t)}{h}$$

$$= \frac{du}{dh} \times v + u \times \frac{dv}{dt}$$

or

$$= \boxed{u' \times v + u \times v'} = \boxed{u(t) \times v'(t) + v(t) \times u'(t)}$$

Ans



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## Maxima & Minima of Two Variables Functions

المحتمل الأقصى والمقرن أدالة ذات متغيرين

Theorem <sup>نظرية</sup>

If  $f(x,y)$  is a function of two independent variables  $(x,y)$  and its 1<sup>st</sup> & 2<sup>nd</sup> partial derivatives are continuous throughout a disk centered at  $(a,b)$  and that  $F_x = F_y = 0$  at point  $(a,b)$ , then,

①  $f$  has a local maximum at  $(a,b)$  if  $F_{xx} < 0$  &  $F_{xx}F_{yy} - F_{xy}^2 > 0$  at  $(a,b)$ .

②  $f$  has a local minimum at  $(a,b)$  if  $F_{xx} > 0$  &  $F_{xx}F_{yy} - F_{xy}^2 > 0$  at  $(a,b)$ .

③  $f$  has a saddle point at  $(a,b)$  if  $F_{xx}F_{yy} - F_{xy}^2 < 0$  at  $(a,b)$

مستوى / غير حاسم

④ The test is inconclusive / doubtful at  $(a,b)$  if  $F_{xx}F_{yy} - F_{xy}^2 = 0$  at  $(a,b)$ . Need to find some other way !!

Note

The expression  $F_{xx}F_{yy} - F_{xy}^2$  is called the discriminant of  $f$ . To remember it, use,

$$F_{xx}F_{yy} - F_{xy}^2 = \begin{vmatrix} F_{xx} & F_{xy} \\ F_{xy} & F_{yy} \end{vmatrix}$$



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Ex) Find the local extreme values of

$$f(x, y) = x^2 + y^2$$

Solution

$$f_x = 2x = 0 \Rightarrow \boxed{x=0} = a$$

$$f_y = 2y = 0 \Rightarrow \boxed{y=0} = b$$

$$f_{xx} = 2 > 0$$

$$f_{yy} = 2$$

$$f_{xy} = 0 \Rightarrow f_{yx} = 0$$

$$\therefore f_{xx} f_{yy} - f_{xy}^2 = 2 \times 2 - 0 = 4 > 0$$

$\therefore f_{xx} > 0$  &  $f_{xx} f_{yy} - f_{xy}^2 > 0$ , then the point  $(0, 0)$  is critical point, & the function  $f(x, y) = x^2 + y^2$  has local minimum at  $(0, 0)$ .

Ex) Find the extreme value of the function

$$f(x, y) = xy - x^2 - y^2 - 2x - 2y + 4 \quad ?$$

Solution

$$f_x = y - 2x - 2 \Rightarrow f_{xx} = -2 < 0$$

$$f_x = 0 \Rightarrow y - 2x - 2 = 0 \quad \text{--- (1)}$$

$$f_y = x - 2y - 2 \Rightarrow f_{yy} = -2$$

$$f_y = 0 \Rightarrow x - 2y - 2 = 0 \quad \text{--- (2)}$$



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$$\begin{aligned}
 & y - 2x - 2 = 0 \quad \text{--- ①} \\
 & -2y + x - 2 = 0 \quad \text{--- ②} \quad \times 2 \\
 & -3y - 6 = 0 \Rightarrow y = -\frac{6}{3} = \boxed{-2} = b \\
 & \text{نقوم بـ إيجاد } x \text{ من معادلة ① أو ② باستخدام قيمة } y \\
 & -2 - 2x - 2 = 0 \Rightarrow -4 - 2x = 0 \Rightarrow x = \boxed{-2} = a \\
 & \text{في الدالة تتألف حالة متطرفة عند هذه النقطة } (a, b) = (-2, -2) \\
 & \text{ونطبق هذه الحالة بقول الفحص التالي،} \\
 & \boxed{f_{xy} = 1} \\
 & f_{xx} f_{yy} - f_{xy}^2 = -2 \times -2 - 1^2 = 4 - 1 = 3 > 0 \\
 & \therefore \text{As } f_{xx} < 0 \text{ \& } f_{xx} f_{yy} - f_{xy}^2 > 0, \text{ then the} \\
 & \text{function } f(x, y) \text{ has a local maximum at } (-2, -2). \\
 & f(-2, -2) = (-2)(-2) - (-2)^2 - (-2)^2 - 2 \times (-2) - 2(-2) + 4 \\
 & = \boxed{8}
 \end{aligned}$$

**نهاية محاضرة " Functions of 2 and More Variables, Dept and Indept Variables, Partial Derivatives, PD with Chain Rule, Vector Valued Differentiation, Maxima & Minima Values for 2 Var. Functions**  
بمتغيرين وأكثر، متغيرات معتمدة وغير معتمدة، المشتقات الجزئية، المشتقات الجزئية وقاعدة السلسلة، تفاضل القيم الاتجاهية، النهايات العظمى والصغرى للدوال بمتغيرين" --

To here\_29-10-2024