

- **Partial Derivatives:**

- Take the derivative of one variable while holding all else constant.

- $$\frac{\partial}{\partial x_1} f(x_1, x_2, \dots, x_n) = \lim_{h \rightarrow 0} \frac{f(x_1 + h, x_2, \dots, x_n) - f(x_1, x_2, \dots, x_n)}{h}$$

- Notation: 
$$\frac{\partial}{\partial x_1} f(x_1, x_2, \dots, x_n) = \frac{\partial f}{\partial x_1} = f_{x_1}$$

- Second order partials

- **Differentiability:** A function  $f(x_1, x_2, \dots, x_n)$  is differentiable at  $(a_1, a_2, \dots, a_n)$  iff

$f_{x_1}(a_1, a_2, \dots, a_n), f_{x_2}(a_1, a_2, \dots, a_n), \dots, f_{x_n}(a_1, a_2, \dots, a_n)$  all exist and

$$\lim_{(x_1, x_2, \dots, x_n) \rightarrow (a_1, a_2, \dots, a_n)} \frac{f(x_1, x_2, \dots, x_n) - f(a_1, a_2, \dots, a_n) - \nabla f(a_1, a_2, \dots, a_n) \cdot \langle x_1 - a_1, x_2 - a_2, \dots, x_n - a_n \rangle}{|\langle x_1 - a_1, x_2 - a_2, \dots, x_n - a_n \rangle|} = 0$$

- **Chain Rule**

- Example: Let  $z = f(x, y)$ , where  $x = g(t)$  and  $y = h(t)$ . Then 
$$\frac{dz}{dt} = \frac{\partial f}{\partial x} \frac{dx}{dt} + \frac{\partial f}{\partial y} \frac{dy}{dt}.$$
- Use tree diagram to help conceptualize.
- Partial derivative of  $f(x_1, x_2, \dots, x_n)$  with respect to  $t$ :  $= \nabla f \cdot \vec{r}'(t)$

- **Implicit Differentiation**

- Shortcut of the Calc I way.
- Use chain rule!
- Let  $f(x, y) = k$ . 
$$\frac{\partial f}{\partial x} + \frac{\partial f}{\partial y} \frac{dy}{dx} = 0 \Rightarrow \frac{dy}{dx} = -\frac{\partial f / \partial x}{\partial f / \partial y}.$$
- Extend to  $n$  variables.

- **Del operator:** 
$$\nabla = \left\langle \frac{\partial}{\partial x_1}, \frac{\partial}{\partial x_2}, \dots, \frac{\partial}{\partial x_n} \right\rangle.$$

- Note:  $\nabla$  is an **operator**, not an actual function or value.

- **Gradient Vector:** If  $f(x_1, x_2, \dots, x_n)$ , then  $\nabla f = \langle f_{x_1}, f_{x_2}, \dots, f_{x_n} \rangle$ .

- Note:  $\nabla f$  is normal to  $f(x_1, x_2, \dots, x_n) = k$  in  $n$ -space
  - Applicably,  $\nabla f$  is normal to level curves and surfaces (use  $\nabla f$  to find tangent planes and lines).
  - Extend this concept to a function of  $n$  variables -  $\nabla f$  is always normal to the level hypersurface  $f(x_1, x_2, \dots, x_n) = k$ .

- **Directional Derivatives:** The derivative of  $f(x_1, x_2, \dots, x_n)$  in the direction  $\hat{u} = \langle a_1, a_2, \dots, a_n \rangle$  in  $n$ -space, where  $\hat{u}$  is a unit vector, is  $D_{\hat{u}} f = \nabla f \cdot \hat{u}$ .