

3/7/11

· warmup

· Lecture 13.5

wednesday

13.6

Friday

13.7

When you are done with your homework you should be able to...

- π Use the chain rules for functions of several variables
- π Find partial derivatives implicitly

Warm-up: A conical tank (with vertex down) is 10 feet across the top and 12 feet deep. If water is flowing into the tank at a rate of 10 cubic feet per minute, find the rate of change of the depth of the water when the water is eight feet deep.

$V = \frac{\pi r^2 h}{3} \rightarrow V(h) = \frac{\pi}{3} \left(\frac{5h}{12}\right)^2 \cdot h$
 $\frac{d(V(h))}{dt} = \frac{d}{dt} \left[\frac{\pi}{3} \cdot \frac{25}{144} h^3 \right]$
 $\frac{dV}{dt} = \frac{\pi \cdot 25}{144} \cdot 3h^2 \frac{dh}{dt}$
 $\frac{10 \text{ ft}^3}{\text{min}} = \frac{\pi \cdot 25}{144} (8 \text{ ft})^2 \left(\frac{dh}{dt}\right)$
 $\frac{10 \text{ ft}^3 \cdot 144}{5 \cdot 25 \cdot 64 \text{ ft}^2 \cdot \pi \text{ min}} = \frac{dh}{dt}$

When full, $r = \frac{10}{2} = 5$
 and $h = 12$ want $\frac{dh}{dt}$
 $\frac{dV}{dt} = 10$
 when $h = 8$

similar Δ 's
 $\frac{5}{12} = \frac{r}{h}$
 $r = \frac{5}{12} h$

$\frac{9}{10\pi} \text{ ft/min} = \frac{dh}{dt}$
 $\frac{dh}{dt} \approx 0.2865 \text{ ft/min}$
 The rate of change of the depth of the water when the water is eight feet deep is approx. 0.2865 ft/min

THEOREM: CHAIN RULE: ONE INDEPENDENT VARIABLE

Let $w = f(x, y)$, where f is a differentiable function x and y . If $x = g(t)$ and $y = h(t)$, where g and h are differentiable functions of t , then w is a differentiable function of t , and

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

This can be extended to any number of variables. If $w = f(x_1, x_2, \dots, x_n)$, you would have

$$\frac{dw}{dt} = \frac{\partial w}{\partial x_1} \frac{dx_1}{dt} + \frac{\partial w}{\partial x_2} \frac{dx_2}{dt} + \dots + \frac{\partial w}{\partial x_n} \frac{dx_n}{dt}$$

Example 1: Find $\frac{dw}{dt}$ (a) using the appropriate chain rule and (b) by converting w to a function of t before differentiating.

a. $w = \cos(x-y), x = t^2, y = 1$

converting to function of t first

$$\frac{dw}{dt} = \frac{d}{dt} \cos(t^2 - 1)$$

$$\frac{dw}{dt} = -\sin(t^2 - 1) \cdot 2t$$

$$\frac{dw}{dt} = -2t \sin(t^2 - 1)$$

using appropriate chain rule

$$w = f(x, y), \quad x = t^2, \quad y = 1$$

$$\frac{dx}{dt} = 2t, \quad \frac{dy}{dt} = 0$$

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

$$\frac{dw}{dt} = -\sin(x-y) \cdot 2t + [\sin(x-y) \cdot (-1)] \cdot 0$$

$$\frac{dw}{dt} = -2t \sin(x-y) + 0 \Rightarrow \frac{dw}{dt} = -2t \sin(t^2 - 1)$$

$$\frac{dw}{dt} = -2t \sin(x-y)$$

b. $w = xyz, x = t^2, y = 2t, z = e^{-t}$

old way

$$w = (t^2)(2t)(e^{-t})$$

$$\frac{dw}{dt} = \frac{d}{dt} (2t^3 e^{-t})$$

$$\frac{dw}{dt} = 6t^2 e^{-t} - 2t^3 e^{-t}$$

$$\frac{dw}{dt} = 2t^2 e^{-t} (3 - t)$$

New way

$$x = t^2$$

$$y = 2t$$

$$z = e^{-t}$$

$$\frac{dx}{dt} = 2t$$

$$\frac{dy}{dt} = 2$$

$$\frac{dz}{dt} = -e^{-t}$$

$$\frac{dw}{dt} = \frac{\partial w}{\partial x} \frac{dx}{dt} + \frac{\partial w}{\partial y} \frac{dy}{dt} + \frac{\partial w}{\partial z} \frac{dz}{dt}$$

$$\frac{dw}{dt} = yz(2t) + xz(2) + xy(-e^{-t})$$

$$\frac{dw}{dt} = 2te^{-t}(2t) + t^2 e^{-t}(2) + t^2 \cdot 2t(-e^{-t})$$

$$\frac{dw}{dt} = 2t^2 e^{-t} (2 + 1 - t)$$

$$\frac{dw}{dt} = 2t^2 e^{-t} (3 - t)$$

THEOREM: CHAIN RULE: ~~TWO~~ INDEPENDENT VARIABLE ~~S~~

Let $w = f(x, y)$, where f is a differentiable function x and y . If $x = g(s, t)$ and $y = h(s, t)$, such that the first partials $\frac{\partial x}{\partial s}$, $\frac{\partial x}{\partial t}$, $\frac{\partial y}{\partial s}$, and $\frac{\partial y}{\partial t}$ all exist,

then $\frac{\partial w}{\partial s}$ and $\frac{\partial w}{\partial t}$ exist and are given by

$$\frac{dw}{ds} = \frac{\partial w}{\partial x} \frac{\partial x}{\partial s} + \frac{\partial w}{\partial y} \frac{\partial y}{\partial s} \quad \text{and} \quad \frac{\partial w}{\partial t} = \frac{\partial w}{\partial x} \frac{\partial x}{\partial t} + \frac{\partial w}{\partial y} \frac{\partial y}{\partial t}$$

This can be extended to any number of variables. If w is a differentiable function of the n variables where each x_1, x_2, \dots, x_n is a differentiable function of the m variables t_1, t_2, \dots, t_m , then for $w = f(x_1, x_2, \dots, x_n)$, you would have

$$\begin{aligned} \frac{\partial w}{\partial t_1} &= \frac{\partial w}{\partial x_1} \frac{\partial x_1}{\partial t_1} + \frac{\partial w}{\partial x_2} \frac{\partial x_2}{\partial t_1} + \dots + \frac{\partial w}{\partial x_n} \frac{\partial x_n}{\partial t_1} \\ \frac{\partial w}{\partial t_2} &= \frac{\partial w}{\partial x_1} \frac{\partial x_1}{\partial t_2} + \frac{\partial w}{\partial x_2} \frac{\partial x_2}{\partial t_2} + \dots + \frac{\partial w}{\partial x_n} \frac{\partial x_n}{\partial t_2} \\ &\vdots \\ \frac{\partial w}{\partial t_m} &= \frac{\partial w}{\partial x_1} \frac{\partial x_1}{\partial t_m} + \frac{\partial w}{\partial x_2} \frac{\partial x_2}{\partial t_m} + \dots + \frac{\partial w}{\partial x_n} \frac{\partial x_n}{\partial t_m} \end{aligned}$$

Example 2: Find $\frac{\partial w}{\partial s}$ and $\frac{\partial w}{\partial t}$ using the appropriate chain rule, and evaluate each partial derivative at the given values of s and t .

Function

$$w = y^3 - 3x^2y$$

$$x = e^s, \quad y = e^t$$

Point

$$s = 0, \quad t = 1$$

$$\frac{\partial w}{\partial s} = \frac{\partial w}{\partial x} \cdot \frac{\partial x}{\partial s} + \frac{\partial w}{\partial y} \cdot \frac{\partial y}{\partial s}$$

$$\frac{\partial w}{\partial s} = -6xy(e^s) + (3y^2 - 3x^2)(0)$$

$$\frac{\partial w}{\partial s} = -6e^s \cdot e^t \cdot e^s$$

$$\frac{\partial w}{\partial s} = -6e^{2s+t} \Big|_{(0,1)} = -6e^{0+1} = \boxed{-6e}$$

$$\frac{\partial w}{\partial t} = \frac{\partial w}{\partial x} \cdot \frac{\partial x}{\partial t} + \frac{\partial w}{\partial y} \cdot \frac{\partial y}{\partial t}$$

$$\frac{\partial w}{\partial t} = (-6xy)(0) + (3y^2 - 3x^2) \cdot e^t$$

$$\frac{\partial w}{\partial t} = 3(e^{2t} - e^{2s})e^t \Big|_{(0,1)} = 3(e^2 - 1)e$$

$$\Rightarrow \boxed{3e(e^2 - 1)}$$

THEOREM: CHAIN RULE: IMPLICIT DIFFERENTIATION

If the equation $F(x, y) = 0$ defines y implicitly as a differentiable function of x , then

$$\frac{dy}{dx} = -\frac{F_x(x, y)}{F_y(x, y)}, \quad F_y(x, y) \neq 0.$$

If the equation $F(x, y, z) = 0$ defines z implicitly as a differentiable function of x and y , then

$$\frac{dz}{dx} = -\frac{F_x(x, y, z)}{F_z(x, y, z)} \quad \text{and} \quad \frac{dz}{dy} = -\frac{F_y(x, y, z)}{F_z(x, y, z)}, \quad F_z(x, y, z) \neq 0.$$

Example 3: Differentiate implicitly to find $\frac{dy}{dx}$.

$$\cos x + \tan xy + 5 = 0$$

$$F(x, y) = 0 \quad \text{so} \quad F(x, y) = \cos x + \tan xy + 5$$

$$\frac{dy}{dx} = -\frac{F_x(x, y)}{F_y(x, y)}$$

$$\frac{dy}{dx} = -\frac{-\sin x + y \sec^2(xy)}{x \sec^2(xy)}$$

$$\frac{dy}{dx} = \frac{\sin x - y \sec^2 xy}{x \sec^2 xy}$$

Example 4: Differentiate implicitly to find the first partial derivatives of z .

$$x \ln y + y^2 z + z^2 = 8$$

$$x \ln y + y^2 z + z^2 - 8 = 0$$

$$F(x, y, z) = x \ln y + y^2 z + z^2 - 8$$

$$\frac{dz}{dx} = - \frac{F_x(x, y, z)}{F_z(x, y, z)}$$

$$\frac{dz}{dy} = - \frac{F_y(x, y, z)}{F_z(x, y, z)}$$

$$\frac{dz}{dx} = - \frac{\ln y}{y^2 + 2z}$$

$$\frac{dz}{dy} = - \frac{\frac{x}{y} + 2yz \cdot \frac{y}{y}}{y^2 + 2z}$$

$$\frac{dz}{dy} = - \frac{x + 2y^2 z}{y(y^2 + 2z)}$$

Example 5: The radius of a right circular cone is increasing at a rate of 6 inches per minute, and the height is decreasing at a rate of 4 inches per minute. What are the rates of change of the volume and surface area when the radius is 12 inches and the height is 36 inches?

$$V = \frac{\pi r^2 h}{3}$$

$$\frac{dV}{dt} = \frac{\pi}{3} \left[\frac{\partial V}{\partial r} \cdot \frac{dr}{dt} + \frac{\partial V}{\partial h} \cdot \frac{dh}{dt} \right]$$

$$\frac{dV}{dt} = \frac{\pi}{3} \left[2rh \frac{dr}{dt} + r^2 \cdot \frac{dh}{dt} \right]$$

$$\frac{dV}{dt} = \frac{\pi}{3} \left[2(12)(36)(6) + (12)^2 \cdot (-4) \right]$$

$$\frac{dV}{dt} = \frac{1536\pi \text{ in}^3}{\text{min}}$$

We know: $\frac{dr}{dt} = 6 \text{ in/min}$

$$\frac{dh}{dt} = -4 \text{ in/min}$$

$$S = \pi r \sqrt{r^2 + h^2} + \pi r^2$$

$$\frac{dS}{dt} = \pi \left[\frac{\partial S}{\partial r} \frac{dr}{dt} + \frac{\partial S}{\partial h} \frac{dh}{dt} \right]$$

$$\frac{dS}{dt} = \pi \left[\left(\sqrt{r^2 + h^2} + r \cdot \frac{2r}{2\sqrt{r^2 + h^2}} + 2r \right) \frac{dr}{dt} + r \cdot \frac{2h}{2\sqrt{r^2 + h^2}} \frac{dh}{dt} \right]$$

$$\frac{dS}{dt} = \pi \left[\left(\sqrt{12^2 + 36^2} + \frac{12 \cdot 12}{\sqrt{12^2 + 36^2}} \right) (6) + \frac{12 \cdot 36}{\sqrt{12^2 + 36^2}} (-4) \right]$$

$$\frac{dS}{dt} \approx 656.6 \text{ in}^2/\text{min}$$