

HW 2 Comments :

Problem 3: IF you have

$$\vec{r}(0) = \langle x_0, y_0 \rangle$$

$$\vec{v}(0) = \langle u_0, v_0 \rangle$$

$$\vec{a}(t) = \langle 0, -g \rangle$$

Then,

$$\vec{r}(t) = \left\langle x_0 + u_0 t, y_0 + v_0 t - \frac{1}{2} g t^2 \right\rangle$$

$$= \left\langle 0 + t \cos \theta, 0 + t \sin \theta - \frac{1}{2} g t^2 \right\rangle$$

HW 2 due tomorrow (Fri)

No class Mon.

Quiz 2 on Tues beginning of class.

Start Chapter 4 early.

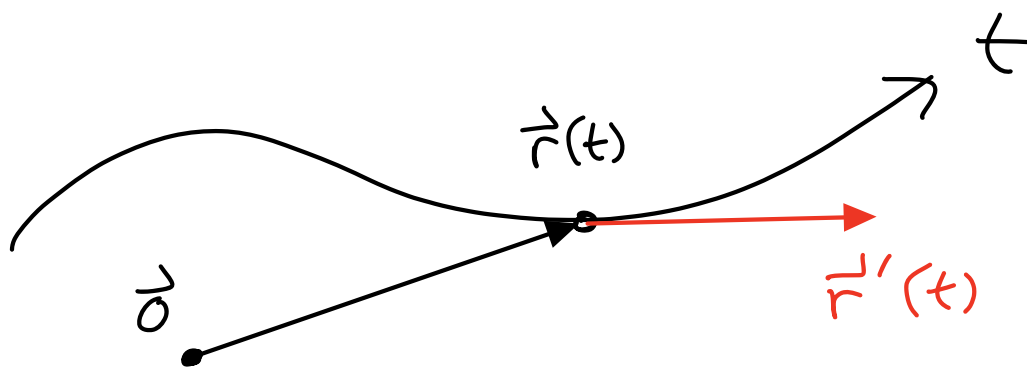
Chap 4: Differentiation of functions of several variables.

(i.e. "gradient vectors").

So far we have studied functions

$$\vec{r} : \mathbb{R} \rightarrow \mathbb{R}^n$$

Picture: Parametrized path



The derivative is velocity:

$$\vec{r}(t) = \langle x_1(t), x_2(t), \dots, x_n(t) \rangle$$

$$\vec{r}'(t) = \langle x_1'(t), x_2'(t), \dots, x_n'(t) \rangle$$

$$\frac{d\vec{r}}{dt} = \left\langle \frac{dx_1}{dt}, \frac{dx_2}{dt}, \dots, \frac{dx_n}{dt} \right\rangle.$$

Applications:

- Integrate  $\|\vec{r}'(t)\|$  to get arc length.
- Newton's 2nd Law.

$$\vec{v}(t) = \vec{r}'(t)$$

$$\vec{a}(t) = \vec{v}'(t) = \vec{r}''(t)$$

$$\vec{F}(t) = m \vec{a}(t) = m \vec{r}''(t).$$

Now we consider functions

$$f: \mathbb{R}^n \rightarrow \mathbb{R}.$$

To each point  $(x_1, \dots, x_n)$  in  $\mathbb{R}^n$   
we assign a number (i.e. scalar)

$$f(x_1, x_2, \dots, x_n).$$

Called a "scalar field".

e.g. temperature  
pressure  
density  
etc.

Example:  $f: \mathbb{R}^2 \rightarrow \mathbb{R}$

$$f(x, y) = \left(\frac{x}{2}\right)^2 + y^2$$

We can visualize this in 2 ways:

- Level Curves :

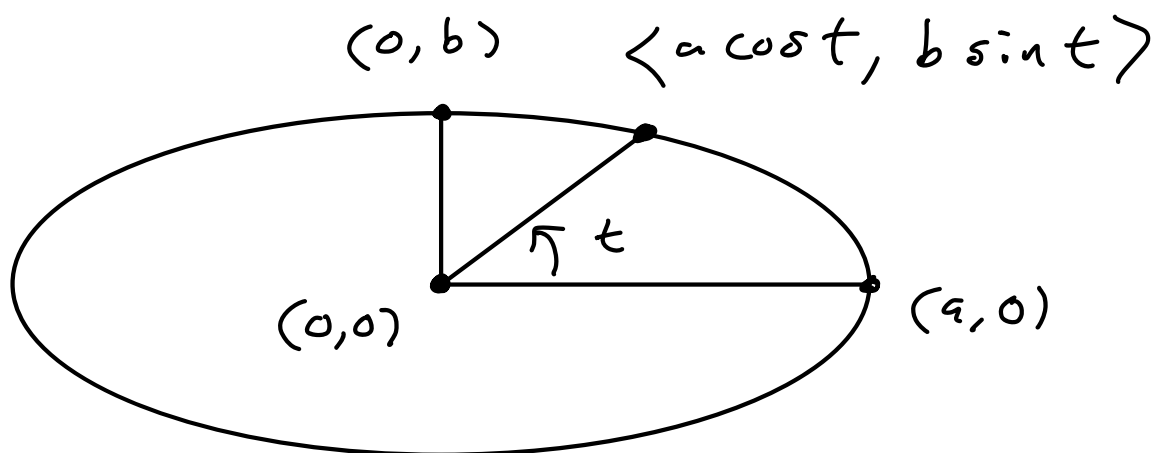
For each fixed constant  $c \in \mathbb{R}$   
we get a curve in  $\mathbb{R}^2$  defined by

$$f(x, y) = c.$$

In our case, each level curve  
is an ellipse

$$\left(\frac{x}{2}\right)^2 + y^2 = c$$

[Aside : Equation of an ellipse.



$$\left(\frac{x}{a}\right)^2 + \left(\frac{y}{b}\right)^2 = 1$$

Special case :  $a = b = r$

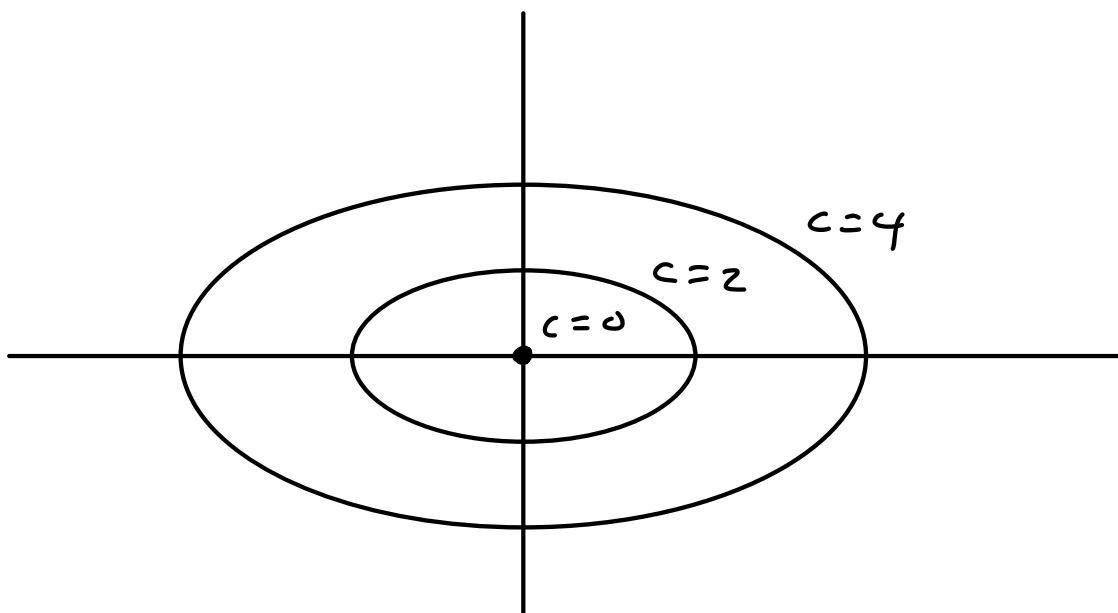
$$\left(\frac{x}{r}\right)^2 + \left(\frac{y}{r}\right)^2 = 1$$

$$x^2 + y^2 = r^2$$

Circle of radius  $r$ . ]

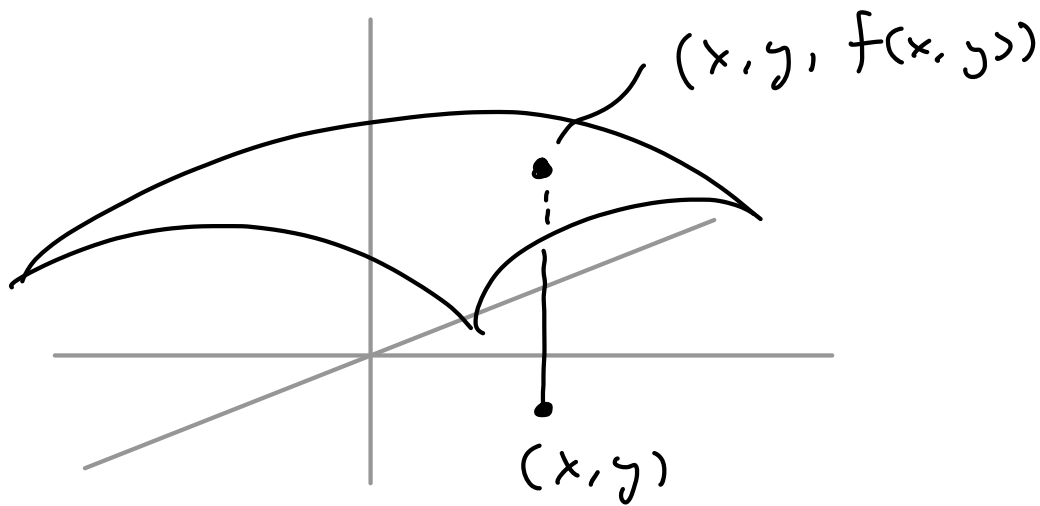
$$\text{So } \left(\frac{x}{2}\right)^2 + y^2 = c$$

$$\left(\frac{x}{2\sqrt{c}}\right)^2 + \left(\frac{y}{\sqrt{c}}\right)^2 = 1.$$



Infinitely many level curves. You have to imagine (or use color, heat map if  $c = \text{temperature}$ ).

- We can also visualize  $f(x,y)$  as the 2D surface  $z = f(x,y)$ .

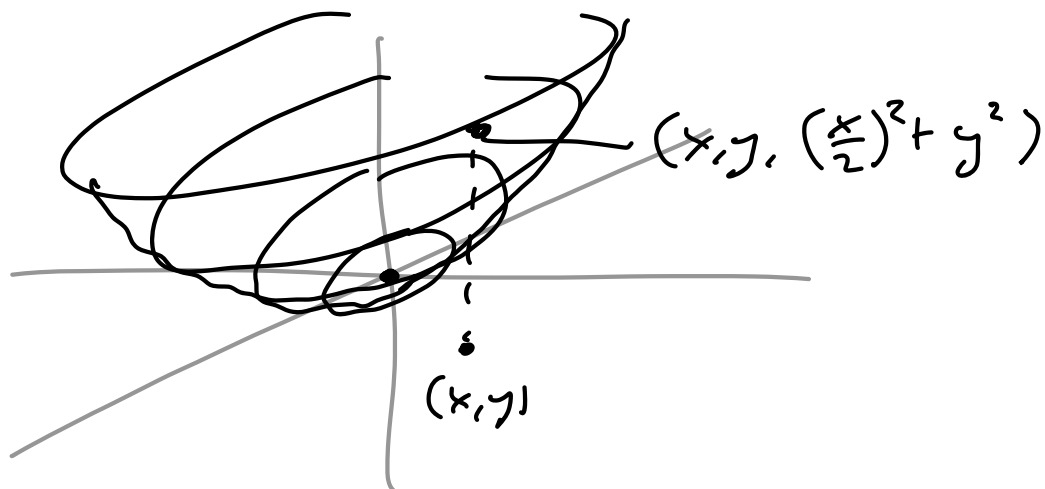


The height of the surface above the point  $(x,y)$  is the scalar  $f(x,y)$ .

[ Think: height = temperature ... ]

Our Example:  $z = \left(\frac{x}{2}\right)^2 + y^2$

is a parabolic bowl ("paraboloid")



Remark: The graph  $z = f(x, y)$  is a useful visualization but it does not work for scalar fields  $f: \mathbb{R}^3 \rightarrow \mathbb{R}$ .

Say  $f(x, y, z)$  = temperature at point  $(x, y, z)$  in  $\mathbb{R}^3$ .

Then the "graph"  $w = f(x, y, z)$  is a "curvy 3D shape" living in 4D space, which is NOT HELPFUL. In this case our only hope is to visualize the "level surfaces"

$$f(x, y, z) = c \text{ for fixed } c.$$

These are the points in  $\mathbb{R}^3$  with a given fixed temperature  $c$ .



# BIG QUESTION:

What is the "derivative" of a scalar field  $f: \mathbb{R}^n \rightarrow \mathbb{R}$  ?

Ideas:

① If  $f$  is temperature at a point then derivative should be "rate of change of temperature".

Problem: Rate of change of temp depends on our velocity.

①' Given a point  $P$  and a velocity  $\vec{v}$ , what rate of change of temperature do you feel?

② Recall:  $df/dx$  is the slope of the tangent line to the curve  $y = f(x)$  in the plane.



So ... deriv of  $f(x,y)$  should be "slope of tangent plane" to the surface  $z = f(x,y)$ .

Problem: A plane is not determined by a slope; it is determined by a normal vector.

②' Derivative of  $f(x,y)$  should give the normal vector to the tangent plane to surface  $z = f(x,y)$  at a given point.



Good News: Turns out problems ①' & ②' are the same, determined by the GRADIENT VECTOR.

Def: Given  $f: \mathbb{R}^n \rightarrow \mathbb{R}$

$$f(x_1, x_2, \dots, x_n)$$

we define the gradient vector

$$\nabla F = \left\langle \frac{dF}{dx_1}, \frac{dF}{dx_2}, \dots, \frac{dF}{dx_n} \right\rangle$$

Example:  $f(x, y) = \frac{1}{4}x^2 + y^2$

$$\nabla F(x, y) = \left\langle \frac{1}{2}x, 2y \right\rangle$$

$$\left[ \frac{d}{dx} \left( \frac{1}{4}x^2 + y^2 \right) = \frac{1}{4}2x + \bigcirc \right]$$

Because  $d/dx$  treats  $y$  as a constant. Most books write

$$\frac{\partial}{\partial x} \text{ instead of } \frac{d}{dx}$$

and call this a "partial derivative with respect to  $x$ ". ]

Remarks:

- $\nabla$  is called "nabla".

- The vector  $\nabla F(x, y)$  changes from point to point, so we can

think of  $\nabla f$  as a "vector field"

$$f: \mathbb{R}^n \rightarrow \mathbb{R}$$

$$\nabla f: \mathbb{R}^n \rightarrow \mathbb{R}^n$$

Called the "gradient vector field".

[ Examples of vector fields.

force fields (gravity, electric, ...)

velocity fields (wind) ]



The gradient vector to

$$f(x, y) = \frac{1}{4}x^2 + y^2$$

at the point  $(x_0, y_0)$  is

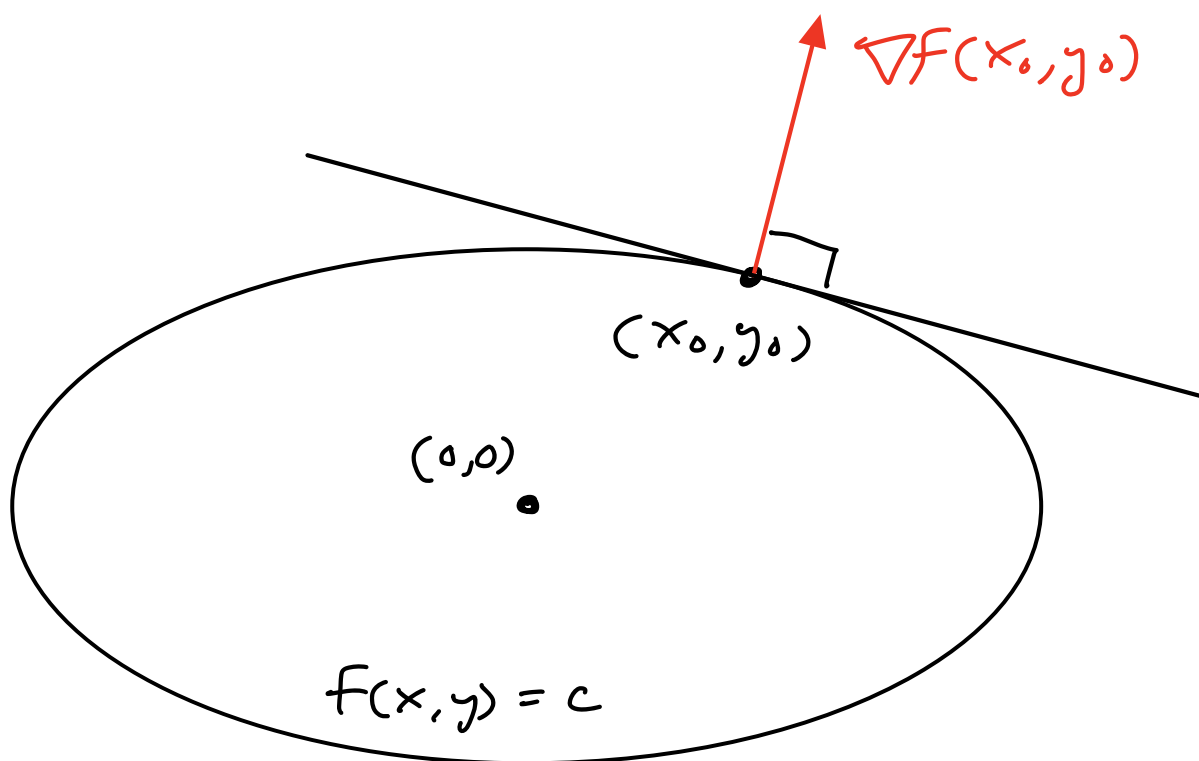
$$\nabla f(x_0, y_0) = \left\langle \frac{1}{2}x_0, 2y_0 \right\rangle.$$

MEANING: If  $c = f(x_0, y_0)$

is the temperature at this point

then  $\nabla f(x_0, y_0)$  is perpendicular

to the level curve :



Meaning :  $\nabla F(x_0, y_0)$  is the direction of maximum increase of temperature at the point  $(x_0, y_0)$ .




Two Rigorous Statements.


- The tangent line to the curve  $F(x, y) = \text{constant} = c$

at the point  $(x_0, y_0)$  is

$$\frac{dF}{dx}(x_0, y_0)(x - x_0) + \frac{dF}{dy}(x_0, y_0)(y - y_0) = 0.$$

$$\nabla f(x_0, y_0) \cdot (x - x_0, y - y_0) = 0$$

  
this is a  
normal vector

  
this is a point  
on the line.

In our case

$$\nabla F(x_0, y_0) \cdot (x - x_0, y - y_0) = 0$$

$$\left\langle \frac{1}{2}x_0, 2y_0 \right\rangle \cdot (x - x_0, y - y_0) = 0$$

$$\frac{1}{2}x_0(x - x_0) + 2y_0(y - y_0) = 0$$

The tangent line to the curve

$$\frac{1}{4}x^2 + y^2 = \text{constant}$$

at the point  $(x_0, y_0)$ .

e.g. The tangent line to ellipse

$$\frac{1}{4}x^2 + y^2 = 1$$

at point  $(\sqrt{2}, \sqrt{2}/2)$  has equation  
 $x_0$   $y_0$

$$\frac{1}{2}x_0(x-x_0) + 2y_0(y-y_0) = 0$$

$$\frac{1}{2}\sqrt{2}(x-\sqrt{2}) + 2\frac{\sqrt{2}}{2}(y-\frac{\sqrt{2}}{2}) = 0$$

$$\frac{\sqrt{2}}{2}x - 1 + \sqrt{2}y - 1 = 0$$

$$\frac{\sqrt{2}}{2}x + \sqrt{2}y = 2$$

$$\frac{1}{2}x + y = \frac{2}{\sqrt{2}} = \sqrt{2}.$$



Example: Find equation of the tangent line to circle

$$x^2 + y^2 = 25$$

at the point  $(x, y) = (3, 4)$ .

$$\text{Let } f(x, y) = x^2 + y^2.$$

$$\text{Then } \nabla f(x, y) = \langle 2x, 2y \rangle.$$

$$\nabla f(3, 4) = \langle 6, 8 \rangle.$$

So tangent line is

$$\nabla f(3, 4) \cdot \langle x-3, y-4 \rangle = 0$$

$$\langle 6, 8 \rangle \cdot \langle x-3, y-4 \rangle = 0$$

$$6(x-3) + 8(y-4) = 0.$$

$$6x + 8y - 18 - 32 = 0$$

$$6x + 8y = 50$$

