

Multivariable Calculus
Dr. S. K. Gupta
Department of Mathematics
Indian Institute of Technology, Roorkee

Lecture – 10
Chain Rule-II

Hello friends. Welcome to lecture series on Multivariable Calculus. So, in the last lecture, we have seen what chain rule is and how can we apply chain rule on multivariable functions. Now, you will see some more properties of chain rule.

(Refer Slide Time: 00:37)

Implicit differentiation

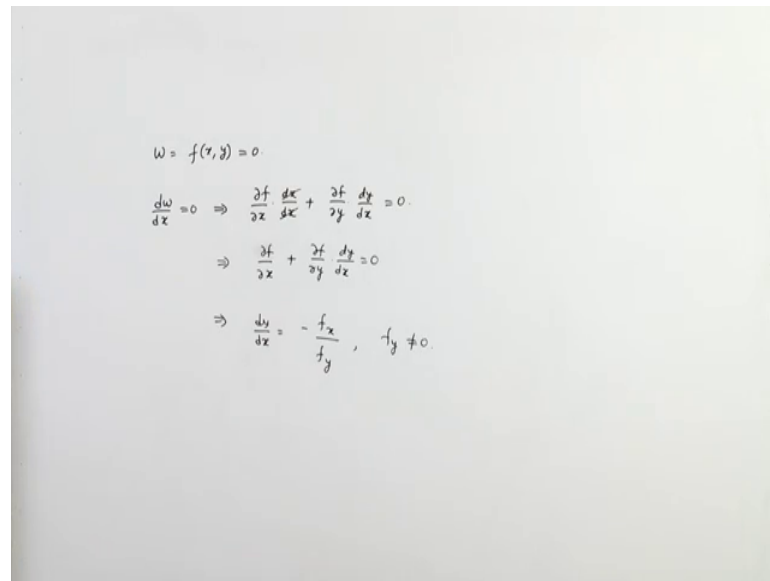
Let the function $f(x, y)$ be differentiable and the equation $f(x, y) = 0$ defines y implicitly as the function of x . Then

$$w = f(x, y) = 0 \implies \frac{dw}{dx} = 0$$
$$\implies 0 = \frac{dw}{dx} = \frac{\partial f}{\partial x} \cdot \frac{dx}{dx} + \frac{\partial f}{\partial y} \cdot \frac{dy}{dx}$$
$$\implies \frac{dy}{dx} = -\frac{f_x}{f_y}, f_y \neq 0.$$

IT ROORKEE NPTEL ONLINE CERTIFICATION COURSE 2

Now, let us suppose function x, y function of 2 variables be differentiable and the equation $f(x, y) = 0$ defines y implicitly as a function of x then. So, here we are taking w as a function of x and y .

(Refer Slide Time: 00:53)


$$\begin{aligned}w &= f(x, y) = 0 \\ \frac{dw}{dx} &= 0 \Rightarrow \frac{\partial f}{\partial x} \frac{dx}{dx} + \frac{\partial f}{\partial y} \frac{dy}{dx} = 0 \\ \Rightarrow \frac{\partial f}{\partial x} + \frac{\partial f}{\partial y} \frac{dy}{dx} &= 0 \\ \Rightarrow \frac{dy}{dx} &= -\frac{f_x}{f_y}, \quad f_y \neq 0.\end{aligned}$$

And which is equal to 0 where assuming that this function is a differentiable function and we can express y implicitly as a function of x .

Now, differentiate both side respect to x . So, what will obtain to? So, it is a again $d w$ by $d x$ will be 0 of course. So, this implies; now what will be $d w$ by $d x$ from here; now f is a function of x and y ok. So, we can apply chain rule here, it is $\frac{\partial f}{\partial x} \frac{dx}{dx} + \frac{\partial f}{\partial y} \frac{dy}{dx}$ equal to 0 because we are having 2 unknowns x and y here ok, we are having 2 unknowns x and y and we are differentiating respect to x . So, respect to x , they are differentiate ok.

So, $d x$; $d x$ will cancel out and this is implies or it is 1. So, it is $\frac{\partial f}{\partial x} + \frac{\partial f}{\partial y} \frac{dy}{dx}$ is equal to 0 and this implies $\frac{dy}{dx}$ is equals to minus f_x upon f_y f_y should not equal to 0. So, if you want to compute $\frac{dy}{dx}$ directly if f is known. So, simply use simply, we can use this expression negative of f_x upon f_y that is differentiate partial respect to x divided by differentiate f partial respect to y ok. So, see some problems based on this.

(Refer Slide Time: 02:49)

Handwritten mathematical derivation on a whiteboard:

$$x^y + y^x = \alpha, \quad x, y > 0, \quad \alpha \text{ is any const.}$$

$$F(x, y) = x^y + y^x - \alpha = 0.$$

$$\frac{dy}{dx} = -\frac{F_x}{F_y}$$

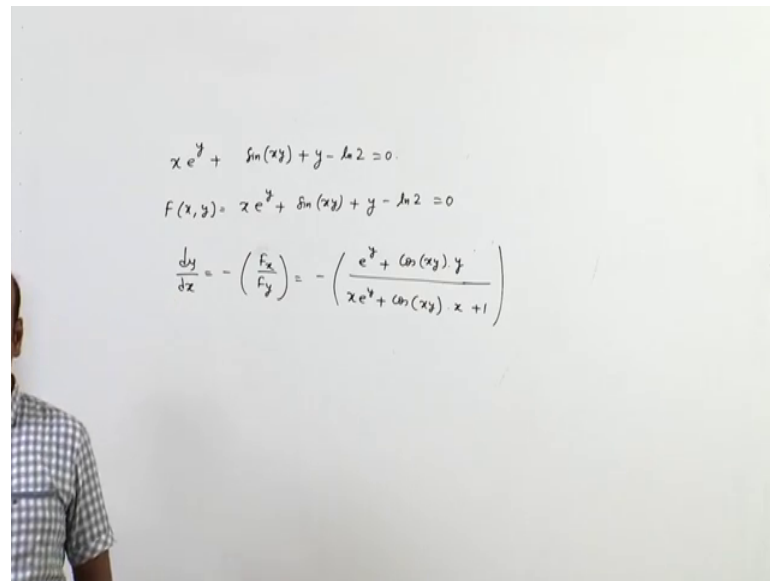
$$\frac{dy}{dx} = -\left(\frac{y x^{y-1} + y^x \ln y}{x^y \ln x + x y^{x-1}} \right)$$

Suppose, f is suppose it is f raise to power y plus y raise to power x is equals to α where x and y are greater than 0 and α is any constant ok.

Now, you want to compute dy by dx for this equation you want to compute dy by dx . So, how can we do that? So, we can use this expression basically, we can let f of x, y as x raise to power y plus y raise to power x minus α equal to 0. Now you know that dy by dx is nothing, but minus of f_x upon f_y provided f_y should not equal to 0 of course, ok. So, from this expression, we can get back to find dy by dx which is negative of now f_x ; f_x means differentiate partial respect to x . So, differentiate this expression partial respect to x ; so keeping y constant.

So, it will $y x$ raise to power y minus 1 plus y raise to power $x \ln y$ upon because you are treating y as constant now f_y we are differentiating this expression partial respect to y keeping x constant. So, it will be x raise to power $y \ln x$ plus $x y$ raise to power x minus 1. So, this will be dy by dx . So, simply using this expression we have solved this problem very easily we have find out dy by dx very easily using this formula ok.

(Refer Slide Time: 04:49)


$$x e^y + \sin(xy) + y - \ln 2 = 0$$
$$f(x, y) = x e^y + \sin(xy) + y - \ln 2 = 0$$
$$\frac{dy}{dx} = - \left(\frac{f_x}{f_y} \right) = - \left(\frac{e^y + \cos(xy) \cdot y}{x e^y + \cos(xy) \cdot x + 1} \right)$$

Now, the second problem; second problem is $x e^y$ plus $\sin xy$ plus y minus $\ln 2$ equal to 0 and you want to compute again dy by dx . So, you can let f of x, y as $x e^y$ plus $\sin xy$ plus y minus $\ln 2$ is equal to 0 and dy by dx will be given as negative of f_x upon f_y which is equals to negative of now partial derivative of this f respect to x .

So, it is e^y plus $\sin xy$ is $\cos xy$ and y again that will be respect to x that is y plus 0 upon; now f_y means partial derivative of this f respect to y . So, it is $x e^y$ plus $\cos xy$ into x and plus 1 of course, because derivative of this is plus 1 partial derivative this is plus 1. So, this will be dy by dx which we can compute easily using this result ok.

(Refer Slide Time: 06:22)

Continued...

If the equation $F(x, y, z) = 0$, determines z as a differentiable function of x and y , then at points where $F_z \neq 0$,

$$\frac{\partial z}{\partial x} = -\frac{F_x}{F_z} \text{ and } \frac{\partial z}{\partial y} = -\frac{F_y}{F_z}.$$

Problem

Find the value of $\frac{\partial z}{\partial x}$ and $\frac{\partial z}{\partial y}$ at $(1, 1, 1)$ for $z^3 + xy + yz + y^3 - 2 = 0$.

VT ROORKEE NPTEL ONLINE CERTIFICATION COURSE 4

Now, now in a save 2 variable supposed a f is a function of 3 unknowns x y and z where z is a differentiable function of x and y and at points where f_z is not equal to 0 we can easily say the del z by del x is given by this expression and del z by del y is given by this expression how we can obtain this expression.

(Refer Slide Time: 06:42)

$$f(x, y, z) = 0$$

$$\frac{\partial f}{\partial x} \frac{\partial x}{\partial y} + \frac{\partial f}{\partial y} \frac{\partial y}{\partial y} + \frac{\partial f}{\partial z} \frac{\partial z}{\partial y} = 0$$

$$\Rightarrow \frac{\partial f}{\partial y} + \frac{\partial f}{\partial z} \frac{\partial z}{\partial y} = 0$$

$$\Rightarrow \frac{\partial z}{\partial y} = -\frac{f_y}{f_z}, f_z \neq 0.$$

$$\frac{\partial f}{\partial x} \frac{\partial x}{\partial x} + \frac{\partial f}{\partial y} \frac{\partial y}{\partial x} + \frac{\partial f}{\partial z} \frac{\partial z}{\partial x} = 0$$

$$\Rightarrow \frac{\partial f}{\partial x} + \frac{\partial f}{\partial z} \frac{\partial z}{\partial x} = 0$$

$$\Rightarrow \frac{\partial z}{\partial x} = -\frac{f_x}{f_z}, f_z \neq 0.$$

Now, here f is a function of x y z which is equals to 0. Now differentiate partial respect to x so; that means, you differentiate respect to x . So, that will be del f by del x into dx

by dx plus $\frac{\partial f}{\partial y} dy$ into $\frac{\partial y}{\partial x}$ plus $\frac{\partial f}{\partial z} dz$ into $\frac{\partial z}{\partial x}$ equal to 0 you differentiate partial respect x you can write d here or ∂ here.

Now, this implies $\frac{\partial f}{\partial x}$ this is one now y and x are independent ok. So, $\frac{\partial y}{\partial x}$ will be 0. So, this will be 0 plus $\frac{\partial f}{\partial z} \frac{\partial z}{\partial x}$ equal to 0 and this implies $\frac{\partial z}{\partial x}$ will be minus f_x upon f_z provided f_z is not equal to 0. So, that is how we can obtain $\frac{\partial z}{\partial x}$ the first expression here in this PPT. Now if you want to compute $\frac{\partial z}{\partial y}$. So, similarly you can differentiate here partial respect to y . So, it will be $\frac{\partial f}{\partial y} dy$ into $\frac{\partial y}{\partial y}$ plus $\frac{\partial f}{\partial z} dz$ into $\frac{\partial z}{\partial y}$ because your differentiating partial respect to y both the sides.

Now, again x and y are independent variables. So, this will be 0. So, and this is one. So, this implies $\frac{\partial f}{\partial y}$ plus $\frac{\partial f}{\partial z} \frac{\partial z}{\partial y}$ will be 0 and this implies $\frac{\partial z}{\partial y}$ will be minus f_y upon f_z provided f_z is not equal to 0. So, that is how we can simply obtain $\frac{\partial z}{\partial y}$, suppose you have this problem find the value of $\frac{\partial z}{\partial x}$ and $\frac{\partial z}{\partial y}$ at 1, 1, 1 for this expression we can obtain these values directly also and we can use these formula also to find out $\frac{\partial z}{\partial x}$ or $\frac{\partial z}{\partial y}$ in this problem what is expression? Expression is equation is.

(Refer Slide Time: 09:36)

$$f = z^3 + xy + yz + y^3 - 2 = 0,$$

$$\frac{\partial z}{\partial x} = - \left(\frac{f_x}{f_z} \right)$$

$$= - \left(\frac{y}{3z^2 + y} \right)$$

$$\left(\frac{\partial z}{\partial x} \right)_{(1,1,1)} = - \frac{1}{4}$$

$$3z^2 z_x + y + y z_x = 0$$

$$\Rightarrow z_x = - \frac{y}{3z^2 + y}$$

$x^3 + x^2y + y^2z + y^3 - 2$ equal to 0 say it is f and you want to compute say $\frac{\partial z}{\partial x}$ by $\frac{\partial f}{\partial x}$.

So, it is negative of just now we have proved that it is minus of f_x upon f_z f_z should not equal to 0. So, what will be f_x differentiate this partial respect to x . So, it is it is y in the numerator upon respect to z , it is $3z^2 + y$ and at $1, 1, 1$, it is at $1, 1, 1$, it is minus 1 by 4, you can you can simplify this directly also differentiate this respect to x partially. So, xz is a function of x and y . So, it is $3z^2$ into z plus from here it is y plus from here it is y into z because y is independent of x and is equal to 0.

So, this implies $\frac{\partial z}{\partial x}$ is minus y upon $3z^2 + y$ the same expression similarly we can compute $\frac{\partial z}{\partial y}$ also at point $1, 1, 1$. Now come to some more problems based on chain rule.

(Refer Slide Time: 11:29)

Handwritten mathematical derivation on a whiteboard:

$$w = f(x-y, y-z, z-x) \quad \text{let } u = x-y, \quad v = y-z, \quad w = z-x$$

$$w = f(u, v, w)$$

$$\frac{\partial f}{\partial x} = \frac{\partial f}{\partial u} \frac{\partial u}{\partial x} + \frac{\partial f}{\partial v} \frac{\partial v}{\partial x} + \frac{\partial f}{\partial w} \frac{\partial w}{\partial x}$$

$$= f_u(1) + f_v(0) + f_w(-1) = f_u - f_w$$

$$\frac{\partial f}{\partial y} = \frac{\partial f}{\partial u} \frac{\partial u}{\partial y} + \frac{\partial f}{\partial v} \frac{\partial v}{\partial y} + \frac{\partial f}{\partial w} \frac{\partial w}{\partial y} = f_u(-1) + f_v(1) + 0 = -f_u + f_v$$

$$\frac{\partial f}{\partial z} = f_u(0) + f_v(-1) + f_w(1) = -f_v + f_w$$

On the right side of the whiteboard, there is a boxed calculation:

$$\left. \begin{array}{l} f_x + f_y + f_z \\ = f_u - f_w - f_u + f_u \\ = f_u - f_w \\ = 0 \end{array} \right\}$$

Say w is the function of x minus y y minus z z minus x is differentiable.

(Refer Slide Time: 11:47)

Problems

- 1 If $f(x - y, y - z, z - x)$ is differentiable, then show that $f_x + f_y + f_z = 0$.
- 2 If $z = f(x, y)$, $x = u \cos \alpha - v \sin \alpha$, $y = u \sin \alpha + v \cos \alpha$, where α is a constant, then

$$\left(\frac{\partial f}{\partial u}\right)^2 + \left(\frac{\partial f}{\partial v}\right)^2 = \left(\frac{\partial f}{\partial x}\right)^2 + \left(\frac{\partial f}{\partial y}\right)^2.$$
- 3 Show that if $w = f(u, v)$ satisfies the Laplace equation $f_{uu} + f_{vv} = 0$, and if $u = \frac{(x^2 - y^2)}{2}$ and $v = xy$, then w satisfies the equation $w_{xx} + w_{yy} = 0$.

IIT ROORKEE NPTEL ONLINE CERTIFICATION COURSE 5

Then you have to show that $f_x + f_y + f_z$ equal to 0, this you have to prove. So, how can you prove this? So, let u equal to x minus y , v equal to y minus z and w equal to z minus x . So, this w this is w in this also w we make it you make this as capital W . So, now, this capital W will be f of u, v a small w now what will be $\frac{\partial f}{\partial x}$ now this f is a function of u, v and w and u and v, w are again function of x, y, z . So, that will be $\frac{\partial f}{\partial x}$ by $\frac{\partial u}{\partial x}$ into $\frac{\partial f}{\partial u}$ by $\frac{\partial v}{\partial x}$ plus $\frac{\partial f}{\partial w}$ by $\frac{\partial w}{\partial x}$ and that will be f_u into $\frac{\partial u}{\partial x}$ from here is 1. So, it is one plus $\frac{\partial f}{\partial v}$ is $\frac{\partial v}{\partial x}$ and $\frac{\partial v}{\partial x}$ is 0 no x is here plus $\frac{\partial f}{\partial w}$ is f_w into $\frac{\partial w}{\partial x}$ is minus 1. So, it is f_u minus f_w .

Now, similarly if you want if you compute $\frac{\partial f}{\partial y}$ it is $\frac{\partial f}{\partial u}$ into $\frac{\partial u}{\partial y}$ plus $\frac{\partial f}{\partial v}$ into $\frac{\partial v}{\partial y}$ plus $\frac{\partial f}{\partial w}$ into $\frac{\partial w}{\partial y}$ and which is equals to it is f_u into $\frac{\partial u}{\partial y}$ is minus 1 plus it is f_v $\frac{\partial v}{\partial y}$ is one $\frac{\partial w}{\partial y}$ is 1 plus and $\frac{\partial w}{\partial y}$ is 0. So, this is 0. So, this is minus f_u plus f_v .

Now if you compute $\frac{\partial f}{\partial z}$ it is again $\frac{\partial f}{\partial u}$ which is f_u into $\frac{\partial u}{\partial z}$ which is 0 plus f_v into $\frac{\partial v}{\partial z}$ which is minus 1 plus f_w into $\frac{\partial w}{\partial z}$ which is one. So, it is minus f_v plus f_w now if you take the sum if you take $f_x + f_y + f_z$ sum of these 3. So, it is f_u minus f_w plus it is minus minus f_u plus f_v and it is minus f_v plus f_w and this we cancel with this, this cancel with this, this cancel with this it is equal to 0. So, hence we have proved.

Hence, the first question, we have solved, now second problem suppose now the second problem is z in the function of x and y .

(Refer Slide Time: 15:37).

$$\begin{aligned}
 z &= f(x, y) \\
 x &= u \cos \alpha - v \sin \alpha \\
 y &= u \sin \alpha + v \cos \alpha \\
 \frac{\partial f}{\partial u} &= \frac{\partial f}{\partial x} \cdot \frac{\partial x}{\partial u} + \frac{\partial f}{\partial y} \cdot \frac{\partial y}{\partial u} \\
 &= f_x (\cos \alpha) + f_y (\sin \alpha) \\
 \frac{\partial f}{\partial v} &= f_x (-\sin \alpha) + f_y (\cos \alpha) \\
 f_u^2 + f_v^2 &= f_x^2 \cos^2 \alpha + f_y^2 \sin^2 \alpha + 2 f_x f_y \cos \alpha \sin \alpha \\
 &\quad + f_x^2 \sin^2 \alpha + f_y^2 \cos^2 \alpha - 2 f_x f_y \sin \alpha \cos \alpha \\
 &= f_x^2 + f_y^2
 \end{aligned}$$

And x is equal to $u \cos \alpha$ minus it is $v \sin \alpha$ y is a function of again u and v this is $u \sin \alpha$ plus $v \cos \alpha$ has given the problem. So, α is a constant here where α is a constant.

So, x is a basically function of 2 unknowns u and v and why is again a function of 2 unknowns u and v then we have to show that $\frac{\partial f}{\partial u}$ whole square plus $\frac{\partial f}{\partial v}$ whole square is equals to $\frac{\partial f}{\partial x}$ whole square plus $\frac{\partial f}{\partial y}$ whole square. So, let us try to compute this. So, what is $\frac{\partial f}{\partial u}$ it is $\frac{\partial f}{\partial x}$ into $\frac{\partial x}{\partial u}$ plus $\frac{\partial f}{\partial y}$ into $\frac{\partial y}{\partial u}$ by the chain rule. So, it is f_x into $\frac{\partial x}{\partial u}$ is $\cos \alpha$ plus f_y into $\frac{\partial y}{\partial u}$ is $\sin \alpha$.

Now, $\frac{\partial f}{\partial v}$ is again f_x into $\frac{\partial x}{\partial v}$ $\frac{\partial x}{\partial v}$ is minus $\sin \alpha$ plus f_y into $\frac{\partial y}{\partial v}$ is $\cos \alpha$. Now if you take $f_u^2 + f_v^2$ this will be equals to a square and add both this equations. So, what will obtained this square this square is $f_x^2 \cos^2 \alpha + f_y^2 \sin^2 \alpha + 2 f_x f_y \cos \alpha \sin \alpha + f_x^2 \sin^2 \alpha + f_y^2 \cos^2 \alpha - 2 f_x f_y \sin \alpha \cos \alpha$. So, it is minus minus $2 f_x f_y \cos \alpha \sin \alpha$.

So, basically I have square and add both this equations we obtain this expression this 2 cancel out now this is when you take f_x square common it is \sin^2 plus \cos^2 which is one again it is when you take these 2 common it is $\cos^2 \alpha$ plus $\sin^2 \alpha$ which is again 1. So, it is equals to f_x^2 plus f_y^2 . So, we have prove this problem we have proved this equation and the next problem now which is of involving second order partial derivative let us try to solve this. So, that if w is equals to f of u and v satisfy the Laplace equation $f_{uu} + f_{vv} = 0$ and if u is given by this and v is given by this then w also satisfy this expression I mean Laplace equation.

So, let us try to prove this.

(Refer Slide Time: 19:01)

The image shows a handwritten derivation on a whiteboard. On the left side, the function $w = f(u, v)$ is defined. The first-order partial derivatives are calculated using the chain rule: $\frac{\partial w}{\partial x} = \frac{\partial f}{\partial u} \frac{\partial u}{\partial x} + \frac{\partial f}{\partial v} \frac{\partial v}{\partial x}$, which simplifies to $f_u(x) + f_v(y)$. Then, the second-order partial derivative $\frac{\partial^2 w}{\partial x^2}$ is calculated as $\frac{\partial}{\partial x}(w_x)$, resulting in $x f_{uu} + y f_{uv}$. On the right side, the given conditions are listed: $f_{uu} + f_{vv} = 0$ (Given), $u = \frac{x^2 - y^2}{2}$, $v = xy$, and the goal is to prove $w_{xx} + w_{yy} = 0$. The calculation for w_{xx} is shown as $x \left[\frac{\partial}{\partial u} f_u \frac{\partial u}{\partial x} + \frac{\partial}{\partial v} f_u \frac{\partial v}{\partial x} \right] + f_u$, which simplifies to $x [x f_{uu} + y f_{uv}] + f_u$. A similar calculation for w_{yy} is indicated by the final line: $= x^2 f_{uu} + y^2 f_{vv} + 2xy f_{uv} + f_u$.

So, here w is the function of u and v and it is given to us that f satisfy Laplace equation that is $f_{uu} + f_{vv} = 0$, it is given.

Now, u is the function of x and y which is given as x^2 minus y^2 by 2 and v is again is a function of x and y which is x and $2y$ we have to show that w also satisfy Laplace equation respect to x and y that is to prove we have to prove that $w_{xx} + w_{yy}$ is equal to 0. So, let us compute $\frac{\partial w}{\partial x}$ first it is. So, $\frac{\partial w}{\partial x}$ is by the chain rule it is $\frac{\partial f}{\partial u} \frac{\partial u}{\partial x} + \frac{\partial f}{\partial v} \frac{\partial v}{\partial x}$ which is equals to f_u into $\frac{\partial u}{\partial x}$ from here it is x plus f_v into $\frac{\partial v}{\partial x}$ from here it is y . Now, we have to compute $\frac{\partial^2 w}{\partial x^2}$ upon $\frac{\partial^2 w}{\partial x^2}$ which is which is this term similarly will we can compute $\frac{\partial^2 w}{\partial y^2}$ now how can we

compute this, this is $\frac{\partial}{\partial x} (w \cdot x)$ which is $\frac{\partial}{\partial x} (w \cdot x)$ is $x \cdot u + y \cdot f \cdot v$ this expression ok.

Now, you differentiate here respect to x partially first as it is derivative of this respect to x plus second as it is derivative of this plus y is independent of x . So, y is common y comes outside and it is $\frac{\partial}{\partial x} (f \cdot v)$ now. So, $w \cdot x \cdot x$ should be given as now it is now you have to apply chain rule for a $f \cdot u$ because $f \cdot u$ is a function of again x and $y \cdot f$ is a function u and v and u and v is a function of x and y . So, you have to apply chain rule here its x into.

So, you can break it, here it is $\frac{\partial}{\partial x} (f \cdot u)$ into $\frac{\partial}{\partial x} (f \cdot u)$ by $\frac{\partial}{\partial x} (f \cdot u)$ into $\frac{\partial}{\partial x} (f \cdot u)$ plus $\frac{\partial}{\partial x} (v \cdot f \cdot u)$ into $\frac{\partial}{\partial x} (v \cdot f \cdot u)$ because both involve function of x plus $f \cdot u$ which is this term and plus y times again you have to apply chain rule here it is $\frac{\partial}{\partial x} (f \cdot v)$ into $\frac{\partial}{\partial x} (v \cdot f \cdot u)$ plus $\frac{\partial}{\partial x} (v \cdot f \cdot v)$ into $\frac{\partial}{\partial x} (v \cdot f \cdot v)$.

Student: $\frac{\partial}{\partial x} (f \cdot u)$.

It is $\frac{\partial}{\partial x} (f \cdot u)$, it is x into now it is $f \cdot u$ now $\frac{\partial}{\partial x} (f \cdot u)$ from here is again x plus it is $f \cdot u \cdot v$ into $\frac{\partial}{\partial x} (f \cdot u)$ on here it is y plus $f \cdot u$ plus y into it is $f \cdot u \cdot v \cdot \frac{\partial}{\partial x} (f \cdot u)$ is x plus $f \cdot v \cdot v$ into $\frac{\partial}{\partial x} (v \cdot f \cdot v)$ is y . So, this is this is what we are getting as $\frac{\partial^2 w}{\partial x^2}$ which is $x^2 \cdot f \cdot u + y^2 \cdot f \cdot v + 2 \cdot x \cdot y \cdot f \cdot u \cdot v$ plus $f \cdot u$.

Now, similarly we can compute $\frac{\partial^2 w}{\partial y^2}$. So, let us try to compute to that also.

(Refer Slide Time: 23:58)

$$\begin{aligned}
 w &= f(u, v) \\
 \frac{\partial w}{\partial y} &= f_u(-y) + f_v x \\
 \frac{\partial^2 w}{\partial y^2} &= \frac{\partial}{\partial y} (-y f_u + x f_v) \\
 &= -y \frac{\partial}{\partial y} f_u + f_u(-1) + x \frac{\partial}{\partial y} f_v \\
 &= -y \left[\frac{\partial}{\partial u} f_u \frac{\partial u}{\partial y} + \frac{\partial}{\partial v} f_u \frac{\partial v}{\partial y} \right] \\
 &\quad - f_u + x \left[\frac{\partial}{\partial u} f_v \frac{\partial u}{\partial y} + \frac{\partial}{\partial v} f_v \frac{\partial v}{\partial y} \right] \\
 &= -y [y f_{uu} + x f_{uv}] - f_u \\
 &\quad + x [f_{vu}(-y) + f_{vv} x]
 \end{aligned}$$

$$\begin{aligned}
 f_{uu} + f_{vv} &= 0 \quad (\text{Given}) \\
 u &= \frac{x^2 - y^2}{2}, \quad v = xy \\
 \text{To prove: } w_{xx} + w_{yy} &= 0.
 \end{aligned}$$

$$\begin{aligned}
 w_{xx} &= x \left[\frac{\partial}{\partial u} f_u \frac{\partial u}{\partial x} + \frac{\partial}{\partial v} f_u \frac{\partial v}{\partial x} \right] + f_u \\
 &\quad + y \left[\frac{\partial}{\partial u} f_v \frac{\partial u}{\partial x} + \frac{\partial}{\partial v} f_v \frac{\partial v}{\partial x} \right] \\
 &= x [x f_{uu} + f_{uv} y] + f_u \\
 &\quad + y [x f_{vu} + f_{vv} y] \\
 &= x^2 f_{uu} + y^2 f_{vv} + 2xy f_{uv} + f_u
 \end{aligned}$$

So, first del w by del y it is del f by del u into del u by del y which is minus y plus f v into del v by del y which is x. Now del square w by a del y square which is del y by del y of w y which is minus y f u plus x f v which is you apply for tool here it is minus of first as it is del by del y of a f u plus second as it is derivative of first plus x del by del y of f v ok. Now it is minus y times, now you have to apply chain rule here again it is del by del u of a f u into del u by del y plus del by del v of f u into del v by del y minus f u remain as it is f u plus x times again you apply chain rule here because f u is the function of x and y ok. So, how can you do that it is del by del u of f v into del u by del y plus del by del v of f v into del v by del y ok.

Now you can simplify minus y it is f u u del u by del y is minus y plus it is f u v del v by del y is x plus minus f u plus x times it is f u v del u by del y is minus y plus it is f v v and del v by del y is x now when you add the 2 terms I mean del square w upon del y square plus w f x when you add both the terms. So, from here you are getting ok.

(Refer Slide Time: 26:53)

$$\begin{aligned}
 w_{xx} + w_{yy} &= (x^2 + y^2)(f_{uu} + f_{vv}) \\
 &= 0
 \end{aligned}$$

$$\begin{aligned}
 &f_{uu} + f_{vv} = 0 \quad (\text{Given}) \\
 &u = \frac{x^2 - y^2}{2}, \quad v = xy \\
 &\text{To Prove: } w_{xx} + w_{yy} = 0.
 \end{aligned}$$

$$\begin{aligned}
 w_{xx} &= x \left[\frac{\partial}{\partial u} f_u \frac{\partial u}{\partial x} + \frac{\partial}{\partial v} f_u \frac{\partial v}{\partial x} \right] + f_{uu} \\
 &\quad + y \left[\frac{\partial}{\partial u} f_v \frac{\partial u}{\partial x} + \frac{\partial}{\partial v} f_v \frac{\partial v}{\partial x} \right] \\
 &= x [x f_{uu} + f_{uv} y] + f_{uu} \\
 &\quad + y [x f_{uv} + f_{vv} y] \\
 &= x^2 f_{uu} + y^2 f_{vv} + 2xy f_{uv} + f_{uu} \\
 w_{yy} &= x^2 f_{vv} + y^2 f_{uu} - 2xy f_{uv} - f_{uu} \\
 w_{xx} + w_{yy} &= 0
 \end{aligned}$$

Let us simply this first this will be equal to this will be equal to it is it is x square f v v plus y square f u u plus it is minus 2 x y it is minus 2 x y f u v minus f u v. Now it is w y y ok, now when you add these 2 it is x square plus y square times f u u x square plus y square times f v v this cancel with this and this cancel with this. So, we are having w x x plus w y y as what we are having w x x plus w y y as x square plus y square times f u u plus f v v and this is equal to 0 which is given to us. So, it is zero. So, we have proved ok.

So, that is how we can apply chain rule for if we are involving second order partial terms partial derivatives now it is also important to mention in the problem that which variables are dependent and which variables are independent because sometimes, if it is not given to us. So, answers may be different for example, suppose you have to solve this problems for example, z is a function of w is and z is ok.

(Refer Slide Time: 28:11)

Handwritten work on a whiteboard:

$w = x^2 + y^2 + z^2$
 $z = x^2 + y^2$
 $y^2 = z - x^2$
 $\frac{\partial y}{\partial x} = -2x$
 $\frac{\partial y}{\partial x} = -x/y$

(5) $\frac{\partial w}{\partial x} = 2x + 0 + 2z \frac{\partial z}{\partial x}$
 $= 2x + 2z (2x)$
 $= 2x + 4xz$
 $= 2x + 4x(x^2 + y^2)$
 $= 4x^3 + 4xy^2 + 2x$

Dependent	Independent
$x \rightarrow w, z$	$x, y \rightarrow \left(\frac{\partial w}{\partial x}\right)_y$
$y \rightarrow w, z$	$x, z \rightarrow \left(\frac{\partial w}{\partial x}\right)_z$

$\frac{\partial w}{\partial x} = ?$
 $= 2x + 2y \frac{\partial y}{\partial x} + 0$
 $= 2x + 2y \left(-\frac{x}{y}\right)$
 $= 0$

So, here it is not given that which variables are independent and which variable is dependent and we have to compute $\frac{\partial w}{\partial x}$ now since $\frac{\partial w}{\partial x}$ is to be computed. So, from this expression it is clear that x is an independent variable and w is a dependent variable it is clear that from this expression we can easily see that w is a dependent variable and x is an independent variable one thing is clear for other variables for other variables z and y z and y we are not knowing which variables are dependent and which variables are independent because we can also write y^2 as $z - x^2$. So, if you if you make this chart for example, dependent variables and independent variables from here from here w is dependent and x is independent it is clear ok.

Now, we have 2 possibilities, what are the possibilities may be possible that y is independent and z is dependent or we may have z as independent and y as dependent because we have one expression in x, y and z . So, of course, one variable will be dependent and others 2 will be independent definitely. So, so 2 variables will always be independent ok; so, these are 2 possibilities which we are having suppose we are of for the first possibility, this first case, this is second case. Now for the first case, when we are taking w and z as a dependent variable and x and y as independent variable. So, what we have to compute we have to compute $\frac{\partial w}{\partial x}$ for the first case.

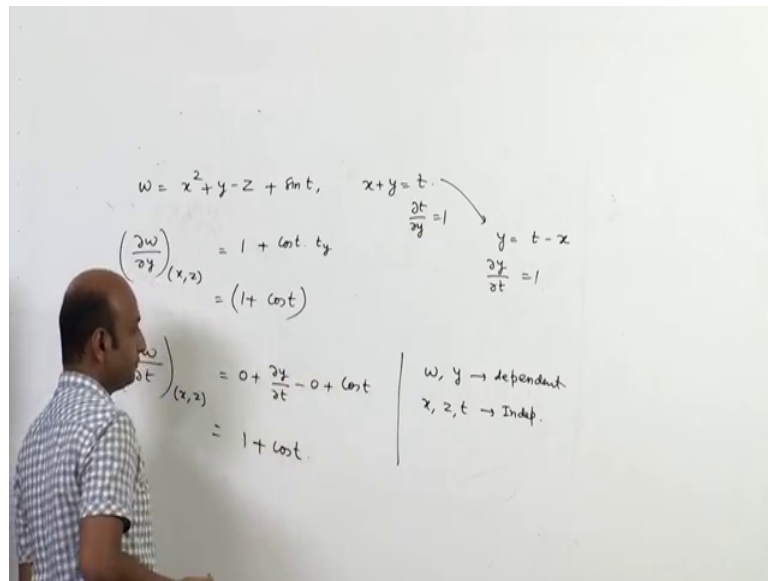
So, $\frac{\partial w}{\partial x}$ for the first case will be. Now we differentiate this expression partial respect to x keeping in mind that z is the dependent variable these are the dependent variable and these are independent variable now when we differentiate partial with respect to x it is $2x$ plus now y is x are independent. So, partial derivative y respect to x is 0 plus now z is dependent on x and y . So, it is $2z$ into $\frac{\partial z}{\partial x}$ and from here $\frac{\partial z}{\partial x}$ is $2x$. So, it is $2x$ plus $2z$ into $2x$ from here. So, it is $2x$ plus $4xz$ and z is $x^2 + y^2$. So, it is $4x^3 + 4xy^2 + 2x$.

Now, let us compute for a second case now first second case for the case $2 \frac{\partial w}{\partial x}$ now for second case we are taking w and y as dependent variable and x and z as independent variables ok. Now when you differentiate this partial respect to x keeping in mind that x and z are independent variable other are dependent. So, what will obtain it is $2x$ plus $2y$ into $\frac{\partial y}{\partial x}$ because now y is now y is dependent on x and z and derivative partial derivative of z with respect to x will be 0 because x and z are independent variables. So, plus 0 .

Now, from here how can we compute $\frac{\partial z}{\partial y}$. So, y^2 is $z - x^2$ always first express a variable in terms of independent variables then compute partial derivatives ok. So, what will be what will be $\frac{\partial y}{\partial x}$ it is $2y$ into $\frac{\partial y}{\partial x}$ which is minus $2x$. So, $\frac{\partial y}{\partial x}$ will be minus x upon y . So, when you substitute $\frac{\partial y}{\partial x}$ as minus x upon y here. So, this comes out to be zero. So, values are not same you see that when we take the first case value is $\frac{\partial w}{\partial x}$ is this thing and when we take the second case values are this thing value is 0 values are not same. So, in the problem it must be clear that which variable we are treating as a dependent variable and which variable we are treating as an independent variables.

Now, for the first case when you are taking x and y as independent variable we have the notation and notation is for this for the first case for the first case notation is $\frac{\partial w}{\partial x}$ with y this notation means we are taking x and y as independent variables and others are dependent variables for a second case we take the notation like this $\frac{\partial w}{\partial x}$ with z this means we are taking x and z as dependent variables and other variables as independent variables this is a standard notation ok. So, based on this we have some problems suppose we have the first problem we want to solve it first problem says w is equals to $x^2 + y - z \sin t$ where $x + y$ equal to t ok.

(Refer Slide Time: 34:39)



The whiteboard contains the following mathematical work:

$$w = x^2 + y - z + \sin t, \quad x + y = t$$

$$\left(\frac{\partial w}{\partial y}\right)_{(x,z)} = 1 + \cos t \cdot t_y$$

$$= (1 + \cos t)$$

$$\left(\frac{\partial w}{\partial t}\right)_{(x,z)} = 0 + \frac{\partial y}{\partial t} - 0 + \cos t$$

$$= 1 + \cos t$$

On the right side of the board:

$$x + y = t \implies \frac{\partial t}{\partial y} = 1$$

$$y = t - x \implies \frac{\partial y}{\partial t} = 1$$

A vertical line separates the calculations from the variable dependencies:

$$\left. \begin{array}{l} w, y \rightarrow \text{dependent} \\ x, z, t \rightarrow \text{indep.} \end{array} \right\}$$

Suppose you want to solve the first part that is $\frac{\partial w}{\partial y}$ with x and z . So, so what does it mean it means we are taking x , y and z as independent variable and other 2 variables which are w and t as dependent variables now if you what do compute $\frac{\partial w}{\partial y}$ it is with respect to y and we are taking x and y are independent. So, this is 0 this is one this is independent. So, it is 0 and it is $\cos t$ into t_y t_y means $\frac{\partial t}{\partial y}$ because t is a dependent variable t depends on x , y and z .

So, this is from here $\frac{\partial t}{\partial y}$ as 1. So, it is 1 plus $\cos t$. So, that is how, we can solve this problems suppose you want to compute $\frac{\partial w}{\partial t}$ with x , z fourth part of this problem $\frac{\partial w}{\partial t}$ with x , z this means we are taking x , t and z as independent variables and w and y as dependent variables. So, how can we find this respect to t you have to differentiate. So, this is. So, you are taking w and w and y has dependent variables and x , z and t has independent variables now when you differentiate with respect to t . So, x and t are independent. So, it is 0 y is not independent of t . So, it is $\frac{\partial y}{\partial t}$ minus z and t are independent. So, it is 0 plus t t is of course, $\cos t$.

Now, how can you compute $\frac{\partial t}{\partial y}$ by $\frac{\partial t}{\partial y}$ you first from this expression you write y in terms of independent variables then you compute $\frac{\partial y}{\partial t}$ which is one. So, it is 1 plus $\cos t$. So, in the same way we can solve all the parts of this problem.

(Refer Slide Time: 37:36)

Continued...

Find

- 1 $\left(\frac{\partial w}{\partial y}\right)_x$
- 2 $\left(\frac{\partial w}{\partial y}\right)_z$

at $(w, x, y, z) = (4, 2, 1, -1)$ if $w = x^2y^2 + yz - z^3$ and $x^2 + y^2 + z^2 = 6$.

VT ROORKEE NPTEL ONLINE CERTIFICATION COURSE 8

And similarly we can solve the next problem which is $\frac{\partial w}{\partial y}$ with x ; that means, we are treating x and y as independent and all other variables as dependent variables and similarly for the second part of the same problem.

Thank you very much.