

CAL C: FUNCTIONS & GRADIENT

Functions of Several Variables:

- Just as a typical one-dimensional function maps an input (x , horizontal axis) to an output (y , vertical axis), so a two-dimensional function maps inputs (x and y) to an output (z , height). All rules still apply to higher-order functions and many properties scale.

Directional Derivatives and Gradient:

- Directional derivatives describe how rapidly a function is changing in a certain direction as defined by the unit vector of \mathbf{v} . A typical partial derivative is a specific directional derivative, with the unit vector in the \mathbf{i} or \mathbf{j} direction. If you are given a vector \mathbf{u} that is not a unit vector, then the unit vector \mathbf{v} would be $\mathbf{u}/\|\mathbf{u}\|$.
- Gradients define the rate of change in the direction that water would flow along the surface; that is, the direction of greatest increase/decrease at a specific point. A vector orthogonal to the gradient experiences no change. This is analogous to a contour map.

The gradient of f is noted by the Greek letter "del":

$$\nabla f = \frac{\partial f}{\partial x} \mathbf{i} + \frac{\partial f}{\partial y} \mathbf{j}$$

The directional derivative at point P_0 in the direction of $\mathbf{u} = \frac{\mathbf{v}}{\|\mathbf{v}\|}$:

$$\left(\frac{\partial f}{\partial s} \right) \Big|_{\mathbf{u}, P_0} = (\nabla f) \Big|_{P_0} \cdot \mathbf{u}$$

Extreme Values:

- First, determine the location (a, b) such that $f_x = f_y = 0$. *Note: this often requires factoring.*
- Next, apply the second derivative test to determine which feature is located at (a, b) .
- If the discriminant of f is < 0 (negative), f has a **saddle point** at (a, b) .
- If the discriminant of f is $= 0$, the test is **inconclusive**.
- If the discriminant of f is > 0 (positive), evaluate the following rules:
 - If $f_{xx} < 0$ (negative) then there is a **local maximum** at (a, b) .
 - If $f_{xx} > 0$ (positive) then there is a **local minimum** at (a, b) .
- The discriminant is defined as $f_{xx} \cdot f_{yy} - f_{xy}^2$, which can be remembered using $\begin{vmatrix} f_{xx} & f_{xy} \\ f_{xy} & f_{yy} \end{vmatrix}$