In terms of the graph z = f(x, y) of the whole function of two variables, we can see the values $z = f(x, y_0)$ as those values along the line $y = y_0$ parallel to the x-axis in the (horizontal) x-y-plane. That means that the graph of the function of one variable $z = f(x, y_0)$ can be got from the whole graph of the function of two variables by taking a section at $y = y_0$.

Here is an attempt at a picture showing what the section of $z = \cos x \cos y$ at y = 0.9 looks like:



One is a three dimensional picture cutting away the part of the graph z = f(x, y) where y < 0.9 and the other is a simple graph of the profile.

What we do now is take the derivative with respect to x of this $f(x, y_0)$ and evaluate it at $x = x_0$. This gives the partial derivative at (x_0, y_0) , the partial derivative with respect to x. While we denote regular derivatives either by a d/dx or a prime notation, we denote the partial derivative by $\partial/\partial x$. So the partial derivative evaluated at (x_0, y_0) is denoted

$$\frac{\partial f}{\partial x}|_{(x_0,y_0)}, \frac{\partial z}{\partial x}|_{(x_0,y_0)}$$
, or sometimes $f_x(x_0,y_0)$.

(We will mostly use the $\partial f/\partial x$ notation rather than the f_x notation, but the f_x notation is also used quite often.) We could summarise the definition as

$$\frac{\partial f}{\partial x}|_{(x_0,y_0)} = \frac{d}{dx}|_{x=x_0} f(x,y_0)$$

If we want to see graphically what we are getting, recall that the ordinary derivative (of a function of one variable) is the slope of the tangent line to the graph at the point. So if for example, we were taking $f(x, y) = \cos x \cos y$, $(x_0, y_0) = (0.5, 0.9)$ we would be calculating the slope of this line



We can calculate this slope (or this derivative) exactly:

$$f(x, y_0) = \cos x \cos y_0$$

= $\cos x \cos 0.9$
$$\frac{d}{dx} f(x, y_0) = -\sin x \sin y_0$$

= $-\sin x \sin 0.9$
$$\frac{d}{dx} |_{x=x_0} f(x, y_0) = -\sin x_0 \cos y_0$$

= $-\sin 0.5 \cos 0.9 = -0.298016$
$$\frac{\partial f}{\partial x} |_{(x_0, y_0)} = -0.298016$$

Looking at the calculation, you can see that what we do is replace y by the constant y_0 and then take the derivative d/dx with respect to x (and finally put $x = x_0$). We usually do it in a slightly quicker way. When taking the partial $\partial/\partial x$ with respect to x, we treat the variable y as a constant. (We don't have to go so far as to replace y by a specific number y_0 .) If we repeat the above calculation this way, it would look like this:

$$f(x, y) = \cos x \cos y$$

$$\frac{\partial f}{\partial x} = -\sin x \cos y$$

$$\frac{\partial f}{\partial x}|_{(x_0, y_0)} = -\sin x_0 \cos y_0 = -\sin 0.5 \cos 0.9$$

$$= -0.298016.$$

Summary: To get the partial derivative with respect to x, take the derivative with respect to x while treating the variable y as though it was a constant.

Now partial derivatives with respect to y are similar, except we freeze $x = x_0$ and differentiate with respect to a variable y this time.

$$\frac{\partial f}{\partial y}\mid_{(x_0,y_0)} = \frac{d}{dy}\mid_{y=y_0} f(x_0,y)$$

Or, we can summarise by saying: To get the partial derivative with respect to y, take the derivative with respect to y treating the variable x as though it was a constant.

Graphically it means taking a section though our graph z = f(x, y) in the x-direction, and then finding the slope of that.

If we take our example again $f(x, y) = \cos x \cos y$, $(x_0, y_0) = (0.5, 0.9)$, and find the partial with respect to y this time, we find

$$f(x,y) = \cos x \cos y$$

$$\frac{\partial f}{\partial y} = \cos x(-\sin y)$$

$$= -\cos x \sin y$$

$$\frac{\partial f}{\partial x}|_{(x_0,y_0)} = -\cos x_0 \sin y_0 = -\cos 0.5 \sin 0.9$$

$$= -0.687434.$$

Remark 2.4.2.1. It is necessary to become accustomed to taking partial derivatives. The rules are as for derivatives of functions of one variable, and so it is a question of getting practice in these again.

2.4.3 Directional derivatives

With partial derivatives we have concentrated on (vertical) sections in the directions parallel to the two axes (the x-axis for $\partial/\partial x$ and the y-axis for $\partial/\partial y$), but there seems to be no compelling reason to take only the slope of our graph z = f(x, y) in these two directions.

Why should we not consider all possible directions through (x_0, y_0) ? The slope we get is called a directional derivative.

To explain it, we should find a good way to describe a direction. We know vectors in the plane have a direction and a magnitude. As we are only interested in a direction, we can stick to unit vectors (magnitude = 1) \mathbf{u} to describe a direction. Going through (x_0, y_0) in the direction \mathbf{u} we have a line and we know how to describe this line with parametric equations:

$$(x,y) = (x_0,y_0) + t\mathbf{u}$$

At t = 0 we have our point (x_0, y_0) and we are heading in the direction specified by **u**. If we now look at the values of f(x, y) along this line, we get the function

$$t \mapsto f((x_0, y_0) + t\mathbf{u})$$

of the parameter (single variable) t. The graph of this function of t is what we would get by taking a (vertical) section through the graph z = f(x, y). It is the section through (x_0, y_0) in the direction **u**. We are going to take the slope of this section at the point (x_0, y_0) we are concentrating on. We can see that the slope is the same¹ as the slope of the function

¹For this to be true we are relying on the fact that **u** is a unit vector — if we allowed non unit vectors, the scale along the t axis would not correspond to the distance scale in the horizontal (x, y) plane, and this would affect the calculation of the slope.

of t, that is the same as the derivative with respect to t at t = 0:

$$\frac{d}{dt}\mid_{t=0} f((x_0, y_0) + t\mathbf{u})$$

We define the directional derivative $D_{\mathbf{u}}f(x_0, y_0)$ of f in the direction \mathbf{u} at (x_0, y_0) to be

$$D_{\mathbf{u}}f(x_0, y_0) = \frac{d}{dt} \mid_{t=0} f((x_0, y_0) + t\mathbf{u})$$

We can notice that if we take $\mathbf{u} = \mathbf{i} = (1, 0) =$ the unit vector in the direction of the positive x-axis, then

$$D_{\mathbf{u}}f(x_{0}, y_{0}) = D_{\mathbf{i}}f(x_{0}, y_{0})$$

= $\frac{d}{dt}|_{t=0} f((x_{0}, y_{0}) + t\mathbf{i})$
= $\frac{d}{dt}|_{t=0} f((x_{0} + t, y_{0}))$
= $\frac{d}{dx}|_{x=x_{0}} f(x, y_{0})$
= $\frac{\partial f}{\partial x}|_{(x_{0}, y_{0})}$

Similarly for $\mathbf{u} = \mathbf{j} = (0, 1)$ the directional derivative $D_{\mathbf{j}}f$ is the same as $\partial f/\partial y$.

We can compute what $D_{\mathbf{u}}f(x_0, y_0)$ for the example we have used before, that is $f(x, y) = \cos x \cos y$ and $(x_0, y_0) = (0.5, 0.9)$. We'll work it out for an arbitrary unit vector $\mathbf{u} = (u_1, u_2)$.

$$D_{\mathbf{u}}f(x_0, y_0) = \frac{d}{dt} |_{t=0} f((x_0, y_0) + t\mathbf{u})$$

$$= \frac{d}{dt} |_{t=0} f(x_0 + tu_1, y_0 + tu_2)$$

$$= \frac{d}{dt} |_{t=0} \cos(x_0 + tu_1) \cos(y_0 + tu_2)$$

$$= (-u_1 \sin(x_0 + tu_1) \cos(y_0 + tu_2) - \cos(x_0 + tu_1)u_2 \sin(y_0 + tu_2)) |_{t=0}$$

$$= -u_1 \sin x_0 \cos y_0 - u_2 \cos x_0 \sin y_0$$

$$= -\sin x_0 \cos y_0 u_1 - \cos x_0 \sin y_0 u_2$$

$$= -0.298016u_1 - 0.687434u_2.$$

You'll notice that the same numbers are coming in as we had for the partial derivatives. Of course this was just one example of a very simple kind, and the fact that the directional derivative involves the same numbers we got from the partial derivatives might be a fluke.

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