

Assignment #13

Due on Friday, April 1, 2011

Read Section 4.4 on *The Chain Rule*, pp. 197–202, in Baxandall and Liebek's text.

Read Section 4.6 on *Derivatives of Compositions* in the class Lecture Notes (pp. 56–60).

Do the following problems

1. Let x and y be functions of u and v : $x = x(u, v)$, $y = y(u, v)$, and let $f(x, y)$ be a scalar field. Find $\partial f/\partial u$ and $\partial f/\partial v$ in terms of $\partial f/\partial x$, $\partial f/\partial y$, $\partial x/\partial u$, $\partial x/\partial v$, $\partial y/\partial u$, and $\partial y/\partial v$.
2. For f , x and y as in Problem 1, express $\frac{\partial^2 f}{\partial u^2}$ in terms of the partial derivatives of f with respect to x and y and the partial derivatives of x and y with respect to u . Assume that $\frac{\partial^2 f}{\partial x \partial y} = \frac{\partial^2 f}{\partial y \partial x}$.

3. Let $G: \mathbb{R}^n \rightarrow \mathbb{R}^m$ and $F: \mathbb{R}^m \rightarrow \mathbb{R}^n$ be differentiable functions such that

$$(F \circ G)(x) = x, \quad \text{for all } x \in \mathbb{R}^n.$$

Put $y = G(x)$ for all $x = (x_1, x_2, \dots, x_n) \in \mathbb{R}^n$, where $y = (y_1, y_2, \dots, y_m) \in \mathbb{R}^m$.

Apply the Chain Rule to show that

$$\frac{\partial f_i}{\partial y_1} \frac{\partial y_1}{\partial x_j} + \frac{\partial f_i}{\partial y_2} \frac{\partial y_2}{\partial x_j} + \dots + \frac{\partial f_i}{\partial y_m} \frac{\partial y_m}{\partial x_j} = \begin{cases} 1 & \text{if } i = j; \\ 0 & \text{if } i \neq j, \end{cases}$$

where $f_1, f_2, \dots, f_n: \mathbb{R}^m \rightarrow \mathbb{R}$ are the components of the vector field F .

4. Let $f: \mathbb{R}^2 \rightarrow \mathbb{R}$ by $f(x, y) = x^2 + y^2 + xy$, for all $(x, y) \in \mathbb{R}^2$, and assume that $x = r \cos \theta$ and $y = r \sin \theta$ for $r \geq 0$ and $\theta \in \mathbb{R}$. Put $z = f(x, y)$ for all $(x, y) \in \mathbb{R}^2$. Use the Chain Rule to compute $\frac{\partial z}{\partial r}$ and $\frac{\partial z}{\partial \theta}$.
5. Let f be a scalar field defined on (x, y) where $x = r \cos \theta$, $y = r \sin \theta$. Show that

$$\nabla f = \frac{\partial f}{\partial r} \vec{\mathbf{u}}_r + \frac{1}{r} \frac{\partial f}{\partial \theta} \vec{\mathbf{u}}_\theta,$$

where $\vec{\mathbf{u}}_r = (\cos \theta, \sin \theta)$ and $\vec{\mathbf{u}}_\theta = (-\sin \theta, \cos \theta)$.

Hint: First find $\partial f/\partial r$ and $\partial f/\partial \theta$ in terms of $\partial f/\partial x$ and $\partial f/\partial y$ and then solve for $\partial f/\partial x$ and $\partial f/\partial y$ in terms of $\partial f/\partial r$ and $\partial f/\partial \theta$.