PROJECTED WRITTEN NOTES FROM THE M408D LECTURE ON TUESDAY, APRIL 2, 2024, ON SECTIONS 4.1 – 4.3: FUNCTIONS OF SEVERAL VARIABLES, THEIR DOMAINS, GRAPHS, LEVEL CURVES AND PARTIAL DERIVATIVES.

CLASS # 21

Functions of Several Variables (Sec 14.1 and 14.2)

Ex: $F(x, y, z) = 5x + 500y + 5000z$.

3 variables

$F(2, 1, 0) = 10 + 500 + 0 = 510$

Today: Functions of Two Variables

Ex: $f(x,y) = 3x + xy - y^2$ ← Formula Form

$z = 3x + xy - y^2$ ← Equation Form

Dependent Variable

INDEPENDENT VARIABLES

#1

14.1 Functions of Several Variables

In this section we study functions of two or more variables from four points of view:

- verbally (by a description in words)
- numerically (by a table of values)
- algebraically (by an explicit formula)
- visually (by a graph or level curves)

Functions of Two Variables

The temperature T at a point on the surface of the earth at any given time depends on the longitude x and latitude y of the point. We can think of T as being a function of the two variables x and y, or as a function of the pair (x, y). We indicate this functional dependence by writing $T = f(x, y)$.

The volume V of a circular cylinder depends on its radius r and its height h. In fact, we know that $V = \pi r^2 h$. We say that V is a function of r and h, and we write $V(r, h) = \pi r^2 h$.

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Definition A **function f of two variables** is a rule that assigns to each ordered pair of real numbers (x, y) in a set D a unique real number denoted by $f(x, y)$. The set D is the **domain** of f and its **range** is the set of values that f takes on, that is, $\{f(x, y) \mid (x, y) \in D\}$.

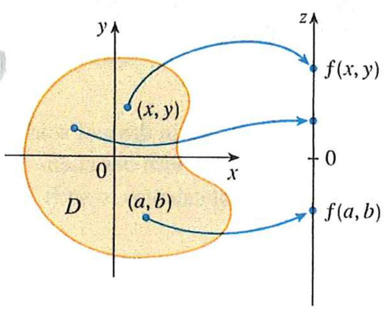

FIGURE 1

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We often write $z = f(x, y)$ to make explicit the value taken on by f at the general point (x, y). The variables x and y are **independent variables** and z is the **dependent variable**. [Compare this with the notation $y = f(x)$ for functions of a single variable.]

A function of two variables is just a function whose domain is a subset of $\mathbb{R}^2$ and whose range is a subset of $\mathbb{R}$. One way of visualizing such a function is by means of an arrow diagram (see Figure 1), where the domain D is represented as a subset of the xy-plane and the range is a set of numbers on a real line, shown as a z-axis. For instance, if $f(x, y)$ represents the temperature at a point (x, y) in a flat metal plate with the shape of D, we can think of the z-axis as a thermometer displaying the recorded temperatures.

If a function f is given by a formula and no domain is specified, then the domain of f is understood to be the set of all pairs (x, y) for which the given expression is a well-defined real number.

EXAMPLE 1 For each of the following functions, evaluate $f(3, 2)$ and find and sketch the domain.

(a) $f(x, y) = \dfrac{\sqrt{x + y + 1}}{x - 1}$ (b) $f(x, y) = x \ln(y^2 - x)$

SOLUTION

(a) $f(3, 2) = \dfrac{\sqrt{3 + 2 + 1}}{3 - 1} = \dfrac{\sqrt{6}}{2}$

The expression for f makes sense if the denominator is not 0 and the quantity under the square root sign is nonnegative. So the domain of f is

$$D = \{(x, y) \mid x + y + 1 \geqslant 0,\ x \neq 1\}$$

The inequality $x + y + 1 \geqslant 0$, or $y \geqslant -x - 1$, describes the points that lie on or

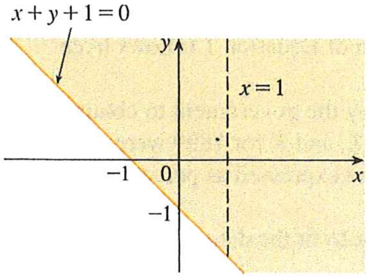

FIGURE 2
Domain of $f(x, y) = \dfrac{\sqrt{x+y+1}}{x-1}$

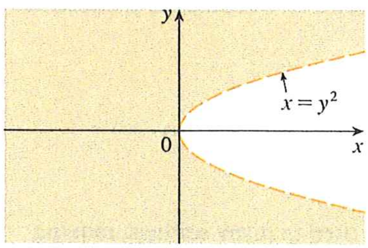

FIGURE 3
Domain of $f(x, y) = x \ln(y^2 - x)$

above the line $y = -x - 1$, while $x \neq 1$ means that the points on the line $x = 1$ must be excluded from the domain. (See Figure 2.)

(b)
$$f(3, 2) = 3 \ln(2^2 - 3) = 3 \ln 1 = 0$$

Since $\ln(y^2 - x)$ is defined only when $y^2 - x > 0$, that is, $x < y^2$, the domain of f is $D = \{(x, y) \mid x < y^2\}$. This is the set of points to the left of the parabola $x = y^2$. (See Figure 3.) ■

Not all functions can be represented by explicit formulas. The function in the next example is described verbally and by numerical estimates of its values.

The Wind-Chill Index

The wind-chill index measures how cold it feels when it's windy. It is based on a model of how fast a human face loses heat. It was developed through clinical trials in which volunteers were exposed to a variety of temperatures and wind speeds in a refrigerated wind tunnel.

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EXAMPLE 2 In regions with severe winter weather, the *wind-chill index* is often used to describe the apparent severity of the cold. This index W is a subjective temperature that depends on the actual temperature T and the wind speed v. So W is a function of T and v, and we can write $W = f(T, v)$. Table 1 records values of W compiled by the US National Weather Service and the Meteorological Service of Canada.

Table 1 Wind-chill index as a function of air temperature and wind speed

Wind speed (km/h)

Actual temperature (°C): T \ v	5	10	15	20	25	30	40	50	60	70	80
5	4	3	2	1	1	0	−1	−1	−2	−2	−3
0	−2	−3	−4	−5	−6	−6	−7	−8	−9	−9	−10
−5	−7	−9	−11	−12	−12	−13	−14	−15	−16	−16	−17
−10	−13	−15	−17	−18	−19	−20	−21	−22	−23	−23	−24
−15	−19	−21	−23	−24	−25	−26	−27	−29	−30	−30	−31
−20	−24	−27	−29	−30	−32	−33	−34	−35	−36	−37	−38
−25	−30	−33	−35	−37	−38	−39	−41	−42	−43	−44	−45
−30	−36	−39	−41	−43	−44	−46	−48	−49	−50	−51	−52
−35	−41	−45	−48	−49	−51	−52	−54	−56	−57	−58	−60
−40	−47	−51	−54	−56	−57	−59	−61	−63	−64	−65	−67

For instance, the table shows that if the temperature is $-5°C$ and the wind speed is 50 km/h, then subjectively it would feel as cold as a temperature of about $-15°C$ with no wind. So

$$f(-5, 50) = -15$$ ■

EXAMPLE 3 In 1928 Charles Cobb and Paul Douglas published a study in which they modeled the growth of the American economy during the period 1899–1922. They considered a simplified view of the economy in which production output is determined by the amount of labor involved and the amount of capital invested. While there are many other factors affecting economic performance, their model proved to be remarkably accurate. The function they used to model production was of the form

$$\boxed{1} \qquad P(L, K) = bL^{\alpha}K^{1-\alpha}$$

where P is the total production (the monetary value of all goods produced in a year), L is the amount of labor (the total number of person-hours worked in a year), and K is

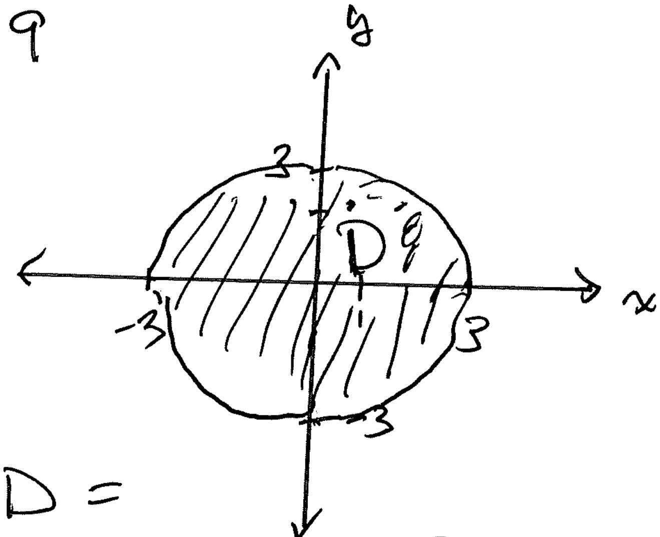
Problem: let $g(x,y) = \sqrt{9-x^2-y^2}$ ← the function g.

Find the domain D of function g.

Sol'n: For $g(x,y)$ to be defined,

we need $9-x^2-y^2 \geq 0$; $9 \geq x^2+y^2$

$x^2+y^2 \leq 9$



The Domain D =

$\{(x,y) \mid x^2+y^2 \leq 9\}$.

Def'n: The Surface graph of a function $z = f(x,y)$ is the surface (a set of points in 3-space) of all points $(x,y,z) \in \mathbb{R}^3$ such that

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

i.e.: $z = f(x,y)$.

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TDP, part

Table 2

Year	P	L	K
1899	100	100	100
1900	101	105	107
1901	112	110	114
1902	122	117	122
1903	124	122	131
1904	122	121	138
1905	143	125	149
1906	152	134	163
1907	151	140	176
1908	126	123	185
1909	155	143	198
1910	159	147	208
1911	153	148	216
1912	177	155	226
1913	184	156	236
1914	169	152	244
1915	189	156	266
1916	225	183	298
1917	227	198	335
1918	223	201	366
1919	218	196	387
1920	231	194	407
1921	179	146	417
1922	240	161	431

the amount of capital invested (the monetary worth of all machinery, equipment, and buildings). In Section 14.3 we will show how the form of Equation 1 follows from certain economic assumptions.

Cobb and Douglas used economic data published by the government to obtain Table 2. They took the year 1899 as a baseline and P, L, and K for 1899 were each assigned the value 100. The values for other years were expressed as percentages of the 1899 figures.

Cobb and Douglas used the method of least squares to fit the data of Table 2 to the function

$$\boxed{2} \qquad P(L, K) = 1.01L^{0.75}K^{0.25}$$

(See Exercise 81 for the details.)

If we use the model given by the function in Equation 2 to compute the production in the years 1910 and 1920, we get the values

$$P(147, 208) = 1.01(147)^{0.75}(208)^{0.25} \approx 161.9$$
$$P(194, 407) = 1.01(194)^{0.75}(407)^{0.25} \approx 235.8$$

which are quite close to the actual values, 159 and 231.

The production function (1) has subsequently been used in many settings, ranging from individual firms to global economics. It has become known as the **Cobb-Douglas production function**. Its domain is $\{(L, K) \mid L \geq 0, K \geq 0\}$ because L and K represent labor and capital and are therefore never negative. ■

EXAMPLE 4 Find the domain and range of $g(x, y) = \sqrt{9 - x^2 - y^2}$.

SOLUTION The domain of g is

$$D = \{(x, y) \mid 9 - x^2 - y^2 \geq 0\} = \{(x, y) \mid x^2 + y^2 \leq 9\}$$

which is the disk with center $(0, 0)$ and radius 3. (See Figure 4.) The range of g is

$$\left\{z \mid z = \sqrt{9 - x^2 - y^2}, (x, y) \in D\right\}$$

Since z is a positive square root, $z \geq 0$. Also, because $9 - x^2 - y^2 \leq 9$, we have

$$\sqrt{9 - x^2 - y^2} \leq 3$$

So the range is

$$\{z \mid 0 \leq z \leq 3\} = [0, 3]$$ ■

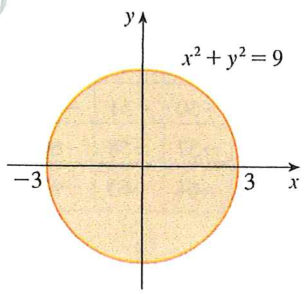

FIGURE 4
Domain of $g(x, y) = \sqrt{9 - x^2 - y^2}$

Graphs

Another way of visualizing the behavior of a function of two variables is to consider its graph.

> **Definition** If f is a function of two variables with domain D, then the **graph** of f is the set of all points (x, y, z) in $\mathbb{R}^3$ such that $z = f(x, y)$ and (x, y) is in D.

Just as the graph of a function f of one variable is a curve C with equation $y = f(x)$, so the graph of a function f of two variables is a surface S with equation $z = f(x, y)$. We can visualize the graph S of f as lying directly above or below its domain D in the xy-plane (see Figure 5).

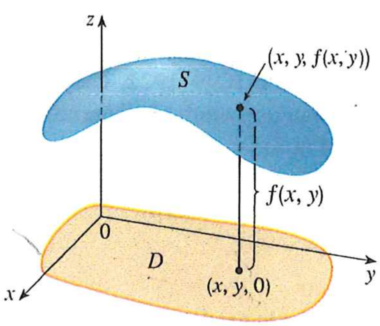

FIGURE 5

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EXAMPLE 5 Sketch the graph of the function $f(x, y) = 6 - 3x - 2y$.

SOLUTION The graph of f has the equation $z = 6 - 3x - 2y$, or $3x + 2y + z = 6$, which represents a plane. To graph the plane we first find the intercepts. Putting $y = z = 0$ in the equation, we get $x = 2$ as the x-intercept. Similarly, the y-intercept is 3 and the z-intercept is 6. This helps us sketch the portion of the graph that lies in the first octant in Figure 6. ■

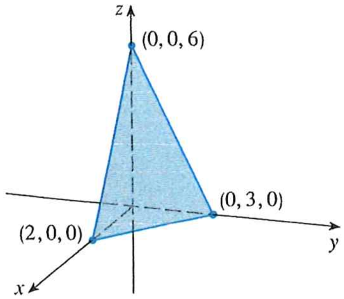

FIGURE 6

The function in Example 5 is a special case of the function

$$f(x, y) = ax + by + c$$

which is called a **linear function**. The graph of such a function has the equation

$$z = ax + by + c \qquad \text{or} \qquad ax + by - z + c = 0$$

so it is a plane. In much the same way that linear functions of one variable are important in single-variable calculus, we will see that linear functions of two variables play a central role in multivariable calculus.

EXAMPLE 6 Sketch the graph of $g(x, y) = \sqrt{9 - x^2 - y^2}$.

SOLUTION The graph has equation $z = \sqrt{9 - x^2 - y^2}$. We square both sides of this equation to obtain $z^2 = 9 - x^2 - y^2$, or $x^2 + y^2 + z^2 = 9$, which we recognize as an equation of the sphere with center the origin and radius 3. But, since $z \geqslant 0$, the graph of g is just the top half of this sphere (see Figure 7). ■

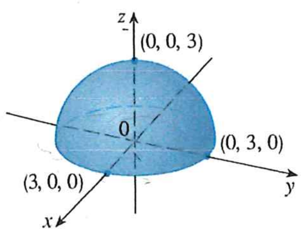

FIGURE 7
Graph of $g(x, y) = \sqrt{9 - x^2 - y^2}$

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NOTE An entire sphere can't be represented by a single function of x and y. As we saw in Example 6, the upper hemisphere of the sphere $x^2 + y^2 + z^2 = 9$ is represented by the function $g(x, y) = \sqrt{9 - x^2 - y^2}$. The lower hemisphere is represented by the function $h(x, y) = -\sqrt{9 - x^2 - y^2}$.

EXAMPLE 7 Use a computer to draw the graph of the Cobb-Douglas production function $P(L, K) = 1.01L^{0.75}K^{0.25}$.

SOLUTION Figure 8 shows the graph of P for values of the labor L and capital K that lie between 0 and 300. The computer has drawn the surface by plotting vertical traces. We see from these traces that the value of the production P increases as either L or K increases, as is to be expected.

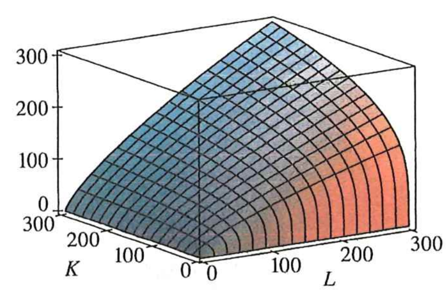

FIGURE 8 ■

EXAMPLE 8 Find the domain and range and sketch the graph of $h(x, y) = 4x^2 + y^2$.

SOLUTION Notice that $h(x, y)$ is defined for all possible ordered pairs of real numbers (x, y), so the domain is $\mathbb{R}^2$, the entire xy-plane. The range of h is the set $[0, \infty)$ of all nonnegative real numbers. [Notice that $x^2 \geqslant 0$ and $y^2 \geqslant 0$, so $h(x, y) \geqslant 0$ for all x

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and y.] The graph of h has the equation $z = 4x^2 + y^2$, which is the elliptic paraboloid that we sketched in Example 12.6.4. Horizontal traces are ellipses and vertical traces are parabolas (see Figure 9).

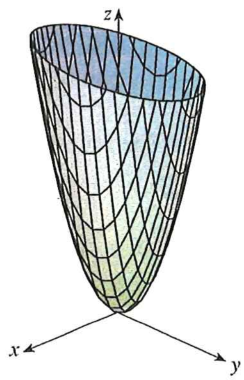
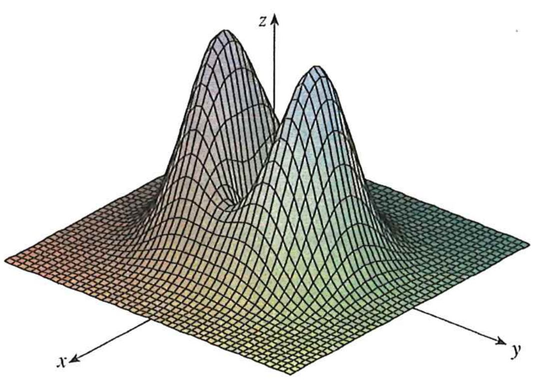


FIGURE 9
Graph of $h(x, y) = 4x^2 + y^2$

Computer programs are readily available for graphing functions of two variables. In most such programs, traces in the vertical planes $x = k$ and $y = k$ are drawn for equally spaced values of k and parts of the graph are eliminated using hidden line removal.

Figure 10 shows computer-generated graphs of several functions. Notice that we get an especially good picture of a function when rotation is used to give views from dif-



(a) $f(x, y) = (x^2 + 3y^2)e^{-x^2-y^2}$

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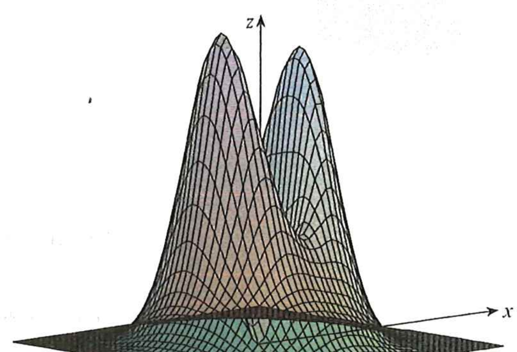
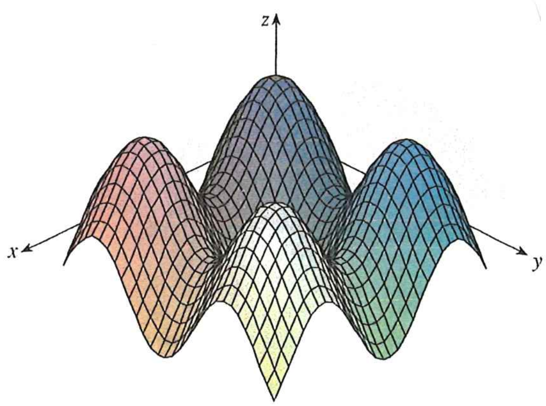
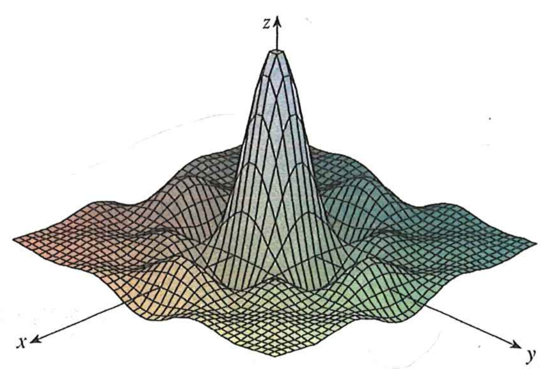


(b) $f(x, y) = (x^2 + 3y^2)e^{-x^2-y^2}$



(c) $f(x, y) = \sin x + \sin y$



(d) $f(x, y) = \dfrac{\sin x \sin y}{xy}$

FIGURE 10

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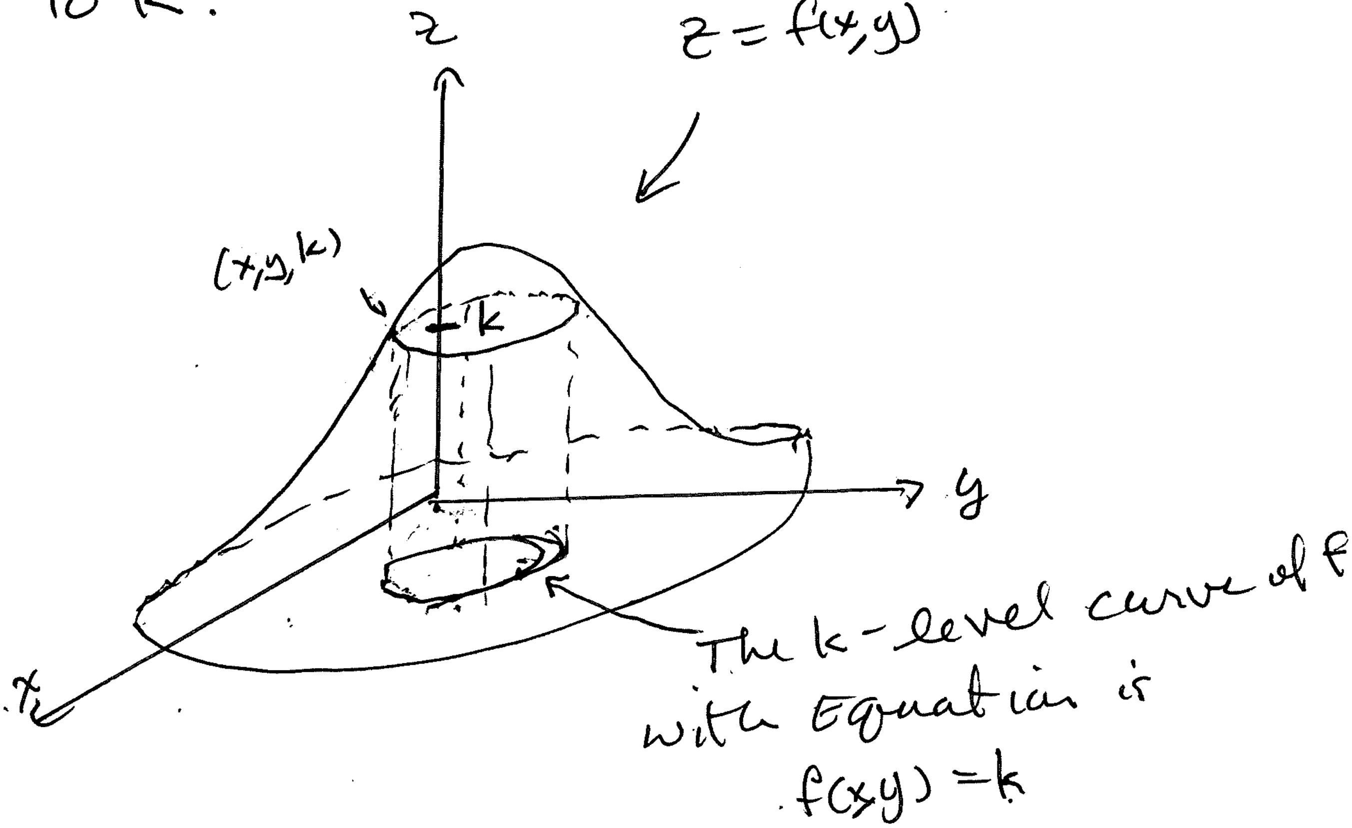
Def'n: Let $z = f(x,y)$ be a function of two variables, The k-level curve of f is the curve in the x,y plane that has the equation $z = f(x,y) = k$.

It is the set of all points (x,y) in the Domain of f that all have the same f-value equal to k.



Ex: For $z = f(x,y) = x^2 + y$, let $k = 7$.

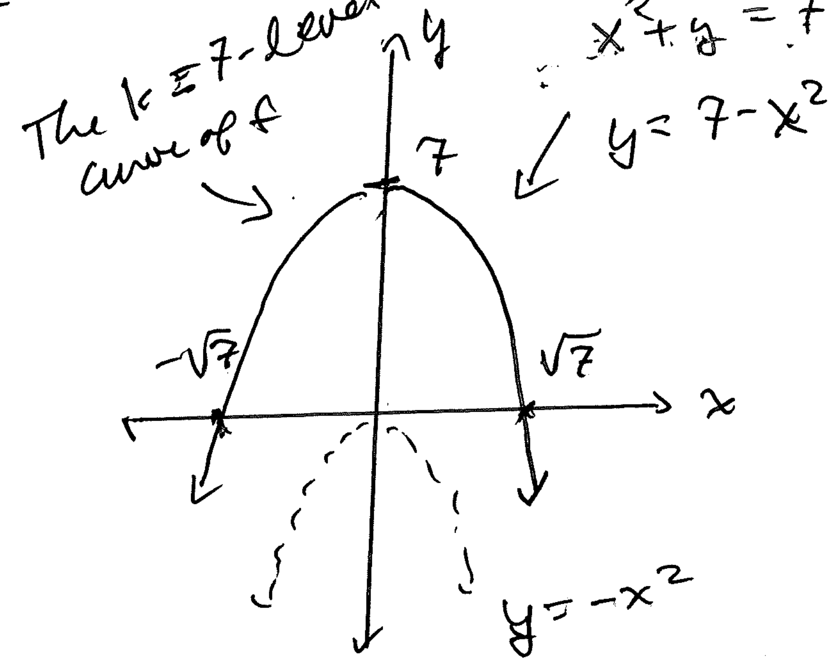
Find the $k = 7$-level curve of f.

Sol'n: The $k = 7$-level curve of f is the curve in the x,y plane with equation $f(x,y) = 7$, that is,

The Equation is $x^2 + y = 7$.

$y = 7 - x^2$

$y = -x^2 + 7$



A contour map of the surface graph of a function $z = f(x,y)$ is a series of k-level curves of f with the values of k increasing at regular intervals.

ferent vantage points. In parts (a) and (b) the graph of f is very flat and close to the xy-plane except near the origin; this is because $e^{-x^2-y^2}$ is very small when x or y is large.

Level Curves

So far we have two methods for visualizing functions: arrow diagrams and graphs. A third method, borrowed from mapmakers, is a contour map on which points of constant elevation are joined to form *contour curves*, or *level curves*.

> **Definition** The **level curves** of a function f of two variables are the curves with equations $f(x, y) = k$, where k is a constant (in the range of f).

A level curve $f(x, y) = k$ is the set of all points in the domain of f at which f takes on a given value k. In other words, it shows where the graph of f has height k.

You can see from Figure 11 the relation between level curves and horizontal traces. The level curves $f(x, y) = k$ are just the traces of the graph of f in the horizontal plane $z = k$ projected down to the xy-plane. So if you draw the level curves of a function and visualize them being lifted up to the surface at the indicated height, then you can mentally piece together a picture of the graph. The surface is steep where the level curves are close together. It is somewhat flatter where they are farther apart.

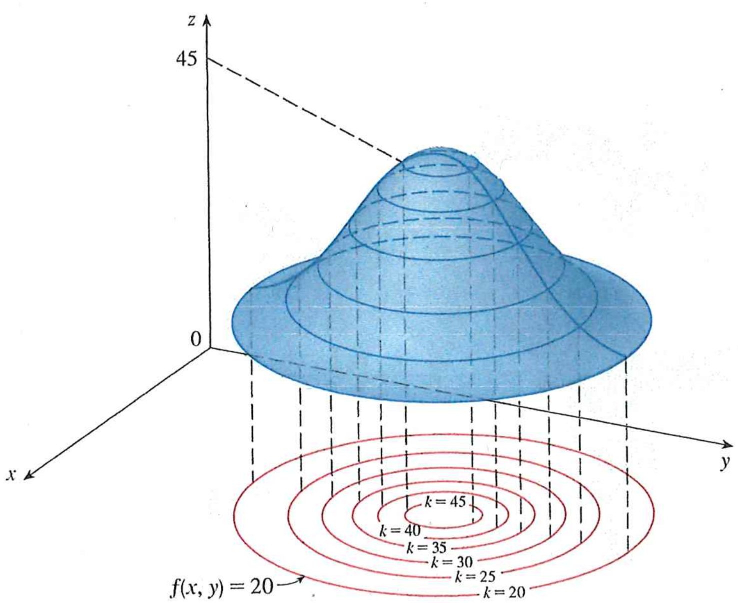


FIGURE 11

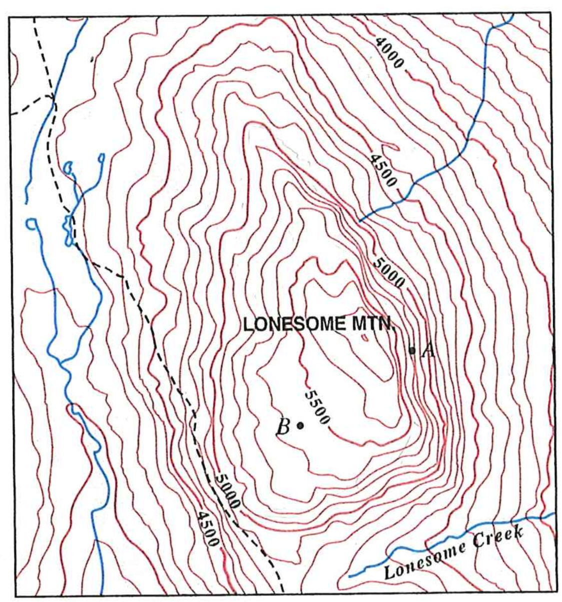


FIGURE 12

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TEC Visual 14.1A animates Figure 11 by showing level curves being lifted up to graphs of functions.

One common example of level curves occurs in topographic maps of mountainous regions, such as the map in Figure 12. The level curves are curves of constant elevation above sea level. If you walk along one of these contour lines, you neither ascend nor descend. Another common example is the temperature function introduced in the opening paragraph of this section. Here the level curves are called **isothermals** and join loca-

$k = 0, 1, 2, 3$ are shown in Figure 17. Try to visualize these level curves lifted up to form a surface and compare with the graph of g (a hemisphere) in Figure 7. (See TEC Visual 14.1A.)

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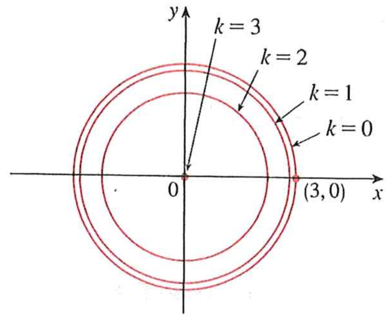

FIGURE 17
Contour map of
$g(x, y) = \sqrt{9 - x^2 - y^2}$

EXAMPLE 12 Sketch some level curves of the function $h(x, y) = 4x^2 + y^2 + 1$.

SOLUTION The level curves are

$$4x^2 + y^2 + 1 = k \qquad \text{or} \qquad \frac{x^2}{\frac{1}{4}(k-1)} + \frac{y^2}{k-1} = 1$$

which, for $k > 1$, describes a family of ellipses with semiaxes $\frac{1}{2}\sqrt{k-1}$ and $\sqrt{k-1}$. Figure 18(a) shows a contour map of h drawn by a computer. Figure 18(b) shows these level curves lifted up to the graph of h (an elliptic paraboloid) where they become horizontal traces. We see from Figure 18 how the graph of h is put together from the level curves.

TEC Visual 14.1B demonstrates the connection between surfaces and their contour maps.

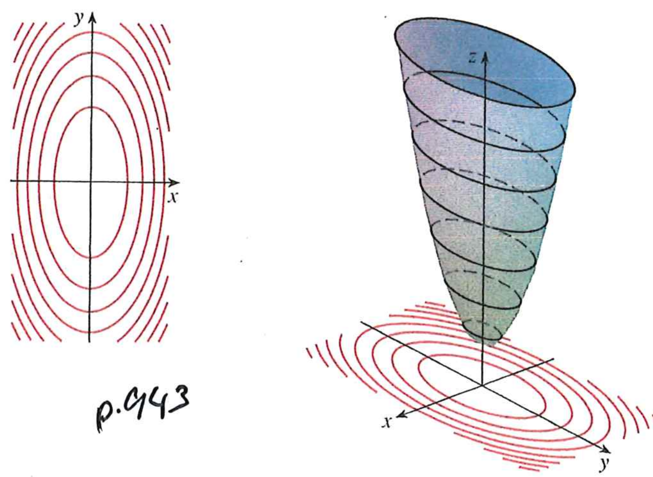

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FIGURE 18
The graph of $h(x, y) = 4x^2 + y^2 + 1$ is formed by lifting the level curves.

(a) Contour map

(b) Horizontal traces are raised level curves

EXAMPLE 13 Plot level curves for the Cobb-Douglas production function of Example 3.

SOLUTION In Figure 19 we use a computer to draw a contour plot for the Cobb-Douglas production function

$$P(L, K) = 1.01L^{0.75}K^{0.25}$$

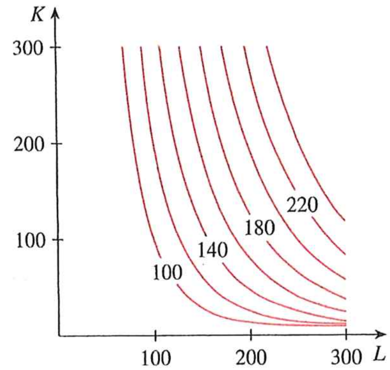
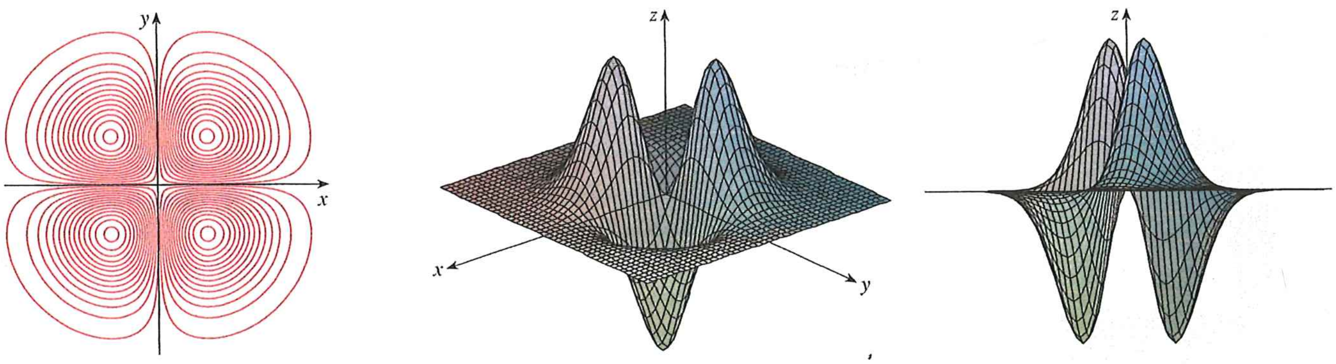


FIGURE 19

Level curves are labeled with the value of the production P. For instance, the level curve labeled 140 shows all values of the labor L and capital investment K that result in a production of $P = 140$. We see that, for a fixed value of P, as L increases K decreases, and vice versa.

For some purposes, a contour map is more useful than a graph. That is certainly true in Example 13. (Compare Figure 19 with Figure 8.) It is also true in estimating function values, as in Example 9.

Figure 20 shows some computer-generated level curves together with the corresponding computer-generated graphs. Notice that the level curves in part (c) crowd together near the origin. That corresponds to the fact that the graph in part (d) is very steep near the origin.



(a) Level curves of $f(x, y) = -xye^{-x^2-y^2}$

(b) Two views of $f(x, y) = -xye^{-x^2-y^2}$

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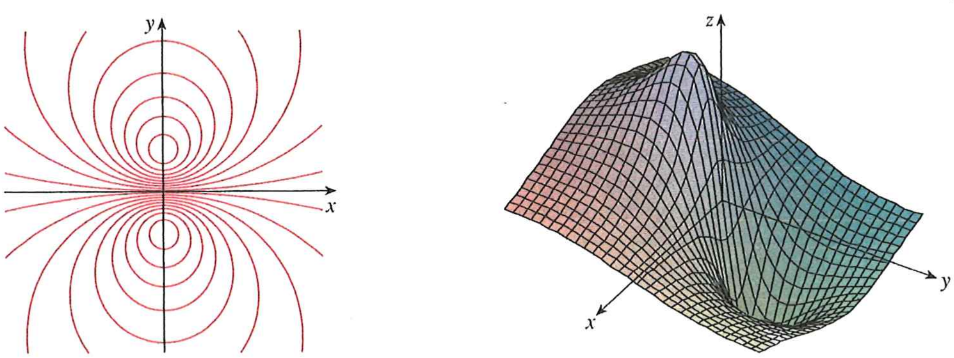

(c) Level curves of $f(x, y) = \dfrac{-3y}{x^2 + y^2 + 1}$

(d) $f(x, y) = \dfrac{-3y}{x^2 + y^2 + 1}$

FIGURE 20

Functions of Three or More Variables

A **function of three variables**, f, is a rule that assigns to each ordered triple (x, y, z) in a domain $D \subset \mathbb{R}^3$ a unique real number denoted by $f(x, y, z)$. For instance, the temperature T at a point on the surface of the earth depends on the longitude x and latitude y of the point and on the time t, so we could write $T = f(x, y, t)$.

Limits

For $f(x,y) = 1 + x^2 + y^2$,

$$\lim_{(x,y)\to(2,3)} f(x,y) = \lim_{(x,y)\to(2,3)} (1 + \underset{4}{x^2} + \underset{9}{y^2}) = 1+4+9 = 14$$

Note: $f(2,3) = 14$

Def'n: If $\displaystyle\lim_{(x,y)\to(a,b)} f(x,y) = L$ and $L = f(a,b)$,

then we say "f is continuous at $(x,y) = (a,b)$".

FACT: when $f(x,y)$ is a polynomial function or a rational function, f is continuous at every point (x,y) in its domain.

Another Example:

$$\lim_{(x,y)\to(1,2)} \frac{x^2+x-2}{xy^2-y^2} = \lim_{(x,y)\to(1,2)} \frac{\cancel{(x-1)}(x+2)}{\cancel{(x-1)}y^2}$$

$$= \lim_{(x,y)\to(1,2)} \frac{x+2}{y^2} = \frac{3}{4}$$

Partial Derivatives:

Let $z = f(x,y)$ be a function of two variables.
Let (x,y) be a point in the Domain of f.
At that point (x,y), The partial derivatives $\frac{\partial f}{\partial x}$ and $\frac{\partial f}{\partial y}$ are defined by these limits

$$\frac{\partial f}{\partial x} = \frac{\partial z}{\partial x} = f_x(x,y) = \lim_{h \to 0} \frac{f(x+h,y) - f(x,y)}{h}$$

(holding the second coord fixed.

$$\frac{\partial f}{\partial y} = \frac{\partial z}{\partial y} = f_y(x,y) = \lim_{h \to 0} \frac{f(x,y+h) - f(x,y)}{h}$$

holding the first coord. fixed.

These limits define two new function in variables x and y.

$f_x(x,y)$ and $f_y(x,y)$

Ex: Let $f(x,y) = x^2 + 2xy^2 - y^3$

Then $f_x(x,y) = \frac{\partial f}{\partial x} = 2x + 2 \cdot y^2$

[Consider y to be a constant]

and $f_y(x,y) = \frac{\partial f}{\partial y} = 4xy - 3y^2$

[Consider x to be a constant]

Ex: Let $z = (x^2+y^2)e^{-xy}$

$$\frac{\partial z}{\partial x} = 2x e^{-xy} + (x^2+y^2)(-y e^{-xy})$$

$$\frac{\partial z}{\partial y} = 2y e^{-xy} + (x^2+y^2)(-x e^{-xy})$$

For $u = f(x,y,z) = xy^3 + y^2 z$

$$\frac{\partial u}{\partial x} = y^3$$

$$\frac{\partial u}{\partial y} = 3xy^2 + 2yz$$

$$\frac{\partial u}{\partial z} = \underline{\underline{y^2}}$$
