

The Directional Derivative and the Gradient

المشتقة الاتجاهية والانحدار

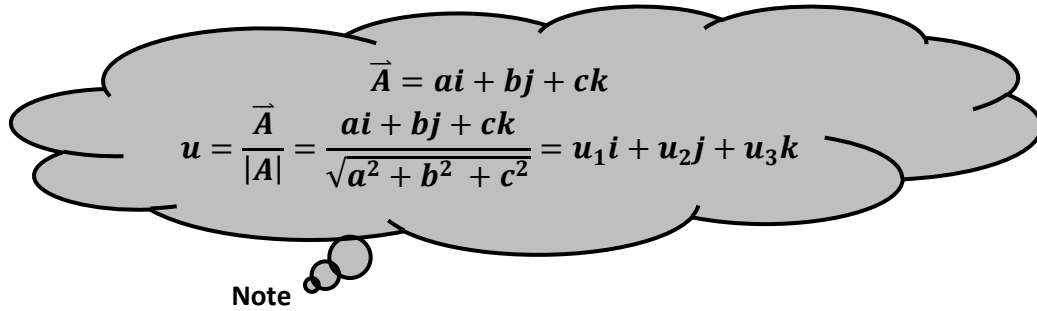
Definition: If f is a function of x & y , then the directional derivative of f in the direction $u = u_1i + u_2j$ at a point (x_0, y_0) is denoted by $D_u f(x_0, y_0)$ and defined by

$$D_u f(x_0, y_0) = f_x(x_0, y_0)u_1 + f_y(x_0, y_0)u_2$$

If $u = \cos\theta i + \sin\theta j$, then

$$D_u f(x_0, y_0) = f_x(x_0, y_0)\cos\theta + f_y(x_0, y_0)\sin\theta$$

Where $u = \frac{\vec{u}}{|\vec{u}|} = \frac{\cos\theta i + \sin\theta j}{\sqrt{(\cos\theta)^2 + (\sin\theta)^2}} = \cos\theta i + \sin\theta j = u_1i + u_2j$



$$\vec{A} = ai + bj + ck$$

$$u = \frac{\vec{A}}{|\vec{A}|} = \frac{ai + bj + ck}{\sqrt{a^2 + b^2 + c^2}} = u_1i + u_2j + u_3k$$

Note

Example 1: Find the directional derivative of $f(x, y) = e^{xy}$ at a point $(-2, 0)$ in the direction of the unit vector $u = \cos\theta i + \sin\theta j$ that makes an angle of $(\frac{\pi}{3})$ with positive x-axis.

Solution:

$$f_x(x, y) = ye^{xy} \quad , \quad f_y(x, y) = xe^{xy}$$

$$f_x(-2, 0) = 0 \quad , \quad f_y(-2, 0) = -2$$

And $u_1 = \cos\theta \quad , \quad u_2 = \sin\theta$

$$D_u f(x_0, y_0) = f_x(x_0, y_0)u_1 + f_y(x_0, y_0)u_2$$

$$\therefore D_u f(-2, 0) = 0 \cdot \cos\frac{\pi}{3} + (-2)\sin\frac{\pi}{3} = 0 - 2 \cdot \frac{\sqrt{3}}{2} = -\sqrt{3}$$

Example 2: Find the directional derivative of $f(x, y) = e^{xy}$ in the direction $\vec{A} = -3i + 4j$.

Solution:

$$f_x(x, y) = ye^{xy} \quad , \quad f_y(x, y) = xe^{xy}$$

$$u = \frac{-3i + 4j}{\sqrt{3^2 + 4^2}} = \frac{-3i + 4j}{5} = \frac{-3}{5}i + \frac{4}{5}j$$

$$u_1 = \frac{-3}{5} \quad , \quad u_2 = \frac{4}{5}$$

$$\therefore D_u f = f_x u_1 + f_y u_2 \Rightarrow D_u f = \left(\frac{-3}{5}\right)ye^{xy} + \left(\frac{4}{5}\right)xe^{xy}$$

Example 3: Find the directional derivative of the function

$f(x, y, z) = \cos x + 2xz + y^2 - 5$ in the direction $\vec{A} = 2i + j - 2k$ at a point $\left(\frac{\pi}{2}, 0, 1\right)$.

Solution:

$$f_x(x, y, z) = -\sin x + 2z \quad \Rightarrow \quad f_x\left(\frac{\pi}{2}, 0, 1\right) = -\sin \frac{\pi}{2} + 2(1) = 1$$

$$f_y(x, y, z) = 2y \quad \Rightarrow \quad f_y\left(\frac{\pi}{2}, 0, 1\right) = 2(0) = 0$$

$$f_z(x, y, z) = 2x \quad \Rightarrow \quad f_z\left(\frac{\pi}{2}, 0, 1\right) = 2\left(\frac{\pi}{2}\right) = \pi$$

$$u = \frac{\vec{A}}{|\vec{A}|} = \frac{2i + j - 2k}{\sqrt{2^2 + 1^2 + (-2)^2}} = \frac{2i + j - 2k}{\sqrt{9}} = \frac{2}{3}i + \frac{1}{3}j + \frac{(-2)}{3}k$$

$$\therefore D_u f\left(\frac{\pi}{2}, 0, 1\right) = 1\left(\frac{2}{3}\right) + 0\left(\frac{1}{3}\right) + \pi\left(\frac{-2}{3}\right) = \frac{2}{3} - \frac{2}{3}\pi$$

Definition: If f is a function of x & y , then the gradient of f is defined by

$$\nabla f(x_0, y_0) = f_x(x_0, y_0)i + f_y(x_0, y_0)j$$

And relation between gradient and directional derivative

$$D_u f(x_0, y_0) = u \cdot \nabla f(x_0, y_0)$$

If f is a function of x, y & z , then the gradient of f is defined by

$$\nabla f(x_0, y_0, z_0) = f_x(x_0, y_0, z_0)i + f_y(x_0, y_0, z_0)j + f_z(x_0, y_0, z_0)k$$

Example 4: Let $f(x, y, z) = x^2 + y^2 + 2xz$, find $\nabla f(1,0,2)$.

Solution:

$$\begin{aligned} f_x(x, y, z) &= 2x + 2z \Rightarrow f_x(1,0,2) = 6 \\ f_y(x, y, z) &= 2y \Rightarrow f_y(1,0,2) = 0 \\ f_z(x, y, z) &= 2x \Rightarrow f_z(1,0,2) = 2 \\ \therefore \nabla f(1,0,2) &= 6i + 2k \end{aligned}$$

Example 5: Find the gradient of the function

$f(x, y, z) = e^{xy} - 2\cos z + x^2z$ at the point $(2,1,5)$.

Solution:

$$\begin{aligned} f_x(x, y, z) &= ye^{xy} + 2xz \Rightarrow f_x(2,1,5) = e^2 + 20 \\ f_y(x, y, z) &= xe^{xy} \Rightarrow f_y(2,1,5) = 2(e^2) \\ f_z(x, y, z) &= 2\sin z + x^2 \Rightarrow f_z(2,1,5) = 2\sin 5 + 4 \\ \nabla f(2,1,5) &= (e^2 + 20)i + 2(e^2)j + (2\sin 5 + 4)k \end{aligned}$$

Example 6: Find the directional derivative and gradient of the function

$f(x, y, z) = e^{xy} - \sin xz$ in the direction $\vec{A} = i - j + k$ at a point $(2,1,0)$.

Solution:

$$\begin{aligned} f_x(x, y, z) &= ye^{xy} - z\cos xz \Rightarrow f_x(2,1,0) = e^2 \\ f_y(x, y, z) &= xe^{xy} \Rightarrow f_y(2,1,0) = 2(0) = 2e^2 \\ f_z(x, y, z) &= -x\cos xz \Rightarrow f_z(2,1,0) = -2 \end{aligned}$$

$$u = \frac{\vec{A}}{|\vec{A}|} = \frac{i - j + k}{\sqrt{1^2 + (-1)^2 + (1)^2}} = \frac{i - j + k}{\sqrt{3}} = \frac{1}{\sqrt{3}}i - \frac{1}{\sqrt{3}}j + \frac{1}{\sqrt{3}}k$$

$$\therefore D_u f(2,1,0) = e^2 \left(\frac{1}{\sqrt{3}} \right) - 2e^2 \left(\frac{1}{\sqrt{3}} \right) - 2 \left(\frac{1}{\sqrt{3}} \right)$$

And

$$\nabla f(2,1,0) = e^2 i + 2e^2 j - 2k$$