Reference: Brigg's "Calculus: Early Transcendentals, Second Edition" **Topics:** Section 12.4: Partial Derivatives, p. 894 - 907

Definition. p. 897 Partial Derivative with respect to x

Let $f : D \to \mathbb{R}$ be a multivariable variable function, where $D = \mathbf{Dom}(f) \subseteq \mathbb{R}^2$. Then, the partial derivative of a function f with respect to x at point $(a, b) \in D$, is

$$f_x(a,b) = \lim_{h \to 0} \frac{f(a+h,b) - f(a,b)}{h}$$
 (Limit definition in derivative notation)

provided this limit exists.

Notation: The partial derivative at a point (a, b) can be denoted using any of the following notation:

$$f_x(a,b) = \frac{\partial f}{\partial x}(a,b) = \frac{\partial f}{\partial x}(a,b) \bigg|_{(a,b)} = \frac{\partial}{\partial x} \Big[f(x,y) \Big] \bigg|_{(a,b)}$$

The last two expressions rely on the "evaluated at" bar that we first used in integral calculus (Math 1B). Notice, to define this derivative, we apply the partial differentiation operator $\frac{\partial}{\partial x}$ with respect to x with

$$f_x(x,y) = \frac{\partial}{\partial x} \left[f(x,y) \right]$$

Definition. p. 897 Partial Derivative with respect to y

Let $f : D \to \mathbb{R}$ be a multivariable variable function, where $D = \mathbf{Dom}(f) \subseteq \mathbb{R}^2$. Then, the partial derivative of a function f with respect to y at point $(a, b) \in D$, is

 $f_y(a,b) = \lim_{h \to 0} \frac{f(a,b+h) - f(a,b)}{h}$ (Limit definition in derivative notation)

provided this limit exists.

Notation: The partial derivative at a point (a, b) can be denoted using any of the following notation:

$$f_y(a,b) = \frac{\partial f}{\partial y}(a,b) = \frac{\partial f}{\partial y}(a,b) \bigg|_{(a,b)} = \frac{\partial}{\partial y} \Big[f(x,y) \Big] \bigg|_{(a,b)}$$

The last two expressions rely on the "evaluated at" bar that we first used in integral calculus (Math 1B). Notice, to define this derivative, we apply the partial differentiation operator $\frac{\partial}{\partial y}$ with respect to y with

$$f_y(x,y) = \frac{\partial}{\partial y} \Big[f(x,y) \Big]$$

Definition. p. 899 Higher-order partial derivative notation

Table 12.4		
Notation 1	Notation 1	What we say
$\frac{\partial}{\partial x} \left(\frac{\partial f}{\partial x} \right) = \frac{\partial^2 f}{\partial x^2}$	$(f_x)_x = f_{xx}$	d squared f dx squared or f -x-x
$\frac{\partial}{\partial y} \left(\frac{\partial f}{\partial y} \right) = \frac{\partial^2 f}{\partial y^2}$	$\left(f_{y}\right)_{y}=f_{yy}$	d squared f dy squared or f-y-y
$\frac{\partial}{\partial x} \left(\frac{\partial f}{\partial y} \right) = \frac{\partial^2 f}{\partial x \partial y}$	$\left(f_{y}\right)_{x}=f_{yx}$	f-y-x
$\frac{\partial}{\partial y} \left(\frac{\partial f}{\partial x} \right) = \frac{\partial^2 f}{\partial y \partial x}$	$(f_x)_y = f_{xy}$	<i>f-x-y</i>

Theorem 12.4. p. 900 (Clairaut) Equality of Mixed Partial Derivatives

Assume that f(x, y) is a multivariable function with domain $D \subseteq \mathbb{R}^2$. Suppose that f_{xy} and f_{yx} are continuous throughout D. Then, for all points in D, we have

$$f_{xy}(x,y) = \frac{\partial}{\partial y} \left[\begin{array}{c} \frac{\partial}{\partial x} \left[f(x,y) \end{array} \right] \right] = \frac{\partial}{\partial x} \left[\begin{array}{c} \frac{\partial}{\partial y} \left[f(x,y) \end{array} \right] \right] = f_{yx}(x,y)$$

Definition. p. 902 Differentiability

The function z = f(x, y) is **differentiable at** (a, b) provided that $f_x(a, b)$ and $f_y(a, b)$ exist and the change $\Delta z = f(a + \Delta x, b + \Delta y) - f(a, b)$ equals

$$\Delta z = f_x(a,b)\,\Delta x + f_y(a,b)\,\Delta y + \epsilon_1\,\Delta x + \epsilon_2\,\Delta y$$

where for a fixed a and b, the values of ϵ_1 and ϵ_2 depend only on Δx and Δy with $(\epsilon_1, \epsilon_2) \longrightarrow (0,0)$ and $(\Delta x, \Delta y) \longrightarrow (0,0)$

Theorem 12.5. p. 903 Conditions for Differentiability

Suppose the multivariable function f(x, y) has partial derivatives f_x and f_y defined on an open set containing point (a, b) with f_x and f_y continuous at (a, b). Then, f is differentiable at (a, b).

Theorem 12.6. p. 903 Differentiable Implies Continuous

If the multivariable function f(x, y) is differentiable at (a, b), then, f is continuous at (a, b).