

Our gradient vector ∇F for a function $F(x, y, z, \dots)$

is $\nabla F = (F_x, F_y, F_z, \dots)$

— a vector field (a vector at every point).

— points in the direction where F is increasing fastest.

— its magnitude is the rate of change in that direction.

— ∇F is \perp to the level set $F(x, y, z, \dots) = C$ at each point.

New Can use it to calculate directional derivatives.



$$\frac{\partial F}{\partial V}(P) = D_{V_P} F = V_P(F)$$

$$= F'(P) \cdot V = \nabla F(P) \cdot V$$

= rate of change of F as you move away from

p with velocity v.

Examples

① $F(x, y, z) = x^2y - 2ze^{x-3z}$

② Find $\frac{\partial F}{\partial v}$ at $(3, 2, 1)$

in direction $v = (-2, 1, 1)$.

$$\begin{aligned}\nabla F &= (2xy - 2ze^{x-3z}, x^2 - 0, 0 - 2e^{x-3z} - 2z(-3)e^{x-3z}) \\ &= (2xy - 2ze^{x-3z}, x^2, -2e^{x-3z} + 6ze^{x-3z}) \\ &\stackrel{(3, 2, 1)}{=} (2 \cdot 3 \cdot 2 - 2 \cdot 1 \cdot 1, 9, -2 \cdot 1 + 6 \cdot 1 \cdot 1) \\ &= (10, 9, 4)\end{aligned}$$

$$\frac{\partial F}{\partial v} = \nabla F \cdot v = (10, 9, 4) \cdot \begin{pmatrix} -2 \\ 1 \\ 1 \end{pmatrix}$$

$$= -20 + 9 + 4 = \boxed{-7}.$$

(so the F is decreasing in that direction.)

$$\textcircled{b} \quad F(x, y, z) = x^2y - 2ze^{x-3z}$$

Find $\frac{\partial F}{\partial v}$ at $(1, -1, 2)$

in direction $(0, 1, 0)$.

From before:

$$\begin{aligned}\nabla F &= (2xy - 2ze^{x-3z}, x^2, -2e^{x-3z} + 6ze^{x-3z}) \\ (1, -1, 2) &= (2(1)(-1) - 2(2)e^{-5}, 1, -2e^{-5} + 6(2)e^{-5}) \\ &= (-2 - 4e^{-5}, 1, -2e^{-5} + 12e^{-5})\end{aligned}$$

$$\begin{aligned}\frac{\partial F}{\partial v} &= \nabla F \cdot v \\ &= (-2 - 4e^{-5}, 1, -2e^{-5} + 12e^{-5}) \begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix} \\ &= \boxed{1}.\end{aligned}$$

In this case $(0, 1, 0)$ is the unit vector in direction of increasing $y \Rightarrow \frac{\partial F}{\partial v} = \frac{\partial F}{\partial y} = x^2 = 1$.

③ Same Function, same point $(1, -1, 2)$.

Find two examples of vectors v

where $\frac{\partial F}{\partial v}(1, -1, 2) = 0$.

$$\nabla F(1, -1, 2) =$$

$$(-2 - 4e^{-5}, 1, -2e^{-5} + 12e^{-5}).$$

$$\nabla F \cdot v = 0$$

e.g.: $v = (1, 2 + 4e^{-5}, 0)$

$$v = (0, \underline{2e^{-5} - 12e^{-5}}, 1)$$

Comment: These two vectors are \perp to

∇F at $(1, -1, 2)$ and thus are
in the tangent plane to the

level set $F(x, y, z) = \underline{F(1, -1, 2)}$

Comment: Often people will only consider directional derivatives using unit vectors.

Note: to change a vector v into a unit vector, just divide by its norm.

e.g. $v = (3, -4) \in \mathbb{R}^2$.

$$\left(\begin{array}{c} \text{unit vector in} \\ v \text{ direction} \end{array} \right) = \frac{1}{\|v\|} (3, -4)$$

$$= \frac{1}{\sqrt{9+16}} (3, -4) = \frac{1}{5} (3, -4) \\ = \left(\frac{3}{5}, -\frac{4}{5} \right).$$

Example: Consider the function

$$f(x, y) = 3x^2 + 3y^2 \text{ in } \mathbb{R}^2.$$

Find all directional derivatives of unit vectors at the point $(1, 1)$.

Every unit vector is (v_1, v_2) with

$$\sqrt{v_1^2 + v_2^2} = 1 \Rightarrow v_1^2 + v_2^2 = 1$$

i.e. $(v_1, v_2) = (\cos \theta, \sin \theta)$
 $\uparrow 0 \leq \theta \leq 2\pi$
 cover all possible
 unit vectors.

Our function is $f(x, y) = 3x^2 + 3y^2$
 $\nabla f = (6x, 6y) \stackrel{(1)}{=} (6, 6).$

$$\frac{\partial f}{\partial v} = \nabla f \cdot v = (6, 6) \cdot \begin{pmatrix} \cos \theta \\ \sin \theta \end{pmatrix}$$

$$\stackrel{(2)}{v} = (\cos \theta, \sin \theta) = 6 \cos \theta + 6 \sin \theta$$

- Questions:
- Where is $\frac{\partial f}{\partial v}$ maximum?
 - Where is $\frac{\partial f}{\partial v}$ minimum?
 - Where is $\frac{\partial f}{\partial v} = 0$?

"Where" - in what direction? What θ ?

$$\frac{\partial f}{\partial v} = 6 \cos \theta + 6 \sin \theta$$

... to be continued ...