

Multivariable Calculus

1. Functions of several (real) variables

e.g. (1) $F_1: \mathbb{R}^2 \rightarrow \mathbb{R}: (x, y) \mapsto 7x^2y^3$

(2) $F_2: \mathbb{R}^2 \rightarrow \mathbb{R}: (x, y) \mapsto \cos(x+y)$

(3) $F_3: \mathbb{R}^3 \rightarrow \mathbb{R}: (x, y, z) \mapsto \ln(x^2+y^2+z^2+3)$

(4) $F_4: \{(x, y, z) \in \mathbb{R}^3: x^2+y^2+z^2 < 1\} \rightarrow \mathbb{R}: (x, y, z) \mapsto \sqrt{2-(x^2+y^2+z^2)}$

2. Partial derivatives

Let $F: (a, b) \times (c, d) \rightarrow \mathbb{R}$ be a function. [Recall: $(a, b) \times (c, d) = \{(x, y): x \in (a, b), y \in (c, d)\}$]

Then $\frac{\partial F}{\partial x} \Big|_{(s, t)}$, or $\frac{\partial F}{\partial x}(s, t)$, is defined as follows:

$$\frac{\partial F}{\partial x}(s, t) = \lim_{h \rightarrow 0} \frac{F(s+h, t) - F(s, t)}{h}$$

where $(s, t) \in (a, b) \times (c, d)$. Thus $\frac{\partial F}{\partial x}(s, t)$ is just the derivative_{at s} of the 1-variable function $f: (a, b) \rightarrow \mathbb{R}: (x) \mapsto F(x, t)$ with respect to x , i.e.

$$\frac{\partial F}{\partial x}(s, t) = \frac{df}{dx}(s) \left[= \lim_{h \rightarrow 0} \frac{f(s+h) - f(s)}{h} = \lim_{h \rightarrow 0} \frac{F(s+h, t) - F(s, t)}{h} \right]$$

Similarly

$$\frac{\partial F}{\partial y}(s, t) \stackrel{\text{def}}{=} \lim_{h \rightarrow 0} \frac{F(s, t+h) - F(s, t)}{h}$$

e.g. For the functions $F_1 - F_4$ in the preceding paragraph:

$$\frac{\partial F_1}{\partial x}(1, 2) = \frac{d}{dx} [7x^2(2)^3] \Big|_{x=1} = 56(2x \Big|_{x=1}) = 112; \quad \frac{\partial F_2}{\partial x}(1, 2) = \frac{d}{dx} [\cos(x+2)] \Big|_{x=1} = -\sin(1+2)$$

$$\frac{\partial F_1}{\partial y}(1, 2) = \frac{d}{dy} [7(1^2)y^3] \Big|_{y=2} = 7(3y^2 \Big|_{y=2}) = 7(3)(2^2) = 84; \quad \frac{\partial F_2}{\partial y}(1, 2) = \frac{d}{dy} [\cos(1+y)] \Big|_{y=2} = -\sin(1+2)$$

①

Because $\frac{\partial F}{\partial x}$ is itself a function of several variables, it has its own partial derivatives. We denote

$$\frac{\partial^2 F}{\partial x^2} \stackrel{\text{def}}{=} \frac{\partial}{\partial x} \left(\frac{\partial F}{\partial x} \right), \quad \frac{\partial^2 F}{\partial x \partial y} = \frac{\partial}{\partial x} \left(\frac{\partial F}{\partial y} \right), \quad \frac{\partial^2 F}{\partial y \partial x} = \frac{\partial}{\partial y} \left(\frac{\partial F}{\partial x} \right), \text{ etc.}$$

For example,

$$\frac{\partial^2 F_1}{\partial y \partial x} = \frac{\partial}{\partial y} \left(\frac{\partial F_1}{\partial x} \right) = \frac{\partial}{\partial y} \left[\frac{\partial}{\partial x} (7x^2 y^3) \right] = \frac{\partial}{\partial y} [14x y^3] = 42x y^2;$$

$$\frac{\partial^2 F_1}{\partial x \partial y} = \frac{\partial}{\partial x} \left(\frac{\partial F_1}{\partial y} \right) = \frac{\partial}{\partial x} \left[\frac{\partial}{\partial y} (7x^2 y^3) \right] = \frac{\partial}{\partial x} [21x^2 y^2] = 42x y^2;$$

$$\frac{\partial^2 F_1}{\partial x^2} = \frac{\partial}{\partial x} \left(\frac{\partial F_1}{\partial x} \right) = \frac{\partial}{\partial x} [14x y^3] = 14 y^3;$$

$$\frac{\partial^2 F_1}{\partial y^2} = \frac{\partial}{\partial y} \left(\frac{\partial F_1}{\partial y} \right) = \frac{\partial}{\partial y} [21x^2 y^2] = 42x^2 y;$$

$$\frac{\partial^3 F_1}{\partial y^3} = \frac{\partial}{\partial y} \left(\frac{\partial^2 F_1}{\partial y^2} \right) = \frac{\partial}{\partial y} [42x^2 y] = 42x^2, \text{ etc.}$$

We notice that $\frac{\partial^2 F_1}{\partial x \partial y} = \frac{\partial^2 F_1}{\partial y \partial x}$ (thus, in this case, the order of differentiation does not matter). Under fairly general conditions, we can prove that

$$\frac{\partial^2 F}{\partial x \partial y} = \frac{\partial^2 F}{\partial y \partial x},$$

$$\frac{\partial^3 F}{\partial x \partial y \partial x} = \frac{\partial^3 F}{\partial y \partial x \partial x} = \frac{\partial^3 F}{\partial x^2 \partial y} \text{ etc.}$$

However, there are examples where

$$\frac{\partial^2 F}{\partial x \partial y} \neq \frac{\partial^2 F}{\partial y \partial x}.$$

Read more examples given in the related section(s) of the course lecture notes (by Dr. Jeff Wang).

chain rules

Suppose $f: \mathbb{R}^2 \rightarrow \mathbb{R}: (x, y) \mapsto f(x, y)$, and $\phi: \mathbb{R}^2 \rightarrow \mathbb{R}$, $\psi: \mathbb{R}^2 \rightarrow \mathbb{R}$. Then a function $F: \mathbb{R}^2 \rightarrow \mathbb{R}$ is given by:

$$F(u, v) = f(\phi(u, v), \psi(u, v)),$$

e.g. if $f(x, y) = \cos(3x + 7y)$, $\phi(u, v) = uv$, $\psi(u, v) = u - v$,

then

$$F(u, v) = \cos[3(uv) + 7(u - v)]. \quad \dots (*)$$

The partial derivative $\frac{\partial F}{\partial u}$ can be obtained as follows:

$$\frac{\partial F}{\partial u} = \frac{\partial f}{\partial x} \bigg|_{\substack{x=\phi(u,v) \\ y=\psi(u,v)}} \frac{\partial \phi}{\partial u} + \frac{\partial f}{\partial y} \bigg|_{\substack{x=\phi(u,v) \\ y=\psi(u,v)}} \frac{\partial \psi}{\partial u} \quad \dots (1)$$

Formula (1) is called a chain rule. E.g. For the function

F given by (*):

$$\begin{aligned} \frac{\partial F}{\partial u} &= \frac{\partial [\cos(3x + 7y)]}{\partial x} \frac{\partial (uv)}{\partial u} + \frac{\partial [\cos(3x + 7y)]}{\partial y} \frac{\partial (u - v)}{\partial u} \\ &= -3 \sin(3x + 7y) \bigg|_{\substack{x=uv \\ y=u-v}} v + -7 \sin(3x + 7y) \bigg|_{\substack{x=uv \\ y=u-v}} \quad (1) \\ &= -3v \sin(3uv + 7u - 7v) - 7 \sin(3uv + 7u - 7v). \end{aligned}$$

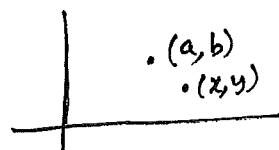
Similarly we have

$$\frac{\partial F}{\partial v} = \frac{\partial f}{\partial x} \bigg|_{\substack{x=\phi(u,v) \\ y=\psi(u,v)}} \frac{\partial \phi}{\partial v} + \frac{\partial f}{\partial y} \bigg|_{\substack{x=\phi(u,v) \\ y=\psi(u,v)}} \frac{\partial \psi}{\partial v} \quad \dots (2)$$

Formula (2) is also called a chain rule. Formulas (1) & (2) hold under very general conditions. There are further generalizations. (cf. Lecture Notes by Dr. T. Wang)

3. Continuous functions

Let $F: \mathbb{R}^2 \rightarrow \mathbb{R}$, and let $(a,b) \in \mathbb{R}^2$. Then F is said to be continuous at (a,b) if $|F(x,y) - F(a,b)|$ is very small whenever $|x-a|$ and $|y-b|$ are very small. Intuitively, this means $F(x,y)$ is very close to $F(a,b)$ whenever x is very close to a and y is very close to b . [The last two clauses mean that the point (x,y) is very close to the point (a,b) , as the distance between (x,y) and (a,b) is defined to be $\sqrt{(x-a)^2 + (y-b)^2}$.]



e.g. the functions $F_1, \dots, F_4$ are continuous at every point of their domains:

(1) F_1 is continuous at $(a,b) \in \mathbb{R}^2$, because

$$7x^2y^3 - 7a^2b^3 = 7(x^2 - a^2)y^3 + 7a^2(y^3 - b^3) \\ \approx 7(0)b^3 + 7a^2(0) = 0$$

whenever $x-a \approx 0$ and $y-b \approx 0$, i.e. $|7x^2y^3 - 7a^2b^3|$ is very small whenever $|x-a|$ and $|y-b|$ are very small.

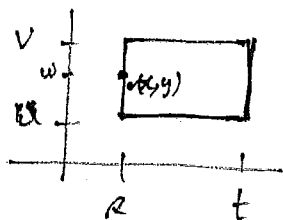
(2) F_2 is continuous at each $(a,b) \in \mathbb{R}^2$, because:

when $x-a \approx 0$ and $y-b \approx 0$, we have $x+y \approx a+b$, and therefore

$$\cos(x+y) \approx \cos(a+b).$$

[i.e. $\cos(x+y)$ is very close to $\cos(a+b)$ whenever x is close to a and y is close to b]

Let $F: [s, t] \times [u, v] \rightarrow \mathbb{R}$, and $w \in [u, v]$. Then F is said to be continuous at (s, w) if $F(x, y) - F(s, w)$ is close to zero, whenever (x, y) is close to (s, w) (i.e. x close to s , and y close to w) and $(x, y) \in [s, t] \times [u, v]$.



Similar consideration is applied to points on the other edges of the rectangle $[s, t] \times [u, v]$: (t, w) , (r, u) , (r, v) (where $r \in [s, t]$).

Let $F: D \rightarrow \mathbb{R}$ where $D \subset \mathbb{R}^2$ (or $D \subset \mathbb{R}^3$) is a rectangle/^{disk}~~cube~~ with/without edges (or, cube/ball with/without boundary). Then F is said to be continuous on D if F is continuous at every point of D .

e.g. F_5 is continuous on $D = \{(x, y, z) \in \mathbb{R}^3: x^2 + y^2 + z^2 \leq 1\}$, where
 $F_5: D \rightarrow \mathbb{R}: (x, y, z) \mapsto \sqrt{2 - (x^2 + y^2 + z^2)}$.

Thm Let $f: [s, t] \rightarrow \mathbb{R}$ be continuous, and let $F: [s, t] \times [u, v] \rightarrow \mathbb{R}$ be defined by:
 $F(x, y) \stackrel{\text{def}}{=} f(x)$, $x \in [s, t]$, $y \in [u, v]$.

Then F is continuous on $[s, t] \times [u, v]$.

Similarly the function $G: [u, v] \times [s, t] \rightarrow \mathbb{R}: (x, y) \mapsto f(y)$ is continuous on $[u, v] \times [s, t]$.

Many theorems of continuous functions of 1-variable generalise to the case of continuous functions of several variables, though sometimes in amended form.

4. Iterated Integrals & Double Integrals

Consider the function $F: \mathbb{R}^2 \rightarrow \mathbb{R}: (x, y) \mapsto \sin(x+3y)$. Then

$$\int_2^5 F(x, y) dx \quad \left[= \int_2^5 \sin(x+3y) dx = -\cos(x+3y) \Big|_{x=2}^{x=5} \right]$$

is a continuous function on $[1, 4]$. Let us call this function g , i.e.

$$g: [1, 4] \rightarrow \mathbb{R}: y \mapsto g(y) = -\cos(x+3y) \Big|_{x=2}^{x=5} = \cos(2+3y) - \cos(5+3y)$$

g is continuous on $[1, 4]$, and we can consider the integral $\int_1^4 g(y) dy$. This integral is usually written as

$$\int_1^4 \left[\int_2^5 F(x, y) dx \right] dy, \quad \text{or simply} \quad \int_1^4 \int_2^5 F(x, y) dx dy,$$

and is called an iterated integral.

$$\int_{1 \leq y \leq 4} \int_{2 \leq x \leq 5} F(x, y) dx dy$$

Similarly we define $\int_2^5 \left[\int_1^4 F(x, y) dy \right] dx$, or simply $\int_2^5 \int_1^4 F(x, y) dy dx$

One can easily check that

$$\int_2^5 \int_1^4 F(x, y) dy dx = \int_1^4 \int_2^5 F(x, y) dx dy.$$

$$\frac{1}{3} \int_2^5 [\cos(x+3) - \cos(x+12)] dx$$

$$\int_1^4 [\cos(2+3y) - \cos(5+3y)] dy$$

$$\frac{1}{3} [\sin(5+3) - \sin(2+3) + \sin(2+12) - \sin(5+12)]$$

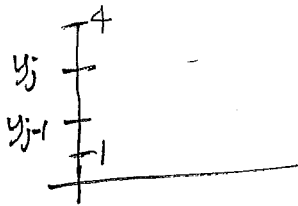
$$\frac{1}{3} [\sin(5+3) - \sin(5+12) + \sin(2+12) - \sin(2+3)]$$

Is this merely accidental? No, it is not accidental. It is true under fairly general conditions

Let us see why this is the case. Recall the definition of definite integral. $\int_1^4 \left[\int_2^5 F(x,y) dx \right] dy$

is (a kind of) limit of certain sums: let $P: 1 = y_0 < y_1 < \dots < y_{j-1} < y_j < \dots < y_{n-1} < y_n = 4$ be a partition of $[1, 4]$, then for $\|P\|$ small enough,

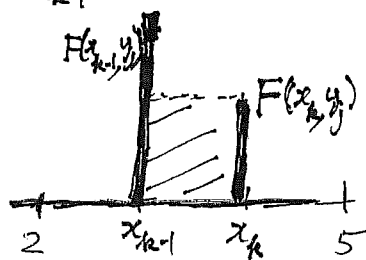
$$\int_1^4 \left[\int_2^5 F(x,y) dx \right] dy \approx \sum_{j=1}^n g(y_j) \Delta y_j,$$



where $\Delta y_j \stackrel{\text{def}}{=} y_j - y_{j-1}$, and $g(y_j) = \int_2^5 F(x, y_j) dx$. But $\int_2^5 F(x, y_j) dx$

is also (a kind of) limit of certain sums: let $Q: z = x_0 < x_1 < \dots < x_{k-1} < x_k < \dots < x_{l-1} < x_l = 5$ be a partition of $[z, 5]$, then for $\|Q\|$ small enough,

$$g(y_j) = \int_2^5 F(x, y_j) dx \approx \sum_{k=1}^l F(x_k, y_j) \Delta x_k,$$



where $\Delta x_k \stackrel{\text{def}}{=} x_k - x_{k-1}$. Thus

$$\int_1^4 \left[\int_2^5 F(x,y) dx \right] dy \approx \sum_{j=1}^n \left[\sum_{k=1}^l F(x_k, y_j) \Delta x_k \right] \Delta y_j$$

$$= \sum_{\substack{1 \leq j \leq n \\ 1 \leq k \leq l}} F(x_k, y_j) \Delta x_k \Delta y_j = \sum_{k=1}^l \left[\sum_{j=1}^n F(x_k, y_j) \Delta y_j \right] \Delta x_k \approx \sum_{k=1}^l \left[\int_1^4 F(x_k, y) dy \right] \Delta x_k$$

Now $\Delta x_k \Delta y_j = \text{area of the rectangle } [x_{k-1}, x_k] \times [y_{j-1}, y_j] \stackrel{\text{def}}{=} R_{k,j}$,

and $R_{k,j}$, $1 \leq k \leq l$, $1 \leq j \leq n$, form a partition of the rectangle $[z, 5] \times [1, 4]$

in an obvious sense (similar to $[x_{k-1}, x_k]$, $k=1, 2, \dots, l$, form a partition

of $[z, 5]$). Therefore we can anticipate that for our continuous function

F , with $\|P\|, \|Q\|$ small enough, the sum (similar to the Left-Riemann sum for a function of 1-variable)

$$\sum_{\substack{1 \leq j \leq n \\ 1 \leq k \leq l}} F(x_k, y_j) \Delta x_k \Delta y_j \quad \text{converges to}$$

(clusters about) a number (similar to the definite integral of a function of

1-variable over an interval $[a, b]$): $\iint_{[z, 5] \times [1, 4]} F(x, y) dx dy$, also denoted as $\iint_{[z, 5] \times [1, 4]} F(x, y) dA$ by some authors.

(Our basic assumption here is: F is continuous on $[z, 5] \times [1, 4]$)

i.e.
$$\sum_{\substack{1 \leq j \leq n \\ 1 \leq k \leq l}} F(x_k, y_j) \Delta x_k \Delta y_j \approx \iint_{[2,5] \times [1,4]} F(x,y) dx dy$$

The number $\iint_{[2,5] \times [1,4]} F(x,y) dx dy$ is called the double integral of F over

$[2,5] \times [1,4]$. And the above observation suggests that

$$\int_1^4 \left[\int_2^5 F(x,y) dx \right] dy = \int_2^5 \left[\int_1^4 F(x,y) dy \right] dx = \iint_{[2,5] \times [1,4]} F(x,y) dx dy$$

Actually the same argument applies to all continuous functions $G(x,y)$ on a rectangle $[a,b] \times [c,d]$ in $\mathbb{R}^2$, and we have equalities similar to the above.

How about $\int_2^{10-2y} F(x,y) dx$ for $y \in [1,4]$?

It is still a continuous function of y (on $[1,4]$). So, we can consider

$$\int_1^4 \left[\int_2^{10-2y} F(x,y) dx \right] dy.$$

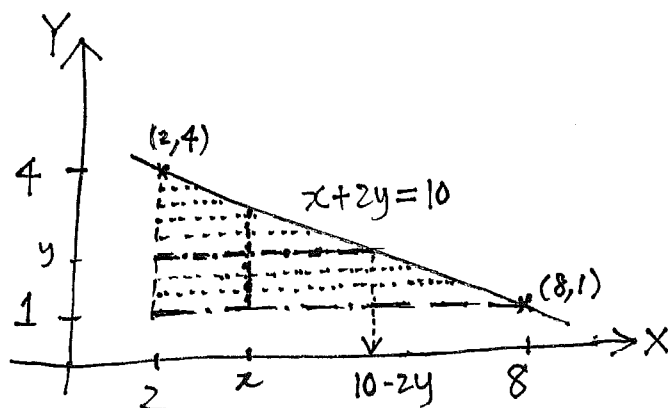
Is it equal to $\int_2^{10-2y} \left[\int_1^4 F(x,y) dy \right] dx$? Obviously, that is quite unlikely: the first iterated integral is a number, but the second iterated integral is a function of y .

How Can we interchange the order of integration? Well, let us consider the double integral

$$\iint_{\substack{2 \leq x \leq 10-2y \\ 1 \leq y \leq 4}} F(x,y) dx dy.$$

The domain of integration $\{(x,y) \in \mathbb{R}^2 : 2 \leq x \leq 10-2y, 1 \leq y \leq 4\}$ can be illustrated

in the following figure:



The domain can be described as

$$\{(x, y) \in \mathbb{R}^2 : 1 \leq y \leq \frac{1}{2}(10-x), 2 \leq x \leq 8\}$$

Therefore

$$\iint_{\substack{2 \leq x \leq 10-2y \\ 1 \leq y \leq 4}} F(x, y) dx dy = \iint_{\substack{1 \leq y \leq \frac{1}{2}(10-x) \\ 2 \leq x \leq 8}} F(x, y) dx dy$$

$$= \int_2^8 \left[\int_1^{5-\frac{x}{2}} F(x, y) dy \right] dx.$$

Thus we have:

$$\int_1^4 \left[\int_2^{10-2y} F(x, y) dx \right] dy = \int_2^8 \left[\int_1^{5-\frac{x}{2}} F(x, y) dy \right] dx.$$

This last equality can be confirmed by direct calculation.

$$\begin{aligned} \text{R.H.S.} &= \int_1^4 \left[\int_2^{10-2y} \sin(x+3y) dx \right] dy = \int_1^4 \left[\cos(2+3y) - \cos(10+y) \right] dy \\ &= \frac{1}{3} \sin(2+3y) \Big|_1^4 - \sin(10+y) \Big|_1^4 = \frac{\sin(14)}{3} - \frac{\sin(5)}{3} + \sin(11) - \sin(14) \end{aligned}$$

$$= \sin(11) - \frac{\sin(5)}{3} - \frac{2}{3} \sin(14)$$

$$\begin{aligned} \text{L.H.S.} &= \int_2^8 \left[\int_1^{5-\frac{x}{2}} \sin(x+3y) dy \right] dx = \int_2^8 \left[\cos(x+3) - \cos(-\frac{x}{2}+15) \right] dx \\ &= \frac{1}{3} \left[\sin(x+3) \right]_2^8 + 2 \sin(-\frac{x}{2}+15) \Big|_2^8 = \frac{1}{3} \left[\sin(11) - \sin(5) + 2\sin(11) - 2\sin(14) \right] \end{aligned}$$

$$= \sin(11) - \frac{1}{3} \sin(5) - \frac{2}{3} \sin(14).$$

As another example, consider

$$\int_1^4 \left[\int_0^{5-x} \cos(x+y) dy \right] dx$$

$$= \int_1^4 \left[\int_1^{5-y} \cos(x+y) dx \right] dy + \int_0^1 \left[\int_1^4 \cos(x+y) dx \right] dy$$

which is confirmed by direct calculation:

L.H.S. = $\int_1^4 \sin(x+y) \Big|_{y=0}^{y=5-x} dx$

R.H.S. = $\int_1^4 \sin(x+y) \Big|_{x=1}^{x=5-y} dy + \int_0^1 \sin(x+y) \Big|_{x=1}^{x=4} dy$

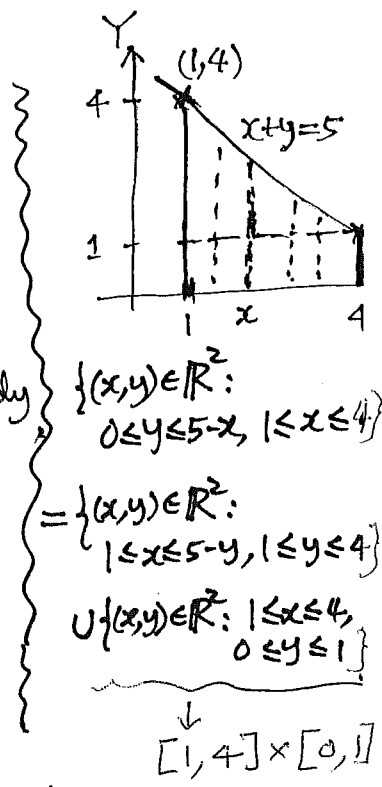
$\{(x,y) \in \mathbb{R}^2: 0 \leq y \leq 5-x, 1 \leq x \leq 4\}$

$= \{(x,y) \in \mathbb{R}^2: 1 \leq x \leq 5-y, 1 \leq y \leq 4\}$

$\cup \{(x,y) \in \mathbb{R}^2: 1 \leq x \leq 4, 0 \leq y \leq 1\}$

$\downarrow$

$[1, 4] \times [0, 1]$

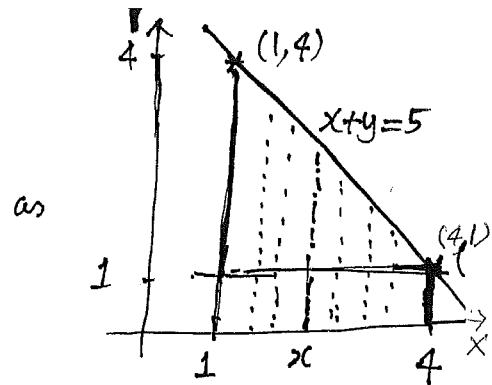


The above discussion ^{in §§1-4} can all be carried out for more than 2 variables.

As a further example, we may consider

$$\int_0^4 \left[\int_0^{5-x} x^2 y^3 dy \right] dx$$

$$= \int_1^4 \left[\int_1^{5-y} x^2 y^3 dx \right] dy + \int_0^1 \left[\int_1^4 x^2 y^3 dx \right] dy,$$



as

$$\{(x,y) \in \mathbb{R}^2 : 0 \leq y \leq 5-x, 1 \leq x \leq 4\}$$

$$= \{(x,y) \in \mathbb{R}^2 : 1 \leq x \leq 5-y, 1 \leq y \leq 4\}$$

$$\cup \{(x,y) \in \mathbb{R}^2 : 1 \leq x \leq 4, 0 \leq y \leq 1\}$$

which is confirmed by direct calculation:

$$\text{L.H.S.} = \int_1^4 \left[\frac{1}{4} x^2 y^4 \right]_{y=0}^{y=5-x} dx$$

$$= \int_1^4 \frac{1}{4} [x^2 (5-x)^4] dx = \frac{1}{4} \int_1^4 (x^6 - 20x^5 + 150x^4 - 500x^3 + 625x^2) dx$$

$$= \frac{1}{4} \left[\frac{1}{7} (4^7 - 1) - \frac{10}{3} (4^6 - 1) + 30(4^5 - 1) - 125(4^4 - 1) + \frac{625}{3} (4^3 - 1) \right]$$

$$= \frac{1}{4} \left[\frac{4^7}{7} - \frac{10(4^6)}{3} + 30(4^5) - 125(4^4) + \frac{625}{3}(4^3) - \frac{771}{7} \right] = 157.607$$

$$\text{R.H.S.} = \int_1^4 \left[\frac{1}{3} x^3 y^3 \right]_{x=1}^{x=5-y} dy + \int_0^1 \frac{y^3}{3} (4^3 - 1) dy$$

$$= \int_1^4 \frac{y^3}{3} [(5-y)^3 - 1] dy + \frac{21}{4}$$

$$= \frac{1}{3} \int_1^4 (12y^3 - 75y^4 + 15y^5 - y^6) dy + \frac{21}{4}$$

$$= \frac{1}{3} \left[\frac{12}{4} (4^4 - 1) - 15(4^5 - 1) + \frac{5}{2} (4^6 - 1) - \frac{1}{7} (4^7 - 1) \right] + \frac{21}{4}$$

$$= 157.607$$