

Interlude 3: Exercise 1

Explanation

This exercise provides practice in finding partial derivatives.

Hint

You will need to know the power rule, the sum rule, the sine and cosine rules, the exponential rule, and the chain rule.

Answer

■ $x^2 + y^2 = \sin(xy)$

There are two ways of doing this problem, the first is to rewrite it,

$$x^2 + y^2 - \sin(xy) = 0.$$

The second is to leave it as it is. In either case we will be differentiating both sides of the equation at the same time.

$$\begin{aligned}\frac{\partial}{\partial x} [x^2 + y^2 = \sin(xy)] &= \left[\frac{\partial}{\partial x} x^2 + \frac{\partial}{\partial x} y^2 = \frac{\partial}{\partial x} \sin(xy) \right] \\ &= [2x = y \cos(xy)]\end{aligned}$$

Similarly,

$$\begin{aligned}\frac{\partial}{\partial y} [x^2 + y^2 = \sin(xy)] &= \left[\frac{\partial}{\partial y} x^2 + \frac{\partial}{\partial y} y^2 = \frac{\partial}{\partial y} \sin(xy) \right] \\ &= [2y = x \cos(xy)]\end{aligned}$$

Then we have,

$$\begin{aligned}\frac{\partial^2}{\partial x^2} [x^2 + y^2 = \sin(xy)] &= \left[\frac{\partial}{\partial x} 2x = \frac{\partial}{\partial x} y \cos(xy) \right] \\ &= \left[2 = y \frac{\partial}{\partial x} \cos(xy) + \cos(xy) \frac{\partial}{\partial x} y \right] \\ &= [2 = -y^2 \sin(xy)]\end{aligned}$$

and

$$\begin{aligned}\frac{\partial^2}{\partial x \partial y} [x^2 + y^2 = \sin(xy)] &= \left[\frac{\partial}{\partial y} 2x = \frac{\partial}{\partial y} y \cos(xy) \right] \\ &= \left[0 = y \frac{\partial}{\partial y} \cos(xy) + \cos(xy) \frac{\partial}{\partial y} y \right] \\ &= [0 = -y x \sin(xy) + \cos(xy)]\end{aligned}$$

We also have

$$\frac{\partial^2}{\partial y^2} [x^2 + y^2 = \sin(xy)] = \left[\frac{\partial}{\partial y} 2y = \frac{\partial}{\partial y} x \cos(xy) \right] = [2 = -x^2 \sin(xy)]$$

and

$$\begin{aligned}\frac{\partial^2}{\partial x \partial y} [x^2 + y^2 = \sin(xy)] &= \left[\frac{\partial}{\partial x} 2y = \frac{\partial}{\partial x} x \cos(xy) \right] \\ &= \left[0 = x \frac{\partial}{\partial x} \cos(xy) + \cos(xy) \frac{\partial}{\partial x} x \right] \\ &= [0 = -x y \sin(xy) + \cos(xy)]\end{aligned}$$

Note that $\partial^2 / \partial x \partial y$ is independent of the order of differentiation.

$$\blacksquare \frac{x}{y} e^{x^2+y^2}$$

We use the constant multiple rule here,

$$\frac{\partial}{\partial x} \frac{x}{y} e^{x^2+y^2} = \frac{1}{y} \frac{\partial}{\partial x} x e^{x^2+y^2}$$

We then apply the product rule,

$$\frac{\partial}{\partial x} \frac{x}{y} e^{x^2+y^2} = \frac{1}{y} \left(x \frac{\partial}{\partial x} e^{x^2+y^2} + e^{x^2+y^2} \frac{\partial}{\partial x} x \right)$$

We can simplify this by using the chain rule. We write

$$a = x^2 + y^2$$

so we have

$$\frac{\partial}{\partial x} \frac{x}{y} e^{x^2+y^2} = \frac{1}{y} \left(x \frac{\partial}{\partial a} e^a + e^a \frac{\partial}{\partial x} x \right)$$

or

$$\frac{\partial}{\partial x} \frac{x}{y} e^{x^2+y^2} = \frac{1}{y} (x e^a + e^a)$$

we also have

$$\frac{\partial}{\partial x} a = 2x$$

so,

$$\frac{\partial}{\partial x} \frac{x}{y} e^{x^2+y^2} = \frac{1}{y} (2x^2 e^{x^2+y^2} + e^{x^2+y^2}) = \frac{e^{x^2+y^2}}{y} (2x^2 + 1).$$

Similarly,

$$\begin{aligned} \frac{\partial}{\partial y} \frac{x}{y} e^{x^2+y^2} &= \frac{x}{y} \frac{\partial}{\partial y} e^{x^2+y^2} + e^{x^2+y^2} \frac{\partial}{\partial y} \frac{x}{y} \\ \frac{\partial}{\partial y} \frac{x}{y} e^{x^2+y^2} &= \frac{x}{y} \frac{\partial}{\partial y} e^a + e^a \frac{\partial}{\partial y} \frac{x}{y} \\ \frac{\partial}{\partial y} \frac{x}{y} e^{x^2+y^2} &= \frac{x}{y} e^a - e^a \frac{x}{y^2} \end{aligned}$$

where

$$\frac{\partial}{\partial y} a = 2y$$

or

$$\frac{\partial}{\partial y} \frac{x}{y} e^{x^2+y^2} = 2y \frac{x}{y} e^{x^2+y^2} - e^{x^2+y^2} \frac{x}{y^2}$$

so

$$\frac{\partial}{\partial y} \frac{x}{y} e^{x^2+y^2} = 2x e^{x^2+y^2} - e^{x^2+y^2} \frac{x}{y^2} = x e^{x^2+y^2} \left(2 - \frac{1}{y^2} \right).$$

Then

$$\begin{aligned} \frac{\partial^2}{\partial x^2} \frac{x}{y} e^{x^2+y^2} &= \frac{1}{y} \frac{\partial}{\partial x} e^{x^2+y^2} (2x^2 + 1) \\ \frac{\partial^2}{\partial x^2} \frac{x}{y} e^{x^2+y^2} &= \frac{2x^2 + 1}{y} \frac{\partial}{\partial x} e^{x^2+y^2} + \frac{e^{x^2+y^2}}{y} \frac{\partial}{\partial x} (2x^2 + 1) \\ \frac{\partial^2}{\partial x^2} \frac{x}{y} e^{x^2+y^2} &= \frac{2x^2 + 1}{y} e^{x^2+y^2} \frac{\partial}{\partial x} (x^2 + y^2) + \frac{e^{x^2+y^2}}{y} 4x \\ \frac{\partial^2}{\partial x^2} \frac{x}{y} e^{x^2+y^2} &= \frac{2x^2 + 1}{y} e^{x^2+y^2} 2x + \frac{e^{x^2+y^2}}{y} 4x \\ \frac{\partial^2}{\partial x^2} \frac{x}{y} e^{x^2+y^2} &= \frac{e^{x^2+y^2}}{y} (4x^3 + 6x). \end{aligned}$$

Then,

$$\begin{aligned} \frac{\partial^2}{\partial x \partial y} \frac{x}{y} e^{x^2+y^2} &= \frac{\partial}{\partial y} \frac{\partial}{\partial x} e^{x^2+y^2} (2x^2 + 1) \\ \frac{\partial^2}{\partial x \partial y} \frac{x}{y} e^{x^2+y^2} &= (2x^2 + 1) \frac{\partial}{\partial y} \frac{e^{x^2+y^2}}{y} + \frac{e^{x^2+y^2}}{y} \frac{\partial}{\partial y} (2x^2 + 1) \\ \frac{\partial^2}{\partial x \partial y} \frac{x}{y} e^{x^2+y^2} &= (2x^2 + 1) \left(e^{x^2+y^2} \frac{\partial}{\partial y} y^{-1} + y^{-1} \frac{\partial}{\partial y} e^{x^2+y^2} \right) \end{aligned}$$

$$\begin{aligned}\frac{\partial^2}{\partial x \partial y} \frac{x}{y} e^{x^2+y^2} &= (2x^2 + 1) \left[-e^{x^2+y^2} y^{-2} + y^{-1} e^{x^2+y^2} \frac{\partial}{\partial y} (x^2 + y^2) \right] \\ \frac{\partial^2}{\partial x \partial y} \frac{x}{y} e^{x^2+y^2} &= (2x^2 + 1) (2e^{x^2+y^2} - e^{x^2+y^2} y^{-2}) \\ \frac{\partial^2}{\partial x \partial y} \frac{x}{y} e^{x^2+y^2} &= (2x^2 + 1) (2y^2 y^{-2} e^{x^2+y^2} - e^{x^2+y^2} y^{-2}) \\ \frac{\partial^2}{\partial x \partial y} \frac{x}{y} e^{x^2+y^2} &= (2x^2 + 1) \frac{e^{x^2+y^2}}{y^2} (2y^2 - 1)\end{aligned}$$

We also have

$$\begin{aligned}\frac{\partial^2}{\partial y^2} \frac{x}{y} e^{x^2+y^2} &= \frac{\partial}{\partial y} x e^{x^2+y^2} \left(2 - \frac{1}{y^2} \right) \\ \frac{\partial^2}{\partial y^2} \frac{x}{y} e^{x^2+y^2} &= x e^{x^2+y^2} \frac{\partial}{\partial y} \left(2 - \frac{1}{y^2} \right) + \left(2 - \frac{1}{y^2} \right) \frac{\partial}{\partial y} x e^{x^2+y^2} \\ \frac{\partial^2}{\partial y^2} \frac{x}{y} e^{x^2+y^2} &= -\frac{2x e^{x^2+y^2}}{y^3} + \left(2 - \frac{1}{y^2} \right) x e^{x^2+y^2} \frac{\partial}{\partial y} (x^2 + y^2) \\ \frac{\partial^2}{\partial y^2} \frac{x}{y} e^{x^2+y^2} &= -\frac{2x e^{x^2+y^2}}{y^3} + \left(2 - \frac{1}{y^2} \right) 2yx e^{x^2+y^2} \\ \frac{\partial^2}{\partial y^2} \frac{x}{y} e^{x^2+y^2} &= -\frac{2x e^{x^2+y^2}}{y^3} + 4yx e^{x^2+y^2} - \frac{2yx e^{x^2+y^2}}{y^2} \\ \frac{\partial^2}{\partial y^2} \frac{x}{y} e^{x^2+y^2} &= 2x e^{x^2+y^2} \left(2y - \frac{1}{y} - \frac{1}{y^3} \right) \\ \frac{\partial^2}{\partial y^2} \frac{x}{y} e^{x^2+y^2} &= \frac{2x e^{x^2+y^2}}{y^3} (1 - y^2 + 2y^4).\end{aligned}$$

■ $e^x \cos y$

Here we will employ the constant rule,

$$\frac{\partial}{\partial x} e^x \cos y = \cos y \frac{\partial}{\partial x} e^x = e^x \cos y$$

and

$$\frac{\partial}{\partial y} e^x \cos y = e^x \frac{\partial}{\partial y} \cos y = -e^x \sin y$$

then

$$\frac{\partial^2}{\partial x^2} e^x \cos y = \frac{\partial}{\partial x} e^x \cos y = e^x \cos y$$

and

$$\frac{\partial^2}{\partial y^2} e^x \cos y = -e^x \frac{\partial}{\partial y} \sin y = -e^x \cos y$$

and finally,

$$\frac{\partial^2}{\partial x \partial y} e^x \cos y = \frac{\partial}{\partial y} e^x \cos y = -e^x \sin y.$$