

MATH-UA 123 Calculus 3: Contours, Limits, Continuity, Partial Derivatives

Deane Yang

Courant Institute of Mathematical Sciences
New York University

September 29, 2021

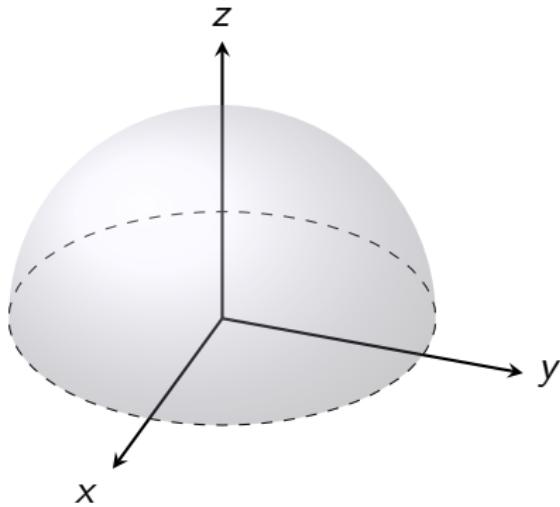
START RECORDING

Functions of One or More Variables



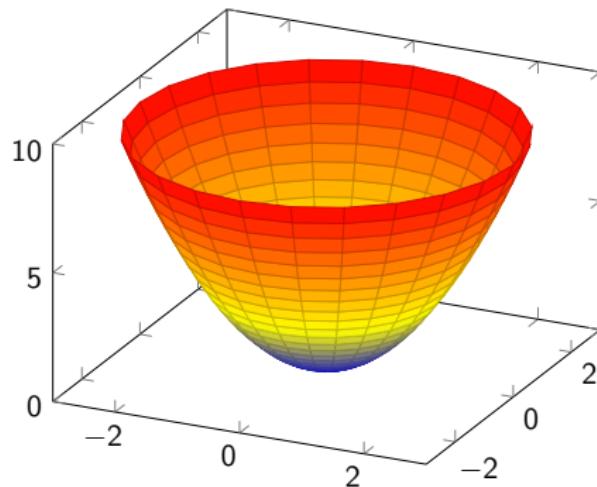
- ▶ Input: One or more numbers
- ▶ Output: One or more numbers
- ▶ $R = A(P, Q)$
 - ▶ A is a function that takes two inputs and produces a single output
 - ▶ In this formula, the inputs have been named P and Q
 - ▶ $A(P, Q)$ is the output produced if the inputs are named P and Q
 - ▶ R is a variable that is set to the output of A
- ▶ Example: Define $A(S, T) = S^2 + ST - T^2$
- ▶ $A(2, 3) = 4 + 6 - 9 = 1$
- ▶ $A(P, Q) = P^2 + PQ - Q^2$
- ▶ $A(T, S) = T^2 + TS - S^2$
- ▶ $A(S + T, S) = (S + T)^2 + (S + T)S - S^2$

Graph of a Function with 2 Inputs and 1 Output



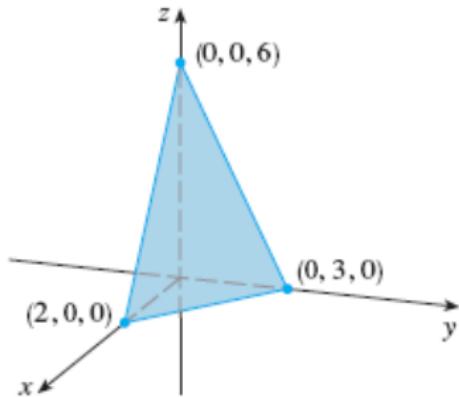
- ▶ Graph of $f(x, y) = \sqrt{1 - x^2 - y^2}$
 - ▶ $z = \sqrt{1 - x^2 - y^2}$
 - ▶ $x^2 + y^2 + z^2 = 1$ and $z \geq 0$
- ▶ Domain: $\{x^2 + y^2 \leq 1\}$
- ▶ Range: $\{0 \leq z \leq 1\}$

Elliptic Paraboloid



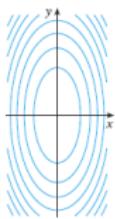
- ▶ Graph of $h(x, y) = x^2 + y^2$
- ▶ Surface: $z = x^2 + y^2$

Plane

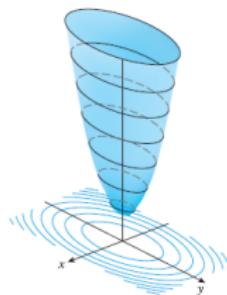


- ▶ Graph of $f(x, y) = 6 - 3x - 2y$
- ▶ Domain: $\{0 \leq x \leq 2, 0 \leq y \leq -\frac{3}{2}x + 3\}$
- ▶ Surface: $3x + 2y + z = 6$

Contours or Level Sets of a Function



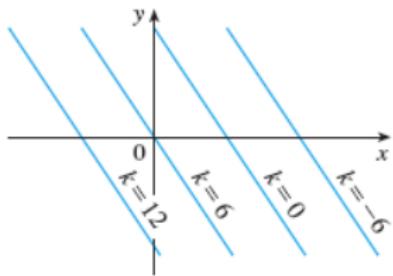
(a) Contour map



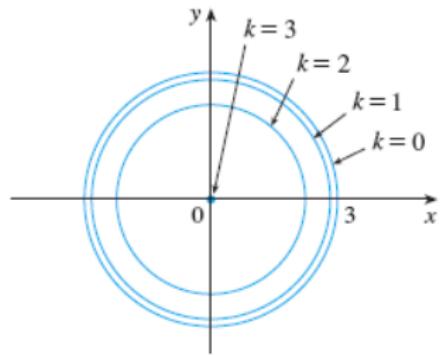
(b) Horizontal traces are raised level curves

- ▶ Contour of a function f at height h is intersection of graph with the plane $z = h$
 - ▶ $\{ (x,y) : f(x,y) = h \}$
- ▶ Example: $f(x,y) = 4x^2 + y^2 + 1$
 - ▶ $f = 0: 4x^2 + y^2 + 1 = 0$, which is empty
 - ▶ $f = 1: 4x^2 + y^2 + 1 = 1$, which is a single point at $(0,0,1)$
 - ▶ $f = 2: 4x^2 + y^2 + 1 = 2$, which is an ellipse
 - ▶ $f = 3: 4x^2 + y^2 + 1 = 3$, which is a larger ellipse
 - ▶ $f = h$, where $h > 1$, is an ellipse, which gets larger as h increases

Contours of Linear and Quadratic Functions

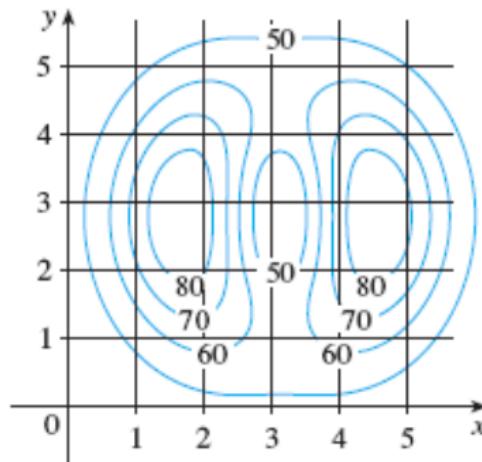


$$f(x, y) = 6 - 3x - 2y$$



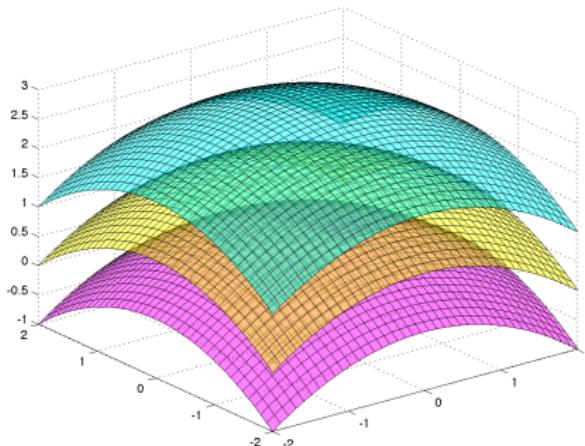
$$g(x, y) = 9 - x^2 - y^2$$

Estimating the Value of a Function



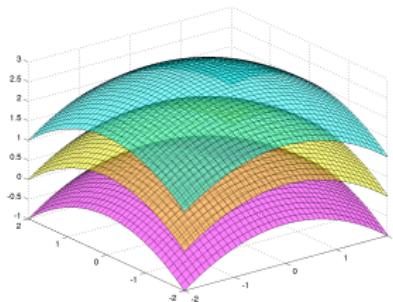
- ▶ Contours of $z = f(x, y)$
- ▶ Shape: Two peaks with valley in between
- ▶ Estimate the following:
 - ▶ $f(5, 2)$
 - ▶ $f(2, 1)$

Contours of a Function of 3 Variables



- ▶ Cannot draw the graph of a function with 3 inputs
- ▶ A contour of a function $f(x, y, z)$ is the surface $f(x, y, z) = h$, where h is a constant
- ▶ $f(x, y, z) = h$, where h is a constant
- ▶ Contours can still be used to identify features of the function
- ▶ Contours can still be used to estimate the value of the function

Contours of a Quadratic Function of 3 Variables



$$f(x, y, z) = x^2 + y^2 + 4z$$

- ▶ Each contour is given by

$$x^2 + y^2 + 4z = h,$$

which is equivalent to

$$z = \frac{h}{4} - \frac{1}{4}(x^2 - y^2)$$

which is an upside down circular paraboloid

- ▶ For different values of h , same surface shifted vertically

Margin of Error and Limits

- ▶ If x_0 is the exact value of a number of point and x_1 is the measured value, then the error in the measurement is $|x_1 - x_0|$.
- ▶ If $m \geq 0$ is the margin of error, then a measurement x_1 is within the margin of error if $|x_1 - x_0| \leq m$
- ▶ If x_1, x_2, \dots is an infinite sequence of numbers or points, then

$$\lim_{k \rightarrow \infty} x_k = L$$

means:

- ▶ Each x_k is a measurement of the exact value L .
- ▶ Given any margin of error m , no matter how small, there is a point in the sequence, where *every* measurement after that is within the margin of error
- ▶ Formal definition: Given any margin of error $m > 0$, there is an $N > 0$ such that for *every* $k \geq N$,

$$|x_k - L| < m$$

Limit of a function

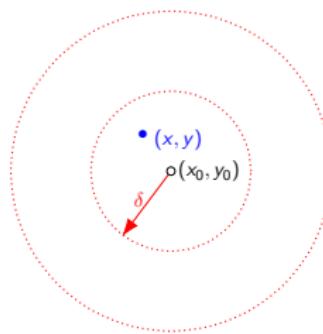
$\lim_{(x,y) \rightarrow (0,0)} f(x, y) = L$ means:

If $\epsilon > 0$ is chosen as a margin of error for output of f ,



then, no matter how small ϵ is, there is a margin of error for the input to f , $\delta > 0$, such that if

$$|(x, y) - (x_0, y_0)| < \delta \text{ but } (x, y) \neq (x_0, y_0),$$



then

$$|f(x, y) - L| < \epsilon$$

Limit of a Function

- ▶ Suppose $f(x, y)$ is a function with domain D and $(x_0, y_0) \in D$
- ▶

$$\lim_{(x,y) \rightarrow (x_0,y_0)} f(x, y) = L,$$

means the following: If

$$\lim_{k \rightarrow \infty} (x_k, y_k) = (x_0, y_0),$$

then

$$\lim_{k \rightarrow \infty} f(x_k, y_k) = L$$

Continuity of a function

- ▶ A function f is continuous, if it never jumps suddenly in value
- ▶ A function f is continuous at a point (x_0, y_0) in its domain, if

$$\lim_{(x,y) \rightarrow (x_0, y_0)} f(x, y) = f(x_0, y_0)$$

- ▶ A continuous function has a continuous graph with no sudden jumps
- ▶ The function $f(x, y) = \sqrt{1 - x^2 + y^2}$ is continuous for all (x, y) in the domain of f
- ▶ The function

$$f(x, y) = \begin{cases} \sqrt{1 + x^2 + y^2}, & \text{if } (x, y) \neq (0, 0) \\ 0, & \text{otherwise} \end{cases}$$

is not

Examples of Limits

- ▶ $\lim_{(x,y) \rightarrow (0,0)} \frac{x^2 - xy + 1}{y^2 - 3} = -\frac{1}{3}$
- ▶ $\lim_{(x,y) \rightarrow (0,0)} \frac{x+2y}{x^2 - y^2}$
 - ▶ No limit, because if $y_k = x_k$, then the formula is undefined
- ▶ $\lim_{(x,y) \rightarrow (0,0)} \frac{x^2 - xy}{x^2 + y^2}$
 - ▶ If $x_k \rightarrow 0$, where every $x_k \neq 0$, and $y_k = 0$, then

$$\lim_{k \rightarrow \infty} \frac{x_k^2 - x_k y_k}{x_k^2 + y_k^2} = \lim_{k \rightarrow \infty} \frac{x_k^2}{x_k^2} = \lim_{k \rightarrow \infty} 1 = 1$$

- ▶ If $x_k = 0$ and $y_k \rightarrow 0$, where every $y_k \neq 0$, then

$$\lim_{k \rightarrow \infty} \frac{x_k^2 - x_k y_k}{x_k^2 + y_k^2} = \lim_{k \rightarrow \infty} \frac{0}{y_k^2} = \lim_{k \rightarrow \infty} 0 = 0$$

- ▶ No limit because inconsistent answers

Example of a Convergent Limit

- ▶ Claim:

$$\lim_{(x,y) \rightarrow (0,0)} \frac{2x^2y - 5xy^2}{x^2 + 3y^2} = 0$$

- ▶ Key observations:

$$x^2 + 3y^2 \geq x^2 + y^2 \text{ and } |x|, |y| \leq \sqrt{x^2 + y^2}$$

- ▶ For each $(x, y) \neq 0$, the measurement error is

$$\begin{aligned} \left| \frac{2x^2y - 5xy^2}{x^2 + 3y^2} - 0 \right| &\leq \frac{2|x|^2|y| + 5|x||y|^2}{x^2 + y^2} \\ &\leq \frac{7(x^2 + y^2)^{3/2}}{x^2 + y^2} \leq 7(x^2 + y^2)^{1/2} \end{aligned}$$

- ▶ Since, $\lim_{(x,y)} \sqrt{x^2 + y^2} = 0$, the limit above is indeed 0

Continuous Extension of a Function

- ▶ The function

$$f(x, y) = \frac{2x^2y - 5xy^2}{x^2 + 3y^2}$$

is defined and continuous for all $(x, y) \neq (0, 0)$

- ▶ However, since

$$\lim_{(x,y) \rightarrow (0,0)} f(x, y) = \lim_{(x,y) \rightarrow (0,0)} \frac{2x^2y - 5xy^2}{x^2 + 3y^2} = 0,$$

the function

$$g(x, y) = \begin{cases} f(x, y) & \text{if } (x, y) \neq 0 \\ 0 & \text{if } (x, y) = 0 \end{cases}$$

is defined and continuous for all (x, y)

Evaluation of a Limit

- ▶ Consider $\lim_{(x,y) \rightarrow (x_0,y_0)}$ (formula in x and y)
- ▶ First, try plugging $(x, y) = (x_0, y_0)$ into the formula
 - ▶ If it all works, then the answer is the limit
 - ▶ If it is undefined but not an indeterminate form ($0/0$, ∞/∞ , or $(0)(\infty)$), then there is no limit
 - ▶ If it is an indeterminate form, need to do more work

Limit at $(0, 0)$ of a Rational Function

- ▶ Consider $\lim_{(x,y) \rightarrow (0,0)} \frac{\text{polynomial in } x,y}{\text{polynomial in } x,y}$
- ▶ Plug $(x, y) = (0, 0)$ into the formula
 - ▶ If the denominator is nonzero, then the limit exists
 - ▶ If the denominator is zero and the numerator is nonzero, then the limit does not exist
- ▶ Plug in $(x, y) = (x, ax)$ and take the limit $x \rightarrow 0$
 - ▶ If this limit does not exist or the answer depends on a , then there is no limit
 - ▶ If the answer is the same, no matter what a is, go to the next step
 - ▶ You can also try plugging in $(x, y) = (ay, y)$ and doing the same

Limit at $(0, 0)$ of a Rational Function, Continued

- ▶ See if you can find a positive power p and a positive constant c such that

$$\text{denominator} > c(x^2 + y^2)^p$$

for all (x, y) close to $(0, 0)$.

- ▶ If so, then use that, use the inequalities

$$|x|, |y| \leq (x^2 + y^2)^{1/2}$$

to simplify the numerator, and see if you get a consistent limit (usually, 0)

- ▶ Otherwise, the limit is still unknown and you should move on