

Partial Differentiation

The functions studied so far are of a single independent variable. There are functions which depends on two or more variables. Example, the pressure(P) of a given mass of gas is dependent on its volume(v) and temperature (T).

Functions of two variable

A function $f : X \times Y$ to Z is a function of two variables if there exist a unique element $z = f(x,y)$ in Z corresponding to every pair (x,y) in $X \times Y$.

Domain of f is $X \times Y$.

$f(X \times Y)$ is the range of f . $\{ f(X \times Y) \subset Z \}$

Notation : - $z = f(x,y)$ means z is a function of two variables x and y .

Limit of a function of two variable

A function $f(x,y)$ tends to limit l as $(x,y) \rightarrow (a,b)$, .If given $\epsilon > 0$, there exist $\delta > 0$ such that $|f(x,y)-l| < \epsilon$ whenever $0 < |(x,y) - (a,b)| < \delta$.

Continuity

A function $f(x,y)$ is said to be continuous at a point (a,b) if

- (i) $f(a,b)$ is defined
- (ii) $\lim_{(x,y) \rightarrow (a,b)} f(x,y)$ exists.
- (iii) $\lim_{(x,y) \rightarrow (a,b)} f(x,y) = f(a,b)$

Finding limits and testing continuity of functions of two variable is beyond our syllabus so we have to skip these topics here.

Partial derivatives

Let $z = f(x,y)$ be function of two variables.

If variable x undergoes a chance δx , while y remains constant, then z undergoes a changes written as δz

Now, $\delta z = f(x+ \delta x,y) - f(x,y)$

If $\frac{\delta z}{\delta x}$ exist as $\delta x \rightarrow 0$, then we write the partial derivative of z w.r.t x as

$$\frac{\partial f}{\partial x} = \frac{\partial z}{\partial x} = f_x = z_x = \lim_{\delta x \rightarrow 0} \frac{f(x+\delta x,y) - f(x,y)}{\delta x}$$

Similarly partial derivative of z w.r.t y ,

$$\frac{\partial f}{\partial y} = \frac{\partial z}{\partial y} = f_y = Z_y = \lim_{\delta y \rightarrow 0} \frac{f(x, y + \delta y) - f(x, y)}{\delta y}$$

$\frac{\partial}{\partial x}$, $\frac{\partial}{\partial y}$ symbols are used to notify the partial differentiation.

Note

As from above theory it is clear when partial differentiation w.r.t x is taken , then y is treated as constant and vice – versa. (All the formulae and techniques used in derivative chapter remain same here)

2nd Order Partial Differentiation

If we differentiate the $\frac{\partial z}{\partial x}$, $\frac{\partial z}{\partial y}$ w.r.t x or y , then we set higher order partial derivatives as follows.

1st Order Partial Derivatives $\frac{\partial z}{\partial x}$, $\frac{\partial z}{\partial y}$.

2nd Order Partial Derivatives

$$\frac{\partial^2 Z}{\partial x^2} = \frac{\partial}{\partial x} \left(\frac{\partial z}{\partial x} \right) = Z_{xx} = f_{xx}$$

$$\frac{\partial^2 Z}{\partial y \partial x} = \frac{\partial}{\partial y} \left(\frac{\partial z}{\partial x} \right) = Z_{yx} = f_{yx}$$

$$\frac{\partial^2 Z}{\partial x \partial y} = \frac{\partial}{\partial x} \left(\frac{\partial z}{\partial y} \right) = Z_{xy} = f_{xy}$$

$$\frac{\partial^2 Z}{\partial y^2} = \frac{\partial}{\partial y} \left(\frac{\partial z}{\partial y} \right) = Z_{yy} = f_{yy}$$

Note: $f_{yx} = f_{xy}$ when partial derivatives are continuous .

Example -1

Find $\frac{\partial z}{\partial x}$, $\frac{\partial z}{\partial y}$

(i) $z = 2x^2y + xy^2 + 5xy.$

(ii) $z = \tan^{-1}\left(\frac{x}{y}\right)$ [2018-S]

(iii) $z = e^y \tan x$ [2019-W]

(iv) $z = \log(x^2 + y^2)$ [2015-S]

(v) $z = \sin^{-1}\left(\frac{x}{y}\right)$ [2014-S]

(vi) $z = f\left(\frac{y}{x}\right)$ [2017-S]

(vii) $x^y + y^x$

Ans.

(i) $z = 2x^2y + xy^2 + 5xy$

$$\frac{\partial z}{\partial x} = \frac{\partial}{\partial x}(2x^2y) + \frac{\partial}{\partial x}(xy^2) + \frac{\partial}{\partial x}(5xy) \quad (\text{Here } y \text{ is treated as constant})$$

$$= 2y \frac{\partial}{\partial x}(x^2) + y^2 \frac{\partial}{\partial x}(x) + 5y \frac{\partial}{\partial x}(x)$$

$$= 2y \cdot 2x + y^2 \cdot 1 + 5y \cdot 1$$

$$= 4xy + y^2 + 5y.$$

$$\frac{\partial z}{\partial y} = 2x^2 \frac{\partial y}{\partial y} + x \frac{\partial y^2}{\partial y} + 5x \frac{\partial y}{\partial y}$$

$$= 2x^2 + x \cdot 2y + 5x = 2x^2 + 2xy + 5x$$

(ii) $z = \tan^{-1}\left(\frac{x}{y}\right)$

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

$$= \frac{y^2}{y(x^2+y^2)} = \frac{y}{x^2+y^2}$$

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

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

(iii) $z = e^y \tan x$

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

$$\frac{\partial z}{\partial y} = \frac{\partial(e^y)}{\partial y} \tan x = e^y \tan x$$

(iv) $z = \log(x^2 + y^2)$

$$\frac{\partial z}{\partial x} = \frac{1}{(x^2+y^2)} \frac{\partial}{\partial x}(x^2 + y^2) = \frac{2x}{x^2+y^2} \quad \left\{ \frac{\partial}{\partial x} y^2 = 0 \text{ As } y \text{ is constant} \right\}$$

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

(v) $z = \sin^{-1}\left(\frac{x}{y}\right)$

$$\frac{\partial z}{\partial x} = \frac{1}{\sqrt{1-\frac{x^2}{y^2}}} \frac{\partial}{\partial x}\left(\frac{x}{y}\right) = \frac{1}{\sqrt{\frac{y^2-x^2}{y^2}}} \cdot \frac{1}{y} = \frac{1}{\sqrt{y^2-x^2}}$$

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

(vi) $z = f\left(\frac{y}{x}\right)$

$$\begin{aligned} \frac{\partial z}{\partial x} &= f' \left(\frac{y}{x}\right) \frac{\partial}{\partial x}\left(\frac{y}{x}\right) = f' \left(\frac{y}{x}\right) \cdot \left(\frac{-y}{x^2}\right) \\ &= \frac{-y}{x^2} f' \left(\frac{y}{x}\right) \end{aligned}$$

$$\begin{aligned} \frac{\partial z}{\partial y} &= f' \left(\frac{y}{x}\right) \frac{\partial}{\partial y}\left(\frac{y}{x}\right) = f' \left(\frac{y}{x}\right) \cdot \frac{1}{x} \\ &= \frac{1}{x} f' \left(\frac{y}{x}\right) \end{aligned}$$

vii) $z = x^y + y^x$

$$\frac{\partial z}{\partial x} = y x^{y-1} + y^x \ln y \quad (\text{y is a constant here})$$

$$\frac{\partial z}{\partial y} = x^y \ln x + x y^{x-1} \quad (\text{As } x \text{ is treated as constant})$$

Example-2 . Find f_{xx} and f_{yx} where $f(x,y) = x^3 + y^3 + 3xy$

Ans: - $f_x = 3x^2 + 3y$, $f_y = 3y^2 + 3x$

$$f_{xx} = \frac{\partial}{\partial x}(f_x) = 6x + 0 = 6x$$

$$f_{yx} = \frac{\partial}{\partial y}(f_x) = 0 + 3 = 3$$

Example – 3

If $z = \log(x^2 + y^2) + \tan^{-1}\left(\frac{y}{x}\right)$, prove that $\frac{\partial^2 z}{\partial x^2} + \frac{\partial^2 z}{\partial y^2} = 0$

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

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

$$\begin{aligned} \text{Now } \frac{\partial^2 z}{\partial x^2} &= \frac{\partial}{\partial x} \left(\frac{\partial z}{\partial x}\right) = \frac{(x^2+y^2)(2-0) - (2x-y)(2x+0)}{(x^2+y^2)^2} \\ &= \frac{2x^2+2y^2-4x^2+2xy}{(x^2+y^2)^2} = \frac{2y^2-2x^2+2xy}{(x^2+y^2)^2} \end{aligned}$$

$$\begin{aligned} \frac{\partial^2 z}{\partial y^2} &= \frac{\partial}{\partial y} \left(\frac{\partial z}{\partial y}\right) = \frac{(x^2+y^2)(2+0) - (2y+x)(0+2y)}{(x^2+y^2)^2} \\ &= \frac{2x^2+2y^2-4y^2-2xy}{(x^2+y^2)^2} = \frac{2x^2-2y^2-2xy}{(x^2+y^2)^2} \end{aligned}$$

$$\begin{aligned} \text{Now } \frac{\partial^2 z}{\partial x^2} + \frac{\partial^2 z}{\partial y^2} &= \frac{2y^2-2x^2+2xy+2x^2-2y^2-2xy}{(x^2+y^2)^2} \\ &= \frac{0}{(x^2+y^2)^2} = 0 \text{ (Proved)} \end{aligned}$$

Homogenous function and Euler's theorem

Homogenous function

A function $f(x, y)$ is said to be homogenous in x and y of degree n iff $(tx, ty) = t^n f(x, y)$ where t is any constant.

Example – 4

Test whether the following functions are homogenous or not. If homogenous then find their degree.

(i) $2xy^2 + 3x^2y$

(ii) $\sin^{-1}\left(\frac{x}{y}\right)$

(iii) $\frac{3x^2+2y^2}{x+y}$

(iv) $x^2 + 2xy + 4x$

Ans.

(i) Let $f(x, y) = 2xy^2 + 3x^2y$

$$\begin{aligned} f(tx, ty) &= 2(tx)(ty)^2 + 3(tx)^2(ty) \\ &= 2txt^2y^2 + 3t^2x^2ty \\ &= t^3(2xy^2 + 3x^2y) = t^3f(x,y) \end{aligned}$$

Hence $f(x,y)$ is a homogenous function of degree 3.

(ii) Let $f(x, y) = \sin^{-1}\left(\frac{x}{y}\right)$

$$f(tx, ty) = \sin^{-1}\left(\frac{tx}{ty}\right) = \sin^{-1}\frac{x}{y} = t^0 \sin^{-1}\left(\frac{x}{y}\right) = t^0f(x, y)$$

Hence $f(x, y)$ is a homogenous function of degree '0'.

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

$$f(tx, ty) = \frac{3(tx)^2+2(ty)^2}{tx+ty} = \frac{t^2(3x^2+2y^2)}{t(x+y)} = t f(x, y)$$

Hence $f(x, y)$ is a homogenous function of degree 1.

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

$$\begin{aligned} f(tx, ty) &= (tx)^2 + 2(tx)(ty) + 4(tx) \\ &= t(tx^2 + 2txy + 4x) \end{aligned}$$

So here $f(tx, ty)$ cannot be expressed as $t^n f(x, y)$

Hence $f(x,y)$ is not a homogenous function.

Note

(i) If each term in the expression of a function is of the same degree then the function is homogenous.

(ii) If z is a homogenous function of x and y of degree n , then $\frac{\partial z}{\partial x}$ and $\frac{\partial z}{\partial y}$ are also homogenous of degree $n-1$.

(iii) If $z = f(x, y)$ is a homogenous function of degree n , then we can write it as $z = x^n \Phi\left(\frac{y}{x}\right)$

e.g. In example - 4(i) $2xy^2 + 3x^2y$ is homogenous function of degree 3.

$$\text{Now } f(x, y) = 2xy^2 + 3x^2y = x^3\left(2\left(\frac{y}{x}\right)^2 + 3\left(\frac{y}{x}\right)\right) = x^3\Phi\left(\frac{y}{x}\right)$$

Similarly in Example - 4 (iii), $f(x,y)$ is of degree 1.

$$\text{Now } f(x, y) = \frac{3x^2+2y^2}{x+y} = \frac{x^2}{x} \left(\frac{3+2\left(\frac{y}{x}\right)^2}{1+\frac{y}{x}}\right) = x \left(\frac{3+2\left(\frac{y}{x}\right)^2}{1+\frac{y}{x}}\right) = x \Phi\left(\frac{y}{x}\right)$$

Euler's theorem

If z is a homogenous function of degree n , then $x \frac{\partial z}{\partial x} + y \frac{\partial z}{\partial y} = n z$. [2014-S]

Proof: -

Since z is a homogenous function of degree n , so z can be written as

$$z = x^n \Phi\left(\frac{y}{x}\right)$$

$$\begin{aligned} \text{Now } \frac{\partial z}{\partial x} &= n x^{n-1} \Phi\left(\frac{y}{x}\right) + x^n \Phi'\left(\frac{y}{x}\right) \cdot \frac{\partial}{\partial x}\left(\frac{y}{x}\right) \\ &= n x^{n-1} \Phi\left(\frac{y}{x}\right) + x^n \Phi'\left(\frac{y}{x}\right) \left(-\frac{y}{x^2}\right) \\ &= n x^{n-1} \Phi\left(\frac{y}{x}\right) - x^{n-2} y \Phi'\left(\frac{y}{x}\right) \text{----- (1)} \end{aligned}$$

$$\begin{aligned} \text{Similarly, } \frac{\partial z}{\partial y} &= x^n \Phi'\left(\frac{y}{x}\right) \frac{\partial}{\partial y}\left(\frac{y}{x}\right) \\ &= x^n \Phi'\left(\frac{y}{x}\right) \left(\frac{1}{x}\right) = x^{n-1} \Phi'\left(\frac{y}{x}\right) \text{----- (2)} \end{aligned}$$

Now $x \times$ Equation (1) + $y \times$ Equation (2)

$$\begin{aligned} \Rightarrow x \frac{\partial z}{\partial x} + y \frac{\partial z}{\partial y} &= x \{n x^{n-1} \Phi\left(\frac{y}{x}\right) - x^{n-2} y \Phi'\left(\frac{y}{x}\right)\} + y x^{n-1} \Phi'\left(\frac{y}{x}\right) \\ &= n x^n \Phi\left(\frac{y}{x}\right) - x^{n-1} y \Phi'\left(\frac{y}{x}\right) + x^{n-1} y \Phi'\left(\frac{y}{x}\right) \\ &= n x^n \Phi\left(\frac{y}{x}\right) = n z \text{ (proved)} \end{aligned}$$

Example – 5

Verify Euler's theorem for $z = \frac{y}{x}$ [2014-S]

Ans. $\frac{\partial z}{\partial x} = \frac{\partial}{\partial x} \left(\frac{y}{x}\right) = -\frac{y}{x^2}$

$$\frac{\partial z}{\partial y} = \frac{\partial}{\partial y} \left(\frac{y}{x}\right) = \frac{1}{x}$$

Here $z = f(x, y) = \frac{y}{x}$

$$F(tx, ty) = \frac{ty}{tx} = \frac{y}{x} = f(x, y)$$

Hence $f(x, y)$ is a homogenous function of degree 0.

Statement of Euler's theorem is $x \frac{\partial z}{\partial x} + y \frac{\partial z}{\partial y} = n z$ (here $n=0$)

$$\Rightarrow x \frac{\partial z}{\partial x} + y \frac{\partial z}{\partial y} = 0 \cdot z = 0$$

Now we have to verify it.

From above

$$\text{L.H.S} = x \frac{\partial z}{\partial x} + y \frac{\partial z}{\partial y} = x \left(-\frac{y}{x^2}\right) + y \cdot \frac{1}{x} = -\frac{y}{x} + \frac{y}{x} = 0 = \text{R.H.S}$$

Hence Euler's theorem is verified.

Example – 6

Verify Euler's theorem for $z = x^2y^2 + 4xy^3 - 3x^3y$

Ans. Here $z = f(x, y) = x^2y^2 + 4xy^3 - 3x^3y$

$$\begin{aligned} F(tx, ty) &= t^2x^2t^2y^2 + 4txt^3y^3 - 3t^3x^3y \\ &= t^4(x^2y^2 + 4xy^3 - 3x^3y) = t^4f(x, y) \end{aligned}$$

Hence z is homogenous function of degree 4.

Here $n = 4$. So, the statement of Euler's theorem is

$$x \frac{\partial z}{\partial x} + y \frac{\partial z}{\partial y} = 4z$$

Now we have to verify it

$$\begin{aligned} \frac{\partial z}{\partial x} &= \frac{\partial}{\partial x}(x^2y^2 + 4xy^3 - 3x^3y) \\ &= 2xy^2 + 4y^3 - 3(3x^2)y \\ &= 2xy^2 + 4y^3 - 9x^2y \text{ ----- (1)} \end{aligned}$$

$$\begin{aligned} \frac{\partial z}{\partial y} &= \frac{\partial}{\partial y}(x^2y^2 + 4xy^3 - 3x^3y) \\ &= 2x^2y + 12xy^2 - 3x^3 \text{ ----- (2)} \end{aligned}$$

$$\begin{aligned} \text{L.H.S} &= x \frac{\partial z}{\partial x} + y \frac{\partial z}{\partial y} \\ &= x(2xy^2 + 4y^3 - 9x^2y) + y(2x^2y + 12xy^2 - 3x^3) \quad \{\text{from (1) and (2)}\} \\ &= 2x^2y^2 + 4xy^3 - 9x^3y + 2x^2y^2 + 12xy^3 - 3x^3y \\ &= 4x^2y^2 + 16xy^3 - 12x^3y \\ &= 4(x^2y^2 + 4xy^3 - 3x^3y) = 4z \text{ (verified)} \end{aligned}$$

Example – 7

If $z = \sin^{-1}\left(\frac{xy}{x+y}\right)$ show that $x \frac{\partial z}{\partial x} + y \frac{\partial z}{\partial y} = \tan z$ [2017-S, 2018-S, 2019-W]

Ans.

$$\text{Let } z = \sin^{-1}\left(\frac{xy}{x+y}\right) = \sin^{-1}u$$

$$\text{Now } u = \frac{xy}{x+y}$$

$$u = (tx, ty) = \frac{txty}{tx+ty} = \frac{t^2}{t} \left(\frac{xy}{x+y}\right) = tu$$

Hence u is homogenous function of degree 1.

So by Euler's theorem

$$x \frac{\partial u}{\partial x} + y \frac{\partial u}{\partial y} = 1 \cdot u = u \text{ ----- (1)}$$

$$\text{As } z = \sin^{-1} u$$

$$\Rightarrow u = \sin z$$

$$\frac{\partial u}{\partial x} = \frac{\partial}{\partial x}(\sin z) = \cos z \frac{\partial z}{\partial x} \text{ ----- (2)}$$

$$\text{And } \frac{\partial u}{\partial y} = \frac{\partial}{\partial y}(\sin z) = \cos z \frac{\partial z}{\partial y} \text{ ----- (3)}$$

From (1), (2) and (3)

$$\Rightarrow x \cos z \frac{\partial z}{\partial x} + y \cos z \frac{\partial z}{\partial y} = \sin z$$

$$\Rightarrow x \frac{\partial z}{\partial x} + y \frac{\partial z}{\partial y} = \frac{\sin z}{\cos z} = \tan z \text{ (Proved)}$$

Example – 8

If $u = \sin^{-1}\left(\frac{x}{y}\right) + \tan^{-1}\left(\frac{y}{x}\right)$ show that $x \frac{\partial u}{\partial x} + y \frac{\partial u}{\partial y} = 0$

Ans.

$$\text{If } u = \sin^{-1}\left(\frac{x}{y}\right) + \tan^{-1}\left(\frac{y}{x}\right)$$

$$u(tx, ty) = \sin^{-1}\left(\frac{tx}{ty}\right) + \tan^{-1}\left(\frac{ty}{tx}\right)$$

$$= \sin^{-1}\left(\frac{x}{y}\right) + \tan^{-1}\left(\frac{y}{x}\right)$$

$$= u(x, y)$$

Hence u is a homogenous function of degree '0'

So by Euler's theorem

$$x \frac{\partial u}{\partial x} + y \frac{\partial u}{\partial y} = 0$$

Example – 9

If $z = \tan^{-1}\left(\frac{x^3+y^3}{x+y}\right)$, show that $x \frac{\partial z}{\partial x} + y \frac{\partial z}{\partial y} = \sin 2z$ [2017-w]

Ans. Let $z = \tan^{-1} u$, where $u = \left(\frac{x^3+y^3}{x+y}\right)$

$$\text{Now } u(tx, ty) = \frac{t^3x^3+t^3y^3}{tx+ty} = t^2 \left(\frac{x^3+y^3}{x+y}\right) = t^2u$$

Hence u is a homogenous function of degree 2.

So by Euler's theorem

$$x \frac{\partial u}{\partial x} + y \frac{\partial u}{\partial y} = 2u \text{ ----- (1)}$$

$$\text{Now } z = \tan^{-1} u$$

$$\Rightarrow u = \tan z \text{ ----- (2)}$$

$$\frac{\partial u}{\partial x} = \frac{\partial}{\partial x} (\tan z) = \sec^2 z \frac{\partial z}{\partial x} \text{ ----- (3)}$$

$$\text{And } \frac{\partial u}{\partial y} = \frac{\partial}{\partial y} (\tan z) = \sec^2 z \frac{\partial z}{\partial y} \text{ ----- (4)}$$

From (1), (2), (3) and (4)

$$\Rightarrow x \frac{\partial u}{\partial x} + y \frac{\partial u}{\partial y} = 2u$$

$$\Rightarrow x \sec^2 z \frac{\partial z}{\partial x} + y \sec^2 z \frac{\partial z}{\partial y} = 2 \tan z$$

$$\Rightarrow x \frac{\partial z}{\partial x} + y \frac{\partial z}{\partial y} = 2 \frac{\tan z}{\sec^2 z} = 2 \tan z \cos^2 z$$

$$= 2 \frac{\sin z}{\cos z} \cos^2 z = 2 \sin z \cos z$$

$$= \sin 2z \text{ (proved)}$$

Example – 10

If z is a homogenous function of x and y of degree n and $\frac{\partial z}{\partial x}$, $\frac{\partial z}{\partial y}$ are continuous, then show that

$$x^2 \frac{\partial^2 z}{\partial x^2} + 2xy \frac{\partial^2 z}{\partial x \partial y} + y^2 \frac{\partial^2 z}{\partial y^2} = n(n-1)z$$

Proof

Given z is a homogenous function of degree n

So by Euler's theorem

$$x \frac{\partial z}{\partial x} + y \frac{\partial z}{\partial y} = nz \text{ ----- (1)}$$

Differentiating (1) w.r.t x ,

$$1. \frac{\partial z}{\partial x} + x \frac{\partial^2 z}{\partial x^2} + y \frac{\partial^2 z}{\partial x \partial y} = n \frac{\partial z}{\partial x}$$

$$\Rightarrow x \frac{\partial^2 z}{\partial x^2} + y \frac{\partial^2 z}{\partial x \partial y} = (n-1) \frac{\partial z}{\partial x} \text{ ----- (2)}$$

Differentiating (1) w.r.t y ,

$$x \frac{\partial^2 z}{\partial y \partial x} + 1. \frac{\partial z}{\partial y} + y \frac{\partial^2 z}{\partial y^2} = n \frac{\partial z}{\partial y}$$

$$\Rightarrow x \frac{\partial^2 z}{\partial x \partial y} + y \frac{\partial^2 z}{\partial y^2} = (n-1) \frac{\partial z}{\partial y} \text{ ----- (3)}$$

{As $\frac{\partial z}{\partial x}$, $\frac{\partial z}{\partial y}$ are continuous}

$$\{\Rightarrow \frac{\partial^2 z}{\partial x \partial y} = \frac{\partial^2 z}{\partial y \partial x}\}$$

Equⁿ(2) X x + Equⁿ(3) X y

$$\Rightarrow x^2 \frac{\partial^2 z}{\partial x^2} + xy \frac{\partial^2 z}{\partial x \partial y} + xy \frac{\partial^2 z}{\partial x \partial y} + y^2 \frac{\partial^2 z}{\partial y^2} = x(n-1) \frac{\partial z}{\partial x} + y(n-1) \frac{\partial z}{\partial y}$$

$$\Rightarrow x^2 \frac{\partial^2 z}{\partial x^2} + 2xy \frac{\partial^2 z}{\partial x \partial y} + y^2 \frac{\partial^2 z}{\partial y^2} = (n-1) \{ x \frac{\partial z}{\partial x} + y \frac{\partial z}{\partial y} \}$$

$$= (n-1) nz$$

$$= n(n-1)z \quad \text{(proved)}$$

Exercise

Question with short answers (2 marks)

- 1) if $z = \sin \frac{x}{y}$ find $\frac{\partial z}{\partial x}$ and $\frac{\partial z}{\partial y}$.
- 2) If $f(x,y) = \sqrt{x^2 + y^2}$, find f_x , f_y .
- 3) If $f(x,y) = \log(x^2 + y^2 - 2xy)$ find f_{xx} , f_{yy} , f_{xy}
- 4) If $z = f(x,y)$, then find $\frac{\partial z}{\partial x}$, $\frac{\partial z}{\partial y}$
- 5) Find $\frac{\partial z}{\partial x}$, $\frac{\partial z}{\partial y}$ if $z = xe^y + ye^x$

Questions with long answers (5 marks)

- 6) Given $f(u,v) = \frac{2u-3v}{u^2+v^2}$, find $f_u(2,1)$ and $f_v(2,1)$
- 7) If $z = \frac{x-y}{x+y}$, then show that $x \frac{\partial z}{\partial x} + y \frac{\partial z}{\partial y} = 0$
- 8) If $z = x^2y + 3xy^2 - \frac{x}{y}$. Find partial derivatives of 2nd order.
- 9) Verify Euler's theorem for $u = x^2 \log(\frac{y}{x})$
- 10) If $z = xy f(\frac{y}{x})$, then show that $x \frac{\partial z}{\partial x} + y \frac{\partial z}{\partial y} = 2z$
- 11) If $u = \sin^{-1}(\frac{x+y}{\sqrt{x}+\sqrt{y}})$ show that $x \frac{\partial u}{\partial x} + y \frac{\partial u}{\partial y} = \frac{1}{2} \tan u$
- 12) If $z = \ln(\frac{x^2+y^2}{x+y})$ then show that $x \frac{\partial z}{\partial x} + y \frac{\partial z}{\partial y} = 1$
- 13) If $z = \cos^{-1}(\frac{x^2+y^2}{x+y})$, then show that $x \frac{\partial z}{\partial x} + y \frac{\partial z}{\partial y} = -\cot z$

Answers

$$1) \frac{1}{y} \cos\left(\frac{x}{y}\right), \frac{-x}{y^2} \cos\left(\frac{x}{y}\right) \quad 2) \frac{x}{\sqrt{x^2+y^2}}, \frac{y}{\sqrt{x^2+y^2}} \quad 3) \frac{-2}{(x-y)^2}, \frac{2}{(x-y)^2}, \frac{2}{(x-y)^2}$$

$$4) y f'(xy), x f'(xy) \quad 5) e^y + y e^x, x e^y + e^x \quad 6) \frac{6}{25}, \frac{-17}{25}$$

$$8) Z_{xx}=2y, \quad Z_{yx}=2x+6y+\frac{1}{y^2}, \quad Z_{xy}=2x+6y+\frac{1}{y^2}, \quad Z_{yy}=6x-\frac{2x}{y^3}.$$