

Lecture 1

$y = f(x)$ is a function in one variable.

$$\frac{dy}{dx} = \lim_{\Delta x \rightarrow 0} \frac{f(x + \Delta x) - f(x)}{\Delta x} \quad \text{is called the ordinary derivative of } y = f(x)$$

$Z = f(x_1, x_2, \dots, x_n)$ is a function in n variables.

$$\frac{d}{dx} f(x, y, z) = \frac{\partial T}{\partial x} + \frac{\partial T}{\partial y} + \frac{\partial T}{\partial z} \quad \text{is called the partial derivative}$$

For plotting $Z = f(x, y)$ we require 3D space and we obtain a surface.

For $Z = f(x_1, x_2, x_3)$ we require 4 dimensional space.

Thus a function in n variables $Z = f(x_1, x_2, \dots, x_n)$ we require $n + 1$ dimensional space.

Limit of a function

Let $Z = f(x, y), \quad (x, y) \in \mathbb{R}^2$

$$f : \mathbb{R}^2 \rightarrow \mathbb{R}$$

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

For every $\epsilon > 0$ there exists $\delta > 0$ such that $|f(x, y) - L| < \epsilon \quad \forall \quad (x, y)$ and $0 < |(x, y) - (x_0, y_0)| < \delta$.

In other words, if $\lim_{(x,y) \rightarrow (x_0,y_0)} f(x, y) = L$, there exists a δ ball of (x_0, y_0) such that $f(x, y)$ lies in the epsilon neighborhood of L for every $\epsilon > 0$.

To prove limit does not exist, we show that atleast two paths exists on which values of limit is different.

$$\text{Ex: } Z = f(x, y) = \frac{(x+y)^2}{x^2+y^2}$$

Lets take $(x_0, y_0) = (0, 0)$

Approaching from path 1 : (first $y \rightarrow 0$, then $x \rightarrow 0$)

$$\begin{aligned}\lim_{(x,y) \rightarrow (0,0)} f(x, y) &= \lim_{x \rightarrow 0} \left\{ \lim_{y \rightarrow 0} f(x, y) \right\} \\ &= \lim_{x \rightarrow 0} \{1\} = 1\end{aligned}$$

Approaching from path 2: (along the line $y = x$)

as $x \rightarrow 0, y \rightarrow 0$

$$\lim_{x \rightarrow 0} f(x, y) = \lim_{x \rightarrow 0} \frac{(2x)^2}{2x^2} = 2$$

Similarly on path 3: (along $y = -x$)

$$\lim_{x \rightarrow 0} f(x, y) = \lim_{x \rightarrow 0} \frac{0}{2x^2} = 0$$

⇒ Limit does not exists at $(0, 0)$.

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