

1. TANGENT PLANES AND NORMAL LINES

Suppose $f(x, y, z)$ is differentiable and $f(x, y, z) = c$ is an implicitly defined surface. (The book also calls it a level surface. It is a level surface of the function $f(x, y, z) - t$.) Suppose also that (x_0, y_0, z_0) is a point on this surface. Then the *tangent plane* to this surface at the point (x_0, y_0, z_0) is given by

$$(TP) \quad \nabla f(x_0, y_0, z_0) \cdot \langle x, y, z \rangle = \nabla f(x_0, y_0, z_0) \cdot \langle x_0, y_0, z_0 \rangle$$

or if you prefer

$$\nabla f(x_0, y_0, z_0) \cdot \langle x - x_0, y - y_0, z - z_0 \rangle = 0$$

Then the *normal line* to this surface at the point (x_0, y_0, z_0) is given by

$$(NL) \quad \nabla f(x_0, y_0, z_0)t + \langle x_0, y_0, z_0 \rangle$$

Just as a line has many equations, a plane does also. Any equation of the form $\mathbf{N} \cdot \langle x, y, z \rangle = c$ with $\mathbf{N} \neq \mathbf{0}$ is a plane. The vector \mathbf{N} is perpendicular to the plane.

Conversely, given $\mathbf{N} \neq \mathbf{0}$, $\mathbf{N} \cdot \langle x, y, z \rangle = \mathbf{N} \cdot \langle x_0, y_0, z_0 \rangle$ is a plane with \mathbf{N} as a normal vector and $\langle x_0, y_0, z_0 \rangle$ as a point on the plane.

2. GRADIENT FORMULAS

Here are some formulas for computing gradients. They are seldom necessary for computing with formulas but often very important for computing with limited information.

- $\nabla(au + bw) = a\nabla u + b\nabla w$
- $\nabla(uw) = (\nabla u)w + u\nabla w$
- $\nabla\left(\frac{u}{w}\right) = \frac{1}{w^2}((\nabla u)w - u\nabla w)$
- $\nabla(u^r) = ru^{r-1}(\nabla u)$

Example. If $\nabla u(1, 2, 3) = \langle 5, 3, 2 \rangle$, $u(1, 2, 3) = 2$, $\nabla w(1, 2, 3) = \langle 1, -2, 6 \rangle$, $w(1, 2, 3) = -5$ find $\nabla(uw)(1, 2, 3)$. Then $(uw)(1, 2, 3) = 2(-5) = -10$ and

$$\nabla(uw)(1, 2, 3) = \langle 5, 3, 2 \rangle(-5) + 2\langle 1, -2, 6 \rangle = \langle -23, -19, 2 \rangle$$

3. HIGHER DIRECTIONAL DERIVATIVES

Given a unit vector \mathbf{v} and a function $f(\mathbf{x})$, $D_{\mathbf{v}}f(\mathbf{x})$ is also a real-valued function of \mathbf{x} . Hence given another unit vector \mathbf{w} , we can compute $D_{\mathbf{w}}(D_{\mathbf{v}}f(\mathbf{x}))$.

Suppose $\mathbf{x} = \langle x, y \rangle$, $\mathbf{v} = \langle v_1, v_2 \rangle$ and $\mathbf{w} = \langle w_1, w_2 \rangle$. Then $D_{\mathbf{v}}f(\langle x, y \rangle) = \nabla f(\langle x, y \rangle) \cdot \mathbf{u} = \frac{\partial f}{\partial x}u_1 + \frac{\partial f}{\partial y}u_2$ and then

$$\begin{aligned}
D_{\mathbf{w}}(D_{\mathbf{v}}f(\langle x, y \rangle)) &= D_{\mathbf{w}}\left(\frac{\partial f}{\partial x}v_1 + \frac{\partial f}{\partial y}v_2\right) \\
&= \left(\frac{\partial^2 f}{\partial x \partial x}v_1 + \frac{\partial^2 f}{\partial x \partial y}v_2\right)w_1 + \left(\frac{\partial^2 f}{\partial y \partial x}v_1 + \frac{\partial^2 f}{\partial y \partial y}v_2\right)w_2 \\
&= \frac{\partial^2 f}{\partial x \partial x}v_1w_1 + \frac{\partial^2 f}{\partial x \partial y}(v_1w_2 + v_2w_1) + \frac{\partial^2 f}{\partial y \partial y}v_2w_2
\end{aligned}$$

This last equation assumes that the mixed partials, $\frac{\partial^2 f}{\partial x \partial y} = \frac{\partial^2 f}{\partial y \partial x}$, are equal. Given this note

$$D_{\mathbf{w}}(D_{\mathbf{v}}f(\mathbf{x})) = D_{\mathbf{v}}(D_{\mathbf{w}}f(\mathbf{x}))$$

Exercise. Check that in 3 variables

$$\begin{aligned}
D_{\mathbf{w}}(D_{\mathbf{v}}f(\langle x, y, z \rangle)) &= \frac{\partial^2 f}{\partial x \partial x}v_1w_1 + \frac{\partial^2 f}{\partial y \partial y}v_2w_2 + \frac{\partial^2 f}{\partial z \partial z}v_3w_3 + \\
&\quad \frac{\partial^2 f}{\partial x \partial y}(v_1w_2 + v_2w_1) + \frac{\partial^2 f}{\partial x \partial z}(v_1w_3 + v_3w_1) + \frac{\partial^2 f}{\partial y \partial z}(v_2w_3 + v_3w_2)
\end{aligned}$$

Exercise. Go back to the level curve section last time and recall that for the level curve $f(x, y) = c$ and the point (x_0, y_0) , $\nabla f(x_0, y_0)$ is a perpendicular to the tangent line at the

point. We wrote down a unit tangent vector $\mathbf{T}(x_0, y_0) = \frac{\left\langle \frac{\partial f}{\partial y}, -\frac{\partial f}{\partial x} \right\rangle}{\left| \left\langle \frac{\partial f}{\partial y}, -\frac{\partial f}{\partial x} \right\rangle \right|}$. Show that our

formula for the curvature at (x_0, y_0) is

$$\kappa(x_0, y_0) = \frac{\left| D_{\mathbf{T}}(D_{\mathbf{T}}f(x, y)) \Big|_{(x_0, y_0)} \right|}{\left| \nabla f(x_0, y_0) \right|}$$