

- Theorem 10.5.1 The Chain Rule (I)

If $z = f(x(t), y(t))$, where $x(t)$ and $y(t)$ are differentiable and $f(x, y)$ is a differentiable function of x and y , then

$$\frac{dz}{dt} = \frac{d}{dt}[f(x(t), y(t))] = \frac{\partial f}{\partial x}(x(t), y(t)) \frac{dx}{dt} + \frac{\partial f}{\partial y}(x(t), y(t)) \frac{dy}{dt}.$$

- Theorem 10.5.2 Chain Rule (II)

Suppose that $z = f(x, y)$, where f is a differentiable function of x and y and where $x = x(s, t)$ and $y = y(s, t)$ both have first-order partial derivatives. Then we have the chain rules:

$$\begin{aligned} \frac{\partial z}{\partial s} &= \frac{\partial z}{\partial x} \frac{\partial x}{\partial s} + \frac{\partial z}{\partial y} \frac{\partial y}{\partial s} \\ \frac{\partial z}{\partial t} &= \frac{\partial z}{\partial x} \frac{\partial x}{\partial t} + \frac{\partial z}{\partial y} \frac{\partial y}{\partial t}. \end{aligned}$$

- Theorem 10.7.2 Second Derivatives Test

Suppose that $f(x, y)$ has continuous second-order partial derivatives in some open disk containing the point (a, b) and that $f_x(a, b) = f_y(a, b) = 0$. Define the **discriminant** D for the point (a, b) by

$$D(a, b) = f_{xx}(a, b) f_{yy}(a, b) - [f_{xy}(a, b)]^2.$$

- (1) If $D(a, b) > 0$ and $f_{xx}(a, b) > 0$, then f has a local minimum at (a, b) .
- (2) If $D(a, b) > 0$ and $f_{xx}(a, b) < 0$, then f has a local maximum at (a, b) .
- (3) If $D(a, b) < 0$, then f has a saddle point at (a, b) .
- (4) If $D(a, b) = 0$, then no conclusion can be drawn.

- Theorem 10.7.3 Extreme Value Theorem (I)

Suppose that $f(x, y)$ is continuous on the closed and bounded region $R \subset \mathbb{R}^2$. Then f has both an absolute maximum and an absolute minimum on R . Further, the absolute extrema must occur at either a critical point in R or on the boundary of R .

- Theorem 10.8.1 Method of Lagrange Multiplier

Suppose that $f(x, y)$ and $g(x, y)$ are functions with continuous first partial derivatives and $\nabla g(x, y) \neq \mathbf{0}$ on the surface $g(x, y) = 0$. Suppose that either

- (1) the minimum value of $f(x, y)$ subject to the constraint $g(x, y) = 0$ occurs at (x_0, y_0) ; or
- (2) the maximum value of $f(x, y)$ subject to the constraint $g(x, y) = 0$ occurs at (x_0, y_0) .

Then $\nabla f(x_0, y_0, z_0) = \lambda \nabla g(x_0, y_0, z_0)$ for some constant λ .

- Definition 11.8.1 Jacobian of a transformation

$$\frac{\partial(x, y)}{\partial(u, v)} = \begin{vmatrix} \frac{\partial x}{\partial u} & \frac{\partial x}{\partial v} \\ \frac{\partial y}{\partial u} & \frac{\partial y}{\partial v} \end{vmatrix}$$

- Theorem 11.8.1

Suppose that the region S in the uv -plane is mapped onto the region R in the xy -plane by the one-to-one transformation T defined by $x = g(u, v)$ and $y = h(u, v)$, where g and h have continuous first partial derivatives on S . If f is continuous on R and the Jacobian $\frac{\partial(x, y)}{\partial(u, v)}$ is nonzero on S , then

$$\iint_R f(x, y) dA = \iint_S f(g(u, v), h(u, v)) \left| \frac{\partial(x, y)}{\partial(u, v)} \right| du dv.$$