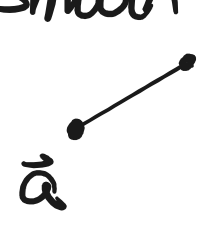


Calculus, Spring 2026, week 12

§ MVT and chain rule

Thm (MVT, Thm 16.3.1)

Let f be a smooth function on \mathbb{R}^n .

Then $\exists \vec{c} \in \mathbb{R}^n$  $= \left\{ \vec{a} + t(\vec{b} - \vec{a}) \mid t \in [0, 1] \right\}$
st.

$$f(\vec{b}) - f(\vec{a}) = \nabla f(\vec{c}) \cdot (\vec{b} - \vec{a})$$

Recall (MVT) $f \in C^1[a, b]$
 $\exists c$ between a and b st.
 $f(b) - f(a) = f'(c) \cdot (b - a)$

pf

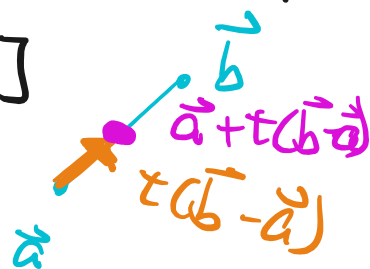
If $\vec{a} = \vec{b}$, then LHS = 0 = RHS.

Assume $\vec{a} \neq \vec{b}$. Recall that the line segment between \vec{a} and \vec{b} can be parametrized by

$$\vec{a} + t(\vec{b} - \vec{a}), \quad t \in [0, 1]$$

Let

$$\vec{u} = \frac{\vec{b} - \vec{a}}{\|\vec{b} - \vec{a}\|}$$



and

$$g(t) := f(\vec{a} + t(\vec{b} - \vec{a})), \quad t \in [0, 1]$$
$$= f(\vec{a} + t \|\vec{b} - \vec{a}\| \vec{u}) = h(\|\vec{b} - \vec{a}\| t)$$

Last week:

The function $f(\vec{a} + t\vec{u})$ is smooth and
 $\frac{d}{dt}(f(\vec{a} + t\vec{u})) = \nabla f(\vec{a} + t\vec{u}) \cdot \vec{u}$

$\Rightarrow g(t) = h(\|\vec{b} - \vec{a}\| \cdot t)$ is also smooth and

$$g'(t) \stackrel{\text{chain rule}}{=} h'(\|\vec{b} - \vec{a}\| \cdot t) \cdot \|\vec{b} - \vec{a}\|$$
$$= \left(\nabla f(\vec{a} + (\|\vec{b} - \vec{a}\| \cdot t) \cdot \vec{u}) \right) \cdot \vec{u} \cdot \|\vec{b} - \vec{a}\|$$
$$= \nabla f(\vec{a} + t(\vec{b} - \vec{a})) \cdot (\vec{b} - \vec{a})$$

Apply MVT to $g(t)$ (on $[0, 1]$):

$\exists t_0 \in (0, 1)$ s.t.

$$g(1) - g(0) = g'(t_0) \cdot (1 - 0)$$

$$f(\vec{b}) - f(\vec{a}) = \nabla f(\vec{a} + t_0(\vec{b} - \vec{a})) \cdot (\vec{b} - \vec{a})$$

$$\text{Take } \vec{c} = \vec{a} + t_0(\vec{b} - \vec{a}) \Rightarrow \nabla f(\vec{c}) \cdot (\vec{b} - \vec{a}) \quad \#$$

Cor
 If $\nabla f(\vec{x}) = \vec{0} \quad \forall \vec{x} \in \mathbb{R}^n$, then
 f is constant.

pf
 $\forall \vec{x}, \vec{y} \in \mathbb{R}^n$, $\exists \vec{c} \in \overline{\vec{x}\vec{y}}$ s.t.
 $f(\vec{x}) - f(\vec{y}) = \nabla f(\vec{c}) \cdot (\vec{x} - \vec{y})$

$$= 0 \Rightarrow f(\vec{x}) = f(\vec{y}) \quad \forall \vec{x}, \vec{y} \in \mathbb{R}^n \quad \#$$

Cor
 If $\nabla f(\vec{x}) = \nabla g(\vec{x}) \quad \forall \vec{x} \in \mathbb{R}^n$, then $\exists c \in \mathbb{R}$
 s.t. $f(\vec{x}) - g(\vec{x}) = c \quad \forall \vec{x} \in \mathbb{R}^n$

$\Rightarrow \nabla(f-g)(\vec{x}) = 0 \quad \forall \vec{x} \in \mathbb{R}^n \Rightarrow f-g = \text{const}$

Thm (Chain Rule, Thm 6.3.4)

Let $\vec{\sigma} : \mathbb{R} \rightarrow \mathbb{R}^n$ and $f : \mathbb{R}^n \rightarrow \mathbb{R}$

be smooth functions. Then if

$$f \circ \vec{\sigma} : \mathbb{R} \rightarrow \mathbb{R}$$

$$\vec{\sigma}(t) = (\sigma_1(t), \sigma_2(t), \dots, \sigma_n(t))$$

is also smooth, and

$$\begin{aligned} (f \circ \vec{\sigma})'(t) &= (\nabla f(\vec{\sigma}(t))) \cdot \vec{\sigma}'(t) \\ &= f_{x_1}(\vec{\sigma}(t)) \sigma_1'(t) + f_{x_2}(\vec{\sigma}(t)) \sigma_2'(t) + \dots + f_{x_n}(\vec{\sigma}(t)) \sigma_n'(t). \end{aligned}$$

PF

Recall

$$(f \circ \vec{\gamma})'(t) = \lim_{h \rightarrow 0}$$

$$\frac{f(\vec{\gamma}(t+h)) - f(\vec{\gamma}(t))}{h}$$

By MVT, $\exists \vec{c}_h \in$  st.

$$\frac{f(\vec{\gamma}(t+h)) - f(\vec{\gamma}(t))}{h}$$

$$= \nabla f(\vec{c}_h) \cdot$$

$$\left(\frac{\vec{\gamma}(t+h) - \vec{\gamma}(t)}{h} \right)$$

$\vec{\gamma}'(t)$
as $h \rightarrow 0$

Since

$\because \vec{\gamma}$ is ^{smooth} continuous

$$0 \leq \| \vec{c}_h - \vec{\gamma}(t) \| \leq \| \vec{\gamma}(t+h) - \vec{\gamma}(t) \| \rightarrow 0 \text{ as } h \rightarrow 0$$

we have

$$\lim_{h \rightarrow 0} \| \vec{c}_h - \vec{\gamma}(t) \| = 0$$

i.e.

$$\lim_{h \rightarrow 0} \vec{c}_h = \vec{\gamma}(t)$$

\Rightarrow

$$\lim_{h \rightarrow 0} \nabla f(\vec{c}_h) = \nabla f(\vec{\gamma}(t))$$

$\because f$ is smooth \Rightarrow all f_{x_i} are continuous

\Rightarrow

$$(f \circ \vec{\gamma})'(t) = \lim_{h \rightarrow 0} \frac{f(\vec{\gamma}(t+h)) - f(\vec{\gamma}(t))}{h}$$

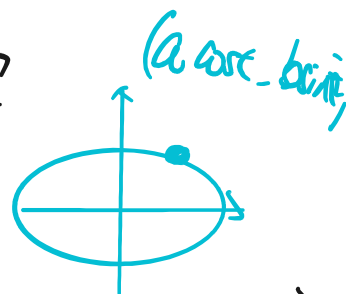
$$= \nabla f(\vec{\gamma}(t)) \cdot \vec{\gamma}'(t) \quad \#$$

Example

① Find the rate of change of

$$f(x,y) = \frac{1}{3} (x^3 + y^3)$$

with respect to t along $\vec{r}(t) = (a \cos t, b \sin t)$



sol

$$\text{Ans} = (f \circ \vec{r})'(t) = (f(a \cos t, b \sin t))'$$

chain rule
$$= (\nabla f(a \cos t, b \sin t)) \bullet (-a \sin t, b \cos t)$$

$$= f_x(a \cos t, b \sin t) (-a \sin t)$$

$$+ f_y(a \cos t, b \sin t) b \cos t$$

$$= \dots = \sin t \cos t (b^3 \sin t - a^3 \cos t) \quad \#$$

② Let $u = x^2 - y^2$, $x = t^2 - 1$, $y = 3 \sin \pi t$

$$\frac{du}{dt} = ?$$

\Downarrow
 $u_x = 2x$
 $u_y = -2y$

sol

$$\frac{du}{dt} = \frac{d}{dt} (u(t^2 - 1, 3 \sin \pi t))$$

chain rule
$$\nabla u(t^2 - 1, 3 \sin \pi t) \bullet (x'(t), y'(t))$$

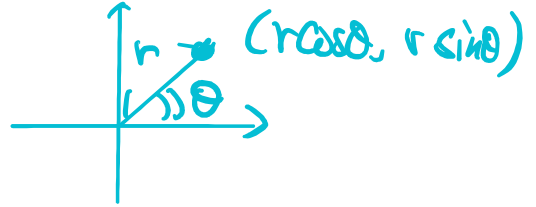
$$= u_x(t^2 - 1, 3 \sin \pi t) \cdot 2t + u_y(t^2 - 1, 3 \sin \pi t) 3\pi \cos \pi t$$

$$= 2(t^2-1) \cdot 2t + (-2 \cdot 3 \sin \pi t) \cdot 3\pi \cos \pi t \quad \#$$

③ (Polar coordinates)

Let $u = u(x, y)$ be a smooth function on \mathbb{R}^2

Suppose $x = r \cos \theta$
 $y = r \sin \theta$



(a) $u(r, \theta) = u(r \cos \theta, r \sin \theta)$

$\frac{\partial u}{\partial r} = ? \quad \frac{\partial u}{\partial \theta} = ?$

sol

$\frac{\partial u}{\partial r} = \frac{\partial}{\partial r} (u(r \cos \theta, r \sin \theta))$

chain
= rule

$u_x(r \cos \theta, r \sin \theta) \cdot \frac{\partial(r \cos \theta)}{\partial r}$
 $+ u_y(r \cos \theta, r \sin \theta) \cdot \frac{\partial(r \sin \theta)}{\partial r}$

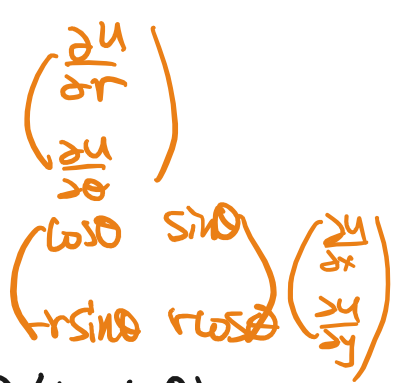
$= \frac{\partial u}{\partial x} \cos \theta + \frac{\partial u}{\partial y} \cdot \sin \theta$

$\frac{\partial u}{\partial \theta} = \frac{\partial}{\partial \theta} (u(r \cos \theta, r \sin \theta))$

chain
= rule

$\frac{\partial u}{\partial x} \cdot \frac{\partial(r \cos \theta)}{\partial \theta} + \frac{\partial u}{\partial y} \cdot \frac{\partial(r \sin \theta)}{\partial \theta}$

$= -\frac{\partial u}{\partial x} \cdot r \sin \theta + \frac{\partial u}{\partial y} \cdot r \cos \theta$



#

(b) $\Delta u \stackrel{\text{"Laplacian"}}{:=} u_{xx} + u_{yy} = ?$ (Assume $r \neq 0$)

sol

$$\frac{\partial^2 u}{\partial r^2} = \frac{\partial}{\partial r} \left(u_x(r \cos \theta, r \sin \theta) \cdot \cos \theta + u_y(r \cos \theta, r \sin \theta) \sin \theta \right)$$

chain

rule

$$\begin{aligned} & u_{xx}(r \cos \theta, r \sin \theta) \cos \theta \cdot \cos \theta \\ & + u_{xy}(r \cos \theta, r \sin \theta) \cos \theta \cdot \sin \theta \\ & + u_{yx}(\dots) \cdot \sin \theta \cos \theta \\ & + u_{yy}(\dots) \cdot \sin \theta \sin \theta \end{aligned}$$

$$\begin{aligned} \frac{\partial^2 u}{\partial \theta^2} &= \frac{\partial}{\partial \theta} \left(-u_x r \sin \theta + u_y r \cos \theta \right) \\ &\stackrel{\text{chain rule}}{=} \left(-u_{xx}(-r \sin \theta) + u_{xy} \cdot r \cos \theta \right) r \sin \theta \\ &\quad + \left(u_{yx} \cdot (-r \sin \theta) + u_{yy} r \cos \theta \right) \cdot r \cos \theta \\ &\quad + u_y (-r \sin \theta) \end{aligned}$$

$$\begin{aligned} \Rightarrow \frac{\partial^2 u}{\partial r^2} + \frac{1}{r^2} \frac{\partial^2 u}{\partial \theta^2} &= u_{xx} \cdot \cos^2 \theta + u_{yy} \sin^2 \theta - \frac{1}{r} (u_x \cos \theta + u_y \sin \theta) \\ &\quad + u_{xx} \sin^2 \theta + u_{yy} \cos^2 \theta \\ &= u_{xx} + u_{yy} \quad \neq \Delta u \quad \neq \frac{1}{r} \frac{\partial u}{\partial r} \end{aligned}$$

⊕ (Implicit function)

Assume

$$u(x,y) = 2x^2y - y^3 + 1 - x - 2y = 0$$

$= u(\vec{\gamma}(x))$

Then $\frac{dy}{dx} = ?$

Sol

Let $\vec{\gamma}(x) = (x, y(x))$

$$\Rightarrow 0 = \frac{d}{dx} u(\vec{\gamma}(x)) \quad \begin{array}{l} \text{chain} \\ \text{rule} \end{array} = u_x \cdot \frac{dx}{dx} + u_y \cdot \frac{dy}{dx}$$

$$= (4xy - 1) \cdot 1 + (2x^2 - 3y^2 - 2) \cdot \frac{dy}{dx}$$

$$\Rightarrow \frac{dy}{dx} = \frac{-(4xy - 1)}{2x^2 - 3y^2 - 2} \quad \#$$

更正

$$x = r \cos \theta, \quad y = r \sin \theta$$

Let $u(x,y) = u(r \cos \theta, r \sin \theta)$.

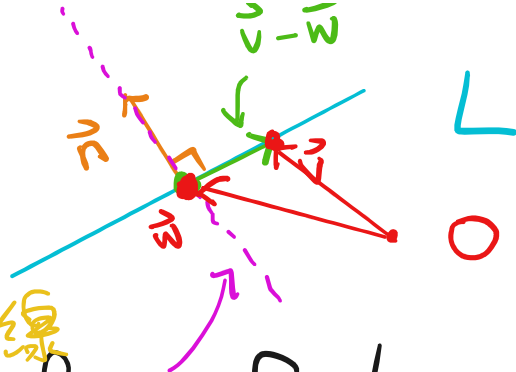
$$\Delta u = u_{xx} + u_{yy} = u_{rr} + \frac{1}{r^2} u_{\theta\theta} + \underline{\underline{\frac{1}{r} u_r}}$$

Geometric meaning of gradient

\mathbb{R}^2

A normal vector of a line L is a vector that is perpendicular

to L :



The normal line of L is the line perpendicular to L .

That is, a vector \vec{n} is normal to L if

$$\vec{n} \cdot (\vec{v} - \vec{w}) = 0 \quad \forall \vec{v}, \vec{w} \in L$$

If L is given by

$$ax + by = c,$$

$$\vec{v} = (v_1, v_2), \vec{w} = (w_1, w_2) \in L \Leftrightarrow$$

$$av_1 + bv_2 = c$$

$$aw_1 + bw_2 = c$$

then

$$(a, b) \cdot (\vec{v} - \vec{w}) = (v_1 - w_1, v_2 - w_2)$$

$$= a(v_1 - w_1) + b(v_2 - w_2)$$

$$= \underbrace{(av_1 + bv_2)}_{=c} - \underbrace{(aw_1 + bw_2)}_{=c} = 0$$

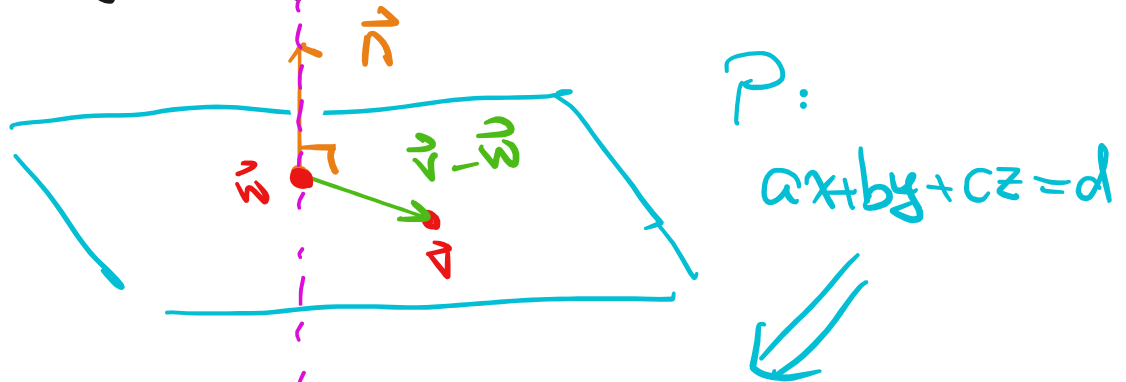
So the vector

$$\vec{n} = (a, b) \in \mathbb{R}^2$$

is a normal vector of $L: ax + by = c$

Similarly, a normal vector of a plane P in \mathbb{R}^3 is a vector \vec{n} perpendicular to P , i.e.

$$\vec{n} \cdot (\vec{v} - \vec{w}) = 0 \quad \forall \vec{v}, \vec{w} \in P.$$

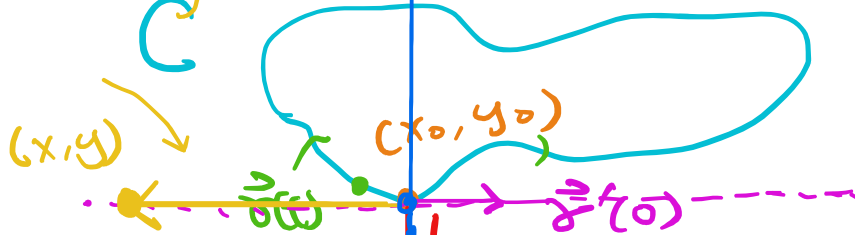


$\vec{n} = (a, b, c)$ is a normal vector of P .

Consider a curve in \mathbb{R}^2 given by

$$C = \{ (x, y) \in \mathbb{R}^2 \mid f(x, y) = c \}$$

$$(x, y) - (x_0, y_0) \cdot \nabla f(x_0, y_0) = 0$$



$$f(x, y) = c$$

e.g. $f(x, y) = x^2 + y^2$
 $c = 1 \Rightarrow \vec{\gamma}(t) = (\cos t, \sin t)$

Suppose

$$\nabla f(x_0, y_0) \neq \vec{0}$$

a tangent vector

$$x^2 + y^2 = 1 \Rightarrow \text{circle}$$

$$df = (2x, 2y)$$

$$df(1, 0) = (2, 0) \neq (0, 0)$$

$$(x_0, y_0) \in C$$

and

$$\nabla f(x_0, y_0) \neq \vec{0}$$

Fact \Rightarrow

$$\exists \vec{\gamma}: (-\epsilon, \epsilon) \rightarrow C$$

$$(\gamma_1(t), \gamma_2(t))$$

$$\text{s.t. } \vec{\gamma}(0) = (x_0, y_0),$$

$$\vec{\gamma}'(0) \neq \vec{0}$$

$$\Rightarrow f(x_1(t), x_2(t)) = f(\vec{r}(t)) = c$$

$$\Rightarrow \frac{d}{dt} \Big|_{t=0} (f(\vec{r}(t))) = \frac{d}{dt} \Big|_{t=0} (c) = 0$$

|| chain rule

$$\nabla f(\vec{r}(0)) \cdot \vec{r}'(0)$$

$$\parallel$$

$$\nabla f(x_0, y_0) \cdot \vec{r}'(0)$$

$\Rightarrow \nabla f(x_0, y_0)$ is a normal vector of the tangent line of C at (x_0, y_0)

Prop (16.4.4, 16.4.5)

Suppose $\nabla f(x_0, y_0) \neq \vec{0}$. The tangent line of

$$C: f(x, y) = c$$

at (x_0, y_0) is given by

$$\nabla f(x_0, y_0) \cdot (x - x_0, y - y_0) = 0$$

$$\parallel$$

$$(f_x(x_0, y_0))(x - x_0) + (f_y(x_0, y_0))(y - y_0) = 0$$

= normal line of

Furthermore, the normal line of C at

tangent line of C
at (x_0, y_0)

(x_0, y_0) is given by
the condition

$$\nabla f(x_0, y_0) \parallel (x-x_0, y-y_0)$$

$$= (f_x(x_0, y_0), f_y(x_0, y_0))$$

← parallel

$$\Leftrightarrow (f_x(x_0, y_0))(y-y_0) = (f_y(x_0, y_0))(x-x_0)$$

Example

$$x^2 + y^2 = 1$$

$(\frac{1}{\sqrt{2}}, \frac{1}{\sqrt{2}})$

$x=1$

$$\nabla f(1, 0) = (2, 0)$$

$$(2, 0) \cdot (x-1, y-0) = 0$$

$(2, 0)$

normal line:

$$2 \cdot (y-0) = 0(x-1)$$

$$\Leftrightarrow y=0$$

tangent line: $x=1$

$$0 = \nabla f(\frac{1}{\sqrt{2}}, \frac{1}{\sqrt{2}}) \cdot (x - \frac{1}{\sqrt{2}}, y - \frac{1}{\sqrt{2}})$$

$$= (-\sqrt{2}, \sqrt{2}) \cdot (x + \frac{1}{\sqrt{2}}, y - \frac{1}{\sqrt{2}})$$

$$\nabla f = (2x, 2y)$$

$$= -\sqrt{2}x - 1 + \sqrt{2}y - 1 = -\sqrt{2}x + \sqrt{2}y - 2 = 0$$

$$\Leftrightarrow x - y = -\frac{2}{\sqrt{2}} = -\sqrt{2}$$



Consider

$$S = \{ (x, y, z) \in \mathbb{R}^3 \mid f(x, y, z) = c \}$$

Suppose $\vec{v}_0 = (x_0, y_0, z_0) \in S$

and $\nabla f(\vec{v}_0) \neq \vec{0}$

Prop (16.4.8, 16.4.10)

Suppose $\nabla f(x_0, y_0, z_0) \neq \vec{0}$. Then the tangent plane of

$$S: f(x, y, z) = 0 \quad \vec{v}_0 + T_{\vec{v}_0} S$$

at (x_0, y_0, z_0) is given by \parallel

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

Furthermore, the normal line of

$\vec{v}_0 + T_{\vec{v}_0} S$ (or S) at \vec{v}_0 is given by

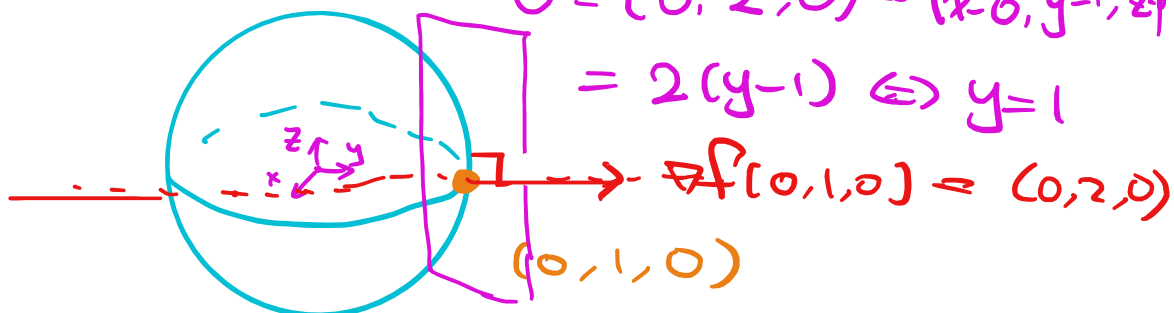
$$\begin{cases} x = x_0 + t f_x(\vec{v}_0) \\ y = y_0 + t f_y(\vec{v}_0) \\ z = z_0 + t f_z(\vec{v}_0) \end{cases} \quad t \in \mathbb{R}.$$

Example

$$\nabla f = (2x, 2y, 2z)$$

$$f(x, y, z) = x^2 + y^2 + z^2 = 1$$

$$\begin{aligned} 0 &= (0, 2, 0) \cdot (x-0, y-1, z) \\ &= 2(y-1) \Leftrightarrow y=1 \end{aligned}$$



normal line:

$$\begin{cases} x = 0 + t \cdot 0 = 0 \\ y = 1 + t \cdot 2 = 1 + 2t, t \in \mathbb{R} \\ z = 0 + t \cdot 0 = 0 \end{cases}$$

= y-axis

Example

At what point(s) of the surface

$$z = 3xy - x^3 - y^3$$

is the tangent plane horizontal?

* 非水平

i.e. " $z = c$ " for some $c \in \mathbb{R}$

Sol:

The surface is given by

normal vector
 $= t \cdot (0, 0, 1)$

$$f(x, y, z) = 3xy - x^3 - y^3 - z = 0$$

$$\begin{aligned} \text{Solve } \nabla f &= (0, 0, t) \\ \text{"} & \\ (3y - 3x^2, 3x - 3y^2, -1) & \end{aligned} \Rightarrow \begin{cases} t = -1 \\ y = x^2 \\ x = y^2 \end{cases}$$

$$\Rightarrow x = x^4 \Rightarrow x = 0 \text{ or } 1$$

$$\Rightarrow \begin{cases} x = 0 \\ y = 0 \\ \downarrow \\ z = 0 \end{cases}$$

$$\text{or } \begin{cases} x = 1 \\ y = 1 \\ \leftarrow \\ z = 1 \end{cases}$$

(H)

Extreme values

Def (Def 16.5.1)

We say $f = f(x_1, \dots, x_n)$ has a
local minimum at \vec{v}_0 if $\exists \delta > 0$
local maximum st.

$$f(\vec{v}_0) \leq f(\vec{v}) \quad \text{when} \quad \|\vec{v} - \vec{v}_0\| < \delta$$

$$f(\vec{v}_0) \geq f(\vec{v}) \quad \text{when} \quad \|\vec{v} - \vec{v}_0\| < \delta$$



Local extreme value

= local maximum or local minimum

Thm (Thm 16.5.2)

If f has a local extreme value
at \vec{v}_0 then

$$\nabla f(\vec{v}_0) = \vec{0}$$

or $\nabla f(\vec{v}_0)$ does not exist.

pf: Next week.

Such \vec{v}_0 are called
critical points of f

\vec{v}_0 is a stationary point $\Leftrightarrow \nabla f(\vec{v}_0) = 0$

\vec{v}_0 is a saddle point $\Leftrightarrow \nabla f(\vec{v}_0) = 0$
and f does not have
an extreme value
at \vec{v}_0 .

马鞍點

Problem 2 Show that $\|\vec{\gamma}(t)\|$ is constant if and only if $\vec{\gamma}(t) \cdot \vec{\gamma}'(t) = 0$ for all t .

常錯：

$\|\vec{\gamma}(t)\| = 1 \quad \forall t$

1. $\|\vec{\gamma}(t)\|$ 是常數無法推得 $\vec{\gamma}(t)$ 是固定的一個點。例如： $\vec{\gamma}(t) = (\cos t, \sin t)$ 。
 $\vec{\gamma}'(t) = (-\sin t, \cos t)$

2. $\vec{\gamma}(t) \cdot \vec{\gamma}'(t) = 0$ 也無法推得 $\vec{\gamma}(t) = 0$ 或 $\vec{\gamma}'(t) = 0$ 。同一個例子可見得： $\vec{\gamma}(t) = (\cos t, \sin t)$ 。

3. 許多同學用到 $\frac{d}{dt}\|\vec{\gamma}(t)\| = \frac{\vec{\gamma}(t) \cdot \vec{\gamma}'(t)}{\|\vec{\gamma}(t)\|}$ 。這裡需要條件 $\|\vec{\gamma}(t)\| \neq 0$ 對**所有** t 。
 $\vec{\gamma}(t) \cdot \vec{\gamma}'(t) = \cos t (-\sin t) + \sin t \cos t = 0$

$\|\vec{\gamma}(t)\|^2 = \vec{\gamma}(t) \cdot \vec{\gamma}(t)$

• 部分同學有分情況 $\|\vec{\gamma}(t)\| \neq 0$ 以及 $\|\vec{\gamma}(t)\| = 0$ 討論的做法。但同學未注意到還有一種情況是 $\|\vec{\gamma}(t)\|$ 在某些時間 t 可能是 0。這種狀況下甚至 $\|\vec{\gamma}(t)\|$ 都不一定可以微分，例如 $\vec{\gamma}(t) = (t, t)$ ，在 $t = 0$ 時 $\|\vec{\gamma}(t)\|$ 是不可微分的。
 $= 0$

4. 提醒同學，if and only if 是兩個方向都需證明。

