Aplicacion del Teorema del Valor Medio de Funciones de $\mathbb{R}^2 \to \mathbb{R}$

Teorema 1. Suponga que $f: A \subset \mathbb{R}^2 \to \mathbb{R}$ es tal que

$$\left| \frac{\partial f}{\partial x}(x_0, y_0) \right| \le M \quad y \quad \left| \frac{\partial f}{\partial x}(x_0, y_0) \right| \le M$$

donde M no depende de x, y entonces f es continua en A.

Demostración. Sean (x_0, y_0) , $(x_0 + h_1, y_0 + h_2) \in A$ tenemos entonces que

$$f(x_0 + h_1, y_0 + h_2) - f(x_0, y_0) = f(x_0 + h_1, y_0 + h_2) - f(x_0 + h_1, y_0) + f(x_0 + h_1, y_0) - f(x_0, y_0)$$

Aplicando teorema del valor medio se tiene que existen θ_1 , $\theta_2 \in (0,1)$ tal que

$$f(x_0 + h_1, y_0 + h_2) - f(x_0 + h_1, y_0) = \frac{\partial f}{\partial y}(x_0 + h_1, y_0 + \theta_2 h_2) h_2$$

$$f(x_0 + h_1, y_0) - f(x_0, y_0) = \frac{\partial f}{\partial x}(x_0 + \theta_1 h_1, y_0 + h_2)h_1$$

por lo tanto

$$|f(x_0 + h_1, y_0 + h_2) - f(x_0, y_0)| = \left| \left(\frac{\partial f}{\partial y}(x_0 + h_1, y_0 + \theta_2 h_2) h_2 \right) + \left(\frac{\partial f}{\partial x}(x_0 + \theta_1 h_1, y_0 + h_2) h_1 \right) \right| \le \left| \left(\frac{\partial f}{\partial y}(x_0 + h_1, y_0 + \theta_2 h_2) \right) \right| |h_2| + \left| \left(\frac{\partial f}{\partial x}(x_0 + \theta_1 h_1, y_0 + h_2) \right) |h_1| \le M(|h_2| + |h_1|)$$

si tenemos que $||(h_1, h_2)|| < \delta$ entonces

$$M(|h_2| + |h_1|) < 2M\delta$$
 :. $\epsilon = 2M\delta \Rightarrow \delta = \frac{\epsilon}{2M}$

El Gradiente

Definición 1. Sea $f: A \subset \mathbb{R}^n \to \mathbb{R}$ una función diferenciable en $x_0 \in A$. Entonces el vector cuyas componentes son las derivadas parciales de f en x_0 se le denomina Vector Gradiente

$$\left(\frac{\partial f}{\partial x_1}(x_0), \frac{\partial f}{\partial x_2}(x_0), ..., \frac{\partial f}{\partial x_n}(x_0), \right)$$

y se le denota por ∇f .

En el caso particular n=2 se tiene

$$\nabla f(x_0) = \left(\frac{\partial f}{\partial x}(x_0), \frac{\partial f}{\partial y}(x_0)\right)$$

En el caso particular n=3 se tiene

$$\nabla f(x_0) = \left(\frac{\partial f}{\partial x}(x_0), \frac{\partial f}{\partial y}(x_0), \frac{\partial f}{\partial z}(x_0)\right)$$

Ejemplo Calcular ∇f para $f(x,y) = x^2y + y^3$

Solución En este caso

$$\nabla f(x,y) = (2xy, x^2 + 3y^2)$$

Teorema 2. Si $f: \mathbb{R}^2 \to \mathbb{R}$ es una función diferenciable en (x_0, y_0) en la dirección del vector unitario u entonces

$$\frac{\partial f}{\partial u}(x_0, y_0) = \nabla f(x_0, y_0) \cdot u$$

Demostración. Sea $u \in \mathbb{R}^n$ tal que $u \neq 0$ y ||u|| = 1 como f es diferenciable en (x_0, y_0) , se tiene que

$$f((x_0, y_0) + (h_1, h_2)) = f(x_0, y_0) + \frac{\partial f}{\partial x}(x_0, y_0)h_1 + \frac{\partial f}{\partial y}(x_0, y_0)h_2 + r(h_1, h_2)$$

satisface

$$\lim_{(h_1, h_2) \to (0, 0)} \frac{r(h_1, h_2)}{\|(h_1, h_2)\|} = 0$$

tomando h=tu se tiene $||h||=||(h_1,h_2)||=||tu||=|t|||u||=|t|$ se tiene entonces

$$f((x_0, y_0) + t(u)) = f(x_0, y_0) + \frac{\partial f}{\partial x}(x_0, y_0)tu_1 + \frac{\partial f}{\partial y}(x_0, y_0)tu_2 + r(tu_1, ru_2)$$

y también

$$\frac{r(h_1, h_2)}{\|(h_1, h_2)\|} = \frac{r(tu_1, ru_2)}{\|tu\|} = \frac{r(tu_1, ru_2)}{|t|\|u\|} = \frac{r(tu_1, ru_2)}{|t|}$$

tenemos entonces

$$\lim_{t \to 0} \frac{r(tu_1, ru_2)}{|t|} = \lim_{t \to 0} \frac{f((x_0, y_0) + t(u)) - f(x_0, y_0)}{|t|} - \frac{\frac{\partial f}{\partial x}(x_0, y_0)tu_1}{|t|} - \frac{\frac{\partial f}{\partial y}(x_0, y_0)tu_2}{|t|}$$

es decir

$$0 = \frac{\partial f}{\partial u}(x_0, y_0) - \frac{\partial f}{\partial x}(x_0, y_0)u_1 - \frac{\partial f}{\partial y}(x_0, y_0)u_2$$

y en consecuencia

$$\frac{\partial f}{\partial u}(x_0,y_0) = \frac{\partial f}{\partial x}(x_0,y_0)u_1 + \frac{\partial f}{\partial y}(x_0,y_0)u_2 = \left(\frac{\partial f}{\partial x}(x_0,y_0,\frac{\partial f}{\partial y}(x_0,y_0) \cdot (u_1,u_2) = \nabla f(x_0,y_0) \cdot u_1\right) + \frac{\partial f}{\partial x}(x_0,y_0)u_2 = \left(\frac{\partial f}{\partial x}(x_0,y_0,\frac{\partial f}{\partial y}(x_0,y_0) - u_1\right) + \frac{\partial f}{\partial x}(x_0,y_0)u_2 = \left(\frac{\partial f}{\partial x}(x_0,y_0,\frac{\partial f}{\partial y}(x_0,y_0) - u_1\right) + \frac{\partial f}{\partial x}(x_0,y_0)u_2 = \left(\frac{\partial f}{\partial x}(x_0,y_0,\frac{\partial f}{\partial y}(x_0,y_0) - u_1\right) + \frac{\partial f}{\partial x}(x_0,y_0)u_2 = \left(\frac{\partial f}{\partial x}(x_0,y_0,\frac{\partial f}{\partial y}(x_0,y_0) - u_1\right) + \frac{\partial f}{\partial x}(x_0,y_0)u_2 = \left(\frac{\partial f}{\partial x}(x_0,y_0,\frac{\partial f}{\partial y}(x_0,y_0) - u_1\right) + \frac{\partial f}{\partial x}(x_0,y_0)u_2 = \left(\frac{\partial f}{\partial x}(x_0,y_0,\frac{\partial f}{\partial y}(x_0,y_0) - u_1\right) + \frac{\partial f}{\partial x}(x_0,y_0)u_2 = \left(\frac{\partial f}{\partial x}(x_0,y_0,\frac{\partial f}{\partial y}(x_0,y_0) - u_1\right) + \frac{\partial f}{\partial x}(x_0,y_0)u_2 = \left(\frac{\partial f}{\partial x}(x_0,y_0,\frac{\partial f}{\partial y}(x_0,y_0) - u_1\right) + \frac{\partial f}{\partial x}(x_0,y_0)u_2 = \left(\frac{\partial f}{\partial x}(x_0,y_0) - u_1\right) + \frac{\partial f}{\partial x}(x_0,y_0)u_2 = \left(\frac{\partial f}{\partial x}(x_0,y_0) - u_1\right) + \frac{\partial f}{\partial x}(x_0,y_0)u_2 = \left(\frac{\partial f}{\partial x}(x_0,y_0) - u_1\right) + \frac{\partial f}{\partial x}(x_0,y_0)u_2 = \left(\frac{\partial f}{\partial x}(x_0,y_0) - u_1\right) + \frac{\partial f}{\partial x}(x_0,y_0)u_2 = \left(\frac{\partial f}{\partial x}(x_0,y_0) - u_1\right) + \frac{\partial f}{\partial x}(x_0,y_0)u_2 = \left(\frac{\partial f}{\partial x}(x_0,y_0) - u_1\right) + \frac{\partial f}{\partial x}(x_0,y_0)u_1 + \frac{\partial f}{\partial x}(x_0,y_0)u_1 + \frac{\partial f}{\partial x}(x_0,y_0)u_2 = \left(\frac{\partial f}{\partial x}(x_0,y_0) - u_1\right) + \frac{\partial f}{\partial x}(x_0,y_0)u_1 + \frac{\partial f}{\partial x}($$

Ejemplo Halle la derivada direccional de $f(x,y) = \ln(x^2 + y^3)$ en el punto (1,-3) en la dirección (2,-3)

Solución En este caso

$$\frac{\partial f}{\partial x}(1,-3) = \frac{2x}{x^2 + y^3} \left|_{(1,-3)}\right. = \frac{-2}{26}$$

$$\frac{\partial f}{\partial y}(1,-3) = \frac{3y^2}{x^2+y^3} \left|_{(1,-3)}\right. = \frac{-27}{26}$$

por lo tanto

$$\nabla f(1, -3) = \left(\frac{-2}{26}, \frac{-27}{26}\right) \cdot \left(\frac{2}{\sqrt{13}}, \frac{-3}{\sqrt{13}}\right) = \frac{77}{26\sqrt{13}} = \frac{77\sqrt{13}}{338}$$

Caso particular de la regla de la cadena

Supongamos que $C: \mathbb{R} \to \mathbb{R}^3$ es una trayectoria diferenciable y $f: \mathbb{R}^3 \to \mathbb{R}$. Sea h(t) = f(x(t), y(t), z(t)) donde c(t) = (x(t), y(t), z(t)). Entonces

$$\frac{\partial h}{\partial t} = \frac{\partial f}{\partial x} \cdot \frac{\partial x}{\partial t} + \frac{\partial f}{\partial y} \cdot \frac{\partial y}{\partial t} + \frac{\partial f}{\partial z} \cdot \frac{\partial z}{\partial t}$$

Esto es: $\frac{\partial h}{\partial t} = \nabla f(c(t)) \cdot c'(t)$, donde c'(t) = ((x'(t), y'(t), z'(t))

<u>Dem:</u> Por definición $\frac{\partial h}{\partial t}(t_0) = \lim_{t \to 0} \frac{h(t) - h(t_0)}{t - t_0}$ Sumando y restando tenemos que

$$\frac{h(t)-h(t_0)}{t-t_0} = \frac{f(c(t))-f(c(t_0))}{t-t_0} = \frac{f(x(t),y(t),z(t))-f(x(t_0),y(t_0),z(t_0))}{t-t_0} = \frac{f(x(t),y(t),z(t))-f(x(t_0),y(t_0),z(t_0))}{t-t_0} = \frac{f(x(t),y(t),z(t))-f(x(t_0),y(t),z(t))}{t-t_0} = \frac{f(x(t),y(t),z(t))-f(x(t_0),y(t),z(t))}{t-t_0} = \frac{f(x(t),y(t),z(t))-f(x(t),y(t),z(t))}{t-t_0} = \frac{f(x(t),y(t),z(t))-f(x(t),z(t))}{t-t_0} = \frac{f(x(t),y$$

 $=\frac{f(x(t),y(t),z(t))\,-\,f(x(t_0),y(t),z(t))\,+\,f(x(t_0),y(t),z(t))\,-\,f(x(t_0),y(t_0),z(t))\,+\,f(x(t_0),y(t_0),z(t))\,-\,f(x(t_0),y(t_0),z(t_0))}{t-t_0}\ldots *$

Aplicando el Teorema del valor medio (T.V.M.)

$$f(x(t), y(t), z(t)) - f(x(t_0), y(t), z(t)) = \frac{\partial f}{\partial x}(c, y(t), z(t)) (x(t) - x(t_0))$$

$$f(x(t_0), y(t), z(t)) - f(x(t_0), y(t_0), z(t)) = \frac{\partial f}{\partial y}(x(t), d, z(t)) (y(t) - y(t_0))$$

$$f(x(t_0), y(t_0), z(t)) - f(x(t_0), y(t_0), z(t_0)) = \frac{\partial f}{\partial z}(x(t), y(t), e) (z(t) - z(t_0))$$

$$\therefore * = \frac{\partial f}{\partial x} \left(c, y(t), z(t) \right) \frac{x(t) - x(t_0)}{t - t_0} + \frac{\partial f}{\partial y} \left(x(t), d, z(t) \right) \frac{y(t) - y(t_0)}{t - t_0} + \frac{\partial f}{\partial z} \left(x(t), y(t), e \right) \frac{z(t) - z(t_0)}{t - t_0}$$

Tomando lím $_{t \to t_0}$ y por la continuidad de las parciales

$$\frac{\partial f}{\partial t} = \frac{\partial f}{\partial x} \frac{\partial x}{\partial t} + \frac{\partial f}{\partial y} \frac{\partial y}{\partial t} + \frac{\partial f}{\partial z} \frac{\partial z}{\partial t}$$

Teorema 3. El gradiente es normal a las superficies de nivel. Sea $f: \mathbb{R}^3 \to \mathbb{R}$ una aplicación C^1 y sea (x_0, y_0, z_0) un punto sobre la superficie de nivel S definida por f(x, y, z) = k, k = cte. Entonces $\nabla f(x_0, y_0, z_0)$ es normal a la superficie de nivel en el siguiente sentido: si v es el vector tangente en $t=t_0$ de una trayectoria c(t) con $c(t_0) = (x_0, y_0, z_0)$ Entonces $\nabla f \cdot v = 0$

Demostración. Sea c(t) = (x(t), y(t), z(t)) una curva contenida en la superficie que pase por (x_0, y_0, z_0) , con $c(t_0) = (x_0, y_0, z_0)$ al estar en la superficie se debe cumplir $f(c(t)) = k \implies f(xt, y(t), z(t)) = k$ y aplicando la regla de la cadena se tiene

$$\frac{\partial f}{\partial t}(x(t), y(t)z(t)) = 0$$

es decir

$$\frac{\partial f}{\partial x}(x(t),y(t)z(t))\frac{dx}{dt} + \frac{\partial f}{\partial y}(x(t),y(t)z(t))\frac{dy}{dt} + \frac{\partial f}{\partial z}(x(t),y(t)z(t))\frac{dz}{dt} = 0$$

que se puede escribir como

$$\left(\frac{\partial f}{\partial x}(x(t),y(t)z(t)),\frac{\partial f}{\partial y}(x(t),y(t)z(t)),\frac{\partial f}{\partial z}(x(t),y(t)z(t))\right)\cdot\left(\frac{dx}{dt},\frac{dy}{dt},\frac{dz}{dt}\right)=0$$

en $t = t_0$

$$\nabla f(x(0), y(0), z(0)) \cdot c'(t_0) = 0$$

Superficie

Superficie

Conjunto de nivel ∇f