

Example Solutions

Example: show that the derivative of $y = x^n$ is nx^{n-1}

Using the definition of the derivative,

$$\frac{dy}{dx} = \lim_{h \rightarrow 0} \frac{(x+h)^n - x^n}{h}$$

expanding binomially

$$\frac{dy}{dx} = \lim_{h \rightarrow 0} \frac{\left(x^n + nhx^{n-1} + \frac{n(n-1)}{2}h^2x^{n-2} + \dots + h^n \right) - x^n}{h}$$

$$\begin{aligned} \text{to first order} &= \lim_{h \rightarrow 0} \frac{nhx^{n-1}}{h} \\ &= nx^{n-1} \end{aligned}$$

Example: If $x = \rho \cos \phi$ and $y = \rho \sin \phi$,
then does $\frac{\partial \rho}{\partial x} = \frac{1}{\frac{\partial x}{\partial \rho}}$?

Differentiating,

$$\frac{\partial x}{\partial \rho} = \cos \phi.$$

But,

$$\rho = (x^2 + y^2)^{\frac{1}{2}}, \quad \phi = \tan^{-1}\left(\frac{y}{x}\right)$$

so

$$\frac{\partial \rho}{\partial x} = \frac{x}{(x^2 + y^2)^{\frac{1}{2}}} = \cos \phi$$

It appears that $\frac{\partial \rho}{\partial x} = \frac{\partial x}{\partial \rho}$!

But, different variables were kept constant during the differentiation! We have actually shown that

$$\left(\frac{\partial x}{\partial \rho}\right)_{\phi} = \left(\frac{\partial \rho}{\partial x}\right)_y.$$

Since $\rho = x \sec \phi$ then $\left(\frac{\partial \rho}{\partial x}\right)_{\phi} = \sec \phi$ and so

$$\left(\frac{\partial \rho}{\partial x}\right)_{\phi} = \frac{1}{\left(\frac{\partial x}{\partial \rho}\right)_{\phi}}.$$

Example: If $f = xy$ calculate the partial derivatives with respect to the polar coordinates ρ and ϕ , by the chain rule and explicitly by substitution.

$$\text{Chain rule: } \frac{\partial f}{\partial \rho} = \frac{\partial f}{\partial x} \frac{\partial x}{\partial \rho} + \frac{\partial f}{\partial y} \frac{\partial y}{\partial \rho},$$

$$\frac{\partial f}{\partial \phi} = \frac{\partial f}{\partial x} \frac{\partial x}{\partial \phi} + \frac{\partial f}{\partial y} \frac{\partial y}{\partial \phi}$$

$$\begin{aligned} \text{so } \frac{\partial f}{\partial \rho} &= (y)(\cos \phi) + (x)(\sin \phi) = 2\rho \sin \phi \cos \phi \\ &= \rho \sin(2\phi) \end{aligned}$$

$$\begin{aligned} \frac{\partial f}{\partial \phi} &= (y)(-\rho \sin \phi) + (x)(\rho \cos \phi) = \rho^2(\cos^2 \phi - \sin^2 \phi) \\ &= \rho^2 \cos 2\phi \end{aligned}$$

$$\text{Explicitly: } f = (\rho \cos \phi)(\rho \sin \phi) = \frac{1}{2} \rho^2 \sin 2\phi$$

and we obtain $\frac{\partial f}{\partial \rho}$ and $\frac{\partial f}{\partial \phi}$ by inspection.

Example: Transform the operator $\left(\frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial y^2}\right)$ into polar coordinates.

We begin by evaluating the first derivatives by means of the chain rule.

$$\begin{aligned}\frac{\partial}{\partial x} &= \frac{\partial}{\partial r} \frac{\partial r}{\partial x} + \frac{\partial}{\partial \phi} \frac{\partial \phi}{\partial x} = \frac{x}{\sqrt{x^2 + y^2}} \frac{\partial}{\partial r} - \frac{y}{x^2 + y^2} \frac{\partial}{\partial \phi} \\ &= \cos \phi \frac{\partial}{\partial r} - \frac{\sin \phi}{r} \frac{\partial}{\partial \phi}\end{aligned}$$

$$\begin{aligned}\frac{\partial}{\partial y} &= \frac{\partial}{\partial r} \frac{\partial r}{\partial y} + \frac{\partial}{\partial \phi} \frac{\partial \phi}{\partial y} = \frac{y}{\sqrt{x^2 + y^2}} \frac{\partial}{\partial r} + \frac{x}{x^2 + y^2} \frac{\partial}{\partial \phi} \\ &= \sin \phi \frac{\partial}{\partial r} + \frac{\cos \phi}{r} \frac{\partial}{\partial \phi}\end{aligned}$$

and then applying the operators to themselves

$$\begin{aligned}\frac{\partial^2}{\partial x^2} &= \cos^2 \phi \frac{\partial^2}{\partial r^2} + \frac{\sin \phi \cos \phi}{r^2} \frac{\partial}{\partial \phi} - \frac{\sin \phi \cos \phi}{r} \frac{\partial^2}{\partial r \partial \phi} \\ &+ \frac{\sin^2 \phi}{r} \frac{\partial}{\partial r} - \frac{\sin \phi \cos \phi}{r} \frac{\partial}{\partial \phi \partial r} + \frac{\sin \phi \cos \phi}{r} \frac{\partial}{\partial \phi} + \frac{\sin^2 \phi}{r^2} \frac{\partial^2}{\partial \phi^2} \\ \frac{\partial^2}{\partial y^2} &= \sin^2 \phi \frac{\partial^2}{\partial r^2} - \frac{\sin \phi \cos \phi}{r^2} \frac{\partial}{\partial \phi} + \frac{\sin \phi \cos \phi}{r} \frac{\partial^2}{\partial r \partial \phi} \\ &+ \frac{\cos^2 \phi}{r} \frac{\partial}{\partial r} + \frac{\sin \phi \cos \phi}{r} \frac{\partial}{\partial \phi \partial r} - \frac{\sin \phi \cos \phi}{r} \frac{\partial}{\partial \phi} + \frac{\cos^2 \phi}{r^2} \frac{\partial^2}{\partial \phi^2}\end{aligned}$$

Hence
$$\frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial y^2} = \frac{\partial^2}{\partial r^2} + \frac{1}{r} \frac{\partial}{\partial r} + \frac{1}{r^2} \frac{\partial^2}{\partial \phi^2}$$