

## 14.6

## Tangent Planes and Differentials

In this section we define the tangent plane at a point on a smooth surface in space. We calculate an equation of the tangent plane from the partial derivatives of the function defining the surface. This idea is similar to the definition of the tangent line at a point on a curve in the coordinate plane for single-variable functions (Section 2.7). We then study the total differential and linearization of functions of several variables.

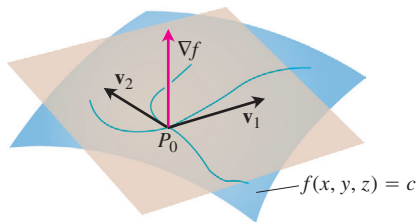
## Tangent Planes and Normal Lines

If  $\mathbf{r} = g(t)\mathbf{i} + h(t)\mathbf{j} + k(t)\mathbf{k}$  is a smooth curve on the level surface  $f(x, y, z) = c$  of a differentiable function  $f$ , then  $f(g(t), h(t), k(t)) = c$ . Differentiating both sides of this equation with respect to  $t$  leads to

$$\frac{d}{dt} f(g(t), h(t), k(t)) = \frac{d}{dt} (c)$$

$$\frac{\partial f}{\partial x} \frac{dg}{dt} + \frac{\partial f}{\partial y} \frac{dh}{dt} + \frac{\partial f}{\partial z} \frac{dk}{dt} = 0 \quad \text{Chain Rule}$$

$$\underbrace{\left( \frac{\partial f}{\partial x} \mathbf{i} + \frac{\partial f}{\partial y} \mathbf{j} + \frac{\partial f}{\partial z} \mathbf{k} \right)}_{\nabla f} \cdot \underbrace{\left( \frac{dg}{dt} \mathbf{i} + \frac{dh}{dt} \mathbf{j} + \frac{dk}{dt} \mathbf{k} \right)}_{d\mathbf{r}/dt} = 0. \quad (1)$$



**FIGURE 14.30** The gradient  $\nabla f$  is orthogonal to the velocity vector of every smooth curve in the surface through  $P_0$ . The velocity vectors at  $P_0$  therefore lie in a common plane, which we call the tangent plane at  $P_0$ .

At every point along the curve,  $\nabla f$  is orthogonal to the curve's velocity vector.

Now let us restrict our attention to the curves that pass through  $P_0$  (Figure 14.30). All the velocity vectors at  $P_0$  are orthogonal to  $\nabla f$  at  $P_0$ , so the curves' tangent lines all lie in the plane through  $P_0$  normal to  $\nabla f$ . We call this plane the tangent plane of the surface at  $P_0$ . The line through  $P_0$  perpendicular to the plane is the surface's normal line at  $P_0$ .

**DEFINITIONS** Tangent Plane, Normal Line

The **tangent plane** at the point  $P_0(x_0, y_0, z_0)$  on the level surface  $f(x, y, z) = c$  of a differentiable function  $f$  is the plane through  $P_0$  normal to  $\nabla f|_{P_0}$ .

The **normal line** of the surface at  $P_0$  is the line through  $P_0$  parallel to  $\nabla f|_{P_0}$ .

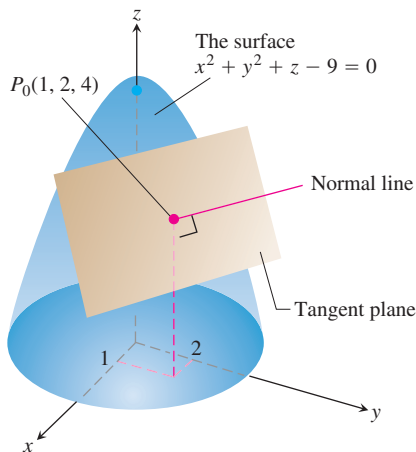
Thus, from Section 12.5, the tangent plane and normal line have the following equations:

**Tangent Plane to  $f(x, y, z) = c$  at  $P_0(x_0, y_0, z_0)$** 

$$f_x(P_0)(x - x_0) + f_y(P_0)(y - y_0) + f_z(P_0)(z - z_0) = 0 \quad (2)$$

**Normal Line to  $f(x, y, z) = c$  at  $P_0(x_0, y_0, z_0)$** 

$$x = x_0 + f_x(P_0)t, \quad y = y_0 + f_y(P_0)t, \quad z = z_0 + f_z(P_0)t \quad (3)$$



**FIGURE 14.31** The tangent plane and normal line to the surface  $x^2 + y^2 + z - 9 = 0$  at  $P_0(1, 2, 4)$  (Example 1).

### EXAMPLE 1 Finding the Tangent Plane and Normal Line

Find the tangent plane and normal line of the surface

$$f(x, y, z) = x^2 + y^2 + z - 9 = 0 \quad \text{A circular paraboloid}$$

at the point  $P_0(1, 2, 4)$ .

**Solution** The surface is shown in Figure 14.31.

The tangent plane is the plane through  $P_0$  perpendicular to the gradient of  $f$  at  $P_0$ . The gradient is

$$\nabla f|_{P_0} = (2x\mathbf{i} + 2y\mathbf{j} + \mathbf{k})_{(1,2,4)} = 2\mathbf{i} + 4\mathbf{j} + \mathbf{k}.$$

The tangent plane is therefore the plane

$$2(x - 1) + 4(y - 2) + (z - 4) = 0, \quad \text{or} \quad 2x + 4y + z = 14.$$

The line normal to the surface at  $P_0$  is

$$x = 1 + 2t, \quad y = 2 + 4t, \quad z = 4 + t. \quad \blacksquare$$

To find an equation for the plane tangent to a smooth surface  $z = f(x, y)$  at a point  $P_0(x_0, y_0, z_0)$  where  $z_0 = f(x_0, y_0)$ , we first observe that the equation  $z = f(x, y)$  is equivalent to  $f(x, y) - z = 0$ . The surface  $z = f(x, y)$  is therefore the zero level surface of the function  $F(x, y, z) = f(x, y) - z$ . The partial derivatives of  $F$  are

$$F_x = \frac{\partial}{\partial x}(f(x, y) - z) = f_x - 0 = f_x$$

$$F_y = \frac{\partial}{\partial y}(f(x, y) - z) = f_y - 0 = f_y$$

$$F_z = \frac{\partial}{\partial z}(f(x, y) - z) = 0 - 1 = -1.$$

The formula

$$F_x(P_0)(x - x_0) + F_y(P_0)(y - y_0) + F_z(P_0)(z - z_0) = 0$$

for the plane tangent to the level surface at  $P_0$  therefore reduces to

$$f_x(x_0, y_0)(x - x_0) + f_y(x_0, y_0)(y - y_0) - (z - z_0) = 0.$$

#### Plane Tangent to a Surface $z = f(x, y)$ at $(x_0, y_0, f(x_0, y_0))$

The plane tangent to the surface  $z = f(x, y)$  of a differentiable function  $f$  at the point  $P_0(x_0, y_0, z_0) = (x_0, y_0, f(x_0, y_0))$  is

$$f_x(x_0, y_0)(x - x_0) + f_y(x_0, y_0)(y - y_0) - (z - z_0) = 0. \quad (4)$$

### EXAMPLE 2 Finding a Plane Tangent to a Surface $z = f(x, y)$

Find the plane tangent to the surface  $z = x \cos y - ye^x$  at  $(0, 0, 0)$ .

**Solution** We calculate the partial derivatives of  $f(x, y) = x \cos y - ye^x$  and use Equation (4):

$$f_x(0, 0) = (\cos y - ye^x)_{(0,0)} = 1 - 0 \cdot 1 = 1$$

$$f_y(0, 0) = (-x \sin y - e^x)_{(0,0)} = 0 - 1 = -1.$$

The tangent plane is therefore

$$1 \cdot (x - 0) - 1 \cdot (y - 0) - (z - 0) = 0, \quad \text{Equation (4)}$$

or

$$x - y - z = 0. \quad \blacksquare$$

### EXAMPLE 3 Tangent Line to the Curve of Intersection of Two Surfaces

The surfaces

$$f(x, y, z) = x^2 + y^2 - 2 = 0 \quad \text{A cylinder}$$

and

$$g(x, y, z) = x + z - 4 = 0 \quad \text{A plane}$$

meet in an ellipse  $E$  (Figure 14.32). Find parametric equations for the line tangent to  $E$  at the point  $P_0(1, 1, 3)$ .

**Solution** The tangent line is orthogonal to both  $\nabla f$  and  $\nabla g$  at  $P_0$ , and therefore parallel to  $\mathbf{v} = \nabla f \times \nabla g$ . The components of  $\mathbf{v}$  and the coordinates of  $P_0$  give us equations for the line. We have

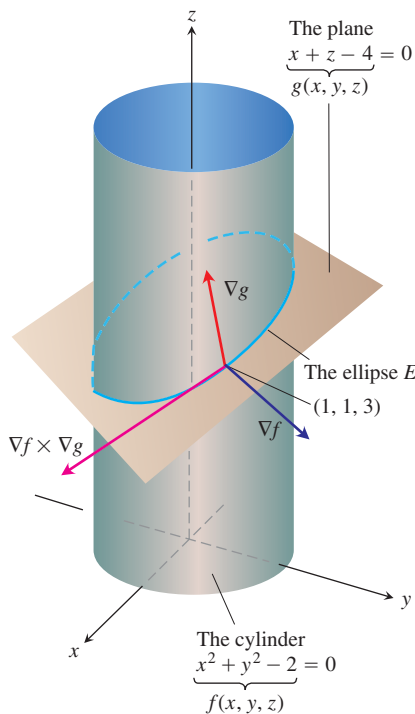
$$\nabla f|_{(1,1,3)} = (2x\mathbf{i} + 2y\mathbf{j})_{(1,1,3)} = 2\mathbf{i} + 2\mathbf{j}$$

$$\nabla g|_{(1,1,3)} = (\mathbf{i} + \mathbf{k})_{(1,1,3)} = \mathbf{i} + \mathbf{k}$$

$$\mathbf{v} = (2\mathbf{i} + 2\mathbf{j}) \times (\mathbf{i} + \mathbf{k}) = \begin{vmatrix} \mathbf{i} & \mathbf{j} & \mathbf{k} \\ 2 & 2 & 0 \\ 1 & 0 & 1 \end{vmatrix} = 2\mathbf{i} - 2\mathbf{j} - 2\mathbf{k}.$$

The tangent line is

$$x = 1 + 2t, \quad y = 1 - 2t, \quad z = 3 - 2t. \quad \blacksquare$$



**FIGURE 14.32** The cylinder  $f(x, y, z) = x^2 + y^2 - 2 = 0$  and the plane  $g(x, y, z) = x + z - 4 = 0$  intersect in an ellipse  $E$  (Example 3).

### Estimating Change in a Specific Direction

The directional derivative plays the role of an ordinary derivative when we want to estimate how much the value of a function  $f$  changes if we move a small distance  $ds$  from a point  $P_0$  to another point nearby. If  $f$  were a function of a single variable, we would have

$$df = f'(P_0) ds. \quad \text{Ordinary derivative} \times \text{increment}$$

For a function of two or more variables, we use the formula

$$df = (\nabla f|_{P_0} \cdot \mathbf{u}) ds, \quad \text{Directional derivative} \times \text{increment}$$

where  $\mathbf{u}$  is the direction of the motion away from  $P_0$ .

**Estimating the Change in  $f$  in a Direction  $\mathbf{u}$** 

To estimate the change in the value of a differentiable function  $f$  when we move a small distance  $ds$  from a point  $P_0$  in a particular direction  $\mathbf{u}$ , use the formula

$$df = \underbrace{(\nabla f|_{P_0} \cdot \mathbf{u})}_{\text{Directional derivative}} \cdot \underbrace{ds}_{\text{Distance increment}}$$

**EXAMPLE 4** Estimating Change in the Value of  $f(x, y, z)$ 

Estimate how much the value of

$$f(x, y, z) = y \sin x + 2yz$$

will change if the point  $P(x, y, z)$  moves 0.1 unit from  $P_0(0, 1, 0)$  straight toward  $P_1(2, 2, -2)$ .

**Solution** We first find the derivative of  $f$  at  $P_0$  in the direction of the vector  $\overrightarrow{P_0P_1} = 2\mathbf{i} + \mathbf{j} - 2\mathbf{k}$ . The direction of this vector is

$$\mathbf{u} = \frac{\overrightarrow{P_0P_1}}{|\overrightarrow{P_0P_1}|} = \frac{\overrightarrow{P_0P_1}}{3} = \frac{2}{3}\mathbf{i} + \frac{1}{3}\mathbf{j} - \frac{2}{3}\mathbf{k}.$$

The gradient of  $f$  at  $P_0$  is

$$\nabla f|_{(0,1,0)} = ((y \cos x)\mathbf{i} + (\sin x + 2z)\mathbf{j} + 2y\mathbf{k})_{(0,1,0)} = \mathbf{i} + 2\mathbf{k}.$$

Therefore,

$$\nabla f|_{P_0} \cdot \mathbf{u} = (\mathbf{i} + 2\mathbf{k}) \cdot \left( \frac{2}{3}\mathbf{i} + \frac{1}{3}\mathbf{j} - \frac{2}{3}\mathbf{k} \right) = \frac{2}{3} - \frac{4}{3} = -\frac{2}{3}.$$

The change  $df$  in  $f$  that results from moving  $ds = 0.1$  unit away from  $P_0$  in the direction of  $\mathbf{u}$  is approximately

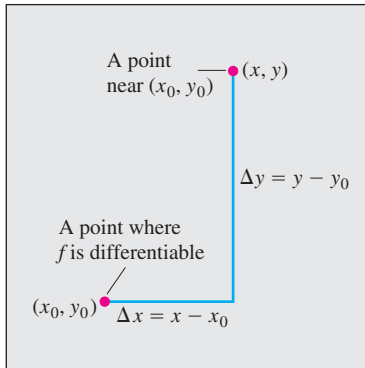
$$df = (\nabla f|_{P_0} \cdot \mathbf{u})(ds) = \left( -\frac{2}{3} \right)(0.1) \approx -0.067 \text{ unit.} \quad \blacksquare$$

**How to Linearize a Function of Two Variables**

Functions of two variables can be complicated, and we sometimes need to replace them with simpler ones that give the accuracy required for specific applications without being so difficult to work with. We do this in a way that is similar to the way we find linear replacements for functions of a single variable (Section 3.8).

Suppose the function we wish to replace is  $z = f(x, y)$  and that we want the replacement to be effective near a point  $(x_0, y_0)$  at which we know the values of  $f$ ,  $f_x$ , and  $f_y$  and at which  $f$  is differentiable. If we move from  $(x_0, y_0)$  to any point  $(x, y)$  by increments  $\Delta x = x - x_0$  and  $\Delta y = y - y_0$ , then the definition of differentiability from Section 14.3 gives the change

$$f(x, y) - f(x_0, y_0) = f_x(x_0, y_0)\Delta x + f_y(x_0, y_0)\Delta y + \epsilon_1\Delta x + \epsilon_2\Delta y,$$



**FIGURE 14.33** If  $f$  is differentiable at  $(x_0, y_0)$ , then the value of  $f$  at any point  $(x, y)$  nearby is approximately  $f(x_0, y_0) + f_x(x_0, y_0)\Delta x + f_y(x_0, y_0)\Delta y$ .

where  $\epsilon_1, \epsilon_2 \rightarrow 0$  as  $\Delta x, \Delta y \rightarrow 0$ . If the increments  $\Delta x$  and  $\Delta y$  are small, the products  $\epsilon_1\Delta x$  and  $\epsilon_2\Delta y$  will eventually be smaller still and we will have

$$f(x, y) \approx \underbrace{f(x_0, y_0) + f_x(x_0, y_0)(x - x_0) + f_y(x_0, y_0)(y - y_0)}_{L(x, y)}.$$

In other words, as long as  $\Delta x$  and  $\Delta y$  are small,  $f$  will have approximately the same value as the linear function  $L$ . If  $f$  is hard to use, and our work can tolerate the error involved, we may approximate  $f$  by  $L$  (Figure 14.33).

#### DEFINITIONS Linearization, Standard Linear Approximation

The **linearization** of a function  $f(x, y)$  at a point  $(x_0, y_0)$  where  $f$  is differentiable is the function

$$L(x, y) = f(x_0, y_0) + f_x(x_0, y_0)(x - x_0) + f_y(x_0, y_0)(y - y_0). \quad (5)$$

The approximation

$$f(x, y) \approx L(x, y)$$

is the **standard linear approximation** of  $f$  at  $(x_0, y_0)$ .

From Equation (4), we see that the plane  $z = L(x, y)$  is tangent to the surface  $z = f(x, y)$  at the point  $(x_0, y_0)$ . Thus, the linearization of a function of two variables is a *tangent-plane* approximation in the same way that the linearization of a function of a single variable is a *tangent-line* approximation.

#### EXAMPLE 5 Finding a Linearization

Find the linearization of

$$f(x, y) = x^2 - xy + \frac{1}{2}y^2 + 3$$

at the point  $(3, 2)$ .

**Solution** We first evaluate  $f$ ,  $f_x$ , and  $f_y$  at the point  $(x_0, y_0) = (3, 2)$ :

$$f(3, 2) = \left( x^2 - xy + \frac{1}{2}y^2 + 3 \right)_{(3,2)} = 8$$

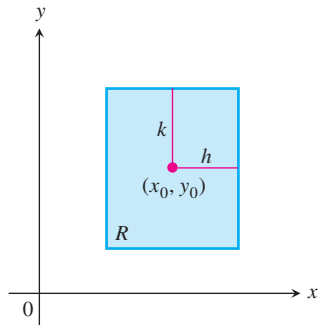
$$f_x(3, 2) = \frac{\partial}{\partial x} \left( x^2 - xy + \frac{1}{2}y^2 + 3 \right)_{(3,2)} = (2x - y)_{(3,2)} = 4$$

$$f_y(3, 2) = \frac{\partial}{\partial y} \left( x^2 - xy + \frac{1}{2}y^2 + 3 \right)_{(3,2)} = (-x + y)_{(3,2)} = -1,$$

giving

$$\begin{aligned} L(x, y) &= f(x_0, y_0) + f_x(x_0, y_0)(x - x_0) + f_y(x_0, y_0)(y - y_0) \\ &= 8 + (4)(x - 3) + (-1)(y - 2) = 4x - y - 2. \end{aligned}$$

The linearization of  $f$  at  $(3, 2)$  is  $L(x, y) = 4x - y - 2$ . ■



**FIGURE 14.34** The rectangular region  $R$ :  $|x - x_0| \leq h, |y - y_0| \leq k$  in the  $xy$ -plane.

When approximating a differentiable function  $f(x, y)$  by its linearization  $L(x, y)$  at  $(x_0, y_0)$ , an important question is how accurate the approximation might be.

If we can find a common upper bound  $M$  for  $|f_{xx}|, |f_{yy}|$ , and  $|f_{xy}|$  on a rectangle  $R$  centered at  $(x_0, y_0)$  (Figure 14.34), then we can bound the error  $E$  throughout  $R$  by using a simple formula (derived in Section 14.10). The **error** is defined by  $E(x, y) = f(x, y) - L(x, y)$ .

#### The Error in the Standard Linear Approximation

If  $f$  has continuous first and second partial derivatives throughout an open set containing a rectangle  $R$  centered at  $(x_0, y_0)$  and if  $M$  is any upper bound for the values of  $|f_{xx}|, |f_{yy}|$ , and  $|f_{xy}|$  on  $R$ , then the error  $E(x, y)$  incurred in replacing  $f(x, y)$  on  $R$  by its linearization

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

satisfies the inequality

$$|E(x, y)| \leq \frac{1}{2}M(|x - x_0| + |y - y_0|)^2.$$

To make  $|E(x, y)|$  small for a given  $M$ , we just make  $|x - x_0|$  and  $|y - y_0|$  small.

#### EXAMPLE 6 Bounding the Error in Example 5

Find an upper bound for the error in the approximation  $f(x, y) \approx L(x, y)$  in Example 5 over the rectangle

$$R: |x - 3| \leq 0.1, \quad |y - 2| \leq 0.1.$$

Express the upper bound as a percentage of  $f(3, 2)$ , the value of  $f$  at the center of the rectangle.

**Solution** We use the inequality

$$|E(x, y)| \leq \frac{1}{2}M(|x - x_0| + |y - y_0|)^2.$$

To find a suitable value for  $M$ , we calculate  $f_{xx}, f_{xy}$ , and  $f_{yy}$ , finding, after a routine differentiation, that all three derivatives are constant, with values

$$|f_{xx}| = |2| = 2, \quad |f_{xy}| = |-1| = 1, \quad |f_{yy}| = |1| = 1.$$

The largest of these is 2, so we may safely take  $M$  to be 2. With  $(x_0, y_0) = (3, 2)$ , we then know that, throughout  $R$ ,

$$|E(x, y)| \leq \frac{1}{2}(2)(|x - 3| + |y - 2|)^2 = (|x - 3| + |y - 2|)^2.$$

Finally, since  $|x - 3| \leq 0.1$  and  $|y - 2| \leq 0.1$  on  $R$ , we have

$$|E(x, y)| \leq (0.1 + 0.1)^2 = 0.04.$$

As a percentage of  $f(3, 2) = 8$ , the error is no greater than

$$\frac{0.04}{8} \times 100 = 0.5\%.$$

## Differentials

Recall from Section 3.8 that for a function of a single variable,  $y = f(x)$ , we defined the change in  $f$  as  $x$  changes from  $a$  to  $a + \Delta x$  by

$$\Delta f = f(a + \Delta x) - f(a)$$

and the differential of  $f$  as

$$df = f'(a)\Delta x.$$

We now consider a function of two variables.

Suppose a differentiable function  $f(x, y)$  and its partial derivatives exist at a point  $(x_0, y_0)$ . If we move to a nearby point  $(x_0 + \Delta x, y_0 + \Delta y)$ , the change in  $f$  is

$$\Delta f = f(x_0 + \Delta x, y_0 + \Delta y) - f(x_0, y_0).$$

A straightforward calculation from the definition of  $L(x, y)$ , using the notation  $x - x_0 = \Delta x$  and  $y - y_0 = \Delta y$ , shows that the corresponding change in  $L$  is

$$\begin{aligned} \Delta L &= L(x_0 + \Delta x, y_0 + \Delta y) - L(x_0, y_0) \\ &= f_x(x_0, y_0)\Delta x + f_y(x_0, y_0)\Delta y. \end{aligned}$$

The **differentials**  $dx$  and  $dy$  are independent variables, so they can be assigned any values. Often we take  $dx = \Delta x = x - x_0$ , and  $dy = \Delta y = y - y_0$ . We then have the following definition of the differential or *total* differential of  $f$ .

### DEFINITION Total Differential

If we move from  $(x_0, y_0)$  to a point  $(x_0 + dx, y_0 + dy)$  nearby, the resulting change

$$df = f_x(x_0, y_0) dx + f_y(x_0, y_0) dy$$

in the linearization of  $f$  is called the **total differential of  $f$** .

### EXAMPLE 7 Estimating Change in Volume

Suppose that a cylindrical can is designed to have a radius of 1 in. and a height of 5 in., but that the radius and height are off by the amounts  $dr = +0.03$  and  $dh = -0.1$ . Estimate the resulting absolute change in the volume of the can.

**Solution** To estimate the absolute change in  $V = \pi r^2 h$ , we use

$$\Delta V \approx dV = V_r(r_0, h_0) dr + V_h(r_0, h_0) dh.$$

With  $V_r = 2\pi r h$  and  $V_h = \pi r^2$ , we get

$$\begin{aligned} dV &= 2\pi r_0 h_0 dr + \pi r_0^2 dh = 2\pi(1)(5)(0.03) + \pi(1)^2(-0.1) \\ &= 0.3\pi - 0.1\pi = 0.2\pi \approx 0.63 \text{ in.}^3 \end{aligned}$$



Instead of absolute change in the value of a function  $f(x, y)$ , we can estimate *relative change* or *percentage change* by

$$\frac{df}{f(x_0, y_0)} \quad \text{and} \quad \frac{df}{f(x_0, y_0)} \times 100,$$

respectively. In Example 7, the relative change is estimated by

$$\frac{dV}{V(r_0, h_0)} = \frac{0.2\pi}{\pi r_0^2 h_0} = \frac{0.2\pi}{\pi(1)^2(5)} = 0.04,$$

giving 4% as an estimate of the percentage change.

### EXAMPLE 8 Sensitivity to Change

Your company manufactures right circular cylindrical molasses storage tanks that are 25 ft high with a radius of 5 ft. How sensitive are the tanks' volumes to small variations in height and radius?

**Solution** With  $V = \pi r^2 h$ , we have the approximation for the change in volume as

$$\begin{aligned} dV &= V_r(5, 25) dr + V_h(5, 25) dh \\ &= (2\pi rh)_{(5,25)} dr + (\pi r^2)_{(5,25)} dh \\ &= 250\pi dr + 25\pi dh. \end{aligned}$$

Thus, a 1-unit change in  $r$  will change  $V$  by about  $250\pi$  units. A 1-unit change in  $h$  will change  $V$  by about  $25\pi$  units. The tank's volume is 10 times more sensitive to a small change in  $r$  than it is to a small change of equal size in  $h$ . As a quality control engineer concerned with being sure the tanks have the correct volume, you would want to pay special attention to their radii.

In contrast, if the values of  $r$  and  $h$  are reversed to make  $r = 25$  and  $h = 5$ , then the total differential in  $V$  becomes

$$dV = (2\pi rh)_{(25,5)} dr + (\pi r^2)_{(25,5)} dh = 250\pi dr + 625\pi dh.$$

Now the volume is more sensitive to changes in  $h$  than to changes in  $r$  (Figure 14.35).

The general rule is that functions are most sensitive to small changes in the variables that generate the largest partial derivatives. ■

### EXAMPLE 9 Estimating Percentage Error

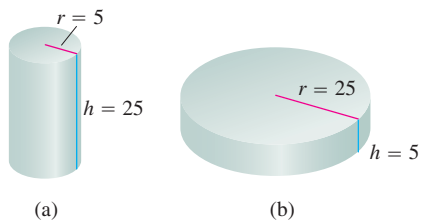
The volume  $V = \pi r^2 h$  of a right circular cylinder is to be calculated from measured values of  $r$  and  $h$ . Suppose that  $r$  is measured with an error of no more than 2% and  $h$  with an error of no more than 0.5%. Estimate the resulting possible percentage error in the calculation of  $V$ .

**Solution** We are told that

$$\left| \frac{dr}{r} \times 100 \right| \leq 2 \quad \text{and} \quad \left| \frac{dh}{h} \times 100 \right| \leq 0.5.$$

Since

$$\frac{dV}{V} = \frac{2\pi rh dr + \pi r^2 dh}{\pi r^2 h} = \frac{2 dr}{r} + \frac{dh}{h},$$



**FIGURE 14.35** The volume of cylinder (a) is more sensitive to a small change in  $r$  than it is to an equally small change in  $h$ . The volume of cylinder (b) is more sensitive to small changes in  $h$  than it is to small changes in  $r$  (Example 8).



we have

$$\begin{aligned} \left| \frac{dV}{V} \right| &= \left| 2 \frac{dr}{r} + \frac{dh}{h} \right| \\ &\leq \left| 2 \frac{dr}{r} \right| + \left| \frac{dh}{h} \right| \\ &\leq 2(0.02) + 0.005 = 0.045. \end{aligned}$$

We estimate the error in the volume calculation to be at most 4.5%. ■

### Functions of More Than Two Variables

Analogous results hold for differentiable functions of more than two variables.

1. The **linearization** of  $f(x, y, z)$  at a point  $P_0(x_0, y_0, z_0)$  is

$$L(x, y, z) = f(P_0) + f_x(P_0)(x - x_0) + f_y(P_0)(y - y_0) + f_z(P_0)(z - z_0).$$

2. Suppose that  $R$  is a closed rectangular solid centered at  $P_0$  and lying in an open region on which the second partial derivatives of  $f$  are continuous. Suppose also that  $|f_{xx}|, |f_{yy}|, |f_{zz}|, |f_{xy}|, |f_{xz}|,$  and  $|f_{yz}|$  are all less than or equal to  $M$  throughout  $R$ . Then the **error**  $E(x, y, z) = f(x, y, z) - L(x, y, z)$  in the approximation of  $f$  by  $L$  is bounded throughout  $R$  by the inequality

$$|E| \leq \frac{1}{2} M (|x - x_0| + |y - y_0| + |z - z_0|)^2.$$

3. If the second partial derivatives of  $f$  are continuous and if  $x, y,$  and  $z$  change from  $x_0, y_0,$  and  $z_0$  by small amounts  $dx, dy,$  and  $dz,$  the **total differential**

$$df = f_x(P_0) dx + f_y(P_0) dy + f_z(P_0) dz$$

gives a good approximation of the resulting change in  $f$ .

### EXAMPLE 10 Finding a Linear Approximation in 3-Space

Find the linearization  $L(x, y, z)$  of

$$f(x, y, z) = x^2 - xy + 3 \sin z$$

at the point  $(x_0, y_0, z_0) = (2, 1, 0)$ . Find an upper bound for the error incurred in replacing  $f$  by  $L$  on the rectangle

$$R: |x - 2| \leq 0.01, \quad |y - 1| \leq 0.02, \quad |z| \leq 0.01.$$

**Solution** A routine evaluation gives

$$f(2, 1, 0) = 2, \quad f_x(2, 1, 0) = 3, \quad f_y(2, 1, 0) = -2, \quad f_z(2, 1, 0) = 3.$$

Thus,

$$L(x, y, z) = 2 + 3(x - 2) + (-2)(y - 1) + 3(z - 0) = 3x - 2y + 3z - 2.$$

Since

$$\begin{aligned} f_{xx} &= 2, & f_{yy} &= 0, & f_{zz} &= -3 \sin z, \\ f_{xy} &= -1, & f_{xz} &= 0, & f_{yz} &= 0, \end{aligned}$$

we may safely take  $M$  to be  $\max |-3 \sin z| = 3$ . Hence, the error incurred by replacing  $f$  by  $L$  on  $R$  satisfies

$$|E| \leq \frac{1}{2}(3)(0.01 + 0.02 + 0.01)^2 = 0.0024.$$

The error will be no greater than 0.0024. ■