

Section 17.4

Higher-order Partial Derivative

0.25 Lecture

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MATHS 104: Mathematics for Business II

The Multivariable function

Definition

Let $f(x, y)$ be a two variables function, then the **second-order partial derivatives** are

$$f_{xx} \text{ means } (f_x)_x \quad \frac{\partial^2 f}{\partial x^2}$$

$$f_{xy} \text{ means } (f_x)_y \quad \frac{\partial^2 f}{\partial x \partial y}$$

$$f_{yx} \text{ means } (f_y)_x \quad \frac{\partial^2 f}{\partial y \partial x}$$

$$f_{yy} \text{ means } (f_y)_y \quad \frac{\partial^2 f}{\partial y^2}$$

Example

If $f(x, y) = x^2y + 3xy$. Find all the second-order partial derivative.

Solution:

$$f_x = 2xy + 3y$$

$$f_{xx} = 2y$$

$$f_{xy} = 2x + 3$$

$$f_y = x^2 + 3x$$

$$f_{yy} = 0$$

$$f_{yx} = 2x + 3$$

Example

If $f(x, y) = x^3y^2 + x^2y - x^2y^2$. Find $f_{xxy}(2, 3)$ and $f_{xyx}(2, 3)$

Solution:

$$f_x = 3x^2y^2 + 2xy - 2xy^2$$

$$f_{xx} = 6xy^2 + 2y - 2y^2$$

$$f_{xyy} = 12xy + 2 - 4y \rightarrow f_{xxy}(2, 3) = 62$$

$$f_{xy} = 6x^2y + 2x - 4xy$$

$$f_{xyx} = 12xy + 2 - 4y \rightarrow f_{xyx}(2, 3) = 62$$