Last time, you learned how to compute partial derivatives. Note that f_x and f_y are functions of x and y themselves.

 $f_x(a, b)$ is the rate of change of the function $t \mapsto f(t, b)$ at t = a. Geometrically, $f_x(a, b)$ is the slope at (a, b) of the curve obtained by intersecting the graph of f with the plane x = a. In other words, it is the rate of change of f at (a, b) in the direction of the x-axis. Similarly, $f_y(a, b)$ is the rate of change of f at (a, b) in the direction of the y-axis.

Gradient vector is simply the vector consisting of all partial derivatives. It is the equivalence of derivative of a single-variable function.

Example:

 $f(x, y) = x \sin(xy)$ $\nabla f(x, y) = (f_x, f_y) = (\sin(xy) + xy \cos(xy), x^2 \cos(xy))$ **Example:** $f(x, y, z) = xy + z^2$ $\nabla f(x, y, z) = (f_x, f_y, f_z) = (y, x, 2z)$

The gradient vector turns out to be all you need to compute the rate of change of f in *any* direction. We need to make precise that "direction" means. Mathematically, it is a vector. A vector is an arrow with a length and a direction.

 $u = (u_1, u_2)$ represents an arrow starting at the origin (0,0) and ending at the point (u_1, u_2) . The length of u is computed by the Pythagorean theorem:

$$|u| = \sqrt{u_1^2 + u_2^2}$$

We often need to compare two different directions. In that sense, we are interested in computing the angle between two vectors. It is surprisingly easy to compute (proof is a bit involved, using the Cosine Law of a triangle):

$$\cos\theta = \frac{\overrightarrow{u} \cdot v}{|u||v|}$$

where $u \cdot v$ denotes the *dot product* of two vectors. It is computed as follows:

$$u \cdot v = u_1 v_1 + u_2 v_2$$

where $u = (u_1, u_2)$ and $v = (v_1, v_2)$.

Do a practice problem on the worksheet.