

Math Diversion Problem 481: Partial Derivatives Using SD

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I am having some issues understanding what should
I keep constant and what not in certain cases
when I take partial derivatives.
— A poster to stackexchange

1 Introduction

This is the tenth in a series of articles on how to perform the computations of partial differentiation by use of a formalism call ‘Structured Differentiation’. Partial differentiation is tricky enough when we keep the set of independent variables fixed, but it can get much trickier when we allow for a change in the set of independent variables. In SD, we are permitted to refer to an independent variable as a ‘fundamental’ variable, and to refer to an ordered list of fundamental variables as the ‘fundamental’.

2 Another Example from Advanced Calculus

Given the system

$$\begin{aligned}x &= u \cos v, \\y &= u \sin v\end{aligned}\tag{1}$$

find $\partial u/\partial x$, $\partial u/\partial y$, $\partial v/\partial x$, $\partial v/\partial y$.

First, we rewrite the last system as

$$\begin{aligned}u \cos v - x &= 0, \\u \sin v - y &= 0\end{aligned}\tag{2}$$

and then make the definitions

$$\mathbf{F} \equiv (F_1, F_2)^t = (u \cos v - x, u \sin v - y)^t \quad (3)$$

$$\mathbf{u} = (u, v)^t, \quad \mathbf{x} = (x, y)^t \quad (4)$$

Since $\mathbf{F} = \mathbf{0}$ then $d\mathbf{F}/d\mathbf{x} = \mathbf{0}$, or

$$\frac{\partial \mathbf{F}}{\partial \mathbf{x}} + \frac{\partial \mathbf{F}}{\partial \mathbf{u}} \frac{\delta \mathbf{u}}{\delta \mathbf{x}} = \frac{\partial \mathbf{F}}{\partial \mathbf{x}} + \frac{\partial \mathbf{F}}{\partial \mathbf{u}} \frac{\partial \mathbf{u}}{\partial \mathbf{x}} = \mathbf{0}. \quad (5)$$

Solving for $\partial \mathbf{u} / \partial \mathbf{x}$ we have

$$\frac{\partial \mathbf{u}}{\partial \mathbf{x}} = - \left(\frac{\partial \mathbf{F}}{\partial \mathbf{u}} \right)^{-1} \frac{\partial \mathbf{F}}{\partial \mathbf{x}}. \quad (6)$$

Now

$$\frac{\partial \mathbf{F}}{\partial \mathbf{u}} = \begin{bmatrix} \cos v & -u \sin v \\ \sin v & u \cos v \end{bmatrix} \quad \text{and} \quad \det \left(\frac{\partial \mathbf{F}}{\partial \mathbf{u}} \right) = u. \quad (7)$$

So,

$$\left(\frac{\partial \mathbf{F}}{\partial \mathbf{u}} \right)^{-1} = \frac{1}{u} \begin{bmatrix} u \cos v & u \sin v \\ -\sin v & \cos v \end{bmatrix} = \begin{bmatrix} \cos v & \sin v \\ -\frac{\sin v}{u} & \frac{\cos v}{u} \end{bmatrix} \quad (8)$$

and therefore

$$\begin{aligned} \frac{\partial \mathbf{u}}{\partial \mathbf{x}} &= \begin{bmatrix} \partial u / \partial x & \partial u / \partial y \\ \partial v / \partial x & \partial v / \partial y \end{bmatrix} \\ &= - \begin{bmatrix} \cos v & \sin v \\ -\frac{\sin v}{u} & \frac{\cos v}{u} \end{bmatrix} \begin{bmatrix} -1 & 0 \\ 0 & -1 \end{bmatrix} = \begin{bmatrix} \cos v & \sin v \\ -\frac{\sin v}{u} & \frac{\cos v}{u} \end{bmatrix}. \end{aligned} \quad (9)$$

Reminder: An expression like $\frac{\partial(g_1, g_2)}{\partial(x_1, x_2)}$ is a matrix, whereas $\left| \frac{\partial(g_1, g_2)}{\partial(x_1, x_2)} \right|$ is its determinant.