

4. Second order directional derivative

Let $f(x, y)$ be a function of two variables, and $\hat{\mathbf{u}} = u_1\hat{\mathbf{i}} + u_2\hat{\mathbf{j}}$ be a unit vector. We know that if f is C^1 , then the derivative of f in the direction $\hat{\mathbf{u}}$ is given by

$$D_{\hat{\mathbf{u}}}f = f_x u_1 + f_y u_2.$$

If f is C^2 , derive the formula for the second order derivative of f in the direction $\hat{\mathbf{u}}$, $D_{\hat{\mathbf{u}}}D_{\hat{\mathbf{u}}}f$. [5]

Secondorder Directional Derivatives

Yan Bai



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