

Linear approximation of a function

Let $f(x_1, \dots, x_n)$ be a C^1 function in a neighbourhood at the point $(x_1^*, \dots, x_n^*)$. Then the linear approximation of f is

$$\begin{aligned} f(x_1, \dots, x_n) \approx & f(x_1^*, \dots, x_n^*) + \frac{\partial f}{\partial x_1}(x_1^*, \dots, x_n^*) \cdot (x_1 - x_1^*) \\ & + \frac{\partial f}{\partial x_2}(x_1^*, \dots, x_n^*) \cdot (x_2 - x_2^*) \\ & + \dots + \frac{\partial f}{\partial x_n}(x_1^*, \dots, x_n^*) \cdot (x_n - x_n^*) \end{aligned}$$

Ex. $f(x, y) = e^{xy}$ at $(0, 0)$ and $(1, 1)$

$$f(0, 0) = \underline{1}$$

$$f'_x = e^{xy} \cdot y \quad f'_x(0, 0) = \underline{0}$$

$$f'_y = e^{xy} \cdot x \quad f'_y(0, 0) = \underline{0}$$

When (x, y) close to $(0, 0)$:

$$\begin{aligned} f(x, y) &\approx 1 + 0 \cdot (x - 0) + 0 \cdot (y - 0) \\ &= \underline{1} \end{aligned}$$

$$f(1, 1) = e \quad f'_x(1, 1) = e \quad f'_y(1, 1) = e$$

When (x, y) close to $(1, 1)$:

$$\begin{aligned} f(x, y) &\approx e + e \cdot (x - 1) + e \cdot (y - 1) \\ &= ex + ey - e \end{aligned}$$