

JACOBIAN

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Definition: If u and v are functions of two independent variables x and y then the determinant

$$\begin{vmatrix} \frac{\partial u}{\partial x} & \frac{\partial u}{\partial y} \\ \frac{\partial v}{\partial x} & \frac{\partial v}{\partial y} \end{vmatrix} \text{ or } \begin{vmatrix} u_x & u_y \\ v_x & v_y \end{vmatrix} \text{ is called the Jacobian of}$$

u and v with respect to x and y and it is denoted

$$\text{as } \frac{\partial(u, v)}{\partial(x, y)} \text{ or } J \left(\frac{u, v}{x, y} \right) \rightarrow J$$

Similarly, If $u, v, w \rightarrow x, y, z$

$$\frac{\partial(u, v, w)}{\partial(x, y, z)} = \begin{vmatrix} \frac{\partial u}{\partial x} & \frac{\partial u}{\partial y} & \frac{\partial u}{\partial z} \\ \frac{\partial v}{\partial x} & \frac{\partial v}{\partial y} & \frac{\partial v}{\partial z} \\ \frac{\partial w}{\partial x} & \frac{\partial w}{\partial y} & \frac{\partial w}{\partial z} \end{vmatrix}$$

Property: If J denotes the Jacobian of u, v with respect to x, y and J' denotes the Jacobian of x, y with respect to u, v then it can be proved that $JJ' = 1$

SOME SOLVED EXAMPLES:

1. Prove that $JJ' = 1$ for $x = e^v \sec u, y = e^v \tan u$

Solⁿ :- $x = e^v \sec u, y = e^v \tan u$

$$J = \frac{\partial(x, y)}{\partial(u, v)} = \begin{vmatrix} \frac{\partial x}{\partial u} & \frac{\partial x}{\partial v} \\ \frac{\partial y}{\partial u} & \frac{\partial y}{\partial v} \end{vmatrix}$$

$$= \begin{vmatrix} e^v \sec u \tan u & e^v \sec u \end{vmatrix}$$

$$\begin{aligned}
&= \begin{vmatrix} e^v \sec u \tan u & e^v \sec u \\ e^v \sec^2 u & e^v \tan u \end{vmatrix} \\
&= e^{2v} \sec u \tan^2 u - e^{2v} \sec^3 u \\
&= e^{2v} \sec u (\tan^2 u - \sec^2 u) \\
J &= -e^{2v} \sec u = -(e^v \sec u) e^v = -x e^v \quad \text{--- (1)}
\end{aligned}$$

Now, $J' = \frac{\partial(u, v)}{\partial(x, y)} = \begin{vmatrix} \frac{\partial u}{\partial x} & \frac{\partial u}{\partial y} \\ \frac{\partial v}{\partial x} & \frac{\partial v}{\partial y} \end{vmatrix}$

$x = e^v \sec u$, $y = e^v \tan u$

$\frac{y}{x} = \frac{e^v \tan u}{e^v \sec u} = \sin u \Rightarrow u = \sin^{-1}\left(\frac{y}{x}\right)$

$x^2 - y^2 = e^{2v} (\sec^2 u - \tan^2 u) = e^{2v}$

$\Rightarrow 2v = \log(x^2 - y^2) \Rightarrow v = \frac{1}{2} \log(x^2 - y^2)$

Now

$\frac{\partial u}{\partial x} = \frac{1}{\sqrt{1 - \left(\frac{y}{x}\right)^2}} \cdot \left(\frac{-y}{x^2}\right) = \frac{-y}{x \sqrt{x^2 - y^2}}$

$\frac{\partial u}{\partial y} = \frac{1}{\sqrt{1 - \left(\frac{y}{x}\right)^2}} \cdot \left(\frac{1}{x}\right) = \frac{1}{\sqrt{x^2 - y^2}}$

$\frac{\partial v}{\partial x} = \frac{1}{2} \cdot \frac{1}{x^2 - y^2} \cdot 2x = \frac{x}{x^2 - y^2}$

$\frac{\partial v}{\partial y} = \frac{1}{2} \cdot \frac{1}{x^2 - y^2} \cdot (-2y) = \frac{-y}{x^2 - y^2}$

$$\frac{\partial y}{\partial y} = \frac{1}{2} \cdot \frac{1}{x^2 - y^2} \cdot (-2y) = \frac{-y}{x^2 - y^2}$$

$$\therefore J^{-1} = \begin{vmatrix} \frac{-y}{x\sqrt{x^2-y^2}} & \frac{1}{\sqrt{x^2-y^2}} \\ \frac{x}{x^2-y^2} & \frac{-y}{x^2-y^2} \end{vmatrix}$$

$$= \frac{y^2}{x(x^2-y^2)^{3/2}} - \frac{x}{(x^2-y^2)^{3/2}}$$

$$= \frac{(y^2 - x^2)}{x(x^2-y^2)^{3/2}} = \frac{-1}{x\sqrt{x^2-y^2}}$$

but $x^2 - y^2 = e^{2v}$

$$\therefore J^{-1} = \frac{-1}{xe^v} \quad \text{--- (2)}$$

$$\therefore JJ^{-1} = (-xe^v) \left(\frac{-1}{xe^v} \right) = 1.$$

2. Prove that $JJ' = 1$ for $x = \sin \theta \cos \phi$, $y = \sin \theta \sin \phi$

Solⁿ:- $x = \sin \theta \cos \phi$, $y = \sin \theta \sin \phi$

$$J = \begin{vmatrix} \frac{\partial x}{\partial \theta} & \frac{\partial x}{\partial \phi} \\ \frac{\partial y}{\partial \theta} & \frac{\partial y}{\partial \phi} \end{vmatrix} = \begin{vmatrix} \cos \theta \cos \phi & -\sin \theta \sin \phi \\ \cos \theta \sin \phi & \sin \theta \cos \phi \end{vmatrix}$$

$$= \sin\theta \cos\theta \cos^2\phi + \sin\theta \cos\theta \sin^2\phi$$

$$J = \sin\theta \cos\theta (\cos^2\phi + \sin^2\phi) = \sin\theta \cos\theta \quad \text{--- (1)}$$

$$\text{Now } \frac{y}{x} = \frac{\sin\theta \sin\phi}{\sin\theta \cos\phi} = \tan\phi \Rightarrow \phi = \tan^{-1}\left(\frac{y}{x}\right)$$

$$x^2 + y^2 = \sin^2\theta \sin^2\phi + \sin^2\theta \cos^2\phi = \sin^2\theta$$

$$\Rightarrow \theta = \sin^{-1} \sqrt{x^2 + y^2}$$

$$\left(\frac{d}{dt} \sin^{-1} t\right) = \frac{1}{\sqrt{1-t^2}}$$

$$\frac{\partial\theta}{\partial x} = \frac{1}{\sqrt{1-(x^2+y^2)}} \cdot \frac{1}{2\sqrt{x^2+y^2}} \cdot (2x)$$

$$\frac{\partial\theta}{\partial x} = \frac{x}{\sqrt{1-x^2-y^2} \sqrt{x^2+y^2}}$$

$$\frac{\partial\theta}{\partial y} = \frac{1}{\sqrt{1-(x^2+y^2)}} \cdot \frac{1}{2\sqrt{x^2+y^2}} \cdot (2y) = \frac{y}{\sqrt{1-x^2-y^2} \sqrt{x^2+y^2}}$$

$$\phi = \tan^{-1}\left(\frac{y}{x}\right)$$

$$\frac{\partial\phi}{\partial x} = \frac{1}{1+\left(\frac{y}{x}\right)^2} \cdot \left(-\frac{y}{x^2}\right) = \frac{-y}{x^2+y^2}$$

$$\frac{\partial\phi}{\partial y} = \frac{1}{1+\left(\frac{y}{x}\right)^2} \cdot \left(\frac{1}{x}\right) = \frac{x}{x^2+y^2}$$

$$\therefore J = \begin{vmatrix} \frac{\partial\theta}{\partial x} & \frac{\partial\theta}{\partial y} \\ \frac{\partial\phi}{\partial x} & \frac{\partial\phi}{\partial y} \end{vmatrix} = \begin{vmatrix} \frac{x}{\sqrt{1-x^2-y^2} \sqrt{x^2+y^2}} & \frac{y}{\sqrt{1-x^2-y^2} \sqrt{x^2+y^2}} \\ \frac{-y}{x^2+y^2} & \frac{x}{x^2+y^2} \end{vmatrix}$$

$$\begin{aligned}
 &= \frac{x^2}{\sqrt{1-x^2-y^2} (x^2+y^2)^{3/2}} + \frac{y^2}{\sqrt{1-x^2-y^2} (x^2+y^2)^{3/2}} \\
 &= \frac{(x^2+y^2)}{\sqrt{1-(x^2+y^2)} (x^2+y^2)^{3/2}} \\
 &= \frac{1}{\sqrt{1-(x^2+y^2)} \sqrt{x^2+y^2}} \\
 J^{-1} &= \frac{1}{\sqrt{1-\sin^2\theta} \sqrt{\sin^2\theta}} = \frac{1}{\sin\theta \cos\theta} \quad \text{--- (2)}
 \end{aligned}$$

$$\therefore J J^{-1} = (\sin\theta \cos\theta) \frac{1}{\sin\theta \cos\theta} = 1.$$

3. Prove that $JJ' = 1$ for $x = \sqrt{vw}$, $y = \sqrt{wu}$, $z = \sqrt{uv}$

Sol. $J = \frac{\partial(x, y, z)}{\partial(u, v, w)}$

$$\begin{vmatrix}
 \frac{\partial x}{\partial u} & \frac{\partial x}{\partial v} & \frac{\partial x}{\partial w} \\
 \frac{\partial y}{\partial u} & \frac{\partial y}{\partial v} & \frac{\partial y}{\partial w} \\
 \frac{\partial z}{\partial u} & \frac{\partial z}{\partial v} & \frac{\partial z}{\partial w}
 \end{vmatrix}$$

$$= \begin{vmatrix}
 \frac{1}{2}\sqrt{\frac{w}{v}} & \frac{1}{2}\sqrt{\frac{v}{w}} & \frac{1}{2}\sqrt{\frac{v}{w}} \\
 \frac{1}{2}\sqrt{\frac{u}{w}} & 0 & \frac{1}{2}\sqrt{\frac{u}{w}} \\
 0 & \frac{1}{2}\sqrt{\frac{v}{u}} & \frac{1}{2}\sqrt{\frac{v}{u}}
 \end{vmatrix}$$

$$= 0 - \sqrt{\frac{3}{2}} \left[\frac{1}{2}\sqrt{\frac{u}{w}} - \frac{1}{2}\sqrt{\frac{u}{w}} \right] + \frac{1}{2}\sqrt{\frac{u}{w}} \left[\frac{1}{2}\sqrt{\frac{v}{u}} - 0 \right]$$

$$= 0 - \frac{\sqrt{w}}{2\sqrt{v}} \left[0 - \frac{\sqrt{v}}{4\sqrt{w}} \right] + \frac{\sqrt{v}}{2\sqrt{w}} \left[\frac{\sqrt{w}}{4\sqrt{v}} - 0 \right]$$

$$J = \frac{1}{8} + \frac{1}{8} = \frac{1}{4}$$

$$x = \sqrt{uv}, \quad y = \sqrt{uw}, \quad z = \sqrt{vw}$$

$$\frac{xz}{v} = \frac{\sqrt{uv^2w}}{\sqrt{uv}} = v$$

$$\boxed{v = \frac{xz}{y}}$$

$$\frac{yz}{w} = \frac{\sqrt{uvw^2}}{\sqrt{uv}} = w$$

$$\boxed{w = \frac{yz}{x}}$$

$$\frac{zx}{u} = \frac{\sqrt{u^2vw}}{\sqrt{uv}} = u$$

$$\boxed{u = \frac{zx}{y}}$$

$$J^{-1} = \begin{vmatrix} \frac{x}{y} & \frac{x}{y} & \frac{y}{z} \\ \frac{y}{z} & \frac{z}{x} & \frac{z}{y} \\ \frac{z}{y} & \frac{y}{x} & \frac{x}{z} \end{vmatrix} = \begin{vmatrix} \frac{x}{y} & \frac{x}{y} & \frac{y}{z} \\ \frac{y}{z} & \frac{z}{x} & \frac{z}{y} \\ \frac{z}{y} & \frac{y}{x} & \frac{x}{z} \end{vmatrix} = \begin{vmatrix} \frac{x}{y} & \frac{x}{y} & \frac{y}{z} \\ \frac{y}{z} & \frac{z}{x} & \frac{z}{y} \\ \frac{z}{y} & \frac{y}{x} & \frac{x}{z} \end{vmatrix}$$

$$J^{-1} = 4$$

$$\therefore J J^{-1} = \frac{1}{4} \times 4 = 1$$

4. If $u = \frac{y^2}{2x}$, $v = \frac{x^2+y^2}{2x}$, find $\frac{\partial(u,v)}{\partial(x,y)}$

Soln :-
$$\frac{\partial(u,v)}{\partial(x,y)} = \begin{vmatrix} \frac{\partial u}{\partial x} & \frac{\partial u}{\partial y} \\ \frac{\partial v}{\partial x} & \frac{\partial v}{\partial y} \end{vmatrix} = \begin{vmatrix} \frac{-y^2}{2x^2} & \frac{y}{x} \\ \frac{x^2+y^2}{2x^2} & \frac{y}{x} \end{vmatrix}$$

$$= \frac{-y^2}{2x^2} \cdot \frac{y}{x} - \frac{x^2+y^2}{2x^2} \cdot \frac{y}{x}$$

$$= \frac{-y^3}{2x^3} - \frac{y(x^2+y^2)}{2x^3}$$

$$= \frac{-y^3 - yx^2 - y^3}{2x^3}$$

$$= \frac{-2y^3 - yx^2}{2x^3}$$

HW

5. If $x = a \cos hu \cos v$, $y = a \sin hu \sin v$, show that $\frac{\partial(x,y)}{\partial(u,v)} = \frac{a^2}{2} [\cos 2u - \cos 2v]$

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6. If $u = xyz$, $v = x^2 + y^2 + z^2$, $w = x + y + z$, find $\frac{\partial(x,y,z)}{\partial(u,v,w)} = J$

We will find
$$\frac{\partial(u,v,w)}{\partial(x,y,z)} = \begin{vmatrix} \frac{\partial u}{\partial x} & \frac{\partial u}{\partial y} & \frac{\partial u}{\partial z} \\ \frac{\partial v}{\partial x} & \frac{\partial v}{\partial y} & \frac{\partial v}{\partial z} \\ \frac{\partial w}{\partial x} & \frac{\partial w}{\partial y} & \frac{\partial w}{\partial z} \end{vmatrix}$$

$$= \begin{vmatrix} yz & xz & xy \\ zx & zy & z^2 \\ 1 & 1 & 1 \end{vmatrix}$$

$$= yz(zy - z^2) - xz(2z - 2z) + xy(2z - 2y)$$

$$= 2y^2z - 2yz^2 - 2xz^2 + 2xz^2 + 2x^2y - 2xy^2$$

$$= 2 \left[(xz^2 - yz^2) + yz - 2xz^2 + x^2y - xy^2 \right]$$

$$= 2 \left[z^2(x - y) - z(x^2 - y^2) + xy(x - y) \right]$$

$$= 2 \left[z^2(x - y) - z(x + y)(x - y) + xy(x - y) \right]$$

$$= 2(x - y) \left[z^2 - zx - zy + xy \right]$$

$$= 2(x - y) \left[z(z - x) - y(z - x) \right]$$

$$\frac{\partial(u, v, w)}{\partial(x, y, z)} = 2(x - y)(z - x)(z - y)$$

$$\therefore \frac{\partial(x, y, z)}{\partial(u, v, w)} = \frac{1}{\frac{\partial(u, v, w)}{\partial(x, y, z)}} = \frac{1}{2(x - y)(z - x)(z - y)}$$

7. If $ux = yz, vy = zx, wz = xy$, prove that $\frac{\partial(u, v, w)}{\partial(x, y, z)}$ is constant

Solⁿ:- $u = \frac{yz}{x}, v = \frac{zx}{y}, w = \frac{xy}{z}$

$$\frac{\partial(u, v, w)}{\partial(x, y, z)} = \begin{vmatrix} \frac{\partial u}{\partial x} & \frac{\partial u}{\partial y} & \frac{\partial u}{\partial z} \\ \frac{\partial v}{\partial x} & \frac{\partial v}{\partial y} & \frac{\partial v}{\partial z} \\ \frac{\partial w}{\partial x} & \frac{\partial w}{\partial y} & \frac{\partial w}{\partial z} \end{vmatrix} = \begin{vmatrix} -\frac{yz}{x^2} & \frac{z}{x} & \frac{y}{x} \\ \frac{z}{y} & -\frac{2x}{y^2} & \frac{x}{y} \\ \frac{y}{z} & \frac{x}{z} & -\frac{xy}{z^2} \end{vmatrix}$$

$$= -\frac{yz}{x^2} \left[\frac{x^2 yz}{y^2 z^2} - \frac{x^2}{yz} \right] - \frac{z}{x} \left[\frac{-xyz}{yz^2} - \frac{xy}{yz} \right] + \frac{y}{x} \left[\frac{xz}{yz} + \frac{xy^2}{y^2 z} \right]$$

$$= -\frac{yz}{x^2} \left[\frac{xz}{yz} - \frac{xz}{yz} \right] - \frac{z}{x} \left[\frac{-x}{z} - \frac{x}{z} \right] + \frac{y}{x} \left[\frac{x}{y} + \frac{x}{y} \right]$$

$$= 0 + 1 + 1 + 1$$

$$= 4$$

$\therefore \frac{\partial(u, v, w)}{\partial(x, y, z)}$ is a constant.