

$$\begin{aligned}
\Delta z &= f(a + \Delta x, b + \Delta y) - f(a, b) \\
&= \left[ f(a + \Delta x, b + \Delta y) - f(a, b + \Delta y) \right] \\
&\quad + \left[ f(a, b + \Delta y) - f(a, b) \right] \\
&= f_x(u, b + \Delta y)\Delta x + f_y(a, v)\Delta y \\
&\quad \text{for some } u \in [a, a + \Delta x], v \in [b, b + \Delta y] \\
&\quad \text{(MVT)} \\
&= f_x(a, b)\Delta x + \left[ f_x(u, b + \Delta y) - f_x(a, b) \right] \Delta x \\
&\quad + f_y(a, b)\Delta y + \left[ f_y(a, v) - f_y(a, b) \right] \Delta y \\
&= f_x(a, b)\Delta x + \epsilon_1\Delta x + f_y(a, b)\Delta y + \epsilon_2\Delta y
\end{aligned}$$

If  $\epsilon_1 \rightarrow 0$  and  $\epsilon_2 \rightarrow 0$  as  $(\Delta x, \Delta y) \rightarrow (0, 0)$ , then

$$\Delta z = f(a + \Delta x, b + \Delta y) - f(a) \rightarrow dz = z - f(a),$$

where  $z$  is the point on the tangent plane above  $(a + \Delta x, b + \Delta y)$ , and so the points on the surface and on the tangent plane get closer and closer.

**Note:** If  $f_x$  and  $f_y$  are continuous in a neighborhood containing  $(a, b)$ , then  $\epsilon_1$  and  $\epsilon_2$  *will* approach zero as  $(\Delta x, \Delta y) \rightarrow (0, 0)$ .

March 5, 2008

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