

# Jacobian

$$f(q) = [f_1(q) \quad f_2(q) \quad f_3(q) \dots f_m(q)]$$

vector of functions

$$q = [\underline{x}_1, \underline{x}_2, \underline{x}_3, \dots, \underline{x}_n]$$

$$J = \frac{\partial f}{\partial q} = \begin{bmatrix} \frac{\partial f_1}{\partial x_1} & \frac{\partial f_1}{\partial x_2} & \dots & \frac{\partial f_1}{\partial x_n} \\ \frac{\partial f_2}{\partial x_1} & \frac{\partial f_2}{\partial x_2} & \dots & \frac{\partial f_2}{\partial x_n} \\ \vdots & \vdots & & \vdots \\ \frac{\partial f_m}{\partial x_1} & \frac{\partial f_m}{\partial x_2} & \dots & \frac{\partial f_m}{\partial x_n} \end{bmatrix}$$

$m \times n$

$$F = [x^2 + y^2, 2x + 3y + 5]$$

Compute  $J = \frac{\partial F}{\partial q}$

$$f = (f_1, f_2) = (\underline{x^2 + y^2}, \underline{2x + 3y + 5}) \quad \begin{matrix} \\ 1 \times 2 \end{matrix}$$

$$q = (x, y) \quad \begin{matrix} \\ 1 \times 2 \end{matrix}$$

$$J = \frac{\partial F}{\partial q} = \begin{matrix} 2 \times 2 \\ \left[ \begin{array}{cc} \frac{\partial f_1}{\partial x} & \frac{\partial f_1}{\partial y} \\ \frac{\partial f_2}{\partial x} & \frac{\partial f_2}{\partial y} \end{array} \right] \end{matrix}$$

$$= \begin{bmatrix} 2x & 2y \\ 2 & 3 \end{bmatrix}$$

$$J \Big|_{\substack{x=1 \\ y=2}} = \begin{bmatrix} 2(1) & 2(2) \\ 2 & 3 \end{bmatrix} = \begin{bmatrix} 2 & 4 \\ 2 & 3 \end{bmatrix}$$