

Section 2 - 21-268
Feb 15, 2017

+22

1) $f(x,y,z) = \begin{pmatrix} xy^2z^3e^{\sqrt{xy}} \\ xy\sin(yz) \end{pmatrix} = \begin{pmatrix} f_1(x,y,z) \\ f_2(x,y,z) \end{pmatrix}$

+4

$\frac{\partial f_1}{\partial x} = y^2z^3e^{\sqrt{xy}} + xy^2z^3e^{\sqrt{xy}} \cdot \frac{1}{2\sqrt{x}}$ ✓ x,y are same sign $x \neq 0$

$\frac{\partial f_1}{\partial y} = 2xyze^{\sqrt{xy}} + xy^2z^3e^{\sqrt{xy}} \cdot \frac{\sqrt{x}}{2\sqrt{y}}$ ✓ x,y same sign $y \neq 0$

$\frac{\partial f_1}{\partial z} = 3xy^2z^2e^{\sqrt{xy}}$ ✓ x,y same sign

$\frac{\partial f_2}{\partial x} = y\sin(yz)$ ✓ $(x,y,z) \in (\mathbb{R}^3)$

$\frac{\partial f_2}{\partial y} = x\sin(yz) + xy\cos(yz) \cdot z$ ✓

$\frac{\partial f_2}{\partial z} = xy\cos(yz) \cdot y$ ✓ The domain is x,y are the same sign and $x,y \neq 0, z \in \mathbb{R}$

$J = \begin{pmatrix} y^2z^3e^{\sqrt{xy}} + xy^2z^3e^{\sqrt{xy}} \cdot \frac{1}{2\sqrt{x}}, 2xyze^{\sqrt{xy}} + xy^2z^3e^{\sqrt{xy}} \cdot \frac{\sqrt{x}}{2\sqrt{y}}, 3xy^2z^2e^{\sqrt{xy}} \\ y\sin(yz), x\sin(yz) + xy\cos(yz) \cdot z, xy^2\cos(yz) \end{pmatrix}$

2) $F(x,y) = \begin{pmatrix} e^x \cos(y) \\ e^x \sin(y) \end{pmatrix} = \begin{pmatrix} f_1 \\ f_2 \end{pmatrix}$

+4

a) $F: D \rightarrow \mathbb{E}^2$ and $D \in \mathbb{E}^2$

The function is defined in the Domain D in \mathbb{E}^n .
 f_1, f_2 are both continuous and have partial derivatives that are continuous, at all (x,y) .

The jacobian is

$J = \begin{pmatrix} e^x \cos(y) & -e^x \sin(y) \\ e^x \sin(y) & e^x \cos(y) \end{pmatrix}$

$$e^{2x}(\cos^2 y + \sin^2 y) = e^{2x}$$

$$\det(J) = e^{2x} \cos^2 y + e^{2x} \sin^2 y = e^{2x}(\cos^2 y + \sin^2 y) = e^{2x} \cdot 1$$

at the point (x_0, y_0) , the Jacobian $\neq 0$ and is always positive. This means there is a continuous inverse of the mapping, defined in the open neighborhood of D° of (x_0, y_0) . Intern the range is also an open neighborhood.

\Rightarrow it is invertible in this neighborhood by the inverse function theorem.

b) The $\det \neq 0$ on any (x, y) so the function is invertible in a domain. It is not invertible on the entire plane because it is not 1 to 1.

$$F(0, 0) = \begin{pmatrix} 1 \\ 0 \end{pmatrix}$$

$$F(0, 2\pi) = \begin{pmatrix} 1 \\ 0 \end{pmatrix}$$

3) $f(x, y, z) = x^2 + y^2 + z^2 - (xy + xz + yz)$

a) $\nabla f = \left(\frac{\partial f}{\partial x}, \frac{\partial f}{\partial y}, \frac{\partial f}{\partial z} \right)$

$$\frac{\partial f}{\partial x} = 2x - (y + z)$$

$$\frac{\partial f}{\partial y} = 2y - (x + z)$$

$$-(y+z) \quad \frac{\partial f}{\partial z} = 2z - (x + y)$$

$$\nabla f(0, 0, 0) = (0, 0, 0) = \vec{0}$$

b)
$$H = \begin{pmatrix} 2 & -1 & -1 \\ -1 & 2 & -1 \\ -1 & -1 & 2 \end{pmatrix}$$

$$(H - \lambda I) \neq 0 \Rightarrow \begin{pmatrix} 2-\lambda & -1 & -1 \\ -1 & 2-\lambda & -1 \\ -1 & -1 & 2-\lambda \end{pmatrix}$$

$$\begin{aligned} & (2-\lambda)(2-\lambda) \\ & (4-4\lambda+\lambda^2)(2-\lambda) \\ & 8-4\lambda-8\lambda+4\lambda^2+2\lambda^2-\lambda^3 \end{aligned}$$

$$\begin{aligned} \det(H) &= (2-\lambda)(2-\lambda)^2 - c - (-c)(-c(2-\lambda)+c^2) + (-c)(c^2 - (-c)(2-\lambda)) \\ &= (2-\lambda)^3 - c^2(2-\lambda) - (c^2(2-\lambda)+c^3) - (c^3 + c^2(2-\lambda)) \\ &= -\lambda^3 + 6\lambda^2 - 12\lambda + 8 - c^2 + c^2\lambda - 2c^2 + c^2\lambda - c^3 - c^3 - 2c^2 + c^2\lambda \\ &= -\lambda^3 + 6\lambda^2 - 12\lambda + 8 - 2c^2 + 3c^2\lambda - 6c^2 \end{aligned}$$

Let $c = -1$

$$\begin{aligned} & -\lambda^3 + 6\lambda^2 - 12\lambda + 8 + 2 + 3\lambda - 6 \\ &= -\lambda^3 + 6\lambda^2 - 9\lambda - 4 = (\lambda-1)(\lambda^2-5\lambda+4) \\ &= (\lambda-1)(\lambda-1)(\lambda-4) \end{aligned}$$

$$\begin{array}{r} \lambda^2 - 5\lambda + 4 \\ \lambda - 1 \overline{) \lambda^3 - 6\lambda^2 + 9\lambda - 4} \\ \underline{\lambda^3 + \lambda^2} \\ 0.5\lambda^2 + 9\lambda - 4 \\ \underline{-5\lambda^2 + 5\lambda} \\ 0.4\lambda \end{array}$$

Set = to 0, $\lambda = 1, 4$
 since all $\lambda > 0$, the CP (0,0) is a relative minimum.

c) Take polynomial and let $c = 2$

$$\begin{aligned} \text{So:} & -\lambda^3 + 6\lambda^2 - 12\lambda + 8 - 16 + 12\lambda - 24 \\ &= -\lambda^3 + 6\lambda^2 - 32 = 0 \end{aligned}$$

Then $\lambda = -2$ & 4 . This means this is not a relative minimum.

a)

4) $f(x, y) = e^x \sin(y)$ $\vec{n} = \begin{pmatrix} 1 \\ 1 \end{pmatrix} \frac{1}{\sqrt{2}}$

$\vec{\nabla}_{\vec{n}} f = (e^x \sin(y), e^x \cos(y)) \times \begin{pmatrix} 1/\sqrt{2} \\ 1/\sqrt{2} \end{pmatrix}$

$= \frac{e^x \sin(y)}{\sqrt{2}} + \frac{e^x \cos(y)}{\sqrt{2}}$ This is the slope at (x, y)

b) $\Delta f = e^x \sin(y) - e^x \sin(y) = 0$
 $\hookrightarrow \left(\frac{\partial^2 f}{\partial x^2} + \frac{\partial^2 f}{\partial y^2} \right)$

5) $f: \mathbb{E}^n \rightarrow \mathbb{E}^1 \quad f(x) = g(|x|)$

$g: \mathbb{E}^1 \rightarrow \mathbb{E}^1$

x5

Let $|x| = r \quad (r(x) = |x|) \Rightarrow r(x) = \sqrt{x_1^2 + x_2^2 + \dots + x_n^2}$

$\frac{\partial f}{\partial x_i} = g'(r) \cdot \frac{\partial r}{\partial x_i}$

$\frac{\partial^2 f}{\partial x_i^2} = g''(r) \cdot \frac{\partial x}{\partial x_i} \cdot \frac{\partial r}{\partial x_i} + g'(r) \cdot \frac{\partial^2 r}{\partial x_i^2} = g''(r) \cdot \frac{x_i^2}{x_1^2 + \dots + x_n^2} + g'(r) \cdot \frac{(x_1^2 + \dots + x_n^2) - x_i^2}{\sqrt{x_1^2 + \dots + x_n^2} \cdot (x_1^2 + \dots + x_n^2)}$

$\frac{\partial r}{\partial x_i} = \frac{1}{2} \cdot \frac{1}{\sqrt{x_1^2 + \dots + x_n^2}} \cdot 2x_i = \frac{x_i}{\sqrt{x_1^2 + \dots + x_n^2}}$

$\frac{\partial^2 r}{\partial x_i^2} = \frac{(x_1^2 + \dots + x_n^2)^{-1/2} - x_i \cdot \frac{x_i}{\sqrt{x_1^2 + \dots + x_n^2}}}{(x_1^2 + \dots + x_n^2)} = \frac{(x_1^2 + \dots + x_n^2) - x_i^2}{\sqrt{x_1^2 + \dots + x_n^2} \cdot (x_1^2 + \dots + x_n^2)}$

In general $\frac{\partial^2 f}{\partial x_k^2} = g''(r) \cdot \frac{x_k^2}{x_1^2 + \dots + x_n^2} + g'(r) \cdot \frac{(x_1^2 + x_2^2 + \dots + x_n^2) - x_k^2}{r \cdot (x_1^2 + \dots + x_n^2)}$

$\Delta f(x)$ is the sum of all $\frac{\partial^2 f}{\partial x_k^2}$ with $k=1, \dots, n$

$\Rightarrow \Delta f(x) = g''(r) \sum_{k=1}^n \frac{x_k^2}{x_1^2 + \dots + x_n^2} + g'(r) \sum_{k=1}^n \frac{(x_1^2 + x_2^2 + \dots + x_n^2) - x_k^2}{r \cdot (x_1^2 + \dots + x_n^2)}$

$\sum_{k=1}^n \frac{x_k^2}{x_1^2 + \dots + x_n^2} = \frac{x_1^2}{x_1^2 + \dots + x_n^2} + \frac{x_2^2}{x_1^2 + \dots + x_n^2} + \dots + \frac{x_n^2}{x_1^2 + \dots + x_n^2} = \frac{x_1^2 + x_2^2 + \dots + x_n^2}{x_1^2 + x_2^2 + \dots + x_n^2} = 1$

$\frac{1}{r(x_1^2 + \dots + x_n^2)} \sum_{k=1}^n \frac{(x_1^2 + x_2^2 + \dots + x_n^2) - x_k^2}{1} = \frac{x_1^2(n+1) + x_2^2(n-1) + \dots + x_n^2(n-1)}{r(x_1^2 + \dots + x_n^2)}$

$= \frac{(n-1) \cdot (x_1^2 + x_2^2 + \dots + x_n^2)}{x_1^2 + x_2^2 + \dots + x_n^2} = \frac{n-1}{r}$

So

$\Delta f(x) = g''(r) + g'(r) \cdot \frac{n-1}{r} \quad \square$