

Problem 1. Chain Rule. Let $f(x, y) = xe^y$ with $x(u, v) = uv$ and $y(u, v) = u^2v$. Use the multivariable chain rule to compute df/du .

The chain rule says that

$$\frac{df}{du} = \frac{df}{dx} \cdot \frac{dx}{du} + \frac{df}{dy} \cdot \frac{dy}{du}, \quad \text{or} \quad f_u = f_x \cdot x_u + f_y \cdot y_u.$$

In order to compute this we compute the partial derivatives:

$$\begin{aligned} f_x &= e^y, \\ f_y &= xe^y, \\ x_u &= v, \\ y_u &= 2uv. \end{aligned}$$

Then we put them together:

$$f_x = ve^y + 2uvxe^y.$$

If we want, we can express the answer in terms of u and v :¹

$$f_x = ve^{u^2v} + 2uv(uv)e^{u^2v}.$$

Problem 2. Tangent Plane. Let $f(x, y, z) = x^2y - z$. Find the equation of the tangent plane to the surface $f(x, y, z) = 1$ at the point $(x_0, y_0, z_0) = (2, 1, 3)$.

The equation of the tangent plane to the surface $f(x, y, z) = \text{constant}$ at a point (x_0, y_0, z_0) is

$$\begin{aligned} \nabla f(x_0, y_0, z_0) \cdot \langle x - x_0, y - y_0, z - z_0 \rangle &= 0, \\ \langle f_x(x_0, y_0, z_0), f_y(x_0, y_0, z_0), f_z(x_0, y_0, z_0) \rangle \cdot \langle x - x_0, y - y_0, z - z_0 \rangle &= 0, \\ f_x(x_0, y_0, z_0)(x - x_0) + f_y(x_0, y_0, z_0)(y - y_0) + f_z(x_0, y_0, z_0)(z - z_0) &= 0. \end{aligned}$$

In our case we have

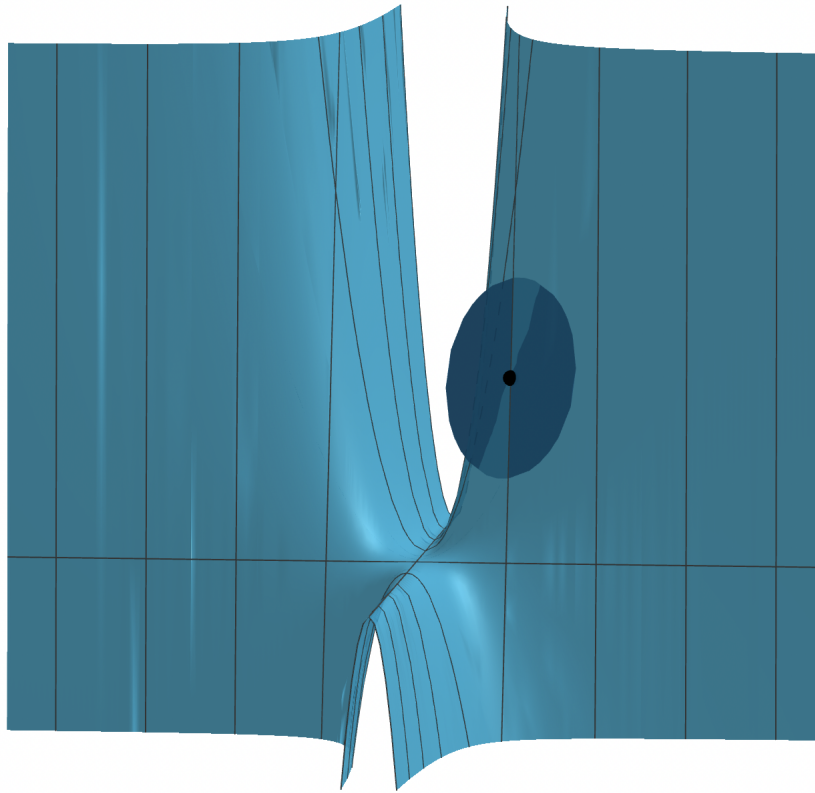
$$\begin{aligned} f_x &= 2xy, \\ f_y &= x^2, \\ f_z &= -1, \end{aligned}$$

and $(x_0, y_0, z_0) = (2, 1, 3)$, so the tangent plane is

$$\begin{aligned} f_x(2, 1, 3)(x - 2) + f_y(2, 1, 3)(y - 2) + f_z(2, 1, 3)(z - 3) &= 0 \\ 2(2)(1)(x - 2) + (2)^2(y - 1) - 1(z - 3) &= 0 \\ 4(x - 2) + 4(y - 1) - 1(z - 3) &= 0 \\ 4(x - 2) + 4(y - 1) - 1(z - 3) &= 0 \\ 4x + 4y - z &= 9. \end{aligned}$$

Here is a picture:

¹And, I guess, we could simplify it.



Problem 3. Optimization. The scalar field $f(x, y) = x^3 - y^3 + xy$ has two critical points: $(0, 0)$ and $(1/3, -1/3)$. Use the second derivative test to determine whether each of these is a local maximum or minimum, saddle point, or degenerate.

We need to compute the determinant of the Hessian matrix. We begin by computing the second partial derivatives:²

$$\begin{aligned} f_x &= 3x^2 + y, \\ f_y &= -3y^2 + x, \\ f_{xx} &= 6x, \\ f_{yy} &= -6y, \\ f_{xy} &= 1, \\ f_{yx} &= 1. \end{aligned}$$

Thus the Hessian determinant is

$$\det(Hf) = \det \begin{pmatrix} f_{xx} & f_{xy} \\ f_{yx} & f_{yy} \end{pmatrix} = \det \begin{pmatrix} 6x & 1 \\ 1 & -6y \end{pmatrix} = -36xy - 1.$$

Since $\det(Hf)(0, 0) = -1 < 0$ we see that $(0, 0)$ is a saddle point. Since $\det(Hf)(1/3, -1/3) = -36(-1/9) - 1 = 3 > 0$ we see that $(1/3, -1/3)$ is a local maximum or minimum. Since $f_{xx}(1/3, -1/3) = 6(1/3) = 2 > 0$ we see that $(1/3, -1/3)$ is a local minimum.³

²One can check that $\langle f_x(0, 0), f_y(0, 0) \rangle = \langle 0, 0 \rangle$ and $\langle f_x(1/3, -1/3), f_y(1/3, -1/3) \rangle = \langle 0, 0 \rangle$, as claimed.

³We could also check that $f_{yy}(1/3, -1/3) = -6(-1/3) = 2 > 0$.

Here is a picture:

