

Problem 1. Tangent Line to an Ellipse. Let $a, b > 0$ and consider the ellipse

$$ax^2 + by^2 = 1.$$

- (a) Let $P = (x_0, y_0)$ be a point on the ellipse. Show that the tangent line at P has equation

$$ax_0x + by_0y = 1.$$

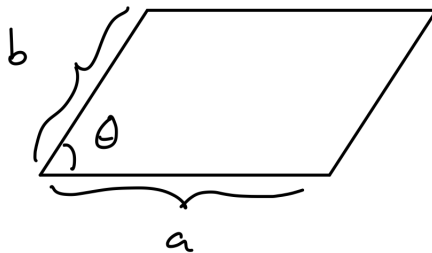
[Hint: Think of the ellipse as the level curve $f(x, y) = 1$ where $f(x, y) = ax^2 + by^2$.]

- (b) Draw a picture of the ellipse and tangent line when $a = 1$, $b = 3$ and $P = (1/2, 1/2)$.

Problem 2. Multivariable Chain Rule Practice. Let $f(x, y)$ be a function of x and y , where $x(r, \theta) = r \cos \theta$ and $y(r, \theta) = r \sin \theta$ are functions of r and θ .

- (a) Express f_r and f_θ in terms of r, θ, f_x and f_y .
 (b) Express f_{rr} in terms of $r, \theta, f_{xx}, f_{yy}$ and f_{xy} . [Hint: Use the formulas $f_{xr} = f_{xx} \frac{dx}{dr} + f_{xy} \frac{dy}{dr} = f_{xx} \cos \theta + f_{xy} \sin \theta$ and $f_{yr} = f_{yx} \frac{dx}{dr} + f_{yy} \frac{dy}{dr} = f_{yx} \cos \theta + f_{yy} \sin \theta$.]

Problem 3. Linear Approximation. Consider a parallelogram with side lengths a, b and angle θ as follows:



- (a) Find a formula for the area $A(a, b, \theta)$ in terms of a, b and θ .
 (b) Suppose that we measure a, b, θ with the following uncertainties:

$$\begin{aligned} a &= 2 \pm 0.1 \text{ cm,} \\ b &= 1 \pm 0.1 \text{ cm,} \\ \theta &= 45 \pm 1 \text{ degrees.} \end{aligned}$$

Use these measurements together with your formula from part (a) to estimate the area.

Problem 4. Constrained Optimization. Let $f(x, y) = xy$ be a temperature distribution in the plane. Suppose that you travel around the unit circle $x^2 + y^2 = 1$ with parametrization $\mathbf{r}(t) = \langle \cos t, \sin t \rangle$ from $t = 0$ to $t = 2\pi$.

- (a) Let $T(t) = f(\mathbf{r}(t))$ be your temperature at time t . Compute $T'(t)$.
 (b) Find all times t where $T(t)$ is maximized or minimized. [Hint: Set $T'(t) = 0$.]
 (c) Use part (b) to find all points on the unit circle where the temperature is maximized or minimized.
 (d) *Method of Lagrange Multipliers.* Now we express the circle as $g(x, y) = 1$ where $g(x, y) = x^2 + y^2$. Find all points on the circle where the vectors $\nabla g(x, y)$ and $\nabla f(x, y)$ point in the same direction. [Hint: Let $\nabla f(x, y) = \lambda \nabla g(x, y)$ for some scalar λ . Use this and the equation $x^2 + y^2 = 1$ to solve for x and y . It's not as hard as it looks.]

Problem 5. Unconstrained Optimization. Let $f(x, y) = x^3 + 2xy - 4y^2 - 6x$ be a temperature distribution in the plane.

- (a) Compute the gradient vector $\nabla f(x, y)$ and the Hessian determinant $\det(Hf)$.
- (b) Find all critical points (x, y) , i.e., all points where the gradient vector is zero:

$$\nabla f(x, y) = \langle 0, 0 \rangle.$$

- (c) Use the “second derivative test” to determine whether each critical point is a local maximum, local minimum, saddle point, or none of the above.