MATH 222 SPRING 2017

EXAM 2

Problem 1.(20 pts) Let $f(x, y) = x^3 + 2xy + 3y^2$. a) Find an equation of the plane tangent to the surface z = f(x, y) at the point (1, -1, 2).

The tangent plane has an equation of the form

$$z - 2 = f_x(1, -1)(x - 1) + f_y(1, -1)(y + 1).$$

Since

$$f_x(1,-1) = \frac{\partial f}{\partial x} \Big|_{\substack{x = 1 \\ y = -1}} = (3x^2 + 2y) \Big|_{\substack{x = 1 \\ y = -1}} = 1,$$

$$f_y(1,-1) = \frac{\partial f}{\partial y} \Big|_{\substack{x = 1 \\ y = -1}} = (2x + 6y) \Big|_{\substack{x = 1 \\ y = -1}} = -4,$$

the tangent plane is given by

$$z - 2 = (x - 1) - 4(y + 1).$$

b) Use part a) to estimate f(1.01, -1.02).

Using the equation of the tangent plane for linear approximation,

$$f(1.01, -1.02) - 2 \approx (1.01 - 1) - 4(-1.02 + 1),$$

hence

$$f(1.01, -1.02) \approx 2 + 0.01 + 0.08 = 2.09$$

Problem 2. (20 pts) Let $f(x, y) = x^3 + 3xy - 2y^2$. a) Find the directional derivative of f(x, y) at the point (1, 1) in the direction of the vector v = 4i - 3j.

The directional derivative is given by

$$D_u f(1,1) = \nabla f(1,1) \cdot u,$$

where

$$u = \frac{v}{\|v\|} = \frac{4i - 3j}{5}$$

is the direction of the vector v and

$$\nabla f(1,1) = f_x(1,1)i + f_y(1,1)j$$

is the gradient of f(x, y) at the point (1, 1). Since

$$f_x(1,1) = \frac{\partial f}{\partial x} \begin{vmatrix} x = 1 \\ y = 1 \end{vmatrix} \begin{vmatrix} x = 1 \\ y = 1 \end{vmatrix} \begin{vmatrix} x = 1 \\ y = 1 \end{vmatrix} \begin{vmatrix} x = 1 \\ y = 1 \end{vmatrix} \begin{vmatrix} x = 1 \\ y = 1 \end{vmatrix} \begin{vmatrix} x = 1 \\ y = 1 \end{vmatrix} \begin{vmatrix} x = 1 \\ y = 1 \end{vmatrix} = -1,$$

one has

$$\nabla f(1,1) = 6i - j$$

and

$$D_u f(1,1) = (6i-j) \cdot \left(\frac{4}{5}i - \frac{3}{5}j\right) = \frac{27}{5}.$$

b) Find the direction of the most rapid increase of f(x, y) at the point (1, 1) and the directional derivative in that direction.

The direction of the most rapid increase of f(x, y) at the point (1, 1) is the direction of the gradient:

$$u_0 = \frac{\nabla f(1,1)}{\|\nabla f(1,1)\|} = \frac{6i-j}{\sqrt{37}}.$$

The directional derivative in the direction u_0 is:

$$D_{u_0}f(1,1) = \nabla f(1,1) \cdot u_0 = \|\nabla f(1,1)\| = \sqrt{37}.$$

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Problem 3. (20 pts) Let function z = f(x, y) be given implicitly by the equation

$$x^3 + xz = z^3 + 2yz$$

Find the gradient of f(x, y) at the point (2, 1).

Re-write the equation for z in the form g(x, y, z) = 0, where

$$g(x, y, z) = x^3 + xz - 2yz - z^3.$$

The chain rule implies that

$$\frac{\partial z}{\partial x} = -\left(\frac{\partial g}{\partial x}\right) / \left(\frac{\partial g}{\partial z}\right) = -\frac{3x^2 + z}{x - 2y - 3z^2}$$

Note that for (x, y) = (2, 1) z is given by $8 + 2z = z^3 + 2z$, hence $z^3 = 8$ and z = f(2, 1) = 2. Therefore,

$$f_x(2,1) = \frac{\partial z}{\partial x} | \begin{array}{c} x = 2 \\ x = 2 \\ y = 1 \\ z = 2 \end{array} \right| = \frac{14}{12} = \frac{7}{6}$$

Similarly,

$$\frac{\partial z}{\partial y} = -\left(\frac{\partial g}{\partial y}\right) / \left(\frac{\partial g}{\partial z}\right) = \frac{2z}{x - 2y - 3z^2}$$

and

$$f_y(2,1) = \frac{\partial z}{\partial y} \Big| \begin{array}{l} x = 2 \\ x = 2 \\ y = 1 \\ z = 2 \end{array} \right| = -\frac{4}{12} = -\frac{1}{3}.$$

Thus

$$\nabla f(2,1) = f_x(2,1)i + f_y(2,1)j = \frac{7}{6}i - \frac{1}{3}j$$

EXAM 2

Problem 4. (20 pts) Find and classify (as a local maximum, a local minimum or a saddle) the critical points of the function

$$f(x,y) = x^3 - 6xy + y^2.$$

The critical points of f(x, y) are solutions of the equation

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

Since

$$\frac{\partial f}{\partial x} = 3x^2 - 6y, \quad \frac{\partial f}{\partial y} = -6x + 2y.$$

the critical pints are given by the system of equations

$$\begin{cases} 3x^2 - 6y = 0, \\ -6x + 2y = 0. \end{cases}$$

The second equation implies y = 3x which can be substituted in the first equation to yield $3x^2 - 18x = 0$. Thus x = 0 or x = 6 and the critical points are (x, y) = (0, 0) and (x, y) = (6, 18).

To classify these points, compute the second order derivatives

$$\frac{\partial^2 f}{\partial x^2} = 6x, \quad \frac{\partial^2 f}{\partial x \partial y} = \frac{\partial^2 f}{\partial y \partial x} = -6, \quad \frac{\partial^2 f}{\partial y^2} = 2,$$

and form the discriminant

$$D(x,y) = \det \begin{bmatrix} f_{xx}(x,y) & f_{xy}(x,y) \\ f_{yx}(x,y) & f_{yy}(x,y) \end{bmatrix} = \det \begin{bmatrix} 6x & -6 \\ -6 & 2 \end{bmatrix} = 12x - 36.$$

Since D(0,0) = -36 < 0, the critical point (0,0) is a saddle point. Since D(6,18) = 36 > 0 and $f_{xx}(6,18) = 36 > 0$, the critical point (6,18) is a point of local minimum. **Problem 5.** (20 pts) Find the maximum and minimum values of the function $f(x, y) = 3x^2 + 4xy$, subject to constraint $x^2 + y^2 = 5$.

The maximum and minimum values are attained at the critical points (x, y) which satisfy the system of equations

$$\begin{cases} f_x(x,y) = \lambda g_x(x,y), \\ f_y(x,y) = \lambda g_y(x,y), \\ g(x,y) = 0. \end{cases}$$

Here $g(x, y) = x^2 + y^2 - 5$ is the constraint function and λ - the Lagrange multiplier - is an unknown constant. Calculating the partial derivatives of f(x, y) and g(x, y), one obtains the following system:

$$\begin{cases} 6x + 4y = 2\lambda x, \\ 4x = 2\lambda y, \\ x^2 + y^2 = 5, \end{cases}$$

which can be transformed by substitution into

$$\begin{cases} 3\lambda y + 4y = \lambda^2 y, \\ x = (\lambda/2)y, \\ x^2 + y^2 = 5, \end{cases}$$

The first equation implies that

$$(\lambda^2 - 3\lambda - 4)y = 0.$$

Note that $y \neq 0$ (otherwise the second equation implies that x = y = 0 which, in view of the third equation, is impossible). Thus $\lambda^2 - 3\lambda - 4 = 0$ and $\lambda = 4$ or $\lambda = -1$.

If $\lambda = 4$ then the second equation yields x = 2y and the last equation of the system becomes $5y^2 = 5$. Thus in this case $y = \pm 1$, which leads to the critical points (2, 1) and (-2, -1) where f(x, y) attains the value

$$f(2,1) = f(-2,-1) = 20.$$

If $\lambda = -1$ then the second equation yields x = (-y)/2 and the last equation of the system becomes $5y^2/4 = 5$. Thus in this case $y = \pm 2$, which leads to the critical points (-1, 2) and (1, -2) where f(x, y)attains the value

$$f(-1,2) = f(1,-2) = -5.$$

To summarize, the maximum and minimum values of the function $f(x, y) = 3x^2 + 4xy$, subject to constraint $x^2 + y^2 = 5$, are 20 and -5, respectively.