

13.4,14.1: Functions of Multiple Variables

Wednesday, March 2

Partial Derivatives, Linear Approximation

Find all of the second partial derivatives of the following functions. In particular, verify that $f_{xy} = f_{yx}$.

1. $f(x, y) = \cos(xy) + xe^y$:

$$\begin{aligned}f_x &= -y \sin(xy) + e^y \\f_y &= -x \sin(xy) + xe^y \\f_{xx} &= -y^2 \cos(xy) \\f_{xy} &= -\sin(xy) - xy \cos(xy) + e^y \\f_{yx} &= -\sin(xy) - xy \cos(xy) + e^y \\f_{yy} &= -x^2 \cos(xy) + xe^y\end{aligned}$$

2. $f(x, y) = \arctan(y/x)$: Just stick with the first partial derivatives since the second partial derivatives are annoying:

$$\begin{aligned}f_x &= \frac{1}{1 + (y/x)^2} \frac{-y}{x^2} = \frac{-y}{x^2 + y^2} \\f_y &= \frac{1/x}{1 + (y/x)^2} = \frac{x}{x^2 + y^2}.\end{aligned}$$

There's something going on here related to circles... note that $(f_x)^2 = (f_y)^2 = 1/(x^2 + y^2)$ for all x and y .

3. $f(x, y) = \sqrt{x^2 + y^2}$

$$\begin{aligned}f_x &= \frac{x}{\sqrt{x^2 + y^2}} \\f_y &= \frac{y}{\sqrt{x^2 + y^2}}.\end{aligned}$$

Circles again... this time, $(f_x)^2 + (f_y)^2 = 1$.

Find a linear approximation to the function $f(x, y, z) = 3xy + xz + ye^{x^2z}$ at $(0, 1, 0)$ and use it to approximate $f(0.1, 0.9, 0.2)$.

First find the partial derivatives:

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

Therefore, $f(.1, .9, .2) \approx f(0, 1, 0) + 3(.1) + 1(-.1) + 0(.2) = 1.2$.

Even More Projectile Motion

A cannoner wishes to hit a target on the ground, and to do so fires a cannonball with velocity v_0 and at angle of elevation θ . Recall that the distance the cannonball travels through the air is given by $d(v_0, \theta) = \frac{1}{g}v_0^2 \sin 2\theta$.

1. Make (rough) sketches of the graph of d for $0 \leq v \leq \sqrt{g}$ and $0 \leq \theta \leq \pi/2$.

Three edges of the plot will be zero (if $\theta = 0$ or $\theta = \pi/2$ or $v_0 = 0$, the object will hit the ground immediately), and the fourth will be half of a sine wave with its maximum at $\theta = \pi/4$. For any fixed θ , the function will increase quadratically with respect to v_0 .

2. Sketch a contour plot of d . If the target is a distance of $1/2$ (units) from the cannoner, sketch the curve of values (v_0, θ) that hit the target.

To hit a particular distance k , we could need $v_0^2 \sin 2\theta = gk$, or $v_0^2 = gk \csc 2\theta$. Roughly, this means that the closer the angle is to 0 or $\pi/2$, the greater the velocity will need to be to have the cannonball travel the same distance. When $\theta = \pi/4$, the required velocity is at a minimum.

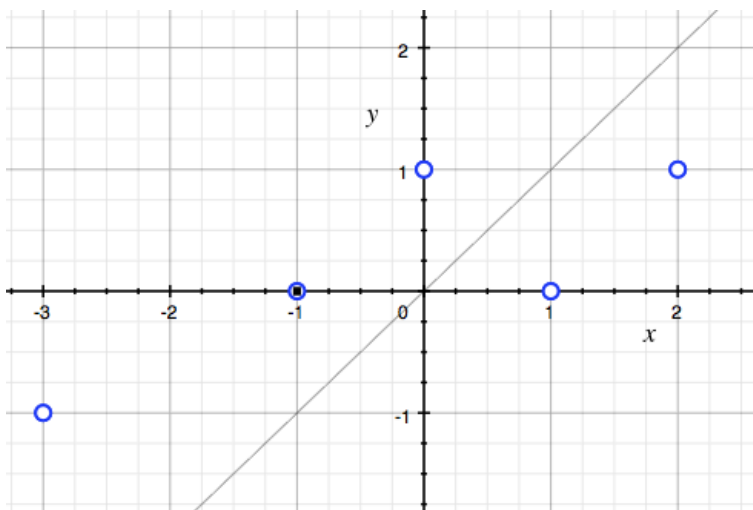
3. The cannoner does not have perfect accuracy and so will have some small error in both v_0 and θ . Use a linearization of $d(v_0, \theta)$ to decide: is it a better idea (accuracywise) to fire the ball at a high angle, a low angle, or a 45-degree angle? Explain.

The smaller the partial derivatives, the more stable the function is when the inputs are perturbed. $d_\theta = \frac{2}{g}v_0^2 \cos 2\theta$, which is at a maximum when $\theta = 0$ or $\pi/2$ and is zero when $\theta = \pi/4$ (45 degrees). $d_{v_0} = \frac{2}{g}v_0 \sin 2\theta$, so d is more stable the smaller the velocity is (with respect to absolute changes rather than changes proportional to v_0).

When the ball is fired at 45 degrees the required velocity is at a minimum, so with respect to both angle and velocity the best-case scenario is to fire at 45 degrees.

Best Fit Line

We would like to approximate a set of data points with a linear function. The picture below shows the five points $(-3,-1)$, $(0,1)$, $(-1,0)$, $(1,0)$, and $(2,1)$ approximated by the function $y = x$.



1. We would like to find the values a and b that give the “best fit line” in the form $y = ax + b$. How do you think the current values $a = 1$ and $b = 0$ should be adjusted?

Maybe a should be smaller and b larger, I guess?

2. We can measure the error of the function by summing the squared distances of our predicted values from the actual y -values of the data points: so $E(a, b) = \sum_i (ax_i + b - y_i)^2$. In our case, the error function for these five data points is $E(a, b) = 15a^2 + 5b^2 + 3 - 2ab - 2b - 10a$. Find E_a and E_b .

$$E_a = 30a - 2b - 10 \text{ and } E_b = 10b - 2a - 2.$$

3. Use your previous answer: how should a and b be altered to improve the fit of the line?

At the point $(a, b) = (1, 0)$ (the current line), $E_a = 20$ and $E_b = -22$. This means that (with our linear approximation), the error will go down when a decreases and b increases.

If we want to find the optimal pair (a, b) , we have to solve the system

$$\begin{aligned} 30a - 2b &= 10 \\ -2a + 10b &= 2, \end{aligned}$$

which has $a = 13/37, b = 10/37$ as the unique solution. The best fit line is therefore $y = \frac{13}{37}x + \frac{10}{37}$.