

Discussion 8 Worksheet Answers

Gradients and directional derivatives

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MATH 53 Multivariable Calculus

1 Gradients

Compute the gradients of the following functions.

(a) $f(\theta, \phi) = \cos \theta \cos \phi$

Solution:

$$\nabla f = (-\sin \theta \cos \phi, -\cos \theta \sin \phi)$$

(b) $f(x, y) = \arctan(y/x)$

Solution:

$$\begin{aligned}\frac{\partial f}{\partial x} &= \frac{-y}{x^2(1+y^2/x^2)} \\ \frac{\partial f}{\partial y} &= \frac{1}{x(1+y^2/x^2)} \\ \nabla f &= \frac{1}{x^2+y^2}(-y, x)\end{aligned}$$

(c) $f(t, x, y) = \frac{1}{\sqrt{4\pi t}} \exp(-(x-y)^2/4t)$. (Express everything as multiples of $f(t, x, y)$.)

Solution:

$$\begin{aligned}\frac{\partial f}{\partial t} &= -\frac{1}{2\sqrt{4\pi} t^{3/2}} \exp\left(-\frac{(x-y)^2}{4t}\right) + \frac{1}{\sqrt{4\pi t}} \frac{(x-y)^2}{4t^2} \exp\left(-\frac{(x-y)^2}{4t}\right) \\ &= f(t, x, y) \left(\frac{(x-y)^2 - 2t}{4t^2}\right) \\ \frac{\partial f}{\partial x} &= \frac{y-x}{2t} f(t, x, y) \\ \frac{\partial f}{\partial y} &= \frac{x-y}{2t} f(t, x, y) \\ \nabla f &= \frac{f(t, x, y)}{4t^2} ((x-y)^2 - 2t, -2t(x-y), 2t(x-y))\end{aligned}$$

2 Directional Derivatives

1. Consider $f(x, y) = e^{-r^4}$ where $r = \sqrt{x^2 + y^2}$. Compute its directional derivative at $(0, 0)$ w.r.t. the unit vectors in (polar) directions $\theta = 0, \pi/4, \pi/2$. What about any other angle?

Solution: The function is symmetric with respect to rotations around the origin, so all the directional derivatives will be equal. Therefore it is sufficient to compute the derivative for $\theta = 0$, i.e. $\partial/\partial x$:

$$\frac{\partial f}{\partial x} = \frac{\partial}{\partial x} e^{-(x^2+y^2)^2} = -2(x^2 + y^2) \cdot 2xe^{-(x^2+y^2)^2}$$

Plugging in $x = y = 0$ we see that this is zero.

3 Rate of Change

Find the maximum rate of change of f at the given point and direction in which it occurs.

- (a) $f(x, y) = 4y\sqrt{x}$ and $(4, 1)$;

Solution: $\nabla f(x, y) = \langle 2y/\sqrt{x}, 4\sqrt{x} \rangle$. Then $\nabla f(4, 1) = \langle 1, 8 \rangle$ is the direction of maximum rate of change and the maximum rate is $|\nabla f(4, 1)| = \sqrt{65}$.

- (b) $f(x, y) = \sin(xy)$ at $(1, 0)$;

Solution: $\nabla f(x, y) = \langle y \cos(xy), x \cos(xy) \rangle$ so $\nabla f(1, 0) = \langle 0, 1 \rangle$. The maximum rate of change is $|\nabla f(1, 0)| = 1$ in the direction $\langle 0, 1 \rangle$.

- (c) $f(x, y, z) = x/(y + z)$ at $(8, 1, 3)$.

Solution: $\nabla f(x, y, z) = \langle 1/(y + z), -x/(y + z)^2, -x/(y + z)^2 \rangle$ so $\nabla f(8, 1, 3) = \langle 1/4, -1/2, -1/2 \rangle$.

- (d) Find all points at which the direction of fastest change of the function $f(x, y) = x^2 + y^2 - 2x - 4y$ is $\langle 1, 1 \rangle$.

Solution: The direction of fastest change is $\nabla f(x, y) = \langle 2x - 2, 2y - 4 \rangle$ so we need to find all points (x, y) such that $\nabla f(x, y) = k\langle 1, 1 \rangle$. Then $2x - 2 = k$ and $2y - 4 = k$ so $2x - 2 = 2y - 4 \Rightarrow y = x + 1$. Hence, the direction of fastest change is $\langle 1, 1 \rangle$ at all points on the line $y = x + 1$.

4 True/False

- (a) T F Partial derivatives are just a special case of directional derivatives.

Solution: TRUE. $\partial f/\partial x$ is just the directional derivative in direction $(1, 0)$ and $\partial f/\partial y$ is the derivative in direction $(0, 1)$.

- (b) T F Consider $f(x, y) = (\cos x + (1 + x) \tan y)e^{x^2 - 1 + y}$. Then $\frac{d}{dt} f(t^2, t^3) = 0$ at $t = 0$.

Solution: TRUE. Writing $x(t) = t^2$ and $y(t) = t^3$ we see that $\frac{dx}{dt} = 0$ and $\frac{dy}{dt} = 0$ at $t = 0$. Now we see from the chain rule that $\frac{d}{dt} f(x(t), y(t)) = 0$ at $t = 0$.

- (c) T F Suppose you compute the gradient of $v(s, T) = s/T$, where s has units of miles and T has units of hours. Then the magnitude of ∇v is well-defined.

Solution: FALSE. The first component of ∇v is $\partial v/\partial s$ and has units of inverse hours and the second component is $\partial v/\partial T$, which has units of miles per hour squared. Hence $(\partial v/\partial s)^2$ and $(\partial v/\partial T)^2$ have different units and cannot be added.

(d) T F When $\vec{u} \perp \nabla f$ at a point, then $D_{\vec{u}}f = 0$ at that point.

Solution: TRUE. This is because $D_{\vec{u}}f = \nabla f \circ \vec{u} = 0$.

(e) T F If $\vec{u} = \langle a, b \rangle$ is a unit vector and f has continuous second partials, then $D_{\vec{u}}^2 f(x, y) = f_{xx}a^2 + 2f_{xy}ab + f_{yy}b^2$ where $D_{\vec{u}}^2 f = D_{\vec{u}}[D_{\vec{u}}f(x, y)]$.

Solution: TRUE. We have that $D_{\vec{u}}^2 f = D_{\vec{u}}[D_{\vec{u}}f(x, y)] = D_{\vec{u}}[af_x + bf_y]$. This simplifies to

$$\langle af_{xx} + bf_{xy}, af_{xy} + bf_{yy} \rangle \circ \langle a, b \rangle = f_{xx}a^2 + 2f_{xy}ab + f_{yy}b^2.$$

Note we needed f to have continuous second partials to invoke Clairaut's Theorem.

Note: These problems are taken from the worksheets for Math 53 in the Spring of 2021 with Prof. Stankova.