

1. EVEN MORE DERIVATIVES

1.1. **Using the Chain Rule, I.** Suppose that f has a minimum at $(0,0)$. Let $\vec{r}(t) = \langle at, bt \rangle$ be a line traveling through the origin in the direction of $\langle a, b \rangle$. Show using the chain rule that

$$f_x = f_y = 0 \quad \text{as we are at critical point}$$

$$\left. \frac{d}{dt} f(\vec{r}(t)) \right|_{t=0} = 0$$

$$\left. \frac{d^2}{dt^2} f(\vec{r}(t)) \right|_{t=0} > 0$$

$$\frac{d}{dt} f(x(t), y(t)) = f_x \frac{dx}{dt} + f_y \frac{dy}{dt}$$

$$= f_x \cdot a + f_y \cdot b$$

$$= 0.$$

$$\frac{d}{dt} \frac{d}{dt} f(x(t), y(t)) = \frac{d}{dt} (f_x \cdot a + f_y \cdot b)$$

$$= \left(f_{xy} \frac{dx}{dt} + f_{yy} \frac{dy}{dt} \right) a + \left(f_{yx} \frac{dx}{dt} + f_{yy} \frac{dy}{dt} \right) b$$

$$= f_{xx} a^2 + 2 f_{xy} ab + f_{yy} b^2$$

this is always greater than 0 if $(2 f_{xy} b)^2 - 4 (f_{xx} f_{yy} b^2) < 0$

$$\Leftrightarrow 4 (f_{xy} - f_{yx}) < 0 \Leftrightarrow \text{a minimum.}$$

1.2. **Directional Derivatives.** Compute the directional derivative

$$D_{\langle \frac{\sqrt{3}}{2}, \frac{1}{2} \rangle} (x^2 + y^2) \Big|_{(0,1)}$$

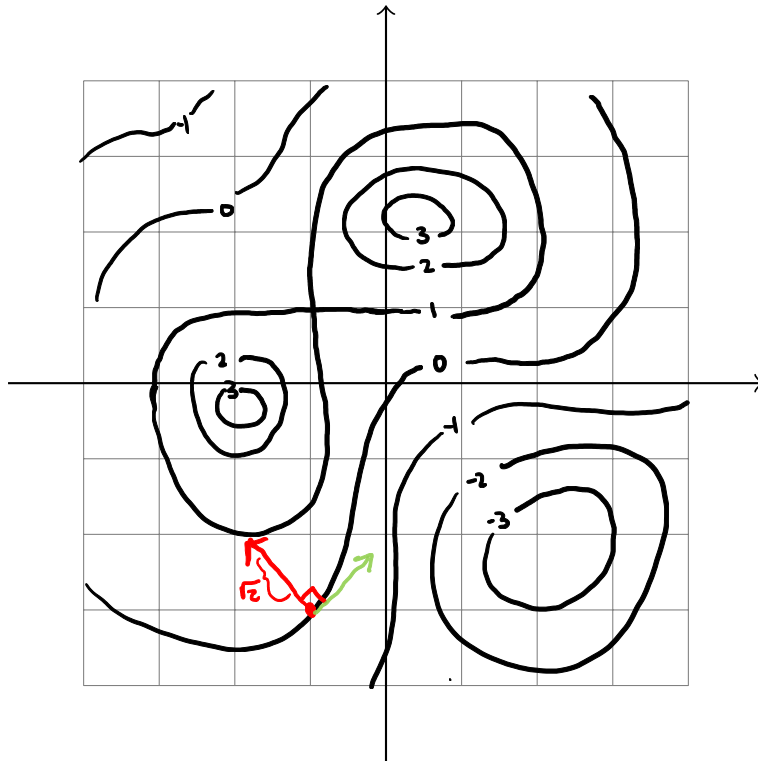
$$D_{\langle \frac{\sqrt{3}}{2}, \frac{1}{2} \rangle} (x^2 + y^2) \Big|_{(0,1)} = \nabla (x^2 + y^2) \Big|_{(0,1)} \cdot \langle \frac{\sqrt{3}}{2}, \frac{1}{2} \rangle$$

$$= \langle 2x, 2y \rangle \Big|_{(0,1)} \cdot \langle \frac{\sqrt{3}}{2}, \frac{1}{2} \rangle$$

$$= 1.$$

1.3. **Finding Maxima and Minima.** Find the point on the plane $z = 2x + y + 1$ which minimizes the distance to $(1, 0, 2)$. Check that this matches the result from using the distance formula from the plane.

1.4. Gradient Vector.



Estimate the gradient vector at $(-1, -3)$, then use this estimate to compute the directional derivative in the $\langle \frac{1}{\sqrt{2}}, \frac{1}{\sqrt{2}} \rangle$ direction at that point.

Gradient vector direction $\approx \langle -1, 1 \rangle$

Normalized $\frac{\nabla f}{|\nabla f|} \approx \langle -\frac{1}{\sqrt{2}}, \frac{1}{\sqrt{2}} \rangle$

Grad. vector length $\approx \frac{1}{\sqrt{2}}$

$\Rightarrow \nabla f \approx \langle -\frac{1}{2}, \frac{1}{2} \rangle$.

$$D_{\langle \frac{1}{\sqrt{2}}, \frac{1}{\sqrt{2}} \rangle} f = \nabla f \cdot \langle \frac{1}{\sqrt{2}}, \frac{1}{\sqrt{2}} \rangle = 0.$$