Assignment 14 MAT 257

Q4: Let $(p,v) \in T_p \mathbb{R}^n$. We compute $D_{(p,v)}f$ as

$$\begin{split} D_{(p,v)}f &= \frac{\partial f}{\partial x_1}(p) \cdot v_1 + \dots + \frac{\partial f}{\partial x_n}(p) \cdot v_n \\ &= \langle (\frac{\partial f}{\partial x_1}(p), \dots \frac{\partial f}{\partial x_n}(p)), (v_1, \dots, v_n) \rangle & \text{(definition of inner product)} \\ &= \langle (p, \frac{\partial f}{\partial x_1}(p), \dots \frac{\partial f}{\partial x_n}(p)), (p, v) \rangle & \text{(by definition of grad f)} \end{split}$$

By the Cauchy-Schwartz inequality, this quantity is maximized when (p, v) is collinear with gradf(p), hence it represents the growth of the function in the direction of p.