

MA 528

Steve Bell

www.math.purdue.edu/~bell/MA528

Office Hours: T, W 2-3pm in MATH 750

765-494-1497

Hwk 1: Lessons 1, 2, 3

due Wed., Jan 20

11:59 pm on Blackboard

Exm 1 100

Exm 2 100

Hwk 100

F. Exam 150

450

Lesson 1: 9.6, 9.7

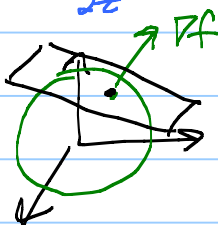
EX: $f(x, y, z) = x^2 + y^2 + z^2$

$$\nabla f = \frac{\partial f}{\partial x} \hat{i} + \frac{\partial f}{\partial y} \hat{j} + \frac{\partial f}{\partial z} \hat{k}$$

$$f(x, y, z) = c$$

↑
level sets

spheres, radius \sqrt{c}



Fact: ∇f is a normal vector \perp tangent plane.

EX: $f(x, y) = e^{x \sin y} + y^2$

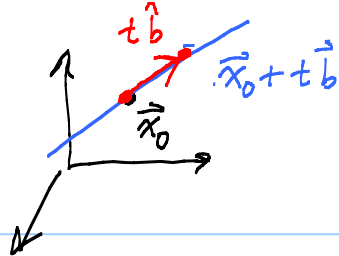
$$\begin{cases} \frac{\partial f}{\partial x} = e^{x \sin y} (\sin y) + 0 \end{cases}$$

$$\begin{cases} \frac{\partial f}{\partial y} = e^{x \sin y} (x \cos y) + 2y \end{cases}$$

so at $(2, \frac{\pi}{4})$, $\nabla f = \frac{\sqrt{2}}{2} e^{\sqrt{2}} \hat{i} + \left(\sqrt{2} e^{\sqrt{2}} + \frac{\pi}{2} \right) \hat{j}$

Directional derivative: \hat{b} a unit vector.

$$D_{\hat{b}} f = \lim_{t \rightarrow 0} \frac{f(\vec{x}_0 + t\hat{b}) - f(\vec{x}_0)}{t}$$



$$\begin{aligned}
 &= \lim_{t \rightarrow 0} \frac{f(x_0 + tb_1, y_0 + tb_2, z_0 + tb_3) - f(x_0, y_0, z_0)}{t} \\
 &= \left. \frac{d}{dt} f(\underbrace{x_0 + tb_1}_u, \underbrace{y_0 + tb_2}_v, \underbrace{z_0 + tb_3}_w) \right|_{t=0} \\
 &= \frac{\partial f}{\partial u} \frac{du}{dt} + \dots + \frac{\partial f}{\partial w} \frac{dw}{dt} \\
 &= \left. \frac{\partial f}{\partial x} \right|_{(x_0, y_0, z_0)} \cdot b_1 + \dots + \left. \frac{\partial f}{\partial z} \right|_{(x_0, y_0, z_0)} \cdot b_3 = \hat{b} \cdot \nabla f \Big|_{\vec{x}_0}
 \end{aligned}$$

If $\vec{a} (\neq 0)$ is not a unit vector

$$D_{\vec{a}} f = \frac{\vec{a}}{\|\vec{a}\|} \cdot \nabla f$$

Fact: The directional deriv of f is max in ∇f dir and min in $-\nabla f$ dir.

Why: $D_{\hat{b}} f = \hat{b} \cdot \nabla f = \|\hat{b}\| \cdot \|\nabla f\| \cos \theta$

Max = $\|\nabla f\|$ when $\theta = 0$, $\hat{b} = \frac{\nabla f}{\|\nabla f\|}$.

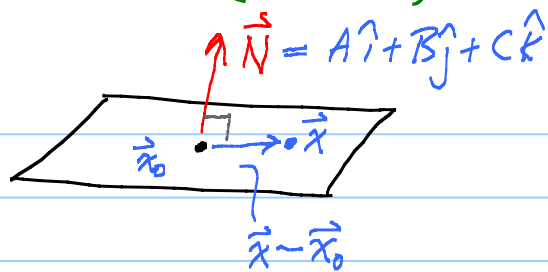
Min = $-\|\nabla f\|$ $\theta = \pi$, $\hat{b} = -(\uparrow)$

EX: From above: At $(2, \frac{\pi}{4})$, the unit vector in dir. of largest rate of change of f is

$$\hat{b} = \frac{\nabla f}{\|\nabla f\|} = \frac{\frac{\sqrt{2}}{2} e^{\sqrt{2}} \hat{i} + (\sqrt{2} e^{\sqrt{2}} + \frac{\pi}{2}) \hat{j}}{\sqrt{\frac{5}{2} e^{2\sqrt{2}} + \sqrt{2} \pi e^{\sqrt{2}} + \frac{\pi^2}{4}}} \hat{k}$$

and $D_b f = \|\nabla f\| = \sqrt{\text{see}}^1$ (in denom)

Finding tangent planes:



$$\vec{N} \cdot (\vec{x} - \vec{x}_0) = 0$$

$$A(x-x_0) + B(y-y_0) + C(z-z_0) = 0$$

EX: Let $f(x,y,z) = x^2 + 2y - xe^z = 2$
Find tang plane at $(2,0,0)$.

$$\nabla f = (2x - e^z)\hat{i} + 2\hat{j} - xe^z\hat{k}$$

$$\nabla f \Big|_{(2,0,0)} = 3\hat{i} + 2\hat{j} - 2\hat{k} = \vec{N}$$

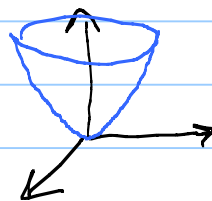
Eqn of tang. plane: $\vec{N} \cdot (\vec{x} - \vec{x}_0) = 0$

$$3(x-2) + 2(y-0) - 2(z-0) = 0$$

Common prob: Surface in \mathbb{R}^3 given as a graph:

$$z = f(x,y).$$

EX: $z = \underbrace{x^2 + y^2}_{r^2}$



Aha! Write $F(x,y,z) = \underline{f(x,y)} - z = x^2 + y^2 - z$

Then surface is a level set $F(x,y,z) = 0$.

$$\text{So } \nabla F = \frac{\partial f}{\partial x}\hat{i} + \frac{\partial f}{\partial y}\hat{j} - 1\hat{k} = \vec{N}$$

Eqn of tangent plane at (x_0, y_0, z_0) is

$$\frac{\partial f}{\partial x}(x_0, y_0, z_0)(x-x_0) + \frac{\partial f}{\partial y}(x_0, y_0, z_0)(y-y_0) - (z-z_0) = 0$$

EX: $(2, 3, 13)$ is on $z = x^2 + y^2$

$$\vec{N} = 2x\hat{i} + 2y\hat{j} - \hat{k} \Big|_{(2,3,13)} = 4\hat{i} + 6\hat{j} - \hat{k}$$

Tang. plane =

$$4(x-2) + 6(y-3) - (z-13) = 0$$