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Department of Computer & Mathematical Sciences

MAT B41H

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Solutions #6

1. (a) Since $f, g : \mathbb{R}^n \rightarrow \mathbb{R}^n$ are inverse functions, we have $f \circ g = \text{identity}$ and $g \circ f = \text{identity}$ ($\text{identity} : \mathbb{R}^n \rightarrow \mathbb{R}^n$ maps each $\mathbf{x} \in \mathbb{R}^n$ to itself). Now $D(g \circ f) = D(\text{identity}) = I_n$ (the $n \times n$ identity matrix). Also, by the Chain Rule, we have $D(g \circ f) = (Dg(f))(Df)$. Taking determinants, we have $[\det(Dg)][\det(Df)] = \det(I_n) = 1$. Hence, neither $\det(Dg)$ nor $\det(Df)$ can be zero. We also have $(Df(g))(Dg) = I_n$, so by definition, $Dg = (Df)^{-1}$.

- (b) We are given that $f, g : \mathbb{R}^3 \rightarrow \mathbb{R}^3$ are inverse functions. Therefore, since

$$Df = \begin{pmatrix} 1 & -1 & 3 \\ 2 & 1 & 0 \\ 3 & 1 & 3 \end{pmatrix}, Dg = (Df)^{-1} = \left(\frac{1}{\det Df} \right) (\text{cofactor matrix of } Df)^T =$$
$$\frac{1}{6} \begin{pmatrix} 3 & -6 & -1 \\ 6 & -6 & -4 \\ -3 & 6 & 3 \end{pmatrix}^T = \frac{1}{6} \begin{pmatrix} 3 & 6 & -3 \\ -6 & -6 & 6 \\ -1 & -4 & 3 \end{pmatrix} = \begin{pmatrix} \frac{1}{2} & 1 & -\frac{1}{2} \\ -1 & -1 & 1 \\ -\frac{1}{6} & -\frac{2}{3} & \frac{1}{2} \end{pmatrix}.$$

2. (a) We are given $A = \begin{pmatrix} 1 & 0 & -3 \\ 0 & 2 & 0 \\ -3 & 0 & 9 \end{pmatrix}$. To find the eigenvalues we must solve

$$0 = \det(A - \lambda I) = \det \begin{pmatrix} 1 - \lambda & 0 & -3 \\ 0 & 2 - \lambda & 0 \\ -3 & 0 & 9 - \lambda \end{pmatrix} = (2 - \lambda) \det \begin{pmatrix} 1 - \lambda & -3 \\ -3 & 9 - \lambda \end{pmatrix} =$$
$$(2 - \lambda) [9 - 10\lambda + \lambda^2 - 9] = (2 - \lambda) (\lambda^2 - 10\lambda) = (2 - \lambda) (\lambda - 10) (\lambda). \text{ Hence the eigenvalues are } \lambda = 0, \lambda = 2 \text{ and } \lambda = 10.$$

- (b) We now find the associated eigenvectors:

$\lambda = 0$. We solve $\begin{pmatrix} 1 - 0 & 0 & -3 \\ 0 & 2 - 0 & 0 \\ -3 & 0 & 9 - 0 \end{pmatrix} \begin{pmatrix} x \\ y \\ z \end{pmatrix} = \begin{pmatrix} 1 & 0 & -3 \\ 0 & 2 & 0 \\ -3 & 0 & 9 \end{pmatrix} \begin{pmatrix} x \\ y \\ z \end{pmatrix} =$

$$\begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix} \text{ giving } \begin{cases} x - 3z = 0 \\ 2y = 0 \\ -3x + 9z = 0 \end{cases} \implies y = 0 \text{ and } x = 3z. \text{ Hence an}$$

eigenvector is of the form $(3z, 0, z)$, $z \in \mathbb{R} - \{0\}$. An eigenvector of unit length is $\left(\frac{3}{\sqrt{10}}, 0, \frac{1}{\sqrt{10}} \right)$.

$\lambda = 2$. We solve $\begin{pmatrix} 1-2 & 0 & -3 \\ 0 & 2-2 & 0 \\ -3 & 0 & 9-2 \end{pmatrix} \begin{pmatrix} x \\ y \\ z \end{pmatrix} = \begin{pmatrix} -1 & 0 & -3 \\ 0 & 0 & 0 \\ -3 & 0 & 7 \end{pmatrix} \begin{pmatrix} x \\ y \\ z \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}$ giving $\begin{cases} -x & -z = 0 \\ -3x & +7z = 0 \end{cases} \implies z = 0, x = 0$ and $y \in \mathbb{R}$. Hence an eigenvector is of the form $(0, y, 0)$, $y \in \mathbb{R} - \{0\}$. An eigenvector of unit length is $(0, 1, 0)$.

$\lambda = 10$. We solve $\begin{pmatrix} 1-10 & 0 & -3 \\ 0 & 2-10 & 0 \\ -3 & 0 & 9-10 \end{pmatrix} \begin{pmatrix} x \\ y \\ z \end{pmatrix} = \begin{pmatrix} -9 & 0 & -3 \\ 0 & -8 & 0 \\ -3 & 0 & -1 \end{pmatrix} \begin{pmatrix} x \\ y \\ z \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}$ giving $\begin{cases} -9x & -3z = 0 \\ -8y & = 0 \\ -3x & -z = 0 \end{cases} \implies y = 0$ and $z = -3x$. Hence an eigenvector is of the form $(x, 0, -3x)$, $x \in \mathbb{R} - \{0\}$. An eigenvector of unit length is $\left(\frac{1}{\sqrt{10}}, 0, \frac{-3}{\sqrt{10}}\right)$.

(c) The matrix B is $B = \begin{pmatrix} \frac{3}{\sqrt{10}} & 0 & \frac{1}{\sqrt{10}} \\ 0 & 1 & 0 \\ \frac{1}{\sqrt{10}} & 0 & -\frac{3}{\sqrt{10}} \end{pmatrix}$. To show B is orthogonal it is sufficient to show $B B^T = I_3$. $B B^T = \begin{pmatrix} \frac{3}{\sqrt{10}} & 0 & \frac{1}{\sqrt{10}} \\ 0 & 1 & 0 \\ \frac{1}{\sqrt{10}} & 0 & -\frac{3}{\sqrt{10}} \end{pmatrix} \begin{pmatrix} \frac{3}{\sqrt{10}} & 0 & \frac{1}{\sqrt{10}} \\ 0 & 1 & 0 \\ \frac{1}{\sqrt{10}} & 0 & -\frac{3}{\sqrt{10}} \end{pmatrix} = \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix}$. Hence B is orthogonal.

3. We will first show that, if λ is an eigenvalue of A , then λ^n is an eigenvalue of A^n , for all $n \in \mathbb{Z}^+$. Let \mathbf{v} be an eigenvector associated to the eigenvalue λ of A ; i.e., $A\mathbf{v} = \lambda\mathbf{v}$. Now $A^2\mathbf{v} = A(A\mathbf{v}) = A(\lambda\mathbf{v}) = \lambda A\mathbf{v} = \lambda^2\mathbf{v}$. Assume that $A^{k-1}\mathbf{v} = \lambda^{k-1}\mathbf{v}$, then $A^k\mathbf{v} = A(A^{k-1}\mathbf{v}) = A(\lambda^{k-1}\mathbf{v}) = \lambda^{k-1}A\mathbf{v} = \lambda^k\mathbf{v}$. By induction, $A^k\mathbf{v} = \lambda^k\mathbf{v}$, for $k = 1, 2, \dots$.

Now $(A^3 + 2A^2 - A - 5I)\mathbf{v} = A^3\mathbf{v} + 2A^2\mathbf{v} - A\mathbf{v} - 5I\mathbf{v} = \lambda^3\mathbf{v} + 2\lambda^2\mathbf{v} - \lambda\mathbf{v} - 5\mathbf{v} = (\lambda^3 + 2\lambda^2 - \lambda - 5)\mathbf{v}$. So, if $-1, 1$ and 2 the eigenvalues of A , $(-1)^3 + 2(-1)^2 - (-1) - 5 = -3$, $1^3 + 2(1)^2 - 1 - 5 = -3$ and $2^3 + 2(2)^2 - 2 - 5 = 9$ are the eigenvalues of $A^3 + 2A^2 - A - 5I$. Since the determinant of a matrix is the product of the eigenvalues, the determinant of $A^3 + 2A^2 - A - 5I$ is $(-3)(-3)(9) = 81$.

4. Let ℓ , w and h be the length, width and height of the box, let V be the volume and let S be the surface area. We are given $\frac{d\ell}{dt} = 1$, $\frac{dw}{dt} = 0.5$ and $\frac{dh}{dt} = -1$.

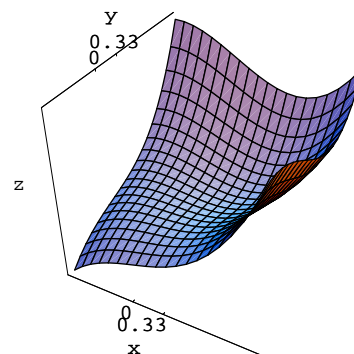
(a) The volume is given by $V = \ell w h$ so, using the product rule, we have $\frac{dV}{dt} = w h \frac{d\ell}{dt} + \ell h \frac{dw}{dt} + \ell w \frac{dh}{dt}$. When $\ell = 5$, $w = 4$ and $h = 3$ we have $\frac{dV}{dt} = (4)(4)(1) + (5)(4)(0.5) + (5)(4)(-1) = 6 \text{ m}^3/\text{sec}$.

(b) The surface area is given by $S = \ell w + 2\ell h + 2wh$ so $\frac{dS}{dt} = (w + 2h) \frac{d\ell}{dt} + (\ell + 2h) \frac{dw}{dt} + 2(\ell + w) \frac{dh}{dt}$. When $\ell = 4$, $w = 4$ and $h = 4$ we have $\frac{dS}{dt} = (4 + 2(4))(1) + (5 + 2(4))(0.5) + 2(5 + 4)(-1) = 12 + \frac{13}{2} - 18 = 0.5 \text{ m}^2/\text{sec}$.

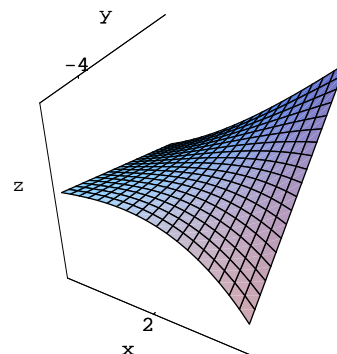
5. (a) $f(x, y) = x^3 - xy + y^3$. Since f is a polynomial, all critical points will occur when $\nabla f = (3x^2 - y, -x + 3y^2) = (0, 0)$. The first component gives $y = 3x^2$, then the second gives $0 = -x + 3(3x^2)^2 = -x + 27x^4 = x(-1 + 27x^3) \implies x = 0, x = \frac{1}{3}$. Hence the critical points are $(0, 0)$ and $(\frac{1}{3}, \frac{1}{3})$. To classify we compute $Hf = \begin{pmatrix} 6x & -1 \\ -1 & 6y \end{pmatrix}$.

Now $Hf(0, 0) = \begin{pmatrix} 0 & -1 \\ -1 & 0 \end{pmatrix}$. Since $\det Hf(0, 0) = -1$, this must be a saddle point. (Note that, a 2×2 symmetric matrix can have a negative determinant only if one eigenvalue is positive and one is negative.)

$Hf(\frac{1}{3}, \frac{1}{3}) = \begin{pmatrix} 2 & -1 \\ -1 & 2 \end{pmatrix}$. Since $\det A_1 = 2$ and $\det A_2 = \det Hf(\frac{1}{3}, \frac{1}{3}) = 3$, this is a local minimum.



- (b) $f(x, y) = x^3y + 12x^2 - 8y$. Since f is a polynomial, all critical points will occur when $\nabla f = (3x^2y + 24x, x^3 - 8) = (0, 0)$. The second component $\implies x = 2$ and the first becomes $0 = 3(2)^2y + 24(2) \implies 12y = -48 \implies y = -4$. There is a single critical point, $(2, -4)$. To classify we compute $Hf = \begin{pmatrix} 6xy + 24 & 3x^2 \\ 3x^2 & 0 \end{pmatrix}$. Now $Hf(2, -4) = \begin{pmatrix} 24 & 12 \\ 12 & 0 \end{pmatrix}$ so $\det Hf(2, -4) = -144 < 0$. Hence this critical point yields a saddle point.



- (c) $f(x, y) = 4x - 3x^3 - 2xy^2$. Computing the partials we have $f_x = 4 - 9x^2 - 2y^2 = 0$ and $f_y = -4xy = 0$. The second $\implies x = 0$ or $y = 0$.

If $x = 0$, the first becomes $4 - 2y^2 = 0 \implies$

$y = \pm\sqrt{2}$. If $y = 0$, the first becomes $4 - 9x^2 =$

$0 \implies x = \pm\frac{2}{3}$. There are 4 critical points:

$(0, \sqrt{2})$, $(0, -\sqrt{2})$, $(\frac{2}{3}, 0)$, $(-\frac{2}{3}, 0)$. To

classify we compute $Hf = \begin{pmatrix} -18x & -4y \\ -4y & -4x \end{pmatrix}$.

Now $Hf(0, \sqrt{2}) = \begin{pmatrix} 0 & -4\sqrt{2} \\ -4\sqrt{2} & 0 \end{pmatrix}$. Since

$\det \begin{pmatrix} 0 & -4\sqrt{2} \\ -4\sqrt{2} & 0 \end{pmatrix} = -32 < 0$, we have a

saddle.

$Hf(0, -\sqrt{2}) = \begin{pmatrix} 0 & 4\sqrt{2} \\ 4\sqrt{2} & 0 \end{pmatrix}$. Since $\det \begin{pmatrix} 0 & 4\sqrt{2} \\ 4\sqrt{2} & 0 \end{pmatrix} = -32 < 0$, we have

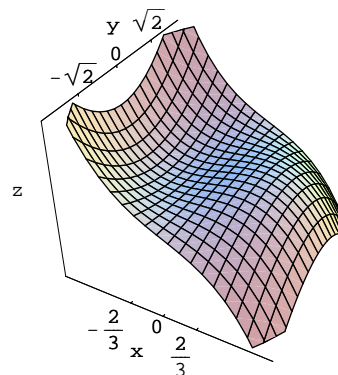
a saddle.

$Hf(\frac{2}{3}, 0) = \begin{pmatrix} -12 & 0 \\ 0 & -\frac{8}{3} \end{pmatrix}$. Since $\det A_1 = -12 < 0$ and $\det A_2 = 32 > 0$, this

is a local maximum.

$Hf(-\frac{2}{3}, 0) = \begin{pmatrix} 12 & 0 \\ 0 & \frac{8}{3} \end{pmatrix}$. Since $\det A_1 = 12 > 0$ and $\det A_2 = 32 > 0$, this is a

local minimum.



- (d) $f(x, y) = e^x - xe^y$. Computing the partials we have $f_x = e^x - e^y = 0$, $f_y =$

$-xe^y = 0$. Since $e^y \neq 0$, the second $\implies x =$

0 . The first now becomes $e^0 - e^y = 0 \implies$

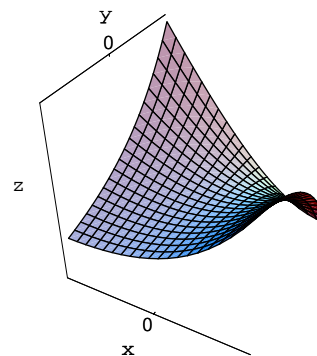
$e^y = 1 \implies y = 0$. The only critical point is

$(0, 0)$. To classify the critical point we compute

$Hf = \begin{pmatrix} e^x & -e^y \\ -e^y & -xe^y \end{pmatrix}$. Now $Hf(0, 0) =$

$\begin{pmatrix} 1 & -1 \\ -1 & 0 \end{pmatrix}$ and $\det \begin{pmatrix} 1 & -1 \\ -1 & 0 \end{pmatrix} = -1 < 0$.

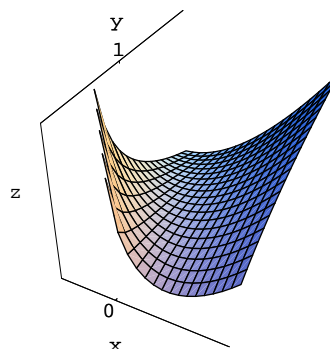
Hence this is a saddle point.



- (e) $f(x, y) = x \ln(x + y)$. Computing the partials we have $f_x = \ln(x + y) + \frac{x}{x + y} =$

0 , $f_y = \frac{x}{x + y} = 0$. The second equation gives $x = 0$ so the first becomes

$\ln y = 0 \implies y = 1$. Thus $(0, 1)$ is a critical point. Because f_x and f_y are defined through out the domain, it is the only critical point. To classify we compute $Hf = \begin{pmatrix} \frac{x+2y}{(x+y)^2} & \frac{y}{(x+y)^2} \\ \frac{y}{(x+y)^2} & -\frac{x}{(x+y)^2} \end{pmatrix}$. Now $Hf(0, 1) = \begin{pmatrix} 2 & 1 \\ 1 & 0 \end{pmatrix}$. Since $\det \begin{pmatrix} 2 & 1 \\ 1 & 0 \end{pmatrix} = -1$, $(0, 1)$ is a saddle point.



$$(f) \quad f(x, y) = \int_x^y (e^{t^2} - e^t) dt. \quad \text{Using FTC, we have} \quad \begin{cases} \frac{\partial f}{\partial x} = e^x - e^{x^2} = 0 \\ \frac{\partial f}{\partial y} = e^{y^2} - e^y = 0 \end{cases},$$

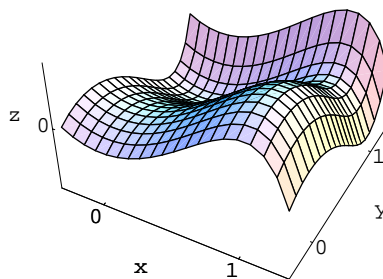
which we rewrite as $\begin{cases} e^x(1 - e^{x^2-x}) = 0 \\ e^y(e^{y^2-y} - 1) = 0 \end{cases}$.

Hence, $\nabla f = \mathbf{0}$ if $\begin{cases} x^2 - x = 0 \\ y^2 - y = 0 \end{cases} \implies x = 0$ or 1 and $y = 0$ or 1 . Hence there are four critical points: $(0, 0)$, $(0, 1)$, $(1, 0)$ and $(1, 1)$. After computing second partials we

$$\text{have } Hf = \begin{pmatrix} e^x - 2xe^{x^2} & 0 \\ 0 & 2ye^{y^2} - e^y \end{pmatrix}.$$

$$\text{Now } Hf(0, 0) = \begin{pmatrix} 1 & 0 \\ 0 & -1 \end{pmatrix} \implies \text{saddle,}$$

$$Hf(0, 1) = \begin{pmatrix} 1 & 0 \\ 0 & e \end{pmatrix} \implies \text{local minimum, } Hf(1, 0) = \begin{pmatrix} -e & 0 \\ 0 & -1 \end{pmatrix} \implies \text{local maximum, and } Hf(1, 1) = \begin{pmatrix} -e & 0 \\ 0 & e \end{pmatrix} \implies \text{saddle.}$$



$$(g) \quad f(x, y, z) = x^3 + xz^2 - 3x^2 + y^2 + 2z^2. \quad \text{We first compute the partials: } \frac{\partial f}{\partial x} =$$

$$3x^2 + z^2 - 6x, \quad \frac{\partial f}{\partial y} = 2y \quad \text{and} \quad \frac{\partial f}{\partial z} = 2xz + 4z = 2z(x + 2), \quad \text{so } \nabla f = \mathbf{0} \text{ if}$$

$$\begin{cases} 3x^2 + z^2 - 6x = 0 \\ 2y = 0 \\ 2xz + 4z = 0 \end{cases}. \quad \text{From second we have } y = 0 \text{ and from the third we}$$

have either $z = 0$ or $x = -2$. If $z = 0$ the first becomes $0 = 3x^2 - 6x = 3x(x - 2)$ so we have $x = 0$ or $x = 2$. If $x = -2$ then $z^2 = -24$ so we have no real solutions. Therefore the critical points are $(0, 0, 0)$ and $(2, 0, 0)$. The Hessian matrix

$$\text{is } Hf = \begin{pmatrix} 6x - 6 & 0 & 2z \\ 0 & 2 & 0 \\ 2z & 0 & 2x + 4 \end{pmatrix}. \quad Hf(0, 0, 0) = \begin{pmatrix} -6 & 0 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & 4 \end{pmatrix} \text{ so we have the}$$

sequence $- + +$ giving a saddle point. $Hf(2, 0, 0) = \begin{pmatrix} 6 & 0 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & 8 \end{pmatrix}$ so we have

the sequence $+ + +$ giving a local minimum.

(h) $f(x, y, z) = x^2y + y^2z + z^2 - 2x$. We first compute the partials: $\frac{\partial f}{\partial x} = 2xy - 2$, $\frac{\partial f}{\partial y} = x^2 + 2yz$ and $\frac{\partial f}{\partial z} = y^2 + 2z$, so $\nabla f = \mathbf{0}$ if $\begin{cases} 2xy - 2 = 0 \\ x^2 + 2yz = 0 \\ y^2 + 2z = 0 \end{cases}$. The third

equation gives $z = -\frac{y^2}{2}$ so the second $\implies y^3 = x^2$ so the first $\implies y = 1 \implies z = -\frac{1}{2}$. Since $xy = 1$ we have $x = 1$. The only critical point is

$\left(1, 1, -\frac{1}{2}\right)$. The Hessian matrix is $Hf = \begin{pmatrix} 2y & 2x & 0 \\ 2x & 2z & 2y \\ 0 & 2y & 2 \end{pmatrix}$ and $Hf(1, 1, -\frac{1}{2}) = \begin{pmatrix} 2 & 2 & 0 \\ 2 & -1 & 2 \\ 0 & 2 & 2 \end{pmatrix}$. Evaluating the chain of determinants we have $\det A_1 = 2 > 0$,

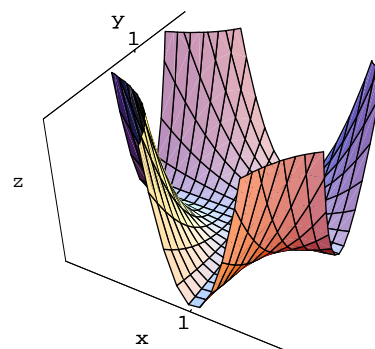
$\det A_2 = \begin{vmatrix} 2 & 2 \\ 2 & -1 \end{vmatrix} = -6 < 0$ and $\det A_3 = \det \begin{pmatrix} 2 & 2 & 0 \\ 2 & -1 & 2 \\ 0 & 2 & 2 \end{pmatrix} = -20 < 0$.

Since we have the pattern $+ - -$, this is a saddle point.

6. (a) $f(x, y) = (x - 1)^2(y - 1)^2$. Since f is a polynomial, all critical points will occur where $\nabla f = (2(x - 1)(y - 1)^2, 2(x - 1)^2(y - 1)) = (0, 0)$. This occurs if $x = 1$ or $y = 1$; that is, every point along the line $x = 1$ or the line $y = 1$ is a critical point. Now $Hf = \begin{pmatrix} 2(y - 1)^2 & 4(x - 1)(y - 1) \\ 4(x - 1)(y - 1) & 2(x - 1)^2 \end{pmatrix}$ so $\det Hf(1, y) = \det \begin{pmatrix} 2(y - 1)^2 & 0 \\ 0 & 0 \end{pmatrix} = 0$ and $\det Hf(x, 1) = \det \begin{pmatrix} 0 & 0 \\ 0 & 2(x - 1)^2 \end{pmatrix} = 0 \implies$ the test fails.

Since $f(x, y) = 0$ for every point along the line $x = 1$ or the line $y = 1$ and $f(x, y) = (x - 1)^2(y - 1)^2 > 0$ for all other points, each critical point yields a local (and global) minimum.

- (b) $f(x, y, z) = (x - 1)^2(y - 1)^2(z - 1)^2$. Since f is a polynomial, all critical points will occur where $\nabla f = (2(x - 1)(y - 1)^2(z - 1)^2, 2(x - 1)^2(y - 1)(z - 1)^2, 2(x - 1)^2(y - 1)^2(z - 1)) = (0, 0, 0)$. This occurs if $x = 1$ or $y = 1$ or $z = 1$; that is, every point on the plane $x = 1$ or on the plane $y = 1$ or on the plane $z = 1$ is a critical point. Now



$$H f = \begin{pmatrix} 2(y-1)^2(z-1)^2 & 4(x-1)(y-1)(z-1)^2 & 4(x-1)(y-1)^2(z-1) \\ 4(x-1)(y-1)(z-1)^2 & 2(x-1)^2(z-1)^2 & 4(x-1)^2(y-1)(z-1) \\ 4(x-1)(y-1)^2(z-1) & 4(x-1)^2(y-1)(z-1) & 2(x-1)^2(y-1)^2 \end{pmatrix}$$

$$\text{so } \det H f(1, y, z) = \det \begin{pmatrix} (y-1)^2(z-1)^2 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{pmatrix} = 0, \quad \det H f(x, 1, y) =$$

$$\det \begin{pmatrix} 0 & 0 & 0 \\ 0 & 2(x-1)^2(z-1)^2 & 0 \\ 0 & 0 & 0 \end{pmatrix} = 0 \text{ and } \det H f(x, y, 1) =$$

$$\det \begin{pmatrix} 0 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 2(x-1)^2(y-1)^2 \end{pmatrix} = 0 \implies \text{the test fails.}$$

Since $f(x, y, z) = 0$ for every point on the plane $x = 1$, on the plane $y = 1$ or on the plane $z = 1$ and $f(x, y, z) = (x-1)^2(y-1)^2(z-1)^2 > 0$ for all other points, each critical point yields a local (and global) minimum.