Question 32

Let M be a subset of \mathbb{R}^n , let $p_0 \in M$ be a point, and let $\vec{v} \in \mathbb{R}^n$ be a vector. We say that \vec{v} is a **tangent vector** to M at p_0 if there exists $\delta > 0$ and a C^1 function $\alpha : (-\delta, \delta) \to M$ such that $\alpha(0) = p_0$ and $\alpha'(0) = \vec{v}$. In other words, \vec{v} is the velocity vector of a curve through M.

(a) Suppose now that M is the zero set of some C^1 function $f: U \to \mathbf{R}$, where U is an open set in \mathbf{R}^n : thus

$$M = \{ p \in U : f(p) = 0 \}.$$

Suppose that $p_0 \in M$ is a point such that $\nabla f(p_0) \neq \vec{0}$, and let $\vec{v} \in \mathbf{R}^n$ be a vector Show that \vec{v} is a tangent vector to M at p_0 if and only if $\nabla f(p_0) \cdot \vec{v} = 0$.

(b) Let E be the ellipsoid in \mathbb{R}^3 defined by the following equation:

$$x^2 + yz + y^2 - xy - xz + z^2 = 3.$$

Find the equation of the tangent plane to M at the point $p_0 = (1, 2, 3)$.

Hint: Define an appropriate function f, then find two vectors which are orthogonal to $\nabla f(p_0)$. By (a), these two vectors span the tangent plane. I recommend using graphing software to confirm your result.

Proof. (a):

Suppose that \vec{v} is a tangent vector to M at p_0 . Then there exists a function $\alpha: (-\delta, \delta) \to M$ so that $\alpha(0) = p_0$ and $\alpha'(0) = \vec{v}$. Define $g: (-\delta, \delta) \to \mathbb{R}$ by $g(t) = f(\alpha(t))$. For all $t \in (-\delta, \delta)$, $\alpha(t) \in M$, so g(t) = 0. It follows that

$$0 = g'(t) = \nabla f(\alpha(t)) \cdot \alpha'(t)$$

Substituting t = 0 yields

$$\nabla f(p_0) \cdot \vec{v} = 0$$

as needed.

Conversely, suppose that $\nabla f(p_0) \cdot \vec{v} = 0$. Since $\nabla f(p_0) \neq 0$, $\frac{\partial f}{\partial x_i}(p_0) \neq 0$ for some $i \in \{0,...,n\}$. Define the C^1 function $g: \mathbb{R}^n \to \mathbb{R}$ as the function that swaps the *i*th and *n*th coordinate. That is,

$$g(x_1,...,x_n) = f(x_1,...,x_{i-1},x_n,x_{i+1},...,x_i)$$

Let p' be the vector in \mathbb{R}^{n-1} whose components are the same as p_0 except that its *i*th component is p_n . In particular,

$$p' = (p_1, ..., p_{i-1}, p_n, p_{i+1}, ..., p_{n-1}).$$

Notice that $\frac{\partial g}{\partial x_n}(p', p_i) = \frac{\partial f}{\partial x_i}(p_0) \neq 0$. Applying the Implicit Function Theorem with k = 1, there exists an open set $W \subseteq \mathbb{R}^{n-1}$ that contains p' and a continuously differentiable function $\psi: W \to \mathbb{R}$ such that for all $x' \in W$, $\psi(p') = p_i$ and

$$g(x', \psi(x')) = f(x_1, ..., x_{i-1}, \psi(x'), x_{i+1}, ..., x_{n-1}) = 0$$

Since W is open, there exists $\delta > 0$ so that for all $||t|| < \delta$, $p' + t\pi_{\mathbb{R}^{n-1}}(\vec{v}) \in W$. Let \hat{v} be \vec{v} with swapped *i*th and *n*th components. Let $\alpha : (-\delta, \delta) \to M$ be defined by

$$\alpha(t) = (p_1 + tv_1, ..., p_{i-1} + tv_{i-1}, \psi(p' + tv_i(\pi_{\mathbb{R}^{n-2}}(\hat{v}), -1)), p_{i+1} + tv_{i+1}, ..., p_n + tv_n).$$

We can see that $\alpha(0) = p_0$. Next, we want to show that $\alpha'(0) = \vec{v}$. We first find the total derivative of $\psi(p' + tv_i(\pi_{\mathbb{R}^{n-2}}(\hat{v}), -1))$. For $j \in \{1, ..., n-1\}$, we know that the jth partial derivative is given by

$$\frac{\frac{\partial g}{\partial x_j}(p'+tv_i(\pi_{\mathbb{R}^{n-2}}(\hat{v}),-1))\cdot v_i\cdot \hat{v}_j}{\frac{\partial g}{\partial x_n}(p'+tv_i(\pi_{\mathbb{R}^{n-2}}(\hat{v}),-1))\cdot (-v_i)} = -\frac{\frac{\partial g}{\partial x_j}(p'+tv_i(\pi_{\mathbb{R}^{n-2}}(\hat{v}),-1))\cdot \hat{v}_j}{\frac{\partial g}{\partial x_n}(p'+tv_i(\pi_{\mathbb{R}^{n-2}}(\hat{v}),-1))}$$

substituting t=0 into this expression gives us

$$-\frac{\frac{\partial g}{\partial x_j}(p') \cdot \hat{v}_j}{\frac{\partial g}{\partial x_n}(p')} = -\frac{\frac{\partial g}{\partial x_j}(p') \cdot \hat{v}_j}{\frac{\partial f}{\partial x_i}(p_0)}$$

For $i \neq i$.

$$-\frac{\frac{\partial g}{\partial x_j}(p')\cdot\hat{v}_j}{\frac{\partial f}{\partial x_i}(p_0)} = -\frac{\frac{\partial f}{\partial x_j}(p_0)\cdot v_j}{\frac{\partial f}{\partial x_i}(p_0)}.$$

For j = i,

$$-\frac{\frac{\partial g}{\partial x_j}(p') \cdot \hat{v}_j}{\frac{\partial f}{\partial x_i}(p_0)} = -\frac{\frac{\partial f}{\partial x_n}(p_0) \cdot v_n}{\frac{\partial f}{\partial x_i}(p_0)}$$

Thus the total derivative is given by

$$-\frac{1}{\frac{\partial f}{\partial x_i}(p_0)} \sum_{j \in \{1, \dots, i-1, i+1, \dots, n\}} \frac{\partial f}{\partial x_j}(p_0) \cdot v_j$$

Recall that $\sum_{j=1}^{n} \frac{\partial f}{\partial x_j}(p_0) \cdot v_j = \nabla f(p_0) \cdot \vec{v} = 0$. Using this, our expression for the total derivative at t = 0 becomes

$$-\frac{1}{\frac{\partial f}{\partial x_i}(p_0)} \cdot \left(-\frac{\partial f}{\partial x_i}(p_0) \cdot v_i\right) = v_i$$

Therefore, we conclude that

$$\alpha'(0) = (v_1, ..., v_{i-1}, v_i, v_{i+1}, ..., v_n) = \vec{v},$$

Which verifies that \vec{v} is indeed a tangent vector to M at p_0 , finishing the proof.

(b):

Let $f: \mathbb{R}^3 \to \mathbb{R}$ be a function defined by

$$f(x, y, z) = x^2 + yz + y^2 - xy - xz + z^2 - 3$$

The gradient of f is

$$\nabla f(x, y, z) = (2x - y - z, z + 2y - x, y - x + 2z)$$

and its zero set is exactly M.

Question 33.

(a) Let $g:U\to \mathbf{R}$ be a C^1 function defined on an open set $U\subseteq \mathbf{R}^n$, and let M be its zero set:

$$M = \{ p \in U : g(p) = 0 \}.$$

Suppose that we have a C^1 function $f: U \to \mathbf{R}$, defined on an open set $U \subseteq \mathbf{R}^n$ which contains M, and we wish to find the maximum of f on M. Assume that M is compact, and that f achieves its maximum on M at some point $p_0 \in M$. Prove that there exists a real number $\lambda \in \mathbf{R}$ such that

$$\nabla f(p_0) = \lambda \nabla g(p_0).$$

This number λ is known as the Lagrange multiplier.

(b) Use Lagrange multipliers to solve the following optimization problem: Find the point(s) on the ellipsoid $x^2 + yz + y^2 - xy - xz + z^2 = 3$ which are **closest** and **furthest** from the origin.

Question 34.

Let $\Phi: \mathbf{R}^n \to \mathbf{R}^m$ be a C^1 mapping.

- (a) Suppose that n > m. Show that Φ cannot be injective.
- (b) Suppose that n < m. Show that if $K \subseteq \mathbf{R}^n$ is a compact set, then $\Phi(K)$ is a Jordan measurable set, and has Jordan measure zero.

Proof.

(a):

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