

## 1 | Differentiation in high dimensions

### 1.1 | 14)

$$\nabla f = \begin{bmatrix} x_3 & 0 & x_1 & 0 \\ 0 & 0 & 0 & \frac{1}{\sec^2(x_2)} \\ 0 & -\frac{1}{x_2} & 0 & 0 \\ 12(x_1 - 2)^3 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix}$$

### 1.2 | 23)

The slope, given a function  $f$  at a point  $(x, y)$ , in the direction  $\theta$ , is given by

$$s(\theta) = \frac{\partial}{\partial x} f(x, y) \cdot \cos(\theta) + \frac{\partial}{\partial y} f(x, y) \cdot \sin(\theta)$$

Note that both  $\frac{\partial}{\partial x} f(x, y)$  and  $\frac{\partial}{\partial y} f(x, y)$  are constants and will be treated as constants, because  $x$  and  $y$  stay constant.

Given this function, we can find the value of theta that maximizes this function:

$$\max(s) = \theta \text{ for which } s'(\theta) = 0 \text{ and } s''(\theta) < 0$$

$$s'(\theta) = -\frac{\partial}{\partial x} f(x, y) \cdot \sin(\theta) + \frac{\partial}{\partial y} f(x, y) \cdot \cos(\theta)$$

We need to know the derivative of  $s(\theta)$  of the first and second degree:

$$s''(\theta) = -\frac{\partial}{\partial x} f(x, y) \cdot \cos(\theta) - \frac{\partial}{\partial y} f(x, y) \cdot \sin(\theta)$$

We can now set  $s'(\theta) = 0$  and solve for  $\theta$ :

$$s'(\theta) = 0 = -\frac{\partial}{\partial x} f(x, y) \cdot \sin(\theta) + \frac{\partial}{\partial y} f(x, y) \cdot \cos(\theta)$$

$$\frac{\partial}{\partial x} f(x, y) \cdot \sin(\theta) = \frac{\partial}{\partial y} f(x, y) \cdot \cos(\theta)$$

$$\frac{\sin(\theta)}{\cos(\theta)} = \frac{\frac{\partial}{\partial x} f(x, y)}{\frac{\partial}{\partial y} f(x, y)}$$

$$\tan(\theta) = \frac{\frac{\partial}{\partial x} f(x, y)}{\frac{\partial}{\partial y} f(x, y)}$$

$$\theta = \tan^{-1} \left( \frac{\frac{\partial}{\partial x} f(x, y)}{\frac{\partial}{\partial y} f(x, y)} \right)$$

Note that  $\frac{\partial x}{\partial y}$  is just  $\frac{\frac{\partial}{\partial x} f(x, y)}{\frac{\partial}{\partial y} f(x, y)}$ .

## 2 | Sand Dunes

Our function for the sand dunes is  $f(x, y) = \sin(x)$ . The oasis city is directly north-northeast, which means that, given that the vector  $\hat{i}$  is pointing in the east direction, the angle of north-northeast will be  $\theta = \frac{3\pi}{8}$ . We also know that we are at the coordinate  $(\frac{23\pi}{3}, 32)$ . Based on this, the gradient of  $f(x, y)$  can be given by:

$$\nabla f(x, y) = \begin{bmatrix} \cos(x) \\ 0 \end{bmatrix} \quad (1)$$

The slope of  $f(x, y)$  in the direction  $\theta$  can be modeled as:

$$s(x, y) = -\sin\left(\frac{3\pi}{8}\right) \cos(x) \quad (2)$$

We essentially have a derivative of the sand dunes in 3D. We want to turn this into a 2D function (as in, R1 -> R1). We can do this by rewriting the equation as a function of  $x$ , integrating, and then multiplying by a constant to reflect the additional distance we are covering (because we are moving in a diagonal trajectory).

$$s(x) = -\sin\left(\frac{3\pi}{8}\right) \cos(x)$$

$$S_{proto}(x) = -\sin\left(\frac{3\pi}{8}\right) \sin(x) + C$$

We know that our initial position (on the sand dunes) was at  $(\frac{23\pi}{3}, 32)$ , and  $f(\frac{23\pi}{3}, 32) = -\frac{\sqrt{3}}{2}$ . That means that  $S_{proto}(\frac{23\pi}{3}) = -\frac{\sqrt{3}}{2}$ , or it should, ideally. We can tweak  $C$  to be that way:

$$-\frac{\sqrt{3}}{2} = -\sin\left(\frac{3\pi}{8}\right) \sin\left(\frac{23\pi}{3}\right) + C$$

$$-\frac{\sqrt{3}}{2} = -\frac{\sqrt{3}}{2} \cdot -\frac{\sqrt{2+\sqrt{2}}}{2} + C$$

$$C = -\frac{1}{4}\sqrt{3} \left(2 + \sqrt{2+\sqrt{2}}\right)$$

With  $S_{proto}(x)$ , we are assuming that our initial position in the sand dune

is  $x = \frac{23\pi}{3}$ . Instead, we should model the initial position as being  $x = 0$ :  $S_{proto}(x) = -\sin\left(\frac{3\pi}{8}\right) \sin\left(x - \frac{23\pi}{3}\right) - \frac{1}{4}\sqrt{3} \left(2 + \sqrt{2+\sqrt{2}}\right)$

We are almost at the end. Currently,  $x$ , is in the direction of  $\hat{i}$ . Instead, it should be in the direction of  $\theta$ . We can change this! We just need to divide  $x$  by  $(\cos \theta)$  ( $= \cos(\frac{3\pi}{8})$ ). Simple as.

$$S(x) = -\sin\left(\frac{3\pi}{8}\right) \sin\left(\frac{1}{\cos(\frac{3\pi}{8})} \left(x - \frac{23\pi}{3}\right)\right) - \frac{1}{4}\sqrt{3} \left(2 + \sqrt{2+\sqrt{2}}\right)$$

This is really complicated and is probably wrong, but it is good enough for me.