

1. Let $f: \mathbb{R}^3 \rightarrow \mathbb{R}^2$ be a differ. fct. on \mathbb{R}^3 and let
 $F: \mathbb{R}^2 \rightarrow \mathbb{R}^2$, $F(x,y) = f(\cos x + \sin y, \sin x + \cos y, e^{x-y})$

a) Prove that if f is of class C^1 on \mathbb{R}^3 , then F is of class C^1 on \mathbb{R}^2 .

b) If $J(f)(1,1,1) = \begin{pmatrix} 1 & 3 & 4 \\ 2 & -1 & 3 \end{pmatrix}$, determine $dF\left(\frac{\pi}{2}, \frac{\pi}{2}\right)$

A function is said to be of class C^1 on an open set if all its p.d. exist and are cont. on that set.

Solution: a) $F = f \circ g$ where $g(x,y) = (\underbrace{\cos x + \sin y}_{u(x,y)}, \underbrace{\sin x + \cos y}_{v(x,y)}, \underbrace{e^{x-y}}_{w(x,y)})$
 $f: \mathbb{R}^3 \rightarrow \mathbb{R}$

$$\frac{\partial F}{\partial x} = \frac{\partial f}{\partial u} \cdot \frac{\partial u}{\partial x} + \frac{\partial f}{\partial v} \cdot \frac{\partial v}{\partial x} + \frac{\partial f}{\partial w} \cdot \frac{\partial w}{\partial x}$$

$$\frac{\partial F}{\partial y} = \frac{\partial f}{\partial u} \cdot \frac{\partial u}{\partial y} + \frac{\partial f}{\partial v} \cdot \frac{\partial v}{\partial y} + \frac{\partial f}{\partial w} \cdot \frac{\partial w}{\partial y}$$

$$\begin{aligned} \frac{\partial F}{\partial x}(x_1, y_1) &= \underbrace{\frac{\partial f}{\partial u}(g(x_1, y_1))}_{-\sin x} \cdot \underbrace{\frac{\partial u}{\partial x}(x_1, y_1)}_{\cos x} + \underbrace{\frac{\partial f}{\partial v}(g(x_1, y_1))}_{\cos x} \cdot \underbrace{\frac{\partial v}{\partial x}(x_1, y_1)}_{\sin x} \\ &\quad + \underbrace{\frac{\partial f}{\partial w}(g(x_1, y_1))}_{e^{x-y}} \cdot \underbrace{\frac{\partial w}{\partial x}(x_1, y_1)}_{e^{x-y}} \end{aligned}$$

$$\begin{aligned} \frac{\partial F}{\partial x}(x_1, y_1) &= -\sin x \cdot \underbrace{\frac{\partial f}{\partial u}(g(x_1, y_1))}_{\downarrow} + \cos x \cdot \underbrace{\frac{\partial f}{\partial v}(g(x_1, y_1))}_{\downarrow} + e^{x-y} \cdot \underbrace{\frac{\partial f}{\partial w}(g(x_1, y_1))}_{\downarrow} \\ &\quad (\cos x + \sin y, \sin x + \cos y, e^{x-y}) \end{aligned}$$

f is of class C^1 in $\mathbb{R}^3 \Rightarrow \frac{\partial f}{\partial u}, \frac{\partial f}{\partial v}, \frac{\partial f}{\partial w}$ are cont. on \mathbb{R}^3

$\Rightarrow \frac{\partial F}{\partial x}$ is cont. on \mathbb{R}^2

Analogously, it can be proved that $\frac{\partial F}{\partial y}$ is cont. on \mathbb{R}^2

$\Rightarrow F$ is of class C^1 on \mathbb{R}^2

$$b) J(f)(1,1,1) = \begin{pmatrix} 1 & 3 & 4 \\ 2 & -1 & 3 \end{pmatrix}$$

$$dF\left(\frac{\pi}{2}, \frac{\pi}{2}\right) \in L(\mathbb{R}^2, \mathbb{R}^2)$$

$$\begin{aligned} [dF\left(\frac{\pi}{2}, \frac{\pi}{2}\right)] &= J(F)\left(\frac{\pi}{2}, \frac{\pi}{2}\right) = J(f \circ g)\left(\frac{\pi}{2}, \frac{\pi}{2}\right) \\ &= J(f)\left(g\left(\frac{\pi}{2}, \frac{\pi}{2}\right)\right) \cdot J(g)\left(\frac{\pi}{2}, \frac{\pi}{2}\right) = J(f)(1,1,1) \cdot J(g)\left(\frac{\pi}{2}, \frac{\pi}{2}\right) \end{aligned}$$

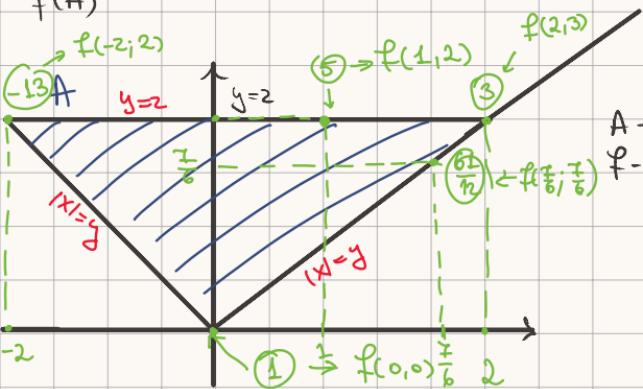
$$J(g)(x,y) = \begin{pmatrix} \frac{\partial u}{\partial x} & \frac{\partial u}{\partial y} \\ \frac{\partial v}{\partial x} & \frac{\partial v}{\partial y} \\ \frac{\partial w}{\partial x} & \frac{\partial w}{\partial y} \end{pmatrix} = \begin{pmatrix} -\sin x & \cos y \\ \cos x & -\sin y \\ e^{x-y} & e^{x-y} \end{pmatrix}$$

$$J(g)\left(\frac{\pi}{2}, \frac{\pi}{2}\right) = \begin{pmatrix} -1 & 0 \\ 0 & -1 \\ 1 & -1 \end{pmatrix}$$

$$\begin{aligned} [dF\left(\frac{\pi}{2}, \frac{\pi}{2}\right)] &= \begin{pmatrix} 1 & 3 & 4 \\ 2 & -1 & 3 \end{pmatrix} \begin{pmatrix} -1 & 0 \\ 0 & -1 \\ 1 & -1 \end{pmatrix} = \begin{pmatrix} -1+4 & -3-4 \\ -2+3 & 1-3 \end{pmatrix} \\ &= \begin{pmatrix} 3 & -7 \\ 1 & -2 \end{pmatrix} \end{aligned}$$

$$dF\left(\frac{\pi}{2}, \frac{\pi}{2}\right)(h_1, h_2) = \begin{pmatrix} 3 & -7 \\ 1 & -2 \end{pmatrix} \begin{pmatrix} h_1 \\ h_2 \end{pmatrix} = \begin{pmatrix} 3h_1 - 7h_2 \\ h_1 - 2h_2 \end{pmatrix}$$

2. Let $A = \{(x, y) \in \mathbb{R}^2 \mid |x| \leq y \leq 2\}$ and let $f: A \rightarrow \mathbb{R}$, $f(x, y) = 1 + 4x + 3y - 2x^2 - y^2$. Determine $\min f(A)$, $\max f(A)$, $f(A)$



A - compact
 f - cont $\Rightarrow f$ is
 cont. and reaches its
 bounds

$$\text{Let } m := \min f(A)$$

$$M := \max f(A)$$

$$\text{Let } C = \{(x, y) \in \text{int } A \mid \nabla f(x, y) = (0, 0)\}$$

$$\nabla f(x, y) = (0, 0) \Leftrightarrow \begin{cases} \frac{\partial f}{\partial x}(x, y) = 4 - 4x = 0 \\ \frac{\partial f}{\partial y}(x, y) = 3 - 2y = 0 \end{cases} \Leftrightarrow \begin{cases} x = 1 \\ y = \frac{3}{2} \end{cases}$$

$$\Rightarrow C = \left\{ \left(1; \frac{3}{2} \right) \right\}$$

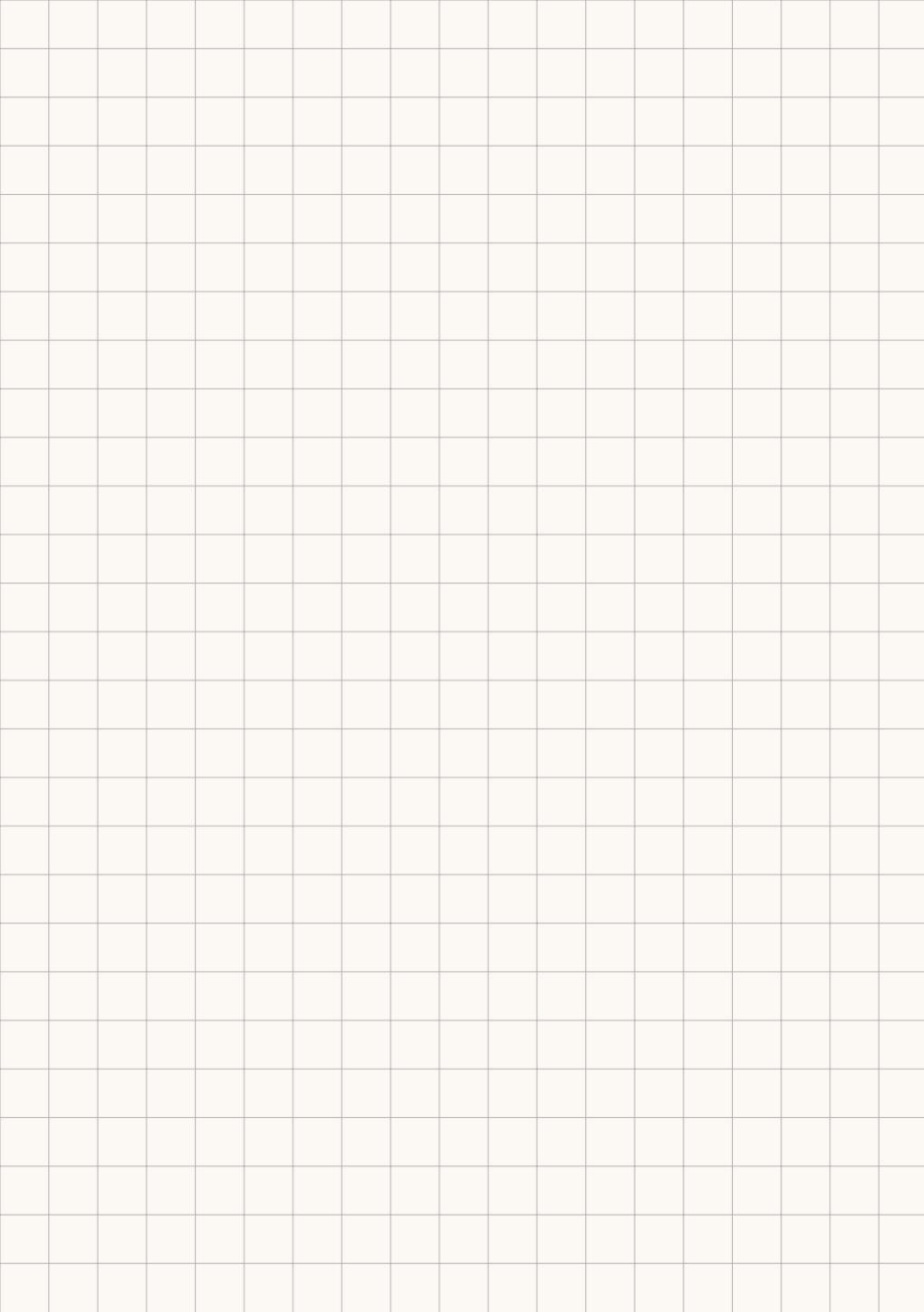
$$\text{Let } m_2 := \min f(C) \quad M_2 := \max f(C) \quad \Rightarrow m_2 = M_2 = f\left(1; \frac{3}{2}\right) = \frac{21}{4}$$

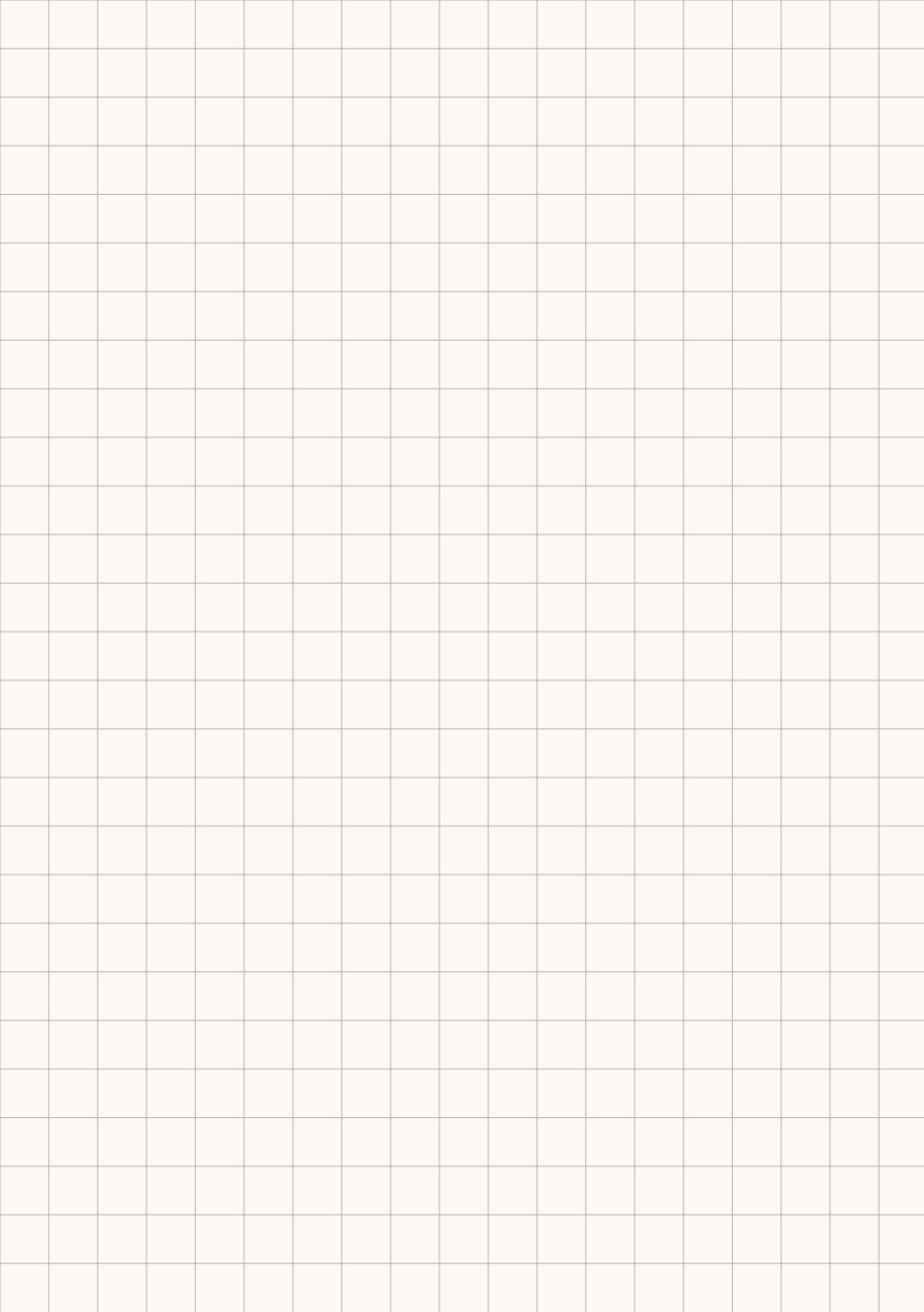
$$\text{Let } m_1 := \min f(\text{bd } A)$$

$$M_1 := \max f(\text{bd } A)$$

$$\text{bd } A = \{(x, x) \mid x \in [0; 2]\} \cup \{(x, -x) \mid x \in [-2; 0]\}$$

$$\cup \{(x, 2) \mid x \in [-2; 2]\}$$

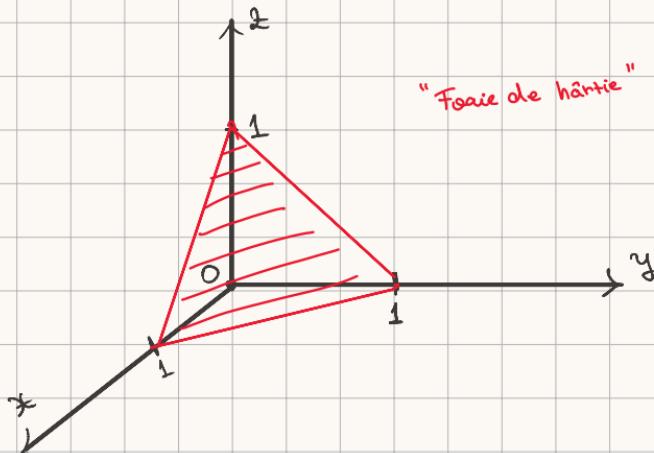




B3. Let $x, y, z \in [0; \infty)$ s.t. $x+y+z=1$. Prove that

$$0 \leq xy + yz + zx - 2xyz \leq \frac{1}{27}$$

Solution: Let $A = \{(x, y, z) \in [0; \infty)^3 \mid x+y+z=1\}$ and
let $f: A \rightarrow \mathbb{R}$, $f(x, y, z) = xy + yz + zx - 2xyz$



A - compact } T.W.
 f - cont } $\Rightarrow f$ is bounded and reaches its bounds
on A

$$m := \min f(A)$$

$$M := \max f(A)$$

Unfortunately, $\text{int } A = \emptyset \Rightarrow \text{FERMAT TH. DOES NOT APPLY}$

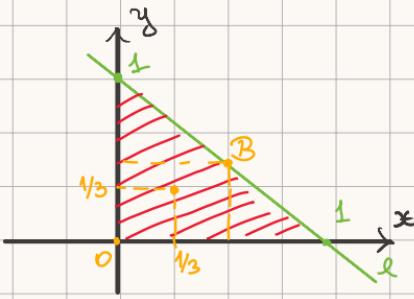
$$z = 1 - x - y$$

$$\begin{aligned} f(x, y, 1-x-y) &= xy + y(1-x-y) + x(1-x-y) - 2xyz(1-x-y) \\ &= xy + y - xy^2 - y^2 + x - x^2 - xy - 2xy + 2x^2y + 2xy^2 \\ &= 2x^2y + 2xy^2 - x^2 - y^2 - 3xy + x + y \end{aligned}$$

$$\underbrace{g(x, y)}$$

$$1-x-y \geq 0$$

$$g: B \rightarrow \mathbb{R}, \text{ where } B = \{(x, y) \in [0; \infty)^2 \mid x+y \leq 1\}$$



$$m = \min g(B)$$

$$M = \max g(B)$$

$$\text{Let } m_1 = \min g(\text{bd } B)$$

$$M_1 = \max g(\text{bd } B)$$

$$\text{bd } B = \underbrace{\{(x, 0) \mid x \in [0; 1]\}}_{\text{OX}} \cup \underbrace{\{(0, x) \mid x \in [0; 1]\}}_{\text{OY}} \cup \underbrace{\{(x, 1-x) \mid x \in [0; 1]\}}_l$$

$$x+y=1$$

$$(y=1-x)$$

(bc. of symmetry of f and g)

$$\bullet g(x, 0) = g(0, x) = g(x, 1-x) = -x^2 + x = h(x) \quad (\text{put either of them in } g(x))$$

x	0	$\frac{1}{2}$	1
$h(x)$	0	$\frac{1}{4}$	0

$$\Rightarrow m_1 = 0$$

$$M_1 = \frac{1}{4}$$

$$\text{Let } C = \{(x, y) \in \text{int } B \mid \nabla g(x, y) = (0, 0)\}$$

$$\text{Let } m_2 := \min f(C)$$

$$M_2 := \max f(C)$$

$$\nabla g(x, y) = (0, 0) \Leftrightarrow \begin{cases} \frac{\partial g}{\partial x}(x, y) = 4xy + 2y^2 - 2x - 3y + 1 = 0 \\ \frac{\partial g}{\partial y}(x, y) = 2x^2 + 4xy - 2y - 3x + 1 = 0 \end{cases}$$

$$-2y^2 + x - y - 2x^2 = 0 \Leftrightarrow (x-y) - 2(x-y)(x+y) = 0$$

$$\Leftrightarrow (x-y)(1-2(x+y)) = 0$$

$$\textcircled{I} \quad x=y$$

$$6x^2 - 5x + 1 = 0 \Rightarrow x_1 = \frac{5 + \sqrt{1}}{12} = \frac{1}{2} \quad ; \quad y_1 = \frac{1}{2} \quad \text{But } (\frac{1}{2}, \frac{1}{2}) \notin \text{int } B$$

$$\Rightarrow x_2 = \frac{1}{3} ; y_2 = \frac{1}{3} \quad (\frac{1}{3}, \frac{1}{3}) \in \text{int } B$$

$$\textcircled{I} \quad \begin{cases} x+y=\frac{1}{2} \\ y=\frac{1}{2}-x \end{cases} \Rightarrow x_1=0 ; y_1=\frac{1}{2} \quad \notin \text{int } B$$

$$\Rightarrow C = \left\{ \left(\frac{1}{3}, \frac{1}{3} \right) \right\} \Rightarrow m_1 = M_2 = g(\frac{1}{3}, \frac{1}{3}) = \frac{\pi}{27}$$

$$m = \min \left\{ \underset{0}{\overset{\frac{1}{3}}{m_1}}, \underset{\frac{1}{3}}{\overset{\frac{1}{2}}{m_2}} \right\} = 0$$

$$M = \max \left\{ \underset{\frac{1}{3}}{\overset{\frac{1}{2}}{M_1}}, \underset{\frac{1}{2}}{\overset{\frac{1}{2}}{M_2}} \right\} = \frac{\pi}{27}$$