

$$1) a) f(x, y, z) = 2x^2 - xy + 2xz - y + y^2 + z^2$$

solution: the crit. points of f are solutions to the system:

$$\begin{cases} \frac{\partial f}{\partial x}(x, y, z) = 4x - y + 2z = 0 & \Rightarrow -4z - y + 2z = 0 & \Rightarrow x = -2z \\ \frac{\partial f}{\partial y}(x, y, z) = -x - 1 + 3y^2 = 0 & \Rightarrow 2 - 1 + 3 \cdot 4z^2 = 0 & \Rightarrow 12z^2 + z - 1 = 0 & \Rightarrow z_1 = -\frac{1}{3} \\ & & & z_2 = \frac{1}{4} \\ \frac{\partial f}{\partial z}(x, y, z) = 2x + 2z = 0 & \Rightarrow x = -z \end{cases}$$

\Rightarrow the crit. points are $(\frac{1}{3}, \frac{2}{3}, -\frac{1}{3})$, $(-\frac{1}{4}, -\frac{1}{2}, \frac{1}{4})$

$$H(f)(x, y, z) = \begin{pmatrix} 4 & -1 & 2 \\ -1 & 6y & 0 \\ 2 & 0 & 2 \end{pmatrix}$$

$$H(f)(\frac{1}{3}, \frac{2}{3}, -\frac{1}{3}) = \begin{pmatrix} 4 & -1 & 2 \\ -1 & 4 & 0 \\ 2 & 0 & 2 \end{pmatrix}$$

$$\Delta_1 = 4, \Delta_2 = 15, \Delta_3 = 14 \Rightarrow (\frac{1}{3}, \frac{2}{3}, -\frac{1}{3}) \text{ is local min.}$$

$$H(f)(-\frac{1}{4}, -\frac{1}{2}, \frac{1}{4}) = \begin{pmatrix} 4 & -1 & 2 \\ -1 & -3 & 0 \\ 2 & 0 & 2 \end{pmatrix}$$

$$\left. \begin{matrix} \Delta_1 = 4 \\ \Delta_2 = -13 \\ \Delta_3 = -14 \end{matrix} \right\} \Rightarrow (-\frac{1}{4}, -\frac{1}{2}, \frac{1}{4}) \text{ saddle point}$$

$$c) f(x, y, z) = x^2 + y^2 + z^2 - 2xyz$$

$$\begin{cases} \frac{\partial f}{\partial x}(x, y, z) = 2x - 2yz = 0 \\ \frac{\partial f}{\partial y}(x, y, z) = 2y - 2xz = 0 \\ \frac{\partial f}{\partial z}(x, y, z) = 2z - 2xy = 0 \end{cases} \quad (=) \quad \begin{cases} x = yz \\ y = xz \\ z = xy \end{cases} \quad (=) \quad y = yz^2 \quad (=)$$

$$\begin{aligned}
 (=) \quad & \begin{cases} y(1-z^2) = 0 \\ x = y \end{cases} \Rightarrow y = 0 \Rightarrow x = 0, z = 0 \Rightarrow (0, 0, 0) \text{ crit. point} \\
 & z = 1 \Rightarrow x = y \Rightarrow y^2 = 1 \Rightarrow y = \pm 1 \\
 & \Rightarrow (1, 1, 1), (-1, -1, 1) \text{ crit. points} \\
 & z = -1 \Rightarrow x = -y \Rightarrow y^2 = 1 \Rightarrow y = \pm 1 \\
 & \Rightarrow (1, 1, -1), (-1, -1, -1) \text{ crit. points}
 \end{aligned}$$

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

$$H(f)(0, 0, 0) = \begin{pmatrix} 2 & 0 & 0 \\ 0 & 2 & 0 \\ 0 & 0 & 2 \end{pmatrix} \quad \Delta_1 = 2 \quad \Delta_2 = 4 \quad \Delta_3 = 8 \Rightarrow (0, 0, 0) \text{ local min.}$$

$$H(f)(1, 1, 1) = \begin{pmatrix} 2 & -2 & -2 \\ -2 & 2 & -2 \\ -2 & -2 & 2 \end{pmatrix} \quad \Delta_1 = 2, \quad \Delta_2 = 0 \Rightarrow \text{Lyapunov's test does not apply}$$

$$d^2f(1, 1, 1)(h_1, h_2, h_3) = 2h_1^2 + 2h_2^2 + 2h_3^2 - 4h_1h_2 - 4h_1h_3 - 4h_2h_3 = E$$

$$\left. \begin{aligned}
 & \text{if } h_1=1, h_2=h_3=0 \text{ then } E = 2 > 0 \\
 & \text{if } h_1=h_2=h_3=1 \text{ then } E = -6 < 0
 \end{aligned} \right\} \Rightarrow d^2f(1, 1, 1) \text{ is indef. q. form} \Rightarrow \\
 \Rightarrow (1, 1, 1) \text{ is a saddlepoint}$$

$$d) f(x, y) = x^4 + y^4 - 4(x-y)^2$$

$$\begin{aligned}
 (=) \quad & \begin{cases} \frac{\partial f}{\partial x}(x, y) = 4x^3 - 8 \cdot 1 \cdot (x-y) = 0 \\ \frac{\partial f}{\partial y}(x, y) = 4y^3 + 8 \cdot 1 \cdot (x-y) = 0 \end{cases} \downarrow + \\
 & \Rightarrow 4x^3 + 4y^3 = 0 \Rightarrow x^3 = -y^3 = (-y)^3 \Rightarrow x = -y
 \end{aligned}$$

$$\Rightarrow 4Y^3 - 16Y = 0 \Rightarrow 4Y(Y^2 - 4) = 0 \Rightarrow Y = 0 \Rightarrow X = 0 \quad (0, 0) \text{ crit. point}$$

$$Y = 2 \Rightarrow X = -2 \quad (-2, 2) \text{ --- // ---}$$

$$Y = -2 \Rightarrow X = 2 \quad (2, -2) \text{ --- // ---}$$

$$H(f)(x, y) = \begin{pmatrix} 12x^2 - 8 & 8 \\ 8 & 12y^2 + 8 \end{pmatrix}$$

$$H(f)(0, 0) = \begin{pmatrix} -8 & 8 \\ 8 & -8 \end{pmatrix} \quad \Delta_1 = -8 \quad \Delta_2 = 0 \Rightarrow \text{Lyapunov's test does not apply}$$

$$d^2f(0, 0)(h_1, h_2) = -8h_1^2 - 8h_2^2 + 16h_1h_2 = -8(h_1^2 + h_2^2 - 2h_1h_2) \text{ n. sdef. q. form}$$

that is not n. def. \Rightarrow

\Rightarrow we can't tell the nature of $(0, 0)$ based on $d^2f(0, 0)$

$$\left. \begin{aligned} f(x, x) &= 2x^4 > 0 = f(0, 0) \quad \forall x \in \mathbb{R} \setminus \{0\} \Rightarrow (0, 0) \text{ not local max.} \\ f(x, 0) &= x^4 - 4x^2 = x^2(x^2 - 4) < 0 = f(0, 0) \quad \forall x \in (-2, 2) \setminus \{0\} \Rightarrow \\ &\Rightarrow (0, 0) \text{ not a local min} \end{aligned} \right\} \Rightarrow$$

$\Rightarrow (0, 0)$ saddle point

$$H(f)(-2, 2) = H(f)(2, -2) = \begin{pmatrix} 40 & 8 \\ 8 & 40 \end{pmatrix} \quad \Delta_1 = 40 \quad \Delta_2 > 0 \Rightarrow$$

$\Rightarrow (2, -2)$ and $(-2, 2)$ are local min. points

2) Calculate the following integrals over closed cells (rectangles or parallelepipeds)

a) $I = \int_1^6 \int_2^3 \frac{1}{(x+y)^2} dx dy \leftarrow$ double integral over the rectangle $[1, 6] \times [2, 3]$

$$I = \int_{x=1}^{x=6} \left(\int_{y=2}^{y=3} \frac{1}{(x+y)^2} dy \right) dx \quad \text{iterated integrals}$$

$$I = \int_{y=2}^{y=3} \left(\int_{x=1}^{x=6} \frac{1}{(x+y)^2} dx \right) dy$$

$$I = \int_{x=1}^{x=6} \left(\int_{y=2}^{y=3} \frac{1}{(x+y)^2} dy \right) dx = \int_{x=1}^{x=6} \left(\left. \frac{-1}{x+y} \right|_{y=2}^{y=3} \right) dx =$$

$$= \int_1^6 \left(\frac{-1}{x+3} + \frac{1}{x+2} \right) dx = -\log(x+3) \Big|_1^6 + \log(x+2) \Big|_1^6 = -\ln 9 + \ln 4 + \ln 8 - \ln 3$$

$$= \ln \frac{32}{27}$$

$$b) I = \int_0^1 \int_0^1 \frac{x}{(1+x^2+y^2)^{\frac{3}{2}}} dx dy = \int_0^1 \left(\int_0^1 \frac{x}{(1+x^2+y^2)^{\frac{3}{2}}} dx \right) dy =$$

$$= \int_0^1 \left(\frac{1}{2} \cdot \left(-\frac{2}{1} \right) \cdot \frac{1}{(1+x^2+y^2)^{\frac{1}{2}}} \Big|_0^1 \right) dy =$$

OR

$$1+x^2+y^2 = t$$

$$2x dx = dt$$

$$\Rightarrow I = \int_{y=0}^{y=1} \left(\int_{t=1+y^2}^{t=2+y^2} t^{-\frac{3}{2}} \cdot \frac{1}{2} dt \right) dy =$$

$$= \int_0^1 \left(\frac{1}{2} \cdot \frac{t^{-\frac{1}{2}}}{-\frac{1}{2}} \Big|_{t=1+y^2}^{t=2+y^2} \right) dy$$

$$= \int_0^1 \left(-\frac{1}{\sqrt{2+y^2}} + \frac{1}{\sqrt{1+y^2}} \right) dy = -\ln(y + \sqrt{y^2+2}) \Big|_0^1 - \ln(y + \sqrt{1+y^2}) \Big|_0^1 =$$

$$= -\ln \left(\frac{2+\sqrt{2}}{1+\sqrt{2}} \right)$$

$$c) I = \int_1^2 \int_1^2 \int_1^2 \frac{1}{(x+y+z)^3} dx dy dz = \int_{x=1}^{x=2} \int_{y=1}^{y=2} \left(\frac{(x+y+z)^{-2}}{-2} \Big|_{z=1}^{z=2} \right) dy dx =$$

$$= \frac{1}{2} \int_{x=1}^{x=2} \int_{y=1}^{y=2} \left(\frac{-1}{(x+y+2)^2} + \frac{1}{(x+y+1)^2} \right) dy dx = \frac{1}{2} \int_{x=1}^{x=2} \left(\frac{1}{x+y+2} \Big|_1^2 - \frac{1}{x+y+1} \Big|_1^2 \right) dx =$$

$$= \frac{1}{2} \int \left(\frac{1}{x+4} - \frac{1}{x+3} - \frac{1}{x+3} + \frac{1}{x+2} \right) dx = \frac{1}{2} \left(\ln(x+4) + \ln(x+2) - 2\ln(x+3) \right) \Big|_1^2 =$$

$$= \frac{1}{2} \ln \frac{728}{125}$$

