

4/5 points (80%)

Practice Quiz, 5 questions

✓ Congratulations! You passed!

Next Item



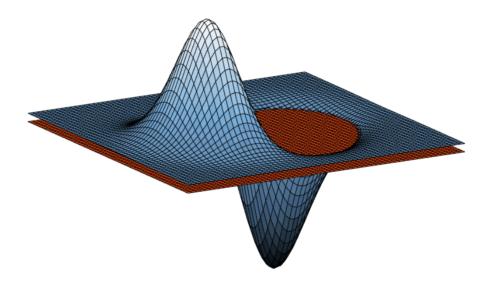
1 / 1 points

1.

Now you have seen how to calculate the multivariate Taylor series, and what zeroth, first and second order approximations look like for a function of 2 variables. In this course we won't be considering anything higher than second order for functions of more than one variable.

In the following questions you will practise recognising these approximations by thinking about how they behave with different x and y, then you will calculate some terms in the multivariate Taylor series yourself.

The following plot features a surface and its Taylor series approximation in red, around a point given by a red circle. What order is the Taylor series approximation?

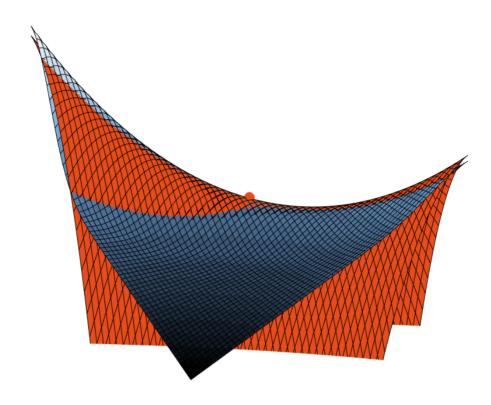


0	Zeroth order
Corr The	ect red surface is constant everywhere and so has no terms in $m{\Delta} \mathbf{x}$ or $m{\Delta} \mathbf{x}^2$
	First order
	Second order

None of the above

4/5 points (80%)

Practice Quiz, 5 questions
What order Taylor series approximation, expanded around the red circle, is the red surface in the following plot?



Zeroth order

First order

Second order

Correct

The gradient of the surface is not constant, so we must have a term of higher order than Δx .

None of the above

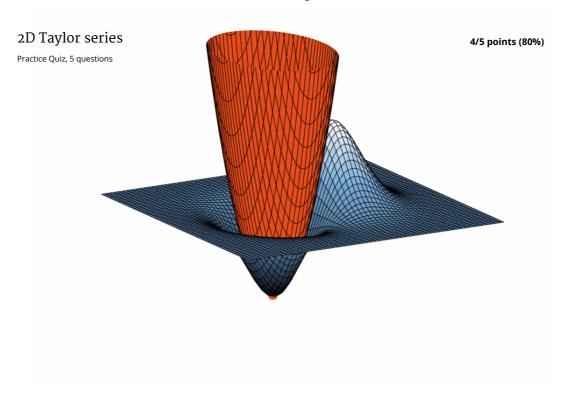


1/1

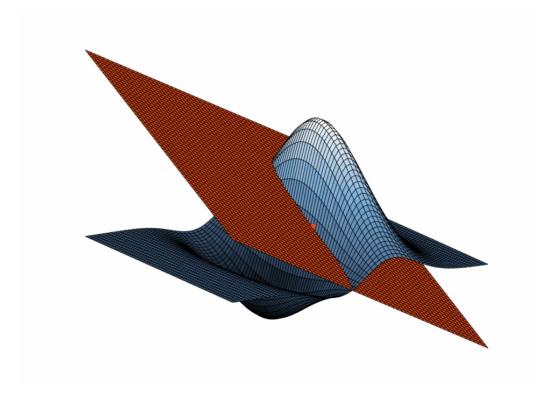
3

Which red surface in the following images is a first order Taylor series approximation of the blue surface? The original functions are given, but you don't need to do any calculations.

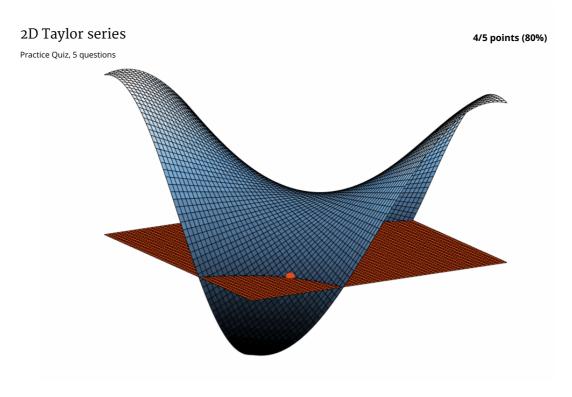
 $\int f(x,y)=xe^{-x^2-y^2}$

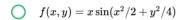


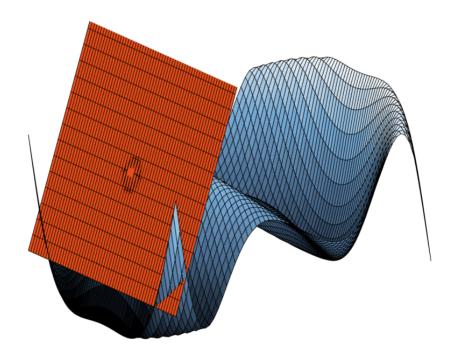
$$\int f(x,y) = (x^2+2x)e^{-x^2-y^2/5}$$



$$\bigcirc \quad f(x,y) = \sin(xy/5)$$







Correct

The gradient of the red surface is non-zero and constant, so the Δx terms are the highest order.



0/1 points

4.

Recall that up to second order the multivariate Taylor series is given by $f(\mathbf{x} + \Delta \mathbf{x}) = f(\mathbf{x}) + J_f \Delta \mathbf{x} + \frac{1}{2} \Delta \mathbf{x}^T H_f \Delta \mathbf{x} + \dots$

Consider They in the first order Taylor 4/5 points (88%) of f around the point $(stil_n 2)$?



This should not be selected

$$f_1(-1 + \Delta x, 2 + \Delta y) = -4e^{-3} + 16e^{-3}\Delta x - 8e^{-3}\Delta y$$

$$f_1(-1 + \Delta x, 2 + \Delta y) = 2e^{-33/2} - 63e^{-33/2}\Delta x - 2e^{-33/2}\Delta y$$

$$\int_{1}(-1+\Delta x, 2+\Delta y) = -4e^{-3} - 12e^{-3}\Delta x + 4e^{-3}\Delta y$$



Now consider the function $f(x,y)=\sin(\pi x-x^2y)$. What is the Hessian matrix H_f that is associated with the second order term in the Taylor expansion of f around $(1, \pi)$?

$$H_f = \begin{pmatrix} -2\pi & -2 \ -2 & 1 \end{pmatrix}$$

$$egin{array}{ccc} H_f = egin{pmatrix} -\pi^2 & \pi \ \pi & -1 \end{pmatrix}$$

$$egin{array}{ccc} H_f = egin{pmatrix} -2\pi & -2 \ -2 & 0 \end{pmatrix}$$



Good, you can check your second order derivatives here:

$$\partial_{xx} f(x,y) = -2y \cos(\pi x - x^2 y) - (\pi - 2xy)^2 \sin(\pi x - x^2 y)$$

$$\partial_{xy} f(x,y) = -2x \cos(\pi x - x^2 y) - x^2 (\pi - 2xy) \sin(\pi x - x^2 y)$$

$$\partial_{ux}f(x,y)=-2x\cos(\pi x-x^2y)-x^2(\pi-2xy)\sin(\pi x-x^2y)$$

$$\partial_{yy} f(x,y) = -x^4 \sin(\pi x - x^2 y)$$

