ENG1005: Lecture 25

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Video link

Example

Estimate the change in the period

$$T = 2\pi \sqrt{\frac{L}{g}}$$

of a simple pendulum due to a 2% increase in length L and a 0.6% decrease in the gravitational acceleration g.

Solution

$$dL = \frac{2}{100}L$$
 and $dg = \frac{-6}{1000}g$

Substituting this into

$$\begin{split} dT &= \frac{\partial T}{\partial L} dL + \frac{\partial T}{\partial g} dg \\ &= 2\pi \frac{1}{2\sqrt{\frac{L}{g}}} \frac{1}{g} dL + 2\pi \frac{1}{2\sqrt{\frac{L}{g}}} \left(\frac{-L}{g^2}\right) dg \\ &= \frac{\pi}{\sqrt{Lg}} dL - \frac{\pi\sqrt{L}}{g^{\frac{3}{2}}} dg \end{split}$$

yields

$$dT = \frac{\pi}{\sqrt{Lg}} \frac{2}{100} L + \frac{\pi\sqrt{L}}{g^{\frac{3}{2}}} \frac{6}{1000} g$$

$$= \frac{2\pi}{100} \sqrt{\frac{L}{g}} + \frac{6\pi}{1000} \sqrt{\frac{L}{g}}$$

$$= \frac{26\pi}{1000} \sqrt{\frac{L}{g}}$$

$$= \frac{13}{1000} T$$

So there is a 1.3% increase in the period of a pendulum.

Tangent plane

Given a function f(x,y), then the curves

$$\mathbf{r}(s) = (a + s, b, f(a + s, b)); \quad \mathbf{r}(0) = (a, b, f(a, b))$$

$$\tilde{\mathbf{r}}(t) = (a, b+t, f(a, b+t)); \quad \tilde{\mathbf{r}}(0) = (a, b, f(a, b))$$

lie on the graph

$$S = \{(x, y, f(x, y)) | (x, y) \in D\} \subset \mathbb{R}^3$$

and pass through the point p = (a, b, f(a, b)) at s = 0 and t = 0, respectively.

$$\begin{aligned} \frac{d\mathbf{r}}{dS}(0) &= \left. \frac{d}{ds}((a+s,b,f(a+s,b)) \right|_{s=0} \\ &= \left. \left(1,0, \frac{\partial f}{\partial x}(a+s,b) \frac{d}{ds}(a+s) \right) \right|_{s=0} \\ &= \left(1,0, \frac{\partial f}{\partial x}(a,b) \right) \end{aligned}$$

$$\frac{d\tilde{\mathbf{r}}}{0} = \frac{d}{dt}(a, b+t, f(a, b+t))\Big|_{t=0}$$
$$= \left(0, 1, \frac{\partial f}{\partial y}(a, b)\right)$$

Tangent plane parametrisation

$$\ell = \mathbf{p} + h \frac{d\mathbf{r}}{ds}(0) + k \frac{d\mathbf{\tilde{r}}}{dt}(0)$$

$$= (a, b, f(a, b)) + h \left(1, 0, \frac{\partial f}{\partial x}(a, b)\right) + k \left(0, 1, \frac{\partial f}{\partial y}(a, b)\right)$$

$$\Rightarrow \ell(h, k) = \left(a + h, b + k, f(a, b) + \frac{\partial f}{\partial x}(a, b)h + \frac{\partial f}{\partial y}(a, b)k\right)$$

Setting

$$h = x - a$$
 and $k = y - b$

gives

$$\ell(x,y) = \left(x, y, f(a,b) + \frac{\partial f}{\partial x}(a,b)(x-a) + \frac{\partial f}{\partial y}(a,b)(y-b)\right)$$

So this has now given us a **parametrisation of the tangent plane** to the graph of S of f(x, y) at the point (a, b, f(a, b)).

But note that the tangent plane is the graph of the linearisation of f(x, y)! This makes sense really since, when we're linearising, we take the first order terms around a given point, which seems analogous to taking the first order derivative of a line in \mathbb{R}^2 (which gives the tangent line.

Maximum and minimum values §9.7.2, 9.7.3

Definition

A function f(x,y) has a

- (i) local maximum at (a, b) if there exists some R > 0 such that $f(x, y) \leq f(a, b)$ for all $(x, y) \in B_R((a, b))$.
- (ii) local minimum at (a,b) if there exists some R>0 such that $f(x,y)\geq f(a,b)$ for all $(x,y)\in B_R((a,b))$.
- (iii) absolute maximum at (a, b) if $f(x, y) \leq f(a, b)$ for all $(x, y) \in D$ (where D is the domain of f).
- (iv) absolute minimum at (a, b) if $f(x, y) \ge f(a, b)$ for all $(x, y) \in D$ (where D is the domain of f).

Definition

A point $(a,b) \in \mathbb{R}^2$ is called a critical (stationary) point of f(x,y) if $\nabla f(x,y) = \mathbf{0}$ or $\nabla f(a,b)$ is undefined. (is that meant to be x,y or a,b, not sure?)

Theorem

If the gradient $\nabla f(x,y)$ exists at (a,b) and (a,b) is either a local maximum or a local minimum of f(x,y) then $\nabla f(a,b) = \mathbf{0}$.

Definition

If (a,b) is a point such that $\nabla f(a,b) = \mathbf{0}$ but (a,b) is neither a local minimum or a local maximum, then (a,b) is called a saddle point.

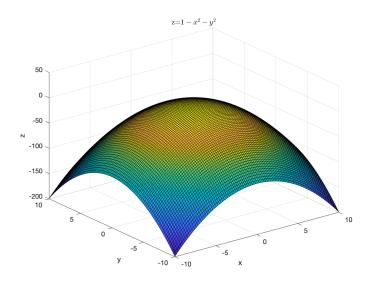
Examples

(i)
$$f(x,y) = 1 - x^2 - y^2$$
.

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

$$\Rightarrow \nabla f(0,0) = (0,0) \Rightarrow (0,0) \text{ is a critical point}$$

and if you look at the graph of $f(x,y) = 1 - x^2 - y^2$, we can see that f(x,y) has an absolute maximum at (0,0).



(ii)
$$f(x,y) = x^2 + y^2$$

$$\nabla f(x,y) = (2x,2y)$$

$$\nabla f(0,0) = (0,0) \Rightarrow (0,0) \text{ is a critical point}$$

and we can similarly look at this graph to see that $f(x,y) = x^2 + y^2$ has an absolute minimum at (0,0).

