Guide 2 Exercise 4

Given the function $f(x,y) = ax^2y + bxy$, find the values of the parameters a and b such that the derivative at the point P = (1,1) is maximal in the direction of the vector $\mathbf{v} = (3,4)$ and equals $f'_{\text{Max}}(1,1) = 15$

Solution

We calculate the partial derivatives:

$$f_x' = 2axy + by$$
$$f_y' = ax^2 + bx$$

Evaluating at the point:

$$f_x' = 2a + b$$
$$f_y' = a + b$$

The directional derivative is maximal when the direction vector is in the same direction and sense as the gradient vector. The value of the maximal directional derivative is $\|\nabla f(x_0; y_0)\|$.

In this case, the gradient vector is:

$$\nabla f = (2a + b, a + b)$$

On the other hand, the direction vector has the following norm:

$$\sqrt{3^2 + 4^2} = \sqrt{25} = 5$$

Therefore, the associated unit vector is (3/5; 4/5). Furthermore, the exercise requests that the maximal directional derivative be equal to 15:

$$D'_{\mathbf{u}}z(x_0;y_0) = \nabla f(x_0;y_0)(\hat{u}_1\hat{u}_2)$$

We calculate the dot product and equate to 15.

$$(2a+b)3/5 + (a+b)4/5 = 15$$

 $6a+3b+4a+4b=75$
 $10a+7b=75$

Finally, it is necessary that the gradient vector has the same direction and sense as the unit vector, meaning that one is a scalar multiple of the other:

$$\nabla f K = (3/5; 4/5)$$

$$(2a+b)K = 3/5$$

$$(a+b)K = 4/5$$

$$\frac{4/5}{a+b} = \frac{3/5}{2a+b}$$

$$8a/5 + 4b/5 = 3a/5 + 3b/5$$

$$-5a = b$$

We replace this in the relation we had above:

$$10a + 7 * (-5a) = 75$$
$$a = -3$$

Then with this, we obtain the value of b:

$$b = 15$$