

Remark:

17. In what directions at the point  $(2, 0)$  does the function  $f(x, y) = xy$  have rate of change  $-1$ ? Are there directions in which the rate is  $-3$ ? How about  $-2$ ?

→ 先求  $\nabla f(2, 0)$ , 得出  $= 2j$   
For rate of change  $= -1$

$$\begin{cases} (0i + 2j) \cdot (xi + yj) = -1 \\ x^2 + y^2 = 1 \end{cases}$$

(两条件一齐求先得,  
因此[-3]没有 sol.

Remark

18. In what directions at the point  $(a, b, c)$  does the function  $f(x, y, z) = x^2 + y^2 - z^2$  increase at half of its maximal rate at that point?

$$\text{maximum rate} = |\nabla f(a, b, c)|$$

21. The temperature  $T(x, y)$  at points of the  $xy$ -plane is given by  $T(x, y) = x^2 - 2y^2$ .

- Draw a contour diagram for  $T$  showing some isotherms (curves of constant temperature).
- In what direction should an ant at position  $(2, -1)$  move if it wishes to cool off as quickly as possible?
- If the ant moves in that direction at speed  $k$  (units distance per unit time), at what rate does it experience the decrease of temperature?
- At what rate would the ant experience the decrease of temperature if it moved from  $(2, -1)$  at speed  $k$  in the direction of the vector  $-i - 2j$ ?
- Along what curve through  $(2, -1)$  should the ant move in order to continue to experience maximum rate of cooling?

- e) To continue to experience maximum rate of cooling, the ant should crawl along the curve  $x = x(t)$ ,  $y = y(t)$ , which is everywhere tangent to  $\nabla T(x, y)$ .  
Thus we want

$$\frac{dx}{dt}i + \frac{dy}{dt}j = \lambda(2xi - 4yj).$$

Thus  $\frac{1}{y} \frac{dy}{dt} = -\frac{2}{x} \frac{dx}{dt}$ , from which we obtain, on integration,

$$\ln |y(t)| = -2 \ln |x(t)| + \ln |C|,$$

or  $yx^2 = C$ . Since the curve passes through  $(2, -1)$ , we have  $yx^2 = -4$ . Thus, the ant should crawl along the path  $y = -4/x^2$ .

①

写出关系

② 利用它写成微分 form

③ 两边一齐 in

Technique:  
Integral curve

Technique:  
題型

26. Find a vector tangent to the curve of intersection of the two cylinders  $x^2 + y^2 = 2$  and  $y^2 + z^2 = 2$  at the point  $(1, -1, 1)$ .
27. Repeat Exercise 26 for the surfaces  $x + y + z = 6$  and  $x^2 + y^2 + z^2 = 14$  and the point  $(1, 2, 3)$ .

① Grad 1

26. At  $(1, -1, 1)$  the surface  $x^2 + y^2 = 2$  has normal

$$\mathbf{n}_1 = \nabla(x^2 + y^2) \Big|_{(1, -1, 1)} = 2\mathbf{i} - 2\mathbf{j},$$

and  $y^2 + z^2 = 2$  has normal

$$\mathbf{n}_2 = \nabla(y^2 + z^2) \Big|_{(1, -1, 1)} = -2\mathbf{j} + 2\mathbf{k}.$$

A vector tangent to the curve of intersection of the two surfaces at  $(1, -1, 1)$  must be perpendicular to both these normals. Since

$$(\mathbf{i} - \mathbf{j}) \times (-\mathbf{j} + \mathbf{k}) = -(\mathbf{i} + \mathbf{j} + \mathbf{k}),$$

the vector  $\mathbf{i} + \mathbf{j} + \mathbf{k}$ , or any scalar multiple of this vector, is tangent to the curve at the given point.

② Grad 2

③ Cross 2

28. The temperature in 3-space is given by

主function →

$$T(x, y, z) = x^2 - y^2 + z^2 + xz^2.$$

At time  $t = 0$  a fly passes through the point  $(1, 1, 2)$ , flying along the curve of intersection of the surfaces  $z = 3x^2 - y^2$  and  $2x^2 + 2y^2 - z^2 = 0$ . If the fly's speed is 7, what rate of temperature change does it experience at  $t = 0$ ?

現野 function, 交 curve of intersection

題型

題型:

28. The temperature in 3-space is given by

$$T(x, y, z) = x^2 - y^2 + z^2 + xz^2. \quad \text{主 function}$$

At time  $t = 0$  a fly passes through the point  $(1, 1, 2)$ , flying along the curve of intersection of the surfaces  $z = 3x^2 - y^2$  and  $2x^2 + 2y^2 - z^2 = 0$ . If the fly's speed is  $7$ , what rate of temperature change does it experience at  $t = 0$ ?

A, B functions  
— 要 walk along  
curve of intersection

28. A vector tangent to the path of the fly at  $(1, 1, 2)$  is given by

① tangent  
vector:  $\nabla g_1 \times \nabla g_2$

$$\begin{aligned} \mathbf{v} &= \nabla(3x^2 - y^2 - z) \times \nabla(2x^2 + 2y^2 - z^2) \Big|_{(1,1,2)} \\ &= (6x\mathbf{i} - 2y\mathbf{j} - \mathbf{k}) \times (4x\mathbf{i} + 4y\mathbf{j} - 2z\mathbf{k}) \Big|_{(1,1,2)} \\ &= (6\mathbf{i} - 2\mathbf{j} - \mathbf{k}) \times (4\mathbf{i} + 4\mathbf{j} - 4\mathbf{k}) \\ &= 4 \begin{vmatrix} \mathbf{i} & \mathbf{j} & \mathbf{k} \\ 6 & -2 & -1 \\ 4 & 4 & -4 \end{vmatrix} = 4(3\mathbf{i} + 5\mathbf{j} + 8\mathbf{k}). \end{aligned}$$

② 計  
 $\nabla T$

$(1, 1, 2)$  given by

$$\begin{aligned} \nabla T(1, 1, 2) &= (2x + z^2)\mathbf{i} - 2y\mathbf{j} + 2z(1 + x)\mathbf{k} \Big|_{(1,1,2)} \\ &= 6\mathbf{i} - 2\mathbf{j} + 8\mathbf{k}. \end{aligned}$$

③  $\nabla T \times \text{speed}$

Thus the fly, passing through  $(1, 1, 2)$  with speed  $7$ , experiences temperature changing at rate

$$\begin{aligned} 7 \times \frac{\mathbf{v}}{|\mathbf{v}|} \cdot \nabla T(1, 1, 2) &= 7 \frac{3\mathbf{i} + 5\mathbf{j} + 8\mathbf{k}}{\sqrt{98}} \cdot (6\mathbf{i} - 2\mathbf{j} + 8\mathbf{k}) \\ &= \frac{1}{\sqrt{2}}(18 - 10 + 64) = \frac{72}{\sqrt{2}}. \end{aligned}$$

Proof this statement →

29. If  $f(x, y, z)$  is differentiable at the point  $(a, b, c)$  and  $\nabla f(a, b, c) \neq \mathbf{0}$ , then  $\nabla f(a, b, c)$  is normal to the level surface of  $f$  which passes through  $(a, b, c)$ .

The proof is very similar to that of Theorem 6 of Section 3.7, modified to include the extra variable. The angle  $\theta$  between  $\nabla f(a, b, c)$  and the secant vector from  $(a, b, c)$  to a neighbouring point  $(a + h, b + k, c + \ell)$  on the level surface of  $f$  passing through  $(a, b, c)$  satisfies

dot product \*

$$\begin{aligned}\cos \theta &= \frac{\nabla f(a, b, c) \bullet (h\mathbf{i} + k\mathbf{j} + \ell\mathbf{k})}{|\nabla f(a, b, c)|\sqrt{h^2 + k^2 + \ell^2}} \\ &= \frac{hf_1(a, b, c) + kf_2(a, b, c) + \ell f_3(a, b, c)}{|\nabla f(a, b, c)|\sqrt{h^2 + k^2 + \ell^2}} \\ &= \frac{-1}{|\nabla f(a, b, c)|\sqrt{h^2 + k^2 + \ell^2}} \left[ f(a + h, b + k, c + \ell) \right. \\ &\quad \left. - f(a, b, c) - hf_1(a, b, c) - kf_2(a, b, c) - \ell f_3(a, b, c) \right] \\ &\rightarrow 0 \quad \text{as } (h, k, \ell) \rightarrow (0, 0, 0)\end{aligned}$$

because  $f$  is differentiable at  $(a, b, c)$ . Thus  $\theta \rightarrow \frac{\pi}{2}$ , and  $\nabla f(a, b, c)$  is normal to the level surface of  $f$  through  $(a, b, c)$ .

Remark

37. Let  $f(x, y) = \begin{cases} 2x^2y/(x^4 + y^2), & \text{if } (x, y) \neq (0, 0) \\ 0, & \text{if } (x, y) = (0, 0). \end{cases}$

Use the definition of directional derivative as a limit

(Definition 7) to show that  $D_{\mathbf{u}}f(0, 0)$  exists for every unit vector  $\mathbf{u} = u\mathbf{i} + v\mathbf{j}$  in the plane. Specifically, show that

$D_{\mathbf{u}}f(0, 0) = 0$  if  $v = 0$ , and  $D_{\mathbf{u}}f(0, 0) = 2u^2/v$  if  $v \neq 0$ .

However, as was shown in Example 4 in Section 12.2,  $f(x, y)$  has no limit as  $(x, y) \rightarrow (0, 0)$ , so it is not continuous there.

Even if a function has directional derivatives in all directions at a point, it may not be continuous at that point.

37.  $f(x, y) = \begin{cases} \frac{2x^2y}{x^4 + y^2} & \text{if } (x, y) \neq (0, 0) \\ 0 & \text{if } (x, y) = (0, 0) \end{cases}$

Let  $\mathbf{u} = u\mathbf{i} + v\mathbf{j}$  be a unit vector. If  $v \neq 0$ , then

$$\begin{aligned} D_{\mathbf{u}}f(0, 0) &= \lim_{h \rightarrow 0+} \frac{1}{h} \frac{2(h^2u^2)(hv)}{h^4u^4 + h^2v^2} \\ &= \lim_{h \rightarrow 0+} \frac{2u^2v}{h^2u^4 + v^2} = \frac{2u^2}{v}. \end{aligned}$$

If  $v = 0$ , then  $u = \pm 1$  and

$$D_{\mathbf{u}}f(0, 0) = \lim_{h \rightarrow 0+} \frac{1}{h} \frac{0}{h^2} = 0.$$

Thus  $f$  has a directional derivative in every direction at the origin even though it is not continuous there.



## EXERCISES 12.7

In Exercises 1–6, find:

- the gradient of the given function at the point indicated, ✓
- an equation of the plane tangent to the graph of the given function at the point whose  $x$  and  $y$  coordinates are given, and
- an equation of the straight line tangent, at the given point, to the level curve of the given function passing through that point.

- $f(x, y) = x^2 - y^2$  at  $(2, -1)$
- $f(x, y) = \frac{x-y}{x+y}$  at  $(1, 1)$
- $f(x, y) = \frac{x}{x^2 + y^2}$  at  $(1, 2)$
- $f(x, y) = e^{xy}$  at  $(2, 0)$
- $f(x, y) = \ln(x^2 + y^2)$  at  $(1, -2)$
- $f(x, y) = \sqrt{1 + xy^2}$  at  $(2, -2)$

In Exercises 7–9, find an equation of the tangent plane to the level surface of the given function that passes through the given point.

- $f(x, y, z) = x^2y + y^2z + z^2x$  at  $(1, -1, 1)$
- $f(x, y, z) = \cos(x + 2y + 3z)$  at  $(\frac{\pi}{2}, \pi, \pi)$
- $f(x, y, z) = ye^{-xz} \sin z$  at  $(0, 1, \pi/3)$

In Exercises 10–13, find the rate of change of the given function at the given point in the specified direction.

- $f(x, y) = 3x - 4y$  at  $(0, 2)$  in the direction of the vector  $-2\mathbf{i}$
- $f(x, y) = x^2y$  at  $(-1, -1)$  in the direction of the vector  $\mathbf{i} + 2\mathbf{j}$
- $f(x, y) = \frac{x}{1+y}$  at  $(0, 0)$  in the direction of the vector  $\mathbf{i} - \mathbf{j}$
- $f(x, y) = x^2 + y^2$  at  $(1, -2)$  in the direction making a (positive) angle of  $60^\circ$  with the positive  $x$ -axis
- Let  $f(x, y) = \ln|\mathbf{r}|$ , where  $\mathbf{r} = x\mathbf{i} + y\mathbf{j}$ . Show that  $\nabla f = \frac{\mathbf{r}}{|\mathbf{r}|^2}$ .
- Let  $f(x, y, z) = |\mathbf{r}|^{-n}$ , where  $\mathbf{r} = x\mathbf{i} + y\mathbf{j} + z\mathbf{k}$ . Show that  $\nabla f = \frac{-n\mathbf{r}}{|\mathbf{r}|^{n+2}}$ .

2. Show that, in terms of polar coordinates  $(r, \theta)$  (where  $x = r \cos \theta$  and  $y = r \sin \theta$ ), the gradient of a function  $f(r, \theta)$  is given by

$$\nabla f = \frac{\partial f}{\partial r} \hat{\mathbf{r}} + \frac{1}{r} \frac{\partial f}{\partial \theta} \hat{\boldsymbol{\theta}},$$

where  $\hat{\mathbf{r}}$  is a unit vector in the direction of the position vector  $\mathbf{r} = x\mathbf{i} + y\mathbf{j}$ , and  $\hat{\boldsymbol{\theta}}$  is a unit vector at right angles to  $\hat{\mathbf{r}}$  in the direction of increasing  $\theta$ .

- In what directions at the point  $(2, 0)$  does the function  $f(x, y) = xy$  have rate of change  $-1$ ? Are there directions in which the rate is  $-3$ ? How about  $-2$ ?
- In what directions at the point  $(a, b, c)$  does the function  $f(x, y, z) = x^2 + y^2 - z^2$  increase at half of its maximal rate at that point?
- Find  $\nabla f(a, b)$  for the differentiable function  $f(x, y)$  given the directional derivatives

$$D_{(\mathbf{i}+\mathbf{j})/\sqrt{2}} f(a, b) = 3\sqrt{2} \text{ and } D_{(3\mathbf{i}-4\mathbf{j})/5} f(a, b) = 5.$$

- If  $f(x, y)$  is differentiable at  $(a, b)$ , what condition should angles  $\phi_1$  and  $\phi_2$  satisfy in order that the gradient  $\nabla f(a, b)$  can be determined from the values of the directional derivatives  $D_{\phi_1} f(a, b)$  and  $D_{\phi_2} f(a, b)$ ?
- The temperature  $T(x, y)$  at points of the  $xy$ -plane is given by  $T(x, y) = x^2 - 2y^2$ .
  - Draw a contour diagram for  $T$  showing some isotherms (curves of constant temperature).
  - In what direction should an ant at position  $(2, -1)$  move if it wishes to cool off as quickly as possible?
  - If the ant moves in that direction at speed  $k$  (units distance per unit time), at what rate does it experience the decrease of temperature?
  - At what rate would the ant experience the decrease of temperature if it moved from  $(2, -1)$  at speed  $k$  in the direction of the vector  $-\mathbf{i} - 2\mathbf{j}$ ?
  - Along what curve through  $(2, -1)$  should the ant move in order to continue to experience maximum rate of cooling?
- Find an equation of the curve in the  $xy$ -plane that passes through the point  $(1, 1)$  and intersects all level curves of the function  $f(x, y) = x^4 + y^2$  at right angles.
- Find an equation of the curve in the  $xy$ -plane that passes through the point  $(2, -1)$  and that intersects every curve with equation of the form  $x^2y^3 = K$  at right angles.
- Find the second directional derivative of  $e^{-x^2-y^2}$  at the point  $(a, b) \neq (0, 0)$  in the direction directly away from the origin.
- Find the second directional derivative of  $f(x, y, z) = xyz$  at  $(2, 3, 1)$  in the direction of the vector  $\mathbf{i} - \mathbf{j} - \mathbf{k}$ .
- Find a vector tangent to the curve of intersection of the two cylinders  $x^2 + y^2 = 2$  and  $y^2 + z^2 = 2$  at the point  $(1, -1, 1)$ .
- Repeat Exercise 26 for the surfaces  $x + y + z = 6$  and  $x^2 + y^2 + z^2 = 14$  and the point  $(1, 2, 3)$ .
- The temperature in 3-space is given by

$$T(x, y, z) = x^2 - y^2 + z^2 + xz^2.$$

At time  $t = 0$  a fly passes through the point  $(1, 1, 2)$ , flying along the curve of intersection of the surfaces  $z = 3x^2 - y^2$  and  $2x^2 + 2y^2 - z^2 = 0$ . If the fly's speed is 7, what rate of temperature change does it experience at  $t = 0$ ?

- State and prove a version of Theorem 6 for a function of three variables.
- What is the level surface of  $f(x, y, z) = \cos(x + 2y + 3z)$  that passes through  $(\pi, \pi, \pi)$ ? What is the tangent plane to that level surface at that point? (Compare this exercise with Exercise 8 above.)
- If  $\nabla f(x, y) = 0$  throughout the disk  $x^2 + y^2 < r^2$ , prove that  $f(x, y)$  is constant throughout the disk.
- Theorem 6 implies that the level curve of  $f(x, y)$  passing through  $(a, b)$  is smooth (has a tangent line) at  $(a, b)$  provided  $f$  is differentiable at  $(a, b)$  and satisfies  $\nabla f(a, b) \neq \mathbf{0}$ . Show that the level curve need not be smooth at  $(a, b)$  if  $\nabla f(a, b) = \mathbf{0}$ . (Hint: Consider  $f(x, y) = y^3 - x^2$  at  $(0, 0)$ .)

33. If  $\mathbf{v}$  is a nonzero vector, express  $D_{\mathbf{v}}(D_{\mathbf{v}}f)$  in terms of the components of  $\mathbf{v}$  and the second partials of  $f$ . What is the interpretation of this quantity for a moving observer?
34. An observer moves so that his position, velocity, and acceleration at time  $t$  are given by the formulas  $\mathbf{r}(t) = x(t)\mathbf{i} + y(t)\mathbf{j} + z(t)\mathbf{k}$ ,  $\mathbf{v}(t) = d\mathbf{r}/dt$ , and  $\mathbf{a}(t) = d\mathbf{v}/dt$ . If the temperature in the vicinity of the observer depends only on position,  $T = T(x, y, z)$ , express the second time derivative of temperature as measured by the observer in terms of  $D_{\mathbf{v}}$  and  $D_{\mathbf{a}}$ .
35. Repeat Exercise 34 but with  $T$  depending explicitly on time as well as position:  $T = T(x, y, z, t)$ .
36. Let  $f(x, y) = \begin{cases} \frac{\sin(xy)}{\sqrt{x^2 + y^2}}, & \text{if } (x, y) \neq (0, 0) \\ 0, & \text{if } (x, y) = (0, 0). \end{cases}$

- (a) Calculate  $\nabla f(0, 0)$ .
- (b) Use the definition of directional derivative to calculate  $D_{\mathbf{u}}f(0, 0)$ , where  $\mathbf{u} = (\mathbf{i} + \mathbf{j})/\sqrt{2}$ .
- (c) Is  $f(x, y)$  differentiable at  $(0, 0)$ ? Why?

37. Let  $f(x, y) = \begin{cases} 2x^2y/(x^4 + y^2), & \text{if } (x, y) \neq (0, 0) \\ 0, & \text{if } (x, y) = (0, 0). \end{cases}$   
Use the definition of directional derivative as a limit (Definition 7) to show that  $D_{\mathbf{u}}f(0, 0)$  exists for every unit vector  $\mathbf{u} = u\mathbf{i} + v\mathbf{j}$  in the plane. Specifically, show that  $D_{\mathbf{u}}f(0, 0) = 0$  if  $v = 0$ , and  $D_{\mathbf{u}}f(0, 0) = 2u^2/v$  if  $v \neq 0$ . However, as was shown in Example 4 in Section 12.2,  $f(x, y)$  has no limit as  $(x, y) \rightarrow (0, 0)$ , so it is not continuous there. Even if a function has directional derivatives in all directions at a point, it may not be continuous at that point.

In Exercises 1–6, find:

- (a) the gradient of the given function at the point indicated,
- (b) an equation of the plane tangent to the graph of the given function at the point whose  $x$  and  $y$  coordinates are given, and
- (c) an equation of the straight line tangent, at the given point, to the level curve of the given function passing through that point.

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

2.  $f(x, y) = \frac{x-y}{x+y}$  at  $(1, 1)$

3.  $f(x, y) = \frac{x}{x^2 + y^2}$  at  $(1, 2)$

4.  $f(x, y) = e^{xy}$  at  $(2, 0)$

5.  $f(x, y) = \ln(x^2 + y^2)$  at  $(1, -2)$

6.  $f(x, y) = \sqrt{1 + xy^2}$  at  $(2, -2)$

$\nabla f$  = tangent of level curves.

1a).  $\nabla f = \langle 2x, -2y \rangle \quad f(2, -1) = 3$

$\nabla f(2, -1) = \langle 4, 2 \rangle$

b).  $4x + 2y - z = 3$

c).  $\vec{v} = \langle 4, 2 \rangle$

$P_0 = (2, -1)$

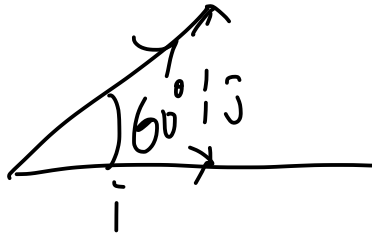


$2 + 4t = x$

$-1 + 2t = y$



13.  $f(x, y) = x^2 + y^2$  at  $(1, -2)$  in the direction making a (positive) angle of  $60^\circ$  with the positive  $x$ -axis



	0	$\frac{\pi}{6}$	$\frac{\pi}{4}$	$\frac{\pi}{3}$
$\sin$	0	$\frac{\sqrt{2}}{2}$	$\frac{\sqrt{2}}{2}$	$\frac{\sqrt{2}}{2}$
				$\frac{\sqrt{3}}{2}$

$$\cos 60^\circ \cdot \hat{i} + \sin 60^\circ \cdot \hat{j}$$

$$\frac{1}{2} \hat{i} + \frac{\sqrt{3}}{2} \hat{j}$$

14. Let  $f(x, y) = \ln |\mathbf{r}|$ , where  $\mathbf{r} = x\mathbf{i} + y\mathbf{j}$ . Show that  $\nabla f = \frac{\mathbf{r}}{|\mathbf{r}|^2}$ .

$$\ln(\sqrt{x^2 + y^2})$$

$$= \frac{1}{\sqrt{x^2 + y^2}} \cdot \frac{x}{\sqrt{x^2 + y^2}}, \quad \frac{y}{(x^2 + y^2)}$$

$$= \frac{x}{x^2 + y^2}, \quad \frac{y}{x^2 + y^2}$$

$$\nabla f = \frac{\mathbf{r}}{|\mathbf{r}|^2}$$

16. Show that, in terms of polar coordinates  $(r, \theta)$  (where  $x = r \cos \theta$  and  $y = r \sin \theta$ ), the gradient of a function  $f(r, \theta)$  is given by

$$\nabla f = \frac{\partial f}{\partial r} \hat{\mathbf{r}} + \frac{1}{r} \frac{\partial f}{\partial \theta} \hat{\boldsymbol{\theta}},$$

where  $\hat{\mathbf{r}}$  is a unit vector in the direction of the position vector  $\mathbf{r} = x \mathbf{i} + y \mathbf{j}$ , and  $\hat{\boldsymbol{\theta}}$  is a unit vector at right angles to  $\hat{\mathbf{r}}$  in the direction of increasing  $\theta$ .

17. In what directions at the point  $(2, 0)$  does the function  $f(x, y) = xy$  have rate of change  $-1$ ? Are there directions in which the rate is  $-3$ ? How about  $-2$ ?

$$\nabla f = \langle y, x \rangle$$

(-1)  $\nabla f(2, 0) = \langle 0, 2 \rangle$

$$\nabla f \cdot \hat{u} = -1$$

$$2y = -1$$
$$y = -\frac{1}{2}$$

$$\hat{u} = x\hat{i} + y\hat{j}$$

$$\hat{u} = -\frac{1}{2}\hat{j}$$

(-3)  $\nabla f \cdot \hat{u} = -3$

$$2(y) = -3$$

$$y = -\frac{3}{2}$$

$$\hat{u} = -\frac{3}{2}\hat{j}$$

(-2)

$$\hat{u} = -\hat{j}$$

18. In what directions at the point  $(a, b, c)$  does the function  $f(x, y, z) = x^2 + y^2 - z^2$  increase at half of its maximal rate at that point?

$$\nabla f = \langle 2x, 2y, -2z \rangle$$

$$\nabla f = \langle 2a, 2b, -2c \rangle \text{ at } (a, b, c)$$

$$\frac{1}{2} \nabla f \cdot u =$$



20. If  $f(x, y)$  is differentiable at  $(a, b)$ , what condition should angles  $\phi_1$  and  $\phi_2$  satisfy in order that the gradient  $\nabla f(a, b)$  can be determined from the values of the directional derivatives  $D_{\phi_1} f(a, b)$  and  $D_{\phi_2} f(a, b)$ ?

20. Given the values  $D_{\phi_1} f(a, b)$  and  $D_{\phi_2} f(a, b)$ , we can solve the equations

$$f_1(a, b) \cos \phi_1 + f_2(a, b) \sin \phi_1 = D_{\phi_1} f(a, b)$$

$$f_1(a, b) \cos \phi_2 + f_2(a, b) \sin \phi_2 = D_{\phi_2} f(a, b)$$

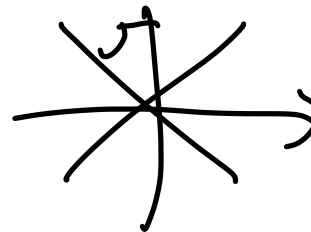
for unique values of  $f_1(a, b)$  and  $f_2(a, b)$  (and hence determine  $\nabla f(a, b)$  uniquely), provided the coefficients satisfy

$$0 \neq \begin{vmatrix} \cos \phi_1 & \sin \phi_1 \\ \cos \phi_2 & \sin \phi_2 \end{vmatrix} = \sin(\phi_2 - \phi_1).$$

Thus  $\phi_1$  and  $\phi_2$  must not differ by an integer multiple of  $\pi$ .

21. The temperature  $T(x, y)$  at points of the  $xy$ -plane is given by  $T(x, y) = x^2 - 2y^2$ .

- (a) Draw a contour diagram for  $T$  showing some isotherms (curves of constant temperature).
- (b) In what direction should an ant at position  $(2, -1)$  move if it wishes to cool off as quickly as possible?
- (c) If the ant moves in that direction at speed  $k$  (units distance per unit time), at what rate does it experience the decrease of temperature?
- (d) At what rate would the ant experience the decrease of temperature if it moved from  $(2, -1)$  at speed  $k$  in the direction of the vector  $-\mathbf{i} - 2\mathbf{j}$ ?
- (e) Along what curve through  $(2, -1)$  should the ant move in order to continue to experience maximum rate of cooling?



22. Find an equation of the curve in the  $xy$ -plane that passes through the point  $(1, 1)$  and intersects all level curves of the function  $f(x, y) = x^4 + y^2$  at right angles.

$$\nabla f = \langle 4x^3, 2y \rangle$$

$$\left\langle \frac{dx}{dt} \mathbf{i}, \frac{dy}{dt} \mathbf{j} \right\rangle = \perp \langle 4x^3 \mathbf{i}, 2y \mathbf{j} \rangle$$

$$\frac{dx}{dt} \frac{1}{4x^3} = \frac{dy}{dt} \frac{1}{2y}$$

$$\frac{dx}{dt} \frac{1}{x^3} = \frac{dy}{dt} \frac{2}{y}$$

$$\frac{1}{-3+1} x^{-3+1} = 2 \ln|y| + C$$

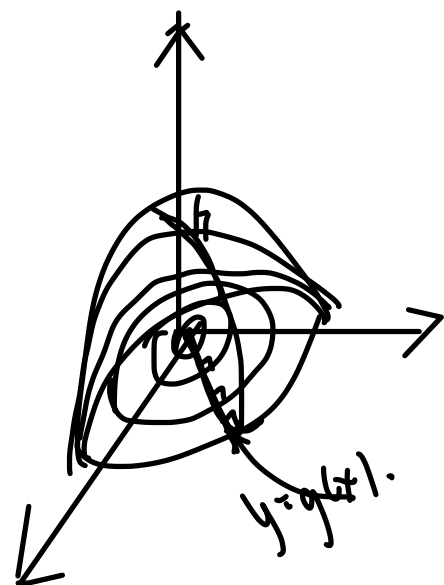
$$-\frac{1}{2} x^{-2} = 2 \ln|y| + C$$

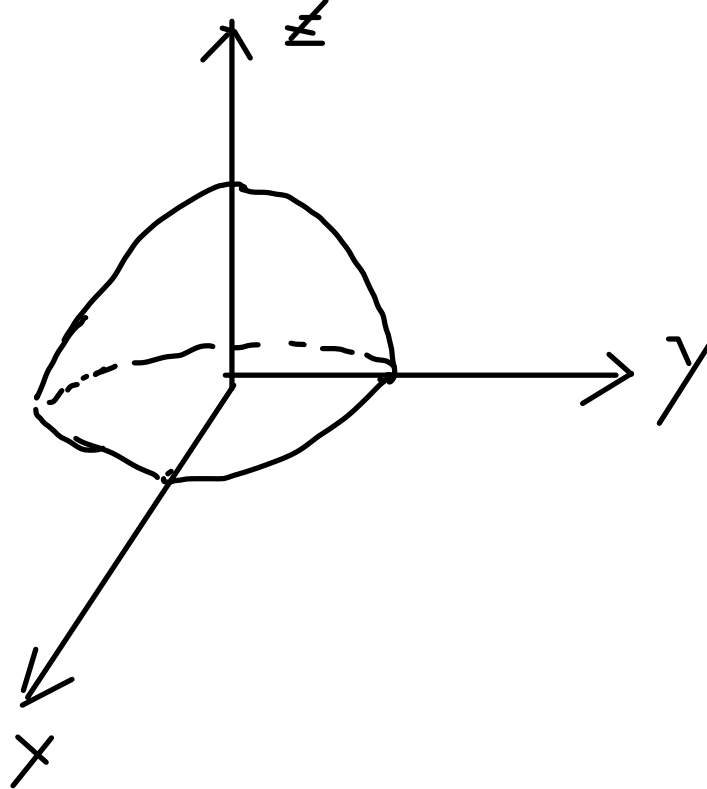
$$-\frac{1}{2} = C$$

$$-\frac{1}{2} x^{-2} = 2 \ln|y| - \frac{1}{2}$$

$$x^{-2} = -4 \ln|y| + 1$$

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23. Find an equation of the curve in the  $xy$ -plane that passes through the point  $(2, -1)$  and that intersects every curve with equation of the form  $x^2y^3 = K$  at right angles.



24. Find the second directional derivative of  $e^{-x^2-y^2}$  at the point  $(a, b) \neq (0, 0)$  in the direction directly away from the origin.
25. Find the second directional derivative of  $f(x, y, z) = xyz$  at  $(2, 3, 1)$  in the direction of the vector  $\mathbf{i} - \mathbf{j} - \mathbf{k}$ .

24.

26. Find a vector tangent to the curve of intersection of the two cylinders  $x^2 + y^2 = 2$  and  $y^2 + z^2 = 2$  at the point  $(1, -1, 1)$ .

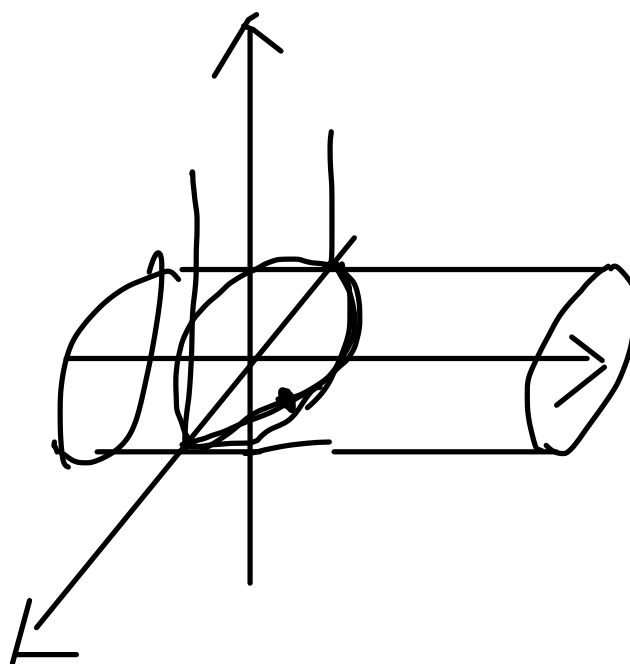
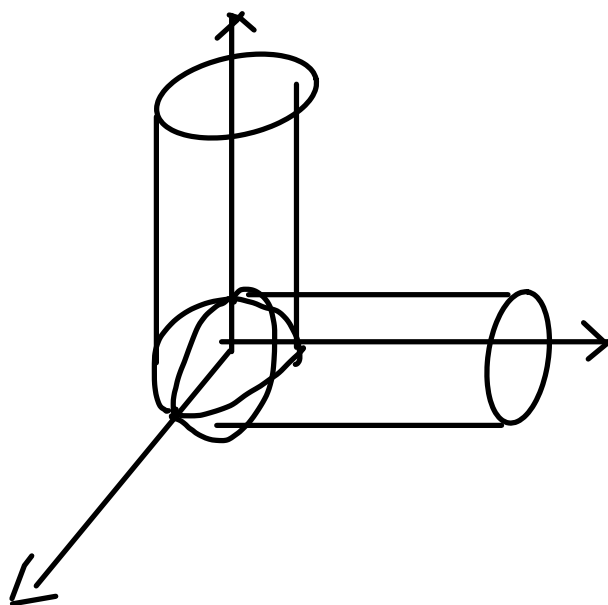
27. Repeat Exercise 26 for the surfaces  $x + y + z = 6$  and  $x^2 + y^2 + z^2 = 14$  and the point  $(1, 2, 3)$ .

$$y^2 = 2 - x^2$$

$$y^2 = 2 - z^2$$

$$2 - x^2 = 2 - z^2$$

$$x^2 = z^2$$



**28.** The temperature in 3-space is given by

$$T(x, y, z) = x^2 - y^2 + z^2 + xz^2.$$

At time  $t = 0$  a fly passes through the point  $(1, 1, 2)$ , flying along the curve of intersection of the surfaces  $z = 3x^2 - y^2$  and  $2x^2 + 2y^2 - z^2 = 0$ . If the fly's speed is 7, what rate of temperature change does it experience at  $t = 0$ ?

- n
30. What is the level surface of  $f(x, y, z) = \cos(x + 2y + 3z)$  that passes through  $(\pi, \pi, \pi)$ ? What is the tangent plane to that level surface at that point? (Compare this exercise with Exercise 8 above.)

31. If  $\nabla f(x, y) = \mathbf{0}$  throughout the disk  $x^2 + y^2 < r^2$ , prove that  $f(x, y)$  is constant throughout the disk.
32. Theorem 6 implies that the level curve of  $f(x, y)$  passing through  $(a, b)$  is smooth (has a tangent line) at  $(a, b)$  provided  $f$  is differentiable at  $(a, b)$  and satisfies  $\nabla f(a, b) \neq \mathbf{0}$ . Show that the level curve need not be smooth at  $(a, b)$  if  $\nabla f(a, b) = \mathbf{0}$ . (Hint: Consider  $f(x, y) = y^3 - x^2$  at  $(0, 0)$ .)



33. If  $\mathbf{v}$  is a nonzero vector, express  $D_{\mathbf{v}}(D_{\mathbf{v}}f)$  in terms of the components of  $\mathbf{v}$  and the second partials of  $f$ . What is the interpretation of this quantity for a moving observer?

34. An observer moves so that his position, velocity, and acceleration at time  $t$  are given by the formulas  $\mathbf{r}(t) = x(t)\mathbf{i} + y(t)\mathbf{j} + z(t)\mathbf{k}$ ,  $\mathbf{v}(t) = d\mathbf{r}/dt$ , and  $\mathbf{a}(t) = d\mathbf{v}/dt$ . If the temperature in the vicinity of the observer depends only on position,  $T = T(x, y, z)$ , express the second time derivative of temperature as measured by the observer in terms of  $D_{\mathbf{v}}$  and  $D_{\mathbf{a}}$ .

35. Repeat Exercise 34 but with  $T$  depending explicitly on time as well as position:  $T = T(x, y, z, t)$ .

36. Let  $f(x, y) = \begin{cases} \frac{\sin(xy)}{\sqrt{x^2 + y^2}}, & \text{if } (x, y) \neq (0, 0) \\ 0, & \text{if } (x, y) = (0, 0). \end{cases}$

(a) Calculate  $\nabla f(0, 0)$ .

(b) Use the definition of directional derivative to calculate  $D_{\mathbf{u}}f(0, 0)$ , where  $\mathbf{u} = (\mathbf{i} + \mathbf{j})/\sqrt{2}$ .

(c) Is  $f(x, y)$  differentiable at  $(0, 0)$ ? Why?

37. Let  $f(x, y) = \begin{cases} 2x^2y/(x^4 + y^2), & \text{if } (x, y) \neq (0, 0) \\ 0, & \text{if } (x, y) = (0, 0). \end{cases}$

Use the definition of directional derivative as a limit (Definition 7) to show that  $D_{\mathbf{u}}f(0, 0)$  exists for every unit vector  $\mathbf{u} = u\mathbf{i} + v\mathbf{j}$  in the plane. Specifically, show that  $D_{\mathbf{u}}f(0, 0) = 0$  if  $v = 0$ , and  $D_{\mathbf{u}}f(0, 0) = 2u^2/v$  if  $v \neq 0$ . However, as was shown in Example 4 in Section 12.2,  $f(x, y)$  has no limit as  $(x, y) \rightarrow (0, 0)$ , so it is not continuous there. Even if a function has directional derivatives in all directions at a point, it may not be continuous at that point.

$$36. \lim_{h \rightarrow 0} \frac{f(x + \frac{1}{\sqrt{2}}h, y + \frac{1}{\sqrt{2}}h) - f(x, y)}{h}$$

$$= \frac{1}{h} \frac{\sin\left(\frac{h^2}{2}\right)}{\sqrt{\frac{1}{2}h^2 + \frac{1}{2}h^2}}$$

$$= \frac{1}{h^2} \sin\left(\frac{h^2}{2}\right)$$

$$= \frac{\cos\left(\frac{h^2}{2}\right)(h)}{2h}$$

$$= \frac{\cos\left(\frac{h^2}{2}\right)}{2} = \frac{1}{2}.$$