

CH12 3-Dimensional Coordinate System Lei Yu Mar 15, 2018

Function of two variable: (x,y) assigned to a set D , a unique real # $F(x,y)$

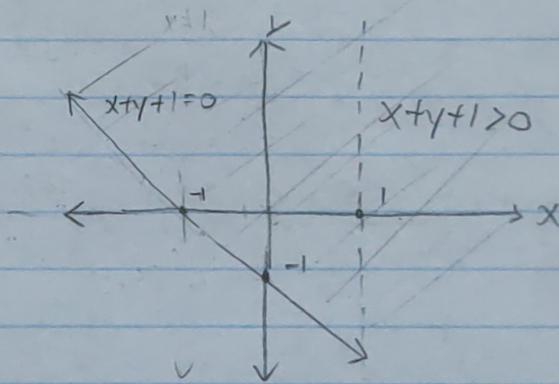
Set D is the Domain of $F(x,y)$ and its range is the set of values that F can take

We often write $z = f(x,y)$ to make explicit the value taken by F at a general point (x,y) . x and y are called the independent variables, and z is called the dependant variable

Ex. For each of the following functions evaluate $F(3,2)$ and sketch the domain.

$$a) F(x,y) = \frac{\sqrt{x+y+1}}{x-1} \Rightarrow f(3,2) = \frac{\sqrt{6}}{2}$$

$$\text{Domain: } (x+y+1 \geq 0, x \neq 1)$$



$$b) f(x,y) = x \ln(y^2 - x)$$

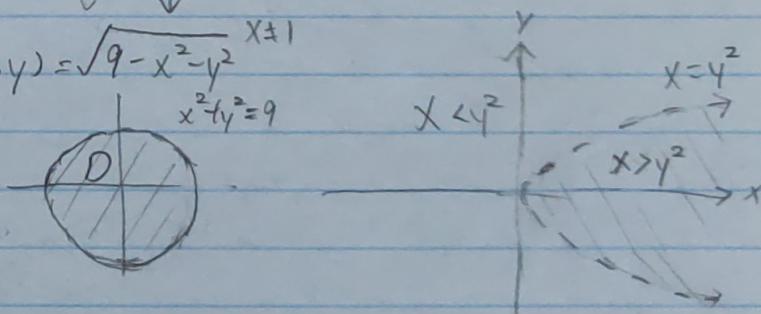
$$f(3,2) = 3 \ln(1) = 0$$

$$\text{Domain: } y^2 - x > 0 \Rightarrow x < y^2$$

Ex. Find the Domain and Range of $g(x,y) = \sqrt{9-x^2-y^2}$

$$\text{Domain: } 9-x^2-y^2 \geq 0$$

$$9 \geq x^2 + y^2$$



$$\text{Range: } z = \sqrt{9-(x^2+y^2)}$$

$$\max(x^2+y^2) = 9 \Rightarrow 0 \leq z \leq 3$$

$$\min(x^2+y^2) = 0$$

* Graph of a function of two variable with

Domain D is the set of all points (x,y,z) in \mathbb{R}^3 such that $z = f(x,y)$ when $(x,y) \in D$

The graph of a function with two variable is a surface, with equation $z = f(x,y)$

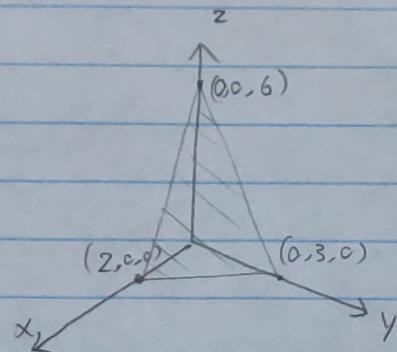
Ex. Sketch $F(x,y) = 6 - 3x - 2y$

$z = 6 - 3x - 2y \Rightarrow 3x + y + z = 6$, this represent a plane

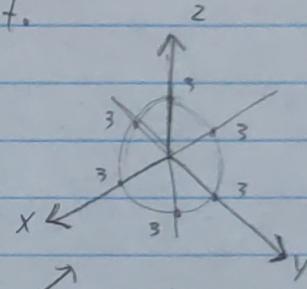
$$\begin{cases} x=0 \\ y=0 \end{cases} \quad z=6$$

$$\begin{cases} x=0 \\ z=0 \end{cases} \quad y=3$$

$$\begin{cases} y=0 \\ z=0 \end{cases} \Rightarrow x=2$$



Portion of the surface in
1st octant.



Ex. Sketch $g(x,y) = \sqrt{9 - (x^2 + y^2)}$

$$z = \sqrt{9 - (x^2 + y^2)}$$

$$z^2 = 9 - x^2 - y^2 \Rightarrow x^2 + y^2 + z^2 = 9 \text{ equation of a sphere of radius 3}$$

Note: the surface is the upper hemisphere $\because z \geq 0$.

only consider
upper part.

Limits & Continuity: Function of two variables Mar 15, 2018 Lei Yu

Def: Let f be a function of two variables: whose domain D includes points arbitrarily close to point (a, b) , then we say

$$\lim_{(x,y) \rightarrow (a,b)} f(x,y) = L \quad \text{If for every } \epsilon > 0 \text{ there exist a corresponding } \delta > 0$$

such that if $(x,y) \in D$ and $0 < \sqrt{(x-a)^2 + (y-a)^2} < \delta$ then $|f(x,y) - L| < \epsilon$,

The definition above indicates that the distance between $f(x,y)$ and L can be made arbitrarily small by making the distance between (x,y) and (a,b) sufficiently small but not zero.

We can show the limit exists if $F(x,y)$ approaches the same limit no matter how (x,y) approaches (a,b) . Thus, we can find two different path of approach along which $F(x,y)$ have different limits, then we can conclude that $\lim_{(x,y) \rightarrow (a,b)} F(x,y)$ DNE.

$$\text{Ex. } \lim_{(x,y) \rightarrow (0,0)} \frac{x^2-y^2}{x^2+y^2} = \text{DNE}$$

$$\text{approaching } (0,0) \text{ along } x\text{-axis. } y=0 \Rightarrow \lim_{(x,y) \rightarrow (0,0)} \frac{x^2}{x^2} = 1$$

$$\lim_{(x,y) \rightarrow (0,0)} \frac{x^2-y^2}{x^2+y^2} = \text{DNE}$$

$$\text{approaching } (0,0) \text{ along } y\text{-axis. } x=0 \Rightarrow \lim_{(x,y) \rightarrow (0,0)} \frac{-y^2}{y^2} = -1$$

$$\text{Ex. } \lim_{(x,y) \rightarrow (0,0)} \frac{xy}{x^2+y^2}$$

$$\text{along } x\text{-axis. } y=0 \Rightarrow \lim_{(x,y) \rightarrow (0,0)} \frac{0}{x^2} = 0 \quad \lim_{(x,y) \rightarrow (0,0)} \frac{xy}{x^2+y^2} = \text{DNE}$$

$$\text{along } y\text{-axis. } x=0 \Rightarrow \lim_{(x,y) \rightarrow (0,0)} \frac{0}{y^2} = 0$$

$$\text{along } x=y. \Rightarrow \lim_{(x,y) \rightarrow (0,0)} \frac{x^2}{2x^2} = \frac{1}{2}$$

Function of Two Variables: Continuity Mar 21, 2018

A Function $F(x,y)$ is continuous at (a,b) if $\lim_{(x,y) \rightarrow (a,b)} f(x,y) = f(a,b)$

Ex. $F(x,y) = x^2y^3 - x^3y^2 + 3x + 2y$ at $(1,2)$

This function is a polynomial so it is continuous at $(1,2)$

$$\lim_{(x,y) \rightarrow (1,2)} F(x,y) = F(1,2) = 1(8) - 1(4) + 3 + 4 = 11$$

• A Polynomial is continuous on all the points of its Domain.

Ex. $F(x,y) = \frac{x^2-y^2}{x^2+y^2}$ Domain: $\mathbb{R}^2 - \{(0,0)\}$

• This function is continuous over its domain, because it's a ratio of two polynomials.

Ex. $g(x,y) = \begin{cases} \frac{x^2-y^2}{x^2+y^2}, & (x,y) \neq (0,0) \\ 0 & (x,y) = (0,0) \end{cases}$ Domain is \mathbb{R}^2 .

We need to check continuity at $(x,y) = (0,0)$.

from previous note $\Rightarrow \lim_{(x,y) \rightarrow (0,0)} \frac{x^2-y^2}{x^2+y^2} = \text{DNE}$. $\therefore g(x,y)$ is not continuous at $(0,0)$

Ex. Where is $h(x,y) = \arctan\left(\frac{y}{x}\right)$ continuous?

$f(x,y) = \frac{y}{x}$ is continuous everywhere on its domain.

$g(t) = \arctan(t)$ is continuous everywhere $t \in \mathbb{R}$

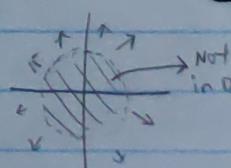
$g(f(x,y)) = \arctan\left(\frac{y}{x}\right)$ is continuous everywhere on its domain $\mathbb{R}^2 - (x=0)$

Ex. Determine the set of points at which $G(x,y) = \ln(x^2+y^2-4)$ is continuous.

$f(x,y) = x^2+y^2-4$ is continuous over $x, y \in \mathbb{R}^2$

$g(t) = \ln t$ is continuous over $t > 0$

$G(x,y)$ is continuous over $x^2+y^2-4 > 0$. $D = \{(x,y) | x^2+y^2 > 4\}$



Partial Derivatives Mar 21, 2018 Lei Yu

Recall For a function with one variable $F(x)$

$$f'(x) = \lim_{h \rightarrow 0} \frac{f(x+h) - f(x)}{h} = \frac{dF}{dx}$$

For a function of two variables $f(x, y)$

$$f_x(x, y) = \frac{\delta f}{\delta x} = \lim_{h \rightarrow 0} \frac{f(x+h, y) - f(x, y)}{h}, \text{ The partial derivative of } f \text{ with respect to } x.$$

$$f_y(x, y) = \frac{\delta f}{\delta y} = \lim_{h \rightarrow 0} \frac{f(x, y+h) - f(x, y)}{h}, \text{ the partial derivative of } f \text{ with respect to } y.$$

The rule for partial derivative

To find $\{f_x\}$ regard $\{f_y\}$ as a constant and differentiate with respect to x .
 $\{f_y\}$ regard $\{f_x\}$ as a constant and differentiate with respect to y .

$$\text{Ex. } f(x, y) = \sin\left(\frac{x}{1+y}\right)$$

$$f_x = \frac{\delta f}{\delta x} = \frac{1}{1+y} \cos\left(\frac{x}{1+y}\right) \quad f_y = \frac{df}{dy} = \frac{-x}{(1+y)^2} \cos\left(\frac{x}{1+y}\right)$$

Ex. Find $\frac{\partial z}{\partial y}, \frac{\partial z}{\partial y}$ if z is defined implicitly as a function of x, y as follows

$$\begin{aligned} & x^3 + y^3 + z^3 + 6xyz = 1 \\ & 3x^2 + 0 + 3\frac{\delta z}{\delta x}z^2 + 6yz + 6yx\frac{\delta z}{\delta x} = 0 \\ & 3\frac{\delta z}{\delta x}z^2 + 6yx\frac{\delta z}{\delta x} = -3x^2 - 6yz \\ & \frac{\delta z}{\delta x}(3z^2 + 6xy) = -3x^2 - 6yz \end{aligned} \quad \left. \begin{array}{l} \\ \\ \end{array} \right\} \text{derived with respect to } x$$

$$\begin{aligned} & 3y^2 + 3\frac{\delta z}{\delta y}z^2 + 6xz + 6xy\frac{\delta z}{\delta y} = 0 \\ & 3\frac{\delta z}{\delta y}z^2 + 6xy\frac{\delta z}{\delta y} = -3y^2 - 6xz \\ & \frac{\delta z}{\delta y}(3z^2 + 6xy) = -3y^2 - 6xz \\ & \frac{\delta z}{\delta y} = \frac{-3y^2 - 6xz}{3z^2 + 6xy} \end{aligned} \quad \left. \begin{array}{l} \\ \\ \end{array} \right\} \text{with respect to } y$$

Higher Derivatives

$$f_{xx} = (f_x)_x = f_{11} = \frac{\partial(\frac{\partial f}{\partial x})}{\partial x} = \frac{\partial^2 f}{\partial x^2}$$

$$f_{yy} = (f_y)_y = f_{22} = \frac{\partial(\frac{\partial f}{\partial y})}{\partial y} = \frac{\partial^2 f}{\partial y^2}$$

$$f_{yx} = (f_y)_x = f_{21} = \frac{\partial(\frac{\partial f}{\partial y})}{\partial x} = \frac{\partial^2 f}{\partial x \partial y}$$

$$f_{xy} = (f_x)_y = f_{12} = \frac{\partial(\frac{\partial f}{\partial x})}{\partial y} = \frac{\partial^2 f}{\partial y \partial x}$$

Theorem: Suppose $f(x, y)$ is defined on D that contain (a, b) if f_{xy} & f_{yx} are both continuous on D then $f_{xy} = f_{yx}$

Ex. Find the second derivatives of $f(x, y) = x^3 + x^2 y^3 - 2y^2$

$$\begin{aligned} f_x &= 3x^2 + 2y^3 x \Rightarrow f_{xx} = 6x + 2y^3 \\ f_y &= 3x^2 y^2 - 4y \Rightarrow f_{yy} = 6x^2 y - 4 \end{aligned}$$

$$f_{xy} = 6xy^2 \quad f_{xy} = f_{yx}$$

$$f_{yx} = 6y^2 x$$

Ex. $f(x, y, z) = \sin(3x + yz)$, Find f_{xxyz}

$$f_x = 3 \cos(3x + yz) \Rightarrow f_{xx} = -9 \sin(3x + yz) \Rightarrow f_{xxy} = -9z \cos(3x + yz)$$

$$f_{xxyz} = -9 \cos(3x + yz) + 9zy \sin(3x + yz)$$

Partial Differential Equations Mar 21, 2018 Lei Yu

Partial derivatives occurs in Partial Differential Equations. The solution to a partial Differential Equation is factor of two or more variables. A well known PDE with application to heat conduction, fluid flow, electric potential is the Laplace Equation.

$$\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0$$

Ex. Show that $u(x,y) = e^x \sin y$ is a solution to Laplace equation.

$$u_x = e^x \sin y \Rightarrow u_{xx} = e^x \sin y \quad u_{xx} + u_{yy} = e^x \sin y - e^x \sin y = 0$$

$$u_y = e^x \cos y \Rightarrow u_{yy} = -e^x \sin y \quad \therefore u(x,y) = e^x \sin y \text{ is a solution to Laplace eq.}$$

Ex. Another famous PDE is the wave equation

$$\frac{\partial^2 u}{\partial t^2} = a^2 \frac{\partial^2 u}{\partial x^2}$$

Investigate if $u(x,t) = \sin(x+at)$ satisfies wave equation.

$$u_x = \cos(x+at) \Rightarrow u_{xx} = -\sin(x+at) \quad a^2 u_{xx} = u_{tt}$$

$$u_t = +a \cos(x+at) \Rightarrow u_{tt} = -a^2 \sin(x+at) \quad \therefore \text{Wave equation satisfied}$$

Ex. If $u(x,y) = e^{-x} \cos y - e^{-y} \cos x$, then determine if u is a solution to Laplace equation.

$$u_x = -e^{-x} \cos y + e^{-y} \sin x$$

$$u_{xx} = e^{-x} \cos y + e^{-y} \cos x$$

$$u_y = -e^{-x} \sin y + e^{-y} \cos x$$

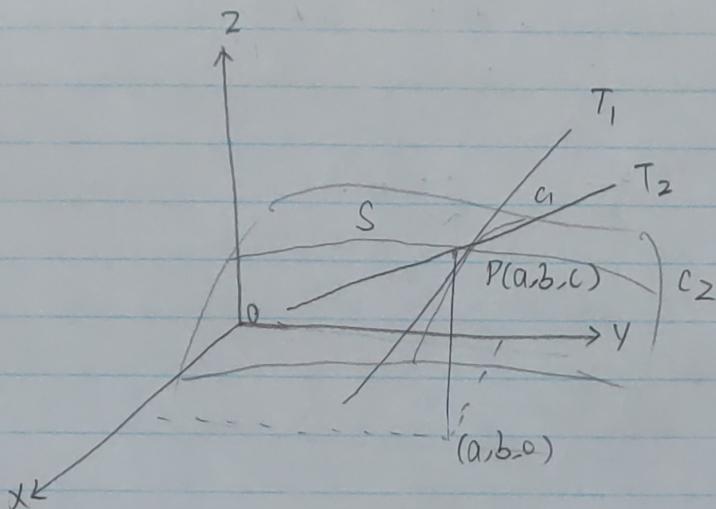
$$u_{yy} = -e^{-x} \cos y - e^{-y} \cos x$$

$$u_{xx} + u_{yy} = e^{-x} \cos y + e^{-y} \cos x - e^{-x} \cos y - e^{-y} \cos x \\ = 0$$

$\therefore u(x,y) = e^{-x} \cos y - e^{-y} \cos x$ is solution to Laplace equation.

Interpretation of Partial Derivative Mar 22, 2018

We know that $f(x,y)$ represents a surface S .



So if $f(a,b)=c$, then the point $P(a,b,c)$ lies on S .

by fixing $y=b$, we restrict our attention to the curve C_1 , in which the vertical plane ($y=b$) intersects S . Similarly the vertical plane $x=a$ intersects surface S in a curve C_2 . We note that the intersect of C_1 and C_2 is the point $P(a,b,c)$. C_1 is the graph of $g(x)=f(x,b)$, so slope of its Tangent T_1 is $g'(x)=f_x(a,b)$. C_2 is the graph of $h(y)=f(a,y)$. So the slope of its tangent T_2 at P is $h'(y)=f_y(a,b)$. In other word, $f_x(a,b)$ and $f_y(a,b)$ represents the slopes of the tangent lines at $P(a,b,c)$ to the curves C_1, C_2 respectively.

Function with two Variable : Chain Rules

Mar 22, 2018 Lei Yu

For functions of more than one variable, the chain rule has three versions.

dependant Intermediate Independent
V.1 Suppose $\overset{\downarrow}{Z} = f(x, y)$ is a differentiable function of x and y , where $x=g(t)$
 $y=h(t)$ are both differentiable functions of t , then Z is a differentiable function of t and $\frac{dz}{dt} = \frac{\partial f}{\partial x} \frac{dx}{dt} + \frac{\partial f}{\partial y} \frac{dy}{dt}$

$$\text{Ex. } Z = x^2 y + 3x y^4, \quad x = \sin 2t \quad \frac{dz}{dt} = 2x x' + 2y y'$$

$y = \cos t$

$$\frac{dz}{dt} = \frac{\partial f}{\partial x} \frac{dx}{dt} + \frac{\partial f}{\partial y} \frac{dy}{dt} \Rightarrow \frac{dz}{dt} = (2xy + 3y^4)(2\cos 2t) + (x^2 + 12xy^3)(-\sin t)$$

V.2 $Z = F(x, y)$ $x = g(s, t)$ s, t : independent variables, Z : dependant
 $y = h(s, t)$ x, y : intermediate variables

$$\frac{\partial z}{\partial s} = \frac{\partial f}{\partial x} \cdot \frac{\partial x}{\partial s} + \frac{\partial f}{\partial y} \cdot \frac{\partial y}{\partial s} \quad \left| \quad \frac{\partial z}{\partial t} = \frac{\partial f}{\partial x} \cdot \frac{\partial x}{\partial t} + \frac{\partial f}{\partial y} \cdot \frac{\partial y}{\partial t} \right.$$

$$\text{Ex. } Z = e^x \sin y, \quad x = st^2, \quad y = s^2 t$$

$$z_s = e^x \sin y (t^2) + e^x \cos y 2st \quad | \quad z_t = e^x \sin y (2st) + e^x \cos y (s^2)$$

General Version Suppos u is a function with n variables, x_1, x_2, \dots, x_n and each x_j it self is a function of m variables, $t_1, t_2, t_3, \dots, t_m$.

$u = U(x_1, x_2, \dots, x_n)$ $x_j = x_j(t_1, t_2, t_3, \dots, t_m)$
 Dependant intermediate Independant variable

$$\frac{\partial u}{\partial t_i} = \frac{\partial u}{\partial x_1} \cdot \frac{\partial x_1}{\partial t_i} + \frac{\partial u}{\partial x_2} \cdot \frac{\partial x_2}{\partial t_i} + \dots + \frac{\partial u}{\partial x_n} \frac{\partial x_n}{\partial t_i}$$

Ex. Write out chain rule for $w = f(x, y, z, t)$, $x = x(u, v)$, $z = z(u, v)$
 $y = y(u, v)$, $t = t(u, v)$

$$\frac{\partial w}{\partial u} = \frac{\partial w}{\partial x} \cdot \frac{\partial x}{\partial u} + \frac{\partial w}{\partial y} \cdot \frac{\partial y}{\partial u} + \frac{\partial w}{\partial z} \cdot \frac{\partial z}{\partial u} + \frac{\partial w}{\partial t} \cdot \frac{\partial t}{\partial u}$$

$$\frac{\partial w}{\partial v} = \frac{\partial w}{\partial x} \cdot \frac{\partial x}{\partial v} + \frac{\partial w}{\partial y} \cdot \frac{\partial y}{\partial v} + \frac{\partial w}{\partial z} \cdot \frac{\partial z}{\partial v} + \frac{\partial w}{\partial t} \cdot \frac{\partial t}{\partial v}$$

Ex. $U = x^4 y + y^2 z^3 = U(x, y, z)$, $x = rse^t$, $y = rs\bar{e}^t$, $z = r^2 s \sin t$, $\frac{x}{t} (r, s, t)$
Find $\frac{\partial u}{\partial s}$ when $r=2, s=1, t=0$

$$x = 2(1)e^0 = 2$$

$$\frac{\partial u}{\partial s} = \frac{\partial u}{\partial x} \frac{\partial x}{\partial s} + \frac{\partial u}{\partial y} \cdot \frac{\partial y}{\partial s} + \frac{\partial u}{\partial z} \cdot \frac{\partial z}{\partial s} \quad y = 2(1)e^0 = 2$$

$$z = 0$$

$$\begin{aligned} \frac{\partial u}{\partial s} &= 4x^3 y (re^t) + (x^4 + 2yz^3)(re^{-t}) + 3z^2 y^2 (2rs \sin t) \\ &= 4(2)^3(2)(2e^0) + (2^4 + 2(2)^3)(2e^0) + 3(0)^2 2^2 (2 \sin 0) \\ &= 128 + 32 + \\ &= 160 \end{aligned} \quad \left. \right\} = 192$$

Ex. $g(s, t)$, $g = f(\underbrace{s^2 - t^2}_u, \underbrace{t^2 - s^2}_v)$. Show that g satisfies $-t \frac{\partial g}{\partial s} + s \frac{\partial g}{\partial t} = 0$.

$$\begin{aligned} \frac{\partial g}{\partial s} &= \frac{\partial g}{\partial u} \cdot \frac{\partial u}{\partial s} + \frac{\partial g}{\partial v} \cdot \frac{\partial v}{\partial s} & \frac{\partial g}{\partial t} &= \frac{\partial g}{\partial u} \cdot \frac{\partial u}{\partial t} + \frac{\partial g}{\partial v} \cdot \frac{\partial v}{\partial t} \\ &= \frac{\partial g}{\partial u} \cdot (2s) + \frac{\partial g}{\partial v} (-2s) & &= \frac{\partial g}{\partial u} \cdot (-2t) + \frac{\partial g}{\partial v} \cdot (2t) \end{aligned}$$

$$t \left[\frac{\partial g}{\partial u} \cdot 2s + \frac{\partial g}{\partial v} (-2s) \right] + s \left[\frac{\partial g}{\partial u} (-2t) + \frac{\partial g}{\partial v} (2t) \right] = 0$$

$$\frac{\partial g}{\partial u} \cdot 2st + \frac{\partial g}{\partial v} (-2st) + \frac{\partial g}{\partial u} (-2ts) + \frac{\partial g}{\partial v} (2ts) = 0$$

$$t \frac{\partial g}{\partial s} + s \frac{\partial g}{\partial t} = 0$$

Function w/ Two Variables: Chain Rule Pg. 2 Mar 28 Lei Yu

Ex. $Z = f(x, y)$, $x = r^2 + s^2$, $y = 2rs$ find $\frac{\partial z}{\partial r} - \frac{\partial^2 z}{\partial r^2}$

$$\frac{\partial z}{\partial r} = \frac{\partial z}{\partial x} \cdot \frac{\partial x}{\partial r} + \frac{\partial z}{\partial y} \cdot \frac{\partial y}{\partial r}$$

$$\textcircled{1} \quad \frac{\partial z}{\partial x} = h(x, y) \quad \frac{\partial z}{\partial y} = g(x, y)$$

$$\textcircled{2} \quad \boxed{\frac{\partial z}{\partial r} = \frac{\partial z}{\partial x}(2r) + \frac{\partial z}{\partial y}(2s)}$$

$$\Rightarrow \textcircled{3} \quad = 2r \cdot h(x, y) + 2s \cdot g(x, y)$$

$$\frac{\partial^2 z}{\partial r^2} = 2h(x, y) + 2r \frac{\partial h}{\partial r} + 2s \frac{\partial g}{\partial r}$$

$$\textcircled{4} \quad \frac{\partial h}{\partial r} = \frac{\partial h}{\partial x} \cdot \frac{\partial x}{\partial r} + \frac{\partial h}{\partial y} \cdot \frac{\partial y}{\partial r}$$

$$= 2r \frac{\partial h}{\partial x} + 2s \frac{\partial h}{\partial y}$$

$$= 2r \frac{\partial^2 z}{\partial x^2} + 2s \frac{\partial^2 z}{\partial y \partial x}$$

$$\textcircled{5} \quad \frac{\partial g}{\partial r} = \frac{\partial g}{\partial x} \cdot \frac{\partial x}{\partial r} + \frac{\partial g}{\partial y} \cdot \frac{\partial y}{\partial r}$$

$$= 2r \frac{\partial g}{\partial x} + 2s \frac{\partial g}{\partial y}$$

$$= 2r \frac{\partial^2 z}{\partial x \partial y} + 2s \frac{\partial^2 z}{\partial y^2}$$

$$\textcircled{6} \quad \boxed{\frac{\partial^2 z}{\partial r^2} = 2 \frac{\partial z}{\partial x} + 4r^2 \frac{\partial^2 z}{\partial x^2} + 4s^2 \frac{\partial^2 z}{\partial y^2} + 8rs \frac{\partial^2 z}{\partial x \partial y}}$$

$$\frac{\partial^2 z}{\partial r^2} = 2 \frac{\partial z}{\partial x} + \left(4r^2 \frac{\partial^2 z}{\partial x^2} + 4rs \frac{\partial^2 z}{\partial x \partial y} \right) + \left(4rs \frac{\partial^2 z}{\partial x \partial y} + 4s^2 \frac{\partial^2 z}{\partial y^2} \right)$$

before

Ex. $W = xy + yz + zx$, $x = r \cos \theta$, $y = r \sin \theta$, $z = r\theta$

$$\frac{\partial w}{\partial r} = ?, \quad \frac{\partial w}{\partial \theta} = ? \quad \text{when } \begin{cases} r=2 \\ \theta=\frac{\pi}{2} \end{cases}$$

$$x = 2 \cos \frac{\pi}{2} = 0$$

$$y = 2 \sin \left(\frac{\pi}{2}\right) = 2$$

$$z = \pi$$

$$\frac{\partial w}{\partial r} = \frac{\partial w}{\partial x} \cdot \frac{\partial x}{\partial r} + \frac{\partial w}{\partial y} \cdot \frac{\partial y}{\partial r} + \frac{\partial w}{\partial z} \cdot \frac{\partial z}{\partial r}$$

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$$= (y+z) \cos \theta + (x+z) \sin \theta + (y+x)\theta$$

$$= (2+\pi) \cos \frac{\pi}{2} + (0+\pi) \sin \left(\frac{\pi}{2}\right) + (2+0)\pi$$

$$= \pi + 2\pi$$

$$\text{Ex. } z = \tan^{-1}(x^2 + y^2) \quad x = \sin t, y = te^s$$

$$z_s = \frac{\partial z}{\partial x} \cdot \frac{\partial x}{\partial s} + \frac{\partial z}{\partial y} \cdot \frac{\partial y}{\partial s}$$

$$= \frac{2x}{1+(x^2+y^2)^2} \cdot \sin t + \frac{2y}{1+(x^2+y^2)^2} \cdot te^s$$

$$z_t = \frac{\partial z}{\partial x} \cdot \frac{\partial x}{\partial t} + \frac{\partial z}{\partial y} \cdot \frac{\partial y}{\partial t}$$

$$= \frac{2x}{1+(x^2+y^2)^2} \cdot \frac{1}{t} + \frac{2y}{1+(x^2+y^2)^2} \cdot e^s$$

Implicit Differentiation Mar 29, 2018

Suppose $F(x, y) = 0$ defining y explicitly as a function of x that $y = f(x)$
 $\Rightarrow F(x, f(x)) = 0$.

We can apply the chain rule to look both side of $F(x, y) = 0$

$$\frac{\partial F}{\partial x} \cdot \frac{\partial x}{\partial x} + \frac{\partial F}{\partial y} \cdot \frac{\partial y}{\partial x} = 0$$

$$\boxed{\frac{\partial y}{\partial x} = -\frac{\frac{\partial F}{\partial x}}{\frac{\partial F}{\partial y}} = -\frac{F_x}{F_y}}$$

Ex. Find y' if $x^3 + y^3 - 6xy = 0$.

$$F(x, y) = x^3 + y^3 - 6xy = 0$$

$$\frac{\partial y}{\partial x} = -\frac{3x^2 - 6y}{3y^2 - 6x}$$

z is given implicitly as a function of (x, y)

Now, let's suppose $z = F(x, y)$ by an equation $F(x, y, z) = z - F(x, y) = 0$
 to find $\frac{\partial z}{\partial x}$ & $\frac{\partial z}{\partial y}$ we can use the chain rule as follows

$$\frac{\partial F}{\partial x} \cdot \left(\frac{\partial x}{\partial x}\right)^1 + \frac{\partial F}{\partial y} \cdot \left(\frac{\partial y}{\partial x}\right)^0 + \frac{\partial F}{\partial z} \cdot \frac{\partial z}{\partial x} = 0 \Rightarrow \boxed{\frac{\partial z}{\partial x} = -\frac{\frac{\partial F}{\partial x}}{\frac{\partial F}{\partial z}} = -\frac{F_x}{F_z}}$$

Similarly, $\boxed{\frac{\partial z}{\partial y} = -\frac{F_y}{F_z}}$

Implicit Differentiation Pg. 2 Mar 29, 2018 Lei Yu

Ex. Find $\frac{\partial z}{\partial x}, \frac{\partial z}{\partial y}$ when $x^3 + y^3 + z^3 + 6xyz = 1$

$$F(x, y, z) = x^3 + y^3 + z^3 - 1 + 6xyz = 0$$

$$\frac{\partial z}{\partial x} = -\frac{3x^2 + 6yz}{3z^2 + 6xy} \quad \frac{\partial z}{\partial y} = -\frac{3y^2 + 6xz}{3z^2 + 6xy}$$

Ex. Find $\frac{\partial y}{\partial x}$, $\tan^{-1}(x^2y) = x + xy^2$

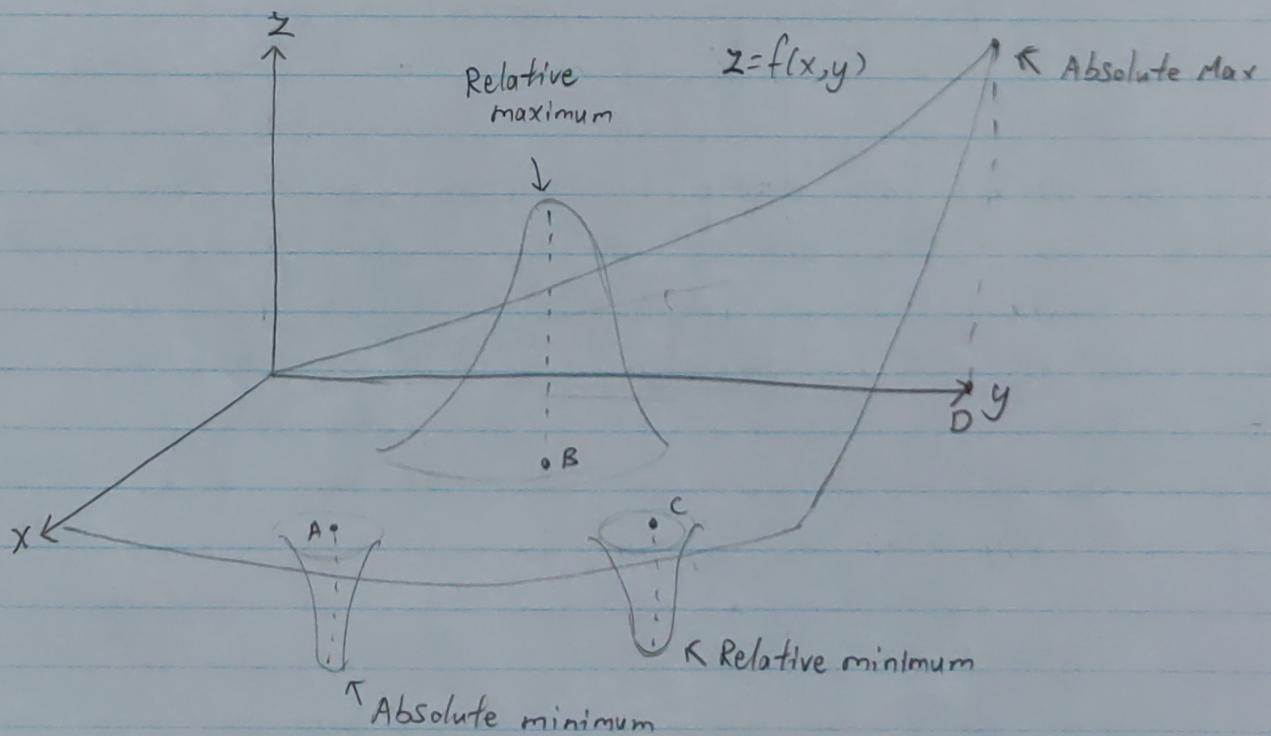
$$F(x, y) = x + xy^2 - \tan^{-1}(x^2y) = 0$$

$$\frac{\partial F}{\partial x} = -\frac{1 + y^2 - \frac{2xy}{1+(x^2y)^2}}{2yx - \frac{x^2}{1+(x^2y)}} = -\frac{[1+(x^2y)^2](1+y^2) - 2xy}{[1+(x^2y)^2]2yx - x^2}$$

Ex. Find $\frac{\partial z}{\partial x}, \frac{\partial z}{\partial y}$ when $e^z = xyz$

$$F(x, y, z) = xyz - e^z = 0$$

$$\frac{\partial z}{\partial x} = -\frac{yz}{xy - e^z} = \frac{yz}{e^z - xy} \quad \frac{\partial z}{\partial y} = -\frac{xz}{xy - e^z} = \frac{xz}{e^z - xy}$$



Function of two Variable (Maximum and Minimum) Mar 29, 2018 Lei Yu

DEF: a function of two variable $F(x,y)$ has a local(relative) maximum at point (a,b) if $F(x,y) < F(a,b)$ when (x,y) is near (a,b) [This means that $F(x,y) \leq F(a,b)$ For all the points (x,y) in some disk centered at (a,b) . The # $F(a,b)$ is called the local minimum value if $F(x,y) \geq F(a,b)$ when (x,y) is near (a,b) , then F has a local minimum value.

If the inequality in the above given definition hold for all points (x,y) in the whole domain of F , then F has an absolute maximum or minimum.

Theorem: If $f(x,y)$ has a local max/min at (a,b) and if the $f_x(a,b), f_y(a,b)$ exist then $f_x(a,b) = f_y(a,b) = 0$.

proof: let $g(x) = f(x,b)$. If f has a local max or a local min at (a,b) then g has a local max or min at $x=a$, therefore $g'(a) = 0$. but $g'(x) = f_x(x,b)$
 $\Rightarrow g'(a) = f_x(a,b) = 0$
similarly: $h(y) = f(a,y) \Rightarrow h'(b) = 0 \Rightarrow h'(b) = f_y(a,b) = 0$

DEF: A point (a,b) is a critical/stationary pt. if $f_x(a,b) = f_y(a,b) = 0$ or if one of these partial derivatives does not exist.

NOTE: as in function of one variable not all CP are maxima or minima.

$$\text{Ex. } F(x,y) = x^2 + y^2 - 2x - 6y + 14$$

$\therefore F(1,3)$ is a CP

$$F_x(x,y) = 2x - 2$$

$$F_y = 2y - 6$$

$\therefore F(1,3)$ is an absolute minimum.

$$0 = 2x - 2$$

$$6 = 2y$$

$$1 = x$$

$$3 = y$$



$$\begin{aligned} F(x,y) &= (x^2 - 2x + 1) + (y^2 - 6y + 9) + 4 \\ &= (x-1)^2 + (y-3)^2 + 4 \end{aligned}$$

\leftarrow minimum value will be 4 at $F(1,3)$

MTH240 Optimization with multivariable function Lei Yu Apr 4, 2018

Ex. Find the shortest distance from the point $(1, 0, -2)$ to the plane

Shortest distance
from plane to pt.

$$x + 2y + z = 4.$$

Sol: we assume that (x, y, z) is a point on the plane.

The distance between (x, y, z) and $(1, 0, -2)$ is $D = \sqrt{(x-1)^2 + (y)^2 + (z+2)^2}$

$$\text{we know } z = 4 - x - 2y$$

$$\Rightarrow d = \sqrt{(x-1)^2 + y^2 + (6-x-2y)^2} \Rightarrow d^2 = (x-1)^2 + y^2 + (6-x-2y)^2$$

whatever minimizes d minimizes d^2 as well. So we minimize d^2 .

$$F_x = 2(x-1) - 2(6-x-2y) = 2x-2-12+2x+4y = 4x+4y-14=0$$

$$F_y = 2y + 2(6-x-2y)(-2) = 2y - 4(6-x-2y) = 2y+24+4x+8y = 4x+10y-24=0$$

$$4x+4y-14=0$$

$\therefore (\frac{11}{6}, \frac{10}{6})$ is a CP.

$$4x+10y-24=0$$

$$-6y+10=0$$

$$y = \frac{10}{6} \Rightarrow x = \frac{11}{6}$$

$$D = \begin{vmatrix} 4 & 4 \\ 4 & 10 \end{vmatrix} = 40 - 16 = 24 > 0$$

$$F_{xx} = 4 > 0 \quad \therefore (\frac{11}{6}, \frac{10}{6}) \text{ is local min.}$$

$$F_{xy} = 4 \quad F_{yx} = 4$$

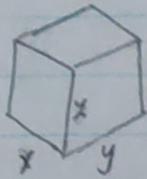
$$F_{yy} = 10 \quad F_{yx} = 4$$

the nature of the problem
depicts that $(\frac{11}{6}, \frac{10}{6})$ is absolute
min as well.

$$d = \sqrt{(\frac{11}{6}-1)^2 + (\frac{10}{6})^2 + (6-\frac{11}{6}-\frac{10}{6})^2} = \frac{5}{\sqrt{6}}$$

Rectangular Box with no lid.

Ex. a rectangular box without a lid is to be made from 12 m^2 of cardboard. Find the maximum volume of such a box.



$$V(x, y, z) = xyz$$

$$\frac{12 - yx}{2y + 2x} = z$$

$$12 = 2xy + 2xz + yx \quad | \quad \frac{12 - yx}{2(y+x)} = z$$

$$V(x, y, z) = \frac{xy(12 - yx)}{2(y+x)} = \frac{12xy - y^2x^2}{2(y+x)}$$

$$V_x = \frac{(12y - 2xy^2)(2y + 2x) - 2(12xy - y^2x^2)}{4(y+x)^2} = \frac{24y^2 + 24yx - 4xy^3 - 4x^2y^2 - 24xy + 2y^2x^2}{4(y+x)^2}$$

$$V_x = \frac{-4xy^3 + 24y^2 - 2x^2y^2}{4(y+x)^2} = \frac{2y^2(-2xy + 12 - x^2)}{4(y+x)^2} = \frac{y^2(-2xy + 12 - x^2)}{2(y+x)^2}$$

$$V_y = \frac{x^2(-2xy + 12 - y^2)}{2(y+x)^2} \quad \left\{ \begin{array}{l} y^2(12 - 2xy - y^2) = 0 \Rightarrow 12 - 2xy - y^2 = 0 \\ y^2(12 - 2xy - x^2) = 0 \quad 12 - 2xy - x^2 = 0 \end{array} \right. \quad \begin{matrix} x \neq 0 \\ 0 < y < x \\ x = y \end{matrix} \quad \begin{matrix} x^2 = y^2 \\ x = \pm y \\ x = y \end{matrix}$$

∴ We can show that (2, 2) is
a local max.

$$12 - 2x^2 - x^2 = 0$$

$$\begin{aligned} 3x^2 &= 12 & \because (2, 2) \text{ is} \\ x &= 2 & \text{a critical pt.} \\ & & \therefore x = y \end{aligned}$$

$x = -y$ not possible
 $\therefore x = y$

(Max, Min)

MTH240 Apr 4, 2018 Week 11

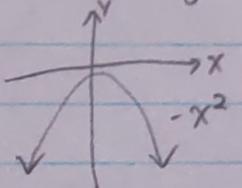
Lei Yu

Ex. Find the local extream values of $f(x,y) = y^2 - x^2$

$$\begin{aligned}f_x &= -2x = 0 \\f_y &= 2y = 0\end{aligned}\Rightarrow (0,0) \text{ is a CP}$$

NOTE: that for the points on the x-axis, when $y=0$

$$F(x,y) \Rightarrow F(x,c) \Rightarrow F(x) = -x^2$$

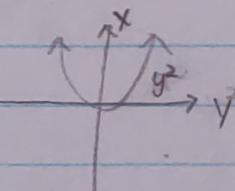


when $y=0$

maximum along x-axis

For the points on the y-axis, when $x=0$

$$f(x,y) \Rightarrow f(0,y) \Rightarrow f(y) = y^2$$



when $x=0$

minimum along y-axis

(0,0)

∴ this point is a saddle point

Recall function of one variable $f(x) = x^3$

$f'(x) = 3x^2 \Rightarrow x=0$ $f'(x)=0$, $(0,0)$ critical but it's neither max nor min.

It is a inflection point.

* Second derivative test

Suppose the second derivative of $f(x,y)$ are continuous on a disk centered at (a,b) and suppose $F_x(a,b) \approx f_y(a,b) = 0$. ← CP

① Find CP

② Use 2nd

$$\text{let } D = \begin{vmatrix} f_{xx}(a,b) & f_{xy}(a,b) \\ f_{xy}(a,b) & f_{yy}(a,b) \end{vmatrix} = f_{xx}(a,b)f_{yy}(a,b) - (f_{xy}(a,b))^2$$

to test
local max or min.

- If $D > 0$ and $F_{xx}(a,b) > 0$ then (a,b) is a local min.
- If $D > 0$ and $F_{xx}(a,b) < 0$ then (a,b) is a local max.
- If $D < 0 \Rightarrow (a,b)$ is a saddle point.
- If $D = 0 \Rightarrow$ inconclusive

Ex. $f(x,y) = x^4 + y^4 - 4xy + 1$. Find local max, min & saddle pt.

$$f_x = 4x^3 - 4y = 0 \Rightarrow y = x^3 \Rightarrow y = 0$$

$$f_y = 4y^3 - 4x = 0 \Rightarrow 4x^9 - 4x = 0 \Rightarrow x^9 - x = 0 \Rightarrow x(x^8 - 1) = 0$$

$$x(x^4 + 1)(x^4 - 1) = 0 \Rightarrow x(x^4 + 1)(x^2 + 1)(x^2 - 1) = 0$$

$$x(x^4 + 1)(x^2 + 1)(x - 1)(x + 1) = 0$$

$$0, -1, 1 = x \Rightarrow (0, 0)$$

$$0, 1, -1 = y \Rightarrow (1, 1)$$

$$(-1, -1)$$

$$f_{xx} = 12x^2 \quad f_{xy} = -4$$

$$f_{yy} = 12y^2 \quad f_{yx} = -4$$

(0,0)

$$D = \begin{vmatrix} 12x^2 & -4 \\ -4 & 12y^2 \end{vmatrix} = \begin{vmatrix} 0 & -4 \\ -4 & c \end{vmatrix} = -16 < 0 \text{, Saddle point}$$

$$D = \begin{vmatrix} 12 & -4 \\ -4 & 12 \end{vmatrix} = 144 - 16 = 128 > 0, \text{ Local min}$$

$$D = \begin{vmatrix} 12 & -4 \\ -4 & 12 \end{vmatrix} = 144 - 16 = 128 > 0 \text{ Local min}$$

Ex. Find and classify CP of $f(x,y) = 10x^2y - 5x^2 - 4y^2 - x^4 - 2y^4$

find all derivatives $\left\{ \begin{array}{l} f_x = 20yx - 10x - 4x^3 = 0 \Rightarrow f_{xx} = 20y - 10 - 12x^2 \quad f_{xy} = 20x \\ f_y = 10x^2 - 8y - 8y^3 = 0 \Rightarrow f_{yy} = -8 - 24y^2 \quad f_{yx} = 20x \end{array} \right. (0,0) \text{ is a CP}$

finding CP $\left\{ \begin{array}{l} 2x(10y - 5 - 2x^2) = 0 \quad \left\{ \begin{array}{l} x=0 \\ 10y = 5 + 2x^2 \end{array} \right. \text{Case 1} \\ 5x^2 - 4y - 4y^3 = 0 \quad \text{if } x=0 \text{ ②} \Rightarrow -4y - 4y^3 = 0 \Rightarrow y(1+y^2) = 0 \end{array} \right. \text{R}$

Case 2: $x^2 = 5y - \frac{5}{2} \Rightarrow$ then $5(5y - \frac{5}{2}) - 4y - 4y^3 = 0 \quad \left\{ \begin{array}{l} y = -2.54, x^2 < 0, \text{ not possible} \\ y = 0.65, x = \pm 0.86 \end{array} \right.$

CP	f	f_{xx}	D	Conclusion
$(0,0)$				$-4y^3 - 2y + \frac{25}{2} = 0$
$(0.65, 0.65)$				$y = 1.9, x = \pm 2.64$
$(-0.65, 0.65)$				
$(2.64, 1.9)$				
$(-2.64, 1.9)$				

Absolute Min and Max for Function of two Variable Apr 5, 2018 Lei Yu

Reall: that for function of one variable $F(x)$ the extream value theorem states that if F is continuous on a closed interval $[a,b]$, then f has an absolute max and an absolute min $[a,b]$.

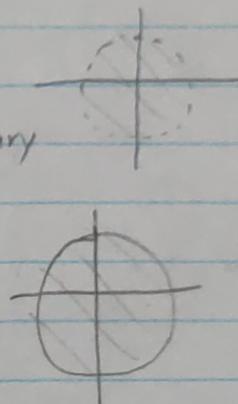
Closed Set

There's a similar situation for function of two variable. Similar to a closed interval that contains its end-points, a close set in \mathbb{R}^2 is the one that contains all its boundary points.

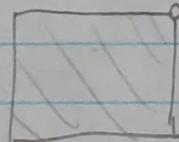
For example Disk $D = \{(x,y) | x^2+y^2 < 1\}$

Only point inside the disk not point on boundary
does not contain its boundary - NOT CLOSED

$D = \{(x,y) | x^2+y^2 \leq 1\}$ is a closed set.



Ex.



→ This point is not included

• The set is not closed.

A Bounded set in \mathbb{R}^2 is one that is contained in some disk, in other word, it is finite in extent.

NOTE: A set can be closed but not bounded. I.e. (A line is closed but not bounded)

Extreme Value Theorem for Functions of two variable

If $f(x,y)$ is continuous on a closed, bounded set D in \mathbb{R}^2 , then F has an absolute max and min in D .

• Finding absolute max, min, of a continuous function $f(x,y)$ on a closed, bounded set D .

1. Find CP of f in D ($F'(x) = 0$, or DNE)

2. Find extream value of f on boundary of D .

3. The largest and smallest values found in step 1 and 2 are absolut max and min.

Eg. Find the absolute max and min of $f(x,y) = x^2 - 2xy + 2y$ on rectangle

$$D = \{(x,y) | 0 \leq x \leq 3, 0 \leq y \leq 2\}. L_1: y=0, 0 \leq x \leq 3 \quad \max h_1(3) = 9 \\ \min h_1(0) = 0$$

① CP on D
② max/min on Boundary

$$F_x = 2x - 2y = 0 \Rightarrow CP: (1,1)$$

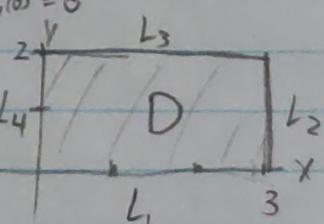
$$F_y = 2 - 2x = 0$$

$$f(x,0) = x^2 \Rightarrow h_2(x)$$

$$L_2: x=3, 0 \leq y \leq 2 \quad \max h_2 = 9 \\ \min h_2 = 1$$

$$f(3,y) = 9 - 6y + 2y = 9 - 4y = h_3(y)$$

L_3



③ Compare values to find Max min

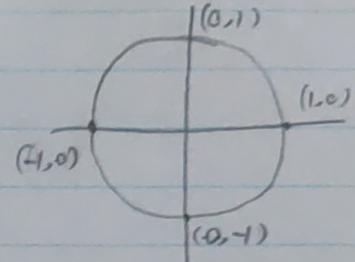
4 line segment

Ex. Find the absolute max and min of $F(x,y) = 2x^3 + y^4$ on the closed set

$$D = \{(x,y) \mid x^2 + y^2 \leq 1\}$$

First, the CPs

$$\begin{aligned} F_x &= 6x = 0 & F(0,0) &= 0 \\ F_y &= 4y^3 = 0 \Rightarrow CP: (0,0) \end{aligned}$$



$$\text{On the boundary } x^2 + y^2 = 1 \Rightarrow y^2 = 1 - x^2$$

$$\Rightarrow F(x,y) = 2x^3 + (1-x^2)^2 = 2x^3 + 1 - 2x^2 + x^4 = x^4 + 2x^3 - 2x^2 + 1 \quad \forall x \in [-1,1]$$

extrema should be found

$$h'(x) = 4x^3 + 6x^2 - 4x = 2x(2x^2 + 3x - 2) = 0 \quad \begin{cases} x=0 & y^2 = 1 - x^2 \Rightarrow y = \pm 1 \\ 2x^2 + 3x - 2 = 0 & \left(\frac{1}{2}, \frac{\sqrt{3}}{2}\right), \left(\frac{1}{2}, -\frac{\sqrt{3}}{2}\right) \end{cases}$$

$$2x^2 + 3x - 2 = 0 \quad x = \frac{-3 \pm \sqrt{25}}{4} = \frac{-3+5}{4} \text{ or } \frac{-3-5}{4} = \frac{1}{2} \text{ or } -2 \quad \begin{cases} x = \frac{1}{2}, y^2 = 1 - \frac{1}{4} = \pm \frac{\sqrt{3}}{2} \\ x = -2, y^2 = 1 - 4 < 0 \text{ Not possible} \end{cases}$$

CP found: $(0,0), (0,1), (0,-1), \left(\frac{1}{2}, \frac{\sqrt{3}}{2}\right), \left(\frac{1}{2}, -\frac{\sqrt{3}}{2}\right)$

$$F(0,0) = 0, \quad F\left(\frac{1}{2}, \frac{\sqrt{3}}{2}\right) = 2\left(\frac{1}{8}\right) + \left(\frac{\sqrt{3}}{2}\right)^4 = \frac{1}{4} + \frac{9}{16} = \frac{4}{16} + \frac{9}{16} = \frac{13}{16}$$

$$F(0,1) = 1 \quad F\left(\frac{1}{2}, -\frac{\sqrt{3}}{2}\right) = \frac{13}{16}$$

$$F(0,-1) = 1 \quad \underset{\approx 0}{\text{Absolute max is 2 at } (1,0)} \quad \underset{\approx 0}{\text{min is -2 at } (-1,0)}$$

End point: $(-1,0), (1,0)$

$$F(-1,0) = -2$$

$$F(1,0) = 2$$

MTH240 Final Review

Apr 10, 2018 Lei Yu

Ex. Evaluate the integral as power series and find its radius of conv.

$$\int x^2 \ln(1+x) dx = \int \sum_{n=1}^{\infty} \frac{(-1)^{n-1} x^n}{n} dx$$

$$\ln(1+x) = \sum_{n=1}^{\infty} (-1)^{n-1} \frac{x^n}{n} \quad R=1$$

$$\sum_{n=1}^{\infty} (-1)^{n-1} \int \frac{x^{n+2}}{n} dx = \sum_{n=1}^{\infty} (-1)^{n-1} \frac{x^{n+3}}{n(n+3)} + C = \sum_{n=1}^{\infty} \frac{(-1)^{n-1} (x^{n+3})}{n^2+3n} + C \quad R \text{ still gets } 1.$$

Ex. Find the MacLaurin Series expansion for $f(x) = x e^x$.

$$f(x) = \sum_{n=0}^{\infty} \frac{f^{(n)}(0)}{n!} x^n$$

$$f(x) = x e^x$$

$$f'(x) = e^x + x e^x$$

$$f''(x) = 2e^x + x e^x$$

Ex. Find if limit exist or show it doesn't

$$\lim_{(x,y) \rightarrow (0,0)} \frac{x y^2 \cos y}{x^2 + y^4} \quad y=0 \quad \lim_{x \rightarrow 0} \frac{x \cdot 0 \cdot \cos 0}{x^2} = 0$$

$$y=x^2 \quad \lim_{x \rightarrow 0} \frac{y^4 \cos y}{y^4 + y^4} = \lim_{x \rightarrow 0} \frac{\cos y}{2} = \frac{1}{2}$$

For every $\epsilon > 0$, there exist $\delta > 0$ such that
 if $|F(x,y) - L| < \epsilon \Rightarrow (x,y) - (0,0) < \delta$

$$\lim_{\substack{x \rightarrow 0 \\ y \rightarrow 0}} \sin(x^2 + y^2)$$

$|\sin(x^2 + y^2)| \leq 1$ limit exist by

$\lim_{y \rightarrow 0} \sin(y^2) \leq 1$ squeeze theorem

$$\text{Ex. } f(x, y, z) = z \frac{\sin x (\cos x + \tan y)}{\ln z}$$

$$\text{Find } f_z = \frac{\partial f}{\partial z}$$

$$f = z \frac{\sin z (\cos x + \tan y)}{\ln z}$$

$$\ln f = \sin z (\cos x + \tan y) \ln z$$

$$\frac{f_z}{f} = (\cos x + \tan y) \cos z \ln z + \frac{\sin z (\cos x + \tan y)}{z}$$

$$f_z = z \frac{\sin^2 z (\cos x + \tan y)}{(\cos x + \tan y) \cos z \ln z + \frac{\sin z (\cos x + \tan y)}{z}}$$

* Ex. Find $\frac{\partial z}{\partial x}$ if z is implicitly defined as a function of other variables.

$$\frac{\partial z}{\partial x} = - \frac{\frac{\partial F}{\partial x}}{\frac{\partial F}{\partial z}}$$

$$x^{5z} + \sin y^x + \cos(wy) = 0 = F(x, y, w, z)$$

$$\frac{\partial F}{\partial x} = 5z x^{5z-1} + (y^x) \cos(y^x) = 5z x^{5z-1} + (\ln y) y^x \cos y^x$$

$$\frac{\partial F}{\partial z} = 5(\ln x) x^{5z}$$

Ex. Find Max and min of $f(x) = x^3 - 3x - y^3 + 12y$ on a trapezoid. Vertices are $(-2, 3), (2, 3), (2, -2), (-2, -2)$.

$$\begin{cases} f_x = 3x^2 - 3 \Rightarrow 3(x^2 - 1) = 0 \Rightarrow (x-1)(x+1) = 0 & x = \pm 1 \\ f_y = -3y^2 + 12 \Rightarrow 3(4-y^2) = 0 \Rightarrow (2-y)(2+y) = 0 & y = \pm 2 \end{cases}$$

$$f(1, 2) = 1 - 3 - 8 + 24 = 14$$

$$f(-1, 2) = -1 + 3 - 8 + 24 = 18$$

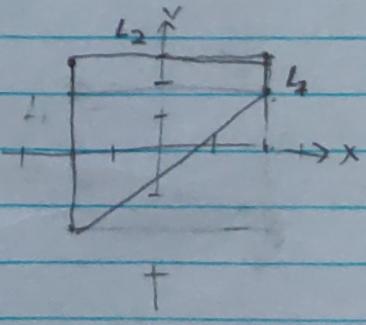
$$\text{on } L_1: x=2 \quad F(2, y) = 8 - 6 - y^3 + 12y$$

$$h(y) = -y^3 + 12y + 2$$

$$h'(y) = -3y^2 + 12 = 0 \Rightarrow y = 2, x = 2 \quad f(2, 2) = 18$$

$$y = 2, x = 2 \quad \text{not on domain}$$

$$y = 3, x = 2 \quad f(2, 3) = 11$$



Find CP and End point

MIT240 Review Pg 12 Apr 12, 2018 Lei Yu

On $L_2: y=3, -2 \leq x \leq 2$

$$F(x, 3) = x^3 - 3x - 27 + 36 = x^3 - 3x + 9 = h_2(y)$$

$$h_2'(x) = 3x^2 - 3 = 3(x-1)(x+1) = 0 \Rightarrow x = \pm 1$$

$$(1, 3), (-1, 3), (2, 3), (-2, 3)$$

$$\boxed{F(1, 3) = 7} \quad F(2, 3) = 11$$

$$\boxed{F(-1, 3) = 11} \quad F(-2, 3) = 7$$

On $L_3: x=-2, -2 \leq y \leq 3$

$$F(-2, y) = -y^3 + 12y - 2 = h_3(y)$$

$$h_3'(y) = -3y^2 + 12 = 0 \quad \begin{cases} y=2, x=-2 \\ y=-2, x=-2 \end{cases} \Rightarrow \boxed{F(-2, 2) = 14} \quad \boxed{F(-2, -2) = -18}$$

$$\text{end pt. } \begin{cases} \boxed{F(-2, 3) = 7} \\ F(3) \end{cases}$$

On $L_4: y=x$

$$F(x, x) = x^3 - 3x - x^3 + 12x = 9x = h_4'(x)$$

$$h_4'(x) = 9$$

Absolute min is $(-2, -2)$, - absolute max $(2, 2), (-1, 2)$,

Ex. Approximate $f(x) = x^3$ by a Taylor polynomial of degree 3 at $a=1$. Use Taylor's inequality to estimate the accuracy of this approximation when $0.8 \leq x \leq 1.2$

$$f(x) = x^3 \quad f(1) = 1$$

$$\begin{aligned} f'(x) &= 3x^2 & f'(1) &= 3 \\ f''(x) &= 6x & f''(1) &= 6 \\ f'''(x) &= 6 & f'''(1) &= 6 \\ f^{(4)}(x) &= 0 & f^{(4)}(1) &= 0 \end{aligned}$$

$$F(x) = f(x) + f'(1)(x-1) + \frac{f''(1)(x-1)^2}{2!} + \frac{f'''(1)(x-1)^3}{3!}$$

$$= 1 + \frac{3}{2}(x-1) = \frac{2(x-1)^2}{3!(2!)} + \frac{6(x-1)^3}{3!(3!)}$$

$$+ \frac{-16(x-1)^4}{4!(4!)} = \frac{2(x-1)^2}{12} + \frac{6(x-1)^3}{36} - \frac{16(x-1)^4}{96}$$

$$R_3 \leq \frac{M}{(n+1)!} |x-a|^{n+1} \quad M = F^{(n+1)}(x)$$

$$\leq \frac{1.45457}{4!} |0.2|^4 \quad (x-1)^{n+1} \text{ sub } 1.2 \text{ for } \underline{\text{max}}$$

$$R_3 \leq 9.697 \times 10^{-5}$$

$$0.8 \leq x \leq 1.2 \quad -0.2 \leq |x-1| \leq 0.2$$

$$|x-1| \leq 0.2$$