# Lecture 05 Multi-variate Calculus

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Mathematics Review Course, Summer 2023 University of Minnesota August 11th, 2023

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# LAST LECTURE REVIEW

- ► Integration:
  - ▶ Definite Integral
  - ► Fundamental Theorem of Calculus
  - ► Integration Rules
  - ► Integration by Substitution
  - ► Integration by Parts

### REVIEW ASSIGNMENT

- 1. Problem Set 04 solutions are available on Github.
- 2. Any issues or problems **You** would like to discuss?

### DAILY ICEBREAKER

- ► Attendance via prompt:
  - ► Name
  - ▶ Daily Icebreaker: Despite your years of sedentary lifestyle studying in the library, you are gifted with physical prowess from a fairy. Which Olympic sport do you participate in?



# Topic: Multi-variate Calculus

### **MOTIVATION**

- ► General background
  - ▶ How do handle rate of change for many variables in a single function.
  - ▶ Determine how each variable's change impacts to change of the whole.
- ▶ Why do economists' care?
  - Most calculus applications in economics involves a multi-variate scenario
- ► Application in this career
  - ► To estimate marginal effects in econometrics.
  - ► To determine partial equilibrium effects in microeconomics.

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### **OVERVIEW**

- 1. Partial Derivatives
- 2. Total Differentiation
- 3. Higher Order Derivatives
- 4. Multi-variable Chain Rule
- 5. Implicit Function Theorem
- 6. Multi-variable Concavity

### 1. Partial Derivative

▶ Let  $f: \mathbb{R}^n \to \mathbb{R}$ . Then for each variable  $x_i$  at each point  $x^0 = (x_1^0, \dots, x_n^0)$  in the domain of f when a limit exits,

$$\frac{\partial f}{\partial x_i}(x_1^0, \dots, x_n^0) = \lim_{h \to 0} \frac{f(x_1^0, \dots, x_i^0 + h, \dots, x_n^0) - f(x_1^0, \dots, x_i^0, \dots, x_n^0)}{h}$$

- ightharpoonup d =Single variable derivative
- $\triangleright$   $\partial$  = Partial derivative
- $ightharpoonup \Delta = \text{Total differential}$

### **DEMONSTRATION: PARTIAL DERIVATIVE**

Question:

$$f(x_1, x_2) = x_1^2 + 3x_1x_2 - x_2^2$$

Answer.

$$\frac{\partial f}{\partial x_1} = f_{x_1} = 2x_1 + 3x_2$$

$$\frac{\partial f}{\partial x_1} = \frac{2}{3}x_1 + 3x_2$$

Aug. 11th, 2023

### **DEMONSTRATION: PARTIAL DERIVATIVE**

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Answer:

$$\frac{\partial f}{\partial x_1} = f_{x_1} = 2x_1 + 3x_2$$
$$\frac{\partial f}{\partial x_2} = f_{x_2} = 3x_1 - 2x_2$$

1. Find  $\frac{\partial f}{\partial x}$  and  $\frac{\partial f}{\partial y}$  for  $f(x,y)=2xy+y^2-ln(x)$ .

1. Find  $\frac{\partial f}{\partial x}$  and  $\frac{\partial f}{\partial y}$  for  $f(x,y) = 2xy + y^2 - \ln(x)$ .

Answer: Show Work

$$f_x = 2y - \frac{1}{x}$$
$$f_y = 2x + 2y$$

- 1. Find  $\frac{\partial f}{\partial x}$  and  $\frac{\partial f}{\partial y}$  for  $f(x,y) = 2xy + y^2 \ln(x)$ .
- 2. Find  $\frac{\partial f}{\partial x}$  and  $\frac{\partial f}{\partial y}$  for  $f(x,y) = 5^{xy} e^{xy} + \frac{2+x}{xy}$ .

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- 2. Find  $\frac{\partial f}{\partial x}$  and  $\frac{\partial f}{\partial y}$  for  $f(x,y) = 5^{xy} e^{xy} + \frac{2+x}{xy}$ .

Answer: Show Work

$$f_x = y(\ln(5)5^{xy} - e^{xy}) - \frac{2y}{(xy)^2}$$
$$f_y = x(\ln(5)5^{xy} - e^{xy}) - \frac{x(2+x)}{(xy)^2}$$

- 1. Find  $\frac{\partial f}{\partial x}$  and  $\frac{\partial f}{\partial y}$  for  $f(x,y) = 2xy + y^2 \ln(x)$ .
- 2. Find  $\frac{\partial f}{\partial x}$  and  $\frac{\partial f}{\partial y}$  for  $f(x,y) = 5^{xy} e^{xy} + \frac{2+x}{xy}$ .
- 3. Find  $\frac{\partial f}{\partial x}$ ,  $\frac{\partial f}{\partial y}$  and  $\frac{\partial f}{\partial z}$  for  $f(x,y,z) = x^2y^{-1}z^{3/2} + e^y \ln(z) \frac{x+y}{z}$

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- 3. Find  $\frac{\partial f}{\partial x}$ ,  $\frac{\partial f}{\partial y}$  and  $\frac{\partial f}{\partial z}$  for  $f(x,y,z)=x^2y^{-1}z^{3/2}+e^yln(z)-\frac{x+y}{z}$

Answer: Show Work

$$f_x = 2xy^{-1}z^{3/2} - \frac{1}{z}$$

$$f_y = -y^{-2}x^2z^{3/2} + e^y \ln(z) - \frac{1}{z}$$

$$f_y = \frac{3}{2}x^2y^{-1}z^{1/2} + \frac{e^y}{z} + \frac{x+y}{z^2}$$

### 2. TOTAL DIFFERENTIATION

- ▶ Total Derivative: A function  $f : \mathbb{R}^n \to \mathbb{R}$  expressing how f changes with the **simultaneous** change in  $x_1$  through  $x_n$ .
- ▶ Note that we can sum the partial derivatives to estimate the **total** differential effect.
- We can approximate the actual change  $\Delta f = f(x^* + \Delta x) f(x^*)$  using the total differential:

$$\Delta f = \frac{\partial f}{\partial x_1}(x^*)\Delta x_1 + \dots + \frac{\partial f}{\partial x_n}(x^*)\Delta x_n$$

### APPLICATION: SLUTSKY MATRIX

#### Substitution Matrix:

Substitution effect for each pair of elements (i.e., goods/commodities).

$$S(p, w) = \begin{bmatrix} s_{11}(p, w) & \cdots & s_{1L}(p, w) \\ \vdots & \ddots & \vdots \\ s_{L1}(p, w) & \cdots & s_{LL}(p, w) \end{bmatrix}$$
$$s_{l,k}(p, w) = \frac{\partial x_l}{\partial p_k} + \frac{\partial x_l}{\partial w} x_k$$

# **DEMONSTRATION: TOTAL DIFFERENTIATION**

Question:

$$u(t,r,s) = \frac{t^3 r^6}{s^2}$$

Answer.

$$du = u_t dt + u_r dr + u_s ds$$

$$du = \frac{3t^2 r^6}{s^2} dt + \frac{6t^3 r^5}{s^2} dr - \frac{2t^3 r^6}{s^3} ds$$

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1. Differentiate  $f(x, y, z) = ln\left(\frac{xy^2}{z^3}\right)$ 

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$$f(x, y, z) = ln\left(\frac{xy^2}{z^3}\right)$$

Answer: Show Work

$$df = \frac{1}{x}dx + \frac{2}{y}dy - \frac{3}{z}dz$$

- 1. Differentiate  $f(x, y, z) = ln\left(\frac{xy^2}{z^3}\right)$
- 2. Differentiate  $w(x, y, z) = \frac{x^4 z^8}{y}$

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- 2. Differentiate  $w(x, y, z) = \frac{x^4 z^8}{y}$

Answer: Show Work

$$dw = \frac{4x^3z^8}{y}dx - \frac{x^4z^8}{y^2}dy + \frac{8z^7x^4}{y}dz$$

- 1. Differentiate  $f(x, y, z) = ln\left(\frac{xy^2}{z^3}\right)$
- 2. Differentiate  $w(x, y, z) = \frac{x^4 z^8}{y}$
- 3. Differentiate  $g(a,b,c,d) = \frac{e^a b^2}{a} \frac{d^{1/2} ln(c)}{b}$

- 1. Differentiate  $f(x, y, z) = ln\left(\frac{xy^2}{z^3}\right)$
- 2. Differentiate  $w(x, y, z) = \frac{x^4 z^8}{y}$
- 3. Differentiate  $g(a,b,c,d) = \frac{e^a b^2}{a} \frac{d^{1/2} ln(c)}{b}$

Answer: Show Work

$$\begin{split} dg = & (\frac{b^2 e^a}{a})(1-a) da \\ & + (\frac{2be^a}{a} + \frac{d^{1/2} ln(c)}{b^2}) db \\ & - \left(\frac{d^{1/2}}{cd}\right) dc - \left(\frac{ln(c)}{2bd^{1/2}}\right) dd \end{split}$$

### 2. Total Differentiation

- ► The Jacobian derivative vector (or matrix).
- ▶ For  $f: \mathbb{R}^n \to \mathbb{R}$

$$Df_{x^*} = \left(\frac{\partial f}{\partial x_1}(x^*)\cdots\frac{\partial f}{\partial x_n}(x^*)\right)$$

▶ For  $f: \mathbb{R}^n \to \mathbb{R}^m$ 

$$Df_{x^*} = \begin{bmatrix} \frac{\partial f_1}{\partial x_1}(x^*) & \cdots & \frac{\partial f_1}{\partial x_n}(x^*) \\ \vdots & \ddots & \vdots \\ \frac{\partial f_m}{\partial x_1}(x^*) & \cdots & \frac{\partial f_m}{\partial x_n}(x^*) \end{bmatrix}$$

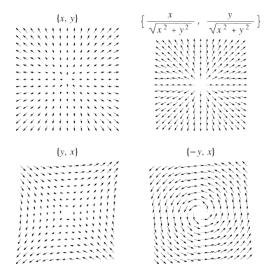
### 2. TOTAL DIFFERENTIATION

- ▶ The gradient  $\nabla$  is the direction that F increases most rapidly.
- ► E.g., a 'directional derivative'.
- ► Commonly throughout econometrics (and popular in machine learning).
- ▶ The gradient of  $x^*$  can be written as a column vector.

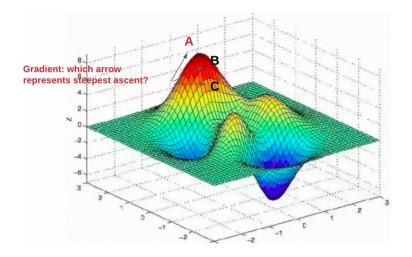
$$\nabla F(x^*) = \begin{pmatrix} \frac{\partial F}{\partial x_1}(x^*) \\ \vdots \\ \frac{\partial F}{\partial x_n}(x^*) \end{pmatrix}$$

- ▶ Jacobian is a collection (e.g., matrix) of gradients:
  - ► Gradient: 1 function, many parameters.
  - ▶ Jacobian: Many functions  $f_m$ , many parameters.

## **VECTOR FIELDS**



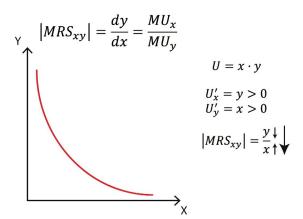
# GRADIENT ASCENT AND DESCENT



### GRADIENTS AND MACHINE LEARNING



# APPLICATION: MARGINAL RATES OF SUBSTITUTION



# **DEMONSTRATION: GRADIENT**

**Question:** 

$$f(x, y, z) = ze^{-xy}$$

Answer.

$$f_x = -yze^{-xy}$$

$$f_y = -xze^{-xy}$$

$$f_z = e^{-xy}$$

$$7f = \langle -yze^{-xy}, -xze^{-xy}, e^{-xy} \rangle$$

### **DEMONSTRATION: GRADIENT**

**Question:** 

$$f(x, y, z) = ze^{-xy}$$

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$$\nabla f = \langle -yze^{-xy}, -xze^{-xy}, e^{-xy} \rangle$$

1. Find 
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 for  $f(x,y) = ln(\sqrt{x^2 + y^2})$ 

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Answer: Show Work

$$\nabla f = \langle \frac{x}{x^2 + y^2}, \frac{y}{x^2 + y^2} \rangle$$

- 1. Find  $\nabla$  for  $f(x,y) = ln(\sqrt{x^2 + y^2})$
- 2. Find  $\nabla$  for  $g(x, y, z) = \frac{e^x 3^z}{y^2}$ .

- 1. Find  $\nabla$  for  $f(x,y) = ln(\sqrt{x^2 + y^2})$
- 2. Find  $\nabla$  for  $g(x, y, z) = \frac{e^x 3^z}{y^2}$ .

Answer: Show Work

$$\nabla g = \langle \frac{e^x 3^z}{y^2}, \frac{-2e^x 3^z}{y^3}, \frac{\ln(3)e^x 3^z}{y^2} \rangle$$

- 1. Find  $\nabla$  for  $f(x,y) = ln(\sqrt{x^2 + y^2})$
- 2. Find  $\nabla$  for  $g(x, y, z) = \frac{e^x 3^z}{y^2}$ .
- 3. Find  $\nabla$  for  $f(x, y, z) = z^2 e^{x^2 + 4y} + \ln(\frac{xy}{z})$ .

- 1. Find  $\nabla$  for  $f(x,y) = ln(\sqrt{x^2 + y^2})$
- 2. Find  $\nabla$  for  $g(x, y, z) = \frac{e^x 3^z}{v^2}$ .
- 3. Find  $\nabla$  for  $f(x, y, z) = z^2 e^{x^2 + 4y} + ln(\frac{xy}{z})$ .

Answer: Show Work

$$\nabla f = \langle 2xz^2e^{x^2+4y} + \frac{1}{x}, 4z^2e^{x^2+4y} + \frac{1}{y}, 2ze^{x^2+4y} - \frac{1}{z} \rangle$$

### 3. HIGHER ORDER DERIVATIVES

ightharpoonup Consider the partial derivative for  $x_1$ .

$$\frac{\partial f(x_1,\ldots,x_n)}{\partial x_1}=f_1(x)$$

• We can get higher order gradients for n partial derivatives of  $f_1(x)$ .

$$\nabla f_1(x) = \frac{\partial^2 f(x)}{\partial x_1 \partial x_1} + \frac{\partial^2 f(x)}{\partial x_1 \partial x_2} + \cdots + \frac{\partial^2 f(x)}{\partial x_1 \partial x_n}$$
$$= f_{11}(x) + f_{12}(x) + \cdots + f_{1n}(x)$$

#### 3. HIGHER ORDER DERIVATIVES

► Hessian Matrix is a **symmetric** matrix of the second order derivatives.

$$D^{2}f_{x^{*}} \equiv \begin{bmatrix} \frac{\partial^{2}f}{\partial x_{1}^{2}} & \frac{\partial^{2}f}{\partial x_{2}\partial x_{1}} & \cdots & \frac{\partial^{2}f}{\partial x_{n}\partial x_{1}} \\ \frac{\partial^{2}f}{\partial x_{1}\partial x_{2}} & \frac{\partial^{2}f}{\partial x_{2}^{2}} & \cdots & \frac{\partial^{2}f}{\partial x_{n}\partial x_{2}} \\ \vdots & \vdots & \ddots & \vdots \\ \frac{\partial^{2}f}{\partial x_{1}\partial x_{n}} & \frac{\partial^{2}f}{\partial x_{2}\partial x_{n}} & \cdots & \frac{\partial^{2}f}{\partial x_{n}^{2}} \end{bmatrix}$$

▶ Young's Theorem ensures the symmetry.

#### Young's Theorem

If  $f: \mathbb{R}^n \to \mathbb{R}$  is  $C^2 \in \mathbb{R}^n$ , then  $\forall x \in \mathbb{R}^n$  and each index pairs i, j:

$$\frac{\partial^2 f(x)}{\partial x_i \partial x_j} = \frac{\partial^2 f(x)}{\partial x_j \partial x_i}$$

### **DEMONSTRATION: HESSIAN MATRIX**

Question:

Compute Hessian for  $f(x, y) = x^3 - 2xy - y^6$ .

Answer:

$$f_x = 3x^2 - 2y$$
$$f_y = -2x - 6y^5$$

$$\mathbf{H}f(x,y) = \begin{bmatrix} 6x & -2\\ -2 & -30y^4 \end{bmatrix}$$

## DEMONSTRATION: HESSIAN MATRIX

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## 4. MULTI-VARIABLE CHAIN RULE

- ▶ If  $x(t) = (x_1(t), ..., x_n(t))$  is a  $C^1$  curve on an interval about  $t_0$ , and f is a  $C^1$  function on a ball about  $x(t_0)$ ,
- ▶ Then  $g(t) \equiv f(x_1(t), \dots, x_n(t))$  is a  $C^1$  function at  $t_0$ .
- ▶ This allows for the differentiation of t:

$$\frac{df}{dt}(t_0) = \frac{\partial f}{\partial x_1}(x(t_0))x'_1(t_0) + \dots + \frac{\partial f}{\partial x_n}(x(t_0))x'_n(t_0)$$

► Suppose z = f(x(t), y(t)). Then

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

## APPLICATION: COURNOT & ENGEL AGGREGATION

#### Cournot Aggregation:

Budget share of goods weighted by own and cross price elasticises.

$$s_x \varepsilon_{x,p_x} + s_y \varepsilon_{y,p_x} = -s_x$$
$$s_x = \frac{p_x x}{m}$$

### Engel Aggregation:

Budget share of goods interacted with their income elasticises.

$$\sum_{i=1} s_i \varepsilon(x_i, m) = 1$$

► For two goods:

$$s_1\varepsilon(x_1,m) + s_2\varepsilon(x_2,m) = 1$$

$$\frac{p_1x_1}{m}\varepsilon(x_1,m) + \frac{p_1x_1}{m}\varepsilon(x_2,m)$$
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## DEMONSTRATION: CHAIN RULE

#### Question:

Differentiate 
$$\frac{\partial z}{\partial t}(z(x(t), y(t) : x = t^2, y = 2t) = x^2y - y^2$$
.

Answer

$$\frac{\partial z}{\partial t} = (2xy)(2t) + 2x^2 - 2(2)y$$

$$= (2t^2 \cdot 2t)(2t) + ((t^2)^2 - 2(2t))(2t)$$

$$= 8t^4 + 2t^4 - 8t$$

$$= 10t^4 - 8t$$

## **DEMONSTRATION: CHAIN RULE**

Ouestion:

Differentiate 
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.

Answer:

$$\frac{\partial z}{\partial t} = (2xy)(2t) + 2x^2 - 2(2)y$$

$$= (2t^2 \cdot 2t)(2t) + ((t^2)^2 - 2(2t))(2)$$

$$= 8t^4 + 2t^4 - 8t$$

$$= 10t^4 - 8t$$

## 5. IMPLICIT FUNCTION THEOREM

 $\triangleright$  Consider a function with two variables x, y.

$$G(x, y(x)) = c)$$

We can use the implicit function theorem with respect to x about  $x_0$ .

$$\frac{dG}{dx}(x_0, y(x_0)) \cdot \frac{dx}{dx}(x_0) + \frac{dG}{dy}(x_0, y(x_0)) \cdot \frac{dy}{dx}(x_0) = 0$$

$$\implies y'(x_0) = \frac{dy}{dx}(x_0) = -\frac{\frac{dG}{dx}(x_0, y(x_0))}{\frac{dG}{dy}(x_0, y(x_0))}$$

## 5. IMPLICIT FUNCTION THEOREM

► Implicit Partial Differentiation:

$$\frac{\partial F}{\partial s}(F(x(s), y(s)), z(s)) = \frac{\partial F}{\partial x}\frac{\partial x}{\partial s} + \frac{\partial F}{\partial y}\frac{\partial y}{\partial s} + \frac{\partial F}{\partial z}\frac{\partial z}{\partial s}$$

## DEMONSTRATION: IMPLICIT PARTIAL DIFF.

Question:

$$\frac{\partial}{\partial t}(f(x,y(t),t) = xy^2 + x^2y = 3t$$

Answer:

$$\frac{\partial}{\partial t}(xy^2) + \frac{\partial}{\partial t}(x^2y) = \frac{\partial}{\partial t}(3t)$$
$$2xyf_t + x^2f_t = 3$$
$$f_t(2xy + x^2) = 3$$
$$f_t = \frac{3}{2xy + x^2}$$

## DEMONSTRATION: IMPLICIT PARTIAL DIFF.

Question:

$$\frac{\partial}{\partial t}(f(x,y(t),t) = xy^2 + x^2y = 3t$$

Answer:

$$\frac{\partial}{\partial t}(xy^2) + \frac{\partial}{\partial t}(x^2y) = \frac{\partial}{\partial t}(3t)$$
$$2xyf_t + x^2f_t = 3$$
$$f_t(2xy + x^2) = 3$$
$$f_t = \frac{3}{2xy + x^2}$$

1. 
$$\frac{\partial}{\partial x}f(x,y(x)) = e^x y + \ln(y) = x$$

1. 
$$\frac{\partial}{\partial x}f(x,y(x)) = e^x y + \ln(y) = x$$

Answer: Show Work

$$f_x = \frac{1 - e^x y}{e^x + \frac{1}{y}}$$

1. 
$$\frac{\partial}{\partial x}f(x,y(x)) = e^x y + \ln(y) = x$$

2. 
$$\frac{\partial}{\partial x}f(x(z), y, z) = 3xyz + x^2y + \frac{z}{x}$$

1. 
$$\frac{\partial}{\partial x}f(x,y(x)) = e^x y + \ln(y) = x$$

2. 
$$\frac{\partial}{\partial x}f(x(z), y, z) = 3xyz + x^2y + \frac{z}{x}$$

Answer: Show Work

$$f_z = \frac{-3xy - \frac{1}{x}}{3yz + 2xy - zx^{-2}}$$

- 1.  $\frac{\partial}{\partial x}f(x,y(x)) = e^x y + \ln(y) = x$
- 2. Question 2
- 3.  $\frac{\partial}{\partial y}f(x(y),y) = e^{x+y} e^{y^2x^{-1}}$

- 1.  $\frac{\partial}{\partial x} f(x, y(x)) = e^x y + \ln(y) = x$
- 2. Question 2
- 3.  $\frac{\partial}{\partial y}f(x(y),y) = e^{x+y} e^{y^2x^{-1}}$

Answer: Show Work

$$f_y = \frac{e^{y^2 e^{-1}}}{x(2x^{x+y+xy} + \frac{y^2}{x^2}e^{y^2x^{-1}})}$$

## 6. MULTI-VARIABLE CONCAVITY

- ▶ Suppose f is a **convex** subset  $U \in \mathbb{R}^n$ .
- ▶ The *f* is **concave** iff  $\forall x_1, x_2 \in U$ ,  $g_{x_1,x_2}(t) \equiv f(tx_2 + (1-t)x_1)$  is concave on  $\{t \in \mathbb{R} | tx_2 + (1-t)x_1 \in U\}$ .
- ► E.g., if the function remains in the convex subset, then it is concave.

## 6. MULTI-VARIABLE CONCAVITY

- ▶ Let f be a  $C^2$  function on an open **convex** subset  $D \in \mathbb{R}^n$ .
- ▶ Then f is **concave** on D iff the Hessian matrix  $D^2f(x)$  is **negative semidefinite**  $\forall x \in D$ .
- ▶ f is **convex** on D iff the Hessian matrix  $D^2f(x)$  is **positive** semidefinite  $\forall x \in D$ .

## **DEMONSTRATION: NEGATIVE SEMIDEFINITE**

#### **Question:**

Is this Hessian Negative semidefinite (e.g., Any value of  $diag(\mathbf{H}(\cdot)) \leq 0$ .

$$\mathbf{H}f(x,y,z) = \begin{bmatrix} 8x & -3 & -4xz \\ -3 & -5y^2 & 0 \\ -4xz & 0 & 2z \end{bmatrix}$$

#### Answer:

Yes, because  $-5y^2 \le 0$ .

## **DEMONSTRATION: NEGATIVE SEMIDEFINITE**

#### **Question:**

Is this Hessian Negative semidefinite (e.g., Any value of  $diag(\mathbf{H}(\cdot)) \leq 0$ .

$$\mathbf{H}f(x,y,z) = \begin{bmatrix} 8x & -3 & -4xz \\ -3 & -5y^2 & 0 \\ -4xz & 0 & 2z \end{bmatrix}$$

#### Answer:

Yes, because  $-5y^2 \le 0$ .

## 6. Multi-variable Concavity

▶ Quasi-concavity:  $\forall x, y \in D \in \mathbb{R}^n$  and  $\forall t \in [0, 1]$  $f(tx + (1 - t)y) \ge \min\{f(x), f(y)\}$ 

▶ With multiple variables, we can show quasi-concavity using the Hessian matrix *D* iff

$$f(y) \ge f(x) \implies Df(x)(y-x) \ge 0$$

Lecture Review

## REVIEW OF MULTI-VARIATE CALCULUS

- 1. Partial Derivatives
- 2. Total Differentiation
- 3. Higher Order Derivatives
- 4. Multi-variable Chain Rule
- 5. Implicit Function Theorem
- 6. Multi-variable Concavity

Remiero

#### ASSIGNMENT

- ► Readings on Matrices before Lecture 06:
  - ► MWG Appendix M.D. & M.M.
- ► Assignment:
  - ► Problem Set 05 (PS05)
  - ► Solution set will be available this weekend.
- ► Struggling?
  - 1. Read the 'Encouraged Reading'
  - 2. Review 'Supplementary material'
  - 3. Reach out directly

## PARTIAL DERV. QUESTION 1 ANSWER:

$$f_x = 2y - \frac{1}{x}$$
$$f_y = 2x + 2y$$

## PARTIAL DERV. QUESTION 2 ANSWER:

◆ OUESTION

$$f_x = y \ln(5)5^{xy} - ye^{xy} + (1)(xy)^{-1} + (2+x)(-1)(xy)^{-2}(y)$$
  
$$f_x = y(\ln(5)5^{xy} - e^{xy}) - \frac{2y}{(xy)^2}$$

$$f_y = x \ln(5)5^{xy} - xe^{xy} + (2+x)(-1)(xy)^{-2}(x)$$
  
$$f_y = x(\ln(5)5^{xy} - e^{xy}) - \frac{x(2+x)}{(xy)^2}$$

## PARTIAL DERV. QUESTION 3 ANSWER:

$$f_x = 2xy^{-1}z^{3/2} - \frac{1}{z}$$

$$f_y = -y^{-2}x^2z^{3/2} + e^y \ln(z) - \frac{1}{z}$$

$$f_y = \frac{3}{2}x^2y^{-1}z^{1/2} + \frac{e^y}{z} + \frac{x+y}{z^2}$$

## TOTAL DIFF. QUESTION 1 ANSWER:

$$df = \frac{1}{x} + \frac{1}{y^2}(2y) + \frac{1}{z^3}(3z)$$
$$df = \frac{1}{x}dx + \frac{2}{y}dy - \frac{3}{z}dz$$

## TOTAL DIFF. QUESTION 2 ANSWER:

$$dw = \frac{4x^3z^8}{y}dx - \frac{x^4z^8}{y^2}dy + \frac{8z^7x^4}{y}dz$$

## TOTAL DIFF. QUESTION 3 ANSWER:

◆ Question

$$dg = \left(\frac{b^2 e^a}{a}\right) (1 - a) da$$

$$+ \left(\frac{2be^a}{a} + \frac{d^{1/2} ln(c)}{b^2}\right) db$$

$$- \left(\frac{d^{1/2}}{cd}\right) dc - \left(\frac{ln(c)}{2bd^{1/2}}\right) dd$$

## GRADIENTS QUESTION 1 ANSWER:

$$\nabla f = \langle \frac{x}{x^2 + y^2}, \frac{y}{x^2 + y^2} \rangle$$

## GRADIENTS QUESTION 2 ANSWER:

$$\nabla g = \langle \frac{e^x 3^z}{y^2}, \frac{-2e^x 3^z}{y^3}, \frac{\ln(3)e^x 3^z}{y^2} \rangle$$

# **GRADIENTS QUESTION 3 ANSWER:**

$$\nabla f = \langle 2xz^2 e^{x^2 + 4y} + \frac{1}{x}, 4z^2 e^{x^2 + 4y} + \frac{1}{y}, 2ze^{x^2 + 4y} - \frac{1}{z} \rangle$$

# IMPLICIT PARTIAL DIFF. QUESTION 1 ANSWER:

$$e^{x}y + e^{x}f_{x} + \frac{1}{y}f_{x} = 1$$
$$f_{x} = \frac{1 - e^{x}y}{e^{x} + \frac{1}{y}}$$

# IMPLICIT PARTIAL DIFF. QUESTION 2 ANSWER:

$$3yzf_z + 3xy + 2xyf_z + \frac{1}{x} - x^{-2}zf_z = 0$$
$$f_z = \frac{-3xy - \frac{1}{x}}{3yz + 2xy - zx^{-2}}$$

## IMPLICIT PARTIAL DIFF. QUESTION 3 ANSWER:

$$e^{x}e^{y}e^{xy}f_{y} + e^{x}e^{y}e^{xy}f_{y} = x^{-1}e^{y^{2}x^{-1}}2y - y^{2}e^{y^{2}x^{-1}}x^{-2}f_{y}$$

$$f_{y}(2x^{x+y+xy} + \frac{y^{2}}{x^{2}}e^{y^{2}x^{-1}}) = e^{y^{2}x^{-1}}$$

$$f_{y} = \frac{e^{y^{2}e^{-1}}}{x(2x^{x+y+xy} + \frac{y^{2}}{x^{2}}e^{y^{2}x^{-1}})}$$