



Functions of Several Variables


D is a set of n -tuples of real numbers (x_1, x_2, \dots, x_n)

↳ **real-valued function** f on D is a rule that assigns a unique single real number to each element in D

↳ if $w = f(x_1, x_2, x_3, \dots, x_n)$, the set D is called the function's **domain** (input)

↳ set of values in $w =$ **range** (output, answers)

Find the domain of each: (easiest to look at where domain is NOT defined)

① $f(x, y) = \sqrt{xy}$ → $xy \geq 0 \rightarrow \{x, y\} \mid xy \geq 0 \rightarrow$ 

② $f(x, y) = \frac{1}{1-x-y} \rightarrow x-y > 0 \rightarrow \{x, y\} \mid x > y \geq 3$

③ $f(x, y, z) = \frac{\sqrt{z}}{x^2-y^2} \rightarrow z \geq 0, x^2-y^2 \neq 0 \rightarrow \{x, y, z\} \mid z \geq 0, x^2 \neq y^2 \rightarrow$ or $|x| \neq |y|$

Give domain and range of $f(x, y) = \sqrt{4-x^2} - \sqrt{9-y^2}$

↳ **domain** $\rightarrow 4-x^2 \geq 0, 9-y^2 \geq 0 \rightarrow x^2 \leq 4, y^2 \leq 9$

$\rightarrow \{x, y\} \mid x^2 \leq 4, y^2 \leq 9 \text{ or } \{x, y\} \mid -2 \leq x \leq 2, -3 \leq y \leq 3$

↳ **range** \rightarrow smallest value, minimize $\sqrt{4-x^2}$, maximize $\sqrt{9-y^2}$

↳ largest value, maximize $\sqrt{4-x^2}$, minimize $\sqrt{9-y^2}$

↳ $[-3, 2] \rightarrow$ will be an interval, not a set

Boundary Points

A point (x_0, y_0) is an **interior point** of a set/region of R in the xy -plane if it is at the **center** of a **disk** entirely in R



↳ **boundary points** of a set/region R have disks with points outside and inside of R (does not need to be in R)

↳ **Closed Sets** contains **all** of its boundary points

↳ **Open Sets** contains **none** of its boundary points

↳ Otherwise, neither

Bounded regions - lies inside a disk with finite radius

↳ **Unbounded** regions - are **not** bounded

Interior Point - point in the center of a solid sphere in R

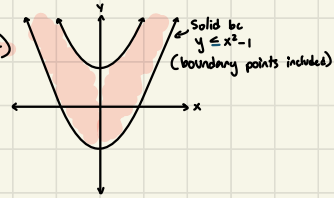
↳ **boundary points** - spheres with points inside/outside R

Describe domain of $f(x, y) = \cos^{-1}(y-x^2)$

↳ arccos needs argument $-1 \rightarrow 1$

$\rightarrow -1 \leq y-x^2 \leq 1, x^2-1 \leq y \leq x^2+1$

↳ **closed** and **unbounded**



Level Curves and Surfaces

If c is a value in the range of f , then we can sketch $f(x, y) = c$

↳ This is called a **level curve**

Level Surface - set of points in space where a function of 3 variables = a constant $\rightarrow f(x, y, z) = c$

Limits for Functions of Several Variables

Let F be a function defined at least on some **deleted neighborhood** of $x_0 \rightarrow$ **Formal Definition of Limit**

↳ $\lim_{x \rightarrow x_0} f(x) = L$

↳ if for every $\epsilon > 0, \delta > 0$ such that if $0 < \|x - x_0\| < \delta$ implies that $|f(x) - L| < \epsilon$

A function of 2/more variables approaches a **limit** L as (x, y, z) approaches $(x_0, y_0, z_0) \rightarrow$ **Multivariable Definition of Limit**

↳ $\lim_{(x,y,z) \rightarrow (x_0,y_0,z_0)} f(x,y,z) = L$

↳ if for every number $\epsilon > 0$ there exists a $\delta > 0$, such that for all (x, y, z) in the domain of f

↳ $|f(x, y, z) - L| < \epsilon$ whenever $0 < \sqrt{(x-x_0)^2 + (y-y_0)^2 + (z-z_0)^2} < \delta$

Find $\lim_{(x,y) \rightarrow (0,0)} f(x,y) = \frac{2xy^4}{x^2+y^2}$

↳ $|f(x,y) - L| < \epsilon$ whenever $0 < \sqrt{(x-x_0)^2 + (y-y_0)^2} < \delta$

↳ $\left| \frac{2xy^4}{x^2+y^2} - 0 \right| < \epsilon$ whenever $0 < \sqrt{x^2+y^2} < \delta \rightarrow 0 < 2\sqrt{x^2+y^2} < 2\delta$

all squares are + $\frac{2|x||y^4|}{x^2+y^2} \leq 2|x| = 2\sqrt{x^2} \leq 2\sqrt{x^2+y^2} < \epsilon$, let $\delta = \frac{\epsilon}{2}$

$y^2 \leq x^2+y^2$, so $\frac{y^2}{x^2+y^2} \leq 1$

Find $\lim_{(x,y) \rightarrow (0,0)} f(x,y) = \frac{y^4}{x^2+y^2} = \frac{0}{0}$ \rightarrow indeterminate

↳ along x -axis $(x,y) \rightarrow (x,0)$ so $f(x,0) = \frac{0}{x^2} = 0$

↳ $\lim_{x \rightarrow 0} \frac{0}{x^2} = \lim_{x \rightarrow 0} 0 = 0$

↳ along y -axis $(x,y) \rightarrow (0,y)$ so $f(0,y) = \frac{y^4}{y^2} = y^2$

↳ $\lim_{y \rightarrow 0} \frac{y^4}{y^2} = \lim_{y \rightarrow 0} y^2 = 0$

\neq so DNE

Check Paths

Continuity for Functions of Several Variables

A function of $f(x,y)$ is **continuous** at a point (x_0, y_0) if:

- ① f is defined at (x_0, y_0)
 - ② $\lim_{(x,y) \rightarrow (x_0, y_0)} f(x,y)$ exists
 - ③ $\lim_{(x,y) \rightarrow (x_0, y_0)} f(x,y) = f(x_0, y_0)$
- $f(x,y)$ is **continuous** \leftrightarrow **continuous** at every point in domain

At what points in the plane is $f(x,y) = \frac{x+y}{2+\cos(x)}$ **continuous**?

\hookrightarrow discontinuous when $2+\cos(x)=0$, but since $-1 \leq \cos(x) \leq 1$, never discontinuous

\hookrightarrow **Continuous** at all points (x,y)

Partial Derivatives I

The **partial derivative** of $f(x,y)$ with respect to x at the point (x_0, y_0) is:

$\hookrightarrow \frac{\partial f}{\partial x} \Big|_{(x_0, y_0)} = \lim_{h \rightarrow 0} \frac{f(x_0+h, y_0) - f(x_0, y_0)}{h}$ provided the limit exists \rightarrow treats y as a constant

\hookrightarrow respect to $y \rightarrow \frac{\partial f}{\partial y} \Big|_{(x_0, y_0)} = \lim_{h \rightarrow 0} \frac{f(x_0, y_0+h) - f(x_0, y_0)}{h}$ \rightarrow treats x as a constant

A function $z = f(x,y)$ is **differentiable** at (x_0, y_0) if $f_x(x_0, y_0)$ and $f_y(x_0, y_0)$ **exist** and

Find all partial derivatives of $f(x,y) = 3x^2 - 2y + xy$

$\Delta z = f(x_0 + \Delta x, y_0 + \Delta y)$ satisfies an equation of the form:

$$f_x = \frac{\partial f}{\partial x} = 6x + y, \quad f_y = \frac{\partial f}{\partial y} = -2 + x$$

$\hookrightarrow \Delta z = f_x(x_0, y_0) \Delta x + f_y(x_0, y_0) \Delta y + \epsilon_1 \Delta x + \epsilon_2 \Delta y$

$\hookrightarrow \epsilon_1, \epsilon_2 \rightarrow 0$ as both $\Delta x, \Delta y \rightarrow 0$

$\hookrightarrow f$ is **differentiable** if it is **differentiable** at every point in its domain

\hookrightarrow graph has a **smooth surface**

Partial Derivatives II

Higher Order Derivatives

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

$$\hookrightarrow (f_x)_y = f_{xy} = \frac{\partial}{\partial y} \left(\frac{\partial f}{\partial x} \right) = \frac{\partial^2 f}{\partial y \partial x} \leftarrow \text{Mixed Partial Derivative}$$

\hookrightarrow If $f(x,y)$ and all its partial derivatives $f_{xx}, f_{xy}, f_{yx}, f_{yy}$ are defined throughout an open region containing a point (x_0, y_0) , and all are continuous at (x_0, y_0) , then $f_{xy}(x_0, y_0) = f_{yx}(x_0, y_0)$

Implicit Differentiation

\hookrightarrow if we want to find f_z with respect to x or y , we assume $z = z(x,y)$

\hookrightarrow Use chain rule \rightarrow ex. adding on $\frac{\partial z}{\partial x}$ when diff. z with respect to x

The Chain Rule

If $w = f(x,y)$ is differentiable and $x = x(t), y = y(t)$ are differentiable functions of t , then $w = f(x(t), y(t))$ is differentiable

$$\hookrightarrow \frac{dw}{dt} = \frac{\partial w}{\partial x} \frac{dx}{dt} + \frac{\partial w}{\partial y} \frac{dy}{dt}$$

$$\hookrightarrow w = f(x(t), y(t), z(t)) \rightarrow \frac{dw}{dt} = \frac{\partial w}{\partial x} \frac{dx}{dt} + \frac{\partial w}{\partial y} \frac{dy}{dt} + \frac{\partial w}{\partial z} \frac{dz}{dt}$$

Implicit Differentiation

If $F(x,y)$ is differentiable and $F(x,y) = 0$ describes y as a differentiable function of x ,

$$\hookrightarrow \frac{dy}{dx} = -\frac{F_x}{F_y} \text{ if } F_y \neq 0$$

$$\hookrightarrow \frac{\partial z}{\partial x} = -\frac{F_x}{F_z} \text{ and } \frac{\partial z}{\partial y} = -\frac{F_y}{F_z} \text{ if } F_z \neq 0$$

Directional Derivatives

Directional Derivative — $f'_u(x_0, y_0)$ or $D_u f(P_0) \rightarrow f$ in the direction of u at the point $P_0 = (x_0, y_0)$

↳ The rate of change of f in the u -direction

If $u = u_1 i + u_2 j$, then:

$$D_u f(P_0) = \lim_{s \rightarrow 0} \frac{f(x_0 + su_1, y_0 + su_2) - f(x_0, y_0)}{s}$$

$$\nabla f(x, y) \Big|_{P_0(x_1, y_1)} \cdot u$$

Find the directional derivative of $f(x, y) = x^2 + xy^2$ at $P(1, 1)$ in the direction $i - j$

$$\hookrightarrow |i - j| = \sqrt{2}, \text{ so } u = \frac{1}{\sqrt{2}}i - \frac{1}{\sqrt{2}}j$$

$$D_u f(1, 1) = \lim_{s \rightarrow 0} \frac{f(1 + \frac{s}{\sqrt{2}}, 1 + \frac{s}{\sqrt{2}}) - f(1, 1)}{s} \rightarrow \lim_{s \rightarrow 0} \frac{(1 + \frac{s}{\sqrt{2}})^2 + (1 + \frac{s}{\sqrt{2}})(1 + \frac{s}{\sqrt{2}})^2 - 2}{s} \rightarrow \lim_{s \rightarrow 0} \frac{\frac{s}{\sqrt{2}} + \frac{s^2}{2} + \frac{s^2}{2\sqrt{2}}}{s} = \lim_{s \rightarrow 0} \frac{1}{\sqrt{2}} + \frac{s}{2\sqrt{2}} = \frac{1}{\sqrt{2}}$$

Gradient

Gradient of a function is vector:

$$\nabla f(x, y, z) = \frac{\partial f}{\partial x} i + \frac{\partial f}{\partial y} j + \frac{\partial f}{\partial z} k$$

Find the gradient of $f(x, y) = 2e^x \sin(x^2 + y)$

$$\nabla f(x, y) = (4e^x \cos(x^2 + y)x + 2e^x \sin(x^2 + y))i + (2e^x \cos(x^2 + y))j$$

Nabla (Operator) $\rightarrow \nabla(f(x) + g(x)) = \nabla f(x) + \nabla g(x)$

$$\hookrightarrow \nabla(\alpha f(x)) = \alpha \nabla f(x)$$

$$\hookrightarrow \nabla(f(x)g(x)) = f(x)\nabla g(x) + \nabla f(x)g(x)$$

Directional Derivative $\rightarrow f'_u(P_0) = \nabla f(x_0, y_0) \cdot u$

↳ f increases most rapidly when $\cos \theta = 1$ (when $\theta = 0$, u in direction of ∇f) \rightarrow at each point P in domain, f increases most rapidly in direction of **gradient vector** at P and the derivative is $D_u f = \|\nabla f\|$

↳ f decreases most rapidly in $-\nabla f$ and the derivative in this direction is $D_u f = -\|\nabla f\|$

↳ Any direction u orthogonal to a **gradient** $\nabla f \neq 0$ is a direction of 0 change in f

Find a unit vector in the direction in which f increases most rapidly at P and give a rate of change

$$\hookrightarrow f(x, y) = y^2 e^{2x} \text{ at } P(0, 1) \rightarrow \nabla f = \left(\frac{2e^{2x}}{y^2}\right)i + \left(-\frac{2e^{2x}}{y^3}\right)j$$

$$\hookrightarrow \nabla f(0, 1) = 2i - 2j \rightarrow \|\nabla f(0, 1)\| = \sqrt{8} = 2\sqrt{2}$$

$$\hookrightarrow u_{\nabla f} = \frac{1}{\sqrt{2}}i - \frac{1}{\sqrt{2}}j$$

Tangent Lines to Level Curves

Tangent Line to Level Curve $f(x, y) = c$ at point (x_0, y_0) is: $f_x(x_0, y_0)(x - x_0) + f_y(x_0, y_0)(y - y_0) = 0$

Derivative along a path — if $r(t) = x(t)i + y(t)j + z(t)k$ is a smooth path, C , and $w = f(r(t))$ is a scalar function along C , then:

$$\hookrightarrow \text{Derivative, } \frac{d}{dt} f(r(t)) = \nabla f(r(t)) \cdot r'(t)$$

Find the rate of change of f with respect to t along the curve: $f(x, y) = x^2 y$ and $r(t) = e^t i + e^{-t} j$

$$\hookrightarrow \frac{d}{dt} f(r(t)) = \nabla f(r(t)) \cdot r'(t) \quad r'(t) = e^t i - e^{-t} j$$

$$\hookrightarrow \nabla f(x, y) = (2xy)i + (x^2)j \rightarrow \nabla f(e^t, -e^{-t}) = 2(e^t e^{-t})i + (e^t)^2 j$$

$$\hookrightarrow \nabla f(r(t)) = 2i + e^{2t} j, \quad \nabla f(r(t)) \cdot r'(t) = 2e^t - e^t = e^t$$

Tangent Planes and Normal Lines

Tangent Plane to level surface $f(x,y,z)=c$ of a differentiable function f at point $P_0(x_0,y_0,z_0)$ where the gradient is not 0 is the plane through P_0 normal to $\nabla f(x_0,y_0,z_0)$

$$\hookrightarrow f_x(P_0)(x-x_0) + f_y(P_0)(y-y_0) + f_z(P_0)(z-z_0) = 0$$

\hookrightarrow **Tangent Plane** to surface $z=f(x,y)$ at (x_0,y_0,z_0) : $f_x(x_0,y_0)(x-x_0) + f_y(x_0,y_0)(y-y_0) - (z-z_0) = 0$

Normal Line to level surface $f(x,y,z)=c$ at $P_0(x_0,y_0,z_0)$ is the line through P_0 parallel to $\nabla f(x_0,y_0,z_0)$

$$\hookrightarrow x = x_0 + f_x(P_0)t, y = y_0 + f_y(P_0)t, z = z_0 + f_z(P_0)t$$

Find parametric equations for the line tangent to curve at intersection of surfaces: $xyz=1$, $x^2+2y^2+3z^2=6$ at $(1,1,1)$

$$\hookrightarrow \nabla f(x,y,z) \times \nabla g(x,y,z) = \vec{v}$$

$$f(x,y,z) \quad g(x,y,z)$$

$$\hookrightarrow \nabla f = yz\mathbf{i} + xz\mathbf{j} + xy\mathbf{k} \quad \nabla f(1,1,1) = \langle 1,1,1 \rangle \quad \vec{x} = \langle 2,-4,2 \rangle \rightarrow \vec{v} = \langle 1,-2,1 \rangle$$

$$\hookrightarrow \nabla g = 2x\mathbf{i} + 4y\mathbf{j} + 6z\mathbf{k} \quad \nabla g(1,1,1) = \langle 2,4,6 \rangle \quad \hookrightarrow x(t) = 1+t, y(t) = 1-2t, z(t) = 1+t$$

Differentials

Linearization of a function $f(x,y)$ at (x_0,y_0) is: $L(x,y) = f(x_0,y_0) + f_x(x_0,y_0)(x-x_0) + f_y(x_0,y_0)(y-y_0)$

\hookrightarrow **Standard linear approximation** of f at point: $f(x,y) \approx L(x,y)$

Total Differential - moving from (x_0,y_0) to (x_0+dx, y_0+dy)

$$\hookrightarrow df = f_x(x_0,y_0)dx + f_y(x_0,y_0)dy \quad \begin{matrix} \uparrow \\ \text{change in } x \end{matrix}$$

Standard Error - $|E| \leq \frac{1}{2}M(|x-x_0|+|y-y_0|)^2$

Upper bound of $|f_{xx}|, |f_{yy}|, |f_{xy}|$ on rectangle centered at P

Small distance from P

Differentials - estimating change in a certain direction: $df = (\nabla f(P_0) \cdot \vec{u}) ds$

\downarrow
 ds

By how much will $f(x,y,z) = x+y+x\cos z - y\sin z$ change if a point moves from $P_0(2,-1,0)$ to $P_1(0,1,2)$ at a distance of .2?

$$\hookrightarrow \vec{u}_{P_0P_1} = \frac{\langle -2, 2, 2 \rangle}{2\sqrt{3}} = \langle -\frac{1}{\sqrt{3}}, \frac{1}{\sqrt{3}}, \frac{1}{\sqrt{3}} \rangle$$

$$\hookrightarrow \nabla f = \langle 1+\cos z, 1-\sin z, -x\sin z - y\cos z \rangle \rightarrow \nabla f(2,-1,0) = \langle 2, 1, 1 \rangle$$

$$\hookrightarrow df = (\nabla f(2,-1,0) \cdot \vec{u}) ds = 0$$

Extreme Values and Saddle Points

Local Maximum - if $f(a,b) \geq f(x,y)$ for all domain points in an open disk centered at (a,b)

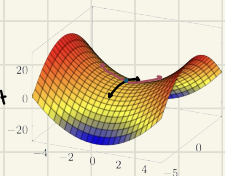
Local Minimum - if $f(a,b) \leq f(x,y)$ for all domain points in an open disk centered at (a,b)

\hookrightarrow involves looking for points where the tangent plane is horizontal

First Derivative Test - if $f(x,y)$ has a local min/max at an interior point in domain, then f_x and $f_y = 0$

\hookrightarrow **Critical Point** - An interior point of domain $f(x,y)$ where BOTH f_x and f_y are 0 / do not exist

\hookrightarrow **Saddle Point** - If a critical point is neither a max nor min (a point that is the max in one direction and a min in the other direction)



Second Partial Test - $A = f_{xx}(x_0,y_0)$, $B = f_{xy}(x_0,y_0)$, $C = f_{yy}(x_0,y_0)$, form discriminant $D = AC - B^2$

\hookrightarrow If $D < 0$, (x_0,y_0) is a **saddle point**

\hookrightarrow If $D > 0$, then look at sign of A ; If $A > 0$, **local minimum** at (x_0,y_0) . If $A < 0$, **local maximum** at (x_0,y_0)

\hookrightarrow If $D = 0$, test is **inconclusive**

Find critical points / local extremes of $f(x,y) = x^2 + 2xy + 3y^2 + 2x + 10y + 1$

$$\hookrightarrow f_x = 2x + 2y + 2 \rightarrow 0 = 2x + 2y + 2 \rightarrow -2x = 2y + 2$$

$$\hookrightarrow f_y = 2x + 6y + 10 \rightarrow 0 = 2x + 6y + 10 \rightarrow -2x = 6y + 10$$

$$\hookrightarrow 2x + 2y + 2 = 0 \rightarrow 2x + 2(-2) + 2 = 0 \rightarrow 2x - 2 = 0 \rightarrow x = 1$$

$$\hookrightarrow f(1, -2) = (1)^2 + 2(1)(-2) + 3(-2)^2 + 2(1) + 10(-2) + 1 = -8$$

$$\hookrightarrow A = f_{xx} = 2, B = f_{xy} = 2, C = f_{yy} = 6$$

$$\hookrightarrow D = AC - B^2 = 2(6) - 4 = 8, D > 0 \text{ AND } A > 0, \text{ local minimum of } -8 \text{ at } (1, -2)$$

Extreme Values and Saddle Points II

Absolute maximum - a point $\geq f(x,y)$ for all $(x,y) \in \text{domain } D$

Absolute minimum - a point $\leq f(x,y)$ for all $(x,y) \in \text{domain } D$

Steps:

① Find critical points in interior of D

② Find extreme points on boundary of D (include endpoints)

③ Find f at points found in 1 and 2

④ Largest - max, Smallest - min

Find absolute values taken on by $f(x,y) = 4xy - x^2 - y^2 - 6x$

on $D = \{(x,y) : 0 \leq x \leq 2, 0 \leq y \leq 3x\}$

$$\hookrightarrow \nabla f = (4y - 2x - 6)i + (4x - 2y)j$$

$$\hookrightarrow 0 = 4y - 2x - 6 \rightarrow 3 = 2y - x$$

$$0 = 4x - 2y \rightarrow 0 = -2y + 4x \rightarrow x = 1, y = 2$$

\hookrightarrow check boundary:

$$y = 0, 0 \leq x \leq 2$$

$$f(x) = -x^2 - 6x$$

$$f'(x) = -2x - 6 = 0, x = -3$$

(lower than 0, no good)

$$x = 2, 0 \leq y \leq 6$$

$$f(y) = 8y - 4y^2 - 24$$

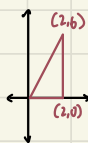
$$f'(y) = -2y + 8, y = 4$$

$$x = 2$$

$$y = 3x, 0 \leq x \leq 2$$

$$f(x) = 4(3x)x - x^2 - (3x)^2 - 6x = 2x^2 - 6x$$

$$f'(x) = 4x - 6, x = \frac{3}{2}, y = \frac{9}{2}$$



Find absolute extreme values of $x^2 + y^2 + 3xy + 2$ on $D = \{(x,y) : x^2 + y^2 \leq 4\}$

$$\hookrightarrow \nabla f = (2x + 3y)i + (2y + 3x)j$$

$$\hookrightarrow 2x + 3y = 0 \rightarrow -6x - 9y = 0$$

$$3x + 2y = 0 \rightarrow 6x + 4y = 0$$

$$\rightarrow -5y = 0, (0,0) \text{ (within boundary)}$$

\hookrightarrow check boundary $\rightarrow x = 2\cos(t), y = 2\sin(t), 0 < t < 2\pi$

$$\hookrightarrow f(2\cos t, 2\sin t) = 4\cos^2 t + 4\sin^2 t + 12\sin t \cos t + 2 = 6\sin 2t + 2 = f(t)$$

$$(2,6) \hookrightarrow f'(t) = 12\cos(2t) = 0, 2t = \frac{\pi}{2}, \frac{3\pi}{2}, \frac{5\pi}{2}, \frac{7\pi}{2} \rightarrow t = \frac{\pi}{4}, \frac{3\pi}{4}, \frac{5\pi}{4}, \frac{7\pi}{4}$$

$$\hookrightarrow (\pm\sqrt{2}, \pm\sqrt{2}), \text{ absolute max at } (\sqrt{2}, \sqrt{2}) \text{ and } (-\sqrt{2}, -\sqrt{2}) = 12$$

$$\hookrightarrow \text{absolute min at } (-\sqrt{2}, \sqrt{2}) \text{ and } (\sqrt{2}, -\sqrt{2}) = 0$$



\hookrightarrow check points:

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

$$f(2,4) = 0 \text{ (max)}$$

$$f(\frac{3}{2}, \frac{9}{2}) = -16 \text{ (min)}$$

$$f(0,0) = -4$$

$$f(2,0) = 0 \text{ (max)}$$

$$f(2,6) = -9/2$$

Lagrange Multipliers

Orthogonal Gradient Theorem - if $f(x,y,z)$ is differentiable in a region with a smooth curve $C: r(t) = x(t)i + y(t)j + z(t)k$

\hookrightarrow If P_0 is a point on C where f has a local minimum/maximum relative to its values in C , then ∇f is orthogonal to C at P_0

\hookrightarrow **Corollary** \rightarrow At the points on a smooth curve $r(t) = x(t)i + y(t)j$ where a differentiable function $f(x,y)$ takes on its local min/max relative to values on the curve, $\nabla f \cdot r' = 0$

Method of Lagrange Multipliers - if $f(x,y,z)$ and $g(x,y,z)$ are differentiable AND $\nabla g \neq 0$ when $g(x,y,z) = 0$, find x,y,z for:

$$\hookrightarrow \nabla f = \lambda \nabla g \text{ and } g(x,y,z) = 0$$

\hookrightarrow Max / Min of the first function subject to constraint of second function ($g(x,y,z) = 0$)

Maximize xy on ellipse $4x^2 + 9y^2 = 36$

$\hookrightarrow f(x,y) = xy$, $g(x,y) = 4x^2 + 9y^2 - 36 \rightarrow \nabla f(x,y) = (y)i + (x)j \rightarrow \nabla f = \lambda \nabla g$
 \uparrow function being maximized \uparrow set function = 0, so -36 $\rightarrow \nabla g(x,y) = (8x)i + (18y)j \rightarrow g = 0$

$\hookrightarrow y = \lambda 8x$, $x = \lambda 18y$, $4x^2 + 9y^2 - 36 = 0$

$\hookrightarrow 3$ equations, 3 variables \uparrow

$$\begin{aligned} y &= \lambda(8x) \rightarrow xy = \lambda(8x^2) \\ x &= \lambda(18y) \rightarrow xy = \lambda(18y^2) \end{aligned} \rightarrow \begin{aligned} \lambda(8x^2) &= \lambda(18y^2), \lambda \neq 0 \\ 4x^2 &= 9y^2 \end{aligned}$$

$$4x^2 + 9y^2 - 36 = 0 \rightarrow 4x^2 + 4x^2 - 36 = 0, 16x^2 = 36, x = \pm \frac{3}{\sqrt{2}} \rightarrow \text{if } x = \pm \frac{3}{\sqrt{2}}, y = \pm \sqrt{2}$$

Maximize $xy \rightarrow (\frac{3}{\sqrt{2}}, \sqrt{2})$ and $(-\frac{3}{\sqrt{2}}, -\sqrt{2}) = 3$

$\hookrightarrow (\frac{3}{\sqrt{2}}, \sqrt{2})$ and $(\frac{3}{\sqrt{2}}, -\sqrt{2})$
 $\hookrightarrow \text{if } x = -\frac{3}{\sqrt{2}}, y = \pm \sqrt{2}$
 $\hookrightarrow (-\frac{3}{\sqrt{2}}, \sqrt{2})$ and $(-\frac{3}{\sqrt{2}}, -\sqrt{2})$

Taylor's Formula for One and Two Variables

Taylor Polynomial - if a function f has n derivatives at $x=a$, then:

$\hookrightarrow P_n(x) = f(a) + f'(a)(x-a) + \frac{f''(a)}{2!}(x-a)^2 + \dots + \frac{f^{(n)}(a)}{n!}(x-a)^n$ is the n th-degree **Taylor Polynomial** for f at a .

Suppose g has continuous derivatives, and $g(2) = 3$, $g'(2) = -4$, $g''(2) = 7$, and $g'''(2) = -5$. Write the 3rd-degree

Taylor Polynomial centered at $x=2$

$$\hookrightarrow P_3(x) = 3 - 4(x-2) + \frac{7}{2}(x-2)^2 + \frac{-5}{6}(x-2)^3$$

Taylor's Theorem - $f(x) - P_n(x) = \frac{f^{(n+1)}(c)}{(n+1)!}(x-a)^{n+1}$ for some value between a and x - absolute value of this difference is called the **standard error**: $\text{error} = |f(x) - P_n(x)| = \frac{|f^{(n+1)}(c)|}{(n+1)!} |x-a|^{n+1}$

Estimate error for approximation of $\cos(2x)$ by $P_{10}(x)$ for x between 0 and $\pi/4$ centered at $x=0$

$$\hookrightarrow \text{error} \leq \frac{|f^{(n+1)}(c)|}{(n+1)!} |x-a|^{n+1}$$

$$\hookrightarrow |f^{(n)}(c)| = 2^n \cdot |(\sin(2x))| \rightarrow f^{(n)}(c) \leq 2048(1) \rightarrow \text{error} \leq \frac{2048}{11!} (\pi/4)^{11}$$

Taylor's Formula for Two Variables

Taylor's Formula for $f(x,y)$ at Point (a,b) - if $f(x,y)$ is continuous through open rectangular region R at (a,b) :

$$\hookrightarrow f(a+h, b+k) = f(a,b) + (h f_x + k f_y)|_{(a,b)} + \dots + \frac{1}{n!} \left(h \frac{\partial}{\partial x} + k \frac{\partial}{\partial y} \right)^n f|_{(a,b)} + \frac{1}{(n+1)!} \left(h \frac{\partial}{\partial x} + k \frac{\partial}{\partial y} \right)^{n+1} f|_{(a,b)}$$

Use **Taylor's Formula** for $f(x,y)$ to find **quadratic approximation** of f near the origin for $f(x,y) = e^x \sin(y)$

$$\hookrightarrow f(0,0) = 0$$

$$\hookrightarrow f_x = \sin(y)e^x = 0, f_y = \cos(y)e^x = 1,$$

$$\hookrightarrow f_{xx} = \sin(y)e^x = 0, f_{xy} = \cos(y)e^x = 1, f_{yy} = -\sin(y)e^x = 0$$

$$\hookrightarrow Q(x,y) = \underbrace{[0 + x(0) + y(1)]}_{\text{Linear Term}} + \underbrace{\frac{1}{2!} [x^2(0) + 2xy(1) + y^2(0)]}_{\text{Quadratic Term}}$$

$$\hookrightarrow Q(x,y) = y + xy$$

Partial Derivatives With Constraints

Steps:

- ① Decide which variables are dependent and which are independent
- ② If possible, eliminate the other dependent variable
- ③ Differentiate + Solve

Find $\left(\frac{\partial w}{\partial y}\right)_x$ if $w = x^2y^2 + yz - z^3$ and $x^2 + y^2 + z^2 = 6$

$$\hookrightarrow \frac{\partial w}{\partial y} = 2x^2y + y \frac{\partial z}{\partial y} + z - 3z^2 \frac{\partial z}{\partial y}$$

$$\hookrightarrow 2x^2y - \frac{y^3}{2} + z + 3yz \quad \hookrightarrow \frac{\partial z}{\partial y} = -\frac{1}{2}$$

If $w = x^2 + y - z + \sin(t)$ and $x + y = t$,
 ① dependent find $\left(\frac{\partial w}{\partial y}\right)_{\substack{z, t \text{ independent}}} \leftarrow \text{dependent } \textcircled{1}$

② $x = t - y$, $w = (t - y)^2 + y - z + \sin(t)$

③ $\frac{\partial w}{\partial y} = 2(t - y)(-1) + 1 = -2t + y + 1 = w$