18.022 Recitation Handout (with solutions) 27 October 2014

1. Find the second order Taylor polynomial for $f(x, y) = \cos(x + 2y)$ at the origin. What is the second order Taylor polynomial for $g(\theta) = \cos \theta$ at $\theta = 0$?

Solution. The second order Taylor polynomial is

$$f(0,0) + f_x(0,0)x + f_y(0,0)y + f_{xy}(0,0)xy + \frac{1}{2}f_{xx}(0,0)x^2 + \frac{1}{2}f_{yy}(0,0)y^2$$

which equals

$$1-2xy-\frac{1}{2}x^2+2y^2$$
.

This can also be obtained by substituting x + 2y into the Taylor polynomial $1 - \frac{1}{2}\theta^2$ for $\cos\theta$ at $\theta = 0$.

- 2. (a) Find the critical points of $f(x, y) = x^2 + 4xy + y^2$. Use the second derivative test for local extrema to determine whether the point is a local maximum, a local minimum, or a saddle point.
- (b) Find the critical points of $g(x, y) = x^2 + xy + y^2$. Use the second derivative test for local extrema to determine whether the point is a local maximum, a local minimum, or a saddle point.

Solution. (a) The gradient of f is (2x + 4y, 4x + 2y), which equals **0** if and only if (x, y) = (0, 0). Therefore, the origin is the only critical point of f. The Hessian evaluated at (0, 0) is

$$\left|\begin{array}{cc} f_{xx} & f_{xy} \\ f_{xy} & f_{yy} \end{array}\right| = \left|\begin{array}{cc} 2 & 4 \\ 4 & 2 \end{array}\right| = 2 \cdot 2 - 4 \cdot 4 < 0,$$

so the origin is a saddle point.

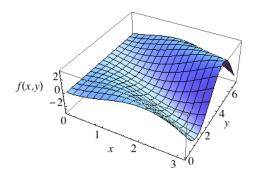
(b) The gradient of g is (2x + y, x + 2y), which equals **0** if and only if (x, y) = (0, 0). Therefore, the origin is the only critical point of g. The Hessian evaluated at (0, 0) is

$$\left| \begin{array}{cc} f_{xx} & f_{xy} \\ f_{xy} & f_{yy} \end{array} \right| = \left| \begin{array}{cc} 2 & 1 \\ 1 & 2 \end{array} \right| = 2 \cdot 2 - 1 \cdot 1 > 0,$$

so the critical point is a local extremum. Since $f_{xx} > 0$, the Hessian is positive definite and the critical point is a local minimum.

- 3. (a) What theorem ensures that the function $f(x,y) = x\sin(x+y)$ defined on the rectangle $\{(x,y): 0 \le x \le \pi, 0 \le y \le 7\}$ has an absolute maximum and an absolute minimum? Verify the hypotheses of that theorem.
- (b) Find the absolute extrema of f. You are given that there are no absolute extrema on the top or bottom of the rectangle; see the surface plot below to guide your intuition.

Solution. (a) The extreme value theorem ensures that the function achieves absolute extrema, because it is continuous function defined on a compact (that is, closed and bounded) set.



(b) If f has an extremum in the interior of the rectangle, then $Df = \mathbf{0}$ there. Since $Df = (\sin(x+y) + x\cos(x+y), x\cos(x+y))$, there are no critical points in the interior of the rectangle. To see this, note that the second coordinate is zero if and only if $\cos(x+y) = 0$. If $\cos(x+y) = 0$, then the first coordinate is zero if and only if $\sin(x+y) = 0$. But sine and cosine never vanish simultaneously, so there are no critical points.

It follows that f has its absolute extremum on the edges or at one of the vertices of the rectangle. We look at each side one at a time.

- On the bottom side of the rectangle, $f(x, y) = f(x, 0) = x \sin x$, which has a minimum of 0 at (0, 0) and $(\pi, 0)$ and a maximum of about 1.81 at about (2.02, 0).
- On the top side of the rectangle, $f(x, y) = f(x, 7) = x \sin(x+7)$, which has a minimum of $\pi \sin(\pi + 7)$ at $(\pi, 7)$ and a maximum of about 1.2 at about (1.46, 7).
- On the right side, $f(x, y) = f(\pi, y) = \pi \sin(\pi + y)$, which has minimum of $-\pi$ at $(\pi, \pi/2)$ and a maximum of π at $(\pi, 3\pi/2)$.
- On the left side, f(x, y) = f(0, y) = 0.

Putting all this together, we see that the absolute maximum of π is achieved at $(\pi, 3/\pi/2)$, while the minimum of π is achieved at $(\pi, \pi/2)$.