

SUMMARY OF THE SECTIONS

- (1) If f is a function of x, y, z and if x, y, z depend on two other variables, say, s and t , then

$$f(x, y, z) = f(x(s, t), y(s, t), z(s, t))$$

is the composite function of s and t . We refer to s and t as the *independent variables*.

- (2) The *Chain Rule* expresses the partial derivatives with respect to the independent variables:

$$\frac{\partial f}{\partial s} = \frac{\partial f}{\partial x} \frac{\partial x}{\partial s} + \frac{\partial f}{\partial y} \frac{\partial y}{\partial s} + \frac{\partial f}{\partial z} \frac{\partial z}{\partial s},$$

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

- (3) The Chain Rule (for a function f in n variables) can be expressed as a dot product:

$$\frac{\partial f}{\partial t_k} = \left\langle \frac{\partial f}{\partial x_1}, \frac{\partial f}{\partial x_2}, \dots, \frac{\partial f}{\partial x_n} \right\rangle \cdot \left\langle \frac{\partial x_1}{\partial t_k}, \frac{\partial x_2}{\partial t_k}, \dots, \frac{\partial x_n}{\partial t_k} \right\rangle.$$

- (4) *Implicit differentiation* is used to find the partial derivatives $\frac{\partial z}{\partial x}$ and $\frac{\partial z}{\partial y}$ where z is defined implicitly by an equation $F(x, y, z) = 0$:

$$\frac{\partial z}{\partial x} = -\frac{F_x}{F_z},$$
$$\frac{\partial z}{\partial y} = -\frac{F_y}{F_z}.$$

- (5) We say that a point $P = (a, b)$ is a *critical point* of $f(x, y)$ if $f_x(a, b) = 0$ or does not exist, and $f_y(a, b) = 0$ or does not exist.
- (6) The local minimum or maximum values of f occur at critical points.
- (7) The *discriminant* of $f(x, y)$ at $P = (a, b)$ is

$$D(a, b) = f_{xx}(a, b)f_{yy}(a, b) - f_{xy}^2(a, b).$$

- (8) *Second Derivative Test*: If $P = (a, b)$ is a critical point of $f(x, y)$, then

$$D(a, b) > 0, \quad f_{xx}(a, b) > 0 \Rightarrow f(a, b) \text{ is a local minimum}$$

$$D(a, b) > 0, \quad f_{xx}(a, b) < 0 \Rightarrow f(a, b) \text{ is a local maximum}$$

$$D(a, b) < 0 \Rightarrow \text{saddle point}$$

$$D(a, b) = 0 \Rightarrow \text{test inconclusive}$$

- (9) If f is continuous on a closed and bounded domain \mathcal{D} , then f takes on both a minimum and maximum value on \mathcal{D} . The extreme values occur either at critical points in the interior of \mathcal{D} or at points on the boundary of \mathcal{D} .

PROBLEMS

- (1) Use the Chain Rule to calculate the partial derivatives. Express the answer in terms of the independent variables.

(a) $\frac{\partial h}{\partial t_2}$; $h(x, y) = \frac{x}{y}$, $x = t_1 t_2$, $y = t_1^2 t_2$.

SOLUTION: $\frac{\partial h}{\partial t_2} = 0$.

(b) $\frac{\partial F}{\partial y}$; $F(u, v) = e^{u+v}$, $u = x^2$, $v = xy$.

SOLUTION: $\frac{\partial F}{\partial y} = x e^{x^2+xy}$.

- (2) Suppose that z is defined implicitly as a function of x and y by the equation $F(x, y, z) = xz^2 + y^2z + xy - 1 = 0$.

(a) Calculate F_x, F_y, F_z .

SOLUTION: $F_x = z^2 + y$, $F_y = 2yz + x$,
 $F_z = 2xz + y^2$.

(b) Calculate $\frac{\partial z}{\partial x}$ and $\frac{\partial z}{\partial y}$.

SOLUTION: $\frac{\partial z}{\partial x} = -\frac{z^2+y}{2xz+y^2}$, $\frac{\partial z}{\partial y} = -\frac{2yz+x}{2xz+y^2}$.

- (3) Find the critical points of the function $f(x, y) = x^4 + xy + y^2$, and use the second derivative test to determine the nature of said points (maximum, minimum, saddle or inconclusive)

- (4) Three positive numbers add up to 70. What is the biggest their product can be? When does this happen?

- (5) Find the maximum of the functions in the given regions:

(a) $f(x, y) = y^2 + xy - x^2$ on the region given by $0 \leq x \leq 2$ and $0 \leq y \leq 2$

(b) $f(x, y) = e^{y^2+x^2}$ on the unit disc $r \leq 1$

(c) $f(x, y) = e^{y^2+x^2}$ on triangle $0 \leq x, y$, $x + y \leq 1$

- (6) Find critical points of the following functions. Determine whether they are local maxima, minima or saddle points.

(a) $(x - y)e^{x^2-y^2}$

(b) $x^3 + y^4 - 6x - 2y^2$