Mathematical Analysis 2 – WNE – Colloquium 2 A – solutions 30 May 2019.

1. Calculate $\nabla f(0,0)$ for the function $f(x,y) = |2x \ln(1+2y)|$, or state that it does not exist.

$$\lim_{h \to 0} \frac{|2 \cdot h \ln(1)| - |2 \cdot 0 \ln(1)|}{h} = 0,$$

$$\lim_{h \to 0} \frac{|2 \cdot 0 \ln(1 + 2h)| - |2 \cdot 0 \ln(1)|}{h} = 0,$$

So f'(0,0) = [0,0].

2. Let $f(x,y) = x + y^{10}$. Find the maximum of f on the set

$$A = \left\{ (x, y) \in \mathbb{R}^2 : \ x^2 + y^1 0 + 3x \leqslant 1 \right\}.$$

Obviously, there is not extremum in the interior since $\frac{\partial f}{\partial x} = 1 \neq 0$. We check the boundary: $F(x,y) = x^2 + y^{10} + 3x - 1 = 0$. $f' = [1, 10y^9]$, $F' = [2x + 3, 10y^9]$, so $1 = \lambda(2x + 3)$ and $10x^9 = \lambda 10x^9$. If $x \neq 0$, then $\lambda = 1$, thus x = -1 and $y^10 = 3$, so $y = \pm \sqrt[10]{3}$. Meanwhile, if x = 0, $y^10 = 1$, hence $y = \pm 1$. We get 4 points: $(-1, \pm \sqrt[10]{3})$ i $(0, \pm 1)$. The values in them are 2 and 1 respectively, so maximum is 2.

3. Let $K = \{(x,y) \in \mathbb{R}^2 : 0 \le x \le 2, \ 0 \le y \le 2\}$ and let $f(x,y) = x^2 - xy^2$. Find the maximum and the minimum of f on the set K.

We look for critical points $f' = (2x - y^2, 2xy)$. We get that x = 0 is and only if y = 0, so (0,0) and the value 0. Next we check the sides and vertices:

- x = 0, f(y) = 0, no extrema,
- x = 2, $f(y) = 4 2y^2$, critical point for y = 0 with value 4,
- y = 0, $f(x) = x^2$, critical point for x = 0 with value 0,
- y=2, $f(x)=x^2-4x$, f'=2x-4, so it has a critical point for x=2 with value -4,
- at (0,0) the value is 0,
- at (0,2) the value is 0,
- \bullet at (2,0) the value is 4,
- at (2,2) the value is -4.

So the maximum is 4 at (2,0), and the minimum is -4 at (2,2)

4. Find and classify the critical points of the function $f: \mathbb{R}^2 \to \mathbb{R}$ given by

$$f(x,y) = x^6 + y^6 - 6x^2y^2 + 3.$$

 $f' = (6x^5 - 6y, 6y^5 - 6x)$, so $y = x^5$ i $x^{25} = x$, hence x = 0 or x = 1 or x = 1. We get three critical points (0,0), (1,1), (-1,-1). The matrix of the second order derivative:

$$\left[\begin{array}{cc} 30x^4 & -6\\ -6 & 30y^4 \end{array}\right],$$

at (0,0) is

$$\left[\begin{array}{cc} 0 & -6 \\ -6 & 0 \end{array}\right],$$

which is a non-definite matrix. There is no extremum here.

At (1,1) and at (-1,-1) is

$$\left[\begin{array}{cc} 30 & -6 \\ -6 & 30 \end{array}\right],$$

which is a positive definite matrix (the determinants are 30 > 0 and 900 - 36 > 0). So we get a local minimum here.

5. Is $f(x,y) = (x^2y,x)$ a local C^1 diffeomorphism of $(0,\infty) \times (-\infty,\infty)$?

$$f' = \left[\begin{array}{cc} 2xy & x^2 \\ 1 & 0 \end{array} \right],$$

so det $f' = -x^2 \neq 0$ for $(x, y) \in (0, \infty) \times (-\infty, \infty)$. Thus, it is.

6. Is $f(x,y) = (x^2y,x)$ a C^1 diffeomorphism of $(0,\infty) \times (-\infty,\infty)$?

Yes, there is a reverse function $g(a,b) = (b,a/b^2)$, which is also of C^1 class on the set of values of f, i.e. $(-\infty, \infty) \times (0, \infty)$.

7. Let z(x,y) be determined by the equation $e^{yz^2} = xz$ and z(1,0) = 1. Calculate $\frac{\partial z}{\partial x}(1,0)$ and $\frac{\partial z}{\partial y}(1,0)$. $F(x,y,z) = e^{yz^2} - xz$, so $F' = [-z, z^2 e^{yz^2}, 2zy e^{yz^2} - x]$ at (1,0,1) we get F' = [-1,1,-1], in particular $2zye^{yz^2}-x=0$ – 1 – 1 \neq 0, so we can apply the implicit function theorem, and

$$z' = (F'_z)^{-1} \cdot F'_{xy} = \frac{1}{-1}[-1, 1] = [1, -1],$$

so $\frac{\partial z}{\partial x}(1,0)=1$ i $\frac{\partial z}{\partial y}(1,0)=-1$. 8. Find the equation of the plane tangent to the surface

$$S = \{(x, y, z) \in \mathbb{R}^3 : \exp(yz^2) = xz\}.$$

at the point (1,0,1).

Since F'(1,0,1) = [-1,1,-1], the equation of the linear plane which is parallel is -x+y-z=0, so the equation of the plane going through (1,0,1) is -x+y-z=-2.

9. Is the following subset of \mathbb{R}^3 a manifold

$$M = \{(x, y, z) \in \mathbb{R}^3 : x^2 + y^2 + 2z^2 = 1, \ 2z = x^2 + y^2\}.$$

We get: $F(x, y, z) = (x^2 + y^2 + 2z^2 - 1, x^2 + y^2 - 2z) = (0, 0)$, so

$$f' = \left[\begin{array}{ccc} 2x & 2y & 4z \\ 2z & 2y & -2 \end{array} \right]$$

and the rows are linearly dependent only if 4z = -2, i.e. z = -1/2. But then we get $x^2 + y^2 = 1/2$ and $x^2 + y^2 = -1$, which is a contradiction, so they are always linearly independent, and so it is a manifold.

- **10.** Decide whether the quadratic form given by the matrix $\begin{bmatrix} -2 & 0 & -1 \\ -1 & -1 & -1 \\ 0 & 0 & -1 \end{bmatrix}$ is: positive definite,
- positive semidefinite, negative definite, negative semidefinite, or indefinite.

The determinants are -2 < 0, 2 > 0, -2 < 0, so by the Sylvester's criterion it is negative definite (and thus also negative semi-definite).