Multiple Choice Questions 5 : Solutions

- **1.** Answer (iv).
  - By a direct calculation :

$$w(x,y,z) = w(t^2, 1-t, 1+3t) = t^2 e^{\frac{1-t}{1+3t}}$$

Therefore,

$$\begin{aligned} \frac{\mathrm{d}w}{\mathrm{d}t} &= 2te^{\frac{1-t}{1+3t}} + t^2 e^{\frac{1-t}{1+3t}} \left(\frac{1-t}{1+3t}\right)' \\ &= 2te^{\frac{1-t}{1+3t}} + t^2 e^{\frac{1-t}{1+3t}} \left(\frac{-(1+3t) - 3(1-t)}{(1+3t)^2}\right) \\ &= e^{\frac{y}{z}} \left(2t + x\left(\frac{-z-3y}{z^2}\right)\right) \\ &= e^{\frac{y}{z}} \left(2t + x\left(\frac{-z-3y}{z^2}\right)\right) \\ &= e^{\frac{y}{z}} \left(2t - \frac{x}{z} - \frac{3yx}{z^2}\right). \end{aligned}$$

• We can also use the chain rule as following : let  $\kappa(t) = (t^2, 1 - t, 1 + 3t)$ . Then  $w(t) = w(\kappa(t))$  and thus

$$\begin{split} w'(t) &= \langle \nabla w(\kappa(t)), \kappa'(t) \rangle \\ &= \left\langle \left( e^{\frac{y}{z}}, \frac{x}{z} e^{\frac{y}{z}}, \frac{-xy}{z^2} e^{\frac{y}{z}} \right)^T, (2t, -1, 3)^T \right\rangle \\ &= e^{\frac{y}{z}} 2t + \frac{x}{z} e^{\frac{y}{z}} (-1) - \frac{xy}{z^2} e^{\frac{y}{z}} 3 \\ &= e^{\frac{y}{z}} \left( 2t - \frac{x}{z} - \frac{3xy}{z^2} \right). \end{split}$$

**2.** Answer (iv). The equation of the hyperplane is given at a by

$$z = \nabla f(\boldsymbol{a}) \cdot (\boldsymbol{x} - \boldsymbol{a}) + f(\boldsymbol{a}).$$

Applying this formula for  $\boldsymbol{a} = (-3, 2)$ , we get

$$z = 2 + (1, -2) \cdot (x - (-3), y - 2) = 2 \iff z = 2 + (1, -2) \cdot (x + 3, y - 2)$$
$$\iff z = 2 + x + 3 - 2(y - 2)$$
$$\iff z = 9 + x - 2y.$$

**Remark :** It may be a good thing to check that (-3, 2, 2) verify the equation of the hyperplane that we have found to be sure we didn't do any mistakes in our calculation.

**3.** Answer (ii). The linear approximation at  $\boldsymbol{a}$  is given by

$$f(\boldsymbol{x}) = \nabla f(\boldsymbol{a}) \cdot (\boldsymbol{x} - \boldsymbol{a}) + f(\boldsymbol{a}).$$

We have that

$$\frac{\partial f}{\partial x}(x,y) = \frac{\partial}{\partial x}\sqrt{7 - x^2 - 2y^2}$$
$$= \frac{-x}{\sqrt{7 - x^2 - y - 2}}$$

$$\begin{split} \frac{\partial f}{\partial y}(x,y) &= \frac{\partial}{\partial y}\sqrt{7-x^2-2y^2} \\ &= \frac{-2y}{\sqrt{7-x^2-2y^2}}. \end{split}$$

Therefore,

$$\nabla f(2,-1) = (-2,2).$$

Applying the formula above with  $\boldsymbol{a} = (2, -1)$  we get

$$z = 7 + 2y - 2x.$$

4. Answer (iii). Let first observe that

$$\frac{\partial r}{\partial x} = \frac{x}{r}$$
 and  $\frac{\partial r}{\partial y} = \frac{y}{r}$ .

Therefore

$$\frac{\partial}{\partial x}\left(\frac{1}{r}\right) = \frac{-x}{r^3}$$

and thus

$$\frac{\partial^2}{\partial x^2} \frac{1}{r} = \frac{\partial}{\partial x} \left( -\frac{x}{r^3} \right) = \frac{-r^3 + x \cdot 3r^2 \cdot \frac{x}{r}}{r^6} = \frac{3x^2 - r^2}{r^5}$$

and by an argument of symmetry, we also have

$$\frac{\partial^2}{\partial y^2} \left(\frac{1}{r}\right) = \frac{3y^2 - r^2}{r^5}.$$

Finally

$$\frac{\partial^2}{\partial x \partial y} \left(\frac{1}{r}\right) = \frac{\partial}{\partial y} \left(\frac{y}{r^3}\right) = \frac{3xy}{r^5} = \frac{\partial^2}{\partial y \partial x} \left(\frac{1}{r}\right),$$

and thus

$$\operatorname{Hess}\left(\frac{1}{r}\right)(x,y) = \frac{1}{r^5} \begin{pmatrix} 3x^2 - r^2 & 3xy\\ 3xy & 3y^2 - r^2 \end{pmatrix}.$$

For (x, y) = (3, 4) we have r = 5 and thus

Hess 
$$\left(\frac{1}{r}\right)(3,4) = \frac{1}{5^5} \begin{pmatrix} 2 & 36\\ 36 & 23 \end{pmatrix}$$
.

**5.** Answer (iv). As the question 1, we'll use the formula

$$\frac{\mathrm{d}f(\kappa(t))}{\mathrm{d}t} = \left\langle \nabla f(\kappa(t)), \kappa'(t) \right\rangle,\,$$

for  $f(x,y) = x \ln(x + 11y)$  and  $\kappa(t) = (\sin(t), \cos(t))$ . We have that

$$\nabla f(x,y) = \left( \ln(x+11y) + \frac{x}{x+11y}, \frac{11x}{x+11y} \right),$$

$$\kappa'(t) = (\cos(t), -\sin(t))$$

and thus

$$h'(t) = \langle \nabla f(\kappa(t)), \kappa'(t) \rangle$$
  
=  $\left( \ln(x+11y) + \frac{x}{x+11y} \right) \cos(t) + \frac{11x}{x+11y} (-\sin(t))$   
=  $\ln(x+11y) \cos(t) + \frac{x}{x+11y} (\cos(t) - 11\sin(t)).$ 

6. Answer (iii). For the first assertion,

$$D_x f(0,0) = \lim_{x \to 0} \frac{f(x,0) - f(0,0)}{x} = \lim_{x \to 0} \frac{f(x,0)}{x} = \lim_{x \to 0} \frac{x^3 \cdot 0}{x^2 + 0^2} = 0,$$

and

$$D_y(0,0) = \lim_{y \to 0} \frac{f(0,y) - f(0,0)}{y} = \lim_{y \to 0} \frac{0y}{0+y^2} = 0.$$

Therefore

$$D_x f(0,0) = D_y f(0,0) = 0.$$

For the second assertion, we have that

$$\nabla f(x,y) = (D_x f, D_y f) = \left(\frac{3x^2y}{x^2 + y^2} - \frac{2x^4y}{(x^2 + y^2)^2}, \frac{x^3}{x^2 + y^2} - \frac{2x^3y^2}{(x^2 + y^2)^2}\right)$$

Therefore

$$D_{xy}f(0,0) = \lim_{x \to 0} \frac{D_y(x,0) - D_y(0,0)}{x} = \lim_{x \to 0} \frac{x}{x} = 1,$$

and

$$D_{yx}f(0,0) = \lim_{y \to 0} \frac{D_x(0,y) - D_x(0,0)}{y} = 0$$

Therefore

$$D_{xy}f(0,0) \neq D_{yx}f(0,0).$$

**Remark :** The fact that  $D_{xy}f(0,0) \neq D_{yx}f(0,0)$  tell us that f is not  $\mathcal{C}^2$  at **0**.

**7.** Answer (*iv*). In the previous question, we compute  $D_x f(0,0) = D_y f(0,0) = 0$ . Since the partial derivative are continuous at **0**, we have that

$$\nabla f(\mathbf{0}) = \mathbf{0}.$$

By the way, the normal orientation is (0, 0, 1) and thus, the equation of the hyperplane is given by z = 0.

**8.** Answer (ii). We have that

$$\frac{\partial^2}{\partial x_i \partial x_j} (fg) = \frac{\partial}{\partial x_i} \left( g \frac{\partial f}{\partial x_j} + f \frac{\partial g}{\partial x_j} \right)$$
$$= \frac{\partial g}{\partial x_i} \frac{\partial f}{\partial x_j} + g \frac{\partial^2 f}{\partial x_i \partial x_j} + \frac{\partial f}{\partial x_i} \frac{\partial g}{\partial x_j} + f \frac{\partial^2 g}{\partial x_i \partial x_j}.$$

Therefore,

$$\operatorname{Hess}(fg)(\bar{x})_{ij} = g\operatorname{Hess}(f)(\bar{x})_{ij} + f\operatorname{Hess}(f)(\bar{x})_{ij} + \nabla f(\bar{x})\nabla g(\bar{x})_{ij}^T + \nabla g(\bar{x})\nabla f(\bar{x})_{ij}^T,$$
  
and the claim follow.