MATH 32A DISCUSSION

JED YANG

1. Directional Derivatives

1.1. **Basics.** If f(x, y, z) is differentiable, we get the gradient

$$\nabla f(x, y, z) = \langle f_x(x, y, z), f_y(x, y, z), f_z(x, y, z) \rangle$$

is a vector-valued function. Then the *directional derivative* of f in the direction of vector \mathbf{u} is $D_{\mathbf{u}}f = \nabla f \cdot \mathbf{u}$.

1.2. Exercise 15.6.4. Find the directional derivative of $f(x, y) = x^2 y^3 - y^4$ at (2,1) in the direction $\theta = \pi/4$.

Solution. Here $\nabla f(x,y) = \langle 2xy^3, 3x^2y^2 - 4y^3 \rangle$ so $\nabla f(2,1) = \langle 4,8 \rangle$. Now $\mathbf{u} = \langle \cos \theta, \sin \theta \rangle = \langle \sqrt{2}/2, \sqrt{2}/2 \rangle$. Then $D_{\mathbf{u}}f = \nabla f \cdot \mathbf{u} = 6\sqrt{2}$.

1.3. Exercise 15.6.16. Find the directional derivative of $f(x, y, z) = \sqrt{xyz}$ at (3, 2, 6) in the direction of the vector $\mathbf{v} = \langle -1, -2, 2 \rangle$.

Solution. Here $\nabla f(x, y, z) = \langle yz, xz, xy \rangle / 2\sqrt{xyz}$, so $\nabla f(3, 2, 6) = \langle 1, \frac{3}{2}, \frac{1}{2} \rangle$. Now $\mathbf{u} = \mathbf{v} / |\mathbf{v}| = \langle -\frac{1}{3}, -\frac{2}{3}, \frac{2}{3} \rangle$. Then $D_{\mathbf{u}}f = \nabla f \cdot \mathbf{u} = 1$.

1.4. Exercise 15.6.37b. Assume that u and v are differentiable functions of x and y, show that $\nabla(uv) = u\nabla v + v\nabla u$.

Solution. Let us examine the first coordinate of both sides. On the left, we get $(uv)_x = uv_x + vu_x$, which is what we have on the left. Similarly for the second coordinate, so we are done. We also have rules such as $\nabla(au + bv)a\nabla u + b\nabla v$ for $a, b \in \mathbb{R}$, and $\nabla(\frac{u}{v}) = \frac{v\nabla u - u\nabla v}{v^2}$.

1.5. Exercise 15.6.42. Find equations of the tangent plane and the normal line to the given surface

$$x - z = 4\arctan(yz)$$

at $(1 + \pi, 1, 1)$.

Solution. Let $F(x, y, z) = 4 \arctan(yz) - x + z$, then the surface is F(x, y, z) = 0, thus $\nabla F(1 + \pi, 1, 1)$ gives a normal vector. Calculating, we get $\nabla F(x, y, z) = \langle -1, 4z/(1 + y^2z^2), 1 + 4y/(1 + y^2z^2) \rangle$, and $\nabla F(1 + \pi, 1, 1) = \langle -1, 2, 3 \rangle$. Tangent plane is given by $-(x - 1 - \pi) + 2(y - 1) + 3(z - 1) = 0$. Normal line is given by $\frac{x - 1 - \pi}{-1} = \frac{y - 1}{2} = \frac{z - 1}{3}$.

1.6. Exercise 15.6.50. Find the equation of the tangent plane to the hyperboloid $x^2/a^2 + y^2/b^2 - z^2/c^2 = 1$ at (x_0, y_0, z_0) .

Solution. Let $f(x, y, z) = x^2/2 + y^2/b^2 - z^2/c^2$. Then a normal is given by $\nabla f = \langle 2x/a^2, 2y/b^2, -2z/c^2 \rangle$, so we have $\nabla f(x_0, y_0, z_0) = \langle 2x_0/a^2, 2y_0/b^2, -2z_0/c^2 \rangle$. An equation of the tangent plane is therefore $\frac{x_0}{a^2}(x-x_0) + \frac{y_0}{b^2}(y-y_0) - \frac{z_0}{c^2}(z-z_0) = 0$. Rearranging, we get $xx_0/a^2 + yy_0/b^2 - zz_0/c^2 = 1$, using the fact that (x_0, y_0, z_0) satisfies f(x, y, z) = 1.

1.7. Exercise 15.6.55,57,58. These three problems are interesting and worth looking at.

1.8. Exercise 15.6.59. Find parametric equations for the tangent line to the curve of intersection of the paraboloid $z = x^2 + y^2$ and the ellipsoid $4x^2 + y^2 + z^2 = 9$ at the point (-1, 1, 2).

Solution. We can take gradient of each and evaluate at the point (-1, 1, 2), we get $\langle -2, 2, -1 \rangle$ and $\langle -8, 2, 4 \rangle$. Taking the cross product gives us a vector $\langle 10, 16, 12 \rangle$ that is the direction of the tangent line. The details are left as exercise.

2. Local Extrema

2.1. **Basics.** The critical points of f are where $\nabla f = 0$ or ∇f is undefined. The local extrema only occur at critical points (but not all critical points are local extrema). Using the second derivative test, we have $D = f_{xx}f_{yy} - f_{xy}^2$; if D < 0 we get saddle point, if D > 0, then we get local min if $f_{xx} > 0$, and local max if $f_{xx} < 0$. In other cases, we don't know, and it could be anything.

2.2. Exercise 15.7.11. Find the local maximum and minimum values and saddle point(s) of the function $f(x, y) = x^3 - 12xy + 8y^3$.

Solution. Following the recipe, we calculate $\nabla f = \langle 3x^2 - 12y, -12x + 24y^2 \rangle$ and set it equal to $\langle 0, 0 \rangle$. So $x = 2y^2$ and $12y^4 - 12y = 0$, yielding y = 0 or y = 1, with x = 0 and x = 2, respectively. At (0, 0), D(0, 0) < 0 so we get saddle point. At (2, 1), D(2, 1) > 0, and $f_{xx}(2, 1) > 0$, so we get local min.