

5. Find $\frac{\partial w}{\partial x}$ & $\frac{\partial w}{\partial y}$:

(a) $w = x e^{x^2 + y^2}$

$$\frac{\partial w}{\partial x} = e^{x^2 + y^2} + x \cdot [2x e^{x^2 + y^2}] = e^{x^2 + y^2} [1 + 2x^2]$$

$$\frac{\partial w}{\partial y} = x \cdot [2y e^{x^2 + y^2}] = 2xy e^{x^2 + y^2}$$

(b) $w = \cos(y e^{xy}) \sin x$

$$\frac{\partial w}{\partial x} = -\sin(y e^{xy}) \cdot y^2 e^{xy} \sin x + \cos(y e^{xy}) \cos x$$

$$\frac{\partial w}{\partial y} = -\sin(y e^{xy}) \cdot [e^{xy} + y x e^{xy}] \sin x$$

5. Find the equation of the plane tangent to the surface $z = x^2 + y^3$ at $(3, 1, 10)$.

Recall: If $F: \mathbb{R}^2 \rightarrow \mathbb{R}$ is differentiable at (x_0, y_0) then: the tangent plane of the graph of F at the point $(x_0, y_0, F(x_0, y_0))$ in \mathbb{R}^3 is defined by the eqⁿ.

$$z = F(x_0, y_0) + \left[\frac{\partial F}{\partial x}(x_0, y_0) \right] (x - x_0) + \left[\frac{\partial F}{\partial y}(x_0, y_0) \right] (y - y_0).$$

$$\frac{\partial F}{\partial x}(3, 1) = 2x|_{(3,1)} = 6, \quad \frac{\partial F}{\partial y}(3, 1) = 3y^2|_{(3,1)} = 3.$$

$$F(3, 1) = 10.$$

$$z = 10 + 6(x - 3) + 3(y - 1) = 6x + 3y + 11.$$

9. Compute the Matrix of partial derivatives of $F: \mathbb{R}^3 \rightarrow \mathbb{R}^2$, $F(x, y, z) = (x + e^z + y, yx^2)$.

$$DF(x, y, z) = \begin{bmatrix} \frac{\partial F_1}{\partial x} & \frac{\partial F_1}{\partial y} & \frac{\partial F_1}{\partial z} \\ \frac{\partial F_2}{\partial x} & \frac{\partial F_2}{\partial y} & \frac{\partial F_2}{\partial z} \end{bmatrix} = \begin{bmatrix} 1 & 1 & e^z \\ 2xy & x^2 & 0 \end{bmatrix}.$$

16. (c) Use the linear approximation to approximate a suitable function $F(x, y, z)$ and thereby estimate $\sqrt{(4.01)^2 + (3.98)^2 + (2.02)^2}$.

I think this is a typo... should say $F(x, y, z)$.

Recall: The linear approximation of a function F at (x_0, y_0) is given by the eqⁿ of the tangent plane at the point $(x_0, y_0, F(x_0, y_0))$.

This generalizes for a function of 3 variables $F(x, y, z)$:

$$F(x_0, y_0, z_0) + \left[\frac{\partial F}{\partial x}(x_0, y_0, z_0) \right] (x - x_0) + \left[\frac{\partial F}{\partial y}(x_0, y_0, z_0) \right] (y - y_0) + \left[\frac{\partial F}{\partial z}(x_0, y_0, z_0) \right] (z - z_0)$$

Let $F(x, y, z) = \sqrt{x^2 + y^2 + z^2}$ and let's linearly approximate it at the point $(x_0, y_0, z_0) = (4, 4, 2)$:

$$F(4, 4, 2) = \sqrt{16 + 16 + 4} = \sqrt{36} = 6.$$

$$\frac{\partial F}{\partial x}(4, 4, 2) = \frac{1}{2} (x^2 + y^2 + z^2)^{-\frac{1}{2}} \cdot 2x = \frac{4}{6} = \frac{2}{3}.$$

$$\frac{\partial F}{\partial y}(4, 4, 2) = \frac{1}{2} (x^2 + y^2 + z^2)^{-\frac{1}{2}} \cdot 2y = \frac{4}{6} = \frac{2}{3}.$$

$$\frac{\partial F}{\partial z}(4, 4, 2) = \frac{1}{2} (x^2 + y^2 + z^2)^{-\frac{1}{2}} \cdot 2z = \frac{2}{6} = \frac{1}{3}.$$

So, we have $6 + \frac{2}{3}(x-4) + \frac{2}{3}(y-4) + \frac{1}{3}(z-2)$.

At the point $(4.01, 3.98, 2.02)$ this evaluates to:

$$6 + \frac{2}{3}(0.01) + \frac{2}{3}(-0.02) + \frac{1}{3}(0.02) \\ = 6 + \frac{2}{300} - \frac{4}{300} + \frac{2}{300} = \boxed{6}.$$

The actual value is $\sqrt{(4.01)^2 + (3.98)^2 + (2.02)^2} = 6.0000749$.

19. (b) Compute the gradient of $F(x, y, z) = \frac{xyz}{x^2 + y^2 + z^2}$.

Recall: When we have $F: U \subset \mathbb{R}^n \rightarrow \mathbb{R}$, then by defⁿ $DF(x)$ is the $1 \times n$ matrix $\left[\frac{\partial F}{\partial x_1} \dots \frac{\partial F}{\partial x_n} \right]$.
 The gradient of F is $\nabla F = \left(\frac{\partial F}{\partial x_1}, \dots, \frac{\partial F}{\partial x_n} \right)$.

$$\frac{\partial F}{\partial x} = \frac{yz [x^2 + y^2 + z^2] - xyz [2x]}{(x^2 + y^2 + z^2)^2} = \frac{yz [-x^2 + y^2 + z^2]}{(x^2 + y^2 + z^2)^2}$$

$$\frac{\partial F}{\partial y} = \frac{xz [x^2 + y^2 + z^2] - xyz [2y]}{(x^2 + y^2 + z^2)^2} = \frac{xz [-y^2 + x^2 + z^2]}{(x^2 + y^2 + z^2)^2}$$

$$\frac{\partial F}{\partial z} = \frac{xy [x^2 + y^2 + z^2] - xyz [2z]}{(x^2 + y^2 + z^2)^2} = \frac{xy [-z^2 + x^2 + y^2]}{(x^2 + y^2 + z^2)^2}$$

$$\therefore \nabla F = \left(\frac{yz [-x^2 + y^2 + z^2]}{(x^2 + y^2 + z^2)^2}, \frac{xz [-y^2 + x^2 + z^2]}{(x^2 + y^2 + z^2)^2}, \frac{xy [-z^2 + x^2 + y^2]}{(x^2 + y^2 + z^2)^2} \right)$$

26. Suppose $F: \mathbb{R}^n \rightarrow \mathbb{R}^m$ is a linear map. What is the derivative of F ?

Recall: A map $F: \mathbb{R}^n \rightarrow \mathbb{R}^m$ is linear if
 $\square F(x+y) = F(x) + F(y)$ and $\square F(kx) = kF(x)$
 $\forall x, y \in \mathbb{R}^n, k \in \mathbb{R}$.

Recall: $F: U \subset \mathbb{R}^n \rightarrow \mathbb{R}^m$ is differentiable at $x_0 \in U$ if the partial derivatives of F exist at x_0 and if $\lim_{x \rightarrow x_0} \frac{\|F(x) - F(x_0) - DF(x_0)(x - x_0)\|}{\|x - x_0\|} = 0$.

where $DF(x_0)$ is the $m \times n$ matrix $\left[\frac{\partial F_i}{\partial x_j} \right]_{x_0}$ is the derivative of F at x_0 .

Suppose F is linear & $DF(x_0)$ is the derivative of F .

$$\Rightarrow \lim_{x \rightarrow x_0} \frac{\|F(x) - F(x_0) - DF(x_0)(x - x_0)\|}{\|x - x_0\|} = 0$$

$$\Rightarrow \lim_{x \rightarrow x_0} \frac{\|F(x - x_0) - DF(x_0)(x - x_0)\|}{\|x - x_0\|} = 0$$

We want to find a $DF(x_0)$ to make this true. If we choose $DF(x_0) = F$ the numerator will vanish for all $(x - x_0) \Rightarrow$ the derivative of F is F itself.

e.g. let $n=3$ & $m=2$. $F: \mathbb{R}^3 \rightarrow \mathbb{R}^2$ is linear $\Rightarrow F$ is of the form:

$$F(x, y, z) = \underbrace{\begin{bmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \end{bmatrix}}_F \begin{bmatrix} x \\ y \\ z \end{bmatrix} = \begin{bmatrix} a_{11}x + a_{12}y + a_{13}z \\ a_{21}x + a_{22}y + a_{23}z \end{bmatrix}$$

$$= (\underbrace{a_{11}x + a_{12}y + a_{13}z}_{f_1}, \underbrace{a_{21}x + a_{22}y + a_{23}z}_{f_2})$$

$$DF(x_0) = \begin{bmatrix} \frac{\partial f_1}{\partial x} & \frac{\partial f_1}{\partial y} & \frac{\partial f_1}{\partial z} \\ \frac{\partial f_2}{\partial x} & \frac{\partial f_2}{\partial y} & \frac{\partial f_2}{\partial z} \end{bmatrix} \Big|_{x_0} = \begin{bmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \end{bmatrix} = F$$

We can see that this generalizes for the $m \times n$ case.

• Consider $F(x,y) = (x^3 + y^3)^{\frac{1}{3}}$. Find $\frac{\partial F}{\partial x}(0,0)$.

Note: $\frac{\partial F}{\partial x}(x,y) = \frac{1}{3}(x^3 + y^3)^{-\frac{2}{3}} [3x^2] = \frac{3x^2}{3(x^3 + y^3)^{\frac{2}{3}}}$.

At $(x,y) = (0,0)$ $\frac{\partial F}{\partial x}(x,y)$ is not defined. This does not necessarily mean $\frac{\partial F}{\partial x}(0,0)$ does not exist... it tells us we must go back to the formal definition of partial derivatives.

Recall: The partial derivative of $F: U \subset \mathbb{R}^2 \rightarrow \mathbb{R}$ with respect to x is:

$$\frac{\partial F}{\partial x}(x,y) = \lim_{h \rightarrow 0} \frac{F(x+h, y) - F(x,y)}{h} \quad \text{if the limit exists.}$$

Here we have:

$$\frac{\partial F}{\partial x}(0,0) = \lim_{h \rightarrow 0} \frac{F(0+h, 0) - F(0,0)}{h} = \lim_{h \rightarrow 0} \frac{(h^3 + 0^3)^{\frac{1}{3}} - 0}{h}$$

$$= \lim_{h \rightarrow 0} \frac{h}{h} = 1.$$

$$\therefore \boxed{\frac{\partial F}{\partial x}(0,0) = 1}.$$