

MATH 53 5 MARCH 08

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① Let  $f(x, y, z) = x^2 + y^3 + z^4$ , and consider the parameterized curve  $\vec{r}(t) = \langle x(t), y(t), z(t) \rangle = \langle \sin(t), t, e^t \rangle$ .  ~~$\vec{r}(t) = \langle x(t), y(t), z(t) \rangle$~~

(a) Find  $\frac{\partial f}{\partial t}$  at  $t=0$  by substituting in, and evaluating directly.

(b) Find  $\vec{\nabla} f$  at  $\langle 0, 0, 1 \rangle$ , and find  $\frac{\partial f}{\partial t}$  at  $t=0$ .

(c) Interpret the chain rule

$$\vec{\nabla} f \cdot \frac{\partial \vec{r}}{\partial t} = \frac{\partial f}{\partial t}$$

geometrically; remember that the left-hand side is a directional derivative.

② Let  $\vec{h}(s)$  be a parameterized curve that stays in a level surface  $f(x, y, z) = 1$ . What can you say about  $\frac{\partial f}{\partial s}$ ? Thus, what is the geometric relationship between  $\frac{\partial \vec{h}}{\partial s}$  and  $\vec{\nabla} f$ ?

③ Chain rule with matrices:

If you are comfortable with matrices,

Let  $f_1(x_1, x_2, x_3)$  and  $f_2(x_1, x_2, x_3)$  be two functions each of three variables: we can write this as a vector function  $\vec{f}(\vec{x})$  where  $\vec{f} = \langle f_1, f_2 \rangle$  and  $\vec{x} = \langle x_1, x_2, x_3 \rangle$ , and let each  $x_i$  be a function of two variables  $t_1, t_2$ , so that if  $\vec{t} = \langle t_1, t_2 \rangle$ , we have a

vector function  $\vec{x}(t)$ . Define the derivative matrix

$$\frac{\partial \vec{f}}{\partial \vec{x}} = \begin{pmatrix} \frac{\partial f_1}{\partial x_1} & \frac{\partial f_1}{\partial x_2} & \frac{\partial f_1}{\partial x_3} \\ \frac{\partial f_2}{\partial x_1} & \frac{\partial f_2}{\partial x_2} & \frac{\partial f_2}{\partial x_3} \end{pmatrix}$$

and a similar  $3 \times 2$  matrix for  $\frac{\partial \vec{x}}{\partial z}$ . Use the chain rule to write the  $2 \times 2$  matrix  $\frac{\partial \vec{f}}{\partial z}$  in terms of the  $2 \times 3$  matrix  $\frac{\partial \vec{f}}{\partial \vec{x}}$  and the  $3 \times 2$  matrix  $\frac{\partial \vec{x}}{\partial z}$ .

(4) From 1A, we know that maxima and minima of functions occur at points where the derivative is zero; if  $f(x, y, z)$  is a function of three variables, extrema occur only if all partial derivatives  $\frac{\partial f}{\partial x}$ ,  $\frac{\partial f}{\partial y}$ , and  $\frac{\partial f}{\partial z}$  are zero. (a) What are possible extrema of

$$f(x, y, z) = \sin x + yz?$$

(b) What are the maxima along the curve  $x(t) = t^2$ ,  $y(t) = \cos t$ ,  $z(t) = e^t$ ?

~~Hint~~  
Interpret your use of the chain rule geometrically.

(c) What about on the surface  $z = x + y$ ?

Again, you'll use the chain rule; interpret geometrically.