

1. Consider the surface described by the equation  $e^{xyz-1} + 3 = x^2 + y^2 + z^2$ .

4 marks

- (a) Find a function  $F(x, y, z)$  such that  $(a, b, c)$  is on the surface if and only if we have  $F(a, b, c) = 0$ . Compute the gradient of  $F$ .

**Solution:**

It suffices to take  $F(x, y, z) = e^{xyz-1} + 3 - x^2 - y^2 - z^2$  or  $F(x, y, z) = x^2 + y^2 + z^2 - e^{xyz-1} - 3$ .

$$\frac{\partial F}{\partial x}(x, y, z) = yze^{xyz-1} - 2x$$

$$\frac{\partial F}{\partial y}(x, y, z) = xze^{xyz-1} - 2y$$

$$\frac{\partial F}{\partial z}(x, y, z) = xye^{xyz-1} - 2z$$

Thus  $\nabla F(x, y, z) = \langle yze^{xyz-1} - 2x, xze^{xyz-1} - 2y, xye^{xyz-1} - 2z \rangle$  (or - that value).

4 marks

- (b) Give the equation of the tangent plane to the surface at  $(x_0, y_0, z_0) = (1, 1, 1)$  in the form  $x + by + cz + d = 0$ . Note that we require the coefficient next to  $x$  to be 1.

**Solution:** The tangent plane is given by  $\nabla F(x_0, y_0, z_0) \cdot (x - x_0, y - y_0, z - z_0) = 0$ . We have  $\nabla F(1, 1, 1) = (-1, -1, -1)$ . Therefore we obtain

$$-(x - 1) - (y - 1) - (z - 1) = 0$$

And hence the equation is  $x + y + z = 3$ .

2. The sugar concentration in an infinite 3D compost bin is given by the equation  $S(x, y, z) = (x + y + 2z)^2$ . A fruit fly is at position  $(1, 1, 1)$ .

2 marks

- (a) Compute the directional derivative of  $S$  at  $(1, 1, 1)$  in the direction of  $\vec{u} = (-1, 0, 1)$ .

**Solution:** Note that  $\nabla S(x, y, z) = 2(x + y + 2z)\langle 1, 1, 2 \rangle$ . In particular  $\nabla S(1, 1, 1) = \langle 8, 8, 16 \rangle$ . Therefore the directional derivative is

$$D_{\vec{u}}S(1, 1, 1) = \langle 8, 8, 16 \rangle \cdot \langle -1, 0, 1 \rangle / \sqrt{2}$$

which gives  $D_{\vec{u}}S(1, 1, 1) = \frac{8}{\sqrt{2}}$ .

Note: If you forgot to divide by the norm of  $\vec{u}$  you get no marks.

2 marks

- (b) The fruit fly is feeling a little hungry. In what (unit) direction should the fly move if it wishes to increase the concentration of sugar in the fastest possible way?

**Solution:** In the direction of the gradient  $\nabla S(1, 1, 1) = \langle 8, 8, 16 \rangle$ . Therefore the unit direction is  $\langle 1, 1, 2 \rangle / \sqrt{6}$ .

2 marks

- (c) The fly is now happy with the amount of sugar in its position. Give a (unit) direction in which the fly could move if it wishes to keep the concentration of sugar constant.

**Solution:** Any direction orthogonal to the gradient works. For instance

$$\vec{u} = \langle 1, 1, -1 \rangle / \sqrt{3}.$$

6 marks

3. (a) A differentiable function  $z = f(x, y)$  is unknown, but an alien supercomputer gave us precise values of  $f(x, y)$  and its derivatives on points  $A, B, C$  and  $D$ .

| point | $f$ | $f_x$ | $f_y$ | $f_{xx}$ | $f_{yy}$ | $f_{xy}$ |
|-------|-----|-------|-------|----------|----------|----------|
| $A$   | 1   | 0     | 0     | 1        | 0        | -5       |
| $B$   | 1   | 0     | -2    | 3        | 8        | 4        |
| $C$   | 2   | 0     | 0     | 3        | 3        | -2       |
| $D$   | 2   | 0     | 0     | 3        | 3        | 6        |

For points  $A, B, C$  and  $D$  determine whether they are a local minimum, local maximum, a saddle point, or none of the above.

**Solution:**  $A, C$  and  $D$  are critical points because  $\nabla f = 0$ , whereas  $B$  is not a critical point. In each case we compute  $f_{xx}f_{yy} - f_{xy}^2$ . In  $A$  the value is negative, thus  $A$  is a saddle point. In  $C$  it is positive and  $f_{xx}$  is positive, thus it is a local min. in  $D$  the value is negative, thus it is a saddle point.

- $A$  is: a saddle point.
- $B$  is: none of the above.
- $C$  is: a local minimum.
- $D$  is: a saddle point.

2 marks

- (b) **(Bonus marks)** Let  $f : \mathbb{R}^2 \rightarrow \mathbb{R}$  be a differentiable function such that  $f(1, 0) = f(0, 0) = 0$ . Show that there exists  $\langle a, b \rangle$  such that  $\nabla f(a, b)$  is orthogonal to  $\langle 1, 0 \rangle$ .  
*Hint:* Define  $g(t) = f(t, 0)$ . Combine the 1D mean value theorem and the chain rule to conclude.

**Solution:** Note that  $g(0) = f(0, 0) = 0$  and  $g(1) = f(1, 0) = 0$ . By the mean value theorem, there is  $c \in (0, 1)$  such that  $g'(c) = 0$ . On the other hand,  $g'(c) = f_x(c, 0) \cdot 1 + f_y(c, 0) \cdot 0 = \nabla f(c, 0) \cdot \langle 1, 0 \rangle$ . Putting this together we obtain that  $\nabla f(c, 0) \cdot \langle 1, 0 \rangle = 0$  and thus  $\nabla f(c, 0)$  is orthogonal to  $\langle 1, 0 \rangle$ . Therefore setting  $\langle a, b \rangle = \langle c, 0 \rangle$  works.