14.1 EXERCISES

1. In Example 2 we considered the function $W = f(T, v)$, where W is the wind-chill index, T is the actual temperature, and v is the wind speed. A numerical representation is given in Table 1 on page 889.
(a) What is the value of $f(-15, 40)$? What is its meaning?
(b) Describe in words the meaning of the question "For what value of v is $f(-20, v) = -30$?" Then answer the question.
(c) Describe in words the meaning of the question "For what value of T is $f(T, 20) = -49$?" Then answer the question.
(d) What is the meaning of the function $W = f(-5, v)$? Describe the behavior of this function.
(e) What is the meaning of the function $W = f(T, 50)$? Describe the behavior of this function.

2. The *temperature-humidity index* I (or humidex, for short) is the perceived air temperature when the actual temperature is T and the relative humidity is h, so we can write $I = f(T, h)$. The following table of values of I is an excerpt from a table compiled by the National Oceanic & Atmospheric Administration.

Table 3 Apparent temperature as a function of temperature and humidity

Relative humidity (%)

Actual temperature (°F)

T \ h	20	30	40	50	60	70
80	77	78	79	81	82	83
85	82	84	86	88	90	93
90	87	90	93	96	100	106
95	93	96	101	107	114	124
100	99	104	110	120	132	144

(a) What is the value of $f(95, 70)$? What is its meaning?
(b) For what value of h is $f(90, h) = 100$?
(c) For what value of T is $f(T, 50) = 88$?
(d) What are the meanings of the functions $I = f(80, h)$ and $I = f(100, h)$? Compare the behavior of these two functions of h.

3. A manufacturer has modeled its yearly production function P (the monetary value of its entire production in millions of dollars) as a Cobb-Douglas function

$$P(L, K) = 1.47L^{0.65}K^{0.35}$$

where L is the number of labor hours (in thousands) and K is the invested capital (in millions of dollars). Find $P(120, 20)$ and interpret it.

4. Verify for the Cobb-Douglas production function

$$P(L, K) = 1.01L^{0.75}K^{0.25}$$

discussed in Example 3 that the production will be doubled if both the amount of labor and the amount of capital are doubled. Determine whether this is also true for the general production function

$$P(L, K) = bL^{\alpha}K^{1-\alpha}$$

5. A model for the surface area of a human body is given by the function

$$S = f(w, h) = 0.1091w^{0.425}h^{0.725}$$

where w is the weight (in pounds), h is the height (in inches), and S is measured in square feet.
(a) Find $f(160, 70)$ and interpret it.
(b) What is your own surface area?

6. The wind-chill index W discussed in Example 2 has been modeled by the following function:

$$W(T, v) = 13.12 + 0.6215T - 11.37v^{0.16} + 0.3965Tv^{0.16}$$

Check to see how closely this model agrees with the values in Table 1 for a few values of T and v.

7. The wave heights h in the open sea depend on the speed v of the wind and the length of time t that the wind has been blowing at that speed. Values of the function $h = f(v, t)$ are recorded in feet in Table 4.
(a) What is the value of $f(40, 15)$? What is its meaning?
(b) What is the meaning of the function $h = f(30, t)$? Describe the behavior of this function.
(c) What is the meaning of the function $h = f(v, 30)$? Describe the behavior of this function.

Table 4

Duration (hours)

Wind speed (knots)

v \ t	5	10	15	20	30	40	50
10	2	2	2	2	2	2	2
15	4	4	5	5	5	5	5
20	5	7	8	8	9	9	9
30	9	13	16	17	18	19	19
40	14	21	25	28	31	33	33
50	19	29	36	40	45	48	50
60	24	37	47	54	62	67	69

8. A company makes three sizes of cardboard boxes: small, medium, and large. It costs \$2.50 to make a small box,

$4.00 for a medium box, and $4.50 for a large box. Fixed costs are $8000.

(a) Express the cost of making x small boxes, y medium boxes, and z large boxes as a function of three variables: $C = f(x, y, z)$.

(b) Find $f(3000, 5000, 4000)$ and interpret it.

(c) What is the domain of f?

9. Let $g(x, y) = \cos(x + 2y)$.

(a) Evaluate $g(2, -1)$.

(b) Find the domain of g.

(c) Find the range of g.

10. Let $F(x, y) = 1 + \sqrt{4 - y^2}$.

(a) Evaluate $F(3, 1)$.

(b) Find and sketch the domain of F.

(c) Find the range of F.

11. Let $f(x, y, z) = \sqrt{x} + \sqrt{y} + \sqrt{z} + \ln(4 - x^2 - y^2 - z^2)$.

(a) Evaluate $f(1, 1, 1)$.

(b) Find and describe the domain of f.

12. Let $g(x, y, z) = x^3y^2z\sqrt{10 - x - y - z}$.

(a) Evaluate $g(1, 2, 3)$.

(b) Find and describe the domain of g.

13–22 Find and sketch the domain of the function.

13. $f(x, y) = \sqrt{x - 2} + \sqrt{y - 1}$

14. $f(x, y) = \sqrt[4]{x - 3y}$

15. $f(x, y) = \ln(9 - x^2 - 9y^2)$

16. $f(x, y) = \sqrt{x^2 + y^2 - 4}$

17. $g(x, y) = \dfrac{x - y}{x + y}$

18. $g(x, y) = \dfrac{\ln(2 - x)}{1 - x^2 - y^2}$

19. $f(x, y) = \dfrac{\sqrt{y - x^2}}{1 - x^2}$

20. $f(x, y) = \sin^{-1}(x + y)$

21. $f(x, y, z) = \sqrt{4 - x^2} + \sqrt{9 - y^2} + \sqrt{1 - z^2}$

22. $f(x, y, z) = \ln(16 - 4x^2 - 4y^2 - z^2)$

23–31 Sketch the graph of the function.

23. $f(x, y) = y$

24. $f(x, y) = x^2$

25. $f(x, y) = 10 - 4x - 5y$

26. $f(x, y) = \cos y$

27. $f(x, y) = \sin x$

28. $f(x, y) = 2 - x^2 - y^2$

29. $f(x, y) = x^2 + 4y^2 + 1$

30. $f(x, y) = \sqrt{4x^2 + y^2}$

31. $f(x, y) = \sqrt{4 - 4x^2 - y^2}$

32. Match the function with its graph (labeled I–VI). Give reasons for your choices.

(a) $f(x, y) = \dfrac{1}{1 + x^2 + y^2}$

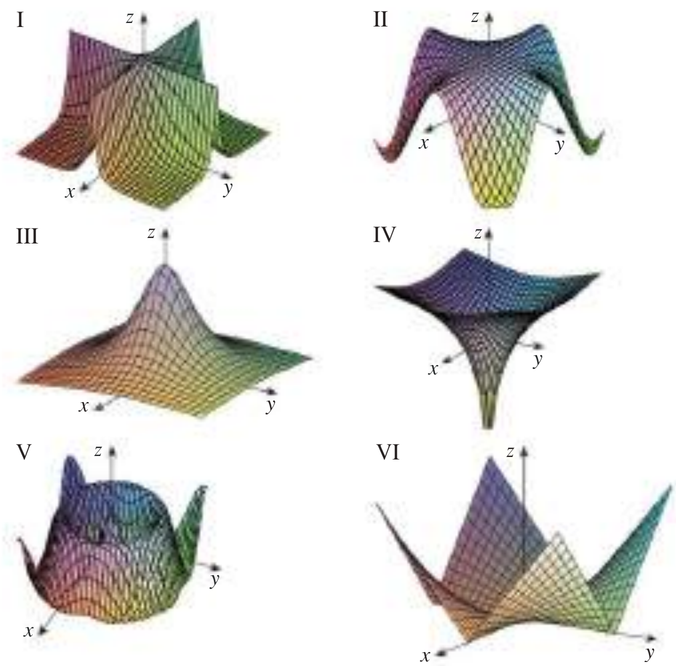
(b) $f(x, y) = \dfrac{1}{1 + x^2y^2}$

(c) $f(x, y) = \ln(x^2 + y^2)$

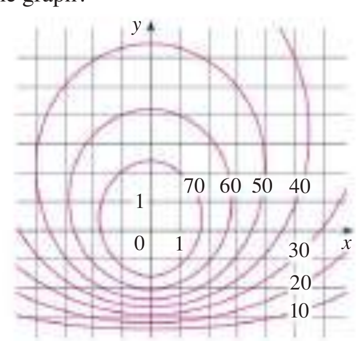
(d) $f(x, y) = \cos\sqrt{x^2 + y^2}$

(e) $f(x, y) = |xy|$

(f) $f(x, y) = \cos(xy)$



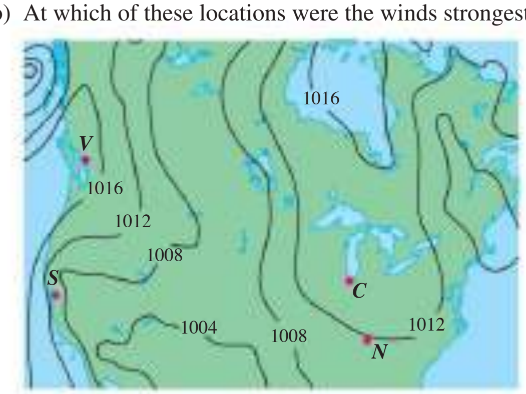
33. A contour map for a function f is shown. Use it to estimate the values of $f(-3, 3)$ and $f(3, -2)$. What can you say about the shape of the graph?



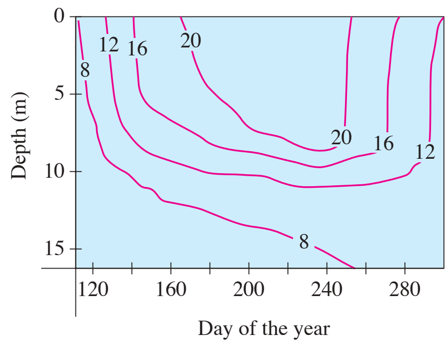
34. Shown is a contour map of atmospheric pressure in North America on August 12, 2008. On the level curves (called isobars) the pressure is indicated in millibars (mb).

(a) Estimate the pressure at C (Chicago), N (Nashville), S (San Francisco), and V (Vancouver).

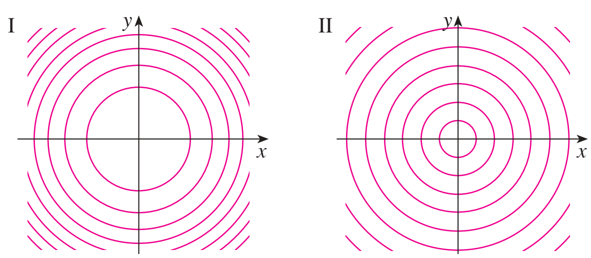
(b) At which of these locations were the winds strongest?



35. Level curves (isothermals) are shown for the typical water temperature (in °C) in Long Lake (Minnesota) as a function of depth and time of year. Estimate the temperature in the lake on June 9 (day 160) at a depth of 10 m and on June 29 (day 180) at a depth of 5 m.

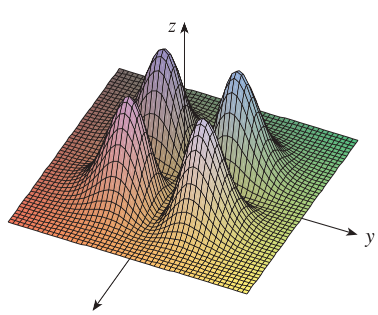


36. Two contour maps are shown. One is for a function f whose graph is a cone. The other is for a function g whose graph is a paraboloid. Which is which, and why?



37. Locate the points A and B on the map of Lonesome Mountain (Figure 12). How would you describe the terrain near A? Near B?

38. Make a rough sketch of a contour map for the function whose graph is shown.



39. The *body mass index* (BMI) of a person is defined by

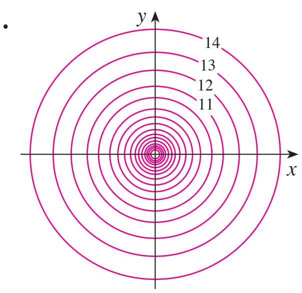
$$B(m, h) = \frac{m}{h^2}$$

where m is the person's mass (in kilograms) and h is the height (in meters). Draw the level curves $B(m, h) = 18.5$, $B(m, h) = 25$, $B(m, h) = 30$, and $B(m, h) = 40$. A rough guideline is that a person is underweight if the BMI is less than 18.5; optimal if the BMI lies between 18.5 and 25; overweight if the BMI lies between 25 and 30; and obese if the BMI exceeds 30. Shade the region corresponding to optimal BMI. Does someone who weighs 62 kg and is 152 cm tall fall into this category?

40. The body mass index is defined in Exercise 39. Draw the level curve of this function corresponding to someone who is 200 cm tall and weighs 80 kg. Find the weights and heights of two other people with that same level curve.

41–44 A contour map of a function is shown. Use it to make a rough sketch of the graph of f.

41.



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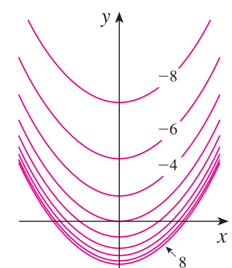

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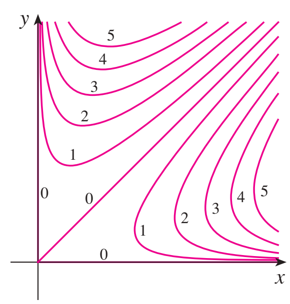

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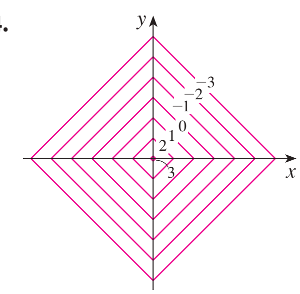


45–52 Draw a contour map of the function showing several level curves.

45. $f(x, y) = x^2 - y^2$

46. $f(x, y) = xy$

47. $f(x, y) = \sqrt{x} + y$

48. $f(x, y) = \ln(x^2 + 4y^2)$

49. $f(x, y) = ye^x$

50. $f(x, y) = y - \arctan x$

51. $f(x, y) = \sqrt[3]{x^2 + y^2}$

52. $f(x, y) = y/(x^2 + y^2)$

53–54 Sketch both a contour map and a graph of the function and compare them.

53. $f(x, y) = x^2 + 9y^2$

54. $f(x, y) = \sqrt{36 - 9x^2 - 4y^2}$

55. A thin metal plate, located in the xy-plane, has temperature $T(x, y)$ at the point (x, y). Sketch some level curves (isothermals) if the temperature function is given by

$$T(x, y) = \frac{100}{1 + x^2 + 2y^2}$$

56. If $V(x, y)$ is the electric potential at a point (x, y) in the xy-plane, then the level curves of V are called *equipotential curves* because at all points on such a curve the electric potential is the same. Sketch some equipotential curves if $V(x, y) = c/\sqrt{r^2 - x^2 - y^2}$, where c is a positive constant.

57–60 Use a computer to graph the function using various domains and viewpoints. Get a printout of one that, in your opinion, gives a good view. If your software also produces level curves, then plot some contour lines of the same function and compare with the graph.

57. $f(x, y) = xy^2 - x^3$ (monkey saddle)

58. $f(x, y) = xy^3 - yx^3$ (dog saddle)

59. $f(x, y) = e^{-(x^2+y^2)/3}(\sin(x^2) + \cos(y^2))$

60. $f(x, y) = \cos x \cos y$

61–66 Match the function (a) with its graph (labeled A–F below) and (b) with its contour map (labeled I–VI). Give reasons for your choices.

61. $z = \sin(xy)$

62. $z = e^x \cos y$

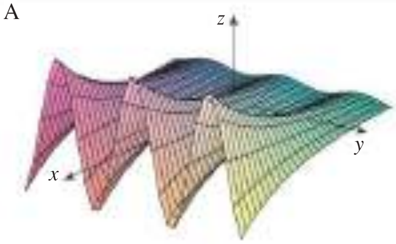
63. $z = \sin(x - y)$

64. $z = \sin x - \sin y$

65. $z = (1 - x^2)(1 - y^2)$

66. $z = \dfrac{x - y}{1 + x^2 + y^2}$

A



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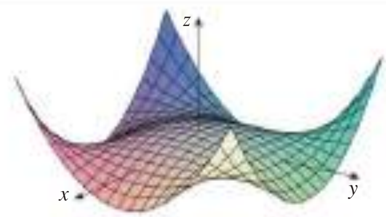

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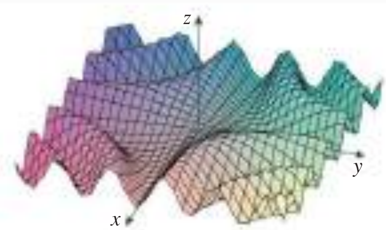

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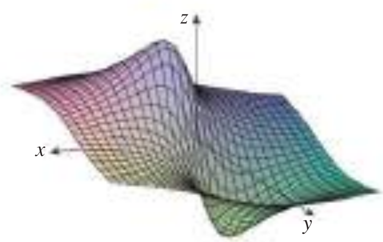

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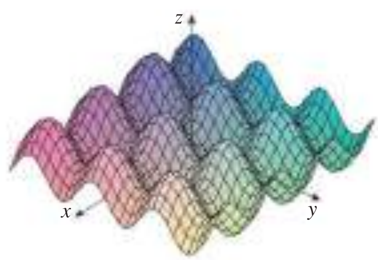

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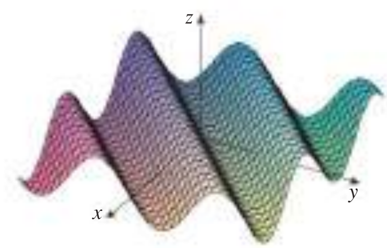
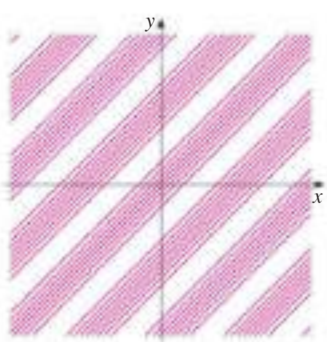


I



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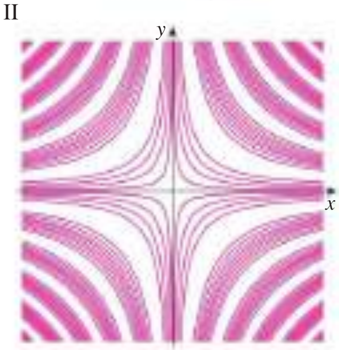

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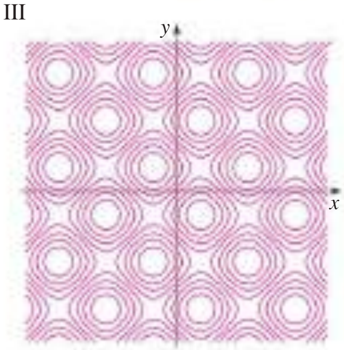

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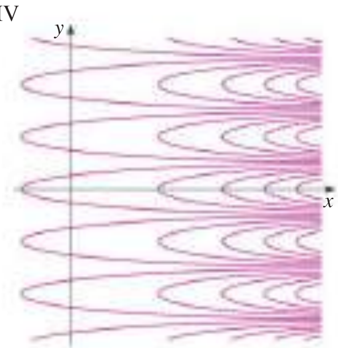
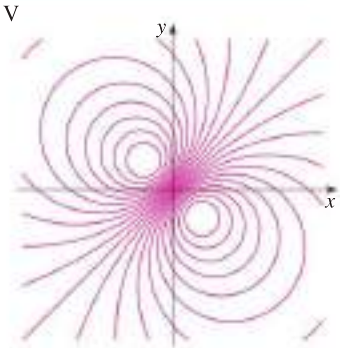


V



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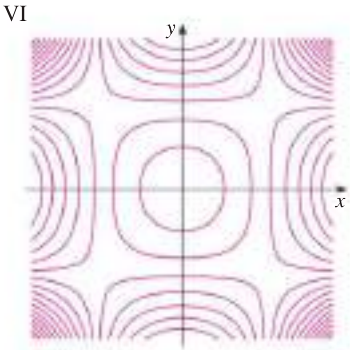


67–70 Describe the level surfaces of the function.

67. $f(x, y, z) = x + 3y + 5z$

68. $f(x, y, z) = x^2 + 3y^2 + 5z^2$

69. $f(x, y, z) = y^2 + z^2$

70. $f(x, y, z) = x^2 - y^2 - z^2$

71–72 Describe how the graph of g is obtained from the graph of f.

71. (a) $g(x, y) = f(x, y) + 2$
(b) $g(x, y) = 2f(x, y)$
(c) $g(x, y) = -f(x, y)$
(d) $g(x, y) = 2 - f(x, y)$

72. (a) $g(x, y) = f(x - 2, y)$
(b) $g(x, y) = f(x, y + 2)$
(c) $g(x, y) = f(x + 3, y - 4)$

73–74 Use a computer to graph the function using various domains and viewpoints. Get a printout that gives a good view of the "peaks and valleys." Would you say the function has a maximum value? Can you identify any points on the graph that you might consider to be "local maximum points"? What about "local minimum points"?

73. $f(x, y) = 3x - x^4 - 4y^2 - 10xy$

74. $f(x, y) = xye^{-x^2-y^2}$

75–76 Graph the function using various domains and viewpoints. Comment on the limiting behavior of the function. What happens as both x and y become large? What happens as (x, y) approaches the origin?

75. $f(x, y) = \dfrac{x + y}{x^2 + y^2}$ **76.** $f(x, y) = \dfrac{xy}{x^2 + y^2}$

77. Investigate the family of functions $f(x, y) = e^{cx^2+y^2}$. How does the shape of the graph depend on c?

78. Use a computer to investigate the family of surfaces

$$z = (ax^2 + by^2)e^{-x^2-y^2}$$

How does the shape of the graph depend on the numbers a and b?

79. Use a computer to investigate the family of surfaces $z = x^2 + y^2 + cxy$. In particular, you should determine the transitional values of c for which the surface changes from one type of quadric surface to another.

80. Graph the functions

$$f(x, y) = \sqrt{x^2 + y^2}$$

$$f(x, y) = e^{\sqrt{x^2+y^2}}$$

$$f(x, y) = \ln\sqrt{x^2 + y^2}$$

$$f(x, y) = \sin\left(\sqrt{x^2 + y^2}\right)$$

and $$f(x, y) = \frac{1}{\sqrt{x^2 + y^2}}$$

In general, if g is a function of one variable, how is the graph of

$$f(x, y) = g\left(\sqrt{x^2 + y^2}\right)$$

obtained from the graph of g?

81. (a) Show that, by taking logarithms, the general Cobb-Douglas function $P = bL^\alpha K^{1-\alpha}$ can be expressed as

$$\ln\frac{P}{K} = \ln b + \alpha \ln\frac{L}{K}$$

(b) If we let $x = \ln(L/K)$ and $y = \ln(P/K)$, the equation in part (a) becomes the linear equation $y = \alpha x + \ln b$. Use Table 2 (in Example 3) to make a table of values of $\ln(L/K)$ and $\ln(P/K)$ for the years 1899–1922. Then use a graphing calculator or computer to find the least squares regression line through the points $(\ln(L/K), \ln(P/K))$.
(c) Deduce that the Cobb-Douglas production function is $P = 1.01L^{0.75}K^{0.25}$.

14.2 Limits and Continuity

Let's compare the behavior of the functions

$$f(x, y) = \frac{\sin(x^2 + y^2)}{x^2 + y^2} \qquad \text{and} \qquad g(x, y) = \frac{x^2 - y^2}{x^2 + y^2}$$

as x and y both approach 0 [and therefore the point (x, y) approaches the origin].

For instance, the function

$$f(x, y, z) = \frac{1}{x^2 + y^2 + z^2 - 1}$$

is a rational function of three variables and so is continuous at every point in $\mathbb{R}^3$ except where $x^2 + y^2 + z^2 = 1$. In other words, it is discontinuous on the sphere with center the origin and radius 1.

If we use the vector notation introduced at the end of Section 14.1, then we can write the definitions of a limit for functions of two or three variables in a single compact form as follows.

5 If f is defined on a subset D of $\mathbb{R}^n$, then $\lim_{\mathbf{x}\to\mathbf{a}} f(\mathbf{x}) = L$ means that for every number $\varepsilon > 0$ there is a corresponding number $\delta > 0$ such that

$$\text{if} \quad \mathbf{x} \in D \quad \text{and} \quad 0 < |\mathbf{x} - \mathbf{a}| < \delta \quad \text{then} \quad |f(\mathbf{x}) - L| < \varepsilon$$

Notice that if $n = 1$, then $\mathbf{x} = x$ and $\mathbf{a} = a$, and (5) is just the definition of a limit for functions of a single variable. For the case $n = 2$, we have $\mathbf{x} = \langle x, y \rangle$, $\mathbf{a} = \langle a, b \rangle$, and $|\mathbf{x} - \mathbf{a}| = \sqrt{(x - a)^2 + (y - b)^2}$, so (5) becomes Definition 1. If $n = 3$, then $\mathbf{x} = \langle x, y, z \rangle$, $\mathbf{a} = \langle a, b, c \rangle$, and (5) becomes the definition of a limit of a function of three variables. In each case the definition of continuity can be written as

$$\lim_{\mathbf{x}\to\mathbf{a}} f(\mathbf{x}) = f(\mathbf{a})$$

14.2 EXERCISES

1. Suppose that $\lim_{(x, y)\to(3, 1)} f(x, y) = 6$. What can you say about the value of $f(3, 1)$? What if f is continuous?

2. Explain why each function is continuous or discontinuous.
(a) The outdoor temperature as a function of longitude, latitude, and time
(b) Elevation (height above sea level) as a function of longitude, latitude, and time
(c) The cost of a taxi ride as a function of distance traveled and time

3–4 Use a table of numerical values of $f(x, y)$ for (x, y) near the origin to make a conjecture about the value of the limit of $f(x, y)$ as $(x, y) \to (0, 0)$. Then explain why your guess is correct.

3. $f(x, y) = \dfrac{x^2y^3 + x^3y^2 - 5}{2 - xy}$ **4.** $f(x, y) = \dfrac{2xy}{x^2 + 2y^2}$

5–22 Find the limit, if it exists, or show that the limit does not exist.

5. $\lim_{(x, y)\to(3, 2)} (x^2y^3 - 4y^2)$ **6.** $\lim_{(x, y)\to(2, -1)} \dfrac{x^2y + xy^2}{x^2 - y^2}$

7. $\lim_{(x, y)\to(\pi, \pi/2)} y \sin(x - y)$ **8.** $\lim_{(x, y)\to(3, 2)} e^{\sqrt{2x-y}}$

9. $\lim_{(x, y)\to(0, 0)} \dfrac{x^4 - 4y^2}{x^2 + 2y^2}$ **10.** $\lim_{(x, y)\to(0, 0)} \dfrac{5y^4\cos^2 x}{x^4 + y^4}$

11. $\lim_{(x, y)\to(0, 0)} \dfrac{y^2\sin^2 x}{x^4 + y^4}$ **12.** $\lim_{(x, y)\to(1, 0)} \dfrac{xy - y}{(x - 1)^2 + y^2}$

13. $\lim_{(x, y)\to(0, 0)} \dfrac{xy}{\sqrt{x^2 + y^2}}$ **14.** $\lim_{(x, y)\to(0, 0)} \dfrac{x^3 - y^3}{x^2 + xy + y^2}$

15. $\lim_{(x, y)\to(0, 0)} \dfrac{xy^2\cos y}{x^2 + y^4}$ **16.** $\lim_{(x, y)\to(0, 0)} \dfrac{xy^4}{x^4 + y^4}$

17. $\lim_{(x, y)\to(0, 0)} \dfrac{x^2 + y^2}{\sqrt{x^2 + y^2 + 1} - 1}$

18. $\lim_{(x, y)\to(0, 0)} \dfrac{xy^4}{x^2 + y^8}$

19. $\lim_{(x, y, z)\to(\pi, 0, 1/3)} e^{y^2}\tan(xz)$ **20.** $\lim_{(x, y, z)\to(0, 0, 0)} \dfrac{xy + yz}{x^2 + y^2 + z^2}$

21. $\displaystyle\lim_{(x,y,z)\to(0,0,0)} \frac{xy + yz^2 + xz^2}{x^2 + y^2 + z^4}$

22. $\displaystyle\lim_{(x,y,z)\to(0,0,0)} \frac{x^2y^2z^2}{x^2 + y^2 + z^2}$

23–24 Use a computer graph of the function to explain why the limit does not exist.

23. $\displaystyle\lim_{(x,y)\to(0,0)} \frac{2x^2 + 3xy + 4y^2}{3x^2 + 5y^2}$ **24.** $\displaystyle\lim_{(x,y)\to(0,0)} \frac{xy^3}{x^2 + y^6}$

25–26 Find $h(x, y) = g(f(x, y))$ and the set of points at which h is continuous.

25. $g(t) = t^2 + \sqrt{t}, \quad f(x, y) = 2x + 3y - 6$

26. $g(t) = t + \ln t, \quad f(x, y) = \dfrac{1 - xy}{1 + x^2y^2}$

27–28 Graph the function and observe where it is discontinuous. Then use the formula to explain what you have observed.

27. $f(x, y) = e^{1/(x-y)}$ **28.** $f(x, y) = \dfrac{1}{1 - x^2 - y^2}$

29–38 Determine the set of points at which the function is continuous.

29. $F(x, y) = \dfrac{xy}{1 + e^{x-y}}$ **30.** $F(x, y) = \cos\sqrt{1 + x - y}$

31. $F(x, y) = \dfrac{1 + x^2 + y^2}{1 - x^2 - y^2}$ **32.** $H(x, y) = \dfrac{e^x + e^y}{e^{xy} - 1}$

33. $G(x, y) = \sqrt{x} + \sqrt{1 - x^2 - y^2}$

34. $G(x, y) = \ln(1 + x - y)$

35. $f(x, y, z) = \arcsin(x^2 + y^2 + z^2)$

36. $f(x, y, z) = \sqrt{y - x^2}\ln z$

37. $f(x, y) = \begin{cases} \dfrac{x^2y^3}{2x^2 + y^2} & \text{if } (x, y) \neq (0, 0) \\ 1 & \text{if } (x, y) = (0, 0) \end{cases}$

38. $f(x, y) = \begin{cases} \dfrac{xy}{x^2 + xy + y^2} & \text{if } (x, y) \neq (0, 0) \\ 0 & \text{if } (x, y) = (0, 0) \end{cases}$

39–41 Use polar coordinates to find the limit. [If (r, θ) are polar coordinates of the point (x, y) with $r \geqslant 0$, note that $r \to 0^+$ as $(x, y) \to (0, 0)$.]

39. $\displaystyle\lim_{(x,y)\to(0,0)} \frac{x^3 + y^3}{x^2 + y^2}$

40. $\displaystyle\lim_{(x,y)\to(0,0)} (x^2 + y^2)\ln(x^2 + y^2)$

41. $\displaystyle\lim_{(x,y)\to(0,0)} \frac{e^{-x^2-y^2} - 1}{x^2 + y^2}$

42. At the beginning of this section we considered the function

$$f(x, y) = \frac{\sin(x^2 + y^2)}{x^2 + y^2}$$

and guessed on the basis of numerical evidence that $f(x, y) \to 1$ as $(x, y) \to (0, 0)$. Use polar coordinates to confirm the value of the limit. Then graph the function.

43. Graph and discuss the continuity of the function

$$f(x, y) = \begin{cases} \dfrac{\sin xy}{xy} & \text{if } xy \neq 0 \\ 1 & \text{if } xy = 0 \end{cases}$$

44. Let

$$f(x, y) = \begin{cases} 0 & \text{if } y \leqslant 0 \text{ or } y \geqslant x^4 \\ 1 & \text{if } 0 < y < x^4 \end{cases}$$

(a) Show that $f(x, y) \to 0$ as $(x, y) \to (0, 0)$ along any path through $(0, 0)$ of the form $y = mx^a$ with $0 < a < 4$.
(b) Despite part (a), show that f is discontinuous at $(0, 0)$.
(c) Show that f is discontinuous on two entire curves.

45. Show that the function f given by $f(\mathbf{x}) = |\mathbf{x}|$ is continuous on $\mathbb{R}^n$. [*Hint:* Consider $|\mathbf{x} - \mathbf{a}|^2 = (\mathbf{x} - \mathbf{a}) \cdot (\mathbf{x} - \mathbf{a})$.]

46. If $\mathbf{c} \in V_n$, show that the function f given by $f(\mathbf{x}) = \mathbf{c} \cdot \mathbf{x}$ is continuous on $\mathbb{R}^n$.

14.3 Partial Derivatives

On a hot day, extreme humidity makes us think the temperature is higher than it really is, whereas in very dry air we perceive the temperature to be lower than the thermometer indicates. The National Weather Service has devised the *heat index* (also called the temperature-humidity index, or humidex, in some countries) to describe the combined where b is a constant that is independent of both L and K. Assumption (i) shows that $\alpha > 0$ and $\beta > 0$.

Notice from Equation 9 that if labor and capital are both increased by a factor m, then

$$P(mL, mK) = b(mL)^{\alpha}(mK)^{\beta} = m^{\alpha+\beta}bL^{\alpha}K^{\beta} = m^{\alpha+\beta}P(L, K)$$

If $\alpha + \beta = 1$, then $P(mL, mK) = mP(L, K)$, which means that production is also increased by a factor of m. That is why Cobb and Douglas assumed that $\alpha + \beta = 1$ and therefore

$$P(L, K) = bL^{\alpha}K^{1-\alpha}$$

This is the Cobb-Douglas production function that we discussed in Section 14.1.

14.3 EXERCISES

1. The temperature T (in °C) at a location in the Northern Hemisphere depends on the longitude x, latitude y, and time t, so we can write $T = f(x, y, t)$. Let's measure time in hours from the beginning of January.

(a) What are the meanings of the partial derivatives $\partial T/\partial x$, $\partial T/\partial y$, and $\partial T/\partial t$?

(b) Honolulu has longitude 158°W and latitude 21°N. Suppose that at 9:00 AM on January 1 the wind is blowing hot air to the northeast, so the air to the west and south is warm and the air to the north and east is cooler. Would you expect $f_x(158, 21, 9)$, $f_y(158, 21, 9)$, and $f_t(158, 21, 9)$ to be positive or negative? Explain.

2. At the beginning of this section we discussed the function $I = f(T, H)$, where I is the heat index, T is the temperature, and H is the relative humidity. Use Table 1 to estimate $f_T(92, 60)$ and $f_H(92, 60)$. What are the practical interpretations of these values?

3. The wind-chill index W is the perceived temperature when the actual temperature is T and the wind speed is v, so we can write $W = f(T, v)$. The following table of values is an excerpt from Table 1 in Section 14.1.

Wind speed (km/h)

Actual temperature (°C): T \ v	20	30	40	50	60	70
−10	−18	−20	−21	−22	−23	−23
−15	−24	−26	−27	−29	−30	−30
−20	−30	−33	−34	−35	−36	−37
−25	−37	−39	−41	−42	−43	−44

(a) Estimate the values of $f_T(-15, 30)$ and $f_v(-15, 30)$. What are the practical interpretations of these values?

(b) In general, what can you say about the signs of $\partial W/\partial T$ and $\partial W/\partial v$?

(c) What appears to be the value of the following limit?

$$\lim_{v \to \infty} \frac{\partial W}{\partial v}$$

4. The wave heights h in the open sea depend on the speed v of the wind and the length of time t that the wind has been blowing at that speed. Values of the function $h = f(v, t)$ are recorded in feet in the following table.

Duration (hours)

Wind speed (knots): v \ t	5	10	15	20	30	40	50
10	2	2	2	2	2	2	2
15	4	4	5	5	5	5	5
20	5	7	8	8	9	9	9
30	9	13	16	17	18	19	19
40	14	21	25	28	31	33	33
50	19	29	36	40	45	48	50
60	24	37	47	54	62	67	69

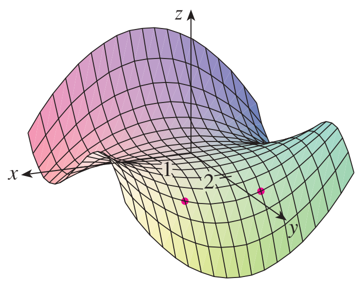
(a) What are the meanings of the partial derivatives $\partial h/\partial v$ and $\partial h/\partial t$?

(b) Estimate the values of $f_v(40, 15)$ and $f_t(40, 15)$. What are the practical interpretations of these values?

(c) What appears to be the value of the following limit?

$$\lim_{t \to \infty} \frac{\partial h}{\partial t}$$

5–8 Determine the signs of the partial derivatives for the function f whose graph is shown.



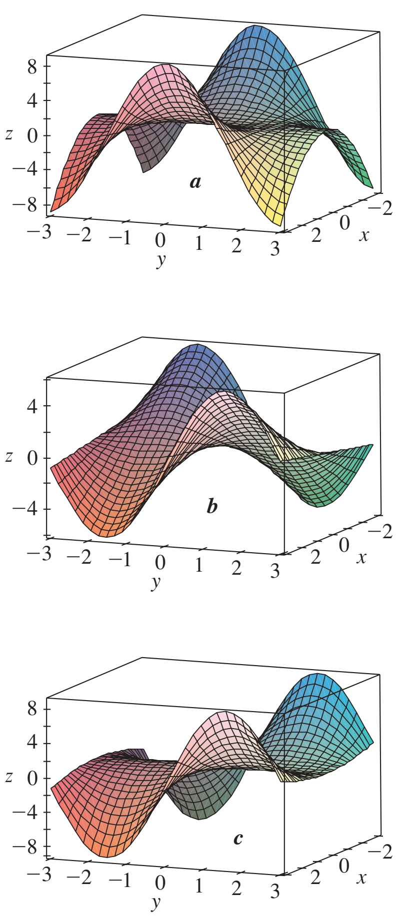
5. (a) $f_x(1, 2)$ (b) $f_y(1, 2)$

6. (a) $f_x(-1, 2)$ (b) $f_y(-1, 2)$

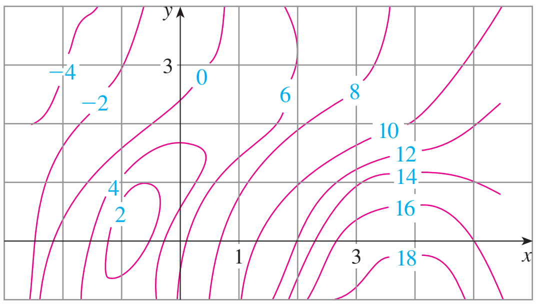
7. (a) $f_{xx}(-1, 2)$ (b) $f_{yy}(-1, 2)$

8. (a) $f_{xy}(1, 2)$ (b) $f_{xy}(-1, 2)$

9. The following surfaces, labeled a, b, and c, are graphs of a function f and its partial derivatives f_x and f_y. Identify each surface and give reasons for your choices.



10. A contour map is given for a function f. Use it to estimate $f_x(2, 1)$ and $f_y(2, 1)$.



11. If $f(x, y) = 16 - 4x^2 - y^2$, find $f_x(1, 2)$ and $f_y(1, 2)$ and interpret these numbers as slopes. Illustrate with either hand-drawn sketches or computer plots.

12. If $f(x, y) = \sqrt{4 - x^2 - 4y^2}$, find $f_x(1, 0)$ and $f_y(1, 0)$ and interpret these numbers as slopes. Illustrate with either hand-drawn sketches or computer plots.

13–14 Find f_x and f_y and graph f, f_x, and f_y with domains and viewpoints that enable you to see the relationships between them.

13. $f(x, y) = x^2y^3$

14. $f(x, y) = \dfrac{y}{1 + x^2y^2}$

15–40 Find the first partial derivatives of the function.

15. $f(x, y) = x^4 + 5xy^3$

16. $f(x, y) = x^2y - 3y^4$

17. $f(x, t) = t^2e^{-x}$

18. $f(x, t) = \sqrt{3x + 4t}$

19. $z = \ln(x + t^2)$

20. $z = x\sin(xy)$

21. $f(x, y) = \dfrac{x}{y}$

22. $f(x, y) = \dfrac{x}{(x + y)^2}$

23. $f(x, y) = \dfrac{ax + by}{cx + dy}$

24. $w = \dfrac{e^v}{u + v^2}$

25. $g(u, v) = (u^2v - v^3)^5$

26. $u(r, \theta) = \sin(r\cos\theta)$

27. $R(p, q) = \tan^{-1}(pq^2)$

28. $f(x, y) = x^y$

29. $F(x, y) = \displaystyle\int_y^x \cos(e^t)\,dt$

30. $F(\alpha, \beta) = \displaystyle\int_\alpha^\beta \sqrt{t^3 + 1}\,dt$

31. $f(x, y, z) = x^3yz^2 + 2yz$

32. $f(x, y, z) = xy^2e^{-xz}$

33. $w = \ln(x + 2y + 3z)$

34. $w = y\tan(x + 2z)$

35. $p = \sqrt{t^4 + u^2\cos v}$

36. $u = x^{y/z}$

37. $h(x, y, z, t) = x^2y\cos(z/t)$

38. $\phi(x, y, z, t) = \dfrac{\alpha x + \beta y^2}{\gamma z + \delta t^2}$

39. $u = \sqrt{x_1^2 + x_2^2 + \cdots + x_n^2}$

40. $u = \sin(x_1 + 2x_2 + \cdots + nx_n)$

41–44 Find the indicated partial derivative.

41. $R(s, t) = te^{s/t}$; $R_t(0, 1)$

42. $f(x, y) = y \sin^{-1}(xy)$; $f_y(1, \frac{1}{2})$

43. $f(x, y, z) = \ln \dfrac{1 - \sqrt{x^2 + y^2 + z^2}}{1 + \sqrt{x^2 + y^2 + z^2}}$; $f_y(1, 2, 2)$

44. $f(x, y, z) = x^{yz}$; $f_z(e, 1, 0)$

45–46 Use the definition of partial derivatives as limits (4) to find $f_x(x, y)$ and $f_y(x, y)$.

45. $f(x, y) = xy^2 - x^3y$

46. $f(x, y) = \dfrac{x}{x + y^2}$

47–50 Use implicit differentiation to find $\partial z/\partial x$ and $\partial z/\partial y$.

47. $x^2 + 2y^2 + 3z^2 = 1$

48. $x^2 - y^2 + z^2 - 2z = 4$

49. $e^z = xyz$

50. $yz + x \ln y = z^2$

51–52 Find $\partial z/\partial x$ and $\partial z/\partial y$.

51. (a) $z = f(x) + g(y)$ (b) $z = f(x + y)$

52. (a) $z = f(x)g(y)$ (b) $z = f(xy)$
(c) $z = f(x/y)$

53–58 Find all the second partial derivatives.

53. $f(x, y) = x^4y - 2x^3y^2$

54. $f(x, y) = \ln(ax + by)$

55. $z = \dfrac{y}{2x + 3y}$

56. $T = e^{-2r} \cos \theta$

57. $v = \sin(s^2 - t^2)$

58. $w = \sqrt{1 + uv^2}$

59–62 Verify that the conclusion of Clairaut's Theorem holds, that is, $u_{xy} = u_{yx}$.

59. $u = x^4y^3 - y^4$

60. $u = e^{xy} \sin y$

61. $u = \cos(x^2y)$

62. $u = \ln(x + 2y)$

63–70 Find the indicated partial derivative(s).

63. $f(x, y) = x^4y^2 - x^3y$; f_{xxx}, f_{xyx}

64. $f(x, y) = \sin(2x + 5y)$; f_{yxy}

65. $f(x, y, z) = e^{xyz^2}$; f_{xyz}

66. $g(r, s, t) = e^r \sin(st)$; g_{rst}

67. $W = \sqrt{u + v^2}$; $\dfrac{\partial^3 W}{\partial u^2 \, \partial v}$

68. $V = \ln(r + s^2 + t^3)$; $\dfrac{\partial^3 V}{\partial r \, \partial s \, \partial t}$

69. $w = \dfrac{x}{y + 2z}$; $\dfrac{\partial^3 w}{\partial z \, \partial y \, \partial x}$, $\dfrac{\partial^3 w}{\partial x^2 \, \partial y}$

70. $u = x^a y^b z^c$; $\dfrac{\partial^6 u}{\partial x \, \partial y^2 \, \partial z^3}$

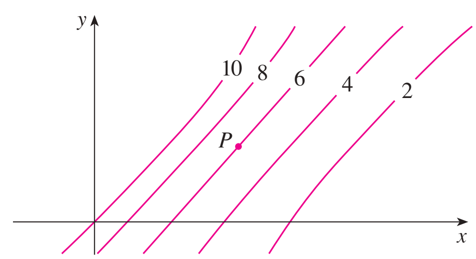
71. If $f(x, y, z) = xy^2z^3 + \arcsin(x\sqrt{z})$, find f_{xzy}. [*Hint:* Which order of differentiation is easiest?]

72. If $g(x, y, z) = \sqrt{1 + xz} + \sqrt{1 - xy}$, find g_{xyz}. [*Hint:* Use a different order of differentiation for each term.]

73. Use the table of values of $f(x, y)$ to estimate the values of $f_x(3, 2)$, $f_x(3, 2.2)$, and $f_{xy}(3, 2)$.

x \ y	1.8	2.0	2.2
2.5	12.5	10.2	9.3
3.0	18.1	17.5	15.9
3.5	20.0	22.4	26.1

74. Level curves are shown for a function f. Determine whether the following partial derivatives are positive or negative at the point P.
(a) f_x (b) f_y (c) f_{xx}
(d) f_{xy} (e) f_{yy}



75. Verify that the function $u = e^{-\alpha^2 k^2 t} \sin kx$ is a solution of the *heat conduction equation* $u_t = \alpha^2 u_{xx}$.

76. Determine whether each of the following functions is a solution of Laplace's equation $u_{xx} + u_{yy} = 0$.
(a) $u = x^2 + y^2$ (b) $u = x^2 - y^2$
(c) $u = x^3 + 3xy^2$ (d) $u = \ln \sqrt{x^2 + y^2}$
(e) $u = \sin x \cosh y + \cos x \sinh y$
(f) $u = e^{-x} \cos y - e^{-y} \cos x$

77. Verify that the function $u = 1/\sqrt{x^2 + y^2 + z^2}$ is a solution of the three-dimensional Laplace equation $u_{xx} + u_{yy} + u_{zz} = 0$.

78. Show that each of the following functions is a solution of the wave equation $u_{tt} = a^2 u_{xx}$.
(a) $u = \sin(kx) \sin(akt)$ (b) $u = t/(a^2t^2 - x^2)$
(c) $u = (x - at)^6 + (x + at)^6$
(d) $u = \sin(x - at) + \ln(x + at)$

79. If f and g are twice differentiable functions of a single variable, show that the function

$$u(x, t) = f(x + at) + g(x - at)$$

is a solution of the wave equation given in Exercise 78.

80. If $u = e^{a_1 x_1 + a_2 x_2 + \cdots + a_n x_n}$, where $a_1^2 + a_2^2 + \cdots + a_n^2 = 1$, show that

$$\frac{\partial^2 u}{\partial x_1^2} + \frac{\partial^2 u}{\partial x_2^2} + \cdots + \frac{\partial^2 u}{\partial x_n^2} = u$$

81. The *diffusion equation*

$$\frac{\partial c}{\partial t} = D\frac{\partial^2 c}{\partial x^2}$$

where D is a positive constant, describes the diffusion of heat through a solid, or the concentration of a pollutant at time t at a distance x from the source of the pollution, or the invasion of alien species into a new habitat. Verify that the function

$$c(x, t) = \frac{1}{\sqrt{4\pi Dt}}\, e^{-x^2/(4Dt)}$$

is a solution of the diffusion equation.

82. The temperature at a point (x, y) on a flat metal plate is given by $T(x, y) = 60/(1 + x^2 + y^2)$, where T is measured in °C and x, y in meters. Find the rate of change of temperature with respect to distance at the point (2, 1) in (a) the x-direction and (b) the y-direction.

83. The total resistance R produced by three conductors with resistances R_1, R_2, R_3 connected in a parallel electrical circuit is given by the formula

$$\frac{1}{R} = \frac{1}{R_1} + \frac{1}{R_2} + \frac{1}{R_3}$$

Find $\partial R/\partial R_1$.

84. Show that the Cobb-Douglas production function $P = bL^\alpha K^\beta$ satisfies the equation

$$L\frac{\partial P}{\partial L} + K\frac{\partial P}{\partial K} = (\alpha + \beta)P$$

85. Show that the Cobb-Douglas production function satisfies $P(L, K_0) = C_1(K_0)L^\alpha$ by solving the differential equation

$$\frac{dP}{dL} = \alpha\frac{P}{L}$$

(See Equation 6.)

86. Cobb and Douglas used the equation $P(L, K) = 1.01L^{0.75}K^{0.25}$ to model the American economy from 1899 to 1922, where L is the amount of labor and K is the amount of capital. (See Example 14.1.3.)

(a) Calculate P_L and P_K.

(b) Find the marginal productivity of labor and the marginal productivity of capital in the year 1920, when $L = 194$ and $K = 407$ (compared with the assigned values $L = 100$ and $K = 100$ in 1899). Interpret the results.

(c) In the year 1920, which would have benefited production more, an increase in capital investment or an increase in spending on labor?

87. The *van der Waals equation* for n moles of a gas is

$$\left(P + \frac{n^2 a}{V^2}\right)(V - nb) = nRT$$

where P is the pressure, V is the volume, and T is the temperature of the gas. The constant R is the universal gas constant and a and b are positive constants that are characteristic of a particular gas. Calculate $\partial T/\partial P$ and $\partial P/\partial V$.

88. The gas law for a fixed mass m of an ideal gas at absolute temperature T, pressure P, and volume V is $PV = mRT$, where R is the gas constant. Show that

$$\frac{\partial P}{\partial V}\frac{\partial V}{\partial T}\frac{\partial T}{\partial P} = -1$$

89. For the ideal gas of Exercise 88, show that

$$T\frac{\partial P}{\partial T}\frac{\partial V}{\partial T} = mR$$

90. The wind-chill index is modeled by the function

$$W = 13.12 + 0.6215T - 11.37v^{0.16} + 0.3965Tv^{0.16}$$

where T is the temperature (°C) and v is the wind speed (km/h). When $T = -15$°C and $v = 30$ km/h, by how much would you expect the apparent temperature W to drop if the actual temperature decreases by 1°C? What if the wind speed increases by 1 km/h?

91. A model for the surface area of a human body is given by the function

$$S = f(w, h) = 0.1091w^{0.425}h^{0.725}$$

where w is the weight (in pounds), h is the height (in inches), and S is measured in square feet. Calculate and interpret the partial derivatives.

(a) $\dfrac{\partial S}{\partial w}(160, 70)$ (b) $\dfrac{\partial S}{\partial h}(160, 70)$

92. One of Poiseuille's laws states that the resistance of blood flowing through an artery is

$$R = C\frac{L}{r^4}$$

where L and r are the length and radius of the artery and C is a positive constant determined by the viscosity of the blood. Calculate $\partial R/\partial L$ and $\partial R/\partial r$ and interpret them.

93. In the project on page 344 we expressed the power needed by a bird during its flapping mode as

$$P(v, x, m) = Av^3 + \frac{B(mg/x)^2}{v}$$

where A and B are constants specific to a species of bird, v is the velocity of the bird, m is the mass of the bird, and x is the fraction of the flying time spent in flapping mode. Calculate $\partial P/\partial v$, $\partial P/\partial x$, and $\partial P/\partial m$ and interpret them.

94. The average energy E (in kcal) needed for a lizard to walk or run a distance of 1 km has been modeled by the equation

$$E(m, v) = 2.65m^{0.66} + \frac{3.5m^{0.75}}{v}$$

where m is the body mass of the lizard (in grams) and v is its speed (in km/h). Calculate $E_m(400, 8)$ and $E_v(400, 8)$ and interpret your answers.

Source: C. Robbins, *Wildlife Feeding and Nutrition*, 2d ed. (San Diego: Academic Press, 1993).

95. The kinetic energy of a body with mass m and velocity v is $K = \frac{1}{2}mv^2$. Show that

$$\frac{\partial K}{\partial m}\frac{\partial^2 K}{\partial v^2} = K$$

96. If a, b, c are the sides of a triangle and A, B, C are the opposite angles, find $\partial A/\partial a$, $\partial A/\partial b$, $\partial A/\partial c$ by implicit differentiation of the Law of Cosines.

97. You are told that there is a function f whose partial derivatives are $f_x(x, y) = x + 4y$ and $f_y(x, y) = 3x - y$. Should you believe it?

98. The paraboloid $z = 6 - x - x^2 - 2y^2$ intersects the plane $x = 1$ in a parabola. Find parametric equations for the tangent line to this parabola at the point $(1, 2, -4)$. Use a computer to graph the paraboloid, the parabola, and the tangent line on the same screen.

99. The ellipsoid $4x^2 + 2y^2 + z^2 = 16$ intersects the plane $y = 2$ in an ellipse. Find parametric equations for the tangent line to this ellipse at the point $(1, 2, 2)$.

100. In a study of frost penetration it was found that the temperature T at time t (measured in days) at a depth x (measured in feet) can be modeled by the function

$$T(x, t) = T_0 + T_1 e^{-\lambda x} \sin(\omega t - \lambda x)$$

where $\omega = 2\pi/365$ and λ is a positive constant.

(a) Find $\partial T/\partial x$. What is its physical significance?

(b) Find $\partial T/\partial t$. What is its physical significance?

(c) Show that T satisfies the heat equation $T_t = kT_{xx}$ for a certain constant k.

(d) If $\lambda = 0.2$, $T_0 = 0$, and $T_1 = 10$, use a computer to graph $T(x, t)$.

(e) What is the physical significance of the term $-\lambda x$ in the expression $\sin(\omega t - \lambda x)$?

101. Use Clairaut's Theorem to show that if the third-order partial derivatives of f are continuous, then

$$f_{xyy} = f_{yxy} = f_{yyx}$$

102. (a) How many nth-order partial derivatives does a function of two variables have?

(b) If these partial derivatives are all continuous, how many of them can be distinct?

(c) Answer the question in part (a) for a function of three variables.

103. If

$$f(x, y) = x(x^2 + y^2)^{-3/2} e^{\sin(x^2 y)}$$

find $f_x(1, 0)$. [*Hint:* Instead of finding $f_x(x, y)$ first, note that it's easier to use Equation 1 or Equation 2.]

104. If $f(x, y) = \sqrt[3]{x^3 + y^3}$, find $f_x(0, 0)$.

105. Let

$$f(x, y) = \begin{cases} \dfrac{x^3 y - xy^3}{x^2 + y^2} & \text{if } (x, y) \neq (0, 0) \\ 0 & \text{if } (x, y) = (0, 0) \end{cases}$$

(a) Use a computer to graph f.

(b) Find $f_x(x, y)$ and $f_y(x, y)$ when $(x, y) \neq (0, 0)$.

(c) Find $f_x(0, 0)$ and $f_y(0, 0)$ using Equations 2 and 3.

(d) Show that $f_{xy}(0, 0) = -1$ and $f_{yx}(0, 0) = 1$.

CAS (e) Does the result of part (d) contradict Clairaut's Theorem? Use graphs of f_{xy} and f_{yx} to illustrate your answer.

14.4 Tangent Planes and Linear Approximations

One of the most important ideas in single-variable calculus is that as we zoom in toward a point on the graph of a differentiable function, the graph becomes indistinguishable from its tangent line and we can approximate the function by a linear function. (See Section 3.10.) Here we develop similar ideas in three dimensions. As we zoom in toward a point on a surface that is the graph of a differentiable function of two variables, the surface looks more and more like a plane (its tangent plane) and we can approximate the function by a linear function of two variables. We also extend the idea of a differential to functions of two or more variables.

The **differential** dw is defined in terms of the differentials dx, dy, and dz of the independent variables by

$$dw = \frac{\partial w}{\partial x}\,dx + \frac{\partial w}{\partial y}\,dy + \frac{\partial w}{\partial z}\,dz$$

EXAMPLE 6 The dimensions of a rectangular box are measured to be 75 cm, 60 cm, and 40 cm, and each measurement is correct to within 0.2 cm. Use differentials to estimate the largest possible error when the volume of the box is calculated from these measurements.

SOLUTION If the dimensions of the box are x, y, and z, its volume is $V = xyz$ and so

$$dV = \frac{\partial V}{\partial x}\,dx + \frac{\partial V}{\partial y}\,dy + \frac{\partial V}{\partial z}\,dz = yz\,dx + xz\,dy + xy\,dz$$

We are given that $|\Delta x| \leqslant 0.2$, $|\Delta y| \leqslant 0.2$, and $|\Delta z| \leqslant 0.2$. To estimate the largest error in the volume, we therefore use $dx = 0.2$, $dy = 0.2$, and $dz = 0.2$ together with $x = 75$, $y = 60$, and $z = 40$:

$$\Delta V \approx dV = (60)(40)(0.2) + (75)(40)(0.2) + (75)(60)(0.2) = 1980$$

Thus an error of only 0.2 cm in measuring each dimension could lead to an error of approximately 1980 cm^3 in the calculated volume! This may seem like a large error, but it's only about 1% of the volume of the box. ■

14.4 EXERCISES

1–6 Find an equation of the tangent plane to the given surface at the specified point.

1. $z = 2x^2 + y^2 - 5y, \quad (1, 2, -4)$
2. $z = (x + 2)^2 - 2(y - 1)^2 - 5, \quad (2, 3, 3)$
3. $z = e^{x-y}, \quad (2, 2, 1)$
4. $z = x/y^2, \quad (-4, 2, -1)$
5. $z = x\sin(x + y), \quad (-1, 1, 0)$
6. $z = \ln(x - 2y), \quad (3, 1, 0)$

7–8 Graph the surface and the tangent plane at the given point. (Choose the domain and viewpoint so that you get a good view of both the surface and the tangent plane.) Then zoom in until the surface and the tangent plane become indistinguishable.

7. $z = x^2 + xy + 3y^2, \quad (1, 1, 5)$
8. $z = \sqrt{9 + x^2y^2}, \quad (2, 2, 5)$

CAS **9–10** Draw the graph of f and its tangent plane at the given point. (Use your computer algebra system both to compute the partial derivatives and to graph the surface and its tangent plane.) Then zoom in until the surface and the tangent plane become indistinguishable.

9. $f(x, y) = \dfrac{1 + \cos^2(x - y)}{1 + \cos^2(x + y)}, \quad \left(\dfrac{\pi}{3}, \dfrac{\pi}{6}, \dfrac{7}{4}\right)$
10. $f(x, y) = e^{-xy/10}\left(\sqrt{x} + \sqrt{y} + \sqrt{xy}\right), \quad (1, 1, 3e^{-0.1})$

11–16 Explain why the function is differentiable at the given point. Then find the linearization $L(x, y)$ of the function at that point.

11. $f(x, y) = 1 + x\ln(xy - 5), \quad (2, 3)$
12. $f(x, y) = \sqrt{xy}, \quad (1, 4)$
13. $f(x, y) = x^2e^y, \quad (1, 0)$
14. $f(x, y) = \dfrac{1 + y}{1 + x}, \quad (1, 3)$
15. $f(x, y) = 4\arctan(xy), \quad (1, 1)$
16. $f(x, y) = y + \sin(x/y), \quad (0, 3)$

17–18 Verify the linear approximation at (0, 0).

17. $e^x\cos(xy) \approx x + 1$

18. $\dfrac{y - 1}{x + 1} \approx x + y - 1$

19. Given that f is a differentiable function with $f(2, 5) = 6$, $f_x(2, 5) = 1$, and $f_y(2, 5) = -1$, use a linear approximation to estimate $f(2.2, 4.9)$.

20. Find the linear approximation of the function $f(x, y) = 1 - xy\cos\pi y$ at $(1, 1)$ and use it to approximate $f(1.02, 0.97)$. Illustrate by graphing f and the tangent plane.

21. Find the linear approximation of the function $f(x, y, z) = \sqrt{x^2 + y^2 + z^2}$ at $(3, 2, 6)$ and use it to approximate the number $\sqrt{(3.02)^2 + (1.97)^2 + (5.99)^2}$.

22. The wave heights h in the open sea depend on the speed v of the wind and the length of time t that the wind has been blowing at that speed. Values of the function $h = f(v, t)$ are recorded in feet in the following table. Use the table to find a linear approximation to the wave height function when v is near 40 knots and t is near 20 hours. Then estimate the wave heights when the wind has been blowing for 24 hours at 43 knots.

Duration (hours)

Wind speed (knots) v \ t	5	10	15	20	30	40	50
20	5	7	8	8	9	9	9
30	9	13	16	17	18	19	19
40	14	21	25	28	31	33	33
50	19	29	36	40	45	48	50
60	24	37	47	54	62	67	69

23. Use the table in Example 3 to find a linear approximation to the heat index function when the temperature is near 94°F and the relative humidity is near 80%. Then estimate the heat index when the temperature is 95°F and the relative humidity is 78%.

24. The wind-chill index W is the perceived temperature when the actual temperature is T and the wind speed is v, so we can write $W = f(T, v)$. The following table of values is an excerpt from Table 1 in Section 14.1. Use the table to find a linear approximation to the wind-chill index function when T is near -15°C and v is near 50 km/h. Then estimate the wind-chill index when the temperature is -17°C and the wind speed is 55 km/h.

Wind speed (km/h)

Actual temperature (°C) T \ v	20	30	40	50	60	70
−10	−18	−20	−21	−22	−23	−23
−15	−24	−26	−27	−29	−30	−30
−20	−30	−33	−34	−35	−36	−37
−25	−37	−39	−41	−42	−43	−44

25–30 Find the differential of the function.

25. $z = e^{-2x}\cos 2\pi t$

26. $u = \sqrt{x^2 + 3y^2}$

27. $m = p^5q^3$

28. $T = \dfrac{v}{1 + uvw}$

29. $R = \alpha\beta^2\cos\gamma$

30. $L = xze^{-y^2-z^2}$

31. If $z = 5x^2 + y^2$ and (x, y) changes from $(1, 2)$ to $(1.05, 2.1)$, compare the values of Δz and dz.

32. If $z = x^2 - xy + 3y^2$ and (x, y) changes from $(3, -1)$ to $(2.96, -0.95)$, compare the values of Δz and dz.

33. The length and width of a rectangle are measured as 30 cm and 24 cm, respectively, with an error in measurement of at most 0.1 cm in each. Use differentials to estimate the maximum error in the calculated area of the rectangle.

34. Use differentials to estimate the amount of metal in a closed cylindrical can that is 10 cm high and 4 cm in diameter if the metal in the top and bottom is 0.1 cm thick and the metal in the sides is 0.05 cm thick.

35. Use differentials to estimate the amount of tin in a closed tin can with diameter 8 cm and height 12 cm if the tin is 0.04 cm thick.

36. The wind-chill index is modeled by the function

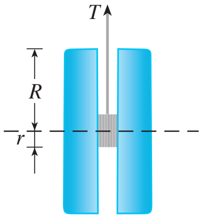
$$W = 13.12 + 0.6215T - 11.37v^{0.16} + 0.3965Tv^{0.16}$$

where T is the temperature (in °C) and v is the wind speed (in km/h). The wind speed is measured as 26 km/h, with a possible error of ± 2 km/h, and the temperature is measured as -11°C, with a possible error of ± 1°C. Use differentials to estimate the maximum error in the calculated value of W due to the measurement errors in T and v.

37. The tension T in the string of the yo-yo in the figure is

$$T = \frac{mgR}{2r^2 + R^2}$$

where m is the mass of the yo-yo and g is acceleration due to gravity. Use differentials to estimate the change in the tension if R is increased from 3 cm to 3.1 cm and r is increased from 0.7 cm to 0.8 cm. Does the tension increase or decrease?



38. The pressure, volume, and temperature of a mole of an ideal gas are related by the equation $PV = 8.31T$, where P is measured in kilopascals, V in liters, and T in kelvins. Use differentials to find the approximate change in the pressure if the volume increases from 12 L to 12.3 L and the temperature decreases from 310 K to 305 K.

39. If R is the total resistance of three resistors, connected in parallel, with resistances R_1, R_2, R_3, then

$$\frac{1}{R} = \frac{1}{R_1} + \frac{1}{R_2} + \frac{1}{R_3}$$

If the resistances are measured in ohms as $R_1 = 25\ \Omega$, $R_2 = 40\ \Omega$, and $R_3 = 50\ \Omega$, with a possible error of 0.5% in each case, estimate the maximum error in the calculated value of R.

40. A model for the surface area of a human body is given by $S = 0.1091w^{0.425}h^{0.725}$, where w is the weight (in pounds), h is the height (in inches), and S is measured in square feet. If the errors in measurement of w and h are at most 2%, use differentials to estimate the maximum percentage error in the calculated surface area.

41. In Exercise 14.1.39 and Example 14.3.3, the body mass index of a person was defined as $B(m, h) = m/h^2$, where m is the mass in kilograms and h is the height in meters.
(a) What is the linear approximation of $B(m, h)$ for a child with mass 23 kg and height 1.10 m?
(b) If the child's mass increases by 1 kg and height by 3 cm, use the linear approximation to estimate the new BMI. Compare with the actual new BMI.

42. Suppose you need to know an equation of the tangent plane to a surface S at the point $P(2, 1, 3)$. You don't have an equation for S but you know that the curves

$$\mathbf{r}_1(t) = \langle 2 + 3t, 1 - t^2, 3 - 4t + t^2 \rangle$$
$$\mathbf{r}_2(u) = \langle 1 + u^2, 2u^3 - 1, 2u + 1 \rangle$$

both lie on S. Find an equation of the tangent plane at P.

43–44 Show that the function is differentiable by finding values of ε_1 and ε_2 that satisfy Definition 7.

43. $f(x, y) = x^2 + y^2$ **44.** $f(x, y) = xy - 5y^2$

45. Prove that if f is a function of two variables that is differentiable at (a, b), then f is continuous at (a, b).
Hint: Show that

$$\lim_{(\Delta x, \Delta y) \to (0, 0)} f(a + \Delta x, b + \Delta y) = f(a, b)$$

46. (a) The function

$$f(x, y) = \begin{cases} \dfrac{xy}{x^2 + y^2} & \text{if } (x, y) \neq (0, 0) \\ 0 & \text{if } (x, y) = (0, 0) \end{cases}$$

was graphed in Figure 4. Show that $f_x(0, 0)$ and $f_y(0, 0)$ both exist but f is not differentiable at $(0, 0)$. [*Hint:* Use the result of Exercise 45.]
(b) Explain why f_x and f_y are not continuous at $(0, 0)$.

APPLIED PROJECT THE SPEEDO LZR RACER

Many technological advances have occurred in sports that have contributed to increased athletic performance. One of the best known is the introduction, in 2008, of the Speedo LZR racer. It was claimed that this full-body swimsuit reduced a swimmer's drag in the water. Figure 1 shows the number of world records broken in men's and women's long-course freestyle swimming events from 1990 to 2011.[1] The dramatic increase in 2008 when the suit was introduced led people to claim that such suits are a form of technological doping. As a result all full-body suits were banned from competition starting in 2010.

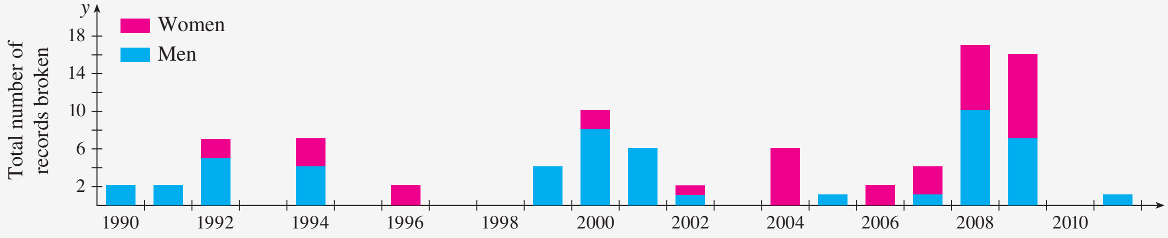


FIGURE 1 Number of world records set in long-course men's and women's freestyle swimming event 1990–2011

It might be surprising that a simple reduction in drag could have such a big effect on performance. We can gain some insight into this using a simple mathematical model.[2]

1. L. Foster et al., "Influence of Full Body Swimsuits on Competitive Performance," *Procedia Engineering* 34 (2012): 712–17.
2. Adapted from http://plus.maths.org/content/swimming.

Now we suppose that z is given implicitly as a function $z = f(x, y)$ by an equation of the form $F(x, y, z) = 0$. This means that $F(x, y, f(x, y)) = 0$ for all (x, y) in the domain of f. If F and f are differentiable, then we can use the Chain Rule to differentiate the equation $F(x, y, z) = 0$ as follows:

$$\frac{\partial F}{\partial x}\frac{\partial x}{\partial x} + \frac{\partial F}{\partial y}\frac{\partial y}{\partial x} + \frac{\partial F}{\partial z}\frac{\partial z}{\partial x} = 0$$

But $$\frac{\partial}{\partial x}(x) = 1 \qquad \text{and} \qquad \frac{\partial}{\partial x}(y) = 0$$

so this equation becomes

$$\frac{\partial F}{\partial x} + \frac{\partial F}{\partial z}\frac{\partial z}{\partial x} = 0$$

If $\partial F/\partial z \neq 0$, we solve for $\partial z/\partial x$ and obtain the first formula in Equations 7. The formula for $\partial z/\partial y$ is obtained in a similar manner.

7 $$\frac{\partial z}{\partial x} = -\frac{\dfrac{\partial F}{\partial x}}{\dfrac{\partial F}{\partial z}} \qquad \frac{\partial z}{\partial y} = -\frac{\dfrac{\partial F}{\partial y}}{\dfrac{\partial F}{\partial z}}$$

Again, a version of the **Implicit Function Theorem** stipulates conditions under which our assumption is valid: if F is defined within a sphere containing (a, b, c), where $F(a, b, c) = 0$, $F_z(a, b, c) \neq 0$, and F_x, F_y, and F_z are continuous inside the sphere, then the equation $F(x, y, z) = 0$ defines z as a function of x and y near the point (a, b, c) and this function is differentiable, with partial derivatives given by (7).

EXAMPLE 9 Find $\dfrac{\partial z}{\partial x}$ and $\dfrac{\partial z}{\partial y}$ if $x^3 + y^3 + z^3 + 6xyz = 1$.

SOLUTION Let $F(x, y, z) = x^3 + y^3 + z^3 + 6xyz - 1$. Then, from Equations 7, we have

$$\frac{\partial z}{\partial x} = -\frac{F_x}{F_z} = -\frac{3x^2 + 6yz}{3z^2 + 6xy} = -\frac{x^2 + 2yz}{z^2 + 2xy}$$

$$\frac{\partial z}{\partial y} = -\frac{F_y}{F_z} = -\frac{3y^2 + 6xz}{3z^2 + 6xy} = -\frac{y^2 + 2xz}{z^2 + 2xy}$$ ■

The solution to Example 9 should be compared to the one in Example 14.3.5.

14.5 EXERCISES

1–6 Use the Chain Rule to find dz/dt or dw/dt.

1. $z = xy^3 - x^2y$, $x = t^2 + 1$, $y = t^2 - 1$

2. $z = \dfrac{x - y}{x + 2y}$, $x = e^{\pi t}$, $y = e^{-\pi t}$

3. $z = \sin x \cos y$, $x = \sqrt{t}$, $y = 1/t$

4. $z = \sqrt{1 + xy}$, $x = \tan t$, $y = \arctan t$

5. $w = xe^{y/z}$, $x = t^2$, $y = 1 - t$, $z = 1 + 2t$

6. $w = \ln\sqrt{x^2 + y^2 + z^2}$, $x = \sin t$, $y = \cos t$, $z = \tan t$

7–12 Use the Chain Rule to find $\partial z/\partial s$ and $\partial z/\partial t$.

7. $z = (x - y)^5$, $x = s^2t$, $y = st^2$

8. $z = \tan^{-1}(x^2 + y^2)$, $x = s \ln t$, $y = te^s$

9. $z = \ln(3x + 2y)$, $x = s \sin t$, $y = t \cos s$

10. $z = \sqrt{x}\, e^{xy}$, $x = 1 + st$, $y = s^2 - t^2$

11. $z = e^r \cos\theta$, $r = st$, $\theta = \sqrt{s^2 + t^2}$

12. $z = \tan(u/v)$, $u = 2s + 3t$, $v = 3s - 2t$

---

13. Let $p(t) = f(g(t), h(t))$, where f is differentiable, $g(2) = 4$, $g'(2) = -3$, $h(2) = 5$, $h'(2) = 6$, $f_x(4, 5) = 2$, $f_y(4, 5) = 8$. Find $p'(2)$.

14. Let $R(s, t) = G(u(s, t), v(s, t))$, where G, u, and v are differentiable, $u(1, 2) = 5$, $u_s(1, 2) = 4$, $u_t(1, 2) = -3$, $v(1, 2) = 7$, $v_s(1, 2) = 2$, $v_t(1, 2) = 6$, $G_u(5, 7) = 9$, $G_v(5, 7) = -2$. Find $R_s(1, 2)$ and $R_t(1, 2)$.

15. Suppose f is a differentiable function of x and y, and $g(u, v) = f(e^u + \sin v, e^u + \cos v)$. Use the table of values to calculate $g_u(0, 0)$ and $g_v(0, 0)$.

	f	g	f_x	f_y
(0, 0)	3	6	4	8
(1, 2)	6	3	2	5

16. Suppose f is a differentiable function of x and y, and $g(r, s) = f(2r - s, s^2 - 4r)$. Use the table of values in Exercise 15 to calculate $g_r(1, 2)$ and $g_s(1, 2)$.

17–20 Use a tree diagram to write out the Chain Rule for the given case. Assume all functions are differentiable.

17. $u = f(x, y)$, where $x = x(r, s, t)$, $y = y(r, s, t)$

18. $w = f(x, y, z)$, where $x = x(u, v)$, $y = y(u, v)$, $z = z(u, v)$

19. $T = F(p, q, r)$, where $p = p(x, y, z)$, $q = q(x, y, z)$, $r = r(x, y, z)$

20. $R = F(t, u)$ where $t = t(w, x, y, z)$, $u = u(w, x, y, z)$

21–26 Use the Chain Rule to find the indicated partial derivatives.

21. $z = x^4 + x^2 y$, $x = s + 2t - u$, $y = stu^2$;

$\dfrac{\partial z}{\partial s}, \dfrac{\partial z}{\partial t}, \dfrac{\partial z}{\partial u}$ when $s = 4$, $t = 2$, $u = 1$

22. $T = \dfrac{v}{2u + v}$, $u = pq\sqrt{r}$, $v = p\sqrt{q}\, r$;

$\dfrac{\partial T}{\partial p}, \dfrac{\partial T}{\partial q}, \dfrac{\partial T}{\partial r}$ when $p = 2$, $q = 1$, $r = 4$

23. $w = xy + yz + zx$, $x = r\cos\theta$, $y = r\sin\theta$, $z = r\theta$;

$\dfrac{\partial w}{\partial r}, \dfrac{\partial w}{\partial \theta}$ when $r = 2$, $\theta = \pi/2$

24. $P = \sqrt{u^2 + v^2 + w^2}$, $u = xe^y$, $v = ye^x$, $w = e^{xy}$;

$\dfrac{\partial P}{\partial x}, \dfrac{\partial P}{\partial y}$ when $x = 0$, $y = 2$

25. $N = \dfrac{p + q}{p + r}$, $p = u + vw$, $q = v + uw$, $r = w + uv$;

$\dfrac{\partial N}{\partial u}, \dfrac{\partial N}{\partial v}, \dfrac{\partial N}{\partial w}$ when $u = 2$, $v = 3$, $w = 4$

26. $u = xe^{ty}$, $x = \alpha^2\beta$, $y = \beta^2\gamma$, $t = \gamma^2\alpha$;

$\dfrac{\partial u}{\partial \alpha}, \dfrac{\partial u}{\partial \beta}, \dfrac{\partial u}{\partial \gamma}$ when $\alpha = -1$, $\beta = 2$, $\gamma = 1$

27–30 Use Equation 6 to find dy/dx.

27. $y\cos x = x^2 + y^2$

28. $\cos(xy) = 1 + \sin y$

29. $\tan^{-1}(x^2 y) = x + xy^2$

30. $e^y \sin x = x + xy$

31–34 Use Equations 7 to find $\partial z/\partial x$ and $\partial z/\partial y$.

31. $x^2 + 2y^2 + 3z^2 = 1$

32. $x^2 - y^2 + z^2 - 2z = 4$

33. $e^z = xyz$

34. $yz + x\ln y = z^2$

---

35. The temperature at a point (x, y) is $T(x, y)$, measured in degrees Celsius. A bug crawls so that its position after t seconds is given by $x = \sqrt{1 + t}$, $y = 2 + \frac{1}{3}t$, where x and y are measured in centimeters. The temperature function satisfies $T_x(2, 3) = 4$ and $T_y(2, 3) = 3$. How fast is the temperature rising on the bug's path after 3 seconds?

36. Wheat production W in a given year depends on the average temperature T and the annual rainfall R. Scientists estimate that the average temperature is rising at a rate of 0.15°C/year and rainfall is decreasing at a rate of 0.1 cm/year. They also estimate that at current production levels, $\partial W/\partial T = -2$ and $\partial W/\partial R = 8$.

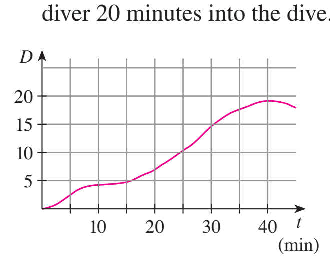
(a) What is the significance of the signs of these partial derivatives?

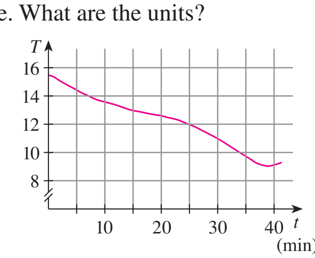
(b) Estimate the current rate of change of wheat production, dW/dt.

37. The speed of sound traveling through ocean water with salinity 35 parts per thousand has been modeled by the equation

$$C = 1449.2 + 4.6T - 0.055T^2 + 0.00029T^3 + 0.016D$$

where C is the speed of sound (in meters per second), T is the temperature (in degrees Celsius), and D is the depth below the ocean surface (in meters). A scuba diver began a leisurely dive into the ocean water; the diver's depth and the surrounding water temperature over time are recorded in the following graphs. Estimate the rate of change (with respect to time) of the speed of sound through the ocean water experienced by the diver 20 minutes into the dive. What are the units?





38. The radius of a right circular cone is increasing at a rate of 1.8 in/s while its height is decreasing at a rate of 2.5 in/s. At what rate is the volume of the cone changing when the radius is 120 in. and the height is 140 in.?

39. The length ℓ, width w, and height h of a box change with time. At a certain instant the dimensions are $\ell = 1$ m and $w = h = 2$ m, and ℓ and w are increasing at a rate of 2 m/s while h is decreasing at a rate of 3 m/s. At that instant find the rates at which the following quantities are changing.
(a) The volume
(b) The surface area
(c) The length of a diagonal

40. The voltage V in a simple electrical circuit is slowly decreasing as the battery wears out. The resistance R is slowly increasing as the resistor heats up. Use Ohm's Law, $V = IR$, to find how the current I is changing at the moment when $R = 400\ \Omega$, $I = 0.08$ A, $dV/dt = -0.01$ V/s, and $dR/dt = 0.03\ \Omega$/s.

41. The pressure of 1 mole of an ideal gas is increasing at a rate of 0.05 kPa/s and the temperature is increasing at a rate of 0.15 K/s. Use the equation $PV = 8.31T$ in Example 2 to find the rate of change of the volume when the pressure is 20 kPa and the temperature is 320 K.

42. A manufacturer has modeled its yearly production function P (the value of its entire production, in millions of dollars) as a Cobb-Douglas function

$$P(L, K) = 1.47L^{0.65}K^{0.35}$$

where L is the number of labor hours (in thousands) and K is the invested capital (in millions of dollars). Suppose that when $L = 30$ and $K = 8$, the labor force is decreasing at a rate of 2000 labor hours per year and capital is increasing at a rate of \$500,000 per year. Find the rate of change of production.

43. One side of a triangle is increasing at a rate of 3 cm/s and a second side is decreasing at a rate of 2 cm/s. If the area of the triangle remains constant, at what rate does the angle between the sides change when the first side is 20 cm long, the second side is 30 cm, and the angle is $\pi/6$?

44. A sound with frequency f_s is produced by a source traveling along a line with speed v_s. If an observer is traveling with speed v_o along the same line from the opposite direction toward the source, then the frequency of the sound heard by the observer is

$$f_o = \left(\frac{c + v_o}{c - v_s}\right) f_s$$

where c is the speed of sound, about 332 m/s. (This is the **Doppler effect**.) Suppose that, at a particular moment, you are in a train traveling at 34 m/s and accelerating at 1.2 m/s^2. A train is approaching you from the opposite direction on the other track at 40 m/s, accelerating at 1.4 m/s^2, and sounds its whistle, which has a frequency of 460 Hz. At that instant, what is the perceived frequency that you hear and how fast is it changing?

45–48 Assume that all the given functions are differentiable.

45. If $z = f(x, y)$, where $x = r\cos\theta$ and $y = r\sin\theta$, (a) find $\partial z/\partial r$ and $\partial z/\partial\theta$ and (b) show that

$$\left(\frac{\partial z}{\partial x}\right)^2 + \left(\frac{\partial z}{\partial y}\right)^2 = \left(\frac{\partial z}{\partial r}\right)^2 + \frac{1}{r^2}\left(\frac{\partial z}{\partial\theta}\right)^2$$

46. If $u = f(x, y)$, where $x = e^s\cos t$ and $y = e^s\sin t$, show that

$$\left(\frac{\partial u}{\partial x}\right)^2 + \left(\frac{\partial u}{\partial y}\right)^2 = e^{-2s}\left[\left(\frac{\partial u}{\partial s}\right)^2 + \left(\frac{\partial u}{\partial t}\right)^2\right]$$

47. If $z = \dfrac{1}{x}[f(x - y) + g(x + y)]$, show that

$$\frac{\partial}{\partial x}\left(x^2\frac{\partial z}{\partial x}\right) = x^2\frac{\partial^2 z}{\partial y^2}$$

48. If $z = \dfrac{1}{y}[f(ax + y) + g(ax - y)]$, show that

$$\frac{\partial^2 z}{\partial x^2} = \frac{a^2}{y^2}\frac{\partial}{\partial y}\left(y^2\frac{\partial z}{\partial y}\right)$$

49–54 Assume that all the given functions have continuous second-order partial derivatives.

49. Show that any function of the form

$$z = f(x + at) + g(x - at)$$

is a solution of the wave equation

$$\frac{\partial^2 z}{\partial t^2} = a^2\frac{\partial^2 z}{\partial x^2}$$

[*Hint:* Let $u = x + at$, $v = x - at$.]

50. If $u = f(x, y)$, where $x = e^s\cos t$ and $y = e^s\sin t$, show that

$$\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = e^{-2s}\left[\frac{\partial^2 u}{\partial s^2} + \frac{\partial^2 u}{\partial t^2}\right]$$

51. If $z = f(x, y)$, where $x = r^2 + s^2$ and $y = 2rs$, find $\partial^2 z/\partial r\,\partial s$. (Compare with Example 7.)

52. If $z = f(x, y)$, where $x = r\cos\theta$ and $y = r\sin\theta$, find (a) $\partial z/\partial r$, (b) $\partial z/\partial\theta$, and (c) $\partial^2 z/\partial r\,\partial\theta$.

53. If $z = f(x, y)$, where $x = r\cos\theta$ and $y = r\sin\theta$, show that

$$\frac{\partial^2 z}{\partial x^2} + \frac{\partial^2 z}{\partial y^2} = \frac{\partial^2 z}{\partial r^2} + \frac{1}{r^2}\frac{\partial^2 z}{\partial\theta^2} + \frac{1}{r}\frac{\partial z}{\partial r}$$

54. Suppose $z = f(x, y)$, where $x = g(s, t)$ and $y = h(s, t)$.
(a) Show that

$$\frac{\partial^2 z}{\partial t^2} = \frac{\partial^2 z}{\partial x^2}\left(\frac{\partial x}{\partial t}\right)^2 + 2\frac{\partial^2 z}{\partial x\,\partial y}\frac{\partial x}{\partial t}\frac{\partial y}{\partial t} + \frac{\partial^2 z}{\partial y^2}\left(\frac{\partial y}{\partial t}\right)^2 + \frac{\partial z}{\partial x}\frac{\partial^2 x}{\partial t^2} + \frac{\partial z}{\partial y}\frac{\partial^2 y}{\partial t^2}$$

(b) Find a similar formula for $\partial^2 z/\partial s\,\partial t$.

55. A function f is called **homogeneous of degree *n*** if it satisfies the equation

$$f(tx, ty) = t^n f(x, y)$$

for all t, where n is a positive integer and f has continuous second-order partial derivatives.

(a) Verify that $f(x, y) = x^2y + 2xy^2 + 5y^3$ is homogeneous of degree 3.

(b) Show that if f is homogeneous of degree n, then

$$x\frac{\partial f}{\partial x} + y\frac{\partial f}{\partial y} = nf(x, y)$$

[*Hint:* Use the Chain Rule to differentiate $f(tx, ty)$ with respect to t.]

56. If f is homogeneous of degree n, show that

$$x^2\frac{\partial^2 f}{\partial x^2} + 2xy\frac{\partial^2 f}{\partial x\,\partial y} + y^2\frac{\partial^2 f}{\partial y^2} = n(n-1)f(x, y)$$

57. If f is homogeneous of degree n, show that

$$f_x(tx, ty) = t^{n-1}f_x(x, y)$$

58. Suppose that the equation $F(x, y, z) = 0$ implicitly defines each of the three variables x, y, and z as functions of the other two: $z = f(x, y)$, $y = g(x, z)$, $x = h(y, z)$. If F is differentiable and F_x, F_y, and F_z are all nonzero, show that

$$\frac{\partial z}{\partial x}\frac{\partial x}{\partial y}\frac{\partial y}{\partial z} = -1$$

59. Equation 6 is a formula for the derivative dy/dx of a function defined implicitly by an equation $F(x, y) = 0$, provided that F is differentiable and $F_y \neq 0$. Prove that if F has continuous second derivatives, then a formula for the second derivative of y is

$$\frac{d^2y}{dx^2} = -\frac{F_{xx}F_y^2 - 2F_{xy}F_xF_y + F_{yy}F_x^2}{F_y^3}$$

14.6 Directional Derivatives and the Gradient Vector

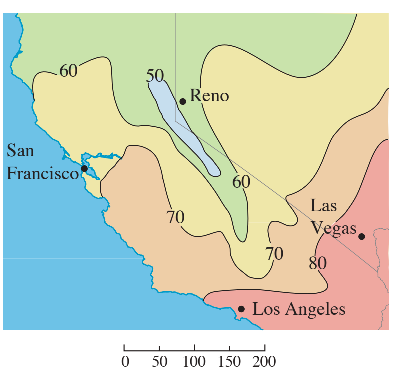


FIGURE 1

The weather map in Figure 1 shows a contour map of the temperature function $T(x, y)$ for the states of California and Nevada at 3:00 PM on a day in October. The level curves, or isothermals, join locations with the same temperature. The partial derivative T_x at a location such as Reno is the rate of change of temperature with respect to distance if we travel east from Reno; T_y is the rate of change of temperature if we travel north. But what if we want to know the rate of change of temperature when we travel southeast (toward Las Vegas), or in some other direction? In this section we introduce a type of derivative, called a *directional derivative,* that enables us to find the rate of change of a function of two or more variables in any direction.

Directional Derivatives

Recall that if $z = f(x, y)$, then the partial derivatives f_x and f_y are defined as

1

$$f_x(x_0, y_0) = \lim_{h \to 0}\frac{f(x_0 + h, y_0) - f(x_0, y_0)}{h}$$

$$f_y(x_0, y_0) = \lim_{h \to 0}\frac{f(x_0, y_0 + h) - f(x_0, y_0)}{h}$$

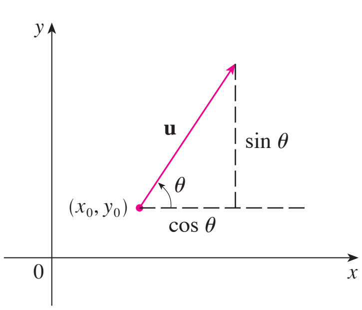


FIGURE 2
A unit vector
$\mathbf{u} = \langle a, b\rangle = \langle \cos u, \sin u\rangle$

and represent the rates of change of z in the x- and y-directions, that is, in the directions of the unit vectors $\mathbf{i}$ and $\mathbf{j}$.

Suppose that we now wish to find the rate of change of z at (x_0, y_0) in the direction of an arbitrary unit vector $\mathbf{u} = \langle a, b\rangle$. (See Figure 2.) To do this we consider the surface S with the equation $z = f(x, y)$ (the graph of f) and we let $z_0 = f(x_0, y_0)$. Then the point $P(x_0, y_0, z_0)$ lies on S. The vertical plane that passes through P in the direction of $\mathbf{u}$ inter-

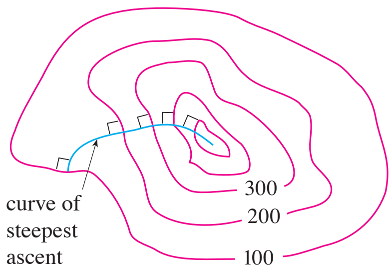


FIGURE 12

as in Figure 12 by making it perpendicular to all of the contour lines. This phenomenon can also be noticed in Figure 14.1.12, where Lonesome Creek follows a curve of steepest descent.

Computer algebra systems have commands that plot sample gradient vectors. Each gradient vector $\nabla f(a, b)$ is plotted starting at the point (a, b). Figure 13 shows such a plot (called a *gradient vector field*) for the function $f(x, y) = x^2 - y^2$ superimposed on a contour map of f. As expected, the gradient vectors point "uphill" and are perpendicular to the level curves.

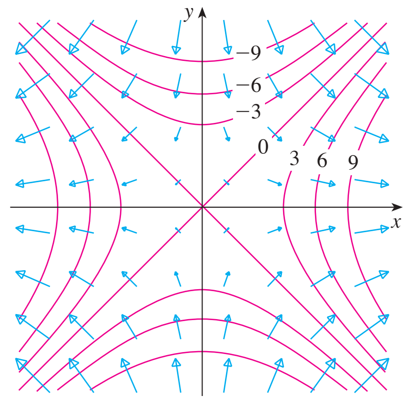
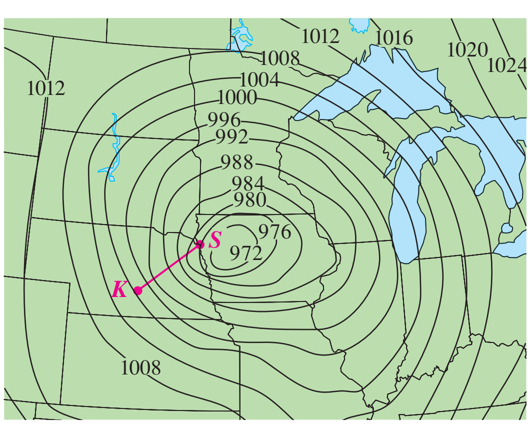


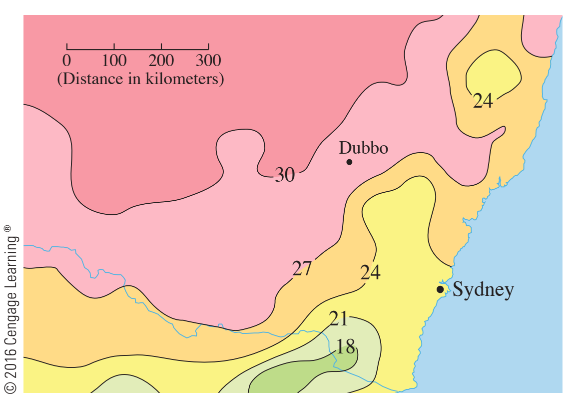
FIGURE 13

14.6 EXERCISES

1. Level curves for barometric pressure (in millibars) are shown for 6:00 AM on a day in November. A deep low with pressure 972 mb is moving over northeast Iowa. The distance along the red line from K (Kearney, Nebraska) to S (Sioux City, Iowa) is 300 km. Estimate the value of the directional derivative of the pressure function at Kearney in the direction of Sioux City. What are the units of the directional derivative?



2. The contour map shows the average maximum temperature for November 2004 (in °C). Estimate the value of the directional derivative of this temperature function at Dubbo, New South Wales, in the direction of Sydney. What are the units?



3. A table of values for the wind-chill index $W = f(T, v)$ is given in Exercise 14.3.3 on page 923. Use the table to estimate the value of $D_{\mathbf{u}} f(-20, 30)$, where $\mathbf{u} = (\mathbf{i} + \mathbf{j})/\sqrt{2}$.

4–6 Find the directional derivative of f at the given point in the direction indicated by the angle θ.

4. $f(x, y) = xy^3 - x^2$, $(1, 2)$, $\theta = \pi/3$

5. $f(x, y) = y\cos(xy)$, $(0, 1)$, $\theta = \pi/4$

6. $f(x, y) = \sqrt{2x + 3y}$, $(3, 1)$, $\theta = -\pi/6$

7–10
(a) Find the gradient of f.
(b) Evaluate the gradient at the point P.
(c) Find the rate of change of f at P in the direction of the vector $\mathbf{u}$.

7. $f(x, y) = x/y$, $P(2, 1)$, $\mathbf{u} = \frac{3}{5}\mathbf{i} + \frac{4}{5}\mathbf{j}$

8. $f(x, y) = x^2 \ln y$, $P(3, 1)$, $\mathbf{u} = -\frac{5}{13}\mathbf{i} + \frac{12}{13}\mathbf{j}$

9. $f(x, y, z) = x^2yz - xyz^3$, $P(2, -1, 1)$, $\mathbf{u} = \langle 0, \frac{4}{5}, -\frac{3}{5} \rangle$

10. $f(x, y, z) = y^2e^{xyz}$, $P(0, 1, -1)$, $\mathbf{u} = \langle \frac{3}{13}, \frac{4}{13}, \frac{12}{13} \rangle$

11–17 Find the directional derivative of the function at the given point in the direction of the vector $\mathbf{v}$.

11. $f(x, y) = e^x \sin y$, $(0, \pi/3)$, $\mathbf{v} = \langle -6, 8 \rangle$

12. $f(x, y) = \dfrac{x}{x^2 + y^2}$, $(1, 2)$, $\mathbf{v} = \langle 3, 5 \rangle$

13. $g(s, t) = s\sqrt{t}$, $(2, 4)$, $\mathbf{v} = 2\mathbf{i} - \mathbf{j}$

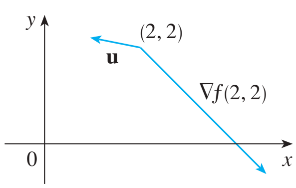
14. $g(u, v) = u^2e^{-v}$, $(3, 0)$, $\mathbf{v} = 3\mathbf{i} + 4\mathbf{j}$

15. $f(x, y, z) = x^2y + y^2z$, $(1, 2, 3)$, $\mathbf{v} = \langle 2, -1, 2 \rangle$

16. $f(x, y, z) = xy^2 \tan^{-1}z$, $(2, 1, 1)$, $\mathbf{v} = \langle 1, 1, 1 \rangle$

17. $h(r, s, t) = \ln(3r + 6s + 9t)$, $(1, 1, 1)$, $\mathbf{v} = 4\mathbf{i} + 12\mathbf{j} + 6\mathbf{k}$

18. Use the figure to estimate $D_{\mathbf{u}} f(2, 2)$.



19. Find the directional derivative of $f(x, y) = \sqrt{xy}$ at $P(2, 8)$ in the direction of $Q(5, 4)$.

20. Find the directional derivative of $f(x, y, z) = xy^2z^3$ at $P(2, 1, 1)$ in the direction of $Q(0, -3, 5)$.

21–26 Find the maximum rate of change of f at the given point and the direction in which it occurs.

21. $f(x, y) = 4y\sqrt{x}$, $(4, 1)$

22. $f(s, t) = te^{st}$, $(0, 2)$

23. $f(x, y) = \sin(xy)$, $(1, 0)$

24. $f(x, y, z) = x\ln(yz)$, $(1, 2, \frac{1}{2})$

25. $f(x, y, z) = x/(y + z)$, $(8, 1, 3)$

26. $f(p, q, r) = \arctan(pqr)$, $(1, 2, 1)$

27. (a) Show that a differentiable function f decreases most rapidly at $\mathbf{x}$ in the direction opposite to the gradient vector, that is, in the direction of $-\nabla f(\mathbf{x})$.
(b) Use the result of part (a) to find the direction in which the function $f(x, y) = x^4y - x^2y^3$ decreases fastest at the point $(2, -3)$.

28. Find the directions in which the directional derivative of $f(x, y) = x^2 + xy^3$ at the point $(2, 1)$ has the value 2.

29. Find all points at which the direction of fastest change of the function $f(x, y) = x^2 + y^2 - 2x - 4y$ is $\mathbf{i} + \mathbf{j}$.

30. Near a buoy, the depth of a lake at the point with coordinates (x, y) is $z = 200 + 0.02x^2 - 0.001y^3$, where x, y, and z are measured in meters. A fisherman in a small boat starts at the point $(80, 60)$ and moves toward the buoy, which is located at $(0, 0)$. Is the water under the boat getting deeper or shallower when he departs? Explain.

31. The temperature T in a metal ball is inversely proportional to the distance from the center of the ball, which we take to be the origin. The temperature at the point $(1, 2, 2)$ is $120°$.
(a) Find the rate of change of T at $(1, 2, 2)$ in the direction toward the point $(2, 1, 3)$.
(b) Show that at any point in the ball the direction of greatest increase in temperature is given by a vector that points toward the origin.

32. The temperature at a point (x, y, z) is given by

$$T(x, y, z) = 200e^{-x^2-3y^2-9z^2}$$

where T is measured in °C and x, y, z in meters.
(a) Find the rate of change of temperature at the point $P(2, -1, 2)$ in the direction toward the point $(3, -3, 3)$.
(b) In which direction does the temperature increase fastest at P?
(c) Find the maximum rate of increase at P.

33. Suppose that over a certain region of space the electrical potential V is given by $V(x, y, z) = 5x^2 - 3xy + xyz$.
(a) Find the rate of change of the potential at $P(3, 4, 5)$ in the direction of the vector $\mathbf{v} = \mathbf{i} + \mathbf{j} - \mathbf{k}$.
(b) In which direction does V change most rapidly at P?
(c) What is the maximum rate of change at P?

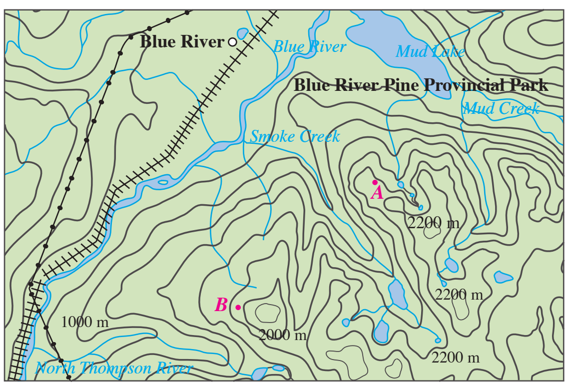
34. Suppose you are climbing a hill whose shape is given by the equation $z = 1000 - 0.005x^2 - 0.01y^2$, where x, y, and z are measured in meters, and you are standing at a point with coordinates $(60, 40, 966)$. The positive x-axis points east and the positive y-axis points north.
(a) If you walk due south, will you start to ascend or descend? At what rate?

(b) If you walk northwest, will you start to ascend or descend? At what rate?

(c) In which direction is the slope largest? What is the rate of ascent in that direction? At what angle above the horizontal does the path in that direction begin?

35. Let f be a function of two variables that has continuous partial derivatives and consider the points $A(1, 3)$, $B(3, 3)$, $C(1, 7)$, and $D(6, 15)$. The directional derivative of f at A in the direction of the vector $\overrightarrow{AB}$ is 3 and the directional derivative at A in the direction of $\overrightarrow{AC}$ is 26. Find the directional derivative of f at A in the direction of the vector $\overrightarrow{AD}$.

36. Shown is a topographic map of Blue River Pine Provincial Park in British Columbia. Draw curves of steepest descent from point A (descending to Mud Lake) and from point B.



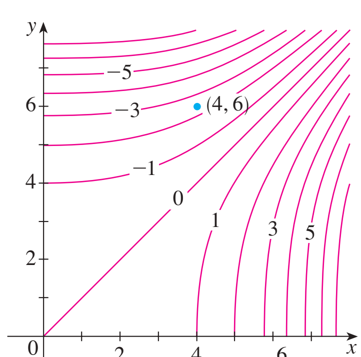
37. Show that the operation of taking the gradient of a function has the given property. Assume that u and v are differentiable functions of x and y and that a, b are constants.

(a) $\nabla(au + bv) = a\,\nabla u + b\,\nabla v$

(b) $\nabla(uv) = u\,\nabla v + v\,\nabla u$

(c) $\nabla\left(\dfrac{u}{v}\right) = \dfrac{v\,\nabla u - u\,\nabla v}{v^2}$ (d) $\nabla u^n = nu^{n-1}\,\nabla u$

38. Sketch the gradient vector $\nabla f(4, 6)$ for the function f whose level curves are shown. Explain how you chose the direction and length of this vector.



39. The **second directional derivative** of $f(x, y)$ is

$$D_{\mathbf{u}}^2 f(x, y) = D_{\mathbf{u}}[D_{\mathbf{u}} f(x, y)]$$

If $f(x, y) = x^3 + 5x^2y + y^3$ and $\mathbf{u} = \left\langle \frac{3}{5}, \frac{4}{5} \right\rangle$, calculate $D_{\mathbf{u}}^2 f(2, 1)$.

40. (a) If $\mathbf{u} = \langle a, b \rangle$ is a unit vector and f has continuous second partial derivatives, show that

$$D_{\mathbf{u}}^2 f = f_{xx}a^2 + 2f_{xy}ab + f_{yy}b^2$$

(b) Find the second directional derivative of $f(x, y) = xe^{2y}$ in the direction of $\mathbf{v} = \langle 4, 6 \rangle$.

41–46 Find equations of (a) the tangent plane and (b) the normal line to the given surface at the specified point.

41. $2(x - 2)^2 + (y - 1)^2 + (z - 3)^2 = 10$, $(3, 3, 5)$

42. $x = y^2 + z^2 + 1$, $(3, 1, -1)$

43. $xy^2z^3 = 8$, $(2, 2, 1)$

44. $xy + yz + zx = 5$, $(1, 2, 1)$

45. $x + y + z = e^{xyz}$, $(0, 0, 1)$

46. $x^4 + y^4 + z^4 = 3x^2y^2z^2$, $(1, 1, 1)$

47–48 Use a computer to graph the surface, the tangent plane, and the normal line on the same screen. Choose the domain carefully so that you avoid extraneous vertical planes. Choose the viewpoint so that you get a good view of all three objects.

47. $xy + yz + zx = 3$, $(1, 1, 1)$ **48.** $xyz = 6$, $(1, 2, 3)$

---

49. If $f(x, y) = xy$, find the gradient vector $\nabla f(3, 2)$ and use it to find the tangent line to the level curve $f(x, y) = 6$ at the point $(3, 2)$. Sketch the level curve, the tangent line, and the gradient vector.

50. If $g(x, y) = x^2 + y^2 - 4x$, find the gradient vector $\nabla g(1, 2)$ and use it to find the tangent line to the level curve $g(x, y) = 1$ at the point $(1, 2)$. Sketch the level curve, the tangent line, and the gradient vector.

51. Show that the equation of the tangent plane to the ellipsoid $x^2/a^2 + y^2/b^2 + z^2/c^2 = 1$ at the point (x_0, y_0, z_0) can be written as

$$\frac{xx_0}{a^2} + \frac{yy_0}{b^2} + \frac{zz_0}{c^2} = 1$$

52. 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) and express it in a form similar to the one in Exercise 51.

53. Show that the equation of the tangent plane to the elliptic paraboloid $z/c = x^2/a^2 + y^2/b^2$ at the point (x_0, y_0, z_0) can be written as

$$\frac{2xx_0}{a^2} + \frac{2yy_0}{b^2} = \frac{z + z_0}{c}$$

54. At what point on the ellipsoid $x^2 + y^2 + 2z^2 = 1$ is the tangent plane parallel to the plane $x + 2y + z = 1$?

55. Are there any points on the hyperboloid $x^2 - y^2 - z^2 = 1$ where the tangent plane is parallel to the plane $z = x + y$?

56. Show that the ellipsoid $3x^2 + 2y^2 + z^2 = 9$ and the sphere $x^2 + y^2 + z^2 - 8x - 6y - 8z + 24 = 0$ are tangent to each other at the point $(1, 1, 2)$. (This means that they have a common tangent plane at the point.)

57. Show that every plane that is tangent to the cone $x^2 + y^2 = z^2$ passes through the origin.

58. Show that every normal line to the sphere $x^2 + y^2 + z^2 = r^2$ passes through the center of the sphere.

59. Where does the normal line to the paraboloid $z = x^2 + y^2$ at the point $(1, 1, 2)$ intersect the paraboloid a second time?

60. At what points does the normal line through the point $(1, 2, 1)$ on the ellipsoid $4x^2 + y^2 + 4z^2 = 12$ intersect the sphere $x^2 + y^2 + z^2 = 102$?

61. Show that the sum of the x-, y-, and z-intercepts of any tangent plane to the surface $\sqrt{x} + \sqrt{y} + \sqrt{z} = \sqrt{c}$ is a constant.

62. Show that the pyramids cut off from the first octant by any tangent planes to the surface $xyz = 1$ at points in the first octant must all have the same volume.

63. 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 $(-1, 1, 2)$.

64. (a) The plane $y + z = 3$ intersects the cylinder $x^2 + y^2 = 5$ in an ellipse. Find parametric equations for the tangent line to this ellipse at the point $(1, 2, 1)$.

(b) Graph the cylinder, the plane, and the tangent line on the same screen.

65. Where does the helix $\mathbf{r}(t) = \langle \cos \pi t, \sin \pi t, t \rangle$ intersect the paraboloid $z = x^2 + y^2$? What is the angle of intersection between the helix and the paraboloid? (This is the angle between the tangent vector to the curve and the tangent plane to the paraboloid.)

66. The helix $\mathbf{r}(t) = \langle \cos(\pi t/2), \sin(\pi t/2), t \rangle$ intersects the sphere $x^2 + y^2 + z^2 = 2$ in two points. Find the angle of intersection at each point.

67. (a) Two surfaces are called **orthogonal** at a point of intersection if their normal lines are perpendicular at that point. Show that surfaces with equations $F(x, y, z) = 0$ and $G(x, y, z) = 0$ are orthogonal at a point P where $\nabla F \neq \mathbf{0}$ and $\nabla G \neq \mathbf{0}$ if and only if

$$F_x G_x + F_y G_y + F_z G_z = 0 \quad \text{at } P$$

(b) Use part (a) to show that the surfaces $z^2 = x^2 + y^2$ and $x^2 + y^2 + z^2 = r^2$ are orthogonal at every point of intersection. Can you see why this is true without using calculus?

68. (a) Show that the function $f(x, y) = \sqrt[3]{xy}$ is continuous and the partial derivatives f_x and f_y exist at the origin but the directional derivatives in all other directions do not exist.

(b) Graph f near the origin and comment on how the graph confirms part (a).

69. Suppose that the directional derivatives of $f(x, y)$ are known at a given point in two nonparallel directions given by unit vectors $\mathbf{u}$ and $\mathbf{v}$. Is it possible to find ∇f at this point? If so, how would you do it?

70. Show that if $z = f(x, y)$ is differentiable at $\mathbf{x}_0 = \langle x_0, y_0 \rangle$, then

$$\lim_{\mathbf{x} \to \mathbf{x}_0} \frac{f(\mathbf{x}) - f(\mathbf{x}_0) - \nabla f(\mathbf{x}_0) \cdot (\mathbf{x} - \mathbf{x}_0)}{|\mathbf{x} - \mathbf{x}_0|} = 0$$

[*Hint:* Use Definition 14.4.7 directly.]

14.7 Maximum and Minimum Values

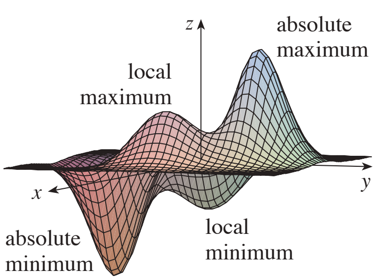


FIGURE 1

As we saw in Chapter 4, one of the main uses of ordinary derivatives is in finding maximum and minimum values (extreme values). In this section we see how to use partial derivatives to locate maxima and minima of functions of two variables. In particular, in Example 6 we will see how to maximize the volume of a box without a lid if we have a fixed amount of cardboard to work with.

Look at the hills and valleys in the graph of f shown in Figure 1. There are two points (a, b) where f has a *local maximum*, that is, where $f(a, b)$ is larger than nearby values of $f(x, y)$. The larger of these two values is the *absolute maximum*. Likewise, f has two *local minima*, where $f(a, b)$ is smaller than nearby values. The smaller of these two values is the *absolute minimum*.

We close this section by giving a proof of the first part of the Second Derivatives Test. Part (b) has a similar proof.

PROOF OF THEOREM 3, PART (a) We compute the second-order directional derivative of f in the direction of $\mathbf{u} = \langle h, k \rangle$. The first-order derivative is given by Theorem 14.6.3:

$$D_{\mathbf{u}} f = f_x h + f_y k$$

Applying this theorem a second time, we have

$$\begin{aligned} D_{\mathbf{u}}^2 f = D_{\mathbf{u}}(D_{\mathbf{u}} f) &= \frac{\partial}{\partial x}(D_{\mathbf{u}} f)h + \frac{\partial}{\partial y}(D_{\mathbf{u}} f)k \\ &= (f_{xx}h + f_{yx}k)h + (f_{xy}h + f_{yy}k)k \\ &= f_{xx}h^2 + 2f_{xy}hk + f_{yy}k^2 \qquad \text{(by Clairaut's Theorem)} \end{aligned}$$

If we complete the square in this expression, we obtain

10 $$D_{\mathbf{u}}^2 f = f_{xx}\left(h + \frac{f_{xy}}{f_{xx}}k\right)^2 + \frac{k^2}{f_{xx}}(f_{xx}f_{yy} - f_{xy}^2)$$

We are given that $f_{xx}(a, b) > 0$ and $D(a, b) > 0$. But f_{xx} and $D = f_{xx}f_{yy} - f_{xy}^2$ are continuous functions, so there is a disk B with center (a, b) and radius $\delta > 0$ such that $f_{xx}(x, y) > 0$ and $D(x, y) > 0$ whenever (x, y) is in B. Therefore, by looking at Equation 10, we see that $D_{\mathbf{u}}^2 f(x, y) > 0$ whenever (x, y) is in B. This means that if C is the curve obtained by intersecting the graph of f with the vertical plane through $P(a, b, f(a, b))$ in the direction of $\mathbf{u}$, then C is concave upward on an interval of length 2δ. This is true in the direction of every vector $\mathbf{u}$, so if we restrict (x, y) to lie in B, the graph of f lies above its horizontal tangent plane at P. Thus $f(x, y) \geqslant f(a, b)$ whenever (x, y) is in B. This shows that $f(a, b)$ is a local minimum. ■

14.7 EXERCISES

1. Suppose $(1, 1)$ is a critical point of a function f with continuous second derivatives. In each case, what can you say about f?

(a) $f_{xx}(1, 1) = 4, \quad f_{xy}(1, 1) = 1, \quad f_{yy}(1, 1) = 2$

(b) $f_{xx}(1, 1) = 4, \quad f_{xy}(1, 1) = 3, \quad f_{yy}(1, 1) = 2$

2. Suppose $(0, 2)$ is a critical point of a function g with continuous second derivatives. In each case, what can you say about g?

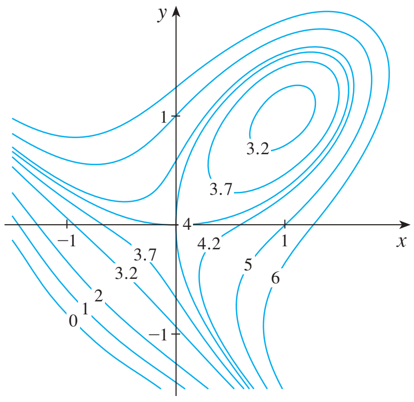
(a) $g_{xx}(0, 2) = -1, \quad g_{xy}(0, 2) = 6, \quad g_{yy}(0, 2) = 1$

(b) $g_{xx}(0, 2) = -1, \quad g_{xy}(0, 2) = 2, \quad g_{yy}(0, 2) = -8$

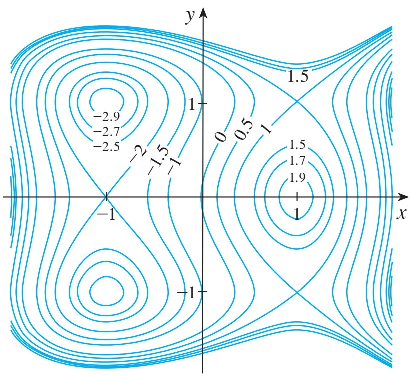
(c) $g_{xx}(0, 2) = 4, \quad g_{xy}(0, 2) = 6, \quad g_{yy}(0, 2) = 9$

3–4 Use the level curves in the figure to predict the location of the critical points of f and whether f has a saddle point or a local maximum or minimum at each critical point. Explain your reasoning. Then use the Second Derivatives Test to confirm your predictions.

3. $f(x, y) = 4 + x^3 + y^3 - 3xy$



4. $f(x, y) = 3x - x^3 - 2y^2 + y^4$



5–20 Find the local maximum and minimum values and saddle point(s) of the function. If you have three-dimensional graphing software, graph the function with a domain and viewpoint that reveal all the important aspects of the function.

5. $f(x, y) = x^2 + xy + y^2 + y$

6. $f(x, y) = xy - 2x - 2y - x^2 - y^2$

7. $f(x, y) = (x - y)(1 - xy)$

8. $f(x, y) = y(e^x - 1)$

9. $f(x, y) = x^2 + y^4 + 2xy$

10. $f(x, y) = 2 - x^4 + 2x^2 - y^2$

11. $f(x, y) = x^3 - 3x + 3xy^2$

12. $f(x, y) = x^3 + y^3 - 3x^2 - 3y^2 - 9x$

13. $f(x, y) = x^4 - 2x^2 + y^3 - 3y$

14. $f(x, y) = y \cos x$

15. $f(x, y) = e^x \cos y$

16. $f(x, y) = xye^{-(x^2+y^2)/2}$

17. $f(x, y) = xy + e^{-xy}$

18. $f(x, y) = (x^2 + y^2)e^{-x}$

19. $f(x, y) = y^2 - 2y \cos x, \quad -1 \leqslant x \leqslant 7$

20. $f(x, y) = \sin x \sin y, \quad -\pi < x < \pi, \quad -\pi < y < \pi$

21. Show that $f(x, y) = x^2 + 4y^2 - 4xy + 2$ has an infinite number of critical points and that $D = 0$ at each one. Then show that f has a local (and absolute) minimum at each critical point.

22. Show that $f(x, y) = x^2ye^{-x^2-y^2}$ has maximum values at $(\pm 1, 1/\sqrt{2})$ and minimum values at $(\pm 1, -1/\sqrt{2})$. Show also that f has infinitely many other critical points and $D = 0$ at each of them. Which of them give rise to maximum values? Minimum values? Saddle points?

23–26 Use a graph or level curves or both to estimate the local maximum and minimum values and saddle point(s) of the function. Then use calculus to find these values precisely.

23. $f(x, y) = x^2 + y^2 + x^{-2}y^{-2}$

24. $f(x, y) = (x - y)e^{-x^2-y^2}$

25. $f(x, y) = \sin x + \sin y + \sin(x + y)$,
$0 \leqslant x \leqslant 2\pi, \; 0 \leqslant y \leqslant 2\pi$

26. $f(x, y) = \sin x + \sin y + \cos(x + y)$,
$0 \leqslant x \leqslant \pi/4, \; 0 \leqslant y \leqslant \pi/4$

27–30 Use a graphing device as in Example 4 (or Newton's method or solve numerically using a calculator or computer) to find the critical points of f correct to three decimal places. Then classify the critical points and find the highest or lowest points on the graph, if any.

27. $f(x, y) = x^4 + y^4 - 4x^2y + 2y$

28. $f(x, y) = y^6 - 2y^4 + x^2 - y^2 + y$

29. $f(x, y) = x^4 + y^3 - 3x^2 + y^2 + x - 2y + 1$

30. $f(x, y) = 20e^{-x^2-y^2} \sin 3x \cos 3y, \quad |x| \leqslant 1, \quad |y| \leqslant 1$

31–38 Find the absolute maximum and minimum values of f on the set D.

31. $f(x, y) = x^2 + y^2 - 2x$, D is the closed triangular region with vertices $(2, 0)$, $(0, 2)$, and $(0, -2)$

32. $f(x, y) = x + y - xy$, D is the closed triangular region with vertices $(0, 0)$, $(0, 2)$, and $(4, 0)$

33. $f(x, y) = x^2 + y^2 + x^2y + 4$,
$D = \{(x, y) \mid |x| \leqslant 1, |y| \leqslant 1\}$

34. $f(x, y) = x^2 + xy + y^2 - 6y$,
$D = \{(x, y) \mid -3 \leqslant x \leqslant 3, 0 \leqslant y \leqslant 5\}$

35. $f(x, y) = x^2 + 2y^2 - 2x - 4y + 1$,
$D = \{(x, y) \mid 0 \leqslant x \leqslant 2, 0 \leqslant y \leqslant 3\}$

36. $f(x, y) = xy^2$, $D = \{(x, y) \mid x \geqslant 0, y \geqslant 0, x^2 + y^2 \leqslant 3\}$

37. $f(x, y) = 2x^3 + y^4$, $D = \{(x, y) \mid x^2 + y^2 \leqslant 1\}$

38. $f(x, y) = x^3 - 3x - y^3 + 12y$, D is the quadrilateral whose vertices are $(-2, 3)$, $(2, 3)$, $(2, 2)$, and $(-2, -2)$

39. For functions of one variable it is impossible for a continuous function to have two local maxima and no local minimum. But for functions of two variables such functions exist. Show that the function

$$f(x, y) = -(x^2 - 1)^2 - (x^2y - x - 1)^2$$

has only two critical points, but has local maxima at both of them. Then use a computer to produce a graph with a carefully chosen domain and viewpoint to see how this is possible.

40. If a function of one variable is continuous on an interval and has only one critical number, then a local maximum has to be an absolute maximum. But this is not true for functions of two variables. Show that the function

$$f(x, y) = 3xe^y - x^3 - e^{3y}$$

has exactly one critical point, and that f has a local maximum there that is not an absolute maximum. Then use a computer to produce a graph with a carefully chosen domain and viewpoint to see how this is possible.

41. Find the shortest distance from the point $(2, 0, -3)$ to the plane $x + y + z = 1$.

42. Find the point on the plane $x - 2y + 3z = 6$ that is closest to the point $(0, 1, 1)$.

43. Find the points on the cone $z^2 = x^2 + y^2$ that are closest to the point $(4, 2, 0)$.

44. Find the points on the surface $y^2 = 9 + xz$ that are closest to the origin.

45. Find three positive numbers whose sum is 100 and whose product is a maximum.

46. Find three positive numbers whose sum is 12 and the sum of whose squares is as small as possible.

47. Find the maximum volume of a rectangular box that is inscribed in a sphere of radius r.

48. Find the dimensions of the box with volume 1000 cm^3 that has minimal surface area.

49. Find the volume of the largest rectangular box in the first octant with three faces in the coordinate planes and one vertex in the plane $x + 2y + 3z = 6$.

50. Find the dimensions of the rectangular box with largest volume if the total surface area is given as 64 cm^2.

51. Find the dimensions of a rectangular box of maximum volume such that the sum of the lengths of its 12 edges is a constant c.

52. The base of an aquarium with given volume V is made of slate and the sides are made of glass. If slate costs five times as much (per unit area) as glass, find the dimensions of the aquarium that minimize the cost of the materials.

53. A cardboard box without a lid is to have a volume of 32,000 cm^3. Find the dimensions that minimize the amount of cardboard used.

54. A rectangular building is being designed to minimize heat loss. The east and west walls lose heat at a rate of 10 units/m^2 per day, the north and south walls at a rate of 8 units/m^2 per day, the floor at a rate of 1 unit/m^2 per day, and the roof at a rate of 5 units/m^2 per day. Each wall must be at least 30 m long, the height must be at least 4 m, and the volume must be exactly 4000 m^3.

(a) Find and sketch the domain of the heat loss as a function of the lengths of the sides.

(b) Find the dimensions that minimize heat loss. (Check both the critical points and the points on the boundary of the domain.)

(c) Could you design a building with even less heat loss if the restrictions on the lengths of the walls were removed?

55. If the length of the diagonal of a rectangular box must be L, what is the largest possible volume?

56. A model for the yield Y of an agricultural crop as a function of the nitrogen level N and phosphorus level P in the soil (measured in appropriate units) is

$$Y(N, P) = kNPe^{-N-P}$$

where k is a positive constant. What levels of nitrogen and phosphorus result in the best yield?

57. The Shannon index (sometimes called the Shannon-Wiener index or Shannon-Weaver index) is a measure of diversity in an ecosystem. For the case of three species, it is defined as

$$H = -p_1 \ln p_1 - p_2 \ln p_2 - p_3 \ln p_3$$

where p_i is the proportion of species i in the ecosystem.

(a) Express H as a function of two variables using the fact that $p_1 + p_2 + p_3 = 1$.

(b) What is the domain of H?

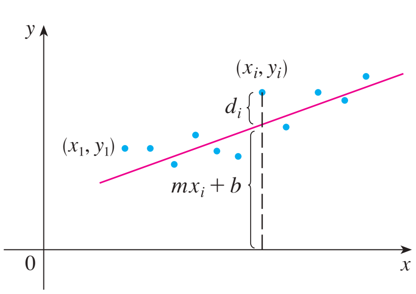
(c) Find the maximum value of H. For what values of p_1, p_2, p_3 does it occur?

58. Three alleles (alternative versions of a gene) A, B, and O determine the four blood types A (AA or AO), B (BB or BO), O (OO), and AB. The Hardy-Weinberg Law states that the proportion of individuals in a population who carry two different alleles is

$$P = 2pq + 2pr + 2rq$$

where p, q, and r are the proportions of A, B, and O in the population. Use the fact that $p + q + r = 1$ to show that P is at most $\frac{2}{3}$.

59. Suppose that a scientist has reason to believe that two quantities x and y are related linearly, that is, $y = mx + b$, at least approximately, for some values of m and b. The scientist performs an experiment and collects data in the form of points $(x_1, y_1), (x_2, y_2), \ldots, (x_n, y_n)$, and then plots these points. The points don't lie exactly on a straight line, so the scientist wants to find constants m and b so that the line $y = mx + b$ "fits" the points as well as possible (see the figure).



Let $d_i = y_i - (mx_i + b)$ be the vertical deviation of the point (x_i, y_i) from the line. The **method of least squares** determines m and b so as to minimize $\Sigma_{i=1}^{n} d_i^2$, the sum of the squares of these deviations. Show that, according to this method, the line of best fit is obtained when

$$m \sum_{i=1}^{n} x_i + bn = \sum_{i=1}^{n} y_i$$

and

$$m \sum_{i=1}^{n} x_i^2 + b \sum_{i=1}^{n} x_i = \sum_{i=1}^{n} x_i y_i$$

Thus the line is found by solving these two equations in the two unknowns m and b. (See Section 1.2 for a further discussion and applications of the method of least squares.)

60. Find an equation of the plane that passes through the point (1, 2, 3) and cuts off the smallest volume in the first octant.

APPLIED PROJECT DESIGNING A DUMPSTER

For this project we locate a rectangular trash Dumpster in order to study its shape and construction. We then attempt to determine the dimensions of a container of similar design that minimize construction cost.

1. First locate a trash Dumpster in your area. Carefully study and describe all details of its construction, and determine its volume. Include a sketch of the container.

2. While maintaining the general shape and method of construction, determine the dimensions such a container of the same volume should have in order to minimize the cost of construction. Use the following assumptions in your analysis:

- The sides, back, and front are to be made from 12-gauge (0.1046 inch thick) steel sheets, which cost \$0.70 per square foot (including any required cuts or bends).
- The base is to be made from a 10-gauge (0.1345 inch thick) steel sheet, which costs \$0.90 per square foot.
- Lids cost approximately \$50.00 each, regardless of dimensions.
- Welding costs approximately \$0.18 per foot for material and labor combined.

Give justification of any further assumptions or simplifications made of the details of construction.

3. Describe how any of your assumptions or simplifications may affect the final result.

4. If you were hired as a consultant on this investigation, what would your conclusions be? Would you recommend altering the design of the Dumpster? If so, describe the savings that would result.

DISCOVERY PROJECT QUADRATIC APPROXIMATIONS AND CRITICAL POINTS

The Taylor polynomial approximation to functions of one variable that we discussed in Chapter 11 can be extended to functions of two or more variables. Here we investigate quadratic approximations to functions of two variables and use them to give insight into the Second Derivatives Test for classifying critical points.

In Section 14.4 we discussed the linearization of a function f of two variables at a point (a, b):

$$L(x, y) = f(a, b) + f_x(a, b)(x - a) + f_y(a, b)(y - b)$$

Recall that the graph of L is the tangent plane to the surface $z = f(x, y)$ at $(a, b, f(a, b))$ and the corresponding linear approximation is $f(x, y) \approx L(x, y)$. The linearization L is also called the **first-degree Taylor polynomial** of f at (a, b).

1. If f has continuous second-order partial derivatives at (a, b), then the **second-degree Taylor polynomial** of f at (a, b) is

$$Q(x, y) = f(a, b) + f_x(a, b)(x - a) + f_y(a, b)(y - b)$$
$$+ \tfrac{1}{2} f_{xx}(a, b)(x - a)^2 + f_{xy}(a, b)(x - a)(y - b) + \tfrac{1}{2} f_{yy}(a, b)(y - b)^2$$

and the approximation $f(x, y) \approx Q(x, y)$ is called the **quadratic approximation** to f at (a, b). Verify that Q has the same first- and second-order partial derivatives as f at (a, b).

2. (a) Find the first- and second-degree Taylor polynomials L and Q of $f(x, y) = e^{-x^2-y^2}$ at $(0, 0)$.
(b) Graph f, L, and Q. Comment on how well L and Q approximate f.

3. (a) Find the first- and second-degree Taylor polynomials L and Q for $f(x, y) = xe^y$ at $(1, 0)$.
(b) Compare the values of L, Q, and f at $(0.9, 0.1)$.
(c) Graph f, L, and Q. Comment on how well L and Q approximate f.

4. In this problem we analyze the behavior of the polynomial $f(x, y) = ax^2 + bxy + cy^2$ (without using the Second Derivatives Test) by identifying the graph as a paraboloid.
(a) By completing the square, show that if $a \neq 0$, then

$$f(x, y) = ax^2 + bxy + cy^2 = a\left[\left(x + \frac{b}{2a}y\right)^2 + \left(\frac{4ac - b^2}{4a^2}\right)y^2\right]$$

(b) Let $D = 4ac - b^2$. Show that if $D > 0$ and $a > 0$, then f has a local minimum at $(0, 0)$.
(c) Show that if $D > 0$ and $a < 0$, then f has a local maximum at $(0, 0)$.
(d) Show that if $D < 0$, then $(0, 0)$ is a saddle point.

5. (a) Suppose f is any function with continuous second-order partial derivatives such that $f(0, 0) = 0$ and $(0, 0)$ is a critical point of f. Write an expression for the second-degree Taylor polynomial, Q, of f at $(0, 0)$.
(b) What can you conclude about Q from Problem 4?
(c) In view of the quadratic approximation $f(x, y) \approx Q(x, y)$, what does part (b) suggest about f?

14.8 Lagrange Multipliers

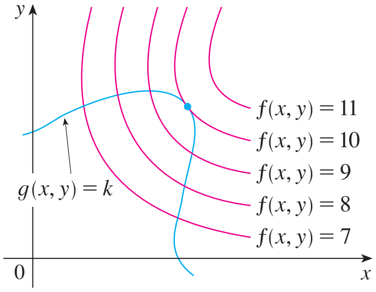


FIGURE 1

TEC Visual 14.8 animates Figure 1 for both level curves and level surfaces.

In Example 14.7.6 we maximized a volume function $V = xyz$ subject to the constraint $2xz + 2yz + xy = 12$, which expressed the side condition that the surface area was 12 m^2. In this section we present Lagrange's method for maximizing or minimizing a general function $f(x, y, z)$ subject to a constraint (or side condition) of the form $g(x, y, z) = k$.

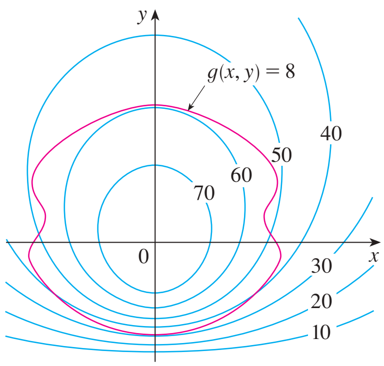
It's easier to explain the geometric basis of Lagrange's method for functions of two variables. So we start by trying to find the extreme values of $f(x, y)$ subject to a constraint of the form $g(x, y) = k$. In other words, we seek the extreme values of $f(x, y)$ when the point (x, y) is restricted to lie on the level curve $g(x, y) = k$. Figure 1 shows this curve together with several level curves of f. These have the equations $f(x, y) = c$, where $c = 7, 8, 9, 10, 11$. To maximize $f(x, y)$ subject to $g(x, y) = k$ is to find the largest value of c such that the level curve $f(x, y) = c$ intersects $g(x, y) = k$. It appears from Figure 1 that this happens when these curves just touch each other, that is, when they have a common tangent line. (Otherwise, the value of c could be increased further.) This and so $\mu^2 = \frac{29}{4}$, $\mu = \pm\sqrt{29}/2$. Then $x = \mp 2/\sqrt{29}$, $y = \pm 5/\sqrt{29}$, and, from (20), $z = 1 - x + y = 1 \pm 7/\sqrt{29}$. The corresponding values of f are

$$\mp\frac{2}{\sqrt{29}} + 2\left(\pm\frac{5}{\sqrt{29}}\right) + 3\left(1 \pm \frac{7}{\sqrt{29}}\right) = 3 \pm \sqrt{29}$$

Therefore the maximum value of f on the given curve is $3 + \sqrt{29}$. ■

14.8 EXERCISES

1. Pictured are a contour map of f and a curve with equation $g(x, y) = 8$. Estimate the maximum and minimum values of f subject to the constraint that $g(x, y) = 8$. Explain your reasoning.



2. (a) Use a graphing calculator or computer to graph the circle $x^2 + y^2 = 1$. On the same screen, graph several curves of the form $x^2 + y = c$ until you find two that just touch the circle. What is the significance of the values of c for these two curves?

(b) Use Lagrange multipliers to find the extreme values of $f(x, y) = x^2 + y$ subject to the constraint $x^2 + y^2 = 1$. Compare your answers with those in part (a).

3–14 Each of these extreme value problems has a solution with both a maximum value and a minimum value. Use Lagrange multipliers to find the extreme values of the function subject to the given constraint.

3. $f(x, y) = x^2 - y^2$; $x^2 + y^2 = 1$

4. $f(x, y) = 3x + y$; $x^2 + y^2 = 10$

5. $f(x, y) = xy$; $4x^2 + y^2 = 8$

6. $f(x, y) = xe^y$; $x^2 + y^2 = 2$

7. $f(x, y, z) = 2x + 2y + z$; $x^2 + y^2 + z^2 = 9$

8. $f(x, y, z) = e^{xyz}$; $2x^2 + y^2 + z^2 = 24$

9. $f(x, y, z) = xy^2z$; $x^2 + y^2 + z^2 = 4$

10. $f(x, y, z) = \ln(x^2 + 1) + \ln(y^2 + 1) + \ln(z^2 + 1)$; $x^2 + y^2 + z^2 = 12$

11. $f(x, y, z) = x^2 + y^2 + z^2$; $x^4 + y^4 + z^4 = 1$

12. $f(x, y, z) = x^4 + y^4 + z^4$; $x^2 + y^2 + z^2 = 1$

13. $f(x, y, z, t) = x + y + z + t$; $x^2 + y^2 + z^2 + t^2 = 1$

14. $f(x_1, x_2, \ldots, x_n) = x_1 + x_2 + \cdots + x_n$; $x_1^2 + x_2^2 + \cdots + x_n^2 = 1$

15. The method of Lagrange multipliers assumes that the extreme values exist, but that is not always the case. Show that the problem of finding the minimum value of $f(x, y) = x^2 + y^2$ subject to the constraint $xy = 1$ can be solved using Lagrange multipliers, but f does not have a maximum value with that constraint.

16. Find the minimum value of $f(x, y, z) = x^2 + 2y^2 + 3z^2$ subject to the constraint $x + 2y + 3z = 10$. Show that f has no maximum value with this constraint.

17–20 Find the extreme values of f subject to both constraints.

17. $f(x, y, z) = x + y + z$; $x^2 + z^2 = 2$, $x + y = 1$

18. $f(x, y, z) = z$; $x^2 + y^2 = z^2$, $x + y + z = 24$

19. $f(x, y, z) = yz + xy$; $xy = 1$, $y^2 + z^2 = 1$

20. $f(x, y, z) = x^2 + y^2 + z^2$; $x - y = 1$, $y^2 - z^2 = 1$

21–23 Find the extreme values of f on the region described by the inequality.

21. $f(x, y) = x^2 + y^2 + 4x - 4y$, $x^2 + y^2 \leqslant 9$

22. $f(x, y) = 2x^2 + 3y^2 - 4x - 5$, $x^2 + y^2 \leqslant 16$

23. $f(x, y) = e^{-xy}$, $x^2 + 4y^2 \leqslant 1$

24. Consider the problem of maximizing the function $f(x, y) = 2x + 3y$ subject to the constraint $\sqrt{x} + \sqrt{y} = 5$.

(a) Try using Lagrange multipliers to solve the problem.

(b) Does $f(25, 0)$ give a larger value than the one in part (a)?

(c) Solve the problem by graphing the constraint equation and several level curves of f.

(d) Explain why the method of Lagrange multipliers fails to solve the problem.

(e) What is the significance of $f(9, 4)$?

25. Consider the problem of minimizing the function $f(x, y) = x$ on the curve $y^2 + x^4 - x^3 = 0$ (a piriform).
(a) Try using Lagrange multipliers to solve the problem.
(b) Show that the minimum value is $f(0, 0) = 0$ but the Lagrange condition $\nabla f(0, 0) = \lambda \nabla g(0, 0)$ is not satisfied for any value of λ.
(c) Explain why Lagrange multipliers fail to find the minimum value in this case.

CAS **26.** (a) If your computer algebra system plots implicitly defined curves, use it to estimate the minimum and maximum values of $f(x, y) = x^3 + y^3 + 3xy$ subject to the constraint $(x - 3)^2 + (y - 3)^2 = 9$ by graphical methods.
(b) Solve the problem in part (a) with the aid of Lagrange multipliers. Use your CAS to solve the equations numerically. Compare your answers with those in part (a).

27. The total production P of a certain product depends on the amount L of labor used and the amount K of capital investment. In Sections 14.1 and 14.3 we discussed how the Cobb-Douglas model $P = bL^{\alpha}K^{1-\alpha}$ follows from certain economic assumptions, where b and α are positive constants and $\alpha < 1$. If the cost of a unit of labor is m and the cost of a unit of capital is n, and the company can spend only p dollars as its total budget, then maximizing the production P is subject to the constraint $mL + nK = p$. Show that the maximum production occurs when

$$L = \frac{\alpha p}{m} \qquad \text{and} \qquad K = \frac{(1 - \alpha)p}{n}$$

28. Referring to Exercise 27, we now suppose that the production is fixed at $bL^{\alpha}K^{1-\alpha} = Q$, where Q is a constant. What values of L and K minimize the cost function $C(L, K) = mL + nK$?

29. Use Lagrange multipliers to prove that the rectangle with maximum area that has a given perimeter p is a square.

30. Use Lagrange multipliers to prove that the triangle with maximum area that has a given perimeter p is equilateral.
Hint: Use Heron's formula for the area:

$$A = \sqrt{s(s - x)(s - y)(s - z)}$$

where $s = p/2$ and x, y, z are the lengths of the sides.

31–43 Use Lagrange multipliers to give an alternate solution to the indicated exercise in Section 14.7.

31. Exercise 41 **32.** Exercise 42
33. Exercise 43 **34.** Exercise 44
35. Exercise 45 **36.** Exercise 46
37. Exercise 47 **38.** Exercise 48
39. Exercise 49 **40.** Exercise 50
41. Exercise 51 **42.** Exercise 52
43. Exercise 55

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44. Find the maximum and minimum volumes of a rectangular box whose surface area is 1500 cm^2 and whose total edge length is 200 cm.

45. The plane $x + y + 2z = 2$ intersects the paraboloid $z = x^2 + y^2$ in an ellipse. Find the points on this ellipse that are nearest to and farthest from the origin.

46. The plane $4x - 3y + 8z = 5$ intersects the cone $z^2 = x^2 + y^2$ in an ellipse.
(a) Graph the cone and the plane, and observe the elliptical intersection.
(b) Use Lagrange multipliers to find the highest and lowest points on the ellipse.

CAS **47–48** Find the maximum and minimum values of f subject to the given constraints. Use a computer algebra system to solve the system of equations that arises in using Lagrange multipliers. (If your CAS finds only one solution, you may need to use additional commands.)

47. $f(x, y, z) = ye^{x-z}$; $9x^2 + 4y^2 + 36z^2 = 36$, $xy + yz = 1$

48. $f(x, y, z) = x + y + z$; $x^2 - y^2 = z$, $x^2 + z^2 = 4$

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49. (a) Find the maximum value of

$$f(x_1, x_2, \ldots, x_n) = \sqrt[n]{x_1 x_2 \cdots x_n}$$

given that $x_1, x_2, \ldots, x_n$ are positive numbers and $x_1 + x_2 + \cdots + x_n = c$, where c is a constant.
(b) Deduce from part (a) that if $x_1, x_2, \ldots, x_n$ are positive numbers, then

$$\sqrt[n]{x_1 x_2 \cdots x_n} \leqslant \frac{x_1 + x_2 + \cdots + x_n}{n}$$

This inequality says that the geometric mean of n numbers is no larger than the arithmetic mean of the numbers. Under what circumstances are these two means equal?

50. (a) Maximize $\sum_{i=1}^{n} x_i y_i$ subject to the constraints $\sum_{i=1}^{n} x_i^2 = 1$ and $\sum_{i=1}^{n} y_i^2 = 1$.
(b) Put

$$x_i = \frac{a_i}{\sqrt{\sum a_j^2}} \qquad \text{and} \qquad y_i = \frac{b_i}{\sqrt{\sum b_j^2}}$$

to show that

$$\sum a_i b_i \leqslant \sqrt{\sum a_j^2}\,\sqrt{\sum b_j^2}$$

for any numbers $a_1, \ldots, a_n, b_1, \ldots, b_n$. This inequality is known as the Cauchy-Schwarz Inequality.

APPLIED PROJECT ROCKET SCIENCE

Courtesy of Orbital Sciences Corporation

Many rockets, such as the *Pegasus XL* currently used to launch satellites and the *Saturn V* that first put men on the moon, are designed to use three stages in their ascent into space. A large first stage initially propels the rocket until its fuel is consumed, at which point the stage is jettisoned to reduce the mass of the rocket. The smaller second and third stages function similarly in order to place the rocket's payload into orbit about the earth. (With this design, at least two stages are required in order to reach the necessary velocities, and using three stages has proven to be a good compromise between cost and performance.) Our goal here is to determine the individual masses of the three stages, which are to be designed to minimize the total mass of the rocket while enabling it to reach a desired velocity.

For a single-stage rocket consuming fuel at a constant rate, the change in velocity resulting from the acceleration of the rocket vehicle has been modeled by

$$\Delta V = -c \ln\left(1 - \frac{(1 - S)M_r}{P + M_r}\right)$$

where M_r is the mass of the rocket engine including initial fuel, P is the mass of the payload, S is a *structural factor* determined by the design of the rocket (specifically, it is the ratio of the mass of the rocket vehicle without fuel to the total mass of the rocket with payload), and c is the (constant) speed of exhaust relative to the rocket.

Now consider a rocket with three stages and a payload of mass A. Assume that outside forces are negligible and that c and S remain constant for each stage. If M_i is the mass of the ith stage, we can initially consider the rocket engine to have mass M_1 and its payload to have mass $M_2 + M_3 + A$; the second and third stages can be handled similarly.

1. Show that the velocity attained after all three stages have been jettisoned is given by

$$v_f = c\left[\ln\left(\frac{M_1 + M_2 + M_3 + A}{SM_1 + M_2 + M_3 + A}\right) + \ln\left(\frac{M_2 + M_3 + A}{SM_2 + M_3 + A}\right) + \ln\left(\frac{M_3 + A}{SM_3 + A}\right)\right]$$

2. We wish to minimize the total mass $M = M_1 + M_2 + M_3$ of the rocket engine subject to the constraint that the desired velocity v_f from Problem 1 is attained. The method of Lagrange multipliers is appropriate here, but difficult to implement using the current expressions. To simplify, we define variables N_i so that the constraint equation may be expressed as $v_f = c(\ln N_1 + \ln N_2 + \ln N_3)$. Since M is now difficult to express in terms of the N_i's, we wish to use a simpler function that will be minimized at the same place as M. Show that

$$\frac{M_1 + M_2 + M_3 + A}{M_2 + M_3 + A} = \frac{(1 - S)N_1}{1 - SN_1}$$

$$\frac{M_2 + M_3 + A}{M_3 + A} = \frac{(1 - S)N_2}{1 - SN_2}$$

$$\frac{M_3 + A}{A} = \frac{(1 - S)N_3}{1 - SN_3}$$

and conclude that

$$\frac{M + A}{A} = \frac{(1 - S)^3 N_1 N_2 N_3}{(1 - SN_1)(1 - SN_2)(1 - SN_3)}$$

3. Verify that $\ln((M + A)/A)$ is minimized at the same location as M; use Lagrange multipliers and the results of Problem 2 to find expressions for the values of N_i where the minimum occurs subject to the constraint $v_f = c(\ln N_1 + \ln N_2 + \ln N_3)$. [*Hint:* Use properties of logarithms to help simplify the expressions.]

4. Find an expression for the minimum value of M as a function of v_f.

5. If we want to put a three-stage rocket into orbit 100 miles above the earth's surface, a final velocity of approximately 17,500 mi/h is required. Suppose that each stage is built with a structural factor $S = 0.2$ and an exhaust speed of $c = 6000$ mi/h.
(a) Find the minimum total mass M of the rocket engines as a function of A.
(b) Find the mass of each individual stage as a function of A. (They are not equally sized!)

6. The same rocket would require a final velocity of approximately 24,700 mi/h in order to escape earth's gravity. Find the mass of each individual stage that would minimize the total mass of the rocket engines and allow the rocket to propel a 500-pound probe into deep space.

APPLIED PROJECT HYDRO-TURBINE OPTIMIZATION

At a hydroelectric generating station (once operated by the Katahdin Paper Company) in Millinocket, Maine, water is piped from a dam to the power station. The rate at which the water flows through the pipe varies, depending on external conditions.

The power station has three different hydroelectric turbines, each with a known (and unique) power function that gives the amount of electric power generated as a function of the water flow arriving at the turbine. The incoming water can be apportioned in different volumes to each turbine, so the goal is to determine how to distribute water among the turbines to give the maximum total energy production for any rate of flow.

Using experimental evidence and *Bernoulli's equation*, the following quadratic models were determined for the power output of each turbine, along with the allowable flows of operation:

$$KW_1 = (-18.89 + 0.1277Q_1 - 4.08 \cdot 10^{-5}Q_1^2)(170 - 1.6 \cdot 10^{-6}Q_T^2)$$

$$KW_2 = (-24.51 + 0.1358Q_2 - 4.69 \cdot 10^{-5}Q_2^2)(170 - 1.6 \cdot 10^{-6}Q_T^2)$$

$$KW_3 = (-27.02 + 0.1380Q_3 - 3.84 \cdot 10^{-5}Q_3^2)(170 - 1.6 \cdot 10^{-6}Q_T^2)$$

$$250 \leqslant Q_1 \leqslant 1110, \quad 250 \leqslant Q_2 \leqslant 1110, \quad 250 \leqslant Q_3 \leqslant 1225$$

where

$$Q_i = \text{flow through turbine } i \text{ in cubic feet per second}$$

$$KW_i = \text{power generated by turbine } i \text{ in kilowatts}$$

$$Q_T = \text{total flow through the station in cubic feet per second}$$

1. If all three turbines are being used, we wish to determine the flow Q_i to each turbine that will give the maximum total energy production. Our limitations are that the flows must sum to the total incoming flow and the given domain restrictions must be observed. Consequently, use Lagrange multipliers to find the values for the individual flows (as functions of Q_T) that maximize the total energy production $KW_1 + KW_2 + KW_3$ subject to the constraints $Q_1 + Q_2 + Q_3 = Q_T$ and the domain restrictions on each Q_i.

2. For which values of Q_T is your result valid?

3. For an incoming flow of 2500 ft^3/s, determine the distribution to the turbines and verify (by trying some nearby distributions) that your result is indeed a maximum.

4. Until now we have assumed that all three turbines are operating; is it possible in some situations that more power could be produced by using only one turbine? Make a graph of the three power functions and use it to help decide if an incoming flow of 1000 ft^3/s should be distributed to all three turbines or routed to just one. (If you determine that only one turbine should be used, which one would it be?) What if the flow is only 600 ft^3/s?

5. Perhaps for some flow levels it would be advantageous to use two turbines. If the incoming flow is 1500 ft^3/s, which two turbines would you recommend using? Use Lagrange multipliers to determine how the flow should be distributed between the two turbines to maximize the energy produced. For this flow, is using two turbines more efficient than using all three?

6. If the incoming flow is 3400 ft^3/s, what would you recommend to the station management?

14 REVIEW

CONCEPT CHECK

Answers to the Concept Check can be found on the back endpapers.

1. (a) What is a function of two variables?
(b) Describe three methods for visualizing a function of two variables.

2. What is a function of three variables? How can you visualize such a function?

3. What does

$$\lim_{(x,\,y)\to(a,\,b)} f(x, y) = L$$

mean? How can you show that such a limit does not exist?

4. (a) What does it mean to say that f is continuous at (a, b)?
(b) If f is continuous on $\mathbb{R}^2$, what can you say about its graph?

5. (a) Write expressions for the partial derivatives $f_x(a, b)$ and $f_y(a, b)$ as limits.
(b) How do you interpret $f_x(a, b)$ and $f_y(a, b)$ geometrically? How do you interpret them as rates of change?
(c) If $f(x, y)$ is given by a formula, how do you calculate f_x and f_y?

6. What does Clairaut's Theorem say?

7. How do you find a tangent plane to each of the following types of surfaces?
(a) A graph of a function of two variables, $z = f(x, y)$
(b) A level surface of a function of three variables, $F(x, y, z) = k$

8. Define the linearization of f at (a, b). What is the corresponding linear approximation? What is the geometric interpretation of the linear approximation?

9. (a) What does it mean to say that f is differentiable at (a, b)?
(b) How do you usually verify that f is differentiable?

10. If $z = f(x, y)$, what are the differentials dx, dy, and dz?

11. State the Chain Rule for the case where $z = f(x, y)$ and x and y are functions of one variable. What if x and y are functions of two variables?

12. If z is defined implicitly as a function of x and y by an equation of the form $F(x, y, z) = 0$, how do you find $\partial z/\partial x$ and $\partial z/\partial y$?

13. (a) Write an expression as a limit for the directional derivative of f at (x_0, y_0) in the direction of a unit vector $\mathbf{u} = \langle a, b \rangle$. How do you interpret it as a rate? How do you interpret it geometrically?
(b) If f is differentiable, write an expression for $D_{\mathbf{u}} f(x_0, y_0)$ in terms of f_x and f_y.

14. (a) Define the gradient vector ∇f for a function f of two or three variables.
(b) Express $D_{\mathbf{u}} f$ in terms of ∇f.
(c) Explain the geometric significance of the gradient.

15. What do the following statements mean?
(a) f has a local maximum at (a, b).
(b) f has an absolute maximum at (a, b).
(c) f has a local minimum at (a, b).
(d) f has an absolute minimum at (a, b).
(e) f has a saddle point at (a, b).

16. (a) If f has a local maximum at (a, b), what can you say about its partial derivatives at (a, b)?
(b) What is a critical point of f?

17. State the Second Derivatives Test.

18. (a) What is a closed set in $\mathbb{R}^2$? What is a bounded set?
(b) State the Extreme Value Theorem for functions of two variables.
(c) How do you find the values that the Extreme Value Theorem guarantees?

19. Explain how the method of Lagrange multipliers works in finding the extreme values of $f(x, y, z)$ subject to the constraint $g(x, y, z) = k$. What if there is a second constraint $h(x, y, z) = c$?

TRUE-FALSE QUIZ

Determine whether the statement is true or false. If it is true, explain why. If it is false, explain why or give an example that disproves the statement.

1. $f_y(a, b) = \lim_{y \to b} \dfrac{f(a, y) - f(a, b)}{y - b}$

2. There exists a function f with continuous second-order partial derivatives such that $f_x(x, y) = x + y^2$ and $f_y(x, y) = x - y^2$.

3. $f_{xy} = \dfrac{\partial^2 f}{\partial x\, \partial y}$

4. $D_{\mathbf{k}} f(x, y, z) = f_z(x, y, z)$

5. If $f(x, y) \to L$ as $(x, y) \to (a, b)$ along every straight line through (a, b), then $\lim_{(x, y) \to (a, b)} f(x, y) = L$.

6. If $f_x(a, b)$ and $f_y(a, b)$ both exist, then f is differentiable at (a, b).

7. If f has a local minimum at (a, b) and f is differentiable at (a, b), then $\nabla f(a, b) = \mathbf{0}$.

8. If f is a function, then

$$\lim_{(x, y) \to (2, 5)} f(x, y) = f(2, 5)$$

9. If $f(x, y) = \ln y$, then $\nabla f(x, y) = 1/y$.

10. If $(2, 1)$ is a critical point of f and

$$f_{xx}(2, 1)\, f_{yy}(2, 1) < [f_{xy}(2, 1)]^2$$

then f has a saddle point at $(2, 1)$.

11. If $f(x, y) = \sin x + \sin y$, then $-\sqrt{2} \leqslant D_{\mathbf{u}} f(x, y) \leqslant \sqrt{2}$.

12. If $f(x, y)$ has two local maxima, then f must have a local minimum.

EXERCISES

1–2 Find and sketch the domain of the function.

1. $f(x, y) = \ln(x + y + 1)$

2. $f(x, y) = \sqrt{4 - x^2 - y^2} + \sqrt{1 - x^2}$

3–4 Sketch the graph of the function.

3. $f(x, y) = 1 - y^2$

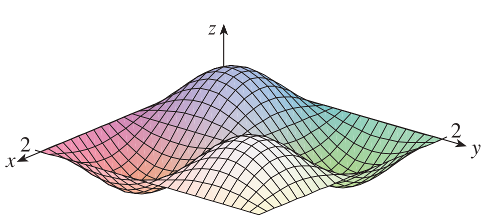
4. $f(x, y) = x^2 + (y - 2)^2$

5–6 Sketch several level curves of the function.

5. $f(x, y) = \sqrt{4x^2 + y^2}$

6. $f(x, y) = e^x + y$

7. Make a rough sketch of a contour map for the function whose graph is shown.

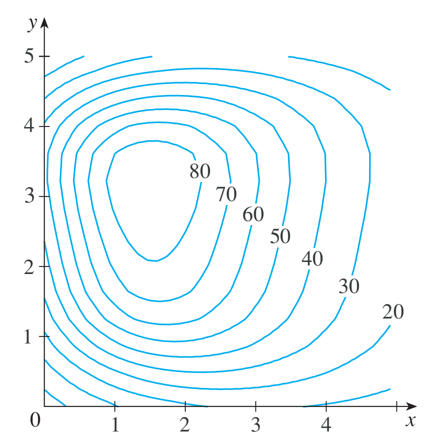


8. The contour map of a function f is shown.

(a) Estimate the value of $f(3, 2)$.

(b) Is $f_x(3, 2)$ positive or negative? Explain.

(c) Which is greater, $f_y(2, 1)$ or $f_y(2, 2)$? Explain.



9–10 Evaluate the limit or show that it does not exist.

9. $\lim_{(x, y) \to (1, 1)} \dfrac{2xy}{x^2 + 2y^2}$

10. $\lim_{(x, y) \to (0, 0)} \dfrac{2xy}{x^2 + 2y^2}$

11. A metal plate is situated in the xy-plane and occupies the rectangle $0 \leqslant x \leqslant 10$, $0 \leqslant y \leqslant 8$, where x and y are measured in meters. The temperature at the point (x, y) in the plate is $T(x, y)$, where T is measured in degrees Celsius. Temperatures at equally spaced points were measured and recorded in the table.

(a) Estimate the values of the partial derivatives $T_x(6, 4)$ and $T_y(6, 4)$. What are the units?

(b) Estimate the value of $D_{\mathbf{u}}T(6, 4)$, where $\mathbf{u} = (\mathbf{i} + \mathbf{j})/\sqrt{2}$. Interpret your result.

(c) Estimate the value of $T_{xy}(6, 4)$.

x \ y	0	2	4	6	8
0	30	38	45	51	55
2	52	56	60	62	61
4	78	74	72	68	66
6	98	87	80	75	71
8	96	90	86	80	75
10	92	92	91	87	78

12. Find a linear approximation to the temperature function $T(x, y)$ in Exercise 11 near the point (6, 4). Then use it to estimate the temperature at the point (5, 3.8).

13–17 Find the first partial derivatives.

13. $f(x, y) = (5y^3 + 2x^2y)^8$

14. $g(u, v) = \dfrac{u + 2v}{u^2 + v^2}$

15. $F(\alpha, \beta) = \alpha^2 \ln(\alpha^2 + \beta^2)$

16. $G(x, y, z) = e^{xz}\sin(y/z)$

17. $S(u, v, w) = u \arctan(v\sqrt{w})$

18. The speed of sound traveling through ocean water is a function of temperature, salinity, and pressure. It has been modeled by the function

$$C = 1449.2 + 4.6T - 0.055T^2 + 0.00029T^3 + (1.34 - 0.01T)(S - 35) + 0.016D$$

where C is the speed of sound (in meters per second), T is the temperature (in degrees Celsius), S is the salinity (the concentration of salts in parts per thousand, which means the number of grams of dissolved solids per 1000 g of water), and D is the depth below the ocean surface (in meters). Compute $\partial C/\partial T$, $\partial C/\partial S$, and $\partial C/\partial D$ when $T = 10°\text{C}$, $S = 35$ parts per thousand, and $D = 100$ m. Explain the physical significance of these partial derivatives.

19–22 Find all second partial derivatives of f.

19. $f(x, y) = 4x^3 - xy^2$

20. $z = xe^{-2y}$

21. $f(x, y, z) = x^k y^l z^m$

22. $v = r\cos(s + 2t)$

23. If $z = xy + xe^{y/x}$, show that $x\dfrac{\partial z}{\partial x} + y\dfrac{\partial z}{\partial y} = xy + z$.

24. If $z = \sin(x + \sin t)$, show that

$$\frac{\partial z}{\partial x}\frac{\partial^2 z}{\partial x\,\partial t} = \frac{\partial z}{\partial t}\frac{\partial^2 z}{\partial x^2}$$

25–29 Find equations of (a) the tangent plane and (b) the normal line to the given surface at the specified point.

25. $z = 3x^2 - y^2 + 2x$, $(1, -2, 1)$

26. $z = e^x \cos y$, $(0, 0, 1)$

27. $x^2 + 2y^2 - 3z^2 = 3$, $(2, -1, 1)$

28. $xy + yz + zx = 3$, $(1, 1, 1)$

29. $\sin(xyz) = x + 2y + 3z$, $(2, -1, 0)$

30. Use a computer to graph the surface $z = x^2 + y^4$ and its tangent plane and normal line at (1, 1, 2) on the same screen. Choose the domain and viewpoint so that you get a good view of all three objects.

31. Find the points on the hyperboloid $x^2 + 4y^2 - z^2 = 4$ where the tangent plane is parallel to the plane $2x + 2y + z = 5$.

32. Find du if $u = \ln(1 + se^{2t})$.

33. Find the linear approximation of the function $f(x, y, z) = x^3\sqrt{y^2 + z^2}$ at the point (2, 3, 4) and use it to estimate the number $(1.98)^3\sqrt{(3.01)^2 + (3.97)^2}$.

34. The two legs of a right triangle are measured as 5 m and 12 m with a possible error in measurement of at most 0.2 cm in each. Use differentials to estimate the maximum error in the calculated value of (a) the area of the triangle and (b) the length of the hypotenuse.

35. If $u = x^2y^3 + z^4$, where $x = p + 3p^2$, $y = pe^p$, and $z = p\sin p$, use the Chain Rule to find du/dp.

36. If $v = x^2\sin y + ye^{xy}$, where $x = s + 2t$ and $y = st$, use the Chain Rule to find $\partial v/\partial s$ and $\partial v/\partial t$ when $s = 0$ and $t = 1$.

37. Suppose $z = f(x, y)$, where $x = g(s, t)$, $y = h(s, t)$, $g(1, 2) = 3$, $g_s(1, 2) = -1$, $g_t(1, 2) = 4$, $h(1, 2) = 6$, $h_s(1, 2) = -5$, $h_t(1, 2) = 10$, $f_x(3, 6) = 7$, and $f_y(3, 6) = 8$. Find $\partial z/\partial s$ and $\partial z/\partial t$ when $s = 1$ and $t = 2$.

38. Use a tree diagram to write out the Chain Rule for the case where $w = f(t, u, v)$, $t = t(p, q, r, s)$, $u = u(p, q, r, s)$, and $v = v(p, q, r, s)$ are all differentiable functions.

39. If $z = y + f(x^2 - y^2)$, where f is differentiable, show that

$$y\frac{\partial z}{\partial x} + x\frac{\partial z}{\partial y} = x$$

40. The length x of a side of a triangle is increasing at a rate of 3 in/s, the length y of another side is decreasing at a rate of 2 in/s, and the contained angle θ is increasing at a rate of 0.05 radian/s. How fast is the area of the triangle changing when $x = 40$ in, $y = 50$ in, and $\theta = \pi/6$?

41. If $z = f(u, v)$, where $u = xy$, $v = y/x$, and f has continuous second partial derivatives, show that

$$x^2\frac{\partial^2 z}{\partial x^2} - y^2\frac{\partial^2 z}{\partial y^2} = -4uv\frac{\partial^2 z}{\partial u\,\partial v} + 2v\frac{\partial z}{\partial v}$$

42. If $\cos(xyz) = 1 + x^2y^2 + z^2$, find $\dfrac{\partial z}{\partial x}$ and $\dfrac{\partial z}{\partial y}$.

43. Find the gradient of the function $f(x, y, z) = x^2e^{yz^2}$.

44. (a) When is the directional derivative of f a maximum?
(b) When is it a minimum?
(c) When is it 0?
(d) When is it half of its maximum value?

45–46 Find the directional derivative of f at the given point in the indicated direction.

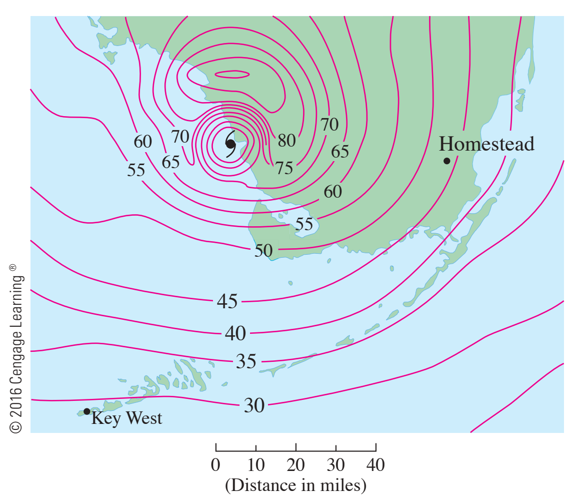
45. $f(x, y) = x^2e^{-y}$, $(-2, 0)$,
in the direction toward the point $(2, -3)$

46. $f(x, y, z) = x^2y + x\sqrt{1 + z}$, $(1, 2, 3)$,
in the direction of $\mathbf{v} = 2\mathbf{i} + \mathbf{j} - 2\mathbf{k}$

47. Find the maximum rate of change of $f(x, y) = x^2y + \sqrt{y}$ at the point $(2, 1)$. In which direction does it occur?

48. Find the direction in which $f(x, y, z) = ze^{xy}$ increases most rapidly at the point $(0, 1, 2)$. What is the maximum rate of increase?

49. The contour map shows wind speed in knots during Hurricane Andrew on August 24, 1992. Use it to estimate the value of the directional derivative of the wind speed at Homestead, Florida, in the direction of the eye of the hurricane.



50. Find parametric equations of the tangent line at the point $(-2, 2, 4)$ to the curve of intersection of the surface $z = 2x^2 - y^2$ and the plane $z = 4$.

51–54 Find the local maximum and minimum values and saddle points of the function. If you have three-dimensional graphing software, graph the function with a domain and viewpoint that reveal all the important aspects of the function.

51. $f(x, y) = x^2 - xy + y^2 + 9x - 6y + 10$

52. $f(x, y) = x^3 - 6xy + 8y^3$

53. $f(x, y) = 3xy - x^2y - xy^2$

54. $f(x, y) = (x^2 + y)e^{y/2}$

55–56 Find the absolute maximum and minimum values of f on the set D.

55. $f(x, y) = 4xy^2 - x^2y^2 - xy^3$; D is the closed triangular region in the xy-plane with vertices $(0, 0)$, $(0, 6)$, and $(6, 0)$

56. $f(x, y) = e^{-x^2-y^2}(x^2 + 2y^2)$; D is the disk $x^2 + y^2 \leqslant 4$

57. Use a graph or level curves or both to estimate the local maximum and minimum values and saddle points of $f(x, y) = x^3 - 3x + y^4 - 2y^2$. Then use calculus to find these values precisely.

58. Use a graphing calculator or computer (or Newton's method or a computer algebra system) to find the critical points of $f(x, y) = 12 + 10y - 2x^2 - 8xy - y^4$ correct to three decimal places. Then classify the critical points and find the highest point on the graph.

59–62 Use Lagrange multipliers to find the maximum and minimum values of f subject to the given constraint(s).

59. $f(x, y) = x^2y$; $x^2 + y^2 = 1$

60. $f(x, y) = \dfrac{1}{x} + \dfrac{1}{y}$; $\dfrac{1}{x^2} + \dfrac{1}{y^2} = 1$

61. $f(x, y, z) = xyz$; $x^2 + y^2 + z^2 = 3$

62. $f(x, y, z) = x^2 + 2y^2 + 3z^2$;
$x + y + z = 1$, $x - y + 2z = 2$

63. Find the points on the surface $xy^2z^3 = 2$ that are closest to the origin.

64. A package in the shape of a rectangular box can be mailed by the US Postal Service if the sum of its length and girth (the perimeter of a cross-section perpendicular to the length) is at most 108 in. Find the dimensions of the package with largest volume that can be mailed.

65. A pentagon is formed by placing an isosceles triangle on a rectangle, as shown in the figure. If the pentagon has fixed perimeter P, find the lengths of the sides of the pentagon that maximize the area of the pentagon.