2M1 - Q-STREAM: EXAMPLE SHEET¹ I

1. Partial derivatives

Find the partial derivatives $\partial f/\partial x$, $\partial f/\partial y$, $\partial^2 f/\partial x^2$, $\partial^2 f/\partial y^2$ and $\partial^2 f/(\partial x \partial y)$ for the following functions:

(a) $f(x,y) = x^2 - 2xy + 6x - 2y + 1$

(b)
$$f(x,y) = \exp(xy)$$

(c)
$$f(x,y) = x^2 + y^2 + x^2y + 4$$

In each case confirm that

$$\frac{\partial}{\partial x} \left(\frac{\partial f}{\partial y} \right) = \frac{\partial}{\partial y} \left(\frac{\partial f}{\partial x} \right).$$

Hint: Don't forget the chain and product rules:

$$\frac{d}{dx}f(g(x)) = f'(g(x)) g'(x)$$

and

$$\frac{d}{dx}\left(f(x)\ g(x)\right) = f'(x)\ g(x) + f(x)\ g'(x).$$

2. Stationary points

Determine the stationary points of the three functions in the previous question and classify them.

3. Taylor series

Show that the Taylor series expansion of $f(x, y) = e^{xy}$ about the point (2, 3) is

$$f(2+\epsilon,3+\delta) = e^{6} \left[1 + 3\epsilon + 2\delta + \frac{1}{2} \left(9\epsilon^{2} + 14\epsilon\delta + 4\delta^{2} \right) \right] + \cdots,$$

or, if you prefer the alternative notation:

$$f(x,y) = e^{6} \Big[1 + 3(x-2) + 2(y-3) + \frac{1}{2} \Big(9(x-2)^{2} + 14(x-2)(y-3) + 4(y-3)^{2} \Big) \Big] + \cdots,$$

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