

Calculus IV [2443–002] Quiz II

Q1]... State the second derivative test for functions of two variables.

Ans: Let (a, b) satisfy $f_x(a, b) = 0$ and $f_y(a, b) = 0$. Define

$$D(x, y) = (f_{xx})(f_{yy}) - (f_{xy})^2$$

- If $D(a, b) > 0$ and $f_{xx}(a, b) > 0$, then (a, b) is a local minimum point.
- If $D(a, b) > 0$ and $f_{xx}(a, b) < 0$, then (a, b) is a local maximum point.
- If $D(a, b) < 0$ and $f_{xx}(a, b) > 0$, then (a, b) is neither a local max nor a local min point [Saddle].
- (If $D(a, b) = 0$, the test is inconclusive.)

Q2]... Find and test the critical points of the function

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

Soln: We compute the first derivatives using the product and chain rules.

$$f_x = (1 - x^2)ye^{-(x^2+y^2)/2} \qquad f_y = (1 - y^2)xe^{-(x^2+y^2)/2}.$$

Since e to any power is always positive, we see that $f_x = 0 = f_y$ if and only if $(1 - x^2)y = 0 = (1 - y^2)x$, and that these equations are true if and only if (x, y) is one of the following five points: $(0, 0)$, $(1, 1)$, $(1, -1)$, $(-1, 1)$, $(-1, -1)$.

Now, the second derivatives work out to be

$$f_{xx} = -2xye^{-(x^2+y^2)/2} - xy(1 - x^2)e^{-(x^2+y^2)/2},$$

and

$$f_{yy} = -2xye^{-(x^2+y^2)/2} - xy(1 - y^2)e^{-(x^2+y^2)/2},$$

and

$$f_{xy} = (1 - x^2)(1 - y^2)e^{-(x^2+y^2)/2}.$$

Thus, we can evaluate the second derivatives at the critical points to get.

- $D(0, 0) = 0^2 - 1^2 = -1 < 0$ implies a saddle point at $(0, 0)$.
- $D(-1, 1) = D(1, -1) = (2e^{-1})^2 - 0^2 > 0$, and $f_{xx}(-1, 1) = f_{xx}(1, -1) = 2e^{-1} > 0$ implies a local minimum at $(-1, 1)$ and at $(1, -1)$.
- $D(-1, -1) = D(1, 1) = (-2e^{-1})^2 - 0^2 > 0$, and $f_{xx}(-1, -1) = f_{xx}(1, 1) = -2e^{-1} < 0$ implies a local maximum at $(-1, -1)$ and at $(1, 1)$.