

Partial derivatives of function $f(x, y)$

$D[f[x, y], x]$, $D[f[x, y], y]$, $D[f[x, y], x, x]$, $D[f[x, y], x, y]$, $D[f[x, y], y, y]$

or $D[f[x, y], \{x, n\}]$, $D[f[x, y], \{y, n\}]$

Local extrema of function $f(x, y)$

$f[x_, y_] = \text{formula}$

$fx = D[f[x, y], x]$

$fy = D[f[x, y], y]$

$d1[x_, y_] = D[f[x, y], x, x]$

$d2 = \{\{D[f[x, y], x, x], D[f[x, y], x, y]\}, \{D[f[x, y], y, x], D[f[x, y], y, y]\}\}; \text{MatrixForm}[d]$

$He[x_, y_] = \text{Det}[d2]$

Stationary points of function $f(x, y)$

$\text{Solve}\{fx == 0, fy == 0\}, \{x, y\}$

Graph of function $f(x, y)$ in the neighbourhood of stationary points

$\text{ContourPlot}[f[x, y], \{x, *, *\}, \{y, *, *\}]$

$gf = \text{Plot3D}[f[x, y], \{x, *, *\}, \{y, *, *\}]$

Plot of stationary points

$gb = \text{ListPointPlot3D}\{\{*, *, f[*, *]\}, \{*, *, f[*, *]\}, \dots\}, \text{PlotStyle} \rightarrow \text{PointSize}[0.02]]$
 $\text{Show}[gf, gb]$

Constrained extrema of function $f(x, y)$

Constraint $g[x_] = \text{formula}$

Special partial function $F[x_] = f[x, g[x]]$

Plot of set V determined by constraint (in black) and graph of partial function $F(x)$ (in red)

$gk = \text{ParametricPlot3D}\{\{x, g[x], 0\}, \{x, g[x], F[x]\}, \{x, *, *\},$

$\text{PlotStyle} \rightarrow \{\text{Thick}, \{\text{RGBColor}[1, 0, 0], \text{Thick}\}\}$

Plot of extremal points

$\text{min} (\text{max}) = \text{ParametricPlot3D}\{*, g[*, t], t\}, \{t, 0, F[*]\},$

$\text{PlotStyle} \rightarrow \{\{\text{RGBColor}[0, 1, 0], \text{Thick}\}\}$

Problems

1. Evaluate partial derivatives of function f in point A :

a) $f(x, y) = \cos \sqrt{2x^2 + y^2}, A = [1, 1]$ b) $f(x, y) = 1 + \arcsin(x + y), A = [0, 0]$

c) $f(x, y) = \frac{1}{x^2 - y^2 + 1}, A = [2, 7]$ d) $f(x, y) = \ln(e - y - x^2), A = [e, e]$

e) $f(x, y) = \text{Arctg} \frac{x}{y}, A = [1, 2]$ f) $f(x, y) = e^{xy}, A = [3, 2]$

2. Find all local extrema of function f and plot its graph in their neighbourhood:

a) $f(x, y) = x^2 + y^3 - 2x - 3y$ b) $f(x, y) = 1 - \sqrt[3]{x^2 + y^2}$

c) $f(x, y) = e^{-x^2 - y^2} (x^2 + 2y^2)$ d) $f(x, y) = 2x^2 + 3y^2 - 8 \ln(xy)$

e) $f(x, y) = x^3 + xy^2 - 27x$ f) $f(x, y) = x^2 + y^3 - 2x - 3y$

3. Find constrained extrema of function $f(x, y)$ with constraint $g(x, y) = 0$ and plot graphs:

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

c) $f(x, y) = x^3 + y^3, g(x, y) = x + y - 3$ d) $f(x, y) = x^2 - y^2, g(x, y) = x^2 + y^2 - 4$

e) $f(x, y) = 10 + y - \frac{x^3}{3} + \ln(x - y), g(x, y) = x - y - 1$

4. Find global extrema of function $f(x, y)$ on the set M :

a) $f(x, y) = 10 + y - \frac{x^3}{3} + \ln(x - y), M = \{[x, y] \in E_2 : y = x - 1, -1 \leq x \leq 3\}$

b) $f(x, y) = x^2 - y^2, M = \{[x, y] \in E_2 : x^2 + y^2 \leq 4\}$

c) $f(x, y) = x^2 + 2y + 2, M = \{[x, y] \in E_2 : x = \sqrt{4 - y^2}, -1 \leq y \leq 2\}$

d) $f(x, y) = x^2 - 2y^2 + 4xy - 6x + 21, M = \{[x, y] \in E_2 : x \geq 0, y \geq 0, y \leq 3 - x\}$

e) $f(x, y) = \cos^2 x + \sin^2 y, M = \left\{ [x, y] \in E_2 : -\frac{\pi}{2} \leq x \leq \frac{\pi}{2}, -\frac{\pi}{2} \leq y \leq \frac{\pi}{2} \right\}$