

Sheet 4: differentials, implicit functions and Taylor expansion

1. Calculate the value of the total differential du of the function of three variables

$$u(x, y, z) = \frac{xy}{\sqrt{x^2 + y^2 + z^2}},$$

at the point $(x, y, z) = (1, 3, -2)$ and for $\Delta x = 1/2$, $\Delta y = 1/4$ and $\Delta z = -1/4$.

2. Given the function

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

Write down an expression for the first order differential dg . Use the differential to estimate the value of the function at the point $(1.01, -1.003)$.

3. Given the functions

$$(a) f(x, y) = e^{x-y} - e^{y-x}, \quad (b) g(x, y) = x^y y^x.$$

Write down a formula for their second order differential and compute its value for $(x, y) = (1, 2)$ and $(dx, dy) = (0.01, -0.01)$.

4. Compute $\partial z/\partial x$ and $\partial z/\partial y$ if

$$z^2 - 2xy^3 = \frac{xz}{y}.$$

Obtain the value of $z > 0$ at the point $(x, y) = (1, 1)$ and the numerical value of $\partial z/\partial x$ and $\partial z/\partial y$ at this point.

5. The constraint

$$\Phi(x, y, z) = x^2 + y^2 + z^2 - 4 = 0,$$

can be solved for $z = \sqrt{4 - x^2 - y^2}$ with $z > 0$. Obtain the partial derivatives $\partial z/\partial x$ and $\partial z/\partial y$ in two possible ways: from the expression of z in terms of x and y and from the formulae for the derivatives of implicit functions that we have seen in the lecture. Show that both results are the same.

6. Find a 2nd order polynomial approximation to the function

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

near the point $(1, 2)$. Hence use this approximation to estimate the value of $\sqrt{(1.02)^2 + (1.97)^3}$.

7. Obtain the Taylor expansion up to 3th order terms of the function

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

near the point $(2, 1)$.

8. Obtain the Taylor expansion up to 2nd order terms of the function

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

near the point $(1, 0)$.