1. Let $f(x, y) = y^2 \ln(x^3 + 1) + \sqrt{y}$. Find the partial derivatives

$$f_x$$
, $D_2 f$, $\frac{\partial^2 f}{\partial x^2}$, $D_1 D_2 f$, f_{yy} , $\frac{\partial^2 f}{\partial y \partial x}$.

SOLUTION:

$$f_x = \frac{3x^2y^2}{x^3+1} \qquad D_2f = 2y\log\left(x^3+1\right) + \frac{1}{2\sqrt{y}} \quad \frac{\partial^2 f}{\partial x^2} = \frac{6xy^2}{x^3+1} - \frac{9x^4y^2}{(x^3+1)^2}$$
$$D_1D_2f = \frac{6x^2y}{x^3+1} \qquad f_{yy} = 2\log\left(x^3+1\right) - \frac{1}{4y^{3/2}} \qquad \frac{\partial^2 f}{\partial y \partial x} = \frac{6x^2y}{x^3+1}$$

2. (Harmonic functions) The partial differential equation

$$\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} + \frac{\partial^2 u}{\partial z^2} = 0$$

is called the **Laplace equation**. Any function u(x, y, z) satisfying the Laplace equation is called a **harmonic function**.

- (a) Let $u(x, y) = e^{ax} \cos(by)$. Find u_{xx} and u_{yy} . What must be true of a and b in order for u to be harmonic of two variables? **SOLUTION:** $u_{xx} = a^2 e^{ax} \cos(by)$ and $u_{yy} = -b^2 e^{ax} \cos(by)$. $u_{xx} + u_{yy} = 0$ if and only if $a^2 = b^2$ or |a| = |b|.
- (b) Show that $u(x, y, z) = \frac{1}{\sqrt{x^2 + y^2 + z^2}}$ is a harmonic function of three variables. **SOLUTION:**

$$u_{xx} = \frac{2x^2 - y^2 - z^2}{\left(x^2 + y^2 + z^2\right)^{5/2}} \quad u_{yy} = \frac{-x^2 + 2y^2 - z^2}{\left(x^2 + y^2 + z^2\right)^{5/2}} \quad u_{zz} = \frac{-x^2 - y^2 + 2z^2}{\left(x^2 + y^2 + z^2\right)^{5/2}}$$

From this we can see that $u_{xx} + u_{yy} + u_{zz} = 0$ and *u* is harmonic.

3. (Counterexample to Clairaut) Let

$$f(x) = \begin{cases} xy \frac{x^2 - y^2}{x^2 + y^2}, & (x, y) \neq (0, 0) \\ 0, & (x, y) = (0, 0). \end{cases}$$

- (a) Find $f_x(0, y)$.
- (b) Find $f_y(x, 0)$.
- (c) Show that $f_{xy}(0,0) \neq f_{yx}(0,0)$.

SOLUTION:

First, $f_x(0,0) = \lim_{h \to 0} \frac{f(h,0) - f(0,0)}{h} = \lim_{h \to 0} \frac{0}{h} = 0$. Similarly we see that $f_y(0,0) = 0$. When $(x,y) \neq (0,0)$, $f_x = \frac{y(x^4 + 4x^2y^2 - y^4)}{(x^2 + y^2)^2}$

and

$$f_y = \frac{x^5 - 4x^3y^2 - xy^4}{\left(x^2 + y^2\right)^2}$$

Substituting, we see that $f_x(0,y) = -y$ and $f_y(x,0) = x$. Since we computed that $f_x(0,0) = f_y(0,0) = 0$, these equations are also valid when x = y = 0. Now

$$f_{xy}(0,0) = \lim_{h \to 0} \frac{f_x(0,h) - f_x(0,0)}{h} = \lim_{h \to 0} \frac{-h}{h} = -1$$

and

$$f_{yx}(0,0) = \lim_{h \to 0} \frac{f_y(h,0) - f_y(0,0)}{h} = \lim_{h \to 0} \frac{h}{h} = 1$$

So $f_{xy}(0,0) \neq f_{yx}(0,0)$.

4. The wind-chill index W = f(T, v) is the perceived temperature when the actual temperature is *T* and the wind speed is *v*. Here is a table of values for *W*.

Wind speed (km/h)							
Actual temperature (°C)		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
Actı	-25	-37	- 39	-41	-42	-43	-44

(a) Use the table to estimate $\frac{\partial f}{\partial T}$ and $\frac{\partial f}{\partial v}$ at (T, v) = (-20, 40). **SOLUTION:**

 $\frac{\partial f}{\partial T}|_{(-20,40)} \approx \frac{f(-15,40) - f(-20,40)}{-15 + 20} = 7/5 \text{ and } \frac{\partial f}{\partial v}|_{(-20,40)} \approx \frac{f(-20,50) - f(-20,40)}{50 - 40} = -1/10.$

(b) Use your answer in (a) to write down the linear approximation to f at (-20, 40). **SOLUTION:**

$$L = f(-20,40) + \frac{\partial f}{\partial T}|_{(-20,40)}(T+20) + \frac{\partial f}{\partial v}|_{(-20,40)}(v-40)$$

 $\approx -34 + 7/5(T+20) - 1/10(v-40)$

(c) Use your answer in (b) to approximate f(-22, 45). SOLUTION:

$$f(-22,45) \approx -34 + 7/5(-2) - 1/10(5) = -373/10 = -37.3$$