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

$$
f_{x}, \quad D_{2} f, \quad \frac{\partial^{2} f}{\partial x^{2}}, \quad D_{1} D_{2} f, \quad f_{y y}, \quad \frac{\partial^{2} f}{\partial y \partial x} .
$$

## SOLUTION:

$$
\begin{array}{ccc}
f_{x}=\frac{3 x^{2} y^{2}}{x^{3}+1} & D_{2} f=2 y \log \left(x^{3}+1\right)+\frac{1}{2 \sqrt{y}} & \frac{\partial^{2} f}{\partial x^{2}}=\frac{6 x y^{2}}{x^{3}+1}-\frac{9 x^{4} y^{2}}{\left(x^{3}+1\right)^{2}} \\
D_{1} D_{2} f=\frac{6 x^{2} y}{x^{3}+1} & f_{y y}=2 \log \left(x^{3}+1\right)-\frac{1}{4 y^{3 / 2}} & \frac{\partial^{2} f}{\partial y \partial x}=\frac{6 x^{2} y}{x^{3}+1}
\end{array}
$$

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 $u(x, y)=e^{a x} \cos (b y)$. Find $u_{x x}$ and $u_{y y}$. What must be true of $a$ and $b$ in order for $u$ to be harmonic of two variables?

## SOLUTION:

$u_{x x}=a^{2} e^{a x} \cos (b y)$ and $u_{y y}=-b^{2} e^{a x} \cos (b y) . u_{x x}+u_{y y}=0$ 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:

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

From this we can see that $u_{x x}+u_{y y}+u_{z z}=0$ and $u$ is harmonic.
3. (Counterexample to Clairaut) Let

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

(a) Find $f_{x}(0, y)$.
(b) Find $f_{y}(x, 0)$.
(c) Show that $f_{x y}(0,0) \neq f_{y x}(0,0)$.

## SOLUTION:

First, $f_{x}(0,0)=\lim _{h \rightarrow 0} \frac{f(h, 0)-f(0,0)}{h}=\lim _{h \rightarrow 0} \frac{0}{h}=0$. Similarly we see that $f_{y}(0,0)=0$. When $(x, y) \neq(0,0)$,

$$
f_{x}=\frac{y\left(x^{4}+4 x^{2} y^{2}-y^{4}\right)}{\left(x^{2}+y^{2}\right)^{2}}
$$

and

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

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

$$
f_{x y}(0,0)=\lim _{h \rightarrow 0} \frac{f_{x}(0, h)-f_{x}(0,0)}{h}=\lim _{h \rightarrow 0} \frac{-h}{h}=-1
$$

and

$$
f_{y x}(0,0)=\lim _{h \rightarrow 0} \frac{f_{y}(h, 0)-f_{y}(0,0)}{h}=\lim _{h \rightarrow 0} \frac{h}{h}=1
$$

So $f_{x y}(0,0) \neq f_{y x}(0,0)$.
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) |  |  |  |  |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| $\bigcirc$ | $T v$ | 20 | 30 | 40 | 50 | 60 | 70 |
| O | $-10$ | -18 | $-20$ | $-21$ | -22 | -23 | -23 |
| O | -15 | -24 | -26 | -27 | -29 | $-30$ | $-30$ |
| $\cdots$ | $-20$ | -30 | -33 | -34 | -35 | $-36$ | -37 |
| \% | -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:
$\left.\frac{\partial f}{\partial T}\right|_{(-20,40)} \approx \frac{f(-15,40)-f(-20,40)}{-15+20}=7 / 5$ and $\left.\frac{\partial f}{\partial v}\right|_{(-20,40)} \approx \frac{f(-20,50)-f(-20,40)}{50-40}=-1 / 10$.
(b) Use your answer in (a) to write down the linear approximation to $f$ at $(-20,40)$.

SOLUTION:

$$
\begin{aligned}
L & =f(-20,40)+\left.\frac{\partial f}{\partial T}\right|_{(-20,40)}(T+20)+\left.\frac{\partial f}{\partial v}\right|_{(-20,40)}(v-40) \\
& \approx-34+7 / 5(T+20)-1 / 10(v-40)
\end{aligned}
$$

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

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

