For problems 1 - 4, let  $f: D \subseteq \mathbb{R}^2 \longrightarrow \mathbb{R}$  be a two-variable function with explicit representation z = f(x, y). Let A(a, b, f(a, b)) be a point on the surface

$$S_f = \{(x, y, z) : (x, y) \in D \text{ and } z = f(x, y)\}.$$

Let  $\mathbf{u} = \langle u_1, u_2 \rangle$  be a unit vector in the domain of function f.

1. (6 points) Please derive the limit definition of the directional derivative from first principles. If you're confused where to start, please follow the 5 steps process to constructing a derivative that we discussed in our Lesson 11 videos.

1) Let Z=f(x,y) define a surface junce f(x,y) is differentiable Let point (0,16, f(0,6)) be a point on the surface

Let  $\vec{u} = \angle u_1, u_2 \gamma \in \mathbb{R}^2$  be a unit vector in the xy-plane, the domain of f

K We have to find the slope of a tangent line to our given surface z=f(x,y) at an input in a general direction defined by the unit vector. Using the 5 steps from Lesson 11 Ne will derive the limit definition of the directional derivative from first principles.

(1) Graph a curve & related to the given function  
• We can create a vector-valued equation with a single parameter h  

$$\Rightarrow \hat{J}(h) = \hat{P}_0 + h \cdot \hat{u}$$
 from :  $\hat{P}_0 = \angle a_1 b_2$   
 $= \angle a_1 b_2 + h \cdot \angle u_1, u_2 \rangle$   $h = parameter$   
 $= \angle a_1 b_2 + h \cdot \angle u_1, u_2 \rangle$   $\hat{u} = \angle u_1, u_2 \rangle$   
• Notice where  $\mathbb{Z} = f(X_1 \cdot Y_2)$ , then  $\mathbb{Z}(h) = f(\hat{U}(h))$   
 $= f(a + h u_1, b + h u_2)$   
b thus  $f(h) = \langle a_1 b_2 + h \langle u_1, u_2 \rangle$   
 $p(a + h u_1, b + h u_2)$   
 $b + e^{P(a + h u_1, b + h u_2)}$   
 $b + e^{P(a + h u_1, b + h u_2)}$   
 $b + e^{P(a + h u_1, b + h u_2)}$   
 $b + e^{P(a + h u_1, b + h u_2)}$   
 $a + h \langle u_1, u_2 \rangle$  (porometerized  
 $= \hat{P}_0 + h \cdot \hat{u}$  secont  
 $= Za + h u_1, b + h u_2 \rangle$   
 $\hat{P}_0 = (a_1 b)$   
 $\hat{P} = (a + h u_1, b + h u_2)$ 

$$Z=f(x,y)$$

$$Z=f(x,y)$$

$$V_{A}=xx$$

2. (4 points) Using the limit definition for the directional derivative of f in the direction of  $\mathbf{u}$  at the point (a, b) that you derived in problem 1 above, show how to construct a composite function g(t). This single variable function should have the property that the derivative g'(t) is the same value as the limit we constructed to compute the directional derivative in problem 1.

(2) We drow the second line through points  $A \neq B$  on the curred given by Z=f(x,y). We know it he more along  $\widehat{I}(h)$  in the domain of Z=f(x,y) recan trace a curre of along the surface where the outputs on d are given by  $Z(h) = f(\widehat{I}(h) = f(x(h), y(h)) = f(athu, bthu_2)$ 

The plane  $\bot$  to xy-plane contains the parameterized line I(h). The curve d is given by:  $d = \frac{1}{2} (x(h), y(h), f(x(h), y(h)) = h \in I \subseteq IR_{\frac{3}{2}}$ where  $0 \in I$  for x(o) = a and I = (-E, E) y(o) = b  $Z(o) = f(a_1b)$ Recall from the ordinary derivative. In Math is a

h is a sign sensitive parameter! We said in Math 1A that the limit of a function is also sign sensitive. Where the limit of from as x approaches a is L

$$\lim_{x \to a} f(x) = L \quad \text{is for } F'(\alpha) = \lim_{x \to a} \frac{F(x) - F(\alpha)}{x \to \alpha}$$

If for any number E > 0 there is a corresponding number E > 0 > 5.TIf  $|x| - L| \ge E$  whenever  $0 \ge |x - c_i| \le S$ . The value of F in the precise definition of a limit depends only on E, which is why when we graph the intersection of a plane through the Ant (a,b) with the normal vector  $\overline{x} = \angle -U_{2,U_1,0} > 0$  and the surface  $Z = f(\overline{x}, y)$ , we must understand "h" can approach  $\pm$  values from the letthant side and righthand side when we evolute the slope of the second line. The curve  $\overline{q} = \overline{z} (x ch), y(h), \overline{z} ch) >: h \in I \in IR_3$ where  $h \in I \subseteq IR$  for I = (-E, E) to indicate the signed distance.

Acodem 1, Pg. 3

(4) Now we transform the second line into a tanjus line using a limiting process

$$= f(P) - f(P_0) = f(athw, bthw_2) - f(a,b)$$

11 apply the limit definition where:

$$\begin{array}{c} \lim_{P \to P_0} \frac{f(\overline{P}) - f(\overline{P}_0)}{11 \ \overline{P}_0 \overline{P} \ 11 \ \overline{P}_0 \overline{P} \ 11 \ 2} \end{array}$$

(5) Construct the "derivative" as the slope of the tangent line  $\Rightarrow \lim_{\vec{P} \to \vec{P}_0} \frac{f(\vec{P}_0) - f(\vec{P}_0)}{|| \vec{P}_0 \vec{P}_0||_2} = \lim_{h \to 0} \frac{f(\alpha_1 + \mu_1, b + \mu_2) - f(\alpha_1 + b)}{h}$ 

When this limit exists, it's called the directional derivative of f at point carbo in the direction of the where this a unit rector in a general direction.

In problem 1, 
$$Dif(a_1b) = \lim_{h \to 0} \frac{f(a+hu_1, b+hu_2) - f(a_1b)}{h}$$
.  
(Roblem #2)

Ne can construct a composite function g(t) using the direction of it and the point (a,b),

Ne said previously using the limit definition with parameter h reserved for secant lines, that the parameterized line  $\mathcal{I}(h)$  can be crafted by  $\mathcal{I}(h) = \hat{P}_0 + h \cdot \hat{G}$ .

We can continue to transform  $g(z) = f(\vec{l}(z))$  using  $g(h) \not\equiv g(0)$  like we used  $Z(h) = f(\vec{l}(h))$  where  $f(\vec{P}) \not\equiv f(\vec{P}_0)$ .

$$\frac{\text{From Problem #1}}{\text{Problem #1}} \quad \text{Vs} \qquad \frac{\text{Naw for Problem #12}}{\text{Naw for Problem #12}} \\ \Rightarrow \text{MAB} = \frac{f(\vec{p}) - f(\vec{p}_0)}{\text{II PoP II_2}} \\ \Rightarrow \text{MAB} = \frac{g(t_0) - g(0)}{\text{II PoP II_2}} \\ \text{Note: } M_{AB} = \frac{g(h) - g(0)}{\text{II PoP II_2}} \\ \text{Note: } g(t_0) = f(I(t_0)) = f(a+t_0), (b+t_0) \\ \text{Note: } g(t_0) = f(I(t_0)) = f(a+t_0), (b+t_0) \\ \end{cases}$$

where

Г

 $g(h) = f(\tilde{I}(h)) = f(a + hu_1, b + hu_2)$ 

Roblem#2,pg.2

he can apply the limit definit	tion for $f(a) = \lim_{h \to 0} \frac{f(a+h) - f(a)}{h}$
Problem # 1	
$\Rightarrow g'(0) = \lim_{h \to 0} \frac{g(0 + h) - g(0)}{h}$	Problem #2 Prost of relation ⇒ $g'(o) = \lim_{t \to 0} \frac{g(o+t) - g(o)}{t}$
$\frac{1}{h^{2}} \frac{Duf(a,b) = \lim_{h \to 0} \frac{g(oth) - g(o)}{h} = g'(b)$	(0) $\leq Duf(0,b) = \lim_{t \to 0} g(0+t) - g(0)$
For $g(t) = f(\lambda(t))$ , then $f(t) = f(\lambda(t))$	g'(o) = g'(t) = Dif(a,b)

Produing g'(t) is the same value as the limit re constructed to compute the directional derivative in Problem # 1, but in problem # 1 "h" is used and in problem # 2 "t" is used. 3. (4 points) Derive the dot product formula for the directional derivative. Be sure to specifically refer to the the function g(t) from problem 2 above along with the multivariable chain rule with two intermediate variables and one independent variables. When appropriate, please explicitly state and use the multivariable chain rule in your work. Also, make sure to explain the value of t that you use to take the ordinary derivative in this derivation.

Problem # 3

From the previous problem, we created the composite function g(z)=f(x,y)=f(x(z),y(z)) and proved the composite function has the same value as the limit constructed in problem #4

Now we can continue to evaluate the directional devivative of f at (9,6) to form the lot product formula for the directional derivative.

from the previous problem.  $g'(0) = \lim_{h \to 0} \underline{g(0+h)} - \underline{g(0)} = Duf(a_1b)$ for  $g(t) = f(\vec{l}(t))$ , then  $g'(0) = g'(t)|_{t=0} = D\vec{u}f(a_1b)$  $\Rightarrow D\hat{u}f(a,b) = \frac{d}{d\epsilon} \left[ g(\epsilon) \right] | t=0 \qquad (\text{Note: } g(\epsilon) = f(\bar{x}(\epsilon), y(\epsilon)))$  $= \frac{d}{d+1} \left[ f(\mathcal{I}(t)) \right]_{t=0}$ = d [f(x(t), y(t))]|t=0 (Note: use the multivariable chain rule to continue Notices y y dy Variable is Variable is t  $= \left[ f_{x}(x,y) \cdot x'(t) + (f_{y}(x,y) \cdot y'(t)) \right] | t = 0 \quad (where \quad x(t) = \overline{a} + tu, t) = t$  $= \left[ (f_{x}(x(t), y(t)), x'(t)) + (f_{y}(x(t), y(t)), y'(t)) \right]_{t=0} \quad y(t) = b^{2} + tu_{z}$ => X'(+)= U, from  $= f_{x}(x(0), y(0)) \cdot U_{1} + f_{y}(x(0), y(0)) \cdot U_{2}$ => y'(+)= U2 =fx(a,b).u, + fy(a,b).uz (group like terms) = <fx(a,b), fy(a,b)> · <U1, 42> (notive the unit vector)  $= \overline{\nabla} f(\alpha_1 b)$  .  $\overline{u}$ Directional = gradient - unit vert Decivar Problem #3, pg. 1

- 4. (6 points) Using your work in problem 3, explain which unit vectors  $\mathbf{u} = \langle u_1, u_2 \rangle$  in the domain D give
  - A. the direction of steepest ascent on the surface.
  - B. the direction of no change on the surface.
  - C. the direction of steepest descent on the surface.

Please provide evidence that your concept images associated with these directions incorporate multiple categories of knowledge including verbal, graphical, and symbolic representations of these ideas. To earn top scores, your solution should combine the work you did in problem 3 with the cosine formula for the dot product. Also, please make specific connections to between your explanations of each direction and your knowledge of the extreme values of the cosine function.

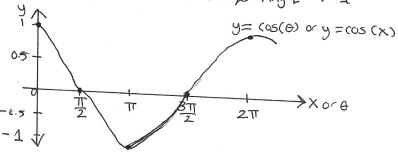
Problem #4-

From problem #3, we defined the directional derivative of f at point (a,b) to be equal to the dot product of the gradient f and the unit vector  $\vec{w} = \langle u_1, u_2 \rangle$  in the domain D. We apply the cosine formula for the dot product,  $\vec{x} \cdot \vec{y} = 11\vec{x} \| u_2 \| u_2 \cos \theta$  to relate the gradient and the unit vector through a common angle

$$\Rightarrow Daf(a_{1}b) = \nabla f(a_{1}b) \cdot \vec{u}$$

$$= || \nabla f(a_{1}b)||_{2} \cdot ||\vec{u}||_{2} \cdot \cos(\theta)$$

$$= || \nabla f(a_{1}b)||_{2} \cdot \cos(\theta) \quad , \text{ where } \Theta \text{ is the angle between } \nabla f \notin \vec{u}.$$
Ne know cosine is restricted from  $-1 \leq \cos \theta \leq 4$  for  $\Theta \in [0, 2\pi]$ . Cosine has a comain  $O[[0, 2\pi]]$  and a Bange, Bas  $[-1, 4]$ 



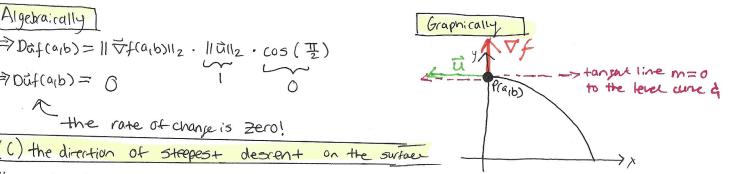
We know from the directional derivative that the idea of a directional derivative conveys the slope. The directional derivative is a scalar object, a number. It's the rate of change when the point (a,b) in 123 moves in that direction of the scalar object. The slope at P(a,b) exists at that unique point to create an instantaneous tangent line we can measure. To figure suit the direction of ascent, descent, or no change we look to see when Daf(a,b) is the lagest ite smallest, or doesn't change.

Note:  $\nabla f(a_1b)$  is perpendicular to the contar through point  $(a_1b)$  and points where f is increasing  $\nabla f$  shows the slope in the direction of steepest ascent or descent when then intrue  $Daf(a_1b)$  to be large or small when  $\nabla f \parallel \vec{u}$  or  $\nabla f \perp \vec{u}$  or  $-\nabla f \parallel \vec{u}$ .

A. the direction of strepest ascent on the surface
Notice when $\cos \theta = 4$ , $\theta = 0 \notin 2\pi$ . We pick the smaller angle and she how the angle
describes the behavior of Ff & ü. As ü varies, the maximum value of the directional
derivative is (+) $\overrightarrow{\nabla} f$ . We know two vertos are $\bot$ when the angle between them is 0.
This indicates $\vec{u}$ is in the same direction of the $\vec{\nabla} f$ perpendicular to the tend curve
The Unit vector and the gradiont of f point in the same direction at the point (0,5)
When the angle & between them is O. This produces a directional derivative that he
the steepest slope when the gradient of f points in the direction of steepest ascent of the Surface and is the slope in that direction. This indicates the direction of steepest ascent on
the fastest, or greatest increase of funer Vf is alligned with U. Notice: $\overline{\nabla}f(a_1b) \perp$ through P(a_1b)
Algebraically $\overrightarrow{\nabla f}$ and $\overrightarrow{\nabla f}$ is increasing
= $11\overline{\forall}f(a_1b_{112} \cdot 1 \cdot 1)$ Notice: $\overline{a_1} + \overline{a_2}$
$P(a,b) =   \overline{\nabla}f(a,b) _2$
The largest value of Dafla, b) is produced by $\overline{\nabla}f$
B) the direction of no change

٨

When  $\Theta = \frac{11}{2}$ , there is no change on of direction on the surface. The directional derivative will be zero, meaning the slope of the line at  $P(a_{1}b)$  will be zero  $\frac{1}{2}$  a horizontul torgul line.



Here, the directional derivative portrays the greatest rate of decrease of f or the smallest Value of Didf(a,b) when  $\overrightarrow{\nabla}f \notin \overrightarrow{u}$  are anti-parallel. When  $\Theta = \Pi$ . When  $\cos(\pi) = -1$ , the unit vector points in the opposite direction of the gradient of f, since the gradient alway points toward the direction of greatest increase. The Didf(a,b) is minimum and this is the direction of streepest descent or fastest decrease of funer  $\nabla f \notin \overrightarrow{u}$ , appose directions.

Traphically Algebraically  $=70 \text{ Grap} = 11 \overline{\nabla} f(a_1b) \text{ I}_2 \cdot 11 \overline{\text{ Grap}} \text{ I}_2 \cdot \text{ COS}(\pi)$ 180 Notice: UI to level curve =11 Vf (91)2 . 1 . -1 Plad  $Datf(ab) = - || \nabla f(ab)|_2$ Problem # 4, pg. 2

For problems 5 - 6, let  $f(x, y) = 15 - x^2 - 4y^2 + 2x - 40y$ .

5. (8 points) Find a vector-valued equation for the tangent line to the level curve

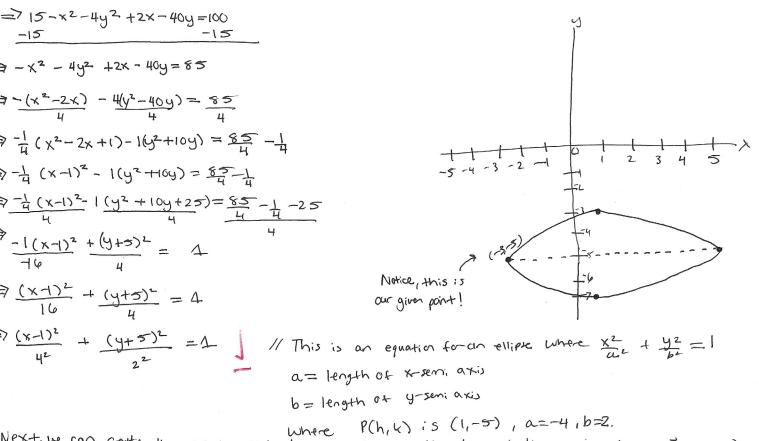
$$L_{100}(f) = \{(x, y) : f(x, y) = 100\}$$

at the point (-3, -5).

## Problem #5

Given Liou (f) = E(x,y): f(x,y) = 100 3 at the point (-3,-5), re will create a verto-valued en for the tangent line to this level curre.

Notice f(x,y)=15-x2-4y2+2x-40y is not in a easily graphable format. Le can format this function into an ellipse by completing the square



Next, we can create the vector-valued equation of the tangent line using  $\vec{r}(t) = \vec{r}_0 + -t \cdot \vec{v}$ Where  $\vec{r}_0 = \langle -3, -5 \rangle$ , t is our give parameter for the tangent line, and he use implicit differentiation to solve for  $\vec{V}$ , the direction of the line.

$$=7 15 - x^{2} - 4y^{2} + 2x - 40y = 100$$

$$=7 \frac{d}{dx} [15 - x^{2} - 4y^{2} + 2x - 40y] = \frac{d}{dx} [100]$$

$$=7 \frac{d}{dx} [15 - x^{2} - 4y^{2} + 2x - 40y] = \frac{d}{dx} [100]$$

$$= \frac{2x - 2}{dx} - \frac{8y - 40}{(-3, -5)} (-3, -5)$$

$$= \frac{2(-3) - 2}{-8y - 40} (-3, -5)$$

$$= \frac{2(-3) - 2}{-8y - 40} (-3, -5)$$

$$= \frac{-8}{0} \frac{f \circ '' y''}{4r '' x''}$$

$$= \frac{-8}{0} \frac{f \circ '' y''}{4r '' x''}$$

$$= \frac{-8}{0} \frac{f \circ '' y''}{4r '' x''}$$

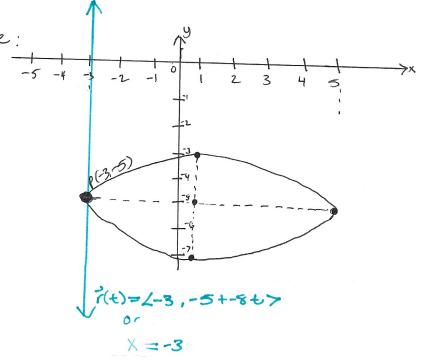
$$= \frac{2x - 2}{-8y - 40} \circ (\frac{dy}{dx} = \frac{2x - 2}{-8y - 40})$$

 $=\frac{dy}{dx}|_{(-3,-5)} = \langle 0,-8\rangle$ 

Using this calculation, he construct the vector-valued equation.

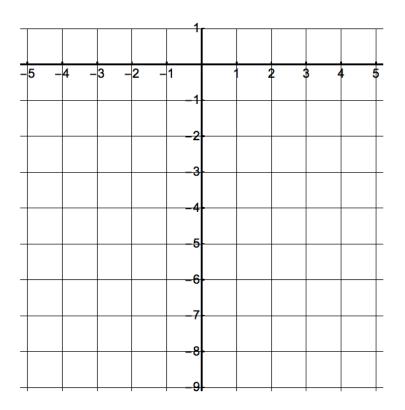
 $\vec{r}(t) = \vec{r}_0 + t \cdot \vec{V}$  $\vec{r}(t) = 2 - 3, -57 + t \cdot 20, -87$ = 2 - 3 + 0t, -5 + -8t7= 2 - 3, -5 + -8t7

Graph of Level curve with tangent line:



6. (6 points) On the axes below, sketch the level curve  $L_{100}(f)$  and it's the tangent line from problem 5 above. Also, sketch the vector  $\mathbf{u} \in \mathbb{R}^2$  with tail at point (-3, -5) where  $\mathbf{u}$  is the unit vector in the direction of the gradient vector  $\nabla f(-3, -5)$  given by

$$\mathbf{u} = \frac{\nabla f(-3, -5)}{\|\nabla f(-3, -5)\|_2}$$



Now, use full sentences to explain how your graph above relates your knowledge about the shape of the surface f(x, y) and your solution to problem 6 above.

Problem # G -

$$\vec{u} = \nabla f(-3,-5)$$

$$|| \forall f(-3,-5)|$$

$$|| \forall f(-3,-5)| = (2x-2, -8y-40)$$

$$= \langle 2x-2, -7y-40 \rangle |(-3,-5)| = (-2x-2, -8y-40)$$

$$= \langle 2x-2, -7y-40 \rangle |(-3,-5)| = (-2x-2, -8y-40)$$

$$= \langle 2x-2, -7y-40 \rangle |(-3,-5)| = (-2x-2, -8y-40)$$

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$$= \langle 2x-2, -7y-40 \rangle |(-3,-5)| = (-2x-2, -8y-40)$$

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$$= \langle 2x-2, -7y-40 \rangle |(-3,-5)| = (-2x-2, -8y-40)$$

$$= \langle 2x-2, -7y-40 \rangle |(-3,-5)| = (-2x-2, -8y-40)$$

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$$= \langle 2x-2, -7y-40 \rangle |(-3,-5)| = (-2x-2, -8y-40)$$

$$= \langle 2x-2, -7y-40 \rangle |(-2x-3)| = (-2x-2, -8y-40)$$

$$= \langle 2x-2, -7y-40 \rangle |(-2x-3)| = (-2x-2, -8y-40)$$

$$= \langle 2x-2, -7y-40 \rangle |(-2x-3)| = (-2x-2, -8y-40)$$

$$= \langle 2x-2, -7y-40 \rangle |(-2x-3)| = (-2x-2, -8y-40)$$

$$= \langle 2x-2, -7y-40 \rangle |(-2x-3)| = (-2x-2, -8y-40)$$

$$= \langle 2x-2, -7y-40 \rangle |(-2x-3)| = (-2x-2, -8y-40)$$

$$= \langle 2x-2, -7y-40 \rangle |(-2x-3)| = (-2x-2, -8y-40)$$

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$$= \langle 2x-2, -7y-40 \rangle |(-2x-3)| = (-2x-2, -8y-40)$$

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$$= \langle 2x-2, -7y-40 \rangle |(-2x-3)| = (-2x-2, -8y-40)$$

$$= \langle 2x-2, -7y-40 \rangle |(-2x-3)| = (-2x-3)| = (-$$

greatest increase.

Problem 6, pg1

direction

in the