

## 1.6. Implicit functions.

**1.6.1. Examples.** Let us assume the equation  $x^2 + y^2 = 1$  and the point  $X_0 \equiv [x_0, y_0] \equiv [\frac{\sqrt{2}}{2}, \frac{\sqrt{2}}{2}]$ . (Draw the sketch.) It is clear that the equation defines some function  $f : y = f(x)$  in the neighborhood of the point  $x_0 = \frac{\sqrt{2}}{2}$ , such that  $f(\frac{\sqrt{2}}{2}) = \frac{\sqrt{2}}{2}$ . Indeed, we get from the equation  $y = +\sqrt{1-x^2}$  or  $y = -\sqrt{1-x^2}$ . Taking into account the condition  $f(\frac{\sqrt{2}}{2}) = \frac{\sqrt{2}}{2}$  we get  $y = f(x) = +\sqrt{1-x^2}$ . This function has the following properties:

$$f(\frac{\sqrt{2}}{2}) = \frac{\sqrt{2}}{2}$$

The function is defined in some neighbourhood of  $x_0$ , i.e. in the interval  $(\frac{\sqrt{2}}{2} - \delta; \frac{\sqrt{2}}{2} + \delta)$ , (here  $\delta = 1 - \frac{\sqrt{2}}{2}$ ).

If we substitute  $f(x)$  into the relation  $x^2 + y^2 = 1$  we get an identity:  $x^2 + (f(x))^2 = 1 \Rightarrow 1 = 1$ .

There is at most one such function. (There is no such function for instance if we choose the point  $A \equiv [1, 0]$  or  $A \equiv [-1, 0]$ ).

The graph of the function  $f$  locally coincides with the "graph" of the equation, i.e. there exists  $\delta > 0$ , such that

$$\left\{ [x, y] \in \left( \frac{\sqrt{2}}{2} - \delta; \frac{\sqrt{2}}{2} + \delta \right) \times \left( \frac{\sqrt{2}}{2} - \delta; \frac{\sqrt{2}}{2} + \delta \right) : y = \sqrt{1-x^2} \right\} = \left\{ [x, y] \in \left( \frac{\sqrt{2}}{2} - \delta; \frac{\sqrt{2}}{2} + \delta \right) \times \left( \frac{\sqrt{2}}{2} - \delta; \frac{\sqrt{2}}{2} + \delta \right) : x^2 + y^2 = 1 \right\}.$$

This section deals with the conditions that ensure the existence of such a function, even if we are not able to express it explicitly from the originally given equation.

Let us assume an another example. There is given the equation

$$e^x + x - 10 = y + \tan(y) \quad (I.6.1.)$$

It is easy to see that  $f(x) = e^x + x - 10$  is a continuous increasing function for  $x \in (-\infty; +\infty)$ ,  $R(f) = (-\infty; +\infty)$  and function  $g(y) = y + \tan y$  is also a continuous increasing function on each interval  $y \in (-\frac{\pi}{2} + k\pi; \frac{\pi}{2} + k\pi)$ ,  $k \in \mathbb{N}$ ,  $R(g) = (-\infty; +\infty)$ . Due to these properties of the functions  $f, g$  it is clear that for every  $x \in (-\infty; +\infty)$  there exists the unique  $y \in (-\frac{\pi}{2}; \frac{\pi}{2})$  such that equation (I.6.1) is satisfied. Hence, by means of (I.6.1) a function  $\phi_0$  is defined with the domain of definition  $D(\phi_0) = (-\infty; +\infty)$  and the range  $R(\phi_0) = (-\frac{\pi}{2}; \frac{\pi}{2})$ . Since the function value of  $\phi_0$  is defined as a solution of some equation and the analytic expression of the function value is not known, the function is called an *implicit* function.

If we substitute function  $\phi_0$  into relation (I.6.1) we get an identity:

$$\forall x \in (-\infty; +\infty) : e^x + x - 10 = \phi_0(x) + \tan(\phi_0(x)).$$

We can keep repeating  $k \in \mathbb{N}$  : For every  $x \in (-\infty; +\infty)$  there exists the unique  $y \in (-\frac{\pi}{2} + k\pi; \frac{\pi}{2} + k\pi)$  such that equation (I.6.1) is satisfied. Hence, by means of this relation we can define a function  $\phi_k$  with the domain of definition  $D(\phi_k) = (-\infty; +\infty)$  and the range  $R(\phi_k) = (-\frac{\pi}{2} + k\pi; \frac{\pi}{2} + k\pi)$ .

If some point  $[x_0, y_0]$  satisfying relation (I.6.1) is given, then this relation defines a unique function  $\phi_k$ , such that  $y_0 = \phi_k(x_0)$ .

Relation (I.6.1) can be written in the form  $F(x, y) = 0$ . The following theorem states sufficient conditions which ensure that the relation  $F(x, y) = 0$  defines an implicit function.

**1.6.2. Theorem.** Let  $F$  be a function of two variables which are denoted  $x, y$ . We suppose that  $F$  and partial derivatives  $\frac{\partial F}{\partial x}, \frac{\partial F}{\partial y}$  are continuous in some neighbourhood  $U(A)$  of the point  $A = [a, b]$ . We assume that  $F(A) = 0$  and  $\frac{\partial F}{\partial y}(A) \neq 0$ . Then there are  $\delta > 0, \varepsilon > 0$  such that the unique function  $f$  is defined in a way that satisfies the following properties:

- a)  $b = f(a)$
- b)  $\forall x \in (a - \delta; a + \delta) : f(x) \in (b - \varepsilon; b + \varepsilon)$  and  $F(x, f(x)) = 0$ .
- c)  $f, f'$  are continuous in  $(a - \delta; a + \delta)$
- d)  $\forall x \in (a - \delta; a + \delta)$

$$f'(x) = -\frac{\frac{\partial F}{\partial x}(x, f(x))}{\frac{\partial F}{\partial y}(x, f(x))} \quad (I.6.2.)$$

Moreover, if all partial derivatives of  $F$  are continuous in a neighbourhood  $U(A)$  up to the  $k$ -th order, then  $f, f', \dots, f^{(k)}$  are continuous in  $(a - \delta; a + \delta)$ .

**1.6.3. Remark.** It is very simple to derive formula (I.6.2.) from a) - c). Indeed, deriving the two sides of identity (see (I.4.4))

$$F(x, f(x)) = 0$$

we get

$$\frac{\partial F}{\partial x}(x, f(x)) + \frac{\partial F}{\partial y}(x, f(x)) \cdot f'(x) = 0. \quad (I.6.3.)$$

(The left hand side is derived by means of the Chain rule for composite functions of several variables.) If we calculate  $f'(x)$  from this relation we get (I.6.2). Taking into account a) in Theorem I.6.2 we get

$$f'(a) = -\frac{\frac{\partial F}{\partial x}(A)}{\frac{\partial F}{\partial y}(A)}.$$

Deriving (I.6.3) we get

$$\frac{\partial^2 F}{\partial x^2} + 2 \frac{\partial^2 F}{\partial x \partial y} \cdot f'(x) + \frac{\partial^2 F}{\partial y^2} \cdot (f'(x))^2 + \frac{\partial F}{\partial y} \cdot f''(x) = 0. \quad (I.6.4.)$$

From this relation we can express  $f''(x)$ .

We can calculate higher order derivatives of an implicit function in a similar way.

The next theorem states sufficient conditions which ensure that the relation  $F(x, y, z) = 0$  defines an implicit function.

**1.6.4. Theorem.** Let  $F$  be a function of three variables which are denoted  $x, y, z$ . We suppose that  $F$  and partial derivatives  $\frac{\partial F}{\partial x}, \frac{\partial F}{\partial y}, \frac{\partial F}{\partial z}$  are continuous in some neighbourhood  $U(A)$  of point  $A = [a, b, c]$ . We assume that  $F(A) = 0$  and  $\frac{\partial F}{\partial z}(A) \neq 0$ . Then there are  $\delta > 0, \varepsilon > 0$  such that the unique function  $f$  is defined in a way that satisfies the following properties:

- a)  $c = f(a, b)$
- b)  $\forall [x, y] \in (a - \delta; a + \delta) \times (b - \delta; b + \delta) : f(x, y) \in (c - \varepsilon; c + \varepsilon)$  and  $F(x, y, f(x, y)) = 0$ .
- c)  $f, \frac{\partial f}{\partial x}, \frac{\partial f}{\partial y}$  are continuous in  $(a - \delta; a + \delta) \times (b - \delta; b + \delta)$
- d)  $\forall [x, y] \in (a - \delta; a + \delta) \times (b - \delta; b + \delta)$

$$\frac{\partial f}{\partial x}(x, y) = -\frac{\frac{\partial F}{\partial x}(x, y, f(x, y))}{\frac{\partial F}{\partial z}(x, y, f(x, y))}, \quad \frac{\partial f}{\partial y}(x, y) = -\frac{\frac{\partial F}{\partial y}(x, y, f(x, y))}{\frac{\partial F}{\partial z}(x, y, f(x, y))} \quad (I.6.5.)$$

Moreover, if all partial derivatives of  $F$  are continuous in a neighbourhood  $U(A)$  up to the  $k$ -th order, then all partial derivatives of  $f$  are continuous in  $(a - \delta; a + \delta) \times (b - \delta; b + \delta)$ .

**1.6.5. Example.** Prove that the equation  $F(x, y, z) \equiv z^3 - xy + yz + y^3 - 2 = 0$  in some neighbourhood of the point  $A \equiv [1, 1, 1]$  defines function  $f$  such that  $F(x, y, f(x, y)) = 0$  in some neighbourhood of point  $[1, 1]$ , and calculate the partial derivatives at this point.

Solution: We use the previous theorem. Function  $F(x, y, z) \equiv z^3 - xy + yz + y^3 - 2$  is polynomial, so it is defined and continuous in  $E_3$  and all (first order) partial derivatives are also defined and continuous in  $E_3$ . Substituting  $A$  into the equation we get  $F(1, 1, 1) = 0$ . For the partial derivatives we get the following expressions:

$$\frac{\partial F}{\partial x}(x, y, z) = -y, \quad \frac{\partial F}{\partial y}(x, y, z) = -x + z + 3y^2, \quad \frac{\partial F}{\partial z}(x, y, z) = 3z^2 + y$$

Substituting the point  $A \equiv [1, 1, 1]$  into these expressions we get:

$$\left. \frac{\partial F}{\partial x}(x, y, z) \right|_A = -1, \quad \left. \frac{\partial F}{\partial y}(x, y, z) \right|_A = 3, \quad \left. \frac{\partial F}{\partial z}(x, y, z) \right|_A = 4 \neq 0$$

Thus, all conditions of the theorem are satisfied. The unique function  $f(x, y)$  defined and continuous in some neighbourhood of  $[1, 1]$  exists, such that  $f(1, 1) = 1$ ,  $F(x, y, f(x, y)) = 0$  in some neighbourhood of  $[1, 1]$ . Function  $f$  has continuous partial derivatives in some neighbourhood of  $[1, 1]$ . Using the formulas from d) of the theorem

for partial derivatives, substituting  $[x, y] = [1, 1]$ , taking into account  $f(1, 1) = 1$ , we get:

$$\frac{\partial f}{\partial x}(1, 1) = -\frac{\frac{\partial F}{\partial x}(1, 1, f(1, 1))}{\frac{\partial F}{\partial z}(1, 1, f(1, 1))} = -\frac{\frac{\partial F}{\partial x}(1, 1, 1)}{\frac{\partial F}{\partial z}(1, 1, 1)} = \frac{-(-y)}{3z^2 + y} \Big|_{[1, 1, 1]} = \frac{1}{4},$$

$$\frac{\partial f}{\partial y}(1, 1) = -\frac{\frac{\partial F}{\partial y}(1, 1, f(1, 1))}{\frac{\partial F}{\partial z}(1, 1, f(1, 1))} = -\frac{\frac{\partial F}{\partial y}(1, 1, 1)}{\frac{\partial F}{\partial z}(1, 1, 1)} = \frac{-(-x + z + 3y^2)}{3z^2 + y} \Big|_{[1, 1, 1]} = -\frac{3}{4}$$

## 1.7. Local extremes.

**1.7.1. Remark.** In order to distinguish between extremes of function  $f$  on a set and local extremes, an extreme of  $f$  on a set is often called a global extreme of  $f$  on a set or an absolute extreme of  $f$  on a set. A maximum on a set is therefore called a global maximum of  $f$  on a set or an absolute maximum of  $f$  on a set. Analogously, we can define a global minimum of  $f$  on a set or an absolute minimum of  $f$  on a set.

**1.7.2. Local maxima and local minima.** We suppose that  $f$  is a function of  $n$  variables  $x_1, x_2, \dots, x_n$  defined in some subset  $D$  of  $E_n$  and  $A$  is an interior point of  $D$ .

If there exists a reduced neighbourhood  $R(A) \subset D$  such that  $\forall X : X \in R(A) \Rightarrow f(A) \geq f(X)$ , then we say that function  $f$  has a local maximum at point  $A$ . Moreover, if there exists a reduced neighbourhood  $R(A) \subset D$  such that  $\forall X : X \in R(A) \Rightarrow f(A) > f(X)$ , then we say that function  $f$  has a strict local maximum at point  $A$ .

A local minimum at a point and a strict local minimum is defined by analogy. If there exists a reduced neighbourhood  $R(A) \subset D$  such that  $\forall X : X \in R(A) \Rightarrow f(A) \leq f(X)$ , then we say that function  $f$  has a local minimum at point  $A$ . Moreover, if there exists a reduced neighbourhood  $R(A) \subset D$  such that  $\forall X : X \in R(A) \Rightarrow f(A) < f(X)$ , then we say that function  $f$  has a strict local minimum at point  $A$ .

Local maxima and local minima are called local extremes. It is assumed in these definitions that point  $A$  is an interior point of function  $f$ . These definitions can be extended in some sense to other cases.

**1.7.3. Local maxima and local minima with respect to a set.** We suppose that  $f$  is a function of  $n$  variables  $x_1, x_2, \dots, x_n$  defined in some subset  $D$  of  $E_n$  and point  $A \in D$ . If there exists a reduced neighbourhood  $R(A)$  such that  $\forall X : X \in R(A) \cap D \Rightarrow f(A) \geq f(X)$ , then we say that function  $f$  has a local maximum with respect to set  $D$  at point  $A$ .

Moreover, if there exists a reduced neighbourhood  $R(A)$  such that  $\forall X : X \in R(A) \cap D \Rightarrow f(A) > f(X)$ , then we say that function  $f$  has a strict local maximum with respect to set  $D$  at point  $A$ .

By analogy, we can define a local minimum with respect to a set at a point, and a strict local minimum with respect to a set at a point.

**I.7.4. Theorem. Necessary condition of local extremes of differentiable functions.** If function  $f$  is differentiable at point  $A \in E_n$  and  $f$  has a local extreme at point  $A$  then

$$(\text{grad } f)(A) = 0.$$

**I.7.5. Critical points.** An interior point  $A$  of the domain of a function  $f$  where

$$(\text{grad } f)(A) = 0$$

or where at least one partial derivative at point  $A$  does not exist is a so called critical point of  $f$ .

An interior point  $A$  of a set  $G$  which is contained in the domain of a function  $f$  where

$$(\text{grad } f)(A) = 0$$

or where at least one partial derivative at point  $A$  does not exist is called a critical point of  $f$  on set  $G$ .

**I.7.6. Remark.** Theorem I.7.4 implies that the only points where a function  $f$  can ever have a global extreme on a set  $G$  are critical the points of function  $f$  on set  $G$  or the boundary points of set  $G$ .

**I.7.7. Theorem. Sufficient condition of local extremes of differentiable functions of two variables.** Let  $f$  be a function of two variables, and let  $f$  be differentiable at point  $A$  and  $(\text{grad } f)(A) = 0$ . We assume that there exist all partial derivatives of the second order in a neighbourhood  $U(A)$  which are continuous at point  $A$ . Denoting

$$\Delta_2(A) = \begin{vmatrix} \frac{\partial^2 f}{\partial x^2}(A) & \frac{\partial^2 f}{\partial x \partial y}(A) \\ \frac{\partial^2 f}{\partial x \partial y}(A) & \frac{\partial^2 f}{\partial y^2}(A) \end{vmatrix}, \quad \Delta_1(A) = \frac{\partial^2 f}{\partial x^2}(A),$$

we have:

- If  $\Delta_2(A) > 0$  and  $\Delta_1(A) > 0$  then function  $f$  has a strict local minimum at point  $A$ .
- If  $\Delta_2(A) > 0$  and  $\Delta_1(A) < 0$  then function  $f$  has a strict local maximum at point  $A$ .
- If  $\Delta_2(A) < 0$  then function  $f$  has no local extreme at point  $A$ .

**I.7.8. Theorem. Sufficient condition of local extremes of differentiable functions of  $n$  variables.** Let  $f$  be a function of  $n$  variables, and let  $f$  be differentiable at point  $A$  and  $(\text{grad } f)(A) = 0$ . We assume that there exist all partial

derivatives of the second order in a neighbourhood  $U(A)$  which are continuous at point  $A$ . We use the following notation:

$$\Delta_k(A) = \begin{vmatrix} \frac{\partial^2 f}{\partial x_1^2}(A) & \frac{\partial^2 f}{\partial x_1 \partial x_2}(A) & \dots & \frac{\partial^2 f}{\partial x_1 \partial x_k}(A) \\ \frac{\partial^2 f}{\partial x_2 \partial x_1}(A) & \frac{\partial^2 f}{\partial x_2^2}(A) & \dots & \frac{\partial^2 f}{\partial x_2 \partial x_k}(A) \\ \vdots & \vdots & \ddots & \vdots \\ \frac{\partial^2 f}{\partial x_k \partial x_1}(A) & \frac{\partial^2 f}{\partial x_k \partial x_2}(A) & \dots & \frac{\partial^2 f}{\partial x_k^2}(A) \end{vmatrix}, \quad \text{for } k = 1, 2, \dots, n$$

Assuming  $\Delta_k(A) \neq 0$  for  $k = 1, 2, \dots, n$  we have:

- If  $\Delta_k(A) > 0$  for  $k = 1, 2, \dots, n$  then function  $f$  has a strict local minimum at point  $A$ .
- If  $(-1)^k \Delta_k(A) > 0$  for  $k = 1, 2, \dots, n$  then function  $f$  has a strict local maximum at point  $A$ .
- In other cases function  $f$  has no local extreme at point  $A$ .

**I.7.9. Example.** Find all local extremes of function  $f : f(x, y, z) = x^2 + 3z^2 + 3y - xz - xy$ .

Solution: Function  $f$  is defined in  $E_3$ . We find all critical points of  $f$ . We calculate the partial derivatives:

$$\frac{\partial f}{\partial x}(x, y, z) = 2x - y - z, \quad \frac{\partial f}{\partial y}(x, y, z) = 3 - x, \quad \frac{\partial f}{\partial z}(x, y, z) = 6z - x$$

The partial derivatives are defined and continuous in  $E_3$ . Using the necessary condition of a local extreme, we solve the system  $(\text{grad } f)(X) = 0$ , i.e.

$$\begin{aligned} 2x - y - z &= 0 \\ 3 - x &= 0 \\ 6z - x &= 0 \end{aligned}$$

From the second equation we get  $x = 3$ , substituting this value into the third equation we get  $z = \frac{1}{2}$  and, finally, the first equation implies  $y = \frac{11}{2}$ . Thus, the unique critical point of  $f$  is the point  $A = [3, \frac{11}{2}, \frac{1}{2}]$ .

Now we will use the sufficient condition of the existence of an extreme. We calculate all partial derivatives of the second order:

$$\frac{\partial^2 f}{\partial x^2}(x, y, z) = 2, \quad \frac{\partial^2 f}{\partial y \partial x}(x, y, z) = \frac{\partial^2 f}{\partial x \partial y}(x, y, z) = -1,$$

$$\frac{\partial^2 f}{\partial y^2}(x, y, z) = \frac{\partial^2 f}{\partial z \partial y}(x, y, z) = 0, \quad \frac{\partial^2 f}{\partial z^2}(x, y, z) = 6$$

Hence,

$$\Delta_3 = \begin{vmatrix} 2, & -1, & -1 \\ -1, & 0, & 0 \\ -1, & 0, & 6 \end{vmatrix} = -6, \quad \Delta_2 = \begin{vmatrix} 2, & -1 \\ -1, & 0 \end{vmatrix} = -1, \quad \Delta_1 = |2| = 2.$$

The condition in a) of the previous theorem is not satisfied, and the condition in b) is also not satisfied. Using c) we can conclude that the function  $f$  has no local extreme in  $E_2$ . From this it also follows that the function  $f$  has no (global) extreme on  $E_2$ .

In the next example we pay attention to a procedure for finding global extremes of a function on a set.

**I.7.10. Example.** Find the global extremes of function  $f : f(x, y) = \frac{x^3}{3} + xy^2 - 4xy$  on the set  $G = \left\{ [x, y] \in E_2 : y \geq \frac{x^2}{3} \wedge y \leq 3x \right\}$ . (Draw the sketch of  $G$ .)

Solution: function  $f$  is a function defined and continuous in  $E_2$ , and set  $G$  is a bounded closed subset of  $E_2$ , so the (global) extremes of  $f$  on  $G$  exist, see Theorem I.3.18.

A function can have global extremes at critical points or at boundary points only, see Remark I.7.6.

A) Firstly, we find all critical points – interior points of  $G$  where  $(\text{grad } f)(X) = \mathcal{O}$  or where the function is not differentiable. We calculate the partial derivatives:

$$\frac{\partial f}{\partial x}(x, y) = x^2 + y^2 - 4y = x^2 + y(y - 4), \quad \frac{\partial f}{\partial y}(x, y) = 2xy - 4x = 2x(y - 2)$$

Partial derivatives are defined and continuous in  $E_2$ , so  $f$  is differentiable. Using the necessary condition of a local extreme we solve the system  $(\text{grad } f)(X) = \mathcal{O}$ , i.e.

$$\begin{aligned} x^2 + y(y - 4) &= 0 \\ 2x(y - 2) &= 0 \end{aligned}$$

From the second equation we get  $x = 0 \vee y = 2$ .

$\alpha$ ) Let  $x = 0$ ; then from the first equation we get  $y = 0 \vee y = 4$ .

$\beta$ ) Let  $y = 2$ ; then from the first equation we get  $x = -2 \vee x = 2$ .

Thus, we get the points:  $[0, 0]$ ,  $[0, 4]$ ,  $[2, -2]$ ,  $[2, 2]$ . However, only point  $[2, 2]$  is an interior point of  $G$ ,  $([0, 4], [2, -2]) \notin G$ ,  $[0, 0] \in \partial G$ . We denote  $A_0 \equiv [2, 2]$ ,  $f(A_0) = -\frac{16}{3} = -5.\bar{3}$ .

B) Now we will investigate the boundary of  $G$ . The boundary of  $G$  can be divided into two parts:

$$\Gamma_1 = \left\{ [x, y] \in E_2 : y = \frac{x^2}{3}, x \in [0; 9] \right\}, \quad \Gamma_2 = \{ [x, y] \in E_2 : y = 3x, x \in [0; 9] \}$$

Part  $\Gamma_1$ : The function value of  $f$  on  $\Gamma_1$  depends only on one variable:

$$F_1(x) \equiv f\left(x, \frac{x^2}{3}\right) = \frac{x^3}{3} + x \frac{x^4}{9} - 4x \frac{x^2}{3} = \frac{x^5}{9} - x^3$$

Part  $\Gamma_2$ : The function value of  $f$  on  $\Gamma_2$  also depends only on one variable:

$$F_2(x) \equiv f(x, 3x) = \frac{28}{3}x^3 - 12x^2$$

Ba) We will investigate these functions on the open interval  $x \in (0; 9)$ , (and we will evaluate the function values at  $x = 0$  and  $x = 9$  in part Bb)). We get the critical points of  $F_1$  from the relation:

$$F_1'(x) = \frac{5}{9}x^4 - 3x^2 = 0$$

Thus,  $x = 0, \sqrt{\frac{27}{5}}, -\sqrt{\frac{27}{5}}$ . However, only the point  $x = \sqrt{\frac{27}{5}}$  is an interior point of the interval  $[0; 9]$ . After evaluation of the  $y$ -coordinate ( $y = \frac{x^2}{3} = \frac{9}{5}$ ) we denote  $A_1 \equiv [\sqrt{\frac{27}{5}}, \frac{9}{5}]$ . We can compute the function value of  $f$  at  $A_1$ :  $f(A_1) = F_1(\sqrt{\frac{27}{5}}) \doteq -5.019389$ .

Part  $\Gamma_2$ :

$$F_2'(x) = 28x^2 - 24x = 0 \Rightarrow x = 0, \frac{6}{7}.$$

The interior point of  $[0; 9]$  is  $x = \frac{6}{7}$ . After evaluation of the  $y$ -coordinate ( $y = 3x = \frac{18}{7}$ ) we denote  $A_2 \equiv [\frac{6}{7}, \frac{18}{7}]$ . We can compute the function value of  $f$  at  $A_2$ :  $f(A_2) = F_2(\frac{6}{7}) \doteq -2.938775$ .

Bb) Now we evaluate the function values  $f(0, 0) = F_1(0) = F_2(0)$ , and  $f(9, 27) = F_1(9) = F_2(9)$ :

$$x = 0 \Rightarrow y = \frac{x^2}{3} = 3x = 0 \Rightarrow A_3 \equiv [0, 0], \quad f(A_3) = 0$$

$$x = 9 \Rightarrow y = \frac{x^2}{3} = 3x = 27 \Rightarrow A_4 \equiv [9, 27], \quad f(A_4) = 5832.$$

If we compare the function values of  $f$  at points  $A_0, A_1, \dots, A_4$  we get: function  $f$  has the global minimum on  $G$  at the point  $A_0 \equiv [2, 2]$  and the global maximum on  $G$  at the point  $A_4 \equiv [9, 27]$ . (Point  $A_0$  is an interior point of  $G$ , point  $A_4$  is a boundary point of  $G$ .)

## II.8. Exercises.

1. Find the function's domain and range.

$$\begin{aligned} f(x, y) &= e^{16-x^2-y^2} & f(x, y) &= \frac{1}{x(y+3)} & f(x, y) &= \ln(e^2 + x^2 + y^2) \\ f(x, y) &= \sqrt[4]{y-x} & f(x, y) &= \sqrt{y-x^2} & f(x, y) &= \cos(3x^2 - 2y + 5) \end{aligned}$$



$$f(x, y, z) = \sqrt{x^2 + y^2 + z^2 - 1}$$

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

$$f(x, y, z) = yz \ln x$$

$$f(x, y, z) = \arctan(x + y + z)$$

2. Do the following limits exist? If yes, evaluate them.

$$\lim_{[x, y] \rightarrow [0, 0]} \frac{3x^2 - y^2 + 5}{x^2 + y^2 + 2}$$

$$\lim_{[x, y] \rightarrow [0, 0]} \frac{x^4}{x^4 + y^2}$$

$$\lim_{[x, y] \rightarrow [0, 0]} \frac{e^y \sin x}{x}$$

$$\lim_{[x, y] \rightarrow [0, 0]} \frac{xy}{|xy|}$$

$$\lim_{[x, y] \rightarrow [2, 2]} \frac{x + y - 4}{\sqrt{x + y} - 2}$$

$$\lim_{[x, y] \rightarrow [0, 0]} \frac{x + y}{x - y}$$

$$\lim_{[x, y] \rightarrow [0, 0]} \frac{x - y + 2\sqrt{x} - 2\sqrt{y}}{\sqrt{x} - \sqrt{y}}$$

$$\lim_{\substack{[x, y] \rightarrow [2, -4] \\ y \neq -4, x \neq 2}} \frac{y + 4}{x^2 y - xy + 4x^2 - 4x}$$

3. At what points  $[x, y]$  in the plane are the functions continuous?

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

$$f(x, y) = \frac{x^2 + y^4 + 1}{x^2 + x - 12}$$

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

$$f(x, y) = \ln \frac{y}{x}$$

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

$$f(x, y) = e^{\frac{1}{x+y}}$$

4. At what points  $[x, y, z]$  in space are the functions continuous?

$$f(x, y, z) = \frac{1}{x^2 + z^2 - 4}$$

$$f(x, y, z) = \ln xyz$$

$$f(x, y, z) = e^z \sin(x + y)$$

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

$$f(x, y, z) = \ln \frac{1}{xyz}$$

$$f(x, y, z) = \frac{1}{|xy| + |z|}$$

$$f(x, y, z) = \frac{1}{\ln \sqrt{x^2 + y^2 + z^2}}$$

$$f(x, y, z) = \frac{y + 4}{x^2 y - xy + 4x^2 - 4x}$$

5. Find  $\frac{\partial f}{\partial x}$  and  $\frac{\partial f}{\partial y}$ .

$$f(x, y) = x^2 - 7xy + 13y^2$$

$$f(x, y) = (x + 2)^2(y + 3)$$

$$f(x, y) = x^2(3y - 5)^7$$

$$f(x, y) = x \sin(xy)$$

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

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

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

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

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

$$f(x, y) = e^x \ln y$$

$$f(x, y) = \frac{1}{\tan(\frac{y}{x})}$$

$$f(x, y) = ye^{x^2 y}$$

6. Find  $\frac{\partial f}{\partial x}$ ,  $\frac{\partial f}{\partial y}$  and  $\frac{\partial f}{\partial z}$ .

$$f(x, y, z) = \frac{x^5 y^2}{z^3}$$

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

$$f(x, y, z) = \arctan(x + y + z)$$

$$f(x, y, z) = xy + yz + zx$$

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

$$f(x, y, z) = \frac{1}{\sqrt{(x^2 + y^2 + z^2)}}$$

$$f(x, y, z) = x^2 \sin^2 y \cos z^2$$

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

$$f(x, y, z) = \frac{e^z + \ln y^2}{\sqrt{x}}$$

7. Find the second order partial derivatives of the following functions.

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

$$f(x, y) = xe^y + y + x^5 y^4 - 13$$

$$f(x, y) = e^{x+3y} + x \ln y + y \ln x + 3$$

$$f(x, y) = y + x^2 y + 4y^3 x - \ln(y^2 + x)$$

$$f(x, y) = y^2 + y(\sin x - x^4)$$

$$f(x, y) = x^2 + 5xy + \sin(xy) + xe^{\frac{x^2}{2}}$$

8. Evaluate  $\text{grad } f$  at point  $M$  and directional derivative  $\frac{\partial f}{\partial \vec{s}}(M)$ .

$$f(x, y) = x^2 + 2xy - 3y^2, \quad M = [1, 1], \quad \vec{s} = (3, 4)$$

$$f(x, y, z) = x^2 + 2y^2 - 3z^3 - 17, \quad M = [1, 1, 1], \quad \vec{s} = (1, 1, 1)$$

$$f(x, y, z) = \cos(xy) + e^{yz} + \ln(zx), \quad M = [1, 0, 0.5], \quad \vec{s} = (1, 2, 2)$$

9. Show that the following equations  $F(x, y, z) = 0$  define implicit functions  $f : z = f(x, y)$  in the neighbourhoods of the given points  $M \equiv [M_1, M_2, M_3]$ , and find its partial derivatives  $\frac{\partial f}{\partial x}, \frac{\partial f}{\partial y}$  at  $[M_1, M_2]$ .

$$F(x, y, z) = z^3 - xy + yz + y^3 - 2 = 0, \quad M = [1, 1, 1]$$

$$F(x, y, z) = x^2 - 2y^2 + z^2 - 4x + 2z - 5 = 0, \quad M = \left[-1, \sqrt{\frac{3}{2}}, 1\right]$$

$$F(x, y, z) = xz^2 - x^2 y + y^2 z + 2x - y = 0, \quad M = [0, 1, 1]$$

$$F(x, y, z) = \sin(x + y) + \sin(y + z) + \sin(x + z) = 0, \quad M = [\pi, \pi, \pi]$$

10. Find the equations for the tangent planes and normal lines at points  $M$  on given surfaces  $F(x, y, z) = 0$ .

$$F(x, y, z) = x^2 + y^2 + z^2 - 3 = 0, \quad M = [1, 1, 1]$$

$$F(x, y, z) = \cos(\pi x) - x^2 y + e^{xz} + yz - 4 = 0, \quad M = [0, 1, 2]$$

11. Find all the local maxima and local minima of the following functions.

$$f(x, y) = 2xy - 5x^2 - 2y^2 + 4x + 4y - 4$$

$$f(x, y) = x^2 + xy + 3x + 2y + 5$$

$$f(x, y) = 5xy - 7x^2 + 3x - 6y + 2$$

$$f(x, y) = x^2 - 4xy + y^2 + 6y + 2$$

$$f(x, y) = 2x^2 + 3xy + 4y^2 - 5x + 2y$$

$$f(x, y) = x^2 - y^2 - 2x + 4y + 6$$

$$f(x, y) = 9x^3 + 3\frac{y^3}{3} - 4xy$$

$$f(x, y) = 8x^3 + y^3 + 6xy$$

$$f(x, y) = x^3 + y^3 + 3x^2 - 3y^2 - 8$$

$$f(x, y) = 2x^3 + 2y^3 - 9x^2 + 3y^2 - 12y$$

$$f(x, y) = 4xy - x^4 - y^4 - 11$$

$$f(x, y) = x^4 + y^4 + 4xy + 7$$

12. Find all the global maxima and global minima of the functions on the given subsets.

$$f(x, y) = 2x^2 - 4x + y^2 - 4y + 2, \quad G = \{[x, y] : x \geq 0, y \leq 2, y \geq 2x\}$$

$$f(x, y) = x^2 - xy + y^2 + 7, \quad G = \{[x, y] : x \geq 0, y \leq 4, y \geq x\}$$

$$f(x, y) = x^2 + xy + y^2 - 6x + 2, \quad G = \{[x, y] : 0 \leq x \leq 5, -3 \leq y \leq 3\}$$

$$f(x, y) = x^2 + xy + y^2 - 6x, \quad G = \{[x, y] : 0 \leq x \leq 5, -3 \leq y \leq 0\}$$

$$f(x, y) = 48xy - 32x^3 - 24y^2, \quad G = \{[x, y] : 0 \leq x \leq 1, 0 \leq y \leq 1\}$$

$$f(x, y) = x^2 - y^2, \quad G = \{[x, y] : x \geq -1, y \geq -1, x + 2y \leq 2\}$$