

20

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Exercise 1. Let

$$f: \mathbb{R}^2 \rightarrow \mathbb{R} \quad \begin{matrix} x-2 \\ y-1 \end{matrix} \quad \begin{matrix} (x-2) + 2(x-1) \\ (-1) \end{matrix}$$

$$(x, y) \mapsto xy - 2x - y.$$

Determine the directional derivative of  $f$  at  $(1, 1)$  in the direction  $(1, 2)$ . No justifications required.

$$\nabla_{(1,2)} f(1,1) = -1 \quad \checkmark$$

Exercise 2. Let  $(E, \|\cdot\|_E)$  and  $(F, \|\cdot\|_F)$  be two normed vector spaces, let  $U$  be an open subset of  $E$ , let  $g: U \rightarrow F$  be a function, and let  $q_0 \in U$ .

1. Let  $w \in E$ . Recall the definition of the directional derivative of  $g$  at  $q_0$  in the direction  $w$  (assuming that it exists):

$$\nabla_w g(q_0) = \lim_{t \rightarrow 0} \frac{g(q_0 + tw) - g(q_0)}{t} \quad \checkmark$$

2. We now assume that  $g$  is differentiable at  $q_0$ . We know that all the directional derivatives of  $g$  at  $q_0$  exist. Give the relation between the directional derivatives of  $g$  at  $q_0$  and the differential of  $g$  at  $q_0$ . No justifications required.

$$\forall w \in E, \nabla_w g(q_0) = d_{q_0} g(w) \quad \checkmark$$

Exercise 3. Let  $n \in \mathbb{N}^*$ , let  $\mathcal{B} = (e_1, \dots, e_n)$  be the standard basis of  $\mathbb{R}^n$  and let  $\mathcal{B}' = (e'_1, \dots, e'_n)$  be the dual basis. Let  $U$  be an open subset of  $\mathbb{R}^n$ , let  $f: U \rightarrow \mathbb{R}$  be a function, let  $a \in U$ . We assume that  $f$  is differentiable at  $a$ . Express the differential of  $f$  at  $a$  in the dual basis  $\mathcal{B}'$ , in terms of the partial derivatives of  $f$  at  $a$ . No justifications required.

$$d_a f = \partial_1 f(a) e'_1 + \dots + \partial_n f(a) e'_n \quad \checkmark$$

Exercise 4. Let  $f$  be the functions defined by

$$f: \mathbb{R}^2 \rightarrow \mathbb{R} \\ (y, x) \mapsto ye^x + x^2.$$

$$\begin{matrix} \cdot / ye^x + dx \\ e^x / x^2 \end{matrix} \quad \begin{matrix} y' \cdot e^x \\ x' \cdot ye^x + 2x \end{matrix}$$

There are no typos in the definition of  $f$ ! Let  $(u, v) \in \mathbb{R}^2$ . Determine the first order partial derivatives of  $f$  at  $(u, v)$  (you're given that they exist). No justifications required.

$$\begin{matrix} \partial_1 f(u, v) = e^v \\ \partial_2 f(u, v) = ve^v + 2v \end{matrix} \quad \checkmark$$