

1. a. Find the directional derivative of $f(x,y) = x^2 + 3xy + x \cos y$, at the point $\mathbf{a} = (3,0)$ in the direction parallel to the vector $\mathbf{u} = 3\mathbf{i} - 4\mathbf{j}$.

$$\nabla f = (2x + 3y + \cos y, 3x - x \sin y)$$

$$\nabla f(3,0) = (7, 9)$$

$$\mathbf{v} = \frac{\mathbf{u}}{\|\mathbf{u}\|} = \frac{3\mathbf{i} - 4\mathbf{j}}{\sqrt{9+25}} = \frac{3}{5}\mathbf{i} - \frac{4}{5}\mathbf{j}$$

$$(D_{\mathbf{v}} f)(3,0) = (7, 9) \cdot \left(\frac{3}{5}, -\frac{4}{5}\right) = \frac{21 - 36}{5} = -3$$

b. In which direction does f increase at the fastest rate at $\mathbf{a} = (3,0)$? What is the steepest rate of increase of f at $\mathbf{a} = (3,0)$?

f increases fastest in the direction $\frac{7\mathbf{i} + 9\mathbf{j}}{\sqrt{49+81}} = \frac{7\mathbf{i} + 9\mathbf{j}}{\sqrt{130}}$

Rate of steepest increase: $\sqrt{130}$

2. Consider the system:

$$\begin{cases} x^2u + xyu + uv + yv^2 = 4 \\ y^2 + xy + uvxy = 3 \end{cases} \quad (*)$$

a. Explain why it is possible to solve x, y in terms of u, v (that is, there exists a solution $(x, y) = g(u, v)$ near the the point $(x, y, u, v) = (1, 1, 1, 1)$).

$$F(x, y, u, v) = (x^2u + xyu + uv + yv^2, y^2 + xy + uvxy)$$

$$DF = \begin{bmatrix} 2xu + yu & xu + v^2 & x^2 + xy + v & u + 2vy \\ y + uv^2 & 2y + x + uvx & vxy & uxy \end{bmatrix}$$

$$DF(1,1,1,1) = \begin{bmatrix} 3 & 2 & 3 & 3 \\ 2 & 4 & 1 & 1 \end{bmatrix}$$

$$\text{Det } F_{x,y}(1,1,1,1) = \begin{vmatrix} 3 & 2 \\ 2 & 4 \end{vmatrix} = 8 \neq 0$$

By Implicit F. Th. $\exists g(u,v) = (x,y)$ solving $*$ locally.

b. Calculate Dg at $(x, y, u, v) = (1, 1, 1, 1)$, and find $\frac{\partial y}{\partial u}$ at $(x, y, u, v) = (1, 1, 1, 1)$.

$$Dg(1,1,1,1) = - \begin{bmatrix} 3 & 2 \\ 2 & 4 \end{bmatrix}^{-1} \begin{bmatrix} 3 & 3 \\ 1 & 1 \end{bmatrix} = - \frac{1}{8} \begin{bmatrix} 4 & -2 \\ -2 & 3 \end{bmatrix} \begin{bmatrix} 3 & 3 \\ 1 & 1 \end{bmatrix}$$

$$= - \frac{1}{8} \begin{bmatrix} 10 & 10 \\ -3 & -3 \end{bmatrix} = \begin{bmatrix} -5/4 & -5/4 \\ 3/8 & 3/8 \end{bmatrix} \quad \frac{\partial y}{\partial u}(1,1,1,1) = \frac{3}{8}$$