

① You are walking on the graph of $f(x,y) = y \cos \pi x - x \cos \pi y + 10$ starting at the point $(2,1)$. Which direction should you walk to maintain a constant elevation (at least in a neighborhood of $(2,1)$)?

Solution

Let $v = (x,y)$ be a unit vector. We want to find $x,y \in \mathbb{R}$ such that

$$\nabla f(2,1) \cdot v = 0.$$

We have $\nabla f(x,y) = (-\pi y \sin \pi x - \cos \pi y, \cos \pi x + \pi x \sin \pi y)$

$$\text{so } \nabla f(2,1) = (1, 1).$$

So we have the equation $0 = \nabla f(2,1) \cdot (x,y) = x+y$. But also v is a unit vector so we must have $x^2 + y^2 = \|v\|^2 = 1$.

$$\begin{aligned} \text{By substitution, } y = -x &\Rightarrow x^2 + (-x)^2 = 1 \\ &\Rightarrow 2x^2 = 1 \\ &\Rightarrow x = \pm \frac{\sqrt{2}}{2} \\ &\Rightarrow y = \pm \frac{\sqrt{2}}{2} \end{aligned}$$

So we can walk in the direction of $(\pm \frac{\sqrt{2}}{2}, \pm \frac{\sqrt{2}}{2})$

② (a) Show that $f(x,t) = \sin(x-ct)$ satisfies the one-dimensional wave equation

$$\frac{\partial^2 f}{\partial x^2} = \frac{1}{c^2} \frac{\partial^2 f}{\partial t^2} \iff f_{xx} = \frac{1}{c^2} f_{tt}$$

(b) Let $w = f(x,y)$ be a C^2 function of two variables and let $x = u+v, y = u-v$. Show that

$$\frac{\partial^2 w}{\partial u \partial v} = \frac{\partial^2 w}{\partial x^2} - \frac{\partial^2 w}{\partial y^2} \iff w_{uv} = w_{xx} - w_{yy}$$

Proof of (a) We have

$$\begin{aligned} \frac{\partial^2 f}{\partial x^2} &= \frac{\partial}{\partial x} \left(\frac{\partial}{\partial x} \sin(x-ct) \right) \\ &= \frac{\partial}{\partial x} \cos(x-ct) \\ &= -\sin(x-ct) \\ &= -\frac{c^2}{c^2} \sin(x-ct) \\ &= -\frac{c}{c^2} \left(\frac{\partial f}{\partial t} \cos(x-ct) \right) \\ &= \frac{1}{c^2} \left(\frac{\partial^2}{\partial t^2} \sin(x-ct) \right) \\ &= \frac{1}{c^2} \frac{\partial^2 f}{\partial t^2} \end{aligned}$$



(b) Let $w = f(x,y)$ be a function of two variables and let $x = u+v, y = u-v$. Show that

$$\frac{\partial^2 w}{\partial u \partial v} = \frac{\partial^2 w}{\partial x^2} - \frac{\partial^2 w}{\partial y^2} \iff w_{uv} = w_{xx} - w_{yy} \quad (u,v) \mapsto (u+v, u-v)$$

Suppose we want to compute $\frac{\partial w}{\partial v}$ using chain rule $\left(\begin{array}{c} f: \mathbb{R}^m \rightarrow \mathbb{R}^n, g: \mathbb{R}^n \rightarrow \mathbb{R}^r \\ D(g \circ f)(x) = Dg(f(x)) \cdot Df(x) \\ \underbrace{\quad}_{p \times m} \quad \underbrace{\quad}_{p \times n} \quad \underbrace{\quad}_{n \times m} \end{array} \right)$

$$\begin{aligned} \begin{bmatrix} \frac{\partial w}{\partial u} & \frac{\partial w}{\partial v} \end{bmatrix} &= \begin{bmatrix} \frac{\partial w}{\partial x} & \frac{\partial w}{\partial y} \end{bmatrix} \cdot \begin{bmatrix} \frac{\partial x}{\partial u} & \frac{\partial x}{\partial v} \\ \frac{\partial y}{\partial u} & \frac{\partial y}{\partial v} \end{bmatrix} \\ &= \begin{bmatrix} \frac{\partial w}{\partial x} \frac{\partial x}{\partial u} + \frac{\partial w}{\partial y} \frac{\partial y}{\partial u} & \frac{\partial w}{\partial x} \frac{\partial x}{\partial v} + \frac{\partial w}{\partial y} \frac{\partial y}{\partial v} \end{bmatrix} \end{aligned}$$

Compare entries: $\frac{\partial w}{\partial u} = \frac{\partial w}{\partial x} \frac{\partial x}{\partial u} + \frac{\partial w}{\partial y} \frac{\partial y}{\partial u} \quad (*)$

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$$\frac{\partial w}{\partial v} = \frac{\partial w}{\partial x} \frac{\partial x}{\partial v} + \frac{\partial w}{\partial y} \frac{\partial y}{\partial v}$$

Now to prove the claim....

$$\frac{\partial^2 w}{\partial u \partial v} = \frac{\partial}{\partial u} \left(\frac{\partial w}{\partial v} \right) = \frac{\partial}{\partial u} \left(\frac{\partial w}{\partial x} \frac{\partial x}{\partial v} + \frac{\partial w}{\partial y} \frac{\partial y}{\partial v} \right) \quad \begin{pmatrix} x = u+v \\ y = u-v \end{pmatrix}$$

$$= \frac{\partial}{\partial u} \left(\frac{\partial w}{\partial x} - \frac{\partial w}{\partial y} \right)$$

$$= \frac{\partial}{\partial u} \left(\frac{\partial w}{\partial x} \right) - \frac{\partial}{\partial u} \left(\frac{\partial w}{\partial y} \right) \quad \left(\text{Let } h_1 = \frac{\partial w}{\partial x} \quad h_2 = \frac{\partial w}{\partial y} \right)$$

$$(*) = \frac{\partial h_1}{\partial x} \frac{\partial x}{\partial u} + \frac{\partial h_1}{\partial y} \frac{\partial y}{\partial u} - \left(\frac{\partial h_2}{\partial x} \frac{\partial x}{\partial u} + \frac{\partial h_2}{\partial y} \frac{\partial y}{\partial u} \right)$$

$$= \frac{\partial h_1}{\partial x} + \frac{\partial h_1}{\partial y} - \frac{\partial h_2}{\partial x} - \frac{\partial h_2}{\partial y}$$

$$= \frac{\partial^2 w}{\partial x^2} + \frac{\partial^2 w}{\partial y \partial x} - \frac{\partial^2 w}{\partial x \partial y} - \frac{\partial^2 w}{\partial y^2}$$

$$= \frac{\partial^2 w}{\partial x^2} - \frac{\partial^2 w}{\partial y^2}$$

$$\left(\text{By Clairaut's Thm} \right) \quad \frac{\partial^2 w}{\partial y \partial x} = \frac{\partial^2 w}{\partial x \partial y}$$

~~QED~~