

## Weekly Exercises 1

Room: 02.09.023

Wed, 17.05.2017, 14:00-16:00

Submission deadline: Tue, 16.05.2017, 23:59 to laehner@in.tum.de

### Mathematics: Calculus recap and Manifolds

Recap the definition of *partial derivative* if you are not familiar with it anymore. Quick introduction of notation: For a differentiable function  $f : \mathbb{R}^n \rightarrow \mathbb{R}^m$  the partial derivative of the  $j$ -th component of  $f$  by the  $i$ -th variable can be written as

1.  $\partial_i f^j$  with  $i \in \{1, \dots, n\}, j \in \{1, \dots, m\}$
2.  $\frac{\partial f^j}{\partial x_i}$  describing the same thing but assuming that the variable are given names as is normally case (e.g.  $(x, y, z) \mapsto (x, y + z)$ )

The notation is a matter of taste but some are less confusion depending on the situation.

The *differential* is the best linear approximation of a function. For a function  $f : \mathbb{R}^n \rightarrow \mathbb{R}^m$  it can be represented by its Jacobi matrix:

$$Df = \begin{pmatrix} \partial_1 f^1 & \dots & \partial_n f^1 \\ \vdots & & \vdots \\ \partial_1 f^m & \dots & \partial_n f^m \end{pmatrix}$$

or (if taking partial derivatives is not trivial)

$$Df(x)[h] \doteq f(x + h) - f(x)$$

In this case the equality holds only for linear terms in  $h$ .

**Exercise 1** (2 points). 1. Let  $f$  be

$$f : \mathbb{R}^2 \rightarrow \mathbb{R}$$
$$(x, y) \mapsto \begin{cases} 0 & \text{if } x = y = 0 \\ \frac{xy}{x^2 + y^2} & \text{otherwise} \end{cases}$$

Calculate the partial derivatives  $\partial_1 f$  and  $\partial_2 f$ . What happens at  $\partial_1 f(0, 0)$ ?

2. Consider  $g : \mathbb{R}^2 \rightarrow \mathbb{R}$  and  $f : \mathbb{R}^2 \rightarrow \mathbb{R}$  differentiable with

$$g(x_1, x_2) = f(x_1^2, x_1 + x_2)$$

Calculate  $\frac{\partial g}{\partial x_1}$  (in relation to  $f$ ).

**Exercise 2** (2 points). 1. Calculate the differential of

$$f_1 : \mathbb{R}^3 \rightarrow \mathbb{R}^2 \\ (x, y, z) \mapsto (x(1 - y), xyz)$$

2. Calculate the differential of

$$f_2 : \mathbb{R}^2 \rightarrow \mathbb{R}^3 \\ (u, v) \mapsto (u^2 + v^2, u - v, 4v^4)$$

**Exercise 3** (3 points). Consider the vector spaces  $U = \mathbb{R}^3$  and  $V = \mathbb{R}^2$  which can be equipped with the canonical basis  $C_3, C_2$  or the following ones:

$$X_1 = \left( \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix}, \begin{pmatrix} 1 \\ 1 \\ 0 \end{pmatrix}, \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix} \right) \quad X_2 = \left( \begin{pmatrix} 3 \\ 0 \\ 0 \end{pmatrix}, \begin{pmatrix} 0 \\ 2 \\ 0 \end{pmatrix}, \begin{pmatrix} 10 \\ 10 \\ 10 \end{pmatrix} \right) \\ Y_1 = \left( \begin{pmatrix} 0.5 \\ 0.5 \end{pmatrix}, \begin{pmatrix} 0.5 \\ -0.5 \end{pmatrix} \right) \quad Y_2 = \left( \begin{pmatrix} 3 \\ 3 \end{pmatrix}, \begin{pmatrix} 1 \\ -2 \end{pmatrix} \right)$$

Let  $L : U \rightarrow V$  be a linear mapping that can be represented by  $A = \begin{pmatrix} 2 & 1 & 0 \\ 0 & 1 & 2 \end{pmatrix}$  in the canonical basis.

1. Write down  $\mathcal{M}_{Y_1}^{X_1}(L)$ .
2. Write down  $\mathcal{M}_{Y_2}^{X_2}(L)$ .
3. You have  $a \in U$  written in the basis  $X_1$  with the coefficients  $(1, 1, 1)$ . What is the result of applying  $L$  to  $a$  written in the canonical basis?

Tip: no need to calculate the matrix inverses by hand.