

Recall

$$f(x,y) = ax^2 + bxy + cy^2$$

$$= a\left(x + \frac{by}{2a}\right)^2 + \left(-\frac{b^2}{4a} + c\right)y^2$$

$$= \frac{1}{4a} \left[ 4a^2 \left(x + \frac{by}{2a}\right)^2 + (4ac - b^2)y^2 \right]$$

$$4ac - b^2 < 0$$

$$(a \neq 0) \quad f(x,y) = \underbrace{*(*^2)}_{\geq 0} - \underbrace{*(*^2)}_{\geq 0}$$

"convincing"

that

$$4ac - b^2 < 0$$

$$a < 0$$

$$a > 0$$

convince by change of coordinates

$$u = x + \frac{b}{2a}y \quad \& \quad v = y \quad \sim \quad u^2 - v^2 = g(u, v)$$

that we will get saddle point at  $(0,0)$

$$4ac - b^2 > 0$$

$$f(x, y) = \frac{1}{4a} \left[ x^2 + y^2 \right] \quad \begin{cases} f(x, y) = 0 \\ \Rightarrow x + \frac{b}{2a}y = 0 \quad \& \quad y = 0 \\ \Rightarrow x = 0 \quad \& \quad y = 0 \end{cases}$$

$a < 0$  - local maximum  $\equiv f(x, y) \leq 0 \rightarrow (0, 0)$  is local max

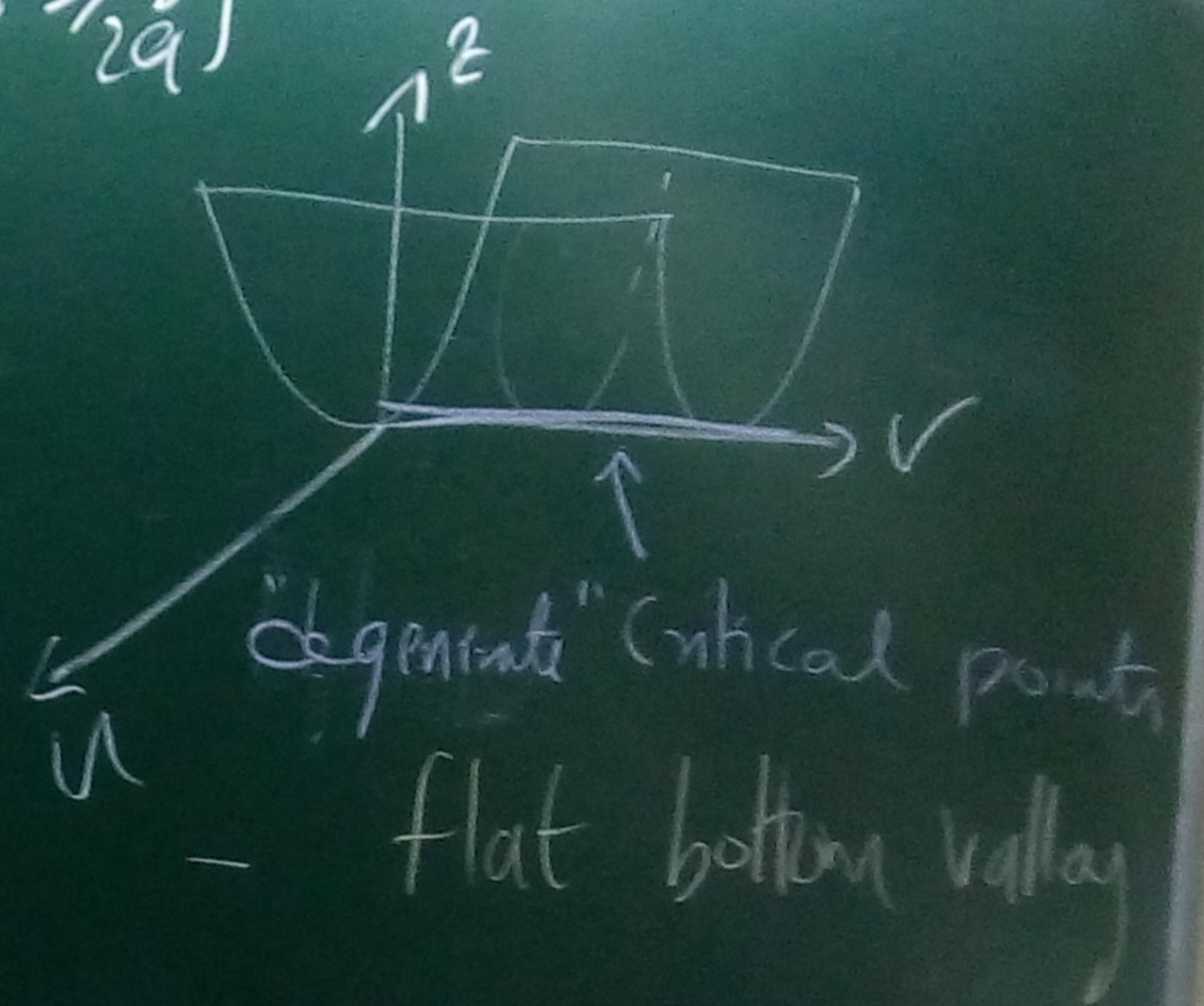
$a > 0$  - local minimum  $\equiv f(x, y) \geq 0 \rightarrow (0, 0)$  is local min

$$4ac - b^2 = 0. \quad f(x,y) = \frac{1}{2} a(x + \frac{b}{2a}y)^2$$

• Think of  $g(u,v) = u^2$

≡ along one direction no change occurs

≡ In general cannot say local min/max or saddle point



### Second Derivative test for $f: \mathbb{R}^2 \rightarrow \mathbb{R}$

• Let  $(\alpha, \beta) \in \mathbb{R}^2$  be a critical point.

$$f_x(\alpha, \beta) = 0 = f_y(\alpha, \beta).$$

$$A = f_{xx}(\alpha, \beta) \quad B = f_{xy}(\alpha, \beta) \equiv f_{yx}(\alpha, \beta)$$

"nice"

$$C = f_{yy}(\alpha, \beta)$$

### Second Derivative test

- $A - B^2 > 0 \quad \left. \begin{array}{l} A > 0 \text{ local minimum} \\ A < 0 \text{ local maximum} \end{array} \right\}$
- $A - B^2 < 0$  - Saddle point
- $A - B^2 = 0$  - Degenerate critical point

$$U = at^2 - \frac{b^2}{4a} - \frac{4ac}{b^2 - 4a}$$

1-variable

$$h: \mathbb{R} \rightarrow \mathbb{R}$$

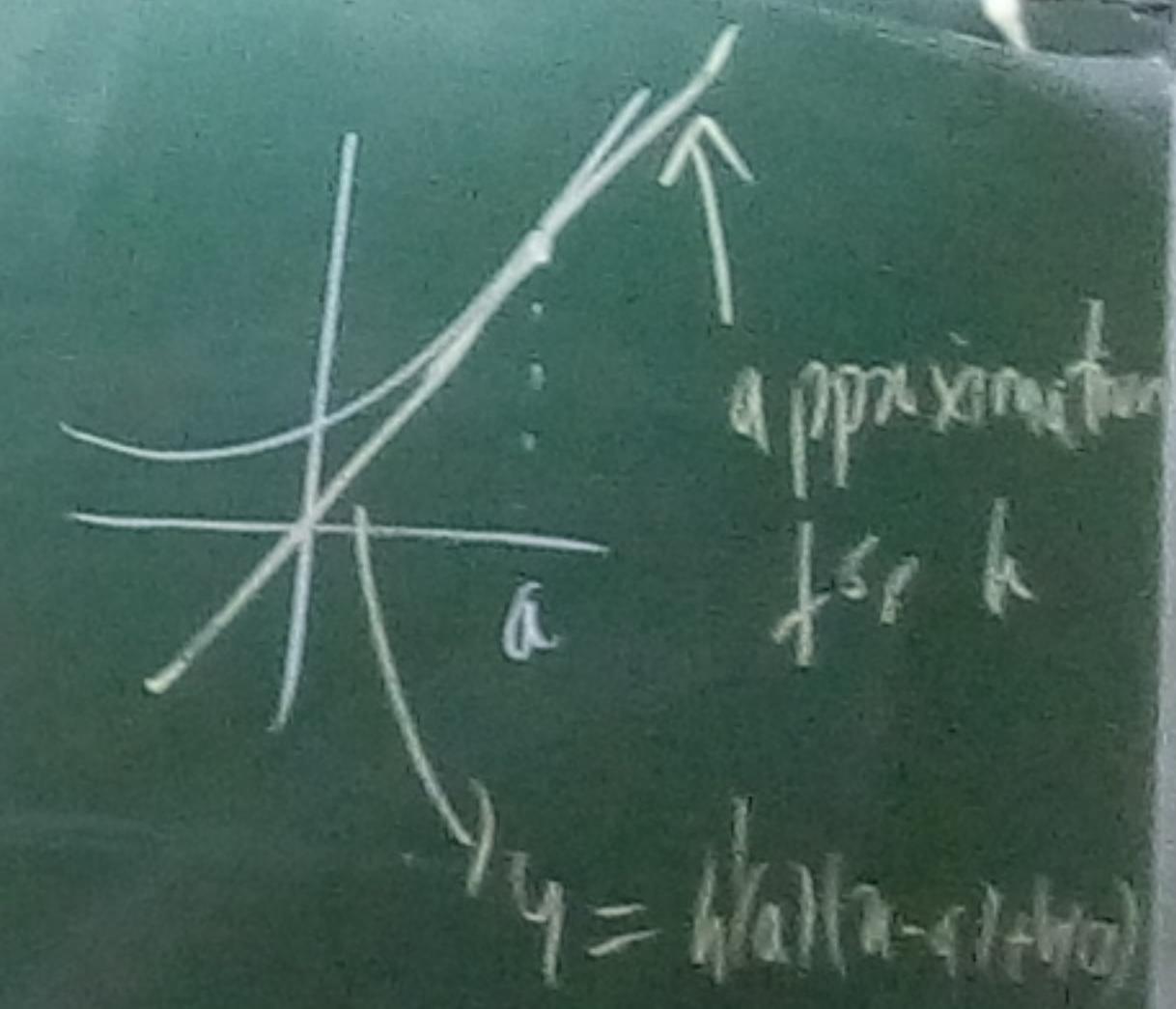
$$h'(a) \neq h''(a)$$

$$\boxed{h'(a)=0}$$

$$x \text{ "near" } a \Rightarrow h(x) \approx h(a) + (x-a)h'(a)$$

$$\Rightarrow h(x) \approx h(a) + \frac{1}{2}(x-a)^2 h''(a)$$

$$\text{if } h(x) = x^5$$



Workshop  
in August

2-variable  $f: \mathbb{R}^2 \rightarrow \mathbb{R}$

$$f(x,y) \approx f(\alpha, \beta) + (x-\alpha)f_x(\alpha) + (y-\beta)f_y(\beta)$$

$$\boxed{f_x(\alpha, \beta) = 0 = f_y(\beta)}$$

$$f(x,y) \approx f(\alpha, \beta) + \frac{1}{2}(x-\alpha)^2 f_{xx}(\alpha, \beta) + \frac{1}{2}(y-\beta)^2 f_{yy}(\beta) + (x-\alpha)(y-\beta)f_{xy}(\alpha, \beta)$$

Special case.

$$f(x,y) = ax^2 + bxy + cy^2 + \frac{1}{10}x^4$$

•  $A = f_{xx}(x, y) = 2a, B = f_{xy}(x, y) = b, C = f_{yy}(x, y) = 2c$

$$AC - B^2 = 4ac - b^2$$

•  $f(x, y) = y^2 \left[ a \left( \frac{x}{y} \right)^2 + b \left( \frac{x}{y} \right) + c \right]$

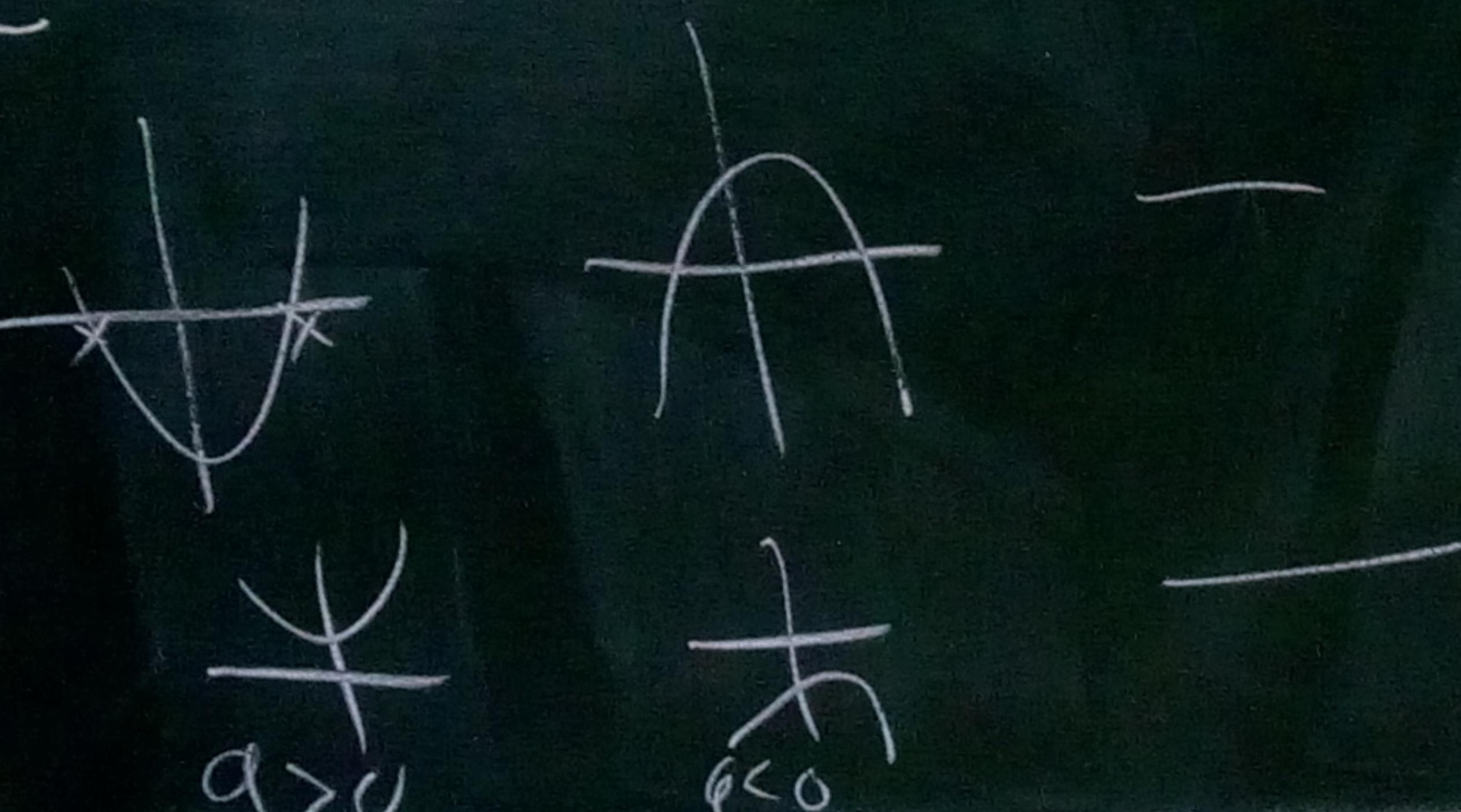
$a_n < b_n$

$b_m < b_n$

$$u = at^2 + bt + c$$

$$b^2 - 4ac > 0$$

$$b^2 - 4ac < 0$$



Saddle point

Local min/max

$$b^2 - 4ac = 0$$

