

Part 1

- Let f be a function that verifies $\text{grad } f(1,1,1) = (5,2,1)$. Let $C(t) = (t^2, t^{-3}, t)$
Compute $f'_t(C(t))$ at $t = 1$
- Lets consider the following polar coordinates: $x=r\cos\theta$ $y=r\sin\theta$.
 - Compute: $r'_x, r'_y, \theta'_x, \theta'_y$
 - Show using an appropriate variable substitution (polar coordinates) that every derivable function $f(x,y)$ verifying the following identity:

$$xf'_x + yf'_y = 0$$

Can be transformed into a function of $\frac{y}{x}$.

- If $U = f(x-y, y-x)$, show that: $\frac{\partial U}{\partial x} + \frac{\partial U}{\partial y} = 0$
- Let $U(x, y, z) = F\left(\frac{y-x}{xy}, \frac{z-x}{xz}\right)$ Show that: $x^2U'_x + y^2U'_y + z^2U'_z = 0$
- Let $g(x, y) = f(x+y, x-y)$, where v is a two variables, u & v , differentiable function. Show that:

$$\frac{\partial g}{\partial x} \frac{\partial g}{\partial y} = \left(\frac{\partial f}{\partial u}\right)^2 - \left(\frac{\partial f}{\partial v}\right)^2$$

- Using the following variable substitution $u=xy$ et $v=x/y$, find the functions $z(x, y)$ that satisfies : $xz'_x + yz'_y = 2xy$
- Find all the functions of class C^2 , defined on R_*^{2+} such that:

$$x^2 \frac{\partial^2 f}{\partial x^2} - y^2 \frac{\partial^2 f}{\partial y^2} = 0$$

We can use the following variable substitution $v= x/y$; $u= xy$

- Le Laplacien d'une fonction est défini par $\Delta f = \frac{\partial^2 f}{\partial x^2} + \frac{\partial^2 f}{\partial y^2}$. Une fonction est dite harmonique si son Laplacien est nul

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- Montrer que le Laplacien d'une fonction à deux variables s'écrit en coordonnées polaires:

$$\Delta u = \frac{\partial^2 u}{\partial r^2} + \frac{1}{r} \frac{\partial u}{\partial r} + \frac{1}{r^2} \frac{\partial^2 u}{\partial \theta^2}$$

- Trouver la fonction harmonique la plus générale quand u est fonction de r seulement.

- Même question si $u = r^n f(\theta)$, n étant un entier naturel.

Part 2

9. Let $f(x, y, z) = z - e^x \sin(y)$ and $P = \left(\text{Log}(3), \frac{3\pi}{2}, -3 \right)$. Compute:
- The directional derivative of f at point P in the direction $u = (1, 2, 2)$
 - The maximum and the minimum of the directional derivative of f at point P .
10. Find the directional derivative for the following functions:
- $f(x, y) = \text{Log}(\sqrt{x^2 + y^2})$; $P = (1, 1)$; $u = (2, 1)$
 - $f(x, y, z) = xy + yz + zx$; $P = (-1, 1, 7)$; $u = (3, 4, -12)$
 - $f(x, y) = 4x^2 + 9y^2$; $P = (2, 1)$ in the direction of the maximum directional derivative.
11. A temperature distribution is given by:
- $$f(x, y) = 10 + 6 \cos(x) \cos(y) + 3 \cos(2x) + 4 \cos(3y)$$
- Find the maximum directional derivative at point $P = \left(\frac{\pi}{3}, \frac{\pi}{3} \right)$
12. Let $f(x, y) = 4xy + 3y^2$
- Find the directional derivative of f in the direction of $u = (2, -1)$ at point $P = (1, 1)$
 - Find the maximum directional derivative.
13. Let take a differentiable function f defined on a open set U . Let assume that P is a point of U such that $f(P)$ is the maximum of f , which means:
- $$\forall X \in U; f(P) \geq f(X)$$
- Show that $\text{grad}f(P) = 0$