

## Blatt 12

### Aufgabe 46

```
> restart;
> with(plots):
> with(VectorCalculus):
> BasisFormat(false):
> f := (x, y) -> 4*x^2 - 3*x*y;
```

$$f := (x, y) \mapsto 4x^2 + (-3xy) \quad (1.1)$$

```
> param := t -> ( cos(t), sin(t) );
```

$$param := t \mapsto (\cos(t), \sin(t)) \quad (1.2)$$

```
> g := (f@param)(t); # f eingeschränkt auf den Einheitskreis
```

$$g := 4 \cos(t)^2 - 3 \cos(t) \sin(t) \quad (1.3)$$

```
> dg := diff(g, t); # Ableiten
```

$$dg := -8 \cos(t) \sin(t) + 3 \sin(t)^2 - 3 \cos(t)^2 \quad (1.4)$$

```
> d2g := diff(dg, t);
> # Test
> d2g - diff(g, t$2);
```

$$d2g := 8 \sin(t)^2 - 8 \cos(t)^2 + 12 \cos(t) \sin(t) \quad (1.5)$$

0

```
> krit := solve({ dg = 0 }, t);
> # Die Lösungen werden im Intervall [ -pi, pi ] gesucht. Test
> for kk from 1 to nops([ krit ]) do
  'dg'(rhs(krit[kk][1])) = simplify(subs(krit[kk], dg));
od;
```

```
krit := {t = arctan(3)}, {t = arctan(3) - pi}, {t = -arctan(1/3)}, {t =
```

$$-\arctan\left(\frac{1}{3}\right) + \pi}$$
$$\begin{aligned} dg(\arctan(3)) &= 0 \\ dg(\arctan(3) - \pi) &= 0 \\ dg\left(-\arctan\left(\frac{1}{3}\right)\right) &= 0 \\ dg\left(-\arctan\left(\frac{1}{3}\right) + \pi\right) &= 0 \end{aligned} \quad (1.6)$$

```
> # Werte der 2. Ableitung (hinreichendes Kriterium 2. Ordnung)
> d2g_krit := seq(simplify(subs(krit[kk], d2g)), kk = 1..nops([
krit ]));
```

$$d2g\_krit := 10, 10, -10, -10 \quad (1.7)$$

```
> # Auswerten
```

```

> minMax[-1] := "Maximum":
> minMax[1] := "Minimum":
> minMax[0] := "???": # Bei 2. Ableitung = 0 müssen weitere
  Kriterien hinzugenommen werden
> for kk from 1 to nops([ krit ]) do
  p := rhs(krit[kk][1]);
  gp := subs(krit[kk], g);
  typ := minMax[sign(d2g_krit[kk])];
  print(t = p, 'g'('t') = gp, d2g_krit[kk], typ);
end do:

```

$$t = \arctan(3), g(t) = -\frac{1}{2}, 10, \text{"Minimum"}$$

$$t = \arctan(3) - \pi, g(t) = -\frac{1}{2}, 10, \text{"Minimum"}$$

$$t = -\arctan\left(\frac{1}{3}\right), g(t) = \frac{9}{2}, -10, \text{"Maximum"}$$

$$t = -\arctan\left(\frac{1}{3}\right) + \pi, g(t) = \frac{9}{2}, -10, \text{"Maximum"} \quad (1.8)$$

```

> # Schön darstellen

```

```

> p_f := plot3d(f(x, y), x = -1.1 .. 1.1, y = -1.1 .. 1.1);
      p_f := PLOT3D(...)

```

```

> p_g := spacecurve([ param(t)[1], param(t)[2], g ], t = -Pi ..
  Pi, color = black, thickness = 3);
      p_g := PLOT3D(...)

```

```

> # Kritische Punkte, eingesetzt in die Parametrisierung

```

```

> kp3d := [ seq(subs(krit[kk], [ cos(t), sin(t), g ]), kk = 1..
  nops([ krit ])) ]:
> p_p := pointplot3d(kp3d, symbol=circle, symbolsize = 50, color
  = yellow);

```

```

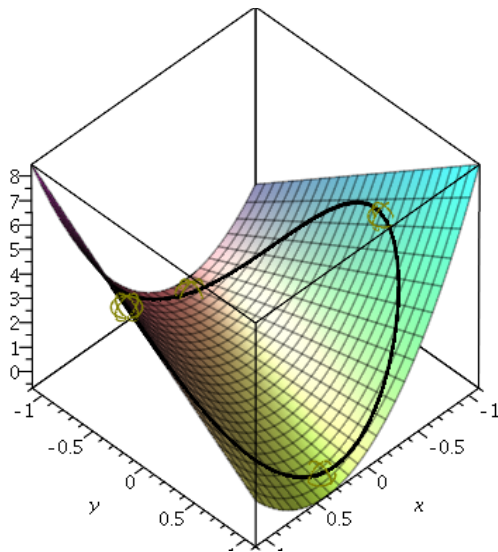
      p_p := PLOT3D(...)

```

```

> display([ p_f, p_g, p_p ]);

```



## ▼ Aufgabe 47

```

> restart;
> with(LinearAlgebra):
> with(ArrayTools):
> with(VectorCalculus):
> BasisFormat(false):
> SetCoordinates('cartesian'[x, y]);
                                     cartesianx,y

```

(2.1)

```

> f := (3*x^2 + x + y - 3*y^2) * exp(-(x^2 + y^2));
                                     f := (3x2 - 3y2 + x + y) e-x2 - y2

```

(2.2)

```

> x0 := [ 0, 0 ];
> dx := [ x - x0[1], y - x0[2] ];
                                     x0 := [0, 0]
                                     dx := [x, y]

```

(2.3)

### **Manuelle Methode**

(von Hand -- auf Papier! -- alle Summanden aufstellen)

```

> Tf[3] := simplify(
  subs([ x = x0[1], y = x0[2] ], f) +
  subs([ x = x0[1], y = x0[2] ], diff(f, x)) * dx[1] + subs([
x = x0[1], y = x0[2] ], diff(f, y)) * dx[2] +
  (1/2)* (
    subs([ x = x0[1], y = x0[2] ], diff(f, x, y)) * dx[1] * dx
[2] +
    subs([ x = x0[1], y = x0[2] ], diff(f, y, x)) * dx[2] * dx
[1] +
    subs([ x = x0[1], y = x0[2] ], diff(f, x$2)) * dx[1]^2 +
    subs([ x = x0[1], y = x0[2] ], diff(f, y$2)) * dx[2]^2
  ) +
  (1/6)* (
    3 * subs([ x = x0[1], y = x0[2] ], diff(f, x$2, y)) * dx
[1]^2 * y +
    3 * subs([ x = x0[1], y = x0[2] ], diff(f, y$2, x)) * dx
[2]^2 * x +
    subs([ x = x0[1], y = x0[2] ], diff(f, x$3)) * dx[1]^3 +
    subs([ x = x0[1], y = x0[2] ], diff(f, y$3)) * dx[2]^3));
  Tf3 := -x3 - x2y - y2x - y3 + 3x2 - 3y2 + x + y (2.4)

```

### Direkte Methode

(nach der Definition)

```

> Gf := Gradient(f);
> Hf := Hessian(f);
> # Aber was ist mit der 3. Ableitung?

```

$$Gf := \begin{bmatrix} (6x+1)e^{-x^2-y^2} - 2(3x^2-3y^2+x+y)xe^{-x^2-y^2} \\ (-6y+1)e^{-x^2-y^2} - 2(3x^2-3y^2+x+y)ye^{-x^2-y^2} \end{bmatrix}$$

$$Hf := [[6e^{-x^2-y^2} - 4(6x+1)xe^{-x^2-y^2} - 2(3x^2-3y^2+x+y)e^{-x^2-y^2} + 4(3x^2-3y^2+x+y)x^2e^{-x^2-y^2}, -2(6x+1)ye^{-x^2-y^2} - 2(-6y+1)xe^{-x^2-y^2} + 4(3x^2-3y^2+x+y)xye^{-x^2-y^2}], [-2(6x+1)ye^{-x^2-y^2} - 2(-6y+1)xe^{-x^2-y^2} + 4(3x^2-3y^2+x+y)xye^{-x^2-y^2}, -6e^{-x^2-y^2} - 4(-6y+1)ye^{-x^2-y^2} - 2(3x^2-3y^2+x+y)e^{-x^2-y^2} + 4(3x^2-3y^2+x+y)y^2e^{-x^2-y^2}]]$$

(2.5)

```

> # Alternativ (direkt mit der Definition höherer Ableitungen
# mehrerer Veränderlicher):

```

```

> xy[1] := x; xy[2] := y;
                                xy1 := x
                                xy2 := y (2.6)

```

```

> df := Array(1 .. 2, i -> diff(f, xy[i]));
> # Test
> 'df' - 'Gf' = convert(df, 'Vector') - Transpose(Gf);

```

$$df := [(6x+1)e^{-x^2-y^2} - 2(3x^2-3y^2+x+y)xe^{-x^2-y^2}, (-6y+1)e^{-x^2-y^2} - 2(3x^2-3y^2+x+y)ye^{-x^2-y^2}]$$

$$df - Gf = \begin{bmatrix} 0 & 0 \end{bmatrix} \quad (2.7)$$

```
> d2f := Array(1 .. 2, 1 .. 2, (i, j) -> diff(f, [ xy[i], xy[j] ]
));
```

```
> # Test
```

```
> 'd2f' - 'Hf' = convert(d2f, Matrix) - Hf;
```

$$d2f := [[6e^{-x^2-y^2} - 4(6x+1)xe^{-x^2-y^2} - 2(3x^2-3y^2+x+y)e^{-x^2-y^2} + 4(3x^2-3y^2+x+y)x^2e^{-x^2-y^2}, -2(6x+1)ye^{-x^2-y^2} - 2(-6y+1)xe^{-x^2-y^2} + 4(3x^2-3y^2+x+y)xye^{-x^2-y^2} + 4(3x^2-3y^2+x+y)xye^{-x^2-y^2}],$$

$$[-2(6x+1)ye^{-x^2-y^2} - 2(-6y+1)xe^{-x^2-y^2} + 4(3x^2-3y^2+x+y)xye^{-x^2-y^2}, -6e^{-x^2-y^2} - 4(-6y+1)ye^{-x^2-y^2} - 2(3x^2-3y^2+x+y)e^{-x^2-y^2} + 4(3x^2-3y^2+x+y)y^2e^{-x^2-y^2}]]$$

$$d2f - Hf = \begin{bmatrix} 0 & 0 \\ 0 & 0 \end{bmatrix} \quad (2.8)$$

```
> # Die dritte Ableitung ist ein 3-Tensor!
```

```
> d3f := Array(1 .. 2, 1 .. 2, 1 .. 2, (i, j, k) -> diff(f, [ xy
[i], xy[j], xy[k] ]));
```

$$d3f := \begin{bmatrix} 1..2 \times 1..2 \times 1..2 \text{ Array} \\ \text{Data Type: anything} \\ \text{Storage: rectangular} \\ \text{Order: Fortran\_order} \end{bmatrix} \quad (2.9)$$

```
> # So sieht die erste Zeile der ersten Ebene der 3. Ableitung
aus:
```

```
> d3f(1, 1..2, 1);
```

$$[-36xe^{-x^2-y^2} - 6(6x+1)e^{-x^2-y^2} + 12(6x+1)x^2e^{-x^2-y^2} + 12(3x^2-3y^2+x+y)xe^{-x^2-y^2} - 8(3x^2-3y^2+x+y)x^3e^{-x^2-y^2}, -12ye^{-x^2-y^2} + 8(6x+1)xye^{-x^2-y^2} - 2(-6y+1)e^{-x^2-y^2} + 4(3x^2-3y^2+x+y)ye^{-x^2-y^2} + 4(-6y+1)x^2e^{-x^2-y^2} - 8(3x^2-3y^2+x+y)x^2ye^{-x^2-y^2}] \quad (2.10)$$

```
> # Taylorpolynom:
```

```
# T_k[f,x_0](x) = sum_i=0^k D^i f(x_0) [(x - x_0), ..., (x -
x_0)]/i!
```

```
> # Auswerten der Ableitungen
```

```
> auswerten := (f, v) -> subs([ x = v[1], y = v[2] ], f);
```

(2.11)

$$\text{auswerten} := (f, v) \mapsto \text{subs}([x = v_1, y = v_2], f) \quad (2.11)$$

```

> # Prozedur um einen k-Tensor auf k Vektoren anzuwenden,
# die als Array übergeben werden
> anwenden := proc (f, vs)
  description "Wende einen k-Tensor auf k Vektoren an.";
  local k, ind, ii, kk, curSumd, curSum;

  # Anzahl Vektoren/Stufe des Tensors
  k := nops(vs);

  # alle möglichen Index-k-Tupel des Tensors
  ind := indices(f);

  curSum := 0;
  for ii in ind do
    # f[ii[1]][ii[2]]...[ii[k]] auswerten
    curSumd := f(seq(ii[ii], ii = 1..nops(ii)));

    for kk from 1 to nops(vs) do
      # ii-ter Eintrag des kk-ten Vektors
      curSumd := curSumd * vs[kk][ii[kk]];
    end do;
    curSum := curSum + curSumd;
  end do;
  return curSum;
end proc;
> #f(seq(ii[ii], ii = 1..nops(ii))) * product(dx[ii[i]], i = 1..
nops(ii));
> # Summanden der Taylorentwicklung (nur zum Ansehen):
> 'f('x0') = auswerten(f, x0);
> 'df('x0') * ('x' - 'x0') = anwenden(auswerten(df, x0), [ dx ]
);
> ('x' - 'x0')^T * 'd2f('x0') * ('x' - 'x0') = anwenden
(auswerten(d2f, x0), [ dx, dx ]);
> 'd3f('x0')[ 'x' - 'x0', 'x' - 'x0', 'x' - 'x0' ] = anwenden
(auswerten(d3f, x0), [ dx, dx, dx ]);

```

$$f(x_0) = 0$$

$$df(x_0) (x - x_0) = e^0 x + e^0 y$$

$$(x - x_0)^T d^2f(x_0) (x - x_0) = 6 e^0 x^2 - 6 e^0 y^2$$

$$d^3f(x_0)_{x-x_0, x-x_0, x-x_0} = -6 e^0 x^2 y - 6 e^0 y^2 x - 6 e^0 x^3 - 6 e^0 y^3 \quad (2.12)$$

```

> # Jetzt zusammensetzen
> Tf_alt[3] := auswerten(f, x0)/factorial(0) + anwenden(auswerten
(df, x0), [ dx ])/factorial(1)
+ anwenden(auswerten(d2f, x0), [ dx, dx ])/factorial(2)
+ anwenden(auswerten(d3f, x0), [ dx, dx, dx ])/factorial
(3);

```

```
> Tf[3] := simplify(Tf[3]);
Tf_alt3 := e^0 x + e^0 y + 3 e^0 x^2 - 3 e^0 y^2 - e^0 x^2 y - e^0 y^2 x - e^0 x^3 - e^0 y^3
Tf3 := -x^3 - x^2 y - y^2 x - y^3 + 3 x^2 - 3 y^2 + x + y
```

(2.13)

### Auf die 1D-Version zurückführen

(schreibe  $g[x_0,x](t) := f(x_0 + t(x - x_0))$  und bestimme die Taylor-Entwicklung von  $g$ . Dann ergibt sich  $T_k(f, x_0)(x) = T_k(g[x_0,x], 0)(1)$ .)

```
> # Darf jemand anderes machen ;-).
```

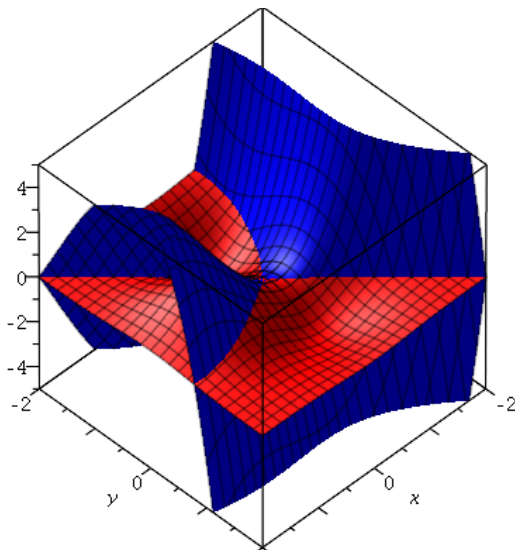
```
> # Probe
```

```
> Tf[3] - Tf_alt[3];
0
```

(2.14)

### Plotten

```
> plot3d([ f, Tf[3] ], x=-2..2, y=-2..2, view=-5..5,
color = [ 'red', 'blue' ]);
```



```
> #plot3d([ f, Tf[3] ], x=-1..1, y=-1..1, color = [ 'red', 'blue'
]);
```

```

> # Satz über die Implizite Funktion
> restart:
> with(LinearAlgebra):
> f := (x, y) -> exp(y) + y^3 + x^3 + x^2 - 1;
      f := (x, y) ↦ ey + y3 + x3 + x2 - 1

```

(3.1)

```

> implFun := proc(f, x)
  local Dyf, r, dim, g;
  # Bestimme den Rang des y-Anteils der Jacobi-Matrix
  Dyf := diff(f(x, y), y);
  dim := max(Dimension(convert([f(x,y)], Matrix)));
  r := Rank(convert([Dyf], Matrix));
  printf("Dimension: %d, Rang: %d\n", dim, r);
  # Die implizite Funktion g, die als Lösung von f(x, g(x)) = 0
  gegeben
  # ist, gibt es, wenn der Rang voll ist.
  if r = dim then
    print("y-Anteil der Jacobi-Matrix ist invertierbar,
implizite Funktion existiert.");
    g := rhs(solve({ f(x, g) = 0 }, { g })[1]);
  else
    print("y-Anteil der Jacobi-Matrix ist nicht invertierbar,
implizite Funktion existiert NICHT.");
  end if;
  return g;
end proc;

```

```

implFun := proc(f, x)
  local Dyf, r, dim, g;
  Dyf:= diff(f(x, y), y);
  dim:= max(LinearAlgebra:-Dimension(convert([f(x, y)], Matrix)));
  r:= LinearAlgebra:-Rank(convert([Dyf], Matrix));
  printf("Dimension: %d, Rang: %d\n", dim, r);
  if r = dim then
    print("y-Anteil der Jacobi-Matrix ist invertierbar, implizite Funktion
existiert.");
    g:= rhs(solve({f(x, g) = 0}, {g})[1])
  else
    print("y-Anteil der Jacobi-Matrix ist nicht invertierbar, implizite
Funktion existiert NICHT.")
  end if;
  return g
end proc

```

(3.2)

```

> g := implFun(f, x);
Dimension: 1, Rang: 1

```

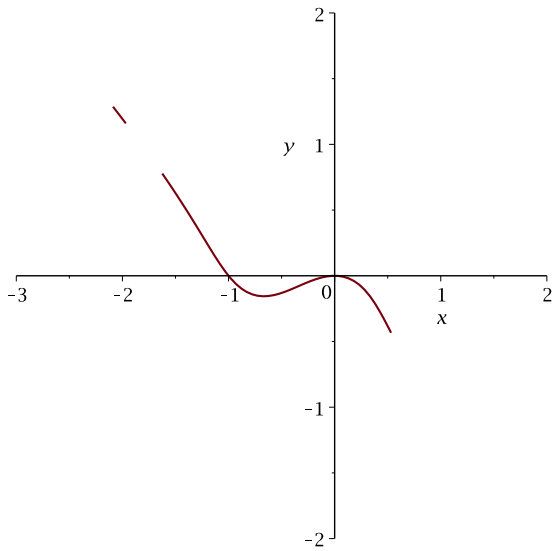


"y-Anteil der Jacobi-Matrix ist invertierbar, implizite Funktion existiert."

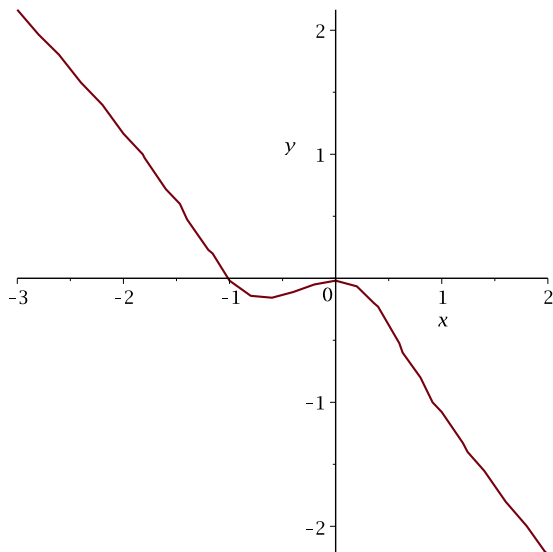
$$g := \text{RootOf}(e^{-Z} + \_Z^3 + x^3 + x^2 - 1)$$

(3.3)

```
> plot(g, x = -3..2, y = -2..2, numpoints = 100);  
> # kein sehr schöner Plot ...
```



```
> # Alternative  
> with(plots):  
> implicitplot({ f(x, y) = 0 }, x = -3..2, y=-5..5);
```



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```
> restart;
```

```
> with(LinearAlgebra);
```

```
> with(VectorCalculus);
```

```
> with(plots);
```

```
> BasisFormat(false);
```

```
> f := x^2 * y;
```

$$f := x^2 y \quad (4.1)$$

```
> g := x^2 + y^2 - 3;
```

$$g := x^2 + y^2 - 3 \quad (4.2)$$

```
> L := f + lambda * g;
```

$$L := x^2 y + \lambda (x^2 + y^2 - 3) \quad (4.3)$$

```
> dL := [diff(L, x), diff(L, y), diff(L, lambda)];
```

$$dL := [2\lambda x + 2xy, 2\lambda y + x^2, x^2 + y^2 - 3] \quad (4.4)$$

```
> krit := seq(allvalues(s), s = solve({ dL[1] = 0, dL[2] = 0, dL
```

```
[3] = 0 }, { x, y, lambda }));
krit := {λ = 0, x = 0, y = √3}, {λ = 0, x = 0, y = -√3}, {λ = -1, x = √2, y
= 1}, {λ = -1, x = -√2, y = 1}, {λ = 1, x = √2, y = -1}, {λ = 1, x =
-√2, y = -1}
```

(4.5)

```
> HL := Hessian(L, [ x, y ]);
```

$$HL := \begin{bmatrix} 2y + 2\lambda & 2x \\ 2x & 2\lambda \end{bmatrix}$$

(4.6)

```
> GradG := Gradient(g, [ x, y ]);
```

$$GradG := \begin{bmatrix} 2x \\ 2y \end{bmatrix}$$

(4.7)

```
> # Wenn die letzte Spalte der Ausgabe positiv für alle Werte
# von s[1], s[2] ist, so haben wir ein lokales Minimum; wenn
# negativ, dann ein Maximum, wenn dem nicht so ist, haben
# wir kein sicheres Kriterium.
```

```
> for kk from 1 to nops([ krit ]) do
```

```
  p := subs(krit[kk], [ x, y ]);
```

```
  fp := subs(krit[kk], f);
```

```
  typ := minMax[sign(d2g_krit[kk])];
```

```
  HLp := subs(krit[kk], HL);
```

```
  # Tangentialvektor bestimmen. Der Gradient steht
```

```
  # orthogonal auf dem Rand des Gebietes, d.h.
```

```
  # Tangentialen stehen orthogonal auf dem Gradienten.
```

```
  GradGp := subs(krit[kk], GradG);
```

```
  print("orthogonale:", GradGp);
```

```
  tans := [ solve({ GradGp[1] * s[1] + GradGp[2] * s[2] = 0 },
    { s[1], s[2] }) ];
```

```
  print("Tangentialraum:", tans);
```

```
  v := subs(tans[1], <s[1], s[2]>);
```

```
  kriterium := seq(Transpose(v).HLp.v, s in tans);
```

```
  print([x,y] = p, 'f'(['x','y']) = fp, kriterium);
```

```
end do:
```

```
"orthogonale:",  $\begin{bmatrix} 0 \\ 2\sqrt{3} \end{bmatrix}$ 
```

```
"Tangentialraum:", [ {s1 = s1, s2 = 0} ]
```

```
[x, y] = [0, √3], f([x, y]) = 0, 2 s12 √3
```

```
"orthogonale:",  $\begin{bmatrix} 0 \\ -2\sqrt{3} \end{bmatrix}$ 
```

$$\text{"Tangentialraum:"}, [\{s_1 = s_1, s_2 = 0\}]$$

$$[x, y] = [0, -\sqrt{3}], f([x, y]) = 0, -2s_1^2\sqrt{3}$$

$$\text{"orthogonale:"}, \begin{bmatrix} 2\sqrt{2} \\ 2 \end{bmatrix}$$

$$\text{"Tangentialraum:"}, [\{s_1 = s_1, s_2 = -\sqrt{2}s_1\}]$$

$$[x, y] = [\sqrt{2}, 1], f([x, y]) = 2, -12s_1^2$$

$$\text{"orthogonale:"}, \begin{bmatrix} -2\sqrt{2} \\ 2 \end{bmatrix}$$

$$\text{"Tangentialraum:"}, [\{s_1 = s_1, s_2 = \sqrt{2}s_1\}]$$

$$[x, y] = [-\sqrt{2}, 1], f([x, y]) = 2, -12s_1^2$$

$$\text{"orthogonale:"}, \begin{bmatrix} 2\sqrt{2} \\ -2 \end{bmatrix}$$

$$\text{"Tangentialraum:"}, [\{s_1 = s_1, s_2 = \sqrt{2}s_1\}]$$

$$[x, y] = [\sqrt{2}, -1], f([x, y]) = -2, 12s_1^2$$

$$\text{"orthogonale:"}, \begin{bmatrix} -2\sqrt{2} \\ -2 \end{bmatrix}$$

$$\text{"Tangentialraum:"}, [\{s_1 = s_1, s_2 = -\sqrt{2}s_1\}]$$

$$[x, y] = [-\sqrt{2}, -1], f([x, y]) = -2, 12s_1^2 \quad (4.8)$$

> # Jetzt noch plotten (optional)

> p\_f := plot3d(f, x = -sqrt(3)\*1.1..sqrt(3)\*1.1, y = -sqrt(3)\*1.1..sqrt(3)\*1.1, view = -3..3);

*p\_f := PLOT3D(...)* (4.9)

> param := [cos(t)\*sqrt(3), sin(t)\*sqrt(3)];

> p\_t := spacecurve([param[1], param[2], subs([x = param[1], y = param[2]], f)], t = -Pi..Pi, color = black, thickness = 3);

*param := [cos(t)\*sqrt(3), sin(t)\*sqrt(3)]*

*p\_t := PLOT3D(...)* (4.10)

> # Kritische Punkte

> kp3d := [seq(subs(krit[kk], [x, y, f]), kk = 1..nops([krit]))];

> p\_p := pointplot3d(kp3d, symbol=circle, symbolsize = 50, color = yellow);

```
kp3d := [[0,  $\sqrt{3}$ , 0], [0,  $-\sqrt{3}$ , 0], [ $\sqrt{2}$ , 1, 2], [ $-\sqrt{2}$ , 1, 2], [ $\sqrt{2}$ , -1, -2], [ $-\sqrt{2}$ , -1, -2]]
```

```
p_p := PLOT3D(...)
```

(4.11)

```
> display([ p_f, p_t, p_p ]);
```

