

Calculus 2502A - Advanced Calculus I
Fall 2014
Adams §12.6: The chain rule

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Additional exercises

A1. Let f be the function defined by:

$$f(w, x, y, z) = \left(\sqrt{1 + w + 4x}, y^3 - wz \right)$$

and g the function defined by:

$$g(x, y) = (\log(5x + y), xy^2, x^2 - y).$$

Consider the function h defined by:

$$h(w, x, y, z) = g(f(w, x, y, z)).$$

Find the Jacobian matrix of h at the point $(w, x, y, z) = (4, 1, 2, 1)$.

A2. Let $f: \mathbb{R}^n \rightarrow \mathbb{R}^n$ be a differentiable function. Assume that f is locally invertible around a point \vec{a} , i.e., there is a neighborhood U of \vec{a} , a neighborhood V of $f(\vec{a})$, and a function $g: V \rightarrow U$ which is inverse to the restriction $f|_U: U \rightarrow V$. Assume moreover that g is differentiable. Show that the Jacobian matrix of g at $f(\vec{a})$ is the inverse of the Jacobian matrix of f at \vec{a} :

$$Dg(f(\vec{a})) = (Df(\vec{a}))^{-1}.$$

A3. Consider the transformation between Cartesian and polar coordinates:

$$\begin{cases} x(r, \theta) = r \cos \theta \\ y(r, \theta) = r \sin \theta. \end{cases}$$

Call this transformation $T: \mathbb{R}^2 \rightarrow \mathbb{R}^2$, in other words:

$$T(r, \theta) = (x(r, \theta), y(r, \theta)) = (r \cos \theta, r \sin \theta).$$

a) Let us restrict T to $U := \{(r, \theta) \in \mathbb{R}^2 \mid r > 0 \text{ and } 0 < \theta < \frac{\pi}{2}\}$. On that domain, find an explicit inverse to T

$$T^{-1}: V \rightarrow U$$

where $V := T(U) = \{(x, y) \in \mathbb{R}^2 \mid x > 0 \text{ and } y > 0\}$ denotes the first quadrant.

b) Compute the Jacobian matrix of T and of T^{-1} at arbitrary points of their respective domains.

c) Verify the conclusion of Exercise A2 for this example. In other words, using part (b), check the equality:

$$D(T^{-1})(r \cos \theta, r \sin \theta) = (DT(r, \theta))^{-1}$$

for every $(r, \theta) \in U$.