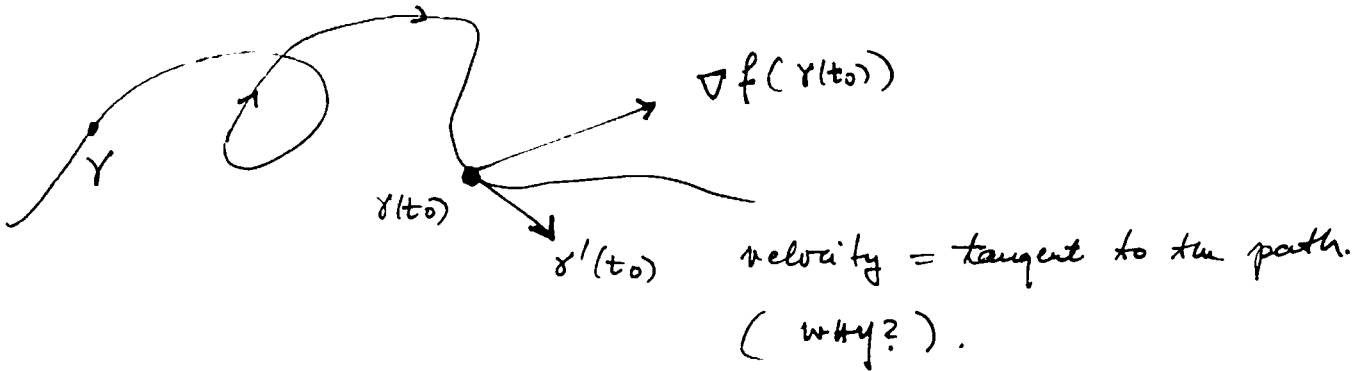


Lecture 12 [Monday, Feb 28]

Level sets and Tangent planes

① Q. Recall application of chain rule.

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



$$\varphi(t) = f(\gamma(t))$$

Chain rule \Rightarrow $\varphi'(t) = \nabla f(\gamma(t_0)) \cdot \gamma'(t_0)$ ↖ dot product

② Level sets.

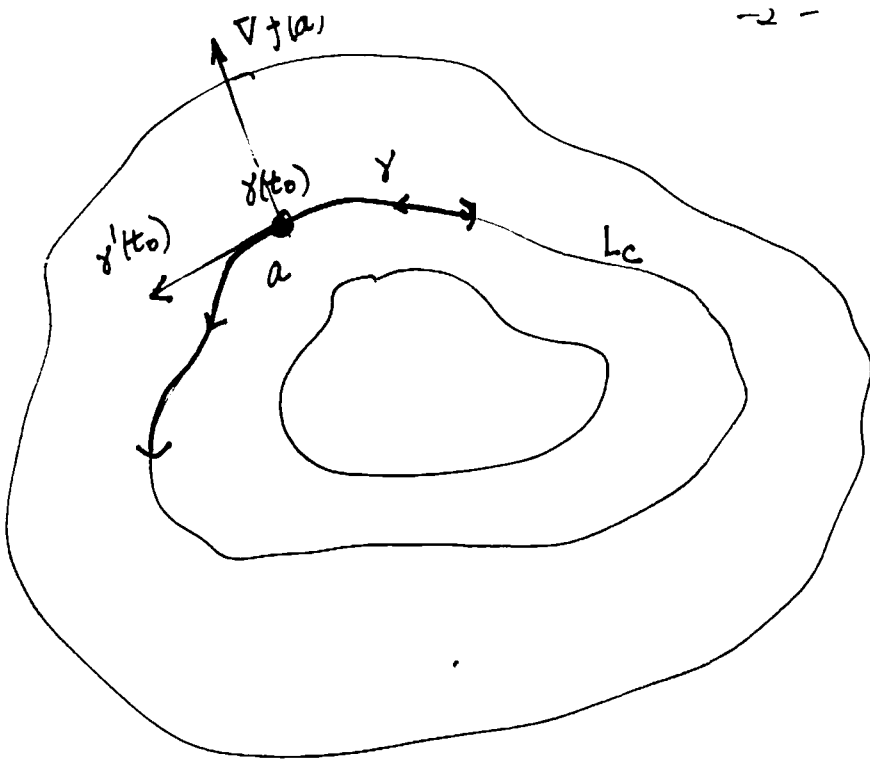
$$f: \mathbb{R}^2 \rightarrow \mathbb{R}. \quad \text{For } c \in \mathbb{R},$$

$$L_c = \{ (x, y) \in \mathbb{R}^2 \mid f(x, y) = c \}$$

= "curve" in \mathbb{R}^2

Q Say $a \in L_c$. Then $\nabla f(a) = ?$

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



Let $\vec{a} = (x_0, y_0) \in L_c$ and parametrize L_c by $\gamma(t) = (x(t), y(t))$.
 (near a), let $a = \gamma(t_0)$.
 i.e. $\begin{cases} x_0 = x(t_0) \\ y_0 = y(t_0) \end{cases}$

Let $\varphi(t) = f(\gamma(t))$.

Then $\varphi(t) = c, \forall t$



$\varphi'(t) = 0, \forall t$, in particular

$\varphi'(t_0) = 0$

||

$\langle \nabla f(\gamma(t_0)), \gamma'(t_0) \rangle = \langle \nabla f(a), \gamma'(t_0) \rangle$

$$\langle \nabla f(a), \gamma'(t_0) \rangle = 0 \iff \boxed{\nabla f(a) \perp \gamma'(t_0)}$$

③ Geometric Interpretation

$$\nabla f(a) \perp \underbrace{T_a(L_c)}_{\text{tangent line at } \underline{a} \text{ to curve } L_c}$$

Application

Equation of the line $T_a(L_c)$

$$\begin{cases} a = (x_0, y_0) \in T_a(L_c) \\ \nabla f(a) = \frac{\partial f}{\partial x}(a) \vec{i} + \frac{\partial f}{\partial y}(a) \vec{j} \perp T_a(L_c) \end{cases}$$

Equation:

$$\frac{\partial f}{\partial x}(a)(x - x_0) + \frac{\partial f}{\partial y}(a)(y - y_0) = 0$$

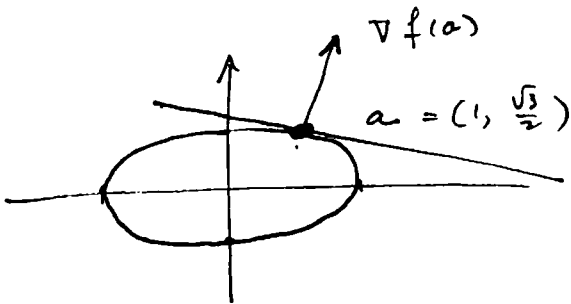
$$\frac{\partial f}{\partial x}(a)(X - x_0) + \frac{\partial f}{\partial y}(a)(Y - y_0) = 0$$

④ Example.

Consider the curve in \mathbb{R}^2 given by

$$E: \frac{x^2}{4} + y^2 = 1$$

$$a = \left(1, \frac{\sqrt{3}}{2}\right) \in E$$



Then $E = L_{\perp}$, \rightarrow L -level set of

$$f(x,y) = \frac{x^2}{4} + y^2, \quad f: \mathbb{R}^2 \rightarrow \mathbb{R}.$$

$a = \left(1, \frac{\sqrt{3}}{2}\right) \in L_{\perp}$, so the equation of $T_a(E)$ is:

$$\frac{\partial f}{\partial x}(a)(x-1) + \frac{\partial f}{\partial y}(a)\left(y - \frac{\sqrt{3}}{2}\right) = 0 \quad (*)$$

$$\left\{ \begin{array}{l} \frac{\partial f}{\partial x}(x,y) = \frac{x}{2} \Rightarrow \frac{\partial f}{\partial x}\left(1, \frac{\sqrt{3}}{2}\right) = \frac{1}{2} \\ \frac{\partial f}{\partial y}(x,y) = 2y \Rightarrow \frac{\partial f}{\partial y}\left(1, \frac{\sqrt{3}}{2}\right) = \sqrt{3}. \end{array} \right.$$

Eq. (*) becomes:

$$\frac{1}{2}(x-1) + \sqrt{3}\left(y - \frac{\sqrt{3}}{2}\right) = 0, \quad \frac{1}{2}(x-1) + \sqrt{3}y - \frac{3}{2} = 0$$
$$x-1 + 2\sqrt{3}y - 3 = 0$$

$$\boxed{x + 2\sqrt{3}y - 4 = 0}$$