

Ex. 1 $f(x,y) = e^{x^3+y-xy}$, $(x,y) \in \mathbb{R}^2$

1. $\nabla f(x,y) = \begin{pmatrix} \frac{\partial f}{\partial x}(x,y) \\ \frac{\partial f}{\partial y}(x,y) \end{pmatrix} = \begin{pmatrix} (3x^2-y) e^{x^3+y-xy} \\ (1-x) e^{x^3+y-xy} \end{pmatrix}$.

2. $df_{(-1,1)} = \frac{\partial f}{\partial x}(-1,1) dx + \frac{\partial f}{\partial y}(-1,1) dy = 2e dx + 2e dy$.

3. $\text{Hess } f(x,y) = \begin{pmatrix} \frac{\partial^2 f}{\partial x^2}(x,y) & \frac{\partial^2 f}{\partial x \partial y}(x,y) \\ \frac{\partial^2 f}{\partial x \partial y}(x,y) & \frac{\partial^2 f}{\partial y^2}(x,y) \end{pmatrix} = \begin{pmatrix} [6x + (3x^2-y)^2] e^{x^3+y-xy} & [-1 + (1-x)(3x^2-y)] e^{x^3+y-xy} \\ \frac{\partial^2 f}{\partial x \partial y}(x,y) & (1-x)^2 e^{x^3+y-xy} \end{pmatrix}$

4. (x,y) est point critique $\Leftrightarrow \nabla f(x,y) = \begin{pmatrix} 0 \\ 0 \end{pmatrix} \Leftrightarrow \begin{cases} (3x^2-y) e^{x^3+y-xy} = 0 \\ (1-x) e^{x^3+y-xy} = 0 \end{cases} \Leftrightarrow \begin{cases} y = 3x^2 = 3 \\ x = 1 \end{cases}$

Donc il y a un seul point critique $(1,3)$.

5. Nature du point critique $(1,3)$:

$\text{Hess } f(1,3) = \begin{pmatrix} 6e & -e \\ -e & 0 \end{pmatrix} \Rightarrow \det \text{Hess } f(1,3) = 0 - (-e)^2 = -e^2 < 0$

donc $(1,3)$ est un point col.

6. Taylor en (a,b) à l'ordre 2:

$f(x,y) = f(a,b) + \frac{\partial f}{\partial x}(a,b)(x-a) + \frac{\partial f}{\partial y}(a,b)(y-b) + \frac{1}{2} \frac{\partial^2 f}{\partial x^2}(a,b)(x-a)^2 + \frac{\partial^2 f}{\partial x \partial y}(a,b)(x-a)(y-b) + \frac{1}{2} \frac{\partial^2 f}{\partial y^2}(a,b)(y-b)^2 + \sigma((x-a)^2 + (y-b)^2)$.

\Rightarrow Taylor en $(0,0)$:

$e^{x^3+y-xy} = e^0 + \cancel{(3 \cdot 0 - 0)} e^0 \cdot x + (1-0) e^0 \cdot y + \frac{(6 \cdot 0 + 0)}{2} e^0 \cdot x^2 + [-1 + (1-0) \cdot 0] e^0 xy + \frac{1}{2} (1-0) e^0 y^2 + \sigma(x^2 + y^2)$
 $= 1 + y - xy + \frac{1}{2} y^2 + \sigma(x^2 + y^2)$.

7. Taylor en $(1,3)$: puisque $\nabla f(1,3) = \begin{pmatrix} 0 \\ 0 \end{pmatrix}$ ~~et~~ et $\text{Hess } f(1,3) = \begin{pmatrix} 6e & -e \\ -e & 0 \end{pmatrix}$, on a:

$e^{x^3+y-xy} = e^{1+3-3} + \frac{6e}{2} (x-1)^2 - e (x-1)(y-3) + 0 \cdot (y-3)^2 + \sigma((x-1)^2 + (y-3)^2)$
 $= e + 3e(x-1)^2 - e(x-1)(y-3) + \sigma((x-1)^2 + (y-3)^2)$.

2)
Ex. 2 $f(x,y) = xy$, $(x,y) \in \mathbb{R}^2$

1. $\frac{\partial f}{\partial x}(x,y) = y$ $\frac{\partial f}{\partial y}(x,y) = x$

2. $F(u,v) = f(x(u,v), y(u,v)) \Rightarrow$

$$\begin{aligned} \frac{\partial F}{\partial u}(u,v) &= \frac{\partial f}{\partial x}(x(u,v), y(u,v)) \cdot \frac{\partial x}{\partial u}(u,v) + \frac{\partial f}{\partial y}(x(u,v), y(u,v)) \cdot \frac{\partial y}{\partial u}(u,v) \\ &= y(u,v) \cdot \frac{\partial x}{\partial u}(u,v) + x(u,v) \cdot \frac{\partial y}{\partial u}(u,v) \end{aligned}$$

$$\frac{\partial F}{\partial v}(u,v) = \frac{\partial f}{\partial x} \cdot \frac{\partial x}{\partial v} + \frac{\partial f}{\partial y} \cdot \frac{\partial y}{\partial v} = y(u,v) \cdot \frac{\partial x}{\partial v}(u,v) + x(u,v) \cdot \frac{\partial y}{\partial v}(u,v).$$

3. $F(t) = f(x(t), y(t)) \Rightarrow$

$$\begin{aligned} F'(t) &= \frac{\partial f}{\partial x}(x(t), y(t)) \cdot x'(t) + \frac{\partial f}{\partial y}(x(t), y(t)) \cdot y'(t) \\ &= y(t) \cdot x'(t) + x(t) \cdot y'(t). \end{aligned}$$