

## Taylor's Theorem and Applications

1. Find the second degree Taylor polynomial  $P_2(\mathbf{x}) = f(\mathbf{a}) + \nabla f(\mathbf{a}) \cdot (\mathbf{x} - \mathbf{a}) + (\mathbf{x} - \mathbf{a})^T H(\mathbf{a})(\mathbf{x} - \mathbf{a})$  for the following:
  - a.  $f(x, y) = x^3 + 3xy + y^3$ ;  $\mathbf{a} = (-1, -1)$
  - b.  $g(x, y, z) = x^2yz + \cos(xy)$ ;  $\mathbf{a} = (1, \pi/3, 3)$
  
2. Find all critical points for each given function and for each critical point  $\mathbf{a}$ ,
  - (i). evaluate the Hessian matrix  $H(\mathbf{a})$ ,
  - (ii). find the eigenvalues of  $H(\mathbf{a})$ , and
  - (iii). determine if the  $x^T H(\mathbf{a})x$  is positive definite, negative definite, or indefinite, and
  - (iv). classify  $\mathbf{a}$  as a relative minimum, relative maximum, or saddle point.
  - a.  $f(x, y) = x^3 + 3xy + y^3$
  - b.  $g(x, y) = 3x^2y + y^3 - 3x^2 - 3y^2 + 2$