

Exercise 1 Partial Differentiation

- * 1. Given that $z = \exp(xy^2 + y^3x^2)$, compute $\frac{\partial z}{\partial x}$ and $\frac{\partial z}{\partial y}$.
- * 2. Given that $z = w - y \cos(wx) + x^2$, compute $\frac{\partial z}{\partial w}$, $\frac{\partial z}{\partial x}$ and $\frac{\partial z}{\partial y}$.
- ** 3. Find $\frac{\partial z}{\partial x}$ and $\frac{\partial z}{\partial y}$ when $xz = \ln(y + z)$.
- ** 4. Schrödinger's equation for a single particle moving in free space in two dimensions is given by

$$j \frac{\partial A}{\partial t} = -\frac{\hbar}{2m} \left(\frac{\partial^2 A}{\partial x^2} + \frac{\partial^2 A}{\partial y^2} \right)$$

where $A(x, y, t)$ is the wavefunction ($j = \sqrt{-1}$). Show that $A(x, y, t) = \exp[j(k_x x + k_y y - \omega t)]$ is a possible solution of this equation, and give the relationship between ω, k_x and k_y for it to be a solution.

- ** 5. Find the stationary points of $f(x, y) = x \exp(-x^2 - y^2)$ and characterise them.

Exercise 2 Optimisation

- * 1. Find a gradient descent scheme for minimising $f(x) = \exp \cos x$.
 - a) If $x_0 = \pi/2$ then what is the maximum gradient multiplier a which will allow convergence to the closest minimum?
- ** 2. Find the stationary points of the function

$$f(x, y) = \frac{3}{5}x^3 + \frac{9}{10}x^2y + \frac{6}{5}xy^2 + \frac{8}{15}y^3 + 6x^2 + 9x - \frac{5}{2}y$$

- a) Find the Newton-Raphson update for this function at the point $x = -1, y = -3$.
 - b) Characterise the nature of the stationary point at $(-1, 2)$.
- *** 3. The minimum distance between a plane and a point in space \mathbf{x} is given by $d = \mathbf{n} \cdot (\mathbf{x} - \mathbf{p})$ where \mathbf{n} is the normal to the plane, and \mathbf{p} is any point on the plane. Using an gradient descent scheme, find the minimum distance between the unit sphere and the plane $x + 2y + 2z = 4$. (Hint: it may be useful to consider spherical polar coordinates for the point.)