



• Consider the following performance surface:

## $F(X) = 5x_1^2 + 4x_2^2 - 6x_1x_2 - 3x_1 + 2$

- a. Find the gradient of this of this function at point (3, 1)
- b. Find the Hessian of this of this function at point (3, 1)





• Consider the following performance surface:

$$F(X) = x_1^2 x_2 x_3$$

Find the second order Taylor series expansion of this function around point  $P = \begin{bmatrix} 1 \\ 2 \\ -1 \end{bmatrix}$ 





• Consider the following performance surface:

$$F(X) = 4x_1^2 + 7x_2^2 + 4x_1x_2$$

- Find the stationary point of this surface
- Determine if the stationary point is strong minima, weak minima, strong maxima, or weak maxima. Show your calculations and explain your conclusion.





• Consider the following performance surface:

 $F(X) = 4x_1^2 - 2x_2^2 + 3x_1x_2 - 2x_1 + 6$ 

Calculate the first and second directional derivative of this function at point (1,2) in the direction of (8,6)

First directional derivative=

Second directional derivative=





Consider the following performance surface:

$$F(X) = x_1^3 + 3x_1x_2 - 5x_1 + 8$$

Calculate the **FIRST** and **SECOND** directional derivative of this function at point (2,1) in the direction of (3,4)





• Consider the following performance surface:

$$F(X) = x_1^3 - 2x_2^2 + 5x_3^2 + 4x_1x_2$$

Find the second order Taylor series expansion of this function around point  $P = \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix}$ 

**Note:** second order means to include second order derivatives **Show both matrix version and expanded version**