

$$f(x, y) = \ln\left(\frac{xy}{3}\right).$$

$$\nabla f(x, y) = Df(x, y) = \left(\frac{1}{x}, \frac{1}{y}\right)$$

$$\text{Hessian of } f = Hf(x, y) = \begin{pmatrix} \frac{\partial[\nabla f(x, y)]}{\partial x} \\ \frac{\partial[\nabla f(x, y)]}{\partial y} \end{pmatrix} = \begin{pmatrix} \frac{\partial^2 f}{\partial^2 x} & \frac{\partial^2 f}{\partial y \partial x} \\ \frac{\partial^2 f}{\partial y \partial x} & \frac{\partial^2 f}{\partial^2 y} \end{pmatrix}$$

$$\text{Thus } Hf(x, y) = \begin{pmatrix} -x^{-2} & 0 \\ 0 & -y^{-2} \end{pmatrix}$$

Let  $\mathbf{a} = (3, 1)$ . Then  $f(3, 1) = \ln\left(\frac{(3)(1)}{3}\right) = \ln(1) = 0$ .

$$\nabla f(3, 1) = Df(3, 1) = \left(\frac{1}{3}, 1\right)$$

$$Hf(3, 1) = \begin{pmatrix} -3^{-2} & 0 \\ 0 & -1^{-2} \end{pmatrix} = \begin{pmatrix} -\frac{1}{9} & 0 \\ 0 & -1 \end{pmatrix}$$

**First order approximation of  $f$  near  $\mathbf{a} = (3, 1)$ :**

Tangent plane to  $f(x, y) = \ln(x, y)$  at  $\mathbf{a} = (3, 1)$  is

$$p_1(x, y) = f(\mathbf{a}) + Df(\mathbf{a})(\mathbf{x} - \mathbf{a})$$

$$\begin{aligned} p_1(x, y) &= f(3, 1) + Df(3, 1) \begin{pmatrix} x - 3 \\ y - 1 \end{pmatrix} = 0 + \left(\frac{1}{3}, 1\right) \begin{pmatrix} x - 3 \\ y - 1 \end{pmatrix} \\ &= \frac{1}{3}(x - 3) + y - 1 = \frac{1}{3}x - 1 + y - 1. \end{aligned}$$

$$\text{Thus } p_1(x, y) = \frac{1}{3}x + y - 2.$$

**Second order approximation of  $f$  near  $\mathbf{a} = (3, 1)$ :**

$$p_2(x, y) = f(\mathbf{a}) + Df(\mathbf{a})(\mathbf{x} - \mathbf{a}) + \frac{1}{2}(\mathbf{x} - \mathbf{a})^T Hf(\mathbf{a})(\mathbf{x} - \mathbf{a})$$

$$p_2(x, y) = \frac{1}{3}x + y - 2 + \frac{1}{2}(x - 3, y - 1) \begin{pmatrix} -\frac{1}{9} & 0 \\ 0 & -1 \end{pmatrix} \begin{pmatrix} x - 3 \\ y - 1 \end{pmatrix}$$

$$p_2(x, y) = \frac{1}{3}x + y - 2 + \frac{1}{2}(x - 3, y - 1) \begin{pmatrix} -\frac{1}{9}(x - 3) \\ -(y - 1) \end{pmatrix}$$

$$p_2(x, y) = \frac{1}{3}x + y - 2 - \frac{1}{18}(x - 3)^2 - \frac{1}{2}(y - 1)^2$$