

Name: Ny Chung Wai

Student ID:

Answer ALL questions. (Full marks: 100)

Question 1 (15 marks)

Evaluate the following.

$$\int_0^{\pi} \int_x^{\pi} \frac{\sin y}{y} dy dx \quad \text{by change of order of integration.}$$

Question 2 (30 marks)

$$\begin{cases} x^2 + y^2 = 2z^2 \\ x + y + z = 1 \end{cases} \quad \text{for} \quad \begin{cases} x = 1 \\ y = -1 \\ z = 1 \end{cases}.$$

Find $\frac{dx}{dz}$, $\frac{dy}{dz}$, $\frac{d^2x}{dz^2}$ and $\frac{d^2y}{dz^2}$.**Question 3 (40 marks)**

$$\text{Let } A = \begin{bmatrix} 1 & 2 & 3 \\ 2 & 4 & 6 \\ 3 & 6 & 9 \end{bmatrix}$$

- (a) find the eigenvalues of A and one of them is 14;
- (b) find the eigenvector \underline{x}_1 with respect to the eigenvalue 14;
- (c) show that $\underline{x}_2 = \begin{bmatrix} -2 \\ 1 \\ 0 \end{bmatrix}$ is one of the eigenvector of A ;
- (d) find the third eigenvector \underline{x}_3 which is orthogonal to \underline{x}_1 , and \underline{x}_2 ;
- (e) find a matrix P having its columns to be the normalized eigenvectors of A , and show that $P^T P = I$.
- (f) show that A is diagonalizable.

Question 4 (15 marks)Let $f(x, y) = \cos(x^2 + y^2)$. Find

- (a) the linear approximation of the function near the origin;
- (b) the quadratic approximation of the function near the origin.

Name: Ng Jany WuhStudent ID: 57147463Q1: 3Q2: 1Q3: 20Q4: 15Total Marks: 38~~3(a) Given $\lambda = 14$~~

~~$$|A - \lambda I| = \begin{vmatrix} 1-\lambda & 2 & 3 \\ 2 & 4-\lambda & 6 \\ 3 & 9-\lambda & 9 \end{vmatrix}$$~~

~~$$\begin{aligned} &= (1-\lambda)(4-\lambda)(9-\lambda) - 2(18 - 2\lambda - 18) + 3(12 - 12 + 3\lambda) \\ &= (1-\lambda)(36 - 13\lambda + \lambda^2) - 36 + 4\lambda + 36 + 3\lambda - 36 + 9\lambda \\ &= (36 - 13\lambda + \lambda^2 - 36\lambda + 13\lambda^2 - \lambda^3 - 13) + 4\lambda + 9\lambda \\ &= -\lambda^3 + 14\lambda^2 - 36\lambda + 36 \end{aligned}$$~~

~~$$3(a) A = \begin{bmatrix} 1 & 2 & 3 \\ 2 & 4 & 6 \\ 3 & 6 & 9 \end{bmatrix}$$~~

~~$$A - \lambda I = \begin{bmatrix} 1-\lambda & 2 & 3 \\ 2 & 4-\lambda & 6 \\ 3 & 6 & 9-\lambda \end{bmatrix}$$~~

~~$$\begin{aligned} |A - \lambda I| &= (1-\lambda)(4-\lambda)(9-\lambda) - 2[2(9-\lambda) - (3 \times 6)] + 3[12 - (3 \times (4-\lambda))] \\ &= (1-\lambda)(36 - 13\lambda + \lambda^2) - 2[18 - 2\lambda - 18] + 3[12 - 12 + 3\lambda] \\ &= (36 - 13\lambda + \lambda^2 - 36\lambda + 13\lambda^2 - \lambda^3 - 13) + 4\lambda + 9\lambda \\ &= -\lambda^3 + 14\lambda^2 - 36\lambda + 36 \\ &= (\lambda - 14) \end{aligned}$$~~

$$\begin{aligned} \textcircled{1} \quad x^2 + y^2 &= 2z^2 \Rightarrow x^2 + y^2 = 2(1-x-y)^2 \\ \textcircled{2} \quad x + y + z &= 1 \Rightarrow z = 1-x-y \\ \textcircled{1}: \quad z^2 &= \frac{x^2 + y^2}{2} = \frac{1}{2}(1-x-y)^2 \\ z &= \frac{1}{\sqrt{2}} \sqrt{x^2 + y^2} = 2^{-\frac{1}{2}} (x^2 + y^2)^{\frac{1}{2}} \\ \textcircled{2}: \quad z &= 1-x-y \\ \frac{dx}{dz} &= \dots \end{aligned}$$

$$\begin{aligned} \text{Eq 1: } x^2 &= 2z^2 - y^2 \Rightarrow 2x \frac{dx}{dz} = 4z \Rightarrow 2 \frac{d^2x}{dz^2} = 4 \Rightarrow \frac{d^2x}{dz^2} = 2 \\ \text{Eq 2: } x &= 1-y-z \Rightarrow \frac{dx}{dz} = -1 \\ \text{Eq 3: } y &= 1-x-z \Rightarrow \frac{dy}{dz} = -1 \\ \text{Eq 4: } y^2 &= 2z^2 - x^2 \Rightarrow 2y \frac{dy}{dz} = 4z \Rightarrow 2 \frac{d^2y}{dz^2} = 4 \Rightarrow \frac{d^2y}{dz^2} = 2 \end{aligned}$$

$$2) \quad x^2 + y^2 - 2z^2 - 1 - x - y - z = 0$$

$$2x \frac{dx}{dz} - 4z - \frac{dy}{dz} - 1 = 0$$

$$\frac{dx}{dz} = \frac{1+4z}{2x-1}$$

$$\left. \frac{dx}{dz} \right|_{1,1,1} = \frac{1+4}{2-1} = 5$$

$$\frac{d^2x}{dz^2} = (1+4z)(2x-1)^{-1}$$

$$= -(1+4z)(2 \frac{dx}{dz})(2x-1)^{-2} + (2x-1)^{-1}(4)$$

$$\left. \frac{d^2x}{dz^2} \right|_{1,1,1} = -5 \cdot 4 - 4 = -24$$

$$2y \frac{dy}{dz} - 4z - \frac{dx}{dz} - 1 = 0$$

$$\frac{dy}{dz} = \frac{1+4z}{2y-1}$$

$$\left. \frac{dy}{dz} \right|_{1,1,1} = \frac{5}{-3}$$

$$\left. \frac{d^2y}{dz^2} \right|_{1,1,1} = (1+4z)(2y-1)^{-1}$$

$$= (1+4z)(-1)(2y-1)^{-2} (2 \frac{dy}{dz}) + (2y-1)^{-1}(1+4)$$

$$\begin{aligned} \left. \frac{d^2y}{dz^2} \right|_{1,1,1} &= \frac{-5}{9} + \left(-\frac{5}{3}\right) \\ &= -\frac{20}{9} \end{aligned}$$

$$a) f(x, y) = \cos(x^2 + y^2)$$

$$f'_x = -2x \sin(x^2 + y^2) \quad f'_y = -2y \sin(x^2 + y^2)$$

$$L = f(0, 0) + f'_x(0, 0)x + f'_y(0, 0)y$$

$$= 1 + 0 + 0$$

$$= 1$$

$$b) f_{xx} = f_{xx}[-2x \sin(x^2 + y^2)]$$

$$= -2 \sin(x^2 + y^2) + (-2x)(2x \cos(x^2 + y^2))$$

$$f_{xy} = -2 \sin(x^2 + y^2) + (-2y)(2y \cos(x^2 + y^2))$$

$$f_{xy} + f_{yx} = 2y \cos(x^2 + y^2) + \sin(x^2 + y^2)$$

$$f_{xx}(0, 0) = 0$$

$$f_{xy}(0, 0) = 0$$

$$f_{xy}(0, 0) = 0$$

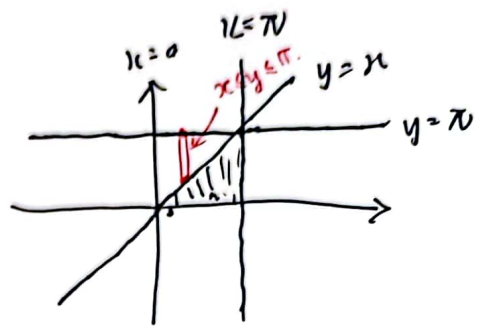
$$L = f(0, 0) + f'_x(0, 0)x + f'_y(0, 0)y + \frac{1}{2!} [f_{xx}(0, 0)x^2 + f_{xy}(0, 0)xy + f_{yx}(0, 0)y^2]$$

$$= 1 + 0$$

$$= 1$$

$$x \leq y \leq \pi$$

$$\begin{matrix} y = \pi \\ y = x \end{matrix} \quad \begin{matrix} x = \pi \\ x = 0 \end{matrix}$$



$$\int_0^{\pi} \int_x^{\pi} \frac{\sin y}{y} dy dx$$

$$= \int_0^{\pi} \int_y^{\pi} \frac{\sin y}{y} dx dy$$

$$= \int_0^{\pi} \left[\frac{x \sin y}{y} \right]_y^{\pi} dy$$

$$= \int_0^{\pi} \left[\frac{\pi \sin y}{y} - \frac{y \sin y}{y} \right] dy = \pi \int_0^{\pi} \frac{\sin y}{y} dy - \int_0^{\pi} \sin y dy$$

$$= \int_0^{\pi} \left[\sin y \left(\frac{\pi}{y} - 1 \right) \right] dy$$

$$= \int_0^{\pi} \sin y dy$$

$$A = \begin{bmatrix} 1 & 2 & 3 \\ 2 & 4 & 6 \\ 3 & 6 & 9 \end{bmatrix} \quad A - \lambda I = \begin{bmatrix} 1-\lambda & 2 & 3 \\ 2 & 4-\lambda & 6 \\ 3 & 6 & 9-\lambda \end{bmatrix}$$

$$\begin{aligned} |A - \lambda I| &= (1-\lambda)[(4-\lambda)(9-\lambda) - 36] - 2[2(9-\lambda) - 18] + 3[12 - 12 + 3\lambda] \\ &= (1-\lambda)[36 - 13\lambda + \lambda^2 - 36] - 2[-2\lambda] + 9\lambda \\ &= (1-\lambda)[\lambda^2 - 13\lambda] + 4\lambda + 9\lambda \\ &= \lambda^2 - 13\lambda - \lambda^3 + 13\lambda^2 + 13\lambda \\ &= -\lambda^3 + 14\lambda^2 \\ &= -\lambda^2(14 - \lambda) \end{aligned}$$

$\therefore \lambda = 14, \lambda = 0$ (repeated)

(b) when $\lambda = 14$

$$A = \begin{bmatrix} -13 & 2 & 3 \\ 2 & -10 & 6 \\ 3 & 6 & -5 \end{bmatrix} \sim \begin{bmatrix} 1 & \frac{2}{-13} & \frac{3}{-13} & 0 \\ 0 & \frac{126}{13} & \frac{-84}{13} & 0 \\ 0 & \frac{-84}{13} & \frac{24}{13} & 0 \end{bmatrix} \xrightarrow{\times 13} \begin{bmatrix} 1 & \frac{2}{-13} & \frac{3}{-13} & 0 \\ 0 & 126 & -84 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix} \sim \begin{bmatrix} 1 & 2 & 3 & 0 \\ 0 & -1.5 & 1 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix}$$

$$x-2 \sim \begin{bmatrix} 1 & 0 & \frac{13}{3} & 0 \\ 0 & -1.5 & 1 & 0 \\ 0 & 0 & 0 & 0 \end{bmatrix} \Rightarrow \begin{aligned} \lambda_1 + \frac{13}{3}\lambda_3 &= 0 \\ -1.5\lambda_2 + \lambda_3 &= 0 \end{aligned} \Rightarrow \begin{aligned} \lambda_1 &= -\frac{13}{3}\lambda_3 \\ \lambda_2 &= \frac{2}{3}\lambda_3 \end{aligned} \Rightarrow \vec{\lambda}_1 = t \begin{bmatrix} -\frac{13}{3} \\ \frac{2}{3} \\ 1 \end{bmatrix}$$

(c) $A \vec{\lambda}_2 = \begin{bmatrix} 1 & 2 & 3 \\ 2 & 4 & 6 \\ 3 & 6 & 9 \end{bmatrix} \begin{bmatrix} -2 \\ 1 \\ 0 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \\ 0 \end{bmatrix}$

$$\therefore A \vec{\lambda}_2 = 0$$

\therefore is eigenvector

(d) $a \begin{bmatrix} -2 \\ 1 \\ 0 \end{bmatrix} + b \begin{bmatrix} -2 \\ 1 \\ 0 \end{bmatrix}$

$\therefore \begin{bmatrix} -2 \\ 1 \\ 0 \end{bmatrix}$ same $\lambda = 0$

(e) $P = \begin{bmatrix} -2 & -2 & -\frac{3}{13} \\ 1 & 1 & 1.5 \\ 0 & 0 & 1 \end{bmatrix} \quad D = \begin{bmatrix} 14 & 0 & 0 \\ 0 & 0 & 0 \\ 0 & 0 & 0 \end{bmatrix}$