NATIONAL UNIVERSITY OF SINGAPORE MATHEMATICS SOCIETY

PAST YEAR PAPER SOLUTIONS with credits to Lin Mingyan Simon

MA1104 Multivariable Calculus AY 2007/2008 Sem 2

Question 1

(a) (i) Note that

$$PQ = \sqrt{(1-0)^2 + (0-5)^2 + (0-0)^2} = \sqrt{26},$$

$$QR = \sqrt{(0-0)^2 + (5-2)^2 + (0-(-3))^2} = 3\sqrt{2},$$

$$PR = \sqrt{(1-0)^2 + (0-2)^2 + (0-(-3))^2} = \sqrt{14}.$$

Thus, one has

$$\cos \angle PQR = \frac{PQ^2 + QR^2 - PR^2}{2 \cdot PQ \cdot QR} = \frac{26 + 18 - 14}{2 \cdot \sqrt{26} \cdot 3\sqrt{2}} = \frac{5\sqrt{13}}{26}.$$

(ii) We have

$$\overrightarrow{PQ} = \overrightarrow{OQ} - \overrightarrow{OP} = \langle 0, 5, 0 \rangle - \langle 1, 0, 0 \rangle = \langle -1, 5, 0 \rangle,$$

$$\overrightarrow{PR} = \overrightarrow{OR} - \overrightarrow{OP} = \langle 0, 2, -3 \rangle - \langle 1, 0, 0 \rangle = \langle -1, 2, -3 \rangle,$$

$$\Rightarrow \text{Area of triangle } PQR = \frac{1}{2} \left| \overrightarrow{PQ} \times \overrightarrow{PR} \right|$$

$$= \frac{1}{2} \left| \langle -1, 5, 0 \rangle \times \langle -1, 2, -3 \rangle \right|$$

$$= \frac{1}{2} \left| \langle -15, -3, 3 \rangle \right|$$

$$= \frac{1}{2} \sqrt{(-15)^2 + (-3)^2 + 3^2} = \frac{9\sqrt{3}}{2}.$$

(iii) From part (ii), one has a normal vector of the plane to be $\overrightarrow{PQ} \times \overrightarrow{PR} = \langle -15, -3, 3 \rangle$. Then the equation of the plane must satisfy the following equation:

$$\langle -15, -3, 3 \rangle \cdot \langle x-1, y, z \rangle = 0.$$

This gives us the equation of the plane containing the triangle PQR to be 5x + y - z - 5 = 0.

(b) From the conditions given, we deduce that the volume of the parallelpiped is equal to $|\mathbf{v}_1 \cdot (\mathbf{v}_2 \times \mathbf{v}_3)| = \mathbf{v}_1 \cdot (\mathbf{v}_2 \times \mathbf{v}_3) = 7$. This would then imply that $\mathbf{v}_2 \cdot (\mathbf{v}_3 \times \mathbf{v}_1) = 7$. Thus, one has

$$\begin{aligned} \mathbf{k}_2 \times \mathbf{k}_3 &=& \frac{\mathbf{v}_3 \times \mathbf{v}_1}{\mathbf{v}_1 \cdot (\mathbf{v}_2 \times \mathbf{v}_3)} \times \frac{\mathbf{v}_1 \times \mathbf{v}_2}{\mathbf{v}_1 \cdot (\mathbf{v}_2 \times \mathbf{v}_3)} \\ &=& \frac{\mathbf{v}_3 \times \mathbf{v}_1}{7} \times \frac{\mathbf{v}_1 \times \mathbf{v}_2}{7} \\ &=& \frac{1}{49} (((\mathbf{v}_3 \times \mathbf{v}_1) \cdot \mathbf{v}_2) \mathbf{v}_1 - ((\mathbf{v}_3 \times \mathbf{v}_1) \cdot \mathbf{v}_1) \mathbf{v}_2) \\ &=& \frac{1}{49} (7\mathbf{v}_1) = \frac{1}{7} \mathbf{v}_1. \\ \Rightarrow \mathbf{k}_1 \cdot (\mathbf{k}_2 \times \mathbf{k}_3) &=& \frac{1}{7} \mathbf{v}_1 \cdot \frac{\mathbf{v}_2 \times \mathbf{v}_3}{\mathbf{v}_1 \cdot (\mathbf{v}_2 \times \mathbf{v}_3)} = \frac{\mathbf{v}_1 \cdot (\mathbf{v}_2 \times \mathbf{v}_3)}{7 \cdot 7} = \frac{1}{7}. \end{aligned}$$

Question 2

(i) In order to find the point(s) of intersection between the surface S and the plane Π_k , we need to solve the following pair of simultaneous equations:

$$x + y + z = k, (1)$$

$$x^2 + x + 2y^2 + 3y = z. (2)$$

From equation (1), we get z = k - x - y. By substituting this into equation (2), we get $k - x - y = x^2 + x + 2y^2 + 3y$, or equivalently, $(x + 1)^2 + 2(y + 1)^2 = k + 3$. Since $(x + 1)^2$ and $(y + 1)^2$ are both non-negative, it follows that for the surface S to intersect the plane Π_k in at least one point, one must have $k + 3 \ge 0$, or equivalently, $k \ge -3$.

In particular, when k = -3, the equation becomes $(x + 1)^2 + 2(y + 1)^2 = 0$, so there would be only 1 point of intersection, namely at (x, y, z) = (x, y, k - x - y) = (-1, -1, -1). Hence, the value of k for which the surface S is tangent to the plane Π_k is k = -3, and the coordinates of the point of tangency P is (-1, -1, -1).

(ii) From part (i), we know that the surface S intersects the plane Π_k in at least one point if and only if $k \geq -3$. Hence, the values of k for which the surface S intersects the plane Π_k in more than one point is k > -3.

As the curve must satisfy the equations $(x+1)^2 + 2(y+1)^2 = k+3$ and z = k-x-y, it follows that a smooth parametrization of the curve of intersection C is

$$\mathbf{r}(t) = \left\langle \sqrt{k+3} \sin t - 1, \sqrt{\frac{k+3}{2}} \cos t - 1, k+2 - \sqrt{k+3} \sin t - \sqrt{\frac{k+3}{2}} \cos t \right\rangle, \ 0 \le t < 2\pi.$$

(iii) At (1, -1, 1), we have k = 1 - 1 + 1 = 1, and thus $\sin t = \frac{1}{\sqrt{k+3}}(x+1) = \frac{1}{\sqrt{1+3}}(1+1) = 1$, which implies that $t = \frac{\pi}{2}$. Hence, at (1, -1, 1), we have

$$\mathbf{r}'(t) = \left\langle \sqrt{k+3}\cos t, -\sqrt{\frac{k+3}{2}}\sin t, -\sqrt{k+3}\cos t + \sqrt{\frac{k+3}{2}}\sin t \right\rangle \\ = \left\langle \sqrt{1+3}\cos\frac{\pi}{2}, -\sqrt{\frac{1+3}{2}}\sin\frac{\pi}{2}, -\sqrt{1+3}\cos\frac{\pi}{2} + \sqrt{\frac{1+3}{2}}\sin\frac{\pi}{2} \right\rangle = \left\langle 0, -\sqrt{2}, \sqrt{2} \right\rangle.$$

Thus the parametric equations for the tangent line to the curve of intersection C at (1, -1, 1) are x = 1, $y = -1 - \sqrt{2}t$, $z = 1 + \sqrt{2}t$, $t \in \mathbb{R}$.

Question 3

(a) From the equation $f(x,y) = x^3 - 2xy - y^3$, we get $f_x(x,y) = 3x^2 - 2y$ and $f_y(x,y) = -2x - 3y^2$. This would further imply that $f_{xx}(x,y) = 6x$, $f_{xy}(x,y) = -2$ and $f_{yy}(x,y) = -6y$. In order to find the critical points of f, we need to solve the following set of simultaneous equations:

$$3x^2 - 2y = 0, (3)$$

$$-2x - 3y^2 = 0. (4)$$

From equation (3), we get $y = \frac{3x^2}{2}$. By substituting this into equation (4), we get $27x^4 + 8x = 0$ (after simplification), or equivalently, $x(3x+2)(9x^2-6x+4) = 0$. As $9x^2-6x+4 = (3x+1)^2+3 > 0$, it follows that the only roots of the equation $x(3x+2)(9x^2-6x+4) = 0$ are x = 0 or $x = -\frac{2}{3}$. From there, we get y = 0 and $y = \frac{2}{3}$ respectively. So the critical points are (0,0) and $\left(-\frac{2}{3},\frac{2}{3}\right)$.

When (x,y) = (0,0), we have $f_{xx} = 0$, $f_{xy} = -2$ and $f_{yy} = 0$. Thus $f_{xx}f_{yy} - f_{xy}^2 = -4 < 0$, so this implies that the critical point (0,0) is a saddle point.

When $(x,y) = \left(-\frac{2}{3}, \frac{2}{3}\right)$, we have $f_{xx} = -4 < 0$, $f_{xy} = -2$ and $f_{yy} = -4$. Thus $f_{xx}f_{yy} - f_{xy}^2 = 12 > 0$, so this implies that the critical point $\left(-\frac{2}{3}, \frac{2}{3}\right)$ is a maximum point.

(b) Let V(x,y,z) = xyz. In order to find the maximum volume of the box, we need to find the maximum value of V(x, y, z), subject to the constraint $4 - x^2 - y^2 - z = 0$. Let $R(x,y,z) = 4 - x^2 - y^2 - z$. Then it follows that $\nabla V(x,y,z) = \langle yz, xz, xy \rangle$ and $\nabla R(x,y,z) = \langle yz, xz, xy \rangle$ $\langle -2x, -2y, -1 \rangle$. By the Method of Lagrange Multipliers, we have

$$\begin{split} \nabla V(x,y,z) &= \lambda \nabla R(x,y,z) \\ \Rightarrow & \langle yz,xz,xy \rangle = \lambda \langle -2x,-2y,-1 \rangle \\ \Rightarrow & yz = -2\lambda x, \ xz = -2\lambda y, \ xy = -\lambda \\ \Rightarrow & yz = 2x^2y, \ xz = 2xy^2. \end{split}$$

Since x and y are assumed to be positive, it follows that $z = 2x^2 = 2y^2$, which would also imply

that $x^2 = y^2$, or equivalently x = y. So one has $4 - x^2 - y^2 - z = 4 - x^2 - x^2 - 2x^2 = 4(1 - x^2) = 0$, which would imply that $x^2 = 1$, or equivalently, x = 1.

Hence, y = 1 and z = 2, so the maximum volume of the box is equal to V(1,1,2) = 1(1)(2) = 2, and the corresponding coordinates of Q when this occurs is (1, 1, 2).

Question 4

(a) We have

When $s=2,\,t=-3$, we have $x=-\frac{2}{3}$ and $y=-\frac{3}{2}$, so one has $x+2y=-\frac{11}{3}$. Thus

$$\begin{split} \frac{\partial z}{\partial s} &= e^{x+2y} \left(\frac{1}{t} - \frac{2t}{s^2} \right) = e^{-\frac{11}{3}} \left(\frac{1}{(-3)} - \frac{2(-3)}{2^2} \right) = \frac{7}{6} e^{-\frac{11}{3}}, \\ \frac{\partial z}{\partial t} &= e^{x+2y} \left(\frac{2}{s} - \frac{s}{t^2} \right) = e^{-\frac{11}{3}} \left(\frac{2}{2} - \frac{2}{(-3)^2} \right) = \frac{7}{9} e^{-\frac{11}{3}}. \end{split}$$

(b) Let $F(a) = \int_0^a \cos(t^2) dt$. Then it follows that $f(x,y) = F(x) - F(y^3)$. Thus, by the Fundamental Theorem of Calculus Part I, one has

$$f_x(x,y) = F'(x) = \cos(x^2), f_y(x,y) = -\frac{\partial}{\partial y}F(y^3) = -\left(\cos((y^3)^2) \cdot \frac{d}{dy}(y^3)\right) = -3y^2\cos(y^6).$$

(c) Note that a smooth parametrization of C is $\mathbf{r}(t) = \langle t, 2t, 3t \rangle$, $0 \le t \le 1$. This implies that $\mathbf{r}'(t) = \langle 1, 2, 3 \rangle$, so one has $|\mathbf{r}'(t)| = |\langle 1, 2, 3 \rangle| = \sqrt{1^2 + 2^2 + 3^2} = \sqrt{14}$. Thus one has

$$\int_C xe^{yz} ds = \int_0^1 te^{(2t)(3t)} |\mathbf{r}'(t)| dt = \int_0^1 \sqrt{14}te^{6t^2} dt = \left[\frac{\sqrt{14}}{12}e^{6t^2}\right]_0^1 = \frac{\sqrt{14}}{12} (e^6 - 1).$$

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Question 5

(a) It is easy to see that D is bounded by the curves $x=0,\ y=1$ and x=y. So the limits of integration are $0 \le y \le 1$ and $0 \le x \le y$. Thus

$$\iint_{D} x \sqrt{y^{2} - x^{2}} dA = \int_{0}^{1} \int_{0}^{y} x \sqrt{y^{2} - x^{2}} dx dy$$

$$= \int_{0}^{1} \left[-\frac{1}{3} (y^{2} - x^{2})^{\frac{3}{2}} \right]_{0}^{y} dy$$

$$= \int_{0}^{1} \frac{y^{3}}{3} dy$$

$$= \left[\frac{y^{4}}{12} \right]_{0}^{1} = \frac{1}{12}.$$

(b) From the given question, we see that the given domain D of the surface is the disk $x^2 + y^2 \le 3$. By converting to polar coordinates, i.e. $x = r \cos \theta$ and $y = r \sin \theta$, we see that one must have $0 \le r \le \sqrt{3}$ and $0 \le \theta \le 2\pi$. Thus

Required Area
$$= \iint_{D} \sqrt{1 + z_{x}^{2} + z_{y}^{2}} dA$$
$$= \iint_{D} \sqrt{1 + y^{2} + x^{2}} dA$$
$$= \int_{0}^{2\pi} \int_{0}^{\sqrt{3}} r \sqrt{1 + r^{2}} dr d\theta$$
$$= 2\pi \left[\frac{1}{3} (1 + r^{2})^{\frac{3}{2}} \right]_{0}^{\sqrt{3}} = \frac{14\pi}{3}.$$

Question 6

- (i) The domain of f is \mathbb{R}^2 , and the range of f is \mathbb{R} .
- (ii) It is easy to see that f is continuous on $\mathbb{R}^2 \setminus \{(0,0)\}$. Hence, it remains to check if f is continuous at (0,0). Let $x = r \cos \theta$ and $y = r \sin \theta$. Then one has

$$\lim_{(x,y)\to(0,0)} f(x,y) = \lim_{(x,y)\to(0,0)} \frac{y^3}{x^2 + y^2} = \lim_{r\to 0} \frac{(r\cos\theta)^3}{r^2} = \lim_{r\to 0} r\cos^3\theta = 0 = f(0,0).$$

This shows that f is continuous at (0,0). Hence f is continuous at all points $(x,y) \in \mathbb{R}^2$.

(iii) For $(x,y) \neq (0,0)$, we have $f_x(x,y) = -\frac{y^3}{(x^2+y^2)^2} \cdot 2x = -\frac{2xy^3}{(x^2+y^2)^2}$. For (x,y) = (0,0), by definition one has

$$f_x(0,0) = \lim_{h \to 0} \frac{f(0+h,0) - f(0,0)}{h} = \lim_{h \to 0} \frac{0-0}{h} = 0.$$

(iv) We shall show that the limit $\lim_{(x,y)\to(0,0)} f_x(x,y)$ does not exist.

Along the path y = 0, we see that $f_x(x, y) = f_x(x, 0) = 0$ for all $x \neq 0$. So as (x, y) approaches (0, 0) along the path y = 0, we have $f_x(x, y) \to 0$.

Along the path y=x, we see that $f_x(x,y)=f_x(x,x)=-\frac{2x(x)^3}{(x^2+x^2)^2}=-\frac{1}{2}$ for all $x\neq 0$. So as (x,y) approaches (0,0) along the path y=x, we have $f_x(x,y)\to -\frac{1}{2}$.

Thus, by the two-path test, we see that the limit $\lim_{(x,y)\to(0,0)} f_x(x,y)$ does not exist. Consequently, $f_x(x,y)$ is not continuous at (0,0).

(v) By definition, one has

$$f_{xx}(0,0) = \lim_{h \to 0} \frac{f_x(0+h,0) - f_x(0,0)}{h} = \lim_{h \to 0} \frac{0-0}{h} = 0.$$

Question 7

(a) It is easy to see that D is bounded by the lines x = 0, y = 0 and x + y = 1. Let u = x + y and v = x - y. Then it follows that $x = \frac{u + v}{2}$ and $y = \frac{u - v}{2}$, so the Jacobian is

$$\frac{\partial(x,y)}{\partial(u,v)} = \frac{\partial x}{\partial u}\frac{\partial y}{\partial v} - \frac{\partial x}{\partial v}\frac{\partial y}{\partial u} = \frac{1}{2}\cdot\left(-\frac{1}{2}\right) - \frac{1}{2}\cdot\frac{1}{2} = -\frac{1}{2}.$$

By letting the image of D under the change of variables to be R, we easily see that R is bounded by the lines v = -u, v = u and u = 1. So the limits of integration under the variables u and v are $0 \le u \le 1$ and $-u \le v \le u$. So one has

$$\iint_D f(x+y) \, dx \, dy = \iint_R f(u) \left| \frac{\partial(x,y)}{\partial(u,v)} \right| dv \, du = \int_0^1 \int_{-u}^u \frac{1}{2} f(u) \, dv \, du = \int_0^1 u f(u) \, du$$

as desired.

(b) Let the shell be denoted S. By converting into spherical coordinates, i.e. $x = \rho \sin \phi \cos \theta$, $y = \rho \sin \phi \sin \theta$ and $z = \rho \cos \phi$, we see that the limits of integration must be $\sqrt{a} \le \rho \le \sqrt{b}$, $0 \le \phi \le \pi$ and $0 \le \theta \le 2\pi$. Thus, one has

Mass of the Shell
$$= \iiint_S \frac{1}{x^2 + y^2 + z^2} dV$$

$$= \int_0^{2\pi} \int_0^{\pi} \int_{\sqrt{a}}^{\sqrt{b}} \frac{1}{\rho^2} \cdot \rho^2 \sin \phi \, d\rho \, d\phi \, d\theta$$

$$= \int_0^{2\pi} \int_0^{\pi} \int_{\sqrt{a}}^{\sqrt{b}} \sin \phi \, d\rho \, d\phi \, d\theta$$

$$= \int_0^{2\pi} d\theta \int_0^{\pi} \sin \phi \, d\phi \int_{\sqrt{a}}^{\sqrt{b}} d\rho$$

$$= 2\pi \left(\sqrt{b} - \sqrt{a}\right) [-\cos \phi]_0^{\pi} = 4\pi \left(\sqrt{b} - \sqrt{a}\right).$$

Question 8

(a) (i) As \mathbf{F} is a vector field with continuous second order partial derivatives, one has div(curl \mathbf{F}) = 0. Thus one has

$$\operatorname{div}(\operatorname{curl} \mathbf{F}) = \frac{\partial}{\partial x} (Ax - y^2) + \frac{\partial}{\partial y} (2xy - 3y) + \frac{\partial}{\partial z} (Bxz) = A + 2x - 3 + Bx = A - 3 + (2 + B)x = 0.$$

By comparing coefficients, we must have A = 3 and B = -2.

As S_1 has an outward pointing normal (and hence positive orientation), we see that the normal to the surface S_1 is pointing in the positive z – axis. Hence, by the right hand rule, it follows that the boundary curve C for S_1 is the ellipse $x^2 + 5y^2 = 1$ in the xy – plane with the counter-clockwise orientation.

By a similar reasoning as above, we also see that the boundary curve for S_2 is the curve -C, i.e. the ellipse $x^2 + 5y^2 = 1$ in the xy – plane with the clockwise orientation.

Thus, by Stokes' Theorem, one has

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$$\iint_{S_1} (\operatorname{curl} \mathbf{F}) \cdot d\mathbf{S} = \int_C \mathbf{F} \cdot d\mathbf{r}, \quad \iint_{S_2} (\operatorname{curl} \mathbf{F}) \cdot d\mathbf{S} = \int_{-C} \mathbf{F} \cdot d\mathbf{r}$$

$$\Rightarrow \iint_S (\operatorname{curl} \mathbf{F}) \cdot d\mathbf{S} = \iint_{S_1} (\operatorname{curl} \mathbf{F}) \cdot d\mathbf{S} + \iint_{S_2} (\operatorname{curl} \mathbf{F}) \cdot d\mathbf{S}$$

$$= \int_C \mathbf{F} \cdot d\mathbf{r} + \int_{-C} \mathbf{F} \cdot d\mathbf{r}$$

$$= \int_C \mathbf{F} \cdot d\mathbf{r} - \int_C \mathbf{F} \cdot d\mathbf{r} = 0.$$

(iii) Let S denote the surface $x^2 + 4z^2 \le 1$ in the xz – plane (i.e. y = 0). Then it follows that the boundary curve of S is the curve C.

Since C has a -clockwise orientation, we see that an outward pointing normal **n** to the surface S is the vector (0, -1, 0). This would imply that on the surface S, one has

$$(\text{curl } \mathbf{F}) \cdot \mathbf{n} = \langle 2x - y^2, 2xy - 3y, -2xz \rangle \cdot \langle 0, -1, 0 \rangle = y(2x - 3) = 0(2x - 3) = 0.$$

Therefore, by Stokes' Theorem, one has

$$\int_{C} \mathbf{F} \cdot d\mathbf{r} = \iint_{S} (\operatorname{curl} \mathbf{F}) \cdot d\mathbf{S} = \iint_{S} (\operatorname{curl} \mathbf{F}) \cdot \mathbf{n} \, dS = \iint_{S} 0 \, dS = 0.$$

(b) By Green's Theorem, one has

$$\int_{C} (y^{3} - y) dx - 2x^{3} dy = \iint_{R} \frac{\partial}{\partial x} (-2x^{3}) - \frac{\partial}{\partial y} (y^{3} - y) dA = \iint_{R} 1 - (6x^{2} + 3y^{2}) dA, \quad (5)$$

where R denotes the region enclosed by C. Denote the region enclosed by the ellipse $6x^2 + 3y^2 = 1$ in the xy – plane by S. We shall show that the above integral is maximised when R = S.

Note that the surfaces z=0 and $z=1-(6x^2+3y^2)$ intersect at the ellipse $6x^2+3y^2=1$ in the xy – plane, and observe that on the region S, the surface $z=1-(6x^2+3y^2)$ is above the plane z=0. Thus, for all points (x,y) in S, one has $1-(6x^2+3y^2)\geq 0$. Likewise, for all points (x,y) not in S, i.e. $(x,y)\in\mathbb{R}^2\backslash S$, one has $1-(6x^2+3y^2)<0$. Hence, one has

$$\iint_{R} 1 - (6x^{2} + 3y^{2}) dA = \iint_{(R \cap S)} 1 - (6x^{2} + 3y^{2}) dA + \iint_{(R \cap (\mathbb{R}^{2} \setminus S))} 1 - (6x^{2} + 3y^{2}) dA
\leq \iint_{(R \cap S)} 1 - (6x^{2} + 3y^{2}) dA \quad (\because \forall (x, y) \in \mathbb{R}^{2} \setminus S, \ 1 - (6x^{2} + 3y^{2}) < 0)
\leq \iint_{S} 1 - (6x^{2} + 3y^{2}) dA \quad (\because R \cap S \subseteq S).$$

As equality holds if and only if $R \cap (\mathbb{R}^2 \setminus S) = \phi$ and $R \cap S = S$, or equivalently, R = S, we see that the integral in equation (5) is maximised when R = S. So the positively oriented simple closed C is the ellipse $6x^2 + 3y^2 = 1$ in the xy – plane, with orientation $x = \frac{\sqrt{6}}{6} \cos t$, $y = \frac{\sqrt{3}}{3} \sin t$, $0 \le t \le 2\pi$.

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