NATIONAL UNIVERSITY OF SINGAPORE MATHEMATICS SOCIETY

Multivariable Calculus

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MA1104 Multivariable Calculus AY 2008/2009 Sem 2

Question 1

(a) find the intersection of the two surfaces:

$$z = x^2 - y^2$$

$$z = x^2 + xy - 1.$$

hence,

$$x^2 - y^2 = x^2 + xy - 1$$

$$x = \frac{1 - y^2}{y}$$

let y = t,

$$x = \frac{1 - t^2}{t}, z = \frac{1 - 2t^2}{t^2}$$

where $t \neq 0$.

the parameterization could be $\langle \frac{1-t^2}{t}, t, \frac{1-2t^2}{t^2} \rangle$.

(b) reform the equation $(\boldsymbol{x} - \boldsymbol{a})(\boldsymbol{x} - \boldsymbol{b}) = c^2$

$$x^2 - (a+b)x + ab - c^2 = 0$$

complete the square:

$$(x - \frac{a+b}{2})^2 = c^2 + (\frac{a-b}{2})^2.$$

the equation represents a sphere centered at $\frac{a+b}{2}$ where the radius is $\sqrt{c^2 + (\frac{a-b}{2})^2}$. $R^2 = c^2 + |\frac{a-b}{2}|^2$.

Question 2

(a) for every point where $x \neq y$

$$g(x,y) = \frac{x^2 - y^2}{x - y} = x + y$$

since x + y is a continuous function

g(x, y) is continuous at all points where $x \neq y$. for all points where x = y and $x \neq 0$,

$$g(x,y) = 3x.$$

$$\lim_{y \to x} g(x,y) = \lim_{y \to x} \frac{x^2 - y^2}{x - y} = \lim_{y \to x} x + y = 2x.$$

 $\therefore x \neq 0,$

 $g(x,y) \neq \lim_{y\to x} g(x,y)$

so, g(x,y) is discontinuous at points where x=y and $x\neq 0$ for the point (0,0). g(0,0)=0.

$$\lim_{y \to 0x \to 0} g(x, y) = x + y = 0$$

if $x \neq y$.

$$\lim_{y \to 0} g(x, y) = 3x = 0$$

if x = y.

g(x,y) is continuous at the point (0,0). In conclusion g(x,y) is continuous at $\{(x,y)||x\neq y\}\cup\{(0,0)\}$.

(b) let

$$u=(cos\theta,sin\theta)$$

$$D_{\boldsymbol{u}}f(0,0) = \lim_{h \to 0} \frac{f((0,0) + h\boldsymbol{u}) - f(0,0)}{h - 0}$$

$$= \lim_{h \to 0} \frac{\cos^2\theta \sin\theta h^3}{h^7 \cos^6\theta + 2h^3 \sin^2\theta}$$

$$= \lim_{h \to 0} \frac{\sin\theta \cos^2\theta}{h^4 \cos^6\theta + 2\sin^2\theta}$$

$$= \frac{\sin\theta \cos^2\theta}{2\sin^2\theta}$$

if $sin\theta \neq 0$ the $D_{\boldsymbol{u}}f(0,0)$ exists. Otherwise not.

No.

let (x, y) goes to zero along the curve $y = x^4$

$$\lim_{(x,y)\to(0,0)} f(x,y) = \lim_{x\to 0} \frac{x^6}{x^6 + 2x^8} = \lim_{x\to 0} \frac{1}{1 + 2x^2} = 1.$$

let (x,y) goes to zero along y=x.

$$\lim_{(x,y)\to(0,0)} f(x,y) = \lim_{x\to 0} \frac{x^3}{x^6 + 2x^2} = \lim_{x\to 0} \frac{x}{x^4 + 2} = 0.$$

the two are not equal, thus we can conclude that f is not continuous at (0,0).

Question 3

(a) find the curve first.

$$x^3 + 2xy + yz = 73x^2 - yz = 1 (1)$$

we can get:

$$x^3 + 2xy + 3x^2 = 8$$

let x = t,then, $y = \frac{8-t^3-3t^2}{2t}$, $z = \frac{6t^3-2t}{8-t^3-3t^2}$

so, the curve C can be represented by $\mathbf{r}(t) = \langle t, \frac{8-t^3-3t^2}{2t}, \frac{6t^3-2t}{8-t^3-3t^2} \rangle$ point (1,2,1) is $\mathbf{r}(1)$.

$$\mathbf{r}'(t) = \langle 1, \frac{-4t^3 - 6t^2 - 16}{4t^2}, \frac{-18t^4 - 4t^3 + 138t^2 - 16}{(8 - t^3 - 3t^2)^2} \rangle.$$
$$\mathbf{r}'(1) = \langle 1, -\frac{13}{2}, \frac{25}{4} \rangle.$$

so, the parameterizations of the equation could be represented

$$\langle 1,2,1\rangle + s\langle 1,-\frac{13}{2},\frac{25}{4}\rangle$$

the parameterizations is given by

$$\langle t+1, -\frac{13}{2}t+2, \frac{25}{4}t+1, \rangle.$$

(b) to find all local extreme points, take the partial derivetives and make them to zero.

$$\frac{\partial f}{\partial x} = -24 - 6xy = 0$$

$$\frac{\partial f}{\partial y} = 3y^2 - 3x^2 = 0$$

we can get xy = -4 and $x^2 = y^2$.

all the local extreme points are(2, -2) and (-2, 2)

$$f_{xx} = -6y, f_{yy} = 6y, f_{xy} = -6x.$$

hence, $\mathbf{D} = -36(x^2 + y^2) < 0$ for the two points.

Thus, those two points are saddle points of f.

(c) as one of the vertex of the rectangular box is on the ellipsoid and the coordinate would be (x, y, z) where x, y, z > 0.

so, the volumn V = 8xyz. use the lagrange multiplier method to do the find the maximum value of V.

let
$$F(x, y, z) = (\frac{x}{a})^2 + (\frac{y}{b})^2 + (\frac{z}{c})^2$$

$$\frac{\partial V}{\partial x} = \lambda \frac{\partial F}{\partial x}$$
$$\frac{\partial V}{\partial y} = \lambda \frac{\partial F}{\partial y}$$
$$\frac{\partial V}{\partial z} = \lambda \frac{\partial F}{\partial z}$$

we can get:

$$4yz = \lambda \frac{x}{a^2}$$
$$4xz = \lambda \frac{y}{b^2}$$
$$4xy = \lambda \frac{x}{c^2}$$

solve the equations:

$$x = \frac{\lambda}{4bc}$$

$$y = \frac{\lambda}{4ac}$$

$$z = \frac{\lambda}{4ab}$$

$$(\lambda)^2 = \frac{16a^2 * b^2 * c^2}{3}$$

sub in the value:

$$V_{max} = 8xyz = \frac{\lambda^3}{8a^2b^2c^2} = \frac{8}{3}\sqrt{\frac{a^2b^2c^2}{3}} = \frac{8abc}{3\sqrt{3}}$$

So, the maximum Volume is

$$\frac{8abc}{3\sqrt{3}}$$

Question 4

(a)
$$J \times r = -r \times (r \times r') = -(r \cdot r')r + r^2r' = r^2r'$$
 therefore, $r' = \frac{J \times r}{r^2}$

(b) let $x = r\cos\theta$, $y = r\sin\theta$.

$$\int_0^{\frac{1}{2}} \int_{\sqrt{3}} x^{\sqrt{1-x^2}} e^{x^2+y^2} dy dx = \int_0^1 \int_{\frac{\pi}{3}}^{\frac{\pi}{2}} e^{r^2} r d\theta dr$$
$$= \left(\frac{\pi}{2} - \frac{\pi}{3}\right) \int_0^1 r e^{r^2} dr$$
$$= \frac{\pi}{12} \left[e^{r^2} \right]_0^1 = \frac{\pi}{12} (e-1).$$

(c) By observing the planes, we find that it is a Parallelepiped. We can caculate the volume by the vector triple product. first we find the four points PQRS let plane SPR be x+y+z=1, plane SPQ be y+z=2, plane PQR be x+2y=0

find point P by the equations

$$x + y + z = 1$$
$$y + z = 2$$
$$x + 2y = 0$$

 $P: \langle -1, \tfrac{1}{2}, \tfrac{3}{2} \rangle.$ find Q:

$$x + y + z = 2$$
$$y + z = 2$$
$$x + 2y = 0$$

 $Q:\langle 0,0,2\rangle.$ find R:

$$x + y + z = 1$$
$$y + z = 4$$
$$x + 2y = 0$$

(2)

 $\begin{array}{l} R: \langle -3, \frac{3}{2}, \frac{5}{2} \rangle. \\ \text{Find } S \end{array}$

$$x + y + z = 1$$
$$y + z = 2$$
$$x + 2y = 1$$

(3)

 $S: \langle -1, 1, 1 \rangle$.

therefore,

$$\begin{split} PS &= \langle 0, \frac{1}{2}, -\frac{1}{2} \rangle \\ PR &= \langle -2, 1, -1 \rangle \\ PQ &= \langle 1, -\frac{1}{2}, \frac{1}{2} \rangle \end{split}$$

the volume would be: $V = (PS \times PR) \cdot PQ = 1 - \frac{1}{2} + \frac{1}{2} = 1$

Question 5

(a) suppose F is conservative.

$$f = \int 2x + y \ dx = x^2 + xy + C_1$$

where C_1 is a function of y and z;

$$\frac{\partial f}{\partial x} = x + \frac{\partial C_1}{\partial y} = x + 2yz^2$$

therefore, $C_1 = y^2 * z^2 + C_2$

$$f = x^2 + xy + y^2 * z^2 + C_2$$

$$\frac{\partial f}{\partial z} = 2y^2 * z + \frac{\partial C_2}{\partial z} = 2y^2 * z$$

hence C_2 is a constant.

therefore, $f = x^2 + xy + y^2 * z^2 + C$ where C is a constant.

(b) let $\mathbf{F} = \langle A, B, C \rangle$

$$\oint_C \mathbf{F} \cdot d\mathbf{r} = \iint_D \frac{\partial A}{\partial z} - \frac{\partial C}{\partial x} dx dz = \iint_D (-2x) dx dz = 0.$$

remark: by stoke's theorem you can get the above result. the last integral is because D is symmetric of x axis

(c) let $\mathbf{F} = \langle bz - cy, cx - az, ay - bz \rangle$ then $curl \mathbf{F} = \langle 2a, 2b, 2c \rangle = 2\mathbf{n}$ let u be a unit vector with the same direction with \mathbf{n} . therefore:

$$\frac{1}{2|\boldsymbol{n}|}\oint_C (bz-cy)dx + (cx-az)dy + (ay-bx)dz = \frac{1}{2|\boldsymbol{n}|}\int\int_R 2\boldsymbol{n}\cdot\boldsymbol{u}dS = \int\int_R 1dS$$

 $\iint_R 1dS$ is the area of R.

Remark: using the stokes theorem.

Question 6

(a) let
$$\mathbf{F} = (F_1, F_2, F_3), \mathbf{G} = (G_1, G_2, G_3)$$

$$\mathbf{F} * \mathbf{G} = (F_2G_3 - F_3G_2, F_3G_1 - F_1G_3, F_1G_2 - F_2G_1)$$

$$lefthandside = div(\mathbf{F} * \mathbf{G}) = \frac{\partial (F_2 G_3 - F_3 G_2)}{\partial x} + \frac{\partial (F_3 G_1 - F_1 G_3)}{\partial y} + \frac{\partial (F_1 G_2 - F_2 G_1)}{\partial z}$$

$$curl \boldsymbol{F} = (\frac{(\partial(F_3))}{\partial y} - \frac{\partial(F_2)}{\partial z}, \frac{\partial(F_1)}{\partial z} - \frac{\partial(F_3)}{\partial x}, \frac{\partial(F_2)}{\partial x} - \frac{\partial(F_1)}{\partial y})$$

$$curl \mathbf{G} = (\frac{(\partial(G_3))}{\partial y} - \frac{\partial(G_2)}{\partial z}, \frac{\partial(G_1)}{\partial z} - \frac{\partial(G_3)}{\partial x}, \frac{\partial(G_2)}{\partial x} - \frac{\partial(G_1)}{\partial y})$$

$$curl \mathbf{F} \cdot \mathbf{G} = G_1 \frac{\partial(F_3)}{\partial y} - G_1 \frac{\partial(F_2)}{\partial z} + G_2 \frac{\partial(F_1)}{\partial z} - G_2 \frac{\partial(F_3)}{\partial x} + G_3 \frac{\partial(F_2)}{\partial x} - G_3 \frac{\partial(F_1)}{\partial y}$$

similarly,

$$curl \mathbf{G} \cdot \mathbf{F} = F_1 \frac{\partial(G_3)}{\partial y} - F_1 \frac{\partial(G_2)}{\partial z} + F_2 \frac{\partial(G_1)}{\partial z} - F_2 \frac{\partial(G_3)}{\partial x} + F_3 \frac{\partial(G_2)}{\partial x} - F_3 \frac{\partial(G_1)}{\partial y}$$

thus,

RHS =
$$curl \mathbf{F} \cdot \mathbf{G} - curl \mathbf{G} \cdot \mathbf{F}$$

= $\frac{\partial (F_2 G_3 - F_3 G_2)}{\partial x} + \frac{\partial (F_3 G_1 - F_1 G_3)}{\partial y} + \frac{\partial (F_1 G_2 - F_2 G_1)}{\partial z}$
= LHS

(b) Let $g(x,y) = \sqrt{1-x^2}$, then we have

$$\frac{\partial g}{\partial x} = -\frac{x}{\sqrt{1 - x^2}} \quad \& \quad \frac{\partial g}{\partial y} = 0$$

First we use the reduction formula,

$$\int \cos^3(x) dx = \frac{\cos^2 x \sin x}{3} + \frac{2}{3} \int \cos x dx$$
$$= \frac{1}{3} \cos^2 x \sin x + \frac{2}{3} \sin x + C, \quad C \in \mathbb{R}$$

$$\iint_{S} y^{2} dS = 2 \int_{-1}^{1} \int_{0}^{3-x} y^{2} \sqrt{1 + \left(\frac{\partial g}{\partial x}\right)^{2} + \left(\frac{\partial g}{\partial y}\right)^{2}} dy dx$$

$$= 2 \int_{-1}^{1} \int_{0}^{3-x} y^{2} \sqrt{1 + \frac{x^{2}}{1 - x^{2}}} dy dx$$

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

$$= \frac{2}{3} \int_{-1}^{1} \frac{(3 - x)^{3}}{\sqrt{1 - x^{2}}} dx$$
(substitute $x = \cos \theta$) = $\frac{2}{3} \int_{\pi}^{2\pi} \frac{(3 - \cos \theta)^{3}}{\sqrt{1 - \cos^{2} \theta}} \frac{dx}{d\theta} d\theta$

$$= \frac{2}{3} \int_{\pi}^{2\pi} \frac{(3 - \cos \theta)^{3}}{\sin \theta} \sin \theta d\theta$$

$$= \frac{2}{3} \int_{\pi}^{2\pi} (3 - \cos \theta)^{3} d\theta$$

$$= \frac{2}{3} \left[27\pi - 0 + \frac{9}{2} \int_{\pi}^{2\pi} \cos 2\theta + 1 d\theta - \int_{\pi}^{2\pi} \cos^{3} \theta d\theta \right]$$

$$= \frac{2}{3} \left[27\pi + \frac{9}{2} (0 + \pi) - (0 + 0) \right]$$

$$= \frac{2}{3} \left[\frac{63}{2} \pi \right]$$

$$= 21\pi$$

(c) The flux E across the field is the value of $div \mathbf{E}$.

$$\boldsymbol{E} = \nabla(\frac{z}{\rho^3})$$

$$div \boldsymbol{E} = \nabla \cdot \boldsymbol{E} = \nabla^2(\frac{z}{\rho^3}) = \frac{\partial^2(\frac{z}{\rho^3})}{\partial x^2} + \frac{\partial^2(\frac{z}{\rho^3})}{\partial y^2} + \frac{\partial^2(\frac{z}{\rho^3})}{\partial z^2}$$

$$\frac{\partial(\frac{1}{\rho^3})}{\partial x} = -\frac{3x}{(x^2 + y^2 + z^2)(\frac{5}{2})} \frac{\partial^2(\frac{1}{\rho^3})}{\partial (x^2)} = -\frac{3}{(x^2 + y^2 + z^2)(\frac{5}{2})} + \frac{15x^2}{(x^2 + y^2 + z^2)(\frac{7}{2})}$$

by symmetry,

$$\frac{\partial^{2}(\frac{1}{\rho^{3}})}{\partial(y^{2})} = -\frac{3}{(x^{2} + y^{2} + z^{2})(\frac{5}{2})} + \frac{15y^{2}}{(x^{2} + y^{2} + z^{2})(\frac{7}{2})}$$

$$\frac{\partial^{2}(\frac{1}{\rho^{3}})}{\partial(z^{2})} = -\frac{3}{(x^{2} + y^{2} + z^{2})(\frac{5}{2})} + \frac{15z^{2}}{(x^{2} + y^{2} + z^{2})(\frac{7}{2})}$$

$$\frac{\partial^{2}(\frac{z}{\rho^{3}})}{\partial(z^{2})} = z(-\frac{3}{(x^{2} + y^{2} + z^{2})(\frac{5}{2})} + \frac{15x^{2}}{(x^{2} + y^{2} + z^{2})(\frac{7}{2})}) - \frac{6x}{(x^{2} + y^{2} + z^{2})(\frac{5}{2})}$$

hence,

$$div \mathbf{E} = \nabla \cdot \mathbf{E} = z\left(-\frac{9}{(x^2 + y^2 + z^2)(\frac{5}{2})} + \frac{15(x^2 + y^2 + z^2)}{(x^2 + y^2 + z^2)(\frac{7}{2})}\right) - \frac{6x}{(x^2 + y^2 + z^2)(\frac{5}{2})} = 0$$

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Thus, the flux across the field is zero.