Calculus 3

Math 222

Tuesday April 29, 2014 Solutions

Problem 1 (6 points) Let $\mathbf{r}(t) = (t, \cos^2 t, \sin^2 t)$.

- i. Find the velocity $\mathbf{r}'(t)$ and the acceleration $\mathbf{r}''(t)$.
- ii. Find the tangential and normal components of the acceleration

Hint: you can use the formulas $\sin(2\alpha) = 2\sin\alpha \cdot \cos\alpha$ and $\cos(2\alpha) = \cos^2\alpha - \sin^2\alpha$.

Solution: We find that $\mathbf{r}'(t) = (1, -2\cos t\sin t, 2\sin t, \cos t) = (1, -\sin(2t), \sin(2t))$. Next $\mathbf{r}''(t) = (0, -2\cos(2t), 2\cos(2t))$. We note that $||\mathbf{r}'(t)|| = \sqrt{1 + 2\sin^2(2t)}$. The tangential component of the acceleration is given by the formula

$$a_T = \frac{\mathbf{r}'(t) \cdot \mathbf{r}''(t)}{||\mathbf{r}'(t)||} = \frac{4\sin(2t)\cos(2t)}{\sqrt{1 + 2\sin^2(2t)}} = \frac{2\sin(4t)}{\sqrt{1 + 2\sin^2(2t)}}.$$

The normal component of the acceleration is

$$a_N = \frac{||\mathbf{r}'(t) \times \mathbf{r}''(t)||}{||\mathbf{r}'(t)||} = \frac{||(-2)(0,\cos(2t),\cos(2t))||}{\sqrt{1 + 2\sin^2(2t)}} = \frac{2\sqrt{2}|\cos(2t)|}{\sqrt{1 + 2\sin^2(2t)}}$$

Problem 2 (6 points)

- i. Write the Taylor series about x = 0 of $\ln(1+x)$. You do not need to justify your answer.
- ii. Use part i. to write the Taylor series about x = 0 of $\ln(1 + x^3)$.
- iii. Write the Taylor series about x = 0 of $f(x) = \int_0^x \ln(1+t^3)dt$.

Solution: We have $\ln(1+x) = \sum_{n=1}^{\infty} (-1)^{n-1} x^n/n = x - x^2/2 + x^3/3 \pm \dots$ It follows that $\ln(1+x^3) = \sum_{n=1}^{\infty} (-1)^{n-1} x^{3n}/n = x^3 - x^6/2 + x^9/3 \pm \dots$ Integrating term by term, we get

$$\int_0^x \ln(1+t^3)dt = \sum_{n=1}^\infty \frac{(-1)^{n-1}x^{3n+1}}{n(3n+1)} = x^4/4 - x^7/14 + x^{10}/30 \pm \dots$$

Problem 3 (6 points)

Let $f(x, y, z) = x^2 \cos(y)z^3$.

- i. Find the gradient $\nabla f(p)$ at the point $p = (1, \pi, -1)$. In which direction does the function f increase the most?
- ii. Find the directional derivative $D_u f(p)$ where u is the vector (1,2,1).
- iii. Let S be the level surface of f passing through $(1, \pi, -1)$. Find an equation for the tangent plane to S at $(1, \pi, -1)$.

Solution: We have $\nabla f = (f_x, f_y, f_z) = (2x\cos(y)z^3, -x^2\sin(y)z^3, 3x^2\cos(y)z^2)$. At the point $p = (1, \pi, -1)$, $\nabla f = (2, 0, -3)$. The function f increases most in the direction $\nabla f(p) = (2, 0, -3)$. The directional derivative is equal to

$$DUf(p) = \nabla f(p) \cdot u = (2, 0, -3) \cdot (1, 2, 1) = 2 - 3 = -1.$$

The equation of the tangent plane at the point $p = (x_0, y_0, z_0)$ is $(x-x_0, y-y_0, z-z_0) \cdot \nabla f(p) = 0$. In our case it becomes

$$0 = (x - 1, y - \pi, z + 1) \cdot (2, 0, -3) = 2x - 2 - 3z - 3 = 2x - 3z - 5,$$

or 2x - 3z = 5.

Problem 4 (6 points)

Let x, y, z satisfy an equation: $x^2 - y^2 + z^2 - 2z = 4$. Find $\partial z/\partial x$ and $\partial z/\partial y$.

Solution: Differentiating with respect to x and using implicit differentiation, we find that $2x + 2z \cdot z_x - 2z_x = 0$. It follows that $z_x = x/(1-z)$.

Differentiating with respect to y and using implicit differentiation, we find that $-2y + 2z \cdot z_y - 2z_y = 0$. It follows that $z_y = y/(z-1)$.

Problem 5 (6 points)

Find all local maxima, local minima, and saddle points of the function

$$f(x,y) = x\cos y - x^3/3$$

in the region $\{(x,y) : |y| < \pi\}$.

Solution: At a critical point,

$$\nabla f = (\cos y - x^2, -x \sin y) = (0, 0).$$

Since $x \sin y = 0$, either x = 0 (case 1); or $\sin y = 0$, which for $|y| < \pi$ only happens when y = 0 (case 2).

In case 1, we $\cos y - 0^2 = 0$, so $\cos y = 0$, $y = \pm \pi/2$, so we get points $(0, \pi/2)$ and $(0, -\pi/2)$ (we have used that $|y| < \pi$).

In case 2, we have $\cos y = \cos 0 = 1$, so $x^2 = 1$, $x = \pm 1$; we get points (1,0) and (-1,0).

The Hessian of f is equal to

$$\begin{pmatrix} -2x & -\sin y \\ -\sin y & -x\cos y \end{pmatrix}$$

At the points $(0, \pm \pi/2)$ the determinant is equal to $-\sin^2(\pm \pi/2) = -1$, so we get saddle points by the Hessian criterion. At the point (1,0), the Hessian is

$$\left(\begin{array}{cc} -2 & 0 \\ 0 & -1 \end{array}\right),\,$$

so that point is a local maximum.

At the point (-1,0), the Hessian is

$$\left(\begin{array}{cc} 2 & 0 \\ 0 & 1 \end{array}\right),\,$$

so that point is a local minimum.

Problem 6 (6 points)

Use the method of Lagrange multipliers to find the minimum value of the function

$$f(x,y) = (x^3 + y^3)/3$$

subject to the constraint g(x, y) = xy = 4.

Solution: The hyperbola g(x,y) = xy = 4 has two branches: on the first branch x > 0, y > 0, and so f(x,y) > 0, and also it is easy to see that $f(x,y) \to \infty$ as either $x \to \infty$ or $y \to \infty$; we shall restrict ourselves to that branch.

On the 2nd branch, x < 0, y < 0, and it is easy to see that $f(x, y) \to -\infty$ as either $x \to -\infty$ or $y \to -\infty$; so the minimum of f restricted to that branch is $-\infty$.

On the first branch, we define $F(x,y) := f - \lambda g = (x^3 + y^3)/3 - \lambda(xy - 4)$. We have

$$F_x = x^2 - \lambda y = 0,$$

$$F_y = y^2 - \lambda x = 0,$$

$$F_\lambda = xy - 4 = 0.$$

If $\lambda = 0$, then from the first equation we have x = 0, and so the constraint equation xy = 4 is not satisfied, therefore $\lambda \neq 0$. Dividing the first two equations, we get $x^2/y^2 = y/x$, or $x^3 = y^3$. This implies x = y. Substituting into the last equation, we find x = y = 2. The minimum is f(2,2) = 16/3.

Problem 7 (6 points)

Use polar coordinates to find the volume of the region bounded by the paraboloids $z = 3x^2 + 3y^2$ and $z = 4 - x^2 - y^2$.

Solution: We use polar coordinates (r, θ) in the (x, y)-plane, or, equivalently, cylindrical coordinates in \mathbb{R}^3 . The equations of the paraboloids become $z = 3r^2$ and $z = 4 - r^2$. They intersect above the circle $4 - r^2 = 3r^2$ or r = 1. The paraboloid $z = 3r^2$ lies below the paraboloid $z = 4 - r^2$, so the limits of integration for z will be $3r^r \le z \le 4 - r^2$. The volume is given by

$$\int_{r=0}^{1} \int_{\theta=0}^{2\pi} \int_{z=3r^2}^{4-r^2} dz r dr d\theta = 2\pi \int_{0}^{1} (4-4r^2) r dr = 8\pi [r^2/2 - r^4/4]_{0}^{1} = 2\pi.$$

Problem 8 (6 points)

Let D be the bounded region of the plane which is enclosed by the curves $y = 0, y = x^2$ and x = 1. Evaluate the following double integral:

$$\iint\limits_{D} x \sin y \ dA.$$

Solution: The limits of integration are $x \in [0,1], y \in [0,x^2]$. The integral is

$$\int_{x=0}^{1} \int_{y=0}^{x^2} x \sin y dy dx = \int_{0}^{1} x [-\cos(y)]_{0}^{x^2} dx = \int_{0}^{1} x (1 - \cos(x^2)) dx = \frac{1}{2} - \int_{0}^{1} x \cos(x^2) dx.$$

To compute the last integral, we note that $(d/dx)(-\sin(x^2)/2) = -x\cos(x^2)$, therefore the previous expression becomes

$$\frac{1}{2} - \int_0^1 (d/dx)(\sin(x^2)/2)dx = 1/2 - [\sin(x^2)/2]_0^1 = \frac{1 - \sin(1)}{2}.$$

Problem 9 (6 points)

Use spherical coordinates to evaluate the triple integral

$$\iiint\limits_{D} xyz \ dV,$$

where D is the region lying between the spheres of radius $\rho = 2$ and $\rho = 4$, and above the cone $\phi = \pi/3$.

Solution: The limits of integration are $\phi \in [0, \pi/3], \rho \in [2, 4], \theta \in [0, 2\pi]$. The function $xyz = \rho^3 \sin^2 \phi \cos \phi \sin \theta \cos \theta = \rho^3 \sin^2 \phi \cdot \sin(2\theta)/2$. The integral is

$$\int_{2}^{4} \int_{0}^{\frac{\pi}{3}} \int_{0}^{2\pi} \rho^{3} \sin^{2} \phi \cos \phi \frac{\sin(2\theta)}{2} \rho^{2} \sin \phi d\theta d\phi d\rho = \int_{2}^{4} \rho^{5} d\rho \int_{0}^{\frac{\pi}{3}} \sin^{3} \phi \cos \phi d\phi \int_{0}^{2\pi} \frac{\sin(2\theta)}{2} d\theta.$$

The last integral is equal to $[-\cos(2\theta)/4]_0^{2\pi} = 0$, hence the product of the three integrals is also equal to 0. Answer: 0.

Problem 10 (6 points)

Use the transformation x = u/v, y = v to evaluate the double integral

$$\iint\limits_{D} xy \ dA,$$

where D is the region in the first quadrant bounded by the lines y = x and y = 3x and the hyperbolas xy = 1 and xy = 3.

Solution: The integrand xy = u in the new coordinates. The limits of integration are $xy = u \in [1,3]$; straight lines y = kx become v = ku/v or $u = v^2/k$, so $v^2/u \in [1,3]$ or equivalently $v \in [\sqrt{u}, \sqrt{3u}]$. The Jacobian is

$$\det\left(\begin{array}{cc} 1/v & -u/v^2 \\ 0 & 1 \end{array}\right) = 1/v.$$

The integral is equal to

$$\int_{u=1}^{3} \int_{v=\sqrt{u}}^{\sqrt{3u}} \frac{u}{v} dv du = \int_{1}^{3} u[\ln v]_{\sqrt{u}}^{\sqrt{3u}} du = \int_{1}^{3} u \frac{(\ln 3 + \ln u - \ln u)}{2} du = \frac{\ln 3}{2} \int_{1}^{3} u du$$

That expression is equal to

$$\frac{\ln 3(9-1)}{2\cdot 2} = 2\ln 3.$$