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1) Compute the limits

$$a) \lim_{(x,y) \rightarrow (0,0)} \frac{x^3y}{x^6 + y^2}$$

In order for a limit to exist, the function must approach the same value regardless of the path along which we approach  $(0,0)$

For  $y = xc \Rightarrow \lim_{x \rightarrow 0} \frac{x^3 \cdot xc}{x^6 + xc^2} = \lim_{x \rightarrow 0} \frac{x^4}{xc^6 + x^2} = 0$

For  $y = x^3 \Rightarrow \lim_{x \rightarrow 0} \frac{x^3 \cdot x^3}{x^6 + (x^3)^2} = \lim_{x \rightarrow 0} \frac{x^6}{2x^6} = \frac{1}{2}$

Since the limits are different for the path  $y = x$  and  $y = xc^3$ , this limit does not exist

$$b) \lim_{(x,y) \rightarrow (0,0)} \frac{y^4}{x^2 + y^2}$$

We have  $x^2 \geq 0 \rightarrow x^2 + y^2 \geq y^2 \Rightarrow \frac{1}{x^2 + y^2} \leq \frac{1}{y^2}$

We have:  $0 \leq \left| \frac{y^4}{x^2 + y^2} \right| \leq \left| \frac{y^4}{y^2} \right| = |y^2|$

$$\lim_{x \rightarrow 0} 0 = 0 \quad \lim_{x \rightarrow 0} |x^2| = 0$$

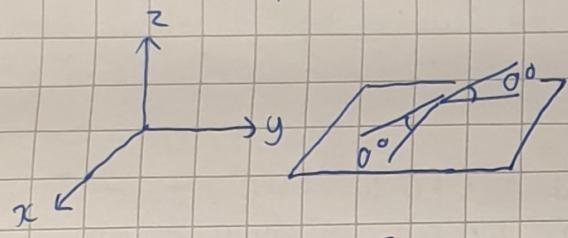
$\Rightarrow$  By the squeeze theorem  $\frac{y^4}{x^2 + y^2} \rightarrow 0$  as  $(x,y) \rightarrow (0,0)$

2) Consider the function  $f(x,y) = x^3 - 3xy^2 - 6y - 1$

a) Compute all the 1<sup>st</sup> and 2<sup>nd</sup> order derivatives

$$f(x,y) \begin{cases} f_x = \frac{\partial f}{\partial x} : 3x^2 - 3y^2 \\ f_y = \frac{\partial f}{\partial y} : -6xy - 6 \end{cases} \quad \begin{cases} f_{xx} = \frac{\partial^2 f}{\partial x^2} : 6x \\ f_{xy} = \frac{\partial^2 f}{\partial y \partial x} : -6y \\ f_{yy} = \frac{\partial^2 f}{\partial y^2} : -6x \\ f_{yx} = \frac{\partial^2 f}{\partial x \partial y} : -6y \end{cases}$$

b) Find all the points on the surface where the tangent plane is horizontal



Since the plane is horizontal, its partial derivative of both  $x$  and  $y$  direction will be 0  
 $\frac{\partial f}{\partial x} = \frac{\partial f}{\partial y} = 0$

$$\therefore f_x = 3x^2 - 3y^2 = 0 \Rightarrow |x| = |y|$$

$$\therefore f_y = -6xy - 6 = 0 \Rightarrow xy = -1$$

We have  $\begin{cases} |x| = |y| \\ xy = -1 \end{cases} \Rightarrow \begin{cases} (x, y) = (1, -1) \\ (x, y) = (-1, 1) \end{cases}$

$$f(x, y) = x^3 - 3xy^2 - 6y - 1$$

$$\Rightarrow f(1, -1) = 3 \quad f(-1, 1) = -5$$

$\Rightarrow$  There are 2 points on the surface where tangent plane is horizontal:  
 $(1, -1, 3)$  and  $(-1, 1, -5)$

c) Find the tangent plane to the surface at the point  $(1, 2)$

$$f(1, 2) = -24$$

$$f_x = 3x^2 - 3y^2 \Rightarrow f_x(1, 2) = -9$$

$$f_y = -6xy - 6 \Rightarrow f_y(1, 2) = -18$$

The tangent plane is:

$$z = f(1, 2) + f_x(1, 2)(x - 1) + f_y(1, 2)(y - 2)$$

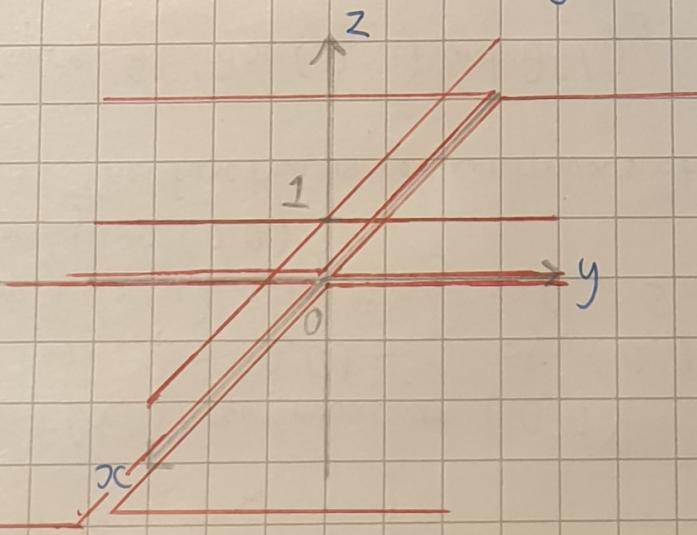
$$\Rightarrow z = -24 + (-9)(x - 1) + (-18)(y - 2)$$

$$\Rightarrow z = -9x - 18y + 21 \text{ (Answer)}$$

3) Consider the function  $f(x, y)$  defined by

$$f(x, y) = \begin{cases} 1, & \text{if } x = 0 \text{ or } y = 0 \\ 0, & \text{otherwise} \end{cases}$$

a) Sketch the surface  $z = f(x, y)$



$\Rightarrow$  Plane  $z = 0$  except  $x, y$  axis

$\Rightarrow$  The  $x, y$  axis is at  $z = 1$

b) Is  $f(x, y)$  continuous at  $(0, 0)$

We have :  $f(0, 0) = 1 \Rightarrow (0, 0, 1)$  is defined

$\lim f(x, y)$  along  $x=y=0$ . Since  $f(0, 0) = 1 \neq 0$  along  $y=x$   
 $(x, y) \rightarrow (0, 0)$

$\Rightarrow$  The function is not continuous at  $(0, 0)$

c) Compute  $\frac{\partial f}{\partial x}(0, 0)$  and  $\frac{\partial f}{\partial y}(0, 0)$

$$\frac{\partial f}{\partial x} \Big|_{(0, 0)} = \lim_{h \rightarrow 0} \frac{f(0+h, 0) - f(0, 0)}{h} = \lim_{h \rightarrow 0} \frac{f(h, 0) - f(0, 0)}{h}$$
$$= \lim_{h \rightarrow 0} \frac{1-1}{h} = 0$$

$$\frac{\partial f}{\partial y} \Big|_{(0, 0)} = \lim_{h \rightarrow 0} \frac{f(0, 0+h) - f(0, 0)}{h} = \lim_{h \rightarrow 0} \frac{f(0, h) - f(0, 0)}{h}$$
$$= \lim_{h \rightarrow 0} \frac{1-1}{h} = 0$$

d) Tangent plane equation

$$z = f(0, 0) + \frac{\partial f}{\partial x}(0, 0)(x-0) + \frac{\partial f}{\partial y}(0, 0)(y-0)$$

$$\Rightarrow z = 1 + 0(x-0) + 0(y-0)$$

$$\Rightarrow z = 1$$

e) Choose a point  $(0, 01, 0, 01)$  (very close to  $(0, 0)$ )

$$\frac{\partial f}{\partial x} \Big|_{(0, 01, 0, 01)} = \lim_{h \rightarrow 0} \frac{f(0, 01+h, 0, 01) - f(0, 01, 0, 01)}{h}$$
$$= \lim_{h \rightarrow 0} \frac{0-0}{h} = 0$$

$$\frac{\partial f}{\partial y} \Big|_{(0, 01, 0, 01)} = \lim_{h \rightarrow 0} \frac{f(0, 01, 0, 01+h) - f(0, 01, 0, 01)}{h}$$
$$= \lim_{h \rightarrow 0} \frac{0-0}{h} = 0$$

$\Rightarrow$  Tangent plane at  $(0, 01, 0, 01)$

$$z = f(0, 01, 0, 01) + 0(x-0, 01) + 0(y-0, 01)$$

$$z = 0$$

$\Rightarrow$  The plane  $z = 1$  found in 3d does not approximate well the region no matter how much smaller become because at  $(0, 0)$ ,  $z = 1$  but for other points except x and y axis, the surface is at  $z = 0$ . The error of 1 does not improve at all

$$f(0, 0) = 1$$

$$f(0, 01, 0, 01) = 0$$

$$f(0, 000001; 0, 000001) = 0 \quad \left. \begin{array}{l} \\ \end{array} \right\} \Rightarrow \text{Plane } z = 1 \text{ does not approximate}$$

the region around it

f) The surface  $z = f(x, y)$  does not have a tangent plane at  $(0, 0)$  because the surface is not continuous at  $(0, 0)$  and the  $\lim_{(x,y) \rightarrow (0,0)}$  does not exist

### 4) Linearization

a) Find the linearization  $L(x, y)$  for function  $g$  defined by

$$g(x, y) = \frac{x}{x^2 + y^2} \text{ at point } (1, 2)$$

Linearization at a point is simply the tangent plane to the surface at the point

$$\begin{aligned} \left. \frac{\partial g}{\partial x} \right|_{(1,2)} \frac{x}{x^2 + y^2} &= \frac{(x^2 + y^2)(\frac{\partial g}{\partial x}(x)) - x(\frac{\partial^2 g}{\partial x^2}(x^2 + y^2))}{(x^2 + y^2)^2} \\ &= \frac{(x^2 + y^2) - 2x^2}{(x^2 + y^2)^2} = \frac{y^2 - x^2}{(x^2 + y^2)^2} = \frac{3}{25} \end{aligned}$$

$$\begin{aligned} \left. \frac{\partial g}{\partial y} \right|_{(1,2)} \frac{x}{x^2 + y^2} &= \frac{(x^2 + y^2)(\frac{\partial g}{\partial y}(x)) - x(\frac{\partial^2 g}{\partial y^2}(x^2 + y^2))}{(x^2 + y^2)^2} \\ &= \frac{0 - x(0 + 2y)}{(x^2 + y^2)^2} = \frac{-2xy}{(x^2 + y^2)^2} = -\frac{4}{25} \end{aligned}$$

The tangent plane at  $(1, 2)$

$$\begin{aligned} z &= f(1, 2) + \frac{3}{25}(x - 1) + (-\frac{4}{25})(y - 2) \\ &= \frac{3}{25}x - \frac{4}{25}y + \frac{2}{5} \end{aligned}$$

By linearization, the value of  $g(0.8, 2.3)$  is

$$\frac{3}{25} \cdot 0.8 + \left(-\frac{4}{25}\right) \cdot 2.3 + \frac{2}{5} = 0.128$$

b) Calculate the data

I choose 3 points in the middle of table  $(-10, 20)$   $(-10, 25)$   $(-5, 20)$

$$\frac{\Delta w}{\Delta v} \approx \frac{\Delta w}{\Delta v} = \frac{-37 - (-35)}{25 - 20} = -0.4$$

$$\frac{\Delta w}{\Delta T} \approx \frac{\Delta w}{\Delta T} = \frac{-29 - (-35)}{-5 - (-10)} = 1.2$$

□ Linearization  $L(v, T)$  at point  $(25, -10)$

$$\begin{aligned} w &= L(25, -10) + 0.4(v - 25) + 1.2(T + 10) \\ &= -37 - 0.4v + 10 + 1.2T + 12 \\ &= -0.4v + 1.2T - 15 \end{aligned}$$

□ Estimation for wind chill using  $w(v, T)$

$$w(25, -12) = -39.4 \quad w(23, -10) = -36.2 \quad w(23, -12) = -38.6$$

c) We have:  $f(0,0) = 5$

$$\frac{\partial f}{\partial x} \approx \frac{\Delta f}{\Delta x} = \frac{5-3}{2-0} = 1 \quad \frac{\partial f}{\partial y} \approx \frac{\Delta f}{\Delta y} = \frac{5-3}{1-0} = 2$$

Linearization  $L(x, y)$  at  $(2, 1)$

$$\begin{aligned} L(x, y) &= f(2, 1) + 1(x-2) + 2(y-1) \\ &= 3 + 1(x-2) + 2(y-1) \\ &= x + 2y - 1 \end{aligned}$$

Estimation

$$f(2.2, 1) = 3.2 \quad f(2, 0.8) = 2.6 \quad f(2.2, 0.8) = 2.8$$

5) Polar coordinates  $r, \theta$ :  $x = r\cos\theta$ ,  $y = r\sin\theta$

$$\Rightarrow f(x, y) = f(r\cos\theta, r\sin\theta) = F(r, \theta)$$

Prove  $\left(\frac{\partial F}{\partial r}\right)^2 + \left(\frac{1}{r} \cdot \frac{\partial F}{\partial \theta}\right)^2 = \left(\frac{\partial f}{\partial x}\right)^2 + \left(\frac{\partial f}{\partial y}\right)^2$

We have according to the chain rule

$$\begin{aligned} \frac{\partial F}{\partial r} &= \frac{\partial f}{\partial x} \cdot \frac{\partial x}{\partial r} + \frac{\partial f}{\partial y} \cdot \frac{\partial y}{\partial r} = \frac{\partial f}{\partial x} \cos\theta + \frac{\partial f}{\partial y} \sin\theta \\ \frac{\partial F}{\partial \theta} &= \frac{\partial f}{\partial x} \cdot \frac{\partial x}{\partial \theta} + \frac{\partial f}{\partial y} \cdot \frac{\partial y}{\partial \theta} = \frac{\partial f}{\partial x} (-r\sin\theta) + \frac{\partial f}{\partial y} (r\cos\theta) \\ \Rightarrow \left(\frac{\partial F}{\partial r}\right)^2 + \left(\frac{1}{r} \cdot \frac{\partial F}{\partial \theta}\right)^2 &= \left(\frac{\partial f}{\partial x} \cos\theta + \frac{\partial f}{\partial y} \sin\theta\right)^2 + \left[\frac{1}{r} \left(-r\sin\theta \frac{\partial f}{\partial x} + r\cos\theta \frac{\partial f}{\partial y}\right)\right]^2 \\ &= \left(\frac{\partial f}{\partial x} \cos\theta\right)^2 + \left(\frac{\partial f}{\partial y} \sin\theta\right)^2 + 2 \frac{\partial f}{\partial x} \cos\theta \frac{\partial f}{\partial y} \sin\theta \\ &\quad + \left(\frac{\partial f}{\partial x} \sin\theta\right)^2 + \left(\frac{\partial f}{\partial y} \cos\theta\right)^2 - 2 \frac{\partial f}{\partial x} \sin\theta \frac{\partial f}{\partial y} \cos\theta \\ &= \left(\frac{\partial f}{\partial x}\right)^2 (\cos^2\theta + \sin^2\theta) + \left(\frac{\partial f}{\partial y}\right)^2 (\sin^2\theta + \cos^2\theta) \\ &= \left(\frac{\partial f}{\partial x}\right)^2 \cdot 1 + \left(\frac{\partial f}{\partial y}\right)^2 \cdot 1 = \left(\frac{\partial f}{\partial x}\right)^2 + \left(\frac{\partial f}{\partial y}\right)^2 \\ \Rightarrow \left(\frac{\partial F}{\partial r}\right)^2 + \left(\frac{1}{r} \cdot \frac{\partial F}{\partial \theta}\right)^2 &= \left(\frac{\partial f}{\partial x}\right)^2 + \left(\frac{\partial f}{\partial y}\right)^2 \end{aligned}$$

6) Given  $PV = nRT$ , prove  $\frac{\partial P}{\partial V} \cdot \frac{\partial V}{\partial T} \cdot \frac{\partial T}{\partial P} = -1$

$$\frac{\partial P}{\partial V} = \frac{nRT}{V} \Rightarrow \frac{\partial P}{\partial V} = \frac{-nRT}{V^2}$$

$$\frac{\partial V}{\partial T} = \frac{nRT}{P} \Rightarrow \frac{\partial V}{\partial T} = \frac{nR}{P} \quad \frac{\partial T}{\partial P} = \frac{PV}{nR} \Rightarrow \frac{\partial T}{\partial P} = \frac{V}{nR}$$

$$\frac{\partial P}{\partial V} \cdot \frac{\partial V}{\partial T} \cdot \frac{\partial T}{\partial P} = \frac{-nRT}{V^2} \cdot \frac{nR}{P} \cdot \frac{V}{nR} = -\frac{nRT}{V^2} \cdot \frac{V}{P} = -\frac{nRT}{PV} = -1$$

Since  $PV = nRT$   
 $\frac{nRT}{PV} = 1$