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Exercise 1: Let $f(x, y) = y e^{x+y^2}$

a) We have: $\frac{\partial f}{\partial x} = y e^{x+y^2}$ $\frac{\partial f}{\partial y} = (2y^2 + 1) e^{x+y^2}$

Linear approximation of $f(-4.02, 2.05)$ around the point $(-4; 2)$

$$\begin{aligned} L(-4.02, 2.05) &= f(-4; 2) + f_x(-4.02, 2.05)(-4.02 + 4) \\ &\quad + f_y(-4.02, 2.05)(2 - 2.05) \\ &= 2e^0 + 2.05e^{0.1825}(-0.02) + 9.405e^{0.1825}(-0.05) \\ &\approx 1.38639 \end{aligned}$$

b) We have: $f(-4.02, 2.05) \approx 2.4604$

\Rightarrow The approximation is smaller than the true value ($L(x, y) < f(x, y)$)

Exercise 2: Consider $f(x, y) = \frac{y^2}{x}$ ($x \neq 0$), ellipse $2x^2 + y^2 = 1$

a) We know that the gradient vector is normal to the surface at a given point

$$\begin{aligned} f(x, y) = \frac{y^2}{x} &\Rightarrow \frac{\partial f}{\partial x} = -\frac{y^2}{x^2} \quad \frac{\partial f}{\partial y} = \frac{2y}{x} \\ &\Rightarrow \vec{\nabla}f(a, b) = \left(-\frac{b^2}{a^2}; \frac{2b}{a} \right) \end{aligned}$$

ellipse: $2x^2 + y^2 = 1 \Rightarrow \frac{\partial f}{\partial x} = 4x \quad \frac{\partial f}{\partial y} = 2y$

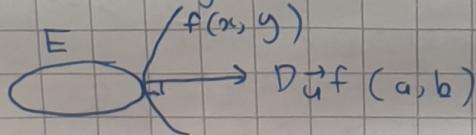
$\Rightarrow \vec{\nabla}E(a, b) = (4a, 2b)$ orthogonal to surface at (a, b)

Directional derivative of $f(a, b)$ in the direction of $\vec{\nabla}E(a, b)$ is

$$\begin{aligned} D_{\vec{u}}f(a, b) &= (4a, 2b) \cdot \left(-\frac{b^2}{a^2}; \frac{2b}{a} \right) \\ &= 4a \cdot -\frac{b^2}{a^2} + 2b \cdot \frac{2b}{a} = -\frac{4b^2}{a} + \frac{4b^2}{a} = 0 \end{aligned}$$

b) Geometric interpretation

Since the normal vector is orthogonal to the ellipse, any point belonging to the ellipse lying on $f(x, y)$ will have their rate of change orthogonal to the surface of $f(x, y)$, rendering them having no rate of change at all



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Exercise 3: We have : $g(2) = 3$, $h(2) = 4$, $g'(2) = 5$, $h'(2) = 6$
 $f(2, 2) = -3$, $f(3, 4) = 9$
 $f_x(2, 2) = 7$, $f_x(3, 4) = 7$, $f_y(2, 2) = 6$, $f_y(3, 4) = 8$

Find derivative of $f(g(t), h(t))$ at $t=2$
 $f(g(2), h(2)) = f(3, 4)$

According to the chain rule:

$$\frac{df}{dt} = \frac{\partial f}{\partial g} \cdot \frac{dg}{dt} + \frac{\partial f}{\partial h} \cdot \frac{dh}{dt}$$

$$\text{At } t=2 \Rightarrow \frac{df}{dt} = 7 \cdot 5 + 8 \cdot 6 = 83$$

\Rightarrow The tangent plane : $f(2, 2) + f_x(2, 2)$

Exercise 4: Let $f(x, y, z) = x - 2y + 2z$ constrained to $g(x, y, z) = x^2 + y^2 + z^2 = 36$

a) Find extrema with the above condition

$$\text{Let } g(x, y, z) = 0 \Rightarrow g(x, y, z) = x^2 + y^2 + z^2 - 36 = 0$$

$$\text{We have : } \frac{\partial f}{\partial x} = 1 \quad \frac{\partial f}{\partial y} = -2 \quad \frac{\partial f}{\partial z} = 2$$

$$\frac{\partial g}{\partial x} = 2x \quad \frac{\partial g}{\partial y} = 2y \quad \frac{\partial g}{\partial z} = 2z$$

The Lagrange multiplier

$$\begin{cases} \nabla f = \lambda \nabla g \\ g = 36 \end{cases} \Rightarrow \begin{cases} 1 = \lambda 2x \\ -2 = \lambda 2y \\ 2 = \lambda 2z \\ x^2 + y^2 + z^2 = 36 \end{cases} \Rightarrow \begin{cases} \lambda 2x = 1 \\ -\lambda y = 1 \\ \lambda z = 1 \\ x^2 + y^2 + z^2 = 36 \end{cases}$$

λ can't be 0 because $0 \cdot 2x = 0 \Rightarrow \lambda = c \neq 0$

$$\Rightarrow \lambda 2x = -\lambda y = \lambda z \Rightarrow \begin{cases} x = \frac{1}{2\lambda} ; y = -\frac{1}{\lambda} ; z = \frac{1}{\lambda} \\ 2x = -y = z \end{cases} \quad (1)$$

$$\text{Consider (1)} \Rightarrow x^2 + y^2 + z^2 = 36$$

$$9x^2 = 36 \Rightarrow x^2 = 4 \Rightarrow x = \pm 2$$

\Rightarrow Two extrema: $(2; -4; 4)$ & $(-2; 4; -4)$

$$\text{Consider (2)} \Rightarrow \left(\frac{1}{2\lambda}\right)^2 + \left(-\frac{1}{\lambda}\right)^2 + \left(\frac{1}{\lambda}\right)^2 = 36$$

$$\Rightarrow \frac{1}{4\lambda^2} + \frac{1}{\lambda^2} + \frac{1}{\lambda^2} = 36$$

$$\Rightarrow \frac{9}{4\lambda^2} = 36 \Rightarrow 4\lambda^2 = \frac{1}{4} \Rightarrow \lambda = \pm \frac{1}{4}$$

$$\text{For } \lambda = \frac{1}{4} \Rightarrow (x, y, z) = (2; -4; 4)$$

$$\lambda = -\frac{1}{4} \Rightarrow (x, y, z) = (-2; 4; -4)$$

$$\text{We have : } f(2; -4; 4) = 18 \Rightarrow \text{maxima}$$

$$f(-2; 4; -4) = -18 \Rightarrow \text{minima}$$

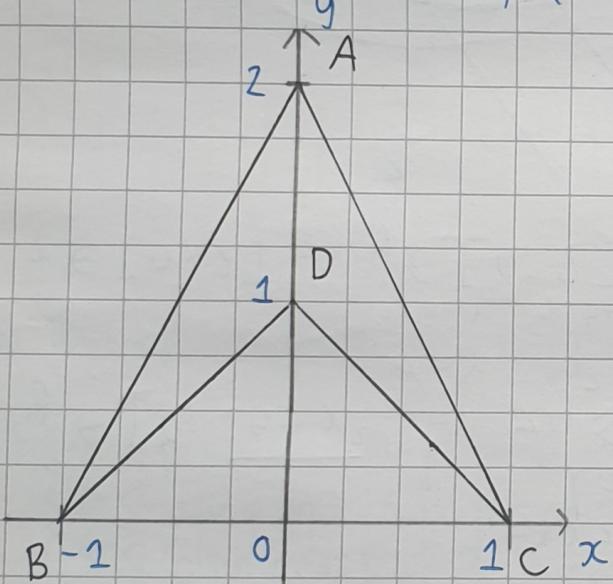
b) Geometric interpretation

We can see that : $x - 2y + 2z = \pm 18$ are tangent planes to the sphere
 $\Rightarrow L(2; -4; 5) = 18 + 1(x-2) - 2(y+4) + 2(z-5) = 0$
 $\Rightarrow 18 + x - 2 - 2y - 8 + 2z - 10 = 0$
 $\Rightarrow x - 2y + 2z = 0$

\Rightarrow If we doesn't solve by calculus, we can reason that $f(x, y)$ can reaches its extrema by shifting to the rears of the sphere and become tangent planes.

\Rightarrow Calculate which value of $f(x, y, z)$ that makes it the tangent plane to sphere

Exercise 5: D has density $\rho(x, y) = 1$



a) Describe ACD

We have : $0 \leq x \leq 1$

Line passing through DC has equation

$$y = -x + 1$$

Line passing through AC has equation

$$y = -2x + 2$$

ACD lies above DC line and below AC line

$$\Rightarrow -x + 1 \leq y \leq -2x + 2$$

\Rightarrow The set of inequalities

$$\begin{cases} 0 \leq x \leq 1 \\ -x + 1 \leq y \leq -2x + 2 \end{cases}$$

b) The mass of ACD is

$$\int_0^1 \int_{-x+1}^{-2x+2} 1 \, dy \, dx = \int_0^1 (-2x+2 - (-x+1)) \, dx$$

density

$$= \int_0^1 (-x+1) \, dx = -\frac{1}{2}x^2 + x \Big|_0^1 = \frac{1}{2}$$

Since ABD is the same as ACD \Rightarrow mass of ABCD is $\frac{1}{2} \times 2 = 1$
 We have

$$M_x(ACD) = \int_0^1 \int_{-x+1}^{-2x+2} y \, dy \, dx = \frac{1}{2} \Rightarrow \bar{x} = \frac{My(ACD)}{M(ACD)} - \frac{1/6}{1/2} = \frac{1}{3}$$

$$My(ACD) = \int_0^1 \int_{-x+1}^{-2x+2} x \, dy \, dx = \frac{1}{6} \Rightarrow \bar{y} = \frac{M_x(ACD)}{M(ACD)} = \frac{1/2}{1/2} = 1$$

By reflection, we also know that $M_x(ABD) = \frac{1}{2}$; $My(ABD) = -\frac{1}{6}$

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$$\Rightarrow M_x = \frac{1}{2} + \frac{1}{2} = 1; M_y = \frac{1}{6} + \left(-\frac{1}{6}\right) = 0$$

$$\Rightarrow \bar{x}_{\text{arrow}} = \frac{0}{1} = 0, \bar{y}_{\text{arrow}} = \frac{1}{1} = 1$$

\Rightarrow Center of mass of arrow is $(0; 1)$

c) The center of mass lies inside the arrow

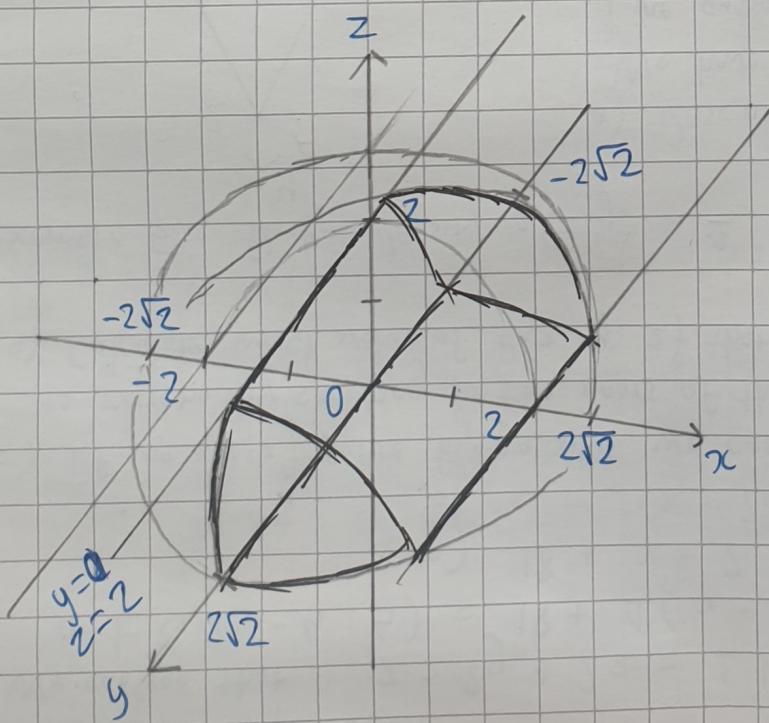
Exercise 6: Consider triple integral $\int_0^2 \int_0^{\sqrt{4-x^2}} \int_0^{\sqrt{8-x^2-y^2}} 1 dz dy dx$

a) Sketch region of integration

$$z \in [0; \sqrt{8-x^2-y^2}] \Rightarrow z \leq \sqrt{8-x^2-y^2}$$
$$\Rightarrow z^2 \leq 8 - x^2 - y^2$$
$$\Rightarrow \begin{cases} z^2 + x^2 + y^2 \leq 8 \\ z \geq 0 \end{cases} \Rightarrow z \text{ is upper half sphere region inside the sphere radius } 2\sqrt{2}$$

$$y \in [0; \sqrt{4-x^2}] \Rightarrow y \leq \sqrt{4-x^2}$$
$$\Rightarrow y^2 \leq 4 - x^2$$
$$\Rightarrow x^2 + y^2 \leq 4 \Rightarrow y \text{ is upper half cylinder along } y\text{-axis}$$

$$x \in [0; 2] \Rightarrow y \in [0; 2], z \in [0; 2]$$



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$$\begin{aligned}
 b) & \left\{ \begin{array}{l} 0 \leq z \leq \sqrt{8-x^2-y^2} \\ 0 \leq y \leq \sqrt{5-x^2} \\ 0 \leq x \leq 2 \end{array} \right. \Rightarrow \left\{ \begin{array}{l} 0 \leq z \leq \sqrt{8-r^2} \\ 0 \leq r \sin \theta \leq \sqrt{4-r^2 \cos^2 \theta} \\ 0 \leq r \cos \theta \leq 2 \end{array} \right. \\
 & \Rightarrow \left\{ \begin{array}{l} 0 \leq z \leq \sqrt{8-r^2} \\ r^2 \sin^2 \theta \leq 4 - r^2 \cos^2 \theta \Rightarrow \begin{array}{c} 0 \leq z \leq \sqrt{8-r^2} \\ 0 \leq r \leq 2 \\ r^2 \cos^2 \theta \leq r^2 \leq 4 \end{array} \\ 0 \leq r \cos \theta \leq 2 \end{array} \right. \\
 & \Rightarrow \left\{ \begin{array}{l} 0 \leq z \leq \sqrt{8-r^2} \\ 0 \leq r \leq 2 \\ 0 \leq \theta \leq \frac{\pi}{2} \end{array} \right. \Rightarrow \int_{0}^{\frac{\pi}{2}} \int_{0}^{2} \int_{0}^{\sqrt{8-r^2}} r dz dr d\theta
 \end{aligned}$$

$$\begin{aligned}
 c) \int_{0}^{\frac{\pi}{2}} \int_{0}^{2} \int_{0}^{\sqrt{8-r^2}} r dr dz d\theta &= \int_{0}^{\frac{\pi}{2}} \int_{0}^{2} r \sqrt{-r^2 + 8} dr d\theta \\
 &= \int_{0}^{\frac{\pi}{2}} \left(\frac{8(2\sqrt{2}-1)}{3} \right) d\theta \\
 &= \frac{4\pi(2\sqrt{2}-1)}{3} \text{ (Answer)}
 \end{aligned}$$

d) The value of the integral represents the volume bounded by the triple integral