Multivariable Calculus Self-Learning Module

Exercises

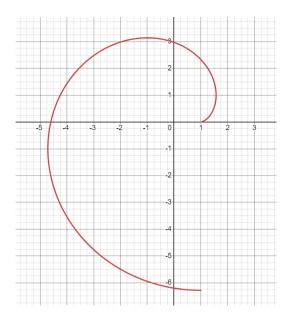
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Calculate the length of curve C, where C is the curve:

$$t \mapsto (\cos(t) + t\sin(t), \sin(t) - t\cos(t))$$

for $0 \le t \le 2\pi$.



1.1 Hint

There is a formula for calculating the length of the curve. You must know this one! The formula is of the form:

$$\int_{\cdots}^{\cdots} |\ldots| \, dt$$

1.2 Hint

The formula for the length is:

$$\int_0^{2\pi} |f'(t)| \, dt$$

1.3 Hint

$$f'(t) = \frac{d}{dt}(\cos(t) + t\sin(t), \sin(t) - t\cos(t))$$

= $(-\sin(t) + \sin(t) + t\cos(t), \cos(t) - \cos(t) + t\sin(t))$
= $(t\cos(t), t\sin(t))$

So

$$|f'(t)| = \sqrt{t^2 \cos^2(t) + t^2 \sin^2(t)}$$

= $\sqrt{t^2}$
= $|t|$

1.4 Solution

Since $t \ge 0$, we have |t| = t, so:

$$\int_0^{2\pi} |f'(t)| dt = \int_0^{2\pi} t dt$$
$$= \left[\frac{t^2}{2}\right]_0^{2\pi}$$
$$= 2\pi^2$$

Consider the curve C given by f(x,y) = 0, where

$$f(x,y) = (x-y)^2 + 4(x+y) - 4$$

Determine the point on C at which x + y is maximal.

2.1 Hint

We want to maximize g(x, y) = x + y subject to the constraint f(x, y) = 0. Use Lagrange.

2.2 Hint

Solve the equation $\nabla g = \lambda \nabla f$.

2.3 Solution

$$\nabla g(x,y) = \begin{pmatrix} 1\\1 \end{pmatrix}$$

$$\nabla f(x,y) = \begin{pmatrix} 2(x-y) + 4\\ -2(x-y) + 4 \end{pmatrix}$$

So

$$\begin{pmatrix} 1 \\ 1 \end{pmatrix} = \lambda \begin{pmatrix} 2(x-y) + 4 \\ -2(x-y) + 4 \end{pmatrix}$$

Note that $\lambda = 0$ gives

$$\begin{pmatrix} 1 \\ 1 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}$$

which is a contradiction, so $\lambda \neq 0$ and we get the system:

$$\begin{cases} 2(x-y) + 4 = \frac{1}{\lambda} \\ -2(x-y) + 4 = \frac{1}{\lambda} \end{cases}$$

Subtracting the two equations gives:

$$2(x-y) + 4 + 2(x-y) - 4 = \frac{1}{\lambda} - \frac{1}{\lambda} \iff 4(x-y) = 0 \iff x = y$$

Since we are looking for the point that maximizes x + y on C, we substitute y = x in f(x, y) = 0:

$$(x-x)^2 + 4(x+x) - 4 = 0 \iff 8x = 4 \iff x = \frac{1}{2}$$

So

$$(x,y) = \left(\frac{1}{2}, \frac{1}{2}\right)$$

and the maximum is

$$g\left(\frac{1}{2},\frac{1}{2}\right)=1.$$

Consider the function

$$f(x, y, z) = \frac{1}{x} + \frac{1}{8y} + \frac{1}{27z}.$$

Find the point on the unit sphere (i.e. the sphere centered at (0,0,0) of radius 1) at which f is maximal and the point at which it is minimal. Calculate also these maximum and minimum values.

3.1 Hint

The surface of a sphere centered at (x_0, y_0, z_0) of radius R has the formula

$$(x-x_0)^2 + (y-y_0)^2 + (z-z_0)^2 = R^2$$

3.2 Hint

Let

$$g(x, y, z) = x^2 + y^2 + z^2 - 1.$$

We want to maximize f(x, y, z) given the constraint g(x, y, z) = 0. Use Lagrange.

3.3 Hint

Solve the equation $\nabla f = \lambda \nabla g$.

3.4 Hint

$$\nabla f(x, y, z) = \begin{pmatrix} -\frac{1}{x^2} \\ -\frac{1}{8y^2} \\ -\frac{1}{27z^2} \end{pmatrix}$$

$$\nabla g(x, y, z) = \begin{pmatrix} 2x \\ 2y \\ 2z \end{pmatrix}$$

So

$$\begin{pmatrix} -\frac{1}{x^2} \\ -\frac{1}{8y^2} \\ -\frac{1}{27x^2} \end{pmatrix} = \lambda \begin{pmatrix} 2x \\ 2y \\ 2z \end{pmatrix}$$

Note that the left-hand side is always non-zero, so $\lambda \neq 0$. Hence:

$$\begin{cases} -\frac{1}{x^2} = 2\lambda x \\ -\frac{1}{8y^2} = 2\lambda y \\ -\frac{1}{27z^2} = 2\lambda z \end{cases} \iff \begin{cases} x^3 = -\frac{1}{2\lambda} \\ y^3 = -\frac{1}{8 \cdot 2\lambda} \\ z^3 = -\frac{1}{27 \cdot 2\lambda} \end{cases} \iff \begin{cases} x = -\sqrt[3]{\frac{1}{2\lambda}} \\ y = -\frac{1}{2}\sqrt[3]{\frac{1}{2\lambda}} \\ z = -\frac{1}{3}\sqrt[3]{\frac{1}{2\lambda}} \end{cases} \iff \begin{cases} x = -\sqrt[3]{\frac{1}{2\lambda}} \\ z = -\frac{1}{3} \cdot x \end{cases}$$

3.5 Hint

The points lie on the unit sphere, so $x^2 + y^2 + z^2 = 1$ must also hold.

3.6 Solution

$$x^{2} + \left(-\frac{1}{2} \cdot x\right)^{2} + \left(-\frac{1}{3} \cdot x\right)^{2} = 1$$

$$\iff x^{2} \cdot \left(1 + \frac{1}{4} + \frac{1}{9}\right) = 1$$

$$\iff x^{2} \cdot \frac{49}{36} = 1$$

$$\iff x^{2} = \frac{36}{49}$$

$$\iff x = \pm \frac{6}{7}$$

We get two solutions:

$$x = \frac{6}{7}$$

$$y = -\frac{1}{2} \cdot x = -\frac{3}{7}$$

$$z = -\frac{1}{3} \cdot x = -\frac{2}{7}$$

and

$$x = -\frac{6}{7}$$

$$y = -\frac{1}{2} \cdot x = \frac{3}{7}$$

$$z = -\frac{1}{3} \cdot x = \frac{2}{7}$$

In order to determine which one gives the minimum and which one the maximum, we substitute in f:

$$\begin{split} f\left(\frac{6}{7}, -\frac{3}{7}, -\frac{2}{7}\right) &= \frac{1}{-6/7} + \frac{1}{8 \cdot (-3/7)} + \frac{1}{27 \cdot (-2/7)} \\ &= -\frac{7}{6} - \frac{7}{24} - \frac{7}{54} \\ &= -\frac{373}{216} \end{split}$$

and

$$f\left(-\frac{6}{7}, \frac{3}{7}, \frac{2}{7}\right) = \frac{1}{6/7} + \frac{1}{8 \cdot 3/7} + \frac{1}{27 \cdot 2/7}$$
$$= \frac{7}{6} + \frac{7}{24} + \frac{7}{54}$$
$$= \frac{373}{216}$$

So f achieves a maximum value of 373/216 at

$$\left(-\frac{6}{7}, \frac{3}{7}, \frac{2}{7}\right)$$

and a minimum value of -373/216 at

$$\left(\frac{6}{7}, -\frac{3}{7}, -\frac{2}{7}\right).$$

Consider the function

$$f(x,y) = \frac{x^2 + y^2}{xy}$$

defined on the set

$$K = \{(x, y) : 0 < x \le 1, 0 < y \le 1\}.$$

Determine where f assumes its minimum, and what that minimum value is.

4.1 Hint

Calculate ∇f .

4.2 Hint

$$\frac{\partial f}{\partial x} = \left(\frac{xy \cdot 2x - (x^2 + y^2) \cdot y}{x^2 y^2}\right)$$
$$= \frac{x^2 y - y^3}{x^2 y^2}$$
$$= \frac{x^2 - y^2}{x^2 y}$$

By symmetry, we have:

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

So

$$\nabla f(x,y) = \begin{pmatrix} \frac{\partial f}{\partial x} \\ \frac{\partial f}{\partial y} \end{pmatrix} = \begin{pmatrix} \frac{x^2 - y^2}{x^2 y} \\ \frac{y^2 - x^2}{xy^2} \end{pmatrix}$$

4.3 Hint

Solve $\nabla f = 0$.

4.4 Hint

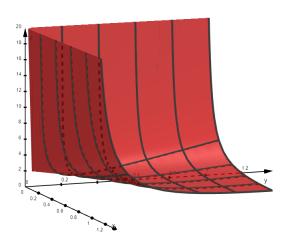
$$\begin{pmatrix} \frac{x^2 - y^2}{x^2 y} \\ \frac{y^2 - x^2}{xy^2} \end{pmatrix} = 0 \iff x^2 - y^2 = 0 \iff x = \pm y$$

4.5 Solution

Note that since x, y > 0 on K, we cannot have x = -y. Substituting y = x in f we get:

$$f(x,x) = \frac{x^2 + x^2}{x^2} = 2$$

So f achieves its minimum value 2 on the entire line segment $x = y, 0 < x \le 1, 0 < y \le 1$.



Consider the surface S defined by f(x, y, z) = 0, where

$$f(x, y, z) = x^2 + y^2 + z^2 + 3xy - z - 11$$

- 1. Check that A = (1, 1, 3) lies on S.
- 2. Give an equation of the form $\alpha x + \beta y + \gamma z = \delta$ describing the tangent plane to S at point A.

5.1 Hint

1. Substitute x = 1, y = 1, z = 3 in f to get:

$$1^2 + 1^2 + 3^2 + 3 \cdot 1 \cdot 1 - 3 - 11 = 0.$$

5.2 Hint

2. There are several ways to go about this, but in most (if not all) you need to compute ∇f at the point A.

5.3 Hint

$$\nabla f(x, y, z) = \begin{pmatrix} \frac{\partial f}{\partial x} \\ \frac{\partial f}{\partial y} \\ \frac{\partial f}{\partial z} \end{pmatrix} = \begin{pmatrix} 2x + 3y \\ 3x + 2y \\ 2z - 1 \end{pmatrix}$$

So

$$\nabla f(1,1,3) = \begin{pmatrix} 2 \cdot 1 + 3 \cdot 1 \\ 3 \cdot 1 + 2 \cdot 1 \\ 2 \cdot 3 - 1 \end{pmatrix} = \begin{pmatrix} 5 \\ 5 \\ 5 \end{pmatrix}$$

5.4 Hint

The gradient of f at A is a vector orthogonal to the tangent plane to S at point A. How do you find an equation of a plane if you know a vector orthogonal to it and a point on it?

5.5 Solution

The tangent plane is perpendicular to the vector $\nabla f(1,1,3) = (5,5,5)$ and passes through the point (1,1,3), so its equation is:

$$5 \cdot (x-1) + 5 \cdot (y-1) + 5 \cdot (z-3) = 0 \iff 5x + 5y + 5z = 25$$

Remark: There is also a formula given in the book as the linearization of f at $A = (x_0, y_0, z_0)$:

$$L(x, y, z) = f(A) + f_x(A) \cdot (x - x_0) + f_y(A) \cdot (y - y_0) + f_z(A) \cdot (z - z_0)$$

(this is essentially a first order Taylor expansion). The formula will yield the exact same answer. However, applying formulas without understanding is like eating your food without chewing!

Consider the plane P which contains the points A = (1, 1, 1), B = (2, 3, 9), C = (3, 5, 4). Try to think of as many was as possible to determine the equation $\alpha x + \beta y + \gamma z = \delta$ of this plane.

6.1 Method 1

Just substitute the coordinates of the 3 points in $\alpha x + \beta y + \gamma z = \delta$ and solve for $\alpha, \beta, \gamma, \delta$.

6.2 Solution 1

$$\begin{cases} \alpha + \beta + \gamma = \delta \\ 2\alpha + 3\beta + 9\gamma = \delta & | R_2 \leftarrow R_2 - 2R_1 \\ 3\alpha + 5\beta + 4\gamma = \delta & | R_3 \leftarrow R_3 - 3R_1 \end{cases}$$

$$\iff \begin{cases} \alpha + \beta + \gamma = \delta \\ \beta + 7\gamma = -\delta \\ 2\beta + \gamma = -2\delta & | R_3 \leftarrow R_2 - \frac{1}{2}R_3 \end{cases}$$

$$\iff \begin{cases} \alpha + \beta + \gamma = \delta \\ \beta + 7\gamma = -\delta \\ \frac{13}{2}\gamma = 0 \end{cases}$$

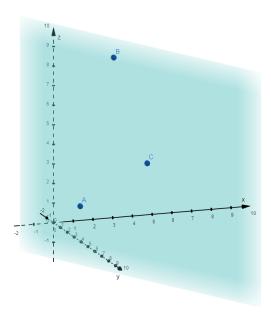
$$\iff \begin{cases} \alpha = 2\delta \\ \beta = -\delta \\ \gamma = 0 \end{cases}$$

Note that δ is a free variable here, and

$$2\delta \cdot x - \delta \cdot y + 0 \cdot z = \delta$$

defines the same plane for any $\delta \neq 0$ (for $\delta = 0$ we just get 0 = 0 which is satisfied by any x, y, z, i.e. we don't get a plane but the entire \mathbb{R}^3). So we can choose for example $\delta = 1$ to get the following equation for P:

$$2x - y = 1$$



6.3 Method 2

Make the vectors \overrightarrow{AB} , \overrightarrow{AC} and compute the vector $\overrightarrow{AB} \times \overrightarrow{AC}$. Then...

6.4 Solution 2

$$\overrightarrow{AB} = \overrightarrow{B} - \overrightarrow{A} = (2,3,9) - (1,1,1) = (1,2,8)$$

 $\overrightarrow{AC} = \overrightarrow{C} - \overrightarrow{A} = (3,5,4) - (1,1,1) = (2,4,3)$

$$\overrightarrow{AB} \times \overrightarrow{AC} = \begin{vmatrix} 1 & 2 & 8 \\ 2 & 4 & 3 \\ e_x & e_y & e_z \end{vmatrix}$$

$$= \begin{vmatrix} 2 & 8 \\ 4 & 3 \end{vmatrix} \cdot e_x - \begin{vmatrix} 1 & 8 \\ 2 & 3 \end{vmatrix} \cdot e_y + \begin{vmatrix} 1 & 2 \\ 2 & 4 \end{vmatrix} \cdot e_z$$

$$= -26 \cdot e_x + 13 \cdot e_y + 0 \cdot e_z$$

$$= (-26, 13, 0)$$

Now $\overrightarrow{AB} \times \overrightarrow{AC}$ is normal to P and A lies on P, so we get the following equation for P:

$$-26 \cdot (x-1) + 13 \cdot (y-1) + 0 \cdot (z-1) = 0 \iff -26x + 13y = -13$$

6.5 Method 3

Find a vector (α, β, γ) that is orthogonal to \overrightarrow{AB} , \overrightarrow{AC} by solving the system

$$\overrightarrow{AB} \cdot (\alpha, \beta, \gamma) = 0$$

$$\overrightarrow{AC} \cdot (\alpha, \beta, \gamma) = 0$$

Then...

6.6 Solution 3

$$\begin{cases} (1,2,8) \cdot (\alpha,\beta,\gamma) = 0 \\ (2,4,3) \cdot (\alpha,\beta,\gamma) = 0 \end{cases}$$

$$\iff \begin{cases} \alpha + 2\beta + 8\gamma = 0 \\ 2\alpha + 4\beta + 3\gamma = 0 \end{cases} \mid R_2 \leftarrow R_2 - 2R_1$$

$$\iff \begin{cases} \alpha + 2\beta + 8\gamma = 0 \\ -13\gamma = 0 \end{cases}$$

$$\iff \begin{cases} \alpha = -2\beta \\ \gamma = 0 \end{cases}$$

Choose $\beta = 1$, so $(\alpha, \beta, \gamma) = (-2, 1, 0)$, and the equation for P becomes:

$$-2 \cdot x + 1 \cdot y + 0 \cdot z = \delta$$

Substitute (1,1,1) in the equation to find δ :

$$\delta = -2 + 1 = -1$$

So the equation for P is:

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

Find all points that are equidistant to the 3 points A = (2, 2, 0), B = (0, 3, 3), C = (4, 0, 4).

7.1 Hint

Let P = (x, y, z) be such a point. Write down equations for the distances of P from A, B, C to be equal, i.e.:

$$\left|\overrightarrow{PA}\right|^2 = \left|\overrightarrow{PB}\right|^2 = \left|\overrightarrow{PC}\right|^2$$

7.2 Hint

$$\left| \overrightarrow{PA} \right|^2 = (x-2)^2 + (y-2)^2 + (z-0)^2,$$

etc.

7.3 Hint

$$(x-2)^{2} + (y-2)^{2} + (z-0)^{2}$$

$$= (x-0)^{2} + (y-3)^{2} + (z-3)^{2}$$

$$= (x-4)^{2} + (y-0)^{2} + (z-4)^{2}$$

$$\iff$$

$$x^{2} + y^{2} + z^{2} - 4x - 4y + 8$$

$$= x^{2} + y^{2} + z^{2} - 6y - 6z + 18$$

$$= x^{2} + y^{2} + z^{2} - 8x - 8z + 32$$

$$\iff$$

$$= -4x - 4y$$

$$= -6y - 6z + 10$$

$$= -8x - 8z + 24$$

$$\iff$$

$$= 2x + 2y$$

$$= 3y + 3z - 10$$

$$= 4x + 4z - 12$$

7.4 Hint

Note that in fact we have 2 equations:

$$\begin{cases} 2x + 2y = 3y + 3z - 10 \\ 2x + 2y = 4x + 4z - 12 \end{cases} \iff \begin{cases} 2x - y - 3z = -10 \\ -2x + 2y - 4z = -12 \end{cases}$$

So the solution is the intersection of 2 planes, i.e. a line! How can we find the equation of the line in parametric form?

7.5 Hint

This is now a linear algebra problem.

$$\begin{pmatrix} 2 & -1 & -3 & | & -10 \\ -2 & 2 & -4 & | & -12 \end{pmatrix} | R_2 \leftarrow R_2 + R_1$$

$$\rightarrow \begin{pmatrix} 2 & -1 & -3 & | & -10 \\ 0 & 1 & -7 & | & -22 \end{pmatrix} | R_1 \leftarrow R_1 + R_2$$

$$\rightarrow \begin{pmatrix} 2 & 0 & -10 & | & -32 \\ 0 & 1 & -7 & | & -22 \end{pmatrix} | R_1 \leftarrow \frac{1}{2}R_1$$

$$\rightarrow \begin{pmatrix} 1 & 0 & -5 & | & -16 \\ 0 & 1 & -7 & | & -22 \end{pmatrix}$$

So

$$\begin{cases} x - 5z = -16 \\ y - 7z = -22 \end{cases} \iff \begin{cases} x = 5z - 16 \\ y = 7z - 22 \end{cases},$$

where z is free. So there is a line of points equidistant from A, B, C given by the equation:

$$(x, y, z) = (5\lambda - 16, 7\lambda - 22, \lambda)$$

for $\lambda \in \mathbb{R}$.