Multivariable Calculus Self-Learning Module

Exercises

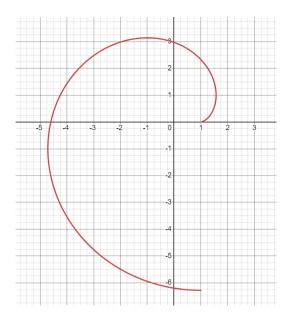
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Calculate the length of curve C, where C is the curve:

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

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



1.1 Hint 1

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 2

The formula for the length is:

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

1.3 Hint 3

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

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

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

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 1

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

2.2 Hint 2

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:

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

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

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

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 1

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 2

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 3

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

3.4 Hint 4

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

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

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

3.5 Hint 5

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

3.6 Solution

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

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

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

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

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

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

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

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 1

Calculate ∇f .

4.2 Hint 2

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

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 3

Solve $\nabla f = 0$.

4.4 Hint 4

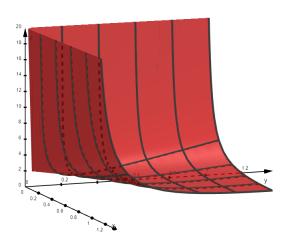
$$\begin{pmatrix} \frac{x^2 - y^2}{x^2 y} \\ \frac{y^2 - x^2}{xy^2} \end{pmatrix} = 0 \Leftrightarrow x^2 - y^2 = 0 \Leftrightarrow x = \pm y$$

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

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

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 3

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

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 4

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:

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

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!