

MATB41 - Multivariable Calculus

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Tutorials: TUT9005 (Tuesdays 3-4 pm)

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Week 1 (May 11)

* No tutorials *

Week 2 (May 18)

Curved Lines

Parabola: (with vertex) at the origin

- $y = ax^2$ → open up when $a > 0$ and down when $a < 0$
- $x = by^2$ → open right when $b > 0$ and left when $b < 0$

* Remember: We can replace x with $x-m$ to shift right and y with $y+n$ to shift up!

Ellipse: (with center) at the origin

$$\left(\frac{x}{a}\right)^2 + \left(\frac{y}{b}\right)^2 = 1 \quad \text{intersections } (\pm a, 0) \text{ and } (0, \pm b)$$

When $a=b$, the curve is a circle of radius $a=b$.

Hyperbola: (with center) at the origin

- $\left(\frac{x}{a}\right)^2 - \left(\frac{y}{b}\right)^2 = 1$ It has two curves that goes in opposite directions and do not touch the slant asymptote
- $\left(\frac{y}{a}\right)^2 - \left(\frac{x}{b}\right)^2 = 1$

Ex ① - Sketch the following curves:

a) $x^2 + 3y^2 + 2x - 12y + 10 = 0$

$$\begin{aligned} (x^2 + 2x) + 3(y^2 - 4y) + 10 &= 0 \\ (x^2 + 2x + 1) - 1 + 3(y^2 - 4y + 4) - 12 + 10 &= 0 \\ (x+1)^2 + 3(y-2)^2 &= 3 \end{aligned}$$

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

Okie, now what?! Another way to write the ellipse equation would be:

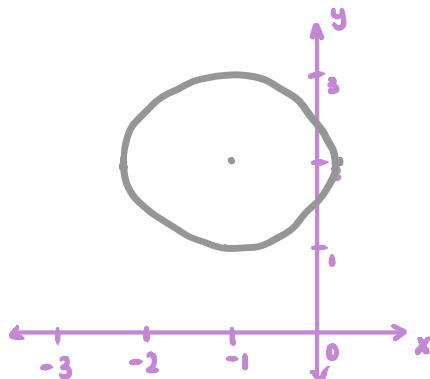
$$\left(\frac{x-m}{a}\right)^2 + \left(\frac{y-n}{b}\right)^2 = 1 \rightarrow \text{we just combined it with *}$$

So the new origin will be $(-1, 2)$ as the ellipse will be shifted left by one and up by 2.

Now, let's find the end points

→ The horizontal max/min will be $(-1 \pm \sqrt{3}, 2)$

→ The vertical max/min will be $(-1, 2 \pm 1)$



b) $\left(\frac{x-2}{4}\right)^2 - \left(\frac{y+2}{9}\right)^2 = 1$

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

The origin will be $(2, -2)$, we are shifting right 2 and 2 down.

Check the x-int : $(y=0)$

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

$$\left(\frac{x-2}{2}\right)^2 = \frac{13}{9}$$

$$(x-2)^2 = \frac{52}{9}$$

$$x-2 = \pm \frac{2\sqrt{13}}{3}$$

$$x = 2 \pm \frac{2\sqrt{13}}{3}$$

Check the y-int : $(x=0)$

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

$$y = -2$$

Find the slant asymptote:

$$\left(\frac{x-2}{2}\right)^2 - \left(\frac{y+2}{3}\right)^2 = 0$$

$$\frac{x-2}{2} = \frac{y+2}{3}$$

$$3x-6 = 2y+4$$

$$2y = 3x-10$$

$$y = \frac{3x-10}{2}$$

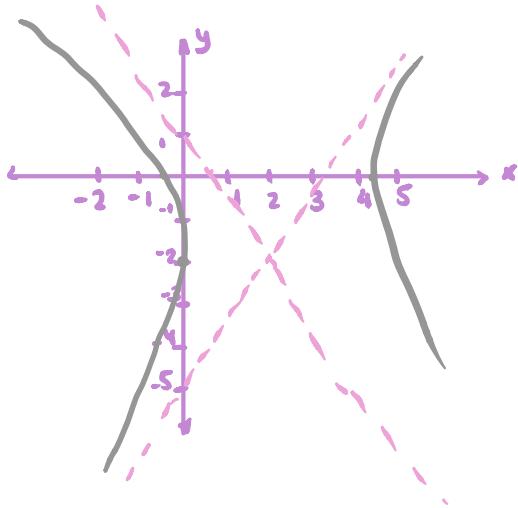
or

$$\frac{-x+2}{2} = \frac{y+2}{3}$$

$$-3x+6 = 2y+4$$

$$2y = -3x+2$$

$$y = \frac{-3x+2}{2}$$



Curved Surfaces

3D Sphere: (with center) at the origin of radius R

$$x^2 + y^2 + z^2 = R^2$$

3D Ellipsoid: (with center) at the origin

$$\left(\frac{x}{a}\right)^2 + \left(\frac{y}{b}\right)^2 + \left(\frac{z}{c}\right)^2 = 1$$

3 points $(a, 0, 0), (0, b, 0), (0, 0, c)$

We can replace $x^2 + y^2$ with r^2 to indicate the rotation.

Ex② - Sketch the following surfaces:

a) $x^2 + y^2 + \frac{z^2}{4} = 1$

$$r^2 + \frac{z^2}{4} = 1$$

$$4r^2 + z^2 = 4$$

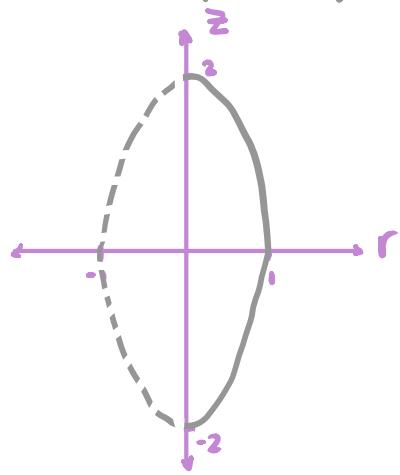
$$r^2 + \frac{z^2}{4} = 1$$

(center at $(0, 0)$)

r -int: $(\pm 1, 0)$

z -int: $(0, \pm 2)$

* Use the ellipsoid formula



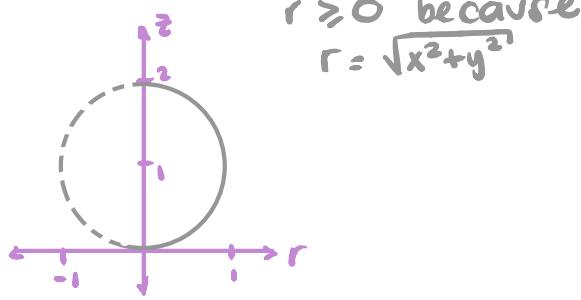
$r \geq 0$ because
 $r = \sqrt{x^2 + y^2}$

b) $x^2 + y^2 + z^2 = 2z$

$$\begin{aligned} r^2 + z^2 - 2z &= 0 \\ r^2 + z^2 - 2z + 1 - 1 &= 0 \\ r^2 + (z-1)^2 &= 1 \end{aligned}$$

\rightarrow circle!

(center $(0, 1)$)



Determinant

When $A = \begin{bmatrix} a & b \\ c & d \end{bmatrix}$, $|A| = ad - bc$

When $A = \begin{bmatrix} a & b & c \\ d & e & f \\ g & h & i \end{bmatrix}$, $|A| = a \begin{vmatrix} e & f \\ h & i \end{vmatrix} - b \begin{vmatrix} d & f \\ g & i \end{vmatrix} + c \begin{vmatrix} d & e \\ g & h \end{vmatrix}$

Ex③- Find the determinant of $\begin{bmatrix} -3 & 1 & 1 \\ 2 & -1 & 2 \\ 1 & 4 & 3 \end{bmatrix}$

$$\begin{vmatrix} -3 & 1 & 1 \\ 2 & -1 & 2 \\ 1 & 4 & 3 \end{vmatrix} = -3 \begin{vmatrix} -1 & 2 \\ 4 & 3 \end{vmatrix} - \begin{vmatrix} 2 & 2 \\ 1 & 3 \end{vmatrix} + 1 \begin{vmatrix} 2 & -1 \\ 1 & 4 \end{vmatrix}$$

$$= -3(-3 - 8) - (6 - 2) + (8 + 1)$$

$$= -3 \times -11 - 4 + 9$$

$$= 33 + 5$$

$$= 38$$

Dot and Cross Product

let $\vec{u} \cdot \vec{v} = \begin{bmatrix} u_1 \\ u_2 \\ \vdots \end{bmatrix} \cdot \begin{bmatrix} v_1 \\ v_2 \\ \vdots \end{bmatrix} = u_1v_1 + u_2v_2 + \dots$

let $\vec{u} \times \vec{v} = \begin{vmatrix} i & j & k \\ u_1 & u_2 & u_3 \\ v_1 & v_2 & v_3 \end{vmatrix} = \left(\begin{vmatrix} u_2 & u_3 \\ v_2 & v_3 \end{vmatrix}, -\begin{vmatrix} u_1 & u_3 \\ v_1 & v_3 \end{vmatrix}, \begin{vmatrix} u_1 & u_2 \\ v_1 & v_2 \end{vmatrix} \right)$

$$= (u_2v_3 - u_3v_2, u_3v_1 - u_1v_3, u_1v_2 - u_2v_1)$$

You can find the angle between two vectors using dot product:

Let the angle be called θ , then $\cos \theta = \frac{\vec{u} \cdot \vec{v}}{\|\vec{u}\| \|\vec{v}\|}$

Ex④- Find the angle between $\vec{u} = (1, -3, 1)$ and $\vec{v} = (2, 1, 2)$ in \mathbb{R}^3

First, we need the dot product and lengths:

$$\vec{u} \cdot \vec{v} = (1, -3, 1) \cdot (2, 1, 2) = 2 - 3 + 2 = 1$$

$$\|\vec{u}\| = \sqrt{1^2 + (-3)^2 + 1^2} = \sqrt{11}$$

$$\|\vec{v}\| = \sqrt{2^2 + 1^2 + 2^2} = \sqrt{9} = 3$$

$$\Rightarrow \cos \theta = \frac{1}{3\sqrt{11}} \quad \therefore \quad \theta = \cos^{-1}\left(\frac{1}{3\sqrt{11}}\right)$$

Line and Planes

Vector equation of a line in \mathbb{R}^3 : $\vec{l} = (a_1, a_2, a_3) + t[v_1, v_2, v_3]$
 $\vec{l} = \vec{a} + t\vec{v}$

Parametric equation of a line in \mathbb{R}^3 : $x = a_1 + t v_1$,
 $y = a_2 + t v_2$,
 $z = a_3 + t v_3$

Ex ⑤ - Find the equation of the line or plane

a) The line through $(1, -1, 2)$ and $(3, 1, 9)$

The direction vector for the line is $(3, 1, 9) - (1, -1, 2) = (2, 2, 7)$

$$\rightarrow \text{V. eq. } \vec{l} = (1, -1, 2) + t(2, 2, 7), \quad t \in \mathbb{R}$$

$$\rightarrow \text{P. eq. } x = 1 + 2t, \quad y = -1 + 2t, \quad z = 2 + 7t, \quad t \in \mathbb{R}$$

b) The plane through $(1, -3, 1)$, $(2, 1, 1)$, $(1, 4, 0)$

let's find a pair of directional vectors \vec{v}_1 and \vec{v}_2

$$\vec{v}_1 = (2, 1, 1) - (1, -3, 1) = (1, 4, 0)$$

$$\vec{v}_2 = (1, 4, 0) - (1, -3, 1) = (0, 7, -1)$$

To get the equation of the plane, we need to find the normal which is $\vec{v}_1 \times \vec{v}_2$

$$\vec{n} = \vec{v}_1 \times \vec{v}_2 = \begin{vmatrix} \vec{i} & \vec{j} & \vec{k} \\ 1 & 4 & 0 \\ 0 & 7 & -1 \end{vmatrix} = (-4, 1, 7)$$

The plane then is $-4x + y + 7z = d$

$$\text{Let's plug a point: } -4(2) + (1) + 7(1) = -8 + 1 + 7 = 0 = d$$

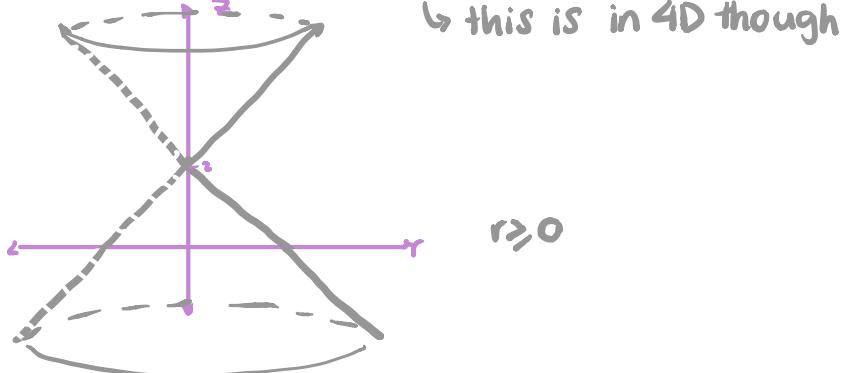
\rightarrow The plane is $-4x + y + 7z = 0$

Week 3 (May 25)

Level Set

Ex ① - Draw the level set of $f(x,y,z) = z^2 - x^2 - y^2 - 4z$ for $f = -4$

$$\begin{aligned} -4 &= z^2 - x^2 - y^2 - 4z \\ x^2 + y^2 &= z^2 - 4z + 4 \\ r^2 &= (z-2)^2 \\ r &= \sqrt{(z-2)^2} \end{aligned}$$



Limits and Continuity

$f(x,y)$ is continuous at the 2D point \vec{a} if $\lim_{(x,y) \rightarrow \vec{a}} f(x,y) = f(\vec{a})$

It's not too hard to show when a limit DNE in \mathbb{R}^2 at $(0,0)$: Try different curves in terms of x or y , if they approach to different values at $(0,0)$

To show that the limit exists we can use the Squeeze Theorem:

To attain $\lim_{(x,y) \rightarrow \vec{a}} f(x,y)$, can try to find $g(x,y)$ and $h(x,y)$ so that:

1. $g(x,y) \leq f(x,y) \leq h(x,y)$ near the point \vec{a}

2. $\lim_{(x,y) \rightarrow \vec{a}} g(x,y) = L = \lim_{(x,y) \rightarrow \vec{a}} h(x,y)$

Then we conclude $\lim_{(x,y) \rightarrow \vec{a}} f(x,y) = L$

Ex ② - Decide whether the function has a limit at $(0,0)$

a) $\lim_{(x,y) \rightarrow (0,0)} \frac{x^2 - y^2}{x^2 + y^2} = \text{DNE}$

Restrict to $x=0$, $\lim_{(0,y) \rightarrow (0,0)} \frac{-y^2}{y^2} = -1$

Restrict to $y=0$, $\lim_{(x,0) \rightarrow (0,0)} \frac{x^2}{x^2} = 1$

b) $\lim_{(x,y) \rightarrow (0,0)} \frac{|x|}{\sqrt{x^2 + y^2}} = \text{DNE}$

Restrict to $y=0$, $\lim_{(x,0) \rightarrow (0,0)} \frac{|x|}{\sqrt{x^2}} = 1$

Restrict to $x=0$, $(0,y \rightarrow 0,0) \lim_{y \rightarrow 0} \frac{|x|}{\sqrt{y}} = \frac{0}{\sqrt{y}} = 0$

c) $\lim_{(x,y) \rightarrow (0,0)} \frac{x^3 - y^3}{x^2 + y^2} = \lim_{(x,y) \rightarrow (0,0)} \frac{x^3}{x^2 + y^2} - \frac{y^3}{x^2 + y^2} = 0$

$$\textcircled{1} \quad x^2 \leq x^2 + y^2 \rightarrow 0 \leq \frac{x^2}{x^2 + y^2} \leq 1$$

$$\rightarrow 0 \cdot x \leq \frac{x^3}{x^2 + y^2} \leq x$$

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

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

② Same as ①

$$y^2 \leq x^2 + y^2 \rightarrow 0 \leq \frac{y^2}{x^2 + y^2} \leq 1$$

$$\rightarrow 0 \cdot \frac{y^3}{x^2 + y^2} \leq$$

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

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

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

We know $|\sin \theta| \leq 1$ and we saw in class $|\sin \theta| \leq \theta$

$$\Rightarrow |\sin(x^2 + y^2)| \leq \frac{x^2 + y^2}{x^2 + y^2} = 1$$

Recall $\lim_{t \rightarrow 0} \frac{\sin t}{t} = 1$, what if we let $t = x^2 + y^2$

$$\Rightarrow \lim_{t \rightarrow 0} \frac{\sin t}{t} = 1 = \lim_{(x,y) \rightarrow (0,0)} \frac{\sin(x^2+y^2)}{x^2+y^2}$$

Ex③ - Find if the limit of f exists at $(0,0)$, if it does, find $f(0,0)$ for f to be continuous.

$$f(x,y) = \frac{x^3 - x^2 - 2x^2y + xy^2 - y^2 - 2y^3}{x^2+y^2}$$

$$\begin{aligned} \lim_{(x,y) \rightarrow (0,0)} \frac{x^2(x-1-2y) + y^2(x-1-2y)}{x^2+y^2} &= \lim_{(x,y) \rightarrow (0,0)} \frac{(x^2+y^2)(x-1-2y)}{x^2+y^2} \\ &= \lim_{(x,y) \rightarrow (0,0)} x-1-2y \\ &= -1 \\ \Rightarrow f(0,0) &= -1 \end{aligned}$$

$f(\vec{x})$ is homogeneous of degree k if for every $\vec{x} \in \mathbb{R}^n$ and every scalar $c > 0$ we have:

$$f(cx) = c^k f(\vec{x})$$

Ex④ - Show if f is homogeneous

a) $f(x,y) = 8x^2y^2 - 9x^4$

$$\begin{aligned} f(cx, cy) &= 8(cx)^2(cy)^2 - 9(cx)^4 \\ &= 8c^2x^2c^2y^2 - 9c^4x^4 \\ &= 8c^4x^2y^2 - 9c^4x^4 \\ &= c^4(8x^2y^2 - 9x^4) \\ &= c^4 f(x,y) \end{aligned}$$

$\Rightarrow f$ is homogeneous of degree 4.

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

$$\begin{aligned} f(cx, cy) &= \frac{(cx)^2}{(cy)^2} + (cx)(cy) + \frac{(cy)^2}{(cx)^2} \\ &= \frac{c^2x^2}{c^2y^2} + c^2xy + \frac{c^2y^2}{c^2x^2} \\ &= \frac{x^2}{y^2} + c^2xy + \frac{y^2}{x^2} \Rightarrow \text{cannot factor } c. \end{aligned}$$

$\Rightarrow f$ is not homogeneous.

Week 4 (June 1st)

Partial derivatives

Ex ① - Find the partial derivatives of $f(x,y) = y \sin(xy) + x e^{-y^2}$

$$\frac{\partial f}{\partial x} = y^2 \cos(xy) + e^{-y^2}$$

$$\frac{\partial f}{\partial y} = \sin(xy) + xy \cos(xy) - 2xye^{-y^2}$$

A function, whose partial derivatives exist and are continuous, is said to be of class C'

Directional Derivative

The directional derivative towards the direction \vec{u} at the point \vec{a} :

$$D_{\vec{u}} f(\vec{a}) = \lim_{h \rightarrow 0} \frac{f(\vec{a} + h\vec{u}) - f(\vec{a})}{h} \text{ where } \vec{u} \text{ is a unit vector.}$$

If f is differentiable, then all directional derivatives exist and

$$D_{\vec{u}} f = \nabla f \cdot \vec{u} \text{ where } \vec{u} \text{ is a unit vector.}$$

* If f is C' at \vec{a} , then f is differentiable at \vec{a} (∇f exists)

Ex ② - At the point (3, 1, 2), find the directional derivative of $f(x,y,z) = xy^3z^2$ along the vector $\vec{u} = (1, 3, 4)$

f is C' \rightarrow it's partial derivatives exist and are continuous.

$$\nabla f(x,y,z) = (y^3z^2, 3xy^2z^2, 2xyz^3)$$

$$\nabla f(3, 1, 2) = (4, 36, 12)$$

$$\Rightarrow D_{\vec{u}} f(p) = \frac{(4, 36, 12)(1, 3, 4)}{\sqrt{1+9+16}} = \frac{4+108+48}{\sqrt{26}} = \frac{160}{\sqrt{26}}$$

Tangent Planes

A tangent plane is given by $\nabla g(a,b,c) \cdot ((x,y,z) - (a,b,c)) = 0$

Ex ③ - Compute an equation for the tangent plane at the point p to the graph of the function $z = f(x,y)$

$$p = (1, 1, 1) \text{ and } xy + yz + zx = 3$$

$$g(x, y, z) = xy + yz + zx - 3$$

$$\nabla g(x, y, z) = (y+z, x+z, y+x)$$

$$\nabla g(1, 1, 1) = (2, 2, 2)$$

$$\Rightarrow (2, 2, 2)((x, y, z) - (1, 1, 1)) = 0$$

$$(2, 2, 2)(x-1, y-1, z-1) = 0$$

$$2x-2 + 2y-2 + 2z-2 = 0$$

$$x+y+z = 3$$

Differentiation

f is differentiable if the gradient vector $\nabla f(\vec{a})$ satisfies

$$\lim_{\vec{h} \rightarrow 0} \frac{f(\vec{a} + \vec{h}) - f(\vec{a}) - \nabla f(\vec{a}) \cdot \vec{h}}{\|\vec{h}\|}$$

Ex ④ - Find all directional derivatives and show whether the function is differentiable at $(0, 0)$

$$f(x, y) = \begin{cases} \frac{3x^2y + 5xy^2}{x^2 + y^2} & (x, y) \neq (0, 0) \\ 0 & (x, y) = (0, 0) \end{cases}$$

$$\begin{aligned} \vec{a} &= (0, 0) \\ \vec{u} &= (a, b) \end{aligned}$$

$$\begin{aligned} D_{\vec{u}} f &= \lim_{h \rightarrow 0} \frac{f(\vec{a} + h\vec{u}) - f(\vec{a})}{h} \\ &= \lim_{h \rightarrow 0} \frac{f(ha, hb) - 0}{h} \\ &= \lim_{h \rightarrow 0} \frac{1}{h} \frac{3(ha)^2(hb) + 5(ha)(hb)^2}{(ha)^2 + (hb)^2} \\ &= \lim_{h \rightarrow 0} \frac{1}{h} \cdot h^3 \frac{(3a^2b + 5ab^2)}{h^2(a^2 + b^2)} \\ &= \lim_{h \rightarrow 0} \frac{3a^2b + 5ab^2}{a^2 + b^2} \end{aligned}$$

$$\rightarrow \vec{u} = (1, 0), D_{\vec{u}} f = \frac{3(1)(0) + 5(1)(0)}{(1)^2 + (0)^2} = 0 \rightarrow \frac{\partial f}{\partial x} = 0$$

$$\rightarrow \vec{u} = (0, 1), D_{\vec{u}} f = \frac{3(0)(1) + 5(0)(1)}{(0)^2 + (1)^2} = 0 \rightarrow \frac{\partial f}{\partial y} = 0$$

$$\nabla f(\vec{a}) = \left(\frac{\partial f}{\partial x}, \frac{\partial f}{\partial y} \right) = (0, 0)$$

Now, let's apply the definition of differentiability

$$\lim_{\vec{h} \rightarrow 0} \frac{f(\vec{a} + \vec{h}) - f(\vec{a}) - \nabla f(\vec{a}) \cdot \vec{h}}{\|\vec{h}\|} = \lim_{\vec{h} \rightarrow 0} \frac{f(\vec{h})}{\|\vec{h}\|}, \text{ let } \vec{h} = (h_1, h_2)$$

$$= \lim_{(h_1, h_2) \rightarrow (0,0)} \frac{1}{\sqrt{h_1^2 + h_2^2}} \cdot \frac{3h_1^2 h_2 + 5h_1 h_2^2}{h_1^2 + h_2^2}$$

Restrict $h_1 = 0$

$$\lim_{h_2 \rightarrow 0} \frac{1}{\sqrt{h_2^2}} \cdot \frac{3(0)h_2 + 5(0)h_2^2}{h_2^2} = 0$$

Restrict $h_1 = h_2$

$$\lim_{h_2 \rightarrow 0} \frac{1}{\sqrt{2h_2^2}} \cdot \frac{3h_2^3 + 5h_2^3}{2h_2^2} = \lim_{h_2 \rightarrow 0} \frac{8h_2^3}{2\sqrt{2}h_2^3} = \frac{4}{\sqrt{2}}$$

$\therefore f$ is not differentiable at $(0,0)$