MA2104 - Multivariable Calculus Suggested Solutions

(Semester 2: AY2018/19)

Written by: Chen YiJia Audited by: Pan Jing Bin

Question 1. [20 marks] Let P be the point (3,3,3) in \mathbb{R}^3 .

(a) Find the distance from P to the line $\ell := x = 2y = z$.

Notice the line passes through the origin.

Distance
$$= \left| \begin{pmatrix} 3 \\ 3 \\ 3 \end{pmatrix} \times \frac{\begin{pmatrix} 2 \\ 1 \\ 2 \end{pmatrix}}{3} \right| = \frac{1}{3} \left| \begin{pmatrix} 3 \\ 0 \\ -3 \end{pmatrix} \right| = \sqrt{2}$$

- (b) Let S be the surface $z = x^2 y^2 + 3$.
 - (i) Find an equation of the tangent plane π to S at P.

Let $f(x,y) = x^2 - y^2 + 3$.

$$f_x = 2x f_y = -2y$$

$$f_x(3,3) = 6 f_y(3,3) = -6$$

$$z - 3 = 6(x - 3) - 6(y - 3)$$

$$\pi : z = 6x - 6y + 3$$

(ii) Show that the line $\ell_1: x=y, z=3$ lies in the intersection of S and π .

To find the intersection, we solve the equation: $x^2 - y^2 + 3 = 6x - 6y + 3$ (x+y)(x-y) = 6(x-y) is true when x = y. When x = y, z = 3 for both S and π , $\forall (x,y) \in \mathbb{R}^2$. (iii) Find symmetric equations of another line ℓ_2 different from ℓ_1 that passes through P and lies in the intersection of S and π .

If $x \neq y$, then the intersection yields x + y = 6.

Let x = 6, y = 0, then z = 39.

$$\ell_2: \begin{pmatrix} 3\\3\\3 \end{pmatrix} + \begin{pmatrix} 6-3\\0-3\\39-3 \end{pmatrix} = \begin{pmatrix} 3\\3\\3 \end{pmatrix} + \lambda \begin{pmatrix} 1\\-1\\12 \end{pmatrix} \implies x-3 = -y+3 = \frac{z-3}{12}$$

Question 2. [15 marks]

(a) Let $f(x,y) = x^3 + y^3 + 3xy$. Find all critical points of f. At each of these critical points, determine whether f has a local maximum, a local minimum, or a saddle point.

We first locate the critical points:

$$f_x = 3x^2 + 3y$$
 $f_y = 3y^2 + 3x$
 $3x^2 + 3y = 0 \implies y = -x^2$ $3x^4 + 3x = 0 \implies 3x(x^3 + 1)$

There are 2 critical points (0,0) and (-1,-1). Next, we calculate the second partial derivatives D(x,y):

$$f_{xx} = 6x \qquad f_{yy} = 6y \qquad f_{xy} = 3$$

$$D(x,y) = (6x)(6y) - 9 = 36xy - 9$$

$$D(0,0) = -9 \implies \text{saddle point} \qquad D(-1,-1) = 27 \implies \text{local min}$$

(b) Find the maximum and minimum values of f(x,y) = 2x + y subject to the constraint $x^2 + 2xy + 2y^2 = 5$.

By Lagrange Multipliers,

$$2 = \lambda(2x + 2y)$$

$$1 = \lambda(2x + 4y)$$

$$2\lambda(x + y) = 4\lambda(x + 2y) \implies x + y = 2x + 4y \implies x = -3y$$

$$\implies 5 = 9y^2 - 6y^2 + 2y^2 = 5y^2 \implies y = \pm 1, x = \mp 3$$

$$f(-3, 1) = -5 \implies min \qquad f(3, -1) = 5 \implies max$$

Question 3. [15 marks]

(a) By using transformation T(x,y) = (x+y,y-2x), evaluate the double integral

$$\iint_{R} \sqrt{x+y} \ (y-2x)^2 \ dxdy,$$

where R is the triangle in the xy-plane with vertices A(0,0), B(3,0), C(0,3).

Using the change of variables u = x + y, v = y - 2x, the vertices are transformed to A(0,0), B(3,-6), C(3,3). AB is the line v = -2u and AC is the line v = u.

$$\frac{\partial(u,v)}{\partial(x,y)} = \begin{vmatrix} 1 & 1 \\ -2 & 1 \end{vmatrix} = 3$$

$$\iint_{R} \sqrt{x+y} (y-2x)^{2} dxdy = \int_{0}^{3} \int_{-2u}^{u} \sqrt{u}v^{2} \frac{1}{3} dvdu$$

$$= \frac{1}{3} \int_{0}^{3} \left[\frac{1}{3} \sqrt{u}v^{3} \right]_{-2u}^{u} du$$

$$= \int_{0}^{3} u^{\frac{7}{2}} du$$

$$= \left[\frac{2}{9} u^{\frac{9}{2}} \right]_{0}^{3}$$

$$= \frac{2}{9} \cdot 3^{\frac{9}{2}}$$

(b) Let $\mathbf{F}(x, y, z) = \langle y \sin(z), x \sin(z), xy \cos(z) \rangle$ and let C be the curve from (0, 0, 0) to $(\frac{\pi}{2}, \frac{\pi}{2}, \frac{\pi}{2})$ with parametric equations:

$$x = t + t\cos(t), \ y = t\sin(t), \ z = t, \qquad 0 \le t \le \frac{\pi}{2}.$$

Find a potential function of **F**. Hence, or otherwise, evaluate the line integral $\int_C \mathbf{F} \cdot d\mathbf{r}$.

Find potential function f such that $\mathbf{F} = \nabla f$.

 $f_x(x,y,z) = y\sin(z) \implies f(x,y,z) = xy\sin(z) + g(y,z) \implies f_y(x,y,z) = x\sin(z) + g_y(y,z)$ But $f_y(x,y,z) = x\sin(z)$ so $g_y(y,z) = 0 \implies g(y,z) = h(z) \implies f(x,y,z) = xy\sin(z) + h(z)$ $\implies f_z(x,y,z) = xy\cos(z) + h'(z) = xy\cos(z) \implies h'(z) = 0 \implies h(z) = K$, a constant. Hence, $f = xy\cos(z)$ (taking K = 0).

$$\int_{C} \mathbf{F} \cdot d\mathbf{r} = f(\frac{\pi}{2}, \frac{\pi}{2}, \frac{\pi}{2}) - f(0, 0, 0) = 0$$

Question 4. [15 marks]

(a) Using Green's Theorem, evaluate the line integral

$$\oint_C (7y - e^{\sin x}) \ dx + [9x - \cos(y^3 + 7y)] dy,$$

where C is the circle of radius 2 centred at point (1,1) and is given the counterclockwise orientation.

Let
$$P = 7y - e^{\sin x}$$
, $Q = 9x - \cos(y^3 + 7y)$.

$$\int_C P \, dx + Q \, dy = \iint_D \frac{\partial Q}{\partial x} - \frac{\partial P}{\partial y} \, dA$$

$$= \iint_D 9 - 7 \, dA$$

$$= 2 \cdot \pi (2)^2$$

$$= 8\pi$$

(b) Find the volume of the solid bounded below by the cone $\sqrt{3}z = \sqrt{x^2 + y^2}$ and above by the sphere $x^2 + y^2 + z^2 = 2z$.

Using spherical coordinates, the equation of the cone can be written as

$$\sqrt{3}\rho\cos\phi = \sqrt{\rho^2 \sin^2\phi\cos^2\theta + \rho^2\sin^2\phi\sin^2\theta} = \rho\sin\phi$$

This gives $\tan \phi = \sqrt{3}$, or $\phi = \frac{\pi}{3}$. The equation of the sphere can be written as

$$\rho^2 = 2\rho\cos\phi \implies \rho = 2\cos\phi$$

Therefore the description of the solid E in spherical coordinates is

$$E = \{(\rho, \theta, \phi) \mid 0 \le \theta \le 2\pi, \ 0 \le \phi \le \frac{\pi}{3}, \ 0 \le \rho \le 2\cos\phi\}$$

$$\iiint_E dV = \int_0^{2\pi} \int_0^{\frac{\pi}{3}} \int_0^{2\cos\phi} \rho^2 \sin\phi \, d\rho d\phi d\theta$$
$$= \int_0^{2\pi} d\theta \int_0^{\frac{\pi}{3}} \sin\phi \left[\frac{\rho^3}{3} \right]_{\rho=0}^{\rho=2\cos\phi} d\phi$$
$$= \frac{16\pi}{3} \int_0^{\frac{\pi}{3}} \sin\phi \cos^3\phi \, d\phi$$
$$= \frac{16\pi}{3} \left[-\frac{\cos^4\phi}{4} \right]_0^{\frac{\pi}{3}}$$
$$= \frac{5\pi}{4}$$

Question 5. [15 marks]

(a) Rewrite the following iterated integral in the order dydxdz:

$$\int_{-1}^{1} \int_{x^2}^{1} \int_{0}^{1-y} f(x, y, z) dz dy dx.$$

$$\int_{-1}^{1} \int_{x^2}^{1} \int_{0}^{1-y} f(x, y, z) dz dy dx = \iiint_{E} f(x, y, z) dV$$

where $E = \{(x, y, z) \mid -1 \le x \le 1, x^2 \le y \le 1, 0 \le z \le 1 - y\}$. This description of E enables us to write projections onto the three coordinate planes as follows:

on the
$$xy$$
-plane: $\{(x,y) \mid -1 \le x \le 1, \ x^2 \le y \le 1\}$
 $=\{(x,y) \mid 0 \le y \le 1, \ -\sqrt{y} \le x \le \sqrt{y}\}$
on the yz -plane: $\{(y,z) \mid x^2 \le y \le 1, \ 0 \le z \le 1 - y\}$
 $=\{(y,z) \mid 0 \le z \le 1, \ x^2 \le y \le 1 - z\}$
on the xz -plane: $\{(x,z) \mid -1 \le x \le 1, \ 0 \le z \le 1 - y\}$
 $=\{(x,z) \mid 0 \le z \le 1, \ -\sqrt{1-z} \le x \le \sqrt{1-z}\}$

$$E = \{(x, y, z) \mid 0 \le z \le 1, \ -\sqrt{1 - z} \le x \le \sqrt{1 - z}, \ x^2 \le y \le 1 - z\}$$

Thus,

$$\iiint_{E} f(x, y, z) \ dV = \int_{0}^{1} \int_{-\sqrt{1-z}}^{\sqrt{1-z}} \int_{x^{2}}^{1-z} f(x, y, z) dy dx dz$$

(b) Let $\mathbf{F}(x, y, z) = \langle y^3, x, z^3 \rangle$. Let C be the curve of intersection of the surface z = xy and the cylinder $x^2 + y^2 = 1$. C is oriented in the counterclockwise sense when viewed from above. Evaluate

$$\int_C \mathbf{F} \cdot d\mathbf{r}.$$

Using cylindrical coordinates, $\mathbf{F}(\mathbf{r}(\theta)) = \langle \sin^3 \theta, \cos \theta, \cos^3 \theta \sin^3 \theta \rangle$ and the intersection C is $\mathbf{r}(\theta) = \langle \cos \theta, \sin \theta, \cos \theta \sin \theta \rangle$. $\mathbf{r}'(\theta) = \langle -\sin \theta, \cos \theta, \cos^2 \theta - \sin^2 \theta \rangle$.

$$\int_{C} \mathbf{F} \cdot d\mathbf{r} = \int_{0}^{2\pi} \mathbf{F}(\mathbf{r}(\theta)) \cdot \mathbf{r}'(\theta) d\theta$$

$$= \int_{0}^{2\pi} \begin{pmatrix} \sin^{3}\theta \\ \cos\theta \\ \cos^{3}\theta \sin^{3}\theta \end{pmatrix} \cdot \begin{pmatrix} -\sin\theta \\ \cos^{2}\theta - \sin^{2}\theta \end{pmatrix} d\theta$$

$$= \int_{0}^{2\pi} -\sin^{4}\theta + \cos^{2}\theta + \cos^{5}\theta \sin^{3}\theta - \cos^{3}\theta \sin^{5}\theta d\theta$$

$$= \int_{0}^{2\pi} -\sin^{4}\theta + \cos^{2}\theta d\theta \text{ since odd functions are symmetric about } 0$$

$$= \frac{1}{32} \left[4\theta + 16\sin(2\theta) - \sin(4\theta) \right]_{0}^{2\pi}$$

$$= \frac{\pi}{4}$$

Question 6. [20 marks]

(a) Let f(x, y, z) and g(x, y, z) be functions having continuous 2nd order partial derivatives on \mathbb{R}^3 . Let Σ be a smooth oriented surface in \mathbb{R}^3 with boundary C which is a simple closed curve oriented with the positive orientation. Using Stokes' theorem, or otherwise, prove that

$$\int_{C} f \nabla g \cdot d\mathbf{r} = \int_{-C} g \nabla f \cdot d\mathbf{r}.$$

$$\int_{C} g \nabla f \cdot d\mathbf{r} = \iint_{\Sigma} \operatorname{curl} (f \nabla g) \cdot d\mathbf{\Sigma} = \iint_{\Sigma} \nabla \times \begin{pmatrix} g f_{x} \\ g f_{y} \\ g f_{z} \end{pmatrix} \cdot d\mathbf{\Sigma}$$

$$= \iint_{\Sigma} \begin{vmatrix} \mathbf{i} & \mathbf{j} & \mathbf{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ g f_{x} & g f_{y} & g f_{z} \end{vmatrix} \cdot d\mathbf{\Sigma}$$
(since $\operatorname{curl}(\nabla f) = \mathbf{0}$) =
$$\iint_{\Sigma} [g_{y} f_{z} - g_{z} f_{y}] \mathbf{i} - (g_{x} f_{z} - g_{z} f_{x}) \mathbf{j} + (g_{x} f_{y} - g_{y} f_{x}) \mathbf{k} \cdot d\mathbf{\Sigma}$$

$$\int_{C} f \nabla g \cdot d\mathbf{r} = \iint_{\Sigma} \nabla \times \begin{pmatrix} f g_{x} \\ f g_{y} \\ f g_{z} \end{pmatrix} \cdot d\mathbf{\Sigma}$$

$$= \iint_{\Sigma} \begin{vmatrix} \mathbf{i} & \mathbf{j} & \mathbf{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ f g_{x} & f g_{y} & f g_{z} \end{vmatrix} \cdot d\mathbf{\Sigma}$$
(since $\operatorname{curl}(\nabla g) = \mathbf{0}$) =
$$\iint_{\Sigma} [(f_{y} g_{z} - f_{z} g_{y}) \mathbf{i} - (f_{x} g_{z} - f_{z} g_{x}) \mathbf{j} + (f_{x} g_{y} - f_{y} g_{x}) \mathbf{k}] \cdot d\mathbf{\Sigma}$$

$$= -\int_{C} g \nabla f \cdot d\mathbf{r} = \int_{-C} g \nabla f \cdot d\mathbf{r}$$

(b) Let **F** be the vector field defined by

$$\mathbf{F}(x,y,z) = \left\langle \frac{x}{(x^2 + y^2 + z^2)^{\frac{3}{2}}}, \frac{y}{(x^2 + y^2 + z^2)^{\frac{3}{2}}}, \frac{z}{(x^2 + y^2 + z^2)^{\frac{3}{2}}} + z^2 \right\rangle,$$

where $(x, y, z) \neq (0, 0, 0)$. Let S be the ellipsoid $x^2 + \frac{y^2}{4} + \frac{z^2}{9} = 1$ oriented with the outward pointing normal. Using divergence theorem, or otherwise, evaluate

$$\iint_{S} \mathbf{F} \cdot d\mathbf{S}.$$

Let $\mathbf{F} = \mathbf{F_1} + \mathbf{F_2}$ where

$$\mathbf{F_1} = \frac{1}{(x^2 + y^2 + z^2)^{\frac{3}{2}}} \langle x, y, z \rangle \qquad \mathbf{F_2} = \langle 0, 0, z^2 \rangle$$

S is the boundary of the ellipsoid E given by $x^2 + \frac{y^2}{4} + \frac{z^2}{9} \le 1$.

$$\iint_{S} \mathbf{F_2} \cdot d\mathbf{S} = \iiint_{E} 2z \ dV = 0 \text{ by symmetry of } E$$

Since $\mathbf{F_1}$ is undefined at (0,0,0), we introduce a unit sphere T centered at (0,0,0) and calculate a modified flux

$$\iint_{S} \mathbf{F_{1}} \cdot d\mathbf{S} - \iint_{T} \mathbf{F_{1}} \cdot d\mathbf{T} = \iiint_{E'} \nabla \cdot \mathbf{F_{1}} \ dV = 0$$

$$\therefore \iint_{S} \mathbf{F_{1}} \cdot d\mathbf{S} = \iint_{T} \mathbf{F_{1}} \cdot d\mathbf{T}$$

$$\mathbf{F_{1}} \cdot d\mathbf{T} = \frac{\langle x, y, z \rangle}{(x^{2} + y^{2} + z^{2})^{\frac{3}{2}}} \cdot |\langle x, y, z \rangle| = \frac{\langle x, y, z \rangle}{(x^{2} + y^{2} + z^{2})^{\frac{3}{2}}} \cdot \frac{\langle x, y, z \rangle}{\sqrt{x^{2} + y^{2} + z^{2}}} = \frac{\rho^{2}}{\rho^{4}}$$

$$\iint_{S} \mathbf{F} \cdot d\mathbf{S} = \iint_{T} \mathbf{F_{1}} \cdot d\mathbf{T} = \int_{0}^{2\pi} \int_{0}^{\pi} \left(\frac{\rho^{2}}{\rho^{4}}\right) \rho^{2} \sin \phi \ d\phi d\theta = 4\pi$$

END OF PAPER