Calc III Midterm Essay Review

Fall 2025

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Chapter 1

Definition review

Definition 1.1 (standard basis in \mathbb{R}^3). The vectors

$$i = (1, 0, 0), j = (0, 1, 0), k = (0, 0, 1)$$

are called the **standard basis** vectors of \mathbb{R}^3 , and for any vector $a = (a_1, a_2, a_3) \in \mathbb{R}^3$, we can write

$$a = a_1i + a_2j + a_3k$$

Definition 1.2 (Equation of a line). A **line** l in \mathbb{R}^3 through the tip of $a=(a_1,a_2,a_3)$ pointing in the direction of a vector $v=(v_1,v_2,v_3)$ is given by

$$l(t) = a + tv = (a_1 + tv_1, a_2 + tv_2, a_3 + tv_3)$$

where $t \in \mathbb{R}$. Alternatively, a line passing through two points $P = (x_1, y_1, z_1), Q = (x_2, y_2, z_2)$ is given by

$$l(t) = (x(t), y(t), z(t))$$

where

$$\begin{cases} x(t) = x_1 + (x_2 - x_1)t \\ y(t) = y_1 + (y_2 - y_1)t \\ z(t) = z_1 + (z_2 - z_1)t \end{cases}$$

Definition 1.3 (inner product, dot product). Let $a, b \in \mathbb{R}^3$, the **dot product**, also called the inner product, of a, b is

$$a \cdot b = a_1 b_1 + a_2 b_2 + a_3 b_3$$

where $a = (a_1, a_2, a_3), b = (b_1, b_2, b_3)$. The **norm**, also called the length, of a is

$$||a|| = (a \cdot a)^{\frac{1}{2}}$$

A vector of norm 1 is called a **unit vector**. Given any $u \in \mathbb{R}^3$, we can find the unit vector $\frac{u}{\|u\|}$ pointing in the same direction as u, this is called "normalizing" u.

Definition 1.4 (orthogonal projection). The **orthogonal projection** of vector v onto another vector a is

$$\mathrm{Proj}_a v = \frac{a \cdot v}{a \cdot a} a$$

For example, the orthogonal projection of (1, 1, 0) onto (1, 1, 1) is

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

Definition 1.5 (orthogonal). Let $a, b \in \mathbb{R}^n$, then a, b are called **orthogonal** or perpendicular iff

$$a \cdot b = 0$$

Definition 1.6 (determinant). The **determinant** of a 2×2 matrix is given by

$$\det \begin{bmatrix} a & b \\ c & d \end{bmatrix} = ad - bc$$

and the determinant of a 3×3 matrix is given by

$$\det\begin{bmatrix} a_{11} & a_{12} & a_{13} \\ a_{21} & a_{22} & a_{23} \\ a_{31} & a_{32} & a_{33} \end{bmatrix} = a_{11}(a_{22}a_{33} - a_{23}a_{32}) - a_{12}(a_{21}a_{33} - a_{23}a_{31}) + a_{13}(a_{21}a_{32} - a_{22}a_{31})$$

Definition 1.7 (cross product). Let $a, b \in \mathbb{R}^3$, write $a = (a_1, a_2, a_3), b = (b_1, b_2, b_3)$, then the **cross product**

$$a \times b = \det \begin{bmatrix} i & j & k \\ a_1 & a_2 & a_3 \\ b_1 & b_2 & b_3 \end{bmatrix}$$

where i, j, k are the standard vectors in \mathbb{R}^3 .

Definition 1.8 (Plane in \mathbb{R}^3). If a plane P passes through some point (x_0, y_0, z_0) , and n = (A, B, C) is a vector orthogonal to the plane, then the plane P is given by the equation:

$$A(x - x_0) + B(y - y_0) + C(z - z_0) = 0$$

(Notice that a point in P and a normal vector to P uniquely define a plane in \mathbb{R}^3 .)

Definition 1.9 (image, graph). The **image** of a function $f: U \subset \mathbb{R}^n \to \mathbb{R}^m$ is a subset of \mathbb{R}^m ,

$$Image(f) = \{ f(x) \in \mathbb{R}^m : x \in U \}$$

and the **graph** of f is a subset of \mathbb{R}^{n+m} ,

$$Graph(f) = \{(x, f(x)) : x \in U\}$$

Definition 1.10 (level set). Let $f:U\subset\mathbb{R}^n\to\mathbb{R}^m$, and $c\in\mathbb{R}$ be some constant. Then the **level set** of f at c is the set

$$\{x \in U : f(x) = c\} \subset \mathbb{R}^n$$

Definition 1.11 (open set, closed set, neighborhood, boundary). Let $U \subset \mathbb{R}^n$, we say U is an **open set** if for every $x_0 \in U$, there exists some r > 0 such that $D_r(x_0) \subset U$, where $D_r(x_0)$ is the open disk of radius r centered at x_0 :

$$D_r(x_0) = \{ x \in \mathbb{R}^n : ||x - x_0|| < r \}$$

Some examples of open sets: \mathbb{R} , $D_1((0,0))$, $(1,2) \subset \mathbb{R}$. A **neighborhood** of $x_0 \in \mathbb{R}^n$ is an open set containing the point x_0 . A point $x \in \mathbb{R}^n$ is called a **boundary point** of A if *every* neighborhood of x contains at least one point in A and at least one point not in A. A set is **closed** if it contains all its boundary points. Example of closed set: level sets of a continuous function f.

Definition 1.12 (limit). Let $f: A \subset \mathbb{R}^n \to \mathbb{R}^m$, where A is open, let x_0 be in A or be a boundary point of A and A be a neighborhood of a point $b \in \mathbb{R}^m$. Now let x approach x_0 , f is said to be **eventually in** A if there exists a neighborhood A of A such that

if
$$x \in U$$
, then $f(x) \in N$

If f is eventually in N for any neighborhood N around b, then the **limit** of f as $x \to x_0$ exists, denoted as

$$\lim_{x \to x_0} f(x) = b$$

Definition 1.13 (continuous). Let $f: A \subset \mathbb{R}^n \to \mathbb{R}^m$ and $x_0 \in A$, then f is **continuous at** x_0 if

$$\lim_{x \to x_0} f(x) = f(x_0)$$

Definition 1.14 (partial derivative). Let $f: U \subset \mathbb{R}^n \to \mathbb{R}$, where U is open. Then the **partial derivative** with respect to x_i is defined by

$$\frac{\partial f}{\partial x_i}(x_1, \dots, x_n) = \lim_{h \to 0} \frac{f(x + he_i) - f(x)}{h}$$

where $e_i = (0, \dots, 1, \dots, 0)$ with 1 in the *i*th coordinate.

Definition 1.15 (differentiability in two variables). Let $f: \mathbb{R}^2 \to \mathbb{R}$, then f is **differentiable** at (x_0, y_0) if

- (1) $\frac{\partial f}{\partial x}$, $\frac{\partial f}{\partial y}$ exist at (x_0, y_0)
- (2)

$$\lim_{(x,y)\to(x_0,y_0)} \frac{f(x,y) - f(x_0,y_0) - \left[\frac{\partial f}{\partial x}(x_0,y_0)\right](x-x_0) - \left[\frac{\partial f}{\partial y}(x_0,y_0)\right](y-y_0)}{\|(x,y) - (x_0,y_0)\|} = 0$$

The derivative of f at (x_0, y_0) is the 1×2 matrix

$$\begin{bmatrix} \frac{\partial f}{\partial x}(x_0, y_0) & \frac{\partial f}{\partial y}(x_0, y_0) \end{bmatrix}$$

Moreover, the **tangent plane** of the graph of f at $(x_0, y_0, f(x_0, y_0))$ is given by

$$z = f(x_0, y_0) + \left[\frac{\partial f}{\partial x}(x_0, y_0)\right](x - x_0) + \left[\frac{\partial f}{\partial y}(x_0, y_0)\right](y - y_0)$$

Definition 1.16 (differentiability in the general setting). Let $f:U\subset\mathbb{R}^n\to\mathbb{R}^m$, then f is differentiable at $x_0\in U$ if

(1) the partial derivatives $\frac{\partial f_i}{\partial x_j}$ exist for all $1 \le i \le m, 1 \le j \le n$.

(2)

$$\lim_{x \to x_0} \frac{\|f(x) - f(x_0) - T(x - x_0)\|}{\|x - x_0\|} = 0$$

where $T = Df(x_0)$ is the $m \times n$ matrix

$$Df(x_0) = \begin{bmatrix} \frac{\partial f_1}{\partial x_1}(x_0) & \cdots & \frac{\partial f_1}{\partial x_n}(x_0) \\ \vdots & \ddots & \vdots \\ \frac{\partial f_m}{\partial x_1}(x_0) & \cdots & \frac{\partial f_m}{\partial x_n}(x_0) \end{bmatrix}$$

The derivative of f at x_0 is the $m \times n$ matrix $Df(x_0)$.

Definition 1.17 (graident). Let $f:U\subset\mathbb{R}^n\to\mathbb{R}$, the **gradient** $\nabla f(x)$ is a special case of the general case above when m=1, i.e., it is a $1\times n$ matrix

$$Df(x) = \begin{bmatrix} \frac{\partial f}{\partial x_1} & \dots & \frac{\partial f}{\partial x_n} \end{bmatrix}$$

Definition 1.18 (path and curve). A **path** in \mathbb{R}^n is a map $c:[a,b]\to\mathbb{R}^n$, and the image of c is called a **curve**. We say the path c parametrizes the curve.

For example, $c(t) = (\cos t, \sin t)$ is a path, and the unit circle is a curve.

Definition 1.19 (velocity of a path). Let $c : [a,b] \to \mathbb{R}^n$ be a path, and we can write $c(t) = (c_1(t), \ldots, c_n(t))$. If c is differentiable, then we define the **velocity** of c at any $t_0 \in [a,b]$ as

$$c'(t_0) = (c'_1(t_0), \dots, c'_n(t_0))$$

The velocity vector of c at t_0 is also a **tangent** vector to c at t_0 . The **speed** of the path c at t_0 is the length of the velocity vector $||c'(t_0)||$.

Definition 1.20 (tangent line to a path). Let $c : [a,b] \to \mathbb{R}^n$ be a path, if $c'(t_0) \neq 0$, then the **tangent line** at x_0 is given by

$$l(t) = c(t_0) + c'(t_0)(t - t_0)$$

Definition 1.21 (directional derivative). Let $f : \mathbb{R}^3 \to \mathbb{R}$, be differentiable, then the **directional directive** at $x_0 \in \mathbb{R}^3$ in the direction of a *unit vector* v is given by

$$\nabla f(x_0) \cdot v = \left[\frac{\partial f}{\partial x_1}(x_0) \right] v_1 + \left[\frac{\partial f}{\partial x_2}(x_0) \right] v_2 + \left[\frac{\partial f}{\partial x_3}(x_0) \right] v_3$$

where $v = (v_1, v_2, v_3)$.



Warning 1.1. Make sure you normalize any given direction v! This formula works for unit vectors.

Definition 1.22 (First order Taylor expansion). Let $f:U\subset\mathbb{R}^n\to\mathbb{R}$ be differentiable at $a\in U$, then

$$f(x) = f(a) + \sum_{i=1}^{n} \frac{\partial f}{\partial x_i}(a)(x_i - a_i) + R_1(a, x)$$

where

$$\frac{R_1(a,x)}{\|x-a\|} \to 0 \text{ as } x \to a$$

Definition 1.23 (Second order Taylor expansion). Let $f:U\subset\mathbb{R}^n\to\mathbb{R}$ be twice continuously differentiable at $a\in U$, then

$$f(x) = f(a) + \sum_{i=1}^{n} \frac{\partial f}{\partial x_i}(a)(x_i - a_i) + \frac{1}{2} \sum_{i,j=1}^{n} \frac{\partial^2 f}{\partial x_i \partial x_j}(a)(x_i - a_i)(x_j - a_j) + R_2(a, x)$$

where

$$\frac{R_2(a,x)}{\|x-a\|} \to 0 \text{ as } x \to a$$

Chapter 2

Theorem Review

Proposition 2.1 (dot product). Let $a, b \in \mathbb{R}^3$, and let θ be the angle between a, b, where $0 \le \theta \le \pi$, then

$$a \cdot b = ||a|| ||b|| \cos \theta$$

Proposition 2.2 (properties of the dot product). Let $a, b, c \in \mathbb{R}^n$, then

- (a) Nonnegativity: $a \cdot a \ge 0$, and $a \cdot a = 0$ if and only if a = 0.
- (b) Scalar multiplication: let $\lambda \in \mathbb{R}$, then

$$\lambda(a \cdot b) = \lambda a \cdot b = a \cdot \lambda b$$

(c) Distributivity:

$$a \cdot (b+c) = a \cdot b + a \cdot c, \quad (a+b) \cdot c = a \cdot c + b \cdot c$$

(d) Symmetry: $a \cdot b = b \cdot a$.

Proposition 2.3 (Cauchy-Schwarz). Let $a, b \in \mathbb{R}^n$, then $a \cdot b \in \mathbb{R}$,

$$|a \cdot b| \le ||a|| ||b||$$

where the left hand side is the absolute value of $a \cdot b$, and the right hand side is multiplication of two nonnegative real numbers.

Proposition 2.4 (triangle inequality). Let $a, b \in \mathbb{R}^n$, then

$$||a+b|| \le ||a|| + ||b||$$

Proposition 2.5 (cross product). We have the following properties regarding the cross product: let $a, b \in \mathbb{R}^3$,

- 1. $a \times b$ is perpendicular to vectors a, b.
- 2. The length of the cross product is the area of the parallelogram:

$$||a \times b|| = ||a|| ||b|| \sin \theta$$

where $0 \le \theta \le \pi$ is the angle between them.

- 3. $a \times b = -b \times a$, $(a + b) \times c = a \times c + b \times c$, and $a \times (b + c) = a \times b + a \times c$. Moreover, $a \times b = 0$ iff a, b are parallel or either a or b are 0.
- 4. The cross product is **not** associative! For example, compute

$$(i \times i) \times j, \quad i \times (i \times j)$$

Proposition 2.6 (limits). Here are some properties of limits: let $f: U_1 \subset \mathbb{R}^n \to \mathbb{R}^m, g: U_2 \subset \mathbb{R}^n \to \mathbb{R}^m$,

(a) (Uniquess):

If
$$\lim_{x \to x_0} f(x) = b_1$$
, $\lim_{x \to x_0} f(x) = b_2$

then we must have

$$b_1 = b_2$$

(b) (Scalar mutliplication): Let $c \in \mathbb{R}$, if $\lim_{x \to x_0} f(x) = b_1$, then

$$\lim_{x \to x_0} cf(x) = cb_1$$

(c) (Addition): Let f be as in (b), and $\lim_{x\to x_0} g(x) = b_2$, then

$$\lim_{x \to x_0} (f+g)(x) = b_1 + b_2$$

(d) (Component): Write $f(x) = (f_1(x), \dots, f_n(x))$, if $\lim_{x \to x_0} f(x) = b = (b_1, \dots, b_n)$, then

$$\lim_{x \to x_0} f_i(x) = b_i$$

for all $i = 1, \ldots, m$.

The same set of properties hold for continuity.

Proposition 2.7 (continuity of compositions). Let $g:A\subset\mathbb{R}^n\to\mathbb{R}^m$, and $f:B\subset\mathbb{R}^m\to\mathbb{R}^p$, and $g(A)\subset B$. If g is continuous at x_0 , f is continuous at $g(x_0)$, then $f\circ g$ is continuous at x_0 .

Proposition 2.8 (differentiability implies continuity). Let $f:U\subset\mathbb{R}^n\to\mathbb{R}^m$. If f is differentiable at $x_0\in U$, then f is continuous at x_0 .

Proposition 2.9 (differentiability). Let $f: U \subset \mathbb{R}^n \to \mathbb{R}^m$. Suppose $\partial f_i/\partial x_j$ exists for all i, j and are continuous in a neighborhood of $x_0 \in U$, then f is differentiable at x_0 .

Proposition 2.10 (properties of derivatives). Let $f:U\subset\mathbb{R}^n\to\mathbb{R}^m$ be differentiable at x_0 , then the derivative of f at x_0 is an $m\times n$ matrix $Df(x_0)=\left(\frac{\partial f_i}{\partial x_j}\right)_{ij}$. The derivative follows the same properties as derivative for single variable functions:

1. Let $c \in \mathbb{R}$, then

$$D(cf)(x_0) = cDf(x_0)$$
 (multiplication of a matrix by constant c)

2. Let $g: U \subset \mathbb{R}^n \to \mathbb{R}^m$ also be differentiable at x_0 , then

$$D(f+g)(x_0) = Df(x_0) + Dg(x_0)$$
 (sum of two matrices)

3. Let $h_1:U\subset\mathbb{R}^n\to\mathbb{R}, h_2:U\subset\mathbb{R}^n\to\mathbb{R}$,then

$$D(h_1h_2)(x_0) = Dh_1(x_0)h_2(x_0) + h_1(x_0)Dh_2(x_0)$$
 (product rule)

and if $h_2 \neq 0$ on U.

$$D(h_1/h_2)(x_0) = \frac{Dh_1(x_0)h_2(x_0) - h_1(x_0)Dh_2(x_0)}{h_2^2(x_0)}$$
(quotient rule)

4. Let $g:U\subset\mathbb{R}^n\to\mathbb{R}^m, f:V\subset\mathbb{R}^m\to\mathbb{R}^p$ such that $g(U)\subset V$, then

$$D(f \circ g)(x_0) = Df(g(x_0))Dg(x_0)$$
 (chain rule)

Proposition 2.11 (fastest rate of change). Suppose that $\nabla f(x_0) \neq 0$, then the direction for which f increases the fastest at x_0 is along $\nabla f(x_0)$.

Proposition 2.12 (gradient is normal, tangent plane). Let $f: \mathbb{R}^3 \to \mathbb{R}$ be differentiable, let S be a level surface of f, i.e., S is a surface described by

$$f(x, y, z) = k$$

were k is some constant. Let $(x_0, y_0, z_0) \in S$, then

$$\nabla f(x_0, y_0, z_0)$$
 is **normal** to the level surface at (x_0, y_0, z_0)

This means if c(t) is a path in S, and $v(0) = (x_0, y_0, z_0)$, and if v is a tangent vector to c(t) at t = 0, then

$$\nabla f(x_0, y_0, z_0) \cdot v = 0$$

Moreover, if $\nabla f(x_0, y_0, z_0) \neq 0$, the **tangent plane** of S at (x_0, y_0, z_0) is given by

$$\nabla f(x_0, y_0, z_0) \cdot (x - x_0, y - y_0, z - z_0) = 0$$

Proposition 2.13 (Equality of mixed partials). If f(x,y) be twice continuously differentiable, then

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

Proposition 2.14 (extremums are critical points). Let $f:U\subset\mathbb{R}^n\to\mathbb{R}$ be differentiable, where U is open. If x_0 is a local extremum, then $Df(x_0)=0$.

Chapter 3

Practice Problems

Problem 3.1. Find the equation of the line passing through (1,0,2) in the direction (2,-1,3).

Problem 3.2. In which direction does the line

$$l(t) = (3 - 2t, 2 + 5t, 1 + t)$$

point?

Problem 3.3. Do the following two lines intersect?

$$l_1(t) = (1 + 2t, 2 + t, 3 - t), \quad l_2(s) = (3 - s, 4 - s, 2 + s)$$

Problem 3.4. Do the following points lie on the same line?

$$A = (1, 0, 1), \quad B = (2, 1, 1), \quad C = (0, -1, 1)$$

Problem 3.5. Find the angle between two vectors (1,2,0), (3,1,1).

Problem 3.6. Let b = (2, 1, 3) and P be the plane through the origin given by x + y + 2z = 0.

- (a) Find two distinct vectors v_1, v_2 that are orthogonal in P.
- (b) Find the projection of *b* onto the plane *P*, namely,

$$\operatorname{Proj}_{v_1} b + \operatorname{Proj}_{v_2} b$$

Problem 3.7. Find a unit vector orthogonal to both vectors a = (1, 2, -1), b = (2, 3, -1).

Problem 3.8. Find the equation of the plane containing all three points below:

$$P = (2, 1, -1), \quad Q = (1, 0, -2), \quad T = (3, 2, 1)$$

Problem 3.9. (a) Find an equation for the line that passes through the point (1,1,0) and is perpendicular to the plane 3x + y - 2z + 1 = 0.

(b) Find an equation for the plane that contains the line

$$l(t) = (-1+t, 2+2t, 1+3t)$$

and is perpendicular to the plane

$$2x + y - z + 1 = 0$$

Problem 3.10. Compute the area of the parallelogram spanned by the vectors (1, 1, 0), (0, 2, 1).

Problem 3.11. Use the traingle inequality 2.4 to show the reverse triangle inequality:

$$\left| \|a\| - \|b\| \right| \le \|a - b\|$$

Problem 3.12. Compute the following limits if they exist; if the limits don't exist, please explain why.

1.

$$\lim_{(x,y)\to(2,1)} \frac{x^2 + y^2 - 2xy}{x - y}$$

2.

$$\lim_{(x,y)\to(0,0)} \frac{\cos x - 1}{x^2 + y^2}$$

3.

$$\lim_{(x,y)\to(0,0)} \frac{(x-y)^2}{(x+y)^2}$$

4.

$$\lim_{(x,y)\to(0,0)} \frac{\sin 2x - 2x + y}{x^3 + y}$$

5.

$$\lim_{(x,y,z)\to (0,0,0)} \frac{2x^2y\cos z}{x^2+y^2}$$

6.

$$\lim_{(x,y)\to(2,1)}\frac{x^2-2xy}{x^2-4y^2}$$

7.

$$\lim_{(x,y)\to(0,0)} \frac{x^2 - y^6}{xy^3}$$

Problem 3.13. (a) Show that $f: \mathbb{R} \to \mathbb{R}$,

$$f(x) = (1-x)^8 + \cos(1+x^3)$$

is continuous.

(b) Show $f: \mathbb{R} \to \mathbb{R}$,

$$f(x) = \frac{x^2 e^x}{2 - \sin x}$$

is continuous.

Problem 3.14. Compute all the partial derivatives.

- 1. $w = e^{xy} \log(x^2 + y^2)$.
- 2. $w = \cos(ye^{xy})\sin x$.

Problem 3.15. Compute the gradient of $h(x, y, z) = (x + z)e^{x-y}$ at (1, 1, 0).

Problem 3.16. Determine the velocity vector of the given path:

$$c(t) = (\cos 2t, 3t^2 - t, -t)$$

Problem 3.17. Find the tangent line to the given path at t = 0

$$c(t) = (e^t \sin t, 2t, -t^3)$$

Problem 3.18. Compute the derivatives.

1. Let

$$f(u, v) = u^2v + 2v, \quad u = -x^2 + y, v = x + y$$

Compute $\frac{\partial f}{\partial x}$, $\frac{\partial f}{\partial y}$.

2. Let

$$g(u, v) = (e^u, u + \sin v), \quad f(x, y, z) = (x^2, yz)$$

Compute $D(g \circ f)$ at (0, 1, 0).

3. Let $f: \mathbb{R}^3 \to \mathbb{R}$ and $c(t) = \mathbb{R} \to \mathbb{R}^3$. Suppose c(0) = (1, 2, 0), and

$$\nabla f(1,2,0) = (0,0,1), \quad c'(0) = (2,1,1)$$

Compute $\frac{d(f \circ c)}{dt}$ at t = 0.

Problem 3.19. Determine the directional derivative of

$$f(x, y, z) = x^3y - xyz$$

at (1, 1, 0) along v = (0, -1, 1).

Problem 3.20. Find a unit vector normal to the surface

$$xe^y + ye^z + ze^x = e + 1$$

at the point (0, 1, 1).

Problem 3.21. Find the tangent plane of $f(x, y, z) = \ln(x + y) - 2xz$ at (1, 2, -1).

Problem 3.22. A function $f: \mathbb{R}^n \to \mathbb{R}$ is called an *even* function if f(x) = f(-x) for every x in \mathbb{R}^n . If f is differentiable and even, find ∇f at the origin.

Problem 3.23. Consider the function

$$f(x,y) = \frac{1}{\log(x^2 + y)}.$$

Verify by hand that $f_{xy} = f_{yx}$.

Problem 3.24. Consider the function $f(x, y, z) = (x^2 + y^2 + z^2)^{-1/2}$. Show that

$$f_{xx} + f_{yy} + f_{zz} = 0.$$

Problem 3.25. Find the second-order Taylor expansion for the function

$$f(x,y) = x^2 + 2xy$$

at (1, 1).

Chapter 4

Answer Key

Problem 4.1. Find the equation of the line passing through (1,0,2) in the direction (2,-1,3).

Proof. By definition 1.2, the line is given by

$$l(t) = (1 + 2t, -t, 2 + 3t)$$

Problem 4.2. In which direction does the line

$$l(t) = (3 - 2t, 2 + 5t, 1 + t)$$

point?

Proof. In the direction of the vector (-2, 5, 1).

Problem 4.3. Do the following two lines intersect?

$$l_1(t) = (1+2t, 2+t, 3-t), \quad l_2(s) = (3-s, 4-s, 2+s)$$

Proof. For them to intersect, we must have t,s such that

$$\begin{cases} 1 + 2t = 3 - s & (1) \\ 2 + t = 4 - s & (2) \\ 3 - t = 2 + s & (3) \end{cases}$$

(2)-(1) gives -t+1=1, which implies t=0, s=2, but this does not satisfy (3), hence these two lines do not intersect!

Problem 4.4. Do the following points lie on the same line?

$$A = (1,0,1), \quad B = (2,1,1), \quad C = (0,-1,1)$$

Proof. We can find the unique line passing through A, B by the equation given in 1.2

$$l(t) = (1,0,1) + (1,1,0)t$$

then for *C* to lie on this line, there must exists some *t* such that

$$\begin{cases} 1 + t = 0 \\ t = -1 \\ 1 = 1 \end{cases}$$

and t = -1 satisfies. This means all three points lie on the same line!

Problem 4.5. Find the angle between two vectors (1, 2, 0), (3, 1, 1).

Proof. By Proposition 2.1

$$\cos \theta = \frac{a \cdot b}{\|a\| \|b\|} = \frac{5}{\sqrt{5}\sqrt{11}} = \sqrt{\frac{5}{11}}$$

hence

$$\theta = \arccos\left(\sqrt{\frac{5}{11}}\right)$$

Problem 4.6. Let b = (2, 1, 3) and P be the plane through the origin given by x + y + 2z = 0.

- (a) Find two distinct vectors v_1, v_2 that are orthogonal in P.
- (b) Find the projection of b onto the plane P, namely,

$$\operatorname{Proj}_{v_1} b + \operatorname{Proj}_{v_2} b$$

Proof. (a) We can let $v_1 = (1, -1, 0), v_2 = (1, 1, -1)$. One can verify that $v_1, v_2 \in P$ and $v_1 \cdot v_2 = 0$.

(b) The projection is given by

$$\begin{aligned} \text{Proj}_{v_1}b + \text{Proj}_{v_2}b &= \frac{v_1 \cdot b}{v_1 \cdot v_1}v_1 + \frac{v_2 \cdot b}{v_2 \cdot v_2}v_2 \\ &= \frac{1}{2}(1, -1, 0) + 0 \\ &= \left(\frac{1}{2}, -\frac{1}{2}, 0\right) \end{aligned}$$

Problem 4.7. Find a unit vector orthogonal to both vectors a = (1, 2, -1), b = (2, 3, -1).

Proof. The cross product is orthognal to both of the vectors:

$$a \times b = \det \begin{bmatrix} i & j & k \\ 1 & 2 & -1 \\ 2 & 3 & -1 \end{bmatrix} = (1, -1, -1)$$

Then we normalize it:

$$\frac{a\times b}{\|a\times b\|} = \left(\frac{1}{\sqrt{3}}, -\frac{1}{\sqrt{3}}, -\frac{1}{\sqrt{3}}\right)$$

Problem 4.8. Find the equation of the plane containing all three points below:

$$P = (2, 1, -1), \quad Q = (1, 0, -2), \quad T = (3, 2, 1)$$

Proof. We can find two vectors in this plane:

$$PO = Q - P = (-1, -1, -1), PT = T - Q = (1, 1, 2)$$

then we can find a normal vector n to the plane by taking the cross product:

$$n = PQ \times PT = \det \begin{bmatrix} i & j & k \\ -1 & -1 & -1 \\ 1 & 1 & 2 \end{bmatrix} = (-1, 1, 0)$$

Then by Definition 1.8, using point Q, we see the plane can be written as

$$-1(x-1) + y = 0$$

simplifying we get x - y = 1.

Problem 4.9. (a) Find an equation for the line that passes through the point (1,1,0) and is perpendicular to the plane 3x + y - 2z + 1 = 0.

(b) Find an equation for the plane that contains the line

$$l(t) = (-1+t, 2+2t, 1+3t)$$

and is perpendicular to the plane

$$2x + y - z + 1 = 0$$

Proof. (a) A normal vector to the plane 3x + y - 2z + 1 is (3, 1, -2), since the line is perpendicular to the plane, the line is parallel along the direction (3, 1, -2). Now the line passes through (1, 1, 0), thus we have the equation for the line

$$l(t) = (1, 1, 0) + t(3, 1, -2)$$

(b) A normal vector to 2x+y-z is n=(2,1,-1), and since our plane is perpendicular to this, it is parallel to the vector n. Thus a normal vector to our plane must be orthogonal to both n and (1,2,3), where the latter is given by the line in the plane. Thus taking the cross product:

$$n_1 = n \times (1, 2, 3) = (5, -7, 3)$$

Hence the equation for the plane is given by:

$$5(x+1) - 7(y-2) + 3(z-1) = 0$$

simplifying we get 5x - 7y + 3z + 16 = 0.

Problem 4.10. Compute the area of the parallelogram spanned by the vectors (1, 1, 0), (0, 2, 1).

Proof. Since we know

$$||u \times v|| = ||u|| ||v|| \sin \theta$$

the length of the cross product is exactly the area of the parallelogram, thus computing

$$\|(1,1,0)\times(0,2,1)\| = \|(1,-1,2)\| = \sqrt{6}$$

Problem 4.11. Use the traingle inequality 2.4 to show the reverse triangle inequality:

$$\left| \|a\| - \|b\| \right| \le \|a - b\|$$

Proof. We know by traingle inequality

$$||a|| = ||(a - b) + b||$$

 $\leq ||a - b|| + ||b||$

rearranging, we get $||a|| - ||b|| \le ||a - b||$. Similarly

$$||b|| - ||a|| \le ||a - b||$$

Together this implies

$$\bigg| \|a\| - \|b\| \bigg| \leq \|a-b\|$$

Problem 4.12. Compute the following limits if they exist; if the limits don't exist, please explain why.

1.

$$\lim_{(x,y)\rightarrow (2,1)}\frac{x^2+y^2-2xy}{x-y}$$

2.

$$\lim_{(x,y)\to(0,0)} \frac{\cos x - 1}{x^2 + y^2}$$

3.

$$\lim_{(x,y)\to(0,0)} \frac{(x-y)^2}{(x+y)^2}$$

4.

$$\lim_{(x,y)\to (0,0)} \frac{\sin 2x - 2x + y}{x^3 + y}$$

5.

$$\lim_{(x,y,z)\to(0,0,0)} \frac{2x^2y\cos z}{x^2+y^2}$$

6.

$$\lim_{(x,y)\to(2,1)} \frac{x^2 - 2xy}{x^2 - 4y^2}$$

7.

$$\lim_{(x,y)\to(0,0)} \frac{x^2 - y^6}{xy^3}$$

Proof. 1.

$$\lim_{(x,y)\to(2,1)}\frac{x^2+y^2-2xy}{x-y}=\lim_{(x,y)\to(2,1)}\frac{(x-y)^2}{x-y}=\lim_{(x,y)\to(2,1)}x-y=1$$

2. The limit doesn't exist,

$$\lim_{(x,y)\to(0,0)} \frac{\cos x - 1}{x^2 + y^2}$$

Consider the path $x = 0, y \rightarrow 0$, we have

$$\lim_{x=0, y \to 0} \frac{0}{y^2} = 0$$

Consider the path $y = 0, x \to 0$,

$$\lim_{y=0,x\to 0} \frac{\cos x - 1}{x^2} = \lim_{x\to 0} \frac{-\sin x}{2x} = \lim_{x\to 0} \frac{-\cos x}{2} = -\frac{1}{2}$$

3. The limit doesn't exist,

$$\lim_{(x,y)\to(0,0)} \frac{(x-y)^2}{(x+y)^2}$$

Consider the path $x = 0, y \rightarrow 0$,

$$\lim_{x=0,y\to 0}\frac{y^2}{y^2}=1$$

Consider the path $y = x \rightarrow 0$,

$$\lim_{x=y\to 0} \frac{0}{4x^2} = 0$$

4. The limit doesn't exist,

$$\lim_{(x,y)\to(0,0)} \frac{\sin 2x - 2x + y}{x^3 + y}$$

Consider the path $x = 0, y \rightarrow 0$,

$$\lim_{x=0, y\to 0} \frac{y}{y} = 1$$

Consider the path $y = 0, x \to 0$,

$$\lim_{y=0,x\to 0} \frac{\sin 2x - 2x}{x^3} = \lim_{x\to 0} \frac{2\cos 2x - 2}{3x^2}$$

$$= \lim_{x\to 0} \frac{-4\sin 2x}{6x}$$

$$= \lim_{x\to 0} \frac{-8\cos 2x}{6}$$

$$= -\frac{4}{3}$$

5.

$$\lim_{(x,y,z)\to(0,0,0)} \frac{2x^2y\cos z}{x^2+y^2}$$

Writing $x = r \cos \theta$, $y = r \sin \theta$ in polar coordinates, we can rewrite this as

$$\left| \frac{2r^3 \cos^2 \theta \sin \theta \cos z}{r^2} \right| = |2r \cos^2 \theta \sin \theta \cos z| \le 2r \to 0$$

as $(x, y, z) \rightarrow (0, 0, 0)$. Thus the limit is 0.

6.

$$\lim_{(x,y)\to(2,1)} \frac{x^2 - 2xy}{x^2 - 4y^2}$$

We factor:

$$\lim_{(x,y)\to(2,1)}\frac{x^2-2xy}{x^2-4y^2}=\lim_{(x,y)\to(2,1)}\frac{(x-2y)x}{(x+2y)(x-2y)}=\lim_{(x,y)\to(2,1)}\frac{x}{x+2y}=\frac{1}{2}$$

7. The limit doesn't exist,

$$\lim_{(x,y)\to(0,0)} \frac{x^2 - y^6}{xy^3}$$

Consider $x = y \rightarrow 0$, then

$$\lim_{x=y\to 0} \frac{x^2 - x^6}{x^4} = \lim_{x\to 0} \frac{1 - x^4}{x^2} = \infty$$

Consider $x = y^3 \rightarrow 0$, then

$$\lim_{x=y^3\to 0}\frac{0}{y^6}=0$$

Problem 4.13. (a) Show that $f: \mathbb{R} \to \mathbb{R}$,

$$f(x) = (1 - x)^8 + \cos(1 + x^3)$$

is continuous.

(b) Show $f: \mathbb{R} \to \mathbb{R}$,

$$f(x) = \frac{x^2 e^x}{2 - \sin x}$$

is continuous.

(a) $(1-x)^8$ is a polynomial, thus continuous, and $\cos x$, $1+x^3$ are both continuous, thus the composition $cos(1 + x^3)$ is also continuous. Thus adding continuous functions gives another continuous

(b) x^2e^x , $2-\sin x$ are both continuous, and $\frac{x^2e^x}{2-\sin x}$ is continuous if $2-\sin x\neq 0$ for all x. This is indeed true because $-1\leq \sin x\leq 1$, thus $1\leq 2-\sin x\leq 3$.

Problem 4.14. Compute all the partial derivatives.

1.
$$w = e^{xy} \log(x^2 + y^2)$$
.
2. $w = \cos(ye^{xy}) \sin x$.

2.
$$w = \cos(ye^{xy})\sin x$$

Proof. 1.

$$\frac{\partial w}{\partial x} = ye^{xy}\ln(x^2 + y^2) + e^{xy}\frac{2x}{x^2 + y^2}$$

and

$$\frac{\partial w}{\partial y} = xe^{xy}\ln(x^2 + y^2) + e^{xy}\frac{2y}{x^2 + y^2}$$

2.

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

and

$$\frac{\partial w}{\partial y} = -(1+xy)e^{xy}\sin(ye^{xy})\sin x$$

Problem 4.15. Compute the gradient of $h(x, y, z) = (x + z)e^{x-y}$ at (1, 1, 0).

Proof. The gradient is

$$\begin{split} \nabla h(x,y,z) &= \begin{bmatrix} \frac{\partial h}{\partial x} & \frac{\partial h}{\partial y} & \frac{\partial h}{\partial z} \end{bmatrix} \\ &= \begin{bmatrix} e^{x-y}(1+x+z) & -(x+z)e^{x-y} & e^{x-y} \end{bmatrix} \end{split}$$

Thus

$$\nabla h(1,1,0) = \begin{bmatrix} 2 & -1 & 1 \end{bmatrix}$$

Problem 4.16. Determine the velocity vector of the given path:

$$c(t) = (\cos 2t, 3t^2 - t, -t)$$

Proof. It is given by

$$c'(t) = (-2\sin 2t, 6t - 1, -1)$$

Problem 4.17. Find the tangent line to the given path at t = 0

$$c(t) = (e^t \sin t, 2t, -t^3)$$

Proof. By the equation in Definition 1.20, we have

$$c'(t) = (e^t \sin t + e^t \cos t, 2, -3t^2)$$

and c(0) = (0,0,0), c'(0) = (1,2,0). Thus the tangent line is given by

$$l(t) = (t, 2t, 0)$$

Problem 4.18. Compute the derivatives.

1. Let

$$f(u,v) = u^2v + 2v, \quad u = -x^2 + y, v = x + y$$

Compute $\frac{\partial f}{\partial x}$, $\frac{\partial f}{\partial y}$.

2. Let

$$g(u, v) = (e^u, u + \sin v), \quad f(x, y, z) = (x^2, yz)$$

Compute $D(g \circ f)$ at (0, 1, 0).

3. Let $f: \mathbb{R}^3 \to \mathbb{R}$ and $c(t) = \mathbb{R} \to \mathbb{R}^3$. Suppose c(0) = (1, 2, 0), and

$$\nabla f(1,2,0) = (0,0,1), \quad c'(0) = (2,1,1)$$

Compute $\frac{d(f \circ c)}{dt}$ at t = 0.

Proof. 1. We have

$$\frac{\partial f}{\partial x} = \frac{\partial f}{\partial u}\frac{\partial u}{\partial x} + \frac{\partial f}{\partial v}\frac{\partial v}{\partial x} = -4xuv + u^2 + 2$$

and

$$\frac{\partial f}{\partial y} = \frac{\partial f}{\partial u} \frac{\partial u}{\partial y} + \frac{\partial f}{\partial v} \frac{\partial v}{\partial y} = 2uv + u^2 + 2$$

(You might want to replace u, v with x, y, but I am lazy).

2. We have

$$D(g \circ f)(0,1,0) = Dg(f(0,1,0))Df(0,1,0)$$

where f(0, 1, 0) = (0, 0)

$$Dg(u,v) = \begin{bmatrix} e^u & 0 \\ 1 & \cos v \end{bmatrix}, \quad , Df(x,y,z) = \begin{bmatrix} 2x & 0 & 0 \\ 0 & z & y \end{bmatrix}$$

Thus

$$D(g \circ f)(0, 1, 0) = Dg(0, 0)Df(0, 1, 0)$$

$$= \begin{bmatrix} 1 & 0 \\ 1 & 1 \end{bmatrix} \begin{bmatrix} 0 & 0 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

$$= \begin{bmatrix} 0 & 0 & 0 \\ 0 & 0 & 1 \end{bmatrix}$$

3. We have

$$\frac{d(f \circ c)}{dt}(0) = \nabla f(1, 2, 0)c'(0) = \begin{bmatrix} 0 & 0 & 1 \end{bmatrix} \begin{bmatrix} 2\\1\\1 \end{bmatrix} = 1$$

Problem 4.19. Determine the directional derivative of

$$f(x, y, z) = x^3y - xyz$$

at (1,1,0) along v = (0,-1,1)

Proof. First we compute

$$\nabla f(x, y, z) = (3x^2y - yz, x^3 - xz, -xy)$$

Thus

$$\nabla f(1,1,0) = (3,1,-1)$$

Recall the directional derivative is given by

$$\nabla f(1,1,0) \cdot \frac{v}{\|v\|} = -\frac{2}{\sqrt{2}}$$

We need to make sure that the direction vector is a unit vector!

Problem 4.20. Find a unit vector normal to the surface

$$xe^y + ye^z + ze^x = e + 1$$

at the point (0, 1, 1).

Proof. This is a level set for the multivariate function $f(x, y, z) = xe^y + ye^z + ze^x$. We compute the gradient

$$\nabla f(x, y, z) = (e^y + ze^x, e^z + xe^y, e^x + ye^z).$$

hence $\nabla f(0,1,1) = (e+1,e,e+1)$, and this vector is normal to the surface. To make this a unit vector, we normalize to get

$$\frac{\nabla f(0,1,1)}{\|\nabla f(0,1,1)\|} = \frac{1}{\sqrt{3e^2+4e+2}}(e+1,e,e+1),$$

Problem 4.21. Find the tangent plane of $f(x, y, z) = \ln(x + y) - 2xz$ at (1, 2, -1).

Proof. By the equation given in Proposition 2.12, the point (1,2) lies on the level set

$$f(x,y) = 2 - \ln 3$$

In order to find a normal vector to the tangent plane, we compute the gradient of f at (1, 2, -1):

$$\nabla f(x,y) = \left(\frac{1}{x+y} - 2z, \frac{1}{x+y}, -2x\right)$$

and $\nabla f(1,2,-1) = (\frac{7}{3},\frac{1}{3},-2)$, thus the tangent plane is given by

$$\frac{7}{3}(x-1) + \frac{1}{3}(y-2) - 2(z+1) = 0$$

simplifying we get 7x + y - 6z - 15 = 0.

Problem 4.22. A function $f: \mathbb{R}^n \to \mathbb{R}$ is called an *even* function if f(x) = f(-x) for every x in \mathbb{R}^n . If f is differentiable and even, find ∇f at the origin.

Proof. We claim that $\nabla f(0,\ldots,0)=0$. It suffices to show that $\nabla f(0,\ldots,0)\cdot v=\nabla f(0,\ldots,0)\cdot (-v)$ for any vector $v\in\mathbb{R}^n$. Because this implies $2\nabla f(0,\ldots,0)\cdot v=0$ for every $v\in\mathbb{R}^n$, so $Df(0,\ldots,0)=0$. We know that

$$\left. \nabla f(0,\dots,0) \cdot v = \frac{d}{dt} f(tv) \right|_{t=0}, \quad \left. \nabla f(0,\dots,0)(-v) = \frac{d}{dt} f(-tv) \right|_{t=0}$$

But f(tv) = f(-tv) since f is even, thus

$$\nabla f(0, \dots, 0) \cdot v = \nabla f(0, \dots, 0) \cdot (-v)$$

as desired. \Box

Problem 4.23. Consider the function

$$f(x,y) = \frac{1}{\log(x^2 + y)}.$$

Verify by hand that $f_{xy} = f_{yx}$.

Proof. We compute these separately.

$$f_x = \frac{2x}{x^2 + y}, \quad f_{xy} = -\frac{2x}{(x^2 + y)^2}$$

and

$$f_y = \frac{1}{x^2 + y}, \quad f_{yx} = -\frac{2x}{(x^2 + y)^2}$$

Problem 4.24. Consider the function $f(x, y, z) = (x^2 + y^2 + z^2)^{-1/2}$. Show that

$$f_{xx} + f_{yy} + f_{zz} = 0.$$

Proof. Note

$$f_x = -\frac{1}{2} \cdot \frac{2x}{(x^2 + y^2 + z^2)^{3/2}} = -\frac{x}{(x^2 + y^2 + z^2)^{3/2}},$$

so

$$f_{xx} = -\frac{\left(x^2 + y^2 + z^2\right)^{3/2} - x \cdot \frac{3}{2} \left(x^2 + y^2 + z^2\right)^{1/2} \cdot 2x}{\left(x^2 + y^2 + z^2\right)^3},$$

which is

$$f_{xx} = -\frac{x^2 + y^2 + z^2 - 3x^2}{\left(x^2 + y^2 + z^2\right)^{5/2}},$$

or

$$f_{xx} = -\frac{-2x^2 + y^2 + z^2}{(x^2 + y^2 + z^2)^{5/2}}.$$

By symmetry,

$$f_{yy} = -\frac{x^2 - 2y^2 + z^2}{(x^2 + y^2 + z^2)^{5/2}},$$

and

$$f_{zz} = -\frac{x^2 + y^2 - 2z^2}{(x^2 + y^2 + z^2)^{5/2}},$$

so we see that $f_{xx} + f_{yy} + f_{zz} = 0$.

Problem 4.25. Find the second-order Taylor expansion for the function

$$f(x,y) = x^2 + 2xy$$

at (1, 1).

Proof. First f(1,1) = 3, then we find all first-order and second-order partial derivatives:

$$f_x = 2x + 2y, f_y = 2x, f_{xx} = 2, f_{xy} = 2, f_{yy} = 0$$

Thus by formula in Definition 1.23, we have

$$f(x,y) = 3 + 4(x-1) + 2(y-1) + \frac{1}{2}2(x-1)^2 + \frac{1}{2}2(x-1)(y-1) + \frac{1}{2}2(x-1)(y-1) + R_2((1,1),(x,y))$$

= 3 + 4(x-1) + 2(y-1) + (x-1)^2 + 2(x-1)(y-1) + R_2((1,1),(x,y))

where

$$\frac{R_2((1,1),(x,y))}{\|(x-1,y-1)\|} \to 0$$

as
$$(x,y) \to (1,1)$$
.

Chapter 5

Tips

1. When asked to find the limit:

Step 1: Factor out common factor, for example,

$$\frac{x^2 - 2xy}{x^2 - 4y^2} = \frac{(x - 2y)x}{(x - 2y)(x + 2y)} = \frac{x}{x + 2y}$$

Step 2: Try the following four paths: take $(x, y) \rightarrow (0, 0)$ as an example,

i.
$$x = 0, y \to 0$$
.

ii.
$$y = 0, x \to 0$$
.

iii.
$$x = y \rightarrow 0$$
.

iv.
$$x = -y \rightarrow 0$$
.

Step 3: Try to put into expressions that you are familiar with, for example,

$$\lim_{(x,y)\rightarrow (0,0)}\frac{\sin xy}{x}=\lim_{(x,y)\rightarrow (0,0)}\frac{\sin xy}{xy}y$$

and use the fact that $\lim_{t\to 0} \frac{\sin t}{t} = 1$.

If any two paths give different limits, then the limit doesn't exist. Step 2:

- 2. When asked to find a directional derivative of f along v: make sure you normalize v as $\frac{v}{\|v\|}$.
- 3. When asked to find an equation for a plane: identify a normal vector by
 - (a) taking the cross product of two vectors in the plane 1.8.
 - (b) computing the gradient if the plane is the tangent plane to a level surface 2.12.
- 4. Let $f:U\subset\mathbb{R}^n\to\mathbb{R}^m$ be differentiable, then Df is an $m\times n$ matrix. Let A be an $m\times n$ matrix and B be a $k\times p$ matrix, then the matrix multiplication AB only makes sense when n=k.