

Question 1

Let $D = \{(x, y) \in \mathbb{R} \mid x^2 + y^2 \leq 1\}$ and consider the function

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

(a) Find and classify the local extrema of f on the interior of the domain D .

Let's use $\nabla f = 0$ to find extrema of f , then we can check if it's in D .

$$\nabla f = (4x, 2y - 1)$$

When $\nabla f = 0$:

$$\begin{aligned} 4x &= 0 \rightarrow x = 0 \\ 2y - 1 &= 0 \rightarrow y = \frac{1}{2} \end{aligned}$$

To check that $(0, \frac{1}{2})$ lies in D , we can compute $x^2 + y^2$ and check that the result is ≤ 1 .

$$0^2 + \frac{1}{2}^2 = \frac{1}{4}, \quad \frac{1}{4} \leq 1$$

Now, let's classify the extrema using the Hessian and partial derivatives.

$$\begin{aligned} f_{xx} &= 4 \\ f_{yy} &= 2 \\ f_{xy} &= 0 \end{aligned}$$

$$H_f = \begin{vmatrix} f_{xx} & f_{xy} \\ f_{xy} & f_{yy} \end{vmatrix} = \begin{vmatrix} 4 & 0 \\ 0 & 2 \end{vmatrix} = 8$$

Since $H_f > 0$ and $f_{xx} > 0$, the point $(0, \frac{1}{2})$ is a local min.

(b) Use Lagrange multipliers to find the extrema of f on the boundary of D .

If we let $g(x, y) = x^2 + y^2 - 1$, then we can find critical points on the boundary of D using:

$$\begin{aligned} \nabla f &= \lambda \nabla g \\ \begin{bmatrix} 4x \\ 2y - 1 \end{bmatrix} &= \lambda \begin{bmatrix} 2x \\ 2y \end{bmatrix} \end{aligned}$$

This yields two equations:

$$4x = \lambda 2x \tag{1}$$

$$2y - 1 = \lambda 2y \tag{2}$$

From (1), we get:

$$x(4 - 2\lambda) = 0, \quad x = 0 \text{ or } \lambda = 2$$

For the case $x = 0$:

$$0^2 + y^2 = 1, \quad y = \pm 1$$

$$\Rightarrow (0, 1), (0, -1)$$

For the case $\lambda = 2$:

$$2y - 1 = 2 \times 2y \rightarrow -1 = 2y \quad \therefore y = -\frac{1}{2}$$

Then, as before, we can use:

$$\begin{aligned} x^2 + \left(\frac{-1}{2}\right)^2 &= 1 \rightarrow x^2 = \frac{3}{4} \quad \therefore x = \pm \frac{\sqrt{3}}{2} \\ &\Rightarrow \left(\frac{\sqrt{3}}{2}, \frac{-1}{2}\right), \left(\frac{-\sqrt{3}}{2}, \frac{-1}{2}\right) \end{aligned}$$

(c) Use the results of the previous parts to determine the extrema of f on the domain D .

$$f\left(0, \frac{1}{2}\right) = 2(0)^2 + \left(\frac{1}{2}\right)^2 - \frac{1}{2} + 3 = \frac{1}{4} - \frac{2}{4} + \frac{12}{4} = \frac{11}{4}$$

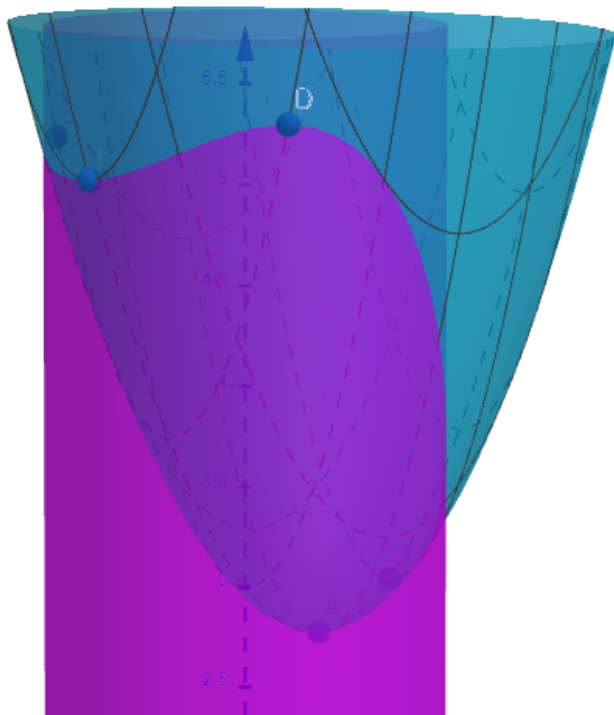
$$f(0, 1) = 2(0)^2 + (1)^2 - 1 + 3 = 3$$

$$f(0, -1) = 2(0)^2 + (-1)^2 + 1 + 3 = 5$$

$$f\left(\frac{\sqrt{3}}{2}, \frac{-1}{2}\right) = 2\left(\frac{\sqrt{3}}{2}\right)^2 + \left(\frac{-1}{2}\right)^2 + \frac{1}{2} + 3 = 2 \cdot \frac{3}{4} + \frac{1}{4} + \frac{1}{2} + 3 = 5 + \frac{1}{4}$$

$$f\left(\frac{-\sqrt{3}}{2}, \frac{-1}{2}\right) = 2\left(\frac{-\sqrt{3}}{2}\right)^2 + \left(\frac{-1}{2}\right)^2 + \frac{1}{2} + 3 = 2 \cdot \frac{3}{4} + \frac{1}{4} + \frac{1}{2} + 3 = 5 + \frac{1}{4}$$

Hence, $(1, \frac{1}{2})$ is the global min of f on D . $(0, 1)$ is a local min on the boundary of D , $(0, -1)$ is a local min on the boundary of D and $(\frac{\sqrt{3}}{2}, \frac{-1}{2})$ and $(\frac{-\sqrt{3}}{2}, \frac{-1}{2})$ are local maximums on the boundary of D . See cool graphic:



Question 2

Compute the torsion of the curve

$$\gamma(t) = (at, \sin(bt), \cos(bt)), \quad a, b > 0$$

Let's first find the unit tangent vector for some $\mathbf{c}(t)$ which so happens to be $\gamma(t)$:

$$\mathbf{T}(t) = \frac{\frac{d\mathbf{c}}{dt}}{\left| \frac{d\mathbf{c}}{dt} \right|} = \frac{\frac{d\gamma}{dt}}{\left| \frac{d\gamma}{dt} \right|}$$

$$\frac{d\gamma}{dt} = (a, b \cos(bt), -b \sin(bt))$$

$$\left| \frac{d\gamma}{dt} \right| = \sqrt{a^2 + b^2 \cos^2(bt) + b^2 \sin^2(bt)} = \sqrt{a^2 + b^2}$$

$$\mathbf{T}(t) = \frac{(a, b \cos(bt), -b \sin(bt))}{\sqrt{a^2 + b^2}}$$

Now, let's find a unit normal vector $\mathbf{N}(t)$:

$$\mathbf{N}(t) = \frac{\frac{d\mathbf{T}}{dt}}{\left| \frac{d\mathbf{T}}{dt} \right|}$$

$$\frac{d\mathbf{T}}{dt} = \frac{1}{\sqrt{a^2 + b^2}} (0, -b^2 \sin(bt), b^2 \cos(bt))$$

$$\left| \frac{d\mathbf{T}}{dt} \right| = \frac{b^2}{\sqrt{a^2 + b^2}}$$

$$\mathbf{N}(t) = \frac{1}{\sqrt{a^2 + b^2}} (0, -\sin(bt), \cos(bt))$$

$$\mathbf{B}(t) = \mathbf{T} \times \mathbf{N} = \begin{vmatrix} \mathbf{i} & \mathbf{j} & \mathbf{k} \\ \frac{a}{\sqrt{a^2+b^2}} & \frac{b \cos(bt)}{\sqrt{a^2+b^2}} & \frac{-b \sin(bt)}{\sqrt{a^2+b^2}} \\ 0 & \frac{-\sin(bt)}{\sqrt{a^2+b^2}} & \frac{\cos(bt)}{\sqrt{a^2+b^2}} \end{vmatrix} = \begin{bmatrix} \frac{b \cos^2(bt)}{a^2+b^2} - \frac{b \sin^2(bt)}{a^2+b^2} \\ -\frac{a \cos(bt)}{a^2+b^2} \\ -\frac{a \sin(bt)}{a^2+b^2} \end{bmatrix}$$

$$\mathbf{B}(t) = \left(\frac{b \cos^2(bt)}{a^2 + b^2} - \frac{b \sin^2(bt)}{a^2 + b^2}, -\frac{a \cos(bt)}{a^2 + b^2}, -\frac{a \sin(bt)}{a^2 + b^2} \right)$$

The torsion τ can be calculated as:

$$\tau = \frac{\frac{d\mathbf{B}}{dt}}{\left| \frac{d\mathbf{c}}{dt} \right|} \cdot \mathbf{N}$$

$$\frac{d\mathbf{B}}{dt} = \left(0, \frac{ab \sin(bt)}{a^2 + b^2}, -\frac{ab \cos(bt)}{a^2 + b^2} \right)$$

Remember that:

$$\left| \frac{d\gamma}{dt} \right| = \sqrt{a^2 + b^2 \cos^2(bt) + b^2 \sin^2(bt)} = \sqrt{a^2 + b^2}$$

So:

$$\tau = \frac{\left(0, \frac{ab \sin(bt)}{a^2+b^2}, -\frac{ab \cos(bt)}{a^2+b^2} \right)}{\sqrt{a^2 + b^2}} \cdot \frac{1}{\sqrt{a^2 + b^2}} (0, -\sin(bt), \cos(bt))$$

$$\tau = \frac{\left(0, \frac{ab \sin(bt)}{a^2+b^2}, -\frac{ab \cos(bt)}{a^2+b^2} \right)}{\sqrt{a^2 + b^2}} \cdot \frac{1}{\sqrt{a^2 + b^2}} (0, -\sin(bt), \cos(bt))$$

$$\tau = \frac{-a \cdot b}{(a^2 + b^2)^2}$$

Question 3

Let $\mathbf{r} = x\mathbf{i} + y\mathbf{j} + z\mathbf{k}$ and $r = \|\mathbf{r}\|$. Let $f : [0, \infty) \rightarrow \mathbb{R}$ be a differentiable scalar function. Prove that

$$\nabla \cdot (f(r)\mathbf{r}) = r \frac{df}{dr} + 3f(r)$$

Let's start with:

$$\begin{aligned} &= \nabla \cdot (f(r)\mathbf{r}) \\ &= \begin{bmatrix} \frac{\partial}{\partial x} \\ \frac{\partial}{\partial y} \\ \frac{\partial}{\partial z} \end{bmatrix} \cdot \begin{bmatrix} x \times f(r) \\ y \times f(r) \\ z \times f(r) \end{bmatrix} \\ &= \frac{\partial}{\partial x}(x \times f(r)) + \frac{\partial}{\partial y}(y \times f(r)) + \frac{\partial}{\partial z}(z \times f(r)) \end{aligned}$$

Because of the chain rule:

$$\frac{\partial f}{\partial x} = \frac{\partial f}{\partial r} \times \frac{\partial r}{\partial x}$$

$$\frac{\partial}{\partial x}(x)f(r) + \frac{\partial}{\partial x}(f(r))x = f(r) + \frac{x^2}{\sqrt{x^2 + y^2 + z^2}} \frac{\partial f}{\partial r}$$

If we repeat this for y, z and add them together, when we find that:

$$\begin{aligned}
 &= 3f(r) + \frac{x^2 + y^2 + z^2}{\sqrt{x^2 + y^2 + z^2}} \frac{df}{dr} \\
 &= 3f(r) + \sqrt{x^2 + y^2 + z^2} \frac{df}{dr} \\
 &= r \frac{df}{dr} + 3f(r)
 \end{aligned}$$

Question 4

Consider the vector field

$$\mathbf{F}(x, y, z) = (1 - xz^2, yz^2, x^2 - 1)$$

If it exists, find a vector potential for \mathbf{F} .

To check if there exists a vector potential, take $\nabla \cdot \mathbf{F}$ and hope its $= 0$:

$$\begin{aligned}
 \frac{\partial}{\partial x}(1 - xz^2) + \frac{\partial}{\partial y}(yz^2) + \frac{\partial}{\partial z}(x^2 - 1) \\
 -z^2 + z^2 + 0 = 0
 \end{aligned}$$

Great, there exists a vector potential, let's find it:

$$\mathbf{F} = \nabla \times \mathbf{V}$$

We want to find the \mathbf{V} , let's let $\mathbf{V} = (V_1, V_2, V_3)$

$$\begin{aligned}
 \begin{bmatrix} 1 - xz^2 \\ yz^2 \\ x^2 - 1 \end{bmatrix} &= \begin{vmatrix} \mathbf{i} & \mathbf{j} & \mathbf{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ V_1 & V_2 & V_3 \end{vmatrix} \\
 \begin{bmatrix} 1 - xz^2 \\ yz^2 \\ x^2 - 1 \end{bmatrix} &= \begin{bmatrix} \frac{\partial V_3}{\partial y} - \frac{\partial V_2}{\partial z} \\ \frac{\partial V_1}{\partial z} - \frac{\partial V_3}{\partial x} \\ \frac{\partial V_2}{\partial x} - \frac{\partial V_1}{\partial y} \end{bmatrix}
 \end{aligned}$$

This yields:

$$1 - xz^2 = \frac{\partial V_3}{\partial y} - \frac{\partial V_2}{\partial z} \quad (3)$$

$$yz^2 = \frac{\partial V_1}{\partial z} - \frac{\partial V_3}{\partial x} \quad (4)$$

$$x^2 - 1 = \frac{\partial V_2}{\partial x} - \frac{\partial V_1}{\partial y} \quad (5)$$

Because we don't really care about the general solution to this differential equationy thing, we can let one of our V_1, V_2, V_3 equal zero, and hence find a particular solution.

Let's let $V_1 = 0$. Now (4) and (5) become:

$$\begin{aligned}
 \frac{\partial V_3}{\partial x} &= -yz^2 \\
 \frac{\partial V_2}{\partial x} &= x^2 - 1
 \end{aligned}$$

If we integrate, we get:

$$\begin{aligned} V_3 &= -xyz^2 + h(y, z) \\ V_2 &= \frac{1}{3}x^3 - x + g(y, z) \end{aligned}$$

Now, we want to put these equations back into (3), so we differentiate:

$$\begin{aligned} \frac{\partial V_3}{\partial y} &= \frac{\partial h}{\partial y} - xz^2 \\ \frac{\partial V_2}{\partial z} &= \frac{\partial g}{\partial z} \end{aligned}$$

Therefore (3) becomes:

$$\begin{aligned} 1 - xz^2 &= \frac{\partial V_3}{\partial y} - \frac{\partial V_2}{\partial z} \\ 1 - xz^2 &= -xz^2 + \frac{\partial h}{\partial y} - \frac{\partial g}{\partial z} \\ 1 &= \frac{\partial h}{\partial y} - \frac{\partial g}{\partial z} \end{aligned}$$

Now, since we only want a particular solution, not a general one, we can let $g = 0$.

$$\frac{\partial h}{\partial y} = 1$$

If we integrate, we get:

$$h(y, z) = y + c(z)$$

And then we can let $c(z) = 0$, because we only want a single solution:

$$h(y, z) = y$$

Now:

$$V_1 = 0$$

$$V_2 = \frac{1}{3}x^3 - x$$

$$V_3 = y - xyz^2$$

Now we have our $\mathbf{V} = (0, \frac{1}{3}x^3 - x, z - xyz^2)$. To check that it is in fact a vector potential for \mathbf{F} , we can take:

$$\begin{aligned} \nabla \times \mathbf{V} &= \begin{vmatrix} \mathbf{i} & \mathbf{j} & \mathbf{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ 0 & \frac{1}{3}x^3 - x & y - xyz^2 \end{vmatrix} \\ &= \begin{bmatrix} 1 - xz^2 \\ yz^2 \\ x^2 - 1 \end{bmatrix} \\ &= \mathbf{F} \end{aligned}$$

Question 5

Find the condition that needs to be satisfied by the real numbers a, b and c so that the function

$$f(x, y, z) = e^{ax} \sin(by) \cos(cz)$$

satisfies $\nabla^2 f = 0$.

$$f_{xx} = a^2 e^{ax} \sin(by) \cos(cz)$$

$$f_{yy} = -b^2 e^{ax} \sin(by) \cos(cz)$$

$$f_{zz} = -c^2 e^{ax} \sin(by) \cos(cz)$$

So:

$$a^2 e^{ax} \sin(by) \cos(cz) - b^2 e^{ax} \sin(by) \cos(cz) - c^2 e^{ax} \sin(by) \cos(cz) = 0$$

$$e^{ax} \sin(by) \cos(cz) (a^2 - b^2 - c^2) = 0$$

Because of the null factor law, either:

$$a^2 - b^2 - c^2 = 0 \text{ or } b = 0$$