

Indian Institute of Technology Kharagpur
Department of Mathematics
MA11003 - Advanced Calculus
Problem Sheet - 5
Autumn 2022

1. Find $\frac{df}{dt}$ at $t = 0$ for the following functions:
- (a) $f(x, y) = x \cos y + e^x \sin y$, where $x(t) = t^2 + 1$, $y(t) = t^3 + t$.
 - (b) $f(x, y, z) = x^3 + xz^2 + y^3 + xyz$, where $x(t) = e^t$, $y(t) = \cos t$, $z(t) = t^3$.
 - (c) $f(x_1, x_2, x_3) = 2x_1^2 - x_2x_3 + x_1x_3^2$, where $x_1(t) = 2 \sin(t)$, $x_2(t) = t^2 - t + 1$, $x_3(t) = 3^{-t}$.
2. (a) Using implicit differentiation, find $\frac{dy}{dx}$ from the following:
- (i) $x^y + y^x = c$
 - (ii) $xy^2 + \exp(x) \sin(y^2) + \tan^{-1}(x + y) = c$
 - (iii) $\frac{x^2}{a^2} + \frac{y^2}{b^2} + 1 = 0$
 - (iv) $\ln(x^2 + y^2) + \tan^{-1}(y/x) = 0$
- (b) Using implicit differentiation, find $\frac{\partial z}{\partial x}$ and $\frac{\partial z}{\partial y}$ from the following:
- (i) $xy^2z^2 + \sin(yz) - \exp(xz^2) = 0$
 - (ii) $x \tan^{-1}(\frac{y}{z}) + y \tan^{-1}(\frac{z}{x}) + z \tan^{-1}(\frac{x}{y}) = 0$
 - (iii) $xy^2 + z^3 + \sin(xyz) = 0$
 - (iv) $x - yz + \cos(xyz) - x^2z^2 = 1$
3. If $u = f(r, s, t)$, where $r = \frac{x}{y}$, $s = \frac{y}{z}$ and $t = \frac{z}{x}$, then show that $x \frac{\partial u}{\partial x} + y \frac{\partial u}{\partial y} + z \frac{\partial u}{\partial z} = 0$.
4. If $v = f(u)$, where u is a homogeneous function of x and y of degree n , then prove that
- $$x \frac{\partial v}{\partial x} + y \frac{\partial v}{\partial y} = nu \frac{dv}{du}$$
5. Check whether the following functions are homogeneous or not, if so, determine the degree of the function:
- (a) $\tan^{-1} \frac{y}{x} + \sin^{-1} \frac{x}{y}$
 - (b) $\cos^{-1}(\frac{y}{\sqrt{x^2 + y^2}})$
 - (c) $\frac{x^2}{y} + \frac{y^2}{x}$
 - (d) $\frac{x}{y} \sin(\frac{y}{x})$
 - (e) $x^{2/3}y^{4/3} \tan \frac{y}{x}$
 - (f) $\frac{x^{1/4} + y^{1/4}}{x^{1/5} + y^{1/5}}$
 - (g) $x^2y^2 + xy^3 + x^2y + x^3y$
 - (h) $\frac{x^2 + y^2}{x^3 + y^3}$
6. If $f(x, y) = \frac{y}{x} + \frac{x}{y}$, then show that $xf_x + yf_y = 0$.

7. If $u = \frac{x^2 + y^2}{\sqrt{x + y}}$, $(x, y) \neq (0, 0)$, what should be the value of k so that $xu_x + yu_y = ku$?

8. If $y = f(x + ct) + \phi(x - ct)$, then show that $y_{tt} = c^2 y_{xx}$.

9. If $u = e^{-mx} \sin(nt - mx)$, prove that $u_t = \frac{n}{2m^2} u_{xx}$.

10. If $x^x y^y z^z = k$ (constant), then show that at the point (x, y, z) , where $x = y = z$,

$$\frac{\partial^2 z}{\partial x \partial y} = -\frac{1}{x \log_e(ex)}.$$

11. If $u = x^2 \tan^{-1} \frac{y}{x} - y^2 \tan^{-1} \frac{x}{y}$, prove that $\frac{\partial^2 u}{\partial x \partial y} = \frac{x^2 - y^2}{x^2 + y^2}$.

12. If $u = \tan^{-1} \frac{x^3 + y^3}{x - y}$, then prove that $xu_x + yu_y = \sin 2u$.

13. If $u = \sin^{-1} \sqrt{\frac{x^{1/3} + y^{1/3}}{x^{1/2} + y^{1/2}}}$, then show that

$$x^2 u_{xx} + 2xy u_{xy} + y^2 u_{yy} = \frac{\tan u}{12} \left(\frac{13}{12} + \frac{\tan^2 u}{12} \right).$$

14. If $u(x, y) = x \log \left(\frac{y}{x} \right)$, for $xy \neq 0$, then show that

$$x^2 u_{xx} + 2xy u_{xy} + y^2 u_{yy} = 0.$$

15. If $u = \frac{(ax^3 + by^3)^n}{3n(3n - 1)} + x f \left(\frac{y}{x} \right)$, then prove that

$$x^2 u_{xx} + 2xy u_{xy} + y^2 u_{yy} = (ax^3 + by^3)^n$$

.

16. If $z = x^m f \left(\frac{y}{x} \right) + y^n g \left(\frac{x}{y} \right)$, then show that

$$x^2 z_{xx} + 2xyz_{xy} + y^2 z_{yy} + mnz = (m + n - 1) \left(x \frac{\partial z}{\partial x} + y \frac{\partial z}{\partial y} \right).$$

17. Let $f(x, y)$ and $g(x, y)$ be two homogeneous functions of degree m and n respectively, where $m \neq 0$. Let $h = f + g$, and $x \frac{\partial h}{\partial x} + y \frac{\partial h}{\partial y} = 0$. Then show that $f = \alpha g$ for some constant α .

18. By the transformation $\xi = a + \alpha x + \beta y$, $\eta = b - \beta x + \alpha y$, where α, β, a, b are all constants and $\alpha^2 + \beta^2 = 1$, the function $u(x, y)$ is transferred into $U(\xi, \eta)$. Prove that

$$U_{\xi\xi} U_{\eta\eta} - U_{\xi\eta}^2 = u_{xx} u_{yy} - u_{xy}^2.$$

19. If z be a differentiable function of x and y (rectangular cartesian co-ordinates) and let $x = r \cos \theta, y = r \sin \theta$ (r, θ are polar co-ordinates), then show that

$$(a) \left(\frac{\partial z}{\partial x} \right)^2 + \left(\frac{\partial z}{\partial y} \right)^2 = \left(\frac{\partial z}{\partial r} \right)^2 + \frac{1}{r^2} \left(\frac{\partial z}{\partial \theta} \right)^2.$$

$$(b) \frac{\partial^2 z}{\partial x^2} + \frac{\partial^2 z}{\partial y^2} = \frac{\partial^2 z}{\partial r^2} + \frac{1}{r} \frac{\partial z}{\partial r} + \frac{1}{r^2} \frac{\partial^2 z}{\partial \theta^2}.$$

20. Given $w = (x_1^2 + x_2^2 + \cdots + x_n^2)^k$, for $n \geq 2$. Then, for what values of k , the following relation holds:

$$\frac{\partial^2 w}{\partial x_1^2} + \frac{\partial^2 w}{\partial x_2^2} + \cdots + \frac{\partial^2 w}{\partial x_n^2} = 0.$$

21. Let $u(x, y)$ be such that all its second order partial derivatives exist. If $x = r \cos \theta, y = r \sin \theta$, then show that

$$r^2 \frac{\partial^2 u}{\partial r^2} - \frac{\partial^2 u}{\partial \theta^2} - r \frac{\partial u}{\partial r} = (x^2 - y^2) \left(\frac{\partial^2 u}{\partial x^2} - \frac{\partial^2 u}{\partial y^2} \right) + 4xy \frac{\partial^2 u}{\partial x \partial y}.$$

22. Let $u(x, y)$ be such that all its second order partial derivatives exists. If $x = \xi \cos \alpha - \eta \sin \alpha, y = \xi \sin \alpha + \eta \cos \alpha$, then prove that

$$\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = \frac{\partial^2 u}{\partial \xi^2} + \frac{\partial^2 u}{\partial \eta^2}.$$