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EXAMINATION: Engineering Mathematical Analysis 1

COURSE: MATH $\overline{2130}$

1. Evaluate the limit, if it exists. Justify your answer.

[3] (a)
$$\lim_{(x,y)\to(0,0)} \left(\frac{x^2-y^2}{x^2+y^2}\right)^2$$
.

[3] (b)
$$\lim_{(x,y)\to(1,-4)} \frac{(x-1)^3-2(y+4)^2}{3(x-1)^2+(y+4)^2}$$
.

Solution:

(a) Trying along the path y = mx for any number m yields

$$\lim_{x \to 0} \left(\frac{x^2 - m^2 x^2}{x^2 + m^2 x^2} \right)^2 = \lim_{x \to 0} \left(\frac{1 - m^2}{1 + m^2} \right)^2 = \left(\frac{1 - m^2}{1 + m^2} \right)^2$$

Since the limit depends on the path, the limit does not exist.

(b) Trying along the path y = -4

$$\lim_{x \to 1} \frac{(x-1)^3 - 2(0)^2}{3(x-1)^2 + (0)^2} = \lim_{x \to 1} \frac{x-1}{3} = 0$$

Trying along the path x = 1

$$\lim_{y \to -4} \frac{(0)^3 - 2(y+4)^2}{3(0)^2 + (y+4)^2} = \lim_{y \to -4} -2 = -2$$

Since the limit depends on the path, the limit does not exist.

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2. Let $z = \cos(xy^2)$ where $x = 3u^2 + v^3$, $y = 2uv^2$.

- [5] (a) Use the chain rule to determine $\frac{\partial z}{\partial u}$.
- [5] (b) Use the chain rule to determine $\frac{\partial^2 z}{\partial u^2}$. Do not simplify your answer.

Solution:

(a) The tree is

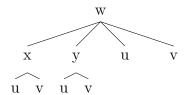
Hence

$$\frac{\partial z}{\partial u} = \frac{\partial z}{\partial x} \frac{\partial x}{\partial u} + \frac{\partial z}{\partial y} \frac{\partial y}{\partial u}$$

$$= -y^2 \sin(xy^2)(6u) - 2xy \sin(xy^2)(2v^2)$$

$$= -6uy^2 \sin(xy^2) - 4xyv^2 \sin(xy^2)$$

(b) Let
$$w = \frac{\partial z}{\partial u} = -6uy^2 \sin(xy^2) - 4xyv^2 \sin(xy^2)$$
. Then $\frac{\partial^2 z}{\partial u^2}\Big|_v = \frac{\partial w}{\partial u}\Big|_v$ which has a tree



Hence

$$\begin{split} \frac{\partial^2 z}{\partial u^2} \bigg)_v &= \frac{\partial w}{\partial x} \frac{\partial x}{\partial u} + \frac{\partial w}{\partial y} \frac{\partial y}{\partial u} + \frac{\partial w}{\partial u} \bigg)_{x,y,u} \\ &= \Big(-6uy^2(y^2) \cos(xy^2) - (4yv^2 \sin(xy^2) + 4xyv^2(y^2) \cos(xy^2)) \Big) (6u) \\ &+ \Big(-(6u(2y) \sin(xy^2) + 6uy^2(2xy) \cos(xy^2)) \\ &- (4xv^2 \sin(xy^2) + 4xyv^2(2xy) \cos(xy^2)) \Big) (2v^2) - 6y^2 \sin(xy^2) \end{split}$$

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[10] 3. The equations

$$x^{2}y^{3}\cos v + 2u^{2}\sin w = \sqrt{2}$$
$$y^{3} - \cos v + u\cos^{2}v + y^{2} = 0$$
$$yu + x\cos v + \sin w = \frac{\sqrt{2}}{2} - 1$$

define u, v, and w as functions of x and y.

Compute $\frac{\partial v}{\partial y}\Big)_x$ when $x = 1, y = -1, u = 1, v = \pi/2, w = \pi/4$.

Solution:

Let

$$F = x^{2}y^{3}\cos v + 2u^{2}\sin w - \sqrt{2}$$

$$G = y^{3} - \cos v + u\cos^{2}v + y^{2}$$

$$H = yu + x\cos v + \sin w - \frac{\sqrt{2}}{2} + 1$$

$$\frac{\partial v}{\partial y} \Big)_x = -\frac{\frac{\partial (F,G,H)}{\partial (u,y,w)}}{\frac{\partial (F,G,H)}{\partial (u,v,w)}} = -\frac{\begin{vmatrix} F_u & F_y & F_w \\ G_u & G_y & G_w \\ H_u & H_y & H_w \end{vmatrix}}{\begin{vmatrix} F_u & F_v & F_w \\ G_u & G_v & G_w \\ H_u & H_v & H_w \end{vmatrix}}$$

The denominator is

The determinant in the denominator is

The denominator is
$$\begin{vmatrix} 4u \sin w & -x^2 y^3 \sin v & 2u^2 \cos w \\ \cos^2 v & \sin v - 2u \cos v \sin v & 0 \\ y & -x \sin v & \cos w \end{vmatrix}$$

$$= \begin{vmatrix} 2\sqrt{2} & 1 & \sqrt{2} \\ 0 & 1 & 0 \\ -1 & -1 & \frac{1}{\sqrt{2}} \end{vmatrix}$$

$$= 2 + \sqrt{2}$$

at $x = 1, y = -1, u = 1, v = \pi/2, w = \pi/4$.

The determinant in the numerator is

$$\begin{vmatrix} 4u \sin w & 3x^2y^2 \cos v & 2u^2 \cos w \\ \cos^2 v & 3y^2 + 2y & 0 \\ y & u & \cos w \end{vmatrix}$$

$$= \begin{vmatrix} 2\sqrt{2} & 0 & \sqrt{2} \\ 0 & 1 & 0 \\ -1 & 1 & \frac{1}{\sqrt{2}} \end{vmatrix}$$

$$= 2 + \sqrt{2}$$

at $x = 1, y = -1, u = 1, v = \pi/2, w = \pi/4$.

Thus the derivative is

$$\left(\frac{\partial v}{\partial y}\right)_x = -\frac{2+\sqrt{2}}{2+\sqrt{2}} = -1.$$

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4. The temperature at a point (x, y, z) is given by

$$T(x, y, z) = 2e^{-x^2 - 2y^2 - 3z^2}$$

where T is measured in degrees Celsius and x, y, z in meters. Further let P be the point P(2, -1, 2).

- [4] (a) Compute the directional derivative of the function T at the point P in the direction toward the point Q(2, -3, 3). Include units in your answer.
- [2] (b) In which direction does the temperature increase fastest at P?
- [2] (c) Compute the maximum rate of increase of T at P. Include units in your answer.

Solution:

(a) $\mathbf{v} = \mathbf{PQ} = \langle 0, -2, 1 \rangle$ which has unit vector $\hat{\mathbf{v}} = \frac{1}{\sqrt{5}} \langle 0, -2, 1 \rangle$.

 $\nabla T = \langle -4xe^{-x^2-2y^2-3z^2}, -8ye^{-x^2-2y^2-3z^2}, -12ze^{-x^2-2y^2-3z^2} \rangle$ and therefore

 $\nabla T(2,-1,2)=\langle -8e^{-18},\, 8e^{-18},\, -24e^{-18}\rangle$ Hence the directional derviative is

$$D_{\mathbf{v}}T = \langle -8e^{-18}, 8e^{-18}, -24e^{-18} \rangle \cdot \frac{1}{\sqrt{5}} \langle 0, -2, 1 \rangle = -8\sqrt{5}e^{-18} \, {}^{\circ}C/m.$$

(b) The direction which the rate of change increases the fastest is in the direction of gradient $\langle -8e^{-18}, 8ye^{-18}, -24e^{-18} \rangle$ or as a unit vector

$$\frac{\langle -1, 1, -3 \rangle}{\sqrt{11}}$$

(c) The maximum rate of increase is the length of the gradient which is

$$\left| \langle -8e^{-18}, 8ye^{-18}, -24e^{-18} \rangle \right| = 8e^{-18} \sqrt{(-1)^2 + (1)^2 + (-3)^2} = 8\sqrt{11}e^{-18} \circ C/m$$

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[6] 5. Determine parametric equations for the tangent line to the curve

$$x^2z + 3y^2x - 3z^2y = -11,$$
 $x^2 + 2xy + z^2 + 3y^2 = 10$

at $P_0(1,1,-2)$.

Solution:

The vector parallel to the tangent line must be perpendicular to the normal to both surfaces at the point P_0 . Therefore

$$\mathbf{v} = \nabla F_1(1, 1, -2) \times \nabla F_1(1, 1, -2)$$

where

$$F_1 = x^2z + 3y^2x - 3z^2y + 11$$

$$F_2 = x^2 + 2xy + z^2 + 3y^2 - 10$$

$$\nabla F_1(1,1,-2) = \langle 2xz + 3y^2, 6xy - 3z^2, x^2 - 6yz \rangle_{(1,1,-2)} = \langle -1, -6, 13 \rangle.$$

$$\nabla F_2(1,1,-2) = \langle 2x + 2y, 2x + 6y, 2z \rangle_{(1,1,-2)} = \langle 4, 8, -4 \rangle.$$

Hence

$$\mathbf{v} = \langle -1, -6, 13 \rangle \times \langle 4, 8, -4 \rangle = \langle -80, 48, 16 \rangle$$

(or you can use the parallel vector $\langle -5, 3, 1 \rangle$.)

Hence the equations of the tangent line are

$$x = 1 - 5t$$
$$y = 1 + 3t$$

$$z = -2 + t$$

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[10] 6. Determine all critical points of $f(x,y) = -x^3 + 4xy - 2y^2 + 1$, and classify each point as yielding a relative maximum, relative minimum, a saddle point, or none of these.

Solution:

$$f_x = -3x^2 + 4y = 0$$
 and $f_y = 4x - 4y = 0$ imply that $y = x \Rightarrow -3x^2 + 4x = 0 \Rightarrow x = 0, x = 4/3$.

Hence the critical points are (0,0) and (4/3,4/3).

$$f_{xx} = -6x$$
, $f_{xy} = 4$, $f_{yy} = -4$.

For (0,0) we have that

$$A = 0, B = 4, C = -4 \Rightarrow B^2 - AC = 16 > 0$$

and therefore (0,0) yields a saddle point.

For (4/3, 4/3) we have that

$$A = -8$$
, $B = 4$, $C = -4 \Rightarrow B^2 - AC = -16 > 0$ and $A < 0$

and therefore (4/3, 4/3) yields a relative maximum.