Please print your name:

Problem 1. Consider the function $f(x, y) = xy \cos(x + y)$. Determine the following:

(d) The linearization of $f(x, y)$ at the point $(1, -1)$.

Solution.

(a)
$$
f_x = y \cos(x + y) - xy \sin(x + y)
$$

\n(b) $f_{xy} = \cos(x + y) - y \sin(x + y) - x \sin(x + y) - xy \cos(x + y)$
\n(c) $\nabla f = \begin{bmatrix} y \cos(x + y) - xy \sin(x + y) \\ x \cos(x + y) - xy \sin(x + y) \end{bmatrix}$
\n(d) $L(x, y) = -1 + (-1)(x - 1) + 1(y + 1) = 1 - x + y$
\n(e) $\begin{bmatrix} -1 \\ 1 \end{bmatrix}$

 \Box

(e) In which direction does $f(x, y)$ at $(1, -1)$ increase most rapidly?

Problem 2. Write down a chain rule for $\frac{\partial}{\partial \theta} f$ for $f(x, y)$ with $x = r \cos \theta$ and $y = r \sin \theta$.

Solution.
$$
\frac{\partial}{\partial \theta} f = \frac{\partial f}{\partial x} \frac{\partial x}{\partial \theta} + \frac{\partial f}{\partial y} \frac{\partial y}{\partial \theta} = -f_x r \sin \theta + f_y r \cos \theta
$$

Problem 3. Consider the function $f(x, y, z) = 2 + x^2 - yz$.

- (a) Find the derivative of $f(x, y, z)$ at $(1, -1, 2)$ in the direction $\mathbf{v} = \mathbf{i} + \mathbf{j} \mathbf{k}$.
- (b) Find an equation for the plane tangent to the surface $f(x, y, z) = 5$ at the point $(1, -1, 2)$.

Solution.

(a) The derivative of $f(x, y, z)$ at $(1, -1, 2)$ in direction $\mathbf{v} = \mathbf{i} + \mathbf{j} - \mathbf{k}$ is

$$
\nabla f\Big|_{(1,-1,2)} \cdot \frac{i+j-k}{\|i+j-k\|} = \begin{bmatrix} 2x \\ -z \\ -y \end{bmatrix}_{(1,-1,2)} \cdot \frac{1}{\sqrt{1+1+1}} \begin{bmatrix} 1 \\ 1 \\ -1 \end{bmatrix} = \frac{1}{\sqrt{3}} \begin{bmatrix} 2 \\ -2 \\ 1 \end{bmatrix} \cdot \begin{bmatrix} 1 \\ 1 \\ -1 \end{bmatrix} = \frac{2-2-1}{\sqrt{3}} = -\frac{1}{\sqrt{3}}.
$$

(b) $\nabla f \Big|_{(1,-1,2)}$ $=$ \mathbf{I} 2 $\frac{-2}{1}$ is a normal vector for the tangent plane, which is therefore of the form $2x - 2y + z = d$, and we find $d=2+2+2=6$ using the point $(1, -1, 2)$. The tangent plane is $2x - 2y + z = 6$.

Problem 4. Find all local extreme values and saddle points of the function $f(x, y) = 3y^2 - 2y^3 - 3x^2 + 6xy$.

Solution. To find the critical points, we need to solve the two equations $f_x = -6x + 6y = 0$ and $f_y = 6y - 6y^2 + 6x = 0$ for the two unknowns x, y .

[A general strategy is to solve one equation for one variable (in terms of the other), and substitute that in the other equation. Then we have a single equation in a single variable, which we can solve.]

Here, the first equation simplifies to $x = y$. Substituting that in the second equation, we get $6y - 6y^2 + 6y = 12y - 6y^2 = 12y - 6y$ $6y(2 - y) = 0$. Hence, $y = 0$ or $y = 2$.

If $y=0$ then $x=y=0$, and we get the point $(0,0)$. If $y=2$ then $x=y=2$, and we get the point $(2,2)$.

In conclusion, the critical points are $(0, 0)$, $(2, 2)$.

$$
\[f_{xx}f_{yy} - f_{xy}^2\]_{(0,0)} = \left[(-6) \cdot (6 - 12y) - 6^2\right]_{(0,0)} = -72 < 0. \text{ Hence, } (0,0) \text{ is a saddle point.}
$$
\n
$$
\[f_{xx}f_{yy} - f_{xy}^2\]_{(2,2)} = \left[(-6) \cdot (6 - 12y) - 6^2\right]_{(2,2)} = 72 > 0 \text{ and } f_{xx} = -6 < 0. \text{ Hence, } (2,2) \text{ is a local max.} \square
$$

Problem 5. Consider the integral 0 2 Z 0 x^2 $(1+2xy)dydx.$

- (a) Evaluate the integral.
- (b) Interchange the order of integration. Do not evaluate this second integral.

Solution.

(a)
$$
\int_0^2 \int_0^{x^2} (1+2xy) dy dx = \int_0^2 \left[y + xy^2 \right]_{y=0}^{y=x^2} dx = \int_0^2 (x^2 + x^5) dx = \left[\frac{x^3}{3} + \frac{x^6}{6} \right]_{x=0}^{x=2} = \frac{8}{3} + \frac{32}{3} = \frac{40}{3}
$$

(b) Make a sketch! The range for y is $0 \leq y \leq 4$. The horizontal cross-sections corresponding to y are described by $\sqrt{y} \leqslant x \leqslant 2.$

Hence,
$$
\int_0^2 \int_0^{x^2} (1+2xy) dy dx = \int_0^4 \int_{\sqrt{y}}^2 (1+2xy) dx dy.
$$

For comparison:

$$
\int_0^4 \int_{\sqrt{y}}^2 (1+2xy) \, dx \, dy = \int_0^4 \left[x + x^2 y \right]_{x=\sqrt{y}}^{x=2} dx = \int_0^4 (2+4y-\sqrt{y}-y^2) \, dy = \left[2y + 2y^2 - \frac{2y^{3/2}}{3} - \frac{y^3}{3} \right]_0^4 = \frac{40}{3}
$$

Problem 6. Convert the cartesian integral 0 2 Z 0 $\sqrt{4-x^2}$ 1 $\frac{1}{1+x^2+y^2}$ dydx into an equivalent polar integral.

Do not evaluate either of these integrals.

Solution.
$$
\int_0^2 \int_0^{\sqrt{4-x^2}} \frac{1}{1+x^2+y^2} dy dx = \int_0^{\pi/2} \int_0^2 \frac{r}{1+r^2} dr d\theta
$$

[On the other hand,
$$
\int_{-3}^3 \int_0^{\sqrt{9-x^2}} \frac{1}{1+x^2+y^2} dy dx = \int_0^{\pi} \int_0^3 \frac{r}{1+r^2} dr d\theta.
$$
]

Problem 7. Determine a system of equations for finding the extreme values of $f(x, y, z) = x - y + 2z$ on the sphere $x^2 + y^2 + z$ Do not attempt to solve this system of equations.

Solution. Let $g(x, y, z) = x^2 + y^2 + z^2$. By the method of Lagrange multipliers, we need to find values x, y, z, λ such that

$$
\nabla f = \lambda \nabla g
$$
 and $g(x, y, z) = 3$.

Since $\nabla f = \begin{bmatrix} \end{bmatrix}$ \mathbf{I} 1 $\frac{-1}{2}$ and $\nabla g =$ \mathbf{I} $_{2x}$ 2y $2z$, these equations become:

$$
1 = 2\lambda x
$$

$$
-1 = 2\lambda y
$$

$$
2 = 2\lambda z
$$

$$
x^2 + y^2 + z^2 = 3
$$

These are four equations and four unknowns. Solving this system, we expect to get a handful of individual solutions. These then are the candidates for local extrema.