THE CHINESE UNIVERSITY OF HONG KONG DEPARTMENT OF MATHEMATICS MATH2010C/D Advanced Calculus 2019-2020

Solution to Midterm Examination

- 1. (12 pts) Answer the following questions.
 - (a) Find the equation of plane Π passing through the point (2, 3, -1) and parallel to the plane 3x 4y + 7z = 1.
 - (b) Find the distance between the two planes in part (a).
 - (c) Find the angle between the plane Π and the plane 8x + 3y z = 2.

Ans:

(a) Since the plane Π is parallel to 3x - 4y + 7z = 1, it has an equation of the form 3x - 4y + 7z = a for some real number a.

Put (2, 3, -1) into it, we have 3(2) - 4(3) + 7(-1) = a and so a = -13.

Therefore, equation of Π : 3x - 4y + 7z = -13.

(b) **Method 1:**

By formula, distance = $\left| \frac{1 - (-13)}{\sqrt{(3)^2 + (-4)^2 + 7^2}} \right| = \frac{14}{\sqrt{74}} = \frac{7\sqrt{74}}{37}.$

Method 2:

Let L be the line through (2,3,-1), since $L \perp \Pi$, L can be given by the following parametric equation:

$$L(t) = (2, 3, -1) + t(3, -4, 7) = (2 + 3t, 3 - 4t, -1 + 7t)$$

Put it into 3x - 4y + 7z = 1, we have

$$3(2+3t) - 4(3-4t) + 7(-1+7t) = 1$$

-13+74t = 1
$$t = \frac{7}{37}$$

Therefore, L intersects the plane 3x - 4y + 7z = 1 at $L(\frac{7}{37})$ and the distance between the planes

$$= \left\| L(\frac{7}{37}) - L(0) \right\| = \left\| \frac{7}{37}(3, -4, 7) \right\| = \frac{7}{37}\sqrt{3^2 + (-4)^2 + 7^2} = \frac{7\sqrt{74}}{37}$$

(c)

Angle between planes = Angle between normals
=
$$\cos^{-1} \left(\frac{(8,3,-1) \cdot (3,-4,7)}{\|(8,3,-1)\|\|(3,-4,7)\|} \right)$$

= $\cos^{-1} \frac{5}{74}$

2. (6 pts) Compute the arclength of the curve $\gamma(t) = (t^2, 2t, \ln t)$ for $1 \le t \le 5$.

Ans:

We have $\gamma(t) = (t^2, 2t, \ln t)$ and $\gamma'(t) = (2t, 2, \frac{1}{t})$. Then,

Arclength =
$$\int_{1}^{5} \|\gamma'(t)\| dt$$

= $\int_{1}^{5} \sqrt{(2t)^{2} + 2^{2} + (\frac{1}{t})^{2}} dt$
= $\int_{1}^{5} \sqrt{4t^{2} + 4 + \frac{1}{t^{2}}} dt$
= $\int_{1}^{5} \sqrt{(2t + \frac{1}{t})^{2}} dt$
= $\int_{1}^{5} 2t + \frac{1}{t} dt$
= $[t^{2} + \ln t]_{1}^{5}$
= $24 + \ln 5$

3. (10 pts) Evaluate the following limits or show they do not exist.

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

(b)
$$\lim_{(x,y)\to(0,0)} \frac{x^3y - x^2y - 3xy^2}{x^4 + y^2}$$

Ans:

(a)

and

$$\lim_{(x,y)\to(0,0)} \frac{x^2y - y^3}{x^2 + y^2} = \lim_{r\to 0} \frac{r^3 \cos^2 \theta \sin \theta - r^3 \sin^3 \theta}{r^2}$$
$$= \lim_{r\to 0} r(\cos^2 \theta \sin \theta - \sin^3 \theta)$$
$$= 0 \quad (By \text{ sandwich theorem})$$

(b) We study the limits along different paths.

$$\lim_{\substack{(x,y)\to(0,0)\\x=0}}\frac{x^3y-x^2y-3xy^2}{x^4+y^2} = \lim_{y\to 0}\frac{(0)^3y-(0)^2y-3(0)y^2}{(0)^4+y^2} = \lim_{y\to 0}\frac{0}{y^2} = 0$$
$$\lim_{\substack{(x,y)\to(0,0)\\y=x^2}}\frac{x^3(x^2)-x^2(x^2)-3x(x^2)^2}{x^4+(x^2)^2} = \lim_{x\to 0}\frac{-2x^5-x^4}{2x^4} = \lim_{x\to 0}\frac{-2x-1}{2} = -\frac{1}{2}$$
give different limits and so $\lim_{x\to 0}\frac{x^3y-x^2y-3xy^2}{x^4+(x^2)^2}$ does not exist.

The two paths give different limits and so $\lim_{(x,y)\to(0,0)} \frac{x^3y - x^2y - 3xy^2}{x^4 + y^2}$ does not exist.

4. (10 pts) Let $f(x,y) = \frac{e^{xy+6}}{1+4x+3y}$.

- (a) Find df, the differential of f.
- (b) Use the result of (a) to approximate the change in f when (x, y) changes from (-2, 3) to (-1.9, 2.95).

Ans:

(a)
$$f(x,y) = \frac{e^{xy+6}}{1+4x+3y}$$
 and so

$$df = \frac{\partial f}{\partial x}dx + \frac{\partial f}{\partial y}dy = \frac{(4x+3y+1)ye^{xy+6} - 4e^{xy+6}}{(4x+3y+1)^2}dx + \frac{(4x+3y+1)xe^{xy+6} - 3e^{xy+6}}{(4x+3y+1)^2}dy.$$

(b) Put (x, y) = (-2, 3), dx = -1.9 - (-2) = 0.1 and dy = 2.95 - 3 = -0.05, so

$$\Delta f \approx df = \frac{(2)(3)e^0 - (4)e^0}{(2)^2}(0.1) + \frac{(2)(-2)e^0 - (3)e^0}{(2)^2}(-0.05) = 0.05 + 0.0875 = 0.1375$$

5. (10 pts) Lef $f(x, y) = \ln(30 - 10x + x^2 + y^2)$.

(a) Draw the level set of f through the point (2, 4). Label all its intercept(s).

(b) Find the direction where f decreases most rapidly at the point (2, 4).

Ans:

- (a) Lef $f(x, y) = \ln(30 10x + x^2 + y^2)$ and then $f(2, 4) = \ln 30$. If f(x, y) = f(2, 4), then $\ln(30 - 10x + x^2 + y^2) = \ln 30$ and so $x^2 - 10x + y^2 = 0$. It can be expressed as $(x - 5)^2 + y^2 = 5^2$ which gives the circle centered at (5, 0) with radius 5.
- (b) Note that $\nabla f = (\frac{\partial f}{\partial x}, \frac{\partial f}{\partial y}) = (\frac{-10+2x}{30-10x+x^2+y^2}, \frac{2y}{30-10x+x^2+y^2}).$

Therefore, the direction where f decreases most rapidly at the point $(2,4) = -\nabla f(2,4) = (\frac{1}{5}, -\frac{4}{15}).$

- 6. (10 pts) Suppose that $f : \mathbb{R}^3 \to \mathbb{R}$ is C^{∞} function and there exists a positive integer n such that $f(tx, ty, tz) = t^n f(x, y, z)$ for all $t \in \mathbb{R}$ and $(x, y, z) \in \mathbb{R}^3$.
 - (a) Show that

$$x\frac{\partial f}{\partial x} + y\frac{\partial f}{\partial y} + z\frac{\partial f}{\partial z} = nf.$$

(b) Suppose n = 7 and $\frac{\partial f}{\partial x \partial y \partial z}(1, 1, 1) = 1$. Find the value of $\frac{\partial f}{\partial x \partial y \partial z}(-3, -3, -3)$.

Ans:

(a) We have $f(tx, ty, tz) = t^n f(x, y, z)$, then we differentiate both sides with respect to t and get

$$x\frac{\partial f}{\partial x}(tx,ty,tz) + y\frac{\partial f}{\partial y}(tx,ty,tz) + z\frac{\partial f}{\partial z}(tx,ty,tz) = nt^{n-1}f(x,y,z).$$

Put t = 1, then we have

$$f(tx, ty, tz) = t^n f(x, y, z)$$

(b)

$$\begin{split} f(tx,ty,tz) &= t^n f(x,y,z) \\ (\text{Take } \frac{\partial}{\partial z}) & t \frac{\partial f}{\partial z}(tx,ty,tz) &= t^n \frac{\partial f}{\partial z}(x,y,z) \\ (\text{Take } \frac{\partial}{\partial y}) & t^2 \frac{\partial^2 f}{\partial y \partial z}(tx,ty,tz) &= t^n \frac{\partial^2 f}{\partial y \partial z}(x,y,z) \\ (\text{Take } \frac{\partial}{\partial x}) & t^3 \frac{\partial^3 f}{\partial x \partial y \partial z}(tx,ty,tz) &= t^n \frac{\partial^2 f}{\partial x \partial y \partial z}(x,y,z) \end{split}$$

Put t = -3, n = 7, x = y = z = 1, we have

$$(-3)^{3} \frac{\partial^{3} f}{\partial x \partial y \partial z} (-3, -3, -3) = (-3)^{7} \frac{\partial^{3} f}{\partial x \partial y \partial z} (1, 1, 1)$$
$$\frac{\partial^{3} f}{\partial x \partial y \partial z} (-3, -3, -3) = (-3)^{4} (1)$$
$$= 81$$

7. (22 pts) Let

$$f(x,y) = \begin{cases} \sqrt[3]{xy^2} \sin \frac{x}{y} & \text{if } y \neq 0; \\ 0 & \text{if } y = 0. \end{cases}$$

(a) Show that f is continuous at (0,0).

(b) Show that
$$\frac{\partial f}{\partial x}(0,0) = 0$$
 and $\frac{\partial f}{\partial y}(0,0) = 0$.
(c) Let $\mathbf{u} = \left(-\frac{3}{5}, \frac{4}{5}\right)$. Compute the directional derivative $\nabla_{\mathbf{u}} f(0,0) = D_{\mathbf{u}} f(0,0)$

(d) Determine all the point(s) for which f is differentiable? Prove your assertion.

Ans:

(a) Note that $0 \le |f(x,y)| \le |\sqrt[3]{xy^2}|$ near (0,0) and $\lim_{(x,y)\to(0,0)} |\sqrt[3]{xy^2}| = \lim_{r\to 0} r |\sqrt[3]{\cos\theta\sin^2\theta}| = 0.$ By sandwich theorem, $\lim_{(x,y)\to(0,0)} |f(x,y)| = 0$ which implies $\lim_{(x,y)\to(0,0)} f(x,y) = 0.$ We have $\lim_{(x,y)\to(0,0)} f(x,y) = 0 = f(0,0)$ and so f is continuous at (0,0).

Comment: When you evaluate $\lim_{(x,y)\to(0,0)} f(x,y)$, you are looking at the behaviour of the function f(x,y) near the point (0,0), so you may not say $\lim_{(x,y)\to(0,0)} f(x,y) = \lim_{(x,y)\to(0,0)} \sqrt[3]{xy^2} \sin \frac{x}{y}$ since f(x,y) = 0 but not $\sqrt[3]{xy^2} \sin \frac{x}{y}$ when (x,y) = (x,0).

(b) We have

$$\frac{\partial f}{\partial x}(0,0) = \lim_{h \to 0} \frac{f(h,0) - f(0,0)}{h} = \lim_{h \to 0} \frac{0 - 0}{h} = 0$$

and

$$\frac{\partial f}{\partial y}(0,0) = \lim_{k \to 0} \frac{f(0,k) - f(0,0)}{h} = \lim_{h \to 0} \frac{\sqrt[3]{(0)(k)^2} \sin(\frac{0}{k}) - 0}{h} = 0.$$

(c)

$$D_{\mathbf{u}}f(0,0) = \lim_{t \to 0} \frac{f(t\mathbf{u}) - f(\mathbf{0})}{t}$$
$$= \lim_{t \to 0} \frac{\sqrt[3]{(-\frac{3}{5}t)(\frac{4}{5}t)^2} \sin\left(\frac{-\frac{3}{5}t}{\frac{4}{5}t}\right)}{t}$$
$$= \lim_{t \to 0} \sqrt[3]{-\frac{48}{125}} \sin(-\frac{3}{4})$$

Comment: We have the fact that if f is differentiable at (0,0), then $\nabla f(0,0) \cdot \mathbf{u} = D_{\mathbf{u}}f(0,0)$. However, we do not know whether f is differentiable at (0,0) at this moment (and in fact it is not).

(d) • Note that $\nabla f(0,0) \cdot \mathbf{u} = \mathbf{0} \cdot \mathbf{u} = 0 \neq D_{\mathbf{u}}f(0,0)$, so f is not differentiable at (0,0).

• For $x \neq 0$,

$$\begin{aligned} \frac{\partial f}{\partial y}(x,0) &= \lim_{k \to 0} \frac{f(x,k) - f(x,0)}{k} \\ &= \lim_{k \to 0} \frac{\sqrt[3]{xk^2} \sin(\frac{x}{k})}{k} \\ &= \lim_{k \to 0} \sqrt[3]{\frac{x}{k}} \sin(\frac{x}{k}) \end{aligned}$$

which does not exist for any $x \neq 0$.

Therefore, f is not differentiable at (x, 0) for $x \neq 0$.

• For $y \neq 0$, f(0, y) = 0 and so $\frac{\partial f}{\partial y}(0, y) = 0$. Also,

$$\frac{\partial f}{\partial x}(0,y) = \lim_{h \to 0} \frac{f(h,y) - f(0,y)}{h}$$
$$= \lim_{h \to 0} \frac{\sqrt[3]{hy^2} \sin(\frac{h}{y}) - 0}{h}$$
$$= \lim_{h \to 0} (\frac{y}{h})^{2/3} \sin(\frac{h}{y})$$
$$= \lim_{h \to 0} (\frac{h}{y})^{2/3} \left[\frac{\sin(\frac{h}{y})}{(\frac{h}{y})}\right]$$
$$= (0)(1)$$
$$= 0$$

For $x \neq 0, y \neq 0$,

$$\begin{array}{lcl} \frac{\partial f}{\partial x}(x,y) & = & \frac{1}{3}(\frac{x}{y})^{-2/3}\sin(\frac{x}{y}) + (\frac{x}{y})^{1/3}\cos(\frac{x}{y}) \\ \frac{\partial f}{\partial y}(x,y) & = & \frac{2}{3}(\frac{x}{y})^{1/3}\sin(\frac{x}{y}) - (\frac{x}{y})^{1/3}(\frac{1}{y})\cos(\frac{x}{y}) \end{array}$$

Both $\frac{\partial f}{\partial x}(x,y)$ and $\frac{\partial f}{\partial y}(x,y)$ are continuous and $\lim_{(x,y)\to(0,y_0)}\frac{\partial f}{\partial x}(x,y) = \lim_{(x,y)\to(0,y_0)}\frac{\partial f}{\partial y}(x,y) = 0$ for $y_0 \neq 0$. Hence, f is C^1 on $\{(x,y) \in \mathbb{R}^2 : y \neq 0\}$ which implies f(x,y) is differentiable for $y \neq 0$. Therefore, the set where f is differentiable is $\{(x,y) \in \mathbb{R}^2 : y \neq 0\}$.

Comment: Since the function $\sqrt[3]{x}$ is not differentiable at x = 0, you may not say $\sqrt[3]{xy^2}$ is differentiable for all $(x, y) \in \mathbb{R}^2$.