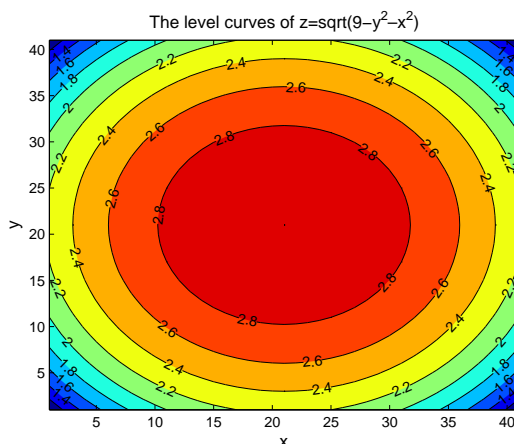


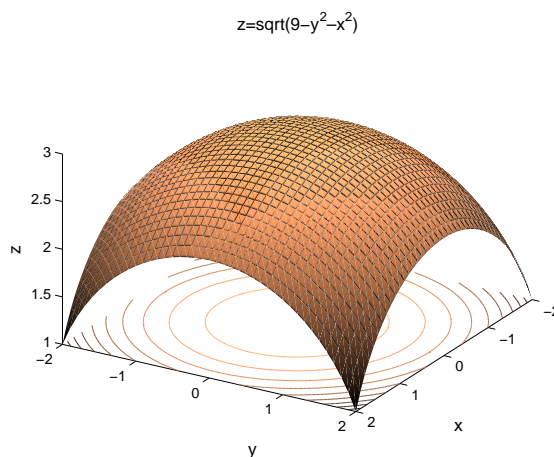
1) Let $f(x, y) = \sqrt{9 - x^2 - y^2}$

a) Give the domain and the range of f : $D_f = \{(x, y) \in \mathbb{R}^2; x^2 + y^2 \leq 9\}$, and $Range(f) = [0, 3]$

b) Sketch some level curves of f



c) Sketch the graph of f



d) find $f_x(0, 0)$ and $f_y(0, 0)$ (by using the definition)

$$f_x(0, 0) = \lim_{x \rightarrow 0} \frac{f(x, 0) - f(0, 0)}{x} = \lim_{x \rightarrow 0} \frac{\sqrt{9 - x^2} - 3}{x} = \lim_{x \rightarrow 0} \frac{(9 - x^2) - 9}{x(\sqrt{9 - x^2} + 3)} = -\lim_{x \rightarrow 0} \frac{x}{\sqrt{9 - x^2} + 3} = 0, \text{ and}$$

$$f_y(0, 0) = 0 \text{ (by symmetry)}$$

e) prove that f is differentiable at $(0, 0)$

$$\begin{aligned} \lim_{(x,y) \rightarrow (0,0)} \frac{f(x,y) - f(0,0) - f_x(0,0)\Delta x - f_y(0,0)\Delta y}{\sqrt{x^2 + y^2}} &= \lim_{(x,y) \rightarrow (0,0)} \frac{\sqrt{9 - x^2 - y^2} - 3}{\sqrt{x^2 + y^2}} \\ &= \lim_{(x,y) \rightarrow (0,0)} \frac{(9 - x^2 - y^2) - 9}{\sqrt{x^2 + y^2}(\sqrt{9 - x^2 - y^2} + 3)} \text{ (multiplying by the conjugate)} \\ &= -\lim_{(x,y) \rightarrow (0,0)} \frac{\sqrt{x^2 + y^2}}{\sqrt{9 - x^2 - y^2} + 3} = 0 \end{aligned}$$

hence f is differentiable at $(0, 0)$

- 2) Find the directional derivative of the $f(x, y) = 2xy - y^2$ at $P = (5, 5)$ in the direction of $\mathbf{u} = 4\mathbf{i} + 3\mathbf{j}$

solution:

$$\nabla f = (2y, 2x - 2y) \Rightarrow \nabla f(5, 5) = (10, 0); \mathbf{v} = \frac{\mathbf{u}}{|\mathbf{u}|} = \frac{4\mathbf{i} + 3\mathbf{j}}{\sqrt{4^2 + 3^2}} = \frac{4}{5}\mathbf{i} + \frac{3}{5}\mathbf{j}; \text{ hence}$$

$$(Df)_{\mathbf{u}, P} = \nabla f(P) \bullet \mathbf{v} = 8$$

- 3) Find the direction of maximum increase of $f(x, y) = x^2 - 3xy + 4y^2$ at $P(1, 2)$. Is there is a direction \mathbf{u} in which the rate of change of f at $P(1, 2)$ equals 14? Justify your answer.

solution:

$$\nabla f = (2x - 3y, -3x + 8y), \text{ then } \nabla f(1, 2) = (-4, 13), \text{ and } |\nabla f(1, 2)| = \sqrt{16 + 169} = \sqrt{185}$$

The direction of maximum increase of f is the direction of $\nabla f(1, 2)$, hence $(-4/\sqrt{185}, 13/\sqrt{185})$

The rate of change in the direction of maximum increase is $\sqrt{185} < 14$, then there is no direction \mathbf{u} in which the rate of change of f at $P(1, 2)$ equals 14.

- 4) The derivative of $f(x, y)$ at $P(1, 2)$ in the direction of $\mathbf{u} = \mathbf{i} + \mathbf{j}$ is $2\sqrt{2}$ and in direction of $\mathbf{v} = -2\mathbf{j}$ is -3 . Find the derivative of f in the direction of $\mathbf{w} = -\mathbf{i} - 2\mathbf{j}$.

solution:

$$(Df)_{\mathbf{u}, P} = 2\sqrt{2} \Rightarrow f_x(P) \times \frac{1}{\sqrt{2}} + f_y(P) \times \frac{1}{\sqrt{2}} = 2\sqrt{2} \Rightarrow f_x(P) + f_y(P) = 4$$

$$(Df)_{\mathbf{v}, P} = -3 \Rightarrow -f_y(P) = -3 \Rightarrow f_y(P) = 3, \text{ and then } f_x(P) = 1, \text{ hence}$$

$$(Df)_{\mathbf{w}, P} = 1 \times \frac{-1}{\sqrt{5}} + 3 \times \frac{-2}{\sqrt{5}} = \frac{-7}{\sqrt{5}}$$

- 5) The derivative of $f(x, y, z)$ at P is greatest in the direction of $\mathbf{v} = \mathbf{i} + \mathbf{j} + \mathbf{k}$. In this direction, the value of the derivative is $2\sqrt{3}$. Find ∇f at P . Find the derivative of f at P in the direction of $\mathbf{w} = \mathbf{i} + \mathbf{j}$.

solution:

$$- \nabla f = k \cdot \frac{\mathbf{v}}{|\mathbf{v}|} \text{ (cause } \nabla f \text{ and } \mathbf{v} \text{ are collinear)}. \text{ Moreover } k = 2\sqrt{3}, \text{ and then } \nabla f = 2\mathbf{i} + 2\mathbf{j} + 2\mathbf{k}$$

$$- (Df)_{\mathbf{w}, P} = \nabla f(P) \bullet \frac{\mathbf{w}}{|\mathbf{w}|} = 2 \times \frac{1}{\sqrt{2}} + 2 \times \frac{1}{\sqrt{2}} + 2 \times 0$$

- 6) Given the surface $z = x^2 - 4xy + y^3 + 4y - 2$ containing the point $P(1, -1, -2)$.

- Find an equation of the tangent plane to the surface at P .

- Find an equation of the normal line to the surface at P .

solution:

$$\text{Let } w(x, y, z) = x^2 - 4xy + y^3 + 4y - 2 - z; \nabla w = (2x - 4y, -4x + 3y^2 + 4, -1) \Rightarrow \nabla w(1, -1, -2) = (6, 3, -1), \text{ and the}$$

$$- (T) : 6(x - 1) + 3(y + 1) - (z + 2) = 0$$

$$- (N) : x = 6t + 1, y = 3t - 1, z = -t - 2, \quad t \in \mathbb{R}$$

- 7) Find parametric equation for the line tangent to the curve of intersection of the surfaces $xyz = 1$ and $x^2 + 2y^2 + 3z^2 = 6$ at the point $P(1, 1, 1)$.

solution:

$$\nabla f = (yz, xz, xy) \Rightarrow \nabla f(1, 1, 1) = (1, 1, 1), \text{ and } \nabla g = (2x, 4y, 6z) \Rightarrow \nabla g(1, 1, 1) = (2, 4, 6)$$

$$\begin{vmatrix} \mathbf{i} & \mathbf{j} & \mathbf{k} \\ 1 & 1 & 1 \\ 2 & 4 & 6 \end{vmatrix} = 2\mathbf{i} - 4\mathbf{j} + 2\mathbf{k} \Rightarrow \text{tangent line } T : x = 1 + 2t, y = 1 - 4t, z = 1 + 2t$$

- 8) By about how much will $f(x, y, z) = \ln \sqrt{x^2 + y^2 + z^2}$ change if the point $p(x, y, z)$ moves from $P(3, 4, 12)$ a distance of 0.1 unit in the direction of $\mathbf{u} = 3\mathbf{i} + 6\mathbf{j} - 2\mathbf{k}$?

solution:

$$\text{the change } df \text{ is given by } df = (Df)_{\mathbf{u}, P} \times ds; \nabla f = \left(\frac{x}{x^2+y^2+z^2}, \frac{y}{x^2+y^2+z^2}, \frac{z}{x^2+y^2+z^2} \right), \text{ and } \nabla f(P) = \left(\frac{3}{169}, \frac{4}{169}, \frac{12}{169} \right)$$

$$(Df)_{\mathbf{u}, P} = \nabla f(P) \bullet \frac{\mathbf{u}}{|\mathbf{u}|} = \frac{3}{169} \times \frac{3}{7} + \frac{4}{169} \times \frac{6}{7} - \frac{12}{169} \times \frac{2}{7} = \frac{9}{1183}; \text{ then } df = 0.9/1183 \simeq 0.0008$$

- 9) Locate all relative extrema and saddle points of $f(x, y) = x^3 - y^3 - 2xy + 6$.

solution:

critical points: $(0, 0)$ (saddle point); $(-2/3, 2/3)$ (local maximum) and the maximum is $f(-2/3, 2/3) = 120/27$.

- 10) Locate all relative extrema and saddle points of $f(x, y) = 4xy - x^4 - y^4$.

solution:

The critical points are $(0, 0)$ (saddle point); $(1, 1)$ (local maximum) and $f(1, 1) = 2$; $(-1, -1)$ (local maximum) and $f(-1, -1) = 2$.

- 11) Find the absolute minimum and maximum values of $f(x, y) = 3xy - 6x - 3y + 7$ on the closed triangular region R whose vertices are $(0, 0)$, $(3, 0)$ and $(0, 5)$.

solution:

critical point: $\partial f/\partial x = 3y - 3$ and $\partial f/\partial y = -3x - 6$, then the only critical point is $(-2, 1)$

on the path $x = 0$: $g(y) = f(0, y) = -3y + 7$, $g'(y) = -3 \neq 0$,

on the path $y = 0$: $h(x) = f(x, 0) = -6x + 7$, $h'(x) = -6 \neq 0$,

on the path $y = 5 - \frac{5}{3}x$: $k(x) = f(x, x) = -5x^2 + 14x - 8$, $k'(x) = -10x + 14$, $k'(x) = 0 \rightarrow x = 7/5$, and then $y = 8/3$

point	value
$(-2, 1)$	9
$(0, 0)$	7
$(3, 0)$	-11
$(0, 5)$	-8
$(7/5, 8/3)$	81/5

The minimum is then equals to -11 at $(3, 0)$; the maximum is equals to $81/5$ at $(7/5, 8/3)$

- 12) Find the absolute minimum and maximum of the function $f(x, y) = x^2 + 2y^2 - y - 1$ over the region $R = \{(x, y); x^2 + y^2 \leq 1, y \geq 0\}$.

solution:

critical point: $\partial f/\partial x = 2x$ and $\partial f/\partial y = 4y - 1$, then the only critical point is $(0, 1/4)$

on the path $y = 0$: $g(x) = f(x, 0) = x^2 - 1$, $g'(x) = 2x$; $g'(x) = 0 \Rightarrow x = 0$, and then $y = 0$; $(0, 0)$ is also a critical point

on the semi circle $x^2 + y^2 = 1 \Rightarrow x^2 = 1 - y^2$:

$h(y) = f(1 - y^2, y) = y^2 - y$, $h'(y) = 2y - 1$, $h'(y) = 0 \rightarrow y = 1/2$, and then $x = \pm\sqrt{3}/2$

point	value
$(0, 1/4)$	$-9/8$
$(-1, 0)$	0
$(1, 0)$	0
$(0, 0)$	-1
$(\sqrt{3}/2, 1/2)$	$1/2$
$(-\sqrt{3}/2, 1/2)$	$1/2$

The minimum is then equals to $-9/8$ at $(0, 1/4)$; the maximum is equals to $1/2$ at $(\sqrt{3}/2, 1/2)$ and $(-\sqrt{3}/2, 1/2)$.