

Topics that will be covered on the exam include: Computing and approximating $f_x, f_y, f_{xx}, f_{xy}, f_{yy}$ and $f_{\vec{u}}$, $\text{grad } f$; Geometric properties of $\text{grad } f(x, y)$ and $\text{grad } g(x, y, z)$; Chain Rule; Computing and using Taylor Polynomials; Using partial derivatives of a function to determine critical points, local maxima, local minima and saddle points; Lagrange multipliers.

In addition to the following problems, you should review each of the worksheets, and homework.

1. Let $\vec{v} = \vec{i} + \vec{j} - \vec{k}$ and $\vec{w} = 2\vec{i} + \vec{j}$. Compute $\vec{v} \times \vec{w}$.

$$\vec{v} \times \vec{w} = \vec{i} - 2\vec{j} - \vec{k}$$

2. Find a formula for the plane containing the points $(0,1,1)$, $(1,2,-1)$ and $(-1,3,0)$.

Let $P = (0, 1, 1)$, $Q = (1, 2, -1)$ and $R = (-1, 3, 0)$, and set $\vec{v} = \vec{PQ} = \vec{i} + \vec{j} - 2\vec{k}$ and $\vec{w} = \vec{PR} = -\vec{i} + 2\vec{j} - \vec{k}$. Then $\vec{v} \times \vec{w}$ is normal to this plane, and $\vec{v} \times \vec{w} = 3\vec{i} + 3\vec{j} + 3\vec{k}$. This, together with any of the points will give us the equation of the plane:

$$3(x - 0) + 3(y - 1) + 3(z - 1) = 0 \quad \text{or} \quad 3x + 3y + 3z = 6$$

3. Let $f(x, y) = 3x^2y - 4xy^2$, and let $\vec{v} = \vec{i} - 2\vec{j}$. Compute $f_x, f_y, f_{xx}, f_{xy}, f_{yy}, f_{\vec{v}}$, and $\text{grad } f$. Find the critical points of f . Illustrate $\text{grad } f(1, 2)$ on a graph of the function f .

$$f_x = 6xy - 4y^2 \quad f_y = 3x^2 - 8xy \quad f_{xx} = 6y \quad f_{xy} = 6x - 8y \quad f_{yy} = -8x$$

$$\text{grad } f = (6xy - 4y^2)\vec{i} + (3x^2 - 8xy)\vec{j}$$

$\text{grad } f(1, 2) = -4\vec{i} - 13\vec{j}$, and $\vec{u} = \frac{1}{\sqrt{5}}(\vec{i} - 2\vec{j})$ is the unit vector in the same direction as \vec{v} .

$$f_{\vec{v}} = \text{grad } f \cdot \vec{u} = \frac{1}{\sqrt{5}}(4\vec{i} - 13\vec{j}) \cdot (\vec{i} - 2\vec{j}) = \frac{1}{\sqrt{5}}(4 + 26) = 6\sqrt{5}$$

4. Let $g(x, y, z) = \frac{x + y}{z^2 + 1}$. Compute $\text{grad } g$. Compute $\text{grad } g(1, 1, 1)$. Describe $\text{grad } g$ geometrically.

$$\text{grad } g = \left(\frac{1}{z^2 + 1} \right) \vec{i} + \left(\frac{1}{z^2 + 1} \right) \vec{j} - \left(\frac{2z(x + y)}{(z^2 + 1)^2} \right) \vec{k} \quad \text{grad } g(1, 1, 1) = \frac{1}{2}\vec{i} + \frac{1}{2}\vec{j} - \vec{k}$$

$\text{grad } g(1, 1, 1)$ is normal to the level surface of $g(x, y, z)$ containing the point $(1, 1, 1)$ at the point $(1, 1, 1)$. It points in the direction of maximal increase in f .

5. $f(x, y) = x^2 - y^2$, $x = uv^2 + v$, and $y = uv^2 - v$. Use the chain rule to compute f_u and f_v .

$$f_u = \frac{\partial f}{\partial u} = \frac{\partial f}{\partial x} \frac{\partial x}{\partial u} + \frac{\partial f}{\partial y} \frac{\partial y}{\partial u} = 2xv^2 - 2yv^2 = 2v^2(x - y) = 2v^2((uv^2 + v) - (uv^2 - v)) = 2v^2(2v)$$

$$f_u = 4v^3$$

$$f_v = \frac{\partial f}{\partial v} = \frac{\partial f}{\partial x} \frac{\partial x}{\partial v} + \frac{\partial f}{\partial y} \frac{\partial y}{\partial v} = 2x(2uv + 1) - 2y(2uv - 1) = 2(uv^2 + v)(2uv + 1) - 2(uv^2 - v)(2uv - 1) = 4u^2v^3 + 4uv^2 + 2uv^2 + v - (4u^2v^3 - 4uv^2 - 2uv^2 + v) = 12uv^2$$

6. Let $f(x, y) = xy \sin(x + y)$. Find the first and second Taylor polynomials for $f(x, y)$ near $(\frac{\pi}{4}, \frac{\pi}{4})$.

$$f\left(\frac{\pi}{4}, \frac{\pi}{4}\right) = \frac{\pi}{4} \cdot \frac{\pi}{4} \cdot \sin\left(\frac{\pi}{2}\right) = \frac{\pi^2}{16}$$

$$f_x = y \sin(x + y) + xy \cos(x + y), \quad f_x\left(\frac{\pi}{4}, \frac{\pi}{4}\right) = \frac{\pi}{4}$$

$$f_y = x \sin(x + y) + xy \cos(x + y), \quad f_y\left(\frac{\pi}{4}, \frac{\pi}{4}\right) = \frac{\pi}{4}$$

$$f_{xx} = 2y \cos(x+y) - xy \sin(x+y), f_{xx}\left(\frac{\pi}{4}, \frac{\pi}{4}\right) = -\frac{\pi^2}{16}$$

$$f_{yy} = 2x \cos(x+y) - xy \sin(x+y), f_{yy}\left(\frac{\pi}{4}, \frac{\pi}{4}\right) = -\frac{\pi^2}{16}$$

$$f_{xy} = \sin(x+y) + y \cos(x+y) + x \cos(x+y) - xy \sin(x+y), f_{xy}\left(\frac{\pi}{4}, \frac{\pi}{4}\right) = 1 - \frac{\pi^2}{16}$$

$$T_1(x, y) = \frac{\pi^2}{16} + \frac{\pi}{4} \left(x - \frac{\pi}{4}\right) + \frac{\pi}{4} \left(y - \frac{\pi}{4}\right)$$

$$T_2(x, y) = \frac{\pi^2}{16} + \frac{\pi}{4} \left(x - \frac{\pi}{4}\right) + \frac{\pi}{4} \left(y - \frac{\pi}{4}\right) - \frac{\pi^2}{32} \left(x - \frac{\pi}{4}\right)^2 - \frac{\pi^2}{32} \left(y - \frac{\pi}{4}\right)^2 + \left(1 - \frac{\pi^2}{16}\right) \left(x - \frac{\pi}{4}\right) \left(y - \frac{\pi}{4}\right)$$

7. Find the maximum and minimum of the function $f(x, y) = x(y^2 - 1)$ subject to the constraint $x^2 + y^2 \leq 4$.

$$f_x = y^2 - 1, \text{ and } f_y = 2xy$$

$$f_x = 0 \text{ if } y = \pm 1$$

$$f_y = 0 \text{ for } x = 0 \text{ or } y = 0. \text{ If } y = 0, f_x \neq 0$$

For $f_x = f_y = 0$, we must have $x = 0$ and $y = \pm 1$, so the critical points are $(0, \pm 1)$.

Now we apply Lagrange multipliers to the function $f(x, y) = x(y^2 - 1)$ with $g(x, y) = x^2 + y^2 = 4$

$\text{grad } f = (y^2 - 1)\vec{i} + 2xy\vec{j}$, and $\text{grad } g = 2x\vec{i} + 2y\vec{j}$, so if $\text{grad } f = \lambda \text{grad } g$, then:

$$\begin{aligned} y^2 - 1 &= \lambda 2x \\ 2xy &= \lambda 2y \end{aligned}$$

Dividing the first equation by $2x$ and the second equation by $2y$ gives $\frac{y^2-1}{2x} = \lambda = x$. Solving for y^2 gives $y^2 = 2x^2 + 1$. This together with the constraint equation $x^2 + y^2 = 4$ gives us the points $(\pm 1, \pm\sqrt{3})$.

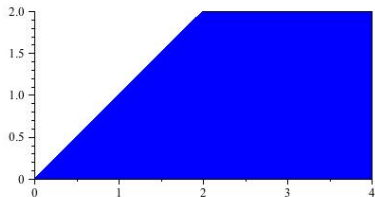
Since we divided by x and y we have to consider the possibility that $x = 0$ or $y = 0$. Using the constraint equation again gives us the points $(0, \pm 2)$ and $(\pm 2, 0)$.

All together the candidates for max and min are $(0, \pm 1)$, $(\pm 1, \pm\sqrt{3})$, $(0, \pm 2)$, $(\pm 2, 0)$. Evaluating $f(x, y)$ at each point yields

f has a maximum of 2 at the points $(-2, 0)$ and $(1, \pm\sqrt{3})$, and a minimum of -2 at the points $(2, 0)$ and $(-1, \pm\sqrt{3})$.

8. Sketch the region determined by $y \leq x \leq 4, 0 \leq y \leq 2$.

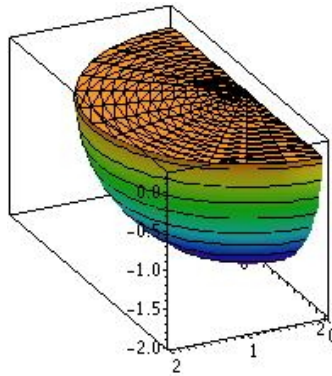
Draw the lines $x = y, x = 4, y = 0$ and $y = 2$, and take the region enclosed:



9. Sketch and/or describe the solid determined by $-\sqrt{4-x^2-y^2} \leq z \leq 0$, $-\sqrt{4-x^2} \leq y \leq \sqrt{4-x^2}$, $0 \leq x \leq 2$.

The limits $-\sqrt{4-x^2} \leq y \leq \sqrt{4-x^2}$, $0 \leq x \leq 2$ describe the positive x half of a circle of radius 2 centered at the origin in the xy -plane. The limits $-\sqrt{4-x^2-y^2} \leq z \leq 0$ describe the negative z half of a sphere of radius 2 centered at the origin. All together these limits describe

The positive x and negative z quarter of a sphere with radius 2 centered at the origin.



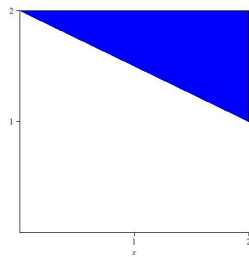
10. Let $f(x, y) = x^2 + y^2$, and let R be the disk with radius 4 in the xy -plane. Set up the iterated integral for $\int_R f dA$ using Cartesian coordinates. Set up the iterated integral for $\int_R f dA$ using polar coordinates.

In Cartesian coordinates:
$$\int_R f dA = \int_{y=-4}^4 \int_{x=-\sqrt{16-y^2}}^{\sqrt{16-y^2}} x^2 + y^2 dx dy$$

In polar coordinates: $x^2 + y^2 = r^2$, and
$$\int_R f dA = \int_{r=0}^4 \int_{\theta=0}^{2\pi} r^2 \cdot r d\theta dr = \int_0^4 \int_0^{2\pi} r^3 d\theta dr$$

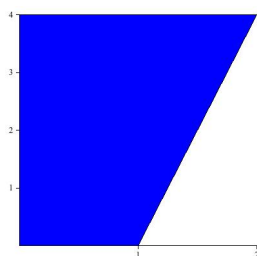
This illustrates the advantage of polar coordinates!

11. Set up the integral of a function $f(x, y)$ over each of the following regions:



The triangle is bounded by the lines $y = 2$, $x = 2$ and $y = 2 - \frac{1}{2}x$

$$\int_0^2 \int_{2-\frac{1}{2}x}^2 f(x, y) dy dx$$

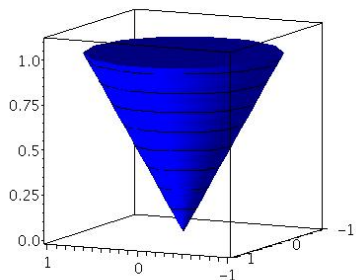


The quadrilateral is bounded by the lines $y = 0$, $y = 4$, $x = 0$ and $y = 4x - 4$.

Rewrite the line $y = 4x - 4$ as $x = \frac{1}{4}y + 1$, so $0 \leq x \leq \frac{1}{4}y + 1$, and $0 \leq y \leq 4$

$$\int_0^4 \int_0^{\frac{1}{4}y+1} f(x, y) dx dy$$

12. Set up the integral of a function $f(x, y, z)$ over each of the following regions:



The surface of the cone is described by the function $z = \sqrt{x^2 + y^2}$, so we can use

$$\sqrt{x^2 + y^2} \leq z \leq 1.$$

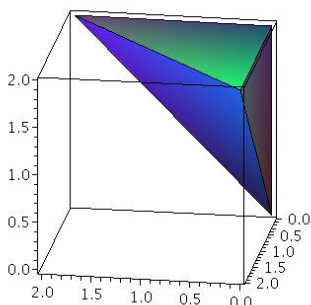
But we want to restrict to the x and y values in the unit disk:

$$-1 \leq x \leq 1, \quad -\sqrt{1-x^2} \leq y \leq \sqrt{1-x^2}.$$

$$\int_{-1}^1 \int_{-\sqrt{1-x^2}}^{\sqrt{1-x^2}} \int_{\sqrt{x^2+y^2}}^1 f(x, y, z) \, dz \, dy \, dx$$

Note that we could do this one using cylindrical coordinates, because $x^2 + y^2 = r^2$, so the surface of the cone would be $z = r$, and the limits for z would be $r \leq z \leq 1$, and the limits for r and θ would be $0 \leq r \leq 1, 0 \leq \theta \leq 2\pi$. We would also have to translate $f(x, y, z)$ into cylindrical and compute:

$$\int_0^{2\pi} \int_0^1 \int_r^1 f(r, \theta, z) \cdot r \, dz \, dr \, d\theta$$



The solid is bounded by the planes $z = 2, x = 0, y = 0$, and a plane containing the points $(0,0,0), (2,0,2)$ and $(0,2,2)$. This plane is $z = x + y$. Then the limits for z are $x + y \leq z \leq 2$.

But now we want to restrict x and y to the triangle with vertices $(0,0), (2,0)$ and $(0,2)$. This triangle is bounded by the lines $x = 0, y = 0$ and $y = 2 - x$. So we use

$$\int_0^2 \int_0^{2-x} \int_{x+y}^2 f(x, y, z) \, dz \, dy \, dx$$