

Name: Section: Number:

Important Instructions

- Write your name, ID # and Section # on the front cover of your answer booklet.
- You need to show your complete, mathematically correct and neatly written solution.
- You are NOT allowed to share calculators or any other material during the test.
- Cellular phones are NOT allowed to be used for any purpose during the test.
- You should NOT ask the invigilator questions about the exam.
- You need to solve questions **Q1** through **Q6**.

Q1: Show that the following limit does not exist (4 points)

$$\lim_{(x,y) \rightarrow (0,1)} \frac{xy - x}{x^2 + (y - 1)^2}.$$

Q2: Let $z = \sin(x) \cos(y)$, where $x = (s - t)^2$ and $y = s^2 - t^2$. (4 points)

Use the chain rule to find $\frac{\partial z}{\partial s}$.

Q3: Find the absolute extrema of the function $f(x, y) = x^2 + y^2 - 4xy$ on the region bounded by the curves of $y = x + 1$, $y = -3$ and $x = 3$. (6 points)

Q4: Given that (6 points)

$$F(x, y, z) = 200e^{-x^2 - 3y^2 - 9z^2}.$$

- Find the rate of change at the point $P(2, -1, 2)$ in the direction toward the point $Q(3, -3, 3)$.
- Find the direction in which F increases most rapidly at P .
- Find the maximum rate of increase of F at P .

Q5: Evaluate the integral (4 points)

$$\int_0^1 \int_x^1 e^{y^2} dy dx.$$

Q6: Find the volume of the solid bounded by $z = 1 - y^2$, $x + y = 1$ and the three coordinate planes (first octant). (6 points)

Q1: Show that the following limit does not exist

(4 points)

$$\lim_{(x,y) \rightarrow (0,1)} \frac{xy - x}{x^2 + (y - 1)^2}.$$

Solution:

Along the y -axis, $f(x, y) = f(0, y) = 0$ for $y \neq 1$. Therefore

$$\lim_{(x,y) \rightarrow (0,1)} f(x, y) = 0 \text{ along the } y\text{-axis.}$$

Along the line $y = x + 1$, $f(x, y) = \frac{x(x + 1) - x}{x^2 + (x + 1 - 1)^2} = \frac{x^2}{2x^2} = \frac{1}{2}$ for $x \neq 0$. Therefore

$$\lim_{(x,y) \rightarrow (0,1)} f(x, y) = \frac{1}{2} \text{ along the line } y = x + 1.$$

Hence the limit does not exist.

Q2: Let $z = \sin(x) \cos(y)$, where $x = (s - t)^2$ and $y = s^2 - t^2$.

(4 points)

Use the chain rule to find $\frac{\partial z}{\partial s}$.

Solution:

$$\begin{aligned} \frac{\partial z}{\partial s} &= \frac{\partial z}{\partial x} \frac{\partial x}{\partial s} + \frac{\partial z}{\partial y} \frac{\partial y}{\partial s} \\ \frac{\partial z}{\partial x} &= \cos x \cos y, \quad \frac{\partial z}{\partial y} = -\sin x \sin y \\ \frac{\partial x}{\partial s} &= 2(s - t), \quad \frac{\partial y}{\partial s} = 2s \end{aligned}$$

Hence

$$\begin{aligned} \frac{\partial z}{\partial s} &= 2(s - t) \cos x \cos y - 2s \sin x \sin y \\ &= 2(s - t) \cos(s - t)^2 \cos(s^2 - t^2) - 2s \sin(s - t)^2 \sin(s^2 - t^2) \end{aligned}$$

Q3: Find the absolute extrema of the function $f(x, y) = x^2 + y^2 - 4xy$ on the region bounded by the curves of $y = x + 1$, $y = -3$ and $x = 3$. (6 points)

Solution:

$$f(x, y) = x^2 + y^2 - 4xy, \quad R = \{(x, y) \mid -3 \leq y \leq x + 1, \quad -4 \leq x \leq 3\}$$

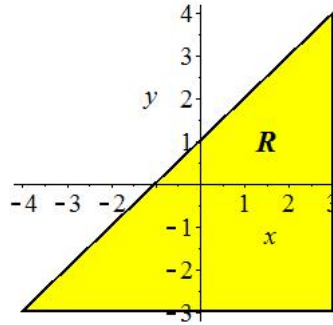


Figure 1: Region R in the xy -plane

$$f_x = 2x - 4y, \quad f_y = -4x + 2y$$

Setting $f_x = 0$, $f_y = 0$ gives the critical point $(0, 0) \in R$.

Now consider the function f along the three boundaries $y = x + 1$, $y = -3$ and $x = 3$.

- Along the path $y = x + 1$,

$$f(x, y) = f(x, x + 1) = f_1(x) = x^2 - 4x(x + 1) + (x + 1)^2 = -2x^2 - 2x + 1$$

$$f_1'(x) = -4x - 2, \quad f_1'(x) = 0 \Rightarrow x = -\frac{1}{2}$$

$f_1''(x) = -4 < 0$. Hence $f_1(x)$ has a maximum at $(-\frac{1}{2}, \frac{1}{2})$.

- Along the path $y = -3$,

$$f(x, y) = f(x, -3) = f_2(x) = x^2 + 12x + 9$$

$$f_2'(x) = 2x + 12, \quad f_2'(x) = 0 \Rightarrow x = -6$$

The point $(-6, -3)$ is not in the region R .

- Along the path $x = 3$,

$$f(x, y) = f(3, y) = f_3(y) = y^2 - 12y + 9$$

$$f_3'(y) = 2y - 12, \quad f_3'(y) = 0 \Rightarrow y = 6$$

The point $(3, 6)$ is not in the region R .

- The points of intersection of the boundaries are $(-4, -3)$, $(3, -3)$, $(3, 4)$.

Evaluating the function f at all these points including the critical point $(0, 0)$:

$$f(0, 0) = 0, \quad f(-\frac{1}{2}, \frac{1}{2}) = \frac{3}{2}, \quad f(-4, -3) = -23, \quad f(3, -3) = 54, \quad f(3, 4) = -23$$

$f(x, y)$ has an absolute maximum 54 at $(3, -3)$ and an absolute minimum -23 at $(-4, -3)$ and $(3, 4)$.

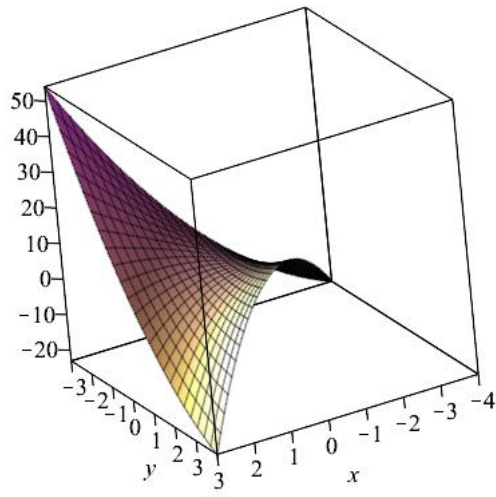


Figure 2: Graph of $f(x) = x^2 + y^2 - 4xy$ with $(x, y) \in R$

Q4: Given that

(6 points)

$$F(x, y, z) = 200e^{-x^2-3y^2-9z^2}.$$

- (i) Find the rate of change at the point $P(2, -1, 2)$ in the direction toward the point $Q(3, -3, 3)$.
- (ii) Find the direction in which F increases most rapidly at P .
- (iii) Find the maximum rate of increase of F at P .

Solution:

- (i) The rate of change of $F(x, y, z)$ at the point P in the direction of the point Q is given by the directional derivative of $F(x, y, z)$ in the direction of the vector \vec{PQ} , i.e.,

$$D_{\vec{PQ}} F = \frac{\nabla F \cdot \vec{PQ}}{\|\vec{PQ}\|}, \quad (\text{where } \nabla F \text{ is evaluated at } P)$$

The gradient of $F(x, y, z)$ at a point (x, y, z) is given by:

$$\begin{aligned} \nabla F &= \left\langle \frac{\partial F}{\partial x}, \frac{\partial F}{\partial y}, \frac{\partial F}{\partial z} \right\rangle \\ &= -e^{-x^2-3y^2-9z^2} \langle 400x, 1200y, 3600z \rangle \end{aligned}$$

At the point $P(2, -1, 2)$, the gradient ∇F is given by:

$$\nabla F = e^{-43} \langle -800, 1200, -7200 \rangle$$

The vector \vec{PQ} is given by $\langle 1, -2, 1 \rangle$. Hence

$$\begin{aligned} D_{\vec{PQ}} F &= \frac{\nabla F \cdot \vec{PQ}}{\|\vec{PQ}\|} = \frac{e^{-43} \langle -800, 1200, -7200 \rangle \cdot \langle 1, -2, 1 \rangle}{\sqrt{6}} \\ &= \\ &= -\frac{5200}{3} e^{-43} \sqrt{6} \end{aligned}$$

- (ii) The direction in which F increases most rapidly at P is given by the value of the gradient of F at P , i.e. by the vector $e^{-43} \langle -800, 1200, -7200 \rangle$ or simply in the direction of the unit vector:

$$\mathbf{u} = \frac{1}{\sqrt{337}} \langle -2, 3, -18 \rangle$$

- (iii) The maximum rate of increase of F at P is given by:

$$\begin{aligned} \|\nabla F\| &= e^{-43} \sqrt{800^2 + 1200^2 + 7200^2} \\ &= e^{-43} \sqrt{53920000} \\ &= 400e^{-43} \sqrt{337} \end{aligned}$$

Q5: Evaluate the integral

(4 points)

$$\int_0^1 \int_x^1 e^{y^2} dy dx.$$

Solution:

The region of integration is:

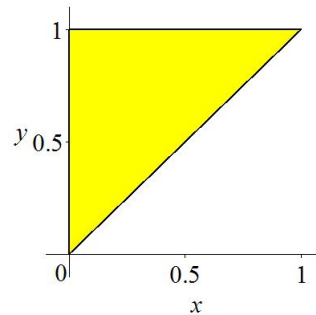


Figure 3: Region of Integration in the xy -plane

Changing the order of integration gives:

$$\begin{aligned} \int_0^1 \int_x^1 e^{y^2} dy dx &= \int_0^1 \int_0^y e^{y^2} dx dy \\ &= \int_0^1 x e^{y^2} \Big|_0^y dy \\ &= \int_0^1 y e^{y^2} dy \\ &= \frac{1}{2} e^{y^2} \Big|_0^1 \\ &= \frac{1}{2} (e - 1) \end{aligned}$$

Q6: Find the volume of the solid bounded by $z = 1 - y^2$, $x + y = 1$ and the three coordinate planes (first octant). (6 points)

Solution:

The region R in the xy -plane is given by:

$$R = \{(x, y) \mid 0 \leq y \leq 1 - x, \quad 0 \leq x \leq 1\}$$

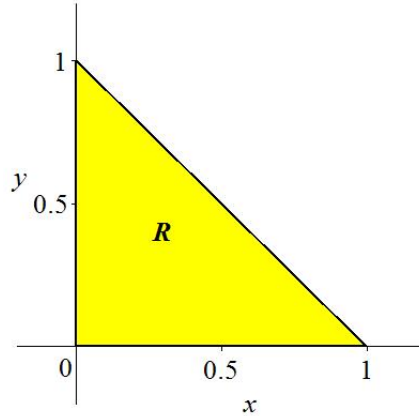


Figure 4: Region R in the xy -plane

Let $z = f(x, y) = 1 - y^2$. Then f is continuous in R and $f(x, y) \geq 0$ in R . Therefore the volume V of the solid below the surface $z = f(x, y)$ and above the region R in the xy -plane is given by:

$$\begin{aligned} V &= \iint_R f(x, y) dA = \int_0^1 \int_0^{1-x} (1 - y^2) dy dx \\ &= \int_0^1 \left(y - \frac{y^3}{3} \right) \Big|_0^{1-x} dx = \int_0^1 \left[1 - x - \frac{(1-x)^3}{3} \right] dx = \left[x - \frac{x^2}{2} + \frac{(1-x)^4}{12} \right] \Big|_0^1 \\ &= \left(1 - \frac{1}{2} + 0 \right) - \left(0 - 0 + \frac{1}{12} \right) = \frac{5}{12} \end{aligned}$$

Alternatively the volume V is given by the triple integral: $V = \int_0^1 \int_0^{1-x} \int_0^{1-y^2} dz dy dx$

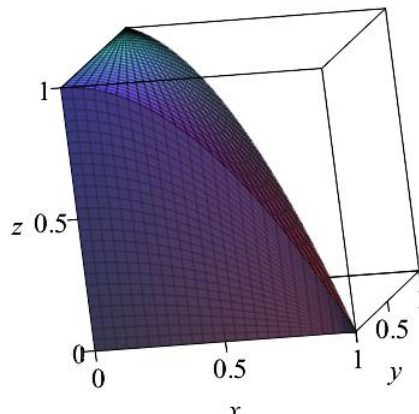


Figure 5: Graph of the solid