

Name: 





|                          |
|--------------------------|
| MWF 9 Koji Shimizu       |
| MWF 10 Can Kozcaz        |
| MWF 10 Yifei Zhao        |
| MWF 11 Oliver Knill      |
| MWF 11 Bena Tshishiku    |
| MWF 12 Jun-Hou Fung      |
| MWF 12 Chenglong Yu      |
| TTH 10 Jameel Al-Aidroos |
| TTH 10 Ziliang Che       |
| TTH 10 George Melvin     |
| TTH 11:30 Jake Marcinek  |
| TTH 11:30 George Melvin  |

- Start by printing your name in the above box and **check your section** in the box to the left.
- Do not detach pages from this exam packet or unstaple the packet.
- Please write neatly. Answers which are illegible for the grader cannot be given credit.
- **Show your work.** Except for problems 1-3,8, we need to see **details** of your computation.
- All functions can be differentiated arbitrarily often unless otherwise specified.
- No notes, books, calculators, computers, or other electronic aids can be allowed.
- You have 90 minutes time to complete your work.

|        |  |     |
|--------|--|-----|
| 1      |  | 20  |
| 2      |  | 10  |
| 3      |  | 10  |
| 4      |  | 10  |
| 5      |  | 10  |
| 6      |  | 10  |
| 7      |  | 10  |
| 8      |  | 10  |
| 9      |  | 10  |
| 10     |  | 10  |
| Total: |  | 110 |

|                                                                       |
|-----------------------------------------------------------------------|
| Problem 1) True/False questions (20 points), no justifications needed |
|-----------------------------------------------------------------------|

- 1) 

|   |   |
|---|---|
| T | F |
|---|---|

 If  $f(x, y) = 1$  is a curve, and near  $(2, 3)$  one can write  $y$  as a function of  $x$ , then  $y' = -f_y(2, 3)/f_x(2, 3)$ .

**Solution:**

The order is wrong: the  $f_y$  is in the denominator.

- 2) 

|   |   |
|---|---|
| T | F |
|---|---|

 If  $\iint_R f(x, y) dA = 0$ , then the function  $f(x, y)$  is everywhere zero on  $R = \{x^2 + y^2 \leq 1\}$ .

**Solution:**

If  $f = xy$  and  $R$  is the disc, then the integral is zero but  $f$  is nonzero.

- 3) 

|   |   |
|---|---|
| T | F |
|---|---|

 The directional derivative in the direction of the gradient is  $|\nabla f|$ .

**Solution:**

Indeed,  $D_{\nabla f/|\nabla f|} = \nabla f \cdot \nabla f/|\nabla f| = |\nabla f|$ .

- 4) 

|   |   |
|---|---|
| T | F |
|---|---|

 The linearization of  $f(x, y) = x^3 + y^3$  at  $(1, 1)$  is the quadratic function  $L(x, y) = 3x^2 + 3y^2$ .

**Solution:**

The linearization is a linear (affine) function and not quadratic.

- 5) 

|   |   |
|---|---|
| T | F |
|---|---|

 The function  $f(x, y) = x^2 + y^2$  satisfies the partial differential equation  $D = f_{xx}f_{yy} - f_{xy}^2 = 1$ .

**Solution:**

Almost, a factor 4 is missing.

- 6) 

|   |   |
|---|---|
| T | F |
|---|---|

 The function  $x^2y^2$  has no local minimum at  $(0, 0)$  because the discriminant function  $D$  is zero there.

**Solution:**

There can be a local minimum with  $D = 0$ .

- 7) 

|   |   |
|---|---|
| T | F |
|---|---|

 The double integral  $\int_0^{\pi/4} \int_0^2 r^3 \, dr d\theta$  is the volume of the part of a solid cylinder  $x^2 + y^2 \leq 4$  which is below the paraboloid  $z = x^2 + y^2$  and above the  $xy$  plane.

**Solution:**

We do not integrate from 0 to  $2\pi$ .

- 8) 

|   |   |
|---|---|
| T | F |
|---|---|

 The gradient of  $f(x, y, z)$  at  $(x_0, y_0, z_0)$  is perpendicular to the level surface of  $f$  through  $(x_0, y_0, z_0)$ .

**Solution:**

It indeed is! This is an important fact.

- 9) 

|   |   |
|---|---|
| T | F |
|---|---|

 If  $f(x, y, z) = 3x - 4z$ , then the minimal possible directional derivative  $D_{\vec{u}}f$  at any point in space is  $-5$ .

**Solution:**

The gradient has length 5. The directional derivative into the direction of the gradient is the length of the gradient.

- 10) 

|   |   |
|---|---|
| T | F |
|---|---|

 If  $(x, y)$  is not a critical point, then the directional derivative  $D_{\vec{v}}f$  can take both positive and negative values for different choices of  $\vec{v}$ .

**Solution:**

The directional derivative changes sign if  $\vec{v}$  is replaced by  $-\vec{v}$ .

**Solution:**

Because of the symmetry  $D_{-v}f = -D_vf$  the integral is zero.

- 11) 

|   |   |
|---|---|
| T | F |
|---|---|

 Using linearization of  $f(x, y) = x/y$  we can estimate  $1.01/1.001 = f(1.01, 1.001) \sim 1 + 0.01 - 0.001 = 1.009$ .

**Solution:**

$L(x, y) = 1 + 1 \cdot 0.01 - 1 \cdot 0.001$ .

- 12) 

|   |
|---|
| T |
|---|

|   |
|---|
| F |
|---|

 If  $(0, 0)$  is a critical point of  $f(x, y)$  with nonzero discriminant  $D = f_{xx}f_{yy} - f_{xy}^2$ , we know that it is either a saddle, a global maximum or a global minimum.

**Solution:**

Local max or min, but not necessary global max or min.

- 13) 

|   |
|---|
| T |
|---|

|   |
|---|
| F |
|---|

 For a rectangular region  $R$ , Fubini tells that  $\int_0^2 \int_0^3 f(x, y) \, dx dy = \int_0^2 \int_0^3 f(x, y) \, dy dx$  for any continuous function  $f(x, y)$ .

**Solution:**

We also have to switch the integration bounds.

- 14) 

|   |
|---|
| T |
|---|

|   |
|---|
| F |
|---|

 If a function  $f(x, y)$  has only one critical point  $(0, 0)$  in  $G = \{x^2 + y^2 \leq 1\}$  which is a local maximum and  $f(0, 0) = 1$ , then  $\iint_G f(x, y) \, dx dy > 0$ .

**Solution:**

The critical point can be surrounded by a small region only, where  $f$  is positive.

- 15) 

|   |
|---|
| T |
|---|

|   |
|---|
| F |
|---|

 If  $\vec{r}(t)$  is a curve in space for which the speed is 1 at all times and  $f(x, y, z)$  is a function of three variables, then  $d/dt f(\vec{r}(t)) = D_{\vec{r}'(t)}(f)$ .

**Solution:**

Yes, this is the chain rule.

- 16) 

|   |
|---|
| T |
|---|

|   |
|---|
| F |
|---|

 $\int_0^1 \int_0^1 f_{xy}(x, y) \, dy dx = f(1, 1) - f(1, 0) - f(0, 1) + f(0, 0)$ .

**Solution:**

This is a consequence of the fundamental theorem of calculus

- 17) 

|   |
|---|
| T |
|---|

|   |
|---|
| F |
|---|

 If  $f_{yy}(x, y) > 0$  everywhere, then  $f$  can not have any local maximum.

**Solution:**

We would have  $f_{yy} < 0$  at a local maximum.

- 18) ☐ T ☒ F The double integral  $\int_0^1 \int_0^1 x^2 - y^2 \, dx dy$  is the volume of the solid below the graph of  $f(x, y) = x^2 - y^2$  and above the square  $0 \leq x \leq 1, 0 \leq y \leq 1$  in the  $xy$ -plane.

**Solution:**

It is a signed volume. There can be part below.

- 19) ☒ T ☐ F For any unit vector  $\vec{v}$  and any differentiable function  $f$ , one has  $D_{\vec{v}}(f) + D_{-\vec{v}}(f) = 0$ .

**Solution:**

Write down the definition. The sum is  $\nabla f \cdot (v - v) = 0$ .

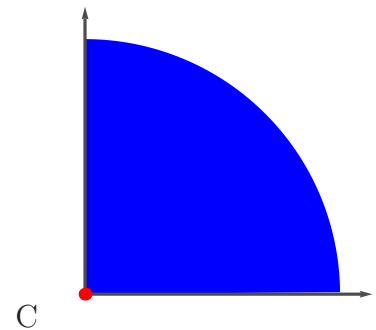
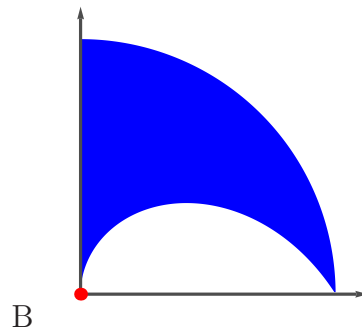
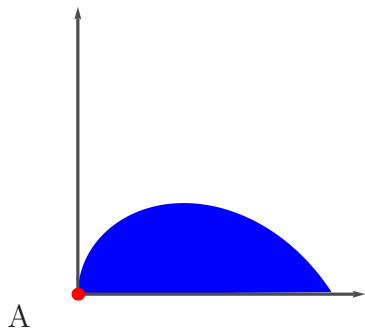
- 20) ☒ T ☐ F The surfaces  $x + y + z = 0$  and  $x^2 + y^2 + z^2 + x + y + z = 0$  have the same tangent plane at  $(0, 0, 0)$ .

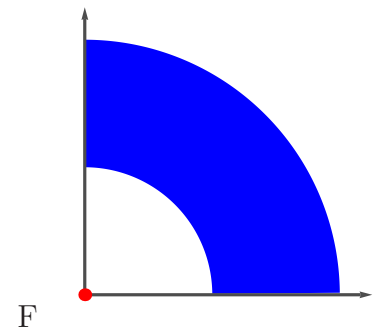
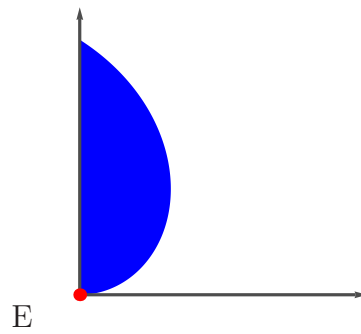
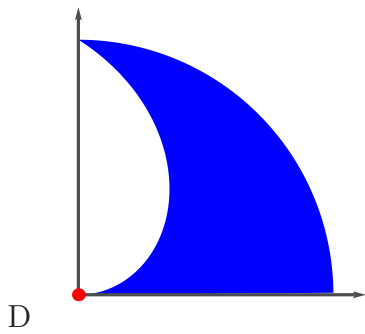
**Solution:**

They have the same gradient at  $(0, 0, 0)$ .

Problem 2) (10 points)

a) (6 points) Match the regions with the corresponding polar double integrals





| Enter A-F | Integral of $f(r, \theta)$                                          | Enter A-F | Integral of $f(r, \theta)$                                                |
|-----------|---------------------------------------------------------------------|-----------|---------------------------------------------------------------------------|
|           | $\int_0^{\pi/2} \int_0^{\pi/2} f(r, \theta) r \, dr d\theta$        |           | $\int_0^{\pi/2} \int_{\theta}^{\pi/2} f(r, \theta) r \, dr d\theta$       |
|           | $\int_0^{\pi/2} \int_0^{\theta} f(r, \theta) r \, dr d\theta$       |           | $\int_0^{\pi/2} \int_{\pi/2-\theta}^{\pi/2} f(r, \theta) r \, dr d\theta$ |
|           | $\int_0^{\pi/2} \int_0^{\pi/2-\theta} f(r, \theta) r \, dr d\theta$ |           | $\int_0^{\pi/2} \int_{\pi/4}^{\pi/2} f(r, \theta) r \, dr d\theta$        |

b) (4 points) Match the partial differential equations (PDE's) for the functions  $u(t, s)$  with their names. No justifications are needed.

| Enter A,B,C,D here | PDE                       |
|--------------------|---------------------------|
|                    | $u_t + uu_s - u_{ss} = 0$ |
|                    | $u_{tt} + u_{ss} = 0$     |

| Enter A,B,C,D here | PDE                   |
|--------------------|-----------------------|
|                    | $u_{tt} - u_{ss} = 0$ |
|                    | $u_t - u_{ss} = 0$    |

|                  |                  |                     |                     |
|------------------|------------------|---------------------|---------------------|
| A) Wave equation | B) Heat equation | C) Burgers equation | D) Laplace equation |
|------------------|------------------|---------------------|---------------------|

**Solution:**

- C D  
 a) E B  
 A F  
 b) C A  
 D B

Problem 3) (10 points)

a) (7 points) Find and classify all the critical points of the function

$$f(x, y) = 5 + 3x^2 + 3y^2 + y^3 + x^3 .$$

b) (3 points) Is there a global maximum or a global minimum for  $f(x, y)$ ?

**Solution:**

The gradient of  $f$  is

$$\langle 6x + 3x^2, 6y + 3y^2 \rangle = \langle 3x(2 + x), 3y(2 + y) \rangle .$$

There are 5 critical points:

| x  | y  | D   | $f_{xx}$ | Type    | f value |
|----|----|-----|----------|---------|---------|
| -2 | -2 | 36  | -6       | maximum | 13      |
| -2 | 0  | -36 | -6       | saddle  | 9       |
| 0  | -2 | -36 | 6        | saddle  | 9       |
| 0  | 0  | 36  | 6        | minimum | 5       |

b) There is no global maximum (nor global minimum). For  $y = 0$ , have  $5 + 3x^2 + x^3$  which grows like  $x^3$  for  $x \rightarrow \infty$ .

Problem 4) (10 points)

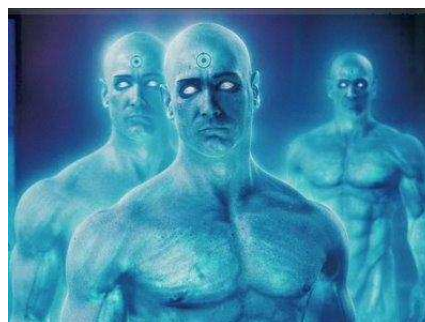
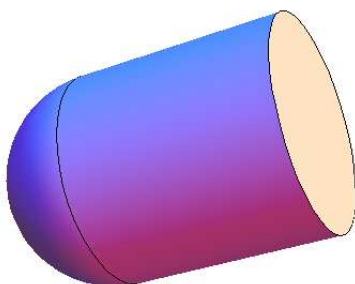
A **solid bullet** made of a half sphere and a cylinder has the volume  $V = 2\pi r^3/3 + \pi r^2 h$  and surface area  $A = 2\pi r^2 + 2\pi r h + \pi r^2$ . Doctor Manhattan designs a bullet with fixed volume and minimal area. With  $g = 3V/\pi = 1$  and  $f = A/\pi$  he therefore minimizes

$$f(h, r) = 3r^2 + 2rh$$

under the constraint

$$g(h, r) = 2r^3 + 3r^2 h = 1 .$$

Use the Lagrange method to find a local minimum of  $f$  under the constraint  $g = 1$ .

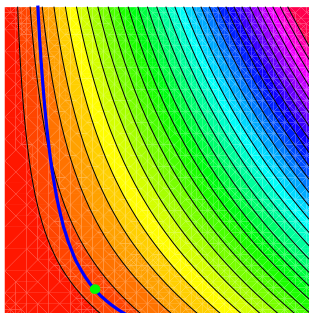


**Solution:**

The Lagrange equations are

$$\begin{aligned} 2h + 6r &= \lambda(6hr + 6r^2) \\ 2r &= 3\lambda r^2 \\ 3hr^2 + 2r^3 &= 1. \end{aligned}$$

Because  $r = 0$  is incompatible with the third equation, we can divide the second equation by  $r$ . This allows to eliminate  $\lambda$  and  $2h + 6r = 4h + 4r$  which is  $h = r$ . The third equation gives us  $h = r = 1/5^{1/3}$ . The point where the minimum occurs is  $(1/5^{1/3}, 1/5^{1/3})$ . The



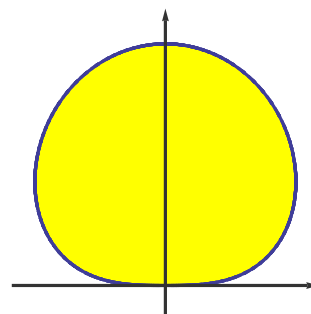
minimal value of  $f$  is  $5/5^{2/3}$ .

|                        |
|------------------------|
| Problem 5) (10 points) |
|------------------------|

A region  $R$  in the plane shown to the right is called the “**blob of nothingness**”. It does not have any purpose nor meaning. It just sits there. The region is given in polar coordinates as  $0 \leq r \leq \theta(\pi - \theta)$  for  $0 \leq \theta \leq \pi$ . Find the area

$$\int \int_R 1 \, dx dy$$

of this nihilistic object.



**Solution:**

$$\int_0^\pi \int_0^{\theta(\pi-\theta)} r \, dr d\theta = \int_0^\pi \theta^2(\pi - \theta)^2/2 \, d\theta = \pi^5/60 .$$



|                        |
|------------------------|
| Problem 6) (10 points) |
|------------------------|

a) (4 points) If

$$f(x, y) = y \cos(x - y) ,$$

find equation of plane tangent to  $z = f(x, y)$  at the point  $(2, 2, 2)$ .

b) (3 points) Find the equation of the tangent line to  $f(x, y) = 2$  at  $(2, 2)$ .

c) (3 points) Estimate  $f(2.1, 1.9)$  using linear approximation.

**Solution:**

a) Define  $g(x, y, z) = f(x, y) - z$ . It is important to deal with a function of three variables when looking at planes. The graph of  $g$  is equal to the level surface  $z - f(x, y) = 0$ . Then  $\nabla g(2, 2, 2) = \langle 0, 1, -1 \rangle$ . The tangent plane is of the form  $y - z = d$  where  $d$  is a constant. Plugging in  $(2, 2, 2)$  gives  $y - z = 0$ .

b)  $\nabla f(x, y) = \langle -y \sin(x - y), \cos(x - y) + \sin(x - y) \rangle$  and  $\nabla f(2, 2) = \langle 0, 2 \rangle$  so that the equation of the tangent line is  $y = d$  for a constant  $d$ . Plugging in the point  $(2, 2)$  gives  $y = 2$ .

c)  $L(2.1, 1.9) = 2 + 0(0.1) + 1(-0.1) = 1.9$ .

|                        |
|------------------------|
| Problem 7) (10 points) |
|------------------------|

A **Harvard robot bee** flies along the curve

$$\vec{r}(t) = \langle t - t^3, 3t^2 - 3t \rangle$$

and measures the temperature  $f(x, y)$ . It flies over the target point  $(0, 0)$  at time  $t = 0$  and time  $t = 1$ . At each time, its sensor measures the temperature change  $g'(t)$  where  $g(t) = f(\vec{r}(t))$ .

a) (5 points) Assume you knew that the gradient of  $f$  at  $(0, 0)$  is  $\langle a, b \rangle$ . What are the values of  $g'(t) = d/dt f(\vec{r}(t))$  at  $t = 0$  and  $t = 1$  in terms of  $a$  and  $b$ ?

b) (5 points) The bee measures  $g'(0) = 3$  and  $g'(1) = 3$ . What is the gradient  $\nabla f(0, 0) = \langle a, b \rangle$  of  $f$  at  $(0, 0)$ ?



Image source: Harvard Press release on  
robobees.seas.harvard.edu

### Solution:

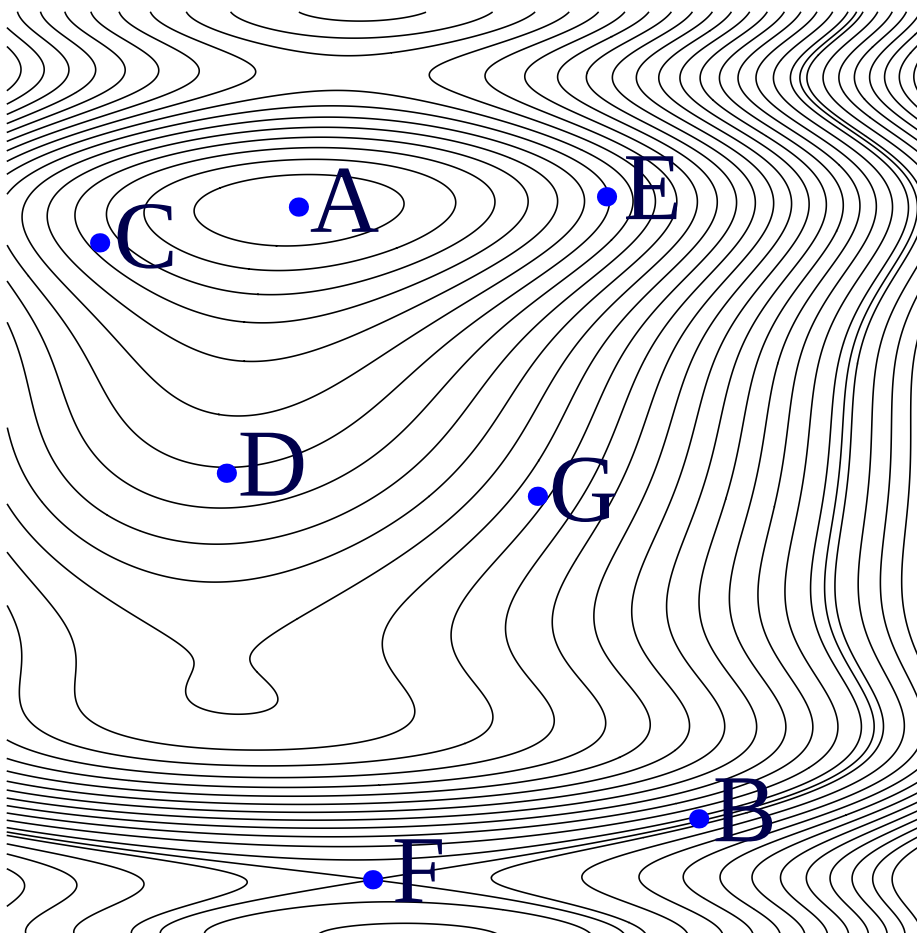
a)  $\vec{r}'(t) = \langle 1 - 3t^2, 6t - 3 \rangle$ . So that  $\vec{r}'(0) = \langle 1, -3 \rangle, \vec{r}'(1) = \langle -2, 3 \rangle$ . If the gradient of  $f$  at  $(0, 0)$  is  $\langle a, b \rangle$  we get by the chain rule  $d/dt f(\vec{r}(t)) = \langle a, b \rangle \cdot \vec{r}'(t)$  which is either  $\langle a, b \rangle \cdot \langle 1, -3 \rangle = a - 3b$  or  $\langle a, b \rangle \cdot \langle -2, 3 \rangle = -2a + 3b$ .

b) We know that  $a - 3b = 3$  and  $-2a + 3b = 3$ . This is a system of linear equations which has the solution  $\langle a, b \rangle = \langle -6, -3 \rangle$ .

### Problem 8) (10 points)

A function  $f(x, y)$  of two variables has level curves as shown in the picture. The function values at neighboring level curves differ by 1. [No justifications are needed in this problem. Naturally, since there are less points than boxes, some of the points A-G will appear more than once, but each box will only be filled with one letter.]

| Enter A-G | is a point, where ...                                                                                                       |
|-----------|-----------------------------------------------------------------------------------------------------------------------------|
|           | $f_x(x, y) = 0$ and $f_y(x, y) \neq 0$ .                                                                                    |
|           | $f_y(x, y) = 0$ and $f_x(x, y) \neq 0$ .                                                                                    |
|           | $f(x, y)$ has either a max or a min.                                                                                        |
|           | $f(x, y)$ has a saddle point.                                                                                               |
|           | $f(x, y)$ has no max nor min but is extremal under a constraint $y = c$ for some $c$ .                                      |
|           | $f(x, y)$ has no max nor min but is extremal under a constraint $x = c$ for some $c$ .                                      |
|           | the length of the gradient vector of $f$ is largest among all points A-G.                                                   |
|           | $D_{\langle 1/\sqrt{2}, 1/\sqrt{2} \rangle} f(x, y) = 0$ and $D_{\langle 1/\sqrt{2}, -1/\sqrt{2} \rangle} f(x, y) \neq 0$ . |
|           | $D_{\langle 1/\sqrt{2}, -1/\sqrt{2} \rangle} f(x, y) = 0$ and $D_{\langle 1/\sqrt{2}, 1/\sqrt{2} \rangle} f(x, y) \neq 0$ . |
|           | the tangent line to the curve is $x + y = d$ for some constant $d$ .                                                        |



**Solution:**

D,E,A,F,(D or F), (E or F), B,G,C,C.

To the tangent line (last choice): The equation  $x+y = d$  means that the gradient vector is  $\langle 1, 1 \rangle$  at the point. Use now that the gradient vector is perpendicular to the level curve.

Problem 9) (10 points)

Evaluate the following double integral

$$\int_0^1 \int_0^{(1-x)^2} \frac{x^3}{(1-\sqrt{y})^4} dy dx .$$

**Solution:**

We have to change the order of integration

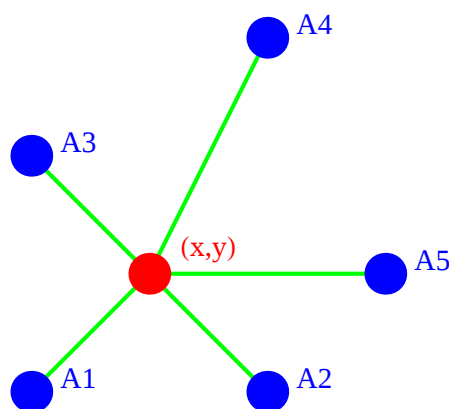
$$\int_0^1 \int_0^{1-\sqrt{y}} x^3/(1-\sqrt{y})^4 dx dy = \int_0^1 (1/4) dy = 1/4 .$$

**Problem 10) (10 points)**

A mass point with position  $(x, y)$  is attached by springs to the points  $A_1 = (0, 0)$ ,  $A_2 = (2, 0)$ ,  $A_3 = (0, 2)$ ,  $A_4 = (2, 3)$ ,  $A_5 = (3, 1)$ . It has the potential energy

$$f(x, y) = 31 - 14x + 5x^2 - 12y + 5y^2$$

which is the sum of the squares of the distances from  $(x, y)$  to the 5 points. Find all extrema of  $f$  using the second derivative test. The minimum of  $f$  is the position, where the mass point has the lowest energy.

**Solution:**

The gradient of  $f$  is

$$\nabla f(x, y) = \langle -14 + 10x, -12 + 10y \rangle .$$

It leads to the solution  $(x, y) = (7, 6)/5 = (1.4, 1.2)$ .

(Side remark: In general the average  $\sum_{i=1}^n A_i/n$  is the only critical point because the function  $f(X) = \sum_{i=1}^n |x - A_i|^2$  has the gradient  $\sum_{i=1}^n 2(X - A_i) = 0$  showing  $nX = \sum_i A_i$ . This is true in any dimension and any number of mass points. )

The Hessian matrix is

$$H = \begin{bmatrix} f_{xx} & f_{xy} \\ f_{yx} & f_{yy} \end{bmatrix} = \begin{bmatrix} 10 & 0 \\ 0 & 10 \end{bmatrix} .$$

From this we can read  $D = 100$  and  $f_{xx} = 10$ . The second derivative test shows that the point is a minimum. We have  $f(1.4, 1.2) = 14$ .