Practice Test

Chapter 2

Name _____

Instructions. Show your work and/or explain your answers.

1. Find the domain of the function

$$f\left(x,y\right) = \sqrt{y} + \sqrt{x^2 - 1}$$

Is the domain open, closed, or neither? Bounded or unbounded? Connnected or not connected?

Solution: $dom(f) = \{(x,y) \mid y \ge 0 \text{ and } x^2 \ge 1\} = \{(x,y) \mid x \le -1, y \ge 0\} \cup \{(x,y) \mid x \ge 1, y \ge 0\}$ Since domain contains its boundaries y = 0, x = -1, and x = 1, it is *closed*. Since $x \ge 0$ and $y \ge 0$ can approach infinity within the domain, it is *unbounded*. Since no path exists from $\{(x,y) \mid x \le -1, y \ge 0\}$ to $\{(x,y) \mid x \ge 1, y \ge 0\}$ that stays in the domain, the domain is *not connected*.

2. Show the following limit does not exist by showing that different paths through the origin lead to different limits:

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

Solution: Along y = 0, the limit is 1. Along x = 0, the limit is -1.

3. Does the following limit exist?

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

Solution: No. Along x = 0 and y = 0, the limit is 1. However, along y = x the limit is 2.

4. Find the linearization of $f(x,y) = x + e^{xy}$ at (1,0)

Solution: $f_x(x,y) = 1 + ye^{xy}$, $f_y(x,y) = xe^{xy}$. Thus, L(x,y) = 2 + 1(x-1) + 1(y-1).

5. Find the second order derivatives of

$$f\left(x,y\right) = x^2 + e^{xy}$$

Solution: $f_x = 2x + ye^{xy}$, $f_y = xe^{xy}$, $f_{xx} = 2 + y^2e^{xy}$, $f_{yy} = x^2e^{xy}$, $f_{xy} = e^{xy} + xye^{xy}$

6. Find the separated solution of

$$\frac{\partial u}{\partial t} + \frac{\partial u}{\partial x} = u$$

Solution: $u(x,t) = \phi(x) T(t)$ implies that $\phi T' + \phi' T = \phi T$, so that

$$\frac{T'}{T} + \frac{\phi'}{\phi} = 1, \quad \frac{T'(t)}{T(t)} = \frac{\phi'(x)}{\phi(x)} + 1$$

Thus, T'(t) = -kT(t) and $\phi'(x) = (-1 - k)\phi(x)$, so that the separated solution is

$$\phi(x) T(t) = Pe^{-kt}e^{(-k-1)x}$$

7. Find $\partial_u z$ when $z = x^2 + y^3$ and $x = u^2 + uv$, $y = u^3v$

Solution: The chain rule implies that

$$\frac{\partial z}{\partial u} = 2x \frac{\partial x}{\partial u} + 3y^2 \frac{\partial y}{\partial u}$$

$$= 2\left(u^2 + uv\right) (2u + v) + 3\left(u^3v\right)^2 \left(3u^2v\right)$$

$$= 4u^3 + 6u^2v + 2uv^2 + 9u^8v^3$$

8. Prove that the derivative of a sum is the sum of the derivatives by applying the chain rule for 2 variables to

$$w = x + y$$

where x = f(t) and y = g(t).

Solution: The chain rule implies that

$$\frac{dw}{dt} = \frac{\partial w}{\partial x}\frac{dx}{dt} + \frac{\partial w}{\partial y}\frac{dy}{dt}$$

However, $w_x = 1$ and $w_y = 1$, and also w = f(t) + g(t), so that

$$\frac{d}{dt}\left(f\left(t\right) + g\left(t\right)\right) = \frac{dw}{dt} = \frac{dx}{dt} + \frac{dy}{dt} = f'\left(t\right) + g'\left(t\right)$$

thus completing the proof.

9. Find the gradient of the function $g(x,y) = x^2 + y^2$, and then show that it is normal to the curve

$$x^2 + y^2 = 25$$

at the point (3,4).

Solution: The curve $x^2 + y^2 = 25$ is a circle. $\nabla g = \langle 2x, 2y \rangle$, so $\nabla g(3, 4) = \langle 6, 8 \rangle$. However, $\nabla g(3, 4) = \langle 6, 8 \rangle$ is parallel to the radius $\langle 3, 4 \rangle$ and thus must be perpendicular to the tangent line.

10. In what direction is the function $f(x,y) = x^2 + y^3$ decreasing the fastest at the point (1,3)?

Solution: The gradient of f is $\nabla f = \langle 2x, 3y^2 \rangle$, so that $\nabla f(1,3) = \langle 2, 27 \rangle$. This is the direction in which f is *increasing* the fastest. The direction f is *decreasing* the fastest is thus

$$-\nabla f(1,3) = \langle -2, -27 \rangle$$

11. Find the extrema and saddle points of $f(x,y) = x^2 + 3xy + 2y^2 - 4x - 5y$.

Solution: $f_x = 2x + 3y - 4$, $f_y = 3x + 4y - 5$. Thus,

$$2x + 3y = 4$$

$$3x + 4y = 5$$

Thus, the critical point is (-1,2). Moreover, $f_{xx}=2$, $f_{xy}=3$, and $f_{yy}=4$, so that

$$D = f_{xx}f_{yy} - (f_{xy})^2 = 4 \cdot 2 - 3^2 = -1$$

and thus there is a critical point at the saddle.

12. Find the extrema and saddle points of $f(x,y) = 4x^3 - 6x^2y + 3y^2$

Solution: $f_x = 12x^2 - 12xy$, $f_y = -6x^2 + 6y$, Thus, $12x^2 = 12xy$ and $6x^2 = 6y$. Since $x^2 = xy$, x = 0 or x = y. If x = 0, then $x^2 = y$ implies that y = 0, and the critical point is (0,0). If x = y, then $x^2 = y$ implies that $x^2 = x$ or x = 1,0. Thus, the critical points are (0,0) and (1,1). However,

$$D = (24x - 12y) 6 - (12x)^2 = 144x - 72y - 144x^2$$

Thus, D(0,0) = 0 and there is no info, and D(1,1) = 144 - 72 - 144 = -72 < 0, so there is a saddle at (1,1).

13. Find the point(s) on the curve xy = 1 that are closest to the origin.

Solution: That is, minimize $f(x,y) = x^2 + y^2$ subject to xy = 1. If g(x,y) = xy, then $\nabla f = \langle 2x, 2y \rangle$ and $\nabla g = \langle y, x \rangle$, so that

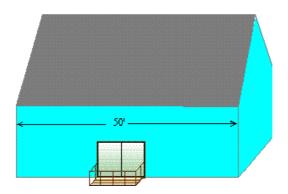
$$2x = \lambda y, \quad 2y = \lambda x$$

Since neither x, y can be zero, we have $\lambda = 2x/y$, so that

$$2y = \frac{2x}{y}x$$
 $y^2 = x^2$ $y = x, y = -x$

If y = -x, then $xy = -x^2 = 1$ which has no solution. If y = x, then $xy = x^2 = 1$, so x = 1, -1 and the critical points are (1, 1) and (-1, -1). In both cases f(1, 1) = f(-1, -1) = 2. Moreover, f(2, 1/2) = 4.25, so we must have minima at these points.

14. Use Lagrange Multipliers to solve the following: John wants to build a 500 ft^2 deck behind his house.



His house is 50 feet long, and correspondingly, he wants the deck to be between 5 and 50 feet long. What dimensions of the deck will minimize the lengths of the rail around the 3 exposed sides of the deck?

Solution: Let x be the length and y be the width of the deck. Then xy = 500. Let L denote the length of the rail. Then

$$L = x + 2y$$

Thus, we must minimize L = x + 2y subject to xy = 500 for x in [5, 50]. If g(x, y) = xy, then $\nabla L = \langle 1, 2 \rangle$ and $\nabla g = \langle y, x \rangle$, so that

$$1 = \lambda y, \qquad 2 = \lambda x$$

Since $\lambda = 1/y$, substitution leads to

$$2 = \frac{1}{y} x \qquad and \qquad 2y = x$$

Substituting x = 2y into the constraint yields $2y^2 = 500$, or

$$y^2 = 250, \qquad y = \sqrt{250} = 5\sqrt{10}$$

If x = 2y and $y = 5\sqrt{10}$, then $x = 10\sqrt{10}$, so that $\left(10\sqrt{10}, 5\sqrt{10}\right)$ is a critical point. At that point

$$L = 10\sqrt{10} + 2 \cdot 5\sqrt{10} = 20\sqrt{10} = 63.25'$$

When x = 5, then y = 100 and at (5, 100) the length is

$$L = 5 + 2 \cdot 100 = 205$$

When x = 50, then y = 10 and at (50, 10), the length is

$$L = 50 + 2 \cdot 10 = 70'$$

Thus, the shortest rail occurs when $x=10\sqrt{10}=31.622'$ and $y=5\sqrt{10}=15.811'$

15. ** Heating of a 2 dimensional surface (such as in a sheet of metal) is modeled by the 2 dimensional heat equation

$$\frac{\partial u}{\partial t} = k^2 \frac{\partial^2 u}{\partial x^2} + k^2 \frac{\partial^2 u}{\partial y^2}$$

where u(x, y, t) is a function of 3 variables and k is a constant. What is the separable solution of the 2 dimensional heat equation (hint: involves 2 separation constants)?

Solution: Let $u\left(x,y,t\right)=\phi\left(x\right)\rho\left(y\right)T\left(t\right)$. Then

$$\phi(x) \rho(y) T'(t) = k^2 \phi''(x) \rho(y) T(t) + k^2 \phi(x) \rho''(y) T(t)$$

Dividing through by $\phi(x) \rho(y) T(t)$ leads to

$$\frac{\phi\left(x\right)\rho\left(y\right)T'\left(t\right)}{\phi\left(x\right)\rho\left(y\right)T\left(t\right)} = \frac{k^{2}\phi''\left(x\right)\rho\left(y\right)T\left(t\right)}{\phi\left(x\right)\rho\left(y\right)T\left(t\right)} + \frac{k^{2}\phi\left(x\right)\rho''\left(y\right)T\left(t\right)}{\phi\left(x\right)\rho\left(y\right)T\left(t\right)}$$

which simplifies to

$$\frac{T'(t)}{T(t)} = \frac{k^2 \phi''(x)}{\phi(x)} + \frac{k^2 \rho''(y)}{\rho(y)}$$

Both sides of the equation must be constant, so that

$$\frac{T'(t)}{T(t)} = -\omega^2 \qquad and \quad \frac{k^2 \phi''(x)}{\phi(x)} + \frac{k^2 \rho''(y)}{\rho(y)} = -\omega^2$$

The second equation can now be written as

$$\frac{k^{2}\phi''(x)}{\phi(x)} = -\omega^{2} - \frac{k^{2}\rho''(y)}{\rho(y)}$$

thus implying both sides of this equation are constant (we let $-\lambda^2$ denote this constant).

$$\frac{k^2\phi''(x)}{\phi(x)} = -\lambda^2 \qquad and \qquad -\omega^2 - \frac{k^2\rho''(y)}{\rho(y)} = -\lambda^2$$

The last equation becomes

$$\omega^{2}\rho\left(y\right)+k^{2}\rho''\left(y\right)=\lambda^{2}\rho\left(y\right)$$
 or $\rho''\left(y\right)+\frac{\omega^{2}-\lambda^{2}}{k^{2}}\rho\left(y\right)=$

If $\omega^2 > \lambda^2$, then the equation is a harmonic oscillator and has a solution of

$$\rho(y) = A_1 \cos\left(\frac{y\sqrt{\omega^2 - \lambda^2}}{k}\right) + B_1 \sin\left(\frac{y\sqrt{\omega^2 - \lambda^2}}{k}\right)$$

If $\omega^2 = \lambda^2$, then $\rho''(y) = 0$ and $\rho(y) = A_1 + B_1 y$. If $\omega^2 < \lambda^2$, then

$$\rho(y) = A_1 \cosh\left(\frac{y\sqrt{\omega^2 - \lambda^2}}{k}\right) + B_1 \sinh\left(\frac{y\sqrt{\omega^2 - \lambda^2}}{k}\right)$$

Moreover,

$$\frac{k^{2}\phi''(x)}{\phi(x)} = -\lambda^{2} \text{ implies that } \phi''(x) + \frac{\lambda^{2}}{k^{2}}\phi(x) = 0$$

implies that

$$\phi(x) = \rho(y) = A_2 \cos\left(\frac{\lambda}{k}x\right) + B_2 \sin\left(\frac{\lambda}{k}x\right)$$

and finally, $T'(t) = -\omega^2 T(t)$ implies that $T(t) = Pe^{-\omega^2 t}$. Thus, for $\omega^2 > \lambda^2$, the separated solution is

$$u(x, y, t) = Pe^{-\omega^{2}t} \left(A_{2} \cos \left(\frac{\lambda}{k} x \right) + B_{2} \sin \left(\frac{\lambda}{k} x \right) \right) \left(A_{1} \cos \left(\frac{y\sqrt{\omega^{2} - \lambda^{2}}}{k} \right) + B_{1} \sin \left(\frac{y\sqrt{\omega^{2} - \lambda^{2}}}{k} \right) \right)$$

and similar for the other two cases.