Question 1 [15 points]

(i) [8 points] Determine the domain and range of the following function. Please be sure to justify your answer.

$$f(x,y) = 5\ln(y - x^2 + 3)$$

For the domain we need $y - x^2 + 3 > 0$, or $y > x^2 - 3$. This is the set of all points in the *xy*-plane that lie strictly above the parabola. For the range, note that $0 < y - x^2 + 3 < \infty$. Thus, the range of this function is the range of the natural logarithm, which is $(-\infty, \infty)$.

(ii) [7 points] Sketch the level curves of the following function.

$$f(x,y) = 10e^{9-x^2-y^2}$$

The level curves are defined by $10e^{9-x^2-y^2} = c$, where $0 < c \leq 10e^9$. Rearranging, we find $x^2 + y^2 = 9 - \ln(c/10)$. These are circles with center the origin and radius $\sqrt{9 - \ln(c/10)}$, with $0 \leq \sqrt{9 - \ln(c/10)} < \infty$.

Question 2 [10 points]

(i) [5 points] Determine all values of (x, y) where the following function is continuous:

$$f(x,y) = \begin{cases} \frac{3x+y-1}{x^2+3} & (x,y) \neq (0,0) \\ 3 & (x,y) = (0,0) \end{cases}$$

Be sure to justify your answer.

The function $(3x + y - 1)/(x^2 + 3)$ is continuous for all (x, y), because the denominator is never zero. Thus, the only possible problem for f(x, y) is that its limit at the origin is not equal to its value at the origin. Since $(3x + y - 1)/(x^2 + 3) \rightarrow -1/3$ as $(x, y) \rightarrow (0, 0)$, which is not equal to f(0, 0) = 3, we find that f is continuous for all $(x, y) \neq (0, 0)$.

(ii) [5 points] Evaluate the following limit or determine that it does not exist.

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

We consider lines through the origin of the form y = mx. Approaching along such a line, the limit becomes

$$\lim_{x \to 0} \frac{x^2 - mx}{x - mx} = \lim_{x \to 0} \frac{x - m}{1 - m} = \frac{-m}{1 - m}$$

This is different for different values of m, so by the two-path test the limit does not exist.

Question 3 [15 points]

(i) [8 points] Given

$$f(x,y) = \sin\left(\frac{x}{y}\right),$$

compute $f_x(x, y)$, $f_{xx}(x, y)$, and $f_{xy}(x, y)$.

$$f_x(x,y) = \frac{1}{y} \cos\left(\frac{x}{y}\right),$$

$$f_{xx} = -\frac{1}{y^2} \sin\left(\frac{x}{y}\right)$$

$$f_{xy} = -\frac{1}{y^2} \cos\left(\frac{x}{y}\right) + \frac{x}{y^3} \sin\left(\frac{x}{y}\right)$$

(ii) [7 points] Let $g(x, y) = y \ln(2x + y)$, x(t, s) = ts, and $y(t, s) = e^{s^2 t}$. Compute dg/ds. Make sure your answer is in terms of s and t only.

$$\frac{\partial g}{\partial s} = \frac{\partial g}{\partial x}\frac{\partial x}{\partial s} + \frac{\partial g}{\partial y}\frac{\partial y}{\partial s} = \frac{2y}{2x+y}(t) + \left[\ln(2x+y) + \frac{y}{2x+y}\right](2ste^{s^2t})$$
$$= \frac{2te^{s^2t}}{2st+e^{s^2t}} + \left[\ln(2st+e^{s^2t}) + \frac{e^{s^2t}}{2st+e^{s^2t}}\right]2ste^{s^2t}$$

Question 4 [15 points]

(i) [5 points] Compute the directional derivative of the following function at the given point in the direction of the given vector.

$$h(x,y) = 37 + x^2y + \cos x, \qquad P(1,2), \qquad (2,3)$$

We compute $\nabla h(x,y) = \langle 2xy - \sin x, x^2 \rangle$ and $\nabla h(1,2) = \langle 4 - \sin(1), 1 \rangle$. Also $\mathbf{u} = \langle 2, 3 \rangle / \sqrt{13}$. Hence,

$$D_{\mathbf{u}}h(1,2) = \langle 4 - \sin(1), 1 \rangle \cdot \frac{1}{\sqrt{13}} \langle 2, 3 \rangle = \frac{1}{\sqrt{13}} (11 - 2\sin(1)).$$

- (ii) [5 points] In what direction does the function h(x, y) from part (i) have the greatest decrease? The greatest decrease occurs in the direction opposite to the gradient, hence in the direction of $-\langle 4 - \sin(1), 1 \rangle$.
- (iii) [5 points] The derivative of a function f(x, y) at a point P is greatest in the direction of the vector (1, -1). In this direction, the value of its derivative is 3√2. What is ∇f at P? We know that the gradient points in the direction of greatest increase. Thus, ∇f(P) = c(1, -1) for some positive number c. Also, in that direction, the directional derivative is |∇f(P)|. Thus,

$$3\sqrt{2} = D_{\mathbf{u}}f(P) = |\nabla f(P)| = c\sqrt{2}$$

Therefore, c = 3, and so $\nabla f(P) = 3\langle 1, -1 \rangle$.

Question 5 [10 points]

(i) [5 points] Find the equation of the tangent plane to the surface $z = x^2 - xy - y^2$ at the point (x, y) = (1, 1).

We have $\nabla f(x, y) = \lambda 2x - y, -x - 2y$, and so $\nabla f(1, 1) = \langle 1, -3 \rangle$. Also, f(1, 1) = -1. Hence, the equation of the tangent plane is

$$z = -1 + 1(x - 1) - 3(y - 1)$$

(ii) [5 points] By about how much will $f(x, y, z) = e^x \cos(yz)$ change as the point P(x, y, z) moves from the origin a distance of ds = 0.1 unit in the direction of $\langle 2, 2, -2 \rangle$. We use the formula $df = D_{\mathbf{u}}f(0, 0, 0)ds$, where ds = 0.1 and $\mathbf{u} = \langle 2, 2, -2 \rangle/(2\sqrt{3})$. Since $\nabla f(x, y, z) = e^x \cos(yz), -ze^x \sin(yz), -ye^x \sin(yz) \rangle$ and $\nabla f(0, 0, 0) = \langle 1, 0, 0 \rangle$. Therefore,

$$Df = \langle 1, 0, 0 \rangle \cdot \frac{1}{2\sqrt{3}} \langle 2, 2, -2 \rangle (0.1) = \frac{1}{\sqrt{3}} 0.1 = \frac{1}{10\sqrt{3}}.$$

Question 6 [10 points] Find the local maxima, minima, and saddle points of $f(x, y) = x^3 + y^3 + 3x^2 - 3y^2 - 8$.

First, we find the critical points:

$$f_x = 3x^2 + 6x = 3x(x+2) = 0,$$
 $f_y = 3y^2 - 6y = 3y(y-2) = 0.$

Hence, the critical points are (0,0), (0,2), (-2,0), (-2,2). To use the second derivative test, we compute

$$f_{xx} = 6x + 6,$$
 $f_{xy} = 0,$ $f_{yy} = 6y - 6.$

Thus, D(0,0) = -36, so (0,0) is a saddle; D(0,2) = 36 and $f_{xx}(0,2) = 6$, so (0,2) is a local minimum; D(-2,0) = 36 and $f_{xx}(-2,0) = -6$, so (-2,0) is a local maximum; and D(-2,2) = -36, so (-2,2) is a saddle.

Question 7 [10 points]

(i) [5 points] Evaluate the following integral using a method of your choice.

$$\int_0^1 \int_0^{x^3} e^{y/x} \mathrm{d}y \mathrm{d}x$$

We compute

$$\int_0^1 \left[x e^{y/x} \Big|_{y=0}^{y=x^3} \right] \mathrm{d}x = \int_0^1 \left[x e^{x^2} - x \right] \mathrm{d}x = \frac{1}{2} e^{x^2} - \frac{1}{2} x^2 \Big|_0^1 = \frac{1}{2} e - 1.$$

(ii) [5 points] Set up, but do not evaluate, a double integral that represents the volume of the solid that lies below the surface defined by f(x, y) = 3xy and above the region in the xy-plane that lies between y = x, x + y = 2, and the x-axis. Make sure you clearly state the limits of integration and order of integration.

By drawing the region is in the xy-plane, we see that its best to integrate first with respect to x. (Otherwise you'd need two integrals. However, one can do this correctly.) Therefore, we find

$$\int_0^1 \int_y^{2-y} 3xy \mathrm{d}x \mathrm{d}y.$$

Question 8 [10 points] Consider the following integral

$$\int_0^4 \int_{-\sqrt{4-y}}^{(y-4)/2} \frac{x^3}{1+y^2} \mathrm{d}x \mathrm{d}y$$

- (i) [5 points] Sketch the region of integration. First note that x = (y 4)/2 is equivalent to y = 2x + 4, which is a line containing the points (-2, 0) and (0, 4). Also, $x = -\sqrt{4-y}$ is equivalent to $y = 4 x^2$ for $x \le 0$. This curve also contains the points (-2, 0) and (0, 4), and is above the line between their two intersection points. (Your answer should have included a graph of this.)
- (ii) [5 points] Write down an equivalent integral, with the order of integration reversed. Make sure you clearly state the limits of integration. (Note, you do not need to evaluate the resulting integral.)

$$\int_{-2}^{0} \int_{2x+4}^{4-x^2} \frac{x^3}{1+y^2} \mathrm{d}y \mathrm{d}x.$$