Instructions: 100 points total. Use only your brain and writing implement. You have 90 minutes to complete this exam. Good luck.

1. (8 pts.) Prove that the following limit does **NOT** exist.

$$\lim_{(x,y)\to(0,0)} \frac{4x^2y}{x^4+y^2}$$

Sol. Let
$$f(x,y) = \frac{4x^2y}{x^4+y^2}$$
.

If y = 0, then $f(x,0) = \frac{0}{x^4} = 0$. Therefore $f(x,y) \to 0$ as $(x,y) \to 0$ along the x- axis.

If $y = x^2$, then $f(x, x^2) = \frac{4x^4}{x^4 + x^4} = \frac{4x^4}{2x^4} = 2$. Therefore $f(x, y) \to 2$ as $(x, y) \to 0$ along $y = x^2$. Since different paths lead to different values, the given limit does not exist.

2. (8 pts.) Find the directional derivative of f(x,y) = xy at the point P(1,9) in the direction from P to Q(4,5). Is f(x,y) (circle one) increasing / decreasing / stationary at P?

Sol. Given f(x,y) = xy. Gradient of $f(x,y) = \nabla f(x,y) = \langle y,x \rangle$. $\overline{PQ} = \langle 4-1,5-9 \rangle = \langle 3,-4 \rangle$. The unit vector in the direction of $\overline{PQ} = \hat{u} = \frac{\langle 3,-4 \rangle}{\sqrt{3^2 + (-4)^2}} = \frac{1}{5} \langle 3,-4 \rangle$.

The directional derivative of f in the direction of $\hat{u} = D_{\hat{u}}f(x,y) = \langle y,x \rangle \cdot \frac{1}{5}\langle 3,-4 \rangle = \frac{1}{5}(3y-4x)$.

Thus
$$D_{\hat{u}}f(1,9) = \frac{1}{5}(3(9) - 4(1)) = \frac{23}{5}$$
.

Increasing.

3. (8 pts.) Suppose that

$$f(x,y) = x e^{xy}$$
 where $x = t^2$, $y = \ln(t)$.

Use the **Chain Rule** to find the derivative $\frac{df}{dt}$. Simplify your answer completely for full credit and make sure it is a function only of the variable t.

Sol. Given f(x,y) = xy. Then $\frac{\partial f}{\partial x} = xe^{xy}y + e^{xy} = (xy+1)e^{xy}$ and $\frac{\partial f}{\partial y} = x^2e^{xy}$.

Moreover, $x = t^2$ then $\frac{dx}{dt} = 2t$ and $y = \ln(t)$ then $\frac{dy}{dt} = \frac{1}{t}$. Now,

$$\frac{df}{dt} = \frac{\partial f}{\partial x} \cdot \frac{dx}{dt} + \frac{\partial f}{\partial y} \cdot \frac{dy}{dt}$$

$$= (xy+1)e^{xy}2t + x^2e^{xy}\frac{1}{t}$$

$$= (2t(xy+1) + x^2/t)e^{xy}$$

$$= (2t^3 \ln t + 2t + t^3)t^{t^2}.$$

- 4. (12 pts.) Consider the surface defined by $h(x,y) = 5x^2 + 3y^2$.
 - (a) Find the tangent plane to the surface $h(x,y) = 5x^2 + 3y^2$ at the point (1,1,h(1,1)).

Sol. Given
$$h(x,y) = 5x^2 + 3y^2$$
. So, $h(1,1) = 5 + 3 = 8$. $h_x(x,y) = 10x$, $h_x(1,1) = 10$ and $h_y(x,y) = 6y$, $h_y(1,1) = 6$. The equation of the tangent plane to the surface $h(x,y) = 5x^2 + 3y^2$ at the point $(1,1,h(1,1))$ is $z - 8 = 10(x - 1) + 6(y - 1)$. Or $z = 10x + 6y - 8$.

- (b) Estimate the value h(.9, 1.01) using differentials. (Full credit only for using a linear approximation.)
 - **Sol.** The linear approximation of h(x,y) at (1,1) is given by

$$h(x,y) = h(1,1) + h_x(1,1)(x-1) + h_y(1,1)(y-1)$$

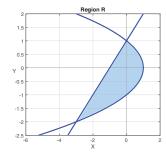
$$= 8 + 10(x-1) + 6(y-1)$$

$$h(0.9,1.01) = 8 + 10(0.9-1) + 6(1.01-1)$$

$$= 8 - 1 + 0.06$$

$$= 7.06.$$

5. (12 pts.) The shaded lamina (plate or region) R below is bounded by the curves with equations $y^2 = 1 - x$ and y = x + 1. On this lamina, the charge density is given by $\sigma(x, y) = xy$ coulombs/ m^2 . Find the total charge of the lamina, including units in your final answer.



Sol. The total charge is given by $Q = \iint_D \sigma(x,y) dA = \iint_D xy dA$.

Here
$$D = \{(x,y)| -2 \le y \le 1, y-1 \le x \le 1-y^2\}$$
. Then

$$Q = \int_{-2}^{1} \int_{y-1}^{1-y^{2}} xy \, dxdy$$

$$= \int_{-2}^{1} \frac{x^{2}}{2} y \Big|_{y-1}^{1-y^{2}} dy$$

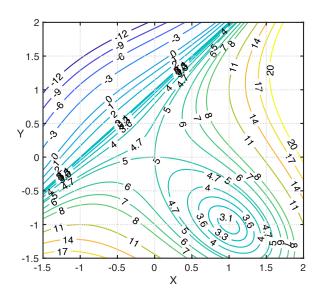
$$= \frac{1}{2} \int_{-2}^{1} y (1 - y^{2}) - y (y - 1)^{2} dy$$

$$= \frac{1}{2} \int_{-2}^{1} (y^{5} - 3y^{3} + 2y^{2}) dy$$

$$= \frac{1}{2} (\frac{y^{6}}{6} - \frac{3}{4}y^{4} + \frac{2}{3}y^{3}) \Big|_{-2}^{1}$$

$$= \frac{27}{8} \text{ coulomb.}$$

6. (14 pts.) Pictured is a contour plot for the function $f(x,y) = 5 + 2x^3 - 2y^3 + 6xy$



(a) The function f(x,y) has **two** local extrema at points (a,b), [i.e. a saddle point, a local maximum, or a local minimum at (a,b)]. In the table below, give the values of these extrema and the points at which they occur. Then briefly justify your answer.

	coordinates (a, b)	Value $f(a, b)$	min, max or saddle?
1.	(0, 0)	f(0,0)=5	saddle point
2.	(1, -1)	f(1, -1)=3.1	local min

Justification: Critical point (0,0) is the intersection of two contour lines. If we move toward (0,0) along the line y=x,f decreases. But if we move toward (0,0) along the line y=-x,f increases. Thus (0,0) is a saddle point.

Critical point (1, -1) is the center of all the contour lines and all contours decreases as we move toward (1, -1). Thus it is a local min.

(b) Use the second derivatives test to verify your answer. That is, find all critical points of f(x, y) and classify them as local maxima, local minima, or saddle points.

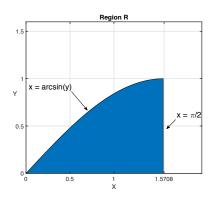
Sol. Given $f(x,y) = 5 + 2x^3 - 2y^3 + 6xy$, then $f_x(x,y) = 6x^2 + 6y$, $f_y(x,y) = -6y^2 + 6x$, $f_{xx}(x,y) = 12x$, $f_{xy}(x,y) = 6$, and $f_{yy}(x,y) = -12y$. Solving $f_x(x,y) = 0$ and $f_y(x,y) = 0$ find the critical points (0,0) and (1,-1). $D(x,y) = f_{xy}(x,y) f_{yy}(x,y) = f^2(x,y) = -144xy - 36$

 $D(x,y) = f_{xx}(x,y)f_{yy}(x,y) - f_{xy}^2(x,y) = -144xy - 36$ D(0,0) = -36 < 0 and D(1,-1) = 144 - 26 = 108 > 0.

	Critical Point (a, b)	Value $f(a, b)$	f_{xx}	D	min, max or saddle?
1.	(0, 0)	f(0,0)=5	0	-36	saddle point
2.	(1, -1)	f(1, -1)=3	12	108	local min

7. (12 pts.) Compute the double integral over the region R of integration by **reversing the order** of integration.

$$\int_{0}^{1} \int_{\arcsin(y)}^{\frac{\pi}{2}} \cos(x) \sqrt{3 + \cos^{2}(x)} \, dx \, dy$$



If we reverse the order then

$$\int_0^1 \int_{x=\arcsin(y)}^{\frac{\pi}{2}} \cos(x) \sqrt{3 + \cos^2(x)} \, dx \, dy = \int_0^{\frac{\pi}{2}} \int_{y=0}^{\sin x} \cos(x) \sqrt{3 + \cos^2(x)} \, dy \, dx.$$

Then

$$\int_0^{\frac{\pi}{2}} \int_{y=0}^{\sin x} \cos(x) \sqrt{3 + \cos^2(x)} \, dy \, dx$$
$$= \int_0^{\frac{\pi}{2}} \cos(x) \sin(x) \sqrt{3 + \cos^2(x)} \, dx$$

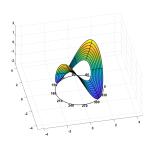
Let $3 + \cos^2(x) = u$ then $-2\cos(x)\sin(x)dx = du$, so

$$\int_0^{\frac{\pi}{2}} \cos(x) \sin(x) \sqrt{3 + \cos^2(x)} \ dx$$

$$= \frac{1}{2} \int_3^4 \sqrt{u} du$$

$$= \frac{1}{2} \frac{u^{3/2}}{3/2} \Big|_3^4 = \frac{1}{3} (8 - 3\sqrt{3}).$$

8. (12 pts.) Find the surface area of the part of the saddle $z=x^2-y^2$ that lies between the cylinders $x^2+y^2=1$ and $x^2+y^2=4$. (A picture is included for help with visualization, but is unnecessary.)



Given $z=x^2-y^2$, so $\frac{\partial z}{\partial x}=2x$, $\frac{\partial z}{\partial y}=-2y$. The surface area is $A=\iint_D\sqrt{1+\left(\frac{\partial z}{\partial x}\right)^2+\left(\frac{\partial z}{\partial y}\right)^2}$. Where D is the region between the cylinders $x^2+y^2=1$ and $x^2+y^2=2^2$. In polar coordinates: $D=\{(r,\theta)|1\leq r\leq 2,0\leq \theta\leq 2\pi\}$.

$$A = \iint_{D} \sqrt{1 + \left(\frac{\partial z}{\partial x}\right)^{2} + \left(\frac{\partial z}{\partial y}\right)^{2}}$$

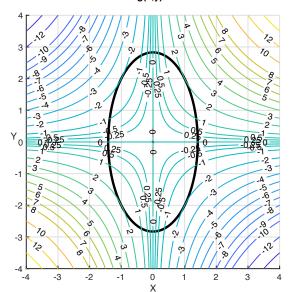
$$= \int_{0}^{2\pi} \int_{1}^{2} \sqrt{1 + 4r^{2}} \, r dr d\theta$$

$$= \int_{0}^{2\pi} d\theta \int_{1}^{2} \sqrt{1 + 4r^{2}} \, r dr$$

$$= \frac{1}{8} 2\pi \frac{(1 + 4r^{2})^{\frac{3}{2}}}{\frac{3}{2}} \Big|_{1}^{2} = \frac{\pi}{6} (17\sqrt{17} - 5\sqrt{5}).$$

9. (14 pts.) Consider the function f(x,y) = xy and its contour plot shown below.

Contour plot of f(x,y) = xyConstraint g(x,y) = 8 in black.



(a) The function f(x, y) has two local minima subject to the constraint $g(x, y) = 4x^2 + y^2 = 8$. (The constraint g(x, y) = 8 is plotted in black in the figure.) By examining the contour plot give the coordinates of the two local minima (a, b) and the value f(a, b) at those points.

	(a,b)	Minimum value $f(a, b)$
1.	$(a_1, b_1) = (1, 2)$	f(1,2) = 2
2.	$(a_2, b_2) = (-1, -2)$	f(1,2) = 2.

(b) Give the equations you must solve simultaneously in order to use the method of Lagrange multipliers to find the minimum values of f(x,y) subject to the constraint $4x^2 + y^2 = 8$. (Be careful; it might be easy to leave out one equation.)

Sol. The gradient vectors are $\nabla f(x,y) = \langle y,x \rangle$ and $\nabla g(x,y) = \langle 8x,2y \rangle$. Thus the equations we need to solve are

$$y = \lambda 8x$$
$$x = \lambda 2y$$
$$4x^2 + y^2 = 8.$$

(c) Now verify that the first point, call its coordinates (a_1, b_1) , in your list from part (a) satisfies these equations.

Sol. From part (b) using first two equations we get $\lambda = \pm \frac{1}{4}$. For $\lambda = \frac{1}{4}$ and the first point (1,2) we have $2 = \frac{1}{4}(8)(1) = 2$, $1 = \frac{1}{4}(2)(2) = 1$ and $4(1)^2 + 2^2 = 8$.

(d) One of the equations you gave in (b) should involve the gradient vector ∇f . Compute the gradient vectors $\nabla f(a_1, b_1)$ and $\nabla g(a_1, b_1)$, then plot them (up to a positive scaling factor) in the contour plot above. Then in the space to the right, explain briefly why the method of Lagrange multipliers works.

$$\nabla f(a_1, b_1) = \langle 2, 1 \rangle$$

Explanation: The positive factor is $\frac{1}{4}$. We observe that the vector $\langle 2,1\rangle$ at (1,2) are normal to both the contours g(x,y)=8 and f(x,y)=2. Thus the Lagrange method works here.

$$\nabla g(a_1, b_1) = \langle 8, 4 \rangle$$