

1. (15%) 令 $f(x, y) = x^2 e^{x \cos y}$ 其中 $x \in \mathbb{R}$, $-\frac{\pi}{2} < y < 2\pi$ 。求函數 $f(x)$ 的候選點並決定其極值性質。

Solution:

Let $f(x, y) = x^2 e^{x \cos y}$, then $\nabla f(x, y) = (2xe^{x \cos y} + x^2 e^{x \cos y} (\cos y), -x^2 e^{x \cos y} (x \sin y))$.

$$\begin{cases} xe^{x \cos y} (2 + x \cos y) = 0 & \text{---(1)} \\ -x^3 \sin y e^{x \cos y} = 0 & \text{---(2)} \end{cases} \quad (5 \text{ points})$$

From (2), we have $x = 0$ or $\sin y = 0 \Rightarrow y = 0$ or π .

(i) $x = 0$, then $-\frac{\pi}{2} < y < 2\pi$.

(ii) $y = 0$, then $x = 0$ or -2 .

(iii) $y = \pi$, then $x = 0$ or 2 .

critical points: $(-2, 0)$, $(2, \pi)$, and $(0, y)$, $-\frac{\pi}{2} < y < 2\pi$. (3 points)

$f_{xx} = e^{x \cos y} (2 + 4x \cos y + x^2 \cos^2 y)$ (1 point)

$f_{xy} = f_{yx} = x^2 e^{x \cos y} (-3 \sin y - x \sin y \cos y)$ (1 point)

$f_{yy} = e^{x \cos y} (-x^3 \cos y + x^4 \sin^2 y)$ (1 point)

Let $D(x, y) = f_{xx} f_{yy} - (f_{xy})^2$.

(i) $D(-2, 0) < 0$, then $(-2, 0)$ is a saddle point. (1 point)

(ii) $D(2, \pi) < 0$, then $(2, \pi)$ is a saddle point. (1 point)

(iii) For $-\frac{\pi}{2} < y < 2\pi$, $D(0, y) = 0$, then it is inconclusion.

But we know that $f(x, y) \geq 0$ for all $x \in \mathbb{R}$, $-\frac{\pi}{2} < y < 2\pi$. This implies that for all $-\frac{\pi}{2} < y < 2\pi$, $f(0, y) = 0$ is minimum. (2 points)

2. (10%) 求過曲面 $x^4 + y^4 + z^4 = 9xyz$ 上點 $(1, 1, 2)$ 的切平面方程式。

Solution:

Let $F(x, y, z) = x^4 + y^4 + z^4 - 9xyz$, then $\nabla F = (4x^3 - 9yz, 4y^3 - 9xz, 4z^3 - 9xy)$. (4 points)

$\Rightarrow \nabla F(1, 1, 2) = (-14, -14, 23)$ (3 points)

Then the tangent plane of $F = 0$ at $(1, 1, 2)$ is $-14(x-1) - 14(y-1) + 23(z-2) = 0$ or $-14x - 14y + 23z = 18$. (3 points)

3. (15%) 限制條件 $xy = 2$, 用 Lagrange 乘子法求函數 $\sqrt{x^2 + 4y^2}$ 的最小值。

Solution:

By Lagrange multiplier method

$$\begin{cases} 2x = \lambda y & (1) \\ 8y = \lambda x & (2) \quad [5\text{pts}] \\ xy = 2 & (3) \end{cases}$$

by (3), if $\lambda = 0$ then $x = y = 0$ fail to satisfy (3) so $\lambda \neq 0$

Also by (3), x, y share the same sign

So λ must be positive [4pts]

multiple (1) and (2), one has $16xy = \lambda^2 xy$ so $\lambda = 4$ using (3) then $(x, y) = (\pm 2, \pm 1)$ [4pts, 2pts for each (x, y)]

the minimum value is $2\sqrt{2}$ [2pts]

4. (10%) 計算 $I = \int_{-1}^1 \int_{-1}^1 (e^{x^2} \sin y + x^2 y^4) dx dy$.

Solution:

$$\begin{aligned} \int_{-1}^1 \int_{-1}^1 e^{x^2} \sin y dx dy &= \int_{-1}^1 \int_{-1}^1 e^{x^2} \sin y dy dx \\ &= - \int_{-1}^1 e^{x^2} \cos y \Big|_{-1}^1 dx \\ &= - \int_{-1}^1 e^{x^2} (\cos 1 - \cos(-1)) dx \\ &= 0 \quad [5\text{points}] \end{aligned}$$

$$\begin{aligned}\int_{-1}^1 \int_{-1}^1 x^2 y^4 dx dy &= \int_{-1}^1 \frac{1}{3} x^3 y^4 \Big|_{-1}^1 dy \\ &= \int_{-1}^1 \frac{2}{3} y^4 dy \\ &= \frac{2}{15} y^5 \Big|_{-1}^1 \\ &= \frac{4}{15} \quad [5\text{points}]\end{aligned}$$

$$\therefore I = \int_{-1}^1 \int_{-1}^1 (e^{x^2} \sin y + x^2 y^4) dx dy = \int_{-1}^1 \int_{-1}^1 e^{x^2} \sin y dx dy + \int_{-1}^1 \int_{-1}^1 x^2 y^4 dx dy = \frac{4}{15}$$

5. (15%) 計算 $I = \iint_T (x+y)^{10} dx dy$, T 是一個三角形, 三頂點座標為 $(0,0), (1,1), (2,0)$ 。

Solution:

We can do change of variables to find the integral. Set

$$\begin{cases} u = x + y \\ v = x - y \end{cases} \quad (3 \text{ point})$$

Then

$$\begin{cases} x = \frac{1}{2}(u+v) \\ y = \frac{1}{2}(u-v) \end{cases} \quad (3 \text{ point})$$

And the Jacobian will be

$$J = \begin{vmatrix} \frac{\partial x}{\partial u} & \frac{\partial x}{\partial v} \\ \frac{\partial y}{\partial u} & \frac{\partial y}{\partial v} \end{vmatrix} = \begin{vmatrix} \frac{1}{2} & \frac{1}{2} \\ \frac{1}{2} & -\frac{1}{2} \end{vmatrix} = -\frac{1}{2} \quad (3 \text{ point})$$

So the integral will be

$$\iint_T (x+y)^{10} dx dy = \iint_{T'} u^{10} \left| -\frac{1}{2} \right| du dv$$

where T' is the triangle with vertices $(0,0), (2,0), (2,2)$. (3 point) And

$$\iint_{T'} \frac{1}{2} u^{10} du dv = \int_0^2 \int_0^u \frac{1}{2} u^{10} dv du = \frac{512}{3} \quad (3 \text{ point})$$

6. (10%) 計算 $I = \int_0^2 \int_{-\sqrt{4-y^2}}^{\sqrt{4-y^2}} x^2 y^2 dx dy$.

Solution:

Let $x = r \cos \theta$, $y = r \sin \theta$

$$\begin{aligned}\text{原式} &= \int_0^\pi \int_0^2 r^4 \cos^2 \theta \sin^2 \theta r dr d\theta [2\text{pts for integral range, 2pts for Jacobian determinant}] \\ &= \frac{2^6}{6} \int_0^\pi \frac{1 + \cos 2\theta}{2} \frac{1 - \cos 2\theta}{2} d\theta [2\text{pts}] \\ &= \frac{2^4}{6} \int_0^\pi 1 - \cos^2 2\theta d\theta [2\text{pts}] \\ &= \frac{2^4}{6} \int_0^\pi 1 - \frac{1 + \cos 4\theta}{2} d\theta [2\text{pts}] \\ &= \frac{4\pi}{3}\end{aligned}$$

7. (10%) 計算 $I = \int_0^1 \int_{\sqrt{y}}^1 e^{x^3} dx dy$.

Solution:

$$\begin{aligned} \int_0^1 \int_{\sqrt{y}}^1 e^{x^3} dx dy &= \int_0^1 \int_0^{x^2} e^{x^3} dy dx && [4\text{points}] \\ &= \int_0^1 ye^{x^3} \Big|_{y=0}^{y=x^2} dx \\ &= \int_0^1 x^2 e^{x^3} dx && [3\text{points}] \\ &= \frac{1}{3} e^{x^3} \Big|_0^1 \\ &= \frac{1}{3}(e-1) && [3\text{points}] \end{aligned}$$

8. (15%) 令 $f(x, y) = \ln \sqrt{x^2 + y^2}$.

- (a) (5%) 求 f 在點 $(3, 4)$ 沿著指向點 $(2, 6)$ 的方向導數。
 (b) (10%) 求 f 在點 $(3, 4)$ 增加率最快的方向及沿此方向增加率的大小為何?

Solution:

(a)
 $\nabla f(3, 4) = \left(\frac{x}{x^2 + y^2}, \frac{y}{x^2 + y^2} \right) \Big|_{(3,4)} = \left(\frac{3}{25}, \frac{4}{25} \right)$ (2 points)

$\vec{u} = (2, 6) - (3, 4) = (-1, 2)$ (1 points)

$\frac{\partial f}{\partial \vec{u}}(3, 4) = \nabla f(3, 4) \cdot \frac{\vec{u}}{|\vec{u}|} = \left(\frac{3}{25}, \frac{4}{25} \right) \cdot \left(\frac{-1}{\sqrt{5}}, \frac{2}{\sqrt{5}} \right) = \frac{\sqrt{5}}{25}$ (2 points)

(b)
 增加率最快方向 = $\nabla f(3, 4) = \left(\frac{3}{25}, \frac{4}{25} \right)$ (5 points)

增加率 = $|\nabla f(3, 4)| = \sqrt{\left(\frac{3}{25} \right)^2 + \left(\frac{4}{25} \right)^2} = \frac{1}{5}$ (5 points)

如果 $\nabla f(3, 4)$ 計算錯誤而過程正確，可各得3分。