

1. (15 pts) Consider the function

$$f(x, y) = \begin{cases} \frac{x^2 + y^2}{4} \cdot \ln(x^2 + y^2) & , \text{if } (x, y) \neq (0, 0), \\ 0 & , \text{if } (x, y) = (0, 0). \end{cases}$$

- (a) (3 pts) Is  $f(x, y)$  continuous at  $(0, 0)$ ?  
 (b) (4 pts) Find  $f_x(0, 0)$ ,  $f_y(0, 0)$ , and  $f_x(x, y)$ ,  $f_y(x, y)$  for  $(x, y) \neq (0, 0)$ .  
 (c) (4 pts) Find  $f_{xy}(0, 0)$  and  $f_{xy}(x, y)$  for  $(x, y) \neq (0, 0)$ .  
 (d) (4 pts) Is  $f_{xy}(x, y)$  continuous at  $(0, 0)$ ?

**Solution:**

(a) Set  $x = r \cos \theta$  and  $r \sin \theta$ . Then

$$\begin{aligned} \lim_{(x,y) \rightarrow (0,0)} \frac{x^2 + y^2}{4} \ln(x^2 + y^2) &= \lim_{r \rightarrow 0^+} \frac{r^2}{4} \ln(r^2) = \frac{1}{2} \lim_{r \rightarrow 0^+} r^2 \ln r = \frac{1}{2} \lim_{r \rightarrow 0^+} \frac{\ln r}{r^{-2}} \\ &= \frac{1}{2} \lim_{r \rightarrow 0^+} \frac{r^{-1}}{-2r^{-3}} = \frac{1}{2} \lim_{r \rightarrow 0^+} \frac{r^2}{-2} = 0 = f(0, 0). \end{aligned}$$

Therefore,  $f(x, y)$  is continuous at  $(0, 0)$ .

$f(0, 0) = 0$  (1%), Computation of the limit (2%).

(b) For  $(x, y) \neq (0, 0)$ ,

$$f_x(x, y) = \frac{x}{2} \cdot \ln(x^2 + y^2) + \frac{x^2 + y^2}{4} \cdot \frac{1}{x^2 + y^2} \cdot 2x = \frac{x}{2} (\ln(x^2 + y^2) + 1). \quad (1\%)$$

$$f_y(x, y) = \frac{y}{2} \cdot \ln(x^2 + y^2) + \frac{x^2 + y^2}{4} \cdot \frac{1}{x^2 + y^2} \cdot 2y = \frac{y}{2} (\ln(x^2 + y^2) + 1). \quad (1\%)$$

$$\begin{aligned} f_x(0, 0) &= \lim_{h \rightarrow 0} \frac{f(h, 0) - f(0, 0)}{h} = \lim_{h \rightarrow 0} \frac{\frac{h^2}{4} \ln h^2}{h} = \frac{1}{4} \lim_{h \rightarrow 0} h \cdot \ln h^2 \\ &= \frac{1}{2} \lim_{h \rightarrow 0} \frac{\ln |h|}{h^{-1}} = \frac{1}{2} \lim_{h \rightarrow 0} \frac{h^{-1}}{-h^{-2}} = \frac{1}{2} \lim_{h \rightarrow 0} -h = 0 \quad (1\%) \end{aligned}$$

$$f_y(0, 0) = \lim_{h \rightarrow 0} \frac{f(0, h) - f(0, 0)}{h} = \lim_{h \rightarrow 0} \frac{\frac{h^2}{4} \ln h^2}{h} = 0 \quad (1\%).$$

(c) For  $(x, y) \neq (0, 0)$ ,

$$f_{xy}(x, y) = \frac{x}{2} \cdot \frac{2y}{x^2 + y^2} = \frac{xy}{x^2 + y^2}. \quad (2\%)$$

$$f_{xy}(0, 0) = \lim_{h \rightarrow 0} \frac{f_x(0, h) - f_x(0, 0)}{h} = \lim_{h \rightarrow 0} \frac{\frac{0}{2} (\ln(h^2) + 1) - 0}{h} = 0 \quad (2\%)$$

(d) **Solution 1.**

Set  $x = r \cos \theta$  and  $y = r \sin \theta$ . Then

$$\lim_{(x,y) \rightarrow (0,0)} f_{xy}(x,y) = \lim_{r \rightarrow 0^+} \frac{r^2 \cos \theta \sin \theta}{r^2} = \lim_{r \rightarrow 0^+} \cos \theta \sin \theta. \quad (2\%)$$

For different  $\theta$ , the limit value is different. So the limit does not exist. (1%) Therefore,  $f_{xy}(x,y)$  is not continuous at  $(0,0)$ . (1%)

**Solution 2.**

First, let's approach  $(0,0)$  along the  $y = x$ . Then  $y = x$  gives  $f_{xy}(x,x) = 1/2$  for all  $x \neq 0$ , so  $f_{xy}(x,y) \rightarrow 1/2$  as  $(x,y) \rightarrow (0,0)$  along the line  $y = x$ . (1%)

Next, we approach  $(0,0)$  along the  $y = -x$ . Then  $y = -x$  gives  $f_{xy}(x,-x) = -1/2$  for all  $x \neq 0$ , so  $f_{xy}(x,y) \rightarrow -1/2$  as  $(x,y) \rightarrow (0,0)$  along the line  $y = -x$ . (1%)

So  $\lim_{(x,y) \rightarrow (0,0)} f_{xy}(x,y)$  does not exist. (1%)

Therefore,  $f_{xy}(x,y)$  is not continuous at  $(0,0)$ . (1%)

2. (8 pts)  $f(x, y)$  is a differentiable function on  $R^2$ . Consider two points  $P_0 = (x_0, y_0) \neq P_1 = (x_1, y_1)$  and define a function  $g(t) = f(x_0 + t(x_1 - x_0), y_0 + t(y_1 - y_0))$ .
- (a) (2 pts) Compute  $g'(t)$  by the chain rule.
- (b) (6 pts) Suppose that  $f(x_0, y_0) = f(x_1, y_1)$  and  $\nabla f \neq \vec{0}$ . Prove that the line segment  $\overline{P_0P_1}$  is tangent to at least one level curve  $f(x, y) = c$  for some  $c$ .

**Solution:**

(a) Define  $g(t) = f(x_0 + t(x_1 - x_0), y_0 + t(y_1 - y_0))$ . Then

$$(1\%) \quad g'(t) = f_x(x_0 + t(x_1 - x_0), y_0 + t(y_1 - y_0))x_t \\ + f_y(x_0 + t(x_1 - x_0), y_0 + t(y_1 - y_0))y_t$$

$$(1\%) \quad = f_x(x_0 + t(x_1 - x_0), y_0 + t(y_1 - y_0))(x_1 - x_0) \\ + f_y(x_0 + t(x_1 - x_0), y_0 + t(y_1 - y_0))(y_1 - y_0)$$

(b)  $P_0 \neq P_1$  and  $f(x_0, y_0) = f(x_1, y_1) \Rightarrow$

$$(2\%) \quad g(0) = f(x_0, y_0) = f(x_1, y_1) = g(1) \Rightarrow$$

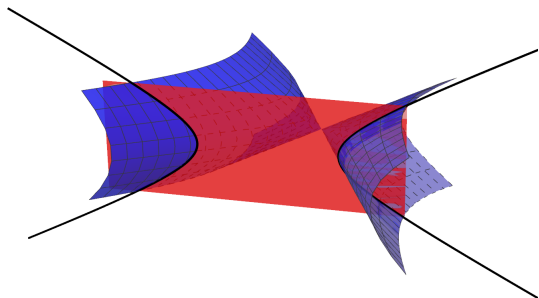
$$\text{There exists a } 0 \leq t^* \leq 1 \text{ such that } g'(t^*) = \frac{g(1) - g(0)}{1 - 0} = 0$$

(2%) There exists a point  $P^*(x_0 + t^*(x_1 - x_0), y_0 + t^*(y_1 - y_0))$  lying on  $\overline{P_0P_1}$  with  $f(x, y) = c = g(t^*)$

(1%) At this point  $P^*$ ,  $\nabla f \cdot (x_1 - x_0, y_1 - y_0) = g'(t^*) = 0$

(1%)  $\Rightarrow \overline{P_0P_1}$  tangent to the level curve  $f(x, y) = c = g(t^*)$

3. (10 pts) Let  $C$  be the hyperbola formed by the intersection of the cone  $x^2 + 3z^2 = 4y^2$  and the plane  $2x + y = 5$ . Find the maximum and the minimum distance between the origin and the point on  $C$  (if exist) by the method of Lagrange multipliers.



**Solution:**

Let  $f(x, y, z) = x^2 + y^2 + z^2$ ,  $g(x, y, z) = x^2 - 4y^2 + 3z^2$ ,  $h(x, y, z) = 2x + y$ . We want to find extreme values of  $f$  under constraints  $g = 0$  and  $h = 5$ . By the method of Lagrange multipliers, we solve the system of equations:

$$\begin{cases} f_x = \lambda g_x + \mu h_x \\ f_y = \lambda g_y + \mu h_y \\ f_z = \lambda g_z + \mu h_z \\ g = 0 \\ h = 5 \end{cases} \Rightarrow \begin{cases} 2x = \lambda 2x + 2\mu \dots \textcircled{1} \\ 2y = -\lambda 8y + \mu \dots \textcircled{2} \\ 2z = \lambda 6z \dots \textcircled{3} \\ x^2 - 4y^2 + 3z^2 = 0 \dots \textcircled{4} \\ 2x + y = 5 \dots \textcircled{5} \end{cases}$$

(3pts for correct setting and equations.)

$\textcircled{3} \Rightarrow \lambda = \frac{1}{3}$  or  $z = 0$ .

Case 1:  $z = 0$ ,  $\textcircled{4} \Rightarrow x = \pm 2y$ . If  $x = 2y$ ,  $\textcircled{5} \Rightarrow y = 1$ ,  $x = 2 \Rightarrow \lambda = 0$ ,  $\mu = 2$ .

There is one solution  $(x, y, z) = (2, 1, 0)$ ,  $(\lambda, \mu) = (0, 2)$ .

If  $x = -2y$   $\textcircled{5} \Rightarrow y = -\frac{5}{3}$ ,  $x = \frac{10}{3} \Rightarrow \lambda = -\frac{2}{3}$ ,  $\mu = \frac{50}{9}$ .

There is another solution  $(x, y, z) = (\frac{10}{3}, -\frac{5}{3}, 0)$ ,  $(\lambda, \mu) = (-\frac{2}{3}, \frac{50}{9})$ . 2pts.

Case 2:  $\lambda = \frac{1}{3}$  but  $z \neq 0$ ,  $\textcircled{1} \Rightarrow x = \frac{3}{2}\mu$ ,  $\textcircled{2} \Rightarrow y = \frac{3}{14}\mu$

However,  $\textcircled{4} \Rightarrow \left(\frac{3}{2}\mu\right)^2 - \left(\frac{3}{14}\mu\right)^2 + 3z^2 = 0$

$\Rightarrow 3z^2 = -\left(\frac{9}{4} - \left(\frac{3}{14}\right)^2\right)\mu^2 < 0 \dots \dots (\rightarrow \leftarrow)$  2pts.

Hence the only solutions are  $(x, y, z) = (2, 1, 0)$ ,  $(x, y, z) = (\frac{10}{3}, -\frac{5}{3}, 0)$

$\therefore f(2, 1, 0) = 5 < f(\frac{10}{3}, -\frac{5}{3}, 0) = \frac{125}{9} \therefore f$  obtains minimum value at  $(2, 1, 0)$ . 1pt

i.e the minimum distance between  $(0, 0, 0)$  and  $C$  is  $\sqrt{5}$ . 1pt

The  $C$  is unbounded and the maximum distance doesn't exist. 1pt **Sol 2:**

$$\begin{cases} x^2 + 3z^2 = 4y^2 \\ 2x + y = 5 \end{cases} \Rightarrow \text{Let } x = t, y = 5 - 2x = 5 - 2t, 3z^2 = 4y^2 - x^2 = 4(5 - 2t)^2 - t^2$$

$$x^2 + y^2 + z^2 = t^2 + (5 - 2t)^2 + \frac{4}{3}(5 - 2t)^2 - \frac{1}{3}t^2 = f(t).$$

Find  $t$  such that  $f(t)$  is minimized.

At most 3pts for this solution.

4. (12 pts) Find the center of mass of a lamina

$$D = \{(x, y) \in \mathbf{R}^2 \mid x \geq 0, y \geq 0, x^2 + 9y^2 \leq 1\}$$

whose density function at any point is proportional to the square of its distance from the  $y$ -axis.

**Solution:**

The density function is  $\rho(x, y) = x^2$  (1 point). Let  $x = r \cos \theta$  and  $y = \frac{r}{3} \sin \theta$  where  $0 \leq r \leq 1$  and  $0 \leq \theta \leq \frac{\pi}{2}$  (1 point). Thus

$$\frac{\partial(x, y)}{\partial(r, \theta)} = \begin{vmatrix} \cos \theta & -r \sin \theta \\ \frac{1}{3} \sin \theta & \frac{1}{3} r \cos \theta \end{vmatrix} = \frac{r}{3}. \text{ (1 points)}$$

$$\begin{aligned} m &= \iint_D \rho(x, y) dA = \iint_D x^2 dA \\ &= \int_0^{\pi/2} \int_0^1 r^2 \cos^2 \theta \frac{r}{3} dr d\theta \\ &= \frac{1}{3} \left[ \int_0^{\pi/2} \cos^2 \theta d\theta \right] \left[ \int_0^1 r^3 dr \right] \\ &= \frac{1}{3} \cdot \frac{\pi}{4} \cdot \frac{1}{4} = \frac{\pi}{48} \text{ (2 points)}. \end{aligned}$$

$$\begin{aligned} m\bar{X} &= \iint_D x\rho(x, y) dA \\ &= \iint_D x^3 dA \text{ (1 point)} \\ &= \int_0^{\pi/2} \int_0^1 \frac{1}{3} r^4 \cos^3 \theta dr d\theta \\ &= \frac{1}{3} \cdot \left[ \int_0^{\pi/2} \cos^3 \theta d\theta \right] \left[ \int_0^1 r^4 dr \right] \\ &= \frac{1}{3} \left[ \int_0^{\pi/2} (1 - \sin^2 \theta) d(\sin \theta) \right] \cdot \left[ \frac{1}{5} \right] \\ &= \frac{2}{45} \text{ (2 points)}. \end{aligned}$$

$$\begin{aligned} m\bar{Y} &= \iint_D y\rho(x, y) dA \\ &= \iint_D x^2 y dA \text{ (1 point)} \\ &= \frac{1}{9} \int_0^{\pi/2} \int_0^1 r^4 \cos^2 \theta \sin \theta dr d\theta \\ &= \frac{1}{9} \left[ \int_0^{\pi/2} \cos^2 \theta d(-\cos \theta) \right] \left[ \int_0^1 r^4 dr \right] \\ &= \frac{1}{9} \cdot \left[ \frac{-1}{3} \cos^3 \theta \Big|_0^{\pi/2} \right] \cdot \frac{1}{5} \\ &= \frac{1}{135} \text{ (2 points)}. \end{aligned}$$

Then the center of mass is  $(\bar{X}, \bar{Y}) = \left( \frac{32}{15\pi}, \frac{16}{45\pi} \right)$  (1 point).

5. (10 pts) Evaluate the integral

$$\iiint_U \frac{1}{x^2 + y^2 + z^2} dV$$

where  $U = \{(x, y, z) \in \mathbb{R}^3 : x^2 + y^2 + z^2 \leq 36 \text{ and } z \geq 3\}$ .

**Solution:**

Use spherical coordinate,  $z \geq 3$  can be expressed as  $\rho \cos \phi \geq 3$ . We can obtain  $\rho \geq 3 \sec \phi$ . The bound for  $\rho$  is given by  $3 \sec \phi \leq \rho \leq 6$ . Consider the  $\phi$  value when the upper bound and the lower bound meet, we have  $\sec \phi = 2$ ,  $\phi = \frac{\pi}{3}$ . The region is rotationally symmetric with respect to  $z$  axis, we have  $0 \leq \theta \leq 2\pi$ .

The integral can be expressed in spherical coordinates.

$$\begin{aligned} \iiint_U \frac{1}{x^2 + y^2 + z^2} dV &= \int_0^{2\pi} \int_0^{\frac{\pi}{3}} \int_{3 \sec \phi}^6 \frac{1}{\rho^2} \cdot \rho^2 \sin \phi d\rho d\phi d\theta = 2\pi \cdot \int_0^{\frac{\pi}{3}} \rho \sin \phi \Big|_{3 \sec \phi}^6 d\phi \\ &= 2\pi \int_0^{\frac{\pi}{3}} \sin \phi (6 - 3 \sec \phi) d\phi = 6\pi \int_0^{\frac{\pi}{3}} 2 \sin \phi - \tan \phi d\phi \\ &= 6\pi (-2 \cos \phi + \ln \cos \phi) \Big|_0^{\frac{\pi}{3}} = 6\pi [(-1 - \ln 2) + 2] = 6\pi \ln \frac{e}{2}. \end{aligned}$$

Grading policies:

- Knowing the formula  $dV = \rho^2 \sin \phi d\rho d\phi d\theta$  for spherical coordinates. No partial credit is allowed for this part. **3pts.**
- Writing the domain in spherical coordinates. **4pts**
  - Correct upper bound for  $\rho$ . **1pt**
  - Correct lower bound for  $\rho$ . **1pt**
  - Correct upper and lower bound for  $\phi$ . **1pt**
  - Correct upper and lower bound for  $\theta$ . **1pt**
- Evaluating the integral. Partial credits is allowed in this part. **3pts**

It is possible to use cylindrical coordinate. The equation would be like this

$$\begin{aligned} \iiint_U \frac{1}{x^2 + y^2 + z^2} dV &= \int_0^{2\pi} \int_3^6 \int_0^{\sqrt{36-z^2}} \frac{1}{r^2 + z^2} \cdot r dr dz d\theta \\ &= 2\pi \int_3^6 \int_0^{\sqrt{36-z^2}} \frac{1}{2} \frac{1}{r^2 + z^2} \cdot dr^2 dz = \pi \int_3^6 \ln(r^2 + z^2) \Big|_0^{\sqrt{36-z^2}} dz \\ &= \pi \int_3^6 (\ln(36) - 2 \ln z) dz = \pi [\ln(36)z - 2z \ln z + 2z] \Big|_3^6 = 6\pi \ln \frac{e}{2} \end{aligned}$$

The grading policies are the same:

- Knowing the formula  $dV = r dr dz d\theta$ . No partial credit is allowed for this part. **3pts.**
- Writing the domain in cylindrical coordinates. **4pts**
- Evaluating the integral. Partial credits is allowed in this part. **3pts**