1. Consider the function

$$f(x,y) = \begin{cases} \frac{x^4 y^2}{x^4 + y^6} & \text{if } (x,y) \neq (0,0) \\ 0 & \text{if } (x,y) = (0,0) \end{cases}.$$

- (a) (4%) Find $\lim_{(x,y)\to(0,0)} f(x,y)$. Is f(x,y) continuous at (0,0) ?
- (b) (4%) Let $\mathbf{u} = \langle a, b \rangle$ be a unit vector (i.e. $a^2 + b^2 = 1$). Use the definition of directional derivative to find $D_{\mathbf{u}}f(0,0)$.
- (c) (2%) Write down the linearization L(x, y) of f(x, y) at (0, 0).
- (d) (4%) Determine whether f(x, y) is differentiable at (0,0) by considering the limit

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

Solution:

Consider the function

$$f(x,y) = \begin{cases} \frac{x^4 y^2}{x^4 + y^6}, & (x,y) \neq (0,0) \\ 0, & (x,y) = (0,0) \end{cases}$$

(a) Is f continuous at (0,0)? Sol. We have that

$$0 \le \underbrace{\frac{x^4}{x^4 + y^6}}_{\le 1} y^2 \le y^2 \to 0, \text{ as } (x, y) \to (0, 0)$$

by squeeze theorem, we have that

$$\lim_{(x,y)\to(0,0)}f(x,y)=0$$

thus f is continuous at origin.

Grading Policy.

- For squeeze:
 - Plug $\frac{x^4y^2}{x^4+y^6}$ into the limit and try to evaluate: [1%].
 - Trying to squeeze. [1%]
 - Correctly get the answer [2%], if try the right squeeze but with some minor error, [1%] will be taken away.
- Try polar coordinate: [3%] utmost.
 - Plug $\frac{x^4y^2}{x^4+y^6}$ into limit and try to evaluate [1%]. For switch to polar coordinate: [1%].
 - Try to argue that the function is bounded [1%]. Notice that in double variable case, the θ maybe depends on r, that is, $\theta = \theta(r)^1$. Many student argue that $r^2 \cos^4 \theta \sin^2 \theta \to 0, r^2 \sin^6 \theta \to 0$ as $r \to 0$, thus

$$\lim_{r \to 0} \frac{r^2 \cos^4 \theta \sin^2 \theta}{\cos^4 \theta + r^2 \sin^6 \theta} = \frac{0}{\cos^4 \theta + 0} = \frac{1}{\cos^4 \theta(0)}$$

but notice that if $\theta(r) \rightarrow \frac{\pi}{2} \Rightarrow \cos \theta \rightarrow 0$ (not exactly 0 but approach 0!), then, the limit becomes a indefinite form, and one can not simply conclude that the limit exists unless he/she use the squeeze theorem.

- If just write:

$$\lim_{r \to 0} \frac{r^2 \cos^4 \theta \sin^2 \theta}{\cos^4 \theta + r^2 \sin^6 \theta} = 0$$

without any explanation, one utmost get [2%].

• Trying a particular path and conclude that function is continuous: utmost [1%]

(b) Let $\mathbf{u} = \langle a, b \rangle$ with \mathbf{u} be unit vector, find $D_{\mathbf{u}}f(0,0)$ by definition.

Sol. By definition of directional derivative, we have that

$$D_{\mathbf{u}}f(0,0) \xrightarrow{(i)} \lim_{h \to 0} \frac{f(0+ah,0+bh) - f(0,0)}{h}$$

$$\xrightarrow{(ii)} \lim_{h \to 0} \frac{h^5 a^4 b^2}{h^4 a^4 + h^6 b^6} \xrightarrow{(iii)} \lim_{h \to 0} \frac{h a^4 b^2}{a^4 + h^2 b^6}$$

$$\underbrace{(iv)}_{(iv)} \begin{cases} \frac{\lim_{h \to 0} h a^4 b^2}{a^4 + \lim_{h \to 0} h^2 b^6} = \frac{0}{a^4 + 0} = 0, \quad a \neq 0 \\\\ \lim_{h \to 0} \frac{h \cdot 0 \cdot b^2}{0 + h^2 b^6} = 0, \quad a = 0 \end{cases}$$

Grading Policy.

- Each marked equality admits [1%].
- For those who use the identity: $D_{\mathbf{u}}f(0,0) = \nabla f_{(0,0)} \cdot \mathbf{u}, [0\%]$. Since the conclusion can be made if f is differentiable, but up to problem (b), f is not verified whether it is differentiable.
- (c) Write down the linearization L(x, y) of f(x, y) at (0, 0).

Sol. From (b), we have that

$$L(x,y) = f(0,0) + \underbrace{\frac{\partial f}{\partial x}(0,0)}_{=D_{(1,0)}f(0,0)=0} (x-0) + \underbrace{\frac{\partial f}{\partial y}(0,0)}_{=D_{(0,1)}f(0,0)=0} (y-0) = 0$$

Grading Policy.

- Write down the expression: $L(x,y) = f(0,0) + f_x(0,0)x + f_y(0,0)y$: [1%]. Use result in (b): [1%].
- If one does not explicitly say that the value of partial derivative is from part (b), or dose not calculate the value, then, [1%] will be taken away.
- If the value of partial derivative is not calculated, [1%] will be taken away.
- (d) Determine whether f(x, y) is differentiable at (0, 0) by considering the limit

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

Sol. By part (c), L(x, y) = 0, we have that

$$\lim_{(x,y)\to(0,0)}\frac{f(x,y)-L(x,y)}{\sqrt{x^2+y^2}} = \lim_{(x,y)\to(0,0)}\frac{x^4y^2}{(x^4+y^6)\sqrt{x^2+y^2}}$$

notice that

$$0 \le \frac{x^4 y^2}{(x^4 + y^6)\sqrt{x^2 + y^2}} = \underbrace{\frac{x^4}{x^4 + y^6}}_{\le 1} \underbrace{\frac{|y|}{\sqrt{x^2 + y^2}}}_{\le 1} |y| \le |y| \to 0, \quad \text{as } (x, y) \to 0$$

by squeeze theorem, we conclude that $\lim_{(x,y)\to(0,0)} \frac{f(x,y) - L(x,y)}{\sqrt{x^2 + y^2}} = 0$, thus f is differentiable.

Grading Policy. Most are likely to part (a)

- For squeeze:
 - Plug $\frac{x^4y^2}{(x^4+y^6)\sqrt{x^2+y^2}}$ into the limit and try to evaluate: [1%].
 - No matter what procedure is made, if the conclusion is that f is differentiable: [1%].
 - Correctly get the answer [2%], if try the right squeeze but with some minor error, [1%] will be taken away.
- Try polar coordinate: [3%] utmost.

- Plug $\frac{x^4y^2}{(x^4+y^6)\sqrt{x^2+y^2}}$ into limit, switch to polar coordinate

$$\frac{r\cos^4\theta\sin^2\theta}{\cos^4\theta + r^2\sin^6\theta}$$

- No matter what procedure is made, if the conclusion is that f is differentiable: [1%].
- Try to argue that the function is bounded [1%]. Notice again that in double variable case, the θ maybe depends on r, Many student argue that $r \cos^4 \theta \sin^2 \theta \to 0, r^2 \sin^6 \theta \to 0$ as $r \to 0$, thus

$$\lim_{r \to 0} \frac{r\cos^4\theta\sin^2\theta}{\cos^4\theta + r^2\sin^6\theta} = \frac{0}{\cos^4\theta + 0} = \frac{1}{\cos^4\theta(0)}$$

but notice that if $\theta(r) \rightarrow \frac{\pi}{2} \Rightarrow \cos \theta \rightarrow 0$ (not exactly 0 but approach 0!), then, the limit becomes a indefinite form, and one can not simply conclude that the limit exists unless he/she use the squeeze theorem.

2. A group of atmospheric scientists conducts an experiment in a valley. It is known that the surface V of the valley is given by the equation :

$$V: z^2 x^4 + z y^6 = x^2 + y^4 + 4$$

The scientists discover that the air pressure H at any point (x, y, z) is given by

$$H(x, y, z) = e^{-4xy} + \int_{z}^{x+y} e^{-t^2} dt.$$

Let P = (1, 1, 2) be a point on V.

- (a) (5%) Find the equation of the tangent plane of V at P.
- (b) (4%) Near P, the surface V defines implicitly z = z(x, y) as a differentiable function in x and y. Find the directional derivative of z(x, y) at P in the direction $\mathbf{u} = \langle -3, 4 \rangle$.
- (c) (5%) Find the linearization of the air pressure H(x, y, z) at P.
- (d) (4%) It is known that the temperature function T(x, y, z), subject to a fixed air pressure $H(x, y, z) = e^{-4}$, attains its maximum value at P. Moreover, it is known that $T_y(P) = 25e^{-4}$. Find $\nabla T(P)$ and hence find the maximum rate of change of T(x, y, z) at P.

Solution:

(a) (1M) Let $F(x, y, z) = z^2 x^4 + z y^6 - x^2 - y^4$. Then (1M+1M) $\nabla F(x, y, z) = \langle 4x^3 z^2 - 2x, 6y^5 z - 4y^3, 2zx^4 + y^6 \rangle$. So $\nabla F(P) = \langle 14, 8, 5 \rangle$. (2M) Hence, the equation of tangent plane is given by

$$(14, 8, 5) \cdot (x - 1, y - 1, z - 2) = 0$$

or equivalently 14x + 8y + 5z = 32.

Grading scheme for Q2a

- (1M) Finding the function F(x, y, z) that underlies the given level surface.
- (1M) Finding $\nabla F(x, y, z)$.
- (1M) Finding $\nabla F(P)$.
- (1M) Demonstrating knowledge of tangent plane
- (1M) Correct answer

Remarks.

- (i) If a student makes minor calculation mistakes but have demonstrated sufficient knowledge about equation of tangent plane. 3-4M will be awarded, depending on how many components of ∇F are correctly computed.
- (ii) At most 2M overall will be given to a candidate for very poor errors, such as not evaluating ∇F at P (hence yielding a 'non-linear' tangent 'plane').
- (b) (1M+1M) By Implicit Function Theorem,

$$z_x(P) = -\frac{f_x(P)}{f_z(P)} = -\frac{14}{5}$$
 and $z_y(P) = -\frac{f_y(P)}{f_z(P)} = -\frac{8}{5}$.

Normalizing $\langle -3, 4 \rangle$ gives $\vec{u} = \langle -\frac{3}{5}, \frac{4}{5} \rangle$. Therefore, the required directional derivative is

$$D_{\vec{u}}z(P) = \underbrace{\nabla z(P) \cdot \vec{u}}_{1M} = \underbrace{\frac{2}{5}}_{1M}.$$

Grading scheme for Q2b

- (1M) Knowing the statement of Implicit function theorem
- (1M) Finding $z_x(P)$ and $z_y(P)$ correctly
- (1M) Knowing the formula 'gradient dot direction'
- (1M) Correct answer

Remarks.

- (i) Deduct 1M overall if a student forgets to normalize the given direction
- (ii) If a student makes sign errors/minor calculation mistakes, he/she can earn at most 3M.
- (c) (3M) The partial derivatives are

$$H_x(x,y,z) = -4ye^{-4xy} + e^{-(x+y)^2}, H_y(x,y,z) = -4xe^{-4xy} + e^{-(x+y)^2}, H_z(x,y,z) = -e^{-z^2}$$

Therefore, $\nabla H(1,1,2) = \langle -3e^{-4}, -3e^{-4}, -e^{-4} \rangle$. Thus, the linearization of H at (1,1,2) is

$$L(x, y, z) = \underbrace{H(1, 1, 2) + \nabla H(1, 1, 2) \cdot \langle x - 1, y - 1, z - 2 \rangle}_{1M}$$

= $\underbrace{e^{-4}}_{1M} - 3e^{-4}(x - 1) - 3e^{-4}(y - 1) - e^{-4}(z - 2).$

Grading scheme for Q2c

- (3M) Finding $\nabla H(1, 1, 2)$. (Partial credits possible)
- (1M) Knowing what linearization is
- (1M) The value of H(1, 1, 2) and the correct answer

Remarks.

- (i) We reserve the rights to deduce marks for students who find $\nabla H(1, 1, 2)$ correctly by nonsensical argument.
- (ii) Partial credits are possible for minor calculation errors in finding $\nabla H(1,1,2)$.

(d) (1M) By the method of Lagrange multipliers, we have $\nabla T(P) = \lambda \nabla H(P)$. By comparing the *y*-component, we have $25e^{-4} = \lambda(-3e^{-4})$ so $\lambda = -\frac{25}{3}$.

(1M) Hence,
$$\nabla T(P) = \langle 25e^{-4}, 25e^{-4}, \frac{25}{2}e^{-4} \rangle$$

(1M) The maximum rate of change of
$$T$$
 at P is $\|\nabla T(P)\|$

(1M) which equals
$$\sqrt{(25e^{-4})^2 + (25e^{-4})^2 + (\frac{25}{3}e^{-4})^2}$$
.

Grading scheme for Q2d

- (1M) Correct approach (use Lagrange multipliers)
- (1M) Correct $\nabla T(P)$
- (1M) Knowing max. rate of change is given by the length of gradient
- (1M) Correct max. rate of change

Remarks.

(i) We can give up to 3M for students who obtained incorrect $\nabla H(P)$ from (c) but have done all subsequent calculations correctly.

3. Let $f(x,y) = 3x - x^2 + 4xy - 4y^2 - x^3$.

- (a) (4%) Find all the critical points of f(x, y).
- (b) (6%) Determine whether each critical point in (a) is a local minimum, a local maximum, or a saddle.

Solution:

(a) Find all points (a, b) that satisfies $f_x(a, b) = 0$ and $f_y(a, b) = 0$.

$$f_x = 3 - 2x + 4y - 3x^2$$
$$f_y = 4x - 8y$$

From $f_y = 0$ we get x = 2y. Plug into $f_x = 0$ to get $3 - 3x^2 = 0$. Therefore $x = \pm 1$, and $y = \pm 0.5$, respectively. The list of critical points includes (1, 0.5) and (-1, -0.5).

(b) Use the second partial derivatives test.

$$f_{xx} = -2 - 6x$$
$$f_{xy} = 4$$
$$f_{yy} = -8$$

At the point (1,0.5), $D = f_{xx}f_{yy} - (f_{xy})^2 = 64 - 16 > 0$. Along with $f_xx(1,0.5) < 0$, we conclude that (1,0.5) is a local maximum.

At the point (-1, -0.5), $D = f_{xx}f_{yy} - (f_{xy})^2 = -32 - 16 < 0$. We conclude that (-1, -0.5) is a saddle.

Grading guideline:

(2%) for correct partial derivatives and knowing the definition of critical points.

(2%) for solving the points correctly. (all or nothing)

(2%) for understanding the second partial derivatives test and finding the second partials.

(2%) for checking D value at whatever critical points they found in (a).

(2%) for stating the correct conclusion based on their work from above.

4. (12%) To find the plane passing through (1, 2, 3) that cuts off the smallest solid in the first octant, we need to

minimize V(a, b, c) = abc subject to the constraint $\frac{1}{a} + \frac{2}{b} + \frac{3}{c} = 1$.

Solve the above optimization problem by the method of Lagrange multipliers.

Solution:

We want to minimize *abc* with the constraint 1/a + 2/b + 3/c = 1. Remember that *a*, *b*, *c* are positive since they are the intercepts of the plane x/a + y/b + z/c = 1.

Denote V = abc and g = 1/a + 2/b + 3/c. We want to minimize V(a, b, c) with g(a, b, c) = 1. The absolute minimum must be a solution for the equation of the Lagrange multipliers. Let us solve grad $V = \lambda$ grad g and g = 1. The first equation gives

$$bc = \frac{-\lambda}{a^2}, ac = \frac{-2\lambda}{b^2}, ab = \frac{-3\lambda}{c^2}.$$
 (5 points)

We can deduce b = 2a and c = 3a (3 points); plug these identities in 1/a + 2/b + 3/c = 1 to get (a, b, c) = (3, 6, 9) (2 points). Since this is the only solution, it must be the absolute minimum, and hence the plane is x/3+y/6+z/9=1 (2 points).

5. Evaluate the following integrals

(a) (8%)
$$\int_0^1 \int_{\sin^{-1}(y)}^{\frac{\pi}{2}} \frac{\cos(x)}{2 + \cos^2(x)} dx dy.$$

(b) (8%) $\iint_D (x^2 + 4x + y^2) dA$ where $D = \{(x, y) \in \mathbb{R}^2 : (x+2)^2 + y^2 \le 4\}.$

Solution:

1. (2M) By drawing the region that underlies the given integral :

$$\{(x,y) \in \mathbb{R}^2 : 0 \le y \le \sin x, 0 \le x \le \frac{\pi}{2}\}.$$

Using Fubini's Theorem, we have

$$\begin{split} \int_0^1 \int_{\arccos y}^{\frac{\pi}{2}} \frac{\cos x}{2 + \cos^2 x} \, dx \, dy &= \int_0^{\frac{\pi}{2}} \int_0^{\sin x} \frac{\cos x}{2 + \cos^2 x} \, dy \, dx \qquad \cdots (3M) \\ &= \int_0^{\frac{\pi}{2}} \frac{\sin x \cos x}{2 + \cos^2 x} \, dx \\ &= \left[-\frac{1}{2} \ln(2 + \cos^2 x) \right]_{x=0}^{x=\frac{\pi}{2}} \qquad \cdots (2M) \\ &= -\frac{1}{2} (\ln 2 - \ln 3). \qquad \cdots (1M) \end{split}$$

Grading scheme for Q5a

- (2M) For the correct sketch of the region
- (3M) For correctly switching the order of integration (for the four integration limits)
- (2M) For an anti-derivative of $\frac{\sin x \cos x}{2 + \cos^2 x}$
- (1M) Correct answer

Remarks.

(i) No credits will be given to the whole question for irrational (and improbable) approaches or to those who do not have a clue on how Fubini's Theorem works.

(b) (Method 1 - using 'shifted' polar coordinates)

(1M) Let $x = -2 + r \cos \theta$ and $y = r \sin \theta$.

(1M) D becomes a disk of radius 2, centred at (0,0).

$$\iint_{D} (x^{2} + 4x + y^{2}) dA = \underbrace{\int_{0}^{2\pi} \int_{0}^{2}}_{2M} \underbrace{(-4 + r^{2})}_{1M} \cdot \underbrace{r}_{1M} dr d\theta$$
$$= 2\pi \cdot (-4)$$
$$= -8\pi \cdots (2M)$$

(Method 2 - using 'ordinary' polar coordinates)

(1M) Let $x = r \cos \theta$ and $y = r \sin \theta$. (1M) Then the boundary of D becomes $r = -4 \cos \theta$ where $-\frac{\pi}{2} \le \theta \le \frac{3\pi}{2}$.

$$\begin{aligned} \iint_{D} \left(x^{2} + 4x + y^{2}\right) dA &= \int_{0}^{\pi/2} \int_{-4\cos\theta}^{0} \left(r^{2} + 4r\cos\theta\right) \cdot \left(-r\right) dr \, d\theta + \int_{\pi/2}^{\pi} \int_{0}^{-4\cos\theta} \left(r^{2} + 4r\cos\theta\right) \cdot r \, dr \, d\theta \\ &= \underbrace{\int_{0}^{\pi} \int_{0}^{-4\cos\theta} \underbrace{\left(r^{2} + 4r\cos\theta\right)}_{2\mathrm{M}} \cdot \underbrace{r}_{1\mathrm{M}} dr \, d\theta}_{1\mathrm{M}} \\ &= \int_{0}^{\pi} -\frac{64}{3}\cos^{4}\theta \, d\theta \\ &= -8\pi\cdots(2\mathrm{M}) \end{aligned}$$

Grading scheme for Q5b

- (1M) For any reasonable substitution
- (1M) For a description of the region in the new coordinate system
- (2M) For the integration limits
- (1M) For the transformed integrand
- (1M) For Jacobian
- (2M) For correct answer

6. (10%) Let E be the lamina that occupies an elliptical region :

$$E = \{(x, y) \in \mathbb{R}^2 : x^2 + 2y^2 \le 4\}$$

Suppose the density function for E is $\rho(x, y) = x^2$. Find the total mass of E.

Solution:

(2 points) We consider $x = 2r \cos \theta$ and $y = \sqrt{2}r \sin \theta$. Then $E = \{(r, \theta) : 0 \le r \le 1, 0 \le \theta \le 2\pi\}$ and

$$\frac{\partial(x,y)}{\partial(r,\theta)} = \begin{vmatrix} 2\cos\theta & -2r\sin\theta\\ \sqrt{2}\sin\theta & \sqrt{2}r\cos\theta \end{vmatrix} = 2\sqrt{2}r. \quad (4 \text{ points})$$

Thus the total mass of E is

$$M = \iint_{E} \rho(x, y) \, \mathrm{d}A = \iint_{E} x^2 \, \mathrm{d}A \quad (1 \text{ point})$$
$$= \int_{0}^{2\pi} \int_{0}^{1} (2r\cos\theta)^2 \cdot 2\sqrt{2}r \, \mathrm{d}r \, \mathrm{d}\theta \quad (1 \text{ point})$$
$$= 8\sqrt{2} \int_{0}^{2\pi} \int_{0}^{1} r^3 \cos^2\theta \, \mathrm{d}r \, \mathrm{d}\theta$$
$$= 8\sqrt{2} \int_{0}^{2\pi} \cos^2\theta \, \mathrm{d}\theta \int_{0}^{1} r^3 \, \mathrm{d}r$$
$$= 2\sqrt{2}\pi. \quad (2 \text{ points})$$

7. In this question, we want to find the volume integral $\iiint_S 1 \, dV$ of the following region :

$$S = \{ (x, y, z) \in \mathbb{R}^3 : x \ge 0, y \ge 0, z \ge 0, \sqrt{x} + \sqrt{y} + z \le 1 \}$$

by making the change of variables $x = u^2$, $y = v^2$ and z = w.

- (a) (3%) Compute the Jacobian $\frac{\partial(x,y,z)}{\partial(u,v,w)}$.
- (b) (7%) Hence, find the volume of the region S.

Solution:

- (a)
- $\frac{\partial(x, y, z)}{\partial(u, v, w)} = \begin{vmatrix} \frac{\partial x}{\partial u} & \frac{\partial x}{\partial v} & \frac{\partial x}{\partial w} \\ \frac{\partial y}{\partial u} & \frac{\partial y}{\partial v} & \frac{\partial y}{\partial w} \\ \frac{\partial z}{\partial u} & \frac{\partial z}{\partial v} & \frac{\partial z}{\partial w} \end{vmatrix}$ (+1 for the definition of Jacobian) $= \begin{vmatrix} 2u & 0 & 0 \\ 0 & 2v & 0 \\ 0 & 0 & 1 \end{vmatrix} = 4uv$ (+2 for partial derivatives and final answer)
- (b) If we restrict the transformation $T: x = u^2, y = v^2, z = w$ on the first octant, then the transformation is one-to-one and the corresponding region of S in the uvw space is the tetrahedron

$$D = \{(u, v, w) \mid u \ge 0, v \ge 0, w \ge 0, u + v + w \le 1\}$$
(+1)

Hence

$$V(S) = \iiint_{S} 1 \, dV = \iiint_{D} 1 \cdot \left| \frac{\partial(x, y, z)}{\partial(u, v, w)} \right| \, dw dv du = \iiint_{D} 4uv \, dw dv du \quad (+1)$$

Moreover, D can be described as a type I region:

$$D = \{(u, v, w) \mid 0 \le u \le 1, \ 0 \le v \le 1 - u, \ 0 \le w \le 1 - u - v\}$$

Therefore,

$$V(S) = \iiint_{D} 4uv \, dw dv du = \int_{0}^{1} \int_{0}^{1-u} \int_{0}^{1-u-v} 4uv \, dw dv du \qquad (+3)$$
$$= \int_{0}^{1} \int_{0}^{1-u} 4uv (1-u-v) \, dv du = \int_{0}^{1} \frac{2}{3}u (1-u)^{3} \, du = \frac{1}{30}. \qquad (+2)$$

Students can describe D as other types, for example,

$$D = \{(u, v, w) \mid 0 \le w \le 1, \ 0 \le v \le 1 - w, \ 0 \le u \le 1 - v - w\}.$$

Then

$$V(S) = \int_0^1 \int_0^{1-w} \int_0^{1-v-w} 4uv \, du dv dw = \int_0^1 \int_0^{1-w} 2(1-v-w)^2 v \, dv dw$$
$$= \int_0^1 \frac{1}{6} (w-1)^4 \, dw = \frac{1}{30}.$$

8. Let $I = \iiint_H e^z \, \mathrm{d}V$ where $H = \{(x, y, z) \in \mathbb{R}^3 : x^2 + y^2 + z^2 \le 1, x \ge 0, y \ge 0, z \ge 0\}.$

(a) (5%) Express I as an iterated integral in *spherical coordinates* in the specified order of integration :

$$I = \int_{a}^{b} \int_{c}^{d} \int_{e}^{f} g(\rho, \varphi, \theta) \,\mathrm{d}\varphi \,\mathrm{d}\rho \,\mathrm{d}\theta.$$

(b) (5%) Hence, evaluate I.

Solution:

(a)

 $I = \int_0^{\frac{\pi}{2}} \int_0^1 \int_0^{\frac{\pi}{2}} e^{\rho \cos \phi} \rho^2 \sin \phi \, d\phi d\rho d\theta$ Hence $g(\rho, \phi, \theta) = e^{\rho \cos \phi} \rho^2 \sin \phi$ (+1 for $e^{\rho \cos \phi}$, +1 for Jacobian). The range of ρ is [0, 1] (+1). The range of ϕ is $[0, \frac{\pi}{2}]$ (+1). The range of θ is $[0, \frac{\pi}{2}]$ (+1).

If students obtain correct ranges for ρ, ϕ, θ but write down the iterated integral in wrong order (for example, $d\rho \ d\phi \ d\theta$), then they loss 1 point.

(b)

$$\begin{split} I &= \int_0^{\frac{\pi}{2}} \int_0^1 \int_0^{\frac{\pi}{2}} e^{\rho \cos \phi} \rho^2 \sin \phi \, d\phi d\rho d\theta = \int_0^{\frac{\pi}{2}} \int_0^1 \left(-\rho e^{\rho \cos \phi} \right) \Big|_{\phi=0}^{\phi=\frac{\pi}{2}} \, d\rho d\theta \quad (+2 \text{ for integrating w.r.t. } \phi) \\ &= \int_0^{\frac{\pi}{2}} \int_0^1 -\rho + \rho e^{\rho} \, d\rho d\theta = \int_0^{\frac{\pi}{2}} \left(-\frac{\rho^2}{2} + \rho e^{\rho} - e^{\rho} \right) \Big|_{\rho=0}^{\rho=1} \, d\theta \qquad (+2 \text{ for integrating w.r.t. } \rho) \\ &= \frac{\pi}{4} \qquad (+1 \text{ for the final answer}) \end{split}$$