

1. (15%) 設 $f(x, y) = x^3 + \frac{9}{2}xy + \frac{23}{8}y^2$ 。

(a) 求 $\nabla f(1, 2)$ 。(5%)

(b) 求在點 $(1, 2)$ 的方向導數之最大值。(10%)

Sol:

(a) **Get 2 points.**

$$\nabla f(x, y) = (3x^2 + \frac{9}{2}y, \frac{9}{2}x + \frac{23}{4}y) \quad (1)$$

Get full points.

$$\nabla f(1, 2) = (12, 16) \quad (2)$$

(b) **Get 2 points.**

Let direction as $(\cos(\theta), \sin(\theta))$ or let direction as (a, b) and $a^2 + b^2 = 1$.

Get full points.

$$\max_{\{\theta\}} 12 \cos(\theta) + 16 \sin(\theta) = 20 \quad (3)$$

Get full points.

$$\max_{\{(a,b)|a^2+b^2=1\}} 12a + 16b = 20 \quad (4)$$

Get full points.

The direction to get max value is parallel to $\nabla f(1, 2) = (12, 16)$.

$$\sqrt{12^2 + 16^2} = 20 \quad (5)$$

2. (10%) 求 $x + y^2 + z^3 - 4x^2yz + 1 = 0$ 在點 $(1, 1, 1)$ 處之切平面方程式。

Sol:

Let $f(x, y, z) = x + y^2 + z^3 - 4x^2yz + 1$, then

$$\nabla f = (f_x, f_y, f_z) = (1 - 8xyz, 2y - 4x^2z, 3z^2 - 4x^2y).$$

So $\nabla f(1, 1, 1) = (-7, -2, -1)$.

The $\nabla f(1, 1, 1)$ is the normal vector of the tangent plane of $f(x, y, z) = 0$ at $(1, 1, 1)$.

Hence, the equation of tangent plane at $(1, 1, 1)$ is $-7(x - 1) - 2(y - 1) - (z - 1) = 0$.

Or equivalently, $7x + 2y + z = 10$.

評分標準:

- ∇f : 每個分量1分, 共3分
- $\nabla f(1, 1, 1)$: 1分
- 寫出切平面方程式得6分
- 最後的方程式化簡出錯不扣分
- 如果計算錯誤造成後面方程式寫錯, 只要錯得不多, 原則上不會扣到後面的6分; 如果錯太多, 這6分就拿不到

3. (15%) 令 $f(x, y) = e^{-(x^2+y^2)}xy$ 。

(a) 求 $f_x, f_y, f_{xx}, f_{yy}, f_{xy}$ 。(5%)

(b) 求 $f(x, y)$ 之極值。(10%)

Sol:

$$(a) f_x = -(2x^2 - 1)ye^{-(x^2+y^2)} \quad (1 \%)$$

$$f_y = -(2y^2 - 1)xe^{-(x^2+y^2)} \quad (1 \%)$$

$$f_{xx} = 2xy(2x^2 - 3)e^{-(x^2+y^2)} \quad (1 \%)$$

$$f_{yy} = 2xy(2y^2 - 3)e^{-(x^2+y^2)} \quad (1 \%)$$

$$f_{xy} = (2x^2 - 1)(2y^2 - 1)e^{-(x^2+y^2)} \quad (1 \%)$$

$$(b) f_x = f_y = 0 \implies (x, y) = \left(\frac{1}{\sqrt{2}}, \frac{1}{\sqrt{2}}\right), \left(\frac{-1}{\sqrt{2}}, \frac{1}{\sqrt{2}}\right), \left(\frac{-1}{\sqrt{2}}, \frac{-1}{\sqrt{2}}\right), \left(\frac{1}{\sqrt{2}}, \frac{-1}{\sqrt{2}}\right), (0, 0) \quad (1 \%)$$

$$\text{Let } H(x, y) = \begin{vmatrix} f_{xx} & f_{xy} \\ f_{xy} & f_{yy} \end{vmatrix} = [4(2x^2 - 3)(2y^2 - 3)x^2y^2 - (2x^2 - 1)^2(2y^2 - 1)^2]e^{-2(x^2+y^2)}$$

$$(1) H(0, 0) = -1 < 0.$$

By Second Derivative Test f has saddle point at $(0, 0)$ (3 %)

$$(2) f_{xx}\left(\frac{1}{\sqrt{2}}, \frac{1}{\sqrt{2}}\right) = f_{xx}\left(\frac{-1}{\sqrt{2}}, \frac{-1}{\sqrt{2}}\right) = -e^{-1} < 0,$$

$$\text{and } H\left(\frac{1}{\sqrt{2}}, \frac{1}{\sqrt{2}}\right) = H\left(\frac{-1}{\sqrt{2}}, \frac{-1}{\sqrt{2}}\right) = 4e^{-2} > 0.$$

By Second Derivative Test

f has local maximum at $(\frac{1}{\sqrt{2}}, \frac{1}{\sqrt{2}}), (\frac{-1}{\sqrt{2}}, \frac{-1}{\sqrt{2}})$ (2 %)

The maximum extreme value is $f(\frac{1}{\sqrt{2}}, \frac{1}{\sqrt{2}}) = (\frac{-1}{\sqrt{2}}, \frac{-1}{\sqrt{2}}) = \frac{1}{2}e^{-1}$ (1 %)

(3) $f_{xx}(\frac{-1}{\sqrt{2}}, \frac{1}{\sqrt{2}}) = f_{xx}(\frac{1}{\sqrt{2}}, \frac{-1}{\sqrt{2}}) = e^{-1} > 0,$

and $H(\frac{-1}{\sqrt{2}}, \frac{1}{\sqrt{2}}) = H(\frac{1}{\sqrt{2}}, \frac{-1}{\sqrt{2}}) = 4e^{-2} > 0.$

By Second Derivative Test f has local minimum at $(\frac{-1}{\sqrt{2}}, \frac{1}{\sqrt{2}}), (\frac{1}{\sqrt{2}}, \frac{-1}{\sqrt{2}})$ (2 %)

The minimum extreme value is $f(\frac{-1}{\sqrt{2}}, \frac{1}{\sqrt{2}}) = (\frac{1}{\sqrt{2}}, \frac{-1}{\sqrt{2}}) = \frac{-1}{2}e^{-1}$ (1 %)

4. (10%) 求點 $(0, 0)$ 到 $17x^2 + 12xy + 8y^2 = 100$ 的最長和最短距離。

Sol:

In order to find the extreme value of $\sqrt{x^2 + y^2}$ given $17x^2 + 12xy + 8y^2 = 100$.

Let $f(x, y) = x^2 + y^2$ and $g(x, y) = 17x^2 + 12xy + 8y^2 - 100$. From

$$\begin{cases} \nabla f(x, y) = \lambda \nabla g(x, y) \\ g(x, y) = 0 \end{cases} \quad (5 \text{ pts}) = \begin{cases} 2x = \lambda(34x + 12y) \\ 2y = \lambda(12x + 16y) \\ 17x^2 + 12xy + 8y^2 = 100 \end{cases}$$

we get $(x, y, \lambda) = (2, 1, \frac{1}{20})$ or $(2, -4, \frac{1}{5})$.

Therefore the maximum is $\sqrt{20}$ and the minimum is $\sqrt{5}$. (5 pts)

(exactly one correct answer is worth 4pt, and no square root is worth 3 pts.)

5. (10%) 計算 $\int_{y=0}^{y=1} \int_{x=\sqrt{y}}^{x=1} \frac{e^{x^2}}{x} dx dy$ 。

Sol:

$$\begin{cases} 0 \leq y \leq 1, \\ \sqrt{y} \leq x \leq 1. \end{cases} \Rightarrow \begin{cases} 0 \leq x \leq 1, \\ 0 \leq y \leq x^2. \end{cases}$$

$$\begin{aligned}
& \int_0^1 \int_0^{x^2} \frac{e^{x^2}}{x} dy dx \\
&= \int_0^1 \left(\frac{e^{x^2}}{x} y \Big|_0^{x^2} \right) dx \\
&= \int_0^1 x e^{x^2} dx \\
&= \frac{1}{2} e^{x^2} \Big|_0^1 \\
&= \frac{1}{2} (e - 1)
\end{aligned}$$

The standard of answer:

Change coordinate 5 points

The answer 5 points

6. (10%) 利用極座標求 $\iint_{\Omega} x^2 y dA$, 其中 $\Omega = \{(x, y) : (x - \frac{1}{2})^2 + y^2 \leq \frac{1}{4}, y \geq 0\}$ 。

Sol:

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

then the domain

$$\frac{1}{4} \geq (r \cos \theta - \frac{1}{2})^2 + (r \sin \theta)^2 = r^2 \cos^2 \theta - r \cos \theta + \frac{1}{4} + r^2 \sin^2 \theta$$

which imply $0 \geq r^2 - r \cos \theta = r(r - \cos \theta)$,

that is

$$0 \leq r \leq \cos \theta. \tag{6}$$

And we still have $y \geq 0$, that is

$$r \sin \theta \geq 0.$$

And by (6),

$$\cos \theta \geq 0,$$

so we have

$$0 \leq \theta \leq \frac{\pi}{2} \tag{7}$$

Our integral

$$\int_{\Omega} x^2 y \, dx dy = \int_{\theta=0}^{\frac{\pi}{2}} \int_{r=0}^{\cos \theta} (r \cos \theta)^2 r \sin \theta \, r \, dr d\theta \quad (8)$$

$$= \int_{\theta=0}^{\frac{\pi}{2}} \int_{r=0}^{\cos \theta} r^4 \cos^2 \theta \sin \theta \, dr d\theta \quad (9)$$

$$= \int_{\theta=0}^{\frac{\pi}{2}} \left[\frac{r^5}{5} \right]_0^{\cos \theta} \cos^2 \theta \, d(-\cos \theta) \quad (10)$$

$$= -\frac{1}{5} \int_{\theta=0}^{\frac{\pi}{2}} \cos \theta^5 \cos^2 \theta \, d(\cos \theta) \quad (11)$$

$$= -\frac{1}{5} \left[\frac{\cos^8 \theta}{8} \right]_0^{\frac{\pi}{2}} = \frac{1}{40} \quad (12)$$

– If you write down equation (8) correctly, you can get 4%.

– If you compute (9) to (12) correctly, you get 6%; if not totally correct you can get partial grades.

– If you write equation (8) in a wrong expression (e.g. $\int_{r=0}^{\frac{\pi}{2}}$), the remaining computation may get no grade.

– you can also compute $\int_{\theta=0}^{\pi} \int_{r=0}^{\frac{1}{2}} (r \cos \theta + \frac{1}{2})^2 (r \sin \theta)^2 r \, dr d\theta$ to solve this.

7. (15%) 利用變數變換 $u = \frac{y}{x^2}$ 、 $v = \frac{x}{y^2}$ ，計算 $\iint_R \frac{1}{x^2 y^2} \, dA$ ，其中 R 為 $y = x^2$ ， $y = 2x^2$ ， $x = 3y^2$ 及 $x = y^2$ 所圍成的區域。

Sol:

$$u = x^{-2}y, v = xy^{-2} \Rightarrow x = u^{-\frac{2}{3}}v^{-\frac{1}{3}}, x = u^{-\frac{1}{3}}v^{-\frac{2}{3}}$$

Jacobian (5 %)

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

Variable transformation (10 %)

$$\begin{aligned} \iint_R f(x, y) \, dx dy &= \int_1^3 \int_1^2 u^2 v^2 J(u, v) \, dudv \\ &= \int_1^3 \int_1^2 u^2 v^2 \frac{1}{3} u^{-2} v^{-2} \, dudv \\ &= \int_1^3 \int_1^2 \frac{1}{3} \, dudv = \frac{2}{3} \end{aligned}$$

8. (15%) 計算三重積分 $\iiint_{\Omega} y \, dV$ ，其中 Ω 為 $x = 0$ ， $y = 0$ ， $z = 0$ ， $x + y + 2z = 1$ 所圍成的區域。

Sol:

$$\begin{aligned}\int \int_{\Omega} \int y dV &= \underbrace{\int_0^1}_{1 \text{ pt}} \underbrace{\int_0^{\frac{1-y}{2}}}_{2 \text{ pts}} \underbrace{\int_0^{1-y-2z}}_{2 \text{ pts}} y dx dz dy \\ &= \int_0^1 \int_0^{\frac{1-y}{2}} xy \Big|_{x=0}^{x=1-y-2z} dz dy \quad (3 \text{ pts}) \\ &= \int_0^1 \int_0^{\frac{1-y}{2}} (1-y-2z)y dz dy \\ &= \int_0^1 y(1-y)z - z^2y \Big|_{z=0}^{z=\frac{1-y}{2}} dy \quad (3 \text{ pts}) \\ &= \int_0^1 \frac{1}{4}y(1-y)^2 dy \\ &= \frac{1}{4} \left(\frac{y^4}{4} - \frac{2y^3}{3} + \frac{y^2}{2} \right) \Big|_{y=0}^{y=1} \quad (3 \text{ pts}) \\ &= \frac{1}{4} \left(\frac{1}{2} - \frac{2}{3} + \frac{1}{4} \right) = \frac{1}{48} \quad (1 \text{ pt}).\end{aligned}$$

只要範圍寫錯, 接下來的運算皆不給分。