

(20%) 1. Let

$$\mathbf{r}(u) = \frac{1-u^2}{1+u^2} \mathbf{i} + \frac{2u}{1+u^2} \mathbf{j}.$$

- (i) Find the arc length $s(t)$ of the curve $\mathbf{r}(u)$ from $u = 0$ to $u = t$, $t > 0$.
(ii) Use the result in (i) to reparametrize the curve with respect to arc length measured from the point $(1, 0)$ in the direction of increasing u .
(iii) Show that the set $\{\mathbf{r}(u) | 0 \leq u < \infty\}$ is the semicircle $\{(r, \theta) | r = 1, 0 \leq \theta < \pi\}$.

Solution: (i)

$$\vec{\mathbf{r}}(u) = \left(\frac{1-u^2}{1+u^2}, \frac{2u}{1+u^2} \right) = \left(\frac{1-\tan^2 \frac{\theta}{2}}{1+\tan^2 \frac{\theta}{2}}, \frac{2 \tan \frac{\theta}{2}}{1+\tan^2 \frac{\theta}{2}} \right) = (\cos \theta, \sin \theta).$$

$$u = \tan \frac{\theta}{2}, \quad du = \frac{1}{2} \sec^2 \frac{\theta}{2} d\theta, \quad \frac{d\theta}{du} = \frac{2}{1+u^2}$$

$$\mathbf{r}'(u) = \frac{d\mathbf{r}}{d\theta} \frac{d\theta}{du} = (-\sin \theta, \cos \theta) \frac{2}{1+u^2}$$

$$|\mathbf{r}'(u)| = \frac{2}{1+u^2}$$

$$s(t) = \int_0^t |\mathbf{r}'(u)| du = 2 \int_0^t \frac{1}{1+u^2} du = 2 \tan^{-1} t.$$

(ii)

$$s = 2 \tan^{-1} u$$

$$u = \tan \frac{s}{2}$$

$$\vec{\mathbf{r}}(u) = \left(\frac{1-\tan^2 \frac{s}{2}}{1+\tan^2 \frac{s}{2}}, \frac{2 \tan \frac{s}{2}}{1+\tan^2 \frac{s}{2}} \right) = (\cos s, \sin s).$$

(iii)

$$u = \tan \frac{s}{2}$$

$$0 \leq u < \infty \rightarrow 0 \leq s < \pi$$

$$\vec{\mathbf{r}}(u) = (\cos s, \sin s).$$

(20%) 2. Let

$$f(x, y) = \begin{cases} \frac{xy^2}{2x^2 + 3y^4}, & \text{if } (x, y) \neq (0, 0), \\ 0, & \text{if } (x, y) = (0, 0). \end{cases}$$

- (i) Is f continuous at $(0, 0)$? Give your reason.
(ii) Let $\vec{u} = \langle \cos \theta, \sin \theta \rangle$ be a unit vector. Find the directional derivative $D_{\vec{u}} f(0, 0)$ if exists, or show that it does not exist.

(iii) Is f differentiable at $(0, 0)$? Give your reason.

Solution: (ii)

$$D_{\vec{a}}f(0, 0) = \begin{cases} \frac{\sin^2 \theta}{2 \cos \theta}, & \text{當 } \cos \theta \neq 0; \\ 0, & \text{當 } \cos \theta = 0. \end{cases}$$

(20%) 3. Suppose that $w = f(u, v)$ is a differentiable function with continuous second partial derivatives. Let $u = 2xy$ and $v = x^2 - y^2$.

- (i) Express $w_x (= \frac{\partial w}{\partial x})$, w_y , w_{xx} , and w_{yy} in terms of x , y , w_u , w_v , w_{uu} , w_{vv} and w_{uv} .
- (ii) Find the relationship between $w_{xx} + w_{yy}$ and $w_{uu} + w_{vv}$.

Solution: $w_x = 2yw_u + 2xw_v$

$$w_y = 2xw_u - 2yw_v$$

$$w_{xx} = 4y^2w_{uu} + 4x^2w_{vv} + 8xyw_{uv} + 2w_v$$

$$w_{yy} = 4x^2w_{uu} + 4y^2w_{vv} - 8xyw_{uv} - 2w_v$$

$$w_{xx} + w_{yy} = 4(x^2 + y^2)(w_{uu} + w_{vv}) = 4\sqrt{u^2 + v^2}(w_{uu} + w_{vv})$$

(20%) 4. Let

$$z = f(x, y) = x^2y + xy^2 - xy - x^2 - y^2.$$

- (i) Find all the critical points of f , and determine whether they are local maximum points, local minimum points, or saddle points?
- (ii) Find the absolute maximum and absolute minimum of f on the region $R = \{(x, y) | x^2 + xy + 2y^2 \leq 8\}$.

Solution: (i)

$$\nabla f(x, y) = \langle 2xy + y^2 - y - 2x, x^2 + 2xy - x - 2y \rangle$$

$$= \langle (y-1)(2x+y), (x-1)(x+2y) \rangle$$

$$\nabla f(x, y) = 0 \Rightarrow (x, y) = (1, 1), (-2, 1), (1, -2), (0, 0).$$

$$D(x, y) = \begin{vmatrix} f_{xx} & f_{xy} \\ f_{yx} & f_{yy} \end{vmatrix}, \begin{matrix} f_{xx} = 2y - 2 \\ f_{yy} = 2x - 2 \\ f_{xy} = f_{yx} = 2x + 2y - 1 \end{matrix}$$

The Second Derivatives Test:

$$D(0, 0) = 4 - 1 > 0, f_{xx}(0, 0) < 0 \text{ (local max)}$$

$$D(1, -2) = D(-2, 1) = 0 - 9 < 0 \text{ (saddle)}$$

$$D(1, 1) = 0 - 9 < 0 \text{ (saddle)}.$$

Answer. critical points: $(0, 0)$, $(1, 1)$, $(-2, 1)$, $(1, -2)$.

local maximum point: $(0, 0)$.

local minimum points: none.

saddle points: $(1, 1)$, $(-2, 1)$, $(1, -2)$.

- (ii) The absolute extrema are located at the critical points in the interior of the region R or located on the boundary of R .

Let $g(x, y) := x^2 + xy + 2y^2$, clearly

$$g(0, 0) < 8, \quad g(1, 1) < 8, \quad g(1, -2) = 7 < 8, \quad g(-2, 1) = 4 < 8.$$

Use the method of Lagrange multipliers to find extreme value of f on $g(x, y) = 8$.

$$\begin{aligned} \nabla g(x, y) &= \langle 2x + y, x + 4y \rangle \\ \nabla f = \lambda \nabla g &\Rightarrow \begin{cases} (y - 1)(2x + y) = \lambda(2x + y) \\ (x - 1)(x + 2y) = \lambda(x + 4y) \end{cases} \end{aligned}$$

(1) If $y = -2x$, then $x^2 - 2x^2 + 8x^2 = 8 \Rightarrow (x, y) = (\pm\sqrt{\frac{8}{7}}, \mp\sqrt{\frac{32}{7}})$

(2) If $y \neq -2x$, then $\lambda = y - 1$. Thus,

$$x^2 - x - 2y + 2xy = xy + 4y^2 - x - 4y$$

$$\Rightarrow \begin{cases} x^2 + xy + 2y - 4y^2 = 0 \\ x^2 + xy + 2y^2 = 8 \end{cases}$$

$$\Rightarrow 6y^2 - 2y = 8 \Rightarrow (3y - 4)(y + 1) = 0 \Rightarrow (x, y) = \left(\frac{4}{3}, 3 \right), (3, -1), (-2, -1).$$

$$f(0, 0) = 0$$

$$f(\partial R) = x^2y + xy^2 - 8 + y^2$$

$$f\left(\pm\sqrt{\frac{8}{7}}, \mp\sqrt{\frac{32}{7}}\right) = \pm\frac{16}{7}\sqrt{\frac{8}{7}} - \frac{24}{7}$$

$$f(3, -1) = f(-2, -1) = -13$$

$$f\left(\frac{4}{3}, 3\right) = (8 - 2y^2)y - 8 + y^2 = -\frac{8}{27}$$

Answer. absolute maximum = 0, at the point (0, 0).

absolute minimum = -13, at the points (3, -1), (-2, -1).

(20%) 5. (i) Evaluate the integral $\int_0^1 \int_{3y}^3 e^{x^2} dx dy$.

(ii) Find the volume of the solid that is above the cone $z = \sqrt{x^2 + y^2}$ and inside $x^2 + y^2 + 2z^2 = 4$.

(iii) Find the surface area of the solid given in (ii).

Solution: (i)

$$\begin{aligned} \int_0^1 \int_{3y}^3 e^{x^2} dx dy &= \int_0^3 \int_0^{\frac{x}{3}} e^{x^2} dy dx = \int_0^3 ye^{x^2} \Big|_{y=0}^{y=\frac{x}{3}} dx \\ &= \int_0^3 \frac{x}{3} e^{x^2} dx = \frac{1}{6} e^{x^2} \Big|_0^3 = \frac{1}{6} (e^9 - 1) \end{aligned}$$

$$(ii) \quad x^2 + y^2 + 2(x^2 + y^2) = 4 \Rightarrow x^2 + y^2 = \frac{4}{3}, \quad r = \frac{2}{\sqrt{3}}.$$

$$\begin{aligned} \text{Volume} &= \int_0^{2\pi} \int_0^{\frac{2}{\sqrt{3}}} \left[\sqrt{\frac{4-r^2}{2}} - r \right] r \, dr \, d\theta \\ &= 2\pi \cdot \left(-\frac{2}{3} \cdot \left(\frac{4-r^2}{2} \right)^{\frac{3}{2}} - \frac{r^3}{3} \right) \Big|_0^{\frac{2}{\sqrt{3}}} = \left(\frac{8\sqrt{2}}{3} - \frac{16\sqrt{3}}{9} \right) \pi \end{aligned}$$

(iii) For $z = \sqrt{x^2 + y^2}$ part:

$$z_x = \frac{x}{\sqrt{x^2+y^2}}, \quad z_y = \frac{y}{\sqrt{x^2+y^2}}$$

$$\text{Area} = \int_0^{2\pi} \int_0^{\frac{2}{\sqrt{3}}} \sqrt{1 + \frac{r^2}{r^2}} r \, dr \, d\theta = 2\pi \cdot \frac{\sqrt{2}}{2} r^2 \Big|_0^{\frac{2}{\sqrt{3}}} = \frac{4}{3} \sqrt{2} \pi$$

For $z = \sqrt{\frac{4-x^2-y^2}{2}}$ part:

$$z_x = \frac{-x}{\sqrt{2(4-x^2-y^2)}}, \quad z_y = \frac{-y}{\sqrt{2(4-x^2-y^2)}}$$

$$\begin{aligned} \text{Area} &= \int_0^{2\pi} \int_0^{\frac{2}{\sqrt{3}}} \sqrt{1 + \frac{r^2}{8-2r^2}} r \, dr \, d\theta = 2\pi \int_0^{\frac{2}{\sqrt{3}}} \sqrt{\frac{8-r^2}{8-2r^2}} r \, dr \\ &= 2\pi \int_0^{\sin^{-1} \frac{1}{\sqrt{3}}} 2\sqrt{2} \sin t \sqrt{2 - \sin^2 t} \, dt \quad \left(\begin{array}{l} r = 2 \sin t \\ dr = 2 \cos t \, dt \end{array} \right) \\ &= 2\pi \int_{\sqrt{\frac{2}{3}}}^1 2\sqrt{2} \sqrt{1+u^2} \, du \quad \left(\begin{array}{l} u = \cos t \\ du = -\sin t \, dt \end{array} \right) \\ &= 4\sqrt{2}\pi \int_{\tan^{-1} \sqrt{\frac{2}{3}}}^{\frac{\pi}{4}} \sec^3 v \, dv \quad \left(\begin{array}{l} u = \tan v \\ du = \sec^2 v \, dv \end{array} \right) \\ &= 2\sqrt{2}\pi (\sec v \tan v + \ln |\sec v + \tan v|) \Big|_{\tan^{-1} \sqrt{\frac{2}{3}}}^{\frac{\pi}{4}} \\ &= 4\pi - \frac{4}{3} \sqrt{5} \pi + 2\sqrt{2}\pi \ln \frac{\sqrt{3} + \sqrt{6}}{\sqrt{2} + \sqrt{5}} \end{aligned}$$