

Q1  $\mathbb{R}^2 \xrightarrow{g} \mathbb{R}^2 \xrightarrow{f} \mathbb{R}^2$  chain rule:  $D(f \circ g) = Df(g) Dg$   
 $(x,y) \quad (u,v)$

$$g(x,y) = (x+y, x-y) \quad Dg = \begin{bmatrix} 1 & 1 \\ 1 & -1 \end{bmatrix}$$

$$f(u,v) = (u^2+v^2, uv) \quad Df = \begin{bmatrix} 2u & 2v \\ v & u \end{bmatrix}$$

$$Df(g) Dg = \begin{bmatrix} 2x+2y & 2x-2y \\ x-y & x+y \end{bmatrix} \begin{bmatrix} 1 & 1 \\ 1 & -1 \end{bmatrix} = \begin{bmatrix} 4x & 4y \\ 2x & 2y \end{bmatrix}$$

Q2 a)  $f(x,y) = x^3 - xy + y^3$

$$\begin{cases} f_x = 3x^2 - y = 0 \\ f_y = -x + 3y^2 = 0 \end{cases} \Rightarrow \begin{cases} y = 3x^2 \\ x = 3y^2 \end{cases} \Rightarrow \begin{cases} x = 27x^4 \\ x = 0 \\ \Rightarrow y = 0 \end{cases} \quad \begin{cases} x(27 - 27x^3) = 0 \\ x = \frac{1}{3} \\ \Rightarrow y = \frac{1}{3} \end{cases}$$

$f_{xx} = 6x$

$f_{xy} = -1$

$f_{yy} = 6y$

$D = f_{xx} f_{yy} - f_{xy}^2 = 36xy - 1$

$D(0,0) < 0 \Rightarrow \text{saddle}$

$D(\frac{1}{3}, \frac{1}{3}) > 0 \quad f_{xx} > 0 \Rightarrow \text{local min.}$

b)  $f(x,y) = e^x - x e^y$

$f_x = e^x - e^y = 0$

$\Rightarrow y = 0$

one critical point at  $(0,0)$

$f_y = -x e^y = 0 \Rightarrow x = 0$

$f_{xx} = e^x$

$f_{xy} = -e^y$

$f_{yy} = -x e^y$

$D = -x e^{x+y} - e^{2y}$

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

c)  $f(x,y) = x \ln(x+y)$

$$\left. \begin{aligned} f_x &= \ln(x+y) + \frac{x}{x+y} = 0 \\ f_y &= \frac{x}{x+y} = 0 \end{aligned} \right\} \Rightarrow \begin{aligned} y &= 1 \\ x &= 0 \end{aligned} \quad (0,1) \text{ critical point.}$$

$$f_{xx} = \frac{1}{x+y} + \frac{(x+y) - x}{(x+y)^2}$$

$$f_{xy} = \frac{(x+y) - x}{(x+y)^2} = \frac{y}{(x+y)^2}$$

$$D(0,1) = (1+1) \cdot (0) - (1)^2 = -1$$

$\Rightarrow$  saddle

$$f_{yy} = \frac{-x}{(x+y)^2}$$

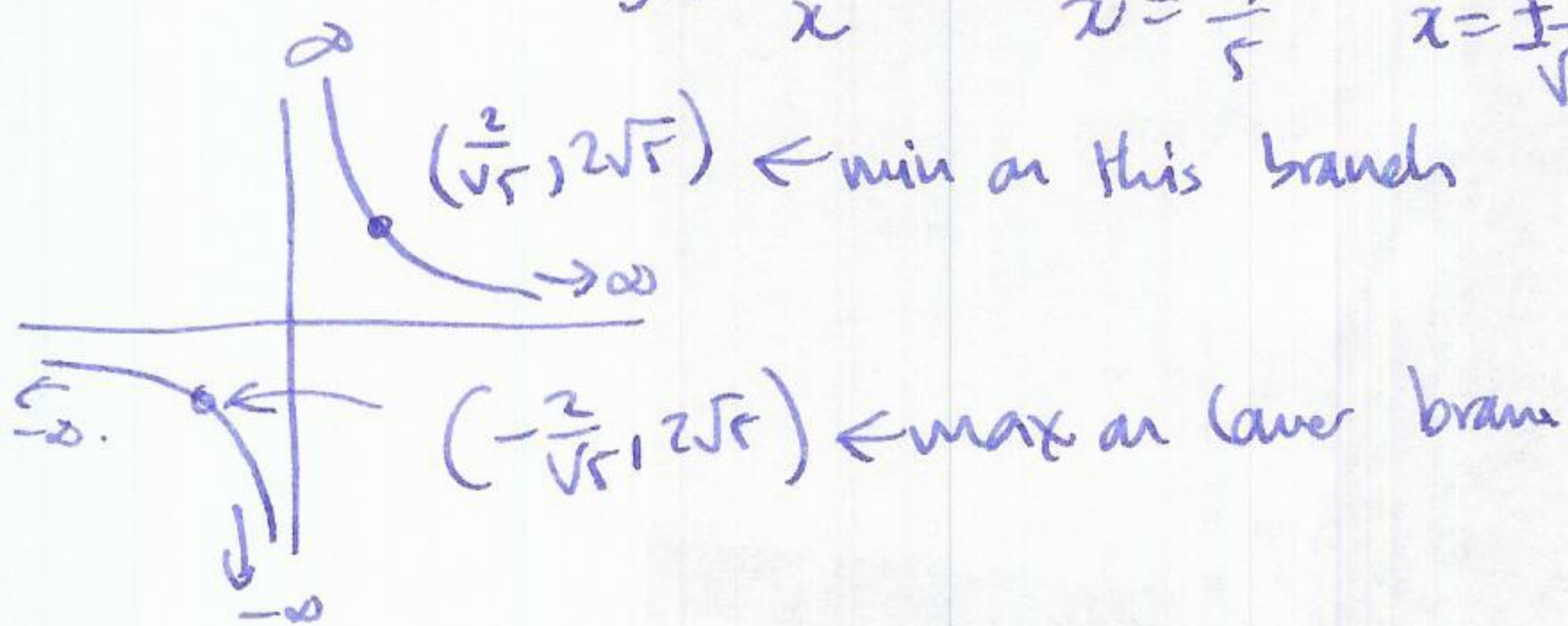
Q3 max  $f(x,y) = x^2y + x + y$  subject to  $g(x,y) = xy = 4$ .

$$\nabla f = \langle 2xy+1, x^2+1 \rangle \quad \nabla g = \langle y, x \rangle$$

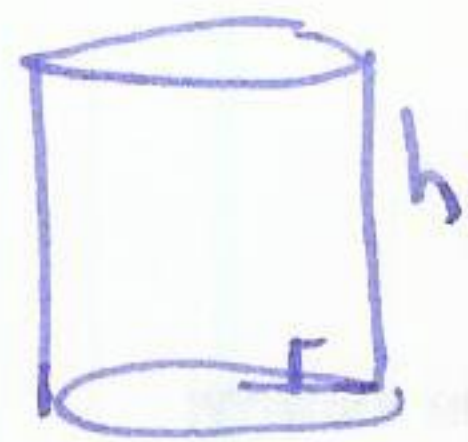
$$\nabla f = \lambda \nabla g : \left. \begin{aligned} 2xy+1 &= \lambda y \\ x^2+1 &= \lambda x \\ xy &= 4 \end{aligned} \right\} \Rightarrow \left. \begin{aligned} \frac{2xy+1}{x^2+1} &= \frac{y}{x} \\ 2x^2y+x &= x^2y+y \\ xy+x &= y \end{aligned} \right\}$$

$$xy=4 \Rightarrow \begin{aligned} 4x+x &= y \\ 5x &= y \end{aligned}$$

$$y = \frac{4}{x} \Rightarrow \begin{aligned} 5x &= \frac{4}{x} \\ x^2 &= \frac{4}{5} \\ x &= \pm \frac{2}{\sqrt{5}}, y = \pm 2\sqrt{5} \end{aligned}$$



Q4



$$V = \pi r^2 h \leftarrow \text{subject to}$$

$$A = 2\pi r^2 + hr \text{ min}$$

3

$$\nabla A = \langle 4\pi r + h, r \rangle$$

$$\left. \begin{aligned} 4\pi r + h &= \lambda 2\pi r h \\ r &= \lambda \pi r^2 \end{aligned} \right\} 1 = \lambda \pi r$$

$$\nabla V = \langle 2\pi r h, \pi r^2 \rangle$$

$$\pi r^2 h = V$$

$$\left. \begin{aligned} 4\pi r + h &= 2h \\ \pi r^2 h &= V \end{aligned} \right\}$$

$$h = 4\pi r$$

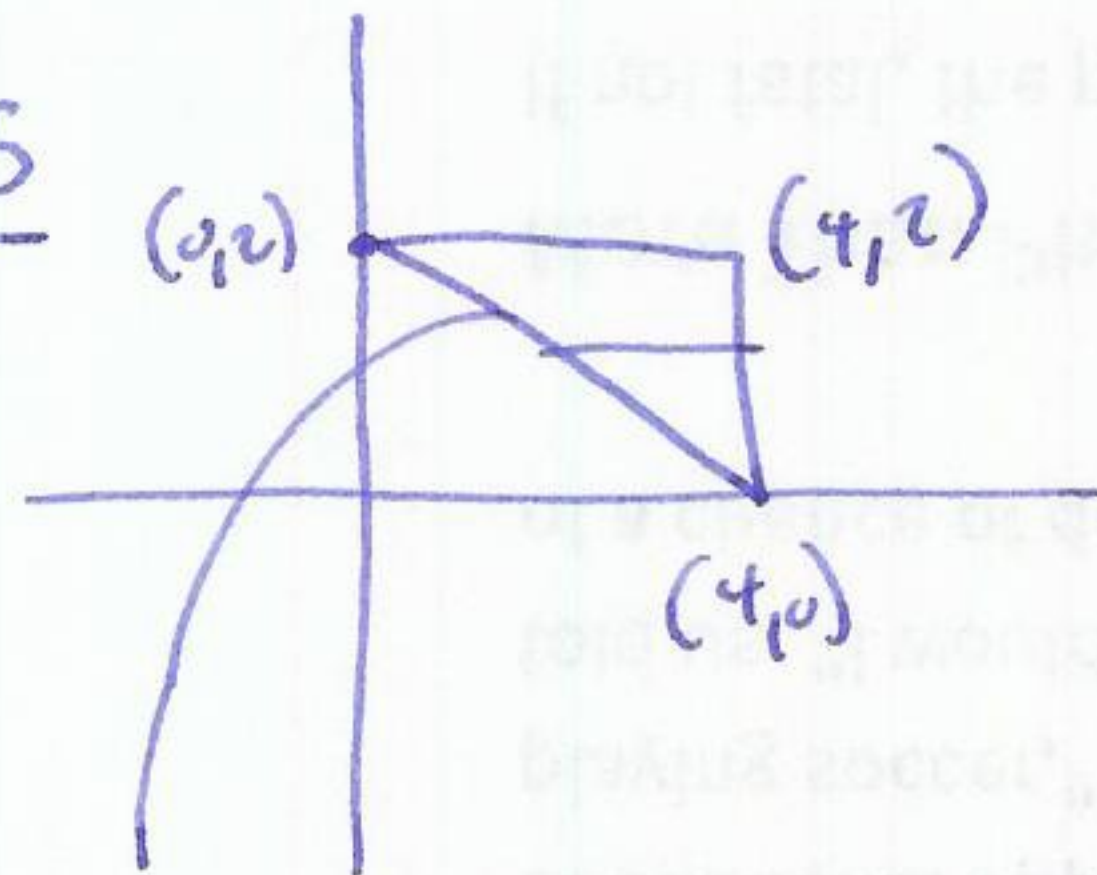
$$\pi r^2 \cdot 4\pi r = V$$

$$r^3 = \frac{V}{4\pi^2}$$

$$r = \sqrt[3]{\frac{V}{4\pi^2}}$$

$$h = \frac{V}{\pi \left(\frac{V}{4\pi^2}\right)^{2/3}}$$

Q5



$$x + 2y = 4$$

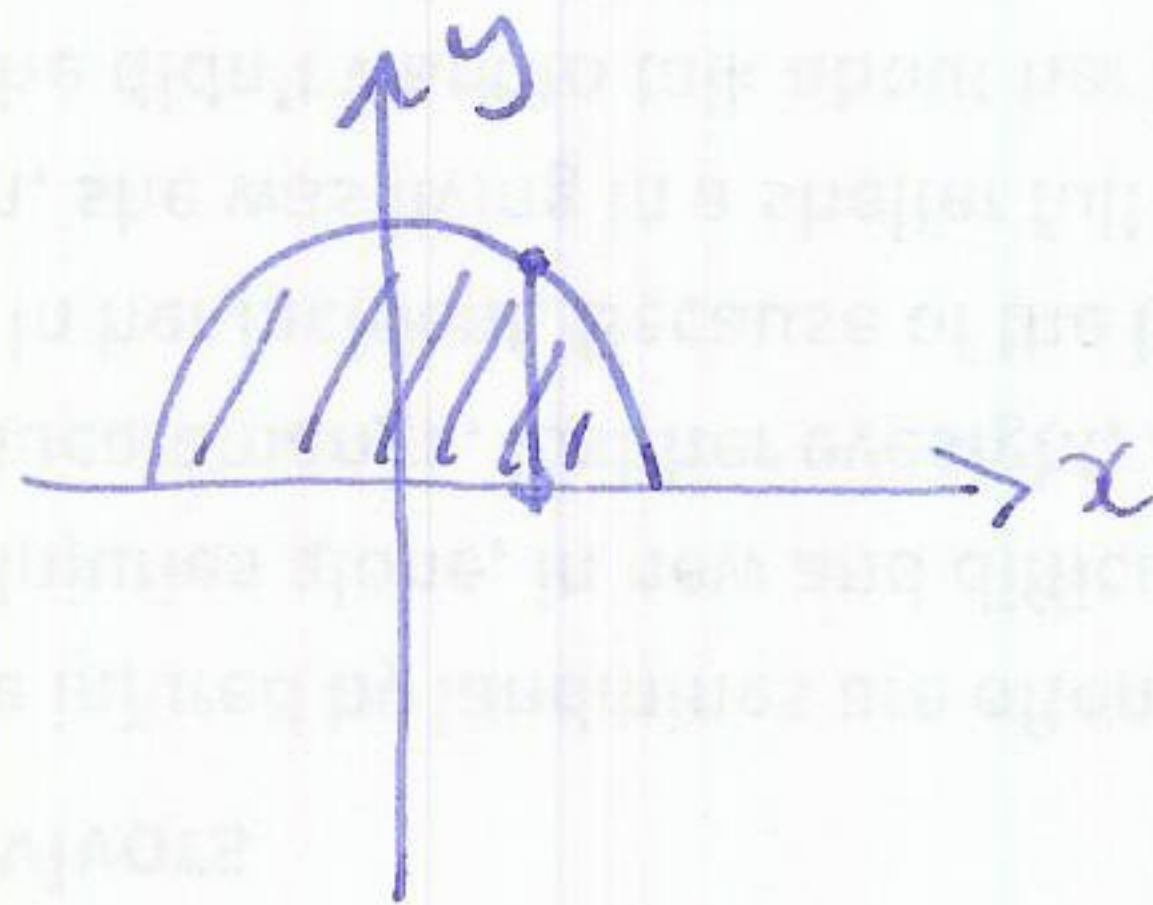
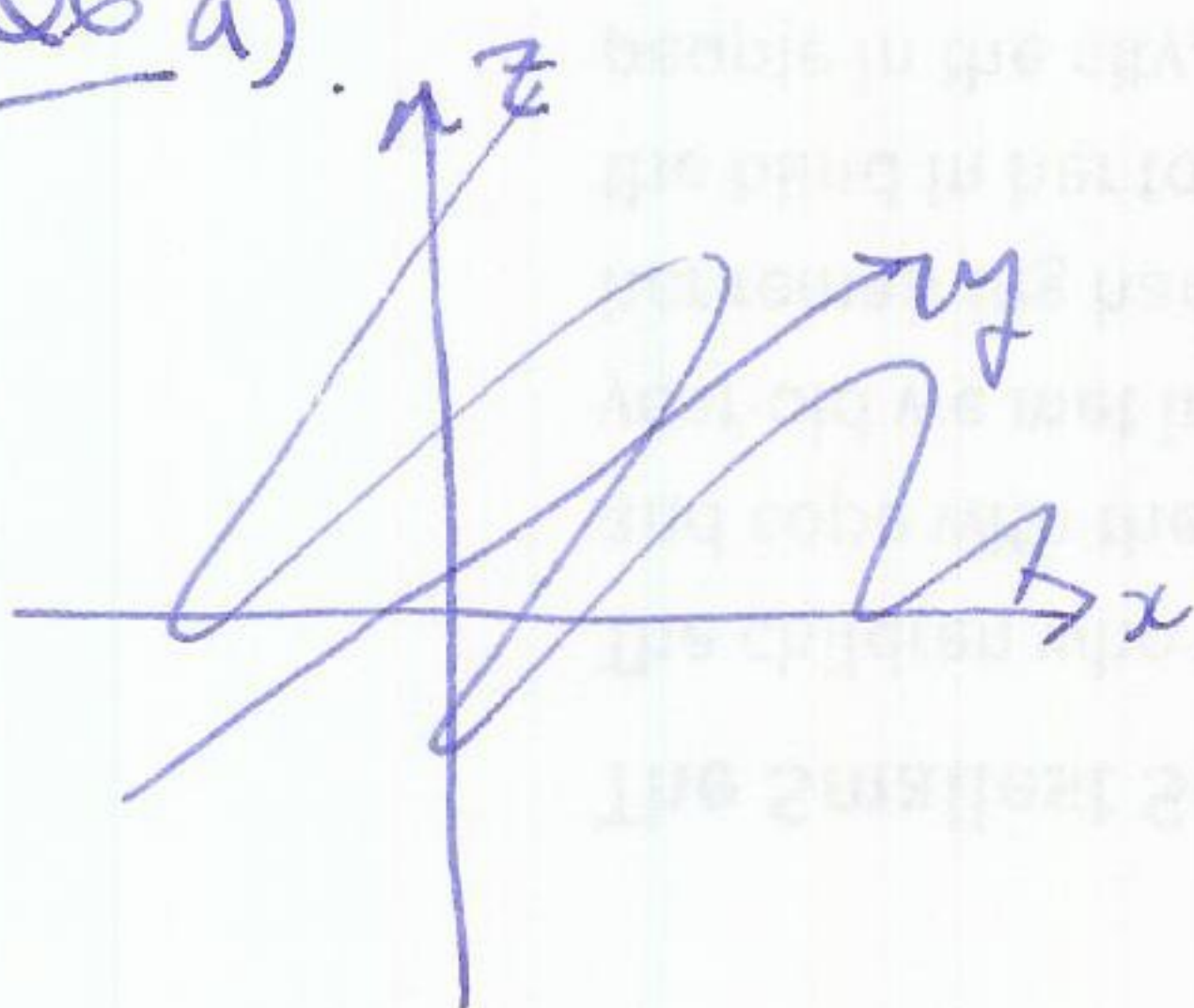
$$\int_0^2 \int_{4-2y}^4 xy \, dx \, dy$$

$$\left[ \frac{1}{2} x^2 y \right]_{4-2y}^4 = 8y - \frac{1}{2} y (4-2y)^2$$

$$= 8y - \frac{1}{2} y (16 - 16y + 4y^2)$$

$$\int_0^2 (8y^2 - 2y^3) \, dy = \left[ \frac{8}{3} y^3 - \frac{1}{2} y^4 \right]_0^2 = \frac{64}{3} - 8$$

Q6 a)



$$\int_{-1}^1 \int_0^{\sqrt{1-x^2}} \frac{y}{(1+x^2+y^2)^2} \, dy \, dx$$

$$= \left[ \frac{-1/2}{1+x^2+y^2} \right]_0^{\sqrt{1-x^2}} = \frac{-1/2}{2} + \frac{1/2}{1+x^2}$$

$$\int_{-1}^1 -\frac{1}{4} + \frac{1/2}{1+x^2} dx = \left[ -\frac{1}{4}x + \frac{1}{2} \tan^{-1}(x) \right]_{-1}^1$$

$$= \frac{1}{2} + \frac{1}{2} (\tan^{-1}(1) - \tan^{-1}(-1)) = \frac{1}{2} + \frac{\pi}{4}$$

b)  $\int_0^\pi \int_0^1 \frac{r \sin \theta}{(1+r^2)^2} r dr d\theta$

$$\int_0^1 \frac{r}{(1+r^2)^2} dr \int_0^\pi \sin \theta d\theta = \left[ -\cos \theta \right]_0^\pi = -\cos(\pi) + 1 = 2$$

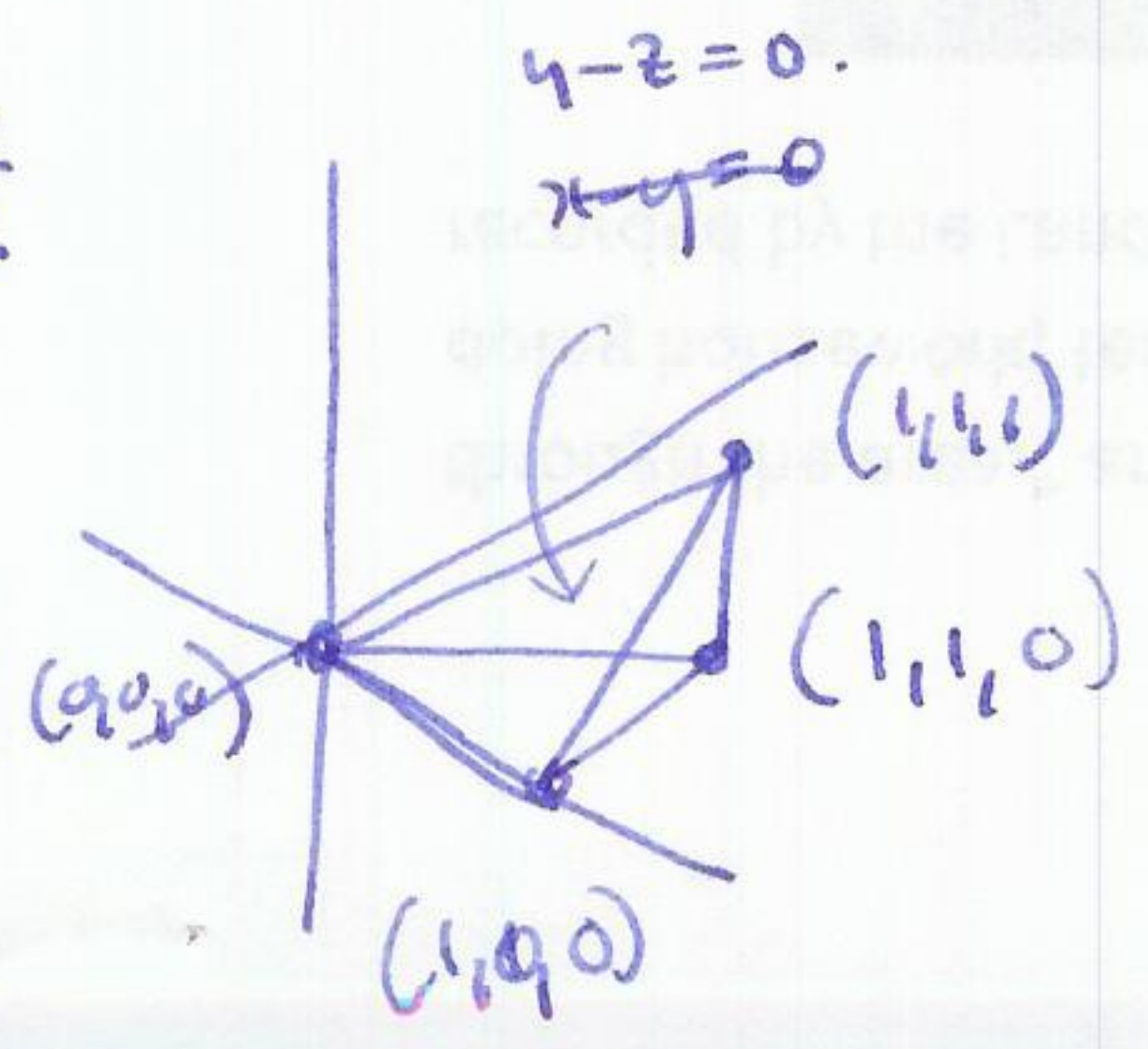
$\int_0^1 \frac{r^2}{(1+r^2)^2} dr$  (lucky!) sub  $r = \tan \theta$   $\frac{dr}{d\theta} = \sec^2 \theta$

$$= \int_0^{\pi/4} \frac{\tan^2 \theta}{(1+\tan^2 \theta)^2} \sec^2 \theta d\theta = \int_0^{\pi/4} \frac{\tan^2 \theta}{\sec^4 \theta} \sec^2 \theta d\theta = \int_0^{\pi/4} \frac{\tan^2 \theta}{\sec^2 \theta} d\theta = \int_0^{\pi/4} \sin^2 \theta d\theta$$

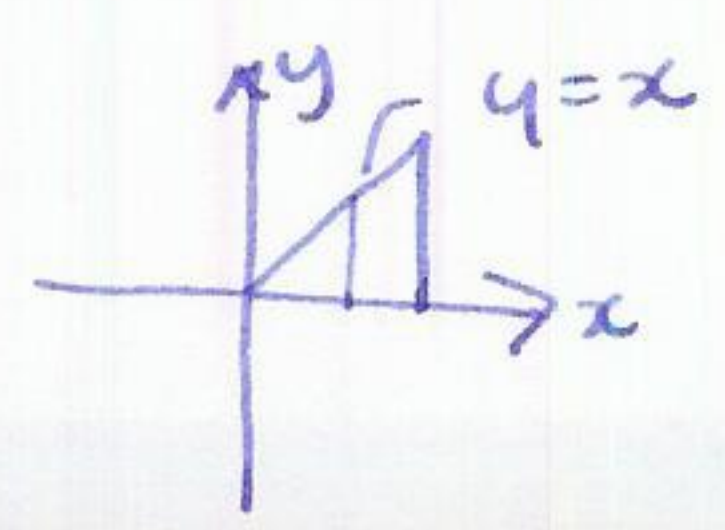
$$\cos 2\theta = \cos^2 \theta - \sin^2 \theta = 1 - 2\sin^2 \theta \implies \int_0^{\pi/4} \left( \frac{1}{2} - \frac{1}{2} \cos 2\theta \right) d\theta = \left[ \frac{\theta}{2} - \frac{1}{4} \sin 2\theta \right]_0^{\pi/4} = \frac{\pi}{8} - \frac{1}{4}$$

$$= 2 \left( \frac{\pi}{8} - \frac{1}{4} \right) = \frac{\pi}{4} - \frac{1}{2}$$

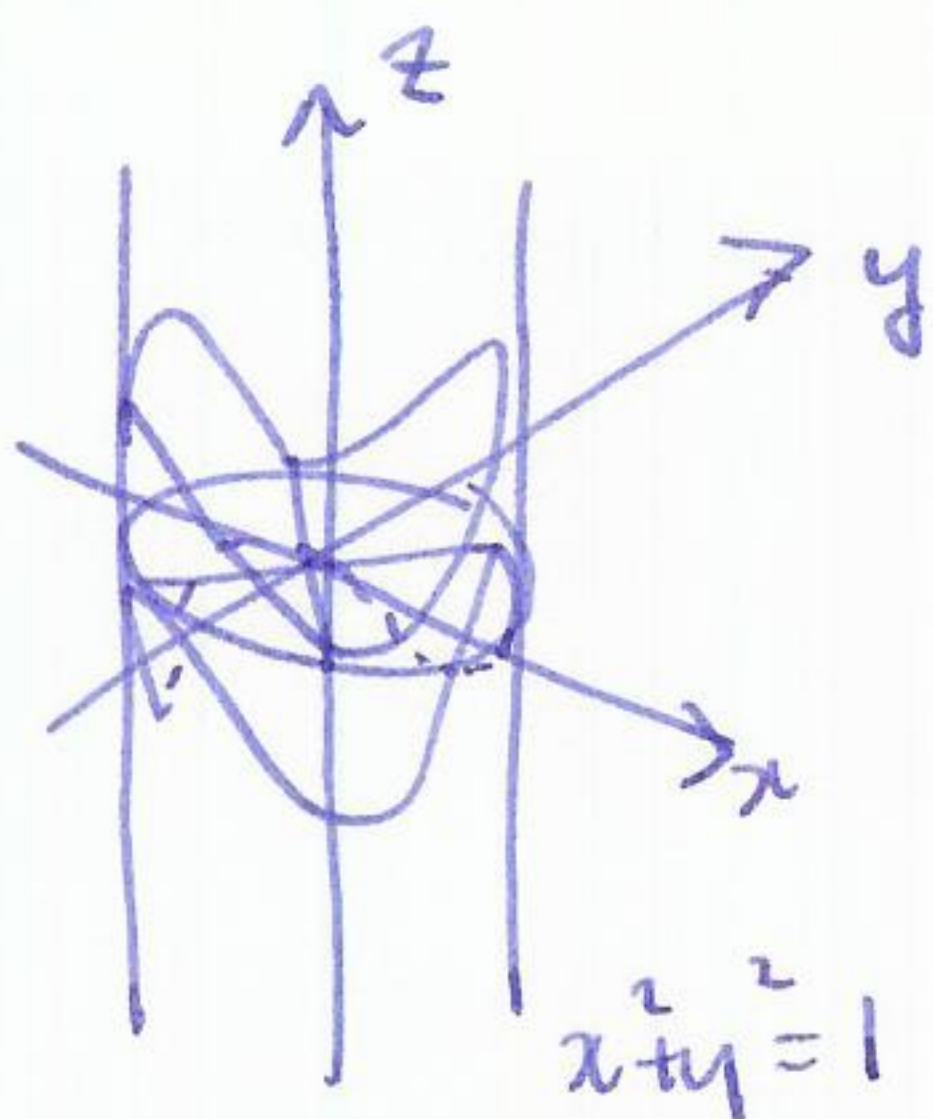
Q7



$$\int_0^1 \int_0^x \int_0^y f(x,y,z) dz dy dx$$



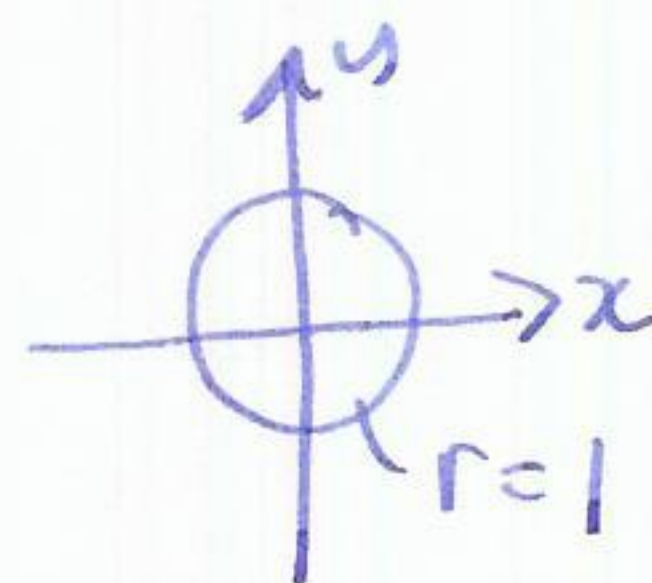
Q8



$$\int_0^{2\pi} \int_0^1 \int_{-(r\cos\theta - r\sin\theta)^2}^{(r\cos\theta + r\sin\theta)^2} 1 \cdot r \, dz \, dr \, d\theta$$

$$\left[ r z \right]_{-r^2(\cos\theta - \sin\theta)^2}^{r^2(\cos\theta + \sin\theta)^2}$$

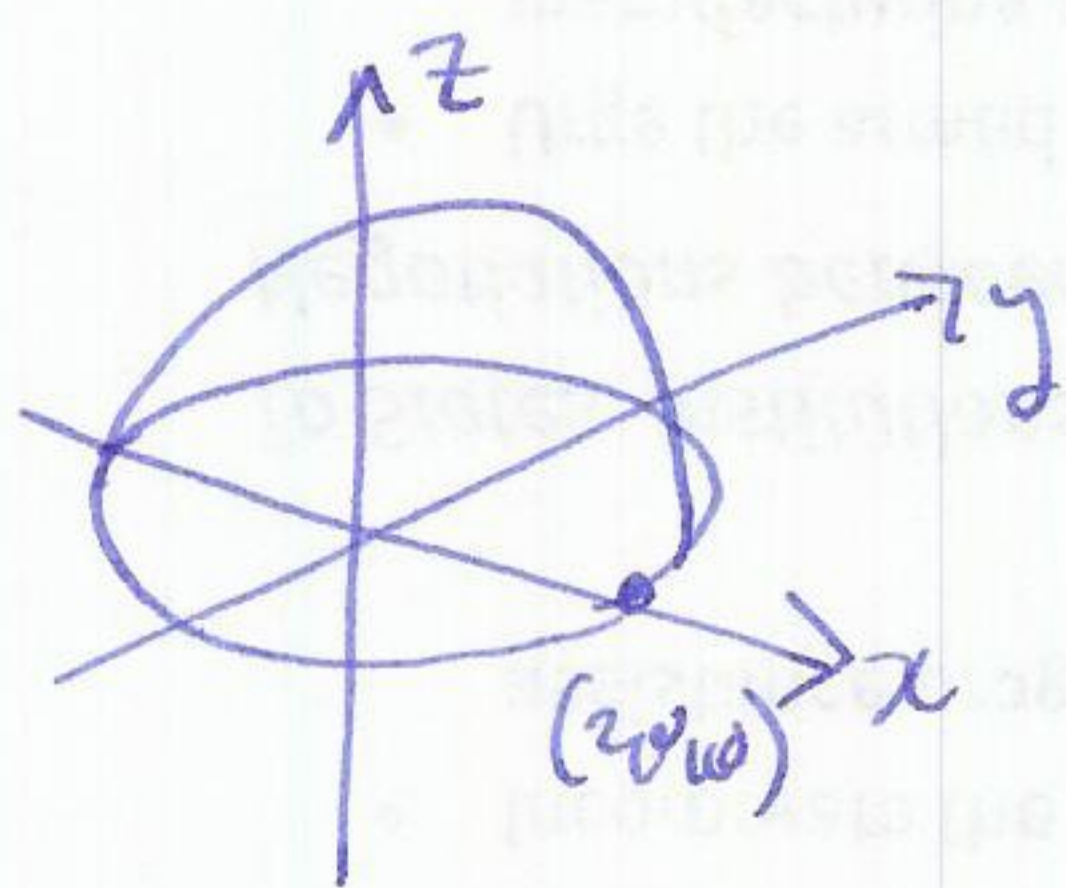
$$= r^3 \left( \frac{2\sin\theta\cos\theta + 2\sin\theta\cos\theta}{2\cos^2\theta + 2\sin^2\theta} \right) = \frac{2r^3\sin 2\theta}{2} = 2r^3.$$



$$\int_0^1 2r^3 \, dr = \left[ \frac{1}{2} r^4 \right]_0^1 = \frac{1}{2}.$$

$$\int_0^{2\pi} \frac{1}{2} \, d\theta = \pi.$$

Q9



$$\int_0^{\frac{\pi}{2}} \int_0^{2\pi} \int_0^2 e^{-\rho^3} \rho^2 \sin\phi \, d\rho \, d\theta \, d\phi$$

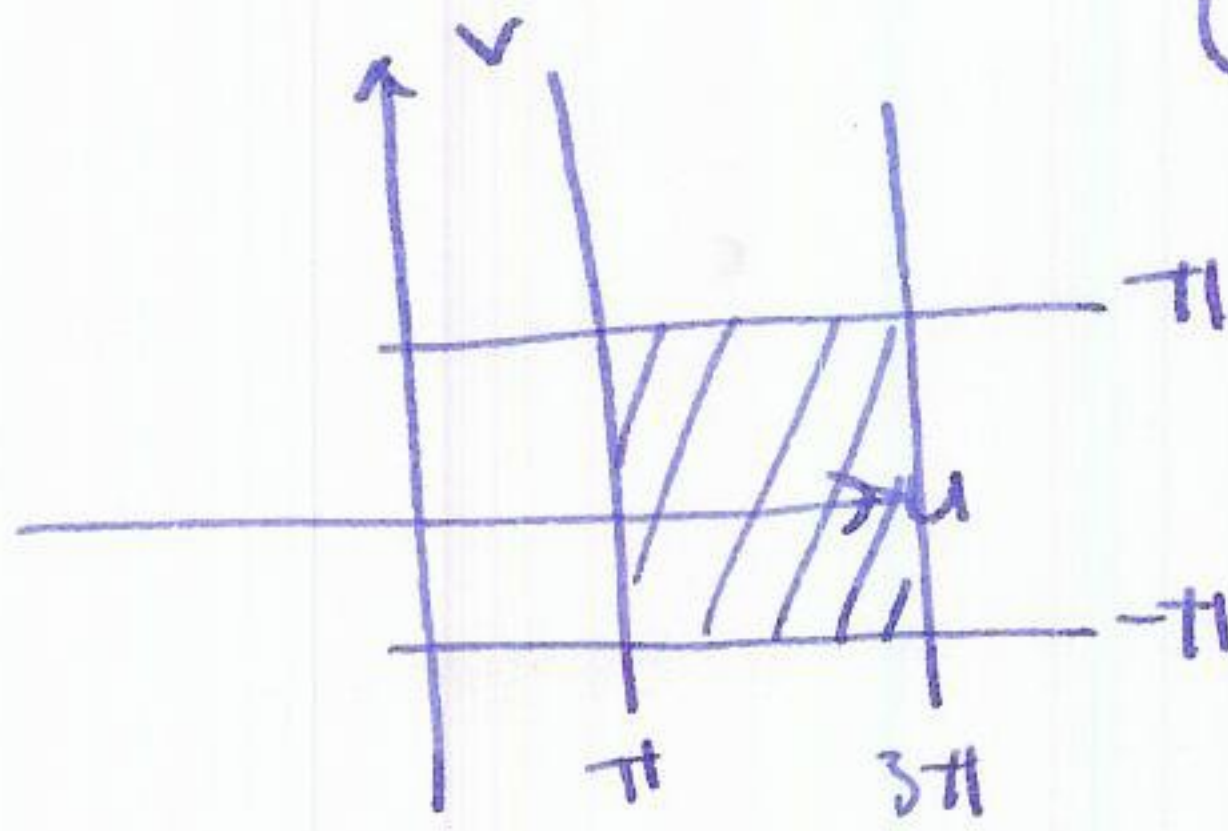
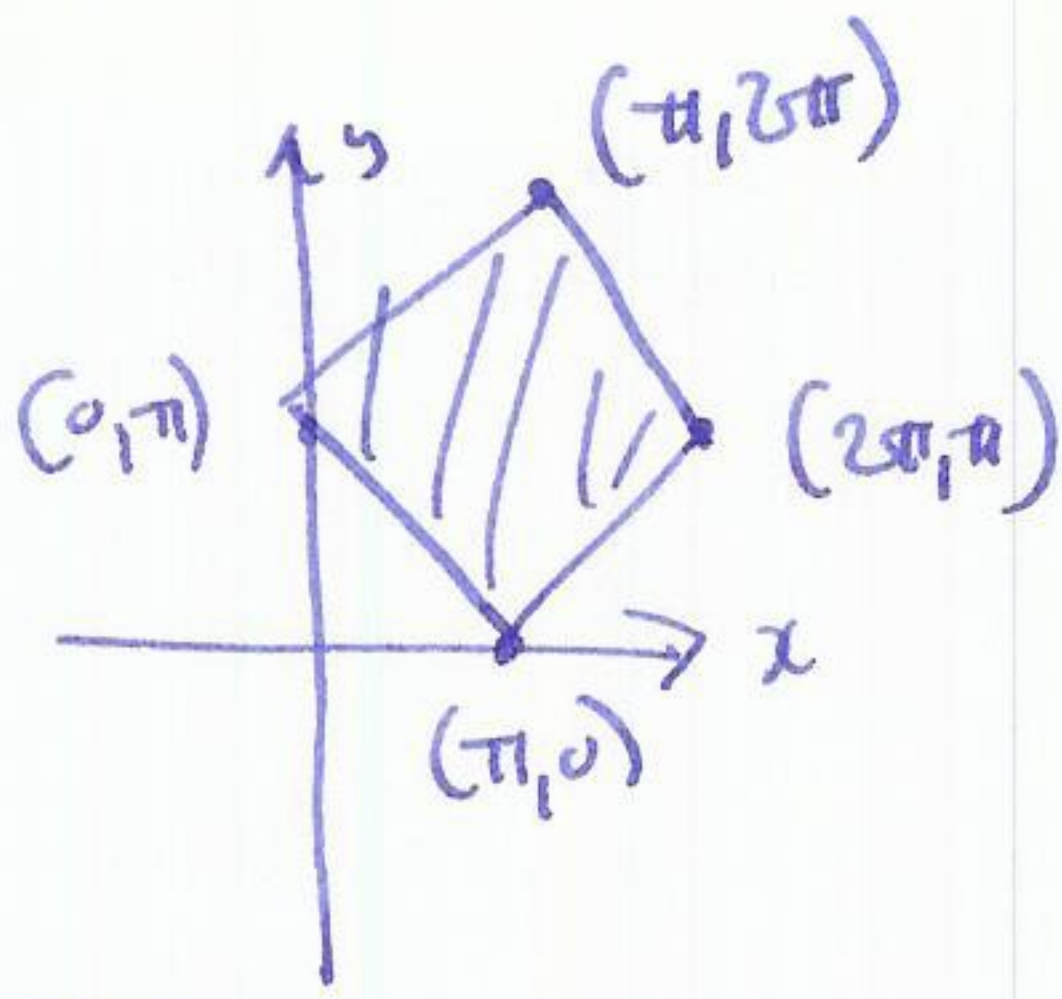
$$\int_0^2 -\rho^2 e^{-\rho^3} \, d\rho = \left[ \frac{1}{3} e^{-\rho^3} \right]_0^2 = \frac{1}{3} (e^{-8} + 1)$$

$$\int_0^{2\pi} d\theta = 2\pi$$

$$\int_0^{\pi/2} \sin\phi \, d\phi = \left[ -\cos\phi \right]_0^{\pi/2} = +1$$

$$= \frac{2\pi}{3} (1 - e^{-8}).$$

Q10



$$(u, v) \mapsto \begin{pmatrix} \frac{u+v}{2} \\ \frac{u-v}{2} \end{pmatrix} \begin{matrix} x \\ y \end{matrix}$$

(6)

boundaries:

$$x+y = \pi \leftrightarrow u = \pi$$

$$x+y = 3\pi \leftrightarrow u = 3\pi$$

$$y = x + \pi \leftrightarrow v = -\pi$$

$$u = x - \pi \leftrightarrow v = \pi$$

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

$$\int_{-\pi}^{\pi} \int_{\pi}^{3\pi} (v \sin(u))^2 \frac{1}{2} du dv$$

$$\int_{-\pi}^{\pi} v^2 dv = \left[ \frac{1}{3} v^3 \right]_{-\pi}^{\pi} = \frac{2}{3} \pi^3$$

$$\int_{\pi}^{3\pi} \sin^2 u du = \int_{\pi}^{3\pi} \frac{1}{2} + \frac{1}{2} \cos 2u du = \pi$$

$$\text{Answer} = \frac{1}{2} \cdot \frac{2}{3} \pi^3 \cdot \pi = \frac{1}{3} \pi^4$$