

1. Find the maximum and minimum value of the function  $f(x, y, z) = 3x + y$  on the ellipsoid  $3x^2 + 2y^2 + z^2 = 14$ .  
(5 points)

Let  $g(x, y, z) = 3x^2 + 2y^2 + z^2 - 14$ . This is our constraint function

$f(x, y, z) = 3x + y$ . This is the function we want to maximize/minimize

$\nabla f = (3, 1, 0)$ ,  $\nabla g = (6x, 4y, 2z)$  [note:  $\nabla g = 0$  only at  $(0, 0, 0)$  but this point is not on the ellipsoid.]

Lagrange Multipliers: we want to solve the system:  $\nabla f = \lambda \nabla g$   
&  $g = 0$

eq's: ①  $3 = 6\lambda x$

②  $1 = 4\lambda y$

③  $0 = 2\lambda z$

④  $0 = 3x^2 + 2y^2 + z^2 - 14$

by eq<sup>n</sup> ①,  $\lambda \neq 0$ , so eq<sup>n</sup> ③ gives  $z = 0$ .

$6\lambda x = 3 = 12\lambda y$ , since  $\lambda \neq 0$ ,  $x = 2y$

Plug  $(2y, y, 0)$  into ④:

$0 = 3(2y)^2 + 2y^2 + (0)^2 - 14$  i.e.  $14y^2 = 14$  so  $y = \pm 1$

the two critical pts are  $(2, 1, 0)$  &  $(-2, -1, 0)$

$f(2, 1, 0) = 7$

$f(-2, -1, 0) = -7$

Maximum value =

7

Minimum value =

-7

2. Find the length of the curve  $C$  parameterized by  $\mathbf{r}(t) = \langle 2t, \cos t, \sin t \rangle$  for  $0 \leq t \leq 5\pi$ . (4 points)

$$L = \int_0^{5\pi} |\mathbf{r}'(t)| dt$$

$$\mathbf{r}'(t) = \langle 2, -\sin t, \cos t \rangle$$
$$|\mathbf{r}'(t)| = \sqrt{2^2 + (-\sin t)^2 + (\cos t)^2} = \sqrt{5}$$

$$= \int_0^{5\pi} \sqrt{5} dt = 5\sqrt{5}\pi$$

Length =

$$5\sqrt{5}\pi$$

3. Parameterize the curve given by the intersection of the paraboloid  $z = 4x^2 + y^2$  and the parabolic cylinder  $y = x^2$ . Specify the domain (the values of the parameter  $t$ ) so that the function traces the curve exactly once. (4 points)

The intersection is pts  $(x, y, z)$  satisfying

$$y = x^2 \quad \& \quad z = 4x^2 + y^2$$

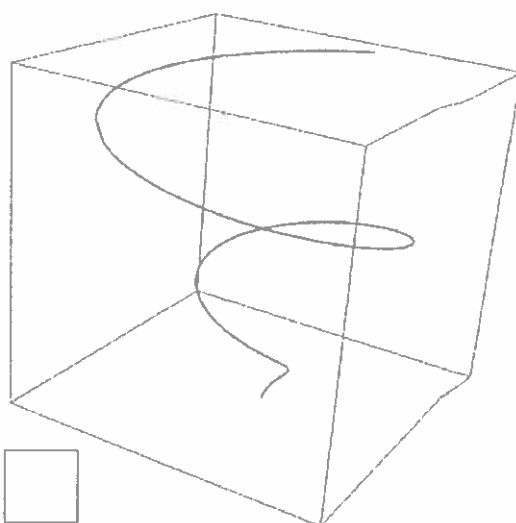
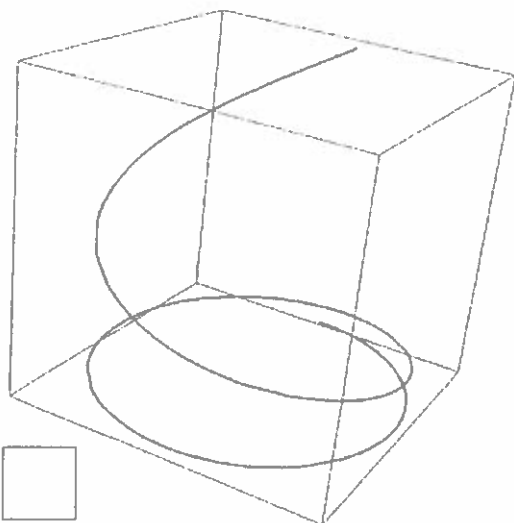
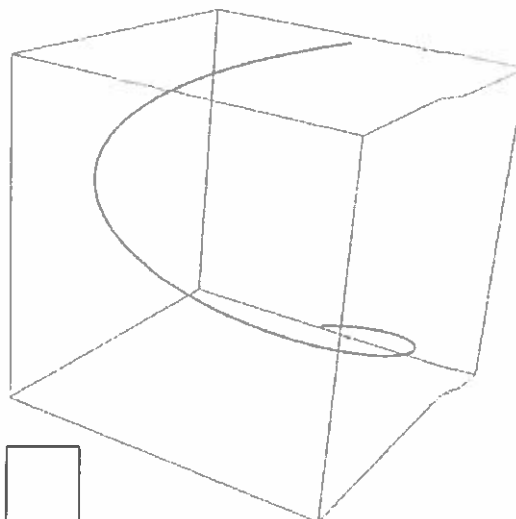
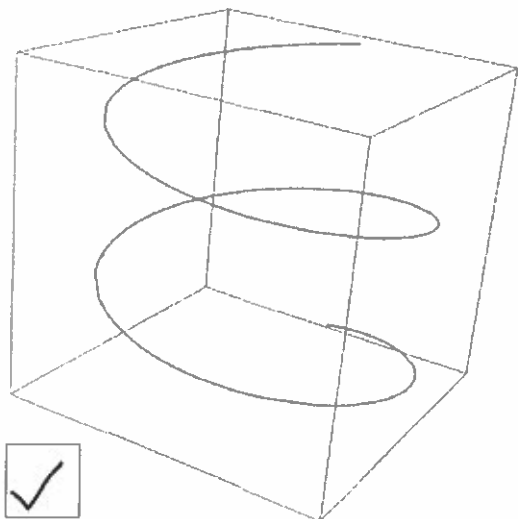
$$\text{i.e. } y = x^2 \quad \& \quad z = 4x^2 + (x^2)^2 = 4x^2 + x^4$$

so we can parametrize this as  $(t, t^2, 4t^2 + t^4)$  where  $t \in \mathbb{R}$

$$\mathbf{r}(t) = \langle t, t^2, 4t^2 + t^4 \rangle \text{ for } t \text{ in}$$

$\mathbb{R}$

4. Let  $C$  be the curve parameterized by  $\mathbf{r}(t) = \langle \sin(t^2), \cos(t^2), t^2 \rangle$  for  $0 \leq t \leq 2\sqrt{\pi}$ . Check the box below the picture of the curve  $C$ . (2 points)



5. Consider the following domains (subsets) in  $\mathbb{R}^2$ . For each, circle the characteristics that accurately describe the set; **circle zero, one, or both options**, as appropriate. (3 points)

(a)  $D_1 = \{(x, y) \mid y^2 \geq x^2 + 1\}$ .

$D_1$  is

simply connected  closed

(b)  $D_2 = \{(x, y) \mid 1 < x^2 + y^2 \leq 2\}$ .

$D_2$  is

open  bounded

(c)  $D_3 = \{(x, y) \mid (x, y) \neq (0, 0)\}$ .

$D_3$  is

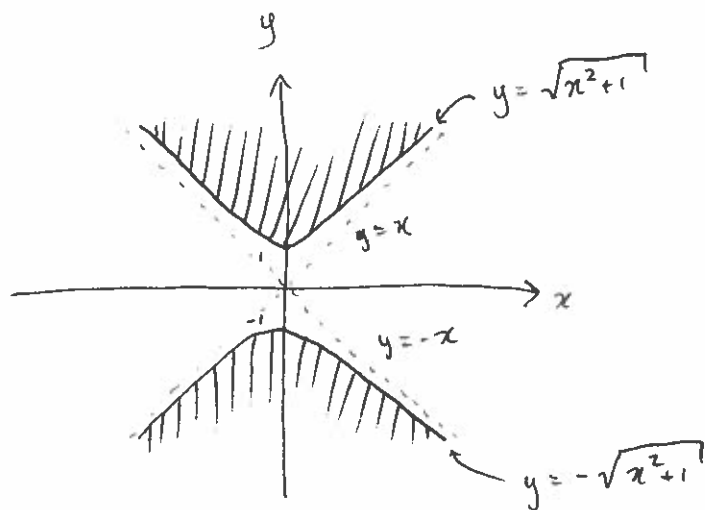
simply connected  bounded

4) the image of  $\underline{r}(t)$  is the same as the image of

$$\underline{r}(t) = \langle \sin(t), \cos(t), t \rangle \quad \text{for } 0 \leq t \leq 4\pi$$

the answer is now clear.

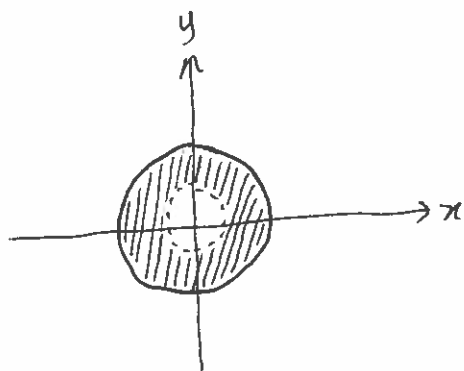
5) a)  $D_1$



- not even connected  
so certainly not  
simply connected

- It contains its boundary,  
in this case the curves  
given by  $y = \sqrt{x^2+1}$  and  
 $y = -\sqrt{x^2+1}$ , so it's closed

b)  $D_2$



- It's not open, if you take a small ball around  
the point  $(2,0)$  it will contain points not  
in  $D_2$

- It's clearly bounded.

c)  $D_3$

- This has a 'hole' at  $(0,0)$  so is not simply connected.

- It's clearly not bounded.

6. The contour map of a differentiable function  $f(x, y)$  is shown below.

Circle the *best response* for each of parts (a) - (d) below.

(a) (2 points)  $\nabla f(-1, 0) =$

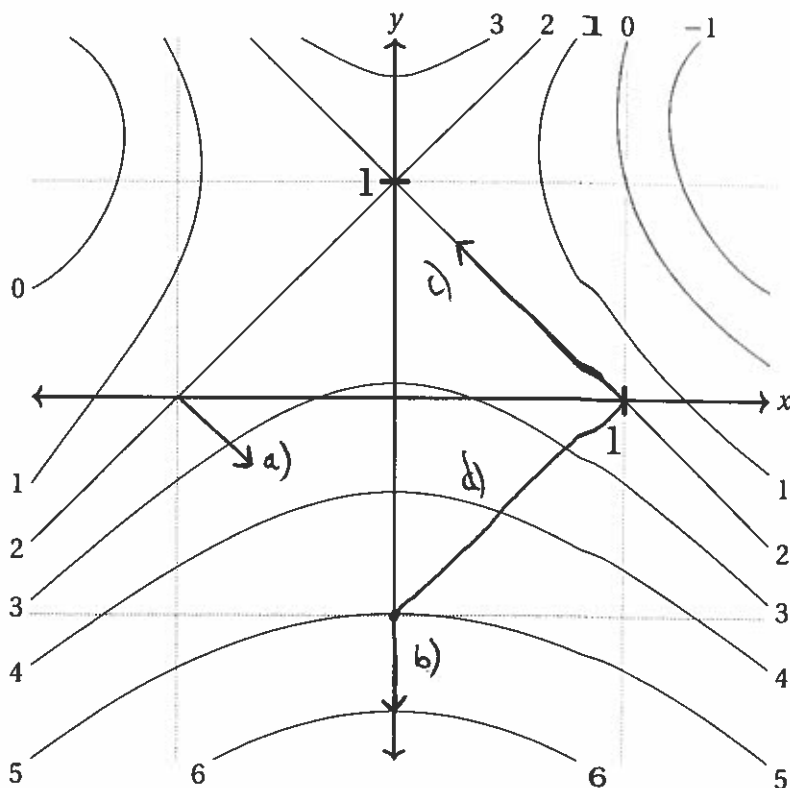
- |                        |                         |                         |                         |
|------------------------|-------------------------|-------------------------|-------------------------|
| $\langle 0, 1 \rangle$ | $\langle -1, 2 \rangle$ | $\langle 1, -1 \rangle$ | $\langle 2, -2 \rangle$ |
| $\langle 1, 0 \rangle$ | $\langle 1, -2 \rangle$ | $\langle 0, -2 \rangle$ | $\langle -2, 2 \rangle$ |

(b) (2 points) The maximum rate of change of  $f$  at  $(0, -1)$  is

- |   |   |   |   |   |   |
|---|---|---|---|---|---|
| 1 | 2 | 3 | 4 | 5 | 6 |
|---|---|---|---|---|---|

(c) (2 points)  $D_{\langle \frac{1}{\sqrt{2}}, \frac{1}{\sqrt{2}} \rangle} f(1, 0) =$

- |    |    |   |   |   |
|----|----|---|---|---|
| -2 | -1 | 0 | 1 | 2 |
|----|----|---|---|---|



(d) (2 points) If  $C$  is the straight line segment from  $(0, -1)$  to  $(1, 0)$ , then

$$\frac{1}{\sqrt{2}} \int_C f \, ds =$$

-5	$-\frac{7}{2}$	$-\frac{3}{2}$	0	$\frac{1}{2}$	2	$\frac{7}{2}$	5
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Scratch Space

a) the direction in which  $f$  increases fastest is  $\langle 1, -1 \rangle$ , so  $\nabla f(-1, 0) = \lambda \langle 1, -1 \rangle$   
 So either  $\nabla f(-1, 0)$  is  $\langle 1, -1 \rangle$  or  $\langle 2, -2 \rangle$ . Let's think about the directional derivative in the direction  $\langle \frac{1}{\sqrt{2}}, -\frac{1}{\sqrt{2}} \rangle$ . From the picture it takes roughly  $\frac{1}{3}$  units length for the function to increase from 1 to 2, so we should expect the directional derivative to be  $\approx 3$ .  $\lambda \langle 1, -1 \rangle \cdot \langle \frac{1}{\sqrt{2}}, -\frac{1}{\sqrt{2}} \rangle = \lambda \sqrt{2}$   
 for  $\lambda \sqrt{2} \approx 3$  we would want  $\lambda \approx 2$ .

b) the direction of maximum rate of change is  $\langle 0, -1 \rangle$

The function increases from 4 to 6 in roughly 1 unit length (from  $(0, -\frac{1}{2})$  to  $(0, -\frac{3}{2})$ )

So the maximum rate of change is 2.

c) The vector lies along a level curve, so the directional derivative is 0.

d)  $\frac{1}{\sqrt{2}} \int_C f ds = \frac{1}{\sqrt{2}} \cdot \text{length of } C \cdot \text{'avg. value of } f \text{ on } C'$ .

The max value of  $f$  on  $C$  is 5, the minimum is 2 so the average is  $\approx \frac{5+2}{2} = \frac{7}{2}$

the length of  $C$  is  $\sqrt{2}$ , so  $\frac{1}{\sqrt{2}} \int_C f ds \approx \frac{1}{\sqrt{2}} \cdot \sqrt{2} \cdot \frac{7}{2} = \frac{7}{2}$

7. Three continuous vector fields, **F**, **G**, **H** on the plane are plotted below in the region with  $-1 < x < 1$  and  $-1 < y < 1$ .

Circle the *best response* for each of the following.

(a) (2 points) Which vector field is  $\nabla f$ , where  $f(x, y) = xy$ ?

**F**     **G**     **H**

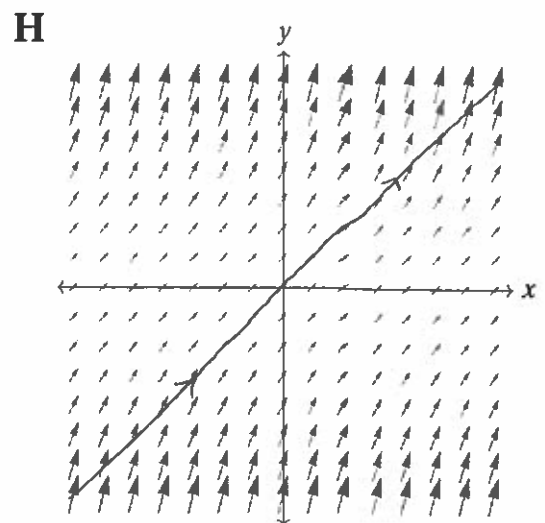
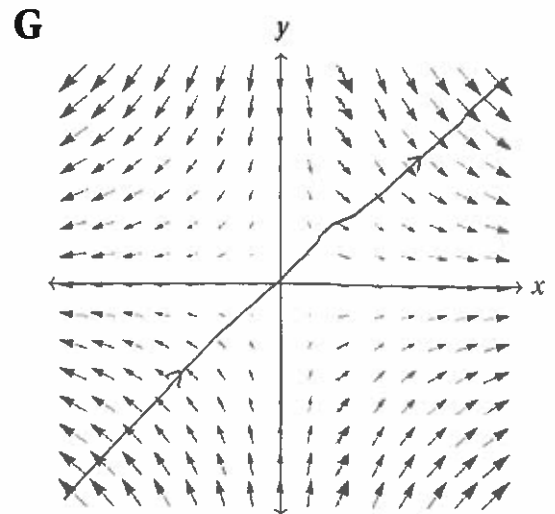
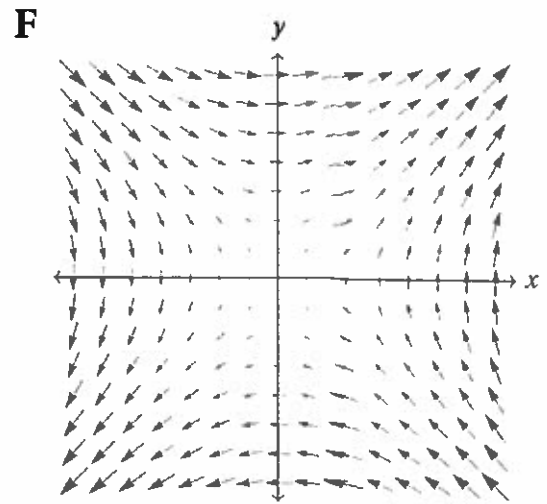
(b) (4 points) A particle moves along a straight line from  $(-1, -1)$  to  $(1, 1)$ . If the vector fields represent force fields, then:

The work done by **G** on the particle is...

positive     negative     zero

The work done by **H** on the particle is...

positive     negative     zero



a)  $\nabla f(x, y) = (y, x)$

So for example  $\nabla f(1, 0) = (0, 1)$  which can only be **F**.

b) **G**: at every point on the line the direction of the vector field is orthogonal to the direction vector of the line hence the work done is 0.

b) **H**: at every point on the line the direction of the vector field makes an angle  ~~$\frac{\pi}{2}$~~   $< \frac{\pi}{2}$  w/ the direction vector of the line hence the work done is +ve.

8. Consider the vector field  $F(x, y) = \langle \frac{1}{y} e^{\frac{x}{y}}, -\frac{x}{y^2} e^{\frac{x}{y}} + 2y \rangle$ . Let  $C$  be the straight line segment from  $P = (1, 1)$  to  $Q = (2, 2)$  parametrized by

$$r(t) = \langle t, t \rangle, \quad \text{for } 1 \leq t \leq 2.$$

- (a) Use the definition of the line integral of a vector field along a curve to compute  $\int_C F \cdot dr$  directly, using the above parametrization. (No credit will be given for computations using any other method.) (5 points)

$$F(r(t)) = \left\langle \frac{1}{t} e, -\frac{1}{t} e + 2t \right\rangle, \quad r'(t) = \langle 1, 1 \rangle$$

$$F(r(t)) \cdot r'(t) = \frac{1}{t} e - \frac{1}{t} e + 2t = 2t$$

$$\int_C F \cdot dr = \int_1^2 2t dt = [t^2]_1^2 = 4 - 1 = 3$$

$$\int_C F \cdot dr =$$

3

- (b) The vector field  $F$  is conservative. Find a function  $f$  such that  $\nabla f = F$ . (2 points)

$$f_x = \frac{1}{y} e^{\frac{x}{y}} \quad \text{so} \quad f = e^{\frac{x}{y}} + g(y)$$

then need  $f_y = -\frac{x}{y^2} e^{\frac{x}{y}} + 2y$  but have  $f_y = -\frac{x}{y^2} e^{\frac{x}{y}} + g'(y)$

so any  $g(y)$  s.t.  $g'(y) = 2y$  will work, e.g.  $g(y) = y^2$   $f(x, y) =$

$$e^{\frac{x}{y}} + y^2$$

- (c) Use your work from part (b) to check your result from part (a). (Show your work and explain your method. Note: If you were not able to solve part (a) or part (b), explain how you could check your answer assuming that you had found a number  $N$  in part (a) and a function  $f$  in part (b).) (2 points)

Fundamental theorem of Line integrals:

for  $F = \nabla f$  we have  $\int_C F \cdot dr = \int_C \nabla f \cdot dr = f(Q) - f(P)$

$\swarrow$   $Q$  is the endpoint of  $C$   
 $\nwarrow$   $P$  is the initial point of  $C$

in our case  $Q = (2, 2)$ ,  $P = (1, 1)$

so  $f(2, 2) = e + 4$ ,  $f(1, 1) = e + 1$

then  $\int_C F \cdot dr = f(2, 2) - f(1, 1) = 3$ .



8. Consider the vector field  $F(x, y) = \langle \frac{x}{y} e^{\frac{x}{y}}, -\frac{x}{y^2} e^{\frac{x}{y}} + 2y \rangle$ . Let  $C$  be the straight line segment from  $P = (1, 1)$  to  $Q = (2, 2)$  parametrized by  $\mathbf{r}(t) = \langle t, t \rangle$ , for  $1 \leq t \leq 2$ .

- (a) Use the definition of the line integral of a vector field along a curve to compute  $\int_C \mathbf{F} \cdot d\mathbf{r}$  directly, using the above parametrization. (No credit will be given for computations using any other method.) (5 points)

$$\int_C \mathbf{F} \cdot d\mathbf{r} = \int_1^2 \left( \frac{1}{t} e^1, -\frac{1}{t} e^1 + 2t \right) \cdot \langle 1, 1 \rangle dt$$

$$= \int_1^2 \frac{e}{t} - \frac{e}{t} + 2t dt = t^2 \Big|_1^2 = 4 - 1 = 3$$

$$\int_C \mathbf{F} \cdot d\mathbf{r} = \boxed{3}$$

- (b) The vector field  $F$  is conservative. Find a function  $f$  such that  $\nabla f = F$ . (2 points)

$$f_x = \frac{1}{y} e^{\frac{x}{y}} \quad \text{so} \quad f = e^{\frac{x}{y}} + g(y)$$

$$f_y = -\frac{x}{y^2} e^{\frac{x}{y}} + g_y \quad \text{so} \quad g_y = 2y \quad \text{so} \quad g = y^2 + c \quad \text{say } c=0$$

$$f(x, y) = \boxed{e^{\frac{x}{y}} + y^2}$$

- (c) Use your work from part (b) to check your result from part (a). (Show your work and explain your method. Note: If you were not able to solve part (a) or part (b), explain how you *could* check your answer assuming that you had found a number  $N$  in part (a) and a function  $f$  in part (b).) (2 points)

$$F = \nabla f \quad \text{so} \quad \int_C \mathbf{F} \cdot d\mathbf{r} = f(2, 2) - f(1, 1) = (e+4) - (e+1) = 3$$

9. Suppose that  $f(x, y)$  is a differentiable function with continuous second order partial derivatives and values given by the table below. (5 points)

$(x, y)$	$f(x, y)$	$f_x(x, y)$	$f_y(x, y)$	$f_{xx}(x, y)$	$f_{yy}(x, y)$	$f_{xy}(x, y)$
(2, 1)	0	0	-1	2	3	1
(0, 1)	-1	0	0	-2	-2	-2
(1, 0)	2	0	0	2	1	1

For each of the given points, circle the best description of the point.

(2, 1)	not critical	local minimum	local maximum	saddle point	undetermined
(0, 1)	not critical	local minimum	local maximum	saddle point	undetermined
(1, 0)	not critical	local minimum	local maximum	saddle point	undetermined

$(2, 1)$ :  $f_y(2, 1) \neq 0$  so this is not a critical point.

$(0, 1)$ : both  $f_x$  &  $f_y$  are zero so it's a critical pt but  $\begin{vmatrix} f_{xx} & f_{xy} \\ f_{yx} & f_{yy} \end{vmatrix} = \begin{vmatrix} -2 & -2 \\ -2 & -2 \end{vmatrix} = 0$  so undetermined.

$(1, 0)$ :  $f_x = f_y = 0$  so critical pt.  $\begin{vmatrix} f_{xx} & f_{xy} \\ f_{yx} & f_{yy} \end{vmatrix} = \begin{vmatrix} 2 & 1 \\ 1 & 1 \end{vmatrix} = 1 > 0$  &  $f_{xx} > 0$  so local minimum.

10. Let  $D$  be the set of all points  $(x, y)$  in  $\mathbb{R}^2$  except for  $(0, 0)$ . In each part below, indicate whether a continuous vector field with domain  $D$  and the property described is necessarily conservative or not necessarily conservative. (If the vector field is never conservative, circle not necessarily conservative.) (4 points)

(a)  $F_1(x, y) = \langle -y, x \rangle$ .

$F_1$  is necessarily conservative not necessarily conservative

(b)  $F_2$  has the path independence property; that is, the line integral  $\int_C F_2 \cdot dr$  is independent of path in  $D$ .

$F_2$  is necessarily conservative not necessarily conservative

(c)  $F_3 = \langle P, Q \rangle$  where  $\frac{\partial P}{\partial y} = \frac{\partial Q}{\partial x}$  over  $D$ .

$F_3$  is necessarily conservative not necessarily conservative

(d)  $F_4$  has the property that for the unit circle  $C_1 = \{x^2 + y^2 = 1\}$ ,  $\int_{C_1} F_4 \cdot dr = 0$ .

$F_4$  is necessarily conservative not necessarily conservative

10 a) If  $F_1 = \nabla f$  then  $f_x = -y$  so  $f = -xy + g(y)$

but then  $f_y = -x + g'(y)$  there is no way we can make this equal to  $x$  ( $g'(y)$  is a function of  $y$ ) so there is no  $f$  s.t.  $F = \nabla f$ .

b) This statement is equivalent to  $F_2$  being conservative.

c) If  $D$  was simply connected, then this statement would allow us to conclude  $F_3$  was conservative, but  $D$  is not simply connected so we can't make this conclusion.

counter-example:  $F = \left( \frac{-y}{x^2+y^2}, \frac{x}{x^2+y^2} \right)$  [notice that this would not make sense at the point  $(0,0)$ .

d) If we had that the integral over all closed paths was zero, this would be enough to conclude that  $F_4$  was conservative. We only have that the integral over the unit circle is zero.

counter-example:  $F = \left( (x^2+y^2-1) \frac{-y}{x^2+y^2}, (x^2+y^2-1) \frac{x}{x^2+y^2} \right)$

↑  
Forcing the vector field to be  $\langle 0,0 \rangle$  on  $C_1$ .