

1. Let

$$f(x, y) = e^{x^2+xy-y}$$

- (a) Find a vector that is perpendicular to the contour line of  $f$  at the point  $(0, 2)$ .  
 (b) Find a vector that is perpendicular to the surface  $z = f(x, y)$  at the point  $(0, 2, e^{-2})$ .  
 (c) Find the equation of the plane that is tangent to the surface  $z = f(x, y)$  at the point  $(0, 2, e^{-2})$ .  
 (d) Find the rate of change of  $f$  (with respect to distance) in the direction  $\vec{i} + \vec{j}$  at the point  $(0, 2)$ .  
 (e) Find the degree 2 Taylor polynomial that approximates  $f(x, y)$  near  $(0, 2)$ .

$$(a) \quad \text{grad } f(x, y) = (2x+y)e^{x^2+xy-y} \vec{i} + (x-1)e^{x^2+xy-y} \vec{j}$$

$$\text{grad } f(0, 2) = \boxed{2e^{-2} \vec{i} - e^{-2} \vec{j}}$$

$$(b) \quad \boxed{2e^{-2} \vec{i} - e^{-2} \vec{j} - \vec{k}}$$

$$(c) \quad \boxed{2e^{-2}x - e^{-2}(y-2) - (z - e^{-2}) = 0} \quad \text{OR} \quad \boxed{z = e^{-2} + 2e^{-2}x - e^{-2}(y-2)}$$

$$(d) \quad \vec{u} = \frac{1}{\sqrt{2}}(\vec{i} + \vec{j}) \quad f_{\vec{u}}(0, 2) = \text{grad } f(0, 2) \cdot \vec{u} = \frac{2e^{-2} - e^{-2}}{\sqrt{2}} = \boxed{\frac{e^{-2}}{\sqrt{2}}}$$

$$(e) \quad f_{xx}(x, y) = (2x+y)^2 e^{x^2+xy-y} + 2e^{x^2+xy-y} \quad f_{xx}(0, 2) = 6e^{-2}$$

$$f_{xy}(x, y) = (2x+y)(x-1)e^{x^2+xy-y} + e^{x^2+xy-y} \quad f_{xy}(0, 2) = -e^{-2}$$

$$f_{yy}(x, y) = (x-1)^2 e^{x^2+xy-y} \quad f_{yy}(0, 2) = e^{-2}$$

$$\boxed{Q(x, y) = e^{-2} + 2e^{-2}x - e^{-2}(y-2) + 3e^{-2}x^2 - e^{-2}x(y-2) + \frac{1}{2}e^{-2}(y-2)^2}$$

2. Suppose a surface is defined implicitly by the equation

$$z^3 + e^{xz} - xy + y^3 = 1,$$

and the path of particle is confined to remain on the surface. When particle is at the point  $(1, 1, 0)$ , the  $x$  coordinate of the particle is increasing at the rate of 2 cm/sec, and the  $y$  coordinate is decreasing at the rate of 1 cm/sec. Find the rate of change of the  $z$  coordinate of the particle at this instant.

Let  $f(x, y, z) = z^3 + e^{xz} - xy + y^3$ , so the surface is given by

$$f(x, y, z) = 1.$$

Differentiate with respect to  $t$ , and use the chain rule:

$$\textcircled{*} f_x(x, y, z) \frac{dx}{dt} + f_y(x, y, z) \frac{dy}{dt} + f_z(x, y, z) \frac{dz}{dt} = 0$$

We were given  $\frac{dx}{dt} = 2$ , and  $\frac{dy}{dt} = -1$ .

Also

$$f_x(x, y, z) = ze^{xz} - y$$

$$f_x(1, 1, 0) = -1$$

$$f_y(x, y, z) = -x + 3y^2$$

$$f_y(1, 1, 0) = 2$$

$$f_z(x, y, z) = 3z^2 + xe^{xz}$$

$$f_z(1, 1, 0) = 1$$

so  $\textcircled{*}$  becomes

$$(-1)(2) + (2)(-1) + (1) \frac{dz}{dt} = 0 \Rightarrow \boxed{\frac{dz}{dt} = 4 \text{ cm/sec}}$$

OR

$$\text{grad } f(1, 1, 0) = -\vec{i} + 2\vec{j} + \vec{k}.$$

The velocity vector of the particle is  $\vec{v} = 2\vec{i} - \vec{j} + \frac{dz}{dt}\vec{k}$

Since the particle remains on the surface, the velocity vector must be tangent to the surface, which means  $\vec{v}$  must be perpendicular to  $\text{grad } f(1, 1, 0)$ . That is,  $\text{grad } f(1, 1, 0) \cdot \vec{v} = 0$ .

$$\Rightarrow -2 - 2 + \frac{dz}{dt} = 0 \Rightarrow \boxed{\frac{dz}{dt} = 4 \text{ cm/sec}}$$

3. The path of a particle is given by

$$x = 3 - t, \quad y = 2 + \frac{1}{t}, \quad z = t + t^2.$$

- (a) Find the parametric equations of the line that is tangent to the path at the point (2, 3, 2).  
(b) What is the magnitude of the acceleration of the particle when it is at the point (2, 3, 2)?

(a) First note that the particle is at (2, 3, 2) when  $t=1$ .

The vector form of the path of the particle is

$$\vec{r}(t) = (3-t)\vec{i} + (2 + \frac{1}{t})\vec{j} + (t+t^2)\vec{k}.$$

Then

$$\vec{r}'(t) = -\vec{i} - \frac{1}{t^2}\vec{j} + (1+2t)\vec{k}$$

and

$$\vec{r}'(1) = -\vec{i} - \vec{j} + 3\vec{k}.$$

$\vec{r}'(1)$  gives the velocity vector at  $t=1$ ; this vector gives the direction of the tangent line.

The tangent line is

$$\vec{r} = \vec{r}_0 + t\vec{v}, \text{ where } \vec{r}_0 = 2\vec{i} + 3\vec{j} + 2\vec{k}, \vec{v} = \vec{r}'(1) = -\vec{i} - \vec{j} + 3\vec{k}$$

or

$$x = 2 - t, \quad y = 3 - t, \quad z = 2 + 3t$$

(b) The acceleration is

$$\vec{r}''(t) = \frac{2}{t^3}\vec{j} + 2\vec{k}$$

$$\vec{r}''(1) = 2\vec{j} + 2\vec{k}$$

$$\|\vec{r}''(1)\| = \sqrt{2^2 + 2^2} = \sqrt{8}$$

4. An assortment of unrelated short problems...

(a) Suppose  $f(x, y)$  satisfies  $f(0, 0) = 0$ ,  $f_x(0, 0) = 0$  and  $f_y(0, 0) = 0$ . Match each of the following cases to one of the contour plots.

i.  $f_{xx}(0, 0) < 0$ ,  $f_{xy}(0, 0) > 0$ ,  $f_{yy}(0, 0) = 0$

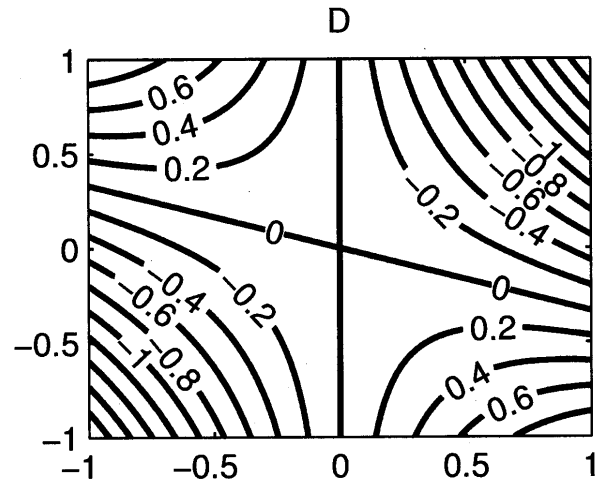
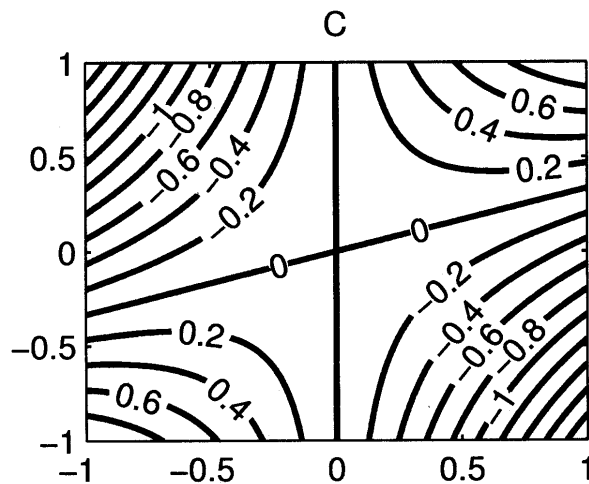
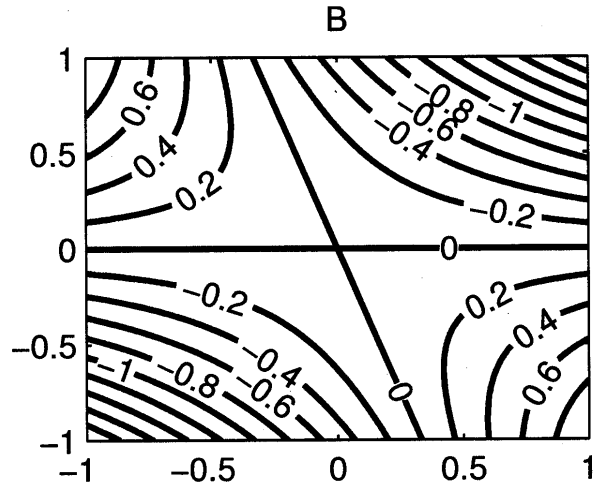
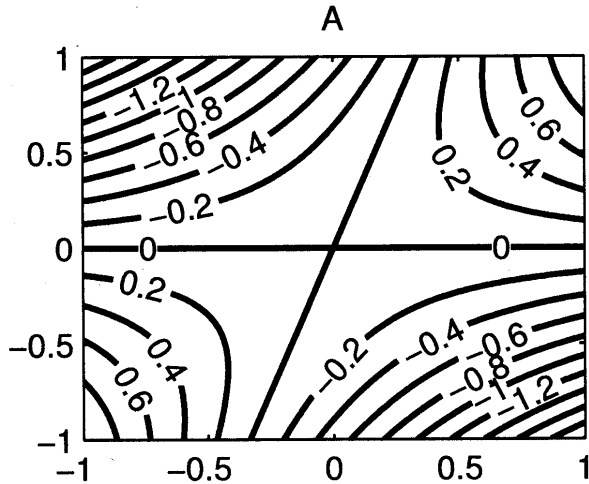
Contour Plot C

ii.  $f_{xx}(0, 0) < 0$ ,  $f_{xy}(0, 0) < 0$ ,  $f_{yy}(0, 0) = 0$

Contour Plot D

iii.  $f_{xx}(0, 0) = 0$ ,  $f_{xy}(0, 0) < 0$ ,  $f_{yy}(0, 0) < 0$

Contour Plot B



(b) Let

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

**Yes.**

At  $(0, 0)$ , are there any directions in which the rate of change of  $f$  (with respect to distance) is exactly 1? Clearly explain your answer. (There will be no partial credit for simply saying "yes" or "no", even if you give the correct answer.)

$$\text{grad } f(x, y) = (2\cos(2x) + 2x - y)\vec{i} + (-x + 1)\vec{j}$$

$$\text{grad } f(0, 0) = 2\vec{i} + \vec{j}$$

$$\|\text{grad } f(0, 0)\| = \sqrt{5} > 1$$

$$f_{\vec{u}}(0, 0) = \text{grad } f(0, 0) \cdot \vec{u} = \|\text{grad } f(0, 0)\| \cos \theta \\ = \sqrt{5} \cos \theta \quad \text{where } \theta \text{ is the angle between } \vec{u} \text{ and } \text{grad } f(0, 0).$$

As  $\theta$  is varied, we have  $-1 \leq \cos \theta \leq 1$ , so  $-\sqrt{5} \leq f_{\vec{u}}(0, 0) \leq \sqrt{5}$ , so there are directions (two, in fact) where  $f_{\vec{u}}(0, 0) = 1$

OR Let  $\vec{u} = u_1\vec{i} + u_2\vec{j}$  be a unit vector, so  $u_1^2 + u_2^2 = 1$ .

$$\text{We want } f_{\vec{u}}(0, 0) = 1$$

$$\text{grad } f(0, 0) \cdot \vec{u} = 1$$

$$2u_1 + u_2 = 1$$

$$u_2 = 1 - 2u_1$$

$$\Rightarrow u_1^2 + (1 - 2u_1)^2 = 1$$

$$5u_1^2 - 4u_1 = 0$$

$$u_1 = 0 \quad \text{or} \quad u_1 = \frac{4}{5}$$

$$\Rightarrow \vec{u} = \vec{j} \quad \text{OR} \quad \vec{u} = -\frac{3}{5}\vec{i} + \frac{4}{5}\vec{j}$$

(c) Let

$$f(x, y) = \sqrt{(x - y - 2)^2 + x^2}$$

Where is this function not differentiable?

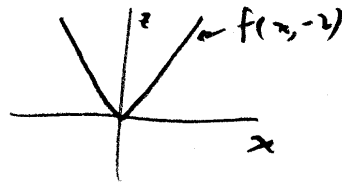
The only possible points are where

$$(x - y - 2)^2 + x^2 = 0$$

$\Rightarrow x = 0, y = -2$  is the point  $(0, -2)$ .

In the cross section  $y = -2$ , we see

$$f(x, -2) = \sqrt{2x^2} = \sqrt{2}|x|$$



The graph has "corner" at  $(0, -2)$ , so

**$f$  is not differentiable at  $(0, -2)$**

(d) Suppose all derivatives of the function  $f(x, y)$  are continuous and

$$f_{xy}(x, y) = x \quad \text{for all } (x, y).$$

Indicate whether each of the following statements is *true* or *false*. Justify your answers.

i.  $f_{yx}(x, y) = y$

FALSE. Since all derivatives of  $f$  are continuous, we know

$$f_{yx}(x, y) = f_{xy}(x, y) = x.$$

ii.  $f_{xx}(x, y) = y$

FALSE.  $f_{xy}(x, y) = x$  for all  $(x, y)$  implies  $f_x(x, y) = xy + g(x)$  for some function  $g(x)$ . Then

$$f_{xx}(x, y) = \underline{\underline{g'(x)}}$$

Example:  $f(x, y) = \frac{1}{2}x^2y + x^2$

$$f_{xy}(x, y) = x \quad \text{but} \quad f_{xx}(x, y) = y + 2$$

iii.  $f_{yy}(x, y)$  does not depend on  $x$ .

TRUE.  $f_{xy}(x, y) = x$  for all  $x$  implies  $f_y(x, y) = \frac{1}{2}x^2 + h(y)$

for some function  $h(y)$ . Then

$$f_{yy}(x, y) = h'(y),$$

which does not depend on  $x$ .

5. In a first calculus course, you learn that a line tangent to the graph of  $f(x)$  at  $x = x_0$  may be written

$$y = f(x_0) + f'(x_0)(x - x_0). \quad (1)$$

- (a) Consider a function of two variables. The notation  $f(\vec{x})$  has the same meaning as  $f(x, y)$  where  $\vec{x} = x\vec{i} + y\vec{j}$ . Show that the equation of the plane tangent to the graph of  $f$  at the point  $(x_0, y_0)$  may be written

$$z = f(\vec{x}_0) + \text{grad}f(\vec{x}_0) \cdot (\vec{x} - \vec{x}_0) \quad (2)$$

where  $\vec{x}_0 = x_0\vec{i} + y_0\vec{j}$  and  $\cdot$  indicates the dot product.

The tangent plane is  $z = f(\vec{x}_0) + f_x(\vec{x}_0)(x - x_0) + f_y(\vec{x}_0)(y - y_0)$

Now,  $\text{grad}f(\vec{x}_0) = f_x(\vec{x}_0)\vec{i} + f_y(\vec{x}_0)\vec{j}$ , and  $\vec{x} - \vec{x}_0 = (x - x_0)\vec{i} + (y - y_0)\vec{j}$

so  $\boxed{\text{grad}f(\vec{x}_0) \cdot (\vec{x} - \vec{x}_0) = f_x(\vec{x}_0)(x - x_0) + f_y(\vec{x}_0)(y - y_0)}$

and therefore (2) is the equation of the tangent plane.

- (b) Consider the vector function  $\vec{f}(t)$ , where  $\vec{f}$  is now a vector in  $(x, y, z)$  space. That is,  $\vec{r} = \vec{f}(t)$  is a parameterized curve in space, where  $\vec{r} = x\vec{i} + y\vec{j} + z\vec{k}$ . Derive a formula for the line that is tangent to the curve at  $t = t_0$  that has the same structure as (1) and (2). Your answer should be something like "The tangent line is  $\vec{r} = \dots$ "; fill in the dots.

The tangent line at  $t = t_0$  is

$$\boxed{\vec{r} = \vec{f}(t_0) + \vec{f}'(t_0)(t - t_0)}$$

- (c) The previous three formulas (that is, (1), (2) and your answer to (b)) are all examples of Taylor polynomials of degree 1. For the vector function  $\vec{f}(t)$  of part (b), what is the formula for the degree 2 Taylor polynomial at  $t = t_0$ ? Briefly explain your answer.

$$\boxed{\vec{r} = \vec{f}(t_0) + \vec{f}'(t_0)(t - t_0) + \frac{\vec{f}''(t_0)}{2}(t - t_0)^2}$$

At  $t = t_0$ , this curve has the same position, velocity and acceleration as  $\vec{f}(t)$ .