## Midterm 1 Review Solutions MATH 16B Spring 2016

Exercise 1. Compute

$$\int_{2}^{5} \int_{0}^{1} 9x^2 y^2 dy \, dx$$

Solution. Using the power rule,

$$\int_{2}^{5} \int_{0}^{1} 9x^{2}y^{2} dy \, dx = \int_{2}^{5} \left[ 3x^{2}y^{3} \right]_{y=0}^{1} dx$$
$$= \int_{2}^{5} 3x^{2} dx$$
$$= \left[ x^{3} \right]_{x=2}^{5}$$
$$= 117.$$

**Exercise 2.** Let *D* be the region of the *x*, *y*-plane where *x* and *y* are greater than or equal to zero and their sum is at most 3. Find the volume of the solid bounded above by  $f(x, y) = e^x$  and lying over *D*.

*Solution.* The lines bounding *D* are x = 0, y = 0, and x + y = 3. Integrating with respect to *x* first (no reason really to choose *x* over *y*), our limits should be x = 0 below and x = -y + 3 above; then the *y* values should range from 0 to 3. Thus the desired volume is

$$\int_0^3 \int_0^{-y+3} e^x dx \, dy = \int_0^3 \left[ e^x \right]_{x=0}^{-y+3} dy$$
$$= \int_0^3 e^{-y+3} - 1 \, dy$$
$$= \left[ -e^{-y+3} - y \right]_{y=0}^3$$
$$= -4 + e^3.$$

Exercise 3. Find the maximum value of

$$h(x,y) = x + 2y - x^2 + xy - y^2$$

(Note that this asks for the maximum value, not the location where the maximum occurs).

Solution. Applying the first derivative test,

$$\frac{\partial h}{\partial x} = 1 - 2x + y = 0, \qquad \frac{\partial h}{\partial y} = 2 + x - 2y = 0.$$

The first equation tells us y = 2x - 1; plugging this into the second equation gives  $x = \frac{4}{3}$ , so  $y = \frac{5}{3}$ . Thus the only point to check is  $(\frac{4}{3}, \frac{5}{3})$ .

Now the second derivative test: we compute

$$\frac{\partial^2 h}{\partial x^2} = -2, \qquad \frac{\partial^2 h}{\partial x \partial y} = 1, \qquad \frac{\partial^2 h}{\partial y^2} = -2, \qquad D = 3$$

Since D > 0 and  $\frac{\partial^2 h}{\partial x^2} < 0$ , this point is indeed a maximum. The value at this point is  $h(\frac{4}{3}, \frac{5}{2}) = \frac{7}{3}$ , so  $\frac{7}{3}$  is the maximum value of *h*.

**Exercise 4.** Compute  $\frac{\partial^2 g}{\partial x \partial y}$  and  $\frac{\partial^2 g}{\partial y \partial x}$  for

$$g(x,y) = x^y$$

and observe that they are equal.

*Solution.* If we're differentiating with respect to x (the base) we use the power rule, and if we're differentiating with respect to y (the exponent) we use the exponent rule. If we do x first,

$$\frac{\partial^2}{\partial y \partial x} x^y = \frac{\partial}{\partial y} y x^{y-1} = x^{y-1} + y \ln(x) x^{y-1},$$

and if we do y first,

$$\frac{\partial^2}{\partial x \partial y} x^y = \frac{\partial}{\partial x} \ln(x) x^y = \frac{1}{x} x^y + \ln(x) y x^{y-1},$$

and after rearranging slightly we are happy to see that these are the same.

Exercise 5. Maximize

$$f(x, y, z) = 3x - 3y - 8z - 2x^{2} + xy - z^{2}$$

with respect to the constraint

$$g(x, y, z) = -x + y + 3z = -1.$$

Solution. Using Lagrange multipliers, we define the function

$$F(x, y, z, \lambda) = 3x - 3y - 8z - 2x^2 + xy - z^2 + \lambda(-x + y + 3z + 1)$$

(note we multiply  $\lambda$  by -x + y + 3z + 1 because our constraint is -x + y + 3z + 1 = 0). Now we compute the first derivatives of *F* and find where they are all zero:

$$\frac{\partial F}{\partial x} = 3 - 4x + y - \lambda = 0$$
$$\frac{\partial F}{\partial y} = -3 + x + \lambda = 0$$
$$\frac{\partial F}{\partial z} = -8 - 2z + 3\lambda = 0$$
$$\frac{\partial F}{\partial \lambda} = -x + y + 3z + 1 = 0$$

Solving this system of equations we find x = 1, y = 3, z = -1. Thus the maximum occurs at (1, 3, -1), and the maximum value is f(1, 3, -1) = 2.

Exercise 6. Compute

$$\int_0^{\pi/4} \int_x^{2x} \cos y \, dy \, dx.$$

*Solution.* Recall that  $\int \cos x \, dx = \sin x$  and  $\int \sin x \, dx = -\cos x$ . So

$$\int_{0}^{\pi/4} \int_{x}^{2x} \cos y \, dy \, dx = \int_{0}^{\pi/4} [\sin y]_{y=x}^{2x} \, dx$$
  
=  $\int_{0}^{\pi/4} \sin(2x) - \sin(x) \, dx$   
=  $\left[ -\frac{1}{2} \cos(2x) + \cos(x) \right]_{x=0}^{\pi/4}$   
=  $\left( -\frac{1}{2} \cos(\pi/2) + \cos(\pi/4) \right) - \left( -\frac{1}{2} \cos(0) + \cos(0) \right)$   
=  $\frac{\sqrt{2}}{2} - \frac{1}{2}.$ 

**Exercise 7.** State precisely the first and second derivative tests for functions of two variables.

*Solution.* The first derivative test for a function f(x,y) of two variables says that if (a,b) is a maximum or minimum for f then  $\frac{\partial f}{\partial x}(a,b) = 0$  and  $\frac{\partial f}{\partial y}(a,b) = 0$ .

The second derivative test for a function f(x, y) of two variables is as follows. Let

$$D(x,y) = \frac{\partial^2 f}{\partial x^2} \frac{\partial^2 f}{\partial y^2} - \left(\frac{\partial^2 f}{\partial x \partial y}\right)^2.$$

If (a, b) is a point with  $\frac{\partial f}{\partial x}(a, b) = 0$  and  $\frac{\partial f}{\partial y}(a, b) = 0$ , then

- if D(a,b) > 0 and  $\frac{\partial^2 f}{\partial x^2}(a,b) > 0$  then (a,b) is a minimum;
- if D(a,b) > 0 and  $\frac{\partial^2 f}{\partial x^2}(a,b) < 0$  then (a,b) is a maximum;
- if D(a, b) < 0 then (a, b) is neither a maximum nor minimum; and
- if D(a, b) = 0 then the test is inconclusive.

Exercise 8. Find all maxima and minima of

$$f(x,y) = 2x^2 - x^4 - y^2.$$

Solution. The first derivative test:

$$\frac{\partial f}{\partial x} = 4x - 4x^3 = 0, \qquad \frac{\partial f}{\partial y} = -2y = 0.$$

The first equation factors as -4x(x+1)(x-1), so it has three solutions x = 0, -1, 1. The second equation has one solution y = 0. So we need to check the points (0,0), (-1,0), and (1,0).

The second derivative test prep is:

$$\frac{\partial^2 f}{\partial x^2} = 4 - 12x^2, \qquad \frac{\partial^2 f}{\partial x \partial y} = 0, \qquad \frac{\partial^2 f}{\partial y^2} = -2, \qquad D = -8 + 24x^2.$$

At (0,0): D < 0, so neither a max nor min. At (-1,0): D > 0 and  $\frac{\partial^2 f}{\partial x^2} < 0$ , so this is a max, At (1,0): D > 0 and  $\frac{\partial^2 f}{\partial x^2} < 0$ , so this is a max as well.

Exercise 9. Find all possible points where

$$g(x, y, z) = 3x + 3y - z - x^{2} + xy - y^{2} - z^{2}$$

could have a maximum.

Solution. We use the first derivative test.

$$\frac{\partial g}{\partial x} = 3 - 2x + y = 0, \qquad \frac{\partial g}{\partial y} = 3 + x - 2y, \qquad \frac{\partial g}{\partial z} = -1 - 2z = 0.$$

The first two  $\frac{\partial g}{\partial x}$  and  $\frac{\partial g}{\partial y}$  give a system of two equations in the two variables *x*, *y*, and solving gives x = 3 and y = 3. The last equation gives  $z = -\frac{1}{2}$ . Thus  $(3, 3, -\frac{1}{2})$  is the only point where *g* could have a maximum.

Exercise 10. Compute all first and second partial derivatives of

$$f(x,y) = \sin x \sin y + \cos 2xy$$

*Solution.* Remembering the chain rule and the rules  $\frac{d}{dx} \sin x = \cos x$  and  $\frac{d}{dx} \cos x = -\sin x$ , we find

$$\frac{\partial f}{\partial x} = \cos x \sin y - 2y \sin 2xy, \qquad \frac{\partial f}{\partial y} = \sin x \cos y - 2x \sin 2xy,$$
$$\frac{\partial^2 f}{\partial x^2} = -\sin x \sin y - 4y^2 \cos 2xy, \qquad \frac{\partial^2 f}{\partial x \partial y} = \cos x \cos y - 2\sin 2xy - 4xy \cos 2xy,$$
$$\frac{\partial^2 f}{\partial y^2} = -\sin x \sin y - 4x^2 \cos 2xy.$$

Exercise 11. The function

$$f(x,y) = 4x + 3y - 1$$

has one maximum and one minimum with respect to the constraint

$$x^2 + y^2 = 25$$

Find the two points where the maximum and minimum occur.

Solution. To do Lagrange Multipliers, we define

$$F(x, y, \lambda) = 4x + 3y - 1 + \lambda(x^2 + y^2 - 25),$$

and check where all its first derivatives are zero. We get the equations

$$\frac{\partial F}{\partial x} = 4 + 2\lambda x = 0, \qquad \frac{\partial F}{\partial y} = 3 + 2\lambda y = 0, \qquad \frac{\partial F}{\partial \lambda} = x^2 + y^2 - 25 = 0.$$

Note that there is no solution if  $\lambda = 0$ , so we can assume this is not the case (i.e. we can divide by  $\lambda$ ). From the first two equations we get  $x = -\frac{2}{\lambda}$  and  $y = -\frac{3}{2\lambda}$ . Substituting into the third equation,

$$\frac{4}{\lambda^2} + \frac{9}{4\lambda^2} - 25 = 0.$$

Multiplying by  $\lambda^2$ ,

$$4+\frac{9}{4}-25\lambda^2=0$$

This simplifies to  $\lambda^2 = \frac{1}{4}$ , or  $\lambda = \pm \frac{1}{2}$ . This gives us two possible locations for the max and min: (-4, -3) (corresponding to  $\lambda = \frac{1}{2}$ ) and (4, 3) (corresponding to  $\lambda = -\frac{1}{2}$ ).

We're guaranteed that one of these is a max and one a min, so to see which is which we just need to compare the values. We find f(-4, -3) = -26 and f(4, 3) = 24, so we conclude that (-4, -3) is the minimum and (4, 3) is the maximum.

Exercise 12. Let *R* be the region bounded by the curves

$$y=x, \qquad x=\sqrt{y}.$$

Compute

$$\iint_R xy\,dy\,dx.$$

*Solution.* We could switch the order of integration (i.e. integrate *y* first) and get the same result, but let's do it in the order given in the problem. Since we're integrating *y* first we should put our boundary curves in the form of *y* as a function of *x*: y = x and  $y = x^2$ . Drawing a picture we see that  $x^2$  lies below *x* in the relevant region, and that the curves intersect at x = 0 and x = 1, so our integral is

$$\int_{0}^{1} \int_{x^{2}}^{x} xy \, dy \, dx = \int_{0}^{1} \left[ \frac{xy^{2}}{2} \right]_{y=x^{2}}^{x} dx$$
$$= \int_{0}^{1} \frac{x^{3}}{2} - \frac{x^{5}}{2} dx$$
$$= \left[ \frac{x^{4}}{8} - \frac{x^{6}}{12} \right]_{x=0}^{1}$$
$$= \frac{1}{24}.$$

**Exercise 13.** Compute  $\frac{\partial f}{\partial x}$ ,  $\frac{\partial f}{\partial y}$ , and  $\frac{\partial f}{\partial z}$  for

$$f(x, y, z) = x^2 y + 3z + x e^{y^2 z}.$$

Solution. Using the power rule and rules for exponential functions, we find

$$\frac{\partial f}{\partial x} = 2xy + e^{y^2 z}, \qquad \frac{\partial f}{\partial y} = x^2 + 2xyz e^{y^2 z}, \qquad \frac{\partial f}{\partial z} = 3 + xy^2 e^{y^2 z}.$$

**Exercise 14.** If three positive numbers sum to 9, what is the largest their product can be?

*Solution.* Translating this into equations, we're told that x + y + z = 9 and we want to maximize *xyz.* This is constrained optimization, so we'll use Lagrange Multipliers. Define

$$F(x, y, z, \lambda) = xyz + \lambda(x + y + z - 9).$$

Then

$$\frac{\partial F}{\partial x} = yz + \lambda = 0, \qquad \frac{\partial F}{\partial y} = xz + \lambda = 0, \qquad \frac{\partial F}{\partial z} = xy + \lambda = 0, \qquad \frac{\partial F}{\partial \lambda} = x + y + z - 9 = 0.$$

We're also told that x, y, z are positive, in particular not zero, so we can divide by them. The first three equations tell us

$$-\lambda = yz, \qquad -\lambda = xz, \qquad -\lambda = xy.$$

Thus yz = xz, so dividing by z we see x = y. Similarly we find y = z, so in fact all three of x, y, z are equal. Now the last equation x + y + z - 9 = 0 tells us that x = y = z = 3, so the maximum is achieved at the point (3,3,3), and the maximum value is  $3 \cdot 3 \cdot 3 = 27$ .