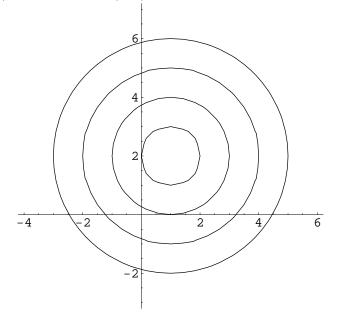
Math 263 Assignment 3 Solutions

- 1. (a) Draw a contour diagram for the function $f(x,y) = \sqrt{(x-1)^2 + (y-2)^2}$. Indicate the contours f(x,y) = 1, 2, 3 and 4.
 - (b) Calculate $\nabla f(2,3)$ and indicate this vector on your diagram.
 - (c) Consider z = f(x, y). Find the equation of the tangent plane to f(x, y) at the point (2, 3).

Solution:

(a) The contours f(x, y) = K are circles of radius K centred at (1, 2).



(b)

$$\nabla f(x,y) = \begin{pmatrix} \frac{\partial f}{\partial x} \\ \frac{\partial f}{\partial y} \end{pmatrix} = \begin{pmatrix} \frac{x-1}{\sqrt{(x-1)^2 + (y-2)^2}} \\ \frac{y-2}{\sqrt{(x-1)^2 + (y-2)^2}} \end{pmatrix}.$$

Therefore $\nabla f(2,3) = (1/\sqrt{2}, 1/\sqrt{2}).$

(c) The tangent plane is given by

$$z = f(2,3) + \nabla f(2,3). \left(\begin{array}{c} x-2\\ y-3 \end{array}\right) = \sqrt{2} + \frac{1}{\sqrt{2}}(x-2) + \frac{1}{\sqrt{2}}(y-3).$$

In standard equation form, this is

$$\frac{1}{\sqrt{2}}x + \frac{1}{\sqrt{2}}y - z = -\sqrt{2} + \frac{5}{\sqrt{2}}$$

2. A function z = f(x, y) is called *harmonic* if it satisfies this equation:

$$\frac{\partial^2 z}{\partial x^2} + \frac{\partial^2 z}{\partial y^2} = 0$$

This is called *Laplace's Equation*. Determine whether or not the following functions are harmonic:

(a) $z = \sqrt{x^2 + y^2}$ (b) $e^{-x} \sin y$ (c) $3x^2y - y^3$

Solution:

(a) Simply differentiate twice with respect to x to get $\partial^2 z / \partial x^2$ and twice with respect to y to get $\partial^2 z / \partial y^2$. You will get

$$\frac{\partial^2 z}{\partial x^2} + \frac{\partial^2 z}{\partial y^2} = \frac{1}{\sqrt{x^2 + y^2}} \neq 0$$

so this function is not harmonic.

(b)

$$\frac{\partial^2 z}{\partial x^2} + \frac{\partial^2 z}{\partial y^2} = e^{-x} \sin y - e^{-x} \sin y = 0$$

so this function is harmonic.

(c)

$$\frac{\partial^2 z}{\partial x^2} + \frac{\partial^2 z}{\partial y^2} = 6y - 6y = 0$$

so this function is harmonic.

- 3. In each case, give an example of an appropriate function or show that no such fuction exists.
 - (a) A function f(x, y) with continuous second order partial derivatives and which satisfies $\frac{\partial f}{\partial x} = 6xy^2$ and $\frac{\partial f}{\partial y} = 8x^2y$.

(b) A function g(x, y) satisfying the equations $\frac{\partial f}{\partial x} = \frac{\partial f}{\partial y} = 2xy$.

Solution:

(a) We know that

$$\frac{\partial^2 f}{\partial x \partial y} = \frac{\partial^2 f}{\partial y \partial x}$$

Taking $\frac{\partial f}{\partial x} = 6xy^2$ and differentiating with respect to y we get

$$\frac{\partial^2 f}{\partial y \partial x} = 12xy.$$

Similarly, differentiating $\frac{\partial f}{\partial y} = 8x^2y$ with respect to x, we get

$$\frac{\partial^2 f}{\partial x \partial y} = 16xy.$$

Since these mixed partial derivatives are not equal, we conclude that there is no such function f(x, y).

- (b) If we repeat the argument from part (a), we get $\frac{\partial^2 f}{\partial y \partial x} = 2x \neq \frac{\partial^2 f}{\partial x \partial y} = 2y$, so again we find there is no such function f(x, y).
- 4. Use the appropriate version of the chain rule to compute the following:
 - (a) dw/dt at t = 3, where $w = \ln(x^2 + y^2 + z^2)$, $x = \cos t$, $y = \sin t$, and $z = 4\sqrt{t}$.
 - (b) $\partial z/\partial u$ and $\partial z/\partial v$, where $z = xy, x = u \cos v$, and $y = u \sin v$.

Solution:

(a)

$$\frac{dw}{dt} = \frac{\partial w}{\partial x}\frac{dx}{dt} + \frac{\partial w}{\partial y}\frac{dy}{dt} + \frac{\partial w}{\partial z}\frac{dz}{dt}$$

$$= \frac{-2x\sin t}{x^2 + y^2 + z^2} + \frac{2y\cos t}{x^2 + y^2 + z^2} + \frac{4zt^{-1/2}}{x^2 + y^2 + z^2}$$

$$= \frac{-2\cos t\sin t + 2\sin t\cos t + 16}{\cos^2 t + \sin^2 t + 16t}$$

$$= \frac{16}{1 + 16t}$$

(b)

$$\frac{\partial z}{\partial u} = \frac{\partial z}{\partial x}\frac{\partial x}{\partial u} + \frac{\partial z}{\partial y}\frac{\partial y}{\partial u} = y\cos v + x\sin v = 2u\sin v\cos v = u\sin 2v$$

$$\frac{\partial z}{\partial v} = \frac{\partial z}{\partial x}\frac{\partial x}{\partial v} + \frac{\partial z}{\partial y}\frac{\partial y}{\partial v} = -yu\sin v + xu\cos v = u^2(\cos^2 v - \sin^2 v) = u^2\cos 2v$$

5. Suppose a duck is swimming around in a circle, with position given by $x = \cos t$ and $y = \sin t$. Suppose that the water temperature is given by $T = x^2 e^y - xy^3$. Find the rate of change in temperature that the duck experiences as it passes through the point $(1/\sqrt{2}, -1/\sqrt{2})$.

Solution: We need to compute dT/dt using the chain rule:

$$\frac{dT}{dt} = \frac{\partial T}{\partial x}\frac{dx}{dt} + \frac{\partial T}{\partial y}\frac{dy}{dt} = (2xe^y - y^3)(-\sin t) + (x^2e^y - 3xy^2)(\cos t)$$

To evaluate this function at the point $x = 1/\sqrt{2}$, $y = -1/\sqrt{2}$, we also need to know what t is. Solving for $1/\sqrt{2} = \cos t$ and $-1/\sqrt{2} = \sin t$, we find that $t = 7\pi/4$. Plugging in x, y and t into dT/dt, we find that

$$\frac{dT}{dt} = -\frac{1}{2} + \left(\frac{1}{2\sqrt{2}} + 1\right)e^{-1/\sqrt{2}}.$$

- 6. Compute the following using implicit differentiation:
 - (a) $\partial y / \partial z$ if $e^{yz} x^2 z \ln y = \pi$.
 - (b) dy/dx if $F(x, y, x^2 y^2) = 0$.

Solution:

(a) Partially differentiate both sides of the equation with respect to z. You have to have y = y(x, z) and x is fixed:

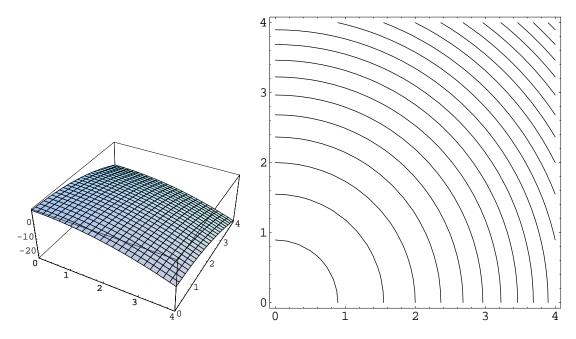
$$\frac{\partial}{\partial z} \left(e^{yz} - x^2 z \ln y \right) = \frac{\partial}{\partial z} \pi$$
$$\left(z \frac{\partial y}{\partial z} + y \right) e^{yz} - \left(x^2 \ln y + x^2 z \frac{1}{y} \frac{\partial y}{\partial z} \right) = 0$$
$$\frac{\partial y}{\partial z} = \frac{x^2 \ln y - y e^{yz}}{z e^{yz} - \frac{x^2 z}{y}}$$

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(b) We are looking for dy/dx so we have to assume that y = y(x). Therefore, differentiating F(x, y, z) = 0 with respect to x, when $z = x^2 - y^2$, we find

$$\frac{\partial}{\partial x}F(x,y,x^2-y^2) = \frac{\partial}{\partial x}0$$
$$\frac{\partial F}{\partial x} + \frac{\partial F}{\partial y}\frac{dy}{dz} + \frac{\partial F}{\partial z}\left(2x - 2y\frac{dy}{dx}\right) = 0$$
$$\frac{dy}{dx} = \frac{-\frac{\partial F}{\partial x} - 2x\frac{\partial F}{\partial z}}{\frac{\partial F}{\partial y} - 2y\frac{\partial F}{\partial z}}$$

7. The surface plot z = f(x, y) and the contour diagram are shown:



Look at the point (2,2). At this point, find the sign (positive or negative) of each of the following quantities:

- $\partial f/\partial x$
- $\partial f/\partial y$
- $\partial^2 f / \partial x^2$
- $\partial^2 f / \partial y^2$
- $\partial^2 f / \partial x \partial y$

Solution: The function is decreasing as you go upwards and to the right. Therefore, $\partial f/\partial x$ and $\partial f/\partial y$ are both negative at (2,2). As you go through (2,2) in the *x*-direction, the contours are getting closer together. That means that $\partial f/\partial x$ is getting more negative. Therefore, $\partial^2 f/\partial x^2$ is negative. Similarly, as you go through (2,2) in the *y*-direction, the contours are getting closer together. That means that $\partial f/\partial y$ is also getting more negative. Therefore, $\partial^2 f/\partial x^2$ is negative. That means that $\partial f/\partial y$ is also getting more negative. Therefore, $\partial^2 f/\partial y^2$ is negative too.

The most difficult one, as usual, is $\partial^2 f / \partial x \partial y$. Let's consider $\partial f / \partial y$ and see how that changes as we move through (2,2) in the x-direction. A bit to the left of (2,2), $\partial f / \partial y$ is negative. A bit to the right of (2,2), $\partial f / \partial y$ is more negative. We know this because the distance between the contours is getting smaller as we move to the right. Therefore, $\partial f / \partial y$ is decreasing as we move through (2,2) in the x-direction. This means that $\partial^2 f / \partial x \partial y$ is negative. The same conclusion can be reached by considering the change in $\partial f / \partial x$ as you move through (2,2) in the y-firection (try it!). 8. Find the equation of the tangent plane to $z = \sqrt{xy}$ at the point (1, 1, 1).

Solution:
$$\partial z / \partial x = (y/2)(xy)^{-1/2}$$
 and $\partial z / \partial y = (x/2)(xy)^{-1/2}$. Therefore,
 $z = 1 + \frac{1}{2} 1^{-1/2} (x-1) + \frac{1}{2} 1^{-1/2} (y-1)$
 $z = 1 + \frac{1}{2} (x-1) + \frac{1}{2} (y-1)$
 $x + y - 2z = 0$

- 9. You have three resistors labeled 10Ω , 20Ω and 30Ω . Each of the resistances is guaranteed accurate to within 1%.
 - (a) You connect the resistors in series, hoping to get a resistance of 60Ω (there was a mistake in the original question here, sorry). Use differentials to estimate the maximum error in the resistance.
 - (b) You connect the resistors in parallel, hoping to get a resistance of $\frac{60}{11}\Omega$. Use differentials to estimate the maximum error in the resistance.

Solution:

(a) Let $R_s(r_1, r_2, r_3) = r_1 + r_2 + r_3$ be the overall resistance of the series. Then the differentials dR, dr_1, dr_2 and dr_3 are connected by the formula

$$dR_s = \frac{\partial R_s}{\partial r_1} dr_1 + \frac{\partial R_s}{\partial r_2} dr_2 + \frac{\partial R_s}{\partial r_3}$$
$$= dr_1 + dr_2 + dr_3.$$

 $r_1 = 10\Omega, r_2 = 20\Omega, r_3 = 30\Omega, dr_1 = 0.1\Omega, dr_2 = 0.2\Omega$ and $dr_3 = 0.3\Omega$. Therefore $dR_s = 0.6\Omega$ and this is exactly equal to the maximum error in the overall resistance (if you work out the numbers, $57.4\Omega < R_s < 60.6\Omega$). Note that this illustrates that if the function is **linear**, the differential is **exact**.

(b) The resistance in parallel is given by

$$R_p(r_1, r_2, r_3) = \frac{1}{(1/r_1) + (1/r_2) + (1/r_3)}$$

The formula for the differentials is

$$dR_p = \frac{\partial R_p}{\partial r_1} dr_1 + \frac{\partial R_p}{\partial r_2} dr_2 + \frac{\partial R_p}{\partial r_3} = \frac{r_2^2 r_3^2}{(r_1 r_2 + r_2 r_3 + r_1 r_3)^2} dr_1 + \frac{r_1^2 r_3^2}{(r_1 r_2 + r_2 r_3 + r_1 r_3)^2} dr_2 + \frac{r_1^2 r_2^2}{(r_1 r_2 + r_2 r_3 + r_1 r_3)^2} dr_3.$$

Plugging in the numbers, $dR_p = 0.0545\Omega$ and this is a good estimate to the maximum error in the overall resistance (if you work out the numbers, $5.4\Omega < R_p < 5.509\Omega$).