

Problem 1 (10 pts) Find the radius of convergence and interval of convergence of the series

$$\sum_{n=1}^{\infty} \frac{n(x+2)^n}{5^{n-1}}.$$

Solution: Do the ratio test for the absolute convergence. Let $a_n = \frac{n(x+2)^n}{5^{n-1}}$. Then,

$$\begin{aligned} \left| \frac{a_{n+1}}{a_n} \right| &= \left| \frac{(n+1)(x+2)^{n+1}}{5^n} \cdot \frac{5^{n-1}}{n(x+2)^n} \right| \\ &= \frac{n+1}{5n} |x+2| \xrightarrow{n \rightarrow \infty} \frac{|x+2|}{5}. \end{aligned}$$

Hence, the power series converges absolutely if $\frac{|x+2|}{5} < 1$. From this, we can see that the *radius of convergence* is $R=5$. Also, the interval of convergence is $-5 < x+2 < 5$, i.e., $-7 < x < 3$.

Let's check the convergence when x is at the boundary points. For $x = -7$, the series becomes:

$$\sum_{n=1}^{\infty} \frac{n(-5)^n}{5^{n-1}} = \sum_{n=1}^{\infty} 5n(-1)^n.$$

Since $\lim_{n \rightarrow \infty} 5n(-1)^n \neq 0$, this series does not converge (the n th Term Test for Divergence). So, we cannot include $x = -7$ in the interval of convergence. How about $x = 3$? This leads to

$$\sum_{n=1}^{\infty} \frac{n5^n}{5^{n-1}} = \sum_{n=1}^{\infty} 5n.$$

Clearly this diverges (again via the n th Term Test for Divergence). So, we cannot include $x = 3$ in the interval of convergence either. Hence the *interval of convergence* is: $(-7, 3)$ or $-7 < x < 3$.

Problem 2 (10 pts) Consider the function $f(x) = \ln x$.

(a) (5 pts) Approximate $f(x)$ by a Taylor polynomial of degree 2 centered at $x = 2$.

(b) (5 pts) How accurate is this approximation when $1 \leq x \leq 3$?

Solution to (a): Since $f'(x) = x^{-1}$, $f''(x) = -x^{-2}$, $f'''(x) = 2x^{-3}$, by Taylor's formula, we have

$$\begin{aligned} f(x) &= \ln x \\ &= P_2(x) + R_2(x) \\ &= f(2) + f'(2)(x-2) + \frac{f''(2)}{2}(x-2)^2 + \frac{f'''(c)}{3!}(x-2)^3 \quad 2 < c < x \text{ or } x < c < 2 \\ &= \ln 2 + \frac{1}{2}(x-2) - \frac{1}{8}(x-2)^2 + \frac{1}{3c^3}(x-2)^3. \end{aligned}$$

Hence, we have $P_2(x) = \ln 2 + \frac{1}{2}(x-2) - \frac{1}{8}(x-2)^2$.

Solution to (b): The approximation error is:

$$|R_2(x)| = \frac{1}{3c^3}|x-2|^3 \leq \frac{1}{3c^3} < \frac{1}{3},$$

since $|x-2| \leq 1$ and $1 < c < 3$. Therefore, the accuracy of approximation by $P_2(x)$ for

$1 \leq x \leq 3$ is bounded by $\frac{1}{3} \approx 0.333$, which is the worst-case scenario.

Problem 3 (10 pts) State and prove the *Cauchy-Schwarz Inequality*. Note that you also need to state and prove the condition for the equality to hold.

Solution: Let \mathbf{u}, \mathbf{v} be any two vectors in \mathbb{R}^n , $n \in \mathbb{N}$. Then, the Cauchy-Schwarz Inequality is

$$|\mathbf{u} \cdot \mathbf{v}| \leq |\mathbf{u}| |\mathbf{v}| \quad \text{where the equality holds if and only if } \mathbf{u} \text{ and } \mathbf{v} \text{ are parallel to each other.}$$

The proof of this inequality is based on the definition of the dot product. In other words, let θ be the angle between \mathbf{u} and \mathbf{v} . Then,

$$\begin{aligned} |\mathbf{u} \cdot \mathbf{v}| &= ||\mathbf{u}| |\mathbf{v}| \cos \theta| \\ &= |\mathbf{u}| |\mathbf{v}| |\cos \theta| \\ &\leq |\mathbf{u}| |\mathbf{v}| \quad \text{since clearly } |\cos \theta| \leq 1. \end{aligned}$$

From the above derivation, it is also clear that the equality holds if and only if $\cos \theta = 0$ (which includes the case where either \mathbf{u} or \mathbf{v} is the zero vector), which is the same as saying that \mathbf{u} and \mathbf{v} are parallel to each other.

Problem 4 (10 pts) Let $P(1, 4, 6)$, $Q(-2, 5, -1)$, $R(1, -1, 1)$.

(a) (5 pts) Find the area of the triangle $\triangle PQR$.

Hint: Length of the cross product of two vectors is equal to the area of a parallelogram formed by those two vectors.

(b) (5 pts) Find the distance from P to the line QR .

Solution to (a): We have $\overrightarrow{PQ} = \langle -2 - 1, 5 - 4, -1 - 6 \rangle = \langle -3, 1, -7 \rangle$, and $\overrightarrow{PR} = \langle 1 - 1, -1 - 4, 1 - 6 \rangle = \langle 0, -5, -5 \rangle$. So,

$$\overrightarrow{PQ} \times \overrightarrow{PR} = \begin{vmatrix} \mathbf{i} & \mathbf{j} & \mathbf{k} \\ -3 & 1 & -7 \\ 0 & -5 & -5 \end{vmatrix} = -40\mathbf{i} - 15\mathbf{j} + 15\mathbf{k} = \langle -40, -15, 15 \rangle.$$

Hence, the area of $\triangle PQR$ is

$$\frac{1}{2} |\overrightarrow{PQ} \times \overrightarrow{PR}| = \frac{1}{2} |\langle -40, -15, 15 \rangle| = \frac{1}{2} \sqrt{2050} = \frac{1}{2} \sqrt{25 \cdot 82} = \boxed{\frac{5}{2} \sqrt{82}}.$$

Solution to (b): You can compute the distance d from P to the line QR by the formula based on the cross product, i.e.,

$$d = \frac{|\overrightarrow{QP} \times \overrightarrow{QR}|}{|\overrightarrow{QR}|}.$$

Now, notice that

$$|\overrightarrow{QP} \times \overrightarrow{QR}| = |\overrightarrow{PQ} \times \overrightarrow{PR}|$$

since both amounts to the area of the same parallelogram, which is the twice as the area of the triangle $\triangle PQR$. Since $\overrightarrow{QR} = \langle 3, -6, 2 \rangle$, we have

$$d = \frac{5\sqrt{82}}{\sqrt{3^2 + (-6)^2 + 2^2}} = \boxed{\frac{5}{7} \sqrt{82}}.$$

Alternatively, you can reason as follows: the distance d can be computed by the following basic formula

$$\text{Area of } \triangle PQR = \frac{1}{2} d \cdot |\overrightarrow{QR}|.$$

Since $\overrightarrow{QR} = \langle 3, -6, 2 \rangle$, we have

$$d = \frac{2 \times \frac{5}{2} \sqrt{82}}{\sqrt{3^2 + (-6)^2 + 2^2}} = \boxed{\frac{5}{7} \sqrt{82}}.$$

Problem 5 (10 pts) Find the limit if it exists, or show that the limit does not exist.

(a) (5 pts)

$$\lim_{(x,y) \rightarrow (0,0)} \frac{y^4}{x^4 + 3y^4}.$$

Hint: Consider $(x, y) \rightarrow (0, 0)$ along the line $y = mx$.

(b) (5 pts)

$$\lim_{(x,y) \rightarrow (0,0)} \frac{xy}{\sqrt{x^2 + y^2}}.$$

Hint: Consider the limit in the polar coordinates (r, θ) .

Solution to (a): Consider $(x, y) \rightarrow (0, 0)$ along the line $y = mx$ for some $m \in \mathbb{R}$. Then,

$$\lim_{(x,y) \rightarrow (0,0)} \frac{y^4}{x^4 + 3y^4} = \lim_{x \rightarrow 0} \frac{m^4 x^4}{x^4 + 3m^4 x^4} = \lim_{x \rightarrow 0} \frac{m^4}{1 + 3m^4} = \frac{m^4}{1 + 3m^4}.$$

This value depends on m . Since the limit depends on how the point (x, y) approaches $(0, 0)$, the limit does *not* exist.

Solution to (b): Consider the polar coordinates: $x = r \cos \theta$, $y = r \sin \theta$, where $r \geq 0$, $0 \leq \theta < 2\pi$.

$$\lim_{(x,y) \rightarrow (0,0)} \frac{xy}{\sqrt{x^2 + y^2}} = \lim_{r \rightarrow 0} \frac{r^2 \cos \theta \sin \theta}{\sqrt{r^2(\cos^2 \theta + \sin^2 \theta)}} = \lim_{r \rightarrow 0} \frac{r^2 \cos \theta \sin \theta}{r} = \lim_{r \rightarrow 0} r \cos \theta \sin \theta = 0.$$

This is true regardless of the direction of approach θ . Hence, the limit exists and its value is 0.

Problem 6 (10 pts) Verify that the function of two variables

$$u(x, t) = e^{-\alpha^2 k^2 t} \sin kx,$$

where k is an arbitrary positive integer is a solution of the heat conduction equation over the interval $x \in [0, \pi]$

$$u_t = \alpha^2 u_{xx},$$

with the boundary condition

$$u(0, t) = u(\pi, t) = 0 \quad \text{for all } t \geq 0.$$

Solution: This is a quite straightforward problem.

$$u_t = \frac{\partial u}{\partial t} = -\alpha^2 k^2 e^{-\alpha^2 k^2 t} \sin kx.$$

$$u_x = \frac{\partial u}{\partial x} = e^{-\alpha^2 k^2 t} \cdot k \cos kx, \quad u_{xx} = \frac{\partial^2 u}{\partial x^2} = e^{-\alpha^2 k^2 t} \cdot (-k^2) \sin kx.$$

Hence,

$$\alpha^2 u_{xx} = -\alpha^2 k^2 e^{-\alpha^2 k^2 t} \sin kx = u_t.$$

Finally, we can easily check that the boundary condition is satisfied since

$$u(0, t) = e^{-\alpha^2 k^2 t} \sin k0 = 0, \quad u(\pi, t) = e^{-\alpha^2 k^2 t} \sin k\pi = 0,$$

for any $t \geq 0$.

Problem 7 (10 pts) Assuming that the equation

$$\sin x + \cos y = \sin x \cos y.$$

defines y as a differentiable function of x , use the Implicit Differentiation Theorem to find $\frac{dy}{dx}$.

Solution: Let $F(x, y) = \sin x + \cos y - \sin x \cos y = 0$. Then, the Implicit Differentiation Theorem says that

$$\frac{dy}{dx} = -\frac{F_x}{F_y}.$$

Now,

$$F_x(x, y) = \cos x - \cos x \cos y, \quad F_y(x, y) = -\sin y + \sin x \sin y.$$

Hence,

$$\frac{dy}{dx} = -\frac{\cos x - \cos x \cos y}{-\sin y + \sin x \sin y} = \boxed{\frac{\cos x(1 - \cos y)}{\sin y(1 - \sin x)}},$$

as long as $F_y(x, y) = \sin y(\sin x - 1) \neq 0$.

Problem 8 (10 pts) Find the direction in which $f(x, y, z) = \ln(xy^2z^3)$

- (a) (3 pts) Increases most rapidly at the point $(1, 2, 3)$,
 (b) (3 pts) Decreases most rapidly at the point $(1, 2, 3)$.
 (c) (4 pts) Does not change (i.e., is flat) at the point $(1, 2, 3)$.

Solution to (a): First of all, note that

$$f(x, y, z) = \ln(xy^2z^3) = \ln x + 2\ln y + 3\ln z.$$

Now, the gradient vector is

$$\nabla f(x, y, z) = \langle f_x, f_y, f_z \rangle = \left\langle \frac{1}{x}, \frac{2}{y}, \frac{3}{z} \right\rangle.$$

So, $\nabla f(1, 2, 3) = \langle 1, 1, 1 \rangle$. Now, f increases most rapidly in the direction of ∇f . Hence, this direction is $\langle 1, 1, 1 \rangle$.

(It is up to you whether you want to make it to the normal vector of length 1, i.e., $\left\langle \frac{1}{\sqrt{3}}, \frac{1}{\sqrt{3}}, \frac{1}{\sqrt{3}} \right\rangle$, but it is not necessary in this case.)

Solution to (b): f decreases most rapidly in the direction of $-\nabla f$. Hence, it is $-\langle 1, 1, 1 \rangle = \langle -1, -1, -1 \rangle$.

Solution to (c): f does not change in the direction orthogonal to ∇f . Let $\mathbf{u} = \langle u_1, u_2, u_3 \rangle$ be this directional vector. Then,

$$\mathbf{u} \cdot \nabla f(1, 2, 3) = 0 \iff \mathbf{u} = \langle u_1, u_2, u_3 \rangle \cdot \langle 1, 1, 1 \rangle = 0 \iff u_1 + u_2 + u_3 = 0.$$

So, $\boxed{\text{along any direction } \mathbf{u} = \langle u_1, u_2, u_3 \rangle \text{ satisfying } u_1 + u_2 + u_3 = 0}$, this function f does not change (or is flat) at the point $(1, 2, 3)$.

Problem 9 (10 pts)

(a) (5 pts) Show the equation of the tangent plane at the point $P_0(x_0, y_0, z_0)$ on the ellipsoid

$$\frac{x^2}{a^2} + \frac{y^2}{b^2} + \frac{z^2}{c^2} = 1 \text{ is}$$

$$\frac{x_0 x}{a^2} + \frac{y_0 y}{b^2} + \frac{z_0 z}{c^2} = 1.$$

(b) (5 pts) Compute the normal line to the same ellipsoid at the same point P_0 . Furthermore, compute the point where this normal line intersects with the xy -plane. Assume $z_0 \neq 0$.

Solution to (a): Let $F(x, y, z) = \frac{x^2}{a^2} + \frac{y^2}{b^2} + \frac{z^2}{c^2} - 1 = 0$. The equation of the tangent plane to F at (x_0, y_0, z_0) is

$$F_x(x_0, y_0, z_0)(x - x_0) + F_y(x_0, y_0, z_0)(y - y_0) + F_z(x_0, y_0, z_0)(z - z_0) = 0.$$

Since we have

$$F_x(x, y, z) = \frac{2x}{a^2}, \quad F_y(x, y, z) = \frac{2y}{b^2}, \quad F_z(x, y, z) = \frac{2z}{c^2},$$

the equation of the tangent plane becomes

$$\begin{aligned} \frac{2x_0}{a^2}(x - x_0) + \frac{2y_0}{b^2}(y - y_0) + \frac{2z_0}{c^2}(z - z_0) = 0 &\iff \frac{x_0(x - x_0)}{a^2} + \frac{y_0(y - y_0)}{b^2} + \frac{z_0(z - z_0)}{c^2} = 0 \\ &\iff \frac{x_0 x}{a^2} + \frac{y_0 y}{b^2} + \frac{z_0 z}{c^2} = \frac{x_0^2}{a^2} + \frac{y_0^2}{b^2} + \frac{z_0^2}{c^2} = 1. \end{aligned}$$

In the last line, the righthand side becomes 1 since the point $P_0(x_0, y_0, z_0)$ is on this ellipsoid.

Solution to (b): At the point $P_0(x_0, y_0, z_0)$, the gradient vector is $\nabla F(x_0, y_0, z_0) = \left\langle \frac{2x_0}{a^2}, \frac{2y_0}{b^2}, \frac{2z_0}{c^2} \right\rangle$.

The normal line passes through the point P_0 is parallel to this gradient vector. Hence, the equation of this normal line is

$$\begin{cases} x = x_0 + t \cdot \frac{2x_0}{a^2} = x_0 \left(1 + \frac{2}{a^2} t \right) \\ y = y_0 + t \cdot \frac{2y_0}{b^2} = y_0 \left(1 + \frac{2}{b^2} t \right) \\ z = z_0 + t \cdot \frac{2z_0}{c^2} = z_0 \left(1 + \frac{2}{c^2} t \right) \end{cases},$$

where t is an arbitrary real value.

As for the intersection of this normal line and the xy -plane, because xy -plane is the same as the equation $z = 0$, we seek the value of t that makes $z = 0$. This means that $t = -\frac{c^2}{2}$ since $z_0 \neq 0$. Hence, we insert this t into the above equation to get the

coordinate of the intersection $(x, y, z) = \left(x_0 \left(1 - \frac{c^2}{a^2} \right), y_0 \left(1 - \frac{c^2}{b^2} \right), 0 \right)$.

Problem 10 (10 pts) Find the linearization of $f(x, y, z) = \sqrt{x^2 + y^2 + z^2}$ at the point $(3, 2, 6)$. Then use it to approximate $f(3.1, 1.9, 6.2)$ by the three decimal point number. Note that the true value of $f(3.1, 1.9, 6.2)$ is 7.188 in the three decimal point number.

Solution: The linearization of $f(x, y, z)$ at the point (x_0, y_0, z_0) is

$$L(x, y, z) = f(x_0, y_0, z_0) + f_x(x_0, y_0, z_0)(x - x_0) + f_y(x_0, y_0, z_0)(y - y_0) + f_z(x_0, y_0, z_0)(z - z_0).$$

We have

$$f_x(x, y, z) = \frac{1}{2} \cdot (x^2 + y^2 + z^2)^{-\frac{1}{2}} \cdot 2x = x(x^2 + y^2 + z^2)^{-\frac{1}{2}}.$$

Since $f(x, y, z)$ is symmetric with respect to x, y, z , we immediately have

$$f_y(x, y, z) = y(x^2 + y^2 + z^2)^{-\frac{1}{2}}, \quad f_z(x, y, z) = z(x^2 + y^2 + z^2)^{-\frac{1}{2}}.$$

Now, at the point $(3, 2, 6)$, we have $f(3, 2, 6) = \sqrt{3^2 + 2^2 + 6^2} = \sqrt{49} = 7$. Hence,

$$L(x, y, z) = 7 + \frac{3}{7}(x - 3) + \frac{2}{7}(y - 2) + \frac{6}{7}(z - 6).$$

Let's now use this to approximate $f(3.1, 1.9, 6.2)$.

$$L(3.1, 1.9, 6.2) = 7 + \frac{3}{7}(3.1 - 3) + \frac{2}{7}(1.9 - 2) + \frac{6}{7}(6.2 - 6) = 7 + \frac{1.3}{7} \approx \boxed{7.186}.$$

On the other hand, the true value is $f(3.1, 1.9, 6.2) = 7.188$ as the hint suggests. So, the approximation is quite close to the true value and the error is

$\boxed{|f(3.1, 1.9, 6.2) - L(3.1, 1.9, 6.2)| = 0.002}$. Observe that this linear approximation is quite good!

Problem 11 (10 pts) Find the absolute maximum and minimum values of

$$f(x, y) = x^2 - xy + y^2 + 1,$$

on the closed triangular domain bounded by the lines $x = 0$, $y = 2$, $y = 2x$, i.e.,

$$\Omega = \{(x, y) \mid x \geq 0, y \leq 2, y \geq 2x\}.$$

Solution: The domain Ω is the shaded triangle in the figure.

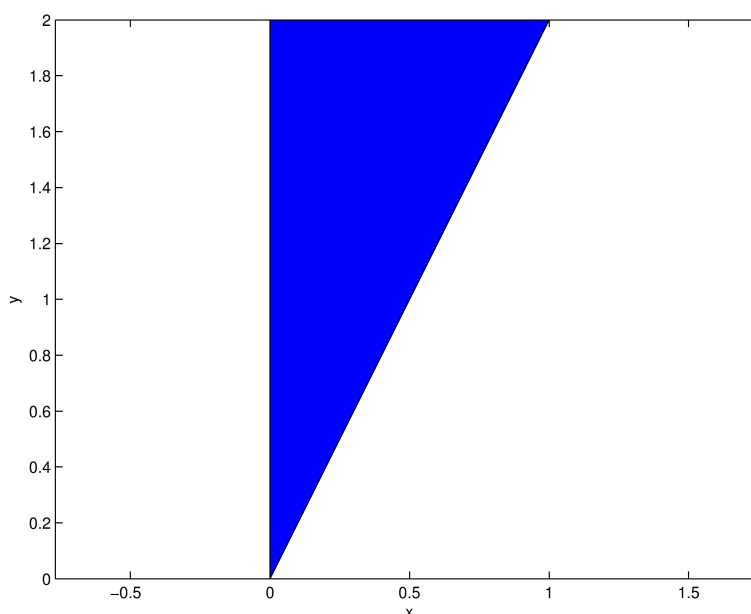


Figure 1: A triangular domain Ω .

Step 1: Compute all the critical points in Ω .

$$f_x = 2x - y = 0, f_y = -x + 2y = 0 \iff y = 2x, x = 2y \iff x = 4x \iff x = 0.$$

Hence, $x = y = 0$ is the only critical point in Ω . Now we need to check whether this point is local min., local max., or a saddle point. To do so, we compute

$$f_{xx}(x, y) = 2, f_{yy}(x, y) = 2, f_{xy}(x, y) = -1.$$

From these, we do the *Second Derivative Test*:

$$D(0, 0) = f_{xx}(0, 0)f_{yy}(0, 0) - (f_{xy}(0, 0))^2 = 2 \cdot 2 - (-1)^2 = 3 > 0.$$

Since $D(0, 0) > 0$ and $f_{xx}(0, 0) = 2 > 0$, the value $f(0, 0) = 1$ is the *local minimum*.

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Step 2 : Find the extreme values at the boundary of Ω .

On $x = 0$: $f(0, y) = y^2 + 1, 0 \leq y \leq 2$. So, on this boundary, the minimum is $f(0, 0) = 1$ while the maximum is $f(0, 2) = 5$.

On $y = 2$: $f(x, 2) = x^2 - 2x + 5 = (x - 1)^2 + 4, 0 \leq x \leq 1$. So, on this boundary, the minimum is $f(1, 2) = 4$ while the maximum is $f(0, 2) = 5$.

On $y = 2x$: $f(x, 2x) = 3x^2 + 1, 0 \leq x \leq 1$. So, on this boundary, the minimum is $f(0, 0) = 1$ while the maximum is $f(1, 2) = 4$.

Step 3: Find the largest and the smallest values from the results of Steps 1 and 2.

Combining all the results we got so far, we can easily conclude that

the absolute maximum is $f(0, 2) = 5$ while the absolute minimum is $f(0, 0) = 1$.

Problem 12 (10 pts) Use Lagrange multipliers to find the maximum and minimum values of the function

$$f(x, y) = e^{xy} \quad \text{subject to} \quad x^2 + y^2 = 1.$$

Note that we only consider the real values for x and y , not the complex values.

Solution: Let $g(x, y) = x^2 + y^2 - 1 = 0$ be the constraint. Let's find the points (x, y) and the parameter λ satisfying

$$\nabla f = \lambda \nabla g, \quad g(x, y) = 0. \quad (1)$$

We have

$$\nabla f = \langle f_x, f_y \rangle = \langle ye^{xy}, xe^{xy} \rangle, \quad \nabla g = \langle g_x, g_y \rangle = \langle 2x, 2y \rangle.$$

Hence, Eq. (1) leads to

$$ye^{xy} = 2\lambda x \quad (2)$$

$$xe^{xy} = 2\lambda y \quad (3)$$

$$x^2 + y^2 = 1. \quad (4)$$

We can see that $\lambda \neq 0$ because if $\lambda = 0$, then $x = y = 0$ from Eqn's (2) and (3), which contradicts Eq. (4). Similarly, $x \neq 0$ as well as $y \neq 0$. Hence, we can divide Eq. (2) by Eq. (3) to get

$$\frac{ye^{xy}}{xe^{xy}} = \frac{2\lambda x}{2\lambda y} \iff \frac{y}{x} = \frac{x}{y} \iff x^2 = y^2.$$

This implies $x = y$ or $x = -y$. Insert these into Eq. (4) gives us $2x^2 = 1$ or $x = \pm \frac{1}{\sqrt{2}}$. So,

we have $(x, y) = \left(\frac{1}{\sqrt{2}}, \frac{1}{\sqrt{2}}\right), \left(\frac{1}{\sqrt{2}}, -\frac{1}{\sqrt{2}}\right), \left(-\frac{1}{\sqrt{2}}, \frac{1}{\sqrt{2}}\right),$ or $\left(-\frac{1}{\sqrt{2}}, -\frac{1}{\sqrt{2}}\right)$. From Eq. (2), the corresponding λ 's can be easily calculated as $\lambda = \frac{\sqrt{e}}{2}, -\frac{1}{2\sqrt{e}}, -\frac{1}{2\sqrt{e}},$ or $\frac{\sqrt{e}}{2}$, respectively.

Hence,

$$f\left(\frac{1}{\sqrt{2}}, \frac{1}{\sqrt{2}}\right) = f\left(-\frac{1}{\sqrt{2}}, -\frac{1}{\sqrt{2}}\right) = \sqrt{e},$$

$$f\left(\frac{1}{\sqrt{2}}, -\frac{1}{\sqrt{2}}\right) = f\left(-\frac{1}{\sqrt{2}}, \frac{1}{\sqrt{2}}\right) = \frac{1}{\sqrt{e}}.$$

Therefore, the maxima are

$$\boxed{f\left(\frac{1}{\sqrt{2}}, \frac{1}{\sqrt{2}}\right) = f\left(-\frac{1}{\sqrt{2}}, -\frac{1}{\sqrt{2}}\right) = \sqrt{e}},$$

and the minima are

$$\boxed{f\left(\frac{1}{\sqrt{2}}, -\frac{1}{\sqrt{2}}\right) = f\left(-\frac{1}{\sqrt{2}}, \frac{1}{\sqrt{2}}\right) = \frac{1}{\sqrt{e}}}.$$