March 19, 2024

1. 109-2 (01-05) Midterm Problem 3 (Linear approximation)

Let $g(x, y, z)$ be a function defined on \mathbb{R}^3 with continuous partial derivatives. Suppose that

 $|\nabla g(2, 1, 3)|^2 = 24$ and $g_z(2, 1, 3) > 0$.

Moreover, the trajectories of the two curves

$$
\mathbf{r}_1(s) = \langle 2s, s^2, 1 + 2s \rangle
$$
 and $\mathbf{r}_2(t) = \langle 2e^t, \cos t, 3 + t + 5t^2 \rangle$

lie on the level surface $g(x, y, z) = 0$ completely.

- (a) Find the vector $\nabla q(2,1,3)$.
- (b) Suppose that $f(x, y, z)$ is a function defined on \mathbb{R}^3 with continuous partial derivatives such that $f(2,1,3) \geq f(x,y,z)$ for every point (x,y,z) on the level surface $g(x, y, z) = 0$. If $f(2, 1, 3) = 5$, $|\nabla f(2, 1, 3)|^2 = 6$ and $f_y(2, 1, 3) > 0$, estimate the value of $f(2.01, 0.9, 3.02)$ by the linear approximation of f at $(2, 1, 3)$.
- 2. 109-2 (01-05) Midterm Problem 4 (Second derivative test)

Let $f(x,y) = \frac{xy(x+y)}{e^{x+y}}$ be defined on the first quadrant *D* : *x* > 0 and *y* > 0 (without boundary). Find all critical points of *f* in *D* and classify them (as local maximum points, local minimum points, or saddle points). Please provide details of calculation.

3. 107-2 A Midterm Problem 4 (Second derivative test)

Find and classify all critical points of $f(x,y) = 4x^3 + 2xy^2 + \frac{2}{3}$ $\frac{2}{3}y^3 + 6x^2$. Reminder: each critical point must be shown to be either a local maximal point, a local minimal point, or neither of the above.

- 4. 111-2 (01-05) Midterm Problem 2 (Lagrange multipliers) Let $F(x, y, z) = x^2 + y^2 + z^2$ and $G(x, y, z) = z^3 - 3xy + y^2$. Let *C* be the curve of intersection of the level surfaces $F(x, y, z) = 9$ and $G(x, y, z) = 6$.
	- (a) Find a parametization of the tangent line of C at $(1, 2, 2)$.
	- (b) Near $(1, 2, 2)$, the curve defines $y = y(x)$ and $z = z(x)$ as differentiable functions in *x*.
		- (i) Find $\frac{d}{dx}F(x,y(x),z(x))|_{x=1}$ and $\frac{d}{dx}G(x,y(x),z(x))|_{x=1}$. Express your answers in *y ′* (1) and *z ′* (1).
		- (ii) Hence, find the values of $y'(1)$ and $z'(1)$.
	- (c) It is known that a differentiable function $H(x, y, z)$, when restricted to the surface $F(x, y, z) = 9$, attains its absolute maximum value at $(1, 2, 2)$ and $H_y(1, 2, 2) = -2$. Use linearization to estimate the value of $H(1.1, 1.9, 2.1) - H(1, 2, 2)$.
- 5. 111-2 (01-05) Midterm Problem 3 (Lagrange multipliers)

It 15 known that the plane $x + y - 2z = 5$ and the cylinder $3x^2 + 2xy + 3y^2 = 16$ intersect at an ellipse Γ centered at $(0, 0, -\frac{5}{2})$ $\frac{5}{2}$. Apply the method of Lagrange multipliers to find the maximum and minimum distances of Γ from its center.

6. 109-2 (01-05) Midterm Problem 5 (Lagrange multipliers)

A plagen is formed by placing an isosceles triangle on a rectangle. The side lengths are denoted by *a, b*, and *c* as shown in the figure.

- (a) Write down the area of pentagon in terms of *a, b*, and *c*.
- (b) Find the maximum area of pentagon if the perimeter is fixed as 2.
- 7. 108-2 A Midterm Problem 3 (Lagrange multipliers)

Let *C* be the hyperbola formed by the intersection of the cone $x^2 + 3z^2 = 4y^2$ and the plane $2x + y = 5$. Find the maximum and the minimum distance between the origin and the point on *C* (if exist) by the method of Lagrange multipliers.

8. 107-2 A Midterm Problem 5 (With and without constraint)

Consider the part of an elliptic paraboloid defined by $z = \frac{x^2}{16} + \frac{y^2}{8}$ $\frac{y^2}{8}, z \leq 6$. Find the points on the surface segment which are respectively the farthest from and the closest to the point $(0, 0, 8)$.

- 9. 102-2 A1 Midterm Problem 8 (With and without constraint) Find the maximum and minimum values of $xy + z^2$ on the ball $x^2 + y^2 + (z - \frac{1}{2})$ $\frac{1}{2}$)² \leq 1.
- 10. 112-2 (11-14) Worksheet Problem 4(c) (Lagrange multipliers) Define a constraint $P_L L + P_K K = I$, where $P_L, P_K > 0$ are constants. Consider a more general production function $f(L, K) = L^{\alpha} + K^{\alpha}$, where $\alpha > 0$ is a constant. Does the ratio $\frac{L^*}{K^*}$ remain the same when *I* varies?

Solution: Let $f(L, K) = L^{\alpha} + K^{\alpha}$ and $g(L, K) = P_L L + P_K K - I$. We have $\sqrt{ }$ \int \overline{a} $\alpha L^{\alpha-1} = \lambda P_L$ $\alpha K^{\alpha-1} = \lambda P_K$

Suppose $L = 0$. Since $P_L > 0$, $\lambda = 0$ and hence $K = 0$, which contradicts to $I > 0$. Suppose $\lambda \neq 0$. **Case 1:** if $\alpha \neq 1$, then

$$
\left(\frac{L}{K}\right)^{\alpha-1} = \frac{P_L}{P_K}
$$

 $P_L L + P_K K = I$

and hence

$$
\frac{L}{K} = \left(\frac{P_L}{P_K}\right)^{1/(\alpha - 1)}
$$

independent on *I*. **Case 2:** of $\alpha = 1$, we get

$$
L^0 = \lambda P_L \qquad K^0 = \lambda P_K
$$

Since $L, K \neq 0$, this case cannot happended. Note that 0^0 is not well-defined.

Remark. If *u* parallel to *v* in \mathbb{R}^2 , there are two cases. First, $u_1 = \lambda v_1$ and $u_1 = \lambda v_1$; second, $u_1 = v_1 = 0$ or $u_2 = v_2 = 0$.