March 21, 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. 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.

3. 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.
- 4. 107-2 A Midterm Problem 5 (Mixed)

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 $(0, 0, 8)$.

- 5. 102-2 A1 Midterm Problem 8 (With and without constraint) Find the maximum and minimum values of $xy + z^2$ on the ball $x^2 + y^2 + (z - \frac{1}{2})$ $\frac{1}{2}$ $\big)^2 \leq 1$.
- 6. 109-2 (13-17) Midterm Problem 4 (Double integral) Sketch the region of integration, change the order of integration, and evaluate it.
	- (a) $\int_0^4 \int_{\sqrt{x}}^2 \sin \left(\frac{x}{y} \right)$ *y* $\int dy dx$. (b) $\int_1^2 \int_{\sqrt{y}}^y \cos \left(\frac{x^3}{3} - \frac{x^2}{2} \right)$ 2 $\int dx \, dy + \int_2^4 \int_{\sqrt{y}}^2 \cos\left(\frac{x^3}{3} - \frac{x^2}{2}\right)$ 2 $\int dx dy$.

7. $\boxed{112-2 (11-14)}$ 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 $\overline{\mathcal{L}}$ $\alpha L^{\alpha-1} = \lambda P_L$ $\alpha K^{\alpha-1} = \lambda P_K$ $P_L L + P_K K = I$

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

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

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

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

From our argument, we know that $L, K = 0$ cannot be happended. Note that 0^0 is not well-defined. Hence, since $L, K \neq 0$,

$$
\frac{1}{\lambda} = P_L = P_K.
$$

Then,

$$
f(L, K) = L + K = \frac{I}{P_L}
$$

and hence L/K may change when I changes.

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