

- (1) Set  $\vec{r}(x, y, z) = (x, y, z)$ , and  $r = \sqrt{x^2 + y^2 + z^2} = \|\vec{r}\|$ .  
 (a) Show that  $\nabla \cdot (r^n \vec{r}) = (n + 3)r^n$ . In particular,  $\nabla \cdot (\vec{r}/r^3) = 0$ .

$$\frac{\partial}{\partial x} x r^n = \frac{\partial}{\partial x} x (x^2 + y^2 + z^2)^{n/2} = r^n + \frac{n}{2} x \cdot (2x) \cdot (x^2 + y^2 + z^2)^{n/2-1} = r^n + n x^2 r^{n-2}$$

$$\nabla \cdot (r^n \vec{r}) = \frac{\partial}{\partial x} x r^n + \frac{\partial}{\partial y} y r^n + \frac{\partial}{\partial z} z r^n = 3r^n + n r^n$$

When  $n = -3$ ,  $\nabla \cdot (r^n \vec{r}) = (-3 + 3)r^n = 0$ .

- (b) Show that  $\nabla \times (r^n \vec{r}) = \vec{0}$ .

$$\frac{\partial}{\partial z} y r^n - \frac{\partial}{\partial y} z r^n = y z r^{n-2} - z y r^{n-2} = 0$$

The other terms  $\frac{\partial}{\partial z} x r^n - \frac{\partial}{\partial x} z r^n$ , and  $\frac{\partial}{\partial x} y r^n - \frac{\partial}{\partial y} x r^n$  are similarly 0.

- (2) The partial differential equation for a smooth function  $f(x, t)$

$$\frac{\partial^2 f}{\partial t^2} = c^2 \frac{\partial^2 f}{\partial x^2}$$

models the displacement of a 1-dimensional vibrating string from its equilibrium position with wave velocity  $c$ . Set  $u = x + ct$  and  $v = x - ct$  so that  $(x, t) = \left(\frac{u+v}{2}, \frac{u-v}{2c}\right)$ . Define

$$F(u, v) = f(x, t) = f\left(\frac{u+v}{2}, \frac{u-v}{2c}\right).$$

Show that

$$\frac{\partial^2 F}{\partial u \partial v} = 0.$$

Deduce that  $F(u, v) = g(u) + h(v)$  for some differentiable functions  $g$  and  $h$  over any rectangle in the  $uv$ -plane.

$$\begin{aligned} F_v &= f_x x_v + f_t t_v = f_x \frac{1}{2} - f_t \frac{1}{2c} \\ F_{vu} &= \frac{1}{2}(f_{xx} x_u + f_{xt} t_u) - \frac{1}{2c}(f_{tx} x_u + f_{tt} t_u) \\ &= \frac{1}{2} \left( f_{xx} \frac{1}{2} + f_{xt} \frac{1}{2c} \right) - \frac{1}{2c} \left( f_{tx} \frac{1}{2} + f_{tt} \frac{1}{2c} \right) = \frac{1}{4}(f_{xx} - \frac{1}{c^2} f_{tt}) = 0 \end{aligned}$$

$F_{vu} = 0$  implies that  $F_v$  is independent of  $u$ , hence it is a function of  $v$  alone. Let  $\int F_v dv = h(v)$ , and the constant of integration can be an arbitrary function of  $u$ .  $F_{uv} = F_{vu}$ .  $F_{uv} = 0$  implies that  $\int F_u du = g(u)$  with a function of  $v$  as its integration constant.

$$F(u, v) = g(u) + h(v)$$

Therefore, over a suitable region,  $F(u, v) = f(x, t) = g(x+ct) + h(x-ct)$  for some smooth functions  $g$  and  $h$ . The general solution to the wave equation is the superposition of two traveling waves, one moving to the right and one to the left, both with speed  $c$ .

- (3) Classify the critical points of  $f(x, y) = \sin(xy)$ .

$$\nabla f(x, y) = \langle y \cos(xy), x \cos(xy) \rangle$$

Critical points occur at  $(0, 0)$  or on curves where  $xy = \frac{\pi}{2} + k\pi$ , where  $k$  is any integer.

$$H(f)(x, y) = \begin{bmatrix} -y^2 \sin(xy) & \cos(xy) - xy \sin(xy) \\ \cos(xy) - xy \sin(xy) & -x^2 \sin(xy) \end{bmatrix}$$

$$H(f)(0,0) = \begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix}, \quad D(f)(0,0) = -1 < 0$$

So  $(0,0)$  is a saddle. Along curves where  $xy = \frac{\pi}{2} + 2k\pi$ ,

$$H(f)(x,y) = \begin{bmatrix} -y^2 & -xy \\ -xy & -x^2 \end{bmatrix}, \quad D(f) = 0$$

Along curves where  $xy = \frac{\pi}{2} + (2k+1)\pi$ ,

$$H(f)(x,y) = \begin{bmatrix} y^2 & xy \\ xy & x^2 \end{bmatrix}, \quad D(f) = 0$$

Note that  $\sin(t)$  is a local max when  $t = \frac{\pi}{2} + 2k\pi$ , so in the vicinity of points  $(x,y)$  where  $xy = \frac{\pi}{2} + 2k\pi$ ,  $\sin(xy)$  is a local max. Similarly,  $\sin(xy)$  is a local min when  $xy = \frac{\pi}{2} + (2k+1)\pi$ .

- (4) Calculate  $1.98^{2.01}$ . This of this value as  $z = x^y$  with  $x = 1.98$  and  $z = 2.01$ . Is the value of  $z$  more sensitive to small changes in  $x$  or in  $y$ ?

$$f(x,y) = x^y = e^{y \ln x}, \quad f_x(x,y) = x^y \frac{y}{x}, \quad f_y(x,y) = x^y (\ln x)$$

$$df = f_x dx + f_y dy$$

$$x_0 = y_0 = 2, \quad f_x(2,2) = 4, \quad f_y(2,2) = 4 \ln 2 = 2.8$$

$$df = f(1.98, 2.01) - f(2,2) \simeq 4 * (-0.02) + 2.8 * 0.01 = -0.08 + 0.028 = -0.052$$

$$L(x,y) = f(2,2) + f_x(2,2)(x-2) + f_y(2,2)(y-2) = f(2,2) + df = 3.948$$

$$1.98^{2.01} = 3.9473 \simeq 3.948$$

$$f(2 + \Delta x, 2) - f(2,2) \simeq 4\Delta x$$

$$f(2, 2 + \Delta y) - f(2,2) \simeq 4(\ln 2)\Delta y = 2.8\Delta y$$

So  $z$  is more sensitive to change in  $x$  than in  $y$ .

- (5) Find the quadratic Taylor approximation for  $f(x,y) = \sin(x^2 + y) + y$  near  $P = (0, \pi)$ .

$$f_x = 2x \cos(x^2 + y), \quad f_x(P) = 0, \quad f_y = \cos(x^2 + y) + 1, \quad f_y(P) = 0$$

$$f_{xx} = 2 \cos(x^2 + y) - 4x^2 \sin(x^2 + y), \quad f_{xy} = f_{yx} = -2x \sin(x^2 + y), \quad f_{yy} = -\sin(x^2 + y)$$

$$f_{xx}(P) = -2, \quad f_{xy}(P) = f_{yx}(P) = 0, \quad f_{yy}(P) = 0$$

$$Q(x,y) = f(0, \pi) - x^2 = \pi - x^2$$

- (6) Consider the function  $f(x,y) = \ln(\sqrt{x^2 + y^2} + y)$ .

- Determine the domain of  $f$  and sketch it in the  $xy$ -plane.

We can only take the logarithm of nonnegative numbers, so

$$\sqrt{x^2 + y^2} + y > 0 \implies \sqrt{x^2 + y^2} > -y.$$

This is satisfied automatically if  $y > 0$ . If  $y \leq 0$ , both sides of the inequality are positive and we may safely square to get

$$x^2 + y^2 > y^2 \implies x^2 > 0 \implies x \neq 0.$$

Therefore the domain excludes all points along the negative  $y$ -axis (the origin is excluded as well). Note that there are no domain restrictions from the square root term  $\sqrt{x^2 + y^2}$  since  $x^2 + y^2$  is never negative.

- What is the linearization of  $f$  at  $(3, -4)$ ?

We know that the linearization is

$$L(x, y) = f_x(3, -4)(x - 3) + f_y(3, -4)(y + 4) + f(3, -4).$$

First note  $f(3, -4) = \ln(1) = 0$ . Next, we compute

$$f_x(x, y) = \frac{1}{\sqrt{x^2 + y^2} + y} \cdot \left( \frac{1}{2} \frac{1}{\sqrt{x^2 + y^2}} \cdot 2x \right) = \frac{x}{(\sqrt{x^2 + y^2} + y)\sqrt{x^2 + y^2}},$$

$$f_y(x, y) = \frac{1}{\sqrt{x^2 + y^2} + y} \cdot \left( \frac{1}{2} \frac{1}{\sqrt{x^2 + y^2}} \cdot 2x + 1 \right) = \frac{y}{(\sqrt{x^2 + y^2} + y)\sqrt{x^2 + y^2}} + 1.$$

Therefore

$$f_x(3, -4) = \frac{3}{(5 - 4) \cdot 5} = \frac{3}{5},$$

$$f_y(3, -4) = \frac{-4}{(5 - 4) \cdot 5} + 1 = \frac{1}{5}$$

and hence

$$L(x, y) = \frac{3}{5}(x - 3) + \frac{1}{5}(y + 4).$$