Homework 8 solutions

§13.9

14. The problem can be translated into the following form: find the maximum of xyz under the constraint $x^2 + y^2 + z^2 = r^2$, x, y, z > 0. After converting $z = \sqrt{r^2 - x^2 - y^2}$, our problem is to find the maximum of $f(x, y) = xy\sqrt{r^2 - x^2 - y^2}$ for x, y > 0.

Now we find critical points of f. One can compute the gradient of f, and it is the following.

$$\nabla f = \left\langle \frac{y}{\sqrt{r^2 - x^2 - y^2}} (r^2 - 2x^2 - y^2), \frac{x}{\sqrt{r^2 - x^2 - y^2}} (r^2 - x^2 - 2y^2) \right\rangle.$$

Thus, the critical points satisfy the equation $r^2 - 2x^2 - y^2 = r^2 - x^2 - 2y^2 = 0$. Solving it, we get a single critical point $(x, y) = (\frac{1}{\sqrt{3}}r, \frac{1}{\sqrt{3}}r)$. To use second partials test, we need to compute all the second partial derivatives:

$$f_{xx} = \frac{xy(-3r^2 + 2x^2 + 3y^2)}{(r^2 - x^2 - y^2)^{\frac{3}{2}}}, \quad f_{yy} = \frac{xy(-3r^2 + 3x^2 + 2y^2)}{(r^2 - x^2 - y^2)^{\frac{3}{2}}},$$
$$f_{xy} = \frac{r^4 - 3r^2(x^2 + y^2) + (2x^4 + 3x^2y^2 + 2y^4)}{(r^2 - x^2 - y^2)^{\frac{3}{2}}}.$$

At the critical point $(x, y) = (\frac{1}{\sqrt{3}}r, \frac{1}{\sqrt{3}}r)$, we have $f_{xx} = f_{yy} = -\frac{4}{\sqrt{3}}r$ and $f_{xy} = -\frac{2}{\sqrt{3}}r$. Hence $d = f_{xx}f_{yy} - (f_{xy})^2 = 4r^2 > 0$ and $f_{xx} = -\frac{4}{\sqrt{3}}r < 0$. Using the second partials test, we conclude the critical point point $x = y = z = \frac{1}{\sqrt{3}}r$ is a relative maximum point.

18. The question is to find the maximum of $H = -x \ln x - y \ln y - z \ln z$ under the constraint x + y + z = 1. From the constraint, we can eliminate the variable z as z = 1 - x - y, and hence we have a two-variable function $H(x, y) = -x \ln x - y \ln y - (1 - x - y) \ln(1 - x - y)$.

The gradient of H is

$$\nabla H = \langle -\ln x + \ln(1 - x - y), -\ln y + \ln(1 - x - y) \rangle.$$

From it, the critical points of H are the solutions of the equation $-\ln x + \ln(1 - x - y) = -\ln y + \ln(1 - x - y) = 0$. Solving the equation yields a single critical point $(x, y) = (\frac{1}{3}, \frac{1}{3})$. To use the second partials test, we need all the second partial derivatives

$$H_{xx} = -\frac{1}{x} - \frac{1}{1 - x - y}, \quad H_{xy} = -\frac{1}{1 - x - y}, \quad H_{yy} = -\frac{1}{y} - \frac{1}{1 - x - y}$$

Thus, at the critical point $x = y = \frac{1}{3}$, we have $d = H_{xx}H_{yy} - (H_{xy})^2 = (-6) \times (-6) - (-3)^2 = 27 > 0$ and $H_{xy} = -6 < 0$. This tells us $x = y = z = \frac{1}{3}$ is a relative maximum point. At this point, it achieves the maximum value $H = -\frac{1}{3}\ln(\frac{1}{3}) \times 3 = \ln 3$.

§13.10

10. Define a function g(x, y) = 2x + 4y. We want to compute the minimum of $f(x, y) = \sqrt{x^2 + y^2}$ under the constraint g(x, y) = 15. Apply the Lagrange multiplier method. To do so, we need to solve the equations $\nabla f = \lambda \nabla g$ and g = 15. Computing ∇f and ∇g , this is

$$\left\langle \frac{x}{\sqrt{x^2 + y^2}}, \frac{y}{\sqrt{x^2 + y^2}} \right\rangle = \lambda \langle 2, 4 \rangle, \quad 2x + 4y = 15$$

Manipulating the equations, we have $y = 2x = 4\lambda\sqrt{x^2 + y^2}$, whence $x = \frac{3}{2}, y = 3$. Thus, the minimum value is $f(\frac{3}{2}, 3) = \frac{3}{2}\sqrt{5}$.

28. The distance between two points (4,0,0) and (x,y,z) is measured by $\sqrt{(x-4)^2 + y^2 + z^2}$. Thus, we need to minimize the function $f(x,y,z) = (x-4)^2 + y^2 + z^2$ under the constraint $g(x,y,z) = \sqrt{x^2 + y^2} - z = 0$. Apply the Lagrange multiplier method. The gradients are $\nabla f = \langle 2(x-4), 2y, 2z \rangle$ and $\nabla g = \left\langle \frac{x}{\sqrt{x^2+y^2}}, \frac{y}{\sqrt{x^2+y^2}}, -1 \right\rangle$. For simplicity, we exclude the possibility x = y = z = 0 to use the fraction $\frac{1}{\sqrt{x^2+y^2}}$ freely. Lagrange multiplier method requires us to solve the equations

$$\langle 2(x-4), 2y, 2z \rangle = \lambda \left\langle \frac{x}{\sqrt{x^2 + y^2}}, \frac{y}{\sqrt{x^2 + y^2}}, -1 \right\rangle, \quad z = \sqrt{x^2 + y^2}.$$

Manipulating the equalities, we get

$$2(x-4) = \frac{\lambda}{\sqrt{x^2 + y^2}}x, \quad 2y = \frac{\lambda}{\sqrt{x^2 + y^2}}y, \quad \frac{\lambda}{\sqrt{x^2 + y^2}} = -2.$$

From the first and third equality, we get x = 2. From the second and third equality, we get y = 0. Hence $z = \sqrt{2^2 + 0^2} = 2$. That is, the minimum value of the function f is f(2, 0, 2) = 8. Therefore, the minimum distance is $2\sqrt{2}$.

46. Let $g(x, y, z) = x^2 + y^2 + z^2$ and h(x, y, z) = x - z. Use the Lagrange multiplier method. We need to solve the equation $\nabla T = \lambda \nabla g + \mu \nabla h$, g = 50 and h = 0. Computing the gradients, these are

$$\langle 2x, 2y, 0 \rangle = \langle 2\lambda x + \mu, 2\lambda y, 2\lambda z - \mu \rangle, \quad x^2 + y^2 + z^2 = 50, \quad x = z$$

One can solve these and get the solutions $(x, y, z) = (0, \pm 5\sqrt{2}, 0), (\pm 5, 0, \pm 5)$. Now $T(0, \pm 5\sqrt{2}, 0) = 150$ and $T(\pm 5, 0, \pm 5) = 125$. This means the maximum temperature is 150.

48. We want to compute the minimum perimeter $f(l,h) = (\frac{\pi}{2}+1)l + 2h$ under the fixed area constraint $g(l,h) = \frac{\pi}{8}l^2 + lh = A$. Using Lagrange multiplier method, we need to solve the equation

$$\lambda \left\langle \frac{\pi}{2} + 1, 2 \right\rangle = \left\langle \frac{\pi}{4}l + h, l \right\rangle, \quad \frac{\pi}{8}l^2 + lh = A.$$

Solving the equations leads $l = 2\sqrt{\frac{A}{\frac{\pi}{2}+2}}$ and $h = \sqrt{\frac{A}{\frac{\pi}{2}+2}}$. These values give us the minimum perimeter $2\sqrt{\left(\frac{\pi}{2}+2\right)A}$. Note that we had l = 2h.

$\S{14.1}$

12. We have the sequence of identities

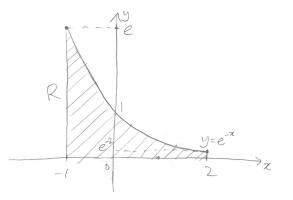
$$\int_{-1}^{1} \int_{-2}^{2} (x^{2} - y^{2}) dy dx = \int_{-1}^{1} \left(x^{2}y - \frac{y^{3}}{3} \Big|_{-2}^{2} \right) dx$$
$$= \int_{-1}^{1} \left(4x^{2} - \frac{16}{3} \right) dx = \frac{4}{3}x^{3} - \frac{16}{3}x \Big|_{-1}^{1} = -8.$$

28. We have the sequence of identities

$$\int_0^{\frac{\pi}{4}} \int_0^{\cos\theta} 3r^2 \sin\theta dr d\theta = \int_0^{\frac{\pi}{4}} \left(r^3 \sin\theta \Big|_0^{\cos\theta} \right) d\theta$$
$$= \int_0^{\frac{\pi}{4}} \sin\theta \cos^3\theta d\theta = -\int_1^{\frac{1}{\sqrt{2}}} u^3 du = \frac{3}{16}.$$

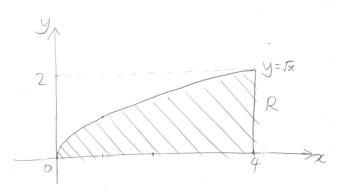
In the last part, we have used the substitution $u = \cos \theta$.

48. From the picture, we can change the order of the integration in the following way.



$$\int_{-1}^{2} \int_{0}^{e^{-x}} f(x,y) dy dx = \iint_{R} f(x,y) dA = \int_{0}^{e^{-2}} \int_{-1}^{2} f(x,y) dx dy + \int_{e^{-2}}^{e} \int_{-1}^{-\ln y} f(x,y) dx dy + \int_{e^{-2}}^{e^{-x}} \int_{-1}^{1} f(x,y) dx dy + \int_{e^{-2}}^{1} \int_{e^{-2}}^{1} \int_{-1}^{1} f(x,y) dx dy + \int_{e^{-2}}^{1} \int_{e^{-2}}^{1}$$

66. We have the sequence of identities



$$\int_{0}^{2} \int_{y^{2}}^{4} \sqrt{x} \sin x \, dx \, dy = \iint_{R} \sqrt{x} \sin x \, dA = \int_{0}^{4} \int_{0}^{\sqrt{x}} \sqrt{x} \sin x \, dy \, dx$$
$$= \int_{0}^{4} x \sin x \, dx = -x \cos x + \sin x \Big|_{0}^{4} = -4 \cos 4 + \sin 4.$$

The first line is the change of order of integrations, and the second line is further computations of the order-changed integration.

$\S{14.2}$

6. Dividing the rectangle $[0,4] \times [0,2]$ by eight 1×1 squares, we have eight centers of squares

$$p_1 = \left(\frac{1}{2}, \frac{1}{2}\right), \ p_2 = \left(\frac{1}{2}, \frac{3}{2}\right), \ \cdots, \ p_7 = \left(\frac{7}{2}, \frac{1}{2}\right), \ p_8 = \left(\frac{7}{2}, \frac{3}{2}\right)$$

.

Hence the approximation is

$$\sum_{i=1}^{8} f(p_i) \Delta A_i = \frac{1}{\left(\frac{1}{2}+1\right) \left(\frac{1}{2}+1\right)} \times 1 + \frac{1}{\left(\frac{1}{2}+1\right) \left(\frac{3}{2}+1\right)} \times 1 + \dots + \frac{1}{\left(\frac{7}{2}+1\right) \left(\frac{3}{2}+1\right)} \times 1$$
$$= \frac{7936}{4725} \approx 1.68.$$

18. Draw the picture and convince yourself that we have two different ways to compute the given double integration:

$$\iint_{R} \frac{y}{1+x^{2}} dA = \int_{0}^{4} \int_{0}^{\sqrt{x}} \frac{y}{1+x^{2}} dy dx$$
$$= \int_{0}^{2} \int_{y^{2}}^{4} \frac{y}{1+x^{2}} dx dy.$$

We will use the first one. Computing it further, we have

$$\int_{0}^{4} \int_{0}^{\sqrt{x}} \frac{y}{1+x^{2}} dy dx = \int_{0}^{4} \left(\frac{y^{2}}{2(1+x^{2})} \Big|_{0}^{\sqrt{x}} \right) dx = \int_{0}^{4} \frac{x}{2(1+x^{2})} dx$$
$$= \frac{1}{4} \int_{0}^{16} \frac{1}{1+u} du = \frac{1}{4} \ln(1+u) \Big|_{0}^{16} = \frac{1}{4} \ln 17.$$

During the computation, we have used the substitution $u = x^2$.

36. The intersection locus of the given two graphs $z = x^2 + y^2$ and z = 2x can be obtained by solving the equation $z = x^2 + y^2 = 2x$. Solving it, the (x, y)-coordinate of the intersection locus is given by $(x - 1)^2 + y^2 = 1$, a circle of center (1, 0) and radius 1. The volume between the two graphs can be computed by integrating the difference of z-values of the two graphs, along the region $(x - 1)^2 + y^2 \leq 1$. Writing R as the region

$$R = \{(x, y) : (x - 1)^2 + y^2 \le 1\}$$

the desired volume can be measured by the double integration $\iint_{R} (2x - (x^2 + y^2)) dA$.

58. Let $R = [0, 2] \times [0, 4]$ be the region on which we are measuring the temperature. The average temperature on the region is

$$\frac{1}{\operatorname{area}(R)} \iint_{R} T dA = \frac{1}{8} \int_{0}^{2} \int_{0}^{4} (20 - 4x^{2} - y^{2}) dy dx$$
$$= \frac{1}{8} \int_{0}^{2} \left((20 - 4x^{2})y - \frac{y^{3}}{3} \Big|_{0}^{4} \right) dx = \int_{0}^{2} \left(-2x^{2} + \frac{22}{3} \right) dx = -\frac{2}{3}x^{3} + \frac{22}{3}x \Big|_{0}^{2} = \frac{28}{3}$$