

SOLUTIONS

- ± a) If the function $f(x,t)$ describes the heat of a rod at point x at time t , then, assuming the rod is in a vacuum and homogeneous, $f(x,t)$ will satisfy the equation

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

called the heat equation, where c is a constant depending on units and conductivity of the rod material.

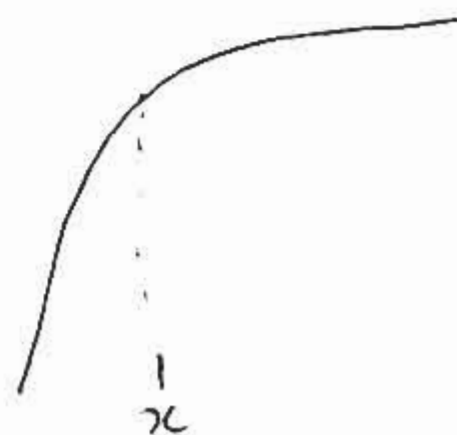
- b) We know that heat moves from hotter to colder regions at a rate proportional to the difference in temperatures. This means that if the heat distribution looks like this at a point:

fig 1)



That is, if $\frac{\partial^2 f}{\partial x^2} < 0$ and large, then heat will be moving away from that point quickly in both directions, so the heat at that point will decrease quickly, that is $\frac{\partial f}{\partial t}(x,t) < 0$ and large.

If the distribution looks like this: that is, $\frac{\partial^2 f}{\partial x^2} < 0$ but not so large, then heat will be moving away from x quickly to the left and to the point slowly from the right. So overall, the heat at x will decrease, but not as quickly as in (fig 1),

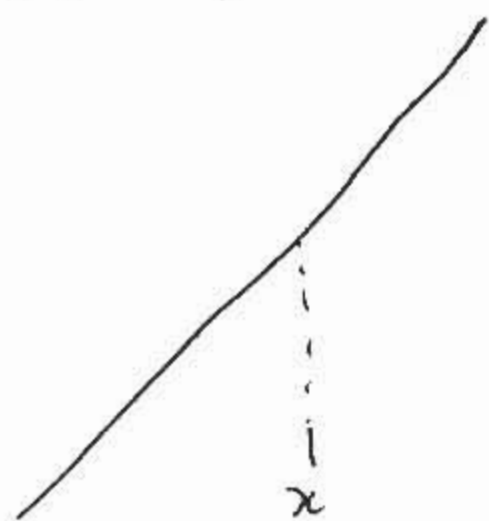


(fig 2)

ie, $\frac{\partial f}{\partial t}(x,t) < 0$, but not so large

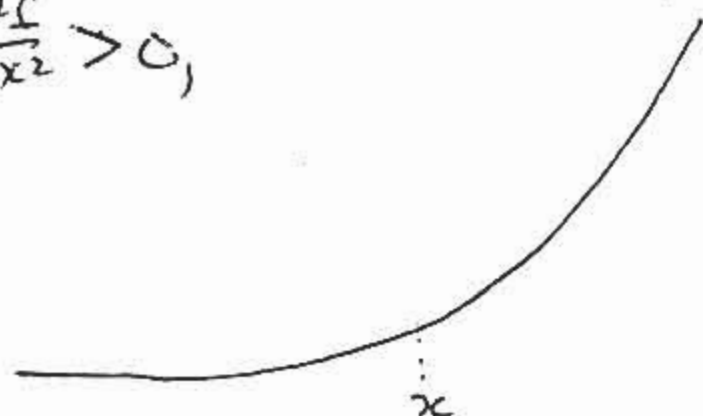
If the distribution looks like this:
that is, $\frac{\partial^2 f}{\partial x^2} = 0$,

(fig 3)



then heat is moving to x
from the right and from x
to the left at equal rates,
so the heat at x will
be constant, i.e., $\frac{\partial f}{\partial t}(x, t) = 0$

If the distribution looks like:
that is, $\frac{\partial^2 f}{\partial x^2} > 0$,



(fig 4)

then heat is moving quickly to x from the right and
slowly from x to the left, so the heat at x
will be increasing, i.e., $\frac{\partial f}{\partial t}(x, t) > 0$

And, finally, if the distribution looks like:
(that is, $\frac{\partial^2 f}{\partial x^2} > 0$ and large,)

(fig 5)



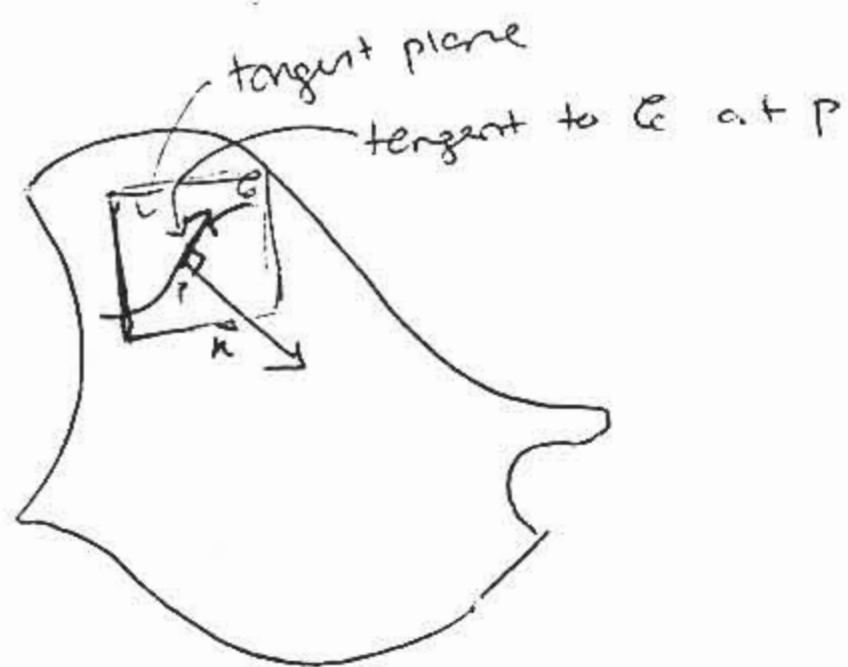
then heat is moving to x
quickly from both sides,
so the heat at x is
increasing quickly, i.e., $\frac{\partial f}{\partial t} > 0$ and
large.

So we notice that the relationship between

$\frac{\partial^2 f}{\partial x^2}$ and $\frac{\partial f}{\partial t}$ is exactly that captured by the heat

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

II a) Def A vector $\vec{n}$ is said to be normal to a surface S at a point p if it is perpendicular to the tangent plane to S at p , that is, if it is perpendicular to the tangent vector at p to any curve C lying entirely on the surface S and passing through p .



b) Let C be a curve contained on the level surface of $f(x, y, z)$ which passes through p . Then if $F(t) = (x(t), y(t), z(t))$ parametrizes C , $F'(t)$ is the tangent vector to C at $F(t)$. So we need to show $\nabla f \perp F'(t)$, i.e. $\nabla f \cdot F'(t) = 0$.

But if $u = f \circ F(t) = f(x(t), y(t), z(t))$ then by construction, since C lies on a level surface $f(x, y, z) = c$, u is just the constant function $u(t) = c$,

So $\frac{du}{dt} = 0$. But by the chain rule, we also have

$$\frac{du}{dt} = \nabla f \cdot F'(t), \text{ so } \nabla f \cdot F'(t) = 0 \text{ as required.}$$

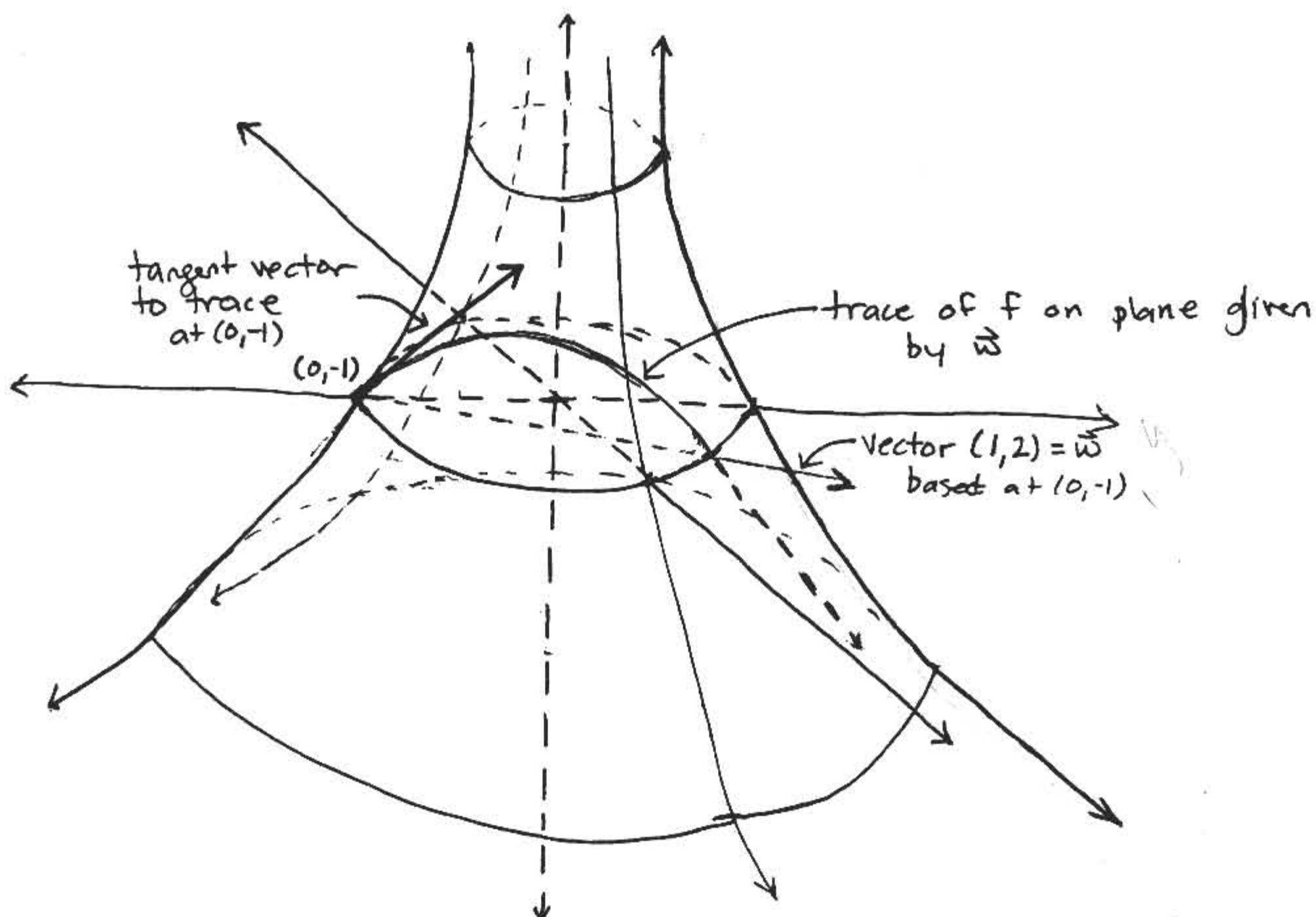
III. Estimate the % error made in calculating the kinetic energy, $E_k(m, v) = \frac{1}{2}mv^2$, of a car if your mass measurement is accurate to within 5% and your velocity measurement is accurate to within 2%.

$$\begin{aligned}
 \% \text{ error} &= \left| \frac{dE_k}{E_k} \right| \leq \frac{\left| \frac{\partial E_k}{\partial m} \Delta m \right| + \left| \frac{\partial E_k}{\partial v} \Delta v \right|}{|E_k(m, v)|} \\
 &= \frac{\left| \frac{v^2}{2} \cdot \Delta m \right| + |mv \cdot \Delta v|}{\left| \frac{1}{2}mv^2 \right|} \\
 &= \frac{\left| \frac{v^2}{2} \cdot .05m \right| + |mv \cdot .02v|}{\frac{1}{2}mv^2} \\
 &= \frac{\left| .05 \left(\frac{1}{2}mv^2 \right) \right| + \left| .04 \left(\frac{1}{2}mv^2 \right) \right|}{\frac{1}{2}mv^2} = .09
 \end{aligned}$$

so 9% error is made in the Energy estimate.

IV a) This is a rotational surface:

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$$b) D_{\vec{u}} f(0, -1) = \nabla f(0, -1) \cdot \vec{u}$$

$$\vec{u} = \frac{\vec{w}}{\|\vec{w}\|} = \frac{(1, 2)}{\sqrt{5}}$$

$$\nabla f(x, y) = \left(\frac{-2x}{x^2 + y^2}, \frac{-2y}{x^2 + y^2} \right)$$

$$\nabla f(0, -1) = (0, 2)$$

$$D_{\vec{u}} f(0, -1) = \frac{(0, 2) \cdot (1, 2)}{\sqrt{5}} = \frac{4}{\sqrt{5}}$$

This is the slope of the tangent vector at $(0, -1)$ to the trace of the graph on the plane determined by $\vec{w}$.

V. We want to maximize and minimize the function $T(x, y, z) = xyz$ subject to the constraint $x^2 + y^2 + z^2 - 1 = 0$

So we form $L(x, y, z, \lambda) = T(x, y, z) - \lambda(x^2 + y^2 + z^2 - 1)$

and find $\frac{\partial L}{\partial x} = yz - 2\lambda x$

$$\frac{\partial L}{\partial y} = xz - 2\lambda y$$

$$\frac{\partial L}{\partial z} = xy - 2\lambda z$$

$$\frac{\partial L}{\partial \lambda} = -x^2 - y^2 - z^2 + 1$$

We need to find where these partials are simultaneously equal to zero. We can get both positive and negative values for T on the sphere, so we can assume $x, y, z \neq 0$. (Since $T(0, y, z) = 0 = T(x, 0, z) = T(x, y, 0)$ is neither a minimum nor a maximum).

$$\text{So } 0 = yz - 2\lambda x \Rightarrow \lambda = \frac{yz}{2x}$$

$$0 = xz - 2\lambda y \Rightarrow \lambda = \frac{xz}{2y}$$

$$0 = xy - 2\lambda z \Rightarrow \lambda = \frac{xy}{2z}$$

$$\text{So } \frac{yz}{2x} = \frac{xz}{2y} \Rightarrow \frac{y}{x} = \frac{x}{y} \Rightarrow x^2 = y^2 \Rightarrow x = \pm y$$

Similarly, $y = \pm z$, $x = \pm z$.

$$\text{So } x^2 + y^2 + z^2 = x^2 + x^2 + x^2 = 3x^2$$

$$3x^2 = 1 \text{ where } x = \pm \frac{1}{\sqrt{3}}$$

So the maxima occur where two of x, y, z are $\pm \frac{1}{\sqrt{3}}$ and one is $\frac{1}{\sqrt{3}}$ or $-\frac{1}{\sqrt{3}}$ where all are $\frac{1}{\sqrt{3}}$ or $-\frac{1}{\sqrt{3}}$ minima.

V cont'd) occur at the other cases

$$(x = \pm \frac{1}{\sqrt{3}}, y = \pm \frac{1}{\sqrt{3}}, z = \pm \frac{1}{\sqrt{3}} \text{ are all cases})$$

The maximum temperature is $T(\frac{1}{\sqrt{3}}, \frac{1}{\sqrt{3}}, \frac{1}{\sqrt{3}}) = \frac{1}{3}$

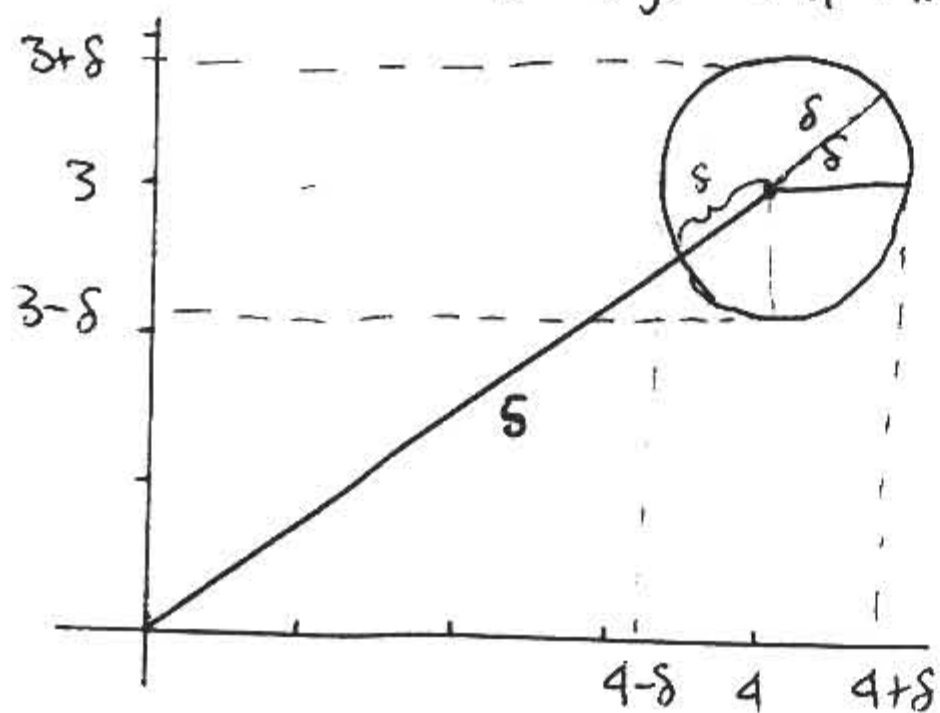
The minimum temperature is $T(\frac{1}{\sqrt{3}}, \frac{1}{\sqrt{3}}, -\frac{1}{\sqrt{3}}) = -\frac{1}{3}$

VI. a) $\lim_{(x,y) \rightarrow (a,b)} f(x,y) = L$ if for all $\epsilon > 0$ there is

a $\delta > 0$ so if $0 < \|(x,y) - (a,b)\| < \delta$, then $|f(x,y) - L| < \epsilon$.

b) So given an arbitrary $\epsilon > 0$, we need to produce a $\delta > 0$ so that if

$$0 < \|(x,y) - (4,3)\| < \delta, \text{ then } |x+y+\sqrt{x^2+y^2} - 12| < \epsilon.$$



If $0 < \|(x,y) - (4,3)\| < \delta$, then

$$4-\delta < x < 4+\delta \text{ and}$$

$$3-\delta < y < 3+\delta.$$

Also, since $\sqrt{x^2+y^2}$ = distance of (x,y) to $(0,0)$,

$$5-\delta < \sqrt{x^2+y^2} < 5+\delta$$

So adding these together gives

$$12-3\delta < x+y+\sqrt{x^2+y^2} < 12+3\delta, \text{ so}$$

$$|x+y+\sqrt{x^2+y^2} - 12| < 3\delta. \text{ So if } 3\delta = \epsilon,$$

$$|x+y+\sqrt{x^2+y^2} - 12| < \epsilon \text{ as required. So } \delta = \frac{\epsilon}{3} \text{ is the necessary } \delta.$$