

**SUGGESTED SOLUTION FOR COMPREHENSIVE ASSESSMENT OF  
CALCULUS (II) IN SUMMER, 2020 (108-2)**

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ABSTRACT. This text is a document of suggested solution for comprehensive assessment of Calculus (II), which is held on June 24th, 2020. It happened during the second semester on 108th academical year.

**Question 1.** [10.4-S-★] If the length of the polar curve  $r = 3\theta^2$  with  $0 \leq \theta \leq 2\pi$  is  $a [(\pi^2 + 1)^{3/2} - 1]$ , then  $a$  is equal to

- (A) 2. (B) 4. (C) 8. (D) 16.

*Solution 1.* The **length** of the polar curve is

$$L = \int ds = \int_0^{2\pi} \sqrt{r^2 + \left(\frac{dr}{d\theta}\right)^2} d\theta = \int_0^{2\pi} \sqrt{(3\theta^2)^2 + (6\theta)^2} d\theta = \int_0^{2\pi} |3\theta| \sqrt{\theta^2 + 2^2} d\theta = \int_0^{2\pi} 3\theta \sqrt{\theta^2 + 4} d\theta.$$

Set  $u = \theta^2 + 4$ . Then  $\frac{1}{2} du = \theta d\theta$ . By change of variable,

$$L = \int_{0^2+4}^{(2\pi)^2+4} \sqrt{u} \cdot \frac{3}{2} du = u^{3/2} \Big|_{u=4}^{4(\pi^2+1)} = 8 [(\pi^2 + 1)^{3/2} - 1].$$

Ans: (C).

**Question 2.** [11.10-S-★] Which one is the Maclaurin series of  $\cos^2 x$ ?

- (A)  $\sum_{n=0}^{\infty} (-1)^n \frac{x^{2n}}{(2n)!}$ . (B)  $\sum_{n=0}^{\infty} (-1)^n \frac{x^{4n}}{(2n)!}$ . (C)  $\frac{1}{2} + \frac{1}{2} \sum_{n=0}^{\infty} (-1)^n \frac{x^{4n}}{(2n)!}$ . (D)  $\frac{1}{2} + \frac{1}{2} \sum_{n=0}^{\infty} (-1)^n \frac{(2x)^{2n}}{(2n)!}$ .

*Solution 2.*

$$\cos^2 x = \frac{1}{2} (\cos(2x) + 1) = \frac{1}{2} \left( \sum_{n=0}^{\infty} (-1)^n \frac{(2x)^{2n}}{(2n)!} + 1 \right).$$

Ans: (D).

**Question 3.** [14.5-S-★★] Let  $w = \ln(x^2 + y^2 + z^2)$  and

$$x = ue^v \sin u, y = ue^v \cos u, z = ue^v.$$

What is the value of  $\frac{\partial w}{\partial v}$  at  $(u, v) = (6\pi^2, 7)$ ?

- (A) 2. (B) 4. (C) 6. (D)  $48\pi^2 e^7$ .

*Solution 3.* [Way I]

$$w = \ln \left[ (ue^v \sin u)^2 + (ue^v \cos u)^2 + (ue^v)^2 \right] = \ln (2u^2 e^{2v}) = \ln 2 + 2 \ln |u| + 2v.$$

Thus  $\frac{\partial w}{\partial v} \Big|_{(u,v)=(6\pi^2,7)} = 2 \Big|_{(u,v)=(6\pi^2,7)} = 2$ .

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*Key words and phrases.* polar curves, series in  $\mathbb{R}$ , limits and differentiability  $\mathbb{R}^n$ , integration in  $\mathbb{R}^n$ .

Thanks to Ellie Sung.

[Way II] Note that  $(x, y, z)|_{(u,v)=(6\pi^2,7)} = (6\pi^2 e^7 \sin(6\pi^2), 6\pi^2 e^7 \cos(6\pi^2), 6\pi^2 e^7)$ . By chain rule,

$$\begin{aligned} \frac{\partial w}{\partial v} \Big|_{(u,v)=(6\pi^2,7)} &= \frac{\partial w}{\partial x} \frac{\partial x}{\partial v} + \frac{\partial w}{\partial y} \frac{\partial y}{\partial v} + \frac{\partial w}{\partial z} \frac{\partial z}{\partial v} \Big|_{(x,y,z,u,v)=(6\pi^2 e^7 \sin(6\pi^2), 6\pi^2 e^7 \cos(6\pi^2), 6\pi^2 e^7, 6\pi^2, 7)} \\ &= \frac{2x}{x^2 + y^2 + z^2} \cdot u e^v \sin u + \frac{2y}{x^2 + y^2 + z^2} \cdot u e^v \cos u + \frac{2z}{x^2 + y^2 + z^2} \cdot u e^v \Big|_{(u,v)=(6\pi^2 e^7, 6\pi^2, 7)} \\ &= \frac{2}{72\pi^4 e^{14}} \cdot 6\pi^2 e^7 (6\pi^2 e^7 \sin^2(6\pi^2) + 6\pi^2 e^7 \cos^2(6\pi^2) + 6\pi^2 e^7) = 2. \end{aligned}$$

From the ways above, we discover that someone may probably get correct answer by first way (Compute it directly) rather than second way (chain rule). It is a special case.

Ans: (A).

**Question 4.** [15.4-S-★] What is the value of the following iterated integral?

$$\int_{-\infty}^{\infty} \int_{-\infty}^{\infty} \frac{1}{(1+x^2+y^2)^2} dx dy$$

(A)  $1/2$ . (B)  $\pi$ . (C)  $2\pi$ . (D)  $\infty$ .

*Solution 4.* Apply the polar coordinate on  $\mathbb{R}^2$  ( $x = r \cos \theta$ ,  $y = r \sin \theta$ ). Notice that

$$D = \{(x, y) \in \mathbb{R}^2 \mid -\infty < x, y < \infty\} = \{(r, \theta) \mid 0 \leq \theta \leq 2\pi, r \geq 0\}.$$

So the iterated integral

$$I = \int_0^{2\pi} \int_0^{\infty} \frac{1}{(1+(r \cos \theta)^2 + (r \sin \theta)^2)^2} r dr d\theta = \int_0^{2\pi} \int_0^{\infty} \frac{r}{(1+r^2)^2} dr d\theta = \left( \int_0^{2\pi} d\theta \right) \left( \lim_{t \rightarrow \infty} \int_0^t \frac{r}{(1+r^2)^2} dr \right).$$

Set  $u = r^2$ . Then  $\frac{1}{2} du = r dr$ . By change of variable,

$$I = 2\pi \left( \lim_{t \rightarrow \infty} \int_0^{t^2} \frac{1}{(1+u)^2} \cdot \frac{1}{2} du \right) = 2\pi \left( \lim_{t \rightarrow \infty} \frac{-1}{2(1+u)} \Big|_0^{t^2} \right) = 2\pi \cdot \frac{1}{2} \left( \lim_{t \rightarrow \infty} 1 - \frac{1}{1+t^2} \right) = \pi \cdot (1-0) = \pi.$$

Ans: (B).

**Question 5.** [14.6-S-★★] Consider the following function

$$f(0,0) = 0, \quad f(x,y) = \frac{xy(x^2 - y^2)}{x^2 + y^2} \text{ for } (x,y) \neq (0,0).$$

Set  $g = f_x$ . Then, the **directional derivative** of  $g$  at  $(0,0)$  in the direction of  $\mathbf{u} = \left\langle \frac{\sqrt{2}}{2}, \frac{\sqrt{2}}{2} \right\rangle$  is

(A) 0. (B)  $\frac{\sqrt{2}}{2}$ . (C)  $-\frac{\sqrt{2}}{2}$ . (D)  $\sqrt{2}$ .

*Solution 5.* First, for  $(x,y) \neq (0,0)$ ,

$$g(x,y) = f_x(x,y) = \frac{[y(x^2 - y^2) + xy \cdot 2x](x^2 + y^2) - xy(x^2 - y^2) \cdot 2x}{(x^2 + y^2)^2} = \frac{y(x^4 + 4x^2 y^2 - y^4)}{(x^2 + y^2)^2}.$$

For  $(x,y) = (0,0)$ , by definition of partial derivative,

$$g(0,0) = f_x(0,0) = \lim_{h \rightarrow 0} \frac{f(0+h,0) - f(0,0)}{h} = \lim_{h \rightarrow 0} \frac{0-0}{h} = 0.$$

Therefore, by definition of the directional derivative,

$$D_{\mathbf{u}} g(0,0) = \lim_{h \rightarrow 0} \frac{g\left(0+h\frac{\sqrt{2}}{2}, 0+h\frac{\sqrt{2}}{2}\right) - f(0,0)}{h} = \lim_{h \rightarrow 0} \frac{1}{h} \cdot \frac{\sqrt{2}}{2} h \cdot \frac{\left(\frac{\sqrt{2}}{2}h\right)^4 + 4\left(\frac{\sqrt{2}}{2}h\right)^2 \left(\frac{\sqrt{2}}{2}h\right)^2 - \left(\frac{\sqrt{2}}{2}h\right)^4}{\left[\left(\frac{\sqrt{2}}{2}h\right)^2 + \left(\frac{\sqrt{2}}{2}h\right)^2\right]^2} = \frac{\sqrt{2}}{2}.$$

Actually,  $f$  is continuously differentiable at  $(0, 0)$ , but  $g$  is not. Furthermore,  $g$  is continuous on  $\mathbb{R}$ , and has directional derivatives with respect to any direction. But

$$D_{\mathbf{u}}g(0, 0) = \nabla g(0, 0) \cdot \mathbf{u} = \langle g_x(0, 0), g_y(0, 0) \rangle \cdot \mathbf{u}$$

only for  $\mathbf{u} = \langle \pm 1, 0 \rangle$  or  $\langle 0, \pm 1 \rangle$ .

Ans: (B).

**Question 6.** [14.6-S-★★★] Let  $f$  be a function of two variables with continuous partial derivatives. Assume that the directional derivatives of  $f$  at  $(0, 0)$  in the direction of  $\langle 3, 4 \rangle$  and  $\langle 4, -3 \rangle$  are respectively 3 and 4. Then, the **directional derivative** of  $f$  at  $(0, 0)$  in the direction of  $\langle 1, 1 \rangle$  is

- (A) 5. (B)  $-5$ . (C)  $\frac{5\sqrt{2}}{2}$ . (D)  $-\frac{5\sqrt{2}}{2}$ .

*Solution 6.*

$$\begin{array}{c} v \\ \hline \text{normalized vector of } v \end{array} \left\| \begin{array}{c} \langle 3, 4 \rangle \\ \mathbf{p} := \left\langle \frac{3}{5}, \frac{4}{5} \right\rangle \end{array} \right| \begin{array}{c} \langle 4, 3 \rangle \\ \mathbf{q} := \left\langle \frac{4}{5}, \frac{3}{5} \right\rangle \end{array} \left| \begin{array}{c} \langle 1, 1 \rangle \\ \mathbf{u} := \left\langle \frac{1}{\sqrt{2}}, \frac{1}{\sqrt{2}} \right\rangle \end{array} \right.$$

Notice that

$$\left\langle \frac{1}{\sqrt{2}}, \frac{1}{\sqrt{2}} \right\rangle = \frac{7}{5\sqrt{2}} \left\langle \frac{3}{5}, \frac{4}{5} \right\rangle + \frac{1}{5\sqrt{2}} \left\langle \frac{4}{5}, \frac{3}{5} \right\rangle.$$

Since  $f_x, f_y$  are continuous at  $(0, 0)$ ,  $f$  is differentiable at  $(0, 0)$ . Therefore,

$$D_{\mathbf{u}}f(0, 0) = \frac{7}{5\sqrt{2}} D_{\mathbf{p}}f(0, 0) + \frac{1}{5\sqrt{2}} D_{\mathbf{q}}f(0, 0) = \frac{7}{5\sqrt{2}} \cdot 3 + \frac{1}{5\sqrt{2}} \cdot 4 = \frac{5\sqrt{2}}{2}.$$

Actually, we need only condition that  $f$  differentiable at  $(0, 0)$ , to get the  $D_{\mathbf{u}}f(0, 0)$ .

Ans: (C).

**Question 7.** [11.1-S-★★★] Assume that there is a number  $\delta > 0$  such that for all  $|x| < \delta$ ,

$$\sum_{n=0}^{\infty} 2^{n+1} a_{n+2} x^{n+1} + \sum_{n=1}^{\infty} \frac{2^n}{a_n} x^n = 1 - a_1 + \sum_{n=1}^{\infty} 3 \cdot 2^n x^n$$

Then,  $\lim_{n \rightarrow \infty} a_n$  is equal to

- (A)  $\frac{1}{2}$ . (B) 1. (C)  $\frac{3 + \sqrt{5}}{2}$ . (D)  $\frac{1 + \sqrt{3}}{2}$ .

*Solution 7.* Let the dummy variable  $n = k - 1$ . Then

$$\sum_{k=1}^{\infty} 2^k a_{k+1} x^k + \sum_{n=1}^{\infty} \frac{2^n}{a_n} x^n = 1 - a_1 + \sum_{n=1}^{\infty} 3 \cdot 2^n x^n \Rightarrow \sum_{n=1}^{\infty} \left( 2^n a_{n+1} + \frac{2^n}{a_n} \right) x^n = 1 - a_1 + \sum_{n=1}^{\infty} 3 \cdot 2^n x^n.$$

Thus,

$$\begin{cases} 1 - a_1 = 0, \\ 2^n a_{n+1} + \frac{2^n}{a_n} = 3 \cdot 2^n, \quad n \geq 1. \end{cases} \Rightarrow \begin{cases} a_1 = 1, \\ a_{n+1} = 3 - \frac{1}{a_n}, \quad n \geq 1. \end{cases}$$

We will show the sequence  $\{a_n\}_{n=1}^{\infty}$  converges by *axiom of completeness*, that is,  $\{a_n\}_{n=1}^{\infty}$  is increasing and bounded above. If  $\lim_{n \rightarrow \infty} a_n = L \in \mathbb{R}$ , then

$$L = \lim_{n \rightarrow \infty} a_n = \lim_{n \rightarrow \infty} a_{n+1} = \lim_{n \rightarrow \infty} 3 - \frac{1}{a_n} = 3 - \frac{1}{\lim_{n \rightarrow \infty} a_n} = 3 - \frac{1}{L}.$$

So  $L^2 = 3L - 1$ ,  $L = \frac{3 \pm \sqrt{5}}{2}$ . But  $L = \lim_{n \rightarrow \infty} a_n \geq a_1 = 1$ ,  $L \neq \frac{3 - \sqrt{5}}{2}$ . Thus  $L = \frac{3 + \sqrt{5}}{2}$ .

Here, we will claim  $1 \leq a_n < a_{n+1} < L$  for all  $n \in \mathbb{N}$  by mathematical induction.

**Step I:** This assertion holds for  $n = 1$ .

$$a_2 = 3 - \frac{1}{1} = 2 = \frac{3+1}{2} < \frac{3+\sqrt{5}}{2} = L, \quad \text{and } a_2 > 1 = a_1.$$

**Step II:** When this assertion holds for  $n = k$ , it also holds for  $n = k + 1$ . Suppose that  $k \in \mathbb{N}$  and  $1 \leq a_k < a_{k+1} < L$ . So

$$0 < \frac{1}{a_{k+1}} < \frac{1}{a_k}, \quad a_{k+2} = 3 - \frac{1}{a_{k+1}} > 3 - \frac{1}{a_k} = a_{k+1} \geq 1.$$

On the other hand, from the equality of  $L$ ,

$$\frac{1}{a_k} > \frac{1}{L}, \quad a_{k+2} = 3 - \frac{1}{a_{k+1}} < 3 - \frac{1}{L} = L.$$

By mathematical induction,  $1 \leq a_n < a_{n+1} < L$  for all  $n \in \mathbb{N}$ . That is,  $\{a_n\}_{n=1}^{\infty}$  is strictly increasing and bounded above by  $L$ .

Actually, those series converges for  $0 < \delta \leq \frac{1}{2}$ .

Ans: (C).

**Question 8.** [14.3-S-★★★★] Let  $f(x, y)$  be a continuous function defined for  $-\infty < x, y < \infty$  and satisfying

$$\lim_{(x,y) \rightarrow (e,\pi)} \frac{f(x, y) - 1 - 2(x - e) - 3(y - \pi)}{\sqrt{(x - e)^2 + (y - \pi)^2}} = 0.$$

Then,  $f(e, \pi) + f_x(e, \pi) + f_y(e, \pi)$  is equal to

(A)  $e\pi$ . (B) 2. (C) 3. (D) 6.

*Solution 8.* [Way I]

$$\begin{aligned} \lim_{x \rightarrow e} \frac{f(x, \pi) - 1 - 2(x - e) - 3(\pi - \pi)}{\sqrt{(x - e)^2 + (\pi - \pi)^2}} &= \lim_{x \rightarrow e} \frac{f(x, \pi) - 1 - 2(x - e)}{|x - e|} = 0 \\ \Rightarrow \lim_{x \rightarrow e} \left| \frac{f(x, \pi) - 1 - 2(x - e)}{|x - e|} \right| &= \lim_{x \rightarrow e} \left| \frac{f(x, \pi) - 1 - 2(x - e)}{x - e} \right| = |0| = 0 \Rightarrow \lim_{x \rightarrow e} \frac{f(x, \pi) - 1 - 2(x - e)}{x - e} = 0. \end{aligned}$$

Notice that  $\lim_{x \rightarrow e} x - e = 0$ , we have

$$\lim_{x \rightarrow e} f(x, \pi) - 1 - 2(x - e) = \left( \lim_{x \rightarrow e} \frac{f(x, \pi) - 1 - 2(x - e)}{x - e} \right) \left( \lim_{x \rightarrow e} x - e \right) = 0 \cdot 0 = 0,$$

$\lim_{x \rightarrow e} f(x, \pi) = \lim_{x \rightarrow e} 1 + 2(x - e) = 1$ . Since  $f$  is continuous at  $(e, \pi)$ ,  $\lim_{x \rightarrow e} f(x, \pi) = f(e, \pi) = 1$ . Finally,

$$\begin{aligned} f_x(e, \pi) &= \lim_{x \rightarrow e} \frac{f(x, \pi) - f(e, \pi)}{x - e} = \lim_{x \rightarrow e} \frac{f(x, \pi) - 1}{x - e} \\ &= \lim_{x \rightarrow e} \frac{(f(x, \pi) - 1 - 2(x - e)) + 2(x - e)}{x - e} = 0 + \lim_{x \rightarrow e} \frac{2(x - e)}{x - e} = 2. \end{aligned}$$

Similarly, we can show that  $f_y(e, \pi) = 3$ . So  $f(e, \pi) + f_x(e, \pi) + f_y(e, \pi) = 1 + 2 + 3 = 6$ .

[Way II] Since  $f$  is continuous at  $(e, \pi)$ ,

$$\begin{aligned} f(e, \pi) &= \lim_{(x,y) \rightarrow (e,\pi)} f(x, y) = \lim_{(x,y) \rightarrow (e,\pi)} (f(x, \pi) - 1 - 2(x - e) - 3(y - \pi)) + (1 + 2(x - e) + 3(y - \pi)) \\ &= \lim_{(x,y) \rightarrow (e,\pi)} \frac{f(x, y) - 1 - 2(x - e) - 3(y - \pi)}{\sqrt{(x - e)^2 + (y - \pi)^2}} \sqrt{(x - e)^2 + (y - \pi)^2} + (1 + 2(x - e) + 3(y - \pi)) \\ &= 0 \cdot \sqrt{(e - e)^2 + (\pi - \pi)^2} + (1 + 2(e - e) + 3(\pi - \pi)) = 1. \end{aligned}$$

Let  $g(x, y) = 1 + 2(x - e) + 3(y - \pi)$  and  $h(x, y) = f(x, y) - g(x, y)$ . Then  $h(e, \pi) = 0$ , and

$$\lim_{(x,y) \rightarrow (e,\pi)} \frac{h(x, y) - [h(e, \pi) + \langle 0, 0 \rangle \cdot (x, y)]}{\sqrt{(x - e)^2 + (y - \pi)^2}} = 0.$$

Hence  $h$  is differentiable at  $(e, \pi)$  with  $\nabla h(e, \pi) = \langle 0, 0 \rangle$ . Since  $g$  is differentiable at  $(e, \pi)$  with  $\nabla g(e, \pi) = \langle 2, 3 \rangle$ ,  $f = g + h$  is differentiable at  $(e, \pi)$  with  $\nabla f(e, \pi) = \nabla g(e, \pi) + \nabla h(e, \pi) = \langle 2, 3 \rangle$ . So  $f(e, \pi) + f_x(e, \pi) + f_y(e, \pi) = 1 + 2 + 3 = 6$ .

Ans: (D).

**Question 9.** [11.8-S-★★★★★] Suppose that  $E = \left\{-\frac{1}{3}, \frac{1}{4}, 1, 2\right\}$ . How many points  $x \in E$  at which the power

series  $\sum_{n=1}^{\infty} (\sin n)(2x-1)^n$  converges?

(A) 1. (B) 2. (C) 3. (D) 4.

*Solution 9.* Clearly,  $|\sin n| \leq 1$  for all  $n \in \mathbb{N}$ . Thus  $|(\sin n)(2x-1)^n| \leq |2x-1|^n$  for all  $x \in \mathbb{R}$  and for all  $n \in \mathbb{N}$ . Since  $\sum_{n=1}^{\infty} |2x-1|^n$  converges  $\Leftrightarrow |2x-1| < 1 \Leftrightarrow 0 < x < 1$ , by comparison test,  $\sum_{n=1}^{\infty} (\sin n)(2x-1)^n$  converges absolutely for  $x = \frac{1}{4}$ . Unfortunately, we are not sure the power series diverges for other points in  $E$  at the moment.

Now, we will show that  $\{\sin n\}_{n=1}^{\infty}$  does not converges to 0. Suppose not,  $\lim_{n \rightarrow \infty} \sin n = 0$ . For every  $n \in \mathbb{N}$ ,

$$\begin{cases} \cos^2 n + \sin^2 n = 1, \\ \sin(n+1) = \sin n \cos 1 + \sin 1 \cos n. \end{cases}$$

Hence

$$\lim_{n \rightarrow \infty} \cos n = \lim_{n \rightarrow \infty} \frac{\sin(n+1) - \sin n \cos 1}{\sin 1} = \frac{0 - 0 \cdot \cos 1}{\sin 1} = 0.$$

But  $\lim_{n \rightarrow \infty} \cos^2 n + \sin^2 n = 0^2 + 0^2 = 0 \neq 1$ . Contradiction.

Thus for any  $x \notin (0, 1)$ ,  $\{(\sin n)(2x-1)^n\}_{n=1}^{\infty}$  does not converges to 0. (If not,

$$\lim_{n \rightarrow \infty} \sin n = \lim_{n \rightarrow \infty} \frac{(\sin n)(2x-1)^n}{(2x-1)^n} = \left( \lim_{n \rightarrow \infty} (\sin n)(2x-1)^n \right) \left( \lim_{n \rightarrow \infty} \frac{1}{(2x-1)^n} \right) = 0,$$

Contradiction.) By divergence test,  $\sum_{n=1}^{\infty} (\sin n)(2x-1)^n$  diverges.

Ans: (A).

**Question 10.** [15.6-S-★★] For  $t > 0$ , let  $A(t)$  be the area of the surface  $f(x, y) = xy \cos(txy)$  with  $x^2 + y^2 \leq 3$ . Then  $\lim_{t \rightarrow 0^+} A(t)$  is equal to

(A)  $\frac{7\pi}{3}$ . (B)  $\frac{14\pi}{3}$ . (C)  $\frac{21\pi}{3}$ . (D)  $\frac{28\pi}{3}$ .

*Solution 10.*

$$\begin{cases} f_x(x, y) = y \cos(txy) - txy^2 \sin(txy) \rightarrow y \cdot \cos 0 - 0 = y, \\ f_y(x, y) = x \cos(txy) - tx^2y \sin(txy) \rightarrow x \cdot \cos 0 - 0 = x, \end{cases} \text{ as } t \rightarrow 0^+.$$

By the polar coordinate on  $\mathbb{R}^2$  ( $x = r \cos \theta$ ,  $y = r \sin \theta$ ), we have

$$D = \{(x, y) \in \mathbb{R}^2 \mid x^2 + y^2 \leq 3\} = \{(r, \theta) \mid 0 \leq \theta \leq 2\pi, r \geq \sqrt{3}\}.$$

So the limit is equal to

$$\begin{aligned} \lim_{t \rightarrow 0^+} A(t) &= \lim_{t \rightarrow 0^+} \int_D \sqrt{1 + (f_x(x, y))^2 + (f_y(x, y))^2} \, dxdy \\ &= \int_D \left( \lim_{t \rightarrow 0^+} \sqrt{1 + (f_x(x, y))^2 + (f_y(x, y))^2} \right) \, dxdy \\ &= \int_D \sqrt{1 + y^2 + x^2} \, dxdy = \int_0^{\sqrt{3}} \int_0^{2\pi} \sqrt{1 + r^2} \, rd\theta dr = 2\pi \int_0^{\sqrt{3}} \sqrt{1 + r^2} \, r dr \end{aligned}$$

Set  $u = 1 + r^2$ . Then  $\frac{1}{2} du = r dr$ . By change of variable,

$$\lim_{t \rightarrow 0^+} A(t) = 2\pi \int_1^4 \frac{1}{2} \sqrt{u} du = \frac{2\pi}{3} u^{3/2} \Big|_1^4 = \frac{14\pi}{3}.$$

Ans: (B).

**Question 11.** [10.4-M-★★★] Consider the following polar equations.

$$\gamma_1 : r^2 = \sin(2\theta), \quad \gamma_2 : r^2 = \cos(2\theta), \quad \gamma_3 : r = 1 + \sin \theta, \quad \gamma_4 : r = -1 + \sin \theta.$$

Which of the following statements are **TRUE**?

- (A) There are three horizontal tangent lines on the graph of  $\gamma_1$ .
- (B) The graph of  $\gamma_2$  is symmetric about the  $x$ -axis and the  $y$ -axis.
- (C) The graph of  $\gamma_3$  and  $\gamma_4$  are different.
- (D) The area of the region enclosed by the graph of  $\gamma_1$  is the same as the area of the region enclosed by the graph of  $\gamma_2$ .

*Solution 11.* (A) Notice that the slope of tangent line at  $(r \cos \tilde{\theta}, r \sin \tilde{\theta})$  in  $\gamma_1$  is

$$\begin{aligned} \frac{dy}{dx} \Big|_{(x,y)=(r \cos \tilde{\theta}, r \sin \tilde{\theta})} &= \frac{\frac{d}{d\tilde{\theta}}(r \sin \tilde{\theta})}{\frac{d}{d\tilde{\theta}}(r \cos \tilde{\theta})} \Big|_{(r,\theta)=(r(\tilde{\theta}),\tilde{\theta})} = \frac{r' \sin \tilde{\theta} + r \cos \tilde{\theta}}{r' \cos \tilde{\theta} - r \sin \tilde{\theta}} \Big|_{(r,\theta)=(r(\tilde{\theta}),\tilde{\theta})} \\ &= \frac{(r^2)' \sin \tilde{\theta} + 2r^2 \cos \tilde{\theta}}{2rr' \cos \tilde{\theta} - 2r^2 \sin \tilde{\theta}} \Big|_{(r,\theta)=(r(\tilde{\theta}),\tilde{\theta})} = \frac{(r^2)' \sin \tilde{\theta} + 2r^2 \cos \tilde{\theta}}{2rr' \cos \tilde{\theta} - 2r^2 \sin \tilde{\theta}} \Big|_{(r,\theta)=(r(\tilde{\theta}),\tilde{\theta})} \\ &= \frac{2 \cos(2\theta) \sin \theta + 2 \sin(2\theta) \cos \theta}{2 \cos(2\theta) \cos \theta - 2 \sin(2\theta) \sin \theta} \Big|_{(r,\theta)=(r(\tilde{\theta}),\tilde{\theta})} = \frac{\sin(3\theta)}{\cos(3\theta)} \Big|_{(r,\theta)=(r(\tilde{\theta}),\tilde{\theta})} \\ &= \tan(3\theta) \Big|_{(r,\theta)=(r(\tilde{\theta}),\tilde{\theta})} = \tan(3\tilde{\theta}). \end{aligned}$$

Thus

$$\begin{aligned} \frac{dy}{dx} \Big|_{(x,y)=(r \cos \tilde{\theta}, r \sin \tilde{\theta})} = 0 &\Leftrightarrow \begin{cases} \tan(3\tilde{\theta}) = 0, \\ r^2 = \sin(2\tilde{\theta}) \geq 0 \end{cases} \\ \Leftrightarrow \begin{cases} \tilde{\theta} = \frac{m\pi}{3}, m \in \mathbb{Z}; \\ n\pi \leq \tilde{\theta} \leq \frac{\pi}{2} + n\pi, n \in \mathbb{Z} \end{cases} &\Leftrightarrow (r \cos \tilde{\theta}, r \sin \tilde{\theta}) = (0, 0), \left( \frac{3^{1/4}}{2\sqrt{2}}, \pm \frac{3^{3/4}}{2\sqrt{2}} \right). \end{aligned}$$

In summary,  $y = 0$ ,  $y = \frac{3^{3/4}}{2\sqrt{2}}$  and  $y = -\frac{3^{3/4}}{2\sqrt{2}}$  are horizontal tangent lines in total.

(B) Notice that  $(x, y) = (r \cos \theta, r \sin \theta)$  locates on the polar curve  $\gamma_2$  if and only if  $n\pi - \frac{\pi}{4} \leq \theta \leq n\pi + \frac{\pi}{4}$ ,  $n \in \mathbb{Z}$ .  
Now,

$$\begin{cases} (x, -y) = (r \cos \theta, -r \sin \theta) = (r \cos(-\theta), r \sin(-\theta)) \in \gamma_2, \\ (-x, y) = -(x, -y) = -(r \cos(-\theta), r \sin(-\theta)) = ((-r) \cos(-\theta), (-r) \sin(-\theta)) \in \gamma_2. \end{cases}$$

Therefore, the graph of  $\gamma_2$  is symmetric about the  $x$ -axis and the  $y$ -axis.

(C) Notice that  $(x, y) = (r \cos \theta, r \sin \theta)$  locates on the polar curve  $\gamma_3$  if and only if

$$\begin{aligned} (r \cos \theta, r \sin \theta) &= (\cos \theta + \cos \theta \sin \theta, \sin \theta + \sin^2 \theta) = (-(-\cos \theta) + (-\cos \theta)(-\sin \theta), -(-\sin \theta) + (-\sin \theta)^2) \\ &= (-\cos(\theta + \pi) + \cos(\theta + \pi) \sin(\theta + \pi), -\sin(\theta + \pi) + \sin^2(\theta + \pi)) \in \gamma_4 \end{aligned}$$

Therefore, the graph of  $\gamma_3$  and  $\gamma_4$  are coincide.

(D) Notice that

$$\sin(2\theta) = \cos\left(\frac{\pi}{2} - 2\theta\right) = \cos\left(2\left(\frac{\pi}{4} - \theta\right)\right).$$

Thus, we can reflect the graph of  $\gamma_1$  about the line,  $\theta = \frac{\pi}{8}$ , to get  $\gamma_2$ . Hence, the area of the region enclosed by the graph of  $\gamma_1$  is the same as the area of the region enclosed by the graph of  $\gamma_2$ .

Ans: (A) (B) (D).

**Question 12.** [11.4-M-★★] Which of the following series are **convergent**?

$$(A) \sum_{n=1}^{\infty} n \tan \frac{1}{n}. \quad (B) \sum_{n=1}^{\infty} n e^{-n^2}. \quad (C) \sum_{n=1}^{\infty} \frac{1}{\sqrt{n}(\sqrt{n}+1)}. \quad (D) \sum_{n=1}^{\infty} \left(\frac{n}{n+1}\right)^{n^2}.$$

*Solution 12.* (A) Notice that

$$\lim_{x \rightarrow 0} \frac{\tan x}{x} = \left(\lim_{x \rightarrow 0} \frac{1}{\cos x}\right) \left(\lim_{x \rightarrow 0} \frac{\sin x}{x}\right) = \frac{1}{1} \cdot 1 = 1.$$

Since  $\lim_{n \rightarrow \infty} \frac{1}{n} = 0$ , we have  $\lim_{n \rightarrow \infty} n \tan \frac{1}{n} = \lim_{n \rightarrow \infty} \frac{\tan(1/n)}{1/n} = 1 \neq 0$ . By divergent test, this series diverges.

(B) For  $x \geq 2$ ,  $x^2 \geq 2x > 0$ , and  $e^{x^2} > e^{2x} = e^x \cdot e^x$  and  $e^x > x$ . So for  $x \geq 2$ ,

$$0 < \frac{x}{e^{x^2}} \leq \frac{x}{e^x \cdot e^x} = \frac{1}{e^x} \cdot \frac{x}{e^x} < \left(\frac{1}{e}\right)^x.$$

Since  $0 < \frac{1}{e} < 1$ ,  $\sum_{n=1}^{\infty} \left(\frac{1}{e}\right)^n$  converges. By comparison test,  $\sum_{n=1}^{\infty} n e^{-n^2}$  converges. Moreover,  $\sum_{n=1}^{\infty} n e^{-n^2} \leq \frac{1}{e-1}$ .

(C) For  $n \in \mathbb{N}$ ,  $0 < \sqrt{n} < n$ , and so

$$\frac{1}{\sqrt{n}(\sqrt{n}+1)} = \frac{1}{n + \sqrt{n}} > \frac{1}{n+n} = \frac{1}{2n} > 0.$$

By  $p$ -series test,  $\sum_{n=1}^{\infty} \frac{1}{2n}$  diverges. By comparison test,  $\sum_{n=1}^{\infty} \frac{1}{\sqrt{n}(\sqrt{n}+1)}$  diverges.

(D) Notice that for  $n \in \mathbb{N}$ ,

$$\left(1 + \frac{1}{n}\right)^n = \sum_{k=0}^n \binom{n}{k} \left(\frac{1}{n}\right)^k \geq \binom{n}{0} \cdot 1 + \binom{n}{1} \cdot \frac{1}{n} = 1 + 1 = 2.$$

So

$$0 < \left(\frac{n}{n+1}\right)^{n^2} = \left(\frac{1}{\left(1 + \frac{1}{n}\right)^n}\right)^n \leq \left(\frac{1}{2}\right)^n.$$

Since  $0 < \frac{1}{2} < 1$ , the geometry series  $\sum_{n=1}^{\infty} \left(\frac{1}{2}\right)^n$  converges. By comparison test,  $\sum_{n=1}^{\infty} \left(\frac{n}{n+1}\right)^{n^2}$  converges.

Moreover,  $\sum_{n=1}^{\infty} \left(\frac{n}{n+1}\right)^{n^2} \leq 1$ .

Ans: (B) (D).

**Question 13.** [14.6-M-★★★★] Consider the following function

$$f(0,0) = 0, \quad f(x,y) = \frac{4xy^2}{4x^2 + y^4} \text{ for } (x,y) \neq (0,0).$$

Which of the following statements are **TRUE**?

- (A)  $f$  is continuous at  $(0,0)$ . (B)  $D_{\mathbf{u}}f(0,0)$  exists for any unit vector  $\mathbf{u}$ .  
 (C)  $(0,0)$  is a critical point of  $f$ . (D)  $f_x$  and  $f_y$  are continuous at  $(0,0)$ .

*Solution 13.* (A) Let  $x = y^2$ . Then  $\lim_{y \rightarrow 0}(x, y) = \lim_{y \rightarrow 0}(y^2, y) = (0, 0)$ , and

$$f(x, y) = f(y^2, y) = \frac{4(y^2)y^2}{4(y^2)^2 + y^4} = \frac{4}{5} \rightarrow \frac{4}{5} \neq f(0, 0) \quad \text{as } (x, y) \rightarrow (0, 0) \text{ along } x = y^2.$$

Hence  $f$  is discontinuous at  $(0, 0)$ .

(B) Let  $\theta \in \mathbb{R}$  and  $\mathbf{u} = (\cos \theta, \sin \theta)$ .

$$\begin{aligned} D_{\mathbf{u}}f(0, 0) &= \lim_{t \rightarrow 0} \frac{f(t \cos \theta, t \sin \theta) - f(0, 0)}{t} = \lim_{t \rightarrow 0} \frac{1}{t} \frac{4t^3 \cos \theta \sin^2 \theta}{4t^2 \cos^2 \theta + t^4 \sin^4 \theta} \\ &= \begin{cases} \lim_{t \rightarrow 0} \frac{4 \cos \theta \sin^2 \theta}{4 \cos^2 \theta + t^2 \sin^4 \theta} = \frac{\sin^2 \theta}{\cos \theta}, & \text{if } \cos \theta \neq 0; \\ \lim_{t \rightarrow 0} 0 = 0, & \text{if } \cos \theta = 0. \end{cases} \end{aligned}$$

(C) From (B),  $f_x(0, 0) = D_{(1,0)}f(0, 0) = 0$ , and  $f_y(0, 0) = D_{(0,1)}f(0, 0) = 0$ . So  $(0, 0)$  is a critical point of  $f$ .

(D) For  $(x, y) \neq (0, 0)$ ,

$$\begin{aligned} f_x(x, y) &= \frac{4y^2(4x^2 + y^4) - 4xy^2 \cdot 8x}{(4x^2 + y^4)^2} = \frac{4y^2(-4x^2 + y^4)}{(4x^2 + y^4)^2}; \\ f_y(x, y) &= \frac{8xy(4x^2 + y^4) - 4xy^2 \cdot 4y^3}{(4x^2 + y^4)^2} = \frac{8xy(4x^2 - y^4)}{(4x^2 + y^4)^2}. \end{aligned}$$

Let  $x = y^2$ . Then  $\lim_{y \rightarrow 0}(x, y) = \lim_{y \rightarrow 0}(y^2, y) = (0, 0)$ , and

$$\begin{aligned} f_x(x, y) = f_x(y^2, y) &= \frac{4y^2(-4(y^2)^2 + y^4)}{(4(y^2)^2 + y^4)^2} = \frac{-12y^6}{25y^8} \text{ has no limit as } (x, y) \rightarrow (0, 0) \text{ along } x = y^2. \\ f_y(x, y) = f_y(y^2, y) &= \frac{8y^2 \cdot y(4(y^2)^2 - y^4)}{(4(y^2)^2 + y^4)^2} = \frac{24y^7}{25y^8} \text{ has no limit as } (x, y) \rightarrow (0, 0) \text{ along } x = y^2. \end{aligned}$$

Ans: (B) (C).

**Question 14.** [15.3-M-★★] Which of the following statements are **TRUE**?

(A)

$$\int_3^6 \int_1^3 \frac{x-1}{y-2} \sin(x-y) \, dx dy = \int_1^3 \int_3^6 \frac{x-1}{y-2} \sin(x-y) \, dy dx.$$

(B)

$$\int_0^1 \int_0^x \sqrt{x^2 + y} \, dy dx = \int_0^x \int_0^1 \sqrt{x^2 + y} \, dx dy \text{ for all } x.$$

(C)

$$\int_{-2}^2 \int_0^5 e^{-2x^2 - 2y^2} \sin y \cos x \, dx dy = 0.$$

(D)

$$\int_0^1 \int_{\sqrt{x}}^1 \int_0^{1-y} e^{-z^2} \, dz dy dx = \int_0^1 \int_0^{1-z} \int_0^{y^2} e^{-z^2} \, dx dy dz.$$

*Solution 14.* (A) Let  $E = [1, 3] \times [3, 6]$  and  $f(x, y) = \frac{x-1}{y-2} \sin(x-y)$  for  $(x, y) \in E$ . Then  $f$  is continuous on  $E$ .

By Fubini's theorem, it is true.

(B)

$$\int_0^1 \int_0^x \sqrt{x^2 + y} \, dy dx = \int_0^1 \left( \frac{2}{3} (x^2 + y)^{3/2} \Big|_{y=0}^x \right) dx = \frac{2}{3} \int_0^1 \left( (x^2 + x)^{3/2} - x^3 \right) dx$$



$$\begin{aligned} \int_0^x \int_0^1 \sqrt{x^2 + y} \, dx dy &= \int_0^x \left( \frac{1}{2} \left( x\sqrt{x^2 + y} + y \ln |x + \sqrt{x^2 + y}| \right) \Big|_{x=0}^1 \right) dy \\ &= \int_0^x \frac{1}{2} \left( \sqrt{y+1} + y \ln(1 + \sqrt{y+1}) - \frac{1}{2} y \ln |y| \right) dy \end{aligned}$$

Clearly, the left integral is a constant, and the right one varies with respect to  $x$ . Thus they are not identical.

(C) By Fubini's theorem, the integral is equal to

$$\left( \int_0^5 e^{-2x^2} \cos x \, dx \right) \left( \int_{-2}^2 e^{-2y^2} \sin y \, dy \right).$$

It is obviously that  $e^{-2y^2}$  and  $\sin y$  are even function and odd function, respectively. We have  $e^{-2y^2} \sin y$  is an odd function,

$$\left( \int_0^5 e^{-2x^2} \cos x \, dx \right) \left( \int_{-2}^2 e^{-2y^2} \sin y \, dy \right) = \left( \int_0^5 e^{-2x^2} \cos x \, dx \right) \cdot 0 = 0.$$

(D) Notice that

$$\begin{cases} 0 \leq z \leq 1 - y, \\ \sqrt{x} \leq y \leq 1, \\ 0 \leq x \leq 1. \end{cases} \Leftrightarrow \begin{cases} 0 \leq z, \\ 0 \leq y \leq 1 - z \leq 1, \\ x \leq y^2 \leq 1, \\ 0 \leq x \leq 1. \end{cases} \Leftrightarrow \begin{cases} 0 \leq x \leq y^2, \\ 0 \leq y \leq 1 - z, \\ 0 \leq z \leq 1. \end{cases}$$

By Fubini's theorem, these integrals coincide.

Ans: (A) (C) (D).

**Question 15.** [14.8-M-★★] Subject to which constraint, the function  $f(x, y, z) = x^2 + y^2 - z^2$  does **NOT** attain its maximum value?

(A)  $x + y + z = 1$ . (B)  $x^2 + y^2 + z^2 = 1$ . (C)  $e^{xz} + y^2 = 1$ . (D)  $e^{x^3+z^3+x+z} = y^2$ .

*Solution 15.* At beginning, we need to announce that: all the constraint below are **closed**.

(A) For any  $t \in \mathbb{R}$ ,  $(1-t, t, 0)$  locates on the constraint  $x + y + z = 1$ , and  $f(1-t, t, 0) = (1-t)^2 + t^2 - 0^2 \rightarrow \infty$  as  $t$  approaches  $\infty$ .

(B)  $|f(x, y, z)| \leq x^2 + y^2 + z^2 \leq 1$ .

(C) For any  $t \in \mathbb{R}$ ,  $(t, 0, 0)$  locates on the constraint  $e^{xz} + y^2 = 1$ , and  $f(t, 0, 0) = t^2 \rightarrow \infty$  as  $t$  approaches  $\infty$ .

(D) For any  $t \in \mathbb{R}$ ,  $(t, \sqrt{e^{t^3+t}}, 0)$  locates on the constraint  $e^{x^3+z^3+x+z} = y^2$ , and the limit  $f(t, \sqrt{e^{t^3+t}}, 0) = t^2 + e^{t^3+t} \rightarrow \infty$  as  $t$  approaches  $\infty$ .

Ans: (A) (C) (D).

**Question 16.** [14.5-S-★] Let  $f(x, y) = \int_{x-y}^{x+y} e^{t^2} \, dt$ . Then,  $f_{xy}(1, 1) =$

(A)  $2e^2$ . (B)  $4e^2$ . (C)  $2e^4$ . (D)  $4e^4$ .

*Solution 16.* Let  $g: \mathbb{R} \rightarrow \mathbb{R}$  such that  $g(v) = \int_0^v e^{t^2} \, dt$ . By fundamental theorem of calculus,  $g'(v) = e^{v^2}$ . Now,  $f(x, y) = g(x+y) - g(x-y)$ . By chain rule in several variables,

$$f_x(x, y) = g'(x+y) \cdot \frac{\partial}{\partial x}(x+y) + g'(x-y) \cdot \frac{\partial}{\partial x}(x-y) = e^{(x+y)^2} + e^{(x-y)^2},$$

and thus

$$f_{xy}(x, y) = \left( \frac{d}{dt} e^{t^2} \Big|_{t=x+y} \right) \cdot \frac{\partial}{\partial x}(x+y)^2 + \left( \frac{d}{dt} e^{t^2} \Big|_{t=x-y} \right) \cdot \frac{\partial}{\partial x}(x-y)^2 = 2(x+y)e^{(x+y)^2} + 2(x-y)e^{(x-y)^2}.$$

Thus  $f_{xy}(1, 1) = 2 \cdot (1+1)e^{2^2} + 0 = 4e^4$ .

Ans: (D).

**Question 17.** [14.8-M-★] Let  $\alpha$  and  $\beta$  be the absolute extreme values of  $f(x, y, z) = xy + z^2$  subject to the constraints  $x - y = 0$  and  $x^2 + y^2 + z^2 \leq 4$ . Which of the following values belongs to  $\{\alpha, \beta\}$ ?

- (A) 4. (B) 0. (C) 2. (D) 1.

*Solution 17.* [Way I] By constraint  $x - y = 0$ ,  $x = y$ , and so  $f(x, y, z) = xy + z^2 = x^2 + z^2 \geq 0$ . Since  $(0, 0, 0)$  locates constraints and  $f(0, 0, 0) = 0$ , the minimum is 0.

On the other hand,  $f(x, y, z) = x^2 + z^2 = x^2 + y^2 + z^2 - y^2 \leq 4 - y^2 \leq 4$ . Since  $(0, 0, 2)$  locates constraints and  $f(0, 0, 2) = 4$ , the maximum is 4.

[Way II]  $\nabla f(x, y, z) = (y, x, 2z) = (0, 0, 0) \Rightarrow (x, y, z) = (0, 0, 0)$ , and so  $f(0, 0, 0) = 0$ . Now, set  $g(x, y, z) = x - y$  and  $h(x, y, z) = x^2 + y^2 + z^2 - 4$ . By Lagrange multipliers, if there are  $\mu, \lambda \in \mathbb{R}$  such that

$$\begin{aligned} & \begin{cases} \nabla f(a, b, c) = \mu \nabla g(a, b, c) + \lambda \nabla h(a, b, c), \\ g(a, b, c) = h(a, b, c) = 0, \\ \nabla g(a, b, c) \nparallel \nabla h(a, b, c) \end{cases} \Leftrightarrow \begin{cases} (b, a, 2c) = (\mu + 2\lambda a, -\mu + 2\lambda b, 2\lambda c), \\ a - b = a^2 + b^2 + c^2 - 4 = 0, \\ (1, -1, 0) \nparallel (2a, 2b, 2c) \end{cases} \\ \Leftrightarrow & \begin{cases} (a, a, 2c) = (\mu + 2\lambda a, -\mu + 2\lambda a, 2\lambda c), \\ 2a^2 + c^2 = 4, \\ a = b, \\ (1, -1, 0) \nparallel (a, b, c) \end{cases} \Leftrightarrow \begin{cases} b = a = \mu + 2\lambda a = -\mu + 2\lambda a, \\ c = \lambda c, \\ 2a^2 + c^2 = 4, \\ (1, -1, 0) \nparallel (a, b, c) \end{cases} \\ \Leftrightarrow & \begin{cases} b = a = 2\lambda a, \\ \mu = 0, \\ c = \lambda c, \\ 2a^2 + c^2 = 4, \\ (1, -1, 0) \nparallel (a, b, c), \end{cases} \end{aligned}$$

then  $f$  attains extreme value at  $(a, b, c)$  with  $g(a, b, c) = 0$  and  $h(a, b, c) = 0$ .

**Case I:  $c = 0$ .** Then  $2a^2 = 4$ ,  $a = b = \pm\sqrt{2}$ .  $f(a, b, c) = 2$ .

**Case II:  $c \neq 0$ .** Then  $\lambda = 1$ ,  $b = a = 2a$ ,  $a = b = 0$ . Hence  $c = \pm 2$ ,  $f(a, b, c) = 4$ .

In summary, the maximum is  $f(0, 0, 0) = 0$ , and the minimum is  $f(0, 0, \pm 2) = 4$ .

Ans: (A)(B).

**Question 18.** [15.4-S-★] The **volume** of the solid lying below the cone  $z = \sqrt{x^2 + y^2}$  and inside the sphere  $x^2 + y^2 + z^2 = z$  is

- (A)  $\frac{\pi}{24}$ . (B)  $\frac{\pi}{48}$ . (C)  $\frac{\pi}{12}$ . (D)  $\frac{5\pi}{72}$ .

*Solution 18.* [Way I][Double integral in polar coordinate] Notice that

$$\begin{cases} z = \sqrt{x^2 + y^2}, \\ x^2 + y^2 + z^2 = z \end{cases} \Leftrightarrow \begin{cases} z = \sqrt{x^2 + y^2}, \\ 2z^2 = z \end{cases} \Leftrightarrow z = \sqrt{x^2 + y^2} = 0, \frac{1}{2}.$$

Notice that  $x^2 + y^2 + z^2 \leq z$  if and only if  $x^2 + y^2 + \left(z - \frac{1}{2}\right)^2 \leq \left(\frac{1}{2}\right)^2$ . Hence the solid is

$$E = \left\{ (x, y, z) \in \mathbb{R}^3 \mid \frac{1}{2} - \sqrt{\left(\frac{1}{2}\right)^2 - (x^2 + y^2)} \leq z \leq \sqrt{x^2 + y^2} \right\}.$$

Remember that  $(x_0, y_0, z_0) \in E$  if and only if  $(x_0, y_0) \in E_2 := \left\{ (x, y) \mid x^2 + y^2 \leq \left(\frac{1}{2}\right)^2 \right\}$ . By double integral in polar coordinate, the **volume** of the solid  $E$  is

$$\begin{aligned} V &= \iint_{(x,y) \in E_2} \sqrt{x^2 + y^2} - \left( \frac{1}{2} - \sqrt{\left(\frac{1}{2}\right)^2 - (x^2 + y^2)} \right) dA = \int_0^{2\pi} \int_0^{1/2} \left[ r - \left( \frac{1}{2} - \sqrt{\frac{1}{4} - r^2} \right) \right] \cdot r \, dr \, d\theta \\ &= 2\pi \cdot \left[ \frac{r^3}{3} - \frac{r^2}{4} - \frac{1}{3} \left( \frac{1}{4} - r^2 \right)^{3/2} \right]_{r=0}^{1/2} = \frac{\pi}{24}. \end{aligned}$$

[Way II][Triple integral in spherical coordinate] Notice that .

To convert from rectangular coordinate to spherical coordinate, we have  $\rho^2$

$$x^2 + y^2 + z^2 = z \Leftrightarrow \rho^2 = \rho \cos \phi \Leftrightarrow \begin{cases} \rho \geq 0, \\ \rho = \cos \phi. \end{cases}$$

Hence the solid is

$$\begin{aligned} E &= \left\{ (x, y, z) \in \mathbb{R}^3 \mid x^2 + y^2 + z^2 \leq z \leq \sqrt{x^2 + y^2} \right\} \\ &= \left\{ (\rho \sin \phi \cos \theta, \rho \sin \phi \sin \theta, \rho \cos \phi) \in \mathbb{R}^3 \mid \frac{\pi}{4} \leq \phi \leq \frac{\pi}{2}, 0 \leq \rho \leq \cos \phi, 0 \leq \theta \leq 2\pi \right\} \end{aligned}$$

By triple integral in spherical coordinate, the **volume** of the solid  $E$  is

$$\begin{aligned} V &= \iiint_{(x,y,z) \in E} dV = \int_0^{2\pi} \int_{\pi/4}^{\pi/2} \int_0^{\cos \phi} \rho^2 \sin \phi \, d\rho \, d\phi \, d\theta = \left( \int_0^{2\pi} d\theta \right) \left( \int_{\pi/4}^{\pi/2} \left( \int_0^{\cos \phi} \rho^2 \, d\rho \right) \sin \phi \, d\phi \right) \\ &= 2\pi \cdot \left( \int_{\pi/4}^{\pi/2} \frac{\cos^3 \phi}{3} \sin \phi \, d\phi \right) = 2\pi \cdot \left( -\frac{\cos^4 \phi}{12} \Big|_{\phi=\pi/4}^{\pi/2} \right) = \frac{\pi}{24}. \end{aligned}$$

Ans: (A).

**Question 19.** [15.10-S-★] Let  $R$  be the region on the  $xy$ -plane bounded by the square with vertices  $(0, 1)$ ,  $(1, 2)$ ,  $(2, 1)$ ,  $(1, 0)$ . If  $\iint_R (x+y)^2 \sin^2(x-y) \, dA = \frac{a}{6}(2 - \sin 2)$ , then  $a = ?$

(A) 27. (B) 26. (C) 13. (D) 9.

*Solution 19.* Let  $u = x + y$  and  $v = x - y$ . Then  $(x, y)$  is in the square if and only if  $1 \leq u \leq 3$  and  $-1 \leq v \leq 1$ . Notice that the Jacobian

$$\frac{\partial(x, y)}{\partial(u, v)} = \left( \frac{\partial(u, v)}{\partial(x, y)} \right)^{-1} = \begin{vmatrix} \frac{\partial u}{\partial x} & \frac{\partial u}{\partial y} \\ \frac{\partial v}{\partial x} & \frac{\partial v}{\partial y} \end{vmatrix}^{-1} = \begin{vmatrix} 1 & 1 \\ 1 & -1 \end{vmatrix}^{-1} = -\frac{1}{2}.$$

By change of variables in a double integral and Fubini's theorem,

$$\begin{aligned} \iint_R (x+y)^2 \sin^2(x-y) \, dA &= \int_{-1}^1 \int_1^3 u^2 \sin^2 v \left| \frac{\partial(x, y)}{\partial(u, v)} \right| du \, dv = \frac{1}{2} \left( \int_1^3 u^2 \, du \right) \left( \int_{-1}^1 \sin^2 v \, dv \right) \\ &= \frac{1}{2} \cdot \frac{26}{3} \cdot \left( \frac{v}{2} - \frac{\sin 2v}{4} \Big|_{v=-1}^1 \right) = \frac{13}{3} \cdot \left( 1 - \frac{\sin 2}{4} - \frac{\sin(-2)}{4} \right) = \frac{13}{6} \cdot (2 - \sin 2). \end{aligned}$$

Ans: (C).

**Question 20.** [14.4-S-★★★★] Let  $S$  be the surface obtained by rotating the curve  $y = x^2 + 1$  on the  $xy$ -plane about the  $x$ -axis. Then, the **tangent plane** to  $S$  at  $(1, -1, \sqrt{3})$  is

(A)  $4x + y - 3z = 0$ . (B)  $4x + y - \sqrt{3}z = 0$ . (C)  $4x + y - 3z = 2$ . (D)  $4x + y - \sqrt{3}z = 2$ .

*Solution 20.* Notice that if point  $P = (x, y_1, z_1)$ ,  $Q = (x, y_2, z_2)$  locates on surface  $S$ , then the distance between  $P$  and  $x$ -axis equals to the distance between  $Q$  and  $x$ -axis. Especially, they should equal to the distance between  $R = (x, x^2 + 1, 0)$  and  $x$ -axis.

$$\sqrt{(x - x)^2 + (y_i - 0)^2 + (z_i - 0)^2} = x^2 + 1 \Leftrightarrow y_i^2 + z_i^2 = (x^2 + 1)^2, \quad i = 1, 2.$$

Let  $f(x, y, z) = (x^2 + 1)^2 - (y^2 + z^2)$ . Then  $(x, y, z) \in S$  if and only if  $f(x, y, z) = 0$ . Now,  $\nabla f(x, y, z) = (4x(x^2 + 1), -2y, -2z)$ . Hence the **tangent plane** to  $S$  at  $(1, -1, \sqrt{3})$  is

$$\begin{aligned} E : \nabla f(1, -1, \sqrt{3}) \cdot \left( (x, y, z) - (1, -1, \sqrt{3}) \right) &= 0 \\ \Leftrightarrow E : (8, 2, -2\sqrt{3}) \cdot (x - 1, y + 1, z - \sqrt{3}) &= 0 \\ \Leftrightarrow E : 4x + y - \sqrt{3}z &= 0. \end{aligned}$$

**Ans:** (B).