

$$1. \text{ a) } f_x(0,0) = \lim_{h \rightarrow 0} \frac{f(h,0) - f(0,0)}{h} = \lim_{h \rightarrow 0} \frac{0 - 0}{h} = 0.$$

$$f_y(0,0) = \lim_{k \rightarrow 0} \frac{f(0,k) - f(0,0)}{k} = \lim_{k \rightarrow 0} \frac{0 - 0}{k} = 0.$$

b) The function is not totally differentiable in $(0,0)$. To see this, we have to show that

$$\lim_{(h,k) \rightarrow (0,0)} \frac{f(h,k) - f(0,0) - hf_x(0,0) - kf_y(0,0)}{\sqrt{h^2 + k^2}} \neq 0.$$

Take, for instance, $k = h$ and let $h \rightarrow 0$. Then,

$$\lim_{h \rightarrow 0} \frac{f(h,h) - f(0,0) - hf_x(0,0) - hf_y(0,0)}{\sqrt{2h^2}} = \lim_{h \rightarrow 0} \frac{\frac{h^2}{\sqrt{2h^2}}}{\sqrt{2h^2}} = \lim_{h \rightarrow 0} \frac{h^2}{2h^2} = \frac{1}{2} \neq 0.$$

c) We use the definition of directional derivative:

$$D_{\vec{u}}f(0,0) = \lim_{h \rightarrow 0} \frac{f(hu_1, hu_2) - f(0,0)}{h} = \lim_{h \rightarrow 0} \frac{\frac{h^2 u_1 u_2}{\sqrt{h^2(u_1^2 + u_2^2)}}}{h} = \lim_{h \rightarrow 0} \frac{hu_1 u_2}{|h|}.$$

This limit only converges if either $u_1 = 0$ or $u_2 = 0$, i.e., for $\vec{u} \in \{(1,0), (-1,0), (0,1), (0,-1)\}$.

2. We have $z = f(u, v) = f(xy, \frac{y}{x})$. Using the chain rule, we have

$$\frac{\partial z}{\partial y} = \frac{\partial f}{\partial u} \frac{\partial u}{\partial y} + \frac{\partial f}{\partial v} \frac{\partial v}{\partial y} = x f_u + \frac{1}{x} f_v.$$

Using the chain rule and the product rule when needed, and $f_{uv} = f_{vu}$, we have

$$\begin{aligned} \frac{\partial^2 z}{\partial x \partial y} &= f_u + x \left(\frac{\partial f_u}{\partial u} \frac{\partial u}{\partial x} + \frac{\partial f_u}{\partial v} \frac{\partial v}{\partial x} \right) - \frac{1}{x^2} f_v + \frac{1}{x} \left(\frac{\partial f_v}{\partial u} \frac{\partial u}{\partial x} + \frac{\partial f_v}{\partial v} \frac{\partial v}{\partial x} \right) \\ &= f_u + x \left(y f_{uu} - \frac{y}{x^2} f_{uv} \right) - \frac{1}{x^2} f_v + \frac{1}{x} \left(y f_{vu} - \frac{y}{x^2} f_{vv} \right) \\ &= f_u - \frac{1}{x^2} f_v + xy f_{uu} - \frac{y}{x^3} f_{vv}. \end{aligned}$$

3. We use Taylor's series. Let $h = x - 1$ and $k = y + 2$. Then,

$$f(x, y) = f(1, -2) + \sum_{k=1}^{\infty} \frac{1}{k!} \left(h \frac{\partial}{\partial x} + k \frac{\partial}{\partial y} \right)^k f(1, -2).$$

Note that $\frac{\partial^k f}{\partial x^l \partial y^{k-l}}(x, y) = 0$ for every $k \geq 4$ and for every $l \in \{0, \dots, k\}$. Moreover,

$$\begin{aligned}
f(1, -2) &= 0 \\
\frac{\partial f}{\partial x}(x, y) &= 3x^2 - 6x - 63 + 2y^2 - 29y \Rightarrow \frac{\partial f}{\partial x}(1, -2) = 0 \\
\frac{\partial f}{\partial y}(x, y) &= 4xy - 29x - 4y + 29 \Rightarrow \frac{\partial f}{\partial y}(1, -2) = 0 \\
\frac{\partial^2 f}{\partial x^2}(x, y) &= 6x - 6 \Rightarrow \frac{\partial^2 f}{\partial x^2}(1, -2) = 0 \\
\frac{\partial^2 f}{\partial x \partial y}(x, y) &= 4y - 29 \Rightarrow \frac{\partial^2 f}{\partial x \partial y}(1, -2) = -37 \\
\frac{\partial^2 f}{\partial y^2}(x, y) &= 4x - 4 \Rightarrow \frac{\partial^2 f}{\partial y^2}(1, -2) = 0 \\
\frac{\partial^3 f}{\partial x^3}(x, y) &= 6 \Rightarrow \frac{\partial^3 f}{\partial x^3}(1, -2) = 6 \\
\frac{\partial^3 f}{\partial y \partial x^2}(x, y) &= 0 \Rightarrow \frac{\partial^3 f}{\partial y \partial x^2}(1, -2) = 0 \\
\frac{\partial^3 f}{\partial x \partial y^2}(x, y) &= 4 \Rightarrow \frac{\partial^3 f}{\partial x \partial y^2}(1, -2) = 4 \\
\frac{\partial^3 f}{\partial y^3}(x, y) &= 0 \Rightarrow \frac{\partial^3 f}{\partial y^3}(1, -2) = 0.
\end{aligned}$$

Therefore,

$$\begin{aligned}
f(x, y) &= f(1, -2) + \sum_{k=1}^{\infty} \frac{1}{k!} \left(h \frac{\partial}{\partial x} + k \frac{\partial}{\partial y} \right)^k f(1, -2) \\
&= f(-1, 2) + h \frac{\partial f}{\partial x}(-1, 2) + k \frac{\partial f}{\partial y}(-1, 2) \\
&\quad + \frac{1}{2} h^2 \frac{\partial^2 f}{\partial x^2}(-1, 2) + h k \frac{\partial^2 f}{\partial x \partial y}(-1, 2) + \frac{1}{2} k^2 \frac{\partial^2 f}{\partial y^2}(-1, 2) \\
&\quad + \frac{1}{6} h^3 \frac{\partial^3 f}{\partial x^3}(-1, 2) + \frac{1}{2} h^2 k \frac{\partial^3 f}{\partial x^2 \partial y}(-1, 2) + \frac{1}{2} h k^2 \frac{\partial^3 f}{\partial x \partial y^2}(-1, 2) + \frac{1}{6} k^3 \frac{\partial^3 f}{\partial y^3}(-1, 2) \\
&= -37hk + h^3 + 2hk^2 \\
&= (x-1)^3 + 2(x-1)(y+2)^2 - 37(x-1)(y+2).
\end{aligned}$$

4. First, we compute the critical points, that is, the points where $\nabla f(x, y) = (0, 0)$.

$$\nabla f(x, y) = \langle -6x^2 + 6y, 6y + 6x \rangle = \langle 0, 0 \rangle \Leftrightarrow \begin{array}{l} x^2 - y = 0 \\ y = -x \end{array} \Bigg| \Leftrightarrow \begin{array}{l} x(x+1) = 0 \\ y = -x \end{array} \Bigg|$$

Therefore, $(x, y) = (0, 0)$ or $(x, y) = (-1, 1)$. To study the nature of these points, we look at the Hessian matrix: $Hf(x, y) = \begin{pmatrix} -12x & 6 \\ 6 & 6 \end{pmatrix}$.

For $(0, 0)$, we have $Hf(0, 0) = \begin{pmatrix} 0 & 6 \\ 6 & 6 \end{pmatrix} = A$, which is indefinite since $|A_1| = 0$ and $|A_2| = |A| = -36$. Therefore, f has a saddle point at $(0, 0)$.

For $(-1, 1)$, we have $Hf(-1, 1) = \begin{pmatrix} 12 & 6 \\ 6 & 6 \end{pmatrix} = A$, which is positive definite since $|A_1| = 12$ and $|A_2| = |A| = 36$. Therefore, f has a minimum at $(-1, 1)$.

5. We have to solve

$$\begin{array}{ll} \min & x^3 + 9x^2 + 6y^2 \\ \text{s.t.} & x^2 + y^2 = 9. \end{array}$$

(i) Lagrange function: $\mathcal{L}(x, y, \lambda) = x^3 + 9x^2 + 6y^2 + \lambda(x^2 + y^2 - 9)$.

(ii) $\nabla \mathcal{L}(x, y, \lambda) = \vec{0}$.

$$\begin{array}{l} \left. \begin{array}{l} 3x^2 + 18x + 2\lambda x = 0 \\ 12y + 2\lambda y = 0 \\ x^2 + y^2 = 9 \end{array} \right| \Leftrightarrow \left. \begin{array}{l} 3x^2y + 18xy + 2\lambda xy = 0 \\ 12xy + 2\lambda xy = 0 \\ x^2 + y^2 = 9 \end{array} \right| \Leftrightarrow \left. \begin{array}{l} 6y + \lambda y = 0 \\ 3x^2y + 6xy = 0 \\ x^2 + y^2 = 9 \end{array} \right| \\ \Leftrightarrow \left. \begin{array}{l} 6y + \lambda y = 0 \\ xy(x + 2) = 0 \\ x^2 + y^2 = 9 \end{array} \right| \end{array}$$

Then, we have the solutions: $(0, 3)$, $(0, -3)$, $(3, 0)$, $(-3, 0)$, $(-2, \sqrt{5})$, $(-2, -\sqrt{5})$.

Alternative:

$$\left. \begin{array}{l} 3x^2 + 18x + 2\lambda x = 0 \\ 12y + 2\lambda y = 0 \\ x^2 + y^2 = 9 \end{array} \right| \Leftrightarrow \left. \begin{array}{l} 3x^2 + 18x + 2\lambda x = 0 \\ y(6 + \lambda) = 0 \\ x^2 + y^2 = 9 \end{array} \right| \Leftrightarrow \left. \begin{array}{l} 3x^2 + 18x + 2\lambda x = 0 \\ y = 0 \text{ or } \lambda = -6 \\ x^2 + y^2 = 9 \end{array} \right|$$

For $y = 0$, we have the solutions: $(3, 0)$, $(-3, 0)$. For $\lambda = -6$, we have $3x^2 + 18x - 12x = 3x(x + 2) = 0$; then, the solutions are: $(0, 3)$, $(0, -3)$, $(-2, \sqrt{5})$, $(-2, -\sqrt{5})$.

(iii) Solution.

We evaluate $f(x, y) = x^3 + 9x^2 + 6y^2$ in all critical points and we have

$$f(0, 3) = f(0, -3) = 54, \quad f(3, 0) = 108, \quad f(-3, 0) = 54, \quad f(-2, \sqrt{5}) = f(-2, -\sqrt{5}) = 58.$$

Therefore, the minimum value is 54 and is attained at $(0, 3)$, $(0, -3)$, and $(-3, 0)$.

6. a) Let $F(x, y, u, v) = (2xu^3v - yv - 1, y^3v + x^5u^2 - 2)$. We want to know if the equation

$$F(x, y, u, v) = (0, 0)$$

has a solution for u and v as functions of x and y in a neighborhood of $(1, 1, 1, 1)$. We know that

- F has continuous partial derivatives,

- $F(1, 1, 1, 1) = (2 - 1 - 1, 1 + 1 - 2) = (0, 0)$.
- $\det \begin{pmatrix} \frac{\partial F_1}{\partial u}(1, 1, 1, 1) & \frac{\partial F_1}{\partial v}(1, 1, 1, 1) \\ \frac{\partial F_2}{\partial u}(1, 1, 1, 1) & \frac{\partial F_2}{\partial v}(1, 1, 1, 1) \end{pmatrix} = \det \begin{pmatrix} 6xu^2v & 2xu^3 - y \\ 2x^5u & y^3 \end{pmatrix}_{|(1,1,1,1)} = \det \begin{pmatrix} 6 & 1 \\ 2 & 1 \end{pmatrix} = 4 \neq 0$.

By the implicit function theorem, there is a neighborhood of $(1, 1, 1, 1)$ where u and v can be given as functions of x and y .

b) We have $F(x, y, u(x, y), v(x, y)) = 0$ for all (x, y) in a neighborhood of $(1, 1)$. Thus,

$$\begin{aligned} 0 &= \frac{\partial F_1}{\partial x}(x, y, u(x, y), v(x, y)) = 2u^3v + 6xu^2v \frac{\partial u}{\partial x} + 2xu^3 \frac{\partial v}{\partial x} - y \frac{\partial v}{\partial x} \\ 0 &= \frac{\partial F_1}{\partial y}(x, y, u(x, y), v(x, y)) = 6xu^2v \frac{\partial u}{\partial y} + 2xu^3 \frac{\partial v}{\partial y} - v - y \frac{\partial v}{\partial y} \\ 0 &= \frac{\partial F_2}{\partial x}(x, y, u(x, y), v(x, y)) = y^3 \frac{\partial v}{\partial x} + 5x^4u^2 + 2x^5u \frac{\partial u}{\partial x} \\ 0 &= \frac{\partial F_2}{\partial y}(x, y, u(x, y), v(x, y)) = 3y^2v + y^3 \frac{\partial v}{\partial y} + 2x^5u \frac{\partial u}{\partial y} \end{aligned}$$

Therefore,

$$\begin{aligned} \begin{cases} 2 + 6 \frac{\partial u}{\partial x}(1, 1) + \frac{\partial v}{\partial x}(1, 1) = 0 \\ 6 \frac{\partial u}{\partial y}(1, 1) + \frac{\partial v}{\partial y}(1, 1) - 1 = 0 \\ \frac{\partial v}{\partial x}(1, 1) + 5 + 2 \frac{\partial u}{\partial x}(1, 1) = 0 \\ 3 + \frac{\partial v}{\partial y}(1, 1) + 2 \frac{\partial u}{\partial y}(1, 1) = 0 \end{cases} &\Leftrightarrow \begin{cases} 6 \frac{\partial u}{\partial x}(1, 1) + \frac{\partial v}{\partial x}(1, 1) = -2 \\ 2 \frac{\partial u}{\partial x}(1, 1) + \frac{\partial v}{\partial x}(1, 1) = -5 \\ 6 \frac{\partial u}{\partial y}(1, 1) + \frac{\partial v}{\partial y}(1, 1) = 1 \\ 2 \frac{\partial u}{\partial y}(1, 1) + \frac{\partial v}{\partial y}(1, 1) = -3 \end{cases} \Leftrightarrow \begin{cases} \frac{\partial u}{\partial x}(1, 1) = \frac{3}{4}, \\ \frac{\partial v}{\partial x}(1, 1) = -\frac{13}{2}, \\ \frac{\partial u}{\partial y}(1, 1) = 1, \\ \frac{\partial v}{\partial y}(1, 1) = -5. \end{cases} \end{aligned}$$

7. We have

$$G = \{(x, y) \in \mathbb{R}^2 | 2y \leq x \leq 2, 0 \leq y \leq 1\}$$

and

$$\int_0^1 \left(\int_{2y}^2 y \sqrt{1+x^3} dx \right) dy.$$

However, we cannot find an antiderivative with respect to x . Then, we change the order of integration and we have

$$G = \left\{ (x, y) \in \mathbb{R}^2 | 0 \leq x \leq 2, 0 \leq y \leq \frac{x}{2} \right\}$$

and

$$\begin{aligned} \int \int_G y \sqrt{1+x^3} dx dy &= \int \int_G y \sqrt{1+x^3} dy dx = \int_0^2 \left(\int_0^{\frac{x}{2}} y \sqrt{1+x^3} dy \right) dx \\ &= \int_0^2 \left[\frac{1}{2} y^2 \sqrt{1+x^3} \right]_0^{\frac{x}{2}} dx = \frac{1}{2} \int_0^2 \frac{x^2}{4} \sqrt{1+x^3} dx \\ &= \frac{1}{24} \int_0^2 (1+x^3)' \sqrt{1+x^3} dx = \frac{1}{24} \left[\frac{2}{3} (1+x^3)^{\frac{3}{2}} \right]_0^2 \\ &= \frac{1}{36} (9^{\frac{3}{2}} - 1) = \frac{13}{18}. \end{aligned}$$

8. We want to calculate $\int \int_G (x^2 + y^2) dA$ with

$$G = \{(x, y) \in \mathbb{R}^2 \mid 1 \leq x + y \leq 2, 5 \leq 3x + 4y \leq 6\}.$$

For this, we use the change of coordinates $u = x + y$ and $v = 3x + 4y$ and see that $x = 4u - v$ and $y = v - 3u$. Then, $\left| \det \begin{pmatrix} \frac{\partial 4u-v}{\partial u} & \frac{\partial 4u-v}{\partial v} \\ \frac{\partial v-3u}{\partial u} & \frac{\partial v-3u}{\partial v} \end{pmatrix} \right| = \left| \det \begin{pmatrix} 4 & -1 \\ -3 & 1 \end{pmatrix} \right| = 1 \neq 0$. Then, $dxdy = dudv$, $G_{u,v} = \{(u, v) \in \mathbb{R}^2 \mid 1 \leq u \leq 2, 5 \leq v \leq 6\}$, and

$$\begin{aligned} \int \int_G (x^2 + y^2) dA &= \int_5^6 \int_1^2 ((4u - v)^2 + (v - 3u)^2) dudv = \int_5^6 \left[\frac{1}{12}(4u - v)^3 - \frac{1}{9}(v - 3u)^3 \right]_1^2 dv \\ &= \int_5^6 \left(\frac{1}{12}((8 - v)^3 - (4 - v)^3) - \frac{1}{9}((v - 6)^3 - (v - 3)^3) \right) dv \\ &= \left[\frac{1}{48}(-(8 - v)^4 + (4 - v)^4) - \frac{1}{36}((v - 6)^4 - (v - 3)^4) \right]_5^6 \\ &= \frac{1}{48}(-2^4 + 2^4 + 3^4 - 1) - \frac{1}{36}(0 - 3^4 - 1 + 2^4) = \frac{80}{48} + \frac{66}{36} = \frac{7}{2}. \end{aligned}$$

9. We want to know for which values of $k \in \mathbb{R}$ does the integral $\int \int \int_G \frac{1}{(1+x^2+y^2)^k} dV$ converge with $G = \{(x, y, z) \in \mathbb{R}^3 \mid z \in [0, 1]\}$. For this, we use cylindrical coordinates: $x = r \cos \theta$, $y = r \sin \theta$, $z = z$, where $r \geq 0$, $-\pi \leq \theta \leq \pi$, and $0 \leq z \leq 1$. We already know that $dxdydz = r dr d\theta dz$. Then,

$$\begin{aligned} \int \int \int_G \frac{1}{(1+x^2+y^2)^k} dV &= \int_0^\infty \int_{-\pi}^\pi \int_0^1 \frac{r}{(1+r^2)^k} dz d\theta dr = \lim_{m \rightarrow \infty} \int_0^m \int_{-\pi}^\pi \int_0^1 \frac{r}{(1+r^2)^k} dz d\theta dr \\ &= \lim_{m \rightarrow \infty} \int_0^m \int_{-\pi}^\pi \frac{r}{(1+r^2)^k} d\theta dr = \lim_{m \rightarrow \infty} 2\pi \int_0^m \frac{r}{(1+r^2)^k} dr \\ &= \lim_{m \rightarrow \infty} \pi \int_0^m \frac{(1+r^2)'}{(1+r^2)^k} dr \\ &= \begin{cases} \lim_{m \rightarrow \infty} \pi [\ln(1+r^2)]_0^m & \text{if } k = 1, \\ \lim_{m \rightarrow \infty} \pi \left[\frac{1}{1-k} (1+r^2)^{1-k} \right]_0^m & \text{if } k \neq 1. \end{cases} \end{aligned}$$

Then,

$$\int \int \int_G \frac{1}{(1+x^2+y^2)^k} dV = \begin{cases} \lim_{m \rightarrow \infty} \pi \ln(1+m^2) = \infty & \text{if } k = 1, \\ \lim_{m \rightarrow \infty} \pi \frac{1}{1-k} ((1+r^2)^{1-k} - 1) = \infty & \text{if } k < 1, \\ \lim_{m \rightarrow \infty} \pi \frac{1}{k-1} (1 - \frac{1}{(1+r^2)^{k-1}}) = \frac{\pi}{k-1} & \text{if } k > 1. \end{cases}$$

Therefore, our integral only converges for $k > 1$ to the value $\frac{\pi}{k-1}$.