Problem 1 (10 points) Consider $f: \mathbb{R}^3 \to \mathbb{R}$, given by

$$f(x, y, z) = 2x^2z^2 - 3y^2z.$$

1. At the point (-1, 2, 1), find the direction in which f increases most rapidly.

The function increases most rapidly in the direction of the gradient.

$$\nabla f(x,y,z) = \left(\frac{\partial f}{\partial x}, \frac{\partial f}{\partial y}, \frac{\partial f}{\partial z}\right) = (4xz^2, -6yz, 4x^2z - 3y^2).$$

Consequently $\nabla f(-1, 2, 1) = (-4, -12, -8)$.

2. Compute the directional derivative in this direction.

If $\vec{\boldsymbol{v}}$ is a unit vector, then the directional derivative of f in the direction of $\vec{\boldsymbol{v}}$ is given by $\nabla f \cdot \vec{\boldsymbol{v}}$. In our case $\vec{\boldsymbol{v}} = \frac{\nabla f}{\|\nabla f\|}$, and thus the desired directional derivative is

$$\nabla f(-1,2,1) \cdot \frac{\nabla f(-1,2,1)}{\|\nabla f(-1,2,1)\|} = \|\nabla f(-1,2,1)\| = \sqrt{224} = 4\sqrt{14}.$$

Problem 2 (15 points) Let $\vec{f}: \mathbb{R}^2 \to \mathbb{R}^2$ be given by

$$\vec{f}(x,y) = (2xy - y\sin(xy) + \cos(x))\vec{i} + (x^2 - x\sin(xy) - 3y^2)\vec{j}$$
.

1. Find $F: \mathbb{R}^2 \to \mathbb{R}$ such that $\nabla F = \vec{f}$.

$$\frac{\partial F}{\partial x} = 2xy - y\sin(xy) + \cos(x)$$
, so

$$F(x,y) = \int (2xy - y\sin(xy) + \cos(x))dx = x^2y + \cos(xy) + \sin(x) + g(y).$$

To determine the function g(y), we differentiate the expression above with respect to y, and compare to the second component of $\vec{f}(x,y)$:

$$\frac{\partial F}{\partial y} = x^2 - x\sin(xy) + g'(y).$$

Thus $g'(y) = -3y^2$; so $g(y) = -y^3$ and

$$F(x,y) = x^{2}y + \cos(xy) + \sin(x) - y^{3}.$$

2. Let C be the curve parametrized by $\vec{r}(t) = (t, 2t)$ for $t \in [0, 1]$. Compute

$$\int_C \vec{f} \cdot d\vec{r}.$$

Using the FTC for line integrals, we obtain

$$\int_{C} \vec{f} \cdot d\vec{r} = F(\vec{r}(1)) - F(\vec{r}(0)) = F(1,2) - F(0,0) = -7 + \sin(1) + \cos(2).$$

Problem 3 (15 points) Let

$$\vec{f}(t) = \left(\frac{\cos t}{\sqrt{1+t^2}}, \frac{\sin t}{\sqrt{1+t^2}}, \frac{-t}{\sqrt{1+t^2}}\right).$$

1. Compute $\|\vec{f}(t)\|$.

$$\|\vec{f}(t)\| = \sqrt{\frac{\cos^2 t + \sin^2 t + t^2}{1 + t^2}} = 1.$$

2. Show that $\vec{f}'(t) \cdot \vec{f}(t) = 0$ for all t.

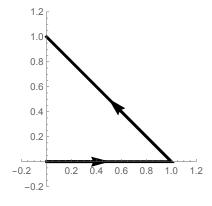
 $\vec{f}'(t) = \frac{1}{(1+t^2)^{1/2}}(-\sin t,\cos t,-1) - \frac{t}{(1+t^2)^{3/2}}(\cos t,\sin t,-t)$, using the quotient rule three times (with the same denominator). Consequently,

$$\vec{f}'(t) \cdot \vec{f}(t) = \frac{1}{1+t^2} (-\sin t \cos t + \sin t \cos t + t) - \frac{t}{(1+t^2)^2} (\cos^2 t + \sin^2 t + t^2)$$
$$= \frac{t}{1+t^2} - \frac{t}{(1+t^2)^2} (1+t^2) = 0.$$

Problem 4 (15 points) Compute the arclength of $\vec{f}(t) = (\cos 3t, \sin 3t, 2t^{3/2})$ on the interval [0, 1].

$$\int_0^1 \|\vec{f'}(t)\| dt = \int_0^1 \sqrt{9\sin^2 t + 9\cos^2 t + 9t} dt = 3 \int_0^1 \sqrt{1+t} dt = 4\sqrt{2} - 2.$$
 In the last step one can use a substitution $u = 1 + t$.

Problem 5 (15 points) Compute the line integral for $\vec{f}(x,y) = (x^2 - e^x, x + e^{2y})$ over the polygonal path from (0,0) to (1,0) to (0,1).



We can parametrize the horizontal portion of the curve by $\vec{r}(t) = (t, 0)$, for $t \in [0, 1]$, and the diagonal portion of the curve by $\vec{r}(t) = (1 - t, t)$, also with $t \in [0, 1]$.

Thus

$$\int_{C} \vec{f} \cdot d\vec{r} = \int_{0}^{1} (t^{2} - e^{t}, t + 1) \cdot (1, 0) dt
+ \int_{0}^{1} ((1 - t)^{2} + e^{1 - t}, (1 - t) + e^{2t}) \cdot (-1, 1) dt
= \int_{0}^{1} t^{2} - e^{t} - (1 - t)^{2} - e^{1 - t} + (1 - t) + e^{2t} dt
= \frac{e^{2}}{2}$$

Problem 6 (15 points) Let $f, g : \mathbb{R}^2 \to \mathbb{R}$ be two continuously differentiable functions. (∇ denotes the gradient operator.)

1. Show: $\nabla(fg) = f \nabla g + g \nabla f$.

$$\begin{split} \nabla(fg) &= \left(\frac{\partial(fg)}{\partial x}, \frac{\partial(fg)}{\partial y}\right) = \left(f\frac{\partial g}{\partial x} + g\frac{\partial f}{\partial x}, f\frac{\partial g}{\partial y} + g\frac{\partial f}{\partial y}\right) \\ &= f\left(\frac{\partial g}{\partial x}, \frac{\partial g}{\partial y}\right) + g\left(\frac{\partial f}{\partial x}, \frac{\partial f}{\partial y}\right) = f \nabla g + g \nabla f. \end{split}$$

2. Let C be a **closed** curve. Explain why

$$\oint_C (f \nabla g) \cdot d\vec{r} = -\oint_C (g \nabla f) \cdot d\vec{r}.$$

This follows from Part 1 and the FTC for line integrals over closed curves:

$$\oint_C (f \nabla g) \cdot d\vec{r} + \oint_C (g \nabla f) \cdot d\vec{r} = \oint_C \nabla (fg) \cdot d\vec{r} = 0.$$

Problem 7 (15 points) Let $R = \{(x,y) \mid x^2 + y^2 \le 1 \text{ and } y \ge 0\}$ be the semi-disk of radius 1 centered at (0,0), and let $\vec{F}(x,y) = (2,x^2)$.

1. Compute the left side of Green's Theorem.

$$\iint_R \left(\frac{\partial F_2}{\partial x} - \frac{\partial F_1}{\partial y} \right) dA = \int_{-1}^1 \left(\int_0^{\sqrt{1-x^2}} 2x \, dy \right) dx = \int_{-1}^1 2x \sqrt{1-x^2} \, dx = 0.$$

For the last step a substitution $u = 1 - x^2$ is helpful.

2. Compute the right side of Green's Theorem.

Let C_1 be the circular portion of the boundary of R, and let C_2 be the straight portion at the bottom of R. C_1 can be parametrized by $\vec{r}(t) = (\cos t, \sin t)$ for $t \in [0, \pi]$, and a parametrization of C_2 is $\vec{r}(t) = (t, 0)$, with $t \in [-1, 1]$. It is then straightforward to check that the line integral over C_1 equals -4, while the second line integral computes to +4.