

MA1004: CALCULUS II, Spring 2006

MIDTERM 2: Section 6.6 ~ Chapter 7

May 16, 2006

1. (10%) Evaluate $\int_{-\infty}^{\infty} 2xe^{-3x^2} dx$.

Solution:

$$\begin{aligned}\int_{-\infty}^{\infty} 2xe^{-3x^2} dx &= \int_{-\infty}^0 2xe^{-3x^2} dx + \int_0^{\infty} 2xe^{-3x^2} dx \\ &= \lim_{a \rightarrow -\infty} \left[-\frac{1}{3} e^{-3x^2} \right]_a^0 + \lim_{b \rightarrow \infty} \left[-\frac{1}{3} e^{-3x^2} \right]_0^b \\ &= \left(-\frac{1}{3} + 0 \right) + \left(0 + \frac{1}{3} \right) \\ &= 0.\end{aligned}$$

2. (10%) Evaluate $\int_0^2 \frac{1}{(x-1)^{1/3}} dx$.

Solution:

$$\begin{aligned}\int_0^2 \frac{1}{(x-1)^{1/3}} dx &= \int_0^1 \frac{1}{(x-1)^{1/3}} dx + \int_1^2 \frac{1}{(x-1)^{1/3}} dx \\ &= \lim_{a \rightarrow 1^-} \left[\frac{3}{2} (x-1)^{2/3} \right]_0^a + \lim_{b \rightarrow 1^+} \left[\frac{3}{2} (x-1)^{2/3} \right]_b^2 \\ &= -\frac{3}{2} + \frac{3}{2} \\ &= 0.\end{aligned}$$

3. (10%) Apply the second-partials test to find the relative extrema and saddle points of $f(x, y) = \frac{1}{3}(24xy - 6x^2y - 4xy^2)$.

Solution:

$$\begin{aligned}f_x(x, y) &= \frac{1}{3}y(24 - 12x - 4y), \\ f_y(x, y) &= \frac{1}{3}x(24 - 6x - 8y), \\ f_{xx}(x, y) &= -4y, \\ f_{yy}(x, y) &= -\frac{8}{3}x, \\ f_{xy}(x, y) &= 8 - 4x - \frac{8}{3}y.\end{aligned}$$

Let $f_x(x, y) = 0$ and $f_y(x, y) = 0$. We find the critical points are $(0, 0)$, $(0, 6)$, $(4, 0)$, and $(\frac{4}{3}, 2)$.

- (a) $(0, 0)$: $d = f_{xx}(0, 0)f_{yy}(0, 0) - (f_{xy}(0, 0))^2 = -64 < 0$, $\therefore (0, 0, f(0, 0))$ is a saddle point.
- (b) $(0, 6)$: $d = f_{xx}(0, 6)f_{yy}(0, 6) - (f_{xy}(0, 6))^2 = -64 < 0$, $\therefore (0, 6, f(0, 6))$ is a saddle point.
- (c) $(4, 0)$: $d = f_{xx}(4, 0)f_{yy}(4, 0) - (f_{xy}(4, 0))^2 = -64 < 0$, $\therefore (4, 0, f(4, 0))$ is a saddle point.
- (d) $(\frac{4}{3}, 2)$: $d = f_{xx}(\frac{4}{3}, 2)f_{yy}(\frac{4}{3}, 2) - (f_{xy}(\frac{4}{3}, 2))^2 = 192/9 > 0$ and $f_{xx}(\frac{4}{3}, 2) = -8 < 0$, $\therefore f(\frac{4}{3}, 2) = 64/9$ is a relative maximum.

4. (10%) Use the method of Lagrange multipliers to find the maximum value of $f(x, y, z) = xyz$ subject to the constraints $x^2 + z^2 = 5$ and $x - 2y = 0$ (Assume that $x, y, z \geq 0$).

Solution:

Let $F(x, y, z, \lambda, \mu) := xyz - \lambda(x^2 + z^2 - 5) - \mu(x - 2y)$. Then

$$\begin{aligned} F_x &= yz - 2x\lambda - \mu = 0, \\ F_y &= xz + 2\mu = 0 \Rightarrow \mu = -\frac{xz}{2}, \\ F_z &= xy - 2z\lambda = 0 \Rightarrow \lambda = \frac{xy}{2z}, \\ F_\lambda &= -(x^2 + z^2 - 5) = 0 \Rightarrow z = \sqrt{5 - x^2}, \\ F_\mu &= -(x - 2y) = 0 \Rightarrow y = \frac{x}{2}. \end{aligned}$$

From F_x , we have

$$\frac{x\sqrt{5 - x^2}}{2} - \frac{x^3}{2\sqrt{5 - x^2}} + \frac{x\sqrt{5 - x^2}}{2} = 0.$$

Then

$$\begin{aligned} x\sqrt{5 - x^2} &= \frac{x^3}{2\sqrt{5 - x^2}}, \\ 2x(5 - x^2) &= x^3, \\ 3x^3 - 10x &= 0, \\ x(3x^2 - 10) &= 0. \end{aligned}$$

Since $x, y, z \geq 0$, we have $x = \sqrt{10/3}$, $y = \frac{1}{2}\sqrt{10/3}$, $z = \sqrt{5/3}$.

\therefore The maximum value is $f(\sqrt{10/3}, \frac{1}{2}\sqrt{10/3}, \sqrt{5/3}) = \frac{5\sqrt{15}}{9}$.

5. (20%) The production function for a company is given by $f(x, y) = 100x^{0.25}y^{0.75}$, where x is the number of units of labor and y is the number of units of capital. Suppose that labor costs \$48 per unit, capital costs \$36 per unit, and management sets a production goal of 20000 units. Find the numbers of units of labor and capital needed to meet the production goal while minimizing the cost.

Solution: Let $F(x, y, \lambda) := 48x + 36y - \lambda(x^{0.25}y^{0.75} - 200)$. Then

$$F_x = 48 - 0.25\lambda x^{-0.75}y^{0.75} = 0,$$

$$F_y = 36 - 0.75\lambda x^{0.25}y^{-0.25} = 0,$$

$$F_\lambda = -(x^{0.25}y^{0.75} - 200) = 0.$$

$$\therefore \left(\frac{y}{x}\right)^{0.75} = \frac{48}{0.25\lambda} \text{ and } \left(\frac{y}{x}\right)^{0.25} = \frac{0.75\lambda}{36}$$

$$\therefore \frac{y}{x} = \left(\frac{48}{0.25\lambda}\right)\left(\frac{0.75\lambda}{36}\right) = 4$$

$$\therefore x = \frac{200}{4^{0.75}} = \frac{200}{2\sqrt{2}} = 50\sqrt{2}$$

$$y = 4x = 200\sqrt{2}$$

6. (10%) Find the values of a and b such that the linear model $f(x) = ax + b$ has a minimum sum of the squared errors for the given points: $(-2, -1), (0, 0), (2, 3)$.

Solution:

$$S = (-2a + b + 1)^2 + (0a + b)^2 + (2a + b - 3)^2,$$

$$\frac{\partial S}{\partial a} = 2(-2a + b + 1)(-2) + 2(2a + b - 3)(2) = 16a - 16,$$

$$\frac{\partial S}{\partial b} = 2(-2a + b + 1) + 2b + 2(2a + b - 3) = 6b - 4.$$

Let $\frac{\partial S}{\partial a} = 0$ and $\frac{\partial S}{\partial b} = 0$. We have $a = 1$ and $b = \frac{2}{3}$.

7. (10%) Evaluate the following integral over the region R : $\int_R \int \frac{y}{x^2 + y^2} dA$, where R is the triangle bounded by $y = x$, $y = 2x$, and $x = 2$.

Solution:

$$\begin{aligned} \int_R \int \frac{y}{x^2 + y^2} dA &= \int_0^2 \int_x^{2x} \frac{y}{x^2 + y^2} dy dx = \int_0^2 \left[\frac{1}{2} \ln(x^2 + y^2) \right]_x^{2x} dx \\ &= \frac{1}{2} \int_0^2 [\ln(5x^2) - \ln(2x^2)] dx \\ &= \frac{1}{2} \int_0^2 \ln\left(\frac{5}{2}\right) dx = \left(\frac{1}{2} \ln\left(\frac{5}{2}\right)\right)x \Big|_0^2 = \ln\left(\frac{5}{2}\right). \end{aligned}$$

8. (20%) Evaluate the following integral: $\int_0^1 \int_{y/2}^{1/2} e^{-x^2} dx dy$.

Solution:

$$\begin{aligned} \int_0^1 \int_{y/2}^{1/2} e^{-x^2} dx dy &= \int_0^{1/2} \int_0^{2x} e^{-x^2} dy dx = \int_0^{1/2} 2xe^{-x^2} dx \\ &= \left. -e^{-x^2} \right]_0^{1/2} = 1 - e^{-1/4}. \end{aligned}$$

9. (10%) A company sells two products whose demand functions are given by

$$x_1 = 500 - 3p_1 \quad \text{and} \quad x_2 = 750 - 2.4p_2.$$

So, the total revenue is given by

$$R = x_1 p_1 + x_2 p_2.$$

Estimate the average revenue if the price p_1 varies between \$50 and \$75, and the price p_2 varies between \$100 and \$150.

Solution:

$$\begin{aligned} \text{average} &= \frac{1}{25 \times 50} \int_{100}^{150} \int_{50}^{75} [(500 - 3p_1)p_1 + (750 - 2.4p_2)p_2] dp_1 dp_2 \\ &= \frac{1}{1250} \int_{100}^{150} \int_{50}^{75} [-3p_1^2 + 500p_1 - 2.4p_2^2 + 750p_2] dp_1 dp_2 \\ &= \frac{1}{1250} \int_{100}^{150} \left[-p_1^3 + 250p_1^2 - 2.4p_1 p_2^2 + 750p_1 p_2 \right]_{50}^{75} dp_2 \\ &= \frac{1}{1250} \int_{100}^{150} (484375 - 60p_2^2 + 18750p_2) dp_2 \\ &= \frac{1}{1250} \left[484375p_2 - 20p_2^3 + 9375p_2^2 \right]_{100}^{150} \\ &= 75125. \end{aligned}$$