## MTH5113 (Winter 2022): Problem Sheet 2 Solutions

- (1) (Warm-up) Compute each of the following:
  - (a) Consider the vector-valued function

$$\mathbf{f}: \mathbb{R} \to \mathbb{R}^2, \qquad \mathbf{f}(t) = (t^2, t^3 - 1).$$

- (i) Compute  $\mathbf{f}'(t)$  for every  $t \in \mathbb{R}$ .
- (ii) Find the values f'(0), f'(1), and f'(-2).
- (b) Consider the vector-valued function

$$\mathbf{g}: (0,1) \to \mathbb{R}^3, \qquad \mathbf{g}(t) = (\ln t, \ln(1-t), e^{3t} + t).$$

- (i) What happens to g(t) as t approaches 0? As t approaches 1?
- (ii) Compute  $\mathbf{g}'(t)$  for every  $t \in \mathbb{R}$ .
- (iii) Compute the second derivative  $\mathbf{g}''(t)$  for every  $t \in \mathbb{R}$ .
- (a) These are direct computations:
  - (i) To find  $\mathbf{f}'(t)$ , we differentiate each component of  $\mathbf{f}$ :

$$\mathbf{f}'(t) = \left(\frac{d}{dt}(t^2), \frac{d}{dt}(t^3 - 1)\right) = (2t, 3t^2).$$

(ii) We substitute  $t=0,\,t=1,\,{\rm and}\,\,t=-2$  into the preceding formula:

$$\mathbf{f}'(0) = (2 \cdot 0, 3 \cdot 0^2) = (0, 0),$$

$$\mathbf{f}'(1) = (2 \cdot 1, 3 \cdot 1^2) = (2, 3),$$

$$\mathbf{f}'(-2) = (2 \cdot (-2), 3 \cdot (-2)^2) = (-4, 12).$$

(b) These are also direct computations:

(i) As t approaches 0, the x-component (ln t) of  $\mathbf{g}(\mathbf{t})$  tends to  $-\infty$ , while the y- and z-components have finite limits (0 and 1, respectively):

$$\lim_{t \searrow 0} \mathbf{g}(t) = (-\infty, 0, 1).$$

Also, as t approaches 1, the y-component  $(\ln(1-t))$  of  $\mathbf{g}(t)$  tends to  $-\infty$ , while the x- and z-components have finite limits (0 and  $e^3+1$ , respectively).

$$\lim_{t \ge 1} \mathbf{g}(t) = (0, -\infty, e^3 + 1).$$

(ii) Recalling the calculus identities

$$\frac{d}{dt}(\ln t) = \frac{1}{t}, \qquad \frac{d}{dt}(e^t) = e^t, \qquad t \in (0,1),$$

as well as the chain rule, we obtain that

$$g'(t) = \left(\frac{d}{dt}(\ln t), \frac{d}{dt}[\ln(1-t)], \frac{d}{dt}(e^{3t} + t)\right)$$

$$= \left(\frac{1}{t}, \frac{1}{1-t} \cdot \frac{d}{dt}(1-t), e^{3t} \cdot \frac{d}{dt}(3t) + 1\right)$$

$$= \left(\frac{1}{t}, \frac{1}{t-1}, 3e^{3t} + 1\right).$$

(iii) To compute  $\mathbf{g}''(t)$ , we differentiate the preceding formula yet again:

$$\begin{split} \mathbf{g}''(t) &= \left(\frac{d}{dt} \left(\frac{1}{t}\right), \frac{d}{dt} \left(\frac{1}{t-1}\right), \frac{d}{dt} (3e^{3t} + 1)\right) \\ &= \left(-\frac{1}{t^2}, -\frac{1}{(t-1)^2}, 9e^{3t}\right). \end{split}$$

(2) (Warm-up) Let A denote the vector-valued function

$$A : \mathbb{R}^3 \to \mathbb{R}^2$$
,  $A(x, y, z) = (x(1-z), y(1-z))$ .

- (a) Compute the partial derivatives  $\partial_1 \mathbf{A}(x, y, z)$ ,  $\partial_2 \mathbf{A}(x, y, z)$ , and  $\partial_3 \mathbf{A}(x, y, z)$  at every point  $(x, y, z) \in \mathbb{R}^3$ .
- (b) Find  $\partial_2 \mathbf{A}(1,0,3)$  and  $\partial_3 \mathbf{A}(0,-1,-1)$ .

(a) To find  $\partial_1 \mathbf{A}(x, y, z)$ , we take the corresponding derivative of each component of  $\mathbf{A}$ :

$$\partial_1 \mathbf{A}(x, y, z) = (\partial_x [x(1-z)], \partial_x [y(1-z)]) = (1-z, 0).$$

In the last step, we treated y and z as constants and differentiated with respect to x. The remaining partial derivatives of A are computed analogously:

$$\partial_2 \mathbf{A}(x, y, z) = (\partial_y [x(1-z), \partial_y [y(1-z)]) = (0, 1-z), 
\partial_3 \mathbf{A}(x, y, z) = (\partial_z [x(1-z), \partial_z [y(1-z)]) = (-x, -y).$$

(Make sure your answers are 2-dimensional vectors!)

(b) Substituting (x, y, z) = (1, 0, 3) to the above formula for  $\partial_2 \mathbf{A}(x, y, z)$  yields

$$\partial_2 \mathbf{A}(1,0,3) = (0,1-3) = (0,-2).$$

Similarly, substituting (x, y, z) = (0, -1, -1) into the formula for  $\partial_3 \mathbf{A}(x, y, z)$  yields

$$\partial_3 \mathbf{A}(0, -1, -1) = (-0, -(-1)) = (0, 1).$$

(3) (Warm-up) Let **F** be the vector field on  $\mathbb{R}^2$  defined via the formula

$$\mathbf{F}(x,y) = (x - y, x + y)_{(x,y)}.$$

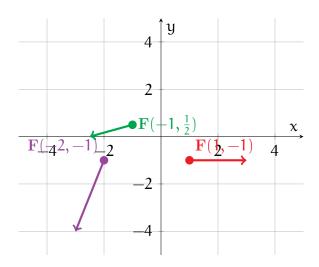
- (a) Compute the following: (i)  $\mathbf{F}(1,-1)$ ; (ii)  $\mathbf{F}(-2,-1)$ ; (iii)  $\mathbf{F}(-1,\frac{1}{2})$ .
- (b) Plot the three tangent vectors from part (a) onto a Cartesian plane.
- (a) Each of these is a direct computation:

(i) 
$$\mathbf{F}(1,-1) = (1-(-1), 1+(-1))_{(1,-1)} = (2,0)_{(1,-1)}$$
.

(ii) 
$$\mathbf{F}(-2,-1) = (-2-(-1),-2+(-1))_{(-2,-1)} = (-1,-3)_{(-2,-1)}$$
.

(iii) 
$$\mathbf{F}(-1,\frac{1}{2}) = (-1-\frac{1}{2},-1+\frac{1}{2})_{(-1,\frac{1}{2})} = (-\frac{3}{2},-\frac{1}{2})_{(-1,\frac{1}{2})}.$$

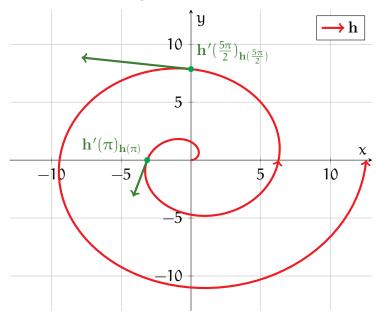
(b) The tangent vectors are drawn below:



(4) [Tutorial] Consider the following vector-valued function:

$$\mathbf{h}:(0,\infty)\to\mathbb{R}^2, \qquad \mathbf{h}(t)=(t\cos t,\,t\sin t).$$

- (a) Sketch the values  $\mathbf{h}(t)$ , for all  $0 < t < 4\pi$ . Also, plot the values of  $\mathbf{h}$  on computer (see the Additional Resources section on the QMPlus page).
- (b) Compute  $\mathbf{h}(\pi)$  and  $\mathbf{h}(\frac{5\pi}{2})$ .
- (c) Compute  $\mathbf{h}'(\pi)$  and  $\mathbf{h}'(\frac{5\pi}{2})$ .
- (d) Draw  $\mathbf{h}'(\pi)_{\mathbf{h}(\pi)}$  and  $\mathbf{h}'\left(\frac{5\pi}{2}\right)_{\mathbf{h}(\frac{5\pi}{2})}$  on your sketch in part (a).
- (a) The sketch is below, with the image of h drawn in red.



(b) The desired values of **h** are below:

$$\mathbf{h}(\pi) = (\pi \cos \pi, \, \pi \sin \pi) = (-\pi, 0),$$

$$\mathbf{h}\left(\frac{5\pi}{2}\right) = \left(\frac{5\pi}{2}\cos\frac{5\pi}{2}, \frac{5\pi}{2}\sin\frac{5\pi}{2}\right) = \left(0, \frac{5\pi}{2}\right),$$

(c) Taking a derivative of h (using the product rule) yields

$$\mathbf{h}'(t) = (\cos t - t \sin t, \sin t + t \cos t).$$

In particular, setting  $t=\pi$  and  $t=\frac{5\pi}{2}$  yields

$$\mathbf{h}'(\pi) = (\cos \pi - \pi \sin \pi, \sin \pi + \pi \cos \pi) = (-1, -\pi),$$

$$\mathbf{h}'\left(\frac{5\pi}{2}\right) = \left(\cos \frac{5\pi}{2} - \frac{5\pi}{2}\sin \frac{5\pi}{2}, \sin \frac{5\pi}{2} + \frac{5\pi}{2}\cos \frac{5\pi}{2}\right) = \left(-\frac{5\pi}{2}, 1\right),$$

(d) The tangent vectors

$$\mathbf{h}'(\pi)_{\mathbf{h}(\pi)} = (-1, \pi)_{(-\pi, 0)}, \qquad \mathbf{h}'\left(\frac{5\pi}{2}\right)_{\mathbf{h}(\frac{5\pi}{2})} = \left(-\frac{5\pi}{2}, 1\right)_{(0, \frac{5\pi}{2})},$$

are drawn as green arrows on the diagram in part (a).

(5) [Marked] Let  $\beta$  be the vector-valued function

$$\beta: \mathbb{R}^2 \to \mathbb{R}^3$$
,  $\beta(u, v) = (2u^2 + 2v^2 - 1, v, u)$ .

- (a) Sketch the values  $\beta(u,\nu),$  for all 0< u<1 and  $0< \nu<1.$
- (b) On the sketch in part (a), indicate (i) the path obtained by holding  $u=\frac{1}{2}$  and varying  $\nu$ , and (ii) the path obtained by holding  $\nu=\frac{1}{2}$  and varying u.
- (c) Compute the following quantities:

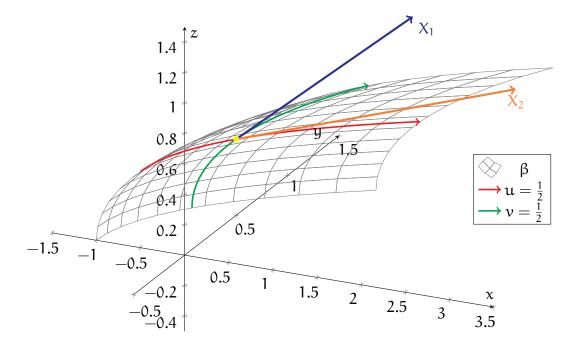
$$\beta\left(\frac{1}{2},\frac{1}{2}\right), \quad \partial_1\beta\left(\frac{1}{2},\frac{1}{2}\right), \quad \partial_2\beta\left(\frac{1}{2},\frac{1}{2}\right).$$

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(d) Draw the following tangent vectors on your sketch in part (a):

$$X_1=\vartheta_1\beta\left(\frac{1}{2},\frac{1}{2}\right)_{\beta\left(\frac{1}{2},\frac{1}{2}\right)}, \qquad X_2=\vartheta_2\beta\left(\frac{1}{2},\frac{1}{2}\right)_{\beta\left(\frac{1}{2},\frac{1}{2}\right)}.$$

- (a) The image of  $\beta$  is drawn in grey below. [1 mark for mostly correct drawing]
- (b) The path in (i) is drawn below in red (a parabolic segment), while the path in (ii) is drawn in green (also a parabolic segment). [1 mark for mostly correct drawings]



(c) We first compute the partial derivatives of  $\alpha$ : [1 mark]

$$\partial_1 \beta(u, v) = (4u, 0, 1), \qquad \partial_2 \beta(u, v) = (4v, 1, 0).$$

Evaluating at  $(u, v) = (\frac{1}{2}, \frac{1}{2})$ , we obtain [1 mark]

$$\beta\left(\frac{1}{2}, \frac{1}{2}\right) = \left(0, \frac{1}{2}, \frac{1}{2}\right), \qquad \partial_1 \beta\left(\frac{1}{2}, \frac{1}{2}\right) = (2, 0, 1), \qquad \partial_2 \beta\left(\frac{1}{2}, \frac{1}{2}\right) = (2, 1, 0).$$

(d) These tangent vectors are drawn in the diagram from parts (a) and (b)  $(X_1 \text{ in blue, and } X_2 \text{ in orange})$ . [1 mark for mostly correct arrows]

(6) (Compute 'n' plot) Let  $\lambda$  denote the vector-valued function

$$\lambda:\mathbb{R}\to\mathbb{R}^2, \qquad \lambda(t)=(t,t^2-1).$$

- (a) Compute the following:  $\lambda(-2)$ ,  $\lambda(-1)$ ,  $\lambda(0)$ ,  $\lambda(1)$ , and  $\lambda(2)$ .
- (b) Compute the following:  $\lambda'(-2)$ ,  $\lambda'(-1)$ ,  $\lambda'(0)$ ,  $\lambda'(1)$ , and  $\lambda'(2)$ .
- (c) Sketch the values  $\lambda(t)$ , for all -3 < t < 3, on a Cartesian plane.
- (d) Draw the following tangent vectors as arrows on your sketch in part (a):

$$\lambda'(-2)_{\lambda(-2)}, \qquad \lambda'(-1)_{\lambda(-1)}, \qquad \lambda'(0)_{\lambda(0)}, \qquad \lambda'(1)_{\lambda(1)}, \qquad \lambda'(2)_{\lambda(2)}.$$

(a) The desired values of  $\lambda$  are below:

$$\lambda(-2) = (-2, (-2)^2 - 1) = (-2, 3),$$

$$\lambda(-1) = (-1, (-1)^2 - 1) = (-1, 0),$$

$$\lambda(0) = (0, 0^2 - 1) = (0, -1),$$

$$\lambda(1) = (1, 1^2 - 1) = (1, 0),$$

$$\lambda(2) = (2, 2^2 - 1) = (2, 3).$$

(b) First, note that the derivative of  $\lambda$  satisfies

$$\lambda'(t)=(1,2t).$$

Thus, taking t = -2, -1, 0, 1, 2, we obtain

$$\lambda'(-2) = (1, 2 \cdot (-2)) = (1, -4),$$

$$\lambda'(-1) = (1, 2 \cdot (-1)) = (1, -2),$$

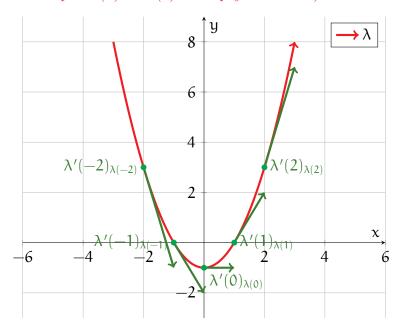
$$\lambda'(0) = (1, 2 \cdot 0) = (1, 0),$$

$$\lambda'(1) = (1, 2 \cdot 1) = (1, 2),$$

$$\lambda'(2) = (1, 2 \cdot 2) = (1, 4).$$

(c) The sketch is below, with the image of  $\lambda$  drawn in red. (The most direct way to sketch

this is to note that  $\lambda$  is the graph of the parabolic function  $f(x) = x^2 - 1$ . In addition, you could use the answers in parts (a) and (b) to help you draw  $\lambda$ .)



(d) From parts (b) and (c), we have that

$$\begin{split} \lambda'(-2)_{\lambda(-2)} &= (1, -4)_{(-2,3)}, \\ \lambda'(-1)_{\lambda(-1)} &= (1, -2)_{(-1,0)}, \\ \lambda'(0)_{\lambda(0)} &= (1, 0)_{(0,-1)}, \\ \lambda'(1)_{\lambda(1)} &= (1, 2)_{(1,0)}, \\ \lambda'(2)_{\lambda(2)} &= (1, 4)_{(2,3)}. \end{split}$$

These are drawn as green arrows on the diagram in part (c).

(7) (Compute 'n' plot II) Consider the vector-valued function

$$\sigma:\mathbb{R}^2\to\mathbb{R}^3, \qquad \sigma(u,\nu)=((2+\cos u)\cos \nu, (2+\cos u)\sin \nu, \sin u).$$

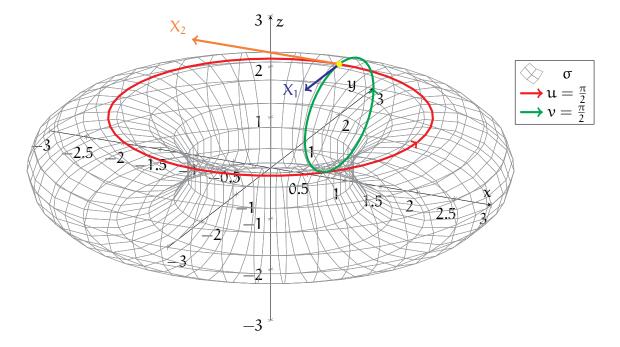
(See also Question 8 from Problem Sheet 1.)

- (a) Sketch the image of  $\sigma$ . (Use a computer to help if needed; see the Additional Resources section on the QMPlus page)
- (b) On the sketch in part (a), indicate (i) the path obtained by holding  $u=\frac{\pi}{2}$  and varying  $\nu$ , and (ii) the path obtained by holding  $\nu=\frac{\pi}{2}$  and varying  $\mu$ .

- (c) Compute the partial derivatives  $\partial_1 \sigma(u, v)$  and  $\partial_2 \sigma(u, v)$  for all  $(u, v) \in \mathbb{R}^2$ .
- (d) Draw the following tangent vectors on your sketch in part (a):

$$X_1=\vartheta_1\sigma\left(\frac{\pi}{2},\frac{\pi}{2}\right)_{\sigma(\frac{\pi}{2},\frac{\pi}{2})}, \qquad X_2=\vartheta_2\sigma\left(\frac{\pi}{2},\frac{\pi}{2}\right)_{\sigma(\frac{\pi}{2},\frac{\pi}{2})}.$$

- (a) A sketch is given below part (b), with the image of  $\sigma$  drawn in grey.
- (b) The path in (i) is drawn below in red, while the path in (ii) is drawn in green.



(c) To find  $\partial_1 \sigma(u, \nu)$  and  $\partial_2 \sigma(u, \nu)$ , we differentiate each component:

$$\begin{split} &\vartheta_1\sigma(u,\nu)=(-\sin u\cos \nu,-\sin u\sin \nu,\cos u),\\ &\vartheta_2\sigma(u,\nu)=(-(2+\cos u)\sin \nu,(2+\cos u)\cos \nu,0). \end{split}$$

(d) First, we compute

$$\sigma\left(\frac{\pi}{2},\frac{\pi}{2}\right)=(0,2,1), \qquad \vartheta_1\sigma\left(\frac{\pi}{2},\frac{\pi}{2}\right)=(0,-1,0), \qquad \vartheta_2\sigma\left(\frac{\pi}{2},\frac{\pi}{2}\right)=(-2,0,0).$$

As a result, we have that

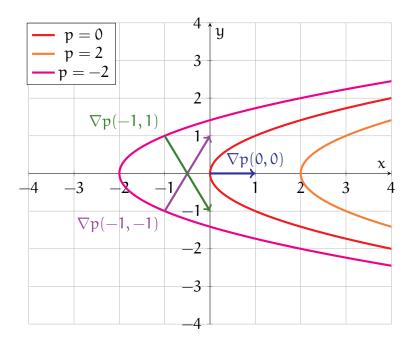
$$X_1 = (0, -1, 0)_{(0,2,1)}, \qquad X_2 = (-2, 0, 0)_{(0,2,1)},$$

The tangent vectors  $X_1$  and  $X_2$  are drawn in the diagram from parts (a) and (b).

(8) (Gradients 'n' plot) Consider the function

$$p: \mathbb{R}^2 \to \mathbb{R}, \quad p(x,y) = x - y^2.$$

- (a) Sketch the following sets on a Cartesian plane:
  - (i)  $\{(x,y) \in \mathbb{R}^2 \mid p(x,y) = 0\}.$
  - (ii)  $\{(x,y) \in \mathbb{R}^2 \mid p(x,y) = 2\}.$
  - (iii)  $\{(x,y) \in \mathbb{R}^2 \mid p(x,y) = -2\}.$
- (b) Compute the gradient  $\nabla p(x,y)$  for all  $(x,y) \in \mathbb{R}^2$ .
- (c) Plot the following values onto your sketch from part (a):
  - (i)  $\nabla p(0,0)$ .
  - (ii)  $\nabla p(-1,-1)$ .
  - (ii)  $\nabla p(-1, 1)$ .
- (a) The three sets are sketched below in (i) red, (ii) orange, and (iii) pink:



(b) The partial derivatives of p are

$$\partial_1 p(x,y) = 1,$$
  $\partial_2 p(x,y) = -2y.$ 

Thus, the gradient of p is

$$\nabla p(x,y) = (\vartheta_1 p(x,y), \vartheta_2 p(x,y))_{(x,y)} = (1,-2y)_{(x,y)}.$$

- (c) Substituting the appropriate values for x and y, we obtain that
  - (i)  $\nabla p(0,0) = (1,0)_{(0,0)}$ .
  - (ii)  $\nabla p(-1,-1) = (1,2)_{(-1,-1)}$ .
- (iii)  $\nabla p(-1,1) = (1,-2)_{(-1,1)}$ .

The corresponding arrows are drawn in the plot from (a) in (i) blue, (ii) purple, (iii) green.

(9) (Connections to "Convergence and Continuity") Consider the following subsets of  $\mathbb{R}^2$ :

$$V = \{(x, y) \in \mathbb{R}^2 \mid x > 0\}, \qquad L = \{(x, y) \in \mathbb{R}^2 \mid x = 0\}.$$

(a) Give an informal justification of the following: (i) V is open; (ii) L is not open.

- (b) (Not examinable) Give a rigorous proof of the two statements in part (a).
- (c) Is the following subset of  $\mathbb{R}^2$  connected:

$$Q = \{(x, y) \in \mathbb{R}^2 \mid y \neq 0\}$$
?

Give a brief (informal) justification of your answer.

- (a) Informal justifications for both statements are given below:
  - (i) Consider a point  $(x,y) \in V$ , so that x > 0. Suppose you take a step away from (x,y), in any direction, to another point (x',y'). Then, as long as that step is small enough, we would still have x' > 0, and hence  $(x',y') \in V$ . Thus, by definition, V is open.
  - (ii) Consider the point  $(0,0) \in L$ . Suppose you take a step away from (0,0) in the x-direction. Then, no matter how small of a step you take, you will always no longer be on L. Thus, L violates the definition of openness and hence is not open.
- (b) Formal proofs of both statements are given below:
  - (i) To prove that V is open, we must establish the following statement:
    - (\*) For any  $(x,y) \in V$ , there exists  $\delta > 0$  such that for any  $(x',y') \in \mathbb{R}^2$  satisfying  $|(x',y')-(x,y)| < \delta$ , we have  $(x',y') \in V$ .

Let (x,y) be an arbitrary element of V; note that x > 0. Moreover, let us choose  $\delta = x > 0$ . Then, given any  $(x',y') \in \mathbb{R}^2$  such that |(x',y') - (x,y)| < x, we have that

$$x > |(x', y') - (x, y)| \ge |x' - x|,$$

and it follows that x' > 0. As a result,  $(x', y') \in V$ , and hence (\*) is proved.

- (ii) Negating the definition of open subsets, we see that we must prove the following:
  - (\*) There exists some  $(x,y) \in L$  such that for every  $\delta > 0$ , there exists  $(x',y') \in \mathbb{R}^2$  such that  $|(x',y')-(x,y)| < \delta$ , but  $(x',y') \notin L$ .

Let us choose  $(x,y)=(0,0)\in L$ . Given an arbitrary  $\delta>0$ , we choose the point  $(x',y')=(\frac{\delta}{2},0)$ . In particular, we have that  $(\frac{\delta}{2},0)\not\in L$ , and that

$$|(x',y')-(x,y)|=\left|\left(\frac{\delta}{2},0\right)-(0,0)\right|=\frac{\delta}{2}<\delta.$$

In particular, the above proves the statement  $(\star)$ .

(c) The set Q is not connected.

To justify this, we consider two points  $(x_1, y_1), (x_2, y_2) \in Q$ , with  $y_1 < 0 < y_2$ . Then, any path that connects  $(x_1, y_1)$  to  $(x_2, y_2)$  must pass through the (horizontal) line y = 0 (this comes from the intermediate value theorem), and hence this path must leave Q.

- (10) (Good derivative, bad derivative)
  - (a) (Not examinable) Give an example of a function  $b : \mathbb{R}^2 \to \mathbb{R}$  such that (i)  $\partial_1 b(x,y)$  exists for all  $(x,y) \in \mathbb{R}^2$ , but (ii)  $\partial_2 b(x,y)$  fails to exist for some (x,y).
- (b) (Fun! But not examinable) Give an example of a function  $b: \mathbb{R}^2 \to \mathbb{R}$  such that (i)  $\partial_1 b(x,y)$  exists for all  $(x,y) \in \mathbb{R}^2$ , but (ii)  $\partial_2 b(x,y)$  fails to exist for any (x,y).
- (a) One example of such a function b is the following:

$$b: \mathbb{R}^2 \to \mathbb{R}, \qquad b(x,y) = egin{cases} 1 & ext{if } y = 0, \\ 0 & ext{if } y \neq 0. \end{cases}$$

Note that b is always constant if we hold y constant and vary only with respect to x. As a result,  $\partial_1 b(x, y) = 0$  for all  $(x, y) \in \mathbb{R}^2$ .

On the other hand, if we fix x = 0, for instance, and we vary in y, we see that

$$b(0,y) = \begin{cases} 1 & \text{if } y = 0, \\ 0 & \text{if } y \neq 0. \end{cases}$$

In particular, this fails to be continuous at y = 0, hence we cannot differentiate with respect to y there. As a result,  $\partial_2 b(0,0)$  fails to exist.

(b) One example of such a function b is the following:

$$b: \mathbb{R}^2 \to \mathbb{R}, \qquad b(x,y) = egin{cases} 1 & ext{if } y \in \mathbb{Q}, \\ 0 & ext{if } y 
otin \mathbb{Q}. \end{cases}$$

(Here,  $\mathbb{Q}$  is the set of rational numbers.)

Again, b is always constant if we hold y constant and vary only with respect to x. As a result,  $\partial_1 b(x,y) = 0$  for all  $(x,y) \in \mathbb{R}^2$ . On the other hand, if we fix any x-value and vary

in y, then the resulting function  $y\mapsto b(x,y)$  fails to be continuous at any value of y. As a result,  $\partial_2 b(x,y)$  cannot exist at any  $(x,y)\in\mathbb{R}^2$ .