Solutions to the problems from Written assignment 2

Math 222 Winter 2015

1. Determine if the following limits exist, and if a limit exists, find its value.

(a) The limit of
$$f(x,y) = \frac{x^2y}{x^4 + y^2}$$
 as $(x,y) \to (0,0)$.

Solution: At first glance, it might seem that there is a "fourth order smallness" in the denominator, and only a "third order smallness" in the numerator, which would suggest that the function must "blow up" at (x,y) = (0,0). However, this is not true. In order for the denominator to behave like x^4 , the variable y must behave like x^2 , which means that the numerator would be like x^4 . Taking a clue from this observation, let us now check what happens to f(x,y) when $y = ax^2$ and $x \to 0$, for some real constant a. Thus putting $y = ax^2$ into f(x,y), we get

$$f(x, ax^2) = \frac{ax^4}{x^4 + a^2x^4} = \frac{a}{1 + a^2},\tag{1}$$

which means that the limit of f(x, y) as the point (x, y) approaches (0, 0) following different paths will be different. For example, note from (1), that

$$\lim_{x \to 0} f(x,0) = 0, \quad \text{and} \quad \lim_{x \to 0} f(x,x^2) = \frac{1}{2}.$$
 (2)

Therefore the limit of f(x,y) as $(x,y) \to (0,0)$ does not exist.

To expand on the last point a bit, suppose that the limit exists and equal to s, i.e.,

$$\lim_{(x,y)\to(0,0)} f(x,y) = s. \tag{3}$$

By definition, this means that for any given $\varepsilon > 0$, there exists $\delta > 0$ such that

$$|f(x,y) - s| < \varepsilon$$
 whenever $x^2 + y^2 < \delta^2$. (4)

Let $\delta > 0$ be a value $\delta < 1$ that corresponds to $\varepsilon = \frac{1}{8}$, that is,

$$|f(x,y) - s| < \frac{1}{8}$$
 whenever $x^2 + y^2 < \delta^2$. (5)

Consider the points $(x_1, y_1) = (\frac{\delta}{2}, 0)$ and $(x_2, y_2) = (\frac{\delta}{2}, (\frac{\delta}{2})^2)$. These points are in the disk of radius δ centred at (0,0), that is, they satisfy $x_1^2 + y_1^2 < \delta^2$ and $x_2^2 + y_2^2 < \delta^2$, and hence by (5), we have

$$|f(x_1, y_1) - s| < \frac{1}{8},$$
 and $|f(x_2, y_2) - s| < \frac{1}{8}.$ (6)

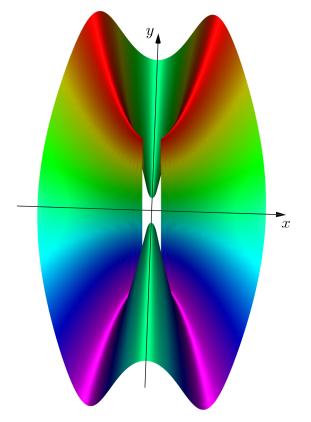
However, from (1) we know that

$$f(x_1, y_1) = 0$$
, and $f(x_2, y_2) = \frac{1}{2}$, (7)

which, in light of (6), yields

$$|s| < \frac{1}{8}, \quad \text{and} \quad |s - \frac{1}{2}| < \frac{1}{8}.$$
 (8)

Clearly this is impossible, and therefore the assumption (3) cannot be true.



(b) Colour density plot of f(x, y). Different hues represent different values. On this diagram, red represents values near zero, blue represents positive, and green represents negative values.

(a) Depiction of the graph of f(x, y).

Figure 1: The function f(x,y) from Problem 1(a).

(b) The limit of $f(x,y) = \frac{x^2y^2}{x^2 + y^2}$ as $(x,y) \to (0,0)$.

Solution: A clue that the limit must exist can be gleaned from the fact that we have a "fourth order smallness" in the numerator, while there is only a "second order smallness" in the denominator. We observe that

$$0 \le x^2 y^2 \le x^2 y^2 + x^4 = x^2 (x^2 + y^2), \tag{9}$$

and hence

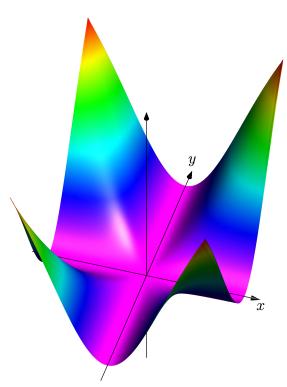
$$0 \le \frac{x^2 y^2}{x^2 + y^2} = \frac{x^2 (x^2 + y^2)}{x^2 + y^2} \le x^2, \quad \text{for} \quad (x, y) \ne (0, 0).$$
 (10)

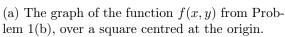
This shows that $f(x,y) \to 0$ as $(x,y) \to (0,0)$.

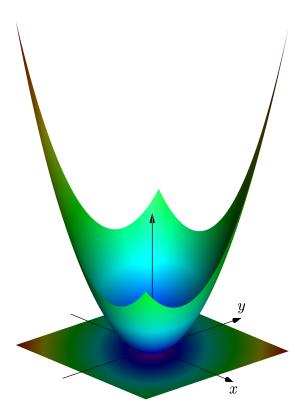
To be more precise, given any $\varepsilon > 0$, we set $\delta = \sqrt{\varepsilon}$. Then for $x^2 + y^2 < \delta^2$, we have

$$0 \le f(x,y) \le x^2 < \delta^2 = \varepsilon, \tag{11}$$

which confirms that $f(x,y) \to 0$ as $(x,y) \to (0,0)$.







(b) The graph and a colour density plot of the function f(x, y) from Problem 1(c), over a square centred at the origin.

Figure 2: Illustrations for Problem 1(b) and Problem 1(c).

(c) The limit of
$$f(x,y) = \frac{x^3 - y^3}{x - y}$$
 as $(x,y) \to (1,1)$.

Solution: For $(x,y) \neq (0,0)$, we have

$$f(x,y) = \frac{x^3 - y^3}{x - y} = \frac{(x - y)(x^2 + xy + y^2)}{x - y} = x^2 + xy + y^2.$$
 (12)

We know that the function

$$g(x,y) = x^2 + xy + y^2, (13)$$

is a continuous function of the two variables (x, y), and so

$$\lim_{(x,y)\to(1,1)} g(x,y) = g(1,1) = 3. \tag{14}$$

Since the function f(x,y) coincides with g(x,y) as long as $(x,y) \neq (0,0)$, we conclude that

$$\lim_{(x,y)\to(1,1)} f(x,y) = \lim_{(x,y)\to(1,1)} g(x,y) = g(1,1) = 3.$$
 (15)

2. Find the coordinates of the point (x, y, z) on the plane z = x + y + 4 which is closest to the origin. The solution should involve partial derivatives, and direct geometric reasonings that bypass partial derivatives are not allowed.

Solution: The square of the distance from a point (x, y, z) on the plane to the origin (0, 0, 0) is

$$f(x,y) = x^2 + y^2 + (x+y+4)^2. (16)$$

To find the critical points, we set up the equations

$$\frac{\partial}{\partial x}f(x,y) = 2x + 2(x+y+4) = 4x + 2y + 8 = 0,
\frac{\partial}{\partial y}f(x,y) = 2y + 2(x+y+4) = 2x + 4y + 8 = 0,$$
(17)

whose only solution is

$$x = y = -\frac{4}{3}. (18)$$

We infer that the only critical point of f(x,y) is $(x^*,y^*)=(-\frac{4}{3},-\frac{4}{3})$, and that

$$f(x^*, y^*) = \frac{16}{3}. (19)$$

The question is: Is this the minimum value of f? To answer this question, we first try to show that f(x,y) is large when the point (x,y) is far away from the origin. If (x,y) is outside the open disk $D_R = \{(x,y) : x^2 + y^2 < R^2\}$ of radius R > 0, that is, if $x^2 + y^2 \ge R^2$, then we have

$$f(x,y) = x^2 + y^2 + (x+y+4)^2 \ge x^2 + y^2 \ge R^2.$$
 (20)

In particular, fixing R = 4, we get

$$f(x,y) \ge 16 > \frac{16}{3} = f(x^*, y^*)$$
 for $x^2 + y^2 \ge R^2$, (21)

and since (x^*, y^*) is in the disk D_R , we conclude that any possible minimizer must be contained in the disk D_R . Now we apply the Weierstrass existence theorem in the closed disk $\bar{D}_R =$ $\{(x,y): x^2 + y^2 \leq R^2\}$, to infer that there exists a minimizer of f over the closed disk \bar{D}_R . By (21), a minimizer cannot be on the boundary of \bar{D}_R , so it must be in the open disk D_R . This means that any minimizer must be a critical point of f in D_R , but we know that there is only one critical point, implying that there is only one minimizer of f over \bar{D}_R , and the minimizer is the point (x^*, y^*) . Note that at this point all we know is that (x^*, y^*) is the minimizer of fover \bar{D}_R . However, invoking (21) once again, we conclude that (x^*, y^*) is indeed the minimizer of f over \mathbb{R}^2 . Finally, since we were asked to find the coordinates of the point (x, y, z), we note that the minimizer (x^*, y^*) corresponds to the point

$$(x, y, z) = (-\frac{4}{3}, -\frac{4}{3}, \frac{4}{3}),$$
 (22)

on the plane z = x + y + 4.

3. Find the maximum and minimum values of f(x, y, z) = 2x - y + 4z on the sphere $x^2 + y^2 + z^2 = 1$. Here you can use any type of reasonings, including geometric ones.

Solution: Let us use the notations X = (x, y, z) and V = (2, -1, 4). Then the problem is equivalent to minimizing and maximizing the function

$$f(X) = V \cdot X,\tag{23}$$

over the sphere |X| = 1. We have

$$f(X) = V \cdot X = |V||X|\cos\theta = |V|\cos\theta = \sqrt{2^2 + 1^2 + 4^2}\cos\theta = \sqrt{21}\cos\theta,$$
 (24)

where θ is the angle between the vectors X and V. It is now clear that the maximum is obtained at $\theta = 0$ and the minimum is obtained at $\theta = \pi$. The corresponding values are

$$f_{\text{max}} = \sqrt{21}, \quad \text{and} \quad f_{\text{min}} = -\sqrt{21}.$$
 (25)

This answers the question completely, but if we wanted to find the points at which the maximum and the minimum values are attained, the maximizer of f(X) over |X| = 1 is the vector

$$X^* = \frac{1}{|V|}V = \frac{1}{\sqrt{21}}(2, -1, 4) = \left(\frac{2}{\sqrt{21}}, -\frac{1}{\sqrt{21}}, \frac{4}{\sqrt{21}}\right),\tag{26}$$

and the minimizer is

$$X_* = -\frac{1}{|V|}V = \left(-\frac{2}{\sqrt{21}}, \frac{1}{\sqrt{21}}, -\frac{4}{\sqrt{21}}\right). \tag{27}$$

4. Let $f(x,y) = 5x - 7y + 4xy - 7x^2 + 4y^2$ be a function defined in the unit square $0 \le x \le 1$, $0 \le y \le 1$. Find the maximum and minimum values of f and where they occur.

Solution: By the Weierstrass existence theorem, there exist a maximizer and a minimizer in the (closed) square $\bar{Q} = \{(x,y) : 0 \le x \le 1, \ 0 \le y \le 1\}$. If there is a maximizer (or a minimizer) in $Q = \{(x,y) : 0 < x < 1, \ 0 < y < 1\}$, then it must be a critical point. From the equations

$$\frac{\partial}{\partial x}f(x,y) = 5 + 4y - 14x = 0,$$

$$\frac{\partial}{\partial y}f(x,y) = -7 + 4x + 8y = 0,$$
(28)

it follows that $(x^*, y^*) = (\frac{17}{32}, \frac{39}{64})$ is the only critical point of f in Q. For later reference, let us compute

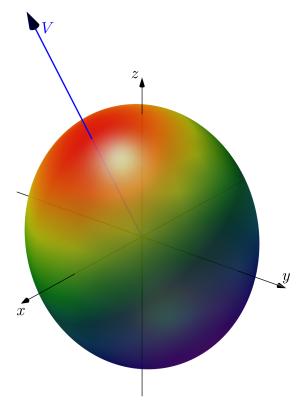
$$f(x^*, y^*) = f(\frac{17}{32}, \frac{39}{64}) = -\frac{103}{128}.$$
 (29)

Let us also compute the values of f at the four corners of the square \bar{Q} :

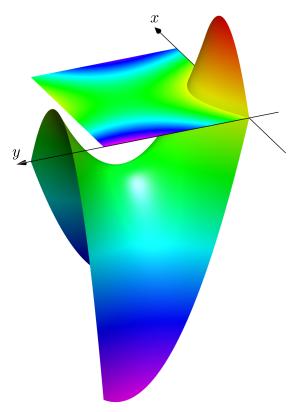
$$f(0,0) = 0,$$
 $f(0,1) = -3,$ $f(1,0) = -2,$ $f(1,1) = -1.$ (30)

It remains to check the four sides of \bar{Q} . At the bottom edge $\ell_1 = \{0 < x < 1, y = 0\}$, the values of f are recorded in the single variable function

$$g_1(x) = f(x,0) = 5x - 7x^2.$$
 (31)



(a) The function $f(x,y,z) = V \cdot X$ from Problem 3 for X = (x,y,z) on the unit sphere is depicted by a colour density plot on the sphere. Red represents high values, and blue represents low values.



(b) The graph and a colour density plot of the function f(x,y) from Problem 4 over the unit square $\bar{Q}=\{0\leq x\leq 1,\, 0\leq y\leq 1\}.$

Figure 3: Illustrations for Problem 3 and Problem 4.

It is easy to find the critical point $x_1^* = \frac{5}{14}$, which gives

$$f(x_1^*, 0) = g_1(x_1^*) = \frac{25}{28}. (32)$$

At the top edge $\ell_2 = \{0 < x < 1, y = 1\}$, we have

$$g_2(x) = f(x, 1) = 5x - 7 + 4x - 7x^2 + 4 = -7x^2 + 9x - 3,$$
 (33)

whose critical point is $x_2^* = \frac{9}{14}$, with the corresponding value

$$f(x_2^*, 1) = g_2(x_2^*) = -\frac{3}{28}. (34)$$

As for the left edge $\ell_3 = \{x = 0, 0 < y < 1\}$, we have

$$g_3(y) = f(0,y) = -7y + 4y^2.$$
 (35)

The critical point is $y_3^* = \frac{7}{8}$, and the function value is

$$f(0, y_3^*) = g_3(y_3^*) = -\frac{49}{16}. (36)$$

Finally, at the right edge $\ell_4 = \{x = 1, 0 < y < 1\}$, the values of f are

$$g_4(y) = f(1,y) = 5 - 7y + 4y - 7 + 4y^2 = 4y^2 - 3y - 2.$$
 (37)

The only critical point of g_4 is $y_4^* = \frac{3}{8}$, with the value

$$f(1, y_4^*) = g_4(y_4^*) = -\frac{41}{16}. (38)$$

Now, by comparing the values (29), (30), (32), (34), (36), and (38), we conclude that the maximum value of f over \bar{Q} is $\frac{25}{28}$, which occurs at $(x_1^*, 0) = (\frac{5}{14}, 0)$, and the minimum value of f over \bar{Q} is $-\frac{49}{16}$, which occurs at $(0, y_3^*) = (0, \frac{7}{8})$.

5. Find the maximum and minimum values of the function $f(x,y) = 5x^2 - 22xy + 5y^2 + 8$ in the disk $x^2 + y^2 \le 25$.

Solution: By the Weierstrass existence theorem, there exist a maximizer and a minimizer in the (closed) disk $\bar{D} = \{(x,y) : x^2 + y^2 \leq 25\}$. If there is a maximizer (or a minimizer) in $D = \{(x,y) : x^2 + y^2 < 25\}$, then it must be a critical point. From the equations

$$\frac{\partial}{\partial x}f(x,y) = 10x - 22y = 0, \qquad \frac{\partial}{\partial y}f(x,y) = -22x + 10y = 0, \tag{39}$$

it follows that $(x^*, y^*) = (0, 0)$ is the only critical point of f in D. For later reference, let us compute

$$f(x^*, y^*) = f(0, 0) = 8.$$
 (40)

Now we parameterize the boundary of \bar{D} as

$$(x(t), y(t)) = (5\cos t, 5\sin t), \qquad t \in \mathbb{R}. \tag{41}$$

Note that for any t_1 and t_2 satisfying $t_2 = t_1 + 2\pi n$ with some integer n, we have $x(t_1) = x(t_2)$ and $y(t_1) = y(t_2)$, meaning that the parameter values t_1 and t_2 correspond to the same point on the boundary (circle) of \bar{D} . The values of f along the boundary gives rise to the function

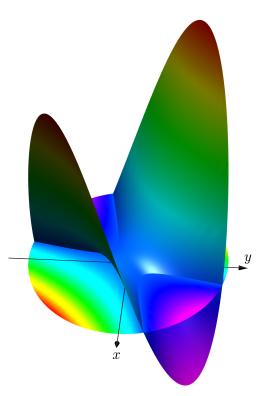
$$g(t) = f(x(t), y(t)) = 5 \cdot 25 \cos^2 t - 22 \cdot 25 \sin t \cos t + 5 \cdot 25 \sin^2 t + 8$$

= 125 - 22 \cdot 25 \sin t \cos t + 8 = 133 - 275 \sin 2t, (42)

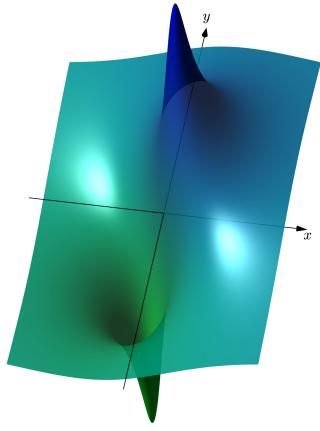
where we have used the identity $\sin 2t = 2\sin t\cos t$. From the properties of sine, we infer that the minimum of g is obtained at $2t = \frac{\pi}{2} + 2\pi n$ for integer n, and the maximum of g is obtained at $2t = \frac{3\pi}{2} + 2\pi n$ for integer n. In terms of t, the minimum is at $t = \frac{\pi}{4} + \pi n$, which means that there are two minimizers corresponding to $t_1 = \frac{\pi}{4}$ and to $t_2 = \frac{\pi}{4} + \pi = \frac{5\pi}{4}$. Similarly, the maximum is obtained at $t = \frac{3\pi}{4} + \pi n$, giving two maximizers corresponding to $t_3 = \frac{3\pi}{4}$ and to $t_4 = \frac{3\pi}{4} + \pi = \frac{7\pi}{4}$. The values of f at these points are

$$g(t_1) = g(t_2) = 133 - 275 = -142$$
, and $g(t_3) = g(t_4) = 133 + 275 = 408$. (43)

A comparison of the preceding values with (40) makes it clear that the maximum value of f in \bar{D} is 408, and the minimum value is -142.



(a) The graph and a colour density plot of the function f(x,y) from Problem 5 over the disk $\bar{D}=\{x^2+y^2\leq 25\}.$



(b) The graph of the function f(x,y) from Problem 6, over a square centred at the origin.

Figure 4: Illustrations for Problem 3 and Problem 4.

6. Find the maximum and minimum values of

$$f(x,y) = \frac{x+y}{2+x^2+y^2}.$$

Solution: The critical points of f must satisfy

$$\frac{\partial}{\partial x}f(x,y) = \frac{2+x^2+y^2-(x+y)\cdot 2x}{(2+x^2+y^2)^2} = \frac{2-x^2+y^2-2xy}{(2+x^2+y^2)^2} = 0,$$

$$\frac{\partial}{\partial y}f(x,y) = \frac{2+x^2+y^2-(x+y)\cdot 2y}{(2+x^2+y^2)^2} = \frac{2+x^2-y^2-2xy}{(2+x^2+y^2)^2} = 0,$$
(44)

which imply the equations

$$2 - x^{2} + y^{2} - 2xy = 0,$$

$$2 + x^{2} - y^{2} - 2xy = 0.$$
(45)

By adding and subtracting one of the equations from the other, we arrive at

$$xy = 1, x^2 - y^2 = 0, (46)$$

whose only solutions are

$$(x_1, y_1) = (1, 1),$$
 and $(x_2, y_2) = (-1, -1).$ (47)

For the values of f at the critical points, we have

$$f(x_1, y_1) = \frac{1}{2}$$
, and $f(x_2, y_2) = -\frac{1}{2}$. (48)

The question is: Are they the maximum and minimum values of f? To answer this question, we first try to show that f(x,y) is close to 0 when the point (x,y) is far away from the origin. Given (x,y), let $r=\sqrt{x^2+y^2}$ be the distance from (x,y) to the origin (0,0). Then we have $|x| \le r$ and $|y| \le r$, and so

$$|f(x,y)| = \frac{|x+y|}{2+x^2+y^2} \le \frac{|x|+|y|}{2+x^2+y^2} \le \frac{2r}{2+r^2}.$$
 (49)

Moreover, if (x, y) is *outside* the open disk $D_R = \{(x, y) : x^2 + y^2 < R^2\}$ of radius R > 0, that is, if $r \ge R$, then we have

$$|f(x,y)| \le \frac{2r}{2+r^2} \le \frac{2r}{r^2} = \frac{2}{r} \le \frac{2}{R}.$$
 (50)

In particular, fixing R = 8, we get

$$|f(x,y)| \le \frac{1}{4}$$
 for $x^2 + y^2 \ge R^2$. (51)

Since both points (x_1, y_2) are (x_2, y_2) are in the disk D_R , we conclude that any possible maximizers and minimizers must be contained in the disk D_R . Now we apply the Weierstrass existence theorem in the closed disk $\bar{D}_R = \{(x,y): x^2 + y^2 \leq R^2\}$, to infer that there exist a maximizer and a minimizer of f over the closed disk \bar{D}_R . By (51), neither a maximizer nor a minimizer can be on the boundary of \bar{D}_R , so they must be in the open disk D_R . This means that any maximizer must be a critical point of f in D_R , and comparing the values (48), we infer that there is only one maximizer of f over \bar{D}_R , and the maximizer is the point (x_1, y_1) . Similarly, there is only one minimizer of f over \bar{D}_R , and the minimizer is the point (x_2, y_2) . Note that at this point all we know is that (x_1, y_1) is the maximizer of f over \bar{D}_R and that (x_2, y_2) is the minimizer of f over \bar{D}_R . However, invoking (51) once again, we conclude that (x_1, y_1) is indeed the maximizer of f over \mathbb{R}^2 and that (x_2, y_2) is indeed the minimizer of f over \mathbb{R}^2 . The final answer is that the maximum value of f in \mathbb{R}^2 is $\frac{1}{2}$, and the minimum value is $-\frac{1}{2}$.

7. Find the most economical dimensions of a closed rectangular box of volume 3 cubic units if the cost of the material per square unit for (i) the top and bottom is 2, (ii) the front and back is 2 and (iii) the other two sides is 8.

Solution: Let us denote the width of the box by x, the height by z, and the depth by y. Then the combined area of the top and bottom faces is 2xy, the area of the front and back faces is 2xz, and the area of the other two sides is 2yz. Thus the problem is to find the minimizer of

$$F(x, y, z) = 4xy + 4xz + 16yz, \qquad \text{subject to} \quad xyz = 3. \tag{52}$$

We look for the solution satisfying x > 0, y > 0, and z > 0, because if one of x, y, and z is 0, the volume of the box cannot be equal to 3. Then by using the volume constraint xyz = 3, we can express z in terms of x and y, resulting in the reformulation of the problem as minimizing

$$f(x,y) = 4xy + \frac{12}{y} + \frac{48}{x},\tag{53}$$

over the quadrant $H = \{(x, y) : x > 0, y > 0\}$. First, let us find the critical points of f. The relevant equations are

$$\frac{\partial}{\partial x}f(x,y) = 4y - \frac{48}{x^2} = 0,$$

$$\frac{\partial}{\partial y}f(x,y) = 4x - \frac{12}{y^2} = 0,$$
(54)

which lead us to $x^2y = 12$ and $xy^2 = 3$. If we divide one equation by the other, we get x = 4y, and this in turn yields that

$$(x^*, y^*) = (\sqrt[3]{48}, \sqrt[3]{\frac{3}{4}}),$$
 (55)

is the only critical point of f over H. Note that the corresponding z-value is $z^* = y^* = \sqrt[3]{48}$. (The variables y and z play indistinguishable roles in the original problem, so for quick calculations, we could have set y = z from the beginning and could have transformed the whole problem into a single variable minimization problem.)

The question is now if (x^*, y^*) is indeed a minimizer of f over H. Intuitively, from (53) it is clear that f(x, y) tends to ∞ if x > 0 and y > 0 are small, or if they are large. To make it precise, given R > 0, let

$$Q_R = \{(x, y) : \frac{1}{R} < x < R^2, \frac{1}{R} < y < R^2\}.$$
 (56)

We want to show that if the point (x, y) is outside the square Q_R with R > 0 large, then f(x, y) is large. Suppose that $x \leq \frac{1}{R}$ (Figure 5(b), blue region). Then we have

$$f(x,y) = 4xy + \frac{12}{y} + \frac{48}{x} \ge \frac{48}{x} \ge 48R. \tag{57}$$

Similarly, for $y \leq \frac{1}{R}$ (Figure 5(b), green region plus part of the blue region), we have

$$f(x,y) = 4xy + \frac{12}{y} + \frac{48}{x} \ge \frac{12}{y} \ge 12R.$$
 (58)

Now suppose that $x > \frac{1}{R}$ and $y \ge R^2$ (Figure 5(b), red region). Then we have

$$f(x,y) = 4xy + \frac{12}{y} + \frac{48}{x} \ge 4xy \ge 4 \cdot \frac{1}{R} \cdot R^2 = 4R.$$
 (59)

Finally, for $y > \frac{1}{R}$ and $x \ge R^2$ (Figure 5(b), yellow region plus part of the red region), we have

$$f(x,y) = 4xy + \frac{12}{y} + \frac{48}{x} \ge 4xy \ge 4 \cdot R^2 \cdot \frac{1}{R} = 4R,$$
(60)

and a combination of the last four formulas gives

$$f(x,y) \ge 4R, \quad \text{for} \quad (x,y) \notin Q_R.$$
 (61)

Therefore, by choosing R > 0 sufficiently large, we can ensure that $f(x,y) > f(x^*,y^*)$ for all (x,y) outside Q_R , meaning that any minimizer of f over H must be contained in Q_R . Let us fix such a value for R. Then as usual, the Weierstrass existence theorem guarantees the existence of a minimizer of f over the closed set \bar{Q}_R , where

$$\bar{Q}_R = \{(x,y) : \frac{1}{R} \le x \le R^2, \frac{1}{R} \le y \le R^2\}.$$
 (62)

We have chosen R > 0 so large that $f(x,y) > f(x^*,y^*)$ for all (x,y) outside Q_R , which rules out the possibility that a minimizer over \bar{Q}_R is on the boundary of \bar{Q}_R . Hence all minimizers are in Q_R , and at least one such minimizer exists. Since Q_R is open, all minimizers must be critical points, but we have only one critical point, thus we infer that (x^*,y^*) is the only minimizer of f over \bar{Q}_R . Finally, recalling that $f(x,y) > f(x^*,y^*)$ for all (x,y) outside Q_R , we conclude that (x^*,y^*) is the only minimizer of f over H.

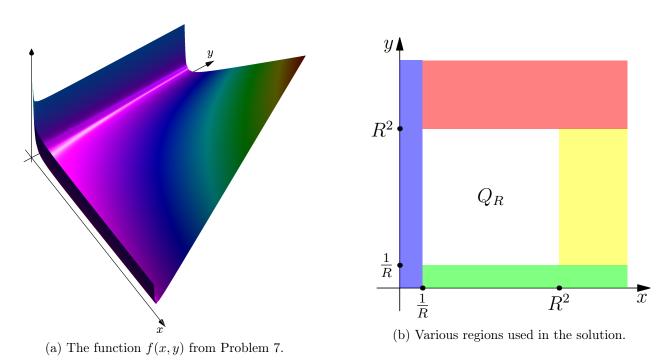


Figure 5: Illustrations for Problem 7.