

MPZ 4230 – Engineering Mathematics II
Assignment No. 01 – Academic Year 2006

1. (a). Let $\underline{F}(x, y, z) = yz \underline{i} + (y^2 + xz) \underline{j} + xy \underline{k}$

Is this vector field conservative?

If so find ϕ such that $\underline{F} = \nabla\phi$

(b). Find the equations of the tangent plane and normal line to the surface $x^2yz + 3y^2 = 2xz^2 - 8z$ at the point $(1, 2, -1)$

2. Let $f(x, y, z) = x \sin(yz)$

(i). Find ∇f

(ii). The directional derivative of f at $(1, 3, 0)$ in the direction $\underline{v} = \underline{i} + 2\underline{j} - \underline{k}$

3. Suppose that the temperature of a point (x, y, z) in space is given by

$T(x, y, z) = \frac{80}{(1 + x^2 + 2y^2 + 3z^2)}$, where T is measure in $^{\circ}\text{C}$ and x, y, z in meters. In which direction does the temperature increase test of the point $(1, 1, -2)$? What is the maximum rate of increase?

4. Let $f(x, y) = 2x^3 - 6x^2y + 18y^3 + 3x^2$.

(i). Find and classify the critical points of $f(x, y)$

(ii). $0 \leq a \leq \frac{3}{4}$, & let T be the triangle with vertices $(0, 0)$ $(a, 0)$ (a, a) . Let R be the set of all points inside on

Find a such that $\max_{(x, y) \in R} f(x, y) = 5a^2$

5. Prove that cauchy's integral formula.

Evaluate $\frac{1}{2\pi i} \oint_C \frac{e^z}{z-2} dz$

(i). If C is $|z| = 1$

(ii). If C is $|z| = 3$



6. (a). Find the taylor series for the following functions of the indicated points.

(i). e^z at $z = 0$

(ii). $\frac{1-z}{z-3}$ centered at $z = 1$

(b). Show that $\ln(1+z) = \sum_{n=1}^{\infty} \frac{(-1)^{n+1} z^n}{n}$

Please send your answers according to the Activity Diary Due Date to the following address

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B

Model Answer 01 – MPZ 4230
Academic Year 2006

$$\begin{aligned}
 1. \text{ Curl } \underline{F} &= \begin{vmatrix} \underline{i} & \underline{j} & \underline{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ yz & (y^2 + xz) & xy \end{vmatrix} \\
 &= \underline{i}(x-x) - \underline{j}(y-y) + \underline{k}(z-z) \\
 &= 0
 \end{aligned}$$

$\therefore \underline{F}$ is conservative

Therefore then exist ϕ such that $F = \nabla \phi$

$$yz \underline{i} + (y^2 + xz) \underline{j} + xy \underline{k} = \underline{i} \frac{\partial \phi}{\partial x} + \underline{j} \frac{\partial \phi}{\partial y} + \underline{k} \frac{\partial \phi}{\partial z}$$

$$\frac{\partial \phi}{\partial x} = yz \quad \text{----- (1)}$$

$$\frac{\partial \phi}{\partial y} = y^2 + xz \quad \text{----- (2)}$$

$$\frac{\partial \phi}{\partial z} = xy \quad \text{----- (3)}$$

$$\begin{aligned}
 (1) \Rightarrow \phi &= xyz + f(y, z) \\
 \frac{\partial \phi}{\partial y} &= xz + \frac{\partial}{\partial y} f(y, z)
 \end{aligned}$$

$$(2) \Rightarrow y^2 + xz = xz + \frac{\partial}{\partial y} f(y, z)$$

$$y^2 = \frac{\partial}{\partial y} f(y, z)$$

$$f(y, z) = y \frac{y^2}{3} + g(z)$$

$$\phi = xyz + y \frac{y^2}{3} + g(z)$$

$$\frac{\partial \phi}{\partial z} = xy + \frac{\partial}{\partial z} g(z)$$

$$(3) \Rightarrow xy = xy + \frac{\partial}{\partial z} g(z)$$

$$\frac{\partial}{\partial z} g(z) = 0$$

$$\Rightarrow g(z) = c$$

\uparrow
 Constant

f at (1, 3, 0)

$$\text{directional derivative} = \underline{i} + 2\underline{j} - \underline{k}$$

$$\underline{D}_n \phi = \underline{\nabla} \phi \cdot \underline{n}$$

$$\underline{n} = \frac{\underline{i} + 2\underline{j} - \underline{k}}{\sqrt{6}}$$

$$\underline{\nabla} \phi \Big|_{(1,3,0)} = 3\underline{k}$$

$$\underline{\nabla} \phi \cdot \underline{n} = \frac{-3}{\sqrt{6}}$$

$$3. T(x, y, z) = \frac{80}{(1+x^2+2y^2+3z^2)}$$

Temperature increases in the direction of $\underline{\nabla} T$.

$$\underline{\nabla} T = \frac{\partial T}{\partial x} \underline{i} + \frac{\partial T}{\partial y} \underline{j} + \frac{\partial T}{\partial z} \underline{k}$$

$$= \frac{80 \cdot (-2x) \underline{i}}{(1+x^2+2y^2+3z^2)^2} + \frac{80(-4y) \underline{j}}{(1+x^2+2y^2+3z^2)^2} + \frac{80(-6z) \underline{k}}{(1+x^2+2y^2+3z^2)^2}$$

$$\underline{\nabla} T \Big|_{(1,1,2)} = -\frac{160}{16^2} \underline{i} - \frac{320}{16^2} \underline{j} + \frac{12 \times 80}{16^2} \underline{k}$$

$$\underline{\nabla} T \Big|_{(1,1,2)} = -\frac{10}{16} \underline{i} - \frac{20}{16} \underline{j} + \frac{12 \times 5}{16} \underline{k}$$

$$= -\frac{5}{8} \underline{i} - \frac{5}{4} \underline{j} + \frac{15}{4} \underline{k}$$

$$\begin{aligned} \text{maximum rate of increase } |\underline{\nabla} T| &= \frac{\sqrt{25+100+900}}{8} \\ &= \frac{\sqrt{1025}}{8} \end{aligned}$$

$$4. f(x, y) = 2x^3 - 6x^2y + 18y^3 + 3x^2$$

$$\frac{\partial f}{\partial x} = 6x^2 - 12xy + 6x \qquad \frac{\partial f}{\partial y} = -6x^2 + 54y^2$$

$$\frac{\partial^2 f}{\partial x^2} = 12x - 12y + 6 \qquad \frac{\partial^2 f}{\partial y^2} = 108y$$

$$\frac{\partial^2 f}{\partial x \partial y} = -12x$$

For critical points

$$\frac{\partial f}{\partial x} = 0 \quad \frac{\partial f}{\partial y} = 0$$

$$6x^2 - 12x + 6x = 0$$

$$x(x - 2y + 1) = 0$$

$$x = 0 \text{ or } x = -1 + 2y$$

$$-6x^2 + 54y^2 = 0$$

$$9y^2 = x^2$$

$$3y = \pm x$$

$$y = \frac{x}{3} \text{ or } y = -\frac{x}{3}$$

Critical points $(0, 0)$ $(-\frac{3}{5}, \frac{1}{5})$ $(-3, -1)$

Point	$A = \frac{\partial^2 f}{\partial x^2}$	$B = \frac{\partial f}{\partial x \partial y}$	$C = \frac{\partial^2 f}{\partial y^2}$	$D = AC - B^2$	Nature
$(0, 0)$	6	0	0	0	May be a Max, Min or Saddle
$(-3, -1)$	-18	36	-108	(+)	Max
$(-\frac{3}{5}, \frac{1}{5})$	-3.6	7.2	21.6	(-)	Saddle

When $D = 0$

Around $(0, 0)$

[In a neighborhood of $(0, 0)$]

Check the behavior of the function

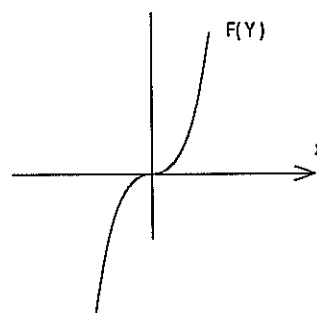
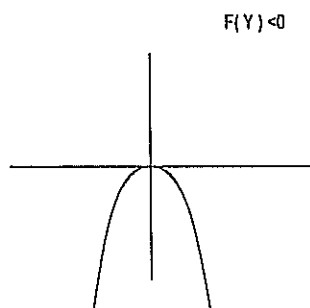
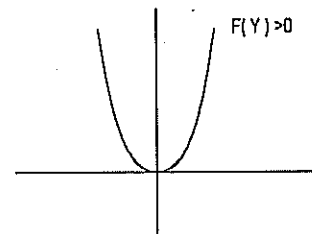
$$f(x, y) = 2x^3 - 6x^2y + 18y^3 + 3x^2$$

$$f(0, y) = 18y^3$$

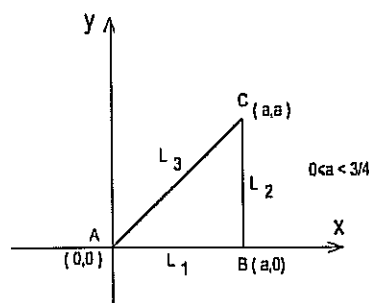
$$y > 0 \cdot f(0, y) > 0$$

$$y < 0 \cdot f(0, y) < 0$$

$(0, 0)$ is a saddle point



(ii).



Find Max on the boundary.

On AB

$$y = 0 \quad 0 \leq x \leq \frac{3}{4}$$

$$z = f(x, 0) = 2x^3 + 3x^2$$

$$f'(x, 0) = 0$$

$$6x^2 + 6x = 0$$

$$x(x + 1) = 0 \Rightarrow \text{Stationary point}$$

$$\text{since } 0 < a < \frac{3}{4}$$

(0, 0) is the stationary point

Function value of the stationary points and at the end points

$$\left. \begin{array}{l} \text{Stationary point } f(0,0) = 0 \\ \text{end point } f(0,0) = 2a^3 + 3a^2 \end{array} \right\} \text{AB}$$

On BC

$$x = a \quad 0 \leq y \leq a$$

$$f(a, y) = 2a^3 - 6a^2y + 18y^3 + 3a^2$$

$$f'(a, y) = 0$$

$$y = \pm \frac{a}{3}$$

$(a, \frac{a}{3})$ is the stationary point

$$\text{Function value } f(a, \frac{a}{3}) = 2a^3 - 2a^3 + \frac{2a^3}{3} + 3a^2$$

$$\begin{aligned} \text{Stationary point} &= \frac{9a^2 + 2a^3}{3} \\ &= 2a^3 - 6a^3 + 18a^3 + 3a^2 \\ &= 14a^3 + 3a^2 \end{aligned}$$

On AC

$$0 \leq x \leq a \quad 0 \leq y \leq a$$

$$x = y$$

$$f(x, x) = 14x^3 + 3x^2$$

$$f'(x, x) = 14 \times 3x^2 + 6x$$

$$f'(x, x) = 0 \text{ for stationary points}$$

$$7x^2 + x = 0$$

$$x = 0, x = -\frac{1}{7}$$

$$\Rightarrow y = 0, y = -\frac{1}{7}$$

$$\left. \begin{array}{l} \text{stationary point } (0, 0) \\ \text{end point } (a, a) \end{array} \right\} \begin{array}{l} (-\frac{1}{7}, -\frac{1}{7}) \\ \text{already considered} \end{array}$$

$$f(x, y) = f(a, a) = 14a^3 + 3a^2 \leftarrow \text{max}$$

$$[\because 14a^3 + 3a^2 > 2a^3 + 3a^2]$$

$$f_{(x,y)} = 5a^2$$

$$14a^3 + 3a^2 = 5a^2$$

$$7a^3 = a^2$$

$$a^2 (7a - 1) = 0$$

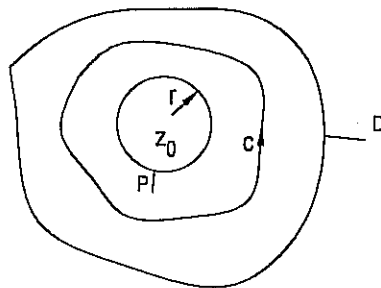
$$a = 0 \text{ or } a = \frac{1}{7}$$

$$a > 0 \text{ (given)}$$

$$\therefore a = \frac{1}{7}$$

5. Let $f(z)$ be analytic in D and z_0 is a fixed point in D the $f^{(n)} \frac{f(z)}{z - z_0}$ is not analytic in

D and the integral $\oint \frac{f(z)}{z - z_0}$ need not to be zero.



Proof

$$\oint \frac{f(z)}{z - z_0} dz = \oint_{\Gamma} \frac{f(z)}{z - z_0} dz$$

Where Γ is a circle with radius r
Centred at z_0

$$\Gamma : z : z_0 + re^{i\theta}, \theta : 0 \rightarrow 2\pi$$

$$z = z_0 + re^{i\theta} \text{ and } dz = i re^{i\theta} d\theta$$

but $\oint \frac{f(z_0)}{z-z_0} dz = f(z_0) \oint \frac{1}{z-z_0} = 2\pi i f(z_0)$

since $\oint_c \frac{f(z)}{z-z_0} dz = \oint_c \frac{f(z_0)}{z-z_0} dz + \oint_c \frac{f(z)-f(z_0)}{z-z_0} dz$

w.m.s.t. $\oint_0 \frac{f(z)-f(z_0)}{z-z_0} dz = 0 \left[\text{i.e. } \oint_r \frac{f(z)-f(z_0)}{z-z_0} dz = 0 \right]$

Since $f(z)$ is analytic at z_0

Take any $\epsilon > 0$, Then $\delta > 0$ s.t.

$|f(z) - f(z_0)| < \epsilon$ whenever $|z - z_0| < \delta$

Let $r < \delta$ and consider the contour C_0 centered at z_0 with radius r .

Thus $\left| \oint_r \frac{f(z)-f(z_0)}{z-z_0} \right| < \frac{\epsilon}{2\pi r} \cdot \frac{2\pi r}{1}$

length of C_0

$< \epsilon$

The value of ϵ can be made arbitrary small

$\therefore \oint_r \frac{f(z)-f(z_0)}{z-z_0} dz = 0$

Hence $\oint_c \frac{f(z)}{z-z_0} dz = 2\pi i f(z_0)$

$f(z_0) = \frac{1}{2\pi i} \oint_c \frac{f(z)}{z-z_0} dz$

(1) $f(z) = e^z$

$f(z)$ is analytic wherever in the domain D

$z = 2$ is a singular point

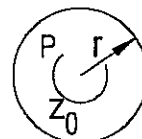
$z = 2$ is outside of the domain

\therefore using Cauchy's integral formulae $\frac{1}{2\pi i} \oint \frac{e^z}{z-2} dz = 0$

Then 2 is outside of $|z| = 1$ and inside of $|z| = 3$

i. $C : |z| = 1$, Then $\frac{e^z}{z-2}$ is analytic in C :

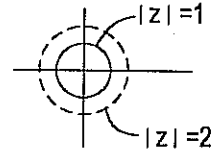
$\int_{|z|=1} \frac{e^z}{z-2} dz = 0$



ii. $c: |z|=3$, then $\frac{e^z}{z-2}$ is not analytic, then by C.I.F, $f(z) = e^z, z_0 = 2$

$$\therefore f(z_0) = \frac{1}{2\pi i} \oint \frac{f(z)}{z-z_0} dz$$

$$\Rightarrow f(2) = \frac{1}{2\pi i} \oint \frac{e^z}{z-2} dz = e^2$$



$$6. (i). f(z) = \sum_{n=0}^{\infty} \frac{f^n(0)}{n!} (z-0)^n$$

$$f(z) = e^z, f'(z) = e^z, \dots, f^n(z) = e^z$$

$$\therefore f^n(0) = 1$$

$$\begin{aligned} \therefore f(z) = e^z &= \sum_{n=0}^{\infty} \frac{1}{n!} z^n \\ &= 1 + z + \frac{z^2}{2!} + \frac{z^3}{3!} + \dots < 0 \end{aligned}$$

$$(ii). \sum_{x=0}^{\infty} z^n = \frac{1}{1-z}$$

$$\text{Let } z = z_1 - 1$$

$$\left| \frac{2}{z_1} \right| < 1$$

$$|z| > 2$$

$$|z_1 - 1| > 2$$

$$\therefore f(z) = -\frac{z_1}{z_1 - 2} = \frac{-1}{\left(1 - \frac{2}{z_1}\right)} = -\sum_{n=0}^{\infty} \left(\frac{2}{z_1}\right)^n$$

$$f(z) = -\sum_{n=0}^{\infty} \left(\frac{2}{z-1}\right)^n$$

(b). for $|z| < 1$

$$f(z) = \frac{1}{1+z}$$

$$= \sum_{n=0}^{\infty} \frac{f^n(0)}{n!} (z-1)^n$$

$$f'(z) = -\frac{1}{(1+z)^2}$$

$$f^2(z) = \frac{2}{(1+z)^3} \dots \dots \dots f^n(z) = \frac{n}{(1+z)^{n+1}}$$

$$\frac{1}{1+z} = \sum_{n=0}^{\infty} (-1)^n z^n, \quad |z| < 1 \quad \text{analytic \& differentiable}$$

$$\begin{aligned} \text{Since } \int \frac{1}{1+z} dz &= \sum_{n=0}^{\infty} (-1)^n \int z^n dz \\ &= \sum_{n=0}^{\infty} (-1)^n \frac{z^{n+1}}{n+1} \\ &= \sum_{n=1}^{\infty} (-1)^n \frac{z^n}{n} \end{aligned}$$