

CHALLENGE PROBLEMS

CHAPTER 11

A [Click here for answers.](#)

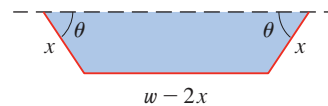
S [Click here for solutions.](#)

1. A rectangle with length L and width W is cut into four smaller rectangles by two lines parallel to the sides. Find the maximum and minimum values of the sum of the squares of the areas of the smaller rectangles.
2. Marine biologists have determined that when a shark detects the presence of blood in the water, it will swim in the direction in which the concentration of the blood increases most rapidly. Based on certain tests, the concentration of blood (in parts per million) at a point $P(x, y)$ on the surface of seawater is approximated by

$$C(x, y) = e^{-(x^2+2y^2)/10^4}$$

where x and y are measured in meters in a rectangular coordinate system with the blood source at the origin.

- (a) Identify the level curves of the concentration function and sketch several members of this family together with a path that a shark will follow to the source.
 - (b) Suppose a shark is at the point (x_0, y_0) when it first detects the presence of blood in the water. Find an equation of the shark's path by setting up and solving a differential equation.
3. A long piece of galvanized sheet metal w inches wide is to be bent into a symmetric form with three straight sides to make a rain gutter. A cross-section is shown in the figure.
 - (a) Determine the dimensions that allow the maximum possible flow; that is, find the dimensions that give the maximum possible cross-sectional area.
 - (b) Would it be better to bend the metal into a gutter with a semicircular cross-section than a three-sided cross-section?



4. For what values of the number r is the function

$$f(x, y, z) = \begin{cases} \frac{(x + y + z)^r}{x^2 + y^2 + z^2} & \text{if } (x, y, z) \neq 0 \\ 0 & \text{if } (x, y, z) = 0 \end{cases}$$

continuous on \mathbb{R}^3 ?

5. Suppose f is a differentiable function of one variable. Show that all tangent planes to the surface $z = xf(y/x)$ intersect in a common point.
6. (a) Newton's method for approximating a root of an equation $f(x) = 0$ (see Section 4.6) can be adapted to approximating a solution of a system of equations $f(x, y) = 0$ and $g(x, y) = 0$. The surfaces $z = f(x, y)$ and $z = g(x, y)$ intersect in a curve that intersects the xy -plane at the point (r, s) , which is the solution of the system. If an initial approximation (x_1, y_1) is close to this point, then the tangent planes to the surfaces at (x_1, y_1) intersect in a straight line that intersects the xy -plane in a point (x_2, y_2) , which should be closer to (r, s) . (Compare with Figure 2 in Section 4.6.) Show that

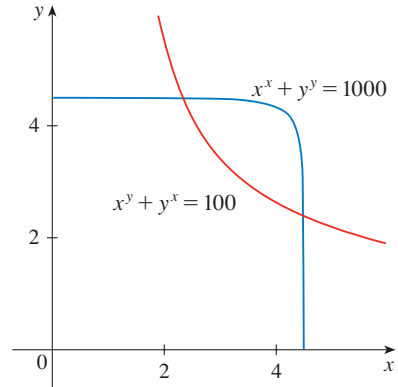
$$x_2 = x_1 - \frac{fg_y - f_y g}{f_x g_y - f_y g_x} \quad \text{and} \quad y_2 = y_1 - \frac{f_x g - f g_x}{f_x g_y - f_y g_x}$$

where f , g , and their partial derivatives are evaluated at (x_1, y_1) . If we continue this procedure, we obtain successive approximations (x_n, y_n) .

- (b) It was Thomas Simpson (1710–1761) who formulated Newton's method as we know it today and who extended it to functions of two variables as in part (a). (See the biography of Simpson on page 347.) The example that he gave to illustrate the method was to solve the system of equations

$$x^x + y^y = 1000 \quad x^y + y^x = 100$$

In other words, he found the points of intersection of the curves in the figure. Use the method of part (a) to find the coordinates of the points of intersection correct to six decimal places.



7. (a) Show that when Laplace's equation

$$\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} + \frac{\partial^2 u}{\partial z^2} = 0$$

is written in cylindrical coordinates, it becomes

$$\frac{\partial^2 u}{\partial r^2} + \frac{1}{r} \frac{\partial u}{\partial r} + \frac{1}{r^2} \frac{\partial^2 u}{\partial \theta^2} + \frac{\partial^2 u}{\partial z^2} = 0$$

- (b) Show that when Laplace's equation is written in spherical coordinates, it becomes

$$\frac{\partial^2 u}{\partial \rho^2} + \frac{2}{\rho} \frac{\partial u}{\partial \rho} + \frac{\cot \phi}{\rho^2} \frac{\partial u}{\partial \phi} + \frac{1}{\rho^2} \frac{\partial^2 u}{\partial \phi^2} + \frac{1}{\rho^2 \sin^2 \phi} \frac{\partial^2 u}{\partial \theta^2} = 0$$

8. Among all planes that are tangent to the surface $xy^2z^2 = 1$, find the ones that are farthest from the origin.
9. If the ellipse $x^2/a^2 + y^2/b^2 = 1$ is to enclose the circle $x^2 + y^2 = 2y$, what values of a and b minimize the area of the ellipse?

ANSWERS

S Solutions

1. $L^2W^2, \frac{1}{4}L^2W^2$ 3. (a) $x = w/3$, base = $w/3$ (b) Yes 9. $\sqrt{6}/2, 3\sqrt{2}/2$

SOLUTIONS

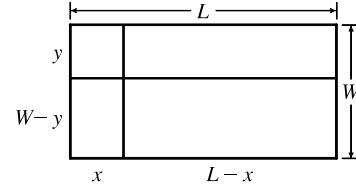
E Exercises

1. The areas of the smaller rectangles are $A_1 = xy$, $A_2 = (L - x)y$,

$$A_3 = (L - x)(W - y), A_4 = x(W - y). \text{ For } 0 \leq x \leq L,$$

$$0 \leq y \leq W, \text{ let}$$

$$\begin{aligned} f(x, y) &= A_1^2 + A_2^2 + A_3^2 + A_4^2 \\ &= x^2y^2 + (L - x)^2y^2 + (L - x)^2(W - y)^2 + x^2(W - y)^2 \\ &= [x^2 + (L - x)^2][y^2 + (W - y)^2] \end{aligned}$$



Then we need to find the maximum and minimum values of $f(x, y)$. Here

$$f_x(x, y) = [2x - 2(L - x)][y^2 + (W - y)^2] = 0 \Rightarrow 4x - 2L = 0 \text{ or } x = \frac{1}{2}L, \text{ and}$$

$$f_y(x, y) = [x^2 + (L - x)^2][2y - 2(W - y)] = 0 \Rightarrow 4y - 2W = 0 \text{ or } y = W/2.$$

Also $f_{xx} = 4[y^2 + (W - y)^2]$, $f_{yy} = 4[x^2 + (L - x)^2]$, and $f_{xy} = (4x - 2L)(4y - 2W)$. Then

$D = 16[y^2 + (W - y)^2][x^2 + (L - x)^2] - (4x - 2L)^2(4y - 2W)^2$. Thus when $x = \frac{1}{2}L$ and $y = \frac{1}{2}W$, $D > 0$ and

$f_{xx} = 2W^2 > 0$. Thus a minimum of f occurs at $(\frac{1}{2}L, \frac{1}{2}W)$ and this minimum value is $f(\frac{1}{2}L, \frac{1}{2}W) = \frac{1}{4}L^2W^2$.

There are no other critical points, so the maximum must occur on the boundary. Now along the width of the rectangle let $g(y) = f(0, y) = f(L, y) = L^2[y^2 + (W - y)^2]$, $0 \leq y \leq W$. Then

$$g'(y) = L^2[2y - 2(W - y)] = 0 \Leftrightarrow y = \frac{1}{2}W.$$

And $g(\frac{1}{2}) = \frac{1}{2}L^2W^2$. Checking the endpoints, we get $g(0) = g(W) = L^2W^2$. Along the length of the rectangle

let $h(x) = f(x, 0) = f(x, W) = W^2[x^2 + (L - x)^2]$, $0 \leq x \leq L$. By symmetry $h'(x) = 0 \Leftrightarrow x = \frac{1}{2}L$ and

$h(\frac{1}{2}L) = \frac{1}{2}L^2W^2$. At the endpoints we have $h(0) = h(L) = L^2W^2$. Therefore L^2W^2 is the maximum value of f .

This maximum value of f occurs when the “cutting” lines correspond to sides of the rectangle.

3. (a) The area of a trapezoid is $\frac{1}{2}h(b_1 + b_2)$, where h is the height (the distance between the two parallel sides) and b_1, b_2 are the lengths of the bases (the parallel sides). From the figure in the text, we see that $h = x \sin \theta$, $b_1 = w - 2x$, and $b_2 = w - 2x + 2x \cos \theta$. Therefore the cross-sectional area of the rain gutter is

$$\begin{aligned} A(x, \theta) &= \frac{1}{2}x \sin \theta [(w - 2x) + (w - 2x + 2x \cos \theta)] = (x \sin \theta)(w - 2x + x \cos \theta) \\ &= wx \sin \theta - 2x^2 \sin \theta + x^2 \sin \theta \cos \theta, \quad 0 < x \leq \frac{1}{2}w, \quad 0 < \theta \leq \frac{\pi}{2} \end{aligned}$$

We look for the critical points of A : $\partial A / \partial x = w \sin \theta - 4x \sin \theta + 2x \sin \theta \cos \theta$ and

$$\partial A / \partial \theta = wx \cos \theta - 2x^2 \cos \theta + x^2(\cos^2 \theta - \sin^2 \theta), \text{ so } \partial A / \partial x = 0 \Leftrightarrow \sin \theta (w - 4x + 2x \cos \theta) = 0$$

$$\Leftrightarrow \cos \theta = \frac{4x - w}{2x} = 2 - \frac{w}{2x} \quad (0 < \theta \leq \frac{\pi}{2} \Rightarrow \sin \theta > 0). \text{ If, in addition, } \partial A / \partial \theta = 0, \text{ then}$$

$$\begin{aligned} 0 &= wx \cos \theta - 2x^2 \cos \theta + x^2(2 \cos^2 \theta - 1) \\ &= wx \left(2 - \frac{w}{2x}\right) - 2x^2 \left(2 - \frac{w}{2x}\right) + x^2 \left[2 \left(2 - \frac{w}{2x}\right)^2 - 1\right] \\ &= 2wx - \frac{1}{2}w^2 - 4x^2 + wx + x^2 \left[8 - \frac{4w}{x} + \frac{w^2}{2x^2} - 1\right] = -wx + 3x^2 = x(3x - w) \end{aligned}$$

Since $x > 0$, we must have $x = \frac{1}{3}w$, in which case $\cos \theta = \frac{1}{2}$, so $\theta = \frac{\pi}{3}$, $\sin \theta = \frac{\sqrt{3}}{2}$, $k = \frac{\sqrt{3}}{6}w$, $b_1 = \frac{1}{3}w$, $b_2 = \frac{2}{3}w$, and $A = \frac{\sqrt{3}}{12}w^2$. As in Example 11.7.5, we can argue from the physical nature of this problem that

we have found a local maximum of A . Now checking the boundary of A , let

$$g(\theta) = A(w/2, \theta) = \frac{1}{2}w^2 \sin \theta - \frac{1}{2}w^2 \sin \theta + \frac{1}{4}w^2 \sin \theta \cos \theta = \frac{1}{8}w^2 \sin 2\theta, \quad 0 < \theta \leq \frac{\pi}{2}.$$

Clearly g is maximized when $\sin 2\theta = 1$ in which case $A = \frac{1}{8}w^2$. Also along the line $\theta = \frac{\pi}{2}$, let

$$h(x) = A(x, \frac{\pi}{2}) = wx - 2x^2, \quad 0 < x < \frac{1}{2}w \Rightarrow h'(x) = w - 4x = 0 \Leftrightarrow x = \frac{1}{4}w, \text{ and}$$

$h(\frac{1}{4}w) = w(\frac{1}{4}w) - 2(\frac{1}{4}w)^2 = \frac{1}{8}w^2$. Since $\frac{1}{8}w^2 < \frac{\sqrt{3}}{12}w^2$, we conclude that the local maximum found earlier was an absolute maximum.

(b) If the metal were bent into a semi-circular gutter of radius r , we would have $w = \pi r$ and

$A = \frac{1}{2}\pi r^2 = \frac{1}{2}\pi\left(\frac{w}{\pi}\right)^2 = \frac{w^2}{2\pi}$. Since $\frac{w^2}{2\pi} > \frac{\sqrt{3}w^2}{12}$, it would be better to bend the metal into a gutter with a semicircular cross-section.

5. Let $g(x, y) = xf\left(\frac{y}{x}\right)$. Then $g_x(x, y) = f\left(\frac{y}{x}\right) + xf'\left(\frac{y}{x}\right)\left(-\frac{y}{x^2}\right) = f\left(\frac{y}{x}\right) - \frac{y}{x}f'\left(\frac{y}{x}\right)$ and

$$g_y(x, y) = xf'\left(\frac{y}{x}\right)\left(\frac{1}{x}\right) = f'\left(\frac{y}{x}\right). \text{ Thus the tangent plane at } (x_0, y_0, z_0) \text{ on the surface has equation}$$

$$z - x_0f\left(\frac{y_0}{x_0}\right) = \left[f\left(\frac{y_0}{x_0}\right) - y_0x_0^{-1}f'\left(\frac{y_0}{x_0}\right)\right](x - x_0) + f'\left(\frac{y_0}{x_0}\right)(y - y_0) \Rightarrow$$

$$\left[f\left(\frac{y_0}{x_0}\right) - y_0x_0^{-1}f'\left(\frac{y_0}{x_0}\right)\right]x + \left[f'\left(\frac{y_0}{x_0}\right)\right]y - z = 0. \text{ But any plane whose equation is of the form}$$

$ax + by + cz = 0$ passes through the origin. Thus the origin is the common point of intersection.

7. (a) $x = r \cos \theta$, $y = r \sin \theta$, $z = z$. Then $\frac{\partial u}{\partial r} = \frac{\partial u}{\partial x} \frac{\partial x}{\partial r} + \frac{\partial u}{\partial y} \frac{\partial y}{\partial r} + \frac{\partial u}{\partial z} \frac{\partial z}{\partial r} = \frac{\partial u}{\partial x} \cos \theta + \frac{\partial u}{\partial y} \sin \theta$ and

$$\begin{aligned} \frac{\partial^2 u}{\partial r^2} &= \cos \theta \left[\frac{\partial^2 u}{\partial x^2} \frac{\partial x}{\partial r} + \frac{\partial^2 u}{\partial y \partial x} \frac{\partial y}{\partial r} + \frac{\partial^2 u}{\partial z \partial x} \frac{\partial z}{\partial r} \right] + \sin \theta \left[\frac{\partial^2 u}{\partial y^2} \frac{\partial y}{\partial r} + \frac{\partial^2 u}{\partial x \partial y} \frac{\partial x}{\partial r} + \frac{\partial^2 u}{\partial z \partial y} \frac{\partial z}{\partial r} \right] \\ &= \frac{\partial^2 u}{\partial x^2} \cos^2 \theta + \frac{\partial^2 u}{\partial y^2} \sin^2 \theta + 2 \frac{\partial^2 u}{\partial y \partial x} \cos \theta \sin \theta \end{aligned}$$

Similarly $\frac{\partial u}{\partial \theta} = -\frac{\partial u}{\partial x} r \sin \theta + \frac{\partial u}{\partial y} r \cos \theta$ and

$$\frac{\partial^2 u}{\partial \theta^2} = \frac{\partial^2 u}{\partial x^2} r^2 \sin^2 \theta + \frac{\partial^2 u}{\partial y^2} r^2 \cos^2 \theta - 2 \frac{\partial^2 u}{\partial y \partial x} r^2 \sin \theta \cos \theta - \frac{\partial u}{\partial x} r \cos \theta - \frac{\partial u}{\partial y} r \sin \theta. \text{ So}$$

$$\begin{aligned} \frac{\partial^2 u}{\partial r^2} + \frac{1}{r} \frac{\partial u}{\partial r} + \frac{1}{r^2} \frac{\partial^2 u}{\partial \theta^2} + \frac{\partial^2 u}{\partial z^2} \\ &= \frac{\partial^2 u}{\partial x^2} \cos^2 \theta + \frac{\partial^2 u}{\partial y^2} \sin^2 \theta + 2 \frac{\partial^2 u}{\partial y \partial x} \cos \theta \sin \theta + \frac{\partial u}{\partial x} \frac{\cos \theta}{r} + \frac{\partial u}{\partial y} \frac{\sin \theta}{r} \\ &\quad + \frac{\partial^2 u}{\partial x^2} \sin^2 \theta + \frac{\partial^2 u}{\partial y^2} \cos^2 \theta - 2 \frac{\partial^2 u}{\partial y \partial x} \sin \theta \cos \theta - \frac{\partial u}{\partial x} \frac{\cos \theta}{r} - \frac{\partial u}{\partial y} \frac{\sin \theta}{r} + \frac{\partial^2 u}{\partial z^2} \\ &= \frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} + \frac{\partial^2 u}{\partial z^2} \end{aligned}$$

(b) $x = \rho \sin \phi \cos \theta$, $y = \rho \sin \phi \sin \theta$, $z = \rho \cos \phi$. Then

$$\begin{aligned} \frac{\partial u}{\partial \rho} &= \frac{\partial u}{\partial x} \frac{\partial x}{\partial \rho} + \frac{\partial u}{\partial y} \frac{\partial y}{\partial \rho} + \frac{\partial u}{\partial z} \frac{\partial z}{\partial \rho} = \frac{\partial u}{\partial x} \sin \phi \cos \theta + \frac{\partial u}{\partial y} \sin \phi \sin \theta + \frac{\partial u}{\partial z} \cos \phi, \text{ and} \\ \frac{\partial^2 u}{\partial \rho^2} &= \sin \phi \cos \theta \left[\frac{\partial^2 u}{\partial x^2} \frac{\partial x}{\partial \rho} + \frac{\partial^2 u}{\partial y \partial x} \frac{\partial y}{\partial \rho} + \frac{\partial^2 u}{\partial z \partial x} \frac{\partial z}{\partial \rho} \right] \\ &\quad + \sin \phi \sin \theta \left[\frac{\partial^2 u}{\partial y^2} \frac{\partial y}{\partial \rho} + \frac{\partial^2 u}{\partial x \partial y} \frac{\partial x}{\partial \rho} + \frac{\partial^2 u}{\partial z \partial y} \frac{\partial z}{\partial \rho} \right] \\ &\quad + \cos \phi \left[\frac{\partial^2 u}{\partial z^2} \frac{\partial z}{\partial \rho} + \frac{\partial^2 u}{\partial x \partial z} \frac{\partial x}{\partial \rho} + \frac{\partial^2 u}{\partial y \partial z} \frac{\partial y}{\partial \rho} \right] \\ &= 2 \frac{\partial^2 u}{\partial y \partial x} \sin^2 \phi \sin \theta \cos \theta + 2 \frac{\partial^2 u}{\partial z \partial x} \sin \phi \cos \phi \cos \theta + 2 \frac{\partial^2 u}{\partial y \partial z} \sin \phi \cos \phi \sin \theta \\ &\quad + \frac{\partial^2 u}{\partial x^2} \sin^2 \phi \cos^2 \theta + \frac{\partial^2 u}{\partial y^2} \sin^2 \phi \sin^2 \theta + \frac{\partial^2 u}{\partial z^2} \cos^2 \phi \end{aligned}$$

Similarly $\frac{\partial u}{\partial \phi} = \frac{\partial u}{\partial x} \rho \cos \phi \cos \theta + \frac{\partial u}{\partial y} \rho \cos \phi \sin \theta - \frac{\partial u}{\partial z} \rho \sin \phi$, and

$$\begin{aligned} \frac{\partial^2 u}{\partial \phi^2} &= 2 \frac{\partial^2 u}{\partial y \partial x} \rho^2 \cos^2 \phi \sin \theta \cos \theta - 2 \frac{\partial^2 u}{\partial x \partial z} \rho^2 \sin \phi \cos \phi \cos \theta \\ &\quad - 2 \frac{\partial^2 u}{\partial y \partial z} \rho^2 \sin \phi \cos \phi \sin \theta + \frac{\partial^2 u}{\partial x^2} \rho^2 \cos^2 \phi \cos^2 \theta + \frac{\partial^2 u}{\partial y^2} \rho^2 \cos^2 \phi \sin^2 \theta \\ &\quad + \frac{\partial^2 u}{\partial z^2} \rho^2 \sin^2 \phi - \frac{\partial u}{\partial x} \rho \sin \phi \cos \theta - \frac{\partial u}{\partial y} \rho \sin \phi \sin \theta - \frac{\partial u}{\partial z} \rho \cos \phi \end{aligned}$$

And $\frac{\partial u}{\partial \theta} = -\frac{\partial u}{\partial x} \rho \sin \phi \sin \theta + \frac{\partial u}{\partial y} \rho \sin \phi \cos \theta$, while

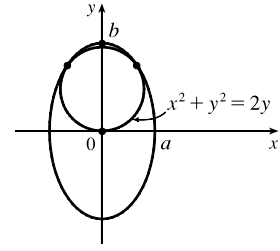
$$\begin{aligned} \frac{\partial^2 u}{\partial \theta^2} &= -2 \frac{\partial^2 u}{\partial y \partial x} \rho^2 \sin^2 \phi \cos \theta \sin \theta + \frac{\partial^2 u}{\partial x^2} \rho^2 \sin^2 \phi \sin^2 \theta \\ &\quad + \frac{\partial^2 u}{\partial y^2} \rho^2 \sin^2 \phi \cos^2 \theta - \frac{\partial u}{\partial x} \rho \sin \phi \cos \theta - \frac{\partial u}{\partial y} \rho \sin \phi \sin \theta \end{aligned}$$

Therefore

$$\begin{aligned} \frac{\partial^2 u}{\partial \rho^2} + \frac{2}{\rho} \frac{\partial u}{\partial \rho} + \frac{\cot \phi}{\rho^2} \frac{\partial u}{\partial \phi} + \frac{1}{\rho^2} \frac{\partial^2 u}{\partial \phi^2} + \frac{1}{\rho^2 \sin^2 \phi} \frac{\partial^2 u}{\partial \theta^2} \\ = \frac{\partial^2 u}{\partial x^2} [(\sin^2 \phi \cos^2 \theta) + (\cos^2 \phi \cos^2 \theta) + \sin^2 \theta] \\ + \frac{\partial^2 u}{\partial y^2} [(\sin^2 \phi \sin^2 \theta) + (\cos^2 \phi \sin^2 \theta) + \cos^2 \theta] + \frac{\partial^2 u}{\partial z^2} [\cos^2 \phi + \sin^2 \phi] \\ + \frac{\partial u}{\partial x} \left[\frac{2 \sin^2 \phi \cos \theta + \cos^2 \phi \cos \theta - \sin^2 \phi \cos \theta - \cos \theta}{\rho \sin \phi} \right] \\ + \frac{\partial u}{\partial y} \left[\frac{2 \sin^2 \phi \sin \theta + \cos^2 \phi \sin \theta - \sin^2 \phi \sin \theta - \sin \theta}{\rho \sin \phi} \right] \end{aligned}$$

But $2 \sin^2 \phi \cos \theta + \cos^2 \phi \cos \theta - \sin^2 \phi \cos \theta - \cos \theta = (\sin^2 \phi + \cos^2 \phi - 1) \cos \theta = 0$ and similarly the coefficient of $\partial u / \partial y$ is 0. Also $\sin^2 \phi \cos^2 \theta + \cos^2 \phi \cos^2 \theta + \sin^2 \theta = \cos^2 \theta (\sin^2 \phi + \cos^2 \phi) + \sin^2 \theta = 1$, and similarly the coefficient of $\partial^2 u / \partial y^2$ is 1. So Laplace's Equation in spherical coordinates is as stated.

9. Since we are minimizing the area of the ellipse, and the circle lies above the x -axis, the ellipse will intersect the circle for only one value of y . This y -value must satisfy both the equation of the circle and the equation of the ellipse. Now



circle gives $\frac{a^2}{b^2}(b^2 - y^2) + y^2 - 2y = 0 \Rightarrow \left(\frac{b^2 - a^2}{b^2}\right)y^2 - 2y + a^2 = 0$.

In order for there to be only one solution to this quadratic equation, the discriminant must be 0, so

$4 - 4a^2 \frac{b^2 - a^2}{b^2} = 0 \Rightarrow b^2 - a^2b^2 + a^4 = 0$. The area of the ellipse is $A(a, b) = \pi ab$, and we minimize this function subject to the constraint $g(a, b) = b^2 - a^2b^2 + a^4 = 0$. Now $\nabla A = \lambda \nabla g \Leftrightarrow \pi b = \lambda(4a^3 - 2ab^2)$, $\pi a = \lambda(2b - 2ba^2) \Rightarrow$ (1) $\lambda = \frac{\pi b}{2a(2a^2 - b^2)}$, (2) $\lambda = \frac{\pi a}{2b(1 - a^2)}$, (3) $b^2 - a^2b^2 + a^4 = 0$. Comparing (1)

and (2) gives $\frac{\pi b}{2a(2a^2 - b^2)} = \frac{\pi a}{2b(1 - a^2)} \Rightarrow 2\pi b^2 = 4\pi a^4 \Leftrightarrow a^2 = \frac{1}{\sqrt{2}}b$. Substitute this into (3) to get

$$b = \frac{3}{\sqrt{2}} \Rightarrow a = \sqrt{\frac{3}{2}}.$$