



The exam consists of 6 problems. You have 180 minutes to answer the questions. You can achieve 100 points which includes a bonus of 10 points.

1. [6+6+3=15 Points] Let $f : \mathbb{R}^2 \rightarrow \mathbb{R}$ be defined as

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

- (a) Is f continuous at $(x, y) = (0, 0)$? Justify your answer.
 (b) For which unit vector $\mathbf{u} = v\mathbf{i} + w\mathbf{j}$ with $v^2 + w^2 = 1$, does the directional derivative $D_{\mathbf{u}}f(0, 0)$ exist?
 (c) Is f differentiable at $(x, y) = (0, 0)$? Justify your answer.
2. [7+8=15 Points.] Let $u : \mathbb{R}^3 \rightarrow \mathbb{R}$, $(x, y, z) \mapsto u(x, y, z)$ be a C^2 function. By defining spherical coordinates according to $(x, y, z) = (\rho \sin \phi \cos \theta, \rho \sin \phi \sin \theta, \rho \cos \phi)$, the function $u(x, y, z)$ can be considered as a function $f(\rho, \theta, \phi)$.

- (a) Express $\frac{\partial f}{\partial \theta}$ in terms of partial derivatives with respect to x , y and z of the function u .
 (b) Conversely the function $f(\rho, \theta, \phi)$ can be considered as a function $u(x, y, z)$. Suppose that the function f depends only on ρ (i.e. f is independent of θ and ϕ). Show that in this case

$$\frac{\partial^2}{\partial x^2} u(x, y, z) + \frac{\partial^2}{\partial y^2} u(x, y, z) + \frac{\partial^2}{\partial z^2} u(x, y, z) = \frac{2}{\rho} f'(\rho) + f''(\rho).$$

3. [4+4+7=15 Points.] Consider the helix parametrized by $\mathbf{r} : [0, 2\pi] \rightarrow \mathbb{R}^3$ with

$$\mathbf{r}(t) = a \cos t \mathbf{i} + a \sin t \mathbf{j} + bt \mathbf{k},$$

where a and b are positive constants.

- (a) Determine the length of the helix and its parametrization by arclength s .
 (b) At each point on the helix, determine the unit tangent vector \mathbf{T} and the curvature of the helix κ .
 (c) Let \mathbf{N} be the unit vector with direction $\frac{d}{ds} \mathbf{T}$ and let \mathbf{B} be the unit vector defined as $\mathbf{B} = \mathbf{T} \times \mathbf{N}$. Compute \mathbf{B} and show that $\frac{d}{ds} \mathbf{B} = -\tau \mathbf{N}$ for some $\tau \in \mathbb{R}$. Determine τ .

4. [3+6+6=15 Points] Let S be the unit sphere in \mathbb{R}^3 defined by $x^2 + y^2 + z^2 = 1$.
- Compute the tangent plane of S at the point $(x_0, y_0, z_0) = (1/\sqrt{3}, 1/\sqrt{3}, -1/\sqrt{3})$.
 - Use the Implicit Function Theorem to show that near the point $(x_0, y_0, z_0) = (1/\sqrt{3}, 1/\sqrt{3}, -1/\sqrt{3})$, the sphere S can be considered to be the graph of a function f of x and y . Compute the partial derivatives of f with respect to x and y and show that the tangent plane found in (a) coincides with the graph of the linearization of f at $(x_0, y_0) = (1/\sqrt{3}, 1/\sqrt{3})$.
 - Use the method of Lagrange multipliers to determine the points on S where $g(x, y, z) = xy^2z^3$ has maxima and minima, respectively.

5. [5+5+5=15 Points] For constants $a, b \in \mathbb{R}$, define the vector field $\mathbf{F} : \mathbb{R}^3 \rightarrow \mathbb{R}^3$ as

$$\mathbf{F}(x, y, z) = ax \sin(\pi y) \mathbf{i} + (x^2 \cos(\pi y) + bye^{-z}) \mathbf{j} + y^2 e^{-z} \mathbf{k}.$$

- Show that \mathbf{F} to be conservative requires $a = 2/\pi$ and $b = -2$.
- Determine a scalar potential for \mathbf{F} for the values of a and b given in part (a).
- For the values of a and b given in part (a), compute the line integral $\int_C \mathbf{F} \cdot d\mathbf{r}$ where C is the curve parametrized by

$$\mathbf{r}(t) = \cos t \mathbf{i} + \sin^2 t \mathbf{j} + \sin(2t) \mathbf{k}$$

with $t \in [0, \pi/2]$.

6. [8+7=15 Points] For $r > 0$, let S_r denote the sphere of radius r with center at the origin, oriented with outward normal. Suppose $\mathbf{F} : \mathbb{R}^3 \rightarrow \mathbb{R}^3$ is of class C^1 and is such that

$$\oiint_{S_r} \mathbf{F} \cdot d\mathbf{S} = ar + b \quad (1)$$

for fixed constants a and b .

- (a) Compute

$$\iiint_D \nabla \cdot \mathbf{F} \, dV,$$

where $D = \{(x, y, z) \in \mathbb{R}^3 \mid 25 \leq x^2 + y^2 + z^2 \leq 49\}$.

- (b) Suppose that $\mathbf{F} = \nabla \times \mathbf{G}$ for some vector field $\mathbf{G} : \mathbb{R}^3 \rightarrow \mathbb{R}^3$ of class C^2 and Equation (1) holds for any $r > 0$. What conditions does this place on the constants a and b ?