8 Infinite Sequences and Series

Infinite sequences and series were introduced briefly in *A Preview of Calculus* in connection with Zeno's paradoxes and the decimal representation of numbers. Their importance in calculus stems from Newton's idea of representing functions as sums of infinite series. For instance, in finding areas he often integrated a function by first expressing it as a series and then integrating each term of the series. We will pursue his idea in Section 8.7 in order to integrate such functions as e^{-x^2}. (Recall that we have previously been unable to do this.) And in Section 8.10 we will use series to solve differential equations. Many of the functions that arise in mathematical physics and chemistry, such as Bessel functions, are defined as sums of series, so it is important to be familiar with the basic concepts of convergence of infinite sequences and series.

Physicists also use series in another way, as we will see in Section 8.9. In studying fields as diverse as optics, special relativity, and electromagnetism, they analyze phenomena by replacing a function with the first few terms in the series that represents it.

8.1 Sequences

A **sequence** can be thought of as a list of numbers written in a definite order:

$$a_1,\ a_2,\ a_3,\ a_4,\ \ldots,\ a_n,\ \ldots$$

The number a_1 is called the *first term*, a_2 is the *second term*, and in general a_n is the *nth term*. We will deal exclusively with infinite sequences and so each term a_n will have a successor a_{n+1}.

Notice that for every positive integer n there is a corresponding number a_n and so a sequence can be defined as a function whose domain is the set of positive integers. But we usually write a_n instead of the function notation $f(n)$ for the value of the function at the number n.

NOTATION • The sequence $\{a_1, a_2, a_3, \ldots\}$ is also denoted by

$$\{a_n\} \qquad \text{or} \qquad \{a_n\}_{n=1}^{\infty}$$

EXAMPLE 1 Some sequences can be defined by giving a formula for the nth term. In the following examples we give three descriptions of the sequence: one by using the preceding notation, another by using the defining formula, and a third by writing out the terms of the sequence. Notice that n doesn't have to start at 1.

(a) $\left\{\dfrac{n}{n+1}\right\}_{n=1}^{\infty}$ $\qquad a_n = \dfrac{n}{n+1}$ $\qquad \left\{\dfrac{1}{2}, \dfrac{2}{3}, \dfrac{3}{4}, \dfrac{4}{5}, \ldots, \dfrac{n}{n+1}, \ldots\right\}$

(b) $\left\{\dfrac{(-1)^n(n+1)}{3^n}\right\}$ $\qquad a_n = \dfrac{(-1)^n(n+1)}{3^n}$ $\qquad \left\{-\dfrac{2}{3}, \dfrac{3}{9}, -\dfrac{4}{27}, \dfrac{5}{81}, \ldots, \dfrac{(-1)^n(n+1)}{3^n}, \ldots\right\}$

(c) $\left\{\sqrt{n-3}\right\}_{n=3}^{\infty}$ $\qquad a_n = \sqrt{n-3},\ n \geqslant 3$ $\qquad \left\{0, 1, \sqrt{2}, \sqrt{3}, \ldots, \sqrt{n-3}, \ldots\right\}$

(d) $\left\{\cos\dfrac{n\pi}{6}\right\}_{n=0}^{\infty}$ $\qquad a_n = \cos\dfrac{n\pi}{6},\ n \geqslant 0$ $\qquad \left\{1, \dfrac{\sqrt{3}}{2}, \dfrac{1}{2}, 0, \ldots, \cos\dfrac{n\pi}{6}, \ldots\right\}$ ■

EXAMPLE 2 Here are some sequences that don't have a simple defining equation.
(a) The sequence $\{p_n\}$, where p_n is the population of the world as of January 1 in the year n.
(b) If we let a_n be the digit in the nth decimal place of the number e, then $\{a_n\}$ is a well-defined sequence whose first few terms are

$$\{7, 1, 8, 2, 8, 1, 8, 2, 8, 4, 5, \ldots\}$$

(c) The **Fibonacci sequence** $\{f_n\}$ is defined recursively by the conditions

$$f_1 = 1 \qquad f_2 = 1 \qquad f_n = f_{n-1} + f_{n-2} \qquad n \geqslant 3$$

Each term is the sum of the two preceding terms. The first few terms are

$$\{1, 1, 2, 3, 5, 8, 13, 21, \ldots\}$$

This sequence arose when the 13th-century Italian mathematician known as Fibonacci solved a problem concerning the breeding of rabbits (see Exercise 37). ■

A sequence such as the one in Example 1(a), $a_n = n/(n + 1)$, can be pictured either by plotting its terms on a number line, as in Figure 1, or by plotting its graph, as in Figure 2. Note that, since a sequence is a function whose domain is the set of positive integers, its graph consists of isolated points with coordinates

$$(1, a_1) \qquad (2, a_2) \qquad (3, a_3) \qquad \ldots \qquad (n, a_n) \qquad \ldots$$

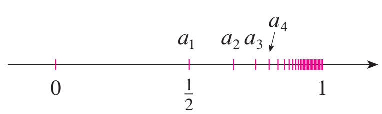


FIGURE 1

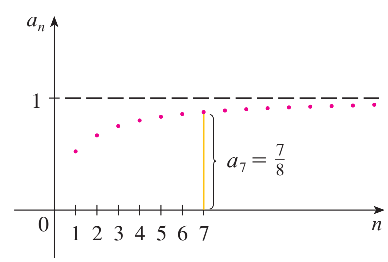


FIGURE 2

From Figure 1 or 2 it appears that the terms of the sequence $a_n = n/(n + 1)$ are approaching 1 as n becomes large. In fact, the difference

$$1 - \frac{n}{n + 1} = \frac{1}{n + 1}$$

can be made as small as we like by taking n sufficiently large. We indicate this by writing

$$\lim_{n \to \infty} \frac{n}{n + 1} = 1$$

In general, the notation

$$\lim_{n \to \infty} a_n = L$$

means that the terms of the sequence $\{a_n\}$ approach L as n becomes large. Notice that the following definition of the limit of a sequence is very similar to the definition of a limit of a function at infinity given in Section 2.5.

▲ A more precise definition of the limit of a sequence is given in Appendix D.

1 Definition A sequence $\{a_n\}$ has the **limit** L and we write

$$\lim_{n \to \infty} a_n = L \qquad \text{or} \qquad a_n \to L \text{ as } n \to \infty$$

if we can make the terms a_n as close to L as we like by taking n sufficiently large. If $\lim_{n \to \infty} a_n$ exists, we say the sequence **converges** (or is **convergent**). Otherwise, we say the sequence **diverges** (or is **divergent**).

Figure 3 illustrates Definition 1 by showing the graphs of two sequences that have the limit L.

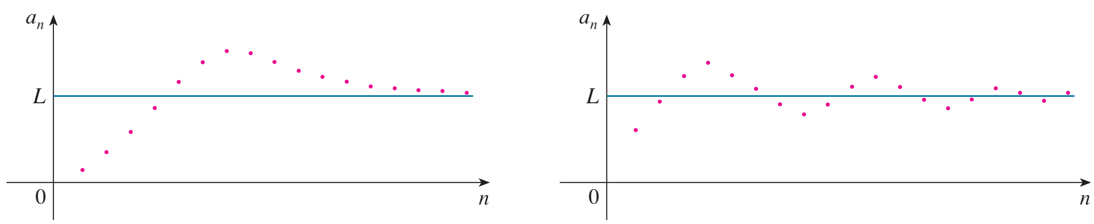


FIGURE 3
Graphs of two sequences with $\lim_{n \to \infty} a_n = L$

If you compare Definition 1 with Definition 2.5.4 you will see that the only difference between $\lim_{n \to \infty} a_n = L$ and $\lim_{x \to \infty} f(x) = L$ is that n is required to be an integer. Thus, we have the following theorem, which is illustrated by Figure 4.

2 Theorem If $\lim_{x \to \infty} f(x) = L$ and $f(n) = a_n$ when n is an integer, then $\lim_{n \to \infty} a_n = L$.

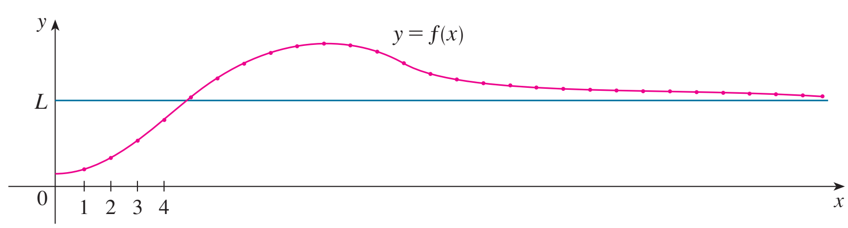


FIGURE 4

In particular, since we know from Section 2.5 that $\lim_{x \to \infty} (1/x^r) = 0$ when $r > 0$, we have

3
$$\lim_{n \to \infty} \frac{1}{n^r} = 0 \qquad \text{if } r > 0$$

If a_n becomes large as n becomes large, we use the notation

$$\lim_{n \to \infty} a_n = \infty$$

In this case the sequence $\{a_n\}$ is divergent, but in a special way. We say that $\{a_n\}$ diverges to ∞.

The Limit Laws given in Section 2.3 also hold for the limits of sequences and their proofs are similar.

Limit Laws for Convergent Sequences

If $\{a_n\}$ and $\{b_n\}$ are convergent sequences and c is a constant, then

$$\lim_{n\to\infty}(a_n + b_n) = \lim_{n\to\infty} a_n + \lim_{n\to\infty} b_n$$

$$\lim_{n\to\infty}(a_n - b_n) = \lim_{n\to\infty} a_n - \lim_{n\to\infty} b_n$$

$$\lim_{n\to\infty} ca_n = c\lim_{n\to\infty} a_n \qquad\qquad \lim_{n\to\infty} c = c$$

$$\lim_{n\to\infty}(a_n b_n) = \lim_{n\to\infty} a_n \cdot \lim_{n\to\infty} b_n$$

$$\lim_{n\to\infty}\frac{a_n}{b_n} = \frac{\lim_{n\to\infty} a_n}{\lim_{n\to\infty} b_n} \quad \text{if } \lim_{n\to\infty} b_n \neq 0$$

$$\lim_{n\to\infty} a_n^p = \left[\lim_{n\to\infty} a_n\right]^p \quad \text{if } p > 0 \text{ and } a_n > 0$$

The Squeeze Theorem can also be adapted for sequences as follows (see Figure 5).

Squeeze Theorem for Sequences

If $a_n \leqslant b_n \leqslant c_n$ for $n \geqslant n_0$ and $\lim_{n\to\infty} a_n = \lim_{n\to\infty} c_n = L$, then $\lim_{n\to\infty} b_n = L$.

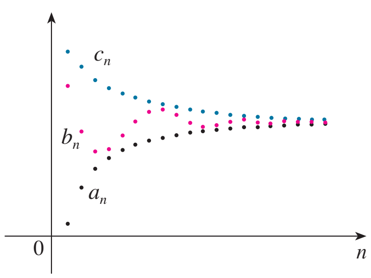


FIGURE 5
The sequence $\{b_n\}$ is squeezed between the sequences $\{a_n\}$ and $\{c_n\}$.

Another useful fact about limits of sequences is given by the following theorem, which follows from the Squeeze Theorem because $-|a_n| \leqslant a_n \leqslant |a_n|$.

4 Theorem If $\lim_{n\to\infty} |a_n| = 0$, then $\lim_{n\to\infty} a_n = 0$.

EXAMPLE 3 Find $\displaystyle\lim_{n\to\infty}\frac{n}{n+1}$.

SOLUTION The method is similar to the one we used in Section 2.5: Divide numerator and denominator by the highest power of n that occurs in the denominator and then use the Limit Laws.

$$\lim_{n\to\infty}\frac{n}{n+1} = \lim_{n\to\infty}\frac{1}{1+\dfrac{1}{n}} = \frac{\lim_{n\to\infty} 1}{\lim_{n\to\infty} 1 + \lim_{n\to\infty}\dfrac{1}{n}}$$

$$= \frac{1}{1+0} = 1$$

▲ This shows that the guess we made earlier from Figures 1 and 2 was correct.

Here we used Equation 3 with $r = 1$. ■

EXAMPLE 4 Calculate $\displaystyle\lim_{n\to\infty}\frac{\ln n}{n}$.

SOLUTION Notice that both numerator and denominator approach infinity as $n \to \infty$. We can't apply l'Hospital's Rule directly because it applies not to sequences but to functions of a real variable. However, we can apply l'Hospital's Rule to the related function $f(x) = (\ln x)/x$ and obtain

$$\lim_{x\to\infty} \frac{\ln x}{x} = \lim_{x\to\infty} \frac{1/x}{1} = 0$$

Therefore, by Theorem 2 we have

$$\lim_{n\to\infty} \frac{\ln n}{n} = 0$$

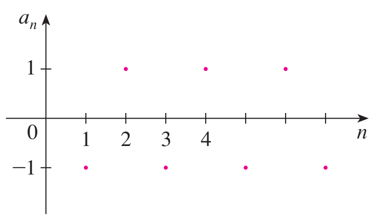


FIGURE 6

EXAMPLE 5 Determine whether the sequence $a_n = (-1)^n$ is convergent or divergent.

SOLUTION If we write out the terms of the sequence, we obtain

$$\{-1, 1, -1, 1, -1, 1, -1, \ldots\}$$

The graph of this sequence is shown in Figure 6. Since the terms oscillate between 1 and -1 infinitely often, a_n does not approach any number. Thus, $\lim_{n\to\infty} (-1)^n$ does not exist; that is, the sequence $\{(-1)^n\}$ is divergent.

▲ The graph of the sequence in Example 6 is shown in Figure 7 and supports the answer.

EXAMPLE 6 Evaluate $\lim_{n\to\infty} \dfrac{(-1)^n}{n}$ if it exists.

SOLUTION

$$\lim_{n\to\infty} \left| \frac{(-1)^n}{n} \right| = \lim_{n\to\infty} \frac{1}{n} = 0$$

Therefore, by Theorem 4,

$$\lim_{n\to\infty} \frac{(-1)^n}{n} = 0$$

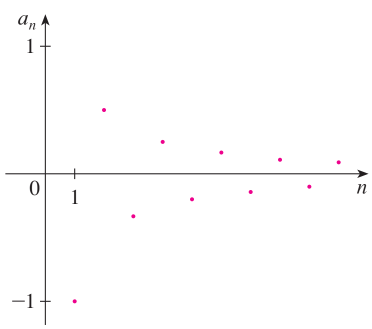


FIGURE 7

EXAMPLE 7 Discuss the convergence of the sequence $a_n = n!/n^n$, where $n! = 1 \cdot 2 \cdot 3 \cdot \cdots \cdot n$.

SOLUTION Both numerator and denominator approach infinity as $n \to \infty$ but here we have no corresponding function for use with l'Hospital's Rule ($x!$ is not defined when x is not an integer). Let's write out a few terms to get a feeling for what happens to a_n as n gets large:

$$a_1 = 1 \qquad a_2 = \frac{1 \cdot 2}{2 \cdot 2} \qquad a_3 = \frac{1 \cdot 2 \cdot 3}{3 \cdot 3 \cdot 3}$$

$$\boxed{5} \qquad a_n = \frac{1 \cdot 2 \cdot 3 \cdot \cdots \cdot n}{n \cdot n \cdot n \cdot \cdots \cdot n}$$

It appears from these expressions and the graph in Figure 8 that the terms are decreasing and perhaps approach 0. To confirm this, observe from Equation 5 that

$$a_n = \frac{1}{n}\left(\frac{2 \cdot 3 \cdot \cdots \cdot n}{n \cdot n \cdot \cdots \cdot n}\right)$$

so

$$0 < a_n \leqslant \frac{1}{n}$$

We know that $1/n \to 0$ as $n \to \infty$. Therefore, $a_n \to 0$ as $n \to \infty$ by the Squeeze Theorem.

EXAMPLE 8 For what values of r is the sequence $\{r^n\}$ convergent?

SOLUTION We know from Section 2.5 and the graphs of the exponential functions in Section 1.5 that $\lim_{x\to\infty} a^x = \infty$ for $a > 1$ and $\lim_{x\to\infty} a^x = 0$ for $0 < a < 1$. Therefore, putting $a = r$ and using Theorem 2, we have

$$\lim_{n\to\infty} r^n = \begin{cases} \infty & \text{if } r > 1 \\ 0 & \text{if } 0 < r < 1 \end{cases}$$

For the cases $r = 1$ and $r = 0$ we have

$$\lim_{n\to\infty} 1^n = \lim_{n\to\infty} 1 = 1 \qquad \text{and} \qquad \lim_{n\to\infty} 0^n = \lim_{n\to\infty} 0 = 0$$

If $-1 < r < 0$, then $0 < |r| < 1$, so

$$\lim_{n\to\infty} |r^n| = \lim_{n\to\infty} |r|^n = 0$$

and therefore $\lim_{n\to\infty} r^n = 0$ by Theorem 4. If $r \leqslant -1$, then $\{r^n\}$ diverges as in Example 5. Figure 9 shows the graphs for various values of r. (The case $r = -1$ is shown in Figure 6.)

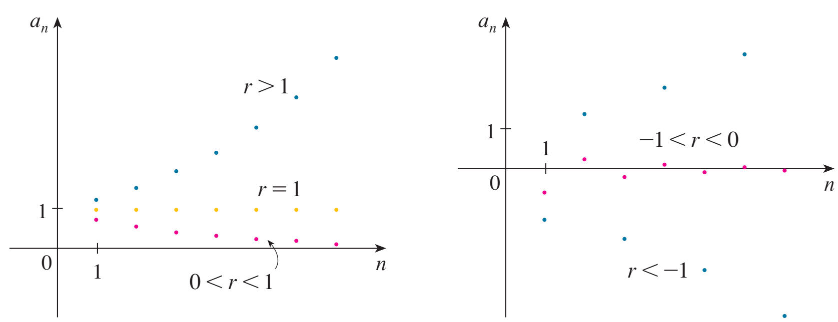


FIGURE 9
The sequence $a_n = r^n$

The results of Example 8 are summarized for future use as follows.

6 The sequence $\{r^n\}$ is convergent if $-1 < r \leqslant 1$ and divergent for all other values of r.

$$\lim_{n\to\infty} r^n = \begin{cases} 0 & \text{if } -1 < r < 1 \\ 1 & \text{if } r = 1 \end{cases}$$

Definition A sequence $\{a_n\}$ is called **increasing** if $a_n < a_{n+1}$ for all $n \geqslant 1$, that is, $a_1 < a_2 < a_3 < \cdots$. It is called **decreasing** if $a_n > a_{n+1}$ for all $n \geqslant 1$. It is called **monotonic** if it is either increasing or decreasing.

▲ **Creating Graphs of Sequences**
Some computer algebra systems have special commands that enable us to create sequences and graph them directly. With most graphing calculators, however, sequences can be graphed by using parametric equations. For instance, the sequence in Example 7 can be graphed by entering the parametric equations

$$x = t \qquad y = t!/t^t$$

and graphing in dot mode starting with $t = 1$, setting the t-step equal to 1. The result is shown in Figure 8.

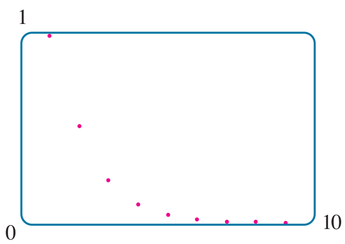


FIGURE 8

EXAMPLE 9 The sequence $\left\{\dfrac{3}{n+5}\right\}$ is decreasing because

$$\frac{3}{n+5} > \frac{3}{(n+1)+5} = \frac{3}{n+6}$$

for all $n \geqslant 1$. (The right side is smaller because it has a larger denominator.) ■

EXAMPLE 10 Show that the sequence $a_n = \dfrac{n}{n^2+1}$ is decreasing.

SOLUTION 1 We must show that $a_{n+1} < a_n$, that is,

$$\frac{n+1}{(n+1)^2+1} < \frac{n}{n^2+1}$$

This inequality is equivalent to the one we get by cross-multiplication:

$$\begin{aligned}
\frac{n+1}{(n+1)^2+1} < \frac{n}{n^2+1} \quad &\iff \quad (n+1)(n^2+1) < n[(n+1)^2+1] \\
&\iff \quad n^3+n^2+n+1 < n^3+2n^2+2n \\
&\iff \quad 1 < n^2+n
\end{aligned}$$

Since $n \geqslant 1$, we know that the inequality $n^2+n > 1$ is true. Therefore, $a_{n+1} < a_n$ and so $\{a_n\}$ is decreasing.

SOLUTION 2 Consider the function $f(x) = \dfrac{x}{x^2+1}$:

$$f'(x) = \frac{x^2+1-2x^2}{(x^2+1)^2} = \frac{1-x^2}{(x^2+1)^2} < 0 \qquad \text{whenever } x^2 > 1$$

Thus, f is decreasing on $(1, \infty)$ and so $f(n) > f(n+1)$. Therefore, $\{a_n\}$ is decreasing. ■

Definition A sequence $\{a_n\}$ is **bounded above** if there is a number M such that

$$a_n \leqslant M \qquad \text{for all } n \geqslant 1$$

It is **bounded below** if there is a number m such that

$$m \leqslant a_n \qquad \text{for all } n \geqslant 1$$

If it is bounded above and below, then $\{a_n\}$ is a **bounded sequence**.

For instance, the sequence $a_n = n$ is bounded below $(a_n > 0)$ but not above. The sequence $a_n = n/(n+1)$ is bounded because $0 < a_n < 1$ for all n.

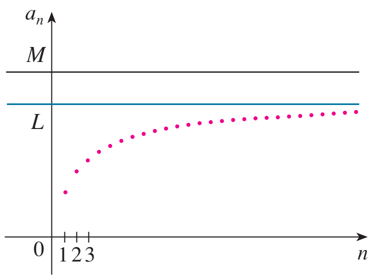


FIGURE 10

We know that not every bounded sequence is convergent [$a_n = (-1)^n$ satisfies $-1 \leqslant a_n \leqslant 1$ but is divergent, from Example 5] and not every monotonic sequence is convergent ($a_n = n \to \infty$). But if a sequence is both bounded *and* monotonic, then it must be convergent. This fact is stated without proof as Theorem 7, but intuitively you can understand why it is true by looking at Figure 10. If $\{a_n\}$ is increasing and $a_n \leqslant M$ for all n, then the terms are forced to crowd together and approach some number L.

7 Monotonic Sequence Theorem Every bounded, monotonic sequence is convergent.

EXAMPLE 11 Investigate the sequence $\{a_n\}$ defined by the *recurrence relation*

$$a_1 = 2 \qquad a_{n+1} = \tfrac{1}{2}(a_n + 6) \qquad \text{for } n = 1, 2, 3, \ldots$$

SOLUTION We begin by computing the first several terms:

$$a_1 = 2 \qquad a_2 = \tfrac{1}{2}(2 + 6) = 4 \qquad a_3 = \tfrac{1}{2}(4 + 6) = 5$$

$$a_4 = \tfrac{1}{2}(5 + 6) = 5.5 \qquad a_5 = 5.75 \qquad a_6 = 5.875$$

$$a_7 = 5.9375 \qquad a_8 = 5.96875 \qquad a_9 = 5.984375$$

▲ Mathematical induction is often used in dealing with recursive sequences. See page 89 for a discussion of the Principle of Mathematical Induction.

These initial terms suggest that the sequence is increasing and the terms are approaching 6. To confirm that the sequence is increasing, we use mathematical induction to show that $a_{n+1} > a_n$ for all $n \geqslant 1$. This is true for $n = 1$ because $a_2 = 4 > a_1$. If we assume that it is true for $n = k$, then we have

$$a_{k+1} > a_k$$

so $$a_{k+1} + 6 > a_k + 6$$

and $$\tfrac{1}{2}(a_{k+1} + 6) > \tfrac{1}{2}(a_k + 6)$$

Thus $$a_{k+2} > a_{k+1}$$

We have deduced that $a_{n+1} > a_n$ is true for $n = k + 1$. Therefore, the inequality is true for all n by induction.

Next we verify that $\{a_n\}$ is bounded by showing that $a_n < 6$ for all n. (Since the sequence is increasing, we already know that it has a lower bound: $a_n \geqslant a_1 = 2$ for all n.) We know that $a_1 < 6$, so the assertion is true for $n = 1$. Suppose it is true for $n = k$. Then

$$a_k < 6$$

so $$a_k + 6 < 12$$

and $$\tfrac{1}{2}(a_k + 6) < \tfrac{1}{2}(12) = 6$$

Thus $$a_{k+1} < 6$$

This shows, by mathematical induction, that $a_n < 6$ for all n.

Since the sequence $\{a_n\}$ is increasing and bounded, the Monotonic Sequence Theorem guarantees that it has a limit. The theorem doesn't tell us what the value of the limit is. But now that we know $L = \lim_{n\to\infty} a_n$ exists, we can use the given recurrence relation to write

$$\lim_{n\to\infty} a_{n+1} = \lim_{n\to\infty} \tfrac{1}{2}(a_n + 6) = \tfrac{1}{2}\left(\lim_{n\to\infty} a_n + 6\right) = \tfrac{1}{2}(L + 6)$$

Since $a_n \to L$, it follows that $a_{n+1} \to L$ too (as $n \to \infty$, $n + 1 \to \infty$ also). So we have

$$L = \tfrac{1}{2}(L + 6)$$

Solving this equation for L, we get $L = 6$, as predicted. ■

8.1 Exercises

1. (a) What is a sequence?
(b) What does it mean to say that $\lim_{n\to\infty} a_n = 8$?
(c) What does it mean to say that $\lim_{n\to\infty} a_n = \infty$?

2. (a) What is a convergent sequence? Give two examples.
(b) What is a divergent sequence? Give two examples.

3. List the first six terms of the sequence defined by

$$a_n = \frac{n}{2n + 1}$$

Does the sequence appear to have a limit? If so, find it.

4. List the first eight terms of the sequence $\{\sin(n\pi/2)\}$. Does this sequence appear to have a limit? If so, find it. If not, explain why.

5–8 ■ Find a formula for the general term a_n of the sequence, assuming that the pattern of the first few terms continues.

5. $\left\{1, -\frac{2}{3}, \frac{4}{9}, -\frac{8}{27}, \dots\right\}$

6. $\left\{-\frac{1}{4}, \frac{2}{9}, -\frac{3}{16}, \frac{4}{25}, \dots\right\}$

7. $\{2, 7, 12, 17, \dots\}$

8. $\{0, 2, 0, 2, 0, 2, \dots\}$

9–26 ■ Determine whether the sequence converges or diverges. If it converges, find the limit.

9. $a_n = n(n - 1)$

10. $a_n = \dfrac{n + 1}{3n - 1}$

11. $a_n = \dfrac{3 + 5n^2}{n + n^2}$

12. $a_n = \dfrac{\sqrt{n}}{1 + \sqrt{n}}$

13. $a_n = \dfrac{2^n}{3^{n+1}}$

14. $a_n = \dfrac{n}{1 + \sqrt{n}}$

15. $a_n = \dfrac{(-1)^{n-1} n}{n^2 + 1}$

16. $\{\arctan 2n\}$

17. $a_n = 2 + \cos n\pi$

18. $a_n = \dfrac{n \cos n}{n^2 + 1}$

19. $\left\{\dfrac{\ln(n^2)}{n}\right\}$

20. $\{(-1)^n \sin(1/n)\}$

21. $\left\{\sqrt{n + 2} - \sqrt{n}\right\}$

22. $\left\{\dfrac{\ln(2 + e^n)}{3n}\right\}$

23. $a_n = n2^{-n}$

24. $a_n = \ln(n + 1) - \ln n$

25. $a_n = \dfrac{\cos^2 n}{2^n}$

26. $a_n = \dfrac{(-3)^n}{n!}$

27–32 ■ Use a graph of the sequence to decide whether the sequence is convergent or divergent. If the sequence is convergent, guess the value of the limit from the graph and then prove your guess. (See the margin note on page 568 for advice on graphing sequences.)

27. $a_n = (-1)^n \dfrac{n + 1}{n}$

28. $a_n = 2 + (-2/\pi)^n$

29. $\left\{\arctan\left(\dfrac{2n}{2n + 1}\right)\right\}$

30. $\left\{\dfrac{\sin n}{\sqrt{n}}\right\}$

31. $a_n = \dfrac{n^3}{n!}$

32. $a_n = \dfrac{1 \cdot 3 \cdot 5 \cdot \cdots \cdot (2n - 1)}{(2n)^n}$

33. If \$1000 is invested at 6% interest, compounded annually, then after n years the investment is worth $a_n = 1000(1.06)^n$ dollars.
(a) Find the first five terms of the sequence $\{a_n\}$.
(b) Is the sequence convergent or divergent? Explain.

34. Find the first 40 terms of the sequence defined by

$$a_{n+1} = \begin{cases} \frac{1}{2}a_n & \text{if } a_n \text{ is an even number} \\ 3a_n + 1 & \text{if } a_n \text{ is an odd number} \end{cases}$$

and $a_1 = 11$. Do the same if $a_1 = 25$. Make a conjecture about this type of sequence.

35. (a) Determine whether the sequence defined as follows is convergent or divergent:

$$a_1 = 1 \qquad a_{n+1} = 4 - a_n \quad \text{for } n \geqslant 1$$

(b) What happens if the first term is $a_1 = 2$?

36. (a) If $\lim_{n\to\infty} a_n = L$, what is the value of $\lim_{n\to\infty} a_{n+1}$?
(b) A sequence $\{a_n\}$ is defined by

$$a_1 = 1 \qquad a_{n+1} = 1/(1 + a_n) \quad \text{for } n \geqslant 1$$

Find the first ten terms of the sequence correct to five decimal places. Does it appear that the sequence is convergent? If so, estimate the value of the limit to three decimal places.
(c) Assuming that the sequence in part (b) has a limit, use part (a) to find its exact value. Compare with your estimate from part (b).

37. (a) Fibonacci posed the following problem: Suppose that rabbits live forever and that every month each pair produces a new pair which becomes productive at age 2 months. If we start with one newborn pair, how many pairs of rabbits will we have in the nth month? Show that the answer is f_n, where $\{f_n\}$ is the Fibonacci sequence defined in Example 2(c).
(b) Let $a_n = f_{n+1}/f_n$ and show that $a_{n-1} = 1 + 1/a_{n-2}$. Assuming that $\{a_n\}$ is convergent, find its limit.

38. Find the limit of the sequence

$$\left\{\sqrt{2}, \sqrt{2\sqrt{2}}, \sqrt{2\sqrt{2\sqrt{2}}}, \ldots\right\}$$

39–42 ■ Determine whether the sequence is increasing, decreasing, or not monotonic. Is the sequence bounded?

39. $a_n = \dfrac{1}{2n + 3}$ **40.** $a_n = \dfrac{2n - 3}{3n + 4}$

41. $a_n = \cos(n\pi/2)$ **42.** $a_n = 3 + (-1)^n/n$

43. Suppose you know that $\{a_n\}$ is a decreasing sequence and all its terms lie between the numbers 5 and 8. Explain why the sequence has a limit. What can you say about the value of the limit?

44. A sequence $\{a_n\}$ is given by $a_1 = \sqrt{2}$, $a_{n+1} = \sqrt{2 + a_n}$.
(a) By induction or otherwise, show that $\{a_n\}$ is increasing and bounded above by 3. Apply the Monotonic Sequence Theorem to show that $\lim_{n\to\infty} a_n$ exists.
(b) Find $\lim_{n\to\infty} a_n$.

45. Show that the sequence defined by $a_1 = 1$, $a_{n+1} = 3 - 1/a_n$ is increasing and $a_n < 3$ for all n. Deduce that $\{a_n\}$ is convergent and find its limit.

46. Show that the sequence defined by

$$a_1 = 2 \qquad a_{n+1} = \frac{1}{3 - a_n}$$

satisfies $0 < a_n \leqslant 2$ and is decreasing. Deduce that the sequence is convergent and find its limit.

47. We know that $\lim_{n\to\infty} (0.8)^n = 0$ [from (6) with $r = 0.8$]. Use logarithms to determine how large n has to be so that $(0.8)^n < 0.000001$.

48. (a) Let $a_1 = a$, $a_2 = f(a)$, $a_3 = f(a_2) = f(f(a))$, . . . , $a_{n+1} = f(a_n)$, where f is a continuous function. If $\lim_{n\to\infty} a_n = L$, show that $f(L) = L$.
(b) Illustrate part (a) by taking $f(x) = \cos x$, $a = 1$, and estimating the value of L to five decimal places.

49. Let a and b be positive numbers with $a > b$. Let a_1 be their arithmetic mean and b_1 their geometric mean:

$$a_1 = \frac{a + b}{2} \qquad b_1 = \sqrt{ab}$$

Repeat this process so that, in general,

$$a_{n+1} = \frac{a_n + b_n}{2} \qquad b_{n+1} = \sqrt{a_n b_n}$$

(a) Use mathematical induction to show that

$$a_n > a_{n+1} > b_{n+1} > b_n$$

(b) Deduce that both $\{a_n\}$ and $\{b_n\}$ are convergent.
(c) Show that $\lim_{n\to\infty} a_n = \lim_{n\to\infty} b_n$. Gauss called the common value of these limits the **arithmetic-geometric mean** of the numbers a and b.

50. A sequence is defined recursively by

$$a_1 = 1 \qquad a_{n+1} = 1 + \frac{1}{1 + a_n}$$

Find the first eight terms of the sequence $\{a_n\}$. What do you notice about the odd terms and the even terms? By considering the odd and even terms separately, show that $\{a_n\}$ is convergent and deduce that

$$\lim_{n\to\infty} a_n = \sqrt{2}$$

This gives the **continued fraction expansion**

$$\sqrt{2} = 1 + \cfrac{1}{2 + \cfrac{1}{2 + \cdots}}$$

Laboratory Project

CAS Logistic Sequences

A sequence that arises in ecology as a model for population growth is defined by the **logistic difference equation**

$$p_{n+1} = kp_n(1 - p_n)$$

where p_n measures the size of the population of the nth generation of a single species. To keep the numbers manageable, p_n is a fraction of the maximal size of the population, so $0 \leqslant p_n \leqslant 1$. Notice that the form of this equation is similar to the logistic differential equation in Section 7.5. The discrete model—with sequences instead of continuous functions—is preferable for modeling insect populations, where mating and death occur in a periodic fashion.

An ecologist is interested in predicting the size of the population as time goes on, and asks these questions: Will it stabilize at a limiting value? Will it change in a cyclical fashion? Or will it exhibit random behavior?

Write a program to compute the first n terms of this sequence starting with an initial population p_0, where $0 < p_0 < 1$. Use this program to do the following.

1. Calculate 20 or 30 terms of the sequence for $p_0 = \frac{1}{2}$ and for two values of k such that $1 < k < 3$. Graph the sequences. Do they appear to converge? Repeat for a different value of p_0 between 0 and 1. Does the limit depend on the choice of p_0? Does it depend on the choice of k?
2. Calculate terms of the sequence for a value of k between 3 and 3.4 and plot them. What do you notice about the behavior of the terms?
3. Experiment with values of k between 3.4 and 3.5. What happens to the terms?
4. For values of k between 3.6 and 4, compute and plot at least 100 terms and comment on the behavior of the sequence. What happens if you change p_0 by 0.001? This type of behavior is called *chaotic* and is exhibited by insect populations under certain conditions.

8.2 Series

If we try to add the terms of an infinite sequence $\{a_n\}_{n=1}^{\infty}$ we get an expression of the form

$$a_1 + a_2 + a_3 + \cdots + a_n + \cdots \tag{1}$$

which is called an **infinite series** (or just a **series**) and is denoted, for short, by the symbol

$$\sum_{n=1}^{\infty} a_n \qquad \text{or} \qquad \sum a_n$$

But does it make sense to talk about the sum of infinitely many terms?

It would be impossible to find a finite sum for the series

$$1 + 2 + 3 + 4 + 5 + \cdots + n + \cdots$$

because if we start adding the terms we get the cumulative sums 1, 3, 6, 10, 15, 21, . . . and, after the nth term, $n(n + 1)/2$, which becomes very large as n increases.

However, if we start to add the terms of the series

$$\frac{1}{2} + \frac{1}{4} + \frac{1}{8} + \frac{1}{16} + \frac{1}{32} + \frac{1}{64} + \cdots + \frac{1}{2^n} + \cdots$$

n	Sum of first n terms
1	0.50000000
2	0.75000000
3	0.87500000
4	0.93750000
5	0.96875000
6	0.98437500
7	0.99218750
10	0.99902344
15	0.99996948
20	0.99999905
25	0.99999997

we get $\frac{1}{2}, \frac{3}{4}, \frac{7}{8}, \frac{15}{16}, \frac{31}{32}, \frac{63}{64}, \ldots, 1 - 1/2^n, \ldots$. The table shows that as we add more and more terms, these partial sums become closer and closer to 1. (See also Figure 11 in *A Preview of Calculus,* page 7.) In fact, by adding sufficiently many terms of the series we can make the partial sums as close as we like to 1. So it seems reasonable to say that the sum of this infinite series is 1 and to write

$$\sum_{n=1}^{\infty} \frac{1}{2^n} = \frac{1}{2} + \frac{1}{4} + \frac{1}{8} + \frac{1}{16} + \cdots + \frac{1}{2^n} + \cdots = 1$$

We use a similar idea to determine whether or not a general series (1) has a sum. We consider the **partial sums**

$$s_1 = a_1$$

$$s_2 = a_1 + a_2$$

$$s_3 = a_1 + a_2 + a_3$$

$$s_4 = a_1 + a_2 + a_3 + a_4$$

and, in general,

$$s_n = a_1 + a_2 + a_3 + \cdots + a_n = \sum_{i=1}^{n} a_i$$

These partial sums form a new sequence $\{s_n\}$, which may or may not have a limit. If $\lim_{n \to \infty} s_n = s$ exists (as a finite number), then, as in the preceding example, we call it the sum of the infinite series $\Sigma\, a_n$.

2 Definition Given a series $\Sigma_{n=1}^{\infty} a_n = a_1 + a_2 + a_3 + \cdots$, let s_n denote its nth partial sum:

$$s_n = \sum_{i=1}^{n} a_i = a_1 + a_2 + \cdots + a_n$$

If the sequence $\{s_n\}$ is convergent and $\lim_{n \to \infty} s_n = s$ exists as a real number, then the series $\Sigma\, a_n$ is called **convergent** and we write

$$a_1 + a_2 + \cdots + a_n + \cdots = s \qquad \text{or} \qquad \sum_{n=1}^{\infty} a_n = s$$

The number s is called the **sum** of the series. If the sequence $\{s_n\}$ is divergent, then the series is called **divergent**.

Thus, the sum of a series is the limit of the sequence of partial sums. So when we write $\Sigma_{n=1}^{\infty} a_n = s$ we mean that by adding sufficiently many terms of the series we can get as close as we like to the number s. Notice that

$$\sum_{n=1}^{\infty} a_n = \lim_{n \to \infty} \sum_{i=1}^{n} a_i$$

EXAMPLE 1 An important example of an infinite series is the **geometric series**

$$a + ar + ar^2 + ar^3 + \cdots + ar^{n-1} + \cdots = \sum_{n=1}^{\infty} ar^{n-1} \qquad a \neq 0$$

▲ Figure 1 provides a geometric demonstration of the result in Example 1. If the triangles are constructed as shown and s is the sum of the series, then, by similar triangles,

$$\frac{s}{a} = \frac{a}{a - ar} \qquad \text{so} \qquad s = \frac{a}{1 - r}$$

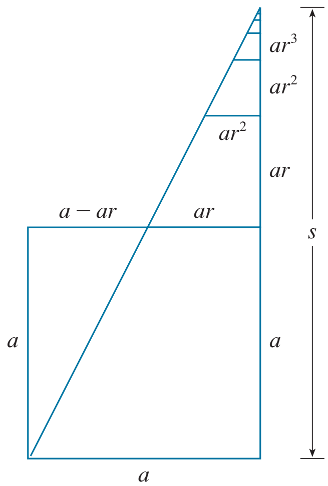


FIGURE 1

Each term is obtained from the preceding one by multiplying it by the common ratio r. (We have already considered the special case where $a = \frac{1}{2}$ and $r = \frac{1}{2}$.)

If $r = 1$, then $s_n = a + a + \cdots + a = na \to \pm\infty$. Since $\lim_{n\to\infty} s_n$ doesn't exist, the geometric series diverges in this case.

If $r \neq 1$, we have

$$s_n = a + ar + ar^2 + \cdots + ar^{n-1}$$

and
$$rs_n = \phantom{a +{}} ar + ar^2 + \cdots + ar^{n-1} + ar^n$$

Subtracting these equations, we get

$$s_n - rs_n = a - ar^n$$

3
$$s_n = \frac{a(1 - r^n)}{1 - r}$$

If $-1 < r < 1$, we know from (8.1.6) that $r^n \to 0$ as $n \to \infty$, so

$$\lim_{n\to\infty} s_n = \lim_{n\to\infty} \frac{a(1 - r^n)}{1 - r} = \frac{a}{1 - r} - \frac{a}{1 - r}\lim_{n\to\infty} r^n = \frac{a}{1 - r}$$

Thus, when $|r| < 1$ the geometric series is convergent and its sum is $a/(1 - r)$.

If $r \leq -1$ or $r > 1$, the sequence $\{r^n\}$ is divergent by (8.1.6) and so, by Equation 3, $\lim_{n\to\infty} s_n$ does not exist. Therefore, the geometric series diverges in those cases. ■

We summarize the results of Example 1 as follows.

▲ In words: The sum of a convergent geometric series is

$$\frac{\text{first term}}{1 - \text{common ratio}}$$

4 The geometric series

$$\sum_{n=1}^{\infty} ar^{n-1} = a + ar + ar^2 + \cdots$$

is convergent if $|r| < 1$ and its sum is

$$\sum_{n=1}^{\infty} ar^{n-1} = \frac{a}{1 - r} \qquad |r| < 1$$

If $|r| \geq 1$, the geometric series is divergent.

EXAMPLE 2 Find the sum of the geometric series

$$5 - \tfrac{10}{3} + \tfrac{20}{9} - \tfrac{40}{27} + \cdots$$

SOLUTION The first term is $a = 5$ and the common ratio is $r = -\frac{2}{3}$. Since $|r| = \frac{2}{3} < 1$, the series is convergent by (4) and its sum is

$$5 - \frac{10}{3} + \frac{20}{9} - \frac{40}{27} + \cdots = \frac{5}{1 - \left(-\frac{2}{3}\right)} = \frac{5}{\frac{5}{3}} = 3$$
■

▲ What do we really mean when we say that the sum of the series in Example 2 is 3? Of course, we can't literally add an infinite number of terms, one by one. But, according to Definition 2, the total sum is the limit of the sequence of partial sums. So, by taking the sum of sufficiently many terms, we can get as close as we like to the number 3. The table shows the first ten partial sums s_n and the graph in Figure 2 shows how the sequence of partial sums approaches 3.

n	s_n
1	5.000000
2	1.666667
3	3.888889
4	2.407407
5	3.395062
6	2.736626
7	3.175583
8	2.882945
9	3.078037
10	2.947975

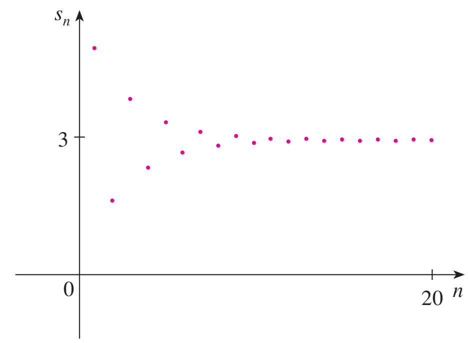


FIGURE 2

EXAMPLE 3 Is the series $\sum_{n=1}^{\infty} 2^{2n}3^{1-n}$ convergent or divergent?

SOLUTION Let's rewrite the nth term of the series in the form ar^{n-1}:

▲ Another way to identify a and r is to write out the first few terms:

$$4 + \tfrac{16}{3} + \tfrac{64}{9} + \cdots$$

$$\sum_{n=1}^{\infty} 2^{2n}3^{1-n} = \sum_{n=1}^{\infty} \frac{4^n}{3^{n-1}} = \sum_{n=1}^{\infty} 4\left(\tfrac{4}{3}\right)^{n-1}$$

We recognize this series as a geometric series with $a = 4$ and $r = \frac{4}{3}$. Since $r > 1$, the series diverges by (4). ■

EXAMPLE 4 Write the number $2.3\overline{17} = 2.3171717\ldots$ as a ratio of integers.

SOLUTION

$$2.3171717\ldots = 2.3 + \frac{17}{10^3} + \frac{17}{10^5} + \frac{17}{10^7} + \cdots$$

After the first term we have a geometric series with $a = 17/10^3$ and $r = 1/10^2$. Therefore

$$2.3\overline{17} = 2.3 + \frac{\dfrac{17}{10^3}}{1 - \dfrac{1}{10^2}} = 2.3 + \frac{\dfrac{17}{1000}}{\dfrac{99}{100}}$$

$$= \frac{23}{10} + \frac{17}{990} = \frac{1147}{495}$$ ■

EXAMPLE 5 Find the sum of the series $\sum_{n=0}^{\infty} x^n$, where $|x| < 1$.

SOLUTION Notice that this series starts with $n = 0$ and so the first term is $x^0 = 1$. (With series, we adopt the convention that $x^0 = 1$ even when $x = 0$.) Thus

$$\sum_{n=0}^{\infty} x^n = 1 + x + x^2 + x^3 + x^4 + \cdots$$

This is a geometric series with $a = 1$ and $r = x$. Since $|r| = |x| < 1$, it converges and (4) gives

TEC Module 8.2 explores a series that depends on an angle θ in a triangle and enables you to see how rapidly the series converges when θ varies.

$$\boxed{5} \qquad \sum_{n=0}^{\infty} x^n = \frac{1}{1 - x}$$ ■

EXAMPLE 6 Show that the series $\sum_{n=1}^{\infty} \frac{1}{n(n+1)}$ is convergent, and find its sum.

SOLUTION This is not a geometric series, so we go back to the definition of a convergent series and compute the partial sums.

$$s_n = \sum_{i=1}^{n} \frac{1}{i(i+1)} = \frac{1}{1 \cdot 2} + \frac{1}{2 \cdot 3} + \frac{1}{3 \cdot 4} + \cdots + \frac{1}{n(n+1)}$$

We can simplify this expression if we use the partial fraction decomposition

$$\frac{1}{i(i+1)} = \frac{1}{i} - \frac{1}{i+1}$$

(see Section 5.7). Thus, we have

$$\begin{aligned} s_n &= \sum_{i=1}^{n} \frac{1}{i(i+1)} = \sum_{i=1}^{n} \left(\frac{1}{i} - \frac{1}{i+1} \right) \\ &= \left(1 - \cancel{\frac{1}{2}}\right) + \left(\cancel{\frac{1}{2}} - \cancel{\frac{1}{3}}\right) + \left(\cancel{\frac{1}{3}} - \cancel{\frac{1}{4}}\right) + \cdots + \left(\cancel{\frac{1}{n}} - \frac{1}{n+1}\right) \\ &= 1 - \frac{1}{n+1} \end{aligned}$$

▲ Notice that the terms cancel in pairs. This is an example of a **telescoping sum**: Because of all the cancellations, the sum collapses (like an old-fashioned collapsing telescope) into just two terms.

and so
$$\lim_{n\to\infty} s_n = \lim_{n\to\infty} \left(1 - \frac{1}{n+1}\right) = 1 - 0 = 1$$

Therefore, the given series is convergent and

$$\sum_{n=1}^{\infty} \frac{1}{n(n+1)} = 1$$

▲ Figure 3 illustrates Example 6 by showing the graphs of the sequence of terms $a_n = 1/[n(n+1)]$ and the sequence $\{s_n\}$ of partial sums. Notice that $a_n \to 0$ and $s_n \to 1$. See Exercises 44 and 45 for two geometric interpretations of Example 6.

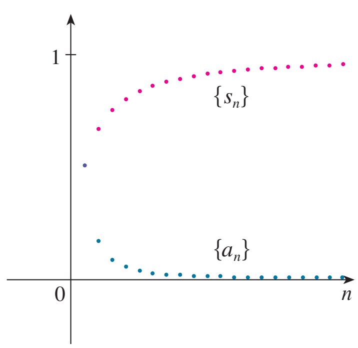


FIGURE 3

EXAMPLE 7 Show that the **harmonic series**

$$\sum_{n=1}^{\infty} \frac{1}{n} = 1 + \frac{1}{2} + \frac{1}{3} + \frac{1}{4} + \cdots$$

is divergent.

SOLUTION For this particular series it's convenient to consider the partial sums s_2, s_4, s_8, s_{16}, s_{32}, . . . and show that they become large.

$$s_2 = 1 + \tfrac{1}{2}$$

$$s_4 = 1 + \tfrac{1}{2} + \left(\tfrac{1}{3} + \tfrac{1}{4}\right) > 1 + \tfrac{1}{2} + \left(\tfrac{1}{4} + \tfrac{1}{4}\right) = 1 + \tfrac{2}{2}$$

$$\begin{aligned} s_8 &= 1 + \tfrac{1}{2} + \left(\tfrac{1}{3} + \tfrac{1}{4}\right) + \left(\tfrac{1}{5} + \tfrac{1}{6} + \tfrac{1}{7} + \tfrac{1}{8}\right) \\ &> 1 + \tfrac{1}{2} + \left(\tfrac{1}{4} + \tfrac{1}{4}\right) + \left(\tfrac{1}{8} + \tfrac{1}{8} + \tfrac{1}{8} + \tfrac{1}{8}\right) \\ &= 1 + \tfrac{1}{2} + \tfrac{1}{2} + \tfrac{1}{2} = 1 + \tfrac{3}{2} \end{aligned}$$

$$\begin{aligned} s_{16} &= 1 + \tfrac{1}{2} + \left(\tfrac{1}{3} + \tfrac{1}{4}\right) + \left(\tfrac{1}{5} + \cdots + \tfrac{1}{8}\right) + \left(\tfrac{1}{9} + \cdots + \tfrac{1}{16}\right) \\ &> 1 + \tfrac{1}{2} + \left(\tfrac{1}{4} + \tfrac{1}{4}\right) + \left(\tfrac{1}{8} + \cdots + \tfrac{1}{8}\right) + \left(\tfrac{1}{16} + \cdots + \tfrac{1}{16}\right) \\ &= 1 + \tfrac{1}{2} + \tfrac{1}{2} + \tfrac{1}{2} + \tfrac{1}{2} = 1 + \tfrac{4}{2} \end{aligned}$$

Similarly, $s_{32} > 1 + \frac{5}{2}$, $s_{64} > 1 + \frac{6}{2}$, and in general

$$s_{2^n} > 1 + \frac{n}{2}$$

▲ The method used in Example 7 for showing that the harmonic series diverges is due to the French scholar Nicole Oresme (1323–1382).

This shows that $s_{2^n} \to \infty$ as $n \to \infty$ and so $\{s_n\}$ is divergent. Therefore, the harmonic series diverges. ■

6 Theorem If the series $\sum_{n=1}^{\infty} a_n$ is convergent, then $\lim_{n\to\infty} a_n = 0$.

Proof Let $s_n = a_1 + a_2 + \cdots + a_n$. Then $a_n = s_n - s_{n-1}$. Since $\Sigma\, a_n$ is convergent, the sequence $\{s_n\}$ is convergent. Let $\lim_{n\to\infty} s_n = s$. Since $n - 1 \to \infty$ as $n \to \infty$, we also have $\lim_{n\to\infty} s_{n-1} = s$. Therefore

$$\begin{aligned}\lim_{n\to\infty} a_n &= \lim_{n\to\infty} (s_n - s_{n-1}) = \lim_{n\to\infty} s_n - \lim_{n\to\infty} s_{n-1} \\ &= s - s = 0\end{aligned}$$ ■

NOTE 1 • With any *series* $\Sigma\, a_n$ we associate two *sequences:* the sequence $\{s_n\}$ of its partial sums and the sequence $\{a_n\}$ of its terms. If $\Sigma\, a_n$ is convergent, then the limit of the sequence $\{s_n\}$ is s (the sum of the series) and, as Theorem 6 asserts, the limit of the sequence $\{a_n\}$ is 0.

NOTE 2 • The converse of Theorem 6 is not true in general. If $\lim_{n\to\infty} a_n = 0$, we cannot conclude that $\Sigma\, a_n$ is convergent. Observe that for the harmonic series $\Sigma\, 1/n$ we have $a_n = 1/n \to 0$ as $n \to \infty$, but we showed in Example 7 that $\Sigma\, 1/n$ is divergent.

7 The Test for Divergence If $\lim_{n\to\infty} a_n$ does not exist or if $\lim_{n\to\infty} a_n \neq 0$, then the series $\sum_{n=1}^{\infty} a_n$ is divergent.

The Test for Divergence follows from Theorem 6 because, if the series is not divergent, then it is convergent, and so $\lim_{n\to\infty} a_n = 0$.

EXAMPLE 8 Show that the series $\sum_{n=1}^{\infty} \frac{n^2}{5n^2 + 4}$ diverges.

SOLUTION

$$\lim_{n\to\infty} a_n = \lim_{n\to\infty} \frac{n^2}{5n^2 + 4} = \lim_{n\to\infty} \frac{1}{5 + 4/n^2} = \frac{1}{5} \neq 0$$

So the series diverges by the Test for Divergence. ■

NOTE 3 • If we find that $\lim_{n\to\infty} a_n \neq 0$, we know that $\Sigma\, a_n$ is divergent. If we find that $\lim_{n\to\infty} a_n = 0$, we know *nothing* about the convergence or divergence of $\Sigma\, a_n$. Remember the warning in Note 2: If $\lim_{n\to\infty} a_n = 0$, the series $\Sigma\, a_n$ might converge or it might diverge.

8 Theorem If $\Sigma\, a_n$ and $\Sigma\, b_n$ are convergent series, then so are the series $\Sigma\, ca_n$ (where c is a constant), $\Sigma\,(a_n + b_n)$, and $\Sigma\,(a_n - b_n)$, and

(i) $\displaystyle\sum_{n=1}^{\infty} ca_n = c\sum_{n=1}^{\infty} a_n$ (ii) $\displaystyle\sum_{n=1}^{\infty} (a_n + b_n) = \sum_{n=1}^{\infty} a_n + \sum_{n=1}^{\infty} b_n$

(iii) $\displaystyle\sum_{n=1}^{\infty} (a_n - b_n) = \sum_{n=1}^{\infty} a_n - \sum_{n=1}^{\infty} b_n$

These properties of convergent series follow from the corresponding Limit Laws for Convergent Sequences in Section 8.1. For instance, here is how part (ii) of Theorem 8 is proved:

Let

$$s_n = \sum_{i=1}^{n} a_i \qquad s = \sum_{n=1}^{\infty} a_n \qquad t_n = \sum_{i=1}^{n} b_i \qquad t = \sum_{n=1}^{\infty} b_n$$

The nth partial sum for the series $\Sigma\,(a_n + b_n)$ is

$$u_n = \sum_{i=1}^{n} (a_i + b_i)$$

and, using Equation 5.2.9, we have

$$\begin{aligned}
\lim_{n\to\infty} u_n &= \lim_{n\to\infty} \sum_{i=1}^{n} (a_i + b_i) = \lim_{n\to\infty} \left(\sum_{i=1}^{n} a_i + \sum_{i=1}^{n} b_i \right) \\
&= \lim_{n\to\infty} \sum_{i=1}^{n} a_i + \lim_{n\to\infty} \sum_{i=1}^{n} b_1 \\
&= \lim_{n\to\infty} s_n + \lim_{n\to\infty} t_n = s + t
\end{aligned}$$

Therefore, $\Sigma\,(a_n + b_n)$ is convergent and its sum is

$$\sum_{n=1}^{\infty} (a_n + b_n) = s + t = \sum_{n=1}^{\infty} a_n + \sum_{n=1}^{\infty} b_n$$

■

EXAMPLE 9 Find the sum of the series $\displaystyle\sum_{n=1}^{\infty} \left(\frac{3}{n(n+1)} + \frac{1}{2^n} \right)$.

SOLUTION The series $\Sigma\, 1/2^n$ is a geometric series with $a = \frac{1}{2}$ and $r = \frac{1}{2}$, so

$$\sum_{n=1}^{\infty} \frac{1}{2^n} = \frac{\frac{1}{2}}{1 - \frac{1}{2}} = 1$$

In Example 6 we found that

$$\sum_{n=1}^{\infty} \frac{1}{n(n+1)} = 1$$

So, by Theorem 8, the given series is convergent and

$$\begin{aligned}
\sum_{n=1}^{\infty} \left(\frac{3}{n(n+1)} + \frac{1}{2^n} \right) &= 3\sum_{n=1}^{\infty} \frac{1}{n(n+1)} + \sum_{n=1}^{\infty} \frac{1}{2^n} \\
&= 3 \cdot 1 + 1 = 4
\end{aligned}$$

■

NOTE 4 • A finite number of terms doesn't affect the convergence or divergence of a series. For instance, suppose that we were able to show that the series

$$\sum_{n=4}^{\infty} \frac{n}{n^3 + 1}$$

is convergent. Since

$$\sum_{n=1}^{\infty} \frac{n}{n^3 + 1} = \frac{1}{2} + \frac{2}{9} + \frac{3}{28} + \sum_{n=4}^{\infty} \frac{n}{n^3 + 1}$$

it follows that the entire series $\sum_{n=1}^{\infty} n/(n^3 + 1)$ is convergent. Similarly, if it is known that the series $\sum_{n=N+1}^{\infty} a_n$ converges, then the full series

$$\sum_{n=1}^{\infty} a_n = \sum_{n=1}^{N} a_n + \sum_{n=N+1}^{\infty} a_n$$

is also convergent.

8.2 Exercises

1. (a) What is the difference between a sequence and a series?
(b) What is a convergent series? What is a divergent series?

2. Explain what it means to say that $\sum_{n=1}^{\infty} a_n = 5$.

3–8 ■ Find at least 10 partial sums of the series. Graph both the sequence of terms and the sequence of partial sums on the same screen. Does it appear that the series is convergent or divergent? If it is convergent, find the sum. If it is divergent, explain why.

3. $\sum_{n=1}^{\infty} \frac{12}{(-5)^n}$

4. $\sum_{n=1}^{\infty} \frac{2n^2 - 1}{n^2 + 1}$

5. $\sum_{n=1}^{\infty} \tan n$

6. $\sum_{n=1}^{\infty} (0.6)^{n-1}$

7. $\sum_{n=1}^{\infty} \left(\frac{1}{n^{1.5}} - \frac{1}{(n+1)^{1.5}} \right)$

8. $\sum_{n=2}^{\infty} \frac{1}{n(n-1)}$

9. Let $a_n = \dfrac{2n}{3n + 1}$.
(a) Determine whether $\{a_n\}$ is convergent.
(b) Determine whether $\sum_{n=1}^{\infty} a_n$ is convergent.

10. (a) Explain the difference between

$$\sum_{i=1}^{n} a_i \quad \text{and} \quad \sum_{j=1}^{n} a_j$$

(b) Explain the difference between

$$\sum_{i=1}^{n} a_i \quad \text{and} \quad \sum_{i=1}^{n} a_j$$

11–28 ■ Determine whether the series is convergent or divergent. If it is convergent, find its sum.

11. $5 - \frac{10}{3} + \frac{20}{9} - \frac{40}{27} + \cdots$

12. $1 + 0.4 + 0.16 + 0.064 + \cdots$

13. $\sum_{n=1}^{\infty} 5\left(\frac{2}{3}\right)^{n-1}$

14. $\sum_{n=1}^{\infty} \frac{(-6)^{n-1}}{5^{n-1}}$

15. $\sum_{n=1}^{\infty} 3^{-n} 8^{n+1}$

16. $\sum_{n=1}^{\infty} \frac{1}{e^{2n}}$

17. $\sum_{n=1}^{\infty} \frac{n}{n + 5}$

18. $\sum_{n=1}^{\infty} \frac{3}{n}$

19. $\sum_{n=1}^{\infty} \frac{1}{n(n+2)}$

20. $\sum_{n=1}^{\infty} \frac{(n+1)^2}{n(n+2)}$

21. $\sum_{n=1}^{\infty} [2(0.1)^n + (0.2)^n]$

22. $\sum_{n=1}^{\infty} \frac{2}{n^2 + 4n + 3}$

23. $\sum_{n=1}^{\infty} \left[\sin\left(\frac{1}{n}\right) - \sin\left(\frac{1}{n+1}\right) \right]$

24. $\sum_{n=1}^{\infty} \left(\frac{1}{2^{n-1}} + \frac{2}{3^{n-1}} \right)$

25. $\sum_{n=1}^{\infty} \frac{3^n + 2^n}{6^n}$

26. $\sum_{n=1}^{\infty} \frac{1}{5 + 2^{-n}}$

27. $\sum_{n=1}^{\infty} \arctan n$

28. $\sum_{n=1}^{\infty} \ln \frac{n}{n + 1}$

29–32 ■ Express the number as a ratio of integers.

29. $0.\overline{2} = 0.2222\ldots$

30. $0.\overline{73} = 0.73737373\ldots$

31. $3.\overline{417} = 3.417417417\ldots$

32. $6.2\overline{54} = 6.2545454\ldots$

33–36 ■ Find the values of x for which the series converges. Find the sum of the series for those values of x.

33. $\displaystyle\sum_{n=1}^{\infty} \frac{x^n}{3^n}$

34. $\displaystyle\sum_{n=0}^{\infty} 2^n(x+1)^n$

35. $\displaystyle\sum_{n=0}^{\infty} \frac{1}{x^n}$

36. $\displaystyle\sum_{n=0}^{\infty} \tan^n x$

CAS **37–38** ■ Use the partial fraction command on your CAS to find a convenient expression for the partial sum, and then use this expression to find the sum of the series. Check your answer by using the CAS to sum the series directly.

37. $\displaystyle\sum_{n=1}^{\infty} \frac{1}{(4n+1)(4n-3)}$

38. $\displaystyle\sum_{n=1}^{\infty} \frac{n^2+3n+1}{(n^2+n)^2}$

39. If the nth partial sum of a series $\sum_{n=1}^{\infty} a_n$ is

$$s_n = \frac{n-1}{n+1}$$

find a_n and $\sum_{n=1}^{\infty} a_n$.

40. If the nth partial sum of a series $\sum_{n=1}^{\infty} a_n$ is $s_n = 3 - n2^{-n}$, find a_n and $\sum_{n=1}^{\infty} a_n$.

41. When money is spent on goods and services, those that receive the money also spend some of it. The people receiving some of the twice-spent money will spend some of that, and so on. Economists call this chain reaction the *multiplier effect.* In a hypothetical isolated community, the local government begins the process by spending D dollars. Suppose that each recipient of spent money spends $100c\%$ and saves $100s\%$ of the money that he or she receives. The values c and s are called the *marginal propensity to consume* and the *marginal propensity to save* and, of course, $c + s = 1$.

(a) Let S_n be the total spending that has been generated after n transactions. Find an equation for S_n.

(b) Show that $\lim_{n\to\infty} S_n = kD$, where $k = 1/s$. The number k is called the *multiplier*. What is the multiplier if the marginal propensity to consume is 80%?

Note: The federal government uses this principle to justify deficit spending. Banks use this principle to justify lending a large percentage of the money that they receive in deposits.

42. A certain ball has the property that each time it falls from a height h onto a hard, level surface, it rebounds to a height rh, where $0 < r < 1$. Suppose that the ball is dropped from an initial height of H meters.

(a) Assuming that the ball continues to bounce indefinitely, find the total distance that it travels.

(b) Calculate the total time that the ball travels.

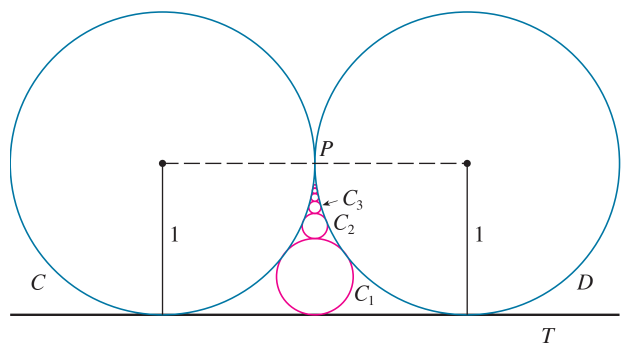
(c) Suppose that each time the ball strikes the surface with velocity v it rebounds with velocity $-kv$, where $0 < k < 1$. How long will it take for the ball to come to rest?

43. What is the value of c if $\displaystyle\sum_{n=2}^{\infty} (1+c)^{-n} = 2$?

44. Graph the curves $y = x^n$, $0 \leqslant x \leqslant 1$, for $n = 0, 1, 2, 3, 4, \ldots$ on a common screen. By finding the areas between successive curves, give a geometric demonstration of the fact, shown in Example 6, that

$$\sum_{n=1}^{\infty} \frac{1}{n(n+1)} = 1$$

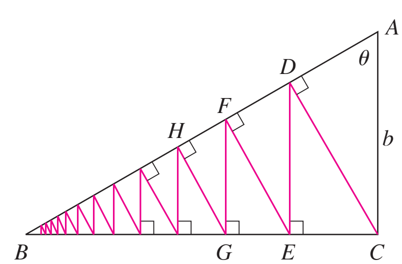
45. The figure shows two circles C and D of radius 1 that touch at P. T is a common tangent line; C_1 is the circle that touches C, D, and T; C_2 is the circle that touches C, D, and C_1; C_3 is the circle that touches C, D, and C_2. This procedure can be continued indefinitely and produces an infinite sequence of circles $\{C_n\}$. Find an expression for the diameter of C_n and thus provide another geometric demonstration of Example 6.



46. A right triangle ABC is given with $\angle A = \theta$ and $|AC| = b$. CD is drawn perpendicular to AB, DE is drawn perpendicular to BC, $EF \perp AB$, and this process is continued indefinitely as shown in the figure. Find the total length of all the perpendiculars

$$|CD| + |DE| + |EF| + |FG| + \cdots$$

in terms of b and θ.



47. What is wrong with the following calculation?

$$\begin{aligned} 0 &= 0 + 0 + 0 + \cdots \\ &= (1 - 1) + (1 - 1) + (1 - 1) + \cdots \\ &= 1 - 1 + 1 - 1 + 1 - 1 + \cdots \\ &= 1 + (-1 + 1) + (-1 + 1) + (-1 + 1) + \cdots \\ &= 1 + 0 + 0 + 0 + \cdots = 1 \end{aligned}$$

(Guido Ubaldus thought that this proved the existence of God because "something has been created out of nothing.")

48. Suppose that $\sum_{n=1}^{\infty} a_n$ ($a_n \neq 0$) is known to be a convergent series. Prove that $\sum_{n=1}^{\infty} 1/a_n$ is a divergent series.

49. If $\sum a_n$ is convergent and $\sum b_n$ is divergent, show that the series $\sum (a_n + b_n)$ is divergent. [*Hint:* Argue by contradiction.]

50. If $\sum a_n$ and $\sum b_n$ are both divergent, is $\sum (a_n + b_n)$ necessarily divergent?

51. Suppose that a series $\sum a_n$ has positive terms and its partial sums s_n satisfy the inequality $s_n \leqslant 1000$ for all n. Explain why $\sum a_n$ must be convergent.

52. The Fibonacci sequence was defined in Section 8.1 by the equations

$$f_1 = 1, \quad f_2 = 1, \quad f_n = f_{n-1} + f_{n-2} \qquad n \geqslant 3$$

Show that each of the following statements is true.

(a) $\dfrac{1}{f_{n-1} f_{n+1}} = \dfrac{1}{f_{n-1} f_n} - \dfrac{1}{f_n f_{n+1}}$

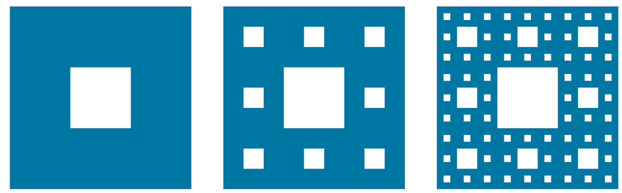
(b) $\displaystyle\sum_{n=2}^{\infty} \frac{1}{f_{n-1} f_{n+1}} = 1$

(c) $\displaystyle\sum_{n=2}^{\infty} \frac{f_n}{f_{n-1} f_{n+1}} = 2$

53. The **Cantor set**, named after the German mathematician Georg Cantor (1845–1918), is constructed as follows. We start with the closed interval [0, 1] and remove the open interval $\left(\frac{1}{3}, \frac{2}{3}\right)$. That leaves the two intervals $\left[0, \frac{1}{3}\right]$ and $\left[\frac{2}{3}, 1\right]$ and we remove the open middle third of each. Four intervals remain and again we remove the open middle third of each of them. We continue this procedure indefinitely, at each step removing the open middle third of every interval that remains from the preceding step. The Cantor set consists of the numbers that remain in [0, 1] after all those intervals have been removed.

(a) Show that the total length of all the intervals that are removed is 1. Despite that, the Cantor set contains infinitely many numbers. Give examples of some numbers in the Cantor set.

(b) The **Sierpinski carpet** is a two-dimensional counterpart of the Cantor set. It is constructed by removing the center one-ninth of a square of side 1, then removing the centers of the eight smaller remaining squares, and so on. (The figure shows the first three steps of the construction.) Show that the sum of the areas of the removed squares is 1. This implies that the Sierpinski carpet has area 0.



54. (a) A sequence $\{a_n\}$ is defined recursively by the equation $a_n = \frac{1}{2}(a_{n-1} + a_{n-2})$ for $n \geqslant 3$, where a_1 and a_2 can be any real numbers. Experiment with various values of a_1 and a_2 and use your calculator to guess the limit of the sequence.

(b) Find $\lim_{n \to \infty} a_n$ in terms of a_1 and a_2 by expressing $a_{n+1} - a_n$ in terms of $a_2 - a_1$ and summing a series.

55. Consider the series

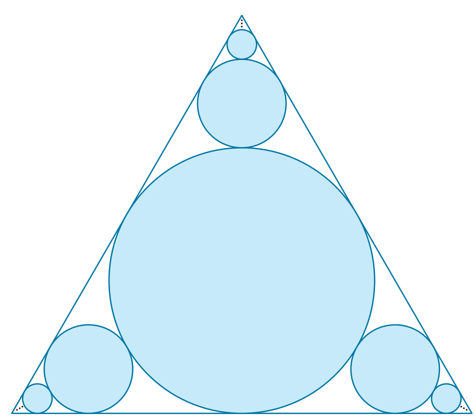
$$\sum_{n=1}^{\infty} \frac{n}{(n + 1)!}$$

(a) Find the partial sums s_1, s_2, s_3, and s_4. Do you recognize the denominators? Use the pattern to guess a formula for s_n.

(b) Use mathematical induction to prove your guess.

(c) Show that the given infinite series is convergent, and find its sum.

56. In the figure there are infinitely many circles approaching the vertices of an equilateral triangle, each circle touching other circles and sides of the triangle. If the triangle has sides of length 1, find the total area occupied by the circles.



8.3 The Integral and Comparison Tests; Estimating Sums

In general, it is difficult to find the exact sum of a series. We were able to accomplish this for geometric series and the series $\Sigma\, 1/[n(n+1)]$ because in each of those cases we could find a simple formula for the nth partial sum s_n. But usually it is not easy to compute $\lim_{n\to\infty} s_n$. Therefore, in this section and the next we develop tests that enable us to determine whether a series is convergent or divergent without explicitly finding its sum. In some cases, however, our methods will enable us to find good estimates of the sum.

In this section we deal only with series with positive terms, so the partial sums are increasing. In view of the Monotonic Sequence Theorem, to decide whether a series is convergent or divergent, we need to determine whether the partial sums are bounded or not.

Testing with an Integral

Let's investigate the series whose terms are the reciprocals of the squares of the positive integers:

$$\sum_{n=1}^{\infty} \frac{1}{n^2} = \frac{1}{1^2} + \frac{1}{2^2} + \frac{1}{3^2} + \frac{1}{4^2} + \frac{1}{5^2} + \cdots$$

n	$s_n = \sum_{i=1}^{n} \frac{1}{i^2}$
5	1.4636
10	1.5498
50	1.6251
100	1.6350
500	1.6429
1000	1.6439
5000	1.6447

There's no simple formula for the sum s_n of the first n terms, but the computer-generated table of values given in the margin suggests that the partial sums are approaching a number near 1.64 as $n \to \infty$ and so it looks as if the series is convergent.

We can confirm this impression with a geometric argument. Figure 1 shows the curve $y = 1/x^2$ and rectangles that lie below the curve. The base of each rectangle is an interval of length 1; the height is equal to the value of the function $y = 1/x^2$ at the right endpoint of the interval. So the sum of the areas of the rectangles is

$$\frac{1}{1^2} + \frac{1}{2^2} + \frac{1}{3^2} + \frac{1}{4^2} + \frac{1}{5^2} + \cdots = \sum_{n=1}^{\infty} \frac{1}{n^2}$$

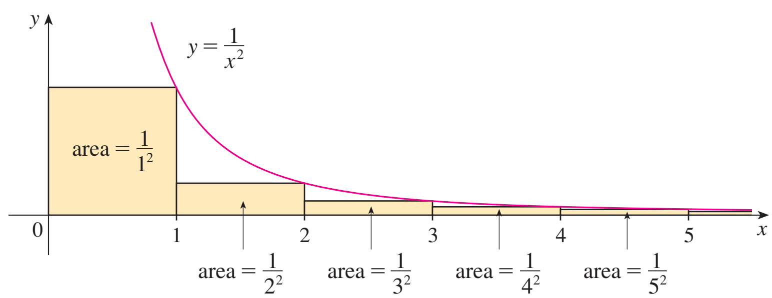


FIGURE 1

If we exclude the first rectangle, the total area of the remaining rectangles is smaller than the area under the curve $y = 1/x^2$ for $x \geqslant 1$, which is the value of the integral $\int_1^\infty (1/x^2)\, dx$. In Section 5.10 we discovered that this improper integral is convergent and has value 1. So the picture shows that all the partial sums are less than

$$\frac{1}{1^2} + \int_1^\infty \frac{1}{x^2}\, dx = 2$$

Thus, the partial sums are bounded and the series converges. The sum of the series (the limit of the partial sums) is also less than 2:

$$\sum_{n=1}^{\infty} \frac{1}{n^2} = \frac{1}{1^2} + \frac{1}{2^2} + \frac{1}{3^2} + \frac{1}{4^2} + \cdots < 2$$

[The exact sum of this series was found by the Swiss mathematician Leonhard Euler (1707–1783) to be $\pi^2/6$, but the proof of this fact is beyond the scope of this book.]

Now let's look at the series

$$\sum_{n=1}^{\infty} \frac{1}{\sqrt{n}} = \frac{1}{\sqrt{1}} + \frac{1}{\sqrt{2}} + \frac{1}{\sqrt{3}} + \frac{1}{\sqrt{4}} + \frac{1}{\sqrt{5}} + \cdots$$

n	$s_n = \sum_{i=1}^{n} \frac{1}{\sqrt{i}}$
5	3.2317
10	5.0210
50	12.7524
100	18.5896
500	43.2834
1000	61.8010
5000	139.9681

The table of values of s_n suggests that the partial sums aren't approaching a finite number, so we suspect that the given series may be divergent. Again we use a picture for confirmation. Figure 2 shows the curve $y = 1/\sqrt{x}$, but this time we use rectangles whose tops lie *above* the curve.

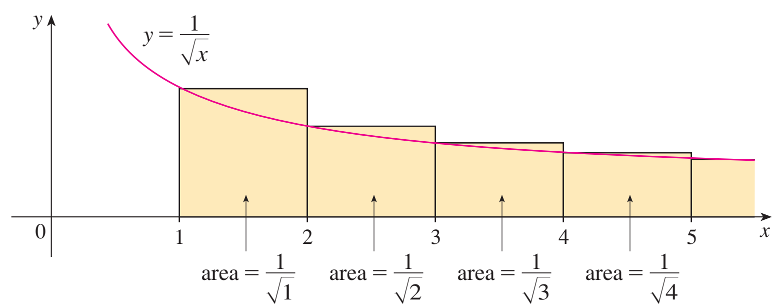


FIGURE 2

The base of each rectangle is an interval of length 1. The height is equal to the value of the function $y = 1/\sqrt{x}$ at the *left* endpoint of the interval. So the sum of the areas of all the rectangles is

$$\frac{1}{\sqrt{1}} + \frac{1}{\sqrt{2}} + \frac{1}{\sqrt{3}} + \frac{1}{\sqrt{4}} + \frac{1}{\sqrt{5}} + \cdots = \sum_{n=1}^{\infty} \frac{1}{\sqrt{n}}$$

This total area is greater than the area under the curve $y = 1/\sqrt{x}$ for $x \geqslant 1$, which is equal to the integral $\int_1^{\infty} (1/\sqrt{x})\,dx$. But we know from Section 5.10 that this improper integral is divergent. In other words, the area under the curve is infinite. So the sum of the series must be infinite, that is, the series is divergent.

The same sort of geometric reasoning that we used for these two series can be used to prove the following test.

The Integral Test Suppose f is a continuous, positive, decreasing function on $[1, \infty)$ and let $a_n = f(n)$. Then the series $\sum_{n=1}^{\infty} a_n$ is convergent if and only if the improper integral $\int_1^{\infty} f(x)\,dx$ is convergent. In other words:

(a) If $\displaystyle\int_1^{\infty} f(x)\,dx$ is convergent, then $\displaystyle\sum_{n=1}^{\infty} a_n$ is convergent.

(b) If $\displaystyle\int_1^{\infty} f(x)\,dx$ is divergent, then $\displaystyle\sum_{n=1}^{\infty} a_n$ is divergent.

NOTE • When we use the Integral Test it is not necessary to start the series or the integral at $n = 1$. For instance, in testing the series

$$\sum_{n=4}^{\infty} \frac{1}{(n-3)^2} \qquad \text{we use} \qquad \int_4^{\infty} \frac{1}{(x-3)^2}\,dx$$

Also, it is not necessary that f be always decreasing. What is important is that f be *ultimately* decreasing, that is, decreasing for x larger than some number N. Then $\sum_{n=N}^{\infty} a_n$ is convergent, so $\sum_{n=1}^{\infty} a_n$ is convergent by Note 4 of Section 8.2.

EXAMPLE 1 Determine whether the series $\displaystyle\sum_{n=1}^{\infty} \frac{\ln n}{n}$ converges or diverges.

SOLUTION The function $f(x) = (\ln x)/x$ is positive and continuous for $x > 1$ because the logarithm function is continuous. But it is not obvious whether or not f is decreasing, so we compute its derivative:

$$f'(x) = \frac{x(1/x) - \ln x}{x^2} = \frac{1 - \ln x}{x^2}$$

Thus, $f'(x) < 0$ when $\ln x > 1$, that is, $x > e$. It follows that f is decreasing when $x > e$ and so we can apply the Integral Test:

$$\int_1^{\infty} \frac{\ln x}{x}\,dx = \lim_{t\to\infty} \int_1^t \frac{\ln x}{x}\,dx = \lim_{t\to\infty} \frac{(\ln x)^2}{2}\bigg]_1^t$$

$$= \lim_{t\to\infty} \frac{(\ln t)^2}{2} = \infty$$

Since this improper integral is divergent, the series $\Sigma\,(\ln n)/n$ is also divergent by the Integral Test. ■

EXAMPLE 2 For what values of p is the series $\displaystyle\sum_{n=1}^{\infty} \frac{1}{n^p}$ convergent?

SOLUTION If $p < 0$, then $\lim_{n\to\infty} (1/n^p) = \infty$. If $p = 0$, then $\lim_{n\to\infty} (1/n^p) = 1$. In either case $\lim_{n\to\infty} (1/n^p) \neq 0$, so the given series diverges by the Test for Divergence [see (8.2.7)].

If $p > 0$, then the function $f(x) = 1/x^p$ is clearly continuous, positive, and decreasing on $[1, \infty)$. We found in Chapter 5 [see (5.10.2)] that

$$\int_1^{\infty} \frac{1}{x^p}\,dx \text{ converges if } p > 1 \text{ and diverges if } p \leqslant 1$$

It follows from the Integral Test that the series $\Sigma\, 1/n^p$ converges if $p > 1$ and diverges if $0 < p \leqslant 1$. (For $p = 1$, this series is the harmonic series discussed in Example 7 in Section 8.2.) ■

The series in Example 2 is called the ***p*-series**. It is important in the rest of this chapter, so we summarize the results of Example 2 for future reference as follows.

1 The p-series $\displaystyle\sum_{n=1}^{\infty} \frac{1}{n^p}$ is convergent if $p > 1$ and divergent if $p \leqslant 1$.

For instance, the series

$$\sum_{n=1}^{\infty} \frac{1}{n^3} = \frac{1}{1^3} + \frac{1}{2^3} + \frac{1}{3^3} + \frac{1}{4^3} + \cdots$$

is convergent because it is a p-series with $p = 3 > 1$. But the series

$$\sum_{n=1}^{\infty} \frac{1}{n^{1/3}} = \sum_{n=1}^{\infty} \frac{1}{\sqrt[3]{n}} = 1 + \frac{1}{\sqrt[3]{2}} + \frac{1}{\sqrt[3]{3}} + \frac{1}{\sqrt[3]{4}} + \cdots$$

is divergent because it is a p-series with $p = \frac{1}{3} < 1$.

Testing by Comparing

The series

$$\boxed{2} \qquad \sum_{n=1}^{\infty} \frac{1}{2^n + 1}$$

reminds us of the series $\Sigma_{n=1}^{\infty} 1/2^n$, which is a geometric series with $a = \frac{1}{2}$ and $r = \frac{1}{2}$ and is therefore convergent. Because the series (2) is so similar to a convergent series, we have the feeling that it too must be convergent. Indeed, it is. The inequality

$$\frac{1}{2^n + 1} < \frac{1}{2^n}$$

shows that our given series (2) has smaller terms than those of the geometric series and therefore all its partial sums are also smaller than 1 (the sum of the geometric series). This means that its partial sums form a bounded increasing sequence, which is convergent. It also follows that the sum of the series is less than the sum of the geometric series:

$$\sum_{n=1}^{\infty} \frac{1}{2^n + 1} < 1$$

Similar reasoning can be used to prove the following test, which applies only to series whose terms are positive. The first part says that if we have a series whose terms are *smaller* than those of a known *convergent* series, then our series is also convergent. The second part says that if we start with a series whose terms are *larger* than those of a known *divergent* series, then it too is divergent.

The Comparison Test Suppose that $\Sigma\, a_n$ and $\Sigma\, b_n$ are series with positive terms.

(a) If $\Sigma\, b_n$ is convergent and $a_n \leqslant b_n$ for all n, then $\Sigma\, a_n$ is also convergent.

(b) If $\Sigma\, b_n$ is divergent and $a_n \geqslant b_n$ for all n, then $\Sigma\, a_n$ is also divergent.

▲ Standard Series for Use with the Comparison Test

In using the Comparison Test we must, of course, have some known series $\Sigma\, b_n$ for the purpose of comparison. Most of the time we use either a p-series $[\Sigma\, 1/n^p$ converges if $p > 1$ and diverges if $p \leqslant 1$; see (1)$]$ or a geometric series $[\Sigma\, ar^{n-1}$ converges if $|r| < 1$ and diverges if $|r| \geqslant 1$; see (8.2.4)$]$.

EXAMPLE 3 Determine whether the series $\displaystyle\sum_{n=1}^{\infty} \frac{5}{2n^2 + 4n + 3}$ converges or diverges.

SOLUTION For large n the dominant term in the denominator is $2n^2$, so we compare the given series with the series $\Sigma\, 5/(2n^2)$. Observe that

$$\frac{5}{2n^2 + 4n + 3} < \frac{5}{2n^2}$$

because the left side has a bigger denominator. (In the notation of the Comparison Test, a_n is the left side and b_n is the right side.) We know that

$$\sum_{n=1}^{\infty} \frac{5}{2n^2} = \frac{5}{2} \sum_{n=1}^{\infty} \frac{1}{n^2}$$

is convergent (p-series with $p = 2 > 1$). Therefore

$$\sum_{n=1}^{\infty} \frac{5}{2n^2 + 4n + 3}$$

is convergent by part (a) of the Comparison Test. ■

Although the condition $a_n \leqslant b_n$ or $a_n \geqslant b_n$ in the Comparison Test is given for all n, we need verify only that it holds for $n \geqslant N$, where N is some fixed integer, because the convergence of a series is not affected by a finite number of terms. This is illustrated in the next example.

EXAMPLE 4 Test the series $\displaystyle\sum_{n=1}^{\infty} \frac{\ln n}{n}$ for convergence or divergence.

SOLUTION We used the Integral Test to test this series in Example 1, but we can also test it by comparing it with the harmonic series. Observe that $\ln n > 1$ for $n \geqslant 3$ and so

$$\frac{\ln n}{n} > \frac{1}{n} \qquad n \geqslant 3$$

We know that $\Sigma\, 1/n$ is divergent (p-series with $p = 1$). Thus, the given series is divergent by the Comparison Test. ■

NOTE • The terms of the series being tested must be smaller than those of a convergent series or larger than those of a divergent series. If the terms are larger than the terms of a convergent series or smaller than those of a divergent series, then the Comparison Test doesn't apply. Consider, for instance, the series

$$\sum_{n=1}^{\infty} \frac{1}{2^n - 1}$$

The inequality

$$\frac{1}{2^n - 1} > \frac{1}{2^n}$$

is useless as far as the Comparison Test is concerned because $\Sigma\, b_n = \Sigma \left(\frac{1}{2}\right)^n$ is convergent and $a_n > b_n$. Nonetheless, we have the feeling that $\Sigma\, 1/(2^n - 1)$ ought to be convergent because it is very similar to the convergent geometric series $\Sigma\left(\frac{1}{2}\right)^n$. In such cases the following test can be used.

The Limit Comparison Test Suppose that $\Sigma\, a_n$ and $\Sigma\, b_n$ are series with positive terms. If

$$\lim_{n\to\infty} \frac{a_n}{b_n} = c$$

where c is a finite number and $c > 0$, then either both series converge or both diverge.

Although we won't prove the Limit Comparison Test, it seems reasonable because for large n, $a_n \approx cb_n$.

EXAMPLE 5 Test the series $\displaystyle\sum_{n=1}^{\infty} \frac{1}{2^n - 1}$ for convergence or divergence.

SOLUTION We use the Limit Comparison Test with

$$a_n = \frac{1}{2^n - 1} \qquad b_n = \frac{1}{2^n}$$

and obtain
$$\lim_{n\to\infty} \frac{a_n}{b_n} = \lim_{n\to\infty} \frac{2^n}{2^n - 1} = \lim_{n\to\infty} \frac{1}{1 - 1/2^n} = 1 > 0$$

Since this limit exists and $\Sigma\, 1/2^n$ is a convergent geometric series, the given series converges by the Limit Comparison Test.

Estimating the Sum of a Series

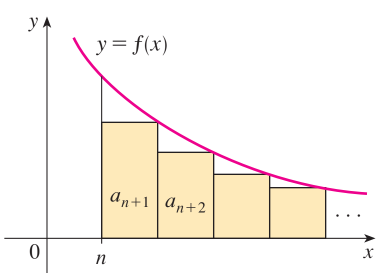


FIGURE 3

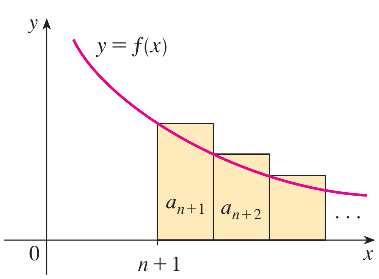


FIGURE 4

Suppose we have been able to use the Integral Test to show that a series $\Sigma\, a_n$ is convergent and we now want to find an approximation to the sum s of the series. Of course, any partial sum s_n is an approximation to s because $\lim_{n\to\infty} s_n = s$. But how good is such an approximation? To find out, we need to estimate the size of the **remainder**

$$R_n = s - s_n = a_{n+1} + a_{n+2} + a_{n+3} + \cdots$$

The remainder R_n is the error made when s_n, the sum of the first n terms, is used as an approximation to the total sum.

We use the same notation and ideas as in the Integral Test. Comparing the areas of the rectangles with the area under $y = f(x)$ for $x > n$ in Figure 3, we see that

$$R_n = a_{n+1} + a_{n+2} + \cdots \leqslant \int_n^{\infty} f(x)\, dx$$

Similarly, we see from Figure 4 that

$$R_n = a_{n+1} + a_{n+2} + \cdots \geqslant \int_{n+1}^{\infty} f(x)\, dx$$

So we have proved the following error estimate.

3 Remainder Estimate for the Integral Test If $\Sigma\, a_n$ converges by the Integral Test and $R_n = s - s_n$, then

$$\int_{n+1}^{\infty} f(x)\,dx \leqslant R_n \leqslant \int_{n}^{\infty} f(x)\,dx$$

EXAMPLE 6

(a) Approximate the sum of the series $\Sigma\, 1/n^3$ by using the sum of the first 10 terms. Estimate the error involved in this approximation.

(b) How many terms are required to ensure that the sum is accurate to within 0.0005?

SOLUTION In both parts (a) and (b) we need to know $\int_n^\infty f(x)\,dx$. With $f(x) = 1/x^3$, we have

$$\int_n^\infty \frac{1}{x^3}\,dx = \lim_{t\to\infty}\left[-\frac{1}{2x^2}\right]_n^t = \lim_{t\to\infty}\left(-\frac{1}{2t^2}+\frac{1}{2n^2}\right) = \frac{1}{2n^2}$$

(a)
$$\sum_{n=1}^{\infty}\frac{1}{n^3} \approx s_{10} = \frac{1}{1^3}+\frac{1}{2^3}+\frac{1}{3^3}+\cdots+\frac{1}{10^3} \approx 1.1975$$

According to the remainder estimate in (3), we have

$$R_{10} \leqslant \int_{10}^{\infty}\frac{1}{x^3}\,dx = \frac{1}{2(10)^2} = \frac{1}{200}$$

So the size of the error is at most 0.005.

(b) Accuracy to within 0.0005 means that we have to find a value of n such that $R_n \leqslant 0.0005$. Since

$$R_n \leqslant \int_n^\infty \frac{1}{x^3}\,dx = \frac{1}{2n^2}$$

we want
$$\frac{1}{2n^2} < 0.0005$$

Solving this inequality, we get

$$n^2 > \frac{1}{0.001} = 1000 \qquad \text{or} \qquad n > \sqrt{1000} \approx 31.6$$

We need 32 terms to ensure accuracy to within 0.0005. ■

If we add s_n to each side of the inequalities in (3), we get

4
$$s_n + \int_{n+1}^{\infty} f(x)\,dx \leqslant s \leqslant s_n + \int_n^\infty f(x)\,dx$$

because $s_n + R_n = s$. The inequalities in (4) give a lower bound and an upper bound for s. They provide a more accurate approximation to the sum of the series than the partial sum s_n does.

EXAMPLE 7 Use (4) with $n = 10$ to estimate the sum of the series $\displaystyle\sum_{n=1}^{\infty} \frac{1}{n^3}$.

SOLUTION The inequalities in (4) become

$$s_{10} + \int_{11}^{\infty} \frac{1}{x^3}\,dx \leqslant s \leqslant s_{10} + \int_{10}^{\infty} \frac{1}{x^3}\,dx$$

From Example 6 we know that

$$\int_{n}^{\infty} \frac{1}{x^3}\,dx = \frac{1}{2n^2}$$

so
$$s_{10} + \frac{1}{2(11)^2} \leqslant s \leqslant s_{10} + \frac{1}{2(10)^2}$$

Using $s_{10} \approx 1.197532$, we get

$$1.201664 \leqslant s \leqslant 1.202532$$

If we approximate s by the midpoint of this interval, then the error is at most half the length of the interval. So

$$\sum_{n=1}^{\infty} \frac{1}{n^3} \approx 1.2021 \qquad \text{with error} < 0.0005$$ ■

If we compare Example 7 with Example 6, we see that the improved estimate in (4) can be much better than the estimate $s \approx s_n$. To make the error smaller than 0.0005 we had to use 32 terms in Example 6 but only 10 terms in Example 7.

If we have used the Comparison Test to show that a series $\Sigma\, a_n$ converges by comparison with a series $\Sigma\, b_n$, then we may be able to estimate the sum $\Sigma\, a_n$ by comparing remainders, as the following example shows.

EXAMPLE 8 Use the sum of the first 100 terms to approximate the sum of the series $\Sigma\, 1/(n^3 + 1)$. Estimate the error involved in this approximation.

SOLUTION Since

$$\frac{1}{n^3 + 1} < \frac{1}{n^3}$$

the given series is convergent by the Comparison Test. The remainder T_n for the comparison series $\Sigma\, 1/n^3$ was estimated in Example 6. There we found that

$$T_n \leqslant \int_{n}^{\infty} \frac{1}{x^3}\,dx = \frac{1}{2n^2}$$

Therefore, the remainder R_n for the given series satisfies

$$R_n \leqslant T_n \leqslant \frac{1}{2n^2}$$

With $n = 100$ we have

$$R_{100} \leqslant \frac{1}{2(100)^2} = 0.00005$$

Using a programmable calculator or a computer, we find that

$$\sum_{n=1}^{\infty} \frac{1}{n^3+1} \approx \sum_{n=1}^{100} \frac{1}{n^3+1} \approx 0.6864538$$

with error less than 0.00005. ■

8.3 Exercises

1. Draw a picture to show that

$$\sum_{n=2}^{\infty} \frac{1}{n^{1.3}} < \int_1^{\infty} \frac{1}{x^{1.3}}\,dx$$

What can you conclude about the series?

2. Suppose f is a continuous positive decreasing function for $x \geqslant 1$ and $a_n = f(n)$. By drawing a picture, rank the following three quantities in increasing order:

$$\int_1^6 f(x)\,dx \qquad \sum_{i=1}^{5} a_i \qquad \sum_{i=2}^{6} a_i$$

3. Suppose $\Sigma\, a_n$ and $\Sigma\, b_n$ are series with positive terms and $\Sigma\, b_n$ is known to be convergent.
(a) If $a_n > b_n$ for all n, what can you say about $\Sigma\, a_n$? Why?
(b) If $a_n < b_n$ for all n, what can you say about $\Sigma\, a_n$? Why?

4. Suppose $\Sigma\, a_n$ and $\Sigma\, b_n$ are series with positive terms and $\Sigma\, b_n$ is known to be divergent.
(a) If $a_n > b_n$ for all n, what can you say about $\Sigma\, a_n$? Why?
(b) If $a_n < b_n$ for all n, what can you say about $\Sigma\, a_n$? Why?

5. It is important to distinguish between

$$\sum_{n=1}^{\infty} n^b \qquad \text{and} \qquad \sum_{n=1}^{\infty} b^n$$

What name is given to the first series? To the second? For what values of b does the first series converge? For what values of b does the second series converge?

6–8 ■ Use the Integral Test to determine whether the series is convergent or divergent.

6. $\displaystyle\sum_{n=1}^{\infty} \frac{1}{\sqrt[4]{n}}$ **7.** $\displaystyle\sum_{n=1}^{\infty} \frac{1}{n^4}$ **8.** $\displaystyle\sum_{n=1}^{\infty} \frac{1}{n^2+1}$

9–10 ■ Use the Comparison Test to determine whether the series is convergent or divergent.

9. $\displaystyle\sum_{n=1}^{\infty} \frac{1}{n^2+n+1}$ **10.** $\displaystyle\sum_{n=1}^{\infty} \frac{1}{2n-1}$

11–24 ■ Determine whether the series is convergent or divergent.

11. $1 + \frac{1}{8} + \frac{1}{27} + \frac{1}{64} + \frac{1}{125} + \cdots$

12. $\displaystyle\sum_{n=1}^{\infty} \left(\frac{5}{n^4} + \frac{4}{n\sqrt{n}}\right)$

13. $\displaystyle\sum_{n=1}^{\infty} ne^{-n^2}$ **14.** $\displaystyle\sum_{n=1}^{\infty} \frac{\ln n}{n^2}$

15. $\displaystyle\sum_{n=2}^{\infty} \frac{1}{n \ln n}$ **16.** $\displaystyle\sum_{n=1}^{\infty} \frac{2}{n^3+4}$

17. $\displaystyle\sum_{n=1}^{\infty} \frac{5}{2+3^n}$ **18.** $\displaystyle\sum_{n=1}^{\infty} \frac{\sin^2 n}{n\sqrt{n}}$

19. $\displaystyle\sum_{n=1}^{\infty} \frac{n+1}{n^2}$ **20.** $\displaystyle\sum_{n=1}^{\infty} \frac{4+3^n}{2^n}$

21. $\displaystyle\sum_{n=1}^{\infty} \frac{n^2+1}{n^4+1}$ **22.** $\displaystyle\sum_{n=2}^{\infty} \frac{1}{n^3-n}$

23. $\displaystyle\sum_{n=1}^{\infty} \sin\left(\frac{1}{n}\right)$ **24.** $\displaystyle\sum_{n=1}^{\infty} \frac{n+5}{\sqrt[3]{n^7+n^2}}$

25. Find the values of p for which the following series is convergent:

$$\sum_{n=2}^{\infty} \frac{1}{n(\ln n)^p}$$

26. (a) Find the partial sum s_{10} of the series $\Sigma_{n=1}^{\infty} 1/n^4$. Estimate the error in using s_{10} as an approximation to the sum of the series.
(b) Use (4) with $n = 10$ to give an improved estimate of the sum.
(c) Find a value of n so that s_n is within 0.00001 of the sum.

27. (a) Use the sum of the first 10 terms to estimate the sum of the series $\Sigma_{n=1}^{\infty} 1/n^2$. How good is this estimate?
(b) Improve this estimate using (4) with $n = 10$.
(c) Find a value of n that will ensure that the error in the approximation $s \approx s_n$ is less than 0.001.

28. Find the sum of the series $\Sigma_{n=1}^{\infty} 1/n^5$ correct to three decimal places.

29. Estimate $\Sigma_{n=1}^{\infty} n^{-3/2}$ to within 0.01.

30. How many terms of the series $\Sigma_{n=2}^{\infty} 1/[n(\ln n)^2]$ would you need to add to find its sum to within 0.01?

31–32 ■ Use the sum of the first 10 terms to approximate the sum of the series. Estimate the error.

31. $\displaystyle\sum_{n=1}^{\infty} \frac{1}{n^4 + n^2}$

32. $\displaystyle\sum_{n=1}^{\infty} \frac{n}{(n+1)3^n}$

33. (a) Use a graph of $y = 1/x$ to show that if s_n is the nth partial sum of the harmonic series, then

$$s_n \leqslant 1 + \ln n$$

(b) The harmonic series diverges, but very slowly. Use part (a) to show that the sum of the first million terms is less than 15 and the sum of the first billion terms is less than 22.

34. Show that if we want to approximate the sum of the series $\Sigma_{n=1}^{\infty} n^{-1.001}$ so that the error is less than 5 in the ninth decimal place, then we need to add more than $10^{11,301}$ terms!

35. The meaning of the decimal representation of a number $0.d_1d_2d_3\ldots$ (where the digit d_i is one of the numbers 0, 1, 2, . . . , 9) is that

$$0.d_1d_2d_3d_4\ldots = \frac{d_1}{10} + \frac{d_2}{10^2} + \frac{d_3}{10^3} + \frac{d_4}{10^4} + \cdots$$

Show that this series always converges.

36. Find all positive values of b for which the series $\Sigma_{n=1}^{\infty} b^{\ln n}$ converges.

37. If $\Sigma\, a_n$ is a convergent series with positive terms, is it true that $\Sigma \sin(a_n)$ is also convergent?

38. Show that if $a_n > 0$ and $\Sigma\, a_n$ is convergent, then $\Sigma \ln(1 + a_n)$ is convergent.

8.4 Other Convergence Tests

The convergence tests that we have looked at so far apply only to series with positive terms. In this section we learn how to deal with series whose terms are not necessarily positive.

Alternating Series

An **alternating series** is a series whose terms are alternately positive and negative. Here are two examples:

$$1 - \frac{1}{2} + \frac{1}{3} - \frac{1}{4} + \frac{1}{5} - \frac{1}{6} + \cdots = \sum_{n=1}^{\infty} (-1)^{n-1}\frac{1}{n}$$

$$-\frac{1}{2} + \frac{2}{3} - \frac{3}{4} + \frac{4}{5} - \frac{5}{6} + \frac{6}{7} - \cdots = \sum_{n=1}^{\infty} (-1)^{n}\frac{n}{n+1}$$

We see from these examples that the nth term of an alternating series is of the form

$$a_n = (-1)^{n-1}b_n \qquad \text{or} \qquad a_n = (-1)^n b_n$$

where b_n is a positive number. (In fact, $b_n = |a_n|$.)

The following test says that if the terms of an alternating series decrease to 0 in absolute value, then the series converges.

The Alternating Series Test If the alternating series

$$\sum_{n=1}^{\infty} (-1)^{n-1} b_n = b_1 - b_2 + b_3 - b_4 + b_5 - b_6 + \cdots \qquad b_n > 0$$

satisfies

(a) $b_{n+1} \leqslant b_n$ for all n

(b) $\lim_{n\to\infty} b_n = 0$

then the series is convergent.

We won't present a formal proof of this test, but Figure 1 gives a picture of the idea behind the proof. We first plot $s_1 = b_1$ on a number line. To find s_2 we subtract b_2, so s_2 is to the left of s_1. Then to find s_3 we add b_3, so s_3 is to the right of s_2. But, since $b_3 < b_2$, s_3 is to the left of s_1. Continuing in this manner, we see that the partial sums oscillate back and forth. Since $b_n \to 0$, the successive steps are becoming smaller and smaller. The even partial sums $s_2, s_4, s_6, \ldots$ are increasing and the odd partial sums $s_1, s_3, s_5, \ldots$ are decreasing. Thus, it seems plausible that both are converging to some number s, which is the sum of the series.

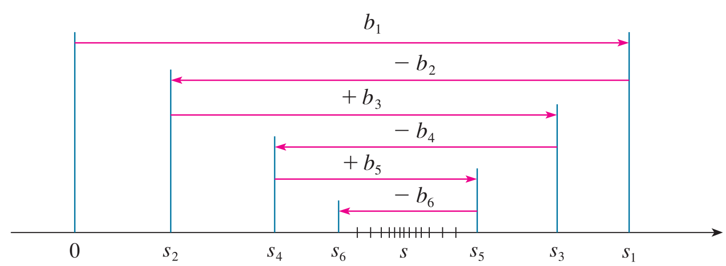


FIGURE 1

▲ Figure 2 illustrates Example 1 by showing the graphs of the terms $a_n = (-1)^{n-1}/n$ and the partial sums s_n. Notice how the values of s_n zigzag across the limiting value, which appears to be about 0.7. In fact, it can be proved that the exact sum of the series is $\ln 2 \approx 0.693$.

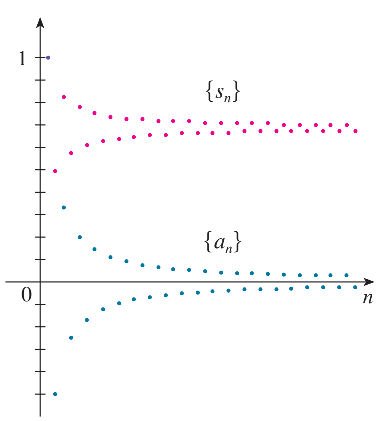


FIGURE 2

EXAMPLE 1 The alternating harmonic series

$$1 - \frac{1}{2} + \frac{1}{3} - \frac{1}{4} + \cdots = \sum_{n=1}^{\infty} \frac{(-1)^{n-1}}{n}$$

satisfies

(a) $b_{n+1} < b_n$ because $\dfrac{1}{n+1} < \dfrac{1}{n}$

(b) $\lim_{n\to\infty} b_n = \lim_{n\to\infty} \dfrac{1}{n} = 0$

so the series is convergent by the Alternating Series Test. ■

EXAMPLE 2 The series $\sum_{n=1}^{\infty} \dfrac{(-1)^n 3n}{4n-1}$ is alternating, but

$$\lim_{n\to\infty} b_n = \lim_{n\to\infty} \frac{3n}{4n-1} = \lim_{n\to\infty} \frac{3}{4 - \dfrac{1}{n}} = \frac{3}{4}$$

so condition (b) is not satisfied. Instead, we look at the limit of the nth term of the series:

$$\lim_{n\to\infty} a_n = \lim_{n\to\infty} \frac{(-1)^n 3n}{4n - 1}$$

This limit does not exist, so the series diverges by the Test for Divergence. ■

EXAMPLE 3 Test the series $\displaystyle\sum_{n=1}^{\infty} (-1)^{n+1} \frac{n^2}{n^3 + 1}$ for convergence or divergence.

SOLUTION The given series is alternating so we try to verify conditions (a) and (b) of the Alternating Series Test.

Unlike the situation in Example 1, it is not obvious that the sequence given by $b_n = n^2/(n^3 + 1)$ is decreasing. However, if we consider the related function $f(x) = x^2/(x^3 + 1)$, we find that

$$f'(x) = \frac{x(2 - x^3)}{(x^3 + 1)^2}$$

▲ Instead of verifying condition (a) of the Alternating Series Test by computing a derivative, we could verify that $b_{n+1} < b_n$ directly by using the technique of Solution 1 of Example 10 in Section 8.1.

Since we are considering only positive x, we see that $f'(x) < 0$ if $2 - x^3 < 0$, that is, $x > \sqrt[3]{2}$. Thus, f is decreasing on the interval $(\sqrt[3]{2}, \infty)$. This means that $f(n + 1) < f(n)$ and therefore $b_{n+1} < b_n$ when $n \geqslant 2$. (The inequality $b_2 < b_1$ can be verified directly but all that really matters is that the sequence $\{b_n\}$ is eventually decreasing.)

Condition (b) is readily verified:

$$\lim_{n\to\infty} b_n = \lim_{n\to\infty} \frac{n^2}{n^3 + 1} = \lim_{n\to\infty} \frac{\dfrac{1}{n}}{1 + \dfrac{1}{n^3}} = 0$$

Thus, the given series is convergent by the Alternating Series Test. ■

The error involved in using the partial sum s_n as an approximation to the total sum s is the remainder $R_n = s - s_n$. The next theorem says that for series that satisfy the conditions of the Alternating Series Test, the size of the error is smaller than b_{n+1}, which is the absolute value of the first neglected term.

Alternating Series Estimation Theorem If $s = \sum (-1)^{n-1} b_n$ is the sum of an alternating series that satisfies

$$\text{(a) } b_{n+1} \leqslant b_n \qquad \text{and} \qquad \text{(b) } \lim_{n\to\infty} b_n = 0$$

then $$|R_n| = |s - s_n| \leqslant b_{n+1}$$

You can see geometrically why this is true by looking at Figure 1. Notice that $s - s_4 < b_5$, $|s - s_5| < b_6$, and so on.

EXAMPLE 4 Find the sum of the series $\displaystyle\sum_{n=0}^{\infty} \frac{(-1)^n}{n!}$ correct to three decimal places. (By definition, $0! = 1$.)

SOLUTION We first observe that the series is convergent by the Alternating Series Test because

$$\text{(a)} \quad b_{n+1} = \frac{1}{(n+1)!} = \frac{1}{n!(n+1)} < \frac{1}{n!} = b_n$$

$$\text{(b)} \quad 0 < \frac{1}{n!} < \frac{1}{n} \to 0 \quad \text{so} \quad b_n = \frac{1}{n!} \to 0 \text{ as } n \to \infty$$

To get a feel for how many terms we need to use in our approximation, let's write out the first few terms of the series:

$$s = \frac{1}{0!} - \frac{1}{1!} + \frac{1}{2!} - \frac{1}{3!} + \frac{1}{4!} - \frac{1}{5!} + \frac{1}{6!} - \frac{1}{7!} + \cdots$$
$$= 1 - 1 + \tfrac{1}{2} - \tfrac{1}{6} + \tfrac{1}{24} - \tfrac{1}{120} + \tfrac{1}{720} - \tfrac{1}{5040} + \cdots$$

Notice that $$b_7 = \tfrac{1}{5040} < \tfrac{1}{5000} = 0.0002$$

and $$s_6 = 1 - 1 + \tfrac{1}{2} - \tfrac{1}{6} + \tfrac{1}{24} - \tfrac{1}{120} + \tfrac{1}{720} \approx 0.368056$$

By the Alternating Series Estimation Theorem we know that

$$|s - s_6| \leqslant b_7 < 0.0002$$

This error of less than 0.0002 does not affect the third decimal place, so we have

$$s \approx 0.368$$

correct to three decimal places.

In Section 8.7 we will prove that $e^x = \sum_{n=0}^{\infty} x^n/n!$ for all x, so what we have obtained in this example is actually an approximation to the number e^{-1}. ■

NOTE • The rule that the error (in using s_n to approximate s) is smaller than the first neglected term is, in general, valid only for alternating series that satisfy the conditions of the Alternating Series Estimation Theorem. The rule does not apply to other types of series.

Absolute Convergence

Given any series $\sum a_n$, we can consider the corresponding series

$$\sum_{n=1}^{\infty} |a_n| = |a_1| + |a_2| + |a_3| + \cdots$$

whose terms are the absolute values of the terms of the original series.

▲ We have convergence tests for series with positive terms and for alternating series. But what if the signs of the terms switch back and forth irregularly? We will see in Example 7 that the idea of absolute convergence sometimes helps in such cases.

Definition A series $\sum a_n$ is called **absolutely convergent** if the series of absolute values $\sum |a_n|$ is convergent.

Notice that if $\sum a_n$ is a series with positive terms, then $|a_n| = a_n$ and so absolute convergence is the same as convergence.

EXAMPLE 5 The series

$$\sum_{n=1}^{\infty} \frac{(-1)^{n-1}}{n^2} = 1 - \frac{1}{2^2} + \frac{1}{3^2} - \frac{1}{4^2} + \cdots$$

is absolutely convergent because

$$\sum_{n=1}^{\infty} \left| \frac{(-1)^{n-1}}{n^2} \right| = \sum_{n=1}^{\infty} \frac{1}{n^2} = 1 + \frac{1}{2^2} + \frac{1}{3^2} + \frac{1}{4^2} + \cdots$$

is a convergent p-series ($p = 2$).

EXAMPLE 6 We know that the alternating harmonic series

$$\sum_{n=1}^{\infty} \frac{(-1)^{n-1}}{n} = 1 - \frac{1}{2} + \frac{1}{3} - \frac{1}{4} + \cdots$$

is convergent (see Example 1), but it is not absolutely convergent because the corresponding series of absolute values is

$$\sum_{n=1}^{\infty} \left| \frac{(-1)^{n-1}}{n} \right| = \sum_{n=1}^{\infty} \frac{1}{n} = 1 + \frac{1}{2} + \frac{1}{3} + \frac{1}{4} + \cdots$$

which is the harmonic series (p-series with $p = 1$) and is therefore divergent.

Example 6 shows that it is possible for a series to be convergent but not absolutely convergent. However, the following theorem shows that absolute convergence implies convergence.

1 Theorem If a series $\sum a_n$ is absolutely convergent, then it is convergent.

To see why Theorem 1 is true, observe that the inequality

$$0 \leqslant a_n + |a_n| \leqslant 2|a_n|$$

is true because $|a_n|$ is either a_n or $-a_n$. If $\sum a_n$ is absolutely convergent, then $\sum |a_n|$ is convergent, so $\sum 2|a_n|$ is convergent. Therefore, by the Comparison Test, $\sum (a_n + |a_n|)$ is convergent. Then

$$\sum a_n = \sum (a_n + |a_n|) - \sum |a_n|$$

is the difference of two convergent series and is therefore convergent.

EXAMPLE 7 Determine whether the series

$$\sum_{n=1}^{\infty} \frac{\cos n}{n^2} = \frac{\cos 1}{1^2} + \frac{\cos 2}{2^2} + \frac{\cos 3}{3^2} + \cdots$$

is convergent or divergent.

▲ Figure 3 shows the graphs of the terms a_n and partial sums s_n of the series in Example 7. Notice that the series is not alternating but has positive and negative terms.

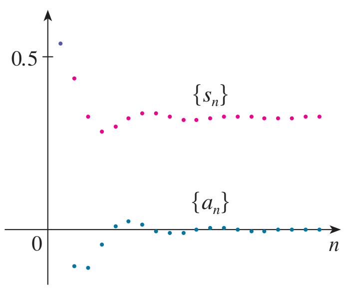


FIGURE 3

SOLUTION This series has both positive and negative terms, but it is not alternating. (The first term is positive, the next three are negative, and the following three are positive. The signs change irregularly.) We can apply the Comparison Test to the series of absolute values

$$\sum_{n=1}^{\infty} \left| \frac{\cos n}{n^2} \right| = \sum_{n=1}^{\infty} \frac{|\cos n|}{n^2}$$

Since $|\cos n| \leqslant 1$ for all n, we have

$$\frac{|\cos n|}{n^2} \leqslant \frac{1}{n^2}$$

We know that $\Sigma\, 1/n^2$ is convergent (p-series with $p = 2$) and therefore $\Sigma\, |\cos n|/n^2$ is convergent by the Comparison Test. Thus, the given series $\Sigma\, (\cos n)/n^2$ is absolutely convergent and therefore convergent by Theorem 1. ■

The Ratio Test

The following test is very useful in determining whether a given series is absolutely convergent.

The Ratio Test

(a) If $\displaystyle\lim_{n\to\infty} \left| \frac{a_{n+1}}{a_n} \right| = L < 1$, then the series $\displaystyle\sum_{n=1}^{\infty} a_n$ is absolutely convergent (and therefore convergent).

(b) If $\displaystyle\lim_{n\to\infty} \left| \frac{a_{n+1}}{a_n} \right| = L > 1$ or $\displaystyle\lim_{n\to\infty} \left| \frac{a_{n+1}}{a_n} \right| = \infty$, then the series $\displaystyle\sum_{n=1}^{\infty} a_n$ is divergent.

The Ratio Test can be proved by comparing the given series to a geometric series. It's understandable that geometric series are involved because, for those series, the ratio r of consecutive terms is constant and the series converges if $|r| < 1$. In part (a) of the Ratio Test, the ratio of consecutive terms isn't constant but $|a_{n+1}/a_n| \to L$ so, for large n, $|a_{n+1}/a_n|$ is almost constant and the series converges if $L < 1$.

NOTE • If $\lim_{n\to\infty} |a_{n+1}/a_n| = 1$, the Ratio Test gives no information. For instance, for the convergent series $\Sigma\, 1/n^2$ we have

$$\left| \frac{a_{n+1}}{a_n} \right| = \frac{\dfrac{1}{(n+1)^2}}{\dfrac{1}{n^2}} = \frac{n^2}{(n+1)^2} = \frac{1}{\left(1 + \dfrac{1}{n}\right)^2} \to 1 \qquad \text{as } n \to \infty$$

whereas for the divergent series $\Sigma\, 1/n$ we have

$$\left| \frac{a_{n+1}}{a_n} \right| = \frac{\dfrac{1}{n+1}}{\dfrac{1}{n}} = \frac{n}{n+1} = \frac{1}{1 + \dfrac{1}{n}} \to 1 \qquad \text{as } n \to \infty$$

Therefore, if $\lim_{n\to\infty} |a_{n+1}/a_n| = 1$, the series $\sum a_n$ might converge or it might diverge. In this case the Ratio Test fails and we must use some other test.

EXAMPLE 8 Test the series $\displaystyle\sum_{n=1}^{\infty} (-1)^n \frac{n^3}{3^n}$ for absolute convergence.

▲ **Estimating Sums**
We have used various methods for estimating the sum of a series—the method depended on which test was used to prove convergence. What about series for which the Ratio Test works? There are two possibilities: If the series happens to be an alternating series, as in Example 8, then it is best to use the Alternating Series Estimation Theorem. If the terms are all positive, then use the special methods explained in Exercise 34.

SOLUTION We use the Ratio Test with $a_n = (-1)^n n^3/3^n$:

$$\left|\frac{a_{n+1}}{a_n}\right| = \left|\frac{\dfrac{(-1)^{n+1}(n+1)^3}{3^{n+1}}}{\dfrac{(-1)^n n^3}{3^n}}\right| = \frac{(n+1)^3}{3^{n+1}} \cdot \frac{3^n}{n^3}$$

$$= \frac{1}{3}\left(\frac{n+1}{n}\right)^3 = \frac{1}{3}\left(1 + \frac{1}{n}\right)^3 \to \frac{1}{3} < 1$$

Thus, by the Ratio Test, the given series is absolutely convergent and therefore convergent. ■

EXAMPLE 9 Test the convergence of the series $\displaystyle\sum_{n=1}^{\infty} \frac{n^n}{n!}$.

▲ Series that involve factorials or other products (including a constant raised to the nth power) are often conveniently tested using the Ratio Test.

SOLUTION Since the terms $a_n = n^n/n!$ are positive, we don't need the absolute value signs.

$$\frac{a_{n+1}}{a_n} = \frac{(n+1)^{n+1}}{(n+1)!} \cdot \frac{n!}{n^n} = \frac{(n+1)(n+1)^n}{(n+1)n!} \cdot \frac{n!}{n^n}$$

$$= \left(\frac{n+1}{n}\right)^n = \left(1 + \frac{1}{n}\right)^n \to e \qquad \text{as } n \to \infty$$

(see Equation 3.7.6). Since $e > 1$, the given series is divergent by the Ratio Test. ■

NOTE • Although the Ratio Test works in Example 9, another method is to use the Test for Divergence. Since

$$a_n = \frac{n^n}{n!} = \frac{n \cdot n \cdot n \cdot \cdots \cdot n}{1 \cdot 2 \cdot 3 \cdot \cdots \cdot n} \geqslant n$$

it follows that a_n does not approach 0 as $n \to \infty$. Therefore, the given series is divergent by the Test for Divergence.

8.4 Exercises

1. (a) What is an alternating series?
(b) Under what conditions does an alternating series converge?
(c) If these conditions are satisfied, what can you say about the remainder after n terms?

2. What can you say about the series $\sum a_n$ in each of the following cases?

(a) $\displaystyle\lim_{n\to\infty} \left|\frac{a_{n+1}}{a_n}\right| = 8$ (b) $\displaystyle\lim_{n\to\infty} \left|\frac{a_{n+1}}{a_n}\right| = 0.8$

(c) $\displaystyle\lim_{n\to\infty} \left|\frac{a_{n+1}}{a_n}\right| = 1$

3–8 ■ Test the series for convergence or divergence.

3. $\frac{4}{7} - \frac{4}{8} + \frac{4}{9} - \frac{4}{10} + \frac{4}{11} - \cdots$

4. $-\frac{1}{3} + \frac{2}{4} - \frac{3}{5} + \frac{4}{6} - \frac{5}{7} + \cdots$

5. $\displaystyle\sum_{n=1}^{\infty} \frac{(-1)^{n-1}}{\sqrt{n}}$

6. $\displaystyle\sum_{n=1}^{\infty} (-1)^n \frac{\sqrt{n}}{1 + 2\sqrt{n}}$

7. $\displaystyle\sum_{n=1}^{\infty} (-1)^n \frac{3n-1}{2n+1}$

8. $\displaystyle\sum_{n=1}^{\infty} (-1)^{n-1} \frac{\ln n}{n}$

9. Is the 50th partial sum s_{50} of the alternating series $\sum_{n=1}^{\infty} (-1)^{n-1}/n$ an overestimate or an underestimate of the total sum? Explain.

10. Calculate the first 10 partial sums of the series

$$\sum_{n=1}^{\infty} \frac{(-1)^{n-1}}{n^3}$$

and graph both the sequence of terms and the sequence of partial sums on the same screen. Estimate the error in using the 10th partial sum to approximate the total sum.

11. For what values of p is the following series convergent?

$$\sum_{n=1}^{\infty} \frac{(-1)^{n-1}}{n^p}$$

12–14 ■ Show that the series is convergent. How many terms of the series do we need to add in order to find the sum to the indicated accuracy?

12. $\displaystyle\sum_{n=1}^{\infty} \frac{(-1)^{n+1}}{n^4} \quad (|\text{error}| < 0.001)$

13. $\displaystyle\sum_{n=1}^{\infty} \frac{(-2)^n}{n!} \quad (|\text{error}| < 0.01)$

14. $\displaystyle\sum_{n=1}^{\infty} \frac{(-1)^n n}{4^n} \quad (|\text{error}| < 0.002)$

15–16 ■ Graph both the sequence of terms and the sequence of partial sums on the same screen. Use the graph to make a rough estimate of the sum of the series. Then use the Alternating Series Estimation Theorem to estimate the sum correct to four decimal places.

15. $\displaystyle\sum_{n=1}^{\infty} \frac{(-1)^{n-1}}{(2n-1)!}$

16. $\displaystyle\sum_{n=0}^{\infty} \frac{(-1)^n}{(2n)!}$

17–18 ■ Approximate the sum of the series to the indicated accuracy.

17. $\displaystyle\sum_{n=0}^{\infty} \frac{(-1)^n}{2^n n!}$ (four decimal places)

18. $\displaystyle\sum_{n=1}^{\infty} \frac{(-1)^{n-1}}{n^6}$ (five decimal places)

19–28 ■ Determine whether the series is absolutely convergent.

19. $\displaystyle\sum_{n=1}^{\infty} \frac{(-1)^{n-1}}{\sqrt{n}}$

20. $\displaystyle\sum_{n=1}^{\infty} \frac{n^2}{2^n}$

21. $\displaystyle\sum_{n=1}^{\infty} \frac{(-3)^n}{n^3}$

22. $\displaystyle\sum_{n=0}^{\infty} \frac{(-3)^n}{n!}$

23. $\displaystyle\sum_{n=1}^{\infty} \frac{\sin 2n}{n^2}$

24. $\displaystyle\sum_{n=1}^{\infty} (-1)^n \frac{n}{n^2+1}$

25. $\displaystyle\sum_{n=1}^{\infty} \frac{10^n}{(n+1)4^{2n+1}}$

26. $\displaystyle\sum_{n=1}^{\infty} \frac{\cos(n\pi/6)}{n\sqrt{n}}$

27. $\displaystyle 1 - \frac{2!}{1\cdot 3} + \frac{3!}{1\cdot 3\cdot 5} - \frac{4!}{1\cdot 3\cdot 5\cdot 7} + \cdots + \frac{(-1)^{n-1}n!}{1\cdot 3\cdot 5\cdot \cdots \cdot (2n-1)} + \cdots$

28. $\displaystyle\sum_{n=1}^{\infty} \frac{(-1)^{n+1}5^{n-1}}{(n+1)^2 4^{n+2}}$

29. The terms of a series are defined recursively by the equations

$$a_1 = 2 \qquad a_{n+1} = \frac{5n+1}{4n+3}\, a_n$$

Determine whether $\sum a_n$ converges or diverges.

30. A series $\sum a_n$ is defined by the equations

$$a_1 = 1 \qquad a_{n+1} = \frac{2+\cos n}{\sqrt{n}}\, a_n$$

Determine whether $\sum a_n$ converges or diverges.

31. For which of the following series is the Ratio Test inconclusive (that is, it fails to give a definite answer)?

(a) $\displaystyle\sum_{n=1}^{\infty} \frac{1}{n^3}$ (b) $\displaystyle\sum_{n=1}^{\infty} \frac{n}{2^n}$

(c) $\displaystyle\sum_{n=1}^{\infty} \frac{(-3)^{n-1}}{\sqrt{n}}$ (d) $\displaystyle\sum_{n=1}^{\infty} \frac{\sqrt{n}}{1+n^2}$

32. For which positive integers k is the following series convergent?

$$\sum_{n=1}^{\infty} \frac{(n!)^2}{(kn)!}$$

33. (a) Show that $\sum_{n=0}^{\infty} x^n/n!$ converges for all x.
(b) Deduce that $\lim_{n\to\infty} x^n/n! = 0$ for all x.

34. Let $\sum a_n$ be a series with positive terms and let $r_n = a_{n+1}/a_n$. Suppose that $\lim_{n\to\infty} r_n = L < 1$, so $\sum a_n$ converges by the Ratio Test. As usual, we let R_n be the remainder after n terms, that is,

$$R_n = a_{n+1} + a_{n+2} + a_{n+3} + \cdots$$

(a) If $\{r_n\}$ is a decreasing sequence and $r_{n+1} < 1$, show, by summing a geometric series, that

$$R_n \leqslant \frac{a_{n+1}}{1 - r_{n+1}}$$

(b) If $\{r_n\}$ is an increasing sequence, show that

$$R_n \leqslant \frac{a_{n+1}}{1 - L}$$

35. (a) Find the partial sum s_5 of the series $\sum_{n=1}^{\infty} 1/n2^n$. Use Exercise 34 to estimate the error in using s_5 as an approximation to the sum of the series.

(b) Find a value of n so that s_n is within 0.00005 of the sum. Use this value of n to approximate the sum of the series.

36. Use the sum of the first 10 terms to approximate the sum of the series

$$\sum_{n=1}^{\infty} \frac{n}{2^n}$$

Use Exercise 34 to estimate the error.

8.5 Power Series

A **power series** is a series of the form

$$\boxed{1} \qquad \sum_{n=0}^{\infty} c_n x^n = c_0 + c_1 x + c_2 x^2 + c_3 x^3 + \cdots$$

where x is a variable and the c_n's are constants called the **coefficients** of the series. For each fixed x, the series (1) is a series of constants that we can test for convergence or divergence. A power series may converge for some values of x and diverge for other values of x. The sum of the series is a function

$$f(x) = c_0 + c_1 x + c_2 x^2 + \cdots + c_n x^n + \cdots$$

whose domain is the set of all x for which the series converges. Notice that f resembles a polynomial. The only difference is that f has infinitely many terms.

For instance, if we take $c_n = 1$ for all n, the power series becomes the geometric series

$$\sum_{n=0}^{\infty} x^n = 1 + x + x^2 + \cdots + x^n + \cdots = \frac{1}{1-x}$$

which converges when $-1 < x < 1$ and diverges when $|x| \geqslant 1$ (see Equation 8.2.5).

More generally, a series of the form

$$\boxed{2} \qquad \sum_{n=0}^{\infty} c_n (x-a)^n = c_0 + c_1(x-a) + c_2(x-a)^2 + \cdots$$

is called a **power series in $(x - a)$** or a **power series centered at a** or a **power series about a**. Notice that in writing out the term corresponding to $n = 0$ in Equations 1 and 2 we have adopted the convention that $(x - a)^0 = 1$ even when $x = a$. Notice also that when $x = a$ all of the terms are 0 for $n \geqslant 1$ and so the power series (2) always converges when $x = a$.

EXAMPLE 1 For what values of x is the series $\sum_{n=0}^{\infty} n!x^n$ convergent?

SOLUTION We use the Ratio Test. If we let a_n, as usual, denote the nth term of the series, then $a_n = n!x^n$. If $x \neq 0$, we have

▲ Notice that

$$(n+1)! = (n+1)n(n-1) \cdot \cdots \cdot 3 \cdot 2 \cdot 1 = (n+1)n!$$

$$\lim_{n\to\infty} \left| \frac{a_{n+1}}{a_n} \right| = \lim_{n\to\infty} \left| \frac{(n+1)!x^{n+1}}{n!x^n} \right| = \lim_{n\to\infty} (n+1)|x| = \infty$$

By the Ratio Test, the series diverges when $x \neq 0$. Thus, the given series converges only when $x = 0$. ■

EXAMPLE 2 For what values of x does the series $\sum_{n=1}^{\infty} \frac{(x-3)^n}{n}$ converge?

SOLUTION Let $a_n = (x-3)^n/n$. Then

$$\left|\frac{a_{n+1}}{a_n}\right| = \left|\frac{(x-3)^{n+1}}{n+1} \cdot \frac{n}{(x-3)^n}\right|$$

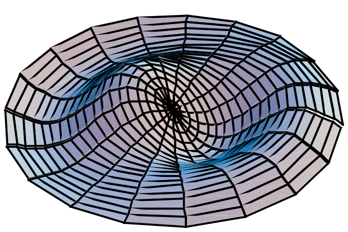
$$= \frac{1}{1+\frac{1}{n}}|x-3| \to |x-3| \qquad \text{as } n \to \infty$$

By the Ratio Test, the given series is absolutely convergent, and therefore convergent, when $|x-3| < 1$ and divergent when $|x-3| > 1$. Now

$$|x-3| < 1 \iff -1 < x-3 < 1 \iff 2 < x < 4$$

so the series converges when $2 < x < 4$ and diverges when $x < 2$ or $x > 4$.

The Ratio Test gives no information when $|x-3| = 1$ so we must consider $x = 2$ and $x = 4$ separately. If we put $x = 4$ in the series, it becomes $\Sigma\, 1/n$, the harmonic series, which is divergent. If $x = 2$, the series is $\Sigma\, (-1)^n/n$, which converges by the Alternating Series Test. Thus, the given power series converges for $2 \leqslant x < 4$.



Notice how closely the computer-generated model (which involves Bessel functions and cosine functions) matches the photograph of a vibrating rubber membrane.

We will see that the main use of a power series is that it provides a way to represent some of the most important functions that arise in mathematics, physics, and chemistry. In particular, the sum of the power series in the next example is called a **Bessel function**, after the German astronomer Friedrich Bessel (1784–1846), and the function given in Exercise 23 is another example of a Bessel function. In fact, these functions first arose when Bessel solved Kepler's equation for describing planetary motion. Since that time, these functions have been applied in many different physical situations, including the temperature distribution in a circular plate and the shape of a vibrating drumhead.

EXAMPLE 3 Find the domain of the Bessel function of order 0 defined by

$$J_0(x) = \sum_{n=0}^{\infty} \frac{(-1)^n x^{2n}}{2^{2n}(n!)^2}$$

SOLUTION Let $a_n = (-1)^n x^{2n}/[2^{2n}(n!)^2]$. Then

$$\left|\frac{a_{n+1}}{a_n}\right| = \left|\frac{(-1)^{n+1}x^{2(n+1)}}{2^{2(n+1)}[(n+1)!]^2} \cdot \frac{2^{2n}(n!)^2}{(-1)^n x^{2n}}\right|$$

$$= \frac{x^{2n+2}}{2^{2n+2}(n+1)^2(n!)^2} \cdot \frac{2^{2n}(n!)^2}{x^{2n}}$$

$$= \frac{x^2}{4(n+1)^2} \to 0 < 1 \qquad \text{for all } x$$

Thus, by the Ratio Test, the given series converges for all values of x. In other words, the domain of the Bessel function J_0 is $(-\infty, \infty) = \mathbb{R}$.

Recall that the sum of a series is equal to the limit of the sequence of partial sums. So when we define the Bessel function in Example 3 as the sum of a series we mean that, for every real number x,

$$J_0(x) = \lim_{n\to\infty} s_n(x) \qquad \text{where} \qquad s_n(x) = \sum_{i=0}^{n} \frac{(-1)^i x^{2i}}{2^{2i}(i!)^2}$$

The first few partial sums are

$$s_0(x) = 1 \qquad s_1(x) = 1 - \frac{x^2}{4} \qquad s_2(x) = 1 - \frac{x^2}{4} + \frac{x^4}{64}$$

$$s_3(x) = 1 - \frac{x^2}{4} + \frac{x^4}{64} - \frac{x^6}{2304} \qquad s_4(x) = 1 - \frac{x^2}{4} + \frac{x^4}{64} - \frac{x^6}{2304} + \frac{x^8}{147{,}456}$$

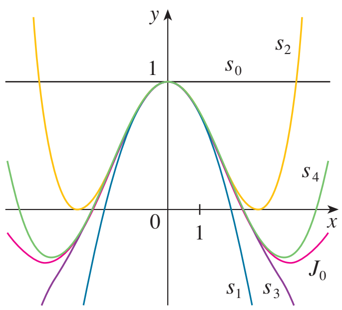


FIGURE 1
Partial sums of the Bessel function J_0

Figure 1 shows the graphs of these partial sums, which are polynomials. They are all approximations to the function J_0, but notice that the approximations become better when more terms are included. Figure 2 shows a more complete graph of the Bessel function.

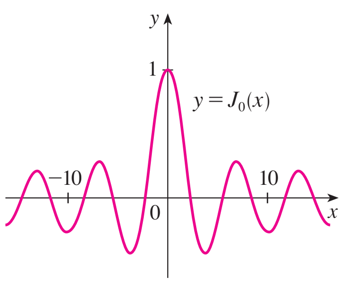


FIGURE 2

For the power series that we have looked at so far, the set of values of x for which the series is convergent has always turned out to be an interval [a finite interval for the geometric series and the series in Example 2, the infinite interval $(-\infty, \infty)$ in Example 3, and a collapsed interval $[0, 0] = \{0\}$ in Example 1]. The following theorem, which we won't prove, says that this is true in general.

3 Theorem For a given power series $\sum_{n=0}^{\infty} c_n(x - a)^n$ there are only three possibilities:

(i) The series converges only when $x = a$.

(ii) The series converges for all x.

(iii) There is a positive number R such that the series converges if $|x - a| < R$ and diverges if $|x - a| > R$.

The number R in case (iii) is called the **radius of convergence** of the power series. By convention, the radius of convergence is $R = 0$ in case (i) and $R = \infty$ in case (ii). The **interval of convergence** of a power series is the interval that consists of all values of x for which the series converges. In case (i) the interval consists of just a single point a. In case (ii) the interval is $(-\infty, \infty)$. In case (iii) note that the inequality $|x - a| < R$ can be rewritten as $a - R < x < a + R$. When x is an *endpoint* of the interval, that is, $x = a \pm R$, anything can happen—the series might converge at one or both endpoints or it might diverge at both endpoints. Thus, in case (iii) there are four possibilities for the interval of convergence:

$$(a - R, a + R) \qquad (a - R, a + R] \qquad [a - R, a + R) \qquad [a - R, a + R]$$

The situation is illustrated in Figure 3.

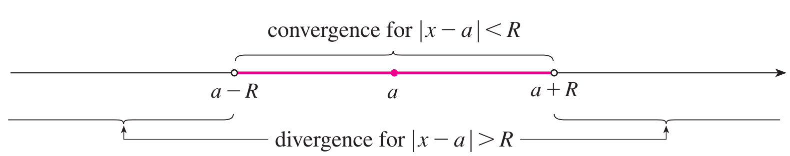


FIGURE 3

We summarize here the radius and interval of convergence for each of the examples already considered in this section.

	Series	Radius of convergence	Interval of convergence
Geometric series	$\sum_{n=0}^{\infty} x^n$	$R = 1$	$(-1, 1)$
Example 1	$\sum_{n=0}^{\infty} n!\, x^n$	$R = 0$	$\{0\}$
Example 2	$\sum_{n=1}^{\infty} \frac{(x-3)^n}{n}$	$R = 1$	$[2, 4)$
Example 3	$\sum_{n=0}^{\infty} \frac{(-1)^n x^{2n}}{2^{2n}(n!)^2}$	$R = \infty$	$(-\infty, \infty)$

The Ratio Test can be used to determine the radius of convergence R in most cases. The Ratio Test always fails when x is an endpoint of the interval of convergence, so the endpoints must be checked with some other test.

EXAMPLE 4 Find the radius of convergence and interval of convergence of the series

$$\sum_{n=0}^{\infty} \frac{(-3)^n x^n}{\sqrt{n+1}}$$

SOLUTION Let $a_n = (-3)^n x^n / \sqrt{n+1}$. Then

$$\left|\frac{a_{n+1}}{a_n}\right| = \left|\frac{(-3)^{n+1} x^{n+1}}{\sqrt{n+2}} \cdot \frac{\sqrt{n+1}}{(-3)^n x^n}\right| = \left|-3x\sqrt{\frac{n+1}{n+2}}\right|$$

$$= 3\sqrt{\frac{1+(1/n)}{1+(2/n)}}\,|x| \to 3|x| \qquad \text{as } n \to \infty$$

By the Ratio Test, the given series converges if $3|x| < 1$ and diverges if $3|x| > 1$. Thus, it converges if $|x| < \frac{1}{3}$ and diverges if $|x| > \frac{1}{3}$. This means that the radius of convergence is $R = \frac{1}{3}$.

We know the series converges in the interval $\left(-\frac{1}{3}, \frac{1}{3}\right)$, but we must now test for convergence at the endpoints of this interval. If $x = -\frac{1}{3}$, the series becomes

$$\sum_{n=0}^{\infty} \frac{(-3)^n\left(-\frac{1}{3}\right)^n}{\sqrt{n+1}} = \sum_{n=0}^{\infty} \frac{1}{\sqrt{n+1}} = \frac{1}{\sqrt{1}} + \frac{1}{\sqrt{2}} + \frac{1}{\sqrt{3}} + \frac{1}{\sqrt{4}} + \cdots$$

which diverges. (Use the Integral Test or simply observe that it is a p-series with $p = \frac{1}{2} < 1$.) If $x = \frac{1}{3}$, the series is

$$\sum_{n=0}^{\infty} \frac{(-3)^n\left(\frac{1}{3}\right)^n}{\sqrt{n+1}} = \sum_{n=0}^{\infty} \frac{(-1)^n}{\sqrt{n+1}}$$

which converges by the Alternating Series Test. Therefore, the given power series converges when $-\frac{1}{3} < x \leq \frac{1}{3}$, so the interval of convergence is $\left(-\frac{1}{3}, \frac{1}{3}\right]$. ■

EXAMPLE 5 Find the radius of convergence and interval of convergence of the series

$$\sum_{n=0}^{\infty} \frac{n(x+2)^n}{3^{n+1}}$$

SOLUTION If $a_n = n(x+2)^n/3^{n+1}$, then

$$\left|\frac{a_{n+1}}{a_n}\right| = \left|\frac{(n+1)(x+2)^{n+1}}{3^{n+2}} \cdot \frac{3^{n+1}}{n(x+2)^n}\right|$$

$$= \left(1 + \frac{1}{n}\right)\frac{|x+2|}{3} \to \frac{|x+2|}{3} \qquad \text{as } n \to \infty$$

Using the Ratio Test, we see that the series converges if $|x+2|/3 < 1$ and it diverges if $|x+2|/3 > 1$. So it converges if $|x+2| < 3$ and diverges if $|x+2| > 3$. Thus, the radius of convergence is $R = 3$.

The inequality $|x+2| < 3$ can be written as $-5 < x < 1$, so we test the series at the endpoints -5 and 1. When $x = -5$, the series is

$$\sum_{n=0}^{\infty} \frac{n(-3)^n}{3^{n+1}} = \tfrac{1}{3}\sum_{n=0}^{\infty} (-1)^n n$$

which diverges by the Test for Divergence [$(-1)^n n$ doesn't converge to 0]. When $x = 1$, the series is

$$\sum_{n=0}^{\infty} \frac{n(3)^n}{3^{n+1}} = \tfrac{1}{3}\sum_{n=0}^{\infty} n$$

which also diverges by the Test for Divergence. Thus, the series converges only when $-5 < x < 1$, so the interval of convergence is $(-5, 1)$. ■

8.5 Exercises

1. What is a power series?

2. (a) What is the radius of convergence of a power series? How do you find it?
(b) What is the interval of convergence of a power series? How do you find it?

3–18 ■ Find the radius of convergence and interval of convergence of the series.

3. $\displaystyle\sum_{n=1}^{\infty} \frac{x^n}{\sqrt{n}}$

4. $\displaystyle\sum_{n=0}^{\infty} \frac{(-1)^n x^n}{n+1}$

5. $\displaystyle\sum_{n=0}^{\infty} n x^n$

6. $\displaystyle\sum_{n=1}^{\infty} \frac{x^n}{n^2}$

7. $\displaystyle\sum_{n=0}^{\infty} \frac{x^n}{n!}$

8. $\displaystyle\sum_{n=1}^{\infty} \frac{x^n}{n3^n}$

9. $\displaystyle\sum_{n=0}^{\infty} \frac{3^n x^n}{(n+1)^2}$

10. $\displaystyle\sum_{n=0}^{\infty} \frac{n^2 x^n}{10^n}$

11. $\displaystyle\sum_{n=2}^{\infty} (-1)^n \frac{x^n}{4^n \ln n}$

12. $\displaystyle\sum_{n=0}^{\infty} n^3 (x-5)^n$

13. $\displaystyle\sum_{n=0}^{\infty} \sqrt{n}\,(x-1)^n$

14. $\displaystyle\sum_{n=1}^{\infty} \frac{(-1)^n x^{2n-1}}{(2n-1)!}$

15. $\displaystyle\sum_{n=1}^{\infty} (-1)^n \frac{(x+2)^n}{n2^n}$

16. $\displaystyle\sum_{n=1}^{\infty} \frac{(-2)^n}{\sqrt{n}} (x+3)^n$

17. $\displaystyle\sum_{n=1}^{\infty} n!(2x-1)^n$

18. $\displaystyle\sum_{n=1}^{\infty} \frac{nx^n}{1 \cdot 3 \cdot 5 \cdot \cdots \cdot (2n-1)}$

19. If $\sum_{n=0}^{\infty} c_n 4^n$ is convergent, does it follow that the following series are convergent?

(a) $\displaystyle\sum_{n=0}^{\infty} c_n(-2)^n$ (b) $\displaystyle\sum_{n=0}^{\infty} c_n(-4)^n$

20. Suppose that $\sum_{n=0}^{\infty} c_n x^n$ converges when $x = -4$ and diverges when $x = 6$. What can be said about the convergence or divergence of the following series?

(a) $\displaystyle\sum_{n=0}^{\infty} c_n$ (b) $\displaystyle\sum_{n=0}^{\infty} c_n 8^n$

(c) $\displaystyle\sum_{n=0}^{\infty} c_n(-3)^n$ (d) $\displaystyle\sum_{n=0}^{\infty} (-1)^n c_n 9^n$

21. If k is a positive integer, find the radius of convergence of the series

$$\sum_{n=0}^{\infty} \frac{(n!)^k}{(kn)!} x^n$$

22. Graph the first several partial sums $s_n(x)$ of the series $\sum_{n=0}^{\infty} x^n$, together with the sum function $f(x) = 1/(1 - x)$, on a common screen. On what interval do these partial sums appear to be converging to $f(x)$?

23. The function J_1 defined by

$$J_1(x) = \sum_{n=0}^{\infty} \frac{(-1)^n x^{2n+1}}{n!(n+1)!2^{2n+1}}$$

is called the *Bessel function of order 1*.
(a) Find its domain.
(b) Graph the first several partial sums on a common screen.
CAS (c) If your CAS has built-in Bessel functions, graph J_1 on the same screen as the partial sums in part (b) and observe how the partial sums approximate J_1.

24. The function A defined by

$$A(x) = 1 + \frac{x^3}{2 \cdot 3} + \frac{x^6}{2 \cdot 3 \cdot 5 \cdot 6} + \frac{x^9}{2 \cdot 3 \cdot 5 \cdot 6 \cdot 8 \cdot 9} + \cdots$$

is called the *Airy function* after the English mathematician and astronomer Sir George Airy (1801–1892).
(a) Find the domain of the Airy function.
(b) Graph the first several partial sums $s_n(x)$ on a common screen.
CAS (c) If your CAS has built-in Airy functions, graph A on the same screen as the partial sums in part (b) and observe how the partial sums approximate A.

25. A function f is defined by

$$f(x) = 1 + 2x + x^2 + 2x^3 + x^4 + \cdots$$

that is, its coefficients are $c_{2n} = 1$ and $c_{2n+1} = 2$ for all $n \geqslant 0$. Find the interval of convergence of the series and find an explicit formula for $f(x)$.

26. If $f(x) = \sum_{n=0}^{\infty} c_n x^n$, where $c_{n+4} = c_n$ for all $n \geqslant 0$, find the interval of convergence of the series and a formula for $f(x)$.

27. Suppose the series $\sum c_n x^n$ has radius of convergence 2 and the series $\sum d_n x^n$ has radius of convergence 3. What is the radius of convergence of the series $\sum (c_n + d_n)x^n$? Explain.

28. Suppose that the radius of convergence of the power series $\sum c_n x^n$ is R. What is the radius of convergence of the power series $\sum c_n x^{2n}$?

8.6 Representations of Functions as Power Series

In this section we learn how to represent certain types of functions as sums of power series by manipulating geometric series or by differentiating or integrating such a series. You might wonder why we would ever want to express a known function as a sum of infinitely many terms. We will see later that this strategy is useful for integrating functions that don't have elementary antiderivatives, for solving differential equations, and for approximating functions by polynomials. (Scientists do this to simplify the expressions they deal with; computer scientists do this to represent functions on calculators and computers.)

▲ A geometric illustration of Equation 1 is shown in Figure 1. Because the sum of a series is the limit of the sequence of partial sums, we have

$$\frac{1}{1-x} = \lim_{n\to\infty} s_n(x)$$

where

$$s_n(x) = 1 + x + x^2 + \cdots + x^n$$

is the nth partial sum. Notice that as n increases, $s_n(x)$ becomes a better approximation to $f(x)$ for $-1 < x < 1$.

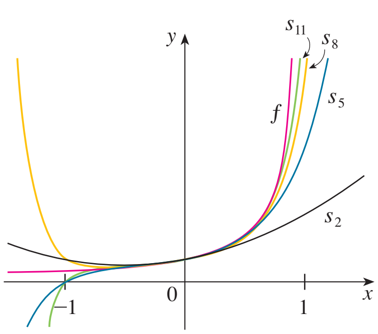


FIGURE 1
$f(x) = \dfrac{1}{1-x}$ and some partial sums

We start with an equation that we have seen before:

$$\boxed{1} \qquad \frac{1}{1-x} = 1 + x + x^2 + x^3 + \cdots = \sum_{n=0}^{\infty} x^n \qquad |x| < 1$$

We first encountered this equation in Example 5 in Section 8.2, where we obtained it by observing that the series is a geometric series with $a = 1$ and $r = x$. But here our point of view is different. We now regard Equation 1 as expressing the function $f(x) = 1/(1 - x)$ as a sum of a power series.

EXAMPLE 1 Express $1/(1 + x^2)$ as the sum of a power series and find the interval of convergence.

SOLUTION Replacing x by $-x^2$ in Equation 1, we have

$$\frac{1}{1+x^2} = \frac{1}{1-(-x^2)} = \sum_{n=0}^{\infty} (-x^2)^n$$

$$= \sum_{n=0}^{\infty} (-1)^n x^{2n} = 1 - x^2 + x^4 - x^6 + x^8 - \cdots$$

Because this is a geometric series, it converges when $|-x^2| < 1$, that is, $x^2 < 1$, or $|x| < 1$. Therefore, the interval of convergence is $(-1, 1)$. (Of course, we could have determined the radius of convergence by applying the Ratio Test, but that much work is unnecessary here.) ■

EXAMPLE 2 Find a power series representation for $1/(x + 2)$.

SOLUTION In order to put this function in the form of the left side of Equation 1 we first factor a 2 from the denominator:

$$\frac{1}{2+x} = \frac{1}{2\left(1+\dfrac{x}{2}\right)} = \frac{1}{2\left[1-\left(-\dfrac{x}{2}\right)\right]} = \frac{1}{2}\sum_{n=0}^{\infty}\left(-\frac{x}{2}\right)^n = \sum_{n=0}^{\infty}\frac{(-1)^n}{2^{n+1}}x^n$$

This series converges when $|-x/2| < 1$, that is, $|x| < 2$. So the interval of convergence is $(-2, 2)$. ■

EXAMPLE 3 Find a power series representation of $x^3/(x + 2)$.

SOLUTION Since this function is just x^3 times the function in Example 2, all we have to do is to multiply that series by x^3:

▲ It's legitimate to move x^3 across the sigma sign because it doesn't depend on n. [Use Theorem 8.2.8(i) with $c = x^3$.]

$$\frac{x^3}{x+2} = x^3 \cdot \frac{1}{x+2} = x^3\sum_{n=0}^{\infty}\frac{(-1)^n}{2^{n+1}}x^n = \sum_{n=0}^{\infty}\frac{(-1)^n}{2^{n+1}}x^{n+3} = \tfrac{1}{2}x^3 - \tfrac{1}{4}x^4 + \tfrac{1}{8}x^5 - \tfrac{1}{16}x^6 + \cdots$$

Another way of writing this series is as follows:

$$\frac{x^3}{x+2} = \sum_{n=3}^{\infty}\frac{(-1)^{n-1}}{2^{n-2}}x^n$$

As in Example 2, the interval of convergence is $(-2, 2)$. ■

Differentiation and Integration of Power Series

The sum of a power series is a function $f(x) = \sum_{n=0}^{\infty} c_n(x - a)^n$ whose domain is the interval of convergence of the series. We would like to be able to differentiate and integrate such functions, and the following theorem (which we won't prove) says that we can do so by differentiating or integrating each individual term in the series, just as we would for a polynomial. This is called **term-by-term differentiation and integration**.

2 Theorem If the power series $\Sigma\, c_n(x-a)^n$ has radius of convergence $R > 0$, then the function f defined by

$$f(x) = c_0 + c_1(x-a) + c_2(x-a)^2 + \cdots = \sum_{n=0}^{\infty} c_n(x-a)^n$$

is differentiable (and therefore continuous) on the interval $(a-R, a+R)$ and

(i) $$f'(x) = c_1 + 2c_2(x-a) + 3c_3(x-a)^2 + \cdots = \sum_{n=1}^{\infty} nc_n(x-a)^{n-1}$$

(ii) $$\int f(x)\,dx = C + c_0(x-a) + c_1\frac{(x-a)^2}{2} + c_2\frac{(x-a)^3}{3} + \cdots$$
$$= C + \sum_{n=0}^{\infty} c_n\frac{(x-a)^{n+1}}{n+1}$$

The radii of convergence of the power series in Equations (i) and (ii) are both R.

▲ In part (ii), $\int c_0\,dx = c_0x + C_1$ is written as $c_0(x-a) + C$, where $C = C_1 + ac_0$, so all the terms of the series have the same form.

NOTE 1 • Equations (i) and (ii) in Theorem 2 can be rewritten in the form

(iii) $$\frac{d}{dx}\left[\sum_{n=0}^{\infty} c_n(x-a)^n\right] = \sum_{n=0}^{\infty} \frac{d}{dx}\left[c_n(x-a)^n\right]$$

(iv) $$\int\left[\sum_{n=0}^{\infty} c_n(x-a)^n\right]dx = \sum_{n=0}^{\infty}\int c_n(x-a)^n\,dx$$

We know that, for finite sums, the derivative of a sum is the sum of the derivatives and the integral of a sum is the sum of the integrals. Equations (iii) and (iv) assert that the same is true for infinite sums, provided we are dealing with *power series.* (For other types of series of functions the situation is not as simple; see Exercise 34.)

NOTE 2 • Although Theorem 2 says that the radius of convergence remains the same when a power series is differentiated or integrated, this does not mean that the *interval* of convergence remains the same. It may happen that the original series converges at an endpoint, whereas the differentiated series diverges there. (See Exercise 35.)

NOTE 3 • The idea of differentiating a power series term by term is the basis for a powerful method for solving differential equations. We will discuss this method in Section 8.10.

EXAMPLE 4 In Example 3 in Section 8.5 we saw that the Bessel function

$$J_0(x) = \sum_{n=0}^{\infty} \frac{(-1)^n x^{2n}}{2^{2n}(n!)^2}$$

is defined for all x. Thus, by Theorem 2, J_0 is differentiable for all x and its derivative is found by term-by-term differentiation as follows:

$$J_0'(x) = \sum_{n=0}^{\infty} \frac{d}{dx}\frac{(-1)^n x^{2n}}{2^{2n}(n!)^2} = \sum_{n=1}^{\infty} \frac{(-1)^n 2n x^{2n-1}}{2^{2n}(n!)^2}$$ ■

EXAMPLE 5 Express $1/(1-x)^2$ as a power series by differentiating Equation 1. What is the radius of convergence?

SOLUTION Differentiating each side of the equation

$$\frac{1}{1-x} = 1 + x + x^2 + x^3 + \cdots = \sum_{n=0}^{\infty} x^n$$

we get

$$\frac{1}{(1-x)^2} = 1 + 2x + 3x^2 + \cdots = \sum_{n=1}^{\infty} nx^{n-1}$$

If we wish, we can replace n by $n+1$ and write the answer as

$$\frac{1}{(1-x)^2} = \sum_{n=0}^{\infty} (n+1)x^n$$

According to Theorem 2, the radius of convergence of the differentiated series is the same as the radius of convergence of the original series, namely, $R = 1$. ■

EXAMPLE 6 Find a power series representation for $\ln(1-x)$ and its radius of convergence.

SOLUTION We notice that, except for a factor of -1, the derivative of this function is $1/(1-x)$. So we integrate both sides of Equation 1:

$$-\ln(1-x) = \int \frac{1}{1-x}\,dx = C + x + \frac{x^2}{2} + \frac{x^3}{3} + \cdots$$

$$= C + \sum_{n=0}^{\infty} \frac{x^{n+1}}{n+1} = C + \sum_{n=1}^{\infty} \frac{x^n}{n} \qquad |x| < 1$$

To determine the value of C we put $x = 0$ in this equation and obtain $-\ln(1-0) = C$. Thus, $C = 0$ and

$$\ln(1-x) = -x - \frac{x^2}{2} - \frac{x^3}{3} - \cdots = -\sum_{n=1}^{\infty} \frac{x^n}{n} \qquad |x| < 1$$

The radius of convergence is the same as for the original series: $R = 1$. ■

Notice what happens if we put $x = \frac{1}{2}$ in the result of Example 6. Since $\ln \frac{1}{2} = -\ln 2$, we see that

$$\ln 2 = \frac{1}{2} + \frac{1}{8} + \frac{1}{24} + \frac{1}{64} + \cdots = \sum_{n=1}^{\infty} \frac{1}{n2^n}$$

EXAMPLE 7 Find a power series representation for $f(x) = \tan^{-1}x$.

SOLUTION We observe that $f'(x) = 1/(1+x^2)$ and find the required series by integrating the power series for $1/(1+x^2)$ found in Example 1.

$$\tan^{-1}x = \int \frac{1}{1+x^2}\,dx = \int (1 - x^2 + x^4 - x^6 + \cdots)\,dx$$

$$= C + x - \frac{x^3}{3} + \frac{x^5}{5} - \frac{x^7}{7} + \cdots$$

▲ The power series for $\tan^{-1}x$ obtained in Example 7 is called *Gregory's series* after the Scottish mathematician James Gregory (1638–1675), who had anticipated some of Newton's discoveries. We have shown that Gregory's series is valid when $-1 < x < 1$, but it turns out (although it isn't easy to prove) that it is also valid when $x = \pm 1$. Notice that when $x = 1$ the series becomes

$$\frac{\pi}{4} = 1 - \frac{1}{3} + \frac{1}{5} - \frac{1}{7} + \cdots$$

This beautiful result is known as the Leibniz formula for π.

To find C we put $x = 0$ and obtain $C = \tan^{-1} 0 = 0$. Therefore

$$\tan^{-1}x = x - \frac{x^3}{3} + \frac{x^5}{5} - \frac{x^7}{7} + \cdots = \sum_{n=0}^{\infty} (-1)^n \frac{x^{2n+1}}{2n+1}$$

Since the radius of convergence of the series for $1/(1 + x^2)$ is 1, the radius of convergence of this series for $\tan^{-1}x$ is also 1.

EXAMPLE 8

(a) Evaluate $\int [1/(1 + x^7)]\,dx$ as a power series.

(b) Use part (a) to approximate $\int_0^{0.5} [1/(1 + x^7)]\,dx$ correct to within 10^{-7}.

SOLUTION

(a) The first step is to express the integrand, $1/(1 + x^7)$, as the sum of a power series. As in Example 1, we start with Equation 1 and replace x by $-x^7$:

$$\frac{1}{1 + x^7} = \frac{1}{1 - (-x^7)} = \sum_{n=0}^{\infty} (-x^7)^n$$
$$= \sum_{n=0}^{\infty} (-1)^n x^{7n} = 1 - x^7 + x^{14} - \cdots$$

▲ This example demonstrates one way in which power series representations are useful. Integrating $1/(1 + x^7)$ by hand is incredibly difficult. Different computer algebra systems return different forms of the answer, but they are all extremely complicated. (If you have a CAS, try it yourself.) The infinite series answer that we obtain in Example 8(a) is actually much easier to deal with than the finite answer provided by a CAS.

Now we integrate term by term:

$$\int \frac{1}{1 + x^7}\,dx = \int \sum_{n=0}^{\infty} (-1)^n x^{7n}\,dx = C + \sum_{n=0}^{\infty} (-1)^n \frac{x^{7n+1}}{7n+1}$$
$$= C + x - \frac{x^8}{8} + \frac{x^{15}}{15} - \frac{x^{22}}{22} + \cdots$$

This series converges for $|-x^7| < 1$, that is, for $|x| < 1$.

(b) In applying the Evaluation Theorem it doesn't matter which antiderivative we use, so let's use the antiderivative from part (a) with $C = 0$:

$$\int_0^{0.5} \frac{1}{1 + x^7}\,dx = \left[x - \frac{x^8}{8} + \frac{x^{15}}{15} - \frac{x^{22}}{22} + \cdots \right]_0^{1/2}$$
$$= \frac{1}{2} - \frac{1}{8 \cdot 2^8} + \frac{1}{15 \cdot 2^{15}} - \frac{1}{22 \cdot 2^{22}} + \cdots + \frac{(-1)^n}{(7n+1)2^{7n+1}} + \cdots$$

This infinite series is the exact value of the definite integral, but since it is an alternating series, we can approximate the sum using the Alternating Series Estimation Theorem. If we stop adding after the term with $n = 3$, the error is smaller than the term with $n = 4$:

$$\frac{1}{29 \cdot 2^{29}} \approx 6.4 \times 10^{-11}$$

So we have

$$\int_0^{0.5} \frac{1}{1 + x^7}\,dx \approx \frac{1}{2} - \frac{1}{8 \cdot 2^8} + \frac{1}{15 \cdot 2^{15}} - \frac{1}{22 \cdot 2^{22}} \approx 0.49951374$$

8.6 Exercises

1. If the radius of convergence of the power series $\Sigma_{n=0}^{\infty} c_n x^n$ is 10, what is the radius of convergence of the series $\Sigma_{n=1}^{\infty} n c_n x^{n-1}$? Why?

2. Suppose you know that the series $\Sigma_{n=0}^{\infty} b_n x^n$ converges for $|x| < 2$. What can you say about the following series? Why?

$$\sum_{n=0}^{\infty} \frac{b_n}{n+1} x^{n+1}$$

3–10 ■ Find a power series representation for the function and determine the interval of convergence.

3. $f(x) = \dfrac{1}{1+x}$

4. $f(x) = \dfrac{x}{1-x}$

5. $f(x) = \dfrac{1}{1-x^3}$

6. $f(x) = \dfrac{1}{1+9x^2}$

7. $f(x) = \dfrac{1}{4+x^2}$

8. $f(x) = \dfrac{1+x^2}{1-x^2}$

9. $f(x) = \dfrac{1}{x-5}$

10. $f(x) = \dfrac{x}{4x+1}$

11. (a) Use differentiation to find a power series representation for

$$f(x) = \frac{1}{(1+x)^2}$$

What is the radius of convergence?

(b) Use part (a) to find a power series for

$$f(x) = \frac{1}{(1+x)^3}$$

(c) Use part (b) to find a power series for

$$f(x) = \frac{x^2}{(1+x)^3}$$

12. (a) Find a power series representation for $f(x) = \ln(1+x)$. What is the radius of convergence?

(b) Use part (a) to find a power series for $f(x) = x\ln(1+x)$.

13–16 ■ Find a power series representation for the function and determine the radius of convergence.

13. $f(x) = \ln(5-x)$

14. $f(x) = \dfrac{x^2}{(1-2x)^2}$

15. $f(x) = \dfrac{x^3}{(x-2)^2}$

16. $f(x) = \arctan(x/3)$

17–20 ■ Find a power series representation for f, and graph f and several partial sums $s_n(x)$ on the same screen. What happens as n increases?

17. $f(x) = \ln(3+x)$

18. $f(x) = \dfrac{1}{x^2+25}$

19. $f(x) = \ln\left(\dfrac{1+x}{1-x}\right)$

20. $f(x) = \tan^{-1}(2x)$

21–24 ■ Evaluate the indefinite integral as a power series.

21. $\displaystyle\int \frac{1}{1+x^4}\,dx$

22. $\displaystyle\int \frac{x}{1+x^5}\,dx$

23. $\displaystyle\int \frac{\arctan x}{x}\,dx$

24. $\displaystyle\int \tan^{-1}(x^2)\,dx$

25–28 ■ Use a power series to approximate the definite integral to six decimal places.

25. $\displaystyle\int_0^{0.2} \frac{1}{1+x^5}\,dx$

26. $\displaystyle\int_0^{0.4} \ln(1+x^4)\,dx$

27. $\displaystyle\int_0^{1/3} x^2\tan^{-1}(x^4)\,dx$

28. $\displaystyle\int_0^{0.5} \frac{dx}{1+x^6}$

29. Use the result of Example 6 to compute ln 1.1 correct to five decimal places.

30. Show that the function

$$f(x) = \sum_{n=0}^{\infty} \frac{(-1)^n x^{2n}}{(2n)!}$$

is a solution of the differential equation

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

31. (a) Show that J_0 (the Bessel function of order 0 given in Example 4) satisfies the differential equation

$$x^2 J_0''(x) + xJ_0'(x) + x^2 J_0(x) = 0$$

(b) Evaluate $\int_0^1 J_0(x)\,dx$ correct to three decimal places.

32. The Bessel function of order 1 is defined by

$$J_1(x) = \sum_{n=0}^{\infty} \frac{(-1)^n x^{2n+1}}{n!(n+1)!2^{2n+1}}$$

(a) Show that J_1 satisfies the differential equation

$$x^2 J_1''(x) + xJ_1'(x) + (x^2-1)J_1(x) = 0$$

(b) Show that $J_0'(x) = -J_1(x)$.

33. (a) Show that the function

$$f(x) = \sum_{n=0}^{\infty} \frac{x^n}{n!}$$

is a solution of the differential equation

$$f'(x) = f(x)$$

(b) Show that $f(x) = e^x$.

34. Let $f_n(x) = (\sin nx)/n^2$. Show that the series $\Sigma f_n(x)$ converges for all values of x but the series of derivatives $\Sigma f_n'(x)$ diverges when $x = 2n\pi$, n an integer. For what values of x does the series $\Sigma f_n''(x)$ converge?

35. Let

$$f(x) = \sum_{n=1}^{\infty} \frac{x^n}{n^2}$$

Find the intervals of convergence for f, f', and f''.

36. (a) Starting with the geometric series $\Sigma_{n=0}^{\infty} x^n$, find the sum of the series

$$\sum_{n=1}^{\infty} nx^{n-1} \qquad |x| < 1$$

(b) Find the sum of each of the following series.

(i) $\displaystyle\sum_{n=1}^{\infty} nx^n, \quad |x| < 1$ (ii) $\displaystyle\sum_{n=1}^{\infty} \frac{n}{2^n}$

(c) Find the sum of each of the following series.

(i) $\displaystyle\sum_{n=2}^{\infty} n(n-1)x^n, \quad |x| < 1$

(ii) $\displaystyle\sum_{n=2}^{\infty} \frac{n^2 - n}{2^n}$

(iii) $\displaystyle\sum_{n=1}^{\infty} \frac{n^2}{2^n}$

8.7 Taylor and Maclaurin Series

In the preceding section we were able to find power series representations for a certain restricted class of functions. Here we investigate more general problems: Which functions have power series representations? How can we find such representations?

We start by supposing that f is any function that can be represented by a power series

$$\boxed{1} \quad f(x) = c_0 + c_1(x-a) + c_2(x-a)^2 + c_3(x-a)^3 + c_4(x-a)^4 + \cdots \qquad |x-a| < R$$

Let's try to determine what the coefficients c_n must be in terms of f. To begin, notice that if we put $x = a$ in Equation 1, then all terms after the first one are 0 and we get

$$f(a) = c_0$$

By Theorem 8.6.2, we can differentiate the series in Equation 1 term by term:

$$\boxed{2} \quad f'(x) = c_1 + 2c_2(x-a) + 3c_3(x-a)^2 + 4c_4(x-a)^3 + \cdots \qquad |x-a| < R$$

and substitution of $x = a$ in Equation 2 gives

$$f'(a) = c_1$$

Now we differentiate both sides of Equation 2 and obtain

$$\boxed{3} \quad f''(x) = 2c_2 + 2 \cdot 3c_3(x-a) + 3 \cdot 4c_4(x-a)^2 + \cdots \qquad |x-a| < R$$

Again we put $x = a$ in Equation 3. The result is

$$f''(a) = 2c_2$$

Let's apply the procedure one more time. Differentiation of the series in Equation 3 gives

$$\boxed{4} \quad f'''(x) = 2 \cdot 3c_3 + 2 \cdot 3 \cdot 4c_4(x-a) + 3 \cdot 4 \cdot 5c_5(x-a)^2 + \cdots \qquad |x-a| < R$$

and substitution of $x = a$ in Equation 4 gives

$$f'''(a) = 2 \cdot 3c_3 = 3!c_3$$

By now you can see the pattern. If we continue to differentiate and substitute $x = a$, we obtain

$$f^{(n)}(a) = 2 \cdot 3 \cdot 4 \cdot \cdots \cdot nc_n = n!c_n$$

Solving this equation for the nth coefficient c_n, we get

$$c_n = \frac{f^{(n)}(a)}{n!}$$

This formula remains valid even for $n = 0$ if we adopt the conventions that $0! = 1$ and $f^{(0)} = f$. Thus, we have proved the following theorem.

5 Theorem If f has a power series representation (expansion) at a, that is, if

$$f(x) = \sum_{n=0}^{\infty} c_n(x-a)^n \qquad |x-a| < R$$

then its coefficients are given by the formula

$$c_n = \frac{f^{(n)}(a)}{n!}$$

▲ The Taylor series is named after the English mathematician Brook Taylor (1685–1731) and the Maclaurin series is named in honor of the Scottish mathematician Colin Maclaurin (1698–1746) despite the fact that the Maclaurin series is really just a special case of the Taylor series. But the idea of representing particular functions as sums of power series goes back to Newton, and the general Taylor series was known to the Scottish mathematician James Gregory in 1668 and to the Swiss mathematician John Bernoulli in the 1690s. Taylor was apparently unaware of the work of Gregory and Bernoulli when he published his discoveries on series in 1715 in his book *Methodus incrementorum directa et inversa*. Maclaurin series are named after Colin Maclaurin because he popularized them in his calculus textbook *Treatise of Fluxions* published in 1742.

Substituting this formula for c_n back into the series, we see that *if* f has a power series expansion at a, then it must be of the following form.

$$\boxed{6} \quad \begin{aligned} f(x) &= \sum_{n=0}^{\infty} \frac{f^{(n)}(a)}{n!}(x-a)^n \\ &= f(a) + \frac{f'(a)}{1!}(x-a) + \frac{f''(a)}{2!}(x-a)^2 + \frac{f'''(a)}{3!}(x-a)^3 + \cdots \end{aligned}$$

The series in Equation 6 is called the **Taylor series of the function f at a** (or **about a** or **centered at a**). For the special case $a = 0$ the Taylor series becomes

$$\boxed{7} \quad f(x) = \sum_{n=0}^{\infty} \frac{f^{(n)}(0)}{n!}x^n = f(0) + \frac{f'(0)}{1!}x + \frac{f''(0)}{2!}x^2 + \cdots$$

This case arises frequently enough that it is given the special name **Maclaurin series**.

NOTE • We have shown that *if* f can be represented as a power series about a, then f is equal to the sum of its Taylor series. But there exist functions that are not equal to the sum of their Taylor series. An example of such a function is given in Exercise 54.

EXAMPLE 1 Find the Maclaurin series of the function $f(x) = e^x$ and its radius of convergence.

SOLUTION If $f(x) = e^x$, then $f^{(n)}(x) = e^x$, so $f^{(n)}(0) = e^0 = 1$ for all n. Therefore, the Taylor series for f at 0 (that is, the Maclaurin series) is

$$\sum_{n=0}^{\infty} \frac{f^{(n)}(0)}{n!} x^n = \sum_{n=0}^{\infty} \frac{x^n}{n!} = 1 + \frac{x}{1!} + \frac{x^2}{2!} + \frac{x^3}{3!} + \cdots$$

To find the radius of convergence we let $a_n = x^n/n!$. Then

$$\left| \frac{a_{n+1}}{a_n} \right| = \left| \frac{x^{n+1}}{(n+1)!} \cdot \frac{n!}{x^n} \right| = \frac{|x|}{n+1} \to 0 < 1$$

so, by the Ratio Test, the series converges for all x and the radius of convergence is $R = \infty$.

The conclusion we can draw from Theorem 5 and Example 1 is that *if* e^x has a power series expansion at 0, then

$$e^x = \sum_{n=0}^{\infty} \frac{x^n}{n!}$$

So how can we determine whether e^x *does* have a power series representation?

Let's investigate the more general question: Under what circumstances is a function equal to the sum of its Taylor series? In other words, if f has derivatives of all orders, when is it true that

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

As with any convergent series, this means that $f(x)$ is the limit of the sequence of partial sums. In the case of the Taylor series, the partial sums are

$$T_n(x) = \sum_{i=0}^{n} \frac{f^{(i)}(a)}{i!} (x-a)^i$$

$$= f(a) + \frac{f'(a)}{1!}(x-a) + \frac{f''(a)}{2!}(x-a)^2 + \cdots + \frac{f^{(n)}(a)}{n!}(x-a)^n$$

Notice that T_n is a polynomial of degree n called the ***n*th-degree Taylor polynomial of *f* at *a***. For instance, for the exponential function $f(x) = e^x$, the result of Example 1 shows that the Taylor polynomials at 0 (or Maclaurin polynomials) with $n = 1$, 2, and 3 are

$$T_1(x) = 1 + x \qquad T_2(x) = 1 + x + \frac{x^2}{2!} \qquad T_3(x) = 1 + x + \frac{x^2}{2!} + \frac{x^3}{3!}$$

The graphs of the exponential function and these three Taylor polynomials are drawn in Figure 1.

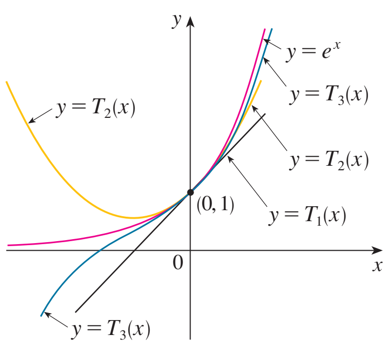


FIGURE 1

▲ As n increases, $T_n(x)$ appears to approach e^x in Figure 1. This suggests that e^x is equal to the sum of its Taylor series.

In general, $f(x)$ is the sum of its Taylor series if

$$f(x) = \lim_{n \to \infty} T_n(x)$$

If we let

$$R_n(x) = f(x) - T_n(x) \qquad \text{so that} \qquad f(x) = T_n(x) + R_n(x)$$

then $R_n(x)$ is called the **remainder** of the Taylor series. If we can somehow show that $\lim_{n \to \infty} R_n(x) = 0$, then it follows that

$$\lim_{n \to \infty} T_n(x) = \lim_{n \to \infty} [f(x) - R_n(x)] = f(x) - \lim_{n \to \infty} R_n(x) = f(x)$$

We have therefore proved the following.

8 Theorem If $f(x) = T_n(x) + R_n(x)$, where T_n is the nth-degree Taylor polynomial of f at a and

$$\lim_{n \to \infty} R_n(x) = 0$$

for $|x - a| < R$, then f is equal to the sum of its Taylor series on the interval $|x - a| < R$.

In trying to show that $\lim_{n \to \infty} R_n(x) = 0$ for a specific function f, we usually use the following fact.

9 Taylor's Inequality If $|f^{(n+1)}(x)| \leqslant M$ for $|x - a| \leqslant d$, then the remainder $R_n(x)$ of the Taylor series satisfies the inequality

$$|R_n(x)| \leqslant \frac{M}{(n+1)!} |x - a|^{n+1} \qquad \text{for } |x - a| \leqslant d$$

To see why this is true for $n = 1$, we assume that $|f''(x)| \leqslant M$. In particular, we have $f''(x) \leqslant M$, so for $a \leqslant x \leqslant a + d$ we have

$$\int_a^x f''(t)\, dt \leqslant \int_a^x M\, dt$$

An antiderivative of f'' is f', so by the Evaluation Theorem, we have

$$f'(x) - f'(a) \leqslant M(x - a) \qquad \text{or} \qquad f'(x) \leqslant f'(a) + M(x - a)$$

Thus

$$\int_a^x f'(t)\, dt \leqslant \int_a^x [f'(a) + M(t - a)]\, dt$$

$$f(x) - f(a) \leqslant f'(a)(x - a) + M \frac{(x - a)^2}{2}$$

$$f(x) - f(a) - f'(a)(x - a) \leqslant \frac{M}{2} (x - a)^2$$

But $R_1(x) = f(x) - T_1(x) = f(x) - f(a) - f'(a)(x - a)$. So

$$R_1(x) \leqslant \frac{M}{2}(x - a)^2$$

A similar argument, using $f''(x) \geqslant -M$, shows that

$$R_1(x) \geqslant -\frac{M}{2}(x - a)^2$$

So

$$|R_1(x)| \leqslant \frac{M}{2}|x - a|^2$$

Although we have assumed that $x > a$, similar calculations show that this inequality is also true for $x < a$.

This proves Taylor's Inequality for the case where $n = 1$. The result for any n is proved in a similar way by integrating $n + 1$ times. (See Exercise 53 for the case $n = 2$.)

NOTE • In Section 8.9 we will explore the use of Taylor's Inequality in approximating functions. Our immediate use of it is in conjunction with Theorem 8.

In applying Theorems 8 and 9 it is often helpful to make use of the following fact.

10

$$\boxed{\lim_{n \to \infty} \frac{x^n}{n!} = 0 \qquad \text{for every real number } x}$$

This is true because we know from Example 1 that the series $\Sigma\, x^n/n!$ converges for all x and so its nth term approaches 0.

EXAMPLE 2 Prove that e^x is equal to the sum of its Maclaurin series.

SOLUTION If $f(x) = e^x$, then $f^{(n+1)}(x) = e^x$ for all n. If d is any positive number and $|x| \leqslant d$, then $|f^{(n+1)}(x)| = e^x \leqslant e^d$. So Taylor's Inequality, with $a = 0$ and $M = e^d$, says that

$$|R_n(x)| \leqslant \frac{e^d}{(n + 1)!}|x|^{n+1} \qquad \text{for } |x| \leqslant d$$

Notice that the same constant $M = e^d$ works for every value of n. But, from Equation 10, we have

$$\lim_{n \to \infty} \frac{e^d}{(n + 1)!}|x|^{n+1} = e^d \lim_{n \to \infty} \frac{|x|^{n+1}}{(n + 1)!} = 0$$

It follows from the Squeeze Theorem that $\lim_{n \to \infty} |R_n(x)| = 0$ and therefore $\lim_{n \to \infty} R_n(x) = 0$ for all values of x. By Theorem 8, e^x is equal to the sum of its Maclaurin series, that is,

11

$$\boxed{e^x = \sum_{n=0}^{\infty} \frac{x^n}{n!} \qquad \text{for all } x}$$

■

▲ In 1748 Leonard Euler used Equation 12 to find the value of e correct to 23 digits. In 1999 Xavier Gourdon, again using the series in (12), computed e to more than a billion decimal places. The special techniques he employed to speed up the computation are explained on his web page:

http://xavier.gourdon.free.fr

In particular, if we put $x = 1$ in Equation 11, we obtain the following expression for the number e as a sum of an infinite series:

12 $$\boxed{e = \sum_{n=0}^{\infty} \frac{1}{n!} = 1 + \frac{1}{1!} + \frac{1}{2!} + \frac{1}{3!} + \cdots}$$

EXAMPLE 3 Find the Taylor series for $f(x) = e^x$ at $a = 2$.

SOLUTION We have $f^{(n)}(2) = e^2$ and so, putting $a = 2$ in the definition of a Taylor series (6), we get

$$\sum_{n=0}^{\infty} \frac{f^{(n)}(2)}{n!}(x-2)^n = \sum_{n=0}^{\infty} \frac{e^2}{n!}(x-2)^n$$

Again it can be verified, as in Example 1, that the radius of convergence is $R = \infty$. As in Example 2 we can verify that $\lim_{n\to\infty} R_n(x) = 0$, so

13 $$e^x = \sum_{n=0}^{\infty} \frac{e^2}{n!}(x-2)^n \qquad \text{for all } x$$

■

We have two power series expansions for e^x, the Maclaurin series in Equation 11 and the Taylor series in Equation 13. The first is better if we are interested in values of x near 0 and the second is better if x is near 2.

EXAMPLE 4 Find the Maclaurin series for $\sin x$ and prove that it represents $\sin x$ for all x.

SOLUTION We arrange our computation in two columns as follows:

$$\begin{aligned}
f(x) &= \sin x & f(0) &= 0 \\
f'(x) &= \cos x & f'(0) &= 1 \\
f''(x) &= -\sin x & f''(0) &= 0 \\
f'''(x) &= -\cos x & f'''(0) &= -1 \\
f^{(4)}(x) &= \sin x & f^{(4)}(0) &= 0
\end{aligned}$$

▲ Figure 2 shows the graph of $\sin x$ together with its Taylor (or Maclaurin) polynomials

$$T_1(x) = x$$
$$T_3(x) = x - \frac{x^3}{3!}$$
$$T_5(x) = x - \frac{x^3}{3!} + \frac{x^5}{5!}$$

Notice that, as n increases, $T_n(x)$ becomes a better approximation to $\sin x$.

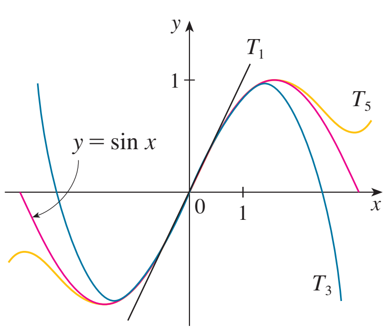


FIGURE 2

Since the derivatives repeat in a cycle of four, we can write the Maclaurin series as follows:

$$f(0) + \frac{f'(0)}{1!}x + \frac{f''(0)}{2!}x^2 + \frac{f'''(0)}{3!}x^3 + \cdots$$
$$= x - \frac{x^3}{3!} + \frac{x^5}{5!} - \frac{x^7}{7!} + \cdots = \sum_{n=0}^{\infty} (-1)^n \frac{x^{2n+1}}{(2n+1)!}$$

Since $f^{(n+1)}(x)$ is $\pm\sin x$ or $\pm\cos x$, we know that $|f^{(n+1)}(x)| \leq 1$ for all x. So we can take $M = 1$ in Taylor's Inequality:

14 $$|R_n(x)| \leq \frac{M}{(n+1)!}|x^{n+1}| = \frac{|x|^{n+1}}{(n+1)!}$$

By Equation 10 the right side of this inequality approaches 0 as $n \to \infty$, so $|R_n(x)| \to 0$ by the Squeeze Theorem. It follows that $R_n(x) \to 0$ as $n \to \infty$, so $\sin x$ is equal to the sum of its Maclaurin series by Theorem 8. ■

We state the result of Example 4 for future reference.

15

$$\sin x = x - \frac{x^3}{3!} + \frac{x^5}{5!} - \frac{x^7}{7!} + \cdots$$

$$= \sum_{n=0}^{\infty} (-1)^n \frac{x^{2n+1}}{(2n+1)!} \qquad \text{for all } x$$

EXAMPLE 5 Find the Maclaurin series for $\cos x$.

SOLUTION We could proceed directly as in Example 4 but it's easier to differentiate the Maclaurin series for $\sin x$ given by Equation 15:

$$\cos x = \frac{d}{dx}(\sin x) = \frac{d}{dx}\left(x - \frac{x^3}{3!} + \frac{x^5}{5!} - \frac{x^7}{7!} + \cdots\right)$$

$$= 1 - \frac{3x^2}{3!} + \frac{5x^4}{5!} - \frac{7x^6}{7!} + \cdots = 1 - \frac{x^2}{2!} + \frac{x^4}{4!} - \frac{x^6}{6!} + \cdots$$

▲ The Maclaurin series for e^x, $\sin x$, and $\cos x$ that we found in Examples 2, 4, and 5 were first discovered, using different methods, by Newton. These equations are remarkable because they say we know everything about each of these functions if we know all its derivatives at the single number 0.

Since the Maclaurin series for $\sin x$ converges for all x, Theorem 8.6.2 tells us that the differentiated series for $\cos x$ also converges for all x. Thus

16

$$\cos x = 1 - \frac{x^2}{2!} + \frac{x^4}{4!} - \frac{x^6}{6!} + \cdots$$

$$= \sum_{n=0}^{\infty} (-1)^n \frac{x^{2n}}{(2n)!} \qquad \text{for all } x$$

■

EXAMPLE 6 Find the Maclaurin series for the function $f(x) = x\cos x$.

SOLUTION Instead of computing derivatives and substituting in Equation 7, it's easier to multiply the series for $\cos x$ (Equation 16) by x:

$$x\cos x = x\sum_{n=0}^{\infty} (-1)^n \frac{x^{2n}}{(2n)!} = \sum_{n=0}^{\infty} (-1)^n \frac{x^{2n+1}}{(2n)!}$$

■

EXAMPLE 7 Represent $f(x) = \sin x$ as the sum of its Taylor series centered at $\pi/3$.

SOLUTION Arranging our work in columns, we have

$$f(x) = \sin x \qquad f\left(\frac{\pi}{3}\right) = \frac{\sqrt{3}}{2}$$

$$f'(x) = \cos x \qquad f'\left(\frac{\pi}{3}\right) = \frac{1}{2}$$

$$f''(x) = -\sin x \qquad f''\left(\frac{\pi}{3}\right) = -\frac{\sqrt{3}}{2}$$

$$f'''(x) = -\cos x \qquad f'''\left(\frac{\pi}{3}\right) = -\frac{1}{2}$$

▲ We have obtained two different series representations for $\sin x$, the Maclaurin series in Example 4 and the Taylor series in Example 7. It is best to use the Maclaurin series for values of x near 0 and the Taylor series for x near $\pi/3$. Notice that the third Taylor polynomial T_3 in Figure 3 is a good approximation to $\sin x$ near $\pi/3$ but not as good near 0. Compare it with the third Maclaurin polynomial T_3 in Figure 2, where the opposite is true.

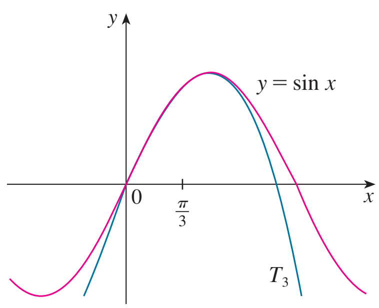


FIGURE 3

and this pattern repeats indefinitely. Therefore, the Taylor series at $\pi/3$ is

$$f\left(\frac{\pi}{3}\right) + \frac{f'\left(\frac{\pi}{3}\right)}{1!}\left(x - \frac{\pi}{3}\right) + \frac{f''\left(\frac{\pi}{3}\right)}{2!}\left(x - \frac{\pi}{3}\right)^2 + \frac{f'''\left(\frac{\pi}{3}\right)}{3!}\left(x - \frac{\pi}{3}\right)^3 + \cdots$$

$$= \frac{\sqrt{3}}{2} + \frac{1}{2 \cdot 1!}\left(x - \frac{\pi}{3}\right) - \frac{\sqrt{3}}{2 \cdot 2!}\left(x - \frac{\pi}{3}\right)^2 - \frac{1}{2 \cdot 3!}\left(x - \frac{\pi}{3}\right)^3 + \cdots$$

The proof that this series represents $\sin x$ for all x is very similar to that in Example 4. [Just replace x by $x - \pi/3$ in (14).] We can write the series in sigma notation if we separate the terms that contain $\sqrt{3}$:

$$\sin x = \sum_{n=0}^{\infty} \frac{(-1)^n \sqrt{3}}{2(2n)!}\left(x - \frac{\pi}{3}\right)^{2n} + \sum_{n=0}^{\infty} \frac{(-1)^n}{2(2n+1)!}\left(x - \frac{\pi}{3}\right)^{2n+1}$$ ■

The power series that we obtained by indirect methods in Examples 5 and 6 and in Section 8.6 are indeed the Taylor or Maclaurin series of the given functions because Theorem 5 asserts that, no matter how we obtain a power series representation $f(x) = \sum c_n(x - a)^n$, it is always true that $c_n = f^{(n)}(a)/n!$. In other words, the coefficients are uniquely determined.

We collect in the following table, for future reference, some important Maclaurin series that we have derived in this section and the preceding one.

Important Maclaurin series and their intervals of convergence

$$\frac{1}{1-x} = \sum_{n=0}^{\infty} x^n = 1 + x + x^2 + x^3 + \cdots \qquad (-1, 1)$$

$$e^x = \sum_{n=0}^{\infty} \frac{x^n}{n!} = 1 + \frac{x}{1!} + \frac{x^2}{2!} + \frac{x^3}{3!} + \cdots \qquad (-\infty, \infty)$$

$$\sin x = \sum_{n=0}^{\infty} (-1)^n \frac{x^{2n+1}}{(2n+1)!} = x - \frac{x^3}{3!} + \frac{x^5}{5!} - \frac{x^7}{7!} + \cdots \qquad (-\infty, \infty)$$

$$\cos x = \sum_{n=0}^{\infty} (-1)^n \frac{x^{2n}}{(2n)!} = 1 - \frac{x^2}{2!} + \frac{x^4}{4!} - \frac{x^6}{6!} + \cdots \qquad (-\infty, \infty)$$

$$\tan^{-1} x = \sum_{n=0}^{\infty} (-1)^n \frac{x^{2n+1}}{2n+1} = x - \frac{x^3}{3} + \frac{x^5}{5} - \frac{x^7}{7} + \cdots \qquad [-1, 1]$$

TEC Module 8.7/8.9 enables you to see how successive Taylor polynomials approach the original function.

One reason that Taylor series are important is that they enable us to integrate functions that we couldn't previously handle. In fact, in the introduction to this chapter we mentioned that Newton often integrated functions by first expressing them as power series and then integrating the series term by term. The function $f(x) = e^{-x^2}$ can't be integrated by techniques discussed so far because its antiderivative is not an elementary function (see Section 5.8). In the following example we use Newton's idea to integrate this function.

EXAMPLE 8

(a) Evaluate $\int e^{-x^2}\,dx$ as an infinite series.

(b) Evaluate $\int_0^1 e^{-x^2}\,dx$ correct to within an error of 0.001.

SOLUTION

(a) First we find the Maclaurin series for $f(x) = e^{-x^2}$. Although it's possible to use the direct method, let's find it simply by replacing x with $-x^2$ in the series for e^x given in the table of Maclaurin series. Thus, for all values of x,

$$e^{-x^2} = \sum_{n=0}^{\infty} \frac{(-x^2)^n}{n!} = \sum_{n=0}^{\infty} (-1)^n \frac{x^{2n}}{n!} = 1 - \frac{x^2}{1!} + \frac{x^4}{2!} - \frac{x^6}{3!} + \cdots$$

Now we integrate term by term:

$$\int e^{-x^2}\,dx = \int \left(1 - \frac{x^2}{1!} + \frac{x^4}{2!} - \frac{x^6}{3!} + \cdots + (-1)^n \frac{x^{2n}}{n!} + \cdots\right) dx$$

$$= C + x - \frac{x^3}{3 \cdot 1!} + \frac{x^5}{5 \cdot 2!} - \frac{x^7}{7 \cdot 3!} + \cdots + (-1)^n \frac{x^{2n+1}}{(2n+1)n!} + \cdots$$

This series converges for all x because the original series for e^{-x^2} converges for all x.

(b) The Evaluation Theorem gives

▲ We can take $C = 0$ in the antiderivative in part (a).

$$\int_0^1 e^{-x^2}\,dx = \left[x - \frac{x^3}{3 \cdot 1!} + \frac{x^5}{5 \cdot 2!} - \frac{x^7}{7 \cdot 3!} + \frac{x^9}{9 \cdot 4!} - \cdots\right]_0^1$$

$$= 1 - \tfrac{1}{3} + \tfrac{1}{10} - \tfrac{1}{42} + \tfrac{1}{216} - \cdots$$

$$\approx 1 - \tfrac{1}{3} + \tfrac{1}{10} - \tfrac{1}{42} + \tfrac{1}{216} \approx 0.7475$$

The Alternating Series Estimation Theorem shows that the error involved in this approximation is less than

$$\frac{1}{11 \cdot 5!} = \frac{1}{1320} < 0.001$$

Another use of Taylor series is illustrated in the next example. The limit could be found with l'Hospital's Rule, but instead we use a series.

EXAMPLE 9 Evaluate $\displaystyle\lim_{x \to 0} \frac{e^x - 1 - x}{x^2}$.

SOLUTION Using the Maclaurin series for e^x, we have

▲ Some computer algebra systems compute limits in this way.

$$\lim_{x \to 0} \frac{e^x - 1 - x}{x^2} = \lim_{x \to 0} \frac{\left(1 + \frac{x}{1!} + \frac{x^2}{2!} + \frac{x^3}{3!} + \cdots\right) - 1 - x}{x^2}$$

$$= \lim_{x \to 0} \frac{\frac{x^2}{2!} + \frac{x^3}{3!} + \frac{x^4}{4!} + \cdots}{x^2}$$

$$= \lim_{x \to 0} \left(\frac{1}{2} + \frac{x}{3!} + \frac{x^2}{4!} + \frac{x^3}{5!} + \cdots\right)$$

$$= \frac{1}{2}$$

because power series are continuous functions.

Multiplication and Division of Power Series

If power series are added or subtracted, they behave like polynomials (Theorem 8.2.8 shows this). In fact, as the following example illustrates, they can also be multiplied and divided like polynomials. We find only the first few terms because the calculations for the later terms become tedious and the initial terms are the most important ones.

EXAMPLE 10 Find the first three nonzero terms in the Maclaurin series for (a) $e^x \sin x$ and (b) $\tan x$.

SOLUTION

(a) Using the Maclaurin series for e^x and $\sin x$ in the table, we have

$$e^x \sin x = \left(1 + \frac{x}{1!} + \frac{x^2}{2!} + \frac{x^3}{3!} + \cdots\right)\left(x - \frac{x^3}{3!} + \cdots\right)$$

We multiply these expressions, collecting like terms just as for polynomials:

$$\begin{array}{rrrrrr}
1 + x & + \frac{1}{2}x^2 & + \frac{1}{6}x^3 & + \cdots & & \\
x & & - \frac{1}{6}x^3 & + \cdots & & \\
\hline
x + & x^2 & + \frac{1}{2}x^3 & + \frac{1}{6}x^4 & + \cdots & \\
& & - \frac{1}{6}x^3 & - \frac{1}{6}x^4 & - \cdots & \\
\hline
x + & x^2 & + \frac{1}{3}x^3 & + \cdots & &
\end{array}$$

Thus
$$e^x \sin x = x + x^2 + \tfrac{1}{3}x^3 + \cdots$$

(b) Using the Maclaurin series in the table, we have

$$\tan x = \frac{\sin x}{\cos x} = \frac{x - \dfrac{x^3}{3!} + \dfrac{x^5}{5!} - \cdots}{1 - \dfrac{x^2}{2!} + \dfrac{x^4}{4!} - \cdots}$$

We use a procedure like long division:

$$\begin{array}{r|rrr}
 & x + \frac{1}{3}x^3 & + \frac{2}{15}x^5 & + \cdots \\
\hline
1 - \frac{1}{2}x^2 + \frac{1}{24}x^4 - \cdots & x - \frac{1}{6}x^3 & + \frac{1}{120}x^5 & - \cdots \\
 & x - \frac{1}{2}x^3 & + \frac{1}{24}x^5 & - \cdots \\
\cline{2-4}
 & \frac{1}{3}x^3 & - \frac{1}{30}x^5 & + \cdots \\
 & \frac{1}{3}x^3 & - \frac{1}{6}x^5 & + \cdots \\
\cline{2-4}
 & & \frac{2}{15}x^5 & + \cdots
\end{array}$$

Thus
$$\tan x = x + \tfrac{1}{3}x^3 + \tfrac{2}{15}x^5 + \cdots$$

Although we have not attempted to justify the formal manipulations used in Example 10, they are legitimate. There is a theorem which states that if both $f(x) = \sum c_n x^n$ and $g(x) = \sum b_n x^n$ converge for $|x| < R$ and the series are multiplied as if they were polynomials, then the resulting series also converges for $|x| < R$ and represents $f(x)g(x)$. For division we require $b_0 \neq 0$; the resulting series converges for sufficiently small $|x|$.

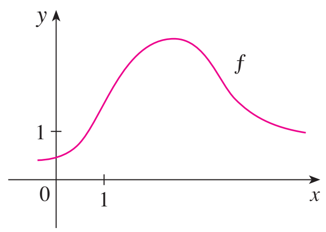
8.7 Exercises

1. If $f(x) = \sum_{n=0}^{\infty} b_n(x-5)^n$ for all x, write a formula for b_8.

2. (a) The graph of f is shown. Explain why the series

$$1.6 - 0.8(x-1) + 0.4(x-1)^2 - 0.1(x-1)^3 + \cdots$$

is *not* the Taylor series of f centered at 1.



(b) Explain why the series

$$2.8 + 0.5(x-2) + 1.5(x-2)^2 - 0.1(x-2)^3 + \cdots$$

is *not* the Taylor series of f centered at 2.

3–6 ■ Find the Maclaurin series for $f(x)$ using the definition of a Maclaurin series. [Assume that f has a power series expansion. Do not show that $R_n(x) \to 0$.] Also find the associated radius of convergence.

3. $f(x) = \cos x$
4. $f(x) = \sin 2x$
5. $f(x) = (1+x)^{-3}$
6. $f(x) = \ln(1+x)$

7–14 ■ Find the Taylor series for $f(x)$ centered at the given value of a. [Assume that f has a power series expansion. Do not show that $R_n(x) \to 0$.]

7. $f(x) = 1 + x + x^2, \quad a = 2$
8. $f(x) = x^3, \quad a = -1$
9. $f(x) = e^x, \quad a = 3$
10. $f(x) = \ln x, \quad a = 2$
11. $f(x) = 1/x, \quad a = 1$
12. $f(x) = \sqrt{x}, \quad a = 4$
13. $f(x) = \sin x, \quad a = \pi/4$
14. $f(x) = \cos x, \quad a = -\pi/4$

15. Prove that the series obtained in Exercise 3 represents $\cos x$ for all x.

16. Prove that the series obtained in Exercise 13 represents $\sin x$ for all x.

17–24 ■ Use a Maclaurin series derived in this section to obtain the Maclaurin series for the given function.

17. $f(x) = \cos \pi x$
18. $f(x) = e^{-x/2}$
19. $f(x) = x \tan^{-1}x$
20. $f(x) = \sin(x^4)$
21. $f(x) = x^2 e^{-x}$
22. $f(x) = x \cos 2x$
23. $f(x) = \sin^2 x \quad$ [*Hint:* Use $\sin^2 x = \frac{1}{2}(1 - \cos 2x)$.]
24. $f(x) = \begin{cases} \dfrac{\sin x}{x} & \text{if } x \neq 0 \\ 1 & \text{if } x = 0 \end{cases}$

25–28 ■ Find the Maclaurin series of f (by any method) and its radius of convergence. Graph f and its first few Taylor polynomials on the same screen. What do you notice about the relationship between these polynomials and f?

25. $f(x) = \sqrt{1+x}$
26. $f(x) = 1/\sqrt{1+2x}$
27. $f(x) = \cos(x^2)$
28. $f(x) = 2^x$

29. Use the Maclaurin series for e^x to calculate $e^{-0.2}$ correct to five decimal places.

30. Use the Maclaurin series for $\sin x$ to compute $\sin 3^\circ$ correct to five decimal places.

31–34 ■ Evaluate the indefinite integral as an infinite series.

31. $\displaystyle\int \sin(x^2)\,dx$
32. $\displaystyle\int \frac{\sin x}{x}\,dx$
33. $\displaystyle\int \sqrt{x^3+1}\,dx$
34. $\displaystyle\int e^{x^3}\,dx$

35–38 ■ Use series to approximate the definite integral to within the indicated accuracy.

35. $\displaystyle\int_0^1 \sin(x^2)\,dx \quad$ (three decimal places)

36. $\displaystyle\int_0^{0.5} \cos(x^2)\,dx \quad$ (three decimal places)

37. $\displaystyle\int_0^{0.1} \frac{dx}{\sqrt{1+x^3}} \quad$ ($|\text{error}| < 10^{-8}$)

38. $\displaystyle\int_0^{0.5} x^2 e^{-x^2}\,dx \quad$ ($|\text{error}| < 0.001$)

39–41 ■ Use series to evaluate the limit.

39. $\displaystyle\lim_{x \to 0} \frac{x - \tan^{-1}x}{x^3}$
40. $\displaystyle\lim_{x \to 0} \frac{1 - \cos x}{1 + x - e^x}$
41. $\displaystyle\lim_{x \to 0} \frac{\sin x - x + \frac{1}{6}x^3}{x^5}$

42. Use the series in Example 10(b) to evaluate

$$\lim_{x \to 0} \frac{\tan x - x}{x^3}$$

We found this limit in Example 4 in Section 4.5 using l'Hospital's Rule three times. Which method do you prefer?

43–46 ■ Use multiplication or division of power series to find the first three nonzero terms in the Maclaurin series for each function.

43. $y = e^{-x^2} \cos x$

44. $y = \sec x$

45. $y = \dfrac{\ln(1 - x)}{e^x}$

46. $y = e^x \ln(1 - x)$

47–52 ■ Find the sum of the series.

47. $\displaystyle\sum_{n=0}^{\infty} (-1)^n \frac{x^{4n}}{n!}$

48. $\displaystyle\sum_{n=0}^{\infty} \frac{(-1)^n \pi^{2n}}{6^{2n}(2n)!}$

49. $\displaystyle\sum_{n=0}^{\infty} \frac{(-1)^n \pi^{2n+1}}{4^{2n+1}(2n+1)!}$

50. $\displaystyle\sum_{n=0}^{\infty} \frac{3^n}{5^n n!}$

51. $3 + \dfrac{9}{2!} + \dfrac{27}{3!} + \dfrac{81}{4!} + \cdots$

52. $1 - \ln 2 + \dfrac{(\ln 2)^2}{2!} - \dfrac{(\ln 2)^3}{3!} + \cdots$

53. Prove Taylor's Inequality for $n = 2$, that is, prove that if $|f'''(x)| \leqslant M$ for $|x - a| \leqslant d$, then

$$|R_2(x)| \leqslant \frac{M}{6}|x - a|^3 \qquad \text{for } |x - a| \leqslant d$$

54. (a) Show that the function defined by

$$f(x) = \begin{cases} e^{-1/x^2} & \text{if } x \neq 0 \\ 0 & \text{if } x = 0 \end{cases}$$

is not equal to its Maclaurin series.

(b) Graph the function in part (a) and comment on its behavior near the origin.

8.8 The Binomial Series

You may be acquainted with the Binomial Theorem, which states that if a and b are any real numbers and k is a positive integer, then

$$(a + b)^k = a^k + ka^{k-1}b + \frac{k(k-1)}{2!}a^{k-2}b^2 + \frac{k(k-1)(k-2)}{3!}a^{k-3}b^3$$
$$+ \cdots + \frac{k(k-1)(k-2)\cdots(k-n+1)}{n!}a^{k-n}b^n$$
$$+ \cdots + kab^{k-1} + b^k$$

The traditional notation for the binomial coefficients is

$$\binom{k}{0} = 1 \qquad \binom{k}{n} = \frac{k(k-1)(k-2)\cdots(k-n+1)}{n!} \qquad n = 1, 2, \ldots, k$$

which enables us to write the Binomial Theorem in the abbreviated form

$$(a + b)^k = \sum_{n=0}^{k} \binom{k}{n} a^{k-n}b^n$$

In particular, if we put $a = 1$ and $b = x$, we get

$$\boxed{1} \qquad (1 + x)^k = \sum_{n=0}^{k} \binom{k}{n} x^n$$

One of Newton's accomplishments was to extend the Binomial Theorem (Equation 1) to the case in which k is no longer a positive integer. (See the Writing Project on page 626.) In this case the expression for $(1 + x)^k$ is no longer a finite sum; it becomes an infinite series. To find this series we compute the Maclaurin series of $(1 + x)^k$ in the usual way:

$$
\begin{aligned}
f(x) &= (1 + x)^k & f(0) &= 1 \\
f'(x) &= k(1 + x)^{k-1} & f'(0) &= k \\
f''(x) &= k(k - 1)(1 + x)^{k-2} & f''(0) &= k(k - 1) \\
f'''(x) &= k(k - 1)(k - 2)(1 + x)^{k-3} & f'''(0) &= k(k - 1)(k - 2) \\
&\vdots & &\vdots \\
f^{(n)}(x) &= k(k - 1)\cdots(k - n + 1)(1 + x)^{k-n} & f^{(n)}(0) &= k(k - 1)\cdots(k - n + 1)
\end{aligned}
$$

Therefore, the Maclaurin series of $f(x) = (1 + x)^k$ is

$$\sum_{n=0}^{\infty} \frac{f^{(n)}(0)}{n!} x^n = \sum_{n=0}^{\infty} \frac{k(k - 1)\cdots(k - n + 1)}{n!} x^n$$

This series is called the **binomial series**. If its nth term is a_n, then

$$
\begin{aligned}
\left|\frac{a_{n+1}}{a_n}\right| &= \left|\frac{k(k - 1)\cdots(k - n + 1)(k - n)x^{n+1}}{(n + 1)!} \cdot \frac{n!}{k(k - 1)\cdots(k - n + 1)x^n}\right| \\
&= \frac{|k - n|}{n + 1}|x| = \frac{\left|1 - \dfrac{k}{n}\right|}{1 + \dfrac{1}{n}}|x| \to |x| \qquad \text{as } n \to \infty
\end{aligned}
$$

Thus, by the Ratio Test, the binomial series converges if $|x| < 1$ and diverges if $|x| > 1$.

The following theorem states that $(1 + x)^k$ is equal to the sum of its Maclaurin series. It is possible to prove this by showing that the remainder term $R_n(x)$ approaches 0, but that turns out to be quite difficult. The proof outlined in Exercise 15 is much easier.

2 The Binomial Series If k is any real number and $|x| < 1$, then

$$
\begin{aligned}
(1 + x)^k &= 1 + kx + \frac{k(k - 1)}{2!}x^2 + \frac{k(k - 1)(k - 2)}{3!}x^3 + \cdots \\
&= \sum_{n=0}^{\infty} \binom{k}{n} x^n
\end{aligned}
$$

where $\displaystyle\binom{k}{n} = \frac{k(k - 1)\cdots(k - n + 1)}{n!} \quad (n \geqslant 1) \qquad \text{and} \qquad \binom{k}{0} = 1$

Although the binomial series always converges when $|x| < 1$, the question of whether or not it converges at the endpoints, ± 1, depends on the value of k. It turns out that the series converges at 1 if $-1 < k \leqslant 0$ and at both endpoints if $k \geqslant 0$. Notice that if k is a positive integer and $n > k$, then the expression for $\binom{k}{n}$ contains a factor $(k - k)$, so $\binom{k}{n} = 0$ for $n > k$. This means that the series terminates and reduces to the ordinary Binomial Theorem (Equation 1) when k is a positive integer.

As we have seen, the binomial series is just a special case of the Maclaurin series; it occurs so frequently that it is worth remembering.

EXAMPLE 1 Expand $\dfrac{1}{(1 + x)^2}$ as a power series.

SOLUTION We use the binomial series with $k = -2$. The binomial coefficient is

$$\binom{-2}{n} = \frac{(-2)(-3)(-4)\cdots(-2 - n + 1)}{n!}$$
$$= \frac{(-1)^n 2 \cdot 3 \cdot 4 \cdot \cdots \cdot n(n + 1)}{n!} = (-1)^n(n + 1)$$

and so, when $|x| < 1$,

$$\frac{1}{(1 + x)^2} = (1 + x)^{-2} = \sum_{n=0}^{\infty} \binom{-2}{n} x^n$$
$$= \sum_{n=0}^{\infty} (-1)^n(n + 1)x^n$$

■

EXAMPLE 2 Find the Maclaurin series for the function $f(x) = \dfrac{1}{\sqrt{4 - x}}$ and its radius of convergence.

SOLUTION As given, $f(x)$ is not quite of the form $(1 + x)^k$ so we rewrite it as follows:

$$\frac{1}{\sqrt{4 - x}} = \frac{1}{\sqrt{4\left(1 - \dfrac{x}{4}\right)}} = \frac{1}{2\sqrt{1 - \dfrac{x}{4}}} = \frac{1}{2}\left(1 - \frac{x}{4}\right)^{-1/2}$$

Using the binomial series with $k = -\frac{1}{2}$ and with x replaced by $-x/4$, we have

$$\frac{1}{\sqrt{4 - x}} = \frac{1}{2}\left(1 - \frac{x}{4}\right)^{-1/2} = \frac{1}{2}\sum_{n=0}^{\infty}\binom{-\frac{1}{2}}{n}\left(-\frac{x}{4}\right)^n$$
$$= \frac{1}{2}\left[1 + \left(-\frac{1}{2}\right)\left(-\frac{x}{4}\right) + \frac{(-\frac{1}{2})(-\frac{3}{2})}{2!}\left(-\frac{x}{4}\right)^2 + \frac{(-\frac{1}{2})(-\frac{3}{2})(-\frac{5}{2})}{3!}\left(-\frac{x}{4}\right)^3\right.$$
$$\left. + \cdots + \frac{(-\frac{1}{2})(-\frac{3}{2})(-\frac{5}{2})\cdots(-\frac{1}{2} - n + 1)}{n!}\left(-\frac{x}{4}\right)^n + \cdots\right]$$
$$= \frac{1}{2}\left[1 + \frac{1}{8}x + \frac{1 \cdot 3}{2!8^2}x^2 + \frac{1 \cdot 3 \cdot 5}{3!8^3}x^3 + \cdots + \frac{1 \cdot 3 \cdot 5 \cdot \cdots \cdot (2n - 1)}{n!8^n}x^n + \cdots\right]$$

We know from (2) that this series converges when $|-x/4| < 1$, that is, $|x| < 4$, so the radius of convergence is $R = 4$. ■

▲ A binomial series is a special case of a Taylor series. Figure 1 shows the graphs of the first three Taylor polynomials computed from the answer to Example 2.

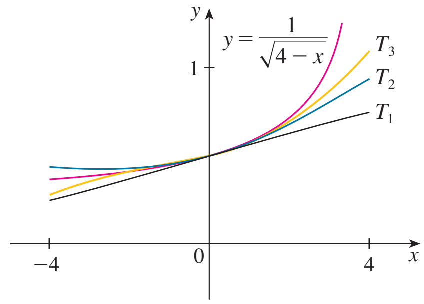


FIGURE 1

8.8 Exercises

1–6 ■ Use the binomial series to expand the function as a power series. State the radius of convergence.

1. $\sqrt{1 + x}$

2. $\dfrac{1}{(1 + x)^4}$

3. $\dfrac{1}{(2 + x)^3}$

4. $\sqrt[3]{1 + x^2}$

5. $\dfrac{x}{\sqrt{4 + x^2}}$

6. $\dfrac{x^2}{\sqrt{2 + x}}$

7–8 ■ Use the binomial series to expand the function as a Maclaurin series and to find the first three Taylor polynomials T_1, T_2, and T_3. Graph the function and these Taylor polynomials in the interval of convergence.

7. $\dfrac{1}{\sqrt[3]{8 + x}}$

8. $(4 + x)^{3/2}$

9. (a) Use the binomial series to expand $1/\sqrt{1 - x^2}$.
(b) Use part (a) to find the Maclaurin series for $\sin^{-1}x$.

10. (a) Expand $\sqrt[3]{8 + x}$ as a power series.
(b) Use part (a) to estimate $\sqrt[3]{8.2}$ correct to four decimal places.

11. (a) Expand $f(x) = x/(1 - x)^2$ as a power series.
(b) Use part (a) to find the sum of the series

$$\sum_{n=1}^{\infty} \frac{n}{2^n}$$

12. (a) Expand $f(x) = (x + x^2)/(1 - x)^3$ as a power series.
(b) Use part (a) to find the sum of the series

$$\sum_{n=1}^{\infty} \frac{n^2}{2^n}$$

13. (a) Use the binomial series to find the Maclaurin series of $f(x) = \sqrt{1 + x^2}$.
(b) Use part (a) to evaluate $f^{(10)}(0)$.

14. (a) Use the binomial series to find the Maclaurin series of $f(x) = 1/\sqrt{1 + x^3}$.
(b) Use part (a) to evaluate $f^{(9)}(0)$.

15. Use the following steps to prove (2).
(a) Let $g(x) = \sum_{n=0}^{\infty} \binom{k}{n} x^n$. Differentiate this series to show that

$$g'(x) = \frac{kg(x)}{1 + x} \qquad -1 < x < 1$$

(b) Let $h(x) = (1 + x)^{-k} g(x)$ and show that $h'(x) = 0$.
(c) Deduce that $g(x) = (1 + x)^k$.

16. The period of a pendulum with length L that makes a maximum angle θ_0 with the vertical is

$$T = 4\sqrt{\frac{L}{g}} \int_0^{\pi/2} \frac{dx}{\sqrt{1 - k^2 \sin^2 x}}$$

where $k = \sin\left(\frac{1}{2}\theta_0\right)$ and g is the acceleration due to gravity. (In Exercise 30 in Section 5.9 we approximated this integral using Simpson's Rule.)
(a) Expand the integrand as a binomial series and use the result of Exercise 36 in Section 5.6 to show that

$$T = 2\pi\sqrt{\frac{L}{g}} \left[1 + \frac{1^2}{2^2}k^2 + \frac{1^2 3^2}{2^2 4^2}k^4 + \frac{1^2 3^2 5^2}{2^2 4^2 6^2}k^6 + \cdots\right]$$

If θ_0 is not too large, the approximation $T \approx 2\pi\sqrt{L/g}$, obtained by using only the first term in the series, is often used. A better approximation is obtained by using two terms:

$$T \approx 2\pi\sqrt{\frac{L}{g}}\left(1 + \tfrac{1}{4}k^2\right)$$

(b) Notice that all the terms in the series after the first one have coefficients that are at most $\frac{1}{4}$. Use this fact to compare this series with a geometric series and show that

$$2\pi\sqrt{\frac{L}{g}}\left(1 + \tfrac{1}{4}k^2\right) \leqslant T \leqslant 2\pi\sqrt{\frac{L}{g}}\,\frac{4 - 3k^2}{4 - 4k^2}$$

(c) Use the inequalities in part (b) to estimate the period of a pendulum with $L = 1$ meter and $\theta_0 = 10°$. How does it compare with the estimate $T \approx 2\pi\sqrt{L/g}$? What if $\theta_0 = 42°$?

Writing Project

How Newton Discovered the Binomial Series

The Binomial Theorem, which gives the expansion of $(a + b)^k$, was known to Chinese mathematicians many centuries before the time of Newton for the case where the exponent k is a positive integer. In 1665, when he was 22, Newton was the first to discover the infinite series expansion of $(a + b)^k$ when k is a fractional exponent (positive or negative). He didn't publish his discovery, but he stated it and gave examples of how to use it in a letter (now called the *epistola prior*) dated June 13, 1676, that he sent to Henry Oldenburg, secretary of the Royal Society of London, to transmit to Leibniz. When Leibniz replied, he asked how Newton had discovered the binomial series. Newton wrote a second letter, the *epistola posterior* of October 24, 1676, in which he explained in great detail how he arrived at his discovery by a very indirect route. He was investigating the areas under the curves $y = (1 - x^2)^{n/2}$ from 0 to x for $n = 0, 1, 2, 3, 4, \ldots$. These are easy to calculate if n is even. By observing patterns and interpolating, Newton was able to guess the answers for odd values of n. Then he realized he could get the same answers by expressing $(1 - x^2)^{n/2}$ as an infinite series.

Write a report on Newton's discovery of the binomial series. Start by giving the statement of the binomial series in Newton's notation (see the *epistola prior* on page 285 of [4] or page 402 of [2]). Explain why Newton's version is equivalent to Theorem 8.8.2 on page 623. Then read Newton's *epistola posterior* (page 287 in [4] or page 404 in [2]) and explain the patterns that Newton discovered in the areas under the curves $y = (1 - x^2)^{n/2}$. Show how he was able to guess the areas under the remaining curves and how he verified his answers. Finally, explain how these discoveries led to the binomial series. The books by Edwards [1] and Katz [3] contain commentaries on Newton's letters.

1. C. H. Edwards, *The Historical Development of the Calculus* (New York: Springer-Verlag, 1979), pp. 178–187.

2. John Fauvel and Jeremy Gray, eds., *The History of Mathematics: A Reader* (London: MacMillan Press, 1987).

3. Victor Katz, *A History of Mathematics: An Introduction* (New York: HarperCollins, 1993), pp. 463–466.

4. D. J. Struik, ed., *A Sourcebook in Mathematics, 1200–1800* (Princeton, N.J.: Princeton University Press, 1969).

8.9 Applications of Taylor Polynomials

Suppose that $f(x)$ is equal to the sum of its Taylor series at a:

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

In Section 8.7 we introduced the notation $T_n(x)$ for the nth partial sum of this series and called it the nth-degree Taylor polynomial of f at a. Thus

$$\begin{aligned} T_n(x) &= \sum_{i=0}^{n} \frac{f^{(i)}(a)}{i!}(x - a)^i \\ &= f(a) + \frac{f'(a)}{1!}(x - a) + \frac{f''(a)}{2!}(x - a)^2 + \cdots + \frac{f^{(n)}(a)}{n!}(x - a)^n \end{aligned}$$

Since f is the sum of its Taylor series, we know that $T_n(x) \to f(x)$ as $n \to \infty$ and so T_n can be used as an approximation to f: $f(x) \approx T_n(x)$. It is useful to be able to approximate a function by a polynomial because polynomials are the simplest of functions. In this section we explore the use of such approximations by physical scientists and computer scientists.

Notice that the first-degree Taylor polynomial

$$T_1(x) = f(a) + f'(a)(x - a)$$

is the same as the linearization of f at a that we discussed in Sections 2.9 and 3.8. Notice also that T_1 and its derivative have the same values at a that f and f' have. In general, it can be shown that the derivatives of T_n at a agree with those of f up to and including derivatives of order n.

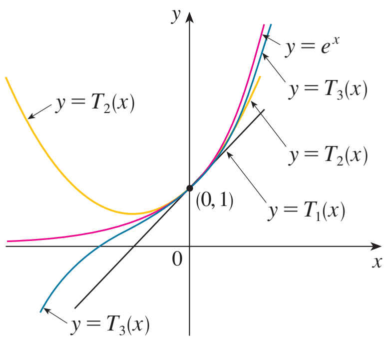


FIGURE 1

To illustrate these ideas let's take another look at the graphs of $y = e^x$ and its first few Taylor polynomials, as shown in Figure 1. The graph of T_1 is the tangent line to $y = e^x$ at $(0, 1)$; this tangent line is the best linear approximation to e^x near $(0, 1)$. The graph of T_2 is the parabola $y = 1 + x + x^2/2$, and the graph of T_3 is the cubic curve $y = 1 + x + x^2/2 + x^3/6$, which is a closer fit to the exponential curve $y = e^x$ than T_2. The next Taylor polynomial T_4 would be an even better approximation, and so on.

x	$x = 0.2$	$x = 3.0$
$T_2(x)$	1.220000	8.500000
$T_4(x)$	1.221400	16.375000
$T_6(x)$	1.221403	19.412500
$T_8(x)$	1.221403	20.009152
$T_{10}(x)$	1.221403	20.079665
e^x	1.221403	20.085537

The values in the table give a numerical demonstration of the convergence of the Taylor polynomials $T_n(x)$ to the function $y = e^x$. We see that when $x = 0.2$ the convergence is very rapid, but when $x = 3$ it is somewhat slower. In fact, the farther x is from 0, the more slowly $T_n(x)$ converges to e^x.

When using a Taylor polynomial T_n to approximate a function f, we have to ask the questions: How good an approximation is it? How large should we take n to be in order to achieve a desired accuracy? To answer these questions we need to look at the absolute value of the remainder:

$$|R_n(x)| = |f(x) - T_n(x)|$$

There are three possible methods for estimating the size of the error:

1. If a graphing device is available, we can use it to graph $|R_n(x)|$ and thereby estimate the error.
2. If the series happens to be an alternating series, we can use the Alternating Series Estimation Theorem.
3. In all cases we can use Taylor's Inequality (Theorem 8.7.9), which says that if $|f^{(n+1)}(x)| \leqslant M$, then

$$|R_n(x)| \leqslant \frac{M}{(n+1)!}|x - a|^{n+1}$$

EXAMPLE 1

(a) Approximate the function $f(x) = \sqrt[3]{x}$ by a Taylor polynomial of degree 2 at $a = 8$.

(b) How accurate is this approximation when $7 \leqslant x \leqslant 9$?

SOLUTION

(a)
$$\begin{aligned} f(x) &= \sqrt[3]{x} = x^{1/3} & f(8) &= 2 \\ f'(x) &= \tfrac{1}{3}x^{-2/3} & f'(8) &= \tfrac{1}{12} \\ f''(x) &= -\tfrac{2}{9}x^{-5/3} & f''(8) &= -\tfrac{1}{144} \\ f'''(x) &= \tfrac{10}{27}x^{-8/3} \end{aligned}$$

Thus, the second-degree Taylor polynomial is

$$T_2(x) = f(8) + \frac{f'(8)}{1!}(x-8) + \frac{f''(8)}{2!}(x-8)^2$$
$$= 2 + \tfrac{1}{12}(x-8) - \tfrac{1}{288}(x-8)^2$$

The desired approximation is

$$\sqrt[3]{x} \approx T_2(x) = 2 + \tfrac{1}{12}(x-8) - \tfrac{1}{288}(x-8)^2$$

(b) The Taylor series is not alternating when $x < 8$, so we can't use the Alternating Series Estimation Theorem in this example. But we can use Taylor's Inequality with $n = 2$ and $a = 8$:

$$|R_2(x)| \leqslant \frac{M}{3!}|x-8|^3$$

where $|f'''(x)| \leqslant M$. Because $x \geqslant 7$, we have $x^{8/3} \geqslant 7^{8/3}$ and so

$$f'''(x) = \frac{10}{27} \cdot \frac{1}{x^{8/3}} \leqslant \frac{10}{27} \cdot \frac{1}{7^{8/3}} < 0.0021$$

Therefore, we can take $M = 0.0021$. Also $7 \leqslant x \leqslant 9$, so $-1 \leqslant x - 8 \leqslant 1$ and $|x - 8| \leqslant 1$. Then Taylor's Inequality gives

$$|R_2(x)| \leqslant \frac{0.0021}{3!} \cdot 1^3 = \frac{0.0021}{6} < 0.0004$$

Thus, if $7 \leqslant x \leqslant 9$, the approximation in part (a) is accurate to within 0.0004. ■

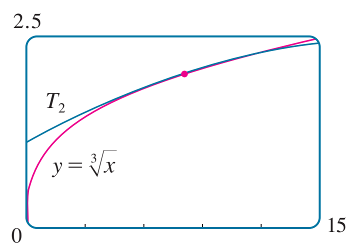


FIGURE 2

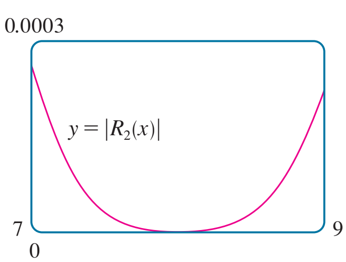


FIGURE 3

Let's use a graphing device to check the calculation in Example 1. Figure 2 shows that the graphs of $y = \sqrt[3]{x}$ and $y = T_2(x)$ are very close to each other when x is near 8. Figure 3 shows the graph of $|R_2(x)|$ computed from the expression

$$|R_2(x)| = |\sqrt[3]{x} - T_2(x)|$$

We see from the graph that

$$|R_2(x)| < 0.0003$$

when $7 \leqslant x \leqslant 9$. Thus, the error estimate from graphical methods is slightly better than the error estimate from Taylor's Inequality in this case.

EXAMPLE 2

(a) What is the maximum error possible in using the approximation

$$\sin x \approx x - \frac{x^3}{3!} + \frac{x^5}{5!}$$

when $-0.3 \leqslant x \leqslant 0.3$? Use this approximation to find $\sin 12°$ correct to six decimal places.

(b) For what values of x is this approximation accurate to within 0.00005?

SOLUTION

(a) Notice that the Maclaurin series

$$\sin x = x - \frac{x^3}{3!} + \frac{x^5}{5!} - \frac{x^7}{7!} + \cdots$$

is alternating for all nonzero values of x, and the successive terms decrease in size because $|x| < 1$, so we can use the Alternating Series Estimation Theorem. The error in approximating $\sin x$ by the first three terms of its Maclaurin series is at most

$$\left| \frac{x^7}{7!} \right| = \frac{|x|^7}{5040}$$

If $-0.3 \leqslant x \leqslant 0.3$, then $|x| \leqslant 0.3$, so the error is smaller than

$$\frac{(0.3)^7}{5040} \approx 4.3 \times 10^{-8}$$

To find $\sin 12°$ we first convert to radian measure.

$$\begin{aligned}\sin 12° &= \sin\left(\frac{12\pi}{180}\right) = \sin\left(\frac{\pi}{15}\right)\\ &\approx \frac{\pi}{15} - \left(\frac{\pi}{15}\right)^3 \frac{1}{3!} + \left(\frac{\pi}{15}\right)^5 \frac{1}{5!}\\ &\approx 0.20791169\end{aligned}$$

Thus, correct to six decimal places, $\sin 12° \approx 0.207912$.

(b) The error will be smaller than 0.00005 if

$$\frac{|x|^7}{5040} < 0.00005$$

Solving this inequality for x, we get

$$|x|^7 < 0.252 \qquad \text{or} \qquad |x| < (0.252)^{1/7} \approx 0.821$$

So the given approximation is accurate to within 0.00005 when $|x| < 0.82$. ■

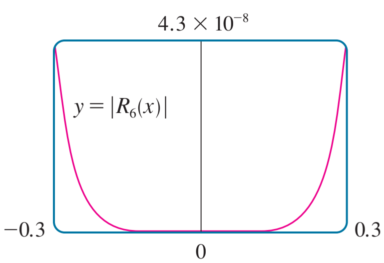


FIGURE 4

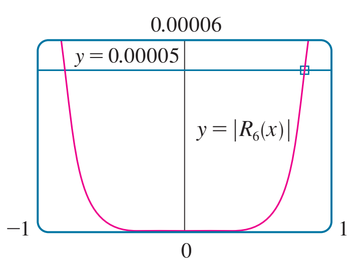


FIGURE 5

What if we use Taylor's Inequality to solve Example 2? Since $f^{(7)}(x) = -\cos x$, we have $|f^{(7)}(x)| \leqslant 1$ and so

$$|R_6(x)| \leqslant \frac{1}{7!}|x|^7$$

So we get the same estimates as with the Alternating Series Estimation Theorem.

What about graphical methods? Figure 4 shows the graph of

$$|R_6(x)| = \left|\sin x - \left(x - \tfrac{1}{6}x^3 + \tfrac{1}{120}x^5\right)\right|$$

and we see from it that $|R_6(x)| < 4.3 \times 10^{-8}$ when $|x| \leqslant 0.3$. This is the same estimate that we obtained in Example 2. For part (b) we want $|R_6(x)| < 0.00005$, so we graph both $y = |R_6(x)|$ and $y = 0.00005$ in Figure 5. By placing the cursor on the

TEC Module 8.7/8.9 graphically shows the remainders in Taylor polynomial approximations.

right intersection point we find that the inequality is satisfied when $|x| < 0.82$. Again this is the same estimate that we obtained in the solution to Example 2.

If we had been asked to approximate $\sin 72°$ instead of $\sin 12°$ in Example 2, it would have been wise to use the Taylor polynomials at $a = \pi/3$ (instead of $a = 0$) because they are better approximations to $\sin x$ for values of x close to $\pi/3$. Notice that 72° is close to 60° (or $\pi/3$ radians) and the derivatives of $\sin x$ are easy to compute at $\pi/3$.

Figure 6 shows the graphs of the Taylor polynomial approximations

$$T_1(x) = x$$

$$T_3(x) = x - \frac{x^3}{3!}$$

$$T_5(x) = x - \frac{x^3}{3!} + \frac{x^5}{5!}$$

$$T_7(x) = x - \frac{x^3}{3!} + \frac{x^5}{5!} - \frac{x^7}{7!}$$

to the sine curve. You can see that as n increases, $T_n(x)$ is a good approximation to $\sin x$ on a larger and larger interval.

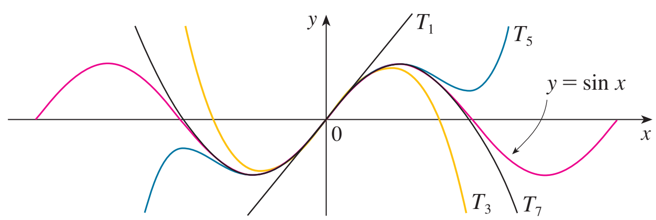


FIGURE 6

One use of the type of calculation done in Examples 1 and 2 occurs in calculators and computers. For instance, when you press the sin or e^x key on your calculator, or when a computer programmer uses a subroutine for a trigonometric or exponential or Bessel function, in many machines a polynomial approximation is calculated. The polynomial is often a Taylor polynomial that has been modified so that the error is spread more evenly throughout an interval.

Applications to Physics

Taylor polynomials are also used frequently in physics. In order to gain insight into an equation, a physicist often simplifies a function by considering only the first two or three terms in its Taylor series. In other words, the physicist uses a Taylor polynomial as an approximation to the function. Taylor's Inequality can then be used to gauge the accuracy of the approximation. The following example shows one way in which this idea is used in special relativity.

EXAMPLE 3 In Einstein's theory of special relativity the mass of an object moving with velocity v is

$$m = \frac{m_0}{\sqrt{1 - v^2/c^2}}$$

where m_0 is the mass of the object when at rest and c is the speed of light. The kinetic energy of the object is the difference between its total energy and its energy at rest:

$$K = mc^2 - m_0c^2$$

(a) Show that when v is very small compared with c, this expression for K agrees with classical Newtonian physics: $K = \frac{1}{2}m_0v^2$.
(b) Use Taylor's Inequality to estimate the difference in these expressions for K when $|v| \leqslant 100$ m/s.

SOLUTION
(a) Using the expressions given for K and m, we get

▲ The upper curve in Figure 7 is the graph of the expression for the kinetic energy K of an object with velocity v in special relativity. The lower curve shows the function used for K in classical Newtonian physics. When v is much smaller than the speed of light, the curves are practically identical.

$$K = mc^2 - m_0c^2 = \frac{m_0c^2}{\sqrt{1 - v^2/c^2}} - m_0c^2$$
$$= m_0c^2\left[\left(1 - \frac{v^2}{c^2}\right)^{-1/2} - 1\right]$$

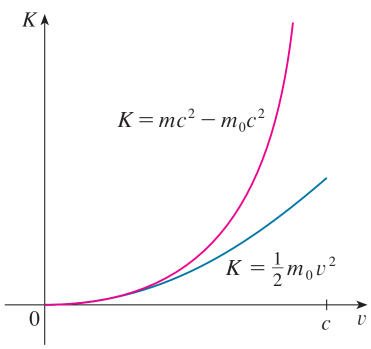


FIGURE 7

With $x = -v^2/c^2$, the Maclaurin series for $(1 + x)^{-1/2}$ is most easily computed as a binomial series with $k = -\frac{1}{2}$. (Notice that $|x| < 1$ because $v < c$.) Therefore, we have

$$(1 + x)^{-1/2} = 1 - \tfrac{1}{2}x + \frac{\left(-\frac{1}{2}\right)\left(-\frac{3}{2}\right)}{2!}x^2 + \frac{\left(-\frac{1}{2}\right)\left(-\frac{3}{2}\right)\left(-\frac{5}{2}\right)}{3!}x^3 + \cdots$$
$$= 1 - \tfrac{1}{2}x + \tfrac{3}{8}x^2 - \tfrac{5}{16}x^3 + \cdots$$

and
$$K = m_0c^2\left[\left(1 + \frac{1}{2}\frac{v^2}{c^2} + \frac{3}{8}\frac{v^4}{c^4} + \frac{5}{16}\frac{v^6}{c^6} + \cdots\right) - 1\right]$$
$$= m_0c^2\left(\frac{1}{2}\frac{v^2}{c^2} + \frac{3}{8}\frac{v^4}{c^4} + \frac{5}{16}\frac{v^6}{c^6} + \cdots\right)$$

If v is much smaller than c, then all terms after the first are very small when compared with the first term. If we omit them, we get

$$K \approx m_0c^2\left(\frac{1}{2}\frac{v^2}{c^2}\right) = \tfrac{1}{2}m_0v^2$$

(b) If $x = -v^2/c^2$, $f(x) = m_0c^2[(1 + x)^{-1/2} - 1]$, and M is a number such that $|f''(x)| \leqslant M$, then we can use Taylor's Inequality to write

$$|R_1(x)| \leqslant \frac{M}{2!}x^2$$

We have $f''(x) = \frac{3}{4}m_0c^2(1 + x)^{-5/2}$ and we are given that $|v| \leqslant 100$ m/s, so

$$|f''(x)| = \frac{3m_0c^2}{4(1 - v^2/c^2)^{5/2}} \leqslant \frac{3m_0c^2}{4(1 - 100^2/c^2)^{5/2}} \quad (= M)$$

Thus, with $c = 3 \times 10^8$ m/s,

$$|R_1(x)| \leqslant \frac{1}{2} \cdot \frac{3m_0 c^2}{4(1 - 100^2/c^2)^{5/2}} \cdot \frac{100^4}{c^4} < (4.17 \times 10^{-10})m_0$$

So when $|v| \leqslant 100$ m/s, the magnitude of the error in using the Newtonian expression for kinetic energy is at most $(4.2 \times 10^{-10})m_0$. ■

Another application to physics occurs in optics. Figure 8 is adapted from *Optics, Second Edition* by Eugene Hecht (Reading, MA: Addison-Wesley, 1987), page 133. It depicts a wave from the point source S meeting a spherical interface of radius R centered at C. The ray SA is refracted toward P.

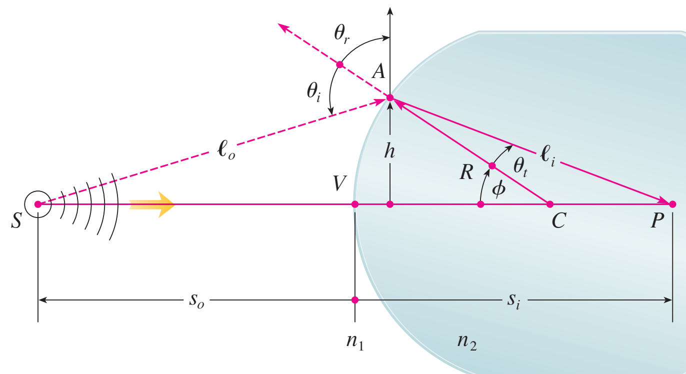


FIGURE 8
Refraction at a spherical interface

Using Fermat's principle that light travels so as to minimize the time taken, Hecht derives the equation

$$\boxed{1} \qquad \frac{n_1}{\ell_o} + \frac{n_2}{\ell_i} = \frac{1}{R}\left(\frac{n_2 s_i}{\ell_i} - \frac{n_1 s_o}{\ell_o}\right)$$

where n_1 and n_2 are indexes of refraction and ℓ_o, ℓ_i, s_o, and s_i are the distances indicated in Figure 8. By the Law of Cosines, applied to triangles ACS and ACP, we have

▲ Here we use the identity

$$\cos(\pi - \phi) = -\cos\phi$$

$$\boxed{2} \qquad \ell_o = \sqrt{R^2 + (s_o + R)^2 - 2R(s_o + R)\cos\phi}$$

$$\ell_i = \sqrt{R^2 + (s_i - R)^2 - 2R(s_i - R)\cos\phi}$$

Because Equation 1 is cumbersome to work with, Gauss, in 1841, simplified it by using the linear approximation $\cos\phi \approx 1$ for small values of ϕ. (This amounts to using the Taylor polynomial of degree 1.) Then Equation 1 becomes the following simpler equation [as you are asked to show in Exercise 24(a)]:

$$\boxed{3} \qquad \frac{n_1}{s_o} + \frac{n_2}{s_i} = \frac{n_2 - n_1}{R}$$

The resulting optical theory is known as *Gaussian optics,* or *first-order optics,* and has become the basic theoretical tool used to design lenses.

A more accurate theory is obtained by approximating $\cos\phi$ by its Taylor polynomial of degree 3 (which is the same as the Taylor polynomial of degree 2). This takes into account rays for which ϕ is not so small, that is, rays that strike the surface at greater distances h above the axis. In Exercise 24(b) you are asked to use this approximation to derive the more accurate equation

$$\boxed{4} \qquad \frac{n_1}{s_o} + \frac{n_2}{s_i} = \frac{n_2 - n_1}{R} + h^2\left[\frac{n_1}{2s_o}\left(\frac{1}{s_o} + \frac{1}{R}\right)^2 + \frac{n_2}{2s_i}\left(\frac{1}{R} - \frac{1}{s_i}\right)^2\right]$$

The resulting optical theory is known as *third-order optics*.

Other applications of Taylor polynomials to physics are explored in Exercises 25 and 26 and in the Applied Project on page 634.

8.9 Exercises

1. (a) Find the Taylor polynomials up to degree 6 for $f(x) = \cos x$ centered at $a = 0$. Graph f and these polynomials on a common screen.
(b) Evaluate f and these polynomials at $x = \pi/4, \pi/2$, and π.
(c) Comment on how the Taylor polynomials converge to $f(x)$.

2. (a) Find the Taylor polynomials up to degree 3 for $f(x) = 1/x$ centered at $a = 1$. Graph f and these polynomials on a common screen.
(b) Evaluate f and these polynomials at $x = 0.9$ and 1.3.
(c) Comment on how the Taylor polynomials converge to $f(x)$.

3–8 ■ Find the Taylor polynomial $T_n(x)$ for the function f at the number a. Graph f and T_n on the same screen.

3. $f(x) = \ln x, \quad a = 1, \quad n = 4$

4. $f(x) = e^x, \quad a = 2, \quad n = 3$

5. $f(x) = \sin x, \quad a = \pi/6, \quad n = 3$

6. $f(x) = \cos x, \quad a = 2\pi/3, \quad n = 4$

7. $f(x) = e^x \sin x, \quad a = 0, \quad n = 3$

8. $f(x) = \sqrt{3 + x^2}, \quad a = 1, \quad n = 2$

CAS **9–10** ■ Use a computer algebra system to find the Taylor polynomials T_n at $a = 0$ for the given values of n. Then graph these polynomials and f on the same screen.

9. $f(x) = \sec x, \quad n = 2, 4, 6, 8$

10. $f(x) = \tan x, \quad n = 1, 3, 5, 7, 9$

11–16 ■
(a) Approximate f by a Taylor polynomial with degree n at the number a.
(b) Use Taylor's Inequality to estimate the accuracy of the approximation $f(x) \approx T_n(x)$ when x lies in the given interval.
(c) Check your result in part (b) by graphing $|R_n(x)|$.

11. $f(x) = \sqrt{x}, \quad a = 4, \quad n = 2, \quad 4 \leqslant x \leqslant 4.2$

12. $f(x) = x^{-2}, \quad a = 1, \quad n = 2, \quad 0.9 \leqslant x \leqslant 1.1$

13. $f(x) = e^{x^2}, \quad a = 0, \quad n = 3, \quad 0 \leqslant x \leqslant 0.1$

14. $f(x) = \cos x, \quad a = \pi/3, \quad n = 4, \quad 0 \leqslant x \leqslant 2\pi/3$

15. $f(x) = \tan x, \quad a = 0, \quad n = 3, \quad 0 \leqslant x \leqslant \pi/6$

16. $f(x) = \ln(1 + 2x), \quad a = 1, \quad n = 3, \quad 0.5 \leqslant x \leqslant 1.5$

17. Use the information from Exercise 5 to estimate $\sin 35°$ correct to five decimal places.

18. Use the information from Exercise 14 to estimate $\cos 69°$ correct to five decimal places.

19. Use Taylor's Inequality to determine the number of terms of the Maclaurin series for e^x that should be used to estimate $e^{0.1}$ to within 0.00001.

20. How many terms of the Maclaurin series for $\ln(1 + x)$ do you need to use to estimate $\ln 1.4$ to within 0.001?

21–22 ■ Use the Alternating Series Estimation Theorem or Taylor's Inequality to estimate the range of values of x for which the given approximation is accurate to within the stated error. Check your answer graphically.

21. $\sin x \approx x - \dfrac{x^3}{6}, \quad (|\text{error}| < 0.01)$

22. $\cos x \approx 1 - \dfrac{x^2}{2} + \dfrac{x^4}{24}, \quad (|\text{error}| < 0.005)$

23. A car is moving with speed 20 m/s and acceleration 2 m/s^2 at a given instant. Using a second-degree Taylor polynomial, estimate how far the car moves in the next second. Would it be reasonable to use this polynomial to estimate the distance traveled during the next minute?

24. (a) Derive Equation 3 for Gaussian optics from Equation 1 by approximating $\cos \phi$ in Equation 2 by its first-degree Taylor polynomial.
(b) Show that if $\cos \phi$ is replaced by its third-degree Taylor polynomial in Equation 2, then Equation 1 becomes Equation 4 for third-order optics. [*Hint:* Use the first

two terms in the binomial series for ℓ_o^{-1} and ℓ_i^{-1}. Also, use $\phi \approx \sin \phi$.]

25. An electric dipole consists of two electric charges of equal magnitude and opposite signs. If the charges are q and $-q$ and are located at a distance d from each other, then the electric field E at the point P in the figure is

$$E = \frac{q}{D^2} - \frac{q}{(D + d)^2}$$

By expanding this expression for E as a series in powers of d/D, show that E is approximately proportional to $1/D^3$ when P is far away from the dipole.

26. The resistivity ρ of a conducting wire is the reciprocal of the conductivity and is measured in units of ohm-meters (Ω-m). The resistivity of a given metal depends on the temperature according to the equation

$$\rho(t) = \rho_{20} e^{\alpha(t-20)}$$

where t is the temperature in °C. There are tables that list the values of α (called the temperature coefficient) and ρ_{20} (the resistivity at 20 °C) for various metals. Except at very low temperatures, the resistivity varies almost linearly with temperature and so it is common to approximate the expression for $\rho(t)$ by its first- or second-degree Taylor polynomial at $t = 20$.

(a) Find expressions for these linear and quadratic approximations.

(b) For copper, the tables give $\alpha = 0.0039/°\text{C}$ and $\rho_{20} = 1.7 \times 10^{-8}$ Ω-m. Graph the resistivity of copper and the linear and quadratic approximations for $-250\ °\text{C} \leqslant t \leqslant 1000\ °\text{C}$.

(c) For what values of t does the linear approximation agree with the exponential expression to within one percent?

27. In Section 4.8 we considered Newton's method for approximating a root r of the equation $f(x) = 0$, and from an initial approximation x_1 we obtained successive approximations $x_2, x_3, \ldots$, where

$$x_{n+1} = x_n - \frac{f(x_n)}{f'(x_n)}$$

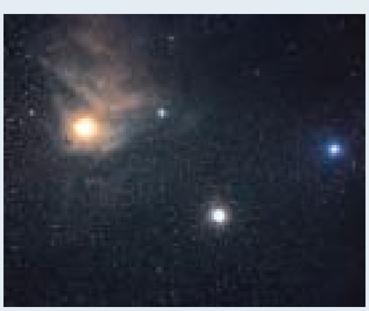
Use Taylor's Inequality with $n = 1$, $a = x_n$, and $x = r$ to show that if $f''(x)$ exists on an interval I containing r, x_n, and x_{n+1}, and $|f''(x)| \leqslant M$, $|f'(x)| \geqslant K$ for all $x \in I$, then

$$|x_{n+1} - r| \leqslant \frac{M}{2K} |x_n - r|^2$$

[This means that if x_n is accurate to d decimal places, then x_{n+1} is accurate to about $2d$ decimal places. More precisely, if the error at stage n is at most 10^{-m}, then the error at stage $n + 1$ is at most $(M/2K)10^{-2m}$.]

Applied Project

Radiation from the Stars



Any object emits radiation when heated. A *blackbody* is a system that absorbs all the radiation that falls on it. For instance, a matte black surface or a large cavity with a small hole in its wall (like a blastfurnace) is a blackbody and emits blackbody radiation. Even the radiation from the Sun is close to being blackbody radiation.

Proposed in the late 19th century, the Rayleigh-Jeans Law expresses the energy density of blackbody radiation of wavelength λ as

$$f(\lambda) = \frac{8\pi kT}{\lambda^4}$$

where λ is measured in meters, T is the temperature in kelvins (K), and k is Boltzmann's constant. The Rayleigh-Jeans Law agrees with experimental measurements for long wavelengths but disagrees drastically for short wavelengths. [The law predicts that $f(\lambda) \to \infty$ as $\lambda \to 0^+$ but experiments have shown that $f(\lambda) \to 0$.] This fact is known as the *ultraviolet catastrophe*.

In 1900 Max Planck found a better model (known now as Planck's Law) for blackbody radiation:

$$f(\lambda) = \frac{8\pi hc\lambda^{-5}}{e^{hc/(\lambda kT)} - 1}$$

where λ is measured in meters, T is the temperature in kelvins, and

$$h = \text{Planck's constant} = 6.6262 \times 10^{-34} \text{ J}\cdot\text{s}$$
$$c = \text{speed of light} = 2.997925 \times 10^{8} \text{ m/s}$$
$$k = \text{Boltzmann's constant} = 1.3807 \times 10^{-23} \text{ J/K}$$

1. Use l'Hospital's Rule to show that

$$\lim_{\lambda \to 0^+} f(\lambda) = 0 \qquad \text{and} \qquad \lim_{\lambda \to \infty} f(\lambda) = 0$$

for Planck's Law. So, for short wavelengths, this law models blackbody radiation better than the Rayleigh-Jeans Law.

2. Use a Taylor polynomial to show that, for large wavelengths, Planck's Law gives approximately the same values as the Rayleigh-Jeans Law.

3. Graph f as given by both laws on the same screen and comment on the similarities and differences. Use $T = 5700$ K (the temperature of the Sun). (You may want to change from meters to the more convenient unit of micrometers: $1\ \mu\text{m} = 10^{-6}$ m.)

4. Use your graph in Problem 3 to estimate the value of λ for which $f(\lambda)$ is a maximum under Planck's Law.

5. Investigate how the graph of f changes as T varies. (Use Planck's Law.) In particular, graph f for the stars Betelgeuse ($T = 3400$ K), Procyon ($T = 6400$ K), and Sirius ($T = 9200$ K) as well as the Sun. How does the total radiation emitted (the area under the curve) vary with T? Use the graph to comment on why Sirius is known as a blue star and Betelgeuse as a red star.

8.10 Using Series to Solve Differential Equations

Many differential equations can't be solved explicitly in terms of finite combinations of simple familiar functions. This is true even for a simple-looking equation like

$$y'' - 2xy' + y = 0 \tag{1}$$

But it is important to be able to solve equations such as Equation 1 because they arise from physical problems and, in particular, in connection with the Schrödinger equation in quantum mechanics. In such a case we use the method of power series; that is, we look for a solution of the form

$$y = f(x) = \sum_{n=0}^{\infty} c_n x^n = c_0 + c_1 x + c_2 x^2 + c_3 x^3 + \cdots$$

The method is to substitute this expression into the differential equation and determine the values of the coefficients $c_0, c_1, c_2, \ldots$.

Before using power series to solve Equation 1, we illustrate the method on the simpler equation $y'' + y = 0$ in Example 1.

EXAMPLE 1 Use power series to solve the equation $y'' + y = 0$.

SOLUTION We assume there is a solution of the form

$$y = c_0 + c_1 x + c_2 x^2 + c_3 x^3 + \cdots = \sum_{n=0}^{\infty} c_n x^n \tag{2}$$

We can differentiate power series term by term, so

$$y' = c_1 + 2c_2x + 3c_3x^2 + \cdots = \sum_{n=1}^{\infty} nc_nx^{n-1}$$

$$\boxed{3} \qquad y'' = 2c_2 + 2 \cdot 3c_3x + \cdots = \sum_{n=2}^{\infty} n(n-1)c_nx^{n-2}$$

In order to compare the expressions for y and y'' more easily, we rewrite y'' as follows:

▲ By writing out the first few terms of (4), you can see that it is the same as (3). To obtain (4) we replaced n by $n + 2$ and began the summation at 0 instead of 2.

$$\boxed{4} \qquad y'' = \sum_{n=0}^{\infty} (n+2)(n+1)c_{n+2}x^n$$

Substituting the expressions in Equations 2 and 4 into the differential equation, we obtain

$$\sum_{n=0}^{\infty} (n+2)(n+1)c_{n+2}x^n + \sum_{n=0}^{\infty} c_nx^n = 0$$

or

$$\boxed{5} \qquad \sum_{n=0}^{\infty} [(n+2)(n+1)c_{n+2} + c_n]x^n = 0$$

If two power series are equal, then the corresponding coefficients must be equal. Therefore, the coefficients of x^n in Equation 5 must be 0:

$$(n+2)(n+1)c_{n+2} + c_n = 0$$

$$\boxed{6} \qquad c_{n+2} = -\frac{c_n}{(n+1)(n+2)} \qquad n = 0, 1, 2, 3, \ldots$$

Equation 6 is called a *recursion relation*. If c_0 and c_1 are known, it allows us to determine the remaining coefficients recursively by putting $n = 0, 1, 2, 3, \ldots$ in succession.

Put $n = 0$: $\qquad c_2 = -\dfrac{c_0}{1 \cdot 2}$

Put $n = 1$: $\qquad c_3 = -\dfrac{c_1}{2 \cdot 3}$

Put $n = 2$: $\qquad c_4 = -\dfrac{c_2}{3 \cdot 4} = \dfrac{c_0}{1 \cdot 2 \cdot 3 \cdot 4} = \dfrac{c_0}{4!}$

Put $n = 3$: $\qquad c_5 = -\dfrac{c_3}{4 \cdot 5} = \dfrac{c_1}{2 \cdot 3 \cdot 4 \cdot 5} = \dfrac{c_1}{5!}$

Put $n = 4$: $\qquad c_6 = -\dfrac{c_4}{5 \cdot 6} = -\dfrac{c_0}{4!\,5 \cdot 6} = -\dfrac{c_0}{6!}$

Put $n = 5$: $\qquad c_7 = -\dfrac{c_5}{6 \cdot 7} = -\dfrac{c_1}{5!\,6 \cdot 7} = -\dfrac{c_1}{7!}$

By now we see the pattern:

$$\text{For the even coefficients,} \quad c_{2n} = (-1)^n \frac{c_0}{(2n)!}$$

$$\text{For the odd coefficients,} \quad c_{2n+1} = (-1)^n \frac{c_1}{(2n+1)!}$$

Putting these values back into Equation 2, we write the solution as

$$\begin{aligned} y &= c_0 + c_1 x + c_2 x^2 + c_3 x^3 + c_4 x^4 + c_5 x^5 + \cdots \\ &= c_0 \left(1 - \frac{x^2}{2!} + \frac{x^4}{4!} - \frac{x^6}{6!} + \cdots + (-1)^n \frac{x^{2n}}{(2n)!} + \cdots\right) \\ &\quad + c_1 \left(x - \frac{x^3}{3!} + \frac{x^5}{5!} - \frac{x^7}{7!} + \cdots + (-1)^n \frac{x^{2n+1}}{(2n+1)!} + \cdots\right) \\ &= c_0 \sum_{n=0}^{\infty} (-1)^n \frac{x^{2n}}{(2n)!} + c_1 \sum_{n=0}^{\infty} (-1)^n \frac{x^{2n+1}}{(2n+1)!} \end{aligned}$$

Notice that there are two arbitrary constants, c_0 and c_1.

NOTE 1 • We recognize the series obtained in Example 1 as being the Maclaurin series for $\cos x$ and $\sin x$. Therefore, we could write the solution as

$$y(x) = c_0 \cos x + c_1 \sin x$$

But we are not usually able to express power series solutions of differential equations in terms of known functions.

EXAMPLE 2 Solve $y'' - 2xy' + y = 0$.

SOLUTION We assume there is a solution of the form

$$y = \sum_{n=0}^{\infty} c_n x^n$$

Then
$$y' = \sum_{n=1}^{\infty} n c_n x^{n-1}$$

and
$$y'' = \sum_{n=2}^{\infty} n(n-1) c_n x^{n-2} = \sum_{n=0}^{\infty} (n+2)(n+1) c_{n+2} x^n$$

as in Example 1. Substituting in the differential equation, we get

$$\sum_{n=0}^{\infty} (n+2)(n+1) c_{n+2} x^n - 2x \sum_{n=1}^{\infty} n c_n x^{n-1} + \sum_{n=0}^{\infty} c_n x^n = 0$$

$$\sum_{n=1}^{\infty} 2n c_n x^n = \sum_{n=0}^{\infty} 2n c_n x^n$$

$$\sum_{n=0}^{\infty} (n+2)(n+1) c_{n+2} x^n - \sum_{n=1}^{\infty} 2n c_n x^n + \sum_{n=0}^{\infty} c_n x^n = 0$$

$$\sum_{n=0}^{\infty} [(n+2)(n+1) c_{n+2} - (2n-1) c_n] x^n = 0$$

This equation is true if the coefficient of x^n is 0:

$$(n + 2)(n + 1)c_{n+2} - (2n - 1)c_n = 0$$

$$\boxed{7} \qquad c_{n+2} = \frac{2n - 1}{(n + 1)(n + 2)}\, c_n \qquad n = 0, 1, 2, 3, \ldots$$

We solve this recursion relation by putting $n = 0, 1, 2, 3, \ldots$ successively in Equation 7:

$$\text{Put } n = 0: \qquad c_2 = \frac{-1}{1 \cdot 2}\, c_0$$

$$\text{Put } n = 1: \qquad c_3 = \frac{2}{2 \cdot 3}\, c_1$$

$$\text{Put } n = 2: \qquad c_4 = \frac{3}{3 \cdot 4}\, c_2 = -\frac{3}{1 \cdot 2 \cdot 3 \cdot 4}\, c_0 = -\frac{3}{4!}\, c_0$$

$$\text{Put } n = 3: \qquad c_5 = \frac{5}{4 \cdot 5}\, c_3 = \frac{1 \cdot 5}{2 \cdot 3 \cdot 4 \cdot 5}\, c_1 = \frac{1 \cdot 5}{5!}\, c_1$$

$$\text{Put } n = 4: \qquad c_6 = \frac{7}{5 \cdot 6}\, c_4 = -\frac{3 \cdot 7}{4!\, 5 \cdot 6}\, c_0 = -\frac{3 \cdot 7}{6!}\, c_0$$

$$\text{Put } n = 5: \qquad c_7 = \frac{9}{6 \cdot 7}\, c_5 = \frac{1 \cdot 5 \cdot 9}{5!\, 6 \cdot 7}\, c_1 = \frac{1 \cdot 5 \cdot 9}{7!}\, c_1$$

$$\text{Put } n = 6: \qquad c_8 = \frac{11}{7 \cdot 8}\, c_6 = -\frac{3 \cdot 7 \cdot 11}{8!}\, c_0$$

$$\text{Put } n = 7: \qquad c_9 = \frac{13}{8 \cdot 9}\, c_7 = \frac{1 \cdot 5 \cdot 9 \cdot 13}{9!}\, c_1$$

In general, the even coefficients are given by

$$c_{2n} = -\frac{3 \cdot 7 \cdot 11 \cdot \cdots \cdot (4n - 5)}{(2n)!}\, c_0$$

and the odd coefficients are given by

$$c_{2n+1} = \frac{1 \cdot 5 \cdot 9 \cdot \cdots \cdot (4n - 3)}{(2n + 1)!}\, c_1$$

The solution is

$$\begin{aligned} y &= c_0 + c_1 x + c_2 x^2 + c_3 x^3 + c_4 x^4 + \cdots \\ &= c_0\left(1 - \frac{1}{2!}x^2 - \frac{3}{4!}x^4 - \frac{3 \cdot 7}{6!}x^6 - \frac{3 \cdot 7 \cdot 11}{8!}x^8 - \cdots\right) \\ &\qquad + c_1\left(x + \frac{1}{3!}x^3 + \frac{1 \cdot 5}{5!}x^5 + \frac{1 \cdot 5 \cdot 9}{7!}x^7 + \frac{1 \cdot 5 \cdot 9 \cdot 13}{9!}x^9 + \cdots\right) \end{aligned}$$

or

$$\boxed{8} \qquad y = c_0\left(1 - \frac{1}{2!}x^2 - \sum_{n=2}^{\infty} \frac{3 \cdot 7 \cdot \cdots \cdot (4n-5)}{(2n)!} x^{2n}\right) + c_1\left(x + \sum_{n=1}^{\infty} \frac{1 \cdot 5 \cdot 9 \cdot \cdots \cdot (4n-3)}{(2n+1)!} x^{2n+1}\right)$$

NOTE 2 • In Example 2 we had to assume that the differential equation had a series solution. But now we could verify directly that the function given by Equation 8 is indeed a solution.

NOTE 3 • Unlike the situation of Example 1, the power series that arise in the solution of Example 2 do not define elementary functions. The functions

$$y_1(x) = 1 - \frac{1}{2!}x^2 - \sum_{n=2}^{\infty} \frac{3 \cdot 7 \cdot \cdots \cdot (4n-5)}{(2n)!} x^{2n}$$

and

$$y_2(x) = x + \sum_{n=1}^{\infty} \frac{1 \cdot 5 \cdot 9 \cdot \cdots \cdot (4n-3)}{(2n+1)!} x^{2n+1}$$

are perfectly good functions but they can't be expressed in terms of familiar functions. We can use these power series expressions for y_1 and y_2 to compute approximate values of the functions and even to graph them. Figure 1 shows the first few partial sums $T_0, T_2, T_4, \ldots$ (Taylor polynomials) for $y_1(x)$, and we see how they converge to y_1. In this way we can graph both y_1 and y_2 in Figure 2.

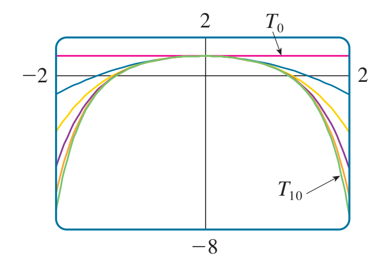


FIGURE 1

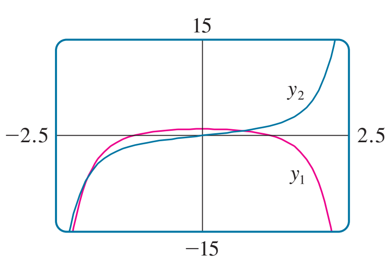


FIGURE 2

NOTE 4 • If we were asked to solve the initial-value problem

$$y'' - 2xy' + y = 0 \qquad y(0) = 0 \qquad y'(0) = 1$$

we would observe that

$$c_0 = y(0) = 0 \qquad c_1 = y'(0) = 1$$

This would simplify the calculations in Example 2, since all of the even coefficients would be 0. The solution to the initial-value problem is

$$y(x) = x + \sum_{n=1}^{\infty} \frac{1 \cdot 5 \cdot 9 \cdot \cdots \cdot (4n-3)}{(2n+1)!} x^{2n+1}$$

8.10 Exercises

1–9 ■ Use power series to solve the differential equation.

1. $y' - y = 0$

2. $y' = xy$

3. $y' = x^2 y$

4. $y'' = y$

5. $y'' + 3xy' + 3y = 0$

6. $y'' = xy$

7. $y'' - xy' - y = 0, \quad y(0) = 1, \quad y'(0) = 0$

8. $y'' + x^2 y = 0, \quad y(0) = 1, \quad y'(0) = 0$

9. $y'' + x^2 y' + xy = 0, \quad y(0) = 0, \quad y'(0) = 1$

10. The solution of the initial-value problem

$$x^2 y'' + xy' + x^2 y = 0 \qquad y(0) = 1 \qquad y'(0) = 0$$

is called a Bessel function of order 0.

(a) Solve the initial-value problem to find a power series expansion for the Bessel function.

(b) Graph several Taylor polynomials until you reach one that looks like a good approximation to the Bessel function on the interval $[-5, 5]$.

8 Review

CONCEPT CHECK

1. (a) What is a convergent sequence?
   (b) What is a convergent series?
   (c) What does $\lim_{n\to\infty} a_n = 3$ mean?
   (d) What does $\sum_{n=1}^{\infty} a_n = 3$ mean?

2. (a) What is a bounded sequence?
   (b) What is a monotonic sequence?
   (c) What can you say about a bounded monotonic sequence?

3. (a) What is a geometric series? Under what circumstances is it convergent? What is its sum?
   (b) What is a p-series? Under what circumstances is it convergent?

4. Suppose $\Sigma\, a_n = 3$ and s_n is the nth partial sum of the series. What is $\lim_{n\to\infty} a_n$? What is $\lim_{n\to\infty} s_n$?

5. State the following.
   (a) The Test for Divergence
   (b) The Integral Test
   (c) The Comparison Test
   (d) The Limit Comparison Test
   (e) The Alternating Series Test
   (f) The Ratio Test

6. (a) What is an absolutely convergent series?
   (b) What can you say about such a series?

7. (a) If a series is convergent by the Integral Test, how do you estimate its sum?
   (b) If a series is convergent by the Comparison Test, how do you estimate its sum?
   (c) If a series is convergent by the Alternating Series Test, how do you estimate its sum?

8. (a) Write the general form of a power series.
   (b) What is the radius of convergence of a power series?
   (c) What is the interval of convergence of a power series?

9. Suppose $f(x)$ is the sum of a power series with radius of convergence R.
   (a) How do you differentiate f? What is the radius of convergence of the series for f'?
   (b) How do you integrate f? What is the radius of convergence of the series for $\int f(x)\,dx$?

10. (a) Write an expression for the nth-degree Taylor polynomial of f centered at a.
    (b) Write an expression for the Taylor series of f centered at a.
    (c) Write an expression for the Maclaurin series of f.
    (d) How do you show that $f(x)$ is equal to the sum of its Taylor series?
    (e) State Taylor's Inequality.

11. Write the Maclaurin series and the interval of convergence for each of the following functions.
    (a) $1/(1-x)$ (b) e^x
    (c) $\sin x$ (d) $\cos x$
    (e) $\tan^{-1}x$

12. Write the binomial series expansion of $(1+x)^k$. What is the radius of convergence of this series?

TRUE–FALSE QUIZ

Determine whether the statement is true or false. If it is true, explain why. If it is false, explain why or give an example that disproves the statement.

1. If $\lim_{n\to\infty} a_n = 0$, then $\Sigma\, a_n$ is convergent.

2. If $\Sigma\, c_n 6^n$ is convergent, then $\Sigma\, c_n(-2)^n$ is convergent.

3. If $\Sigma\, c_n 6^n$ is convergent, then $\Sigma\, c_n(-6)^n$ is convergent.

4. If $\Sigma\, c_n x^n$ diverges when $x = 6$, then it diverges when $x = 10$.

5. The Ratio Test can be used to determine whether $\Sigma\, 1/n^3$ converges.

6. The Ratio Test can be used to determine whether $\Sigma\, 1/n!$ converges.

7. If $0 \leqslant a_n \leqslant b_n$ and $\Sigma\, b_n$ diverges, then $\Sigma\, a_n$ diverges.

8. $\displaystyle\sum_{n=0}^{\infty} \frac{(-1)^n}{n!} = \frac{1}{e}$

9. If $-1 < \alpha < 1$, then $\lim_{n\to\infty} \alpha^n = 0$.

10. If $\Sigma\, a_n$ is divergent, then $\Sigma\, |a_n|$ is divergent.

11. If $f(x) = 2x - x^2 + \frac{1}{3}x^3 - \cdots$ converges for all x, then $f'''(0) = 2$.

12. If $\{a_n\}$ and $\{b_n\}$ are divergent, then $\{a_n + b_n\}$ is divergent.

13. If $\{a_n\}$ and $\{b_n\}$ are divergent, then $\{a_n b_n\}$ is divergent.

14. If $\{a_n\}$ is decreasing and $a_n > 0$ for all n, then $\{a_n\}$ is convergent.

15. If $a_n > 0$ and $\Sigma\, a_n$ converges, then $\Sigma\, (-1)^n a_n$ converges.

16. If $a_n > 0$ and $\lim_{n\to\infty} (a_{n+1}/a_n) < 1$, then $\lim_{n\to\infty} a_n = 0$.

17. If $a_n = f(n)$, where f is continuous, positive, and decreasing on $[1, \infty)$ and $\int_1^\infty f(x)\,dx$ is convergent, then
$$\sum_{n=1}^{\infty} a_n = \int_1^\infty f(x)\,dx$$

EXERCISES

1–7 ■ Determine whether the sequence is convergent or divergent. If it is convergent, find its limit.

1. $a_n = \dfrac{2 + n^3}{1 + 2n^3}$

2. $a_n = \dfrac{9^{n+1}}{10^n}$

3. $a_n = \dfrac{n^3}{1 + n^2}$

4. $a_n = \dfrac{n}{\ln n}$

5. $a_n = \sin n$

6. $a_n = (\sin n)/n$

7. $\{(1 + 3/n)^{4n}\}$

8. A sequence is defined recursively by the equations $a_1 = 1$, $a_{n+1} = \frac{1}{3}(a_n + 4)$. Show that $\{a_n\}$ is increasing and $a_n < 2$ for all n. Deduce that $\{a_n\}$ is convergent and find its limit.

9–18 ■ Determine whether the series is convergent or divergent.

9. $\displaystyle\sum_{n=1}^{\infty} \frac{n}{n^3 + 1}$

10. $\displaystyle\sum_{n=1}^{\infty} \frac{n^2 + 1}{n^3 + 1}$

11. $\displaystyle\sum_{n=1}^{\infty} \frac{n^3}{5^n}$

12. $\displaystyle\sum_{n=1}^{\infty} \frac{(-1)^n}{\sqrt{n + 1}}$

13. $\displaystyle\sum_{n=1}^{\infty} \frac{\sin n}{1 + n^2}$

14. $\displaystyle\sum_{n=1}^{\infty} \ln\left(\frac{n}{3n + 1}\right)$

15. $\displaystyle\sum_{n=1}^{\infty} (-1)^{n-1} \frac{\sqrt{n}}{n + 1}$

16. $\displaystyle\sum_{n=2}^{\infty} \frac{1}{n(\ln n)^2}$

17. $\displaystyle\sum_{n=1}^{\infty} \frac{1 \cdot 3 \cdot 5 \cdot \cdots \cdot (2n - 1)}{5^n n!}$

18. $\displaystyle\sum_{n=1}^{\infty} \frac{(-5)^{2n}}{n^2 9^n}$

19–22 ■ Find the sum of the series.

19. $\displaystyle\sum_{n=1}^{\infty} \frac{2^{2n+1}}{5^n}$

20. $\displaystyle\sum_{n=1}^{\infty} \frac{1}{n(n + 3)}$

21. $\displaystyle\sum_{n=1}^{\infty} [\tan^{-1}(n + 1) - \tan^{-1}n]$

22. $\displaystyle\sum_{n=0}^{\infty} \frac{(-1)^n x^n}{2^{2n} n!}$

23. Express the repeating decimal 1.2345345345 . . . as a fraction.

24. For what values of x does the series $\sum_{n=1}^{\infty} (\ln x)^n$ converge?

25. Find the sum of the series $\displaystyle\sum_{n=1}^{\infty} \frac{(-1)^{n+1}}{n^5}$ correct to four decimal places.

26. (a) Find the partial sum s_5 of the series $\sum_{n=1}^{\infty} 1/n^6$ and estimate the error in using it as an approximation to the sum of the series.
(b) Find the sum of this series correct to five decimal places.

27. Use the sum of the first eight terms to approximate the sum of the series $\sum_{n=1}^{\infty} (2 + 5^n)^{-1}$. Estimate the error involved in this approximation.

28. (a) Show that the series $\displaystyle\sum_{n=1}^{\infty} \frac{n^n}{(2n)!}$ is convergent.
(b) Deduce that $\displaystyle\lim_{n \to \infty} \frac{n^n}{(2n)!} = 0$.

29. Prove that if the series $\sum_{n=1}^{\infty} a_n$ is absolutely convergent, then the series

$$\sum_{n=1}^{\infty} \left(\frac{n + 1}{n}\right) a_n$$

is also absolutely convergent.

30–33 ■ Find the radius of convergence and interval of convergence of the series.

30. $\displaystyle\sum_{n=1}^{\infty} (-1)^n \frac{x^n}{n^2 5^n}$

31. $\displaystyle\sum_{n=1}^{\infty} \frac{(x + 2)^n}{n 4^n}$

32. $\displaystyle\sum_{n=1}^{\infty} \frac{2^n (x - 2)^n}{(n + 2)!}$

33. $\displaystyle\sum_{n=0}^{\infty} \frac{2^n (x - 3)^n}{\sqrt{n + 3}}$

34. Find the radius of convergence of the series

$$\sum_{n=1}^{\infty} \frac{(2n)!}{(n!)^2} x^n$$

35. Find the Taylor series of $f(x) = \sin x$ at $a = \pi/6$.

36. Find the Taylor series of $f(x) = \cos x$ at $a = \pi/3$.

37–44 ■ Find the Maclaurin series for f and its radius of convergence. You may use either the direct method (definition of a Maclaurin series) or known series such as geometric series, binomial series, or the Maclaurin series for e^x, $\sin x$, and $\tan^{-1}x$.

37. $f(x) = \dfrac{x^2}{1 + x}$

38. $f(x) = \tan^{-1}(x^2)$

39. $f(x) = \ln(1 - x)$

40. $f(x) = xe^{2x}$

41. $f(x) = \sin(x^4)$

42. $f(x) = 10^x$

43. $f(x) = 1/\sqrt[4]{16 - x}$

44. $f(x) = (1 - 3x)^{-5}$

45. Evaluate $\displaystyle\int \frac{e^x}{x}\,dx$ as an infinite series.

46. Use series to approximate $\int_0^1 \sqrt{1 + x^4}\, dx$ correct to two decimal places.

47–48 ■

(a) Approximate f by a Taylor polynomial with degree n at the number a.

(b) Graph f and T_n on a common screen.

(c) Use Taylor's Inequality to estimate the accuracy of the approximation $f(x) \approx T_n(x)$ when x lies in the given interval.

(d) Check your result in part (c) by graphing $|R_n(x)|$.

47. $f(x) = \sqrt{x}, \quad a = 1, \quad n = 3, \quad 0.9 \leqslant x \leqslant 1.1$

48. $f(x) = \sec x, \quad a = 0, \quad n = 2, \quad 0 \leqslant x \leqslant \pi/6$

49. Use series to evaluate the following limit.

$$\lim_{x \to 0} \frac{\sin x - x}{x^3}$$

50. The force due to gravity on an object with mass m at a height h above the surface of Earth is

$$F = \frac{mgR^2}{(R + h)^2}$$

where R is the radius of Earth and g is the acceleration due to gravity.

(a) Express F as a series in powers of h/R.

(b) Observe that if we approximate F by the first term in the series, we get the expression $F \approx mg$ that is usually used when h is much smaller than R. Use the Alternating Series Estimation Theorem to estimate the range of values of h for which the approximation $F \approx mg$ is accurate to within 1%. (Use $R = 6400$ km.)

51. Use power series to solve the initial-value problem

$$y'' + xy' + y = 0 \qquad y(0) = 0 \qquad y'(0) = 1$$

52. Use power series to solve the equation

$$y'' - xy' - 2y = 0$$

53. (a) Show that $\tan \frac{1}{2}x = \cot \frac{1}{2}x - 2 \cot x$.

(b) Find the sum of the series

$$\sum_{n=1}^{\infty} \frac{1}{2^n} \tan \frac{x}{2^n}$$

54. A function f is defined by

$$f(x) = \lim_{n \to \infty} \frac{x^{2n} - 1}{x^{2n} + 1}$$

Where is f continuous?

Focus on Problem Solving

Before you look at the solution of the following example, cover it up and first try to solve the problem yourself.

EXAMPLE Find the sum of the series $\displaystyle\sum_{n=0}^{\infty} \frac{(x+2)^n}{(n+3)!}$.

SOLUTION The problem-solving principle that is relevant here is *recognizing something familiar*. Does the given series look anything like a series that we already know? Well, it does have some ingredients in common with the Maclaurin series for the exponential function:

$$e^x = \sum_{n=0}^{\infty} \frac{x^n}{n!} = 1 + x + \frac{x^2}{2!} + \frac{x^3}{3!} + \cdots$$

We can make this series look more like our given series by replacing x by $x + 2$:

$$e^{x+2} = \sum_{n=0}^{\infty} \frac{(x+2)^n}{n!} = 1 + (x+2) + \frac{(x+2)^2}{2!} + \frac{(x+2)^3}{3!} + \cdots$$

But here the exponent in the numerator matches the number in the denominator whose factorial is taken. To make that happen in the given series, let's multiply and divide by $(x+2)^3$:

$$\begin{aligned}\sum_{n=0}^{\infty} \frac{(x+2)^n}{(n+3)!} &= \frac{1}{(x+2)^3} \sum_{n=0}^{\infty} \frac{(x+2)^{n+3}}{(n+3)!} \\ &= (x+2)^{-3}\left[\frac{(x+2)^3}{3!} + \frac{(x+2)^4}{4!} + \cdots\right]\end{aligned}$$

We see that the series between brackets is just the series for e^{x+2} with the first three terms missing. So

$$\sum_{n=0}^{\infty} \frac{(x+2)^n}{(n+3)!} = (x+2)^{-3}\left[e^{x+2} - 1 - (x+2) - \frac{(x+2)^2}{2!}\right]$$

Problems

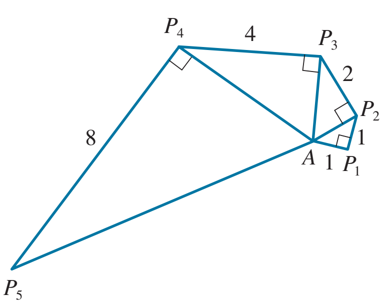


FIGURE FOR PROBLEM 2

1. If $f(x) = \sin(x^3)$, find $f^{(15)}(0)$.

2. Let $\{P_n\}$ be a sequence of points determined as in the figure. Thus $|AP_1| = 1$, $|P_nP_{n+1}| = 2^{n-1}$, and angle AP_nP_{n+1} is a right angle. Find $\lim_{n\to\infty} \angle P_nAP_{n+1}$.

3. (a) Show that for $xy \neq -1$,

$$\arctan x - \arctan y = \arctan \frac{x-y}{1+xy}$$

if the left side lies between $-\pi/2$ and $\pi/2$.

(b) Show that

$$\arctan \tfrac{120}{119} - \arctan \tfrac{1}{239} = \frac{\pi}{4}$$

(c) Deduce the following formula of John Machin (1680–1751):

$$4 \arctan \tfrac{1}{5} - \arctan \tfrac{1}{239} = \frac{\pi}{4}$$

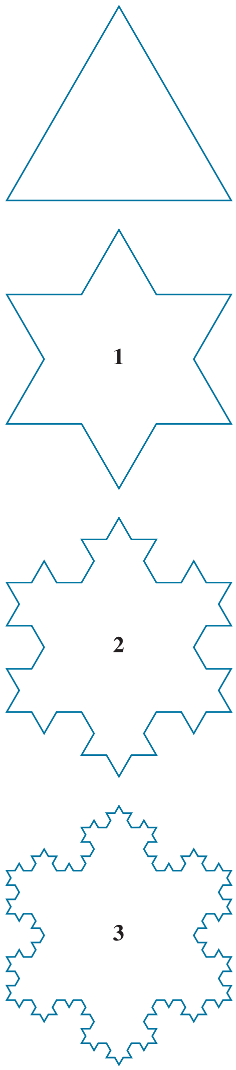


FIGURE FOR PROBLEM 5

(d) Use the Maclaurin series for arctan to show that

$$0.197395560 < \arctan \tfrac{1}{5} < 0.197395562$$

(e) Show that

$$0.004184075 < \arctan \tfrac{1}{239} < 0.004184077$$

(f) Deduce that, correct to seven decimal places,

$$\pi \approx 3.1415927$$

Machin used this method in 1706 to find π correct to 100 decimal places. Recently, with the aid of computers, the value of π has been computed to increasingly greater accuracy. In 1999, Takahashi and Kanada, using methods of Borwein and Brent/Salamin, calculated the value of π to 206,158,430,000 decimal places!

4. If $a_0 + a_1 + a_2 + \cdots + a_k = 0$, show that

$$\lim_{n\to\infty} \left(a_0\sqrt{n} + a_1\sqrt{n+1} + a_2\sqrt{n+2} + \cdots + a_k\sqrt{n+k}\right) = 0$$

If you don't see how to prove this, try the problem-solving strategy of *using analogy* (see page 88). Try the special cases $k = 1$ and $k = 2$ first. If you can see how to prove the assertion for these cases, then you will probably see how to prove it in general.

5. To construct the **snowflake curve**, start with an equilateral triangle with sides of length 1. Step 1 in the construction is to divide each side into three equal parts, construct an equilateral triangle on the middle part, and then delete the middle part (see the figure). Step 2 is to repeat Step 1 for each side of the resulting polygon. This process is repeated at each succeeding step. The snowflake curve is the curve that results from repeating this process indefinitely.

(a) Let s_n, l_n, and p_n represent the number of sides, the length of a side, and the total length of the nth approximating curve (the curve obtained after Step n of the construction), respectively. Find formulas for s_n, l_n, and p_n.

(b) Show that $p_n \to \infty$ as $n \to \infty$.

(c) Sum an infinite series to find the area enclosed by the snowflake curve.

Parts (b) and (c) show that the snowflake curve is infinitely long but encloses only a finite area.

6. Find the sum of the series

$$1 + \frac{1}{2} + \frac{1}{3} + \frac{1}{4} + \frac{1}{6} + \frac{1}{8} + \frac{1}{9} + \frac{1}{12} + \cdots$$

where the terms are the reciprocals of the positive integers whose only prime factors are 2s and 3s.

7. Find the interval of convergence of $\sum_{n=1}^{\infty} n^3 x^n$ and find its sum.

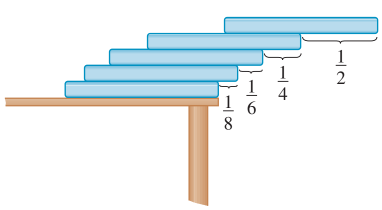


FIGURE FOR PROBLEM 8

8. Suppose you have a large supply of books, all the same size, and you stack them at the edge of a table, with each book extending farther beyond the edge of the table than the one beneath it. Show that it is possible to do this so that the top book extends entirely beyond the table. In fact, show that the top book can extend any distance at all beyond the edge of the table if the stack is high enough. Use the following method of stacking: The top book extends half its length beyond the second book. The second book extends a quarter of its length beyond the third. The third extends one-sixth of its length beyond the fourth, and so on. (Try it yourself with a deck of cards.) Consider centers of mass.

9. Let

$$u = 1 + \frac{x^3}{3!} + \frac{x^6}{6!} + \frac{x^9}{9!} + \cdots$$

$$v = x + \frac{x^4}{4!} + \frac{x^7}{7!} + \frac{x^{10}}{10!} + \cdots$$

$$w = \frac{x^2}{2!} + \frac{x^5}{5!} + \frac{x^8}{8!} + \cdots$$

Show that $u^3 + v^3 + w^3 - 3uvw = 1$.

10. If $p > 1$, evaluate the expression

$$\frac{1 + \dfrac{1}{2^p} + \dfrac{1}{3^p} + \dfrac{1}{4^p} + \cdots}{1 - \dfrac{1}{2^p} + \dfrac{1}{3^p} - \dfrac{1}{4^p} + \cdots}$$

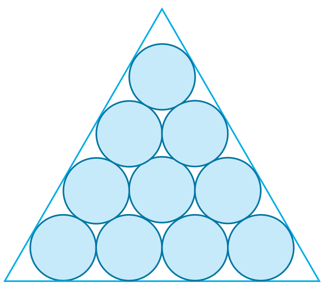


FIGURE FOR PROBLEM 11

11. Suppose that circles of equal diameter are packed tightly in n rows inside an equilateral triangle. (The figure illustrates the case $n = 4$.) If A is the area of the triangle and A_n is the total area occupied by the n rows of circles, show that

$$\lim_{n \to \infty} \frac{A_n}{A} = \frac{\pi}{2\sqrt{3}}$$

12. A sequence $\{a_n\}$ is defined recursively by the equations

$$a_0 = a_1 = 1 \qquad n(n-1)a_n = (n-1)(n-2)a_{n-1} - (n-3)a_{n-2}$$

Find the sum of the series $\sum_{n=0}^{\infty} a_n$.

13. Consider the series whose terms are the reciprocals of the positive integers that can be written in base 10 notation without using the digit 0. Show that this series is convergent and the sum is less than 90.

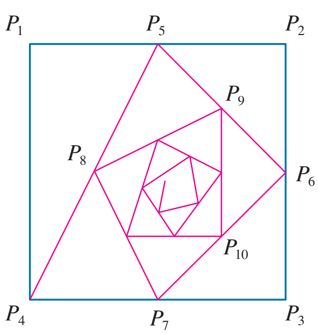


FIGURE FOR PROBLEM 14

14. Starting with the vertices $P_1(0, 1)$, $P_2(1, 1)$, $P_3(1, 0)$, $P_4(0, 0)$ of a square, we construct further points as shown in the figure: P_5 is the midpoint of P_1P_2, P_6 is the midpoint of P_2P_3, P_7 is the midpoint of P_3P_4, and so on. The polygon spiral path $P_1P_2P_3P_4P_5P_6P_7\ldots$ approaches a point P inside the square.
   (a) If the coordinates of P_n are (x_n, y_n), show that $\frac{1}{2}x_n + x_{n+1} + x_{n+2} + x_{n+3} = 2$ and find a similar equation for the y-coordinates.
   (b) Find the coordinates of P.

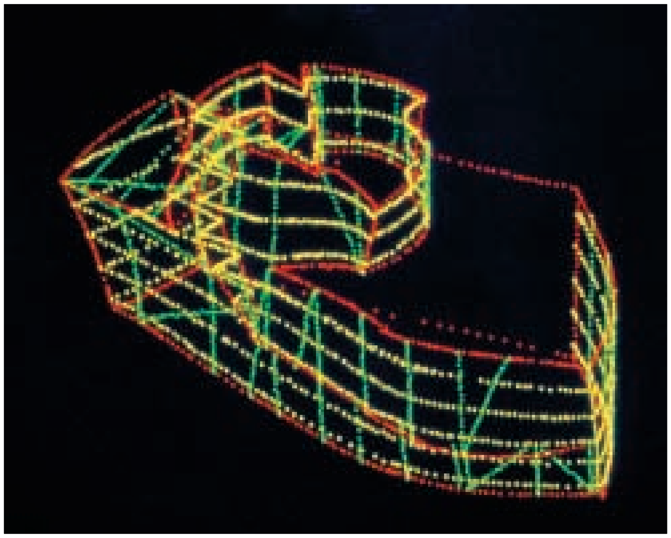
15. If $f(x) = \sum_{m=0}^{\infty} c_m x^m$ has positive radius of convergence and $e^{f(x)} = \sum_{n=0}^{\infty} d_n x^n$, show that

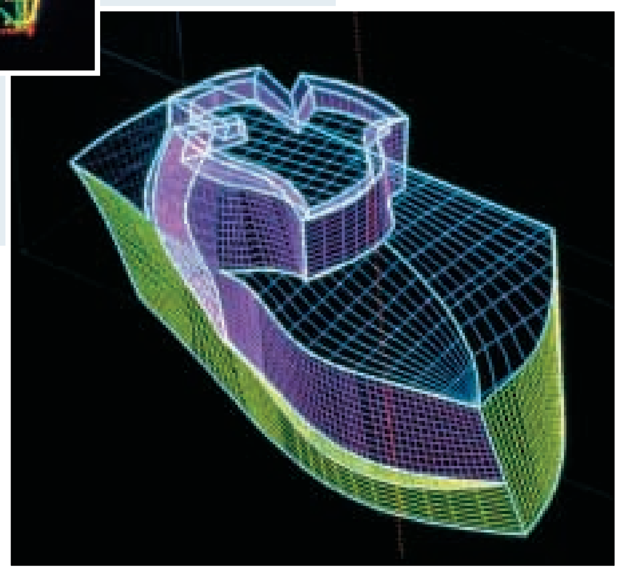
$$nd_n = \sum_{i=1}^{n} ic_i d_{n-i} \qquad n \geqslant 1$$

16. (a) Show that the Maclaurin series of the function

$$f(x) = \frac{x}{1 - x - x^2} \qquad \text{is} \qquad \sum_{n=1}^{\infty} f_n x^n$$

   where f_n is the nth Fibonacci number, that is, $f_1 = 1$, $f_2 = 1$, and $f_n = f_{n-1} + f_{n-2}$ for $n \geqslant 3$. [*Hint:* Write $x/(1 - x - x^2) = c_0 + c_1x + c_2x^2 + \cdots$ and multiply both sides of this equation by $1 - x - x^2$.]
   (b) By writing $f(x)$ as a sum of partial fractions and thereby obtaining the Maclaurin series in a different way, find an explicit formula for the nth Fibonacci number.





9 Vectors and the Geometry of Space

In this chapter we introduce vectors and coordinate systems for three-dimensional space. This is the setting for the study of functions of two variables because the graph of such a function is a surface in space. Vectors provide particularly simple descriptions of lines and planes in space as well as velocities and accelerations of objects that move in space.

9.1 Three-Dimensional Coordinate Systems

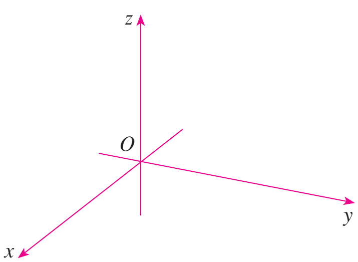


FIGURE 1
Coordinate axes

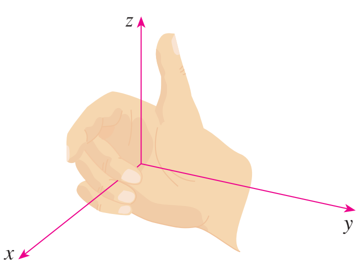


FIGURE 2
Right-hand rule

To locate a point in a plane, two numbers are necessary. We know that any point in the plane can be represented as an ordered pair (a, b) of real numbers, where a is the x-coordinate and b is the y-coordinate. For this reason, a plane is called two-dimensional. To locate a point in space, three numbers are required. We represent any point in space by an ordered triple (a, b, c) of real numbers.

In order to represent points in space, we first choose a fixed point O (the origin) and three directed lines through O that are perpendicular to each other, called the **coordinate axes** and labeled the x-axis, y-axis, and z-axis. Usually we think of the x- and y-axes as being horizontal and the z-axis as being vertical, and we draw the orientation of the axes as in Figure 1. The direction of the z-axis is determined by the **right-hand rule** as illustrated in Figure 2: If you curl the fingers of your right hand around the z-axis in the direction of a 90° counterclockwise rotation from the positive x-axis to the positive y-axis, then your thumb points in the positive direction of the z-axis.

The three coordinate axes determine the three **coordinate planes** illustrated in Figure 3(a). The xy-plane is the plane that contains the x- and y-axes; the yz-plane contains the y- and z-axes; the xz-plane contains the x- and z-axes. These three coordinate planes divide space into eight parts, called **octants**. The **first octant**, in the foreground, is determined by the positive axes.

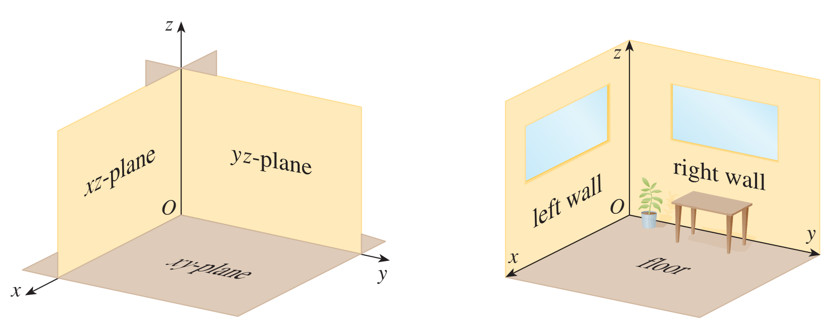


FIGURE 3 (a) Coordinate planes (b)

Because many people have some difficulty visualizing diagrams of three-dimensional figures, you may find it helpful to do the following [see Figure 3(b)]. Look at any bottom corner of a room and call the corner the origin. The wall on your left is in the xz-plane, the wall on your right is in the yz-plane, and the floor is in the xy-plane. The x-axis runs along the intersection of the floor and the left wall. The y-axis runs along the intersection of the floor and the right wall. The z-axis runs up from the floor toward the ceiling along the intersection of the two walls. You are situated in the first octant, and you can now imagine seven other rooms situated in the other seven octants (three on the same floor and four on the floor below), all connected by the common corner point O.

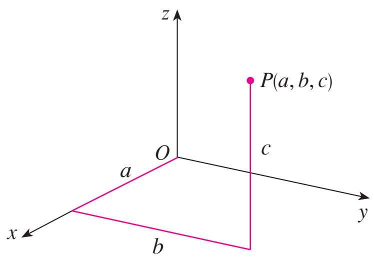


FIGURE 4

Now if P is any point in space, let a be the (directed) distance from the yz-plane to P, let b be the distance from the xz-plane to P, and let c be the distance from the xy-plane to P. We represent the point P by the ordered triple (a, b, c) of real numbers and we call a, b, and c the **coordinates** of P; a is the x-coordinate, b is the y-coordinate, and c is the z-coordinate. Thus, to locate the point (a, b, c) we can start at the origin O and move a units along the x-axis, then b units parallel to the y-axis, and then c units parallel to the z-axis as in Figure 4.

The point $P(a, b, c)$ determines a rectangular box as in Figure 5. If we drop a perpendicular from P to the xy-plane, we get a point Q with coordinates $(a, b, 0)$ called the **projection** of P on the xy-plane. Similarly, $R(0, b, c)$ and $S(a, 0, c)$ are the projections of P on the yz-plane and xz-plane, respectively.

As numerical illustrations, the points $(-4, 3, -5)$ and $(3, -2, -6)$ are plotted in Figure 6.

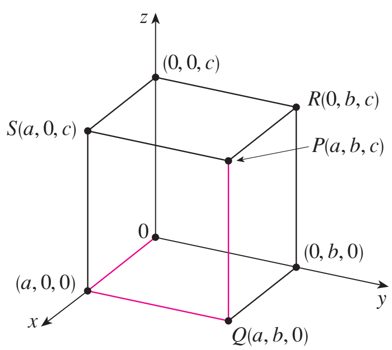


FIGURE 5

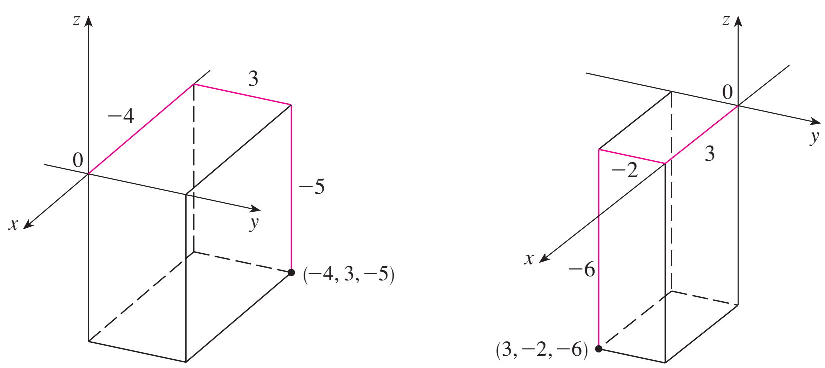


FIGURE 6

The Cartesian product $\mathbb{R} \times \mathbb{R} \times \mathbb{R} = \{(x, y, z) \mid x, y, z \in \mathbb{R}\}$ is the set of all ordered triples of real numbers and is denoted by $\mathbb{R}^3$. We have given a one-to-one correspondence between points P in space and ordered triples (a, b, c) in $\mathbb{R}^3$. It is called a **three-dimensional rectangular coordinate system**. Notice that, in terms of coordinates, the first octant can be described as the set of points whose coordinates are all positive.

In two-dimensional analytic geometry, the graph of an equation involving x and y is a curve in $\mathbb{R}^2$. In three-dimensional analytic geometry, an equation in x, y, and z represents a *surface* in $\mathbb{R}^3$.

EXAMPLE 1 What surfaces in $\mathbb{R}^3$ are represented by the following equations?

(a) $z = 3$ (b) $y = 5$

SOLUTION

(a) The equation $z = 3$ represents the set $\{(x, y, z) \mid z = 3\}$, which is the set of all points in $\mathbb{R}^3$ whose z-coordinate is 3. This is the horizontal plane that is parallel to the xy-plane and three units above it as in Figure 7(a).

(b) The equation $y = 5$ represents the set of all points in $\mathbb{R}^3$ whose y-coordinate is 5. This is the vertical plane that is parallel to the xz-plane and five units to the right of it as in Figure 7(b).

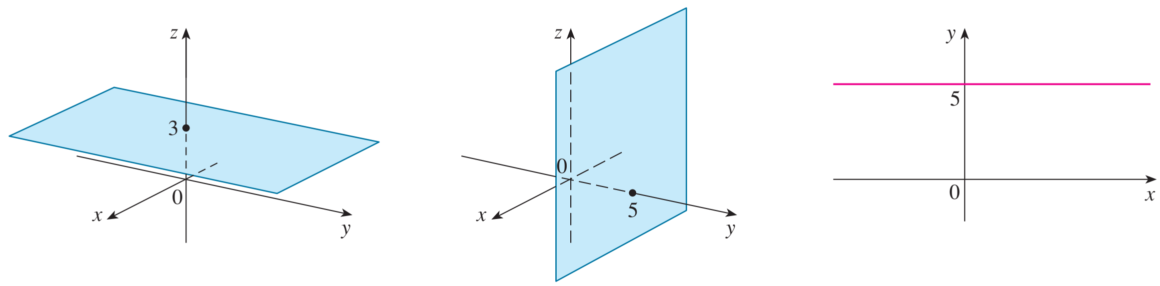


FIGURE 7 (a) $z = 3$, a plane in $\mathbb{R}^3$ (b) $y = 5$, a plane in $\mathbb{R}^3$ (c) $y = 5$, a line in $\mathbb{R}^2$

NOTE • When an equation is given, we must understand from the context whether it represents a curve in $\mathbb{R}^2$ or a surface in $\mathbb{R}^3$. In Example 1, $y = 5$ represents a plane in $\mathbb{R}^3$, but of course $y = 5$ can also represent a line in $\mathbb{R}^2$ if we are dealing with two-dimensional analytic geometry. See Figure 7(b) and (c).

In general, if k is a constant, then $x = k$ represents a plane parallel to the yz-plane, $y = k$ is a plane parallel to the xz-plane, and $z = k$ is a plane parallel to the xy-plane. In Figure 5, the faces of the rectangular box are formed by the three coordinate planes $x = 0$ (the yz-plane), $y = 0$ (the xz-plane), and $z = 0$ (the xy-plane), and the planes $x = a$, $y = b$, and $z = c$.

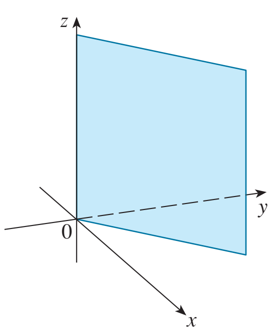


FIGURE 8
The plane $y = x$

EXAMPLE 2 Describe and sketch the surface in $\mathbb{R}^3$ represented by the equation $y = x$.

SOLUTION The equation represents the set of all points in $\mathbb{R}^3$ whose x- and y-coordinates are equal, that is, $\{(x, x, z) \mid x \in \mathbb{R}, z \in \mathbb{R}\}$. This is a vertical plane that intersects the xy-plane in the line $y = x$, $z = 0$. The portion of this plane that lies in the first octant is sketched in Figure 8.

The familiar formula for the distance between two points in a plane is easily extended to the following three-dimensional formula.

Distance Formula in Three Dimensions The distance $|P_1P_2|$ between the points $P_1(x_1, y_1, z_1)$ and $P_2(x_2, y_2, z_2)$ is

$$|P_1P_2| = \sqrt{(x_2 - x_1)^2 + (y_2 - y_1)^2 + (z_2 - z_1)^2}$$

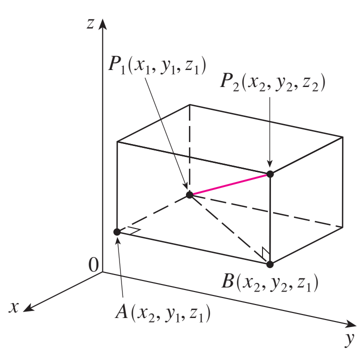


FIGURE 9

To see why this formula is true, we construct a rectangular box as in Figure 9, where P_1 and P_2 are opposite vertices and the faces of the box are parallel to the coordinate planes. If $A(x_2, y_1, z_1)$ and $B(x_2, y_2, z_1)$ are the vertices of the box indicated in the figure, then

$$|P_1A| = |x_2 - x_1| \qquad |AB| = |y_2 - y_1| \qquad |BP_2| = |z_2 - z_1|$$

Because triangles P_1BP_2 and P_1AB are both right-angled, two applications of the Pythagorean Theorem give

$$|P_1P_2|^2 = |P_1B|^2 + |BP_2|^2$$

and $$|P_1B|^2 = |P_1A|^2 + |AB|^2$$

Combining these equations, we get

$$\begin{aligned}|P_1P_2|^2 &= |P_1A|^2 + |AB|^2 + |BP_2|^2 \\ &= |x_2 - x_1|^2 + |y_2 - y_1|^2 + |z_2 - z_1|^2 \\ &= (x_2 - x_1)^2 + (y_2 - y_1)^2 + (z_2 - z_1)^2\end{aligned}$$

Therefore $$|P_1P_2| = \sqrt{(x_2 - x_1)^2 + (y_2 - y_1)^2 + (z_2 - z_1)^2}$$

EXAMPLE 3 The distance from the point $P(2, -1, 7)$ to the point $Q(1, -3, 5)$ is

$$\begin{aligned}|PQ| &= \sqrt{(1 - 2)^2 + (-3 + 1)^2 + (5 - 7)^2} \\ &= \sqrt{1 + 4 + 4} = 3\end{aligned}$$ ■

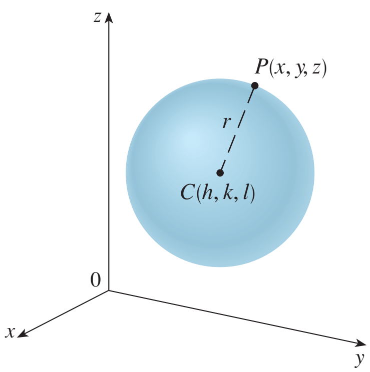


FIGURE 10

EXAMPLE 4 Find an equation of a sphere with radius r and center $C(h, k, l)$.

SOLUTION By definition, a sphere is the set of all points $P(x, y, z)$ whose distance from C is r. (See Figure 10.) Thus, P is on the sphere if and only if $|PC| = r$. Squaring both sides, we have $|PC|^2 = r^2$ or

$$(x - h)^2 + (y - k)^2 + (z - l)^2 = r^2$$ ■

The result of Example 4 is worth remembering.

Equation of a Sphere An equation of a sphere with center $C(h, k, l)$ and radius r is

$$(x - h)^2 + (y - k)^2 + (z - l)^2 = r^2$$

In particular, if the center is the origin O, then an equation of the sphere is

$$x^2 + y^2 + z^2 = r^2$$

EXAMPLE 5 Show that $x^2 + y^2 + z^2 + 4x - 6y + 2z + 6 = 0$ is the equation of a sphere, and find its center and radius.

SOLUTION We can rewrite the given equation in the form of an equation of a sphere if we complete squares:

$$(x^2 + 4x + 4) + (y^2 - 6y + 9) + (z^2 + 2z + 1) = -6 + 4 + 9 + 1$$

$$(x + 2)^2 + (y - 3)^2 + (z + 1)^2 = 8$$

Comparing this equation with the standard form, we see that it is the equation of a sphere with center $(-2, 3, -1)$ and radius $\sqrt{8} = 2\sqrt{2}$. ■

EXAMPLE 6 What region in $\mathbb{R}^3$ is represented by the following inequalities?

$$1 \leqslant x^2 + y^2 + z^2 \leqslant 4 \qquad z \leqslant 0$$

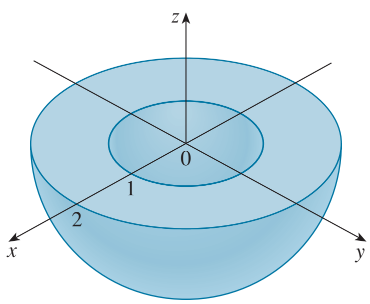


FIGURE 11

SOLUTION The inequalities

$$1 \leqslant x^2 + y^2 + z^2 \leqslant 4$$

can be rewritten as

$$1 \leqslant \sqrt{x^2 + y^2 + z^2} \leqslant 2$$

so they represent the points (x, y, z) whose distance from the origin is at least 1 and at most 2. But we are also given that $z \leqslant 0$, so the points lie on or below the xy-plane. Thus, the given inequalities represent the region that lies between (or on) the spheres $x^2 + y^2 + z^2 = 1$ and $x^2 + y^2 + z^2 = 4$ and beneath (or on) the xy-plane. It is sketched in Figure 11. ■

9.1 Exercises

1. Suppose you start at the origin, move along the x-axis a distance of 4 units in the positive direction, and then move downward a distance of 3 units. What are the coordinates of your position?

2. Sketch the points $(3, 0, 1)$, $(-1, 0, 3)$, $(0, 4, -2)$, and $(1, 1, 0)$ on a single set of coordinate axes.

3. Which of the points $P(6, 2, 3)$, $Q(-5, -1, 4)$, and $R(0, 3, 8)$ is closest to the xz-plane? Which point lies in the yz-plane?

4. What are the projections of the point $(2, 3, 5)$ on the xy-, yz-, and xz-planes? Draw a rectangular box with the origin and $(2, 3, 5)$ as opposite vertices and with its faces parallel to the coordinate planes. Label all vertices of the box. Find the length of the diagonal of the box.

5. Describe and sketch the surface in $\mathbb{R}^3$ represented by the equation $x + y = 2$.

6. (a) What does the equation $x = 4$ represent in $\mathbb{R}^2$? What does it represent in $\mathbb{R}^3$? Illustrate with sketches.
(b) What does the equation $y = 3$ represent in $\mathbb{R}^3$? What does $z = 5$ represent? What does the pair of equations $y = 3$, $z = 5$ represent? In other words, describe the set of points (x, y, z) such that $y = 3$ and $z = 5$. Illustrate with a sketch.

7. Find the lengths of the sides of the triangle with vertices $A(3, -4, 1)$, $B(5, -3, 0)$, and $C(6, -7, 4)$. Is ABC a right triangle? Is it an isosceles triangle?

8. Find the distance from $(3, 7, -5)$ to each of the following.
(a) The xy-plane (b) The yz-plane
(c) The xz-plane (d) The x-axis
(e) The y-axis (f) The z-axis

9. Determine whether the points lie on a straight line.
(a) $A(5, 1, 3)$, $B(7, 9, -1)$, $C(1, -15, 11)$
(b) $K(0, 3, -4)$, $L(1, 2, -2)$, $M(3, 0, 1)$

10. Find an equation of the sphere with center $(6, 5, -2)$ and radius $\sqrt{7}$. Describe its intersection with each of the coordinate planes.

11. Find an equation of the sphere that passes through the point $(4, 3, -1)$ and has center $(3, 8, 1)$.

12. Find an equation of the sphere that passes through the origin and whose center is $(1, 2, 3)$.

13–14 ■ Show that the equation represents a sphere, and find its center and radius.

13. $x^2 + y^2 + z^2 = x + y + z$

14. $4x^2 + 4y^2 + 4z^2 - 8x + 16y = 1$

15. (a) Prove that the midpoint of the line segment from $P_1(x_1, y_1, z_1)$ to $P_2(x_2, y_2, z_2)$ is

$$\left(\frac{x_1 + x_2}{2}, \frac{y_1 + y_2}{2}, \frac{z_1 + z_2}{2}\right)$$

(b) Find the lengths of the medians of the triangle with vertices $A(1, 2, 3)$, $B(-2, 0, 5)$, and $C(4, 1, 5)$.

16. Find an equation of a sphere if one of its diameters has endpoints $(2, 1, 4)$ and $(4, 3, 10)$.

17. Find equations of the spheres with center $(2, -3, 6)$ that touch (a) the xy-plane, (b) the yz-plane, (c) the xz-plane.

18. Find an equation of the largest sphere with center $(5, 4, 9)$ that is contained in the first octant.

19–28 ■ Describe in words the region of $\mathbb{R}^3$ represented by the equation or inequality.

19. $y = -4$

20. $x = 10$

21. $x > 3$

22. $y \geqslant 0$

23. $0 \leqslant z \leqslant 6$

24. $y = z$

25. $x^2 + y^2 + z^2 > 1$

26. $1 \leqslant x^2 + y^2 + z^2 \leqslant 25$

27. $x^2 + z^2 \leqslant 9$

28. $xyz = 0$

29–32 ■ Write inequalities to describe the region.

29. The half-space consisting of all points to the left of the xz-plane

30. The solid rectangular box in the first octant bounded by the planes $x = 1$, $y = 2$, and $z = 3$

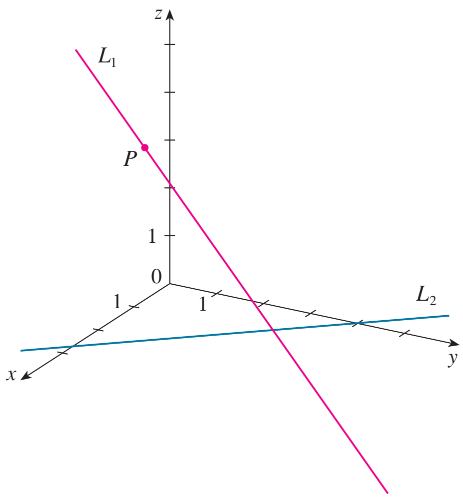
31. The region consisting of all points between (but not on) the spheres of radius r and R centered at the origin, where $r < R$

32. The solid upper hemisphere of the sphere of radius 2 centered at the origin

33. The figure shows a line L_1 in space and a second line L_2, which is the projection of L_1 on the xy-plane. (In other words, the points on L_2 are directly beneath, or above, the points on L_1.)

(a) Find the coordinates of the point P on the line L_1.

(b) Locate on the diagram the points A, B, and C, where the line L_1 intersects the xy-plane, the yz-plane, and the xz-plane, respectively.



34. Consider the points P such that the distance from P to $A(-1, 5, 3)$ is twice the distance from P to $B(6, 2, -2)$. Show that the set of all such points is a sphere, and find its center and radius.

35. Find an equation of the set of all points equidistant from the points $A(-1, 5, 3)$ and $B(6, 2, -2)$. Describe the set.

36. Find the volume of the solid that lies inside both of the spheres $x^2 + y^2 + z^2 + 4x - 2y + 4z + 5 = 0$ and $x^2 + y^2 + z^2 = 4$.

9.2 Vectors

The term **vector** is used by scientists to indicate a quantity (such as displacement or velocity or force) that has both magnitude and direction. A vector is often represented by an arrow or a directed line segment. The length of the arrow represents the magnitude of the vector and the arrow points in the direction of the vector. We denote a vector by printing a letter in boldface (**v**) or by putting an arrow above the letter ($\vec{v}$).

For instance, suppose a particle moves along a line segment from point A to point B. The corresponding **displacement vector v**, shown in Figure 1, has **initial point** A (the tail) and **terminal point** B (the tip) and we indicate this by writing $\mathbf{v} = \overrightarrow{AB}$. Notice that the vector $\mathbf{u} = \overrightarrow{CD}$ has the same length and the same direction as **v** even though it is in a different position. We say that **u** and **v** are **equivalent** (or **equal**) and we write $\mathbf{u} = \mathbf{v}$. The **zero vector**, denoted by **0**, has length 0. It is the only vector with no specific direction.

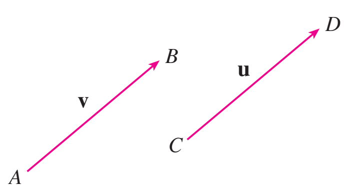


FIGURE 1
Equivalent vectors

Combining Vectors

Suppose a particle moves from A to B, so its displacement vector is $\overrightarrow{AB}$. Then the particle changes direction and moves from B to C, with displacement vector $\overrightarrow{BC}$ as in

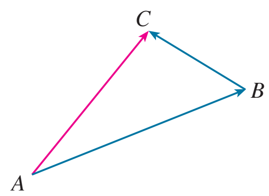


FIGURE 2

Figure 2. The combined effect of these displacements is that the particle has moved from A to C. The resulting displacement vector $\overrightarrow{AC}$ is called the *sum* of $\overrightarrow{AB}$ and $\overrightarrow{BC}$ and we write

$$\overrightarrow{AC} = \overrightarrow{AB} + \overrightarrow{BC}$$

In general, if we start with vectors **u** and **v**, we first move **v** so that its tail coincides with the tip of **u** and define the sum of **u** and **v** as follows.

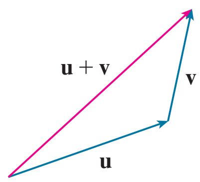


FIGURE 3
The Triangle Law

> **Definition of Vector Addition** If **u** and **v** are vectors positioned so the initial point of **v** is at the terminal point of **u**, then the **sum u** + **v** is the vector from the initial point of **u** to the terminal point of **v**.

The definition of vector addition is illustrated in Figure 3. You can see why this definition is sometimes called the Triangle Law.

In Figure 4 we start with the same vectors **u** and **v** as in Figure 3 and draw another copy of **v** with the same initial point as **u**. Completing the parallelogram, we see that **u** + **v** = **v** + **u**. This also gives another way to construct the sum: If we place **u** and **v** so they start at the same point, then **u** + **v** lies along the diagonal of the parallelogram with **u** and **v** as sides.

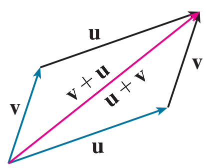


FIGURE 4
The Parallelogram Law

EXAMPLE 1 Draw the sum of the vectors **a** and **b** shown in Figure 5.

FIGURE 5

SOLUTION First we translate **b** and place its tail at the tip of **a**, being careful to draw a copy of **b** that has the same length and direction. Then we draw the vector **a** + **b** [see Figure 6(a)] starting at the initial point of **a** and ending at the terminal point of the copy of **b**.

Alternatively, we could place **b** so it starts where **a** starts and construct **a** + **b** by the Parallelogram Law as in Figure 6(b).

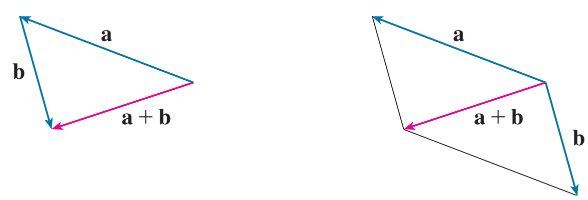


FIGURE 6 (a) (b)

It is possible to multiply a vector by a real number c. (In this context we call the real number c a **scalar** to distinguish it from a vector.) For instance, we want 2**v** to be the same vector as **v** + **v**, which has the same direction as **v** but is twice as long. In general, we multiply a vector by a scalar as follows.

> **Definition of Scalar Multiplication** If c is a scalar and **v** is a vector, then the **scalar multiple** c**v** is the vector whose length is $|c|$ times the length of **v** and whose direction is the same as **v** if $c > 0$ and is opposite to **v** if $c < 0$. If $c = 0$ or **v** = **0**, then c**v** = **0**.

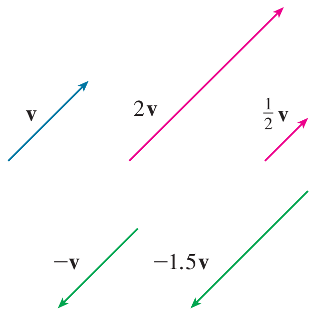


FIGURE 7
Scalar multiples of **v**

This definition is illustrated in Figure 7. We see that real numbers work like scaling factors here; that's why we call them scalars. Notice that two nonzero vectors are **parallel** if they are scalar multiples of one another. In particular, the vector $-\mathbf{v} = (-1)\mathbf{v}$ has the same length as $\mathbf{v}$ but points in the opposite direction. We call it the **negative** of $\mathbf{v}$.

By the **difference** $\mathbf{u} - \mathbf{v}$ of two vectors we mean

$$\mathbf{u} - \mathbf{v} = \mathbf{u} + (-\mathbf{v})$$

So we can construct $\mathbf{u} - \mathbf{v}$ by first drawing the negative of $\mathbf{v}$, $-\mathbf{v}$, and then adding it to $\mathbf{u}$ by the Parallelogram Law as in Figure 8(a). Alternatively, since $\mathbf{v} + (\mathbf{u} - \mathbf{v}) = \mathbf{u}$, the vector $\mathbf{u} - \mathbf{v}$, when added to $\mathbf{v}$, gives $\mathbf{u}$. So we could construct $\mathbf{u} - \mathbf{v}$ as in Figure 8(b) by means of the Triangle Law.

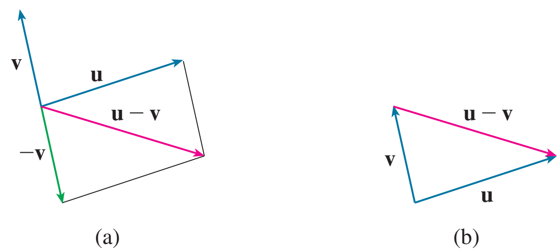


FIGURE 8
Drawing $\mathbf{u} - \mathbf{v}$

EXAMPLE 2 If $\mathbf{a}$ and $\mathbf{b}$ are the vectors shown in Figure 9, draw $\mathbf{a} - 2\mathbf{b}$.

SOLUTION We first draw the vector $-2\mathbf{b}$ pointing in the direction opposite to $\mathbf{b}$ and twice as long. We place it with its tail at the tip of $\mathbf{a}$ and then use the Triangle Law to draw $\mathbf{a} + (-2\mathbf{b})$ as in Figure 10.

FIGURE 9

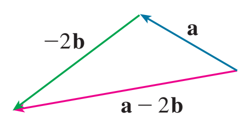


FIGURE 10 ■

Components

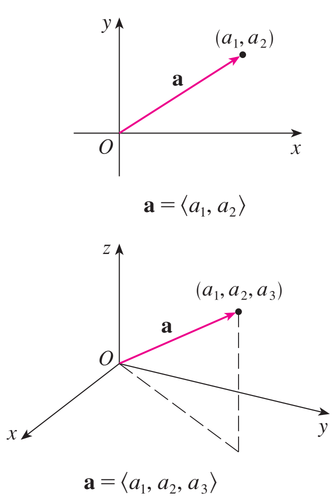


FIGURE 11

For some purposes it's best to introduce a coordinate system and treat vectors algebraically. If we place the initial point of a vector $\mathbf{a}$ at the origin of a rectangular coordinate system, then the terminal point of $\mathbf{a}$ has coordinates of the form (a_1, a_2) or (a_1, a_2, a_3), depending on whether our coordinate system is two- or three-dimensional (see Figure 11). These coordinates are called the **components** of $\mathbf{a}$ and we write

$$\mathbf{a} = \langle a_1, a_2 \rangle \qquad \text{or} \qquad \mathbf{a} = \langle a_1, a_2, a_3 \rangle$$

We use the notation $\langle a_1, a_2 \rangle$ for the ordered pair that refers to a vector so as not to confuse it with the ordered pair (a_1, a_2) that refers to a point in the plane.

For instance, the vectors shown in Figure 12 are all equivalent to the vector $\overrightarrow{OP} = \langle 3, 2 \rangle$ whose terminal point is $P(3, 2)$. What they have in common is that the terminal point is reached from the initial point by a displacement of three units to the right and two upward. We can think of all these geometric vectors as **representations** of the algebraic vector $\mathbf{a} = \langle 3, 2 \rangle$. The particular representation $\overrightarrow{OP}$ from the origin to the point $P(3, 2)$ is called the **position vector** of the point P.

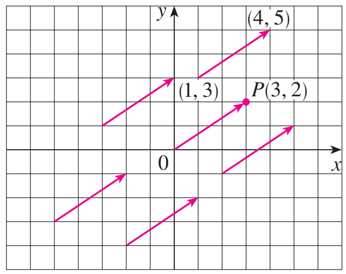


FIGURE 12
Representations of the vector $\mathbf{v} = \langle 3, 2 \rangle$

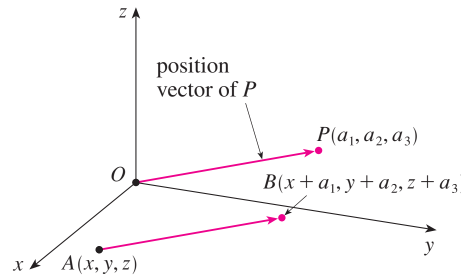


FIGURE 13
Representations of $\mathbf{a} = \langle a_1, a_2, a_3 \rangle$

In three dimensions, the vector $\mathbf{a} = \overrightarrow{OP} = \langle a_1, a_2, a_3 \rangle$ is the **position vector** of the point $P(a_1, a_2, a_3)$. (See Figure 13.) Let's consider any other representation $\overrightarrow{AB}$ of $\mathbf{a}$, where the initial point is $A(x_1, y_1, z_1)$ and the terminal point is $B(x_2, y_2, z_2)$. Then we must have $x_1 + a_1 = x_2$, $y_1 + a_2 = y_2$, and $z_1 + a_3 = z_2$ and so $a_1 = x_2 - x_1$, $a_2 = y_2 - y_1$, and $a_3 = z_2 - z_1$. Thus, we have the following result.

1 Given the points $A(x_1, y_1, z_1)$ and $B(x_2, y_2, z_2)$, the vector $\mathbf{a}$ with representation $\overrightarrow{AB}$ is

$$\mathbf{a} = \langle x_2 - x_1, y_2 - y_1, z_2 - z_1 \rangle$$

EXAMPLE 3 Find the vector represented by the directed line segment with initial point $A(2, -3, 4)$ and terminal point $B(-2, 1, 1)$.

SOLUTION By (1), the vector corresponding to $\overrightarrow{AB}$ is

$$\mathbf{a} = \langle -2 - 2, 1 - (-3), 1 - 4 \rangle = \langle -4, 4, -3 \rangle$$

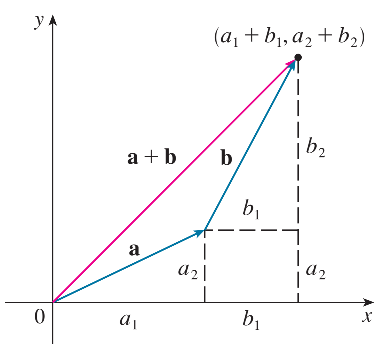


FIGURE 14

The **magnitude** or **length** of the vector $\mathbf{v}$ is the length of any of its representations and is denoted by the symbol $|\mathbf{v}|$ or $\|\mathbf{v}\|$. By using the distance formula to compute the length of a segment OP, we obtain the following formulas.

The length of the two-dimensional vector $\mathbf{a} = \langle a_1, a_2 \rangle$ is

$$|\mathbf{a}| = \sqrt{a_1^2 + a_2^2}$$

The length of the three-dimensional vector $\mathbf{a} = \langle a_1, a_2, a_3 \rangle$ is

$$|\mathbf{a}| = \sqrt{a_1^2 + a_2^2 + a_3^2}$$

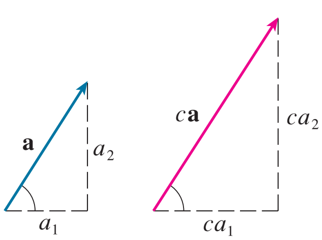


FIGURE 15

How do we add vectors algebraically? Figure 14 shows that if $\mathbf{a} = \langle a_1, a_2 \rangle$ and $\mathbf{b} = \langle b_1, b_2 \rangle$, then the sum is $\mathbf{a} + \mathbf{b} = \langle a_1 + b_1, a_2 + b_2 \rangle$, at least for the case where the components are positive. In other words, *to add algebraic vectors we add their components*. Similarly, *to subtract vectors we subtract components*. From the similar triangles in Figure 15 we see that the components of $c\mathbf{a}$ are ca_1 and ca_2. So *to multiply a vector by a scalar we multiply each component by that scalar*.

If $\mathbf{a} = \langle a_1, a_2 \rangle$ and $\mathbf{b} = \langle b_1, b_2 \rangle$, then

$$\mathbf{a} + \mathbf{b} = \langle a_1 + b_1, a_2 + b_2 \rangle \qquad \mathbf{a} - \mathbf{b} = \langle a_1 - b_1, a_2 - b_2 \rangle$$

$$c\mathbf{a} = \langle ca_1, ca_2 \rangle$$

Similarly, for three-dimensional vectors,

$$\langle a_1, a_2, a_3 \rangle + \langle b_1, b_2, b_3 \rangle = \langle a_1 + b_1, a_2 + b_2, a_3 + b_3 \rangle$$

$$\langle a_1, a_2, a_3 \rangle - \langle b_1, b_2, b_3 \rangle = \langle a_1 - b_1, a_2 - b_2, a_3 - b_3 \rangle$$

$$c\langle a_1, a_2, a_3 \rangle = \langle ca_1, ca_2, ca_3 \rangle$$

EXAMPLE 4 If $\mathbf{a} = \langle 4, 0, 3 \rangle$ and $\mathbf{b} = \langle -2, 1, 5 \rangle$, find $|\mathbf{a}|$ and the vectors $\mathbf{a} + \mathbf{b}$, $\mathbf{a} - \mathbf{b}$, $3\mathbf{b}$, and $2\mathbf{a} + 5\mathbf{b}$.

SOLUTION

$$|\mathbf{a}| = \sqrt{4^2 + 0^2 + 3^2} = \sqrt{25} = 5$$

$$\begin{aligned} \mathbf{a} + \mathbf{b} &= \langle 4, 0, 3 \rangle + \langle -2, 1, 5 \rangle \\ &= \langle 4 - 2, 0 + 1, 3 + 5 \rangle = \langle 2, 1, 8 \rangle \end{aligned}$$

$$\begin{aligned} \mathbf{a} - \mathbf{b} &= \langle 4, 0, 3 \rangle - \langle -2, 1, 5 \rangle \\ &= \langle 4 - (-2), 0 - 1, 3 - 5 \rangle = \langle 6, -1, -2 \rangle \end{aligned}$$

$$3\mathbf{b} = 3\langle -2, 1, 5 \rangle = \langle 3(-2), 3(1), 3(5) \rangle = \langle -6, 3, 15 \rangle$$

$$\begin{aligned} 2\mathbf{a} + 5\mathbf{b} &= 2\langle 4, 0, 3 \rangle + 5\langle -2, 1, 5 \rangle \\ &= \langle 8, 0, 6 \rangle + \langle -10, 5, 25 \rangle = \langle -2, 5, 31 \rangle \end{aligned}$$

■

We denote by V_2 the set of all two-dimensional vectors and by V_3 the set of all three-dimensional vectors. More generally, we will later need to consider the set V_n of all n-dimensional vectors. An n-dimensional vector is an ordered n-tuple:

$$\mathbf{a} = \langle a_1, a_2, \ldots, a_n \rangle$$

where $a_1, a_2, \ldots, a_n$ are real numbers that are called the components of $\mathbf{a}$. Addition and scalar multiplication are defined in terms of components just as for the cases $n = 2$ and $n = 3$.

▲ Vectors in n dimensions are used to list various quantities in an organized way. For instance, the components of a six-dimensional vector

$$\mathbf{p} = \langle p_1, p_2, p_3, p_4, p_5, p_6 \rangle$$

might represent the prices of six different ingredients required to make a particular product. Four-dimensional vectors $\langle x, y, z, t \rangle$ are used in relativity theory, where the first three components specify a position in space and the fourth represents time.

Properties of Vectors If $\mathbf{a}$, $\mathbf{b}$, and $\mathbf{c}$ are vectors in V_n and c and d are scalars, then

1. $\mathbf{a} + \mathbf{b} = \mathbf{b} + \mathbf{a}$
2. $\mathbf{a} + (\mathbf{b} + \mathbf{c}) = (\mathbf{a} + \mathbf{b}) + \mathbf{c}$
3. $\mathbf{a} + \mathbf{0} = \mathbf{a}$
4. $\mathbf{a} + (-\mathbf{a}) = \mathbf{0}$
5. $c(\mathbf{a} + \mathbf{b}) = c\mathbf{a} + c\mathbf{b}$
6. $(c + d)\mathbf{a} = c\mathbf{a} + d\mathbf{a}$
7. $(cd)\mathbf{a} = c(d\mathbf{a})$
8. $1\mathbf{a} = \mathbf{a}$

These eight properties of vectors can be readily verified either geometrically or algebraically. For instance, Property 1 can be seen from Figure 4 (it's equivalent to the Parallelogram Law) or as follows for the case $n = 2$:

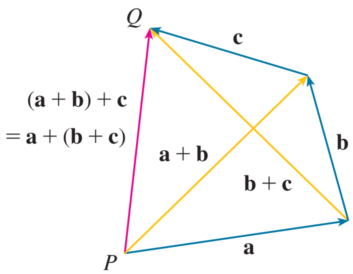


FIGURE 16

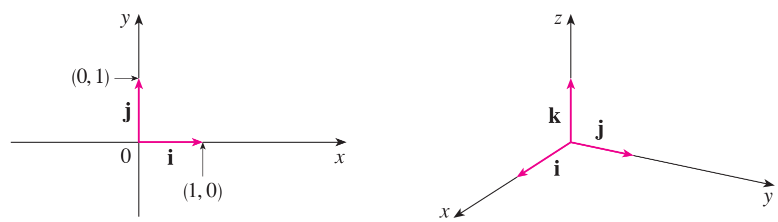
$$\mathbf{a} + \mathbf{b} = \langle a_1, a_2 \rangle + \langle b_1, b_2 \rangle = \langle a_1 + b_1, a_2 + b_2 \rangle$$
$$= \langle b_1 + a_1, b_2 + a_2 \rangle = \langle b_1, b_2 \rangle + \langle a_1, a_2 \rangle$$
$$= \mathbf{b} + \mathbf{a}$$

We can see why Property 2 (the associative law) is true by looking at Figure 16 and applying the Triangle Law several times: The vector $\overrightarrow{PQ}$ is obtained either by first constructing $\mathbf{a} + \mathbf{b}$ and then adding $\mathbf{c}$ or by adding $\mathbf{a}$ to the vector $\mathbf{b} + \mathbf{c}$.

Three vectors in V_3 play a special role. Let

$$\boxed{\mathbf{i} = \langle 1, 0, 0 \rangle \qquad \mathbf{j} = \langle 0, 1, 0 \rangle \qquad \mathbf{k} = \langle 0, 0, 1 \rangle}$$

Then $\mathbf{i}$, $\mathbf{j}$, and $\mathbf{k}$ are vectors that have length 1 and point in the directions of the positive x-, y-, and z-axes. Similarly, in two dimensions we define $\mathbf{i} = \langle 1, 0 \rangle$ and $\mathbf{j} = \langle 0, 1 \rangle$. (See Figure 17.)



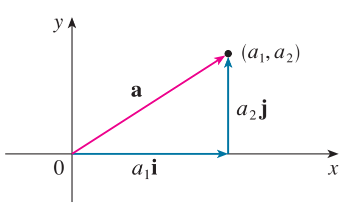
(a) (b)

FIGURE 17
Standard basis vectors in V_2 and V_3

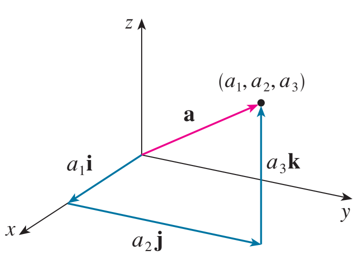
If $\mathbf{a} = \langle a_1, a_2, a_3 \rangle$, then we can write

$$\mathbf{a} = \langle a_1, a_2, a_3 \rangle = \langle a_1, 0, 0 \rangle + \langle 0, a_2, 0 \rangle + \langle 0, 0, a_3 \rangle$$
$$= a_1\langle 1, 0, 0 \rangle + a_2\langle 0, 1, 0 \rangle + a_3\langle 0, 0, 1 \rangle$$

$$\boxed{2} \qquad \mathbf{a} = a_1\,\mathbf{i} + a_2\,\mathbf{j} + a_3\,\mathbf{k}$$



(a) $\mathbf{a} = a_1\mathbf{i} + a_2\mathbf{j}$



(b) $\mathbf{a} = a_1\mathbf{i} + a_2\mathbf{j} + a_3\mathbf{k}$

FIGURE 18

Thus, any vector in V_3 can be expressed in terms of the **standard basis vectors i**, **j**, and **k**. For instance,

$$\langle 1, -2, 6 \rangle = \mathbf{i} - 2\mathbf{j} + 6\mathbf{k}$$

Similarly, in two dimensions, we can write

$$\boxed{3} \qquad \mathbf{a} = \langle a_1, a_2 \rangle = a_1\,\mathbf{i} + a_2\,\mathbf{j}$$

See Figure 18 for the geometric interpretation of Equations 3 and 2 and compare with Figure 17.

EXAMPLE 5 If $\mathbf{a} = \mathbf{i} + 2\mathbf{j} - 3\mathbf{k}$ and $\mathbf{b} = 4\mathbf{i} + 7\mathbf{k}$, express the vector $2\mathbf{a} + 3\mathbf{b}$ in terms of $\mathbf{i}$, $\mathbf{j}$, and $\mathbf{k}$.

SOLUTION Using Properties 1, 2, 5, 6, and 7 of vectors, we have

$$2\mathbf{a} + 3\mathbf{b} = 2(\mathbf{i} + 2\mathbf{j} - 3\mathbf{k}) + 3(4\mathbf{i} + 7\mathbf{k})$$
$$= 2\mathbf{i} + 4\mathbf{j} - 6\mathbf{k} + 12\mathbf{i} + 21\mathbf{k} = 14\mathbf{i} + 4\mathbf{j} + 15\mathbf{k}$$ ■

A **unit vector** is a vector whose length is 1. For instance, $\mathbf{i}$, $\mathbf{j}$, and $\mathbf{k}$ are all unit vectors. In general, if $\mathbf{a} \neq \mathbf{0}$, then the unit vector that has the same direction as $\mathbf{a}$ is

4
$$\mathbf{u} = \frac{1}{|\mathbf{a}|}\mathbf{a} = \frac{\mathbf{a}}{|\mathbf{a}|}$$

In order to verify this, we let $c = 1/|\mathbf{a}|$. Then $\mathbf{u} = c\mathbf{a}$ and c is a positive scalar, so $\mathbf{u}$ has the same direction as $\mathbf{a}$. Also

$$|\mathbf{u}| = |c\mathbf{a}| = |c||\mathbf{a}| = \frac{1}{|\mathbf{a}|}|\mathbf{a}| = 1$$

EXAMPLE 6 Find the unit vector in the direction of the vector $2\mathbf{i} - \mathbf{j} - 2\mathbf{k}$.

SOLUTION The given vector has length

$$|2\mathbf{i} - \mathbf{j} - 2\mathbf{k}| = \sqrt{2^2 + (-1)^2 + (-2)^2} = \sqrt{9} = 3$$

so, by Equation 4, the unit vector with the same direction is

$$\tfrac{1}{3}(2\mathbf{i} - \mathbf{j} - 2\mathbf{k}) = \tfrac{2}{3}\mathbf{i} - \tfrac{1}{3}\mathbf{j} - \tfrac{2}{3}\mathbf{k}$$

Applications

Vectors are useful in many aspects of physics and engineering. In Chapter 10 we will see how they describe the velocity and acceleration of objects moving in space. Here we look at forces.

A force is represented by a vector because it has both a magnitude (measured in pounds or newtons) and a direction. If several forces are acting on an object, the **resultant force** experienced by the object is the vector sum of these forces.

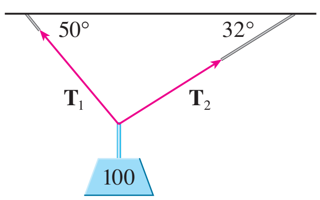


FIGURE 19

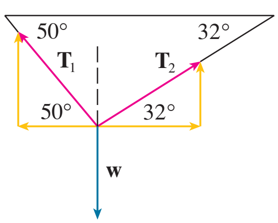


FIGURE 20

EXAMPLE 7 A 100-lb weight hangs from two wires as shown in Figure 19. Find the tensions (forces) $\mathbf{T}_1$ and $\mathbf{T}_2$ in both wires and their magnitudes.

SOLUTION We first express $\mathbf{T}_1$ and $\mathbf{T}_2$ in terms of their horizontal and vertical components. From Figure 20 we see that

5
$$\mathbf{T}_1 = -|\mathbf{T}_1|\cos 50°\,\mathbf{i} + |\mathbf{T}_1|\sin 50°\,\mathbf{j}$$

6
$$\mathbf{T}_2 = |\mathbf{T}_2|\cos 32°\,\mathbf{i} + |\mathbf{T}_2|\sin 32°\,\mathbf{j}$$

The resultant $\mathbf{T}_1 + \mathbf{T}_2$ of the tensions counterbalances the weight $\mathbf{w}$ and so we must have

$$\mathbf{T}_1 + \mathbf{T}_2 = -\mathbf{w} = 100\mathbf{j}$$

Thus

$$\big(-|\mathbf{T}_1|\cos 50° + |\mathbf{T}_2|\cos 32°\big)\,\mathbf{i} + \big(|\mathbf{T}_1|\sin 50° + |\mathbf{T}_2|\sin 32°\big)\,\mathbf{j} = 100\mathbf{j}$$

Equating components, we get

$$-|\mathbf{T}_1|\cos 50° + |\mathbf{T}_2|\cos 32° = 0$$
$$|\mathbf{T}_1|\sin 50° + |\mathbf{T}_2|\sin 32° = 100$$

Solving the first of these equations for $|\mathbf{T}_2|$ and substituting into the second, we get

$$|\mathbf{T}_1|\sin 50° + \frac{|\mathbf{T}_1|\cos 50°}{\cos 32°}\sin 32° = 100$$

So the magnitudes of the tensions are

$$|\mathbf{T}_1| = \frac{100}{\sin 50^\circ + \tan 32^\circ \cos 50^\circ} \approx 85.64 \text{ lb}$$

and
$$|\mathbf{T}_2| = \frac{|\mathbf{T}_1|\cos 50^\circ}{\cos 32^\circ} \approx 64.91 \text{ lb}$$

Substituting these values in (5) and (6), we obtain the tension vectors

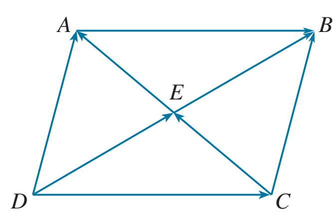
$$\mathbf{T}_1 \approx -55.05\,\mathbf{i} + 65.60\,\mathbf{j} \qquad \mathbf{T}_2 \approx 55.05\,\mathbf{i} + 34.40\,\mathbf{j}$$

9.2 Exercises

1. Are the following quantities vectors or scalars? Explain.
(a) The cost of a theater ticket
(b) The current in a river
(c) The initial flight path from Houston to Dallas
(d) The population of the world

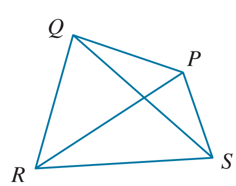
2. What is the relationship between the point (4, 7) and the vector $\langle 4, 7\rangle$? Illustrate with a sketch.

3. Name all the equal vectors in the parallelogram shown.

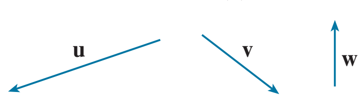


4. Write each combination of vectors as a single vector.

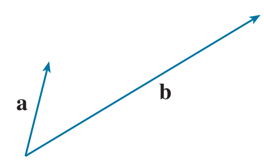
(a) $\overrightarrow{PQ} + \overrightarrow{QR}$ (b) $\overrightarrow{RP} + \overrightarrow{PS}$
(c) $\overrightarrow{QS} - \overrightarrow{PS}$ (d) $\overrightarrow{RS} + \overrightarrow{SP} + \overrightarrow{PQ}$



5. Copy the vectors in the figure and use them to draw the following vectors.
(a) $\mathbf{u} + \mathbf{v}$ (b) $\mathbf{u} - \mathbf{v}$
(c) $\mathbf{v} + \mathbf{w}$ (d) $\mathbf{w} + \mathbf{v} + \mathbf{u}$



6. Copy the vectors in the figure and use them to draw the following vectors.
(a) $\mathbf{a} + \mathbf{b}$ (b) $\mathbf{a} - \mathbf{b}$
(c) $2\mathbf{a}$ (d) $-\frac{1}{2}\mathbf{b}$
(e) $2\mathbf{a} + \mathbf{b}$ (f) $\mathbf{b} - 3\mathbf{a}$



7–10 ■ Find a vector $\mathbf{a}$ with representation given by the directed line segment $\overrightarrow{AB}$. Draw $\overrightarrow{AB}$ and the equivalent representation starting at the origin.

7. $A(-1, -1)$, $B(-3, 4)$ **8.** $A(-2, 2)$, $B(3, 0)$

9. $A(0, 3, 1)$, $B(2, 3, -1)$

10. $A(1, -2, 0)$, $B(1, -2, 3)$

11–14 ■ Find the sum of the given vectors and illustrate geometrically.

11. $\langle 3, -1\rangle$, $\langle -2, 4\rangle$ **12.** $\langle -1, 2\rangle$, $\langle 5, 3\rangle$

13. $\langle 1, 0, 1\rangle$, $\langle 0, 0, 1\rangle$ **14.** $\langle 0, 3, 2\rangle$, $\langle 1, 0, -3\rangle$

15–18 ■ Find $|\mathbf{a}|$, $\mathbf{a} + \mathbf{b}$, $\mathbf{a} - \mathbf{b}$, $2\mathbf{a}$, and $3\mathbf{a} + 4\mathbf{b}$.

15. $\mathbf{a} = \langle -4, 3\rangle$, $\mathbf{b} = \langle 6, 2\rangle$

16. $\mathbf{a} = 2\mathbf{i} - 3\mathbf{j}$, $\mathbf{b} = \mathbf{i} + 5\mathbf{j}$

17. $\mathbf{a} = \mathbf{i} - 2\mathbf{j} + \mathbf{k}$, $\mathbf{b} = \mathbf{j} + 2\mathbf{k}$

18. $\mathbf{a} = 3\mathbf{i} - 2\mathbf{k}$, $\mathbf{b} = \mathbf{i} - \mathbf{j} + \mathbf{k}$

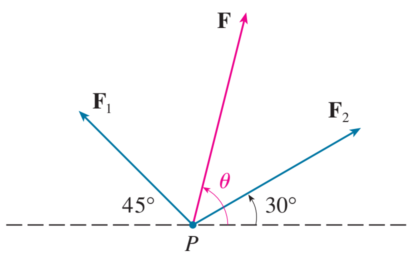
19. Find a unit vector with the same direction as $8\mathbf{i} - \mathbf{j} + 4\mathbf{k}$.

20. Find a vector that has the same direction as $\langle -2, 4, 2 \rangle$ but has length 6.

21. If $\mathbf{v}$ lies in the first quadrant and makes an angle $\pi/3$ with the positive x-axis and $|\mathbf{v}| = 4$, find $\mathbf{v}$ in component form.

22. If a child pulls a sled through the snow with a force of 50 N exerted at an angle of 38° above the horizontal, find the horizontal and vertical components of the force.

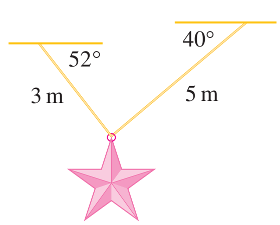
23. Two forces $\mathbf{F}_1$ and $\mathbf{F}_2$ with magnitudes 10 lb and 12 lb act on an object at a point P as shown in the figure. Find the resultant force $\mathbf{F}$ acting at P as well as its magnitude and its direction. (Indicate the direction by finding the angle θ shown in the figure.)



24. Velocities have both direction and magnitude and thus are vectors. The magnitude of a velocity vector is called *speed.* Suppose that a wind is blowing from the direction N45°W at a speed of 50 km/h. (This means that the direction from which the wind blows is 45° west of the northerly direction.) A pilot is steering a plane in the direction N60°E at an airspeed (speed in still air) of 250 km/h. The *true course,* or *track,* of the plane is the direction of the resultant of the velocity vectors of the plane and the wind. The *ground speed* of the plane is the magnitude of the resultant. Find the true course and the ground speed of the plane.

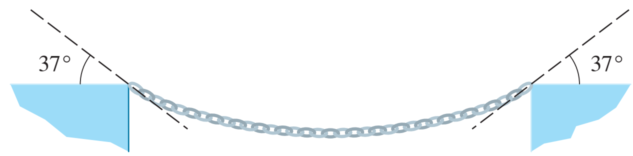
25. A woman walks due west on the deck of a ship at 3 mi/h. The ship is moving north at a speed of 22 mi/h. Find the speed and direction of the woman relative to the surface of the water.

26. Ropes 3 m and 5 m in length are fastened to a holiday decoration that is suspended over a town square. The decoration has a mass of 5 kg. The ropes, fastened at different heights, make angles of 52° and 40° with the horizontal. Find the tension in each wire and the magnitude of each tension.



27. A clothesline is tied between two poles, 8 m apart. The line is quite taut and has negligible sag. When a wet shirt with a mass of 0.8 kg is hung at the middle of the line, the midpoint is pulled down 8 cm. Find the tension in each half of the clothesline.

28. The tension $\mathbf{T}$ at each end of the chain has magnitude 25 N. What is the weight of the chain?



29. (a) Draw the vectors $\mathbf{a} = \langle 3, 2 \rangle$, $\mathbf{b} = \langle 2, -1 \rangle$, and $\mathbf{c} = \langle 7, 1 \rangle$.
(b) Show, by means of a sketch, that there are scalars s and t such that $\mathbf{c} = s\mathbf{a} + t\mathbf{b}$.
(c) Use the sketch to estimate the values of s and t.
(d) Find the exact values of s and t.

30. Suppose that $\mathbf{a}$ and $\mathbf{b}$ are nonzero vectors that are not parallel and $\mathbf{c}$ is any vector in the plane determined by $\mathbf{a}$ and $\mathbf{b}$. Give a geometric argument to show that $\mathbf{c}$ can be written as $\mathbf{c} = s\mathbf{a} + t\mathbf{b}$ for suitable scalars s and t. Then give an argument using components.

31. Suppose $\mathbf{a}$ is a three-dimensional unit vector in the first octant that starts at the origin and makes angles of 60° and 72° with the positive x- and y-axes, respectively. Express $\mathbf{a}$ in terms of its components.

32. Suppose a vector $\mathbf{a}$ makes angles α, β, and γ with the positive x-, y-, and z-axes, respectively. Find the components of $\mathbf{a}$ and show that

$$\cos^2\alpha + \cos^2\beta + \cos^2\gamma = 1$$

(The numbers $\cos\alpha$, $\cos\beta$, and $\cos\gamma$ are called the *direction cosines* of $\mathbf{a}$.)

33. If $\mathbf{r} = \langle x, y, z \rangle$ and $\mathbf{r}_0 = \langle x_0, y_0, z_0 \rangle$, describe the set of all points (x, y, z) such that $|\mathbf{r} - \mathbf{r}_0| = 1$.

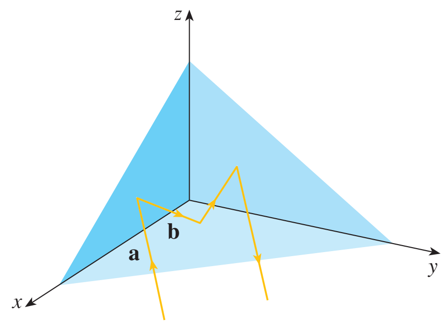
34. If $\mathbf{r} = \langle x, y \rangle$, $\mathbf{r}_1 = \langle x_1, y_1 \rangle$, and $\mathbf{r}_2 = \langle x_2, y_2 \rangle$, describe the set of all points (x, y) such that $|\mathbf{r} - \mathbf{r}_1| + |\mathbf{r} - \mathbf{r}_2| = k$, where $k > |\mathbf{r}_1 - \mathbf{r}_2|$.

35. Figure 16 gives a geometric demonstration of Property 2 of vectors. Use components to give an algebraic proof of this fact for the case $n = 2$.

36. Prove Property 5 of vectors algebraically for the case $n = 3$. Then use similar triangles to give a geometric proof.

37. Use vectors to prove that the line joining the midpoints of two sides of a triangle is parallel to the third side and half its length.

38. Suppose the three coordinate planes are all mirrored and a light ray given by the vector $\mathbf{a} = \langle a_1, a_2, a_3 \rangle$ first strikes the xz-plane, as shown in the figure. Use the fact that the angle of incidence equals the angle of reflection to show that the direction of the reflected ray is given by $\mathbf{b} = \langle a_1, -a_2, a_3 \rangle$. Deduce that, after being reflected by all three mutually perpendicular mirrors, the resulting ray is parallel to the initial ray. (American space scientists used this principle, together with laser beams and an array of corner mirrors on the Moon, to calculate very precisely the distance from Earth to the Moon.)



9.3 The Dot Product

So far we have added two vectors and multiplied a vector by a scalar. The question arises: Is it possible to multiply two vectors so that their product is a useful quantity? One such product is the dot product, which we consider in this section. Another is the cross product, which is discussed in the next section.

Work and the Dot Product

An example of a situation in physics and engineering where we need to combine two vectors occurs in calculating the work done by a force. In Section 6.5 we defined the work done by a constant force F in moving an object through a distance d as $W = Fd$, but this applies only when the force is directed along the line of motion of the object. Suppose, however, that the constant force is a vector $\mathbf{F} = \overrightarrow{PR}$ pointing in some other direction, as in Figure 1. If the force moves the object from P to Q, then the **displacement vector** is $\mathbf{D} = \overrightarrow{PQ}$. So here we have two vectors: the force $\mathbf{F}$ and the displacement $\mathbf{D}$. The **work** done by $\mathbf{F}$ is defined as the magnitude of the displacement, $|\mathbf{D}|$, multiplied by the magnitude of the applied force in the direction of the motion, which, from Figure 1, is

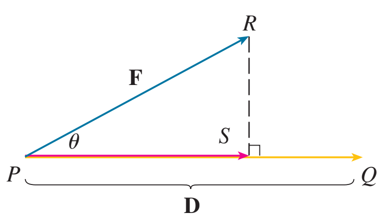


FIGURE 1

$$|\overrightarrow{PS}| = |\mathbf{F}| \cos \theta$$

So the work done by $\mathbf{F}$ is defined to be

$$W = |\mathbf{D}| (|\mathbf{F}| \cos \theta) = |\mathbf{F}||\mathbf{D}| \cos \theta \qquad \boxed{1}$$

Notice that work is a scalar quantity; it has no direction. But its value depends on the angle between the force and displacement vectors.

We use the expression in Equation 1 to define the dot product of two vectors even when they don't represent force or displacement.

Definition The **dot product** of two nonzero vectors $\mathbf{a}$ and $\mathbf{b}$ is the number

$$\mathbf{a} \cdot \mathbf{b} = |\mathbf{a}||\mathbf{b}| \cos \theta$$

where θ is the angle between $\mathbf{a}$ and $\mathbf{b}$, $0 \leqslant \theta \leqslant \pi$. (So θ is the smaller angle between the vectors when they are drawn with the same initial point.) If either $\mathbf{a}$ or $\mathbf{b}$ is $\mathbf{0}$, we define $\mathbf{a} \cdot \mathbf{b} = 0$.

This product is called the **dot product** because of the dot in the notation $\mathbf{a} \cdot \mathbf{b}$. The result of computing $\mathbf{a} \cdot \mathbf{b}$ is not a vector. It is a real number, that is, a scalar. For this reason, the dot product is sometimes called the **scalar product**.

In the example of finding the work done by a force $\mathbf{F}$ in moving an object through a displacement $\mathbf{D} = \overrightarrow{PQ}$ by calculating $\mathbf{F} \cdot \mathbf{D} = |\mathbf{F}||\mathbf{D}| \cos\theta$, it makes no sense for the angle θ between $\mathbf{F}$ and $\mathbf{D}$ to be $\pi/2$ or larger because movement from P to Q couldn't take place. We make no such restriction in our general definition of $\mathbf{a} \cdot \mathbf{b}$, however, and allow θ to be any angle from 0 to π.

EXAMPLE 1 If the vectors $\mathbf{a}$ and $\mathbf{b}$ have lengths 4 and 6, and the angle between them is $\pi/3$, find $\mathbf{a} \cdot \mathbf{b}$.

SOLUTION According to the definition,

$$\mathbf{a} \cdot \mathbf{b} = |\mathbf{a}||\mathbf{b}| \cos(\pi/3) = 4 \cdot 6 \cdot \tfrac{1}{2} = 12$$

EXAMPLE 2 A crate is hauled 8 m up a ramp under a constant force of 200 N applied at an angle of 25° to the ramp. Find the work done.

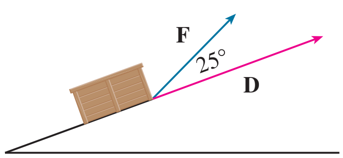


FIGURE 2

SOLUTION If $\mathbf{F}$ and $\mathbf{D}$ are the force and displacement vectors, as pictured in Figure 2, then the work done is

$$\begin{aligned} W &= \mathbf{F} \cdot \mathbf{D} = |\mathbf{F}||\mathbf{D}| \cos 25^\circ \\ &= (200)(8) \cos 25^\circ \approx 1450 \text{ N·m} = 1450 \text{ J} \end{aligned}$$

Two nonzero vectors $\mathbf{a}$ and $\mathbf{b}$ are called **perpendicular** or **orthogonal** if the angle between them is $\theta = \pi/2$. For such vectors we have

$$\mathbf{a} \cdot \mathbf{b} = |\mathbf{a}||\mathbf{b}| \cos(\pi/2) = 0$$

and conversely if $\mathbf{a} \cdot \mathbf{b} = 0$, then $\cos\theta = 0$, so $\theta = \pi/2$. The zero vector $\mathbf{0}$ is considered to be perpendicular to all vectors. Therefore

2 Two vectors $\mathbf{a}$ and $\mathbf{b}$ are orthogonal if and only if $\mathbf{a} \cdot \mathbf{b} = 0$.

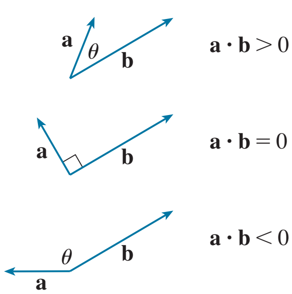


FIGURE 3

Because $\cos\theta > 0$ if $0 \leqslant \theta < \pi/2$ and $\cos\theta < 0$ if $\pi/2 < \theta \leqslant \pi$, we see that $\mathbf{a} \cdot \mathbf{b}$ is positive for $\theta < \pi/2$ and negative for $\theta > \pi/2$. We can think of $\mathbf{a} \cdot \mathbf{b}$ as measuring the extent to which $\mathbf{a}$ and $\mathbf{b}$ point in the same direction. The dot product $\mathbf{a} \cdot \mathbf{b}$ is positive if $\mathbf{a}$ and $\mathbf{b}$ point in the same general direction, 0 if they are perpendicular, and negative if they point in generally opposite directions (see Figure 3). In the extreme case where $\mathbf{a}$ and $\mathbf{b}$ point in exactly the same direction, we have $\theta = 0$, so $\cos\theta = 1$ and

$$\mathbf{a} \cdot \mathbf{b} = |\mathbf{a}||\mathbf{b}|$$

If $\mathbf{a}$ and $\mathbf{b}$ point in exactly opposite directions, then $\theta = \pi$ and so $\cos\theta = -1$ and $\mathbf{a} \cdot \mathbf{b} = -|\mathbf{a}||\mathbf{b}|$.

The Dot Product in Component Form

Suppose we are given two vectors in component form:

$$\mathbf{a} = \langle a_1, a_2, a_3 \rangle \qquad \mathbf{b} = \langle b_1, b_2, b_3 \rangle$$

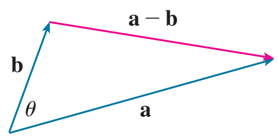


FIGURE 4

We want to find a convenient expression for $\mathbf{a} \cdot \mathbf{b}$ in terms of these components. If we apply the Law of Cosines to the triangle in Figure 4, we get

$$\begin{aligned} |\mathbf{a} - \mathbf{b}|^2 &= |\mathbf{a}|^2 + |\mathbf{b}|^2 - 2|\mathbf{a}||\mathbf{b}|\cos\theta \\ &= |\mathbf{a}|^2 + |\mathbf{b}|^2 - 2\mathbf{a}\cdot\mathbf{b} \end{aligned}$$

Solving for the dot product, we obtain

$$\begin{aligned} \mathbf{a}\cdot\mathbf{b} &= \tfrac{1}{2}\left(|\mathbf{a}|^2 + |\mathbf{b}|^2 - |\mathbf{a}-\mathbf{b}|^2\right) \\ &= \tfrac{1}{2}\left[a_1^2 + a_2^2 + a_3^2 + b_1^2 + b_2^2 + b_3^2 - (a_1 - b_1)^2 - (a_2 - b_2)^2 - (a_3 - b_3)^2\right] \\ &= a_1b_1 + a_2b_2 + a_3b_3 \end{aligned}$$

> The dot product of $\mathbf{a} = \langle a_1, a_2, a_3 \rangle$ and $\mathbf{b} = \langle b_1, b_2, b_3 \rangle$ is
>
> $$\mathbf{a}\cdot\mathbf{b} = a_1b_1 + a_2b_2 + a_3b_3$$

Thus, to find the dot product of **a** and **b** we multiply corresponding components and add. The dot product of two-dimensional vectors is found in a similar fashion:

$$\langle a_1, a_2 \rangle \cdot \langle b_1, b_2 \rangle = a_1b_1 + a_2b_2$$

EXAMPLE 3

$$\langle 2, 4 \rangle \cdot \langle 3, -1 \rangle = 2(3) + 4(-1) = 2$$

$$\langle -1, 7, 4 \rangle \cdot \left\langle 6, 2, -\tfrac{1}{2} \right\rangle = (-1)(6) + 7(2) + 4\left(-\tfrac{1}{2}\right) = 6$$

$$(\mathbf{i} + 2\mathbf{j} - 3\mathbf{k}) \cdot (2\mathbf{j} - \mathbf{k}) = 1(0) + 2(2) + (-3)(-1) = 7$$

■

EXAMPLE 4 Show that $2\mathbf{i} + 2\mathbf{j} - \mathbf{k}$ is perpendicular to $5\mathbf{i} - 4\mathbf{j} + 2\mathbf{k}$.

SOLUTION Since

$$(2\mathbf{i} + 2\mathbf{j} - \mathbf{k}) \cdot (5\mathbf{i} - 4\mathbf{j} + 2\mathbf{k}) = 2(5) + 2(-4) + (-1)(2) = 0$$

these vectors are perpendicular by (2). ■

EXAMPLE 5 Find the angle between the vectors $\mathbf{a} = \langle 2, 2, -1 \rangle$ and $\mathbf{b} = \langle 5, -3, 2 \rangle$.

SOLUTION Let θ be the required angle. Since

$$|\mathbf{a}| = \sqrt{2^2 + 2^2 + (-1)^2} = 3 \qquad \text{and} \qquad |\mathbf{b}| = \sqrt{5^2 + (-3)^2 + 2^2} = \sqrt{38}$$

and since

$$\mathbf{a}\cdot\mathbf{b} = 2(5) + 2(-3) + (-1)(2) = 2$$

we have, from the definition of the dot product

$$\cos\theta = \frac{\mathbf{a}\cdot\mathbf{b}}{|\mathbf{a}||\mathbf{b}|} = \frac{2}{3\sqrt{38}}$$

So the angle between **a** and **b** is

$$\theta = \cos^{-1}\left(\frac{2}{3\sqrt{38}}\right) \approx 1.46 \quad (\text{or } 84^\circ)$$

EXAMPLE 6 A force is given by a vector $\mathbf{F} = 3\mathbf{i} + 4\mathbf{j} + 5\mathbf{k}$ and moves a particle from the point $P(2, 1, 0)$ to the point $Q(4, 6, 2)$. Find the work done.

SOLUTION The displacement vector is $\mathbf{D} = \overrightarrow{PQ} = \langle 2, 5, 2\rangle$, so the work done is

$$\begin{aligned} W &= \mathbf{F}\cdot\mathbf{D} = \langle 3, 4, 5\rangle \cdot \langle 2, 5, 2\rangle \\ &= 6 + 20 + 10 = 36 \end{aligned}$$

If the unit of length is meters and the magnitude of the force is measured in newtons, then the work done is 36 J.

The dot product obeys many of the laws that hold for ordinary products of real numbers. These are stated in the following theorem.

Properties of the Dot Product If **a**, **b**, and **c** are vectors in V_3 and c is a scalar, then

1. $\mathbf{a}\cdot\mathbf{a} = |\mathbf{a}|^2$ **2.** $\mathbf{a}\cdot\mathbf{b} = \mathbf{b}\cdot\mathbf{a}$

3. $\mathbf{a}\cdot(\mathbf{b}+\mathbf{c}) = \mathbf{a}\cdot\mathbf{b} + \mathbf{a}\cdot\mathbf{c}$ **4.** $(c\mathbf{a})\cdot\mathbf{b} = c(\mathbf{a}\cdot\mathbf{b}) = \mathbf{a}\cdot(c\mathbf{b})$

5. $\mathbf{0}\cdot\mathbf{a} = 0$

Properties 1, 2, and 5 are immediate consequences of the definition of a dot product. Property 3 is best proved using components:

$$\begin{aligned} \mathbf{a}\cdot(\mathbf{b}+\mathbf{c}) &= \langle a_1, a_2, a_3\rangle \cdot \langle b_1 + c_1, b_2 + c_2, b_3 + c_3\rangle \\ &= a_1(b_1 + c_1) + a_2(b_2 + c_2) + a_3(b_3 + c_3) \\ &= a_1b_1 + a_1c_1 + a_2b_2 + a_2c_2 + a_3b_3 + a_3c_3 \\ &= (a_1b_1 + a_2b_2 + a_3b_3) + (a_1c_1 + a_2c_2 + a_3c_3) \\ &= \mathbf{a}\cdot\mathbf{b} + \mathbf{a}\cdot\mathbf{c} \end{aligned}$$

The proof of Property 4 is left as Exercise 39.

Projections

Figure 5 shows representations $\overrightarrow{PQ}$ and $\overrightarrow{PR}$ of two vectors **a** and **b** with the same initial point P. If S is the foot of the perpendicular from R to the line containing $\overrightarrow{PQ}$, then

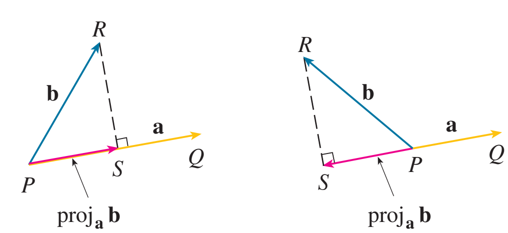


FIGURE 5
Vector projections

the vector with representation $\overrightarrow{PS}$ is called the **vector projection** of $\mathbf{b}$ onto $\mathbf{a}$ and is denoted by $\text{proj}_{\mathbf{a}}\,\mathbf{b}$. The **scalar projection** of $\mathbf{b}$ onto $\mathbf{a}$ (also called the **component** of **b along a**) is defined to be the magnitude of the vector projection, which is the number $|\mathbf{b}|\cos\theta$, where θ is the angle between $\mathbf{a}$ and $\mathbf{b}$. (See Figure 6; you can think of the scalar projection of $\mathbf{b}$ as being the length of a shadow of $\mathbf{b}$.) This is denoted by $\text{comp}_{\mathbf{a}}\,\mathbf{b}$. Observe that it is negative if $\pi/2 < \theta \leqslant \pi$. (Note that we used the component of the force $\mathbf{F}$ along the displacement $\mathbf{D}$, $\text{comp}_{\mathbf{D}}\,\mathbf{F}$, at the beginning of this section.)

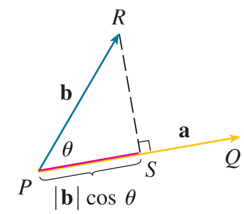


FIGURE 6
Scalar projection

The equation

$$\mathbf{a}\cdot\mathbf{b} = |\mathbf{a}||\mathbf{b}|\cos\theta = |\mathbf{a}|\big(|\mathbf{b}|\cos\theta\big)$$

shows that the dot product of $\mathbf{a}$ and $\mathbf{b}$ can be interpreted as the length of $\mathbf{a}$ times the scalar projection of $\mathbf{b}$ onto $\mathbf{a}$. Since

$$|\mathbf{b}|\cos\theta = \frac{\mathbf{a}\cdot\mathbf{b}}{|\mathbf{a}|} = \frac{\mathbf{a}}{|\mathbf{a}|}\cdot\mathbf{b}$$

the component of $\mathbf{b}$ along $\mathbf{a}$ can be computed by taking the dot product of $\mathbf{b}$ with the unit vector in the direction of $\mathbf{a}$. To summarize:

Scalar projection of $\mathbf{b}$ onto $\mathbf{a}$: $\quad \text{comp}_{\mathbf{a}}\,\mathbf{b} = \dfrac{\mathbf{a}\cdot\mathbf{b}}{|\mathbf{a}|}$

Vector projection of $\mathbf{b}$ onto $\mathbf{a}$: $\quad \text{proj}_{\mathbf{a}}\,\mathbf{b} = \left(\dfrac{\mathbf{a}\cdot\mathbf{b}}{|\mathbf{a}|}\right)\dfrac{\mathbf{a}}{|\mathbf{a}|} = \dfrac{\mathbf{a}\cdot\mathbf{b}}{|\mathbf{a}|^2}\,\mathbf{a}$

EXAMPLE 7 Find the scalar projection and vector projection of $\mathbf{b} = \langle 1, 1, 2\rangle$ onto $\mathbf{a} = \langle -2, 3, 1\rangle$.

SOLUTION Since $|\mathbf{a}| = \sqrt{(-2)^2 + 3^2 + 1^2} = \sqrt{14}$, the scalar projection of $\mathbf{b}$ onto $\mathbf{a}$ is

$$\text{comp}_{\mathbf{a}}\,\mathbf{b} = \frac{\mathbf{a}\cdot\mathbf{b}}{|\mathbf{a}|} = \frac{(-2)(1) + 3(1) + 1(2)}{\sqrt{14}} = \frac{3}{\sqrt{14}}$$

The vector projection is this scalar projection times the unit vector in the direction of $\mathbf{a}$:

$$\text{proj}_{\mathbf{a}}\,\mathbf{b} = \frac{3}{\sqrt{14}}\frac{\mathbf{a}}{|\mathbf{a}|} = \frac{3}{14}\,\mathbf{a} = \left\langle -\frac{3}{7}, \frac{9}{14}, \frac{3}{14}\right\rangle$$ ■

At the beginning of this section we saw one use of projections in physics—we used a scalar projection of a force vector in defining work. Other uses of projections occur in three-dimensional geometry. In Exercise 33 you are asked to use a projection to find the distance from a point to a line, and in Section 9.5 we use a projection to find the distance from a point to a plane.

9.3 Exercises

1. Which of the following expressions are meaningful? Which are meaningless? Explain.
(a) $(\mathbf{a} \cdot \mathbf{b}) \cdot \mathbf{c}$
(b) $(\mathbf{a} \cdot \mathbf{b})\mathbf{c}$
(c) $|\mathbf{a}|(\mathbf{b} \cdot \mathbf{c})$
(d) $\mathbf{a} \cdot (\mathbf{b} + \mathbf{c})$
(e) $\mathbf{a} \cdot \mathbf{b} + \mathbf{c}$
(f) $|\mathbf{a}| \cdot (\mathbf{b} + \mathbf{c})$

2. Find the dot product of two vectors if their lengths are 6 and $\frac{1}{3}$ and the angle between them is $\pi/4$.

3–8 ■ Find $\mathbf{a} \cdot \mathbf{b}$.

3. $|\mathbf{a}| = 12$, $|\mathbf{b}| = 15$, the angle between $\mathbf{a}$ and $\mathbf{b}$ is $\pi/6$

4. $\mathbf{a} = \langle \frac{1}{2}, 4 \rangle$, $\mathbf{b} = \langle -8, -3 \rangle$

5. $\mathbf{a} = \langle 5, 0, -2 \rangle$, $\mathbf{b} = \langle 3, -1, 10 \rangle$

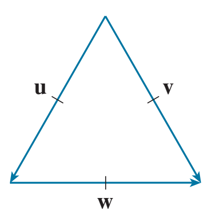
6. $\mathbf{a} = \langle s, 2s, 3s \rangle$, $\mathbf{b} = \langle t, -t, 5t \rangle$

7. $\mathbf{a} = \mathbf{i} - 2\mathbf{j} + 3\mathbf{k}$, $\mathbf{b} = 5\mathbf{i} + 9\mathbf{k}$

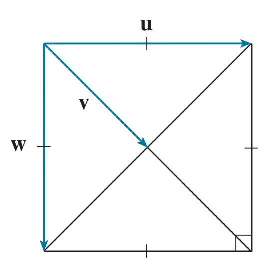
8. $\mathbf{a} = 4\mathbf{j} - 3\mathbf{k}$, $\mathbf{b} = 2\mathbf{i} + 4\mathbf{j} + 6\mathbf{k}$

9–10 ■ If $\mathbf{u}$ is a unit vector, find $\mathbf{u} \cdot \mathbf{v}$ and $\mathbf{u} \cdot \mathbf{w}$.

9.



10.



11. (a) Show that $\mathbf{i} \cdot \mathbf{j} = \mathbf{j} \cdot \mathbf{k} = \mathbf{k} \cdot \mathbf{i} = 0$.
(b) Show that $\mathbf{i} \cdot \mathbf{i} = \mathbf{j} \cdot \mathbf{j} = \mathbf{k} \cdot \mathbf{k} = 1$.

12. A street vendor sells a hamburgers, b hot dogs, and c soft drinks on a given day. He charges \$2 for a hamburger, \$1.50 for a hot dog, and \$1 for a soft drink. If $\mathbf{A} = \langle a, b, c \rangle$ and $\mathbf{P} = \langle 2, 1.5, 1 \rangle$, what is the meaning of the dot product $\mathbf{A} \cdot \mathbf{P}$?

13–15 ■ Find the angle between the vectors. (First find an exact expression and then approximate to the nearest degree.)

13. $\mathbf{a} = \langle 3, 4 \rangle$, $\mathbf{b} = \langle 5, 12 \rangle$

14. $\mathbf{a} = \langle 6, -3, 2 \rangle$, $\mathbf{b} = \langle 2, 1, -2 \rangle$

15. $\mathbf{a} = \mathbf{j} + \mathbf{k}$, $\mathbf{b} = \mathbf{i} + 2\mathbf{j} - 3\mathbf{k}$

16. Find, correct to the nearest degree, the three angles of the triangle with the vertices $P(0, -1, 6)$, $Q(2, 1, -3)$, and $R(5, 4, 2)$.

17. Determine whether the given vectors are orthogonal, parallel, or neither.
(a) $\mathbf{a} = \langle -5, 3, 7 \rangle$, $\mathbf{b} = \langle 6, -8, 2 \rangle$
(b) $\mathbf{a} = \langle 4, 6 \rangle$, $\mathbf{b} = \langle -3, 2 \rangle$
(c) $\mathbf{a} = -\mathbf{i} + 2\mathbf{j} + 5\mathbf{k}$, $\mathbf{b} = 3\mathbf{i} + 4\mathbf{j} - \mathbf{k}$
(d) $\mathbf{a} = 2\mathbf{i} + 6\mathbf{j} - 4\mathbf{k}$, $\mathbf{b} = -3\mathbf{i} - 9\mathbf{j} + 6\mathbf{k}$

18. For what values of b are the vectors $\langle -6, b, 2 \rangle$ and $\langle b, b^2, b \rangle$ orthogonal?

19. Find a unit vector that is orthogonal to both $\mathbf{i} + \mathbf{j}$ and $\mathbf{i} + \mathbf{k}$.

20. For what values of c is the angle between the vectors $\langle 1, 2, 1 \rangle$ and $\langle 1, 0, c \rangle$ equal to 60°?

21–24 ■ Find the scalar and vector projections of $\mathbf{b}$ onto $\mathbf{a}$.

21. $\mathbf{a} = \langle 2, 3 \rangle$, $\mathbf{b} = \langle 4, 1 \rangle$

22. $\mathbf{a} = \langle 3, -1 \rangle$, $\mathbf{b} = \langle 2, 3 \rangle$

23. $\mathbf{a} = \langle 4, 2, 0 \rangle$, $\mathbf{b} = \langle 1, 1, 1 \rangle$

24. $\mathbf{a} = 2\mathbf{i} - 3\mathbf{j} + \mathbf{k}$, $\mathbf{b} = \mathbf{i} + 6\mathbf{j} - 2\mathbf{k}$

25. Show that the vector $\operatorname{orth}_{\mathbf{a}} \mathbf{b} = \mathbf{b} - \operatorname{proj}_{\mathbf{a}} \mathbf{b}$ is orthogonal to $\mathbf{a}$. (It is called an **orthogonal projection** of $\mathbf{b}$.)

26. For the vectors in Exercise 22, find $\operatorname{orth}_{\mathbf{a}} \mathbf{b}$ and illustrate by drawing the vectors $\mathbf{a}$, $\mathbf{b}$, $\operatorname{proj}_{\mathbf{a}} \mathbf{b}$, and $\operatorname{orth}_{\mathbf{a}} \mathbf{b}$.

27. If $\mathbf{a} = \langle 3, 0, -1 \rangle$, find a vector $\mathbf{b}$ such that $\operatorname{comp}_{\mathbf{a}} \mathbf{b} = 2$.

28. Suppose that $\mathbf{a}$ and $\mathbf{b}$ are nonzero vectors.
(a) Under what circumstances is $\operatorname{comp}_{\mathbf{a}} \mathbf{b} = \operatorname{comp}_{\mathbf{b}} \mathbf{a}$?
(b) Under what circumstances is $\operatorname{proj}_{\mathbf{a}} \mathbf{b} = \operatorname{proj}_{\mathbf{b}} \mathbf{a}$?

29. A constant force with vector representation $\mathbf{F} = 10\mathbf{i} + 18\mathbf{j} - 6\mathbf{k}$ moves an object along a straight line from the point $(2, 3, 0)$ to the point $(4, 9, 15)$. Find the work done if the distance is measured in meters and the magnitude of the force is measured in newtons.

30. Find the work done by a force of 20 lb acting in the direction N50°W in moving an object 4 ft due west.

31. A woman exerts a horizontal force of 25 lb on a crate as she pushes it up a ramp that is 10 ft long and inclined at an angle of 20° above the horizontal. Find the work done on the box.

32. A wagon is pulled a distance of 100 m along a horizontal path by a constant force of 50 N. The handle of the wagon is held at an angle of 30° above the horizontal. How much work is done?

33. Use a scalar projection to show that the distance from a point $P_1(x_1, y_1)$ to the line $ax + by + c = 0$ is

$$\frac{|ax_1 + by_1 + c|}{\sqrt{a^2 + b^2}}$$

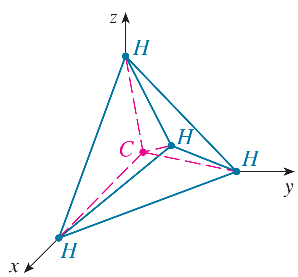
Use this formula to find the distance from the point $(-2, 3)$ to the line $3x - 4y + 5 = 0$.

34. If $\mathbf{r} = \langle x, y, z \rangle$, $\mathbf{a} = \langle a_1, a_2, a_3 \rangle$, and $\mathbf{b} = \langle b_1, b_2, b_3 \rangle$, show that the vector equation $(\mathbf{r} - \mathbf{a}) \cdot (\mathbf{r} - \mathbf{b}) = 0$ represents a sphere, and find its center and radius.

35. Find the angle between a diagonal of a cube and one of its edges.

36. Find the angle between a diagonal of a cube and a diagonal of one of its faces.

37. A molecule of methane, CH_4, is structured with the four hydrogen atoms at the vertices of a regular tetrahedron and the carbon atom at the centroid. The *bond angle* is the angle formed by the H—C—H combination; it is the angle between the lines that join the carbon atom to two of the hydrogen atoms. Show that the bond angle is about 109.5°. [*Hint:* Take the vertices of the tetrahedron to be the points $(1, 0, 0)$, $(0, 1, 0)$, $(0, 0, 1)$, and $(1, 1, 1)$ as shown in the figure. Then the centroid is $\left(\frac{1}{2}, \frac{1}{2}, \frac{1}{2}\right)$.]



38. If $\mathbf{c} = |\mathbf{a}|\mathbf{b} + |\mathbf{b}|\mathbf{a}$, where $\mathbf{a}$, $\mathbf{b}$, and $\mathbf{c}$ are all nonzero vectors, show that $\mathbf{c}$ bisects the angle between $\mathbf{a}$ and $\mathbf{b}$.

39. Prove Property 4 of the dot product. Use either the definition of a dot product (considering the cases $c > 0$, $c = 0$, and $c < 0$ separately) or the component form.

40. Suppose that all sides of a quadrilateral are equal in length and opposite sides are parallel. Use vector methods to show that the diagonals are perpendicular.

41. Prove the Cauchy-Schwarz Inequality:

$$|\mathbf{a} \cdot \mathbf{b}| \leqslant |\mathbf{a}|\,|\mathbf{b}|$$

42. The Triangle Inequality for vectors is

$$|\mathbf{a} + \mathbf{b}| \leqslant |\mathbf{a}| + |\mathbf{b}|$$

(a) Give a geometric interpretation of the Triangle Inequality.
(b) Use the Cauchy-Schwarz Inequality from Exercise 41 to prove the Triangle Inequality. [*Hint:* Use the fact that $|\mathbf{a} + \mathbf{b}|^2 = (\mathbf{a} + \mathbf{b}) \cdot (\mathbf{a} + \mathbf{b})$ and use Property 3 of the dot product.]

43. The Parallelogram Law states that

$$|\mathbf{a} + \mathbf{b}|^2 + |\mathbf{a} - \mathbf{b}|^2 = 2|\mathbf{a}|^2 + 2|\mathbf{b}|^2$$

(a) Give a geometric interpretation of the Parallelogram Law.
(b) Prove the Parallelogram Law. (See the hint in Exercise 42.)

9.4 The Cross Product

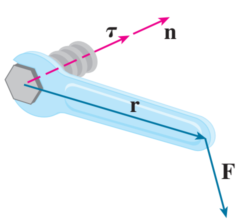


FIGURE 1

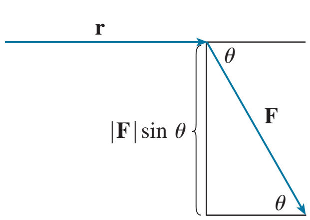


FIGURE 2

The **cross product a** $\times$ **b** of two vectors **a** and **b**, unlike the dot product, is a vector. For this reason it is also called the **vector product**. We will see that $\mathbf{a} \times \mathbf{b}$ is useful in geometry because it is perpendicular to both **a** and **b**. But we introduce this product by looking at a situation where it arises in physics and engineering.

Torque and the Cross Product

If we tighten a bolt by applying a force to a wrench as in Figure 1, we produce a turning effect called a *torque* $\boldsymbol{\tau}$. The magnitude of the torque depends on two things:

- The distance from the axis of the bolt to the point where the force is applied. This is $|\mathbf{r}|$, the length of the position vector **r**.
- The scalar component of the force **F** in the direction perpendicular to **r**. This is the only component that can cause a rotation and, from Figure 2, we see that it is

$$|\mathbf{F}| \sin \theta$$

where θ is the angle between the vectors **r** and **F**.

We define the magnitude of the torque vector to be the product of these two factors:

$$|\boldsymbol{\tau}| = |\mathbf{r}||\mathbf{F}|\sin\theta$$

The direction is along the axis of rotation. If $\mathbf{n}$ is a unit vector that points in the direction in which a right-threaded bolt moves (see Figure 1), we define the **torque** to be the vector

1 $$\boldsymbol{\tau} = (|\mathbf{r}||\mathbf{F}|\sin\theta)\mathbf{n}$$

We denote this torque vector by $\boldsymbol{\tau} = \mathbf{r} \times \mathbf{F}$ and we call it the *cross product* or *vector product* of $\mathbf{r}$ and $\mathbf{F}$.

The type of expression in Equation 1 occurs so frequently in the study of fluid flow, planetary motion, and other areas of physics and engineering, that we define and study the cross product of *any* pair of three-dimensional vectors $\mathbf{a}$ and $\mathbf{b}$.

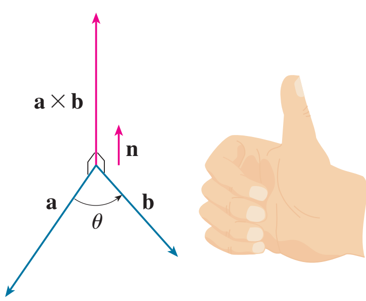


FIGURE 3
The right-hand rule gives the direction of $\mathbf{a} \times \mathbf{b}$.

Definition If $\mathbf{a}$ and $\mathbf{b}$ are nonzero three-dimensional vectors, the **cross product** of $\mathbf{a}$ and $\mathbf{b}$ is the vector

$$\mathbf{a} \times \mathbf{b} = (|\mathbf{a}||\mathbf{b}|\sin\theta)\mathbf{n}$$

where θ is the angle between $\mathbf{a}$ and $\mathbf{b}$, $0 \leqslant \theta \leqslant \pi$, and $\mathbf{n}$ is a unit vector perpendicular to both $\mathbf{a}$ and $\mathbf{b}$ and whose direction is given by the **right-hand rule**: If the fingers of your right hand curl through the angle θ from $\mathbf{a}$ and $\mathbf{b}$, then your thumb points in the direction of $\mathbf{n}$. (See Figure 3.)

If either $\mathbf{a}$ or $\mathbf{b}$ is $\mathbf{0}$, then we define $\mathbf{a} \times \mathbf{b}$ to be $\mathbf{0}$.

Because $\mathbf{a} \times \mathbf{b}$ is a scalar multiple of $\mathbf{n}$, it has the same direction as $\mathbf{n}$ and so

$\mathbf{a} \times \mathbf{b}$ is orthogonal to both $\mathbf{a}$ and $\mathbf{b}$

Notice that two nonzero vectors $\mathbf{a}$ and $\mathbf{b}$ are parallel if and only if the angle between them is 0 or π. In either case, $\sin\theta = 0$ and so $\mathbf{a} \times \mathbf{b} = \mathbf{0}$.

▲ In particular, any vector $\mathbf{a}$ is parallel to itself, so

$$\mathbf{a} \times \mathbf{a} = \mathbf{0}$$

Two nonzero vectors $\mathbf{a}$ and $\mathbf{b}$ are parallel if and only if $\mathbf{a} \times \mathbf{b} = \mathbf{0}$.

This makes sense in the torque interpretation: If we pull or push the wrench in the direction of its handle (so $\mathbf{F}$ is parallel to $\mathbf{r}$), we produce no torque.

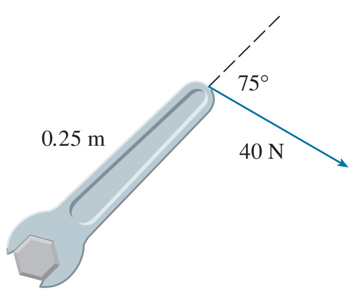


FIGURE 4

EXAMPLE 1 A bolt is tightened by applying a 40-N force to a 0.25-m wrench as shown in Figure 4. Find the magnitude of the torque about the center of the bolt.

SOLUTION The magnitude of the torque vector is

$$\begin{aligned} |\boldsymbol{\tau}| &= |\mathbf{r} \times \mathbf{F}| = |\mathbf{r}||\mathbf{F}|\sin 75^\circ|\mathbf{n}| = (0.25)(40)\sin 75^\circ \\ &= 10\sin 75^\circ \approx 9.66\ \text{N·m} = 9.66\ \text{J} \end{aligned}$$

If the bolt is right-threaded, then the torque vector itself is

$$\boldsymbol{\tau} = |\boldsymbol{\tau}|\,\mathbf{n} \approx 9.66\mathbf{n}$$

where $\mathbf{n}$ is a unit vector directed down into the page. ■

EXAMPLE 2 Find $\mathbf{i} \times \mathbf{j}$ and $\mathbf{j} \times \mathbf{i}$.

SOLUTION The standard basis vectors $\mathbf{i}$ and $\mathbf{j}$ both have length 1 and the angle between them is $\pi/2$. By the right-hand rule, the unit vector perpendicular to $\mathbf{i}$ and $\mathbf{j}$ is $\mathbf{n} = \mathbf{k}$ (see Figure 5), so

$$\mathbf{i} \times \mathbf{j} = (|\mathbf{i}||\mathbf{j}| \sin(\pi/2))\mathbf{k} = \mathbf{k}$$

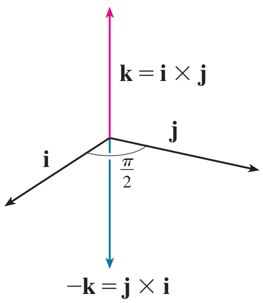


FIGURE 5

But if we apply the right-hand rule to the vectors $\mathbf{j}$ and $\mathbf{i}$ (in that order), we see that $\mathbf{n}$ points downward and so $\mathbf{n} = -\mathbf{k}$. Thus

$$\mathbf{j} \times \mathbf{i} = -\mathbf{k}$$ ■

From Example 2 we see that

$$\mathbf{i} \times \mathbf{j} \neq \mathbf{j} \times \mathbf{i}$$

so the cross product is not commutative. Similar reasoning shows that

$$\mathbf{j} \times \mathbf{k} = \mathbf{i} \qquad \mathbf{k} \times \mathbf{j} = -\mathbf{i}$$
$$\mathbf{k} \times \mathbf{i} = \mathbf{j} \qquad \mathbf{i} \times \mathbf{k} = -\mathbf{j}$$

In general, the right-hand rule shows that

$$\mathbf{b} \times \mathbf{a} = -\mathbf{a} \times \mathbf{b}$$

Another algebraic law that fails for the cross product is the associative law for multiplication; that is, in general,

$$(\mathbf{a} \times \mathbf{b}) \times \mathbf{c} \neq \mathbf{a} \times (\mathbf{b} \times \mathbf{c})$$

For instance, if $\mathbf{a} = \mathbf{i}$, $\mathbf{b} = \mathbf{i}$, and $\mathbf{c} = \mathbf{j}$, then

$$(\mathbf{i} \times \mathbf{i}) \times \mathbf{j} = \mathbf{0} \times \mathbf{j} = \mathbf{0}$$

whereas

$$\mathbf{i} \times (\mathbf{i} \times \mathbf{j}) = \mathbf{i} \times \mathbf{k} = -\mathbf{j}$$

However, some of the usual laws of algebra *do* hold for cross products:

Properties of the Cross Product If $\mathbf{a}$, $\mathbf{b}$, and $\mathbf{c}$ are vectors and c is a scalar, then

1. $\mathbf{a} \times \mathbf{b} = -\mathbf{b} \times \mathbf{a}$
2. $(c\mathbf{a}) \times \mathbf{b} = c(\mathbf{a} \times \mathbf{b}) = \mathbf{a} \times (c\mathbf{b})$
3. $\mathbf{a} \times (\mathbf{b} + \mathbf{c}) = \mathbf{a} \times \mathbf{b} + \mathbf{a} \times \mathbf{c}$
4. $(\mathbf{a} + \mathbf{b}) \times \mathbf{c} = \mathbf{a} \times \mathbf{c} + \mathbf{b} \times \mathbf{c}$

Property 2 is proved by applying the definition of a cross product to each of the three expressions. Properties 3 and 4 (the Vector Distributive Laws) are more difficult to establish; we won't do so here.

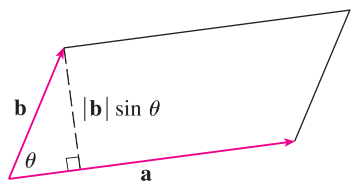


FIGURE 6

A geometric interpretation of the length of the cross product can be seen by looking at Figure 6. If **a** and **b** are represented by directed line segments with the same initial point, then they determine a parallelogram with base $|\mathbf{a}|$, altitude $|\mathbf{b}|\sin\theta$, and area

$$A = |\mathbf{a}|(|\mathbf{b}|\sin\theta) = |\mathbf{a} \times \mathbf{b}|$$

The length of the cross product $\mathbf{a} \times \mathbf{b}$ is equal to the area of the parallelogram determined by **a** and **b**.

The Cross Product in Component Form

Suppose **a** and **b** are given in component form:

$$\mathbf{a} = a_1\mathbf{i} + a_2\mathbf{j} + a_3\mathbf{k} \qquad \mathbf{b} = b_1\mathbf{i} + b_2\mathbf{j} + b_3\mathbf{k}$$

We can express $\mathbf{a} \times \mathbf{b}$ in component form by using the Vector Distributive Laws together with the results from Example 2:

▲ Note that

$\mathbf{i} \times \mathbf{i} = \mathbf{0} \quad \mathbf{j} \times \mathbf{j} = \mathbf{0} \quad \mathbf{k} \times \mathbf{k} = \mathbf{0}$

$$\begin{aligned}
\mathbf{a} \times \mathbf{b} &= (a_1\mathbf{i} + a_2\mathbf{j} + a_3\mathbf{k}) \times (b_1\mathbf{i} + b_2\mathbf{j} + b_3\mathbf{k}) \\
&= a_1b_1\mathbf{i} \times \mathbf{i} + a_1b_2\mathbf{i} \times \mathbf{j} + a_1b_3\mathbf{i} \times \mathbf{k} \\
&\qquad + a_2b_1\mathbf{j} \times \mathbf{i} + a_2b_2\mathbf{j} \times \mathbf{j} + a_2b_3\mathbf{j} \times \mathbf{k} \\
&\qquad + a_3b_1\mathbf{k} \times \mathbf{i} + a_3b_2\mathbf{k} \times \mathbf{j} + a_3b_3\mathbf{k} \times \mathbf{k} \\
&= a_1b_2\mathbf{k} + a_1b_3(-\mathbf{j}) + a_2b_1(-\mathbf{k}) + a_2b_3\mathbf{i} + a_3b_1\mathbf{j} + a_3b_2(-\mathbf{i}) \\
&= (a_2b_3 - a_3b_2)\mathbf{i} + (a_3b_1 - a_1b_3)\mathbf{j} + (a_1b_2 - a_2b_1)\mathbf{k}
\end{aligned}$$

2 If $\mathbf{a} = \langle a_1, a_2, a_3 \rangle$ and $\mathbf{b} = \langle b_1, b_2, b_3 \rangle$, then

$$\mathbf{a} \times \mathbf{b} = \langle a_2b_3 - a_3b_2,\ a_3b_1 - a_1b_3,\ a_1b_2 - a_2b_1 \rangle$$

In order to make this expression for $\mathbf{a} \times \mathbf{b}$ easier to remember, we use the notation of determinants. A **determinant of order 2** is defined by

$$\begin{vmatrix} a & b \\ c & d \end{vmatrix} = ad - bc$$

For example,

$$\begin{vmatrix} 2 & 1 \\ -6 & 4 \end{vmatrix} = 2(4) - 1(-6) = 14$$

A **determinant of order 3** can be defined in terms of second-order determinants as follows:

3

$$\begin{vmatrix} a_1 & a_2 & a_3 \\ b_1 & b_2 & b_3 \\ c_1 & c_2 & c_3 \end{vmatrix} = a_1\begin{vmatrix} b_2 & b_3 \\ c_2 & c_3 \end{vmatrix} - a_2\begin{vmatrix} b_1 & b_3 \\ c_1 & c_3 \end{vmatrix} + a_3\begin{vmatrix} b_1 & b_2 \\ c_1 & c_2 \end{vmatrix}$$

Observe that each term on the right side of Equation 3 involves a number a_i in the first row of the determinant, and a_i is multiplied by the second-order determinant obtained from the left side by deleting the row and column in which a_i appears. Notice also the minus sign in the second term. For example,

$$\begin{vmatrix} 1 & 2 & -1 \\ 3 & 0 & 1 \\ -5 & 4 & 2 \end{vmatrix} = 1\begin{vmatrix} 0 & 1 \\ 4 & 2 \end{vmatrix} - 2\begin{vmatrix} 3 & 1 \\ -5 & 2 \end{vmatrix} + (-1)\begin{vmatrix} 3 & 0 \\ -5 & 4 \end{vmatrix}$$

$$= 1(0 - 4) - 2(6 + 5) + (-1)(12 - 0) = -38$$

If we now rewrite (2) using second-order determinants and the standard basis vectors $\mathbf{i}$, $\mathbf{j}$, and $\mathbf{k}$, we see that the cross product of $\mathbf{a} = a_1\mathbf{i} + a_2\mathbf{j} + a_3\mathbf{k}$ and $\mathbf{b} = b_1\mathbf{i} + b_2\mathbf{j} + b_3\mathbf{k}$ is

$$\boxed{4} \qquad \mathbf{a} \times \mathbf{b} = \begin{vmatrix} a_2 & a_3 \\ b_2 & b_3 \end{vmatrix}\mathbf{i} - \begin{vmatrix} a_1 & a_3 \\ b_1 & b_3 \end{vmatrix}\mathbf{j} + \begin{vmatrix} a_1 & a_2 \\ b_1 & b_2 \end{vmatrix}\mathbf{k}$$

In view of the similarity between Equations 3 and 4, we often write

$$\boxed{5} \qquad \mathbf{a} \times \mathbf{b} = \begin{vmatrix} \mathbf{i} & \mathbf{j} & \mathbf{k} \\ a_1 & a_2 & a_3 \\ b_1 & b_2 & b_3 \end{vmatrix}$$

Although the first row of the symbolic determinant in Equation 5 consists of vectors, if we expand it as if it were an ordinary determinant using the rule in Equation 3, we obtain Equation 4. The symbolic formula in Equation 5 is probably the easiest way of remembering and computing cross products.

EXAMPLE 3 If $\mathbf{a} = \langle 1, 3, 4 \rangle$ and $\mathbf{b} = \langle 2, 7, -5 \rangle$, then

$$\begin{aligned} \mathbf{a} \times \mathbf{b} &= \begin{vmatrix} \mathbf{i} & \mathbf{j} & \mathbf{k} \\ 1 & 3 & 4 \\ 2 & 7 & -5 \end{vmatrix} \\ &= \begin{vmatrix} 3 & 4 \\ 7 & -5 \end{vmatrix}\mathbf{i} - \begin{vmatrix} 1 & 4 \\ 2 & -5 \end{vmatrix}\mathbf{j} + \begin{vmatrix} 1 & 3 \\ 2 & 7 \end{vmatrix}\mathbf{k} \\ &= (-15 - 28)\,\mathbf{i} - (-5 - 8)\,\mathbf{j} + (7 - 6)\,\mathbf{k} = -43\mathbf{i} + 13\mathbf{j} + \mathbf{k} \end{aligned}$$

EXAMPLE 4 Find a vector perpendicular to the plane that passes through the points $P(1, 4, 6)$, $Q(-2, 5, -1)$, and $R(1, -1, 1)$.

SOLUTION The vector $\overrightarrow{PQ} \times \overrightarrow{PR}$ is perpendicular to both $\overrightarrow{PQ}$ and $\overrightarrow{PR}$ and is therefore perpendicular to the plane through P, Q, and R. We know from (9.2.1) that

$$\overrightarrow{PQ} = (-2 - 1)\mathbf{i} + (5 - 4)\mathbf{j} + (-1 - 6)\mathbf{k} = -3\mathbf{i} + \mathbf{j} - 7\mathbf{k}$$

$$\overrightarrow{PR} = (1 - 1)\mathbf{i} + (-1 - 4)\mathbf{j} + (1 - 6)\mathbf{k} = -5\mathbf{j} - 5\mathbf{k}$$

We compute the cross product of these vectors:

$$\overrightarrow{PQ} \times \overrightarrow{PR} = \begin{vmatrix} \mathbf{i} & \mathbf{j} & \mathbf{k} \\ -3 & 1 & -7 \\ 0 & -5 & -5 \end{vmatrix}$$

$$= (-5 - 35)\mathbf{i} - (15 - 0)\mathbf{j} + (15 - 0)\mathbf{k} = -40\mathbf{i} - 15\mathbf{j} + 15\mathbf{k}$$

So the vector $\langle -40, -15, 15 \rangle$ is perpendicular to the given plane. Any nonzero scalar multiple of this vector, such as $\langle -8, -3, 3 \rangle$, would also work. ■

EXAMPLE 5 Find the area of the triangle with vertices $P(1, 4, 6)$, $Q(-2, 5, -1)$, and $R(1, -1, 1)$.

SOLUTION In Example 4 we computed that $\overrightarrow{PQ} \times \overrightarrow{PR} = \langle -40, -15, 15 \rangle$. The area of the parallelogram with adjacent sides PQ and PR is the length of the cross product:

$$|\overrightarrow{PQ} \times \overrightarrow{PR}| = \sqrt{(-40)^2 + (-15)^2 + 15^2} = 5\sqrt{82}$$

The area A of the triangle PQR is half the area of this parallelogram, that is, $\frac{5}{2}\sqrt{82}$. ■

Triple Products

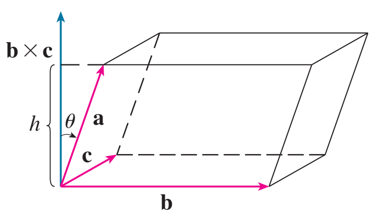


FIGURE 7

The product $\mathbf{a} \cdot (\mathbf{b} \times \mathbf{c})$ is called the **scalar triple product** of the vectors **a**, **b**, and **c**. Its geometric significance can be seen by considering the parallelepiped determined by the vectors **a**, **b**, and **c**. (See Figure 7.) The area of the base parallelogram is $A = |\mathbf{b} \times \mathbf{c}|$. If θ is the angle between **a** and $\mathbf{b} \times \mathbf{c}$, then the height h of the parallelepiped is $h = |\mathbf{a}||\cos\theta|$. (We must use $|\cos\theta|$ instead of $\cos\theta$ in case $\theta > \pi/2$.) Thus, the volume of the parallelepiped is

$$V = Ah = |\mathbf{b} \times \mathbf{c}||\mathbf{a}||\cos\theta| = |\mathbf{a} \cdot (\mathbf{b} \times \mathbf{c})|$$

Therefore, we have proved the following:

> The volume of the parallelepiped determined by the vectors **a**, **b**, and **c** is the magnitude of their scalar triple product:
>
> $$V = |\mathbf{a} \cdot (\mathbf{b} \times \mathbf{c})|$$

Instead of thinking of the parallelepiped as having its base parallelogram determined by **b** and **c**, we can think of it with base parallelogram determined by **a** and **b**. In this way, we see that

$$\mathbf{a} \cdot (\mathbf{b} \times \mathbf{c}) = \mathbf{c} \cdot (\mathbf{a} \times \mathbf{b})$$

But the dot product is commutative, so we can write

6
$$\mathbf{a} \cdot (\mathbf{b} \times \mathbf{c}) = (\mathbf{a} \times \mathbf{b}) \cdot \mathbf{c}$$

Suppose that **a**, **b**, and **c** are given in component form:

$$\mathbf{a} = a_1\mathbf{i} + a_2\mathbf{j} + a_3\mathbf{k} \qquad \mathbf{b} = b_1\mathbf{i} + b_2\mathbf{j} + b_3\mathbf{k} \qquad \mathbf{c} = c_1\mathbf{i} + c_2\mathbf{j} + c_3\mathbf{k}$$

Then

$$\mathbf{a} \cdot (\mathbf{b} \times \mathbf{c}) = \mathbf{a} \cdot \left[\begin{vmatrix} b_2 & b_3 \\ c_2 & c_3 \end{vmatrix} \mathbf{i} - \begin{vmatrix} b_1 & b_3 \\ c_1 & c_3 \end{vmatrix} \mathbf{j} + \begin{vmatrix} b_1 & b_2 \\ c_1 & c_2 \end{vmatrix} \mathbf{k} \right]$$

$$= a_1 \begin{vmatrix} b_2 & b_3 \\ c_2 & c_3 \end{vmatrix} - a_2 \begin{vmatrix} b_1 & b_3 \\ c_1 & c_3 \end{vmatrix} + a_3 \begin{vmatrix} b_1 & b_2 \\ c_1 & c_2 \end{vmatrix}$$

This shows that we can write the scalar triple product of **a**, **b**, and **c** as the determinant whose rows are the components of these vectors:

7
$$\mathbf{a} \cdot (\mathbf{b} \times \mathbf{c}) = \begin{vmatrix} a_1 & a_2 & a_3 \\ b_1 & b_2 & b_3 \\ c_1 & c_2 & c_3 \end{vmatrix}$$

EXAMPLE 6 Use the scalar triple product to show that the vectors $\mathbf{a} = \langle 1, 4, -7 \rangle$, $\mathbf{b} = \langle 2, -1, 4 \rangle$, and $\mathbf{c} = \langle 0, -9, 18 \rangle$ are coplanar; that is, they lie in the same plane.

SOLUTION We use Equation 7 to compute their scalar triple product:

$$\mathbf{a} \cdot (\mathbf{b} \times \mathbf{c}) = \begin{vmatrix} 1 & 4 & -7 \\ 2 & -1 & 4 \\ 0 & -9 & 18 \end{vmatrix}$$

$$= 1 \begin{vmatrix} -1 & 4 \\ -9 & 18 \end{vmatrix} - 4 \begin{vmatrix} 2 & 4 \\ 0 & 18 \end{vmatrix} - 7 \begin{vmatrix} 2 & -1 \\ 0 & -9 \end{vmatrix}$$

$$= 1(18) - 4(36) - 7(-18) = 0$$

Therefore, the volume of the parallelepiped determined by **a**, **b**, and **c** is 0. This means that **a**, **b**, and **c** are coplanar. ■

The product $\mathbf{a} \times (\mathbf{b} \times \mathbf{c})$ is called the **vector triple product** of **a**, **b**, and **c**. The proof of the following formula for the vector triple product is left as Exercise 30.

8
$$\mathbf{a} \times (\mathbf{b} \times \mathbf{c}) = (\mathbf{a} \cdot \mathbf{c})\mathbf{b} - (\mathbf{a} \cdot \mathbf{b})\mathbf{c}$$

Formula 8 will be used to derive Kepler's First Law of planetary motion in Chapter 10.

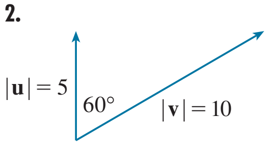
9.4 Exercises

1. State whether each expression is meaningful. If not, explain why. If so, state whether it is a vector or a scalar.

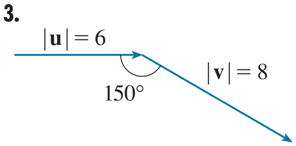
(a) $\mathbf{a} \cdot (\mathbf{b} \times \mathbf{c})$ (b) $\mathbf{a} \times (\mathbf{b} \cdot \mathbf{c})$
(c) $\mathbf{a} \times (\mathbf{b} \times \mathbf{c})$ (d) $(\mathbf{a} \cdot \mathbf{b}) \times \mathbf{c}$
(e) $(\mathbf{a} \cdot \mathbf{b}) \times (\mathbf{c} \cdot \mathbf{d})$ (f) $(\mathbf{a} \times \mathbf{b}) \cdot (\mathbf{c} \times \mathbf{d})$

2–3 ■ Find $|\mathbf{u} \times \mathbf{v}|$ and determine whether $\mathbf{u} \times \mathbf{v}$ is directed into the page or out of the page.

2.

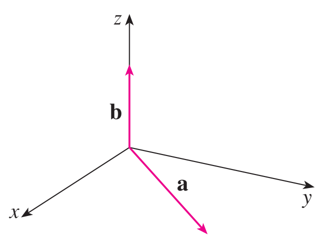


3.

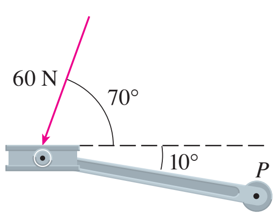


4. The figure shows a vector $\mathbf{a}$ in the xy-plane and a vector $\mathbf{b}$ in the direction of $\mathbf{k}$. Their lengths are $|\mathbf{a}| = 3$ and $|\mathbf{b}| = 2$.

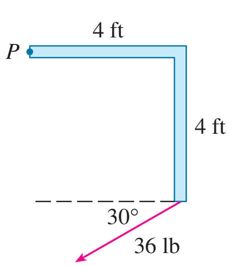
(a) Find $|\mathbf{a} \times \mathbf{b}|$.
(b) Use the right-hand rule to decide whether the components of $\mathbf{a} \times \mathbf{b}$ are positive, negative, or 0.



5. A bicycle pedal is pushed by a foot with a 60-N force as shown. The shaft of the pedal is 18 cm long. Find the magnitude of the torque about P.



6. Find the magnitude of the torque about P if a 36-lb force is applied as shown.



7–11 ■ Find the cross product $\mathbf{a} \times \mathbf{b}$ and verify that it is orthogonal to both $\mathbf{a}$ and $\mathbf{b}$.

7. $\mathbf{a} = \langle 1, -1, 0 \rangle$, $\mathbf{b} = \langle 3, 2, 1 \rangle$

8. $\mathbf{a} = \langle -3, 2, 2 \rangle$, $\mathbf{b} = \langle 6, 3, 1 \rangle$

9. $\mathbf{a} = \langle t, t^2, t^3 \rangle$, $\mathbf{b} = \langle 1, 2t, 3t^2 \rangle$

10. $\mathbf{a} = \mathbf{i} + e^t\mathbf{j} + e^{-t}\mathbf{k}$, $\mathbf{b} = 2\mathbf{i} + e^t\mathbf{j} - e^{-t}\mathbf{k}$

11. $\mathbf{a} = 3\mathbf{i} + 2\mathbf{j} + 4\mathbf{k}$, $\mathbf{b} = \mathbf{i} - 2\mathbf{j} - 3\mathbf{k}$

12. If $\mathbf{a} = \mathbf{i} - 2\mathbf{k}$ and $\mathbf{b} = \mathbf{j} + \mathbf{k}$, find $\mathbf{a} \times \mathbf{b}$. Sketch $\mathbf{a}$, $\mathbf{b}$, and $\mathbf{a} \times \mathbf{b}$ as vectors starting at the origin.

13. Find two unit vectors orthogonal to both $\langle 1, -1, 1 \rangle$ and $\langle 0, 4, 4 \rangle$.

14. Find two unit vectors orthogonal to both $\mathbf{i} + \mathbf{j}$ and $\mathbf{i} - \mathbf{j} + \mathbf{k}$.

15. Find the area of the parallelogram with vertices $A(-2, 1)$, $B(0, 4)$, $C(4, 2)$, and $D(2, -1)$.

16. Find the area of the parallelogram with vertices $K(1, 2, 3)$, $L(1, 3, 6)$, $M(3, 8, 6)$, and $N(3, 7, 3)$.

17–18 ■ (a) Find a vector orthogonal to the plane through the points P, Q, and R, and (b) find the area of triangle PQR.

17. $P(1, 0, 0)$, $Q(0, 2, 0)$, $R(0, 0, 3)$

18. $P(2, 0, -3)$, $Q(3, 1, 0)$, $R(5, 2, 2)$

19. A wrench 30 cm long lies along the positive y-axis and grips a bolt at the origin. A force is applied in the direction $\langle 0, 3, -4 \rangle$ at the end of the wrench. Find the magnitude of the force needed to supply 100 J of torque to the bolt.

20. Let $\mathbf{v} = 5\mathbf{j}$ and let $\mathbf{u}$ be a vector with length 3 that starts at the origin and rotates in the xy-plane. Find the maximum and minimum values of the length of the vector $\mathbf{u} \times \mathbf{v}$. In what direction does $\mathbf{u} \times \mathbf{v}$ point?

21–22 ■ Find the volume of the parallelepiped determined by the vectors $\mathbf{a}$, $\mathbf{b}$, and $\mathbf{c}$.

21. $\mathbf{a} = \langle 6, 3, -1 \rangle$, $\mathbf{b} = \langle 0, 1, 2 \rangle$, $\mathbf{c} = \langle 4, -2, 5 \rangle$

22. $\mathbf{a} = 2\mathbf{i} + 3\mathbf{j} - 2\mathbf{k}$, $\mathbf{b} = \mathbf{i} - \mathbf{j}$, $\mathbf{c} = 2\mathbf{i} + 3\mathbf{k}$

23–24 ■ Find the volume of the parallelepiped with adjacent edges PQ, PR, and PS.

23. $P(1, 1, 1)$, $Q(2, 0, 3)$, $R(4, 1, 7)$, $S(3, -1, -2)$

24. $P(0, 1, 2)$, $Q(2, 4, 5)$, $R(-1, 0, 1)$, $S(6, -1, 4)$

25. Use the scalar triple product to verify that the vectors $\mathbf{a} = 2\mathbf{i} + 3\mathbf{j} + \mathbf{k}$, $\mathbf{b} = \mathbf{i} - \mathbf{j}$, and $\mathbf{c} = 7\mathbf{i} + 3\mathbf{j} + 2\mathbf{k}$ are coplanar.

26. Use the scalar triple product to determine whether the points $P(1, 0, 1)$, $Q(2, 4, 6)$, $R(3, -1, 2)$, and $S(6, 2, 8)$ lie in the same plane.

27. (a) Let P be a point not on the line L that passes through the points Q and R. Show that the distance d from the point P to the line L is

$$d = \frac{|\mathbf{a} \times \mathbf{b}|}{|\mathbf{a}|}$$

where $\mathbf{a} = \overrightarrow{QR}$ and $\mathbf{b} = \overrightarrow{QP}$.

(b) Use the formula in part (a) to find the distance from the point $P(1, 1, 1)$ to the line through $Q(0, 6, 8)$ and $R(-1, 4, 7)$.

28. (a) Let P be a point not on the plane that passes through the points Q, R, and S. Show that the distance d from P to the plane is

$$d = \frac{|\mathbf{a} \cdot (\mathbf{b} \times \mathbf{c})|}{|\mathbf{a} \times \mathbf{b}|}$$

where $\mathbf{a} = \overrightarrow{QR}$, $\mathbf{b} = \overrightarrow{QS}$, and $\mathbf{c} = \overrightarrow{QP}$.

(b) Use the formula in part (a) to find the distance from the point $P(2, 1, 4)$ to the plane through the points $Q(1, 0, 0)$, $R(0, 2, 0)$, and $S(0, 0, 3)$.

29. Prove that $(\mathbf{a} - \mathbf{b}) \times (\mathbf{a} + \mathbf{b}) = 2(\mathbf{a} \times \mathbf{b})$.

30. Prove the following formula for the vector triple product:

$$\mathbf{a} \times (\mathbf{b} \times \mathbf{c}) = (\mathbf{a} \cdot \mathbf{c})\mathbf{b} - (\mathbf{a} \cdot \mathbf{b})\mathbf{c}$$

31. Use Exercise 30 to prove that

$$\mathbf{a} \times (\mathbf{b} \times \mathbf{c}) + \mathbf{b} \times (\mathbf{c} \times \mathbf{a}) + \mathbf{c} \times (\mathbf{a} \times \mathbf{b}) = \mathbf{0}$$

32. Prove that

$$(\mathbf{a} \times \mathbf{b}) \cdot (\mathbf{c} \times \mathbf{d}) = \begin{vmatrix} \mathbf{a} \cdot \mathbf{c} & \mathbf{b} \cdot \mathbf{c} \\ \mathbf{a} \cdot \mathbf{d} & \mathbf{b} \cdot \mathbf{d} \end{vmatrix}$$

33. Suppose that $\mathbf{a} \neq \mathbf{0}$.
(a) If $\mathbf{a} \cdot \mathbf{b} = \mathbf{a} \cdot \mathbf{c}$, does it follow that $\mathbf{b} = \mathbf{c}$?
(b) If $\mathbf{a} \times \mathbf{b} = \mathbf{a} \times \mathbf{c}$, does it follow that $\mathbf{b} = \mathbf{c}$?
(c) If $\mathbf{a} \cdot \mathbf{b} = \mathbf{a} \cdot \mathbf{c}$ and $\mathbf{a} \times \mathbf{b} = \mathbf{a} \times \mathbf{c}$, does it follow that $\mathbf{b} = \mathbf{c}$?

34. If $\mathbf{v}_1$, $\mathbf{v}_2$, and $\mathbf{v}_3$ are noncoplanar vectors, let

$$\mathbf{k}_1 = \frac{\mathbf{v}_2 \times \mathbf{v}_3}{\mathbf{v}_1 \cdot (\mathbf{v}_2 \times \mathbf{v}_3)}$$

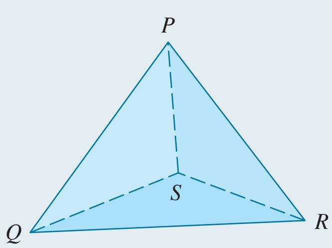
$$\mathbf{k}_2 = \frac{\mathbf{v}_3 \times \mathbf{v}_1}{\mathbf{v}_1 \cdot (\mathbf{v}_2 \times \mathbf{v}_3)}$$

$$\mathbf{k}_3 = \frac{\mathbf{v}_1 \times \mathbf{v}_2}{\mathbf{v}_1 \cdot (\mathbf{v}_2 \times \mathbf{v}_3)}$$

(These vectors occur in the study of crystallography. Vectors of the form $n_1\mathbf{v}_1 + n_2\mathbf{v}_2 + n_3\mathbf{v}_3$, where each n_i is an integer, form a *lattice* for a crystal. Vectors written similarly in terms of $\mathbf{k}_1$, $\mathbf{k}_2$, and $\mathbf{k}_3$ form the *reciprocal lattice*.)
(a) Show that $\mathbf{k}_i$ is perpendicular to $\mathbf{v}_j$ if $i \neq j$.
(b) Show that $\mathbf{k}_i \cdot \mathbf{v}_i = 1$ for $i = 1, 2, 3$.
(c) Show that $\mathbf{k}_1 \cdot (\mathbf{k}_2 \times \mathbf{k}_3) = \dfrac{1}{\mathbf{v}_1 \cdot (\mathbf{v}_2 \times \mathbf{v}_3)}$.

Discovery Project

The Geometry of a Tetrahedron



A tetrahedron is a solid with four vertices, P, Q, R, and S, and four triangular faces, as shown in the figure.

1. Let $\mathbf{v}_1$, $\mathbf{v}_2$, $\mathbf{v}_3$, and $\mathbf{v}_4$ be vectors with lengths equal to the areas of the faces opposite the vertices P, Q, R, and S, respectively, and directions perpendicular to the respective faces and pointing outward. Show that

$$\mathbf{v}_1 + \mathbf{v}_2 + \mathbf{v}_3 + \mathbf{v}_4 = \mathbf{0}$$

2. The volume V of a tetrahedron is one-third the distance from a vertex to the opposite face, times the area of that face.
(a) Find a formula for the volume of a tetrahedron in terms of the coordinates of its vertices P, Q, R, and S.
(b) Find the volume of the tetrahedron whose vertices are $P(1, 1, 1)$, $Q(1, 2, 3)$, $R(1, 1, 2)$, and $S(3, -1, 2)$.

3. Suppose the tetrahedron in the figure has a trirectangular vertex S. (This means that the three angles at S are all right angles.) Let A, B, and C be the areas of the three faces that meet at S, and let D be the area of the opposite face PQR. Using the result of Problem 1, or otherwise, show that

$$D^2 = A^2 + B^2 + C^2$$

(This is a three-dimensional version of the Pythagorean Theorem.)

9.5 Equations of Lines and Planes

A line in the xy-plane is determined when a point on the line and the direction of the line (its slope or angle of inclination) are given. The equation of the line can then be written using the point-slope form.

Likewise, a line L in three-dimensional space is determined when we know a point $P_0(x_0, y_0, z_0)$ on L and the direction of L. In three dimensions the direction of a line is conveniently described by a vector, so we let $\mathbf{v}$ be a vector parallel to L. Let $P(x, y, z)$ be an arbitrary point on L and let $\mathbf{r}_0$ and $\mathbf{r}$ be the position vectors of P_0 and P (that is, they have representations $\overrightarrow{OP_0}$ and $\overrightarrow{OP}$). If $\mathbf{a}$ is the vector with representation $\overrightarrow{P_0P}$, as in Figure 1, then the Triangle Law for vector addition gives $\mathbf{r} = \mathbf{r}_0 + \mathbf{a}$. But, since $\mathbf{a}$ and $\mathbf{v}$ are parallel vectors, there is a scalar t such that $\mathbf{a} = t\mathbf{v}$. Thus

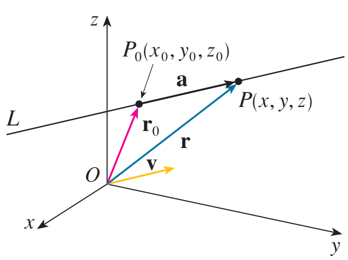


FIGURE 1

1 $$\mathbf{r} = \mathbf{r}_0 + t\mathbf{v}$$

which is a **vector equation** of L. Each value of the **parameter** t gives the position vector $\mathbf{r}$ of a point on L. In other words, as t varies, the line is traced out by the tip of the vector $\mathbf{r}$. As Figure 2 indicates, positive values of t correspond to points on L that lie on one side of P_0, whereas negative values of t correspond to points that lie on the other side of P_0.

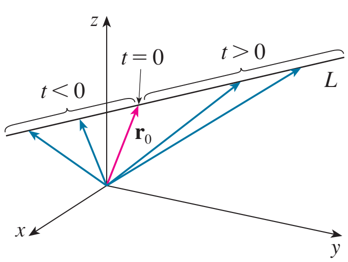


FIGURE 2

If the vector $\mathbf{v}$ that gives the direction of the line L is written in component form as $\mathbf{v} = \langle a, b, c\rangle$, then we have $t\mathbf{v} = \langle ta, tb, tc\rangle$. We can also write $\mathbf{r} = \langle x, y, z\rangle$ and $\mathbf{r}_0 = \langle x_0, y_0, z_0\rangle$, so the vector equation (1) becomes

$$\langle x, y, z\rangle = \langle x_0 + ta, y_0 + tb, z_0 + tc\rangle$$

Two vectors are equal if and only if corresponding components are equal. Therefore, we have the three scalar equations:

2 $$x = x_0 + at \qquad y = y_0 + bt \qquad z = z_0 + ct$$

where $t \in \mathbb{R}$. These equations are called **parametric equations** of the line L through the point $P_0(x_0, y_0, z_0)$ and parallel to the vector $\mathbf{v} = \langle a, b, c\rangle$. Each value of the parameter t gives a point (x, y, z) on L.

EXAMPLE 1

(a) Find a vector equation and parametric equations for the line that passes through the point (5, 1, 3) and is parallel to the vector $\mathbf{i} + 4\mathbf{j} - 2\mathbf{k}$.
(b) Find two other points on the line.

▲ Figure 3 shows the line L in Example 1 and its relation to the given point and to the vector that gives its direction.

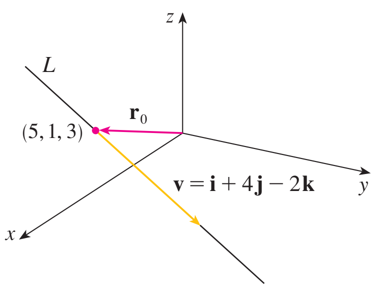


FIGURE 3

SOLUTION

(a) Here $\mathbf{r}_0 = \langle 5, 1, 3 \rangle = 5\mathbf{i} + \mathbf{j} + 3\mathbf{k}$ and $\mathbf{v} = \mathbf{i} + 4\mathbf{j} - 2\mathbf{k}$, so the vector equation (1) becomes

$$\mathbf{r} = (5\mathbf{i} + \mathbf{j} + 3\mathbf{k}) + t(\mathbf{i} + 4\mathbf{j} - 2\mathbf{k})$$

or

$$\mathbf{r} = (5 + t)\,\mathbf{i} + (1 + 4t)\,\mathbf{j} + (3 - 2t)\,\mathbf{k}$$

Parametric equations are

$$x = 5 + t \qquad y = 1 + 4t \qquad z = 3 - 2t$$

(b) Choosing the parameter value $t = 1$ gives $x = 6$, $y = 5$, and $z = 1$, so (6, 5, 1) is a point on the line. Similarly, $t = -1$ gives the point $(4, -3, 5)$. ■

The vector equation and parametric equations of a line are not unique. If we change the point or the parameter or choose a different parallel vector, then the equations change. For instance, if, instead of (5, 1, 3), we choose the point (6, 5, 1) in Example 1, then the parametric equations of the line become

$$x = 6 + t \qquad y = 5 + 4t \qquad z = 1 - 2t$$

Or, if we stay with the point (5, 1, 3) but choose the parallel vector $2\mathbf{i} + 8\mathbf{j} - 4\mathbf{k}$, we arrive at the equations

$$x = 5 + 2t \qquad y = 1 + 8t \qquad z = 3 - 4t$$

In general, if a vector $\mathbf{v} = \langle a, b, c \rangle$ is used to describe the direction of a line L, then the numbers a, b, and c are called **direction numbers** of L. Since any vector parallel to $\mathbf{v}$ could also be used, we see that any three numbers proportional to a, b, and c could also be used as a set of direction numbers for L.

Another way of describing a line L is to eliminate the parameter t from Equations 2. If none of a, b, or c is 0, we can solve each of these equations for t, equate the results, and obtain

3
$$\boxed{\frac{x - x_0}{a} = \frac{y - y_0}{b} = \frac{z - z_0}{c}}$$

These equations are called **symmetric equations** of L. Notice that the numbers a, b, and c that appear in the denominators of Equations 3 are direction numbers of L, that is, components of a vector parallel to L. If one of a, b, or c is 0, we can still eliminate t. For instance, if $a = 0$, we could write the equations of L as

$$x = x_0 \qquad \frac{y - y_0}{b} = \frac{z - z_0}{c}$$

This means that L lies in the vertical plane $x = x_0$.

EXAMPLE 2

(a) Find parametric equations and symmetric equations of the line that passes through the points $A(2, 4, -3)$ and $B(3, -1, 1)$.

(b) At what point does this line intersect the xy-plane?

SOLUTION

(a) We are not explicitly given a vector parallel to the line, but observe that the vector $\mathbf{v}$ with representation $\overrightarrow{AB}$ is parallel to the line and

$$\mathbf{v} = \langle 3 - 2, -1 - 4, 1 - (-3) \rangle = \langle 1, -5, 4 \rangle$$

Thus, direction numbers are $a = 1$, $b = -5$, and $c = 4$. Taking the point $(2, 4, -3)$ as P_0, we see that parametric equations (2) are

$$x = 2 + t \qquad y = 4 - 5t \qquad z = -3 + 4t$$

and symmetric equations (3) are

$$\frac{x - 2}{1} = \frac{y - 4}{-5} = \frac{z + 3}{4}$$

(b) The line intersects the xy-plane when $z = 0$, so we put $z = 0$ in the symmetric equations and obtain

$$\frac{x - 2}{1} = \frac{y - 4}{-5} = \frac{3}{4}$$

This gives $x = \frac{11}{4}$ and $y = \frac{1}{4}$, so the line intersects the xy-plane at the point $\left(\frac{11}{4}, \frac{1}{4}, 0\right)$. ■

▲ Figure 4 shows the line L in Example 2 and the point P where it intersects the xy-plane.

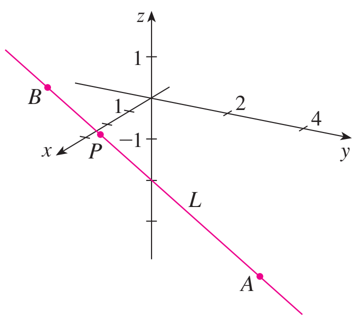


FIGURE 4

In general, the procedure of Example 2 shows that direction numbers of the line L through the points $P_0(x_0, y_0, z_0)$ and $P_1(x_1, y_1, z_1)$ are $x_1 - x_0$, $y_1 - y_0$, and $z_1 - z_0$ and so symmetric equations of L are

$$\frac{x - x_0}{x_1 - x_0} = \frac{y - y_0}{y_1 - y_0} = \frac{z - z_0}{z_1 - z_0}$$

EXAMPLE 3 Show that the lines L_1 and L_2 with parametric equations

$$x = 1 + t \qquad y = -2 + 3t \qquad z = 4 - t$$

$$x = 2s \qquad y = 3 + s \qquad z = -3 + 4s$$

are **skew lines**; that is, they do not intersect and are not parallel (and therefore do not lie in the same plane).

▲ The lines L_1 and L_2 in Example 3, shown in Figure 5, are skew lines.

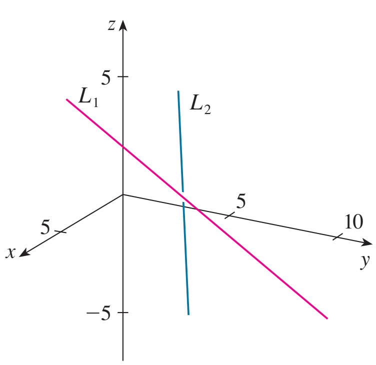


FIGURE 5

SOLUTION The lines are not parallel because the corresponding vectors $\langle 1, 3, -1 \rangle$ and $\langle 2, 1, 4 \rangle$ are not parallel. (Their components are not proportional.) If L_1 and L_2 had a point of intersection, there would be values of t and s such that

$$\begin{aligned} 1 + t &= 2s \\ -2 + 3t &= 3 + s \\ 4 - t &= -3 + 4s \end{aligned}$$

But if we solve the first two equations, we get $t = \frac{11}{5}$ and $s = \frac{8}{5}$, and these values don't satisfy the third equation. Therefore, there are no values of t and s that satisfy the three equations. Thus, L_1 and L_2 do not intersect. Hence, L_1 and L_2 are skew lines.

Planes

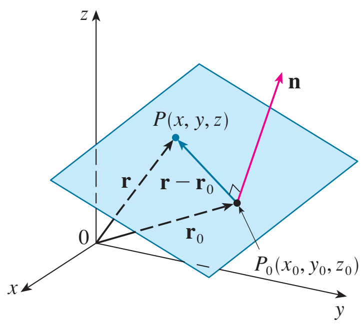


FIGURE 6

Although a line in space is determined by a point and a direction, a plane in space is more difficult to describe. A single vector parallel to a plane is not enough to convey the "direction" of the plane, but a vector perpendicular to the plane does completely specify its direction. Thus, a plane in space is determined by a point $P_0(x_0, y_0, z_0)$ in the plane and a vector $\mathbf{n}$ that is orthogonal to the plane. This orthogonal vector $\mathbf{n}$ is called a **normal vector**. Let $P(x, y, z)$ be an arbitrary point in the plane, and let $\mathbf{r}_0$ and $\mathbf{r}$ be the position vectors of P_0 and P. Then the vector $\mathbf{r} - \mathbf{r}_0$ is represented by $\overrightarrow{P_0P}$. (See Figure 6.) The normal vector $\mathbf{n}$ is orthogonal to every vector in the given plane. In particular, $\mathbf{n}$ is orthogonal to $\mathbf{r} - \mathbf{r}_0$ and so we have

$$\boxed{\mathbf{n} \cdot (\mathbf{r} - \mathbf{r}_0) = 0} \tag{4}$$

which can be rewritten as

$$\boxed{\mathbf{n} \cdot \mathbf{r} = \mathbf{n} \cdot \mathbf{r}_0} \tag{5}$$

Either Equation 4 or Equation 5 is called a **vector equation of the plane**.

To obtain a scalar equation for the plane, we write $\mathbf{n} = \langle a, b, c \rangle$, $\mathbf{r} = \langle x, y, z \rangle$, and $\mathbf{r}_0 = \langle x_0, y_0, z_0 \rangle$. Then the vector equation (4) becomes

$$\langle a, b, c \rangle \cdot \langle x - x_0, y - y_0, z - z_0 \rangle = 0$$

or

$$\boxed{a(x - x_0) + b(y - y_0) + c(z - z_0) = 0} \tag{6}$$

Equation 6 is the **scalar equation of the plane through** $P_0(x_0, y_0, z_0)$ **with normal vector** $\mathbf{n} = \langle a, b, c \rangle$.

EXAMPLE 4 Find an equation of the plane through the point $(2, 4, -1)$ with normal vector $\mathbf{n} = \langle 2, 3, 4 \rangle$. Find the intercepts and sketch the plane.

SOLUTION Putting $a = 2$, $b = 3$, $c = 4$, $x_0 = 2$, $y_0 = 4$, and $z_0 = -1$ in Equation 6, we see that an equation of the plane is

$$2(x - 2) + 3(y - 4) + 4(z + 1) = 0$$

or

$$2x + 3y + 4z = 12$$

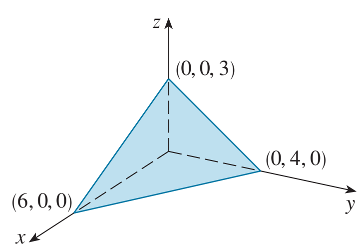


FIGURE 7

To find the x-intercept we set $y = z = 0$ in this equation and obtain $x = 6$. Similarly, the y-intercept is 4 and the z-intercept is 3. This enables us to sketch the portion of the plane that lies in the first octant (see Figure 7).

By collecting terms in Equation 6 as we did in Example 4, we can rewrite the equation of a plane as

$$ax + by + cz + d = 0 \tag{7}$$

where $d = -(ax_0 + by_0 + cz_0)$. Equation 7 is called a **linear equation** in x, y, and z. Conversely, it can be shown that if a, b, and c are not all 0, then the linear equation (7) represents a plane with normal vector $\langle a, b, c\rangle$. (See Exercise 53.)

EXAMPLE 5 Find an equation of the plane that passes through the points $P(1, 3, 2)$, $Q(3, -1, 6)$, and $R(5, 2, 0)$.

▲ Figure 8 shows the portion of the plane in Example 5 that is enclosed by triangle PQR.

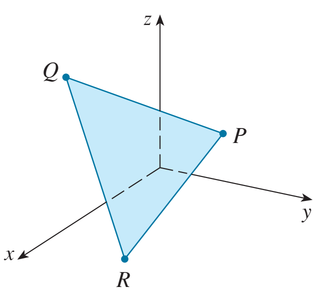


FIGURE 8

SOLUTION The vectors $\mathbf{a}$ and $\mathbf{b}$ corresponding to $\overrightarrow{PQ}$ and $\overrightarrow{PR}$ are

$$\mathbf{a} = \langle 2, -4, 4\rangle \qquad \mathbf{b} = \langle 4, -1, -2\rangle$$

Since both $\mathbf{a}$ and $\mathbf{b}$ lie in the plane, their cross product $\mathbf{a} \times \mathbf{b}$ is orthogonal to the plane and can be taken as the normal vector. Thus

$$\mathbf{n} = \mathbf{a} \times \mathbf{b} = \begin{vmatrix} \mathbf{i} & \mathbf{j} & \mathbf{k} \\ 2 & -4 & 4 \\ 4 & -1 & -2 \end{vmatrix} = 12\mathbf{i} + 20\mathbf{j} + 14\mathbf{k}$$

With the point $P(1, 3, 2)$ and the normal vector $\mathbf{n}$, an equation of the plane is

$$12(x - 1) + 20(y - 3) + 14(z - 2) = 0$$

or

$$6x + 10y + 7z = 50$$ ■

EXAMPLE 6 Find the point at which the line with parametric equations $x = 2 + 3t$, $y = -4t$, $z = 5 + t$ intersects the plane $4x + 5y - 2z = 18$.

SOLUTION We substitute the expressions for x, y, and z from the parametric equations into the equation of the plane:

$$4(2 + 3t) + 5(-4t) - 2(5 + t) = 18$$

This simplifies to $-10t = 20$, so $t = -2$. Therefore, the point of intersection occurs when the parameter value is $t = -2$. Then $x = 2 + 3(-2) = -4$, $y = -4(-2) = 8$, $z = 5 - 2 = 3$ and so the point of intersection is $(-4, 8, 3)$. ■

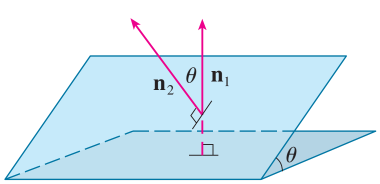


FIGURE 9

Two planes are **parallel** if their normal vectors are parallel. For instance, the planes $x + 2y - 3z = 4$ and $2x + 4y - 6z = 3$ are parallel because their normal vectors are $\mathbf{n}_1 = \langle 1, 2, -3\rangle$ and $\mathbf{n}_2 = \langle 2, 4, -6\rangle$ and $\mathbf{n}_2 = 2\mathbf{n}_1$. If two planes are not parallel, then they intersect in a straight line and the angle between the two planes is defined as the acute angle between their normal vectors (see Figure 9).

EXAMPLE 7
(a) Find the angle between the planes $x + y + z = 1$ and $x - 2y + 3z = 1$.
(b) Find symmetric equations for the line of intersection L of these two planes.

SOLUTION
(a) The normal vectors of these planes are

$$\mathbf{n}_1 = \langle 1, 1, 1\rangle \qquad \mathbf{n}_2 = \langle 1, -2, 3\rangle$$

and so, if θ is the angle between the planes,

$$\cos\theta = \frac{\mathbf{n}_1 \cdot \mathbf{n}_2}{|\mathbf{n}_1||\mathbf{n}_2|} = \frac{1(1) + 1(-2) + 1(3)}{\sqrt{1+1+1}\sqrt{1+4+9}} = \frac{2}{\sqrt{42}}$$

$$\theta = \cos^{-1}\left(\frac{2}{\sqrt{42}}\right) \approx 72^\circ$$

(b) We first need to find a point on L. For instance, we can find the point where the line intersects the xy-plane by setting $z = 0$ in the equations of both planes. This gives the equations $x + y = 1$ and $x - 2y = 1$, whose solution is $x = 1$, $y = 0$. So the point $(1, 0, 0)$ lies on L.

Now we observe that, since L lies in both planes, it is perpendicular to both of the normal vectors. Thus, a vector $\mathbf{v}$ parallel to L is given by the cross product

▲ Another way to find the line of intersection is to solve the equations of the planes for two of the variables in terms of the third, which can be taken as the parameter.

$$\mathbf{v} = \mathbf{n}_1 \times \mathbf{n}_2 = \begin{vmatrix} \mathbf{i} & \mathbf{j} & \mathbf{k} \\ 1 & 1 & 1 \\ 1 & -2 & 3 \end{vmatrix} = 5\mathbf{i} - 2\mathbf{j} - 3\mathbf{k}$$

and so the symmetric equations of L can be written as

$$\frac{x-1}{5} = \frac{y}{-2} = \frac{z}{-3}$$

▲ Figure 10 shows the planes in Example 7 and their line of intersection L.

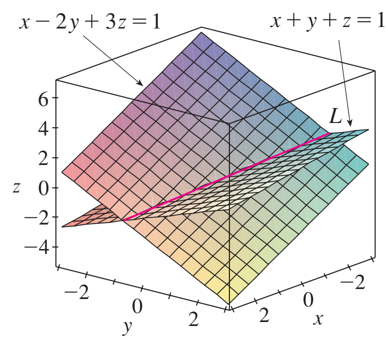


FIGURE 10

NOTE • Since a linear equation in x, y, and z represents a plane and two nonparallel planes intersect in a line, it follows that two linear equations can represent a line. The points (x, y, z) that satisfy both $a_1x + b_1y + c_1z + d_1 = 0$ and $a_2x + b_2y + c_2z + d_2 = 0$ lie on both of these planes, and so the pair of linear equations represents the line of intersection of the planes (if they are not parallel). For instance, in Example 7 the line L was given as the line of intersection of the planes $x + y + z = 1$ and $x - 2y + 3z = 1$. The symmetric equations that we found for L could be written as

$$\frac{x-1}{5} = \frac{y}{-2} \qquad \text{and} \qquad \frac{y}{-2} = \frac{z}{-3}$$

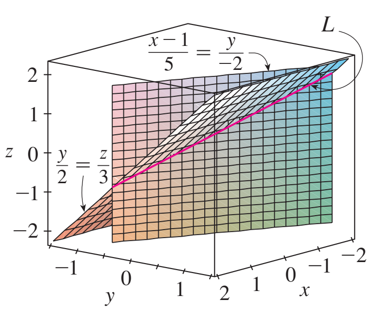


FIGURE 11

▲ Figure 11 shows how the line L in Example 7 can also be regarded as the line of intersection of planes derived from its symmetric equations.

which is again a pair of linear equations. They exhibit L as the line of intersection of the planes $(x - 1)/5 = y/(-2)$ and $y/(-2) = z/(-3)$. (See Figure 11.)

In general, when we write the equations of a line in the symmetric form

$$\frac{x - x_0}{a} = \frac{y - y_0}{b} = \frac{z - z_0}{c}$$

we can regard the line as the line of intersection of the two planes

$$\frac{x - x_0}{a} = \frac{y - y_0}{b} \qquad \text{and} \qquad \frac{y - y_0}{b} = \frac{z - z_0}{c}$$

EXAMPLE 8 Find a formula for the distance D from a point $P_1(x_1, y_1, z_1)$ to the plane $ax + by + cz + d = 0$.

SOLUTION Let $P_0(x_0, y_0, z_0)$ be any point in the given plane and let $\mathbf{b}$ be the vector corresponding to $\overrightarrow{P_0P_1}$. Then

$$\mathbf{b} = \langle x_1 - x_0, y_1 - y_0, z_1 - z_0 \rangle$$

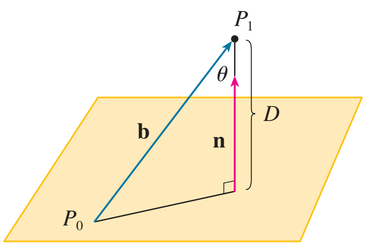


FIGURE 12

From Figure 12 you can see that the distance D from P_1 to the plane is equal to the absolute value of the scalar projection of $\mathbf{b}$ onto the normal vector $\mathbf{n} = \langle a, b, c \rangle$. (See Section 9.3.) Thus

$$\begin{aligned} D = |\operatorname{comp}_{\mathbf{n}} \mathbf{b}| &= \frac{|\mathbf{n} \cdot \mathbf{b}|}{|\mathbf{n}|} \\ &= \frac{|a(x_1 - x_0) + b(y_1 - y_0) + c(z_1 - z_0)|}{\sqrt{a^2 + b^2 + c^2}} \\ &= \frac{|(ax_1 + by_1 + cz_1) - (ax_0 + by_0 + cz_0)|}{\sqrt{a^2 + b^2 + c^2}} \end{aligned}$$

Since P_0 lies in the plane, its coordinates satisfy the equation of the plane and so we have $ax_0 + by_0 + cz_0 + d = 0$. Thus, the formula for D can be written as

8
$$\boxed{D = \frac{|ax_1 + by_1 + cz_1 + d|}{\sqrt{a^2 + b^2 + c^2}}}$$

■

EXAMPLE 9 Find the distance between the parallel planes $10x + 2y - 2z = 5$ and $5x + y - z = 1$.

SOLUTION First we note that the planes are parallel because their normal vectors $\langle 10, 2, -2 \rangle$ and $\langle 5, 1, -1 \rangle$ are parallel. To find the distance D between the planes, we choose any point on one plane and calculate its distance to the other plane. In particular, if we put $y = z = 0$ in the equation of the first plane, we get $10x = 5$ and so $\left(\frac{1}{2}, 0, 0\right)$ is a point in this plane. By Formula 8, the distance between $\left(\frac{1}{2}, 0, 0\right)$ and the plane $5x + y - z - 1 = 0$ is

$$D = \frac{\left|5\left(\frac{1}{2}\right) + 1(0) - 1(0) - 1\right|}{\sqrt{5^2 + 1^2 + (-1)^2}} = \frac{\frac{3}{2}}{3\sqrt{3}} = \frac{\sqrt{3}}{6}$$

So the distance between the planes is $\sqrt{3}/6$. ■

EXAMPLE 10 In Example 3 we showed that the lines

$$\begin{aligned} L_1: \quad & x = 1 + t \qquad y = -2 + 3t \qquad z = 4 - t \\ L_2: \quad & x = 2s \qquad\quad\; y = 3 + s \qquad\quad\; z = -3 + 4s \end{aligned}$$

are skew. Find the distance between them.

SOLUTION Since the two lines L_1 and L_2 are skew, they can be viewed as lying on two parallel planes P_1 and P_2. The distance between L_1 and L_2 is the same as the distance between P_1 and P_2, which can be computed as in Example 9. The common normal vector to both planes must be orthogonal to both $\mathbf{v}_1 = \langle 1, 3, -1 \rangle$ (the direction of L_1) and $\mathbf{v}_2 = \langle 2, 1, 4 \rangle$ (the direction of L_2). So a normal vector is

$$\mathbf{n} = \mathbf{v}_1 \times \mathbf{v}_2 = \begin{vmatrix} \mathbf{i} & \mathbf{j} & \mathbf{k} \\ 1 & 3 & -1 \\ 2 & 1 & 4 \end{vmatrix} = 13\mathbf{i} - 6\mathbf{j} - 5\mathbf{k}$$

If we put $s = 0$ in the equations of L_2, we get the point $(0, 3, -3)$ on L_2 and so an equation for P_2 is

$$13(x - 0) - 6(y - 3) - 5(z + 3) = 0 \qquad \text{or} \qquad 13x - 6y - 5z + 3 = 0$$

If we now set $t = 0$ in the equations for L_1, we get the point $(1, -2, 4)$ on P_1. So the distance between L_1 and L_2 is the same as the distance from $(1, -2, 4)$ to $13x - 6y + 5z + 3 = 0$. By Formula 8, this distance is

$$D = \frac{|13(1) - 6(-2) - 5(4) + 3|}{\sqrt{13^2 + (-6)^2 + (-5)^2}} = \frac{8}{\sqrt{230}} \approx 0.53$$

9.5 Exercises

1. Determine whether each statement is true or false.
(a) Two lines parallel to a third line are parallel.
(b) Two lines perpendicular to a third line are parallel.
(c) Two planes parallel to a third plane are parallel.
(d) Two planes perpendicular to a third plane are parallel.
(e) Two lines parallel to a plane are parallel.
(f) Two lines perpendicular to a plane are parallel.
(g) Two planes parallel to a line are parallel.
(h) Two planes perpendicular to a line are parallel.
(i) Two planes either intersect or are parallel.
(j) Two lines either intersect or are parallel.
(k) A plane and a line either intersect or are parallel.

2–5 ■ Find a vector equation and parametric equations for the line.

2. The line through the point $(1, 0, -3)$ and parallel to the vector $2\mathbf{i} - 4\mathbf{j} + 5\mathbf{k}$

3. The line through the point $(-2, 4, 10)$ and parallel to the vector $\langle 3, 1, -8 \rangle$

4. The line through the origin and parallel to the line $x = 2t$, $y = 1 - t$, $z = 4 + 3t$

5. The line through the point $(1, 0, 6)$ and perpendicular to the plane $x + 3y + z = 5$

6–10 ■ Find parametric equations and symmetric equations for the line.

6. The line through the origin and the point $(1, 2, 3)$

7. The line through the points $(3, 1, -1)$ and $(3, 2, -6)$

8. The line through the points $(-1, 0, 5)$ and $(4, -3, 3)$

9. The line through the points $\left(0, \frac{1}{2}, 1\right)$ and $(2, 1, -3)$

10. The line of intersection of the planes $x + y + z = 1$ and $x + z = 0$

11. Show that the line through the points $(2, -1, -5)$ and $(8, 8, 7)$ is parallel to the line through the points $(4, 2, -6)$ and $(8, 8, 2)$.

12. Show that the line through the points $(0, 1, 1)$ and $(1, -1, 6)$ is perpendicular to the line through the points $(-4, 2, 1)$ and $(-1, 6, 2)$.

13. (a) Find symmetric equations for the line that passes through the point $(0, 2, -1)$ and is parallel to the line with parametric equations $x = 1 + 2t$, $y = 3t$, $z = 5 - 7t$.
(b) Find the points in which the required line in part (a) intersects the coordinate planes.

14. (a) Find parametric equations for the line through $(5, 1, 0)$ that is perpendicular to the plane $2x - y + z = 1$.
(b) In what points does this line intersect the coordinate planes?

15–18 ■ Determine whether the lines L_1 and L_2 are parallel, skew, or intersecting. If they intersect, find the point of intersection.

15. L_1: $\dfrac{x-4}{2} = \dfrac{y+5}{4} = \dfrac{z-1}{-3}$

L_2: $\dfrac{x-2}{1} = \dfrac{y+1}{3} = \dfrac{z}{2}$

16. L_1: $\dfrac{x-1}{2} = \dfrac{y}{1} = \dfrac{z-1}{4}$,

L_2: $\dfrac{x}{1} = \dfrac{y+2}{2} = \dfrac{z+2}{3}$

17. L_1: $x = -6t, \quad y = 1 + 9t, \quad z = -3t$

L_2: $x = 1 + 2s, \quad y = 4 - 3s, \quad z = s$

18. L_1: $x = 1 + t, \quad y = 2 - t, \quad z = 3t$

L_2: $x = 2 - s, \quad y = 1 + 2s, \quad z = 4 + s$

19–28 ■ Find an equation of the plane.

19. The plane through the point $(6, 3, 2)$ and perpendicular to the vector $\langle -2, 1, 5 \rangle$

20. The plane through the point $(4, 0, -3)$ and with normal vector $\mathbf{j} + 2\mathbf{k}$

21. The plane through the origin and parallel to the plane $2x - y + 3z = 1$

22. The plane that contains the line $x = 3 + 2t$, $y = t$, $z = 8 - t$ and is parallel to the plane $2x + 4y + 8z = 17$

23. The plane through the points $(0, 1, 1)$, $(1, 0, 1)$, and $(1, 1, 0)$

24. The plane through the origin and the points $(2, -4, 6)$ and $(5, 1, 3)$

25. The plane that passes through the point $(6, 0, -2)$ and contains the line $x = 4 - 2t$, $y = 3 + 5t$, $z = 7 + 4t$

26. The plane that passes through the point $(1, -1, 1)$ and contains the line with symmetric equations $x = 2y = 3z$

27. The plane that passes through the point $(-1, 2, 1)$ and contains the line of intersection of the planes $x + y - z = 2$ and $2x - y + 3z = 1$

28. The plane that passes through the line of intersection of the planes $x - z = 1$ and $y + 2z = 3$ and is perpendicular to the plane $x + y - 2z = 1$

29–30 ■ Find the point at which the line intersects the given plane.

29. $x = 1 + 2t, \ y = -1, \ z = t; \quad 2x + y - z + 5 = 0$

30. $x = 1 - t, \ y = t, \ z = 1 + t; \quad z = 1 - 2x + y$

31–34 ■ Determine whether the planes are parallel, perpendicular, or neither. If neither, find the angle between them.

31. $x + z = 1, \quad y + z = 1$

32. $-8x - 6y + 2z = 1, \quad z = 4x + 3y$

33. $x + 4y - 3z = 1, \quad -3x + 6y + 7z = 0$

34. $2x + 2y - z = 4, \quad 6x - 3y + 2z = 5$

35. (a) Find symmetric equations for the line of intersection of the planes $x + y - z = 2$ and $3x - 4y + 5z = 6$.
(b) Find the angle between these planes.

36. Find an equation for the plane consisting of all points that are equidistant from the points $(-4, 2, 1)$ and $(2, -4, 3)$.

37. Find an equation of the plane with x-intercept a, y-intercept b, and z-intercept c.

38. (a) Find the point at which the given lines intersect:

$$\mathbf{r} = \langle 1, 1, 0 \rangle + t\langle 1, -1, 2 \rangle$$

and $$\mathbf{r} = \langle 2, 0, 2 \rangle + s\langle -1, 1, 0 \rangle$$

(b) Find an equation of the plane that contains these lines.

39. Find parametric equations for the line through the point $(0, 1, 2)$ that is parallel to the plane $x + y + z = 2$ and perpendicular to the line $x = 1 + t$, $y = 1 - t$, $z = 2t$.

40. Find parametric equations for the line through the point $(0, 1, 2)$ that is perpendicular to the line $x = 1 + t$, $y = 1 - t$, $z = 2t$ and intersects this line.

41. Which of the following four planes are parallel? Are any of them identical?

P_1: $4x - 2y + 6z = 3$ $\qquad$ P_2: $4x - 2y - 2z = 6$

P_3: $-6x + 3y - 9z = 5$ $\qquad$ P_4: $z = 2x - y - 3$

42. Which of the following four lines are parallel? Are any of them identical?

L_1: $x = 1 + t, \quad y = t, \quad z = 2 - 5t$

L_2: $x + 1 = y - 2 = 1 - z$

L_3: $x = 1 + t, \quad y = 4 + t, \quad z = 1 - t$

L_4: $\mathbf{r} = \langle 2, 1, -3 \rangle + t\langle 2, 2, -10 \rangle$

43–44 ■ Use the formula in Exercise 27 in Section 9.4 to find the distance from the point to the given line.

43. $(1, 2, 3); \quad x = 2 + t, \ y = 2 - 3t, \ z = 5t$

44. $(1, 0, -1); \quad x = 5 - t, \ y = 3t, \ z = 1 + 2t$

45–46 ■ Find the distance from the point to the given plane.

45. $(2, 8, 5), \quad x - 2y - 2z = 1$

46. $(3, -2, 7), \quad 4x - 6y + z = 5$

47–48 ■ Find the distance between the given parallel planes.

47. $z = x + 2y + 1, \quad 3x + 6y - 3z = 4$

48. $3x + 6y - 9z = 4, \quad x + 2y - 3z = 1$

49. Show that the distance between the parallel planes $ax + by + cz + d_1 = 0$ and $ax + by + cz + d_2 = 0$ is

$$D = \frac{|d_1 - d_2|}{\sqrt{a^2 + b^2 + c^2}}$$

50. Find equations of the planes that are parallel to the plane $x + 2y - 2z = 1$ and two units away from it.

51. Show that the lines with symmetric equations $x = y = z$ and $x + 1 = y/2 = z/3$ are skew, and find the distance between these lines.

52. Find the distance between the skew lines with parametric equations $x = 1 + t$, $y = 1 + 6t$, $z = 2t$, and $x = 1 + 2s$, $y = 5 + 15s$, $z = -2 + 6s$.

53. If a, b, and c are not all 0, show that the equation $ax + by + cz + d = 0$ represents a plane and $\langle a, b, c \rangle$ is a normal vector to the plane.

Hint: Suppose $a \neq 0$ and rewrite the equation in the form

$$a\left(x + \frac{d}{a}\right) + b(y - 0) + c(z - 0) = 0$$

54. Give a geometric description of each family of planes.
(a) $x + y + z = c$
(b) $x + y + cz = 1$
(c) $y \cos \theta + z \sin \theta = 1$

9.6 Functions and Surfaces

In this section we take a first look at functions of two variables and their graphs, which are surfaces in three-dimensional space. We will give a much more thorough treatment of such functions in Chapter 11.

Functions of Two Variables

The temperature T at a point on the surface of the earth at any given time depends on the longitude x and latitude y of the point. We can think of T as being a function of the two variables x and y, or as a function of the pair (x, y). We indicate this functional dependence by writing $T = f(x, y)$.

The volume V of a circular cylinder depends on its radius r and its height h. In fact, we know that $V = \pi r^2 h$. We say that V is a function of r and h, and we write $V(r, h) = \pi r^2 h$.

Definition A **function f of two variables** is a rule that assigns to each ordered pair of real numbers (x, y) in a set D a unique real number denoted by $f(x, y)$. The set D is the **domain** of f and its **range** is the set of values that f takes on, that is, $\{f(x, y) \mid (x, y) \in D\}$.

We often write $z = f(x, y)$ to make explicit the value taken on by f at the general point (x, y). The variables x and y are **independent variables** and z is the **dependent variable**. [Compare this with the notation $y = f(x)$ for functions of a single variable.]

The domain is a subset of $\mathbb{R}^2$, the xy-plane. We can think of the domain as the set of all possible inputs and the range as the set of all possible outputs. If a function f is given by a formula and no domain is specified, then the domain of f is understood to be the set of all pairs (x, y) for which the given expression is a well-defined real number.

EXAMPLE 1 If $f(x, y) = 4x^2 + y^2$, then $f(x, y)$ is defined for all possible ordered pairs of real numbers (x, y), so the domain is $\mathbb{R}^2$, the entire xy-plane. The range of f is the set $[0, \infty)$ of all nonnegative real numbers. [Notice that $x^2 \geqslant 0$ and $y^2 \geqslant 0$, so $f(x, y) \geqslant 0$ for all x and y.] ■

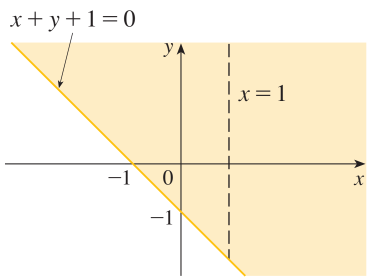


FIGURE 1

Domain of $f(x, y) = \dfrac{\sqrt{x + y + 1}}{x - 1}$

EXAMPLE 2 Find the domains of the following functions and evaluate $f(3, 2)$.

(a) $f(x, y) = \dfrac{\sqrt{x + y + 1}}{x - 1}$ (b) $f(x, y) = x \ln(y^2 - x)$

SOLUTION

(a) $$f(3, 2) = \frac{\sqrt{3 + 2 + 1}}{3 - 1} = \frac{\sqrt{6}}{2}$$

The expression for f makes sense if the denominator is not 0 and the quantity under the square root sign is nonnegative. So the domain of f is

$$D = \{(x, y) \mid x + y + 1 \geqslant 0,\ x \neq 1\}$$

The inequality $x + y + 1 \geqslant 0$, or $y \geqslant -x - 1$, describes the points that lie on or above the line $y = -x - 1$, while $x \neq 1$ means that the points on the line $x = 1$ must be excluded from the domain. (See Figure 1.)

(b) $$f(3, 2) = 3 \ln(2^2 - 3) = 3 \ln 1 = 0$$

Since $\ln(y^2 - x)$ is defined only when $y^2 - x > 0$, that is, $x < y^2$, the domain of f is $D = \{(x, y) \mid x < y^2\}$. This is the set of points to the left of the parabola $x = y^2$. (See Figure 2.) ■

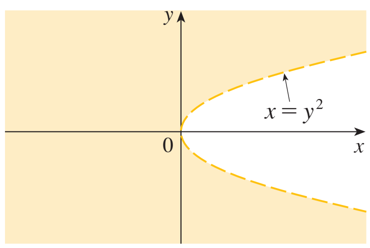


FIGURE 2

Domain of $f(x, y) = x \ln(y^2 - x)$

Not all functions can be represented by explicit formulas. The function in the next example is described verbally and by numerical estimates of its values.

EXAMPLE 3 The wave heights h (in feet) in the open sea depend mainly on the speed v of the wind (in knots) and the length of time t (in hours) that the wind has been blowing at that speed. So h is a function of v and t and we can write $h = f(v, t)$. Observations and measurements have been made by meteorologists and oceanographers and are recorded in Table 1.

TABLE 1

Wave heights (in feet) produced by different wind speeds for various lengths of time

Duration (hours)

Wind speed (knots)	v \ t	5	10	15	20	30	40	50
	10	2	2	2	2	2	2	2
	15	4	4	5	5	5	5	5
	20	5	7	8	8	9	9	9
	30	9	13	16	17	18	19	19
	40	14	21	25	28	31	33	33
	50	19	29	36	40	45	48	50
	60	24	37	47	54	62	67	69

For instance, the table indicates that if the wind has been blowing at 50 knots for 30 hours, then the wave heights are estimated to be 45 ft, so

$$f(50, 30) \approx 45$$

The domain of this function h is given by $v \geqslant 0$ and $t \geqslant 0$. Although there is no exact formula for h in terms of v and t, we will see that the operations of calculus can still be carried out for such an experimentally defined function. ■

Graphs

One way of visualizing the behavior of a function of two variables is to consider its graph.

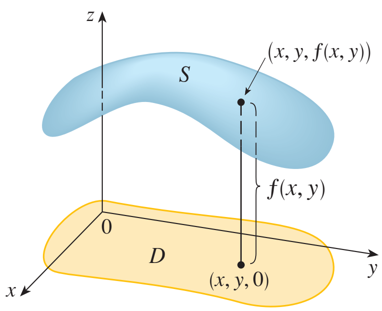


FIGURE 3

Definition If f is a function of two variables with domain D, then the **graph** of f is the set of all points (x, y, z) in $\mathbb{R}^3$ such that $z = f(x, y)$ and (x, y) is in D.

Just as the graph of a function f of one variable is a curve C with equation $y = f(x)$, so the graph of a function f of two variables is a surface S with equation $z = f(x, y)$. We can visualize the graph S of f as lying directly above or below its domain D in the xy-plane (see Figure 3).

EXAMPLE 4 Sketch the graph of the function $f(x, y) = 6 - 3x - 2y$.

SOLUTION The graph of f has the equation $z = 6 - 3x - 2y$, or $3x + 2y + z = 6$, which represents a plane. By finding the intercepts (as in Example 4 in Section 9.5), we sketch the portion of this graph that lies in the first octant in Figure 4. ■

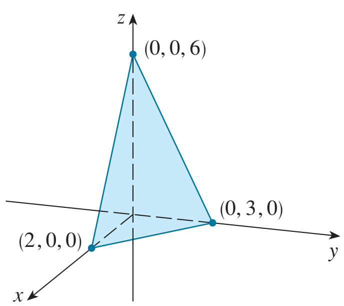


FIGURE 4

The function in Example 4 is a special case of the function

$$f(x, y) = ax + by + c$$

which is called a **linear function**. The graph of such a function has the equation $z = ax + by + c$, or $ax + by - z + c = 0$, so it is a plane. In much the same way that linear functions of one variable are important in single-variable calculus, we will see that linear functions of two variables play a central role in multivariable calculus.

EXAMPLE 5 Sketch the graph of the function $f(x, y) = x^2$.

SOLUTION Notice that, no matter what value we give y, the value of $f(x, y)$ is always x^2. The equation of the graph is $z = x^2$, which doesn't involve y. This means that any vertical plane with equation $y = k$ (parallel to the xz-plane) intersects the graph in a curve with equation $z = x^2$, that is, a parabola. Figure 5 shows how the graph is formed by taking the parabola $z = x^2$ in the xz-plane and moving it in the direction of the y-axis. So the graph is a surface, called a **parabolic cylinder**, made up of infinitely many shifted copies of the same parabola. ■

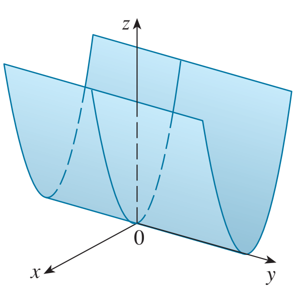


FIGURE 5
The graph of $f(x, y) = x^2$ is the parabolic cylinder $z = x^2$.

In sketching the graphs of functions of two variables, it's often useful to start by determining the shapes of cross-sections (slices) of the graph. For example, if we keep x fixed by putting $x = k$ (a constant) and letting y vary, the result is a function of one variable $z = f(k, y)$, whose graph is the curve that results when we intersect the surface $z = f(x, y)$ with the vertical plane $x = k$. In a similar fashion we can slice the surface with the vertical plane $y = k$ and look at the curves $z = f(x, k)$. We can also slice with horizontal planes $z = k$. All three types of curves are called **traces** (or cross-sections) of the surface $z = f(x, y)$.

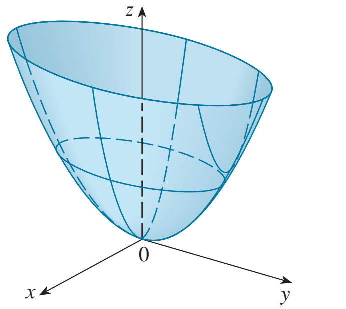


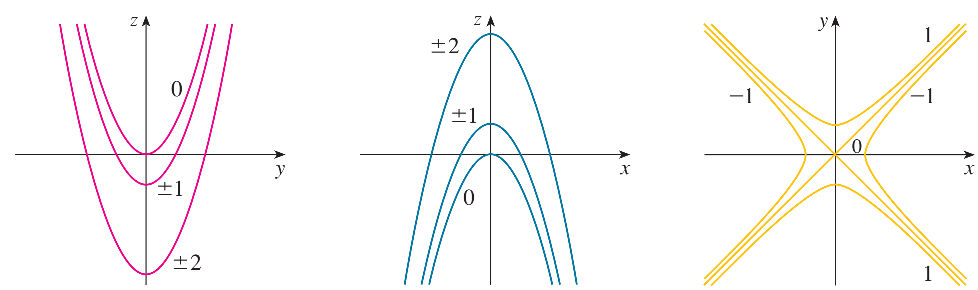
FIGURE 6
The graph of $f(x, y) = 4x^2 + y^2$ is the elliptic paraboloid $z = 4x^2 + y^2$. Horizontal traces are ellipses; vertical traces are parabolas.

EXAMPLE 6 Use traces to sketch the graph of the function $f(x, y) = 4x^2 + y^2$.

SOLUTION The equation of the graph is $z = 4x^2 + y^2$. If we put $x = 0$, we get $z = y^2$, so the yz-plane intersects the surface in a parabola. If we put $x = k$ (a constant), we get $z = y^2 + 4k^2$. This means that if we slice the graph with any plane parallel to the yz-plane, we obtain a parabola that opens upward. Similarly, if $y = k$, the trace is $z = 4x^2 + k^2$, which is again a parabola that opens upward. If we put $z = k$, we get the horizontal traces $4x^2 + y^2 = k$, which we recognize as a family of ellipses. Knowing the shapes of the traces, we can sketch the graph of f in Figure 6. Because of the elliptical and parabolic traces, the surface $z = 4x^2 + y^2$ is called an **elliptic paraboloid**. ■

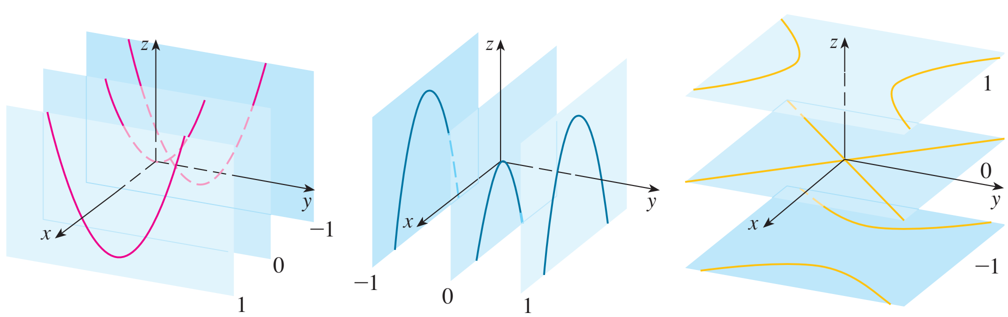
EXAMPLE 7 Sketch the graph of $f(x, y) = y^2 - x^2$.

SOLUTION The traces in the vertical planes $x = k$ are the parabolas $z = y^2 - k^2$, which open upward. The traces in $y = k$ are the parabolas $z = -x^2 + k^2$, which open downward. The horizontal traces are $y^2 - x^2 = k$, a family of hyperbolas. We draw the families of traces in Figure 7 and we show how the traces appear when placed in their correct planes in Figure 8.



Traces in $x = k$ are $z = y^2 - k^2$ Traces in $y = k$ are $z = -x^2 + k^2$ Traces in $z = k$ are $y^2 - x^2 = k$

FIGURE 7
Vertical traces are parabolas; horizontal traces are hyperbolas. All traces are labeled with the value of k.



Traces in $x = k$ Traces in $y = k$ Traces in $z = k$

FIGURE 8
Traces moved to their correct planes

In Figure 9 we fit together the traces from Figure 8 together to form the surface $z = y^2 - x^2$, a **hyperbolic paraboloid**. Notice that the shape of the surface near the origin resembles that of a saddle. This surface will be investigated further in Section 11.7 when we discuss saddle points.

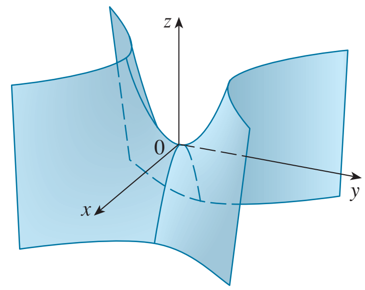
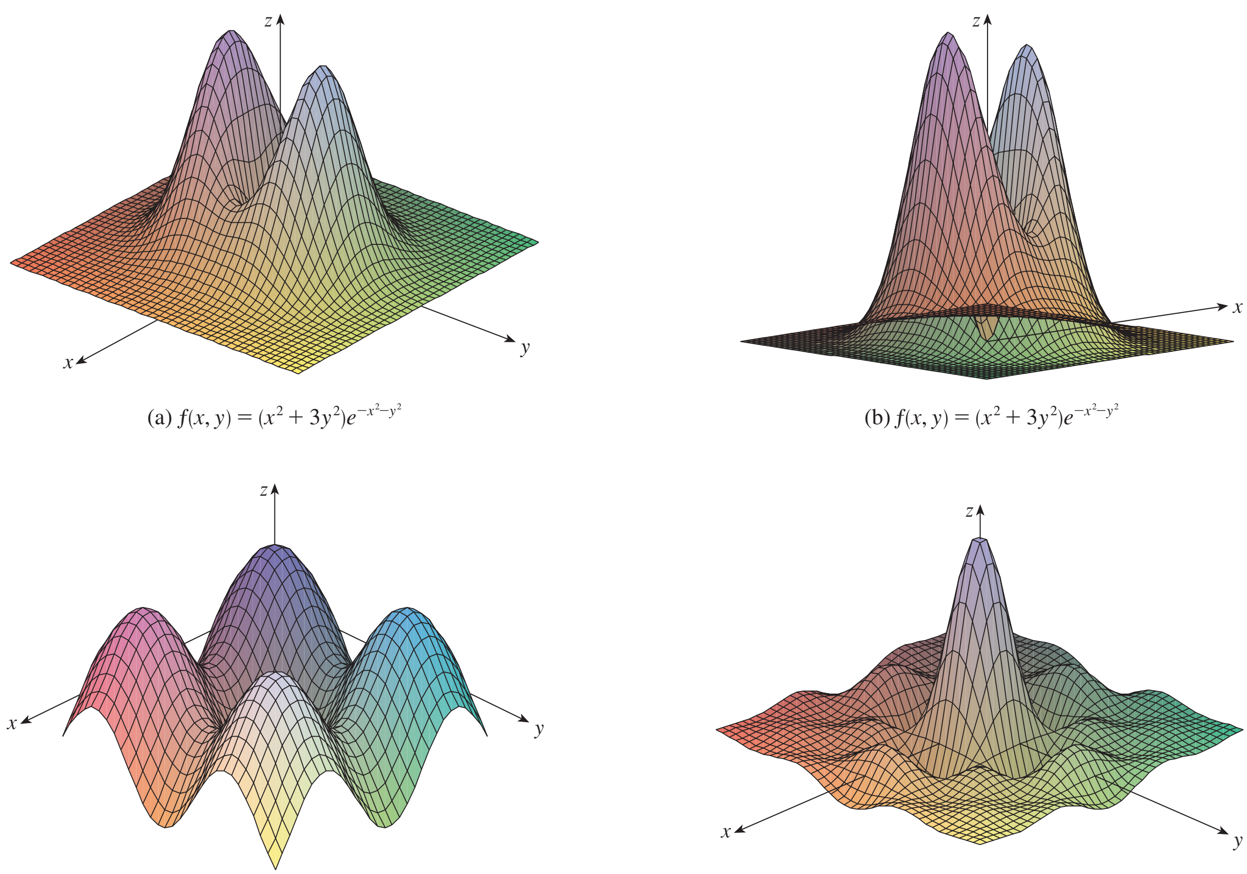


FIGURE 9
The graph of $f(x, y) = y^2 - x^2$ is the hyperbolic paraboloid $z = y^2 - x^2$.

The idea of using traces to draw a surface is employed in three-dimensional graphing software for computers. In most such software, traces in the vertical planes $x = k$ and $y = k$ are drawn for equally spaced values of k and parts of the graph are eliminated using hidden line removal. Figure 10 shows computer-generated graphs of several functions. Notice that we get an especially good picture of a function when rotation is used to give views from different vantage points. In parts (a) and (b) the graph of f is very flat and close to the xy-plane except near the origin; this is because $e^{-x^2-y^2}$ is very small when x or y is large.



(a) $f(x, y) = (x^2 + 3y^2)e^{-x^2-y^2}$

(b) $f(x, y) = (x^2 + 3y^2)e^{-x^2-y^2}$

(c) $f(x, y) = \sin x + \sin y$

(d) $f(x, y) = \dfrac{\sin x \sin y}{xy}$

FIGURE 10

Quadric Surfaces

The graph of a second-degree equation in three variables x, y, and z is called a **quadric surface**. We have already sketched the quadric surfaces $z = 4x^2 + y^2$ (an elliptic paraboloid) and $z = y^2 - x^2$ (a hyperbolic paraboloid) in Figures 6 and 9. In the next example we investigate a quadric surface called an *ellipsoid*.

EXAMPLE 8 Sketch the quadric surface with equation

$$x^2 + \frac{y^2}{9} + \frac{z^2}{4} = 1$$

SOLUTION The trace in the xy-plane ($z = 0$) is $x^2 + y^2/9 = 1$, which we recognize as an equation of an ellipse. In general, the horizontal trace in the plane $z = k$ is

$$x^2 + \frac{y^2}{9} = 1 - \frac{k^2}{4} \qquad z = k$$

which is an ellipse, provided that $k^2 < 4$, that is, $-2 < k < 2$.

Similarly, the vertical traces are also ellipses:

$$\frac{y^2}{9} + \frac{z^2}{4} = 1 - k^2 \qquad x = k \qquad (\text{if } -1 < k < 1)$$

$$x^2 + \frac{z^2}{4} = 1 - \frac{k^2}{9} \qquad y = k \qquad (\text{if } -3 < k < 3)$$

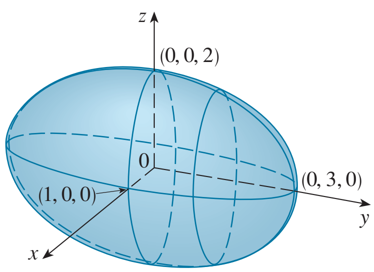


FIGURE 11

The ellipsoid $x^2 + \frac{y^2}{9} + \frac{z^2}{4} = 1$

Figure 11 shows how drawing some traces indicates the shape of the surface. It's called an **ellipsoid** because all of its traces are ellipses. Notice that it is symmetric with respect to each coordinate plane; this is a reflection of the fact that its equation involves only even powers of x, y, and z. ■

The ellipsoid in Example 8 is *not* the graph of a function because some vertical lines (such as the z-axis) intersect it more than once. But the top and bottom halves *are* graphs of functions. In fact, if we solve the equation of the ellipsoid for z, we get

$$z^2 = 4\left(1 - x^2 - \frac{y^2}{9}\right) \qquad z = \pm 2\sqrt{1 - x^2 - \frac{y^2}{9}}$$

So the graphs of the functions

$$f(x, y) = 2\sqrt{1 - x^2 - \frac{y^2}{9}} \qquad \text{and} \qquad g(x, y) = -2\sqrt{1 - x^2 - \frac{y^2}{9}}$$

are the top and bottom halves of the ellipsoid (see Figure 12). The domain of both f and g is the set of all points (x, y) such that

$$1 - x^2 - \frac{y^2}{9} \geqslant 0 \iff x^2 + \frac{y^2}{9} \leqslant 1$$

so the domain is the set of all points that lie on or inside the ellipse $x^2 + y^2/9 = 1$.

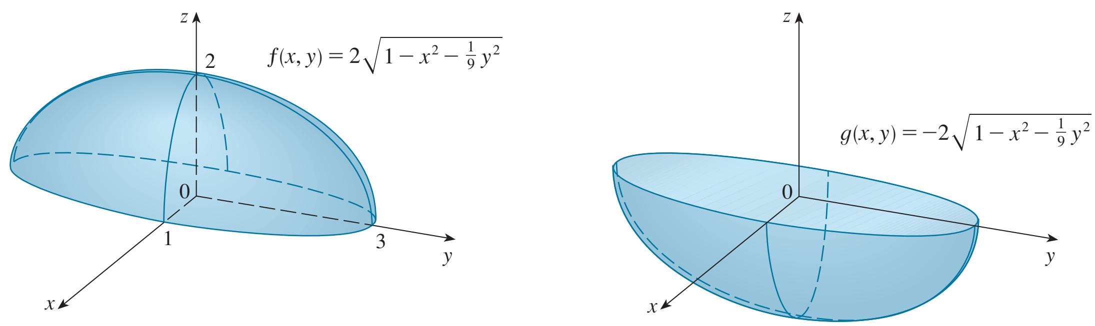
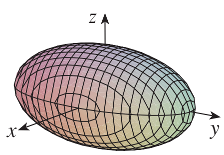
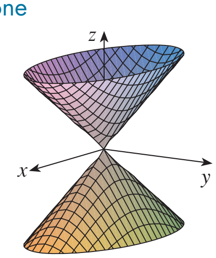
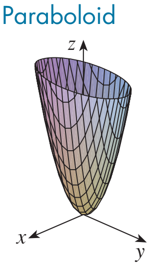
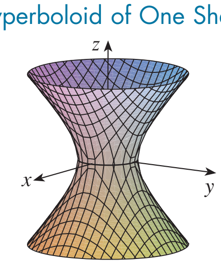
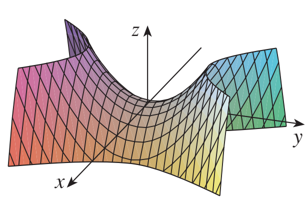
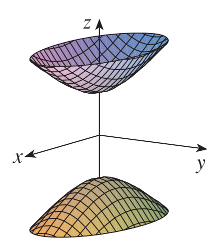


FIGURE 12

Table 2 shows computer-drawn graphs of the six basic types of quadric surfaces in standard form. All surfaces are symmetric with respect to the z-axis. If a quadric surface is symmetric about a different axis, its equation changes accordingly.

TABLE 2 Graphs of quadric surfaces

Surface	Equation	Surface	Equation
Ellipsoid 	$\dfrac{x^2}{a^2} + \dfrac{y^2}{b^2} + \dfrac{z^2}{c^2} = 1$ All traces are ellipses. If $a = b = c$, the ellipsoid is a sphere.	Cone 	$\dfrac{z^2}{c^2} = \dfrac{x^2}{a^2} + \dfrac{y^2}{b^2}$ Horizontal traces are ellipses. Vertical traces in the planes $x = k$ and $y = k$ are hyperbolas if $k \neq 0$ but are pairs of lines if $k = 0$.
Elliptic Paraboloid 	$\dfrac{z}{c} = \dfrac{x^2}{a^2} + \dfrac{y^2}{b^2}$ Horizontal traces are ellipses. Vertical traces are parabolas. The variable raised to the first power indicates the axis of the paraboloid.	Hyperboloid of One Sheet 	$\dfrac{x^2}{a^2} + \dfrac{y^2}{b^2} - \dfrac{z^2}{c^2} = 1$ Horizontal traces are ellipses. Vertical traces are hyperbolas. The axis of symmetry corresponds to the variable whose coefficient is negative.
Hyperbolic Paraboloid 	$\dfrac{z}{c} = \dfrac{x^2}{a^2} - \dfrac{y^2}{b^2}$ Horizontal traces are hyperbolas. Vertical traces are parabolas. The case where $c < 0$ is illustrated.	Hyperboloid of Two Sheets 	$-\dfrac{x^2}{a^2} - \dfrac{y^2}{b^2} + \dfrac{z^2}{c^2} = 1$ Horizontal traces in $z = k$ are ellipses if $k > c$ or $k < -c$. Vertical traces are hyperbolas. The two minus signs indicate two sheets.

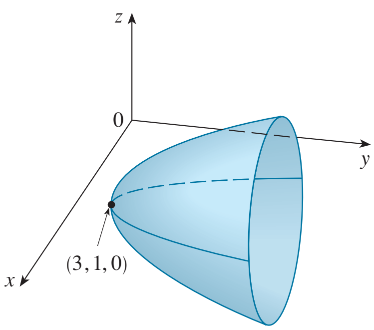


FIGURE 13
$x^2 + 2z^2 - 6x - y + 10 = 0$

EXAMPLE 9 Classify the quadric surface $x^2 + 2z^2 - 6x - y + 10 = 0$.

SOLUTION By completing the square we rewrite the equation as

$$y - 1 = (x - 3)^2 + 2z^2$$

Comparing this equation with Table 2, we see that it represents an elliptic paraboloid. Here, however, the axis of the paraboloid is parallel to the y-axis, and it has been shifted so that its vertex is the point $(3, 1, 0)$. The traces in the plane $y = k$ $(k > 1)$ are the ellipses

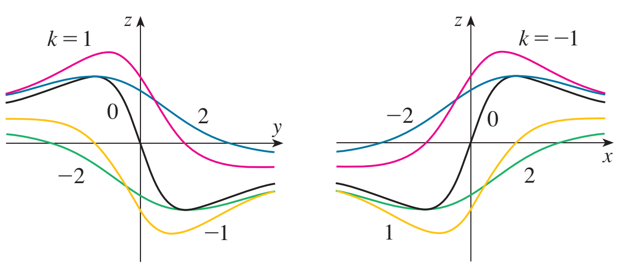
$$(x - 3)^2 + 2z^2 = k - 1 \qquad y = k$$

The trace in the xy-plane is the parabola with equation $y = 1 + (x - 3)^2$, $z = 0$. The paraboloid is sketched in Figure 13. ■

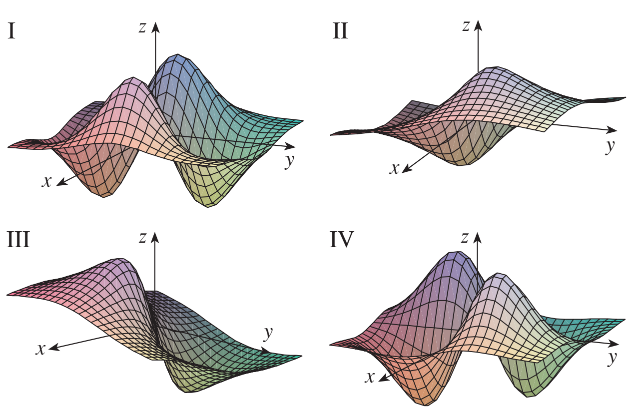
9.6 Exercises

1. In Example 3 we considered the function $h = f(v, t)$, where h is the height of waves produced by wind at speed v for a time t. Use Table 1 to answer the following questions.
(a) What is the value of $f(40, 15)$? What is its meaning?
(b) What is the meaning of the function $h = f(30, t)$? Describe the behavior of this function.
(c) What is the meaning of the function $h = f(v, 30)$? Describe the behavior of this function.

2. The figure shows vertical traces for a function $z = f(x, y)$. Which one of the graphs I–IV has these traces? Explain.



Traces in $x = k$ Traces in $y = k$



3. Let $f(x, y) = x^2 e^{3xy}$.
(a) Evaluate $f(2, 0)$.
(b) Find the domain of f.
(c) Find the range of f.

4. Let $f(x, y) = \ln(x + y - 1)$.
(a) Evaluate $f(1, 1)$.
(b) Evaluate $f(e, 1)$.
(c) Find and sketch the domain of f.
(d) Find the range of f.

5–8 ■ Find and sketch the domain of the function.

5. $f(x, y) = \sqrt{x + y}$ **6.** $f(x, y) = \sqrt{x} + \sqrt{y}$

7. $f(x, y) = \dfrac{\sqrt{y - x^2}}{1 - x^2}$

8. $f(x, y) = \sqrt{x^2 + y^2 - 1} + \ln(4 - x^2 - y^2)$

9–13 ■ Sketch the graph of the function.

9. $f(x, y) = 3$ **10.** $f(x, y) = x$

11. $f(x, y) = 1 - x - y$ **12.** $f(x, y) = \sin y$

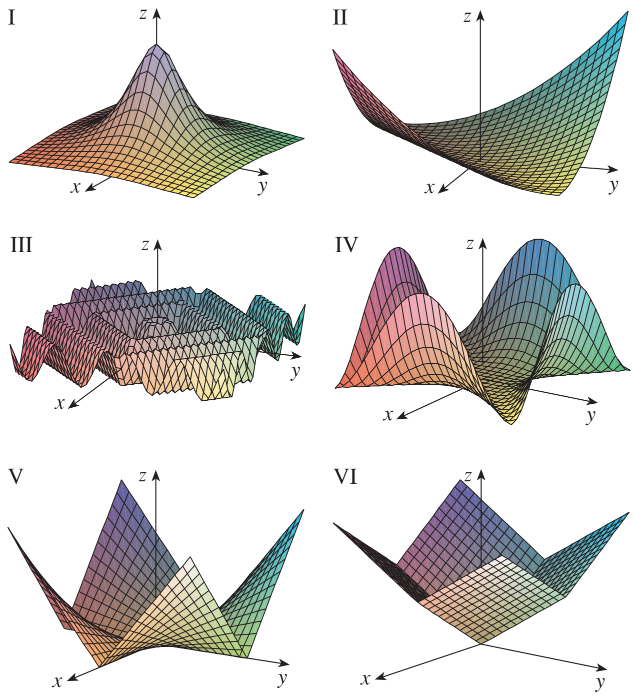
13. $f(x, y) = 1 - x^2$

14. (a) Find the traces of the function $f(x, y) = x^2 + y^2$ in the planes $x = k$, $y = k$, and $z = k$. Use these traces to sketch the graph.
(b) Sketch the graph of $g(x, y) = -x^2 - y^2$. How is it related to the graph of f?
(c) Sketch the graph of $h(x, y) = 3 - x^2 - y^2$. How is it related to the graph of g?

15. Match the function with its graph (labeled I–VI). Give reasons for your choices.
(a) $f(x, y) = |x| + |y|$ (b) $f(x, y) = |xy|$

(c) $f(x, y) = \dfrac{1}{1 + x^2 + y^2}$ (d) $f(x, y) = (x^2 - y^2)^2$

(e) $f(x, y) = (x - y)^2$ (f) $f(x, y) = \sin(|x| + |y|)$



16–18 ■ Use traces to sketch the graph of the function.

16. $f(x, y) = \sqrt{16 - x^2 - 16y^2}$

17. $f(x, y) = x^2 + 9y^2$ **18.** $f(x, y) = x^2 - y^2$

19–20 ■ Use traces to sketch the surface.

19. $y = z^2 - x^2$ **20.** $y = x^2 + z^2$

21–22 ■ Classify the surface by comparing with one of the standard forms in Table 2. Then sketch its graph.

21. $x = 4y^2 + z^2 - 4z + 4$

22. $x^2 + 4y^2 + z^2 - 2x = 0$

23. (a) What does the equation $x^2 + y^2 = 1$ represent as a curve in $\mathbb{R}^2$?
(b) What does it represent as a surface in $\mathbb{R}^3$?
(c) What does the equation $x^2 + z^2 = 1$ represent?

24. (a) Identify the traces of the surface $z^2 = x^2 + y^2$.
(b) Sketch the surface.
(c) Sketch the graphs of the functions $f(x, y) = \sqrt{x^2 + y^2}$ and $g(x, y) = -\sqrt{x^2 + y^2}$.

25. (a) Find and identify the traces of the quadric surface $x^2 + y^2 - z^2 = 1$ and explain why the graph looks like the graph of the hyperboloid of one sheet in Table 2.
(b) If we change the equation in part (a) to $x^2 - y^2 + z^2 = 1$, how is the graph affected?
(c) What if we change the equation in part (a) to $x^2 + y^2 + 2y - z^2 = 0$?

26. (a) Find and identify the traces of the quadric surface $-x^2 - y^2 + z^2 = 1$ and explain why the graph looks like the graph of the hyperboloid of two sheets in Table 2.
(b) If the equation in part (a) is changed to $x^2 - y^2 - z^2 = 1$, what happens to the graph? Sketch the new graph.

27–28 ■ Use a computer to graph the function using various domains and viewpoints. Get a printout that gives a good view of the "peaks and valleys." Would you say the function has a maximum value? Can you identify any points on the graph that you might consider to be "local maximum points"? What about "local minimum points"?

27. $f(x, y) = 3x - x^4 - 4y^2 - 10xy$

28. $f(x, y) = xye^{-x^2-y^2}$

29–30 ■ Use a computer to graph the function using various domains and viewpoints. Comment on the limiting behavior of the function. What happens as both x and y become large? What happens as (x, y) approaches the origin?

29. $f(x, y) = \dfrac{x + y}{x^2 + y^2}$ **30.** $f(x, y) = \dfrac{xy}{x^2 + y^2}$

31. Graph the surfaces $z = x^2 + y^2$ and $z = 1 - y^2$ on a common screen using the domain $|x| \leqslant 1.2$, $|y| \leqslant 1.2$ and observe the curve of intersection of these surfaces. Show that the projection of this curve onto the xy-plane is an ellipse.

32. Show that the curve of intersection of the surfaces $x^2 + 2y^2 - z^2 + 3x = 1$ and $2x^2 + 4y^2 - 2z^2 - 5y = 0$ lies in a plane.

33. Show that if the point (a, b, c) lies on the hyperbolic paraboloid $z = y^2 - x^2$, then the lines with parametric equations $x = a + t$, $y = b + t$, $z = c + 2(b - a)t$ and $x = a + t$, $y = b - t$, $z = c - 2(b + a)t$ both lie entirely on this paraboloid. (This shows that the hyperbolic paraboloid is what is called a **ruled surface**; that is, it can be generated by the motion of a straight line. In fact, this exercise shows that through each point on the hyperbolic paraboloid there are two generating lines. The only other quadric surfaces that are ruled surfaces are cylinders, cones, and hyperboloids of one sheet.)

34. Find an equation for the surface consisting of all points P for which the distance from P to the x-axis is twice the distance from P to the yz-plane. Identify the surface.

9.7 Cylindrical and Spherical Coordinates

In plane geometry the polar coordinate system is used to give a convenient description of certain curves and regions. (See Appendix H.) In three dimensions there are two coordinate systems that are similar to polar coordinates and give convenient descriptions of some commonly occurring surfaces and solids. They will be especially useful in Chapter 12 when we compute volumes and triple integrals.

Cylindrical Coordinates

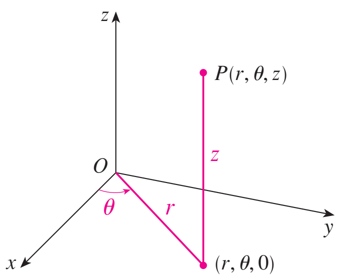


FIGURE 1
The cylindrical coordinates of a point

In the **cylindrical coordinate system**, a point P in three-dimensional space is represented by the ordered triple (r, θ, z), where r and θ are polar coordinates of the projection of P onto the xy-plane and z is the directed distance from the xy-plane to P (see Figure 1).

To convert from cylindrical to rectangular coordinates we use the equations

1
$$\boxed{x = r\cos\theta \qquad y = r\sin\theta \qquad z = z}$$

whereas to convert from rectangular to cylindrical coordinates we use

2
$$\boxed{r^2 = x^2 + y^2 \qquad \tan\theta = \frac{y}{x} \qquad z = z}$$

These equations follow from Equations 1 and 2 in Appendix H.1.

EXAMPLE 1

(a) Plot the point with cylindrical coordinates $(2, 2\pi/3, 1)$ and find its rectangular coordinates.
(b) Find cylindrical coordinates of the point with rectangular coordinates $(3, -3, -7)$.

SOLUTION

(a) The point with cylindrical coordinates $(2, 2\pi/3, 1)$ is plotted in Figure 2. From Equations 1, its rectangular coordinates are

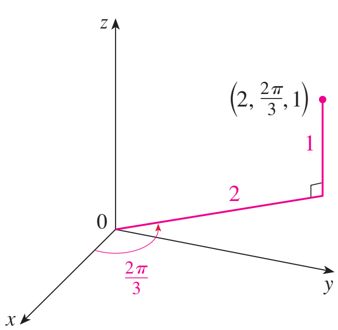


FIGURE 2

$$x = 2\cos\frac{2\pi}{3} = 2\left(-\frac{1}{2}\right) = -1$$

$$y = 2\sin\frac{2\pi}{3} = 2\left(\frac{\sqrt{3}}{2}\right) = \sqrt{3}$$

$$z = 1$$

Thus, the point is $\left(-1, \sqrt{3}, 1\right)$ in rectangular coordinates.

(b) From Equations 2 we have

$$r = \sqrt{3^2 + (-3)^2} = 3\sqrt{2}$$

$$\tan\theta = \frac{-3}{3} = -1 \qquad \text{so} \qquad \theta = \frac{7\pi}{4} + 2n\pi$$

$$z = -7$$

Therefore, one set of cylindrical coordinates is $(3\sqrt{2}, 7\pi/4, -7)$. Another is $(3\sqrt{2}, -\pi/4, -7)$. As with polar coordinates, there are infinitely many choices. ■

Cylindrical coordinates are useful in problems that involve symmetry about an axis, and the z-axis is chosen to coincide with this axis of symmetry. For instance, the axis of the circular cylinder with Cartesian equation $x^2 + y^2 = c^2$ is the z-axis. In cylindrical coordinates this cylinder has the very simple equation $r = c$. (See Figure 3.) This is the reason for the name "cylindrical" coordinates.

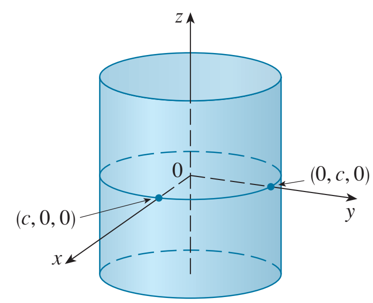


FIGURE 3
$r = c$, a cylinder

EXAMPLE 2 Describe the surface whose equation in cylindrical coordinates is $z = r$.

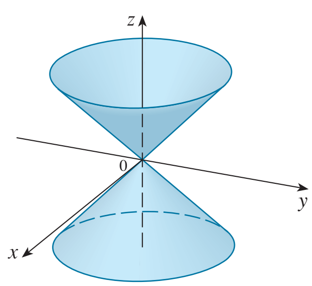


FIGURE 4
$z = r$, a cone

SOLUTION The equation says that the z-value, or height, of each point on the surface is the same as r, the distance from the point to the z-axis. Because θ doesn't appear, it can vary. So any horizontal trace in the plane $z = k$ $(k > 0)$ is a circle of radius k. These traces suggest that the surface is a cone. This prediction can be confirmed by converting the equation to rectangular coordinates. From the first equation in (2) we have

$$z^2 = r^2 = x^2 + y^2$$

We recognize the equation $z^2 = x^2 + y^2$ (by comparison with Table 2 in Section 9.6) as being a circular cone whose axis is the z-axis (see Figure 4). ■

EXAMPLE 3 Find an equation in cylindrical coordinates for the ellipsoid $4x^2 + 4y^2 + z^2 = 1$.

SOLUTION Since $r^2 = x^2 + y^2$ from Equations 2, we have

$$z^2 = 1 - 4(x^2 + y^2) = 1 - 4r^2$$

So an equation of the ellipsoid in cylindrical coordinates is $z^2 = 1 - 4r^2$. ■

Spherical Coordinates

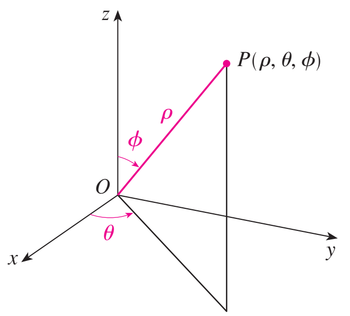


FIGURE 5
The spherical coordinates of a point

The **spherical coordinates** (ρ, θ, ϕ) of a point P in space are shown in Figure 5, where $\rho = |OP|$ is the distance from the origin to P, θ is the same angle as in cylindrical coordinates, and ϕ is the angle between the positive z-axis and the line segment OP. Note that

$$\rho \geqslant 0 \qquad 0 \leqslant \phi \leqslant \pi$$

The spherical coordinate system is especially useful in problems where there is symmetry about a point, and the origin is placed at this point. For example, the sphere with center the origin and radius c has the simple equation $\rho = c$ (see Figure 6); this is the reason for the name "spherical" coordinates. The graph of the equation $\theta = c$ is a vertical half-plane (see Figure 7), and the equation $\phi = c$ represents a half-cone with the z-axis as its axis (see Figure 8).

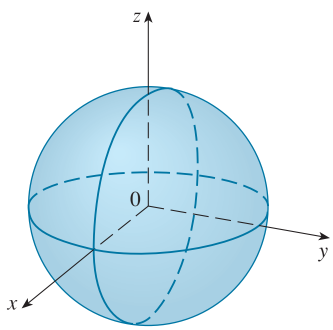


FIGURE 6 $\rho = c$, a sphere

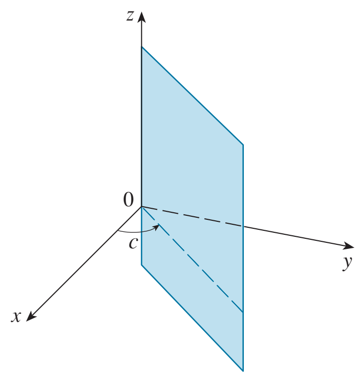
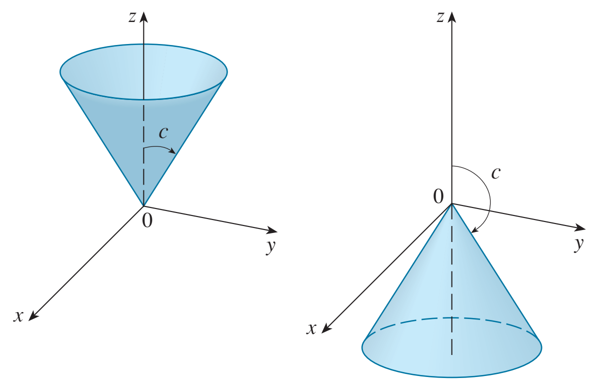


FIGURE 7 $\theta = c$, a half-plane



$0 < c < \pi/2$ $\qquad$ $\pi/2 < c < \pi$

FIGURE 8 $\phi = c$, a half-cone

The relationship between rectangular and spherical coordinates can be seen from Figure 9. From triangles OPQ and OPP' we have

$$z = \rho \cos \phi \qquad r = \rho \sin \phi$$

But $x = r \cos \theta$ and $y = r \sin \theta$, so to convert from spherical to rectangular coordinates, we use the equations

3 $$\boxed{x = \rho \sin \phi \cos \theta \qquad y = \rho \sin \phi \sin \theta \qquad z = \rho \cos \phi}$$

Also, the distance formula shows that

4 $$\boxed{\rho^2 = x^2 + y^2 + z^2}$$

We use this equation in converting from rectangular to spherical coordinates.

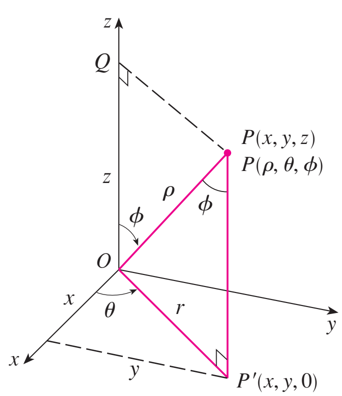


FIGURE 9

EXAMPLE 4 The point $(2, \pi/4, \pi/3)$ is given in spherical coordinates. Plot the point and find its rectangular coordinates.

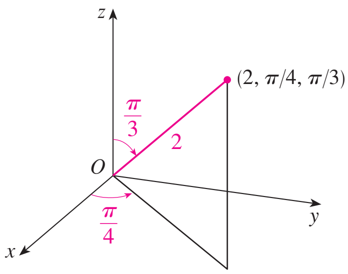


FIGURE 10

SOLUTION We plot the point in Figure 10. From Equations 3 we have

$$x = \rho \sin\phi \cos\theta = 2 \sin\frac{\pi}{3} \cos\frac{\pi}{4} = 2\left(\frac{\sqrt{3}}{2}\right)\left(\frac{1}{\sqrt{2}}\right) = \sqrt{\frac{3}{2}}$$

$$y = \rho \sin\phi \sin\theta = 2 \sin\frac{\pi}{3} \sin\frac{\pi}{4} = 2\left(\frac{\sqrt{3}}{2}\right)\left(\frac{1}{\sqrt{2}}\right) = \sqrt{\frac{3}{2}}$$

$$z = \rho \cos\phi = 2 \cos\frac{\pi}{3} = 2\left(\tfrac{1}{2}\right) = 1$$

Thus, the point $(2, \pi/4, \pi/3)$ is $\left(\sqrt{3/2}, \sqrt{3/2}, 1\right)$ in rectangular coordinates. ■

EXAMPLE 5 The point $\left(0, 2\sqrt{3}, -2\right)$ is given in rectangular coordinates. Find spherical coordinates for this point.

SOLUTION From Equation 4 we have

$$\rho = \sqrt{x^2 + y^2 + z^2} = \sqrt{0 + 12 + 4} = 4$$

and so Equations 3 give

$$\cos\phi = \frac{z}{\rho} = \frac{-2}{4} = -\frac{1}{2} \qquad \phi = \frac{2\pi}{3}$$

$$\cos\theta = \frac{x}{\rho \sin\phi} = 0 \qquad \theta = \frac{\pi}{2}$$

$\left(\text{Note that } \theta \neq 3\pi/2 \text{ because } y = 2\sqrt{3} > 0.\right)$ Therefore, spherical coordinates of the given point are $(4, \pi/2, 2\pi/3)$. ■

EXAMPLE 6 Find an equation in spherical coordinates for the hyperboloid of two sheets with equation $x^2 - y^2 - z^2 = 1$.

SOLUTION Substituting the expressions in Equations 3 into the given equation, we have

$$\rho^2 \sin^2\phi \cos^2\theta - \rho^2 \sin^2\phi \sin^2\theta - \rho^2 \cos^2\phi = 1$$

$$\rho^2[\sin^2\phi\,(\cos^2\theta - \sin^2\theta) - \cos^2\phi] = 1$$

or

$$\rho^2(\sin^2\phi \cos 2\theta - \cos^2\phi) = 1$$ ■

EXAMPLE 7 Find a rectangular equation for the surface whose spherical equation is $\rho = \sin\theta \sin\phi$.

SOLUTION From Equations 4 and 3 we have

$$x^2 + y^2 + z^2 = \rho^2 = \rho \sin\theta \sin\phi = y$$

or

$$x^2 + \left(y - \tfrac{1}{2}\right)^2 + z^2 = \tfrac{1}{4}$$

which is the equation of a sphere with center $\left(0, \tfrac{1}{2}, 0\right)$ and radius $\tfrac{1}{2}$. ■

EXAMPLE 8 Use a computer to draw a picture of the solid that remains when a hole of radius 3 is drilled through the center of a sphere of radius 4.

SOLUTION To keep the equations simple, let's choose the coordinate system so that the center of the sphere is at the origin and the axis of the cylinder that forms the hole is the z-axis. We could use either cylindrical or spherical coordinates to describe the solid, but the description is somewhat simpler if we use cylindrical coordinates. Then the equation of the cylinder is $r = 3$ and the equation of the sphere is $x^2 + y^2 + z^2 = 16$, or $r^2 + z^2 = 16$. The points in the solid lie outside the cylinder and inside the sphere, so they satisfy the inequalities

$$3 \leqslant r \leqslant \sqrt{16 - z^2}$$

To ensure that the computer graphs only the appropriate parts of these surfaces, we find where they intersect by solving the equations $r = 3$ and $r = \sqrt{16 - z^2}$:

$$\sqrt{16 - z^2} = 3 \quad \Rightarrow \quad 16 - z^2 = 9 \quad \Rightarrow \quad z^2 = 7 \quad \Rightarrow \quad z = \pm\sqrt{7}$$

The solid lies between $z = -\sqrt{7}$ and $z = \sqrt{7}$, so we ask the computer to graph the surfaces with the following equations and domains:

$$r = 3 \qquad 0 \leqslant \theta \leqslant 2\pi \qquad -\sqrt{7} \leqslant z \leqslant \sqrt{7}$$

$$r = \sqrt{16 - z^2} \qquad 0 \leqslant \theta \leqslant 2\pi \qquad -\sqrt{7} \leqslant z \leqslant \sqrt{7}$$

The resulting picture, shown in Figure 11, is exactly what we want.

▲ Most three-dimensional graphing programs can graph surfaces whose equations are given in cylindrical or spherical coordinates. As Example 8 demonstrates, this is often the most convenient way of drawing a solid.

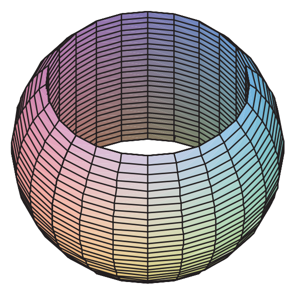


FIGURE 11 ■

9.7 Exercises

1. What are cylindrical coordinates? For what types of surfaces do they provide convenient descriptions?

2. What are spherical coordinates? For what types of surfaces do they provide convenient descriptions?

3–4 ■ Plot the point whose cylindrical coordinates are given. Then find the rectangular coordinates of the point.

3. (a) $(3, \pi/2, 1)$ (b) $(4, -\pi/3, 5)$

4. (a) $(1, \pi, e)$ (b) $(5, \pi/6, 6)$

5–6 ■ Change from rectangular to cylindrical coordinates.

5. (a) $(1, -1, 4)$ (b) $(-1, -\sqrt{3}, 2)$

6. (a) $(3, 3, -2)$ (b) $(3, 4, 5)$

7–8 ■ Plot the point whose spherical coordinates are given. Then find the rectangular coordinates of the point.

7. (a) $(1, 0, 0)$ (b) $(2, \pi/3, \pi/4)$

8. (a) $(5, \pi, \pi/2)$ (b) $(2, \pi/4, \pi/3)$

9–10 ■ Change from rectangular to spherical coordinates.

9. (a) $(-3, 0, 0)$ (b) $(0, 2, -2)$

10. (a) $(1, \sqrt{3}, 2)$ (b) $(0, 0, -3)$

11–14 ■ Describe in words the surface whose equation is given.

11. $r = 3$

12. $\rho = 3$

13. $\phi = \pi/3$

14. $\theta = \pi/3$

15–20 ■ Identify the surface whose equation is given.

15. $z = r^2$

16. $\rho \sin \phi = 2$

17. $r = 2 \cos \theta$

18. $\rho = 2 \cos \phi$

19. $r^2 + z^2 = 25$

20. $r^2 - 2z^2 = 4$

21–24 ■ Write the equation (a) in cylindrical coordinates and (b) in spherical coordinates.

21. $x^2 + y^2 + z^2 = 16$

22. $x^2 + y^2 - z^2 = 16$

23. $x^2 + y^2 = 2y$

24. $z = x^2 - y^2$

25–28 ■ Sketch the solid described by the given inequalities.

25. $r^2 \leqslant z \leqslant 2 - r^2$

26. $0 \leqslant \theta \leqslant \pi/2, \quad r \leqslant z \leqslant 2$

27. $-\pi/2 \leqslant \theta \leqslant \pi/2, \quad 0 \leqslant \phi \leqslant \pi/6, \quad 0 \leqslant \rho \leqslant \sec \phi$

28. $0 \leqslant \phi \leqslant \pi/3, \quad \rho \leqslant 2$

29. A cylindrical shell is 20 cm long, with inner radius 6 cm and outer radius 7 cm. Write inequalities that describe the shell in an appropriate coordinate system. Explain how you have positioned the coordinate system with respect to the shell.

30. (a) Find inequalities that describe a hollow ball with diameter 30 cm and thickness 0.5 cm. Explain how you have positioned the coordinate system that you have chosen.
(b) Suppose the ball is cut in half. Write inequalities that describe one of the halves.

31. A solid lies above the cone $z = \sqrt{x^2 + y^2}$ and below the sphere $x^2 + y^2 + z^2 = z$. Write a description of the solid in terms of inequalities involving spherical coordinates.

32. Use a graphing device to draw the solid enclosed by the paraboloids $z = x^2 + y^2$ and $z = 5 - x^2 - y^2$.

33. Use a graphing device to draw a silo consisting of a cylinder with radius 3 and height 10 surmounted by a hemisphere.

34. The latitude and longitude of a point P in the Northern Hemisphere are related to spherical coordinates ρ, θ, ϕ as follows. We take the origin to be the center of the Earth and the positive z-axis to pass through the North Pole. The positive x-axis passes through the point where the prime meridian (the meridian through Greenwich, England) intersects the equator. Then the latitude of P is $\alpha = 90° - \phi°$ and the longitude is $\beta = 360° - \theta°$. Find the great-circle distance from Los Angeles (lat. 34.06° N, long. 118.25° W) to Montréal (lat. 45.50° N, long. 73.60° W). Take the radius of the Earth to be 3960 mi. (A *great circle* is the circle of intersection of a sphere and a plane through the center of the sphere.)

Laboratory Project

Families of Surfaces

In this project you will discover the interesting shapes that members of families of surfaces can take. You will also see how the shape of the surface evolves as you vary the constants.

1. Use a computer to investigate the family of functions

$$f(x, y) = (ax^2 + by^2)e^{-x^2-y^2}$$

How does the shape of the graph depend on the numbers a and b?

2. Use a computer to investigate the family of surfaces $z = x^2 + y^2 + cxy$. In particular, you should determine the transitional values of c for which the surface changes from one type of quadric surface to another.

3. Members of the family of surfaces given in spherical coordinates by the equation

$$\rho = 1 + 0.2 \sin m\theta \sin n\phi$$

have been suggested as models for tumors and have been called *bumpy spheres* and *wrinkled spheres*. Use a computer to investigate this family of surfaces, assuming that m and n are positive integers. What roles do the values of m and n play in the shape of the surface?

9 Review

CONCEPT CHECK

1. What is the difference between a vector and a scalar?
2. How do you add two vectors geometrically? How do you add them algebraically?
3. If **a** is a vector and c is a scalar, how is $c\mathbf{a}$ related to **a** geometrically? How do you find $c\mathbf{a}$ algebraically?
4. How do you find the vector from one point to another?
5. How do you find the dot product $\mathbf{a} \cdot \mathbf{b}$ of two vectors if you know their lengths and the angle between them? What if you know their components?
6. How are dot products useful?
7. Write expressions for the scalar and vector projections of **b** onto **a**. Illustrate with diagrams.
8. How do you find the cross product $\mathbf{a} \times \mathbf{b}$ of two vectors if you know their lengths and the angle between them? What if you know their components?
9. How are cross products useful?
10. (a) How do you find the area of the parallelogram determined by **a** and **b**?
    (b) How do you find the volume of the parallelepiped determined by **a**, **b**, and **c**?
11. How do you find a vector perpendicular to a plane?
12. How do you find the angle between two intersecting planes?
13. Write a vector equation, parametric equations, and symmetric equations for a line.
14. Write a vector equation and a scalar equation for a plane.
15. (a) How do you tell if two vectors are parallel?
    (b) How do you tell if two vectors are perpendicular?
    (c) How do you tell if two planes are parallel?
16. (a) Describe a method for determining whether three points P, Q, and R lie on the same line.
    (b) Describe a method for determining whether four points P, Q, R, and S lie in the same plane.
17. (a) How do you find the distance from a point to a line?
    (b) How do you find the distance from a point to a plane?
    (c) How do you find the distance between two lines?
18. How do you sketch the graph of a function of two variables?
19. Write equations in standard form of the six types of quadric surfaces.
20. (a) Write the equations for converting from cylindrical to rectangular coordinates. In what situation would you use cylindrical coordinates?
    (b) Write the equations for converting from spherical to rectangular coordinates. In what situation would you use spherical coordinates?

TRUE–FALSE QUIZ

Determine whether the statement is true or false. If it is true, explain why. If it is false, explain why or give an example that disproves the statement.

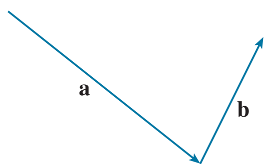
1. For any vectors **u** and **v** in V_3, $\mathbf{u} \cdot \mathbf{v} = \mathbf{v} \cdot \mathbf{u}$.
2. For any vectors **u** and **v** in V_3, $\mathbf{u} \times \mathbf{v} = \mathbf{v} \times \mathbf{u}$.
3. For any vectors **u** and **v** in V_3, $|\mathbf{u} \times \mathbf{v}| = |\mathbf{v} \times \mathbf{u}|$.
4. For any vectors **u** and **v** in V_3 and any scalar k, $k(\mathbf{u} \cdot \mathbf{v}) = (k\mathbf{u}) \cdot \mathbf{v}$.
5. For any vectors **u** and **v** in V_3 and any scalar k, $k(\mathbf{u} \times \mathbf{v}) = (k\mathbf{u}) \times \mathbf{v}$.
6. For any vectors **u**, **v**, and **w** in V_3, $(\mathbf{u} + \mathbf{v}) \times \mathbf{w} = \mathbf{u} \times \mathbf{w} + \mathbf{v} \times \mathbf{w}$.
7. For any vectors **u**, **v**, and **w** in V_3, $\mathbf{u} \cdot (\mathbf{v} \times \mathbf{w}) = (\mathbf{u} \times \mathbf{v}) \cdot \mathbf{w}$.
8. For any vectors **u**, **v**, and **w** in V_3, $\mathbf{u} \times (\mathbf{v} \times \mathbf{w}) = (\mathbf{u} \times \mathbf{v}) \times \mathbf{w}$.
9. For any vectors **u** and **v** in V_3, $(\mathbf{u} \times \mathbf{v}) \cdot \mathbf{u} = 0$.
10. For any vectors **u** and **v** in V_3, $(\mathbf{u} + \mathbf{v}) \times \mathbf{v} = \mathbf{u} \times \mathbf{v}$.
11. The cross product of two unit vectors is a unit vector.
12. A linear equation $Ax + By + Cz + D = 0$ represents a line in space.
13. The set of points $\{(x, y, z) \mid x^2 + y^2 = 1\}$ is a circle.
14. If $\mathbf{u} = \langle u_1, u_2 \rangle$ and $\mathbf{v} = \langle v_1, v_2 \rangle$, then $\mathbf{u} \cdot \mathbf{v} = \langle u_1 v_1, u_2 v_2 \rangle$.

EXERCISES

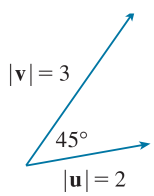
1. (a) Find an equation of the sphere that passes through the point $(6, -2, 3)$ and has center $(-1, 2, 1)$.
(b) Find the curve in which this sphere intersects the yz-plane.
(c) Find the center and radius of the sphere

$$x^2 + y^2 + z^2 - 8x + 2y + 6z + 1 = 0$$

2. Copy the vectors in the figure and use them to draw each of the following vectors.
(a) $\mathbf{a} + \mathbf{b}$ (b) $\mathbf{a} - \mathbf{b}$
(c) $-\frac{1}{2}\mathbf{a}$ (d) $2\mathbf{a} + \mathbf{b}$



3. If $\mathbf{u}$ and $\mathbf{v}$ are the vectors shown in the figure, find $\mathbf{u} \cdot \mathbf{v}$ and $|\mathbf{u} \times \mathbf{v}|$. Is $\mathbf{u} \times \mathbf{v}$ directed into the page or out of it?



4. Calculate the given quantity if

$$\mathbf{a} = \mathbf{i} + \mathbf{j} - 2\mathbf{k} \qquad \mathbf{b} = 3\mathbf{i} - 2\mathbf{j} + \mathbf{k} \qquad \mathbf{c} = \mathbf{j} - 5\mathbf{k}$$

(a) $2\mathbf{a} + 3\mathbf{b}$ (b) $|\mathbf{b}|$
(c) $\mathbf{a} \cdot \mathbf{b}$ (d) $\mathbf{a} \times \mathbf{b}$
(e) $|\mathbf{b} \times \mathbf{c}|$ (f) $\mathbf{a} \cdot (\mathbf{b} \times \mathbf{c})$
(g) $\mathbf{c} \times \mathbf{c}$ (h) $\mathbf{a} \times (\mathbf{b} \times \mathbf{c})$
(i) $\text{comp}_{\mathbf{a}}\, \mathbf{b}$ (j) $\text{proj}_{\mathbf{a}}\, \mathbf{b}$
(k) The angle between $\mathbf{a}$ and $\mathbf{b}$ (correct to the nearest degree)

5. Find the values of x such that the vectors $\langle 3, 2, x \rangle$ and $\langle 2x, 4, x \rangle$ are orthogonal.

6. Find two unit vectors that are orthogonal to both $\mathbf{j} + 2\mathbf{k}$ and $\mathbf{i} - 2\mathbf{j} + 3\mathbf{k}$.

7. Suppose that $\mathbf{u} \cdot (\mathbf{v} \times \mathbf{w}) = 2$. Find
(a) $(\mathbf{u} \times \mathbf{v}) \cdot \mathbf{w}$ (b) $\mathbf{u} \cdot (\mathbf{w} \times \mathbf{v})$
(c) $\mathbf{v} \cdot (\mathbf{u} \times \mathbf{w})$ (d) $(\mathbf{u} \times \mathbf{v}) \cdot \mathbf{v}$

8. Show that if $\mathbf{a}$, $\mathbf{b}$, and $\mathbf{c}$ are in V_3, then

$$(\mathbf{a} \times \mathbf{b}) \cdot [(\mathbf{b} \times \mathbf{c}) \times (\mathbf{c} \times \mathbf{a})] = [\mathbf{a} \cdot (\mathbf{b} \times \mathbf{c})]^2$$

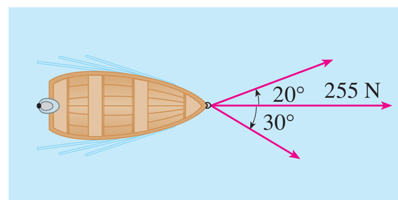
9. Find the acute angle between two diagonals of a cube.

10. Given the points $A(1, 0, 1)$, $B(2, 3, 0)$, $C(-1, 1, 4)$, and $D(0, 3, 2)$, find the volume of the parallelepiped with adjacent edges AB, AC, and AD.

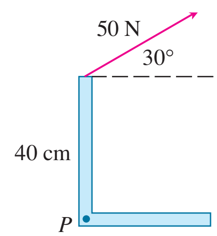
11. (a) Find a vector perpendicular to the plane through the points $A(1, 0, 0)$, $B(2, 0, -1)$, and $C(1, 4, 3)$.
(b) Find the area of triangle ABC.

12. A constant force $\mathbf{F} = 3\mathbf{i} + 5\mathbf{j} + 10\mathbf{k}$ moves an object along the line segment from $(1, 0, 2)$ to $(5, 3, 8)$. Find the work done if the distance is measured in meters and the force in newtons.

13. A boat is pulled onto shore using two ropes, as shown in the diagram. If a force of 255 N is needed, find the magnitude of the force in each rope.



14. Find the magnitude of the torque about P if a 50-N force is applied as shown.



15–17 ■ Find parametric equations for the line that satisfies the given conditions.

15. Passing through $(1, 2, 4)$ and in the direction of $\mathbf{v} = 2\mathbf{i} - \mathbf{j} + 3\mathbf{k}$

16. Passing through $(-6, -1, 0)$ and $(2, -3, 5)$

17. Passing through $(1, 0, 1)$ and parallel to the line with parametric equations $x = 4t$, $y = 1 - 3t$, $z = 2 + 5t$

18–21 ■ Find an equation of the plane that satisfies the given conditions.

18. Passing through $(4, -1, -1)$ and with normal vector $\langle 2, 6, -3 \rangle$

19. Passing through $(-4, 1, 2)$ and parallel to the plane $x + 2y + 5z = 3$

20. Passing through $(-1, 2, 0)$, $(2, 0, 1)$, and $(-5, 3, 1)$

21. Passing through the line of intersection of the planes $x - z = 1$ and $y + 2z = 3$ and perpendicular to the plane $x + y - 2z = 1$

22. Find the point in which the line with parametric equations $x = 2 - t$, $y = 1 + 3t$, $z = 4t$ intersects the plane $2x - y + z = 2$.

23. Determine whether the lines given by the symmetric equations

$$\frac{x-1}{2} = \frac{y-2}{3} = \frac{z-3}{4}$$

and
$$\frac{x+1}{6} = \frac{y-3}{-1} = \frac{z+5}{2}$$

are parallel, skew, or intersecting.

24. (a) Show that the planes $x + y - z = 1$ and $2x - 3y + 4z = 5$ are neither parallel nor perpendicular.
(b) Find, correct to the nearest degree, the angle between these planes.

25. Find the distance between the planes $3x + y - 4z = 2$ and $3x + y - 4z = 24$.

26. Find the distance from the origin to the line $x = 1 + t$, $y = 2 - t$, $z = -1 + 2t$.

27–28 ■ Find and sketch the domain of the function.

27. $f(x, y) = x \ln(x - y^2)$

28. $f(x, y) = \sqrt{\sin \pi(x^2 + y^2)}$

29–32 ■ Sketch the graph of the function.

29. $f(x, y) = 6 - 2x - 3y$ **30.** $f(x, y) = \cos x$

31. $f(x, y) = 4 - x^2 - 4y^2$ **32.** $f(x, y) = \sqrt{4 - x^2 - 4y^2}$

33–36 ■ Identify and sketch the graph of each surface.

33. $y^2 + z^2 = 1 - 4x^2$ **34.** $y^2 + z^2 = x$

35. $y^2 + z^2 = 1$ **36.** $y^2 + z^2 = 1 + x^2$

37. The cylindrical coordinates of a point are $(2, \pi/6, 2)$. Find the rectangular and spherical coordinates of the point.

38. The rectangular coordinates of a point are $(2, 2, -1)$. Find the cylindrical and spherical coordinates of the point.

39. The spherical coordinates of a point are $(4, \pi/3, \pi/6)$. Find the rectangular and cylindrical coordinates of the point.

40. Identify the surfaces whose equations are given.
(a) $\theta = \pi/4$ (b) $\phi = \pi/4$

41–42 ■ Write the equation in cylindrical coordinates and in spherical coordinates.

41. $x^2 + y^2 + z^2 = 4$ **42.** $x^2 + y^2 = 4$

43. The parabola $z = 4y^2$, $x = 0$ is rotated about the z-axis. Write an equation of the resulting surface in cylindrical coordinates.

44. Sketch the solid consisting of all points with spherical coordinates (ρ, θ, ϕ) such that $0 \leqslant \theta \leqslant \pi/2$, $0 \leqslant \phi \leqslant \pi/6$, and $0 \leqslant \rho \leqslant 2 \cos \phi$.

Focus on Problem Solving

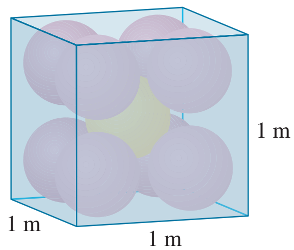


FIGURE FOR PROBLEM 1

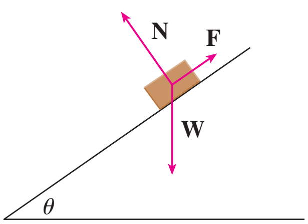


FIGURE FOR PROBLEM 5

1. Each edge of a cubical box has length 1 m. The box contains nine spherical balls with the same radius r. The center of one ball is at the center of the cube and it touches the other eight balls. Each of the other eight balls touches three sides of the box. Thus, the balls are tightly packed in the box. (See the figure.) Find r. (If you have trouble with this problem, read about the problem-solving strategy entitled *Use analogy* on page 88.)

2. Let B be a solid box with length L, width W, and height H. Let S be the set of all points that are a distance at most 1 from some point of B. Express the volume of S in terms of L, W, and H.

3. Let L be the line of intersection of the planes $cx + y + z = c$ and $x - cy + cz = -1$, where c is a real number.

(a) Find symmetric equations for L.

(b) As the number c varies, the line L sweeps out a surface S. Find an equation for the curve of intersection of S with the horizontal plane $z = t$ (the trace of S in the plane $z = t$).

(c) Find the volume of the solid bounded by S and the planes $z = 0$ and $z = 1$.

4. A plane is capable of flying at a speed of 180 km/h in still air. The pilot takes off from an airfield and heads due north according to the plane's compass. After 30 minutes of flight time, the pilot notices that, due to the wind, the plane has actually traveled 80 km at an angle 5° east of north.

(a) What is the wind velocity?

(b) In what direction should the pilot have headed to reach the intended destination?

5. Suppose a block of mass m is placed on an inclined plane, as shown in the figure. The block's descent down the plane is slowed by friction; if θ is not too large, friction will prevent the block from moving at all. The forces acting on the block are the weight $\mathbf{W}$, where $|\mathbf{W}| = mg$ (g is the acceleration due to gravity); the normal force $\mathbf{N}$ (the normal component of the reactionary force of the plane on the block), where $|\mathbf{N}| = n$; and the force $\mathbf{F}$ due to friction, which acts parallel to the inclined plane, opposing the direction of motion. If the block is at rest and θ is increased, $|\mathbf{F}|$ must also increase until ultimately $|\mathbf{F}|$ reaches its maximum, beyond which the block begins to slide. At this angle θ_s, it has been observed that $|\mathbf{F}|$ is proportional to n. Thus, when $|\mathbf{F}|$ is maximal, we can say that $|\mathbf{F}| = \mu_s n$, where μ_s is called the *coefficient of static friction* and depends on the materials that are in contact.

(a) Observe that $\mathbf{N} + \mathbf{F} + \mathbf{W} = \mathbf{0}$ and deduce that $\mu_s = \tan \theta_s$.

(b) Suppose that, for $\theta > \theta_s$, an additional outside force $\mathbf{H}$ is applied to the block, horizontally from the left, and let $|\mathbf{H}| = h$. If h is small, the block may still slide down the plane; if h is large enough, the block will move up the plane. Let $h_{\min}$ be the smallest value of h that allows the block to remain motionless (so that $|\mathbf{F}|$ is maximal).

By choosing the coordinate axes so that $\mathbf{F}$ lies along the x-axis, resolve each force into components parallel and perpendicular to the inclined plane and show that

$$h_{\min} \sin \theta + mg \cos \theta = n \qquad \text{and} \qquad h_{\min} \cos \theta + \mu_s n = mg \sin \theta$$

(c) Show that

$$h_{\min} = mg \tan(\theta - \theta_s)$$

Does this equation seem reasonable? Does it make sense for $\theta = \theta_s$? As $\theta \to 90°$? Explain.

(d) Let $h_{\max}$ be the largest value of h that allows the block to remain motionless. (In which direction is $\mathbf{F}$ heading?) Show that

$$h_{\max} = mg \tan(\theta + \theta_s)$$

Does this equation seem reasonable? Explain.

10 Vector Functions

The functions that we have been using so far have been real-valued functions. We now study functions whose values are vectors because such functions are needed to describe curves and surfaces in space. We will also use vector-valued functions to describe the motion of objects through space. In particular, we will use them to derive Kepler's laws of planetary motion.

10.1 Vector Functions and Space Curves

In general, a function is a rule that assigns to each element in the domain an element in the range. A **vector-valued function**, or **vector function**, is simply a function whose domain is a set of real numbers and whose range is a set of vectors. We are most interested in vector functions $\mathbf{r}$ whose values are three-dimensional vectors. This means that for every number t in the domain of $\mathbf{r}$ there is a unique vector in V_3 denoted by $\mathbf{r}(t)$. If $f(t)$, $g(t)$, and $h(t)$ are the components of the vector $\mathbf{r}(t)$, then f, g, and h are real-valued functions called the **component functions** of $\mathbf{r}$ and we can write

$$\mathbf{r}(t) = \langle f(t), g(t), h(t) \rangle = f(t)\,\mathbf{i} + g(t)\,\mathbf{j} + h(t)\,\mathbf{k}$$

We use the letter t to denote the independent variable because it represents time in most applications of vector functions.

EXAMPLE 1 If

$$\mathbf{r}(t) = \left\langle t^3, \ln(3 - t), \sqrt{t} \right\rangle$$

then the component functions are

$$f(t) = t^3 \qquad g(t) = \ln(3 - t) \qquad h(t) = \sqrt{t}$$

By our usual convention, the domain of $\mathbf{r}$ consists of all values of t for which the expression for $\mathbf{r}(t)$ is defined. The expressions t^3, $\ln(3 - t)$, and $\sqrt{t}$ are all defined when $3 - t > 0$ and $t \geqslant 0$. Therefore, the domain of $\mathbf{r}$ is the interval $[0, 3)$. ■

The **limit** of a vector function $\mathbf{r}$ is defined by taking the limits of its component functions as follows.

▲ If $\lim_{t \to a} \mathbf{r}(t) = \mathbf{L}$, this definition is equivalent to saying that the length and direction of the vector $\mathbf{r}(t)$ approach the length and direction of the vector $\mathbf{L}$.

1 If $\mathbf{r}(t) = \langle f(t), g(t), h(t) \rangle$, then

$$\lim_{t \to a} \mathbf{r}(t) = \left\langle \lim_{t \to a} f(t), \lim_{t \to a} g(t), \lim_{t \to a} h(t) \right\rangle$$

provided the limits of the component functions exist.

Limits of vector functions obey the same rules as limits of real-valued functions (see Exercise 33).

EXAMPLE 2 Find $\lim_{t \to 0} \mathbf{r}(t)$, where $\mathbf{r}(t) = (1 + t^3)\mathbf{i} + te^{-t}\mathbf{j} + \dfrac{\sin t}{t}\mathbf{k}$.

SOLUTION According to Definition 1, the limit of $\mathbf{r}$ is the vector whose components are the limits of the component functions of $\mathbf{r}$:

$$\lim_{t \to 0} \mathbf{r}(t) = \left[\lim_{t \to 0} (1 + t^3)\right]\mathbf{i} + \left[\lim_{t \to 0} te^{-t}\right]\mathbf{j} + \left[\lim_{t \to 0} \frac{\sin t}{t}\right]\mathbf{k}$$

$$= \mathbf{i} + \mathbf{k} \qquad \text{(by Equation 3.4.2)}$$

▲ This means that, as t varies, there is no abrupt change in the length or direction of the vector $\mathbf{r}(t)$.

A vector function $\mathbf{r}$ is **continuous at *a*** if

$$\lim_{t \to a} \mathbf{r}(t) = \mathbf{r}(a)$$

In view of Definition 1, we see that $\mathbf{r}$ is continuous at a if and only if its component functions f, g, and h are continuous at a.

There is a close connection between continuous vector functions and space curves. Suppose that f, g, and h are continuous real-valued functions on an interval I. Then the set C of all points (x, y, z) in space, where

2 $$x = f(t) \qquad y = g(t) \qquad z = h(t)$$

and t varies throughout the interval I, is called a **space curve**. The equations in (2) are called **parametric equations of *C*** and t is called a **parameter**. We can think of C as being traced out by a moving particle whose position at time t is $(f(t), g(t), h(t))$. If we now consider the vector function $\mathbf{r}(t) = \langle f(t), g(t), h(t)\rangle$, then $\mathbf{r}(t)$ is the position vector of the point $P(f(t), g(t), h(t))$ on C. Thus, any continuous vector function $\mathbf{r}$ defines a space curve C that is traced out by the tip of the moving vector $\mathbf{r}(t)$, as shown in Figure 1.

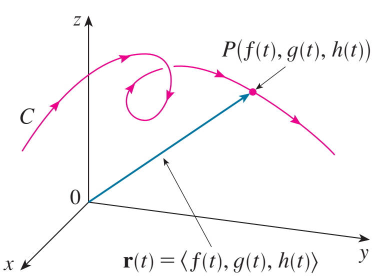


FIGURE 1
C is traced out by the tip of a moving position vector $\mathbf{r}(t)$.

EXAMPLE 3 Describe the curve defined by the vector function

$$\mathbf{r}(t) = \langle 1 + t, 2 + 5t, -1 + 6t\rangle$$

SOLUTION The corresponding parametric equations are

$$x = 1 + t \qquad y = 2 + 5t \qquad z = -1 + 6t$$

which we recognize from Equations 9.5.2 as parametric equations of a line passing through the point $(1, 2, -1)$ and parallel to the vector $\langle 1, 5, 6\rangle$. Alternatively, we could observe that the function can be written as $\mathbf{r} = \mathbf{r}_0 + t\mathbf{v}$, where $\mathbf{r}_0 = \langle 1, 2, -1\rangle$ and $\mathbf{v} = \langle 1, 5, 6\rangle$, and this is the vector equation of a line as given by Equation 9.5.1.

Plane curves can also be represented in vector notation. For instance, the curve given by the parametric equations $x = t^2 - 2t$ and $y = t + 1$ (see Example 1 in Section 1.7) could also be described by the vector equation

$$\mathbf{r}(t) = \langle t^2 - 2t, t + 1\rangle = (t^2 - 2t)\mathbf{i} + (t + 1)\mathbf{j}$$

where $\mathbf{i} = \langle 1, 0\rangle$ and $\mathbf{j} = \langle 0, 1\rangle$.

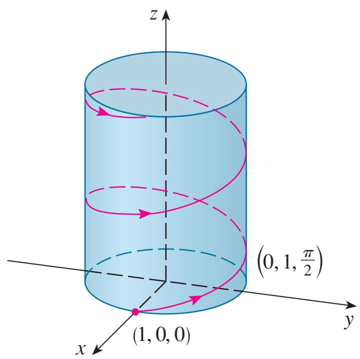


FIGURE 2

FIGURE 3

EXAMPLE 4 Sketch the curve whose vector equation is

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

SOLUTION The parametric equations for this curve are

$$x = \cos t \qquad y = \sin t \qquad z = t$$

Since $x^2 + y^2 = \cos^2 t + \sin^2 t = 1$, the curve must lie on the circular cylinder $x^2 + y^2 = 1$. The point (x, y, z) lies directly above the point $(x, y, 0)$, which moves counterclockwise around the circle $x^2 + y^2 = 1$ in the xy-plane. (See Example 2 in Section 1.7.) Since $z = t$, the curve spirals upward around the cylinder as t increases. The curve, shown in Figure 2, is called a **helix**. ■

The corkscrew shape of the helix in Example 4 is familiar from its occurrence in coiled springs. It also occurs in the model of DNA (deoxyribonucleic acid, the genetic material of living cells). In 1953 James Watson and Francis Crick showed that the structure of the DNA molecule is that of two linked, parallel helices that are intertwined as in Figure 3.

EXAMPLE 5 Find a vector function that represents the curve of intersection of the cylinder $x^2 + y^2 = 1$ and the plane $y + z = 2$.

SOLUTION Figure 4 shows how the plane and the cylinder intersect, and Figure 5 shows the curve of intersection C, which is an ellipse.

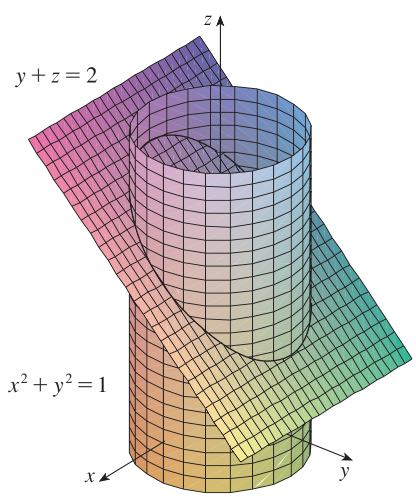


FIGURE 4

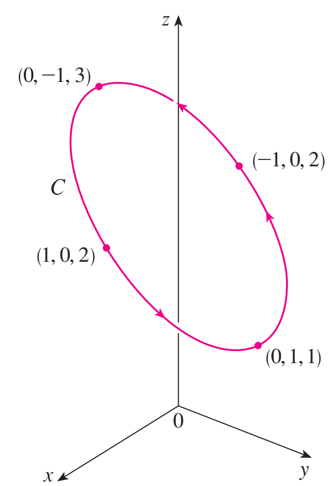


FIGURE 5

The projection of C onto the xy-plane is the circle $x^2 + y^2 = 1$, $z = 0$. So we know from Example 2 in Section 1.7 that we can write

$$x = \cos t \qquad y = \sin t \qquad 0 \leqslant t \leqslant 2\pi$$

From the equation of the plane, we have

$$z = 2 - y = 2 - \sin t$$

So we can write parametric equations for C as

$$x = \cos t \qquad y = \sin t \qquad z = 2 - \sin t \qquad 0 \leqslant t \leqslant 2\pi$$

The corresponding vector equation is

$$\mathbf{r}(t) = \cos t\,\mathbf{i} + \sin t\,\mathbf{j} + (2 - \sin t)\mathbf{k} \qquad 0 \leqslant t \leqslant 2\pi$$

This equation is called a *parametrization* of the curve C. The arrows in Figure 5 indicate the direction in which C is traced as the parameter t increases. ■

Using Computers to Draw Space Curves

Space curves are inherently more difficult to draw by hand than plane curves; for an accurate representation we need to use technology. For instance, Figure 6 shows a computer-generated graph of the curve with parametric equations

$$x = (4 + \sin 20t)\cos t \qquad y = (4 + \sin 20t)\sin t \qquad z = \cos 20t$$

It's called a **toroidal spiral** because it lies on a torus. Another interesting curve, the **trefoil knot**, with equations

$$x = (2 + \cos 1.5t)\cos t \qquad y = (2 + \cos 1.5t)\sin t \qquad z = \sin 1.5t$$

is graphed in Figure 7. It wouldn't be easy to plot either of these curves by hand.

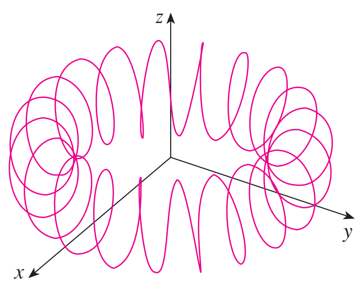


FIGURE 6
A toroidal spiral

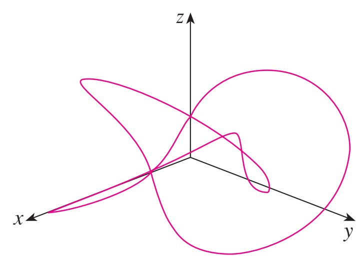


FIGURE 7
A trefoil knot

Even when a computer is used to draw a space curve, optical illusions make it difficult to get a good impression of what the curve really looks like. (This is especially true in Figure 7. See Exercise 34.) The next example shows how to cope with this problem.

EXAMPLE 6 Use a computer to sketch the curve with vector equation $\mathbf{r}(t) = \langle t, t^2, t^3 \rangle$. This curve is called a **twisted cubic**.

SOLUTION We start by using the computer to plot the curve with parametric equations $x = t$, $y = t^2$, $z = t^3$ for $-2 \leqslant t \leqslant 2$. The result is shown in Figure 8(a), but it's hard to see the true nature of the curve from that graph alone. Most three-dimensional computer graphing programs allow the user to enclose a curve or surface in a box instead of displaying the coordinate axes. When we look at the same curve in a box in Figure 8(b), we have a much clearer picture of the curve. We can see that it climbs from a lower corner of the box to the upper corner nearest us, and it twists as it climbs.

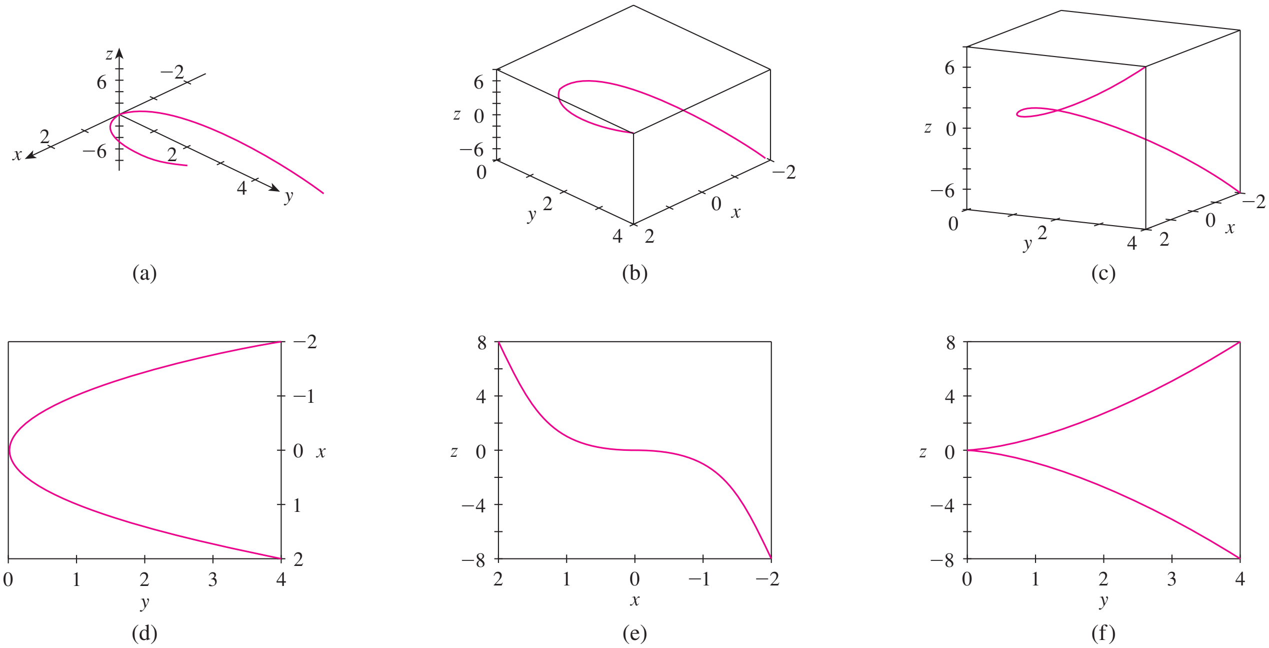


FIGURE 8
Views of the twisted cubic

We get an even better idea of the curve when we view it from different vantage points. Part (c) shows the result of rotating the box to give another viewpoint. Parts (d), (e), and (f) show the views we get when we look directly at a face of the box. In particular, part (d) shows the view from directly above the box. It is the projection of the curve on the xy-plane, namely, the parabola $y = x^2$. Part (e) shows the projection on the xz-plane, the cubic curve $z = x^3$. It's now obvious why the given curve is called a twisted cubic. ■

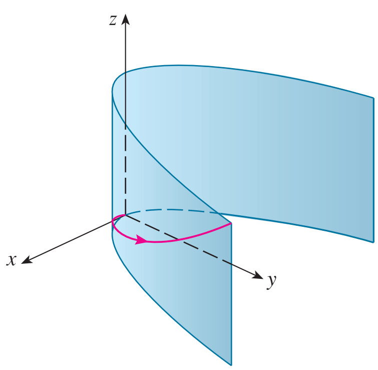


FIGURE 9

Another method of visualizing a space curve is to draw it on a surface. For instance, the twisted cubic in Example 6 lies on the parabolic cylinder $y = x^2$. (Eliminate the parameter from the first two parametric equations, $x = t$ and $y = t^2$.) Figure 9 shows both the cylinder and the twisted cubic, and we see that the curve moves upward from the origin along the surface of the cylinder. We also used this method in Example 4 to visualize the helix lying on the circular cylinder (see Figure 2).

A third method for visualizing the twisted cubic is to realize that it also lies on the cylinder $z = x^3$. So it can be viewed as the curve of intersection of the cylinders $y = x^2$ and $z = x^3$. (See Figure 10.)

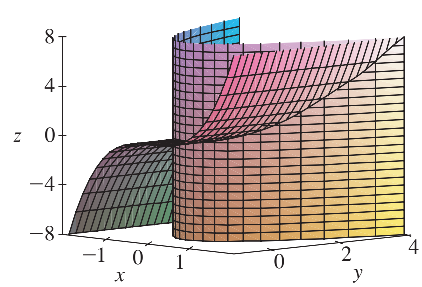


FIGURE 10

10.1 Exercises

1–2 ■ Find the domain of the vector function.

1. $\mathbf{r}(t) = \langle t^2, \sqrt{t-1}, \sqrt{5-t} \rangle$

2. $\mathbf{r}(t) = \dfrac{t-2}{t+2}\,\mathbf{i} + \sin t\,\mathbf{j} + \ln(9 - t^2)\,\mathbf{k}$

3–4 ■ Find the limit.

3. $\displaystyle\lim_{t \to 0^+} \langle \cos t, \sin t, t \ln t \rangle$

4. $\displaystyle\lim_{t \to \infty} \left\langle \arctan t, e^{-2t}, \frac{\ln t}{t} \right\rangle$

5–10 ■ Match the parametric equations with the graphs (labeled I–VI). Give reasons for your choices.

5. $x = \cos 4t, \quad y = t, \quad z = \sin 4t$

6. $x = t, \quad y = t^2, \quad z = e^{-t}$

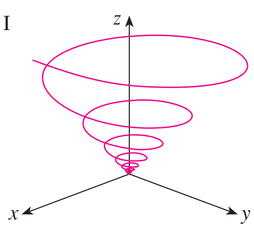
7. $x = t, \quad y = 1/(1 + t^2), \quad z = t^2$

8. $x = e^{-t} \cos 10t, \quad y = e^{-t} \sin 10t, \quad z = e^{-t}$

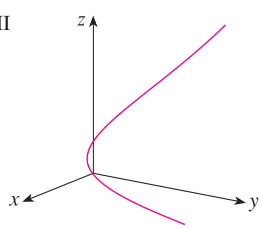
9. $x = \cos t, \quad y = \sin t, \quad z = \sin 5t$

10. $x = \cos t, \quad y = \sin t, \quad z = \ln t$

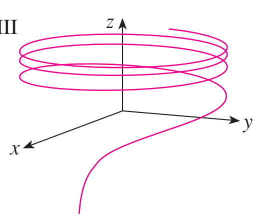
I



II



III



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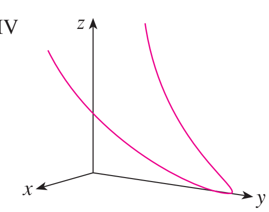
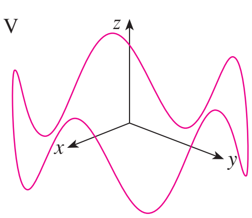
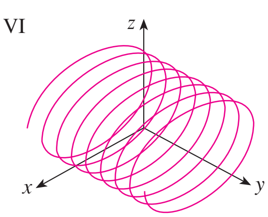


V



VI



11–18 ■ Sketch the curve with the given vector equation. Indicate with an arrow the direction in which t increases.

11. $\mathbf{r}(t) = \langle t^4 + 1, t \rangle$

12. $\mathbf{r}(t) = \langle t^3, t^2 \rangle$

13. $\mathbf{r}(t) = \langle t, \cos 2t, \sin 2t \rangle$

14. $\mathbf{r}(t) = \langle 1 + t, 3t, -t \rangle$

15. $\mathbf{r}(t) = \langle \sin t, 3, \cos t \rangle$

16. $\mathbf{r}(t) = t\,\mathbf{i} + t\,\mathbf{j} + \cos t\,\mathbf{k}$

17. $\mathbf{r}(t) = t^2\,\mathbf{i} + t^4\,\mathbf{j} + t^6\,\mathbf{k}$

18. $\mathbf{r}(t) = \sin t\,\mathbf{i} + \sin t\,\mathbf{j} + \sqrt{2} \cos t\,\mathbf{k}$

19. Show that the curve with parametric equations $x = t \cos t$, $y = t \sin t$, $z = t$ lies on the cone $z^2 = x^2 + y^2$, and use this fact to help sketch the curve.

20. Show that the curve with parametric equations $x = \sin t$, $y = \cos t$, $z = \sin^2 t$ is the curve of intersection of the surfaces $z = x^2$ and $x^2 + y^2 = 1$. Use this fact to help sketch the curve.

21–24 ■ Use a computer to graph the curve with the given vector equation. Make sure you choose a parameter domain and viewpoints that reveal the true nature of the curve.

21. $\mathbf{r}(t) = \langle \sin t, \cos t, t^2 \rangle$

22. $\mathbf{r}(t) = \langle t^4 - t^2 + 1, t, t^2 \rangle$

23. $\mathbf{r}(t) = \langle t^2, \sqrt{t-1}, \sqrt{5-t} \rangle$

24. $\mathbf{r}(t) = \langle \sin t, \sin 2t, \sin 3t \rangle$

25. Graph the curve with parametric equations $x = (1 + \cos 16t) \cos t$, $y = (1 + \cos 16t) \sin t$, $z = 1 + \cos 16t$. Explain the appearance of the graph by showing that it lies on a cone.

26. Graph the curve with parametric equations

$$x = \sqrt{1 - 0.25 \cos^2 10t}\, \cos t$$
$$y = \sqrt{1 - 0.25 \cos^2 10t}\, \sin t$$
$$z = 0.5 \cos 10t$$

Explain the appearance of the graph by showing that it lies on a sphere.

27. Show that the curve with parametric equations $x = t^2$, $y = 1 - 3t$, $z = 1 + t^3$ passes through the points $(1, 4, 0)$ and $(9, -8, 28)$ but not through the point $(4, 7, -6)$.

28–30 ■ Find a vector function that represents the curve of intersection of the two surfaces.

28. The cylinder $x^2 + y^2 = 4$ and the surface $z = xy$

29. The cone $z = \sqrt{x^2 + y^2}$ and the plane $z = 1 + y$

30. The paraboloid $z = 4x^2 + y^2$ and the parabolic cylinder $y = x^2$

31. Try to sketch by hand the curve of intersection of the circular cylinder $x^2 + y^2 = 4$ and the parabolic cylinder $z = x^2$. Then find parametric equations for this curve and use these equations and a computer to graph the curve.

32. Try to sketch by hand the curve of intersection of the parabolic cylinder $y = x^2$ and the top half of the ellipsoid $x^2 + 4y^2 + 4z^2 = 16$. Then find parametric equations for this curve and use these equations and a computer to graph the curve.

33. Suppose $\mathbf{u}$ and $\mathbf{v}$ are vector functions that possess limits as $t \to a$ and let c be a constant. Prove the following properties of limits.

(a) $\lim_{t\to a} [\mathbf{u}(t) + \mathbf{v}(t)] = \lim_{t\to a} \mathbf{u}(t) + \lim_{t\to a} \mathbf{v}(t)$

(b) $\lim_{t\to a} c\mathbf{u}(t) = c \lim_{t\to a} \mathbf{u}(t)$

(c) $\lim_{t\to a} [\mathbf{u}(t) \cdot \mathbf{v}(t)] = \lim_{t\to a} \mathbf{u}(t) \cdot \lim_{t\to a} \mathbf{v}(t)$

(d) $\lim_{t\to a} [\mathbf{u}(t) \times \mathbf{v}(t)] = \lim_{t\to a} \mathbf{u}(t) \times \lim_{t\to a} \mathbf{v}(t)$

34. The view of the trefoil knot shown in Figure 7 is accurate, but it doesn't reveal the whole story. Use the parametric equations

$$x = (2 + \cos 1.5t) \cos t \qquad y = (2 + \cos 1.5t) \sin t$$
$$z = \sin 1.5t$$

to sketch the curve by hand as viewed from above, with gaps indicating where the curve passes over itself. Start by showing that the projection of the curve onto the xy-plane has polar coordinates $r = 2 + \cos 1.5t$ and $\theta = t$, so r varies between 1 and 3. Then show that z has maximum and minimum values when the projection is halfway between $r = 1$ and $r = 3$.

When you have finished your sketch, use a computer to draw the curve with viewpoint directly above and compare with your sketch. Then use the computer to draw the curve from several other viewpoints. You can get a better impression of the curve if you plot a tube with radius 0.2 around the curve. (Use the tubeplot command in Maple.)

10.2 Derivatives and Integrals of Vector Functions

Later in this chapter we are going to use vector functions to describe the motion of planets and other objects through space. Here we prepare the way by developing the calculus of vector functions.

Derivatives

The **derivative** $\mathbf{r}'$ of a vector function $\mathbf{r}$ is defined in much the same way as for real-valued functions:

1
$$\boxed{\frac{d\mathbf{r}}{dt} = \mathbf{r}'(t) = \lim_{h\to 0} \frac{\mathbf{r}(t+h) - \mathbf{r}(t)}{h}}$$

if this limit exists. The geometric significance of this definition is shown in Figure 1. If the points P and Q have position vectors $\mathbf{r}(t)$ and $\mathbf{r}(t+h)$, then $\overrightarrow{PQ}$ represents the

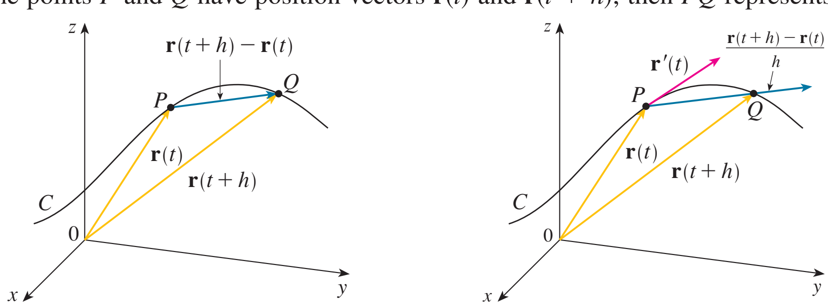


FIGURE 1 (a) The secant vector (b) The tangent vector

vector $\mathbf{r}(t+h) - \mathbf{r}(t)$, which can therefore be regarded as a secant vector. If $h > 0$, the scalar multiple $(1/h)(\mathbf{r}(t+h) - \mathbf{r}(t))$ has the same direction as $\mathbf{r}(t+h) - \mathbf{r}(t)$. As $h \to 0$, it appears that this vector approaches a vector that lies on the tangent line. For this reason, the vector $\mathbf{r}'(t)$ is called the **tangent vector** to the curve defined by $\mathbf{r}$ at the point P, provided that $\mathbf{r}'(t)$ exists and $\mathbf{r}'(t) \neq \mathbf{0}$. The **tangent line** to C at P is defined to be the line through P parallel to the tangent vector $\mathbf{r}'(t)$. We will also have occasion to consider the **unit tangent vector**, which is

$$\mathbf{T}(t) = \frac{\mathbf{r}'(t)}{|\mathbf{r}'(t)|}$$

The following theorem gives us a convenient method for computing the derivative of a vector function $\mathbf{r}$: just differentiate each component of $\mathbf{r}$.

2 Theorem If $\mathbf{r}(t) = \langle f(t), g(t), h(t) \rangle = f(t)\,\mathbf{i} + g(t)\,\mathbf{j} + h(t)\,\mathbf{k}$, where f, g, and h are differentiable functions, then

$$\mathbf{r}'(t) = \langle f'(t), g'(t), h'(t) \rangle = f'(t)\,\mathbf{i} + g'(t)\,\mathbf{j} + h'(t)\,\mathbf{k}$$

Proof

$$\begin{aligned}
\mathbf{r}'(t) &= \lim_{\Delta t \to 0} \frac{1}{\Delta t}[\mathbf{r}(t + \Delta t) - \mathbf{r}(t)] \\
&= \lim_{\Delta t \to 0} \frac{1}{\Delta t}[\langle f(t+\Delta t), g(t+\Delta t), h(t+\Delta t) \rangle - \langle f(t), g(t), h(t) \rangle] \\
&= \lim_{\Delta t \to 0} \left\langle \frac{f(t+\Delta t) - f(t)}{\Delta t}, \frac{g(t+\Delta t) - g(t)}{\Delta t}, \frac{h(t+\Delta t) - h(t)}{\Delta t} \right\rangle \\
&= \left\langle \lim_{\Delta t \to 0} \frac{f(t+\Delta t) - f(t)}{\Delta t}, \lim_{\Delta t \to 0} \frac{g(t+\Delta t) - g(t)}{\Delta t}, \lim_{\Delta t \to 0} \frac{h(t+\Delta t) - h(t)}{\Delta t} \right\rangle \\
&= \langle f'(t), g'(t), h'(t) \rangle
\end{aligned}$$

EXAMPLE 1

(a) Find the derivative of $\mathbf{r}(t) = (1 + t^3)\,\mathbf{i} + te^{-t}\,\mathbf{j} + \sin 2t\,\mathbf{k}$.

(b) Find the unit tangent vector at the point where $t = 0$.

SOLUTION

(a) According to Theorem 2, we differentiate each component of $\mathbf{r}$:

$$\mathbf{r}'(t) = 3t^2\,\mathbf{i} + (1 - t)e^{-t}\,\mathbf{j} + 2\cos 2t\,\mathbf{k}$$

(b) Since $\mathbf{r}(0) = \mathbf{i}$ and $\mathbf{r}'(0) = \mathbf{j} + 2\mathbf{k}$, the unit tangent vector at the point $(1, 0, 0)$ is

$$\mathbf{T}(0) = \frac{\mathbf{r}'(0)}{|\mathbf{r}'(0)|} = \frac{\mathbf{j} + 2\mathbf{k}}{\sqrt{1+4}} = \frac{1}{\sqrt{5}}\,\mathbf{j} + \frac{2}{\sqrt{5}}\,\mathbf{k}$$

EXAMPLE 2 For the curve $\mathbf{r}(t) = \sqrt{t}\,\mathbf{i} + (2 - t)\,\mathbf{j}$, find $\mathbf{r}'(t)$ and sketch the position vector $\mathbf{r}(1)$ and the tangent vector $\mathbf{r}'(1)$.

SOLUTION We have

$$\mathbf{r}'(t) = \frac{1}{2\sqrt{t}}\,\mathbf{i} - \mathbf{j} \qquad \text{and} \qquad \mathbf{r}'(1) = \frac{1}{2}\,\mathbf{i} - \mathbf{j}$$

The curve is a plane curve and elimination of the parameter from the equations $x = \sqrt{t}$, $y = 2 - t$ gives $y = 2 - x^2$, $x \geqslant 0$. In Figure 2 we draw the position vector $\mathbf{r}(1) = \mathbf{i} + \mathbf{j}$ starting at the origin and the tangent vector $\mathbf{r}'(1)$ starting at the corresponding point (1, 1).

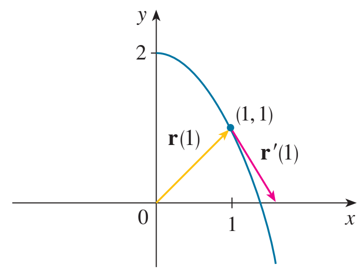


FIGURE 2

EXAMPLE 3 Find parametric equations for the tangent line to the helix with parametric equations

$$x = 2\cos t \qquad y = \sin t \qquad z = t$$

at the point $(0, 1, \pi/2)$.

▲ The helix and the tangent line in Example 3 are shown in Figure 3.

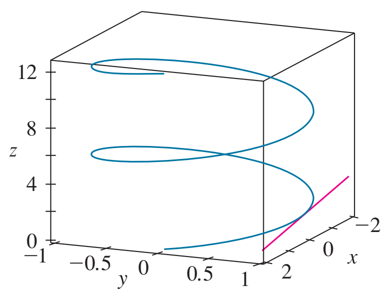


FIGURE 3

SOLUTION The vector equation of the helix is $\mathbf{r}(t) = \langle 2\cos t, \sin t, t\rangle$, so

$$\mathbf{r}'(t) = \langle -2\sin t, \cos t, 1\rangle$$

The parameter value corresponding to the point $(0, 1, \pi/2)$ is $t = \pi/2$, so the tangent vector there is $\mathbf{r}'(\pi/2) = \langle -2, 0, 1\rangle$. The tangent line is the line through $(0, 1, \pi/2)$ parallel to the vector $\langle -2, 0, 1\rangle$, so by Equations 9.5.2 its parametric equations are

$$x = -2t \qquad y = 1 \qquad z = \frac{\pi}{2} + t$$

Just as for real-valued functions, the **second derivative** of a vector function $\mathbf{r}$ is the derivative of $\mathbf{r}'$, that is, $\mathbf{r}'' = (\mathbf{r}')'$. For instance, the second derivative of the function in Example 3 is

$$\mathbf{r}''(t) = \langle -2\cos t, -\sin t, 0\rangle$$

A curve given by a vector function $\mathbf{r}(t)$ on an interval I is called **smooth** if $\mathbf{r}'$ is continuous and $\mathbf{r}'(t) \neq \mathbf{0}$ (except possibly at any endpoints of I). For instance, the helix in Example 3 is smooth because $\mathbf{r}'(t)$ is never $\mathbf{0}$.

EXAMPLE 4 Determine whether the semicubical parabola $\mathbf{r}(t) = \langle 1 + t^3, t^2\rangle$ is smooth.

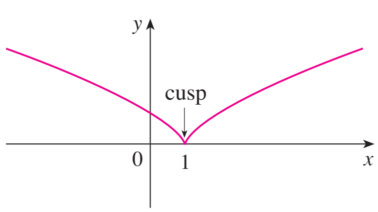


FIGURE 4
The curve $\mathbf{r}(t) = \langle 1 + t^3, t^2\rangle$ is not smooth.

SOLUTION Since

$$\mathbf{r}'(t) = \langle 3t^2, 2t\rangle$$

we have $\mathbf{r}'(0) = \langle 0, 0\rangle = \mathbf{0}$ and, therefore, the curve is not smooth. The point that corresponds to $t = 0$ is (1, 0), and we see from the graph in Figure 4 that there is a sharp corner, called a **cusp**, at (1, 0). Any curve with this type of behavior—an abrupt change in direction—is not smooth.

A curve, such as the semicubical parabola, that is made up of a finite number of smooth pieces is called **piecewise smooth**.

Differentiation Rules

The next theorem shows that the differentiation formulas for real-valued functions have their counterparts for vector-valued functions.

3 Theorem Suppose **u** and **v** are differentiable vector functions, c is a scalar, and f is a real-valued function. Then

1. $\dfrac{d}{dt}[\mathbf{u}(t) + \mathbf{v}(t)] = \mathbf{u}'(t) + \mathbf{v}'(t)$

2. $\dfrac{d}{dt}[c\mathbf{u}(t)] = c\mathbf{u}'(t)$

3. $\dfrac{d}{dt}[f(t)\mathbf{u}(t)] = f'(t)\mathbf{u}(t) + f(t)\mathbf{u}'(t)$

4. $\dfrac{d}{dt}[\mathbf{u}(t) \cdot \mathbf{v}(t)] = \mathbf{u}'(t) \cdot \mathbf{v}(t) + \mathbf{u}(t) \cdot \mathbf{v}'(t)$

5. $\dfrac{d}{dt}[\mathbf{u}(t) \times \mathbf{v}(t)] = \mathbf{u}'(t) \times \mathbf{v}(t) + \mathbf{u}(t) \times \mathbf{v}'(t)$

6. $\dfrac{d}{dt}[\mathbf{u}(f(t))] = f'(t)\mathbf{u}'(f(t))$ (Chain Rule)

This theorem can be proved either directly from Definition 1 or by using Theorem 2 and the corresponding differentiation formulas for real-valued functions. The proof of Formula 4 follows; the remaining proofs are left as exercises.

Proof of Formula 4 Let

$$\mathbf{u}(t) = \langle f_1(t), f_2(t), f_3(t) \rangle \qquad \mathbf{v}(t) = \langle g_1(t), g_2(t), g_3(t) \rangle$$

Then

$$\mathbf{u}(t) \cdot \mathbf{v}(t) = f_1(t)g_1(t) + f_2(t)g_2(t) + f_3(t)g_3(t) = \sum_{i=1}^{3} f_i(t)g_i(t)$$

so the ordinary Product Rule gives

$$\begin{aligned}
\frac{d}{dt}[\mathbf{u}(t) \cdot \mathbf{v}(t)] &= \frac{d}{dt}\sum_{i=1}^{3} f_i(t)g_i(t) = \sum_{i=1}^{3} \frac{d}{dt}[f_i(t)g_i(t)] \\
&= \sum_{i=1}^{3} [f_i'(t)g_i(t) + f_i(t)g_i'(t)] \\
&= \sum_{i=1}^{3} f_i'(t)g_i(t) + \sum_{i=1}^{3} f_i(t)g_i'(t) \\
&= \mathbf{u}'(t) \cdot \mathbf{v}(t) + \mathbf{u}(t) \cdot \mathbf{v}'(t)
\end{aligned}$$

■

EXAMPLE 5 Show that if $|\mathbf{r}(t)| = c$ (a constant), then $\mathbf{r}'(t)$ is orthogonal to $\mathbf{r}(t)$ for all t.

SOLUTION Since

$$\mathbf{r}(t) \cdot \mathbf{r}(t) = |\mathbf{r}(t)|^2 = c^2$$

and c^2 is a constant, Formula 4 of Theorem 3 gives

$$0 = \frac{d}{dt}[\mathbf{r}(t) \cdot \mathbf{r}(t)] = \mathbf{r}'(t) \cdot \mathbf{r}(t) + \mathbf{r}(t) \cdot \mathbf{r}'(t) = 2\mathbf{r}'(t) \cdot \mathbf{r}(t)$$

Thus, $\mathbf{r}'(t) \cdot \mathbf{r}(t) = 0$, which says that $\mathbf{r}'(t)$ is orthogonal to $\mathbf{r}(t)$.

Geometrically, this result says that if a curve lies on a sphere with center the origin, then the tangent vector $\mathbf{r}'(t)$ is always perpendicular to the position vector $\mathbf{r}(t)$.

Integrals

The **definite integral** of a continuous vector function $\mathbf{r}(t)$ can be defined in much the same way as for real-valued functions except that the integral is a vector. But then we can express the integral of $\mathbf{r}$ in terms of the integrals of its component functions f, g, and h as follows. (We use the notation of Chapter 5.)

$$\begin{aligned}\int_a^b \mathbf{r}(t)\,dt &= \lim_{n\to\infty} \sum_{i=1}^{n} \mathbf{r}(t_i^*)\,\Delta t \\ &= \lim_{n\to\infty} \left[\left(\sum_{i=1}^{n} f(t_i^*)\,\Delta t\right)\mathbf{i} + \left(\sum_{i=1}^{n} g(t_i^*)\,\Delta t\right)\mathbf{j} + \left(\sum_{i=1}^{n} h(t_i^*)\,\Delta t\right)\mathbf{k}\right]\end{aligned}$$

and so

$$\boxed{\int_a^b \mathbf{r}(t)\,dt = \left(\int_a^b f(t)\,dt\right)\mathbf{i} + \left(\int_a^b g(t)\,dt\right)\mathbf{j} + \left(\int_a^b h(t)\,dt\right)\mathbf{k}}$$

This means that we can evaluate an integral of a vector function by integrating each component function.

We can extend the Fundamental Theorem of Calculus to continuous vector functions as follows:

$$\int_a^b \mathbf{r}(t)\,dt = \mathbf{R}(t)\Big]_a^b = \mathbf{R}(b) - \mathbf{R}(a)$$

where $\mathbf{R}$ is an antiderivative of $\mathbf{r}$, that is, $\mathbf{R}'(t) = \mathbf{r}(t)$. We use the notation $\int \mathbf{r}(t)\,dt$ for indefinite integrals (antiderivatives).

EXAMPLE 6 If $\mathbf{r}(t) = 2\cos t\,\mathbf{i} + \sin t\,\mathbf{j} + 2t\,\mathbf{k}$, then

$$\begin{aligned}\int \mathbf{r}(t)\,dt &= \left(\int 2\cos t\,dt\right)\mathbf{i} + \left(\int \sin t\,dt\right)\mathbf{j} + \left(\int 2t\,dt\right)\mathbf{k} \\ &= 2\sin t\,\mathbf{i} - \cos t\,\mathbf{j} + t^2\,\mathbf{k} + \mathbf{C}\end{aligned}$$

where $\mathbf{C}$ is a vector constant of integration, and

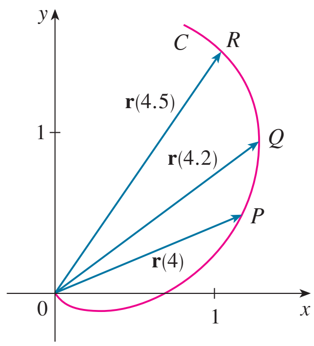
$$\int_0^{\pi/2} \mathbf{r}(t)\,dt = \left[2\sin t\,\mathbf{i} - \cos t\,\mathbf{j} + t^2\,\mathbf{k}\right]_0^{\pi/2} = 2\mathbf{i} + \mathbf{j} + \frac{\pi^2}{4}\mathbf{k}$$

10.2 Exercises

1. The figure shows a curve C given by a vector function $\mathbf{r}(t)$.
(a) Draw the vectors $\mathbf{r}(4.5) - \mathbf{r}(4)$ and $\mathbf{r}(4.2) - \mathbf{r}(4)$.
(b) Draw the vectors

$$\frac{\mathbf{r}(4.5) - \mathbf{r}(4)}{0.5} \quad \text{and} \quad \frac{\mathbf{r}(4.2) - \mathbf{r}(4)}{0.2}$$

(c) Write expressions for $\mathbf{r}'(4)$ and the unit tangent vector $\mathbf{T}(4)$.
(d) Draw the vector $\mathbf{T}(4)$.



2. (a) Make a large sketch of the curve described by the vector function $\mathbf{r}(t) = \langle t^2, t \rangle$, $0 \leqslant t \leqslant 2$, and draw the vectors $\mathbf{r}(1)$, $\mathbf{r}(1.1)$, and $\mathbf{r}(1.1) - \mathbf{r}(1)$.
(b) Draw the vector $\mathbf{r}'(1)$ starting at (1, 1) and compare it with the vector

$$\frac{\mathbf{r}(1.1) - \mathbf{r}(1)}{0.1}$$

Explain why these vectors are so close to each other in length and direction.

3–8 ■
(a) Sketch the plane curve with the given vector equation.
(b) Find $\mathbf{r}'(t)$.
(c) Sketch the position vector $\mathbf{r}(t)$ and the tangent vector $\mathbf{r}'(t)$ for the given value of t.

3. $\mathbf{r}(t) = \langle \cos t, \sin t \rangle, \quad t = \pi/4$

4. $\mathbf{r}(t) = \langle t^3, t^2 \rangle, \quad t = 1$

5. $\mathbf{r}(t) = (1 + t)\,\mathbf{i} + t^2\,\mathbf{j}, \quad t = 1$

6. $\mathbf{r}(t) = 2 \sin t\,\mathbf{i} + 3 \cos t\,\mathbf{j}, \quad t = \pi/3$

7. $\mathbf{r}(t) = e^t\,\mathbf{i} + e^{-2t}\,\mathbf{j}, \quad t = 0$

8. $\mathbf{r}(t) = \sec t\,\mathbf{i} + \tan t\,\mathbf{j}, \quad t = \pi/4$

9–14 ■ Find the derivative of the vector function.

9. $\mathbf{r}(t) = \langle t^2, 1 - t, \sqrt{t} \rangle$

10. $\mathbf{r}(t) = \langle \cos 3t, t, \sin 3t \rangle$

11. $\mathbf{r}(t) = e^{t^2}\,\mathbf{i} - \mathbf{j} + \ln(1 + 3t)\,\mathbf{k}$

12. $\mathbf{r}(t) = \sin^{-1} t\,\mathbf{i} + \sqrt{1 - t^2}\,\mathbf{j} + \mathbf{k}$

13. $\mathbf{r}(t) = \mathbf{a} + t\,\mathbf{b} + t^2\,\mathbf{c}$

14. $\mathbf{r}(t) = t\,\mathbf{a} \times (\mathbf{b} + t\,\mathbf{c})$

15–16 ■ Find the unit tangent vector $\mathbf{T}(t)$ at the point with the given value of the parameter t.

15. $\mathbf{r}(t) = \cos t\,\mathbf{i} + 3t\,\mathbf{j} + 2 \sin 2t\,\mathbf{k}, \quad t = 0$

16. $\mathbf{r}(t) = 4\sqrt{t}\,\mathbf{i} + t^2\,\mathbf{j} + t\,\mathbf{k}, \quad t = 1$

17. If $\mathbf{r}(t) = \langle t, t^2, t^3 \rangle$, find $\mathbf{r}'(t)$, $\mathbf{T}(1)$, $\mathbf{r}''(t)$, and $\mathbf{r}'(t) \times \mathbf{r}''(t)$.

18. If $\mathbf{r}(t) = \langle e^{2t}, e^{-2t}, te^{2t} \rangle$, find $\mathbf{T}(0)$, $\mathbf{r}''(0)$, and $\mathbf{r}'(t) \cdot \mathbf{r}''(t)$.

19–22 ■ Find parametric equations for the tangent line to the curve with the given parametric equations at the specified point.

19. $x = t^5, \quad y = t^4, \quad z = t^3; \quad (1, 1, 1)$

20. $x = t^2 - 1, \quad y = t^2 + 1, \quad z = t + 1; \quad (-1, 1, 1)$

21. $x = e^{-t} \cos t,\ y = e^{-t} \sin t,\ z = e^{-t}; \quad (1, 0, 1)$

22. $x = \ln t,\ y = 2\sqrt{t},\ z = t^2; \quad (0, 2, 1)$

23–24 ■ Find parametric equations for the tangent line to the curve with the given parametric equations at the specified point. Illustrate by graphing both the curve and the tangent line on a common screen.

23. $x = t, \quad y = \sqrt{2} \cos t, \quad z = \sqrt{2} \sin t; \quad (\pi/4, 1, 1)$

24. $x = \cos t, \quad y = 3e^{2t}, \quad z = 3e^{-2t}; \quad (1, 3, 3)$

25. Determine whether the curve is smooth.
(a) $\mathbf{r}(t) = \langle t^3, t^4, t^5 \rangle$ (b) $\mathbf{r}(t) = \langle t^3 + t, t^4, t^5 \rangle$
(c) $\mathbf{r}(t) = \langle \cos^3 t, \sin^3 t \rangle$

26. (a) Find the point of intersection of the tangent lines to the curve $\mathbf{r}(t) = \langle \sin \pi t, 2 \sin \pi t, \cos \pi t \rangle$ at the points where $t = 0$ and $t = 0.5$.
(b) Illustrate by graphing the curve and both tangent lines.

27. The curves $\mathbf{r}_1(t) = \langle t, t^2, t^3 \rangle$ and $\mathbf{r}_2(t) = \langle \sin t, \sin 2t, t \rangle$ intersect at the origin. Find their angle of intersection correct to the nearest degree.

28. At what point do the curves $\mathbf{r}_1(t) = \langle t, 1 - t, 3 + t^2 \rangle$ and $\mathbf{r}_2(s) = \langle 3 - s, s - 2, s^2 \rangle$ intersect? Find their angle of intersection correct to the nearest degree.

29–34 ■ Evaluate the integral.

29. $\displaystyle\int_0^1 (16t^3\,\mathbf{i} - 9t^2\,\mathbf{j} + 25t^4\,\mathbf{k})\,dt$

30. $\displaystyle\int_0^1 \left(\frac{4}{1+t^2}\,\mathbf{j} + \frac{2t}{1+t^2}\,\mathbf{k}\right) dt$

31. $\displaystyle\int_0^{\pi/4} (\cos 2t\,\mathbf{i} + \sin 2t\,\mathbf{j} + t\sin t\,\mathbf{k})\, dt$

32. $\displaystyle\int_1^4 \left(\sqrt{t}\,\mathbf{i} + te^{-t}\,\mathbf{j} + \frac{1}{t^2}\,\mathbf{k}\right) dt$

33. $\displaystyle\int (e^t\,\mathbf{i} + 2t\,\mathbf{j} + \ln t\,\mathbf{k})\, dt$

34. $\displaystyle\int (\cos \pi t\,\mathbf{i} + \sin \pi t\,\mathbf{j} + t\,\mathbf{k})\, dt$

35. Find $\mathbf{r}(t)$ if $\mathbf{r}'(t) = t^2\,\mathbf{i} + 4t^3\,\mathbf{j} - t^2\,\mathbf{k}$ and $\mathbf{r}(0) = \mathbf{j}$.

36. Find $\mathbf{r}(t)$ if $\mathbf{r}'(t) = \sin t\,\mathbf{i} - \cos t\,\mathbf{j} + 2t\,\mathbf{k}$ and $\mathbf{r}(0) = \mathbf{i} + \mathbf{j} + 2\mathbf{k}$.

37. Prove Formula 1 of Theorem 3.

38. Prove Formula 3 of Theorem 3.

39. Prove Formula 5 of Theorem 3.

40. Prove Formula 6 of Theorem 3.

41. If $\mathbf{u}(t) = \mathbf{i} - 2t^2\,\mathbf{j} + 3t^3\,\mathbf{k}$ and $\mathbf{v}(t) = t\,\mathbf{i} + \cos t\,\mathbf{j} + \sin t\,\mathbf{k}$, find $(d/dt)\,[\mathbf{u}(t)\cdot\mathbf{v}(t)]$.

42. If $\mathbf{u}$ and $\mathbf{v}$ are the vector functions in Exercise 41, find $(d/dt)\,[\mathbf{u}(t)\times\mathbf{v}(t)]$.

43. Show that if $\mathbf{r}$ is a vector function such that $\mathbf{r}''$ exists, then

$$\frac{d}{dt}[\mathbf{r}(t)\times\mathbf{r}'(t)] = \mathbf{r}(t)\times\mathbf{r}''(t)$$

44. Find an expression for $\dfrac{d}{dt}[\mathbf{u}(t)\cdot(\mathbf{v}(t)\times\mathbf{w}(t))]$.

45. If $\mathbf{r}(t) \neq \mathbf{0}$, show that $\dfrac{d}{dt}\,|\mathbf{r}(t)| = \dfrac{1}{|\mathbf{r}(t)|}\,\mathbf{r}(t)\cdot\mathbf{r}'(t)$.

[*Hint:* $|\mathbf{r}(t)|^2 = \mathbf{r}(t)\cdot\mathbf{r}(t)$]

46. If a curve has the property that the position vector $\mathbf{r}(t)$ is always perpendicular to the tangent vector $\mathbf{r}'(t)$, show that the curve lies on a sphere with center the origin.

47. If $\mathbf{u}(t) = \mathbf{r}(t)\cdot[\mathbf{r}'(t)\times\mathbf{r}''(t)]$, show that

$$\mathbf{u}'(t) = \mathbf{r}(t)\cdot[\mathbf{r}'(t)\times\mathbf{r}'''(t)]$$

10.3 Arc Length and Curvature

In Section 6.3 we defined the length of a plane curve with parametric equations $x = f(t)$, $y = g(t)$, $a \leqslant t \leqslant b$, as the limit of lengths of inscribed polygons and, for the case where f' and g' are continuous, we arrived at the formula

$$\boxed{1}\qquad L = \int_a^b \sqrt{[f'(t)]^2 + [g'(t)]^2}\,dt = \int_a^b \sqrt{\left(\frac{dx}{dt}\right)^2 + \left(\frac{dy}{dt}\right)^2}\,dt$$

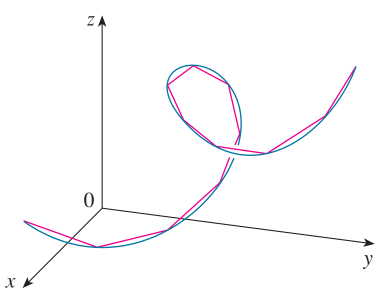


FIGURE 1
The length of a space curve is the limit of lengths of inscribed polygons.

The length of a space curve is defined in exactly the same way (see Figure 1). Suppose that the curve has the vector equation $\mathbf{r}(t) = \langle f(t), g(t), h(t)\rangle$, $a \leqslant t \leqslant b$, or, equivalently, the parametric equations $x = f(t)$, $y = g(t)$, $z = h(t)$, where f', g', and h' are continuous. If the curve is traversed exactly once as t increases from a to b, then it can be shown that its length is

$$\boxed{2}\qquad \boxed{\begin{aligned} L &= \int_a^b \sqrt{[f'(t)]^2 + [g'(t)]^2 + [h'(t)]^2}\,dt \\ &= \int_a^b \sqrt{\left(\frac{dx}{dt}\right)^2 + \left(\frac{dy}{dt}\right)^2 + \left(\frac{dz}{dt}\right)^2}\,dt \end{aligned}}$$

Notice that both of the arc length formulas (1) and (2) can be put into the more compact form

$$\boxed{3}\qquad \boxed{L = \int_a^b |\mathbf{r}'(t)|\,dt}$$

because, for plane curves $\mathbf{r}(t) = f(t)\mathbf{i} + g(t)\mathbf{j}$,

$$|\mathbf{r}'(t)| = |f'(t)\mathbf{i} + g'(t)\mathbf{j}| = \sqrt{[f'(t)]^2 + [g'(t)]^2}$$

whereas, for space curves $\mathbf{r}(t) = f(t)\mathbf{i} + g(t)\mathbf{j} + h(t)\mathbf{k}$,

$$|\mathbf{r}'(t)| = |f'(t)\mathbf{i} + g'(t)\mathbf{j} + h'(t)\mathbf{k}| = \sqrt{[f'(t)]^2 + [g'(t)]^2 + [h'(t)]^2}$$

▲ Figure 2 shows the arc of the helix whose length is computed in Example 1.

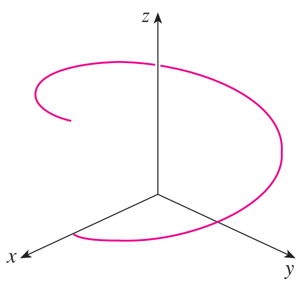


FIGURE 2

EXAMPLE 1 Find the length of the arc of the circular helix with vector equation $\mathbf{r}(t) = \cos t\,\mathbf{i} + \sin t\,\mathbf{j} + t\,\mathbf{k}$ from the point $(1, 0, 0)$ to the point $(1, 0, 2\pi)$.

SOLUTION Since $\mathbf{r}'(t) = -\sin t\,\mathbf{i} + \cos t\,\mathbf{j} + \mathbf{k}$, we have

$$|\mathbf{r}'(t)| = \sqrt{(-\sin t)^2 + \cos^2 t + 1} = \sqrt{2}$$

The arc from $(1, 0, 0)$ to $(1, 0, 2\pi)$ is described by the parameter interval $0 \leqslant t \leqslant 2\pi$ and so, from Formula 3, we have

$$L = \int_0^{2\pi} |\mathbf{r}'(t)|\,dt = \int_0^{2\pi} \sqrt{2}\,dt = 2\sqrt{2}\pi$$ ■

A single curve C can be represented by more than one vector function. For instance, the twisted cubic

4 $$\mathbf{r}_1(t) = \langle t, t^2, t^3 \rangle \qquad 1 \leqslant t \leqslant 2$$

could also be represented by the function

5 $$\mathbf{r}_2(u) = \langle e^u, e^{2u}, e^{3u} \rangle \qquad 0 \leqslant u \leqslant \ln 2$$

where the connection between the parameters t and u is given by $t = e^u$. We say that Equations 4 and 5 are **parametrizations** of the curve C. (The same curve C is traced out in different ways by the parametrizations $\mathbf{r}_1$ and $\mathbf{r}_2$.) If we were to use Equation 3 to compute the length of C using Equations 4 and 5, we would get the same answer. In general, it can be shown that when Equation 3 is used to compute the length of any piecewise-smooth curve, the arc length is independent of the parametrization that is used.

▲ Recall that a piecewise-smooth curve is made up of a finite number of smooth pieces.

Now we suppose that C is a piecewise-smooth curve given by a vector function $\mathbf{r}(t) = f(t)\mathbf{i} + g(t)\mathbf{j} + h(t)\mathbf{k}$, $a \leqslant t \leqslant b$, and C is traversed exactly once as t increases from a to b. We define its **arc length function** s by

6 $$s(t) = \int_a^t |\mathbf{r}'(u)|\,du = \int_a^t \sqrt{\left(\frac{dx}{du}\right)^2 + \left(\frac{dy}{du}\right)^2 + \left(\frac{dz}{du}\right)^2}\,du$$

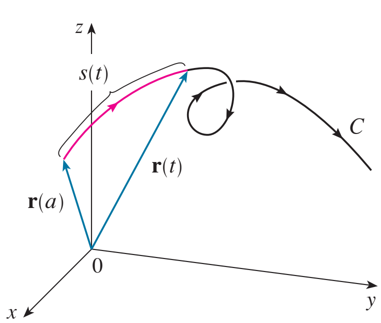


FIGURE 3

Thus, $s(t)$ is the length of the part of C between $\mathbf{r}(a)$ and $\mathbf{r}(t)$. (See Figure 3.) If we differentiate both sides of Equation 6 using Part 1 of the Fundamental Theorem of Calculus, we obtain

7 $$\frac{ds}{dt} = |\mathbf{r}'(t)|$$

It is often useful to **parametrize a curve with respect to arc length** because arc length arises naturally from the shape of the curve and does not depend on a particular coordinate system. If a curve $\mathbf{r}(t)$ is already given in terms of a parameter t and $s(t)$ is the arc length function given by Equation 6, then we may be able to solve for t as a function of s: $t = t(s)$. Then the curve can be reparametrized in terms of s by substituting for t: $\mathbf{r} = \mathbf{r}(t(s))$. Thus, if $s = 3$ for instance, $\mathbf{r}(t(3))$ is the position vector of the point 3 units of length along the curve from its starting point.

EXAMPLE 2 Reparametrize the helix $\mathbf{r}(t) = \cos t\,\mathbf{i} + \sin t\,\mathbf{j} + t\,\mathbf{k}$ with respect to arc length measured from $(1, 0, 0)$ in the direction of increasing t.

SOLUTION The initial point $(1, 0, 0)$ corresponds to the parameter value $t = 0$. From Example 1 we have

$$\frac{ds}{dt} = |\mathbf{r}'(t)| = \sqrt{2}$$

and so
$$s = s(t) = \int_0^t |\mathbf{r}'(u)|\,du = \int_0^t \sqrt{2}\,du = \sqrt{2}\,t$$

Therefore, $t = s/\sqrt{2}$ and the required reparametrization is obtained by substituting for t:

$$\mathbf{r}(t(s)) = \cos\big(s/\sqrt{2}\big)\,\mathbf{i} + \sin\big(s/\sqrt{2}\big)\,\mathbf{j} + \big(s/\sqrt{2}\big)\,\mathbf{k}$$

Curvature

If C is a smooth curve defined by the vector function $\mathbf{r}$, then $\mathbf{r}'(t) \neq \mathbf{0}$. Recall that the unit tangent vector $\mathbf{T}(t)$ is given by

$$\mathbf{T}(t) = \frac{\mathbf{r}'(t)}{|\mathbf{r}'(t)|}$$

and indicates the direction of the curve. From Figure 4 you can see that $\mathbf{T}(t)$ changes direction very slowly when C is fairly straight, but it changes direction more quickly when C bends or twists more sharply.

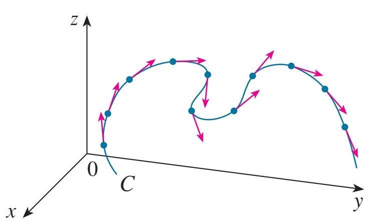


FIGURE 4
Unit tangent vectors at equally spaced points on C

The curvature of C at a given point is a measure of how quickly the curve changes direction at that point. Specifically, we define it to be the magnitude of the rate of change of the unit tangent vector with respect to arc length. (We use arc length so that the curvature will be independent of the parametrization.)

8 Definition The **curvature** of a curve is

$$\kappa = \left|\frac{d\mathbf{T}}{ds}\right|$$

where $\mathbf{T}$ is the unit tangent vector.

The curvature is easier to compute if it is expressed in terms of the parameter t instead of s, so we use the Chain Rule (Theorem 10.2.3, Formula 6) to write

$$\frac{d\mathbf{T}}{dt} = \frac{d\mathbf{T}}{ds}\frac{ds}{dt} \qquad \text{and} \qquad \kappa = \left|\frac{d\mathbf{T}}{ds}\right| = \left|\frac{d\mathbf{T}/dt}{ds/dt}\right|$$

But $ds/dt = |\mathbf{r}'(t)|$ from Equation 7, so

9
$$\boxed{\kappa(t) = \frac{|\mathbf{T}'(t)|}{|\mathbf{r}'(t)|}}$$

EXAMPLE 3 Show that the curvature of a circle of radius a is $1/a$.

SOLUTION We can take the circle to have center the origin, and then a parametrization is

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

Therefore $\quad \mathbf{r}'(t) = -a\sin t\,\mathbf{i} + a\cos t\,\mathbf{j} \quad$ and $\quad |\mathbf{r}'(t)| = a$

so
$$\mathbf{T}(t) = \frac{\mathbf{r}'(t)}{|\mathbf{r}'(t)|} = -\sin t\,\mathbf{i} + \cos t\,\mathbf{j}$$

and
$$\mathbf{T}'(t) = -\cos t\,\mathbf{i} - \sin t\,\mathbf{j}$$

This gives $|\mathbf{T}'(t)| = 1$, so using Equation 9, we have

$$\kappa(t) = \frac{|\mathbf{T}'(t)|}{|\mathbf{r}'(t)|} = \frac{1}{a}$$

■

The result of Example 3 shows that small circles have large curvature and large circles have small curvature, in accordance with our intuition. We can see directly from the definition of curvature that the curvature of a straight line is always 0 because the tangent vector is constant.

Although Formula 9 can be used in all cases to compute the curvature, the formula given by the following theorem is often more convenient to apply.

10 Theorem The curvature of the curve given by the vector function $\mathbf{r}$ is

$$\kappa(t) = \frac{|\mathbf{r}'(t) \times \mathbf{r}''(t)|}{|\mathbf{r}'(t)|^3}$$

Proof Since $\mathbf{T} = \mathbf{r}'/|\mathbf{r}'|$ and $|\mathbf{r}'| = ds/dt$, we have

$$\mathbf{r}' = |\mathbf{r}'|\mathbf{T} = \frac{ds}{dt}\mathbf{T}$$

so the Product Rule (Theorem 10.2.3, Formula 3) gives

$$\mathbf{r}'' = \frac{d^2s}{dt^2}\mathbf{T} + \frac{ds}{dt}\mathbf{T}'$$

Using the fact that $\mathbf{T} \times \mathbf{T} = \mathbf{0}$ (see Section 9.4), we have

$$\mathbf{r}' \times \mathbf{r}'' = \left(\frac{ds}{dt}\right)^2 (\mathbf{T} \times \mathbf{T}')$$

Now $|\mathbf{T}(t)| = 1$ for all t, so $\mathbf{T}$ and $\mathbf{T}'$ are orthogonal by Example 5 in Section 10.2. Therefore, by the definition of a cross product,

$$|\mathbf{r}' \times \mathbf{r}''| = \left(\frac{ds}{dt}\right)^2 |\mathbf{T} \times \mathbf{T}'| = \left(\frac{ds}{dt}\right)^2 |\mathbf{T}||\mathbf{T}'| = \left(\frac{ds}{dt}\right)^2 |\mathbf{T}'|$$

Thus $$|\mathbf{T}'| = \frac{|\mathbf{r}' \times \mathbf{r}''|}{(ds/dt)^2} = \frac{|\mathbf{r}' \times \mathbf{r}''|}{|\mathbf{r}'|^2}$$

and $$\kappa = \frac{|\mathbf{T}'|}{|\mathbf{r}'|} = \frac{|\mathbf{r}' \times \mathbf{r}''|}{|\mathbf{r}'|^3}$$

EXAMPLE 4 Find the curvature of the twisted cubic $\mathbf{r}(t) = \langle t, t^2, t^3 \rangle$ at a general point and at $(0, 0, 0)$.

SOLUTION We first compute the required ingredients:

$$\mathbf{r}'(t) = \langle 1, 2t, 3t^2 \rangle \qquad \mathbf{r}''(t) = \langle 0, 2, 6t \rangle$$

$$|\mathbf{r}'(t)| = \sqrt{1 + 4t^2 + 9t^4}$$

$$\mathbf{r}'(t) \times \mathbf{r}''(t) = \begin{vmatrix} \mathbf{i} & \mathbf{j} & \mathbf{k} \\ 1 & 2t & 3t^2 \\ 0 & 2 & 6t \end{vmatrix} = 6t^2\,\mathbf{i} - 6t\,\mathbf{j} + 2\mathbf{k}$$

$$|\mathbf{r}'(t) \times \mathbf{r}''(t)| = \sqrt{36t^4 + 36t^2 + 4} = 2\sqrt{9t^4 + 9t^2 + 1}$$

Theorem 10 then gives

$$\kappa(t) = \frac{|\mathbf{r}'(t) \times \mathbf{r}''(t)|}{|\mathbf{r}'(t)|^3} = \frac{2\sqrt{1 + 9t^2 + 9t^4}}{(1 + 4t^2 + 9t^4)^{3/2}}$$

At the origin the curvature is $\kappa(0) = 2$.

For the special case of a plane curve with equation $y = f(x)$, we choose x as the parameter and write $\mathbf{r}(x) = x\,\mathbf{i} + f(x)\,\mathbf{j}$. Then $\mathbf{r}'(x) = \mathbf{i} + f'(x)\,\mathbf{j}$ and $\mathbf{r}''(x) = f''(x)\,\mathbf{j}$. Since $\mathbf{i} \times \mathbf{j} = \mathbf{k}$ and $\mathbf{j} \times \mathbf{j} = \mathbf{0}$, we have $\mathbf{r}'(x) \times \mathbf{r}''(x) = f''(x)\,\mathbf{k}$. We also have $|\mathbf{r}'(x)| = \sqrt{1 + [f'(x)]^2}$ and so, by Theorem 10,

11 $$\boxed{\kappa(x) = \frac{|f''(x)|}{[1 + (f'(x))^2]^{3/2}}}$$

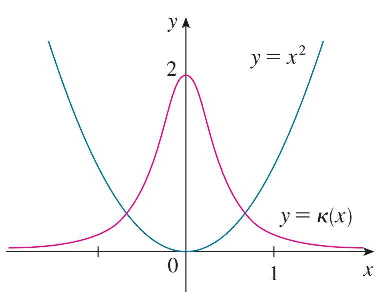


FIGURE 5
The parabola $y = x^2$ and its curvature function

EXAMPLE 5 Find the curvature of the parabola $y = x^2$ at the points $(0, 0)$, $(1, 1)$, and $(2, 4)$.

SOLUTION Since $y' = 2x$ and $y'' = 2$, Formula 11 gives

$$\kappa(x) = \frac{|y''|}{[1 + (y')^2]^{3/2}} = \frac{2}{(1 + 4x^2)^{3/2}}$$

The curvature at $(0, 0)$ is $\kappa(0) = 2$. At $(1, 1)$ it is $\kappa(1) = 2/5^{3/2} \approx 0.18$. At $(2, 4)$ it is $\kappa(2) = 2/17^{3/2} \approx 0.03$. Observe from the expression for $\kappa(x)$ or the graph of κ in Figure 5 that $\kappa(x) \to 0$ as $x \to \pm\infty$. This corresponds to the fact that the parabola appears to become flatter as $x \to \pm\infty$.

The Normal and Binormal Vectors

At a given point on a smooth space curve $\mathbf{r}(t)$, there are many vectors that are orthogonal to the unit tangent vector $\mathbf{T}(t)$. We single one out by observing that, because $|\mathbf{T}(t)| = 1$ for all t, we have $\mathbf{T}(t) \cdot \mathbf{T}'(t) = 0$ by Example 5 in Section 10.2, so $\mathbf{T}'(t)$ is orthogonal to $\mathbf{T}(t)$. Note that $\mathbf{T}'(t)$ is itself not a unit vector. But if $\mathbf{r}'$ is also smooth, we can define the **principal unit normal vector** $\mathbf{N}(t)$ (or simply **unit normal**) as

$$\mathbf{N}(t) = \frac{\mathbf{T}'(t)}{|\mathbf{T}'(t)|}$$

▲ We can think of the normal vector as indicating the direction in which the curve is turning at each point.

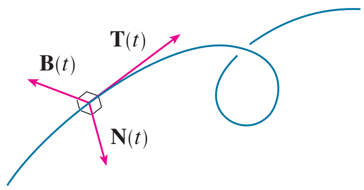


FIGURE 6

The vector $\mathbf{B}(t) = \mathbf{T}(t) \times \mathbf{N}(t)$ is called the **binormal vector**. It is perpendicular to both $\mathbf{T}$ and $\mathbf{N}$ and is also a unit vector. (See Figure 6.)

EXAMPLE 6 Find the unit normal and binormal vectors for the circular helix

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

▲ Figure 7 illustrates Example 6 by showing the vectors $\mathbf{T}$, $\mathbf{N}$, and $\mathbf{B}$ at two locations on the helix. In general, the vectors $\mathbf{T}$, $\mathbf{N}$, and $\mathbf{B}$, starting at the various points on a curve, form a set of orthogonal vectors, called the **TNB** frame, that moves along the curve as t varies. This **TNB** frame plays an important role in the branch of mathematics known as differential geometry and in its applications to the motion of spacecraft.

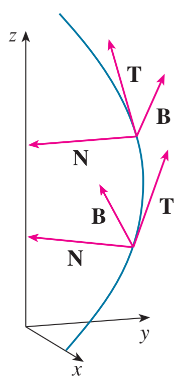


FIGURE 7

SOLUTION We first compute the ingredients needed for the unit normal vector:

$$\mathbf{r}'(t) = -\sin t\,\mathbf{i} + \cos t\,\mathbf{j} + \mathbf{k} \qquad |\mathbf{r}'(t)| = \sqrt{2}$$

$$\mathbf{T}(t) = \frac{\mathbf{r}'(t)}{|\mathbf{r}'(t)|} = \frac{1}{\sqrt{2}}(-\sin t\,\mathbf{i} + \cos t\,\mathbf{j} + \mathbf{k})$$

$$\mathbf{T}'(t) = \frac{1}{\sqrt{2}}(-\cos t\,\mathbf{i} - \sin t\,\mathbf{j}) \qquad |\mathbf{T}'(t)| = \frac{1}{\sqrt{2}}$$

$$\mathbf{N}(t) = \frac{\mathbf{T}'(t)}{|\mathbf{T}'(t)|} = -\cos t\,\mathbf{i} - \sin t\,\mathbf{j} = \langle -\cos t, -\sin t, 0 \rangle$$

This shows that the normal vector at a point on the helix is horizontal and points toward the z-axis. The binormal vector is

$$\mathbf{B}(t) = \mathbf{T}(t) \times \mathbf{N}(t) = \frac{1}{\sqrt{2}} \begin{bmatrix} \mathbf{i} & \mathbf{j} & \mathbf{k} \\ -\sin t & \cos t & 1 \\ -\cos t & -\sin t & 0 \end{bmatrix} = \frac{1}{\sqrt{2}} \langle \sin t, -\cos t, 1 \rangle$$

■

The plane determined by the normal and binormal vectors $\mathbf{N}$ and $\mathbf{B}$ at a point P on a curve C is called the **normal plane** of C at P. It consists of all lines that are orthogonal to the tangent vector $\mathbf{T}$. The plane determined by the vectors $\mathbf{T}$ and $\mathbf{N}$ is called the **osculating plane** of C at P. The name comes from the Latin *osculum*, meaning "kiss." It is the plane that comes closest to containing the part of the curve near P. (For a plane curve, the osculating plane is simply the plane that contains the curve.)

The circle that lies in the osculating plane of C at P, has the same tangent as C at P, lies on the concave side of C (toward which $\mathbf{N}$ points), and has radius $\rho = 1/\kappa$ (the reciprocal of the curvature) is called the **osculating circle** (or the **circle of curvature**) of C at P. It is the circle that best describes how C behaves near P; it shares the same tangent, normal, and curvature at P.

EXAMPLE 7 Find the equations of the normal plane and osculating plane of the helix in Example 6 at the point $P(0, 1, \pi/2)$.

SOLUTION The normal plane at P has normal vector $\mathbf{r}'(\pi/2) = \langle -1, 0, 1 \rangle$, so an equation is

$$-1(x - 0) + 0(y - 1) + 1\left(z - \frac{\pi}{2}\right) = 0 \qquad \text{or} \qquad z = x + \frac{\pi}{2}$$

▲ Figure 8 shows the helix and the osculating plane in Example 7.

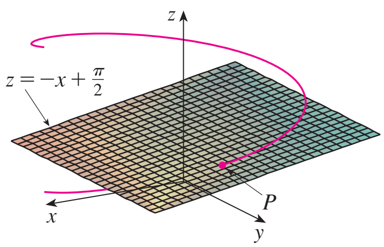


FIGURE 8

The osculating plane at P contains the vectors $\mathbf{T}$ and $\mathbf{N}$, so its normal vector is $\mathbf{T} \times \mathbf{N} = \mathbf{B}$. From Example 6 we have

$$\mathbf{B}(t) = \frac{1}{\sqrt{2}} \langle \sin t, -\cos t, 1 \rangle \qquad \mathbf{B}\left(\frac{\pi}{2}\right) = \left\langle \frac{1}{\sqrt{2}}, 0, \frac{1}{\sqrt{2}} \right\rangle$$

A simpler normal vector is $\langle 1, 0, 1 \rangle$, so an equation of the osculating plane is

$$1(x - 0) + 0(y - 1) + 1\left(z - \frac{\pi}{2}\right) = 0 \qquad \text{or} \qquad z = -x + \frac{\pi}{2}$$

EXAMPLE 8 Find and graph the osculating circle of the parabola $y = x^2$ at the origin.

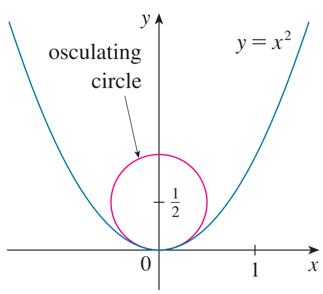


FIGURE 9

SOLUTION From Example 5 the curvature of the parabola at the origin is $\kappa(0) = 2$. So the radius of the osculating circle at the origin is $1/\kappa = \frac{1}{2}$ and its center is $\left(0, \frac{1}{2}\right)$. Its equation is therefore

$$x^2 + \left(y - \tfrac{1}{2}\right)^2 = \tfrac{1}{4}$$

For the graph in Figure 9 we use parametric equations of this circle:

$$x = \tfrac{1}{2} \cos t \qquad y = \tfrac{1}{2} + \tfrac{1}{2} \sin t$$

We summarize here the formulas for unit tangent, unit normal and binormal vectors, and curvature.

$$\mathbf{T}(t) = \frac{\mathbf{r}'(t)}{|\mathbf{r}'(t)|} \qquad \mathbf{N}(t) = \frac{\mathbf{T}'(t)}{|\mathbf{T}'(t)|} \qquad \mathbf{B}(t) = \mathbf{T}(t) \times \mathbf{N}(t)$$

$$\kappa = \left| \frac{d\mathbf{T}}{ds} \right| = \frac{|\mathbf{T}'(t)|}{|\mathbf{r}'(t)|} = \frac{|\mathbf{r}'(t) \times \mathbf{r}''(t)|}{|\mathbf{r}'(t)|^3}$$

10.3 Exercises

1–4 ■ Find the length of the curve.

1. $\mathbf{r}(t) = \langle 2 \sin t, 5t, 2 \cos t \rangle, \quad -10 \leqslant t \leqslant 10$
2. $\mathbf{r}(t) = \langle t^2, \sin t - t \cos t, \cos t + t \sin t \rangle, \quad 0 \leqslant t \leqslant \pi$
3. $\mathbf{r}(t) = \sqrt{2}\,t\,\mathbf{i} + e^t\,\mathbf{j} + e^{-t}\,\mathbf{k}, \quad 0 \leqslant t \leqslant 1$
4. $\mathbf{r}(t) = t^2\,\mathbf{i} + 2t\,\mathbf{j} + \ln t\,\mathbf{k}, \quad 1 \leqslant t \leqslant e$

5. Use Simpson's Rule with $n = 10$ to estimate the length of the arc of the twisted cubic $x = t$, $y = t^2$, $z = t^3$ from the origin to the point (2, 4, 8).

6. Use a computer to graph the curve with parametric equations $x = \cos t$, $y = \sin 3t$, $z = \sin t$. Find the total length of this curve correct to four decimal places.

7–9 ■ Reparametrize the curve with respect to arc length measured from the point where $t = 0$ in the direction of increasing t.

7. $\mathbf{r}(t) = e^t \sin t\,\mathbf{i} + e^t \cos t\,\mathbf{j}$
8. $\mathbf{r}(t) = (1 + 2t)\,\mathbf{i} + (3 + t)\,\mathbf{j} - 5t\,\mathbf{k}$
9. $\mathbf{r}(t) = 3 \sin t\,\mathbf{i} + 4t\,\mathbf{j} + 3 \cos t\,\mathbf{k}$

10. Reparametrize the curve

$$\mathbf{r}(t) = \left(\frac{2}{t^2+1} - 1\right)\mathbf{i} + \frac{2t}{t^2+1}\mathbf{j}$$

with respect to arc length measured from the point (1, 0) in the direction of increasing t. Express the reparametrization in its simplest form. What can you conclude about the curve?

11–14 ■
(a) Find the unit tangent and unit normal vectors $\mathbf{T}(t)$ and $\mathbf{N}(t)$.
(b) Use Formula 9 to find the curvature.

11. $\mathbf{r}(t) = \langle 2\sin t, 5t, 2\cos t\rangle$

12. $\mathbf{r}(t) = \langle t^2, \sin t - t\cos t, \cos t + t\sin t\rangle, \quad t > 0$

13. $\mathbf{r}(t) = \left\langle \frac{1}{3}t^3, t^2, 2t\right\rangle$

14. $\mathbf{r}(t) = \langle t^2, 2t, \ln t\rangle$

15–17 ■ Use Theorem 10 to find the curvature.

15. $\mathbf{r}(t) = t^2\,\mathbf{i} + t\,\mathbf{k}$

16. $\mathbf{r}(t) = t\,\mathbf{i} + t\,\mathbf{j} + (1 + t^2)\,\mathbf{k}$

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

18. Find the curvature of $\mathbf{r}(t) = \langle e^t\cos t, e^t\sin t, t\rangle$ at the point (1, 0, 0).

19. Find the curvature of $\mathbf{r}(t) = \left\langle \sqrt{2}\,t, e^t, e^{-t}\right\rangle$ at the point (0, 1, 1).

20. Graph the curve with parametric equations

$$x = t \qquad y = 4t^{3/2} \qquad z = -t^2$$

and find the curvature at the point $(1, 4, -1)$.

21–23 ■ Use Formula 11 to find the curvature.

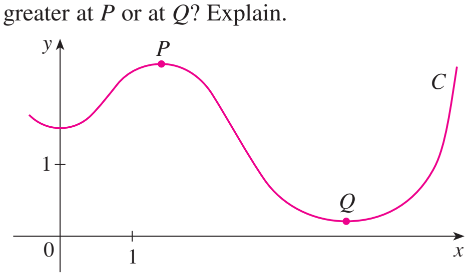
21. $y = x^3$ **22.** $y = \cos x$ **23.** $y = 4x^{5/2}$

24–25 ■ At what point does the curve have maximum curvature? What happens to the curvature as $x \to \infty$?

24. $y = \ln x$ **25.** $y = e^x$

26. Find an equation of a parabola that has curvature 4 at the origin.

27. (a) Is the curvature of the curve C shown in the figure greater at P or at Q? Explain.



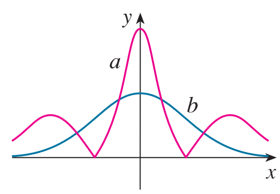
(b) Estimate the curvature at P and at Q by sketching the osculating circles at those points.

28–29 ■ Use a graphing calculator or computer to graph both the curve and its curvature function $\kappa(x)$ on the same screen. Is the graph of κ what you would expect?

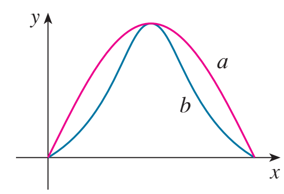
28. $y = xe^{-x}$ **29.** $y = x^4$

30–31 ■ Two graphs, a and b, are shown. One is a curve $y = f(x)$ and the other is the graph of its curvature function $y = \kappa(x)$. Identify each curve and explain your choices.

30.



31.



32. Use Theorem 10 to show that the curvature of a plane parametric curve $x = f(t)$, $y = g(t)$ is

$$\kappa = \frac{|\dot{x}\ddot{y} - \dot{y}\ddot{x}|}{[\dot{x}^2 + \dot{y}^2]^{3/2}}$$

where the dots indicate derivatives with respect to t.

33–34 ■ Use the formula in Exercise 32 to find the curvature.

33. $x = e^t\cos t, \quad y = e^t\sin t$

34. $x = 1 + t^3, \quad y = t + t^2$

35–36 ■ Find the vectors $\mathbf{T}$, $\mathbf{N}$, and $\mathbf{B}$ at the given point.

35. $\mathbf{r}(t) = \left\langle t^2, \frac{2}{3}t^3, t\right\rangle, \quad \left(1, \frac{2}{3}, 1\right)$

36. $\mathbf{r}(t) = \langle e^t, e^t\sin t, e^t\cos t\rangle, \quad (1, 0, 1)$

37–38 ■ Find equations of the normal plane and osculating plane of the curve at the given point.

37. $x = 2\sin 3t,\ y = t,\ z = 2\cos 3t; \quad (0, \pi, -2)$

38. $x = t,\ y = t^2,\ z = t^3; \quad (1, 1, 1)$

39. Find equations of the osculating circles of the ellipse $9x^2 + 4y^2 = 36$ at the points (2, 0) and (0, 3). Use a graphing calculator or computer to graph the ellipse and both osculating circles on the same screen.

40. Find equations of the osculating circles of the parabola $y = \frac{1}{2}x^2$ at the points (0, 0) and $\left(1, \frac{1}{2}\right)$. Graph both osculating circles and the parabola.

41. At what point on the curve $x = t^3$, $y = 3t$, $z = t^4$ is the normal plane parallel to the plane $6x + 6y - 8z = 1$?

CAS **42.** Is there a point on the curve in Exercise 41 where the osculating plane is parallel to the plane $x + y + z = 1$? (*Note:* You will need a CAS for differentiating, for simplifying, and for computing a cross product.)

43. Show that the curvature κ is related to the tangent and normal vectors by the equation

$$\frac{d\mathbf{T}}{ds} = \kappa\mathbf{N}$$

44. Show that the curvature of a plane curve is $\kappa = |d\phi/ds|$, where ϕ is the angle between $\mathbf{T}$ and $\mathbf{i}$; that is, ϕ is the angle of inclination of the tangent line.

45. (a) Show that $d\mathbf{B}/ds$ is perpendicular to $\mathbf{B}$.
(b) Show that $d\mathbf{B}/ds$ is perpendicular to $\mathbf{T}$.
(c) Deduce from parts (a) and (b) that $d\mathbf{B}/ds = -\tau(s)\mathbf{N}$ for some number $\tau(s)$ called the **torsion** of the curve. (The torsion measures the degree of twisting of a curve.)
(d) Show that for a plane curve the torsion is $\tau(s) = 0$.

46. The following formulas, called the **Frenet-Serret formulas**, are of fundamental importance in differential geometry:

1. $d\mathbf{T}/ds = \kappa\mathbf{N}$
2. $d\mathbf{N}/ds = -\kappa\mathbf{T} + \tau\mathbf{B}$
3. $d\mathbf{B}/ds = -\tau\mathbf{N}$

(Formula 1 comes from Exercise 43 and Formula 3 comes from Exercise 45.) Use the fact that $\mathbf{N} = \mathbf{B} \times \mathbf{T}$ to deduce Formula 2 from Formulas 1 and 3.

47. Use the Frenet-Serret formulas to prove each of the following. (Primes denote derivatives with respect to t. Start as in the proof of Theorem 10.)
(a) $\mathbf{r}'' = s''\mathbf{T} + \kappa(s')^2\mathbf{N}$ (b) $\mathbf{r}' \times \mathbf{r}'' = \kappa(s')^3\mathbf{B}$
(c) $\mathbf{r}''' = [s''' - \kappa^2(s')^3]\mathbf{T} + [3\kappa s's'' + \kappa'(s')^2]\mathbf{N} + \kappa\tau(s')^3\mathbf{B}$
(d) $\tau = \dfrac{(\mathbf{r}' \times \mathbf{r}'') \cdot \mathbf{r}'''}{|\mathbf{r}' \times \mathbf{r}''|^2}$

48. Show that the circular helix

$$\mathbf{r}(t) = \langle a\cos t, a\sin t, bt\rangle$$

where a and b are positive constants, has constant curvature and constant torsion. [Use the result of Exercise 47(d).]

49. The DNA molecule has the shape of a double helix (see Figure 3 on page 707). The radius of each helix is about 10 angstroms (1 Å $= 10^{-8}$ cm). Each helix rises about 34 Å during each complete turn, and there are about 2.9×10^8 complete turns. Estimate the length of each helix.

50. Let's consider the problem of designing a railroad track to make a smooth transition between sections of straight track. Existing track along the negative x-axis is to be joined smoothly to a track along the line $y = 1$ for $x \geqslant 1$.
(a) Find a polynomial $P = P(x)$ of degree 5 such that the function F defined by

$$F(x) = \begin{cases} 0 & \text{if } x \leqslant 0 \\ P(x) & \text{if } 0 < x < 1 \\ 1 & \text{if } x \geqslant 1 \end{cases}$$

is continuous and has continuous slope and continuous curvature.
(b) Use a graphing calculator or computer to draw the graph of F.

10.4 Motion in Space

In this section we show how the ideas of tangent and normal vectors and curvature can be used in physics to study the motion of an object, including its velocity and acceleration, along a space curve. In particular, we follow in the footsteps of Newton by using these methods to derive Kepler's First Law of planetary motion.

Suppose a particle moves through space so that its position vector at time t is $\mathbf{r}(t)$. Notice from Figure 1 that, for small values of h, the vector

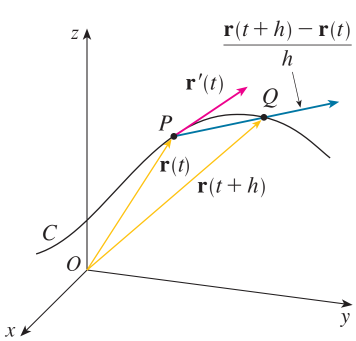


FIGURE 1

$$\mathbf{1} \qquad \frac{\mathbf{r}(t+h) - \mathbf{r}(t)}{h}$$

approximates the direction of the particle moving along the curve $\mathbf{r}(t)$. Its magnitude measures the size of the displacement vector per unit time. The vector (1) gives the average velocity over a time interval of length h and its limit is the **velocity vector** $\mathbf{v}(t)$ at time t:

2 $$\boxed{\mathbf{v}(t) = \lim_{h \to 0} \frac{\mathbf{r}(t + h) - \mathbf{r}(t)}{h} = \mathbf{r}'(t)}$$

Thus, the velocity vector is also the tangent vector and points in the direction of the tangent line.

The **speed** of the particle at time t is the magnitude of the velocity vector, that is, $|\mathbf{v}(t)|$. This is appropriate because, from (2) and from Equation 10.3.7, we have

$$|\mathbf{v}(t)| = |\mathbf{r}'(t)| = \frac{ds}{dt} = \text{rate of change of distance with respect to time}$$

As in the case of one-dimensional motion, the **acceleration** of the particle is defined as the derivative of the velocity:

$$\mathbf{a}(t) = \mathbf{v}'(t) = \mathbf{r}''(t)$$

EXAMPLE 1 The position vector of an object moving in a plane is given by $\mathbf{r}(t) = t^3\,\mathbf{i} + t^2\,\mathbf{j}$, $t \geqslant 0$. Find its velocity, speed, and acceleration when $t = 1$ and illustrate geometrically.

SOLUTION The velocity and acceleration at time t are

$$\mathbf{v}(t) = \mathbf{r}'(t) = 3t^2\,\mathbf{i} + 2t\,\mathbf{j}$$

$$\mathbf{a}(t) = \mathbf{r}''(t) = 6t\,\mathbf{i} + 2\mathbf{j}$$

and the speed is

$$|\mathbf{v}(t)| = \sqrt{(3t^2)^2 + (2t)^2} = \sqrt{9t^4 + 4t^2}$$

When $t = 1$, we have

$$\mathbf{v}(1) = 3\mathbf{i} + 2\mathbf{j} \qquad \mathbf{a}(1) = 6\mathbf{i} + 2\mathbf{j} \qquad |\mathbf{v}(1)| = \sqrt{13}$$

These velocity and acceleration vectors are shown in Figure 2. ■

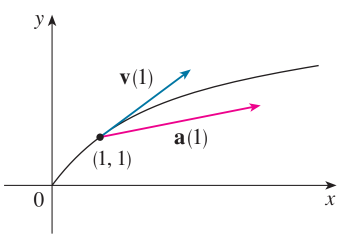


FIGURE 2

▲ Figure 3 shows the path of the particle in Example 2 with the velocity and acceleration vectors when $t = 1$.

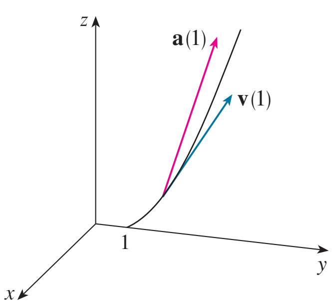


FIGURE 3

EXAMPLE 2 Find the velocity, acceleration, and speed of a particle with position vector $\mathbf{r}(t) = \langle t^2, e^t, te^t \rangle$.

SOLUTION

$$\mathbf{v}(t) = \mathbf{r}'(t) = \langle 2t, e^t, (1 + t)e^t \rangle$$

$$\mathbf{a}(t) = \mathbf{v}'(t) = \langle 2, e^t, (2 + t)e^t \rangle$$

$$|\mathbf{v}(t)| = \sqrt{4t^2 + e^{2t} + (1 + t)^2 e^{2t}}$$ ■

The vector integrals that were introduced in Section 10.2 can be used to find position vectors when velocity or acceleration vectors are known, as in the following example.

EXAMPLE 3 A moving particle starts at an initial position $\mathbf{r}(0) = \langle 1, 0, 0 \rangle$ with initial velocity $\mathbf{v}(0) = \mathbf{i} - \mathbf{j} + \mathbf{k}$. Its acceleration is $\mathbf{a}(t) = 4t\,\mathbf{i} + 6t\,\mathbf{j} + \mathbf{k}$. Find its velocity and position at time t.

SOLUTION Since $\mathbf{a}(t) = \mathbf{v}'(t)$, we have

$$\begin{aligned}\mathbf{v}(t) &= \int \mathbf{a}(t)\,dt \\ &= \int (4t\,\mathbf{i} + 6t\,\mathbf{j} + \mathbf{k})\,dt \\ &= 2t^2\mathbf{i} + 3t^2\mathbf{j} + t\,\mathbf{k} + \mathbf{C}\end{aligned}$$

To determine the value of the constant vector $\mathbf{C}$, we use the fact that $\mathbf{v}(0) = \mathbf{i} - \mathbf{j} + \mathbf{k}$. The preceding equation gives $\mathbf{v}(0) = \mathbf{C}$, so $\mathbf{C} = \mathbf{i} - \mathbf{j} + \mathbf{k}$ and

$$\begin{aligned}\mathbf{v}(t) &= 2t^2\mathbf{i} + 3t^2\mathbf{j} + t\,\mathbf{k} + \mathbf{i} - \mathbf{j} + \mathbf{k} \\ &= (2t^2 + 1)\mathbf{i} + (3t^2 - 1)\mathbf{j} + (t + 1)\mathbf{k}\end{aligned}$$

Since $\mathbf{v}(t) = \mathbf{r}'(t)$, we have

$$\begin{aligned}\mathbf{r}(t) &= \int \mathbf{v}(t)\,dt \\ &= \int [(2t^2 + 1)\mathbf{i} + (3t^2 - 1)\mathbf{j} + (t + 1)\mathbf{k}]\,dt \\ &= \left(\tfrac{2}{3}t^3 + t\right)\mathbf{i} + (t^3 - t)\mathbf{j} + \left(\tfrac{1}{2}t^2 + t\right)\mathbf{k} + \mathbf{D}\end{aligned}$$

Putting $t = 0$, we find that $\mathbf{D} = \mathbf{r}(0) = \mathbf{i}$, so

$$\mathbf{r}(t) = \left(\tfrac{2}{3}t^3 + t + 1\right)\mathbf{i} + (t^3 - t)\mathbf{j} + \left(\tfrac{1}{2}t^2 + t\right)\mathbf{k}$$ ■

▲ The expression for $\mathbf{r}(t)$ that we obtained in Example 3 was used to plot the path of the particle in Figure 4 for $0 \leqslant t \leqslant 3$.

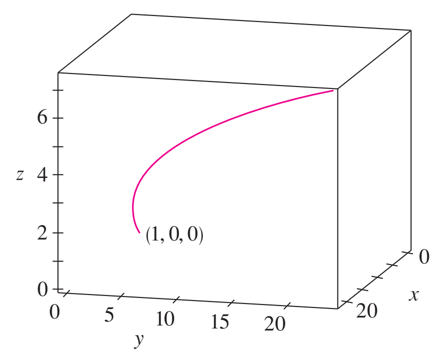


FIGURE 4

In general, vector integrals allow us to recover velocity when acceleration is known and position when velocity is known:

$$\mathbf{v}(t) = \mathbf{v}(t_0) + \int_{t_0}^{t} \mathbf{a}(u)\,du \qquad \mathbf{r}(t) = \mathbf{r}(t_0) + \int_{t_0}^{t} \mathbf{v}(u)\,du$$

If the force that acts on a particle is known, then the acceleration can be found from **Newton's Second Law of Motion**. The vector version of this law states that if, at any time t, a force $\mathbf{F}(t)$ acts on an object of mass m producing an acceleration $\mathbf{a}(t)$, then

$$\mathbf{F}(t) = m\mathbf{a}(t)$$

▲ The angular speed of the object moving with position P is $\omega = d\theta/dt$, where θ is the angle shown in Figure 5.

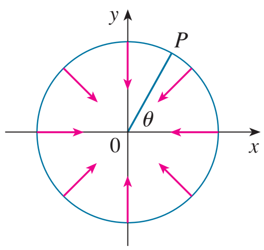


FIGURE 5

EXAMPLE 4 An object with mass m that moves in a circular path with constant angular speed ω has position vector $\mathbf{r}(t) = a\cos\omega t\,\mathbf{i} + a\sin\omega t\,\mathbf{j}$. Find the force acting on the object and show that it is directed toward the origin.

SOLUTION
$$\mathbf{v}(t) = \mathbf{r}'(t) = -a\omega\sin\omega t\,\mathbf{i} + a\omega\cos\omega t\,\mathbf{j}$$

$$\mathbf{a}(t) = \mathbf{v}'(t) = -a\omega^2\cos\omega t\,\mathbf{i} - a\omega^2\sin\omega t\,\mathbf{j}$$

Therefore, Newton's Second Law gives the force as

$$\mathbf{F}(t) = m\mathbf{a}(t) = -m\omega^2(a\cos\omega t\,\mathbf{i} + a\sin\omega t\,\mathbf{j})$$

Notice that $\mathbf{F}(t) = -m\omega^2\mathbf{r}(t)$. This shows that the force acts in the direction opposite to the radius vector $\mathbf{r}(t)$ and therefore points toward the origin (see Figure 5). Such a force is called a *centripetal* (center-seeking) force.

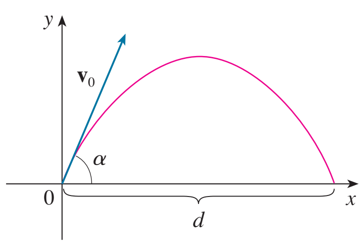


FIGURE 6

EXAMPLE 5 A projectile is fired with angle of elevation α and initial velocity $\mathbf{v}_0$. (See Figure 6.) Assuming that air resistance is negligible and the only external force is due to gravity, find the position function $\mathbf{r}(t)$ of the projectile. What value of α maximizes the range (the horizontal distance traveled)?

SOLUTION We set up the axes so that the projectile starts at the origin. Since the force due to gravity acts downward, we have

$$\mathbf{F} = m\mathbf{a} = -mg\,\mathbf{j}$$

where $g = |\mathbf{a}| \approx 9.8\ \text{m/s}^2$. Thus

$$\mathbf{a} = -g\,\mathbf{j}$$

Since $\mathbf{v}'(t) = \mathbf{a}$, we have

$$\mathbf{v}(t) = -gt\,\mathbf{j} + \mathbf{C}$$

where $\mathbf{C} = \mathbf{v}(0) = \mathbf{v}_0$. Therefore

$$\mathbf{r}'(t) = \mathbf{v}(t) = -gt\,\mathbf{j} + \mathbf{v}_0$$

Integrating again, we obtain

$$\mathbf{r}(t) = -\tfrac{1}{2}gt^2\,\mathbf{j} + t\mathbf{v}_0 + \mathbf{D}$$

But $\mathbf{D} = \mathbf{r}(0) = \mathbf{0}$, so the position vector of the projectile is given by

$$\boxed{3} \qquad \mathbf{r}(t) = -\tfrac{1}{2}gt^2\,\mathbf{j} + t\mathbf{v}_0$$

If we write $|\mathbf{v}_0| = v_0$ (the initial speed of the projectile), then

$$\mathbf{v}_0 = v_0\cos\alpha\,\mathbf{i} + v_0\sin\alpha\,\mathbf{j}$$

and Equation 3 becomes

$$\mathbf{r}(t) = (v_0 \cos \alpha)t\,\mathbf{i} + \left[(v_0 \sin \alpha)t - \tfrac{1}{2}gt^2\right]\mathbf{j}$$

The parametric equations of the trajectory are therefore

▲ If you eliminate t from Equations 4, you will see that y is a quadratic function of x. So the path of the projectile is part of a parabola.

$$\boxed{4} \qquad x = (v_0 \cos \alpha)t \qquad y = (v_0 \sin \alpha)t - \tfrac{1}{2}gt^2$$

The horizontal distance d is the value of x when $y = 0$. Setting $y = 0$, we obtain $t = 0$ or $t = (2v_0 \sin \alpha)/g$. The latter value of t then gives

$$d = x = (v_0 \cos \alpha)\frac{2v_0 \sin \alpha}{g} = \frac{v_0^2(2 \sin \alpha \cos \alpha)}{g} = \frac{v_0^2 \sin 2\alpha}{g}$$

Clearly, d has its maximum value when $\sin 2\alpha = 1$, that is, $\alpha = \pi/4$. ■

Tangential and Normal Components of Acceleration

When we study the motion of a particle, it is often useful to resolve the acceleration into two components, one in the direction of the tangent and the other in the direction of the normal. If we write $v = |\mathbf{v}|$ for the speed of the particle, then

$$\mathbf{T}(t) = \frac{\mathbf{r}'(t)}{|\mathbf{r}'(t)|} = \frac{\mathbf{v}(t)}{|\mathbf{v}(t)|} = \frac{\mathbf{v}}{v}$$

and so
$$\mathbf{v} = v\mathbf{T}$$

If we differentiate both sides of this equation with respect to t, we get

$$\boxed{5} \qquad \mathbf{a} = \mathbf{v}' = v'\mathbf{T} + v\mathbf{T}'$$

If we use the expression for the curvature given by Equation 10.3.9, then we have

$$\boxed{6} \qquad \kappa = \frac{|\mathbf{T}'|}{|\mathbf{r}'|} = \frac{|\mathbf{T}'|}{v} \qquad \text{so} \qquad |\mathbf{T}'| = \kappa v$$

The unit normal vector was defined in the preceding section as $\mathbf{N} = \mathbf{T}'/|\mathbf{T}'|$, so (6) gives

$$\mathbf{T}' = |\mathbf{T}'|\mathbf{N} = \kappa v\mathbf{N}$$

and Equation 5 becomes

$$\boxed{7} \qquad \boxed{\mathbf{a} = v'\mathbf{T} + \kappa v^2\mathbf{N}}$$

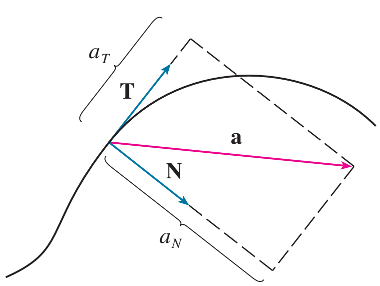


FIGURE 7

Writing a_T and a_N for the tangential and normal components of acceleration, we have

$$\mathbf{a} = a_T\mathbf{T} + a_N\mathbf{N}$$

where

$$\boxed{8} \qquad a_T = v' \qquad \text{and} \qquad a_N = \kappa v^2$$

This resolution is illustrated in Figure 7.

Let's look at what Formula 7 says. The first thing to notice is that the binormal vector $\mathbf{B}$ is absent. No matter how an object moves through space, its acceleration always lies in the plane of $\mathbf{T}$ and $\mathbf{N}$ (the osculating plane). (Recall that $\mathbf{T}$ gives the direction of motion and $\mathbf{N}$ points in the direction the curve is turning.) Next we notice that the tangential component of acceleration is v', the rate of change of speed, and the normal component of acceleration is κv^2, the curvature times the square of the speed. This makes sense if we think of a passenger in a car—a sharp turn in a road means a large value of the curvature κ, so the component of the acceleration perpendicular to the motion is large and the passenger is thrown against a car door. High speed around the turn has the same effect; in fact, if you double your speed, a_N is increased by a factor of 4.

Although we have expressions for the tangential and normal components of acceleration in Equations 8, it is desirable to have expressions that depend only on $\mathbf{r}$, $\mathbf{r}'$, and $\mathbf{r}''$. To this end we take the dot product of $\mathbf{v} = v\mathbf{T}$ with $\mathbf{a}$ as given by Equation 7:

$$\begin{aligned}\mathbf{v}\cdot\mathbf{a} &= v\mathbf{T}\cdot(v'\mathbf{T} + \kappa v^2\mathbf{N})\\ &= vv'\mathbf{T}\cdot\mathbf{T} + \kappa v^3\mathbf{T}\cdot\mathbf{N}\\ &= vv' \qquad\qquad (\text{since } \mathbf{T}\cdot\mathbf{T} = 1 \text{ and } \mathbf{T}\cdot\mathbf{N} = 0)\end{aligned}$$

Therefore

9 $$a_T = v' = \frac{\mathbf{v}\cdot\mathbf{a}}{v} = \frac{\mathbf{r}'(t)\cdot\mathbf{r}''(t)}{|\mathbf{r}'(t)|}$$

Using the formula for curvature given by Theorem 10.3.10, we have

10 $$a_N = \kappa v^2 = \frac{|\mathbf{r}'(t)\times\mathbf{r}''(t)|}{|\mathbf{r}'(t)|^3}|\mathbf{r}'(t)|^2 = \frac{|\mathbf{r}'(t)\times\mathbf{r}''(t)|}{|\mathbf{r}'(t)|}$$

EXAMPLE 6 A particle moves with position function $\mathbf{r}(t) = \langle t^2, t^2, t^3\rangle$. Find the tangential and normal components of acceleration.

SOLUTION
$$\begin{aligned}\mathbf{r}(t) &= t^2\,\mathbf{i} + t^2\,\mathbf{j} + t^3\,\mathbf{k}\\ \mathbf{r}'(t) &= 2t\,\mathbf{i} + 2t\,\mathbf{j} + 3t^2\,\mathbf{k}\\ \mathbf{r}''(t) &= 2\mathbf{i} + 2\mathbf{j} + 6t\,\mathbf{k}\\ |\mathbf{r}'(t)| &= \sqrt{8t^2 + 9t^4}\end{aligned}$$

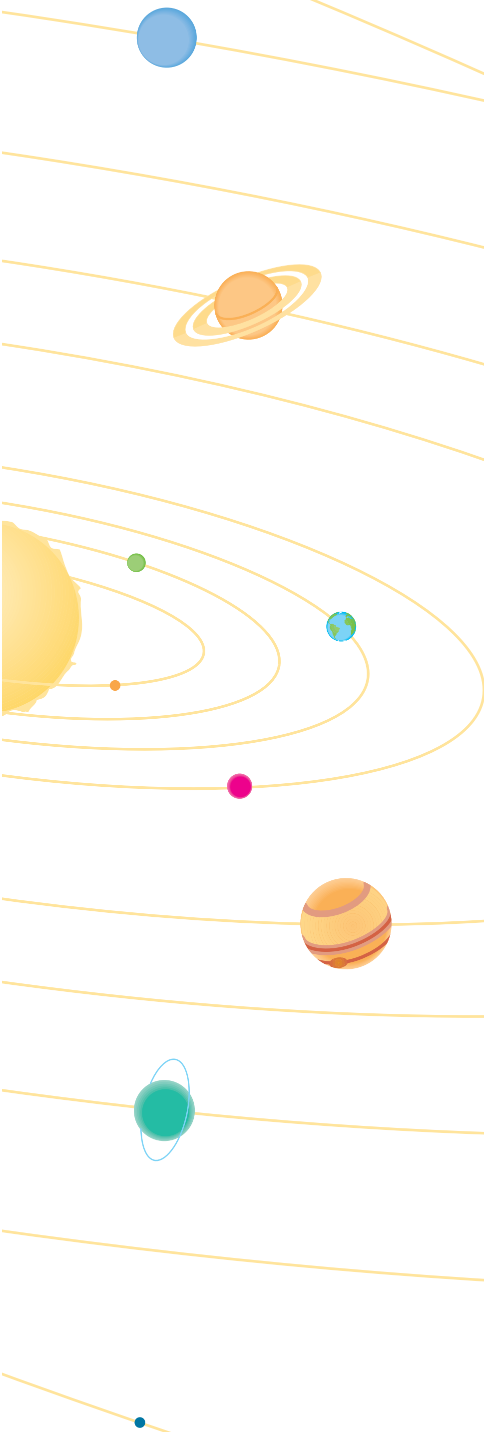
Therefore, Equation 9 gives the tangential component as

$$a_T = \frac{\mathbf{r}'(t)\cdot\mathbf{r}''(t)}{|\mathbf{r}'(t)|} = \frac{8t + 18t^3}{\sqrt{8t^2 + 9t^4}}$$

Since $$\mathbf{r}'(t)\times\mathbf{r}''(t) = \begin{vmatrix}\mathbf{i} & \mathbf{j} & \mathbf{k}\\ 2t & 2t & 3t^2\\ 2 & 2 & 6t\end{vmatrix} = 6t^2\,\mathbf{i} - 6t^2\,\mathbf{j}$$

Equation 10 gives the normal component as

$$a_N = \frac{|\mathbf{r}'(t)\times\mathbf{r}''(t)|}{|\mathbf{r}'(t)|} = \frac{6\sqrt{2}\,t^2}{\sqrt{8t^2 + 9t^4}}$$ ■



Kepler's Laws of Planetary Motion

We now describe one of the great accomplishments of calculus by showing how the material of this chapter can be used to prove Kepler's laws of planetary motion. After 20 years of studying the astronomical observations of the Danish astronomer Tycho Brahe, the German mathematician and astronomer Johannes Kepler (1571–1630) formulated the following three laws.

Kepler's Laws

1. A planet revolves around the Sun in an elliptical orbit with the Sun at one focus.
2. The line joining the Sun to a planet sweeps out equal areas in equal times.
3. The square of the period of revolution of a planet is proportional to the cube of the length of the major axis of its orbit.

In his book *Principia Mathematica* of 1687, Sir Isaac Newton was able to show that these three laws are consequences of two of his own laws, the Second Law of Motion and the Law of Universal Gravitation. In what follows we prove Kepler's First Law. The remaining laws are left as a project (with hints).

Since the gravitational force of the Sun on a planet is so much larger than the forces exerted by other celestial bodies, we can safely ignore all bodies in the universe except the Sun and one planet revolving about it. We use a coordinate system with the Sun at the origin and we let $\mathbf{r} = \mathbf{r}(t)$ be the position vector of the planet. (Equally well, $\mathbf{r}$ could be the position vector of the Moon or a satellite moving around Earth or a comet moving around a star.) The velocity vector is $\mathbf{v} = \mathbf{r}'$ and the acceleration vector is $\mathbf{a} = \mathbf{r}''$. We use the following laws of Newton:

$$\text{Second Law of Motion:} \quad \mathbf{F} = m\mathbf{a}$$

$$\text{Law of Gravitation:} \quad \mathbf{F} = -\frac{GMm}{r^3}\mathbf{r} = -\frac{GMm}{r^2}\mathbf{u}$$

where $\mathbf{F}$ is the gravitational force on the planet, m and M are the masses of the planet and the Sun, G is the gravitational constant, $r = |\mathbf{r}|$, and $\mathbf{u} = (1/r)\mathbf{r}$ is the unit vector in the direction of $\mathbf{r}$.

We first show that the planet moves in one plane. By equating the expressions for $\mathbf{F}$ in Newton's two laws, we find that

$$\mathbf{a} = -\frac{GM}{r^3}\mathbf{r}$$

and so $\mathbf{a}$ is parallel to $\mathbf{r}$. It follows that $\mathbf{r} \times \mathbf{a} = \mathbf{0}$. We use Formula 5 in Theorem 10.2.3 to write

$$\begin{aligned}\frac{d}{dt}(\mathbf{r} \times \mathbf{v}) &= \mathbf{r}' \times \mathbf{v} + \mathbf{r} \times \mathbf{v}' \\ &= \mathbf{v} \times \mathbf{v} + \mathbf{r} \times \mathbf{a} = \mathbf{0} + \mathbf{0} = \mathbf{0}\end{aligned}$$

Therefore $$\mathbf{r} \times \mathbf{v} = \mathbf{h}$$

where $\mathbf{h}$ is a constant vector. (We may assume that $\mathbf{h} \neq \mathbf{0}$; that is, $\mathbf{r}$ and $\mathbf{v}$ are not parallel.) This means that the vector $\mathbf{r} = \mathbf{r}(t)$ is perpendicular to $\mathbf{h}$ for all values of t, so the planet always lies in the plane through the origin perpendicular to **h**. Thus, the orbit of the planet is a plane curve.

To prove Kepler's First Law we rewrite the vector **h** as follows:

$$\begin{aligned}\mathbf{h} &= \mathbf{r} \times \mathbf{v} = \mathbf{r} \times \mathbf{r}' = r\mathbf{u} \times (r\mathbf{u})' \\ &= r\mathbf{u} \times (r\mathbf{u}' + r'\mathbf{u}) = r^2(\mathbf{u} \times \mathbf{u}') + rr'(\mathbf{u} \times \mathbf{u}) \\ &= r^2(\mathbf{u} \times \mathbf{u}')\end{aligned}$$

Then

$$\begin{aligned}\mathbf{a} \times \mathbf{h} &= \frac{-GM}{r^2}\mathbf{u} \times (r^2\mathbf{u} \times \mathbf{u}') = -GM\,\mathbf{u} \times (\mathbf{u} \times \mathbf{u}') \\ &= -GM[(\mathbf{u} \cdot \mathbf{u}')\mathbf{u} - (\mathbf{u} \cdot \mathbf{u})\mathbf{u}'] \qquad \text{(by Formula 9.4.8)}\end{aligned}$$

But $\mathbf{u} \cdot \mathbf{u} = |\mathbf{u}|^2 = 1$ and, since $|\mathbf{u}(t)| = 1$, it follows from Example 5 in Section 10.2 that $\mathbf{u} \cdot \mathbf{u}' = 0$. Therefore

$$\mathbf{a} \times \mathbf{h} = GM\,\mathbf{u}'$$

and so $$(\mathbf{v} \times \mathbf{h})' = \mathbf{v}' \times \mathbf{h} = \mathbf{a} \times \mathbf{h} = GM\,\mathbf{u}'$$

Integrating both sides of this equation, we get

11 $$\mathbf{v} \times \mathbf{h} = GM\,\mathbf{u} + \mathbf{c}$$

where **c** is a constant vector.

At this point it is convenient to choose the coordinate axes so that the standard basis vector **k** points in the direction of the vector **h**. Then the planet moves in the xy-plane. Since both $\mathbf{v} \times \mathbf{h}$ and **u** are perpendicular to **h**, Equation 11 shows that **c** lies in the xy-plane. This means that we can choose the x- and y-axes so that the vector **i** lies in the direction of **c**, as shown in Figure 8.

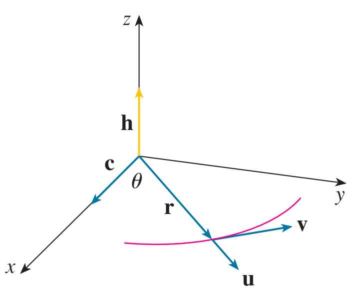


FIGURE 8

If θ is the angle between **c** and **r**, then (r, θ) are polar coordinates of the planet. From Equation 11 we have

$$\begin{aligned}\mathbf{r} \cdot (\mathbf{v} \times \mathbf{h}) &= \mathbf{r} \cdot (GM\,\mathbf{u} + \mathbf{c}) = GM\,\mathbf{r} \cdot \mathbf{u} + \mathbf{r} \cdot \mathbf{c} \\ &= GMr\,\mathbf{u} \cdot \mathbf{u} + |\mathbf{r}||\mathbf{c}|\cos\theta = GMr + rc\cos\theta\end{aligned}$$

where $c = |\mathbf{c}|$. Then

$$r = \frac{\mathbf{r} \cdot (\mathbf{v} \times \mathbf{h})}{GM + c\cos\theta} = \frac{1}{GM}\,\frac{\mathbf{r} \cdot (\mathbf{v} \times \mathbf{h})}{1 + e\cos\theta}$$

where $e = c/(GM)$. But

$$\mathbf{r} \cdot (\mathbf{v} \times \mathbf{h}) = (\mathbf{r} \times \mathbf{v}) \cdot \mathbf{h} = \mathbf{h} \cdot \mathbf{h} = |\mathbf{h}|^2 = h^2$$

where $h = |\mathbf{h}|$. So

$$r = \frac{h^2/(GM)}{1 + e\cos\theta} = \frac{eh^2/c}{1 + e\cos\theta}$$

Writing $d = h^2/c$, we obtain the equation

$$r = \frac{ed}{1 + e\cos\theta} \tag{12}$$

In Appendix H it is shown that Equation 12 is the polar equation of a conic section with focus at the origin and eccentricity e. We know that the orbit of a planet is a closed curve and so the conic must be an ellipse.

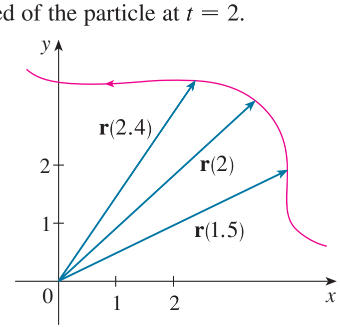
This completes the derivation of Kepler's First Law. We will guide you through the derivation of the Second and Third Laws in the Applied Project on page 735. The proofs of these three laws show that the methods of this chapter provide a powerful tool for describing some of the laws of nature.

10.4 Exercises

1. The table gives coordinates of a particle moving through space along a smooth curve.
(a) Find the average velocities over the time intervals [0, 1], [0.5, 1], [1, 2], and [1, 1.5].
(b) Estimate the velocity and speed of the particle at $t = 1$.

t	x	y	z
0	2.7	9.8	3.7
0.5	3.5	7.2	3.3
1.0	4.5	6.0	3.0
1.5	5.9	6.4	2.8
2.0	7.3	7.8	2.7

2. The figure shows the path of a particle that moves with position vector $\mathbf{r}(t)$ at time t.
(a) Draw a vector that represents the average velocity of the particle over the time interval $2 \leqslant t \leqslant 2.4$.
(b) Draw a vector that represents the average velocity over the time interval $1.5 \leqslant t \leqslant 2$.
(c) Write an expression for the velocity vector $\mathbf{v}(2)$.
(d) Draw an approximation to the vector $\mathbf{v}(2)$ and estimate the speed of the particle at $t = 2$.



3–8 ■ Find the velocity, acceleration, and speed of a particle with the given position function. Sketch the path of the particle and draw the velocity and acceleration vectors for the specified value of t.

3. $\mathbf{r}(t) = \langle t^2 - 1, t \rangle, \quad t = 1$

4. $\mathbf{r}(t) = \langle \sqrt{t}, 1 - t \rangle, \quad t = 1$

5. $\mathbf{r}(t) = e^t\,\mathbf{i} + e^{-t}\,\mathbf{j}, \quad t = 0$

6. $\mathbf{r}(t) = \sin t\,\mathbf{i} + 2\cos t\,\mathbf{j}, \quad t = \pi/6$

7. $\mathbf{r}(t) = \sin t\,\mathbf{i} + t\,\mathbf{j} + \cos t\,\mathbf{k}, \quad t = 0$

8. $\mathbf{r}(t) = t\,\mathbf{i} + t^2\mathbf{j} + t^3\mathbf{k}, \quad t = 1$

9–12 ■ Find the velocity, acceleration, and speed of a particle with the given position function.

9. $\mathbf{r}(t) = \langle t, t^2, t^3 \rangle$

10. $\mathbf{r}(t) = \langle 2\cos t, 3t, 2\sin t \rangle$

11. $\mathbf{r}(t) = \sqrt{2}\,t\,\mathbf{i} + e^t\,\mathbf{j} + e^{-t}\,\mathbf{k}$

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

13–14 ■ Find the velocity and position vectors of a particle that has the given acceleration and the given initial velocity and position.

13. $\mathbf{a}(t) = \mathbf{k}, \quad \mathbf{v}(0) = \mathbf{i} - \mathbf{j}, \quad \mathbf{r}(0) = \mathbf{0}$

14. $\mathbf{a}(t) = -10\,\mathbf{k}, \quad \mathbf{v}(0) = \mathbf{i} + \mathbf{j} - \mathbf{k}, \quad \mathbf{r}(0) = 2\mathbf{i} + 3\mathbf{j}$

15–16 ■
(a) Find the position vector of a particle that has the given acceleration and the given initial velocity and position.
(b) Use a computer to graph the path of the particle.

15. $\mathbf{a}(t) = \mathbf{i} + 2\mathbf{j} + 2t\,\mathbf{k}, \quad \mathbf{v}(0) = \mathbf{0}, \quad \mathbf{r}(0) = \mathbf{i} + \mathbf{k}$

16. $\mathbf{a}(t) = t\,\mathbf{i} + t^2\mathbf{j} + \cos 2t\,\mathbf{k}, \quad \mathbf{v}(0) = \mathbf{i} + \mathbf{k}, \quad \mathbf{r}(0) = \mathbf{j}$

17. The position function of a particle is given by $\mathbf{r}(t) = \langle t^2, 5t, t^2 - 16t \rangle$. When is the speed a minimum?

18. What force is required so that a particle of mass m has the position function $\mathbf{r}(t) = t^3\,\mathbf{i} + t^2\,\mathbf{j} + t^3\,\mathbf{k}$?

19. A force with magnitude 20 N acts directly upward from the xy-plane on an object with mass 4 kg. The object starts at the origin with initial velocity $\mathbf{v}(0) = \mathbf{i} - \mathbf{j}$. Find its position function and its speed at time t.

20. Show that if a particle moves with constant speed, then the velocity and acceleration vectors are orthogonal.

21. A projectile is fired with an initial speed of 500 m/s and angle of elevation 30°. Find (a) the range of the projectile, (b) the maximum height reached, and (c) the speed at impact.

22. Rework Exercise 21 if the projectile is fired from a position 200 m above the ground.

23. A ball is thrown at an angle of 45° to the ground. If the ball lands 90 m away, what was the initial speed of the ball?

24. A gun is fired with angle of elevation 30°. What is the muzzle speed if the maximum height of the shell is 500 m?

25. A gun has muzzle speed 150 m/s. Find two angles of elevation that can be used to hit a target 800 m away.

26. A batter hits a baseball 3 ft above the ground toward the center field fence, which is 10 ft high and 400 ft from home plate. The ball leaves the bat with speed 115 ft/s at an angle 50° above the horizontal. Is it a home run? (In other words, does the ball clear the fence?)

27. Water traveling along a straight portion of a river normally flows fastest in the middle, and the speed slows to almost zero at the banks. Consider a long stretch of river flowing north, with parallel banks 40 m apart. If the maximum water speed is 3 m/s, we can use a quadratic function as a basic model for the rate of water flow x units from the west bank: $f(x) = \frac{3}{400}x(40 - x)$.

(a) A boat proceeds at a constant speed of 5 m/s from a point A on the west bank while maintaining a heading perpendicular to the bank. How far down the river on the opposite bank will the boat touch shore? Graph the path of the boat.

(b) Suppose we would like to pilot the boat to land at the point B on the east bank directly opposite A. If we maintain a constant speed of 5 m/s and a constant heading, find the angle at which the boat should head. Then graph the actual path the boat follows. Does the path seem realistic?

28. Another reasonable model for the water speed of the river in Exercise 27 is a sine function: $f(x) = 3\sin(\pi x/40)$. If a boater would like to cross the river from A to B with constant heading and a constant speed of 5 m/s, determine the angle at which the boat should head.

29–32 ■ Find the tangential and normal components of the acceleration vector.

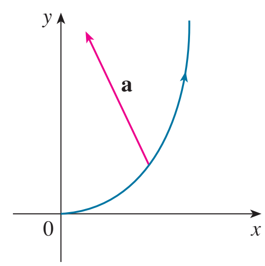
29. $\mathbf{r}(t) = (3t - t^3)\,\mathbf{i} + 3t^2\,\mathbf{j}$

30. $\mathbf{r}(t) = t\,\mathbf{i} + t^2\,\mathbf{j} + 3t\,\mathbf{k}$

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

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

33. The magnitude of the acceleration vector $\mathbf{a}$ is 10 cm/s². Use the figure to estimate the tangential and normal components of $\mathbf{a}$.



34. If a particle with mass m moves with position vector $\mathbf{r}(t)$, then its **angular momentum** is defined as $\mathbf{L}(t) = m\mathbf{r}(t) \times \mathbf{v}(t)$ and its **torque** as $\boldsymbol{\tau}(t) = m\mathbf{r}(t) \times \mathbf{a}(t)$. Show that $\mathbf{L}'(t) = \boldsymbol{\tau}(t)$. Deduce that if $\boldsymbol{\tau}(t) = \mathbf{0}$ for all t, then $\mathbf{L}(t)$ is constant. (This is the law of conservation of angular momentum.)

35. The position function of a spaceship is

$$\mathbf{r}(t) = (3 + t)\,\mathbf{i} + (2 + \ln t)\,\mathbf{j} + \left(7 - \frac{4}{t^2 + 1}\right)\mathbf{k}$$

and the coordinates of a space station are (6, 4, 9). The captain wants the spaceship to coast into the space station. When should the engines be turned off?

36. A rocket burning its onboard fuel while moving through space has velocity $\mathbf{v}(t)$ and mass $m(t)$ at time t. If the exhaust gases escape with velocity $\mathbf{v}_e$ relative to the rocket, it can be deduced from Newton's Second Law of Motion that

$$m\frac{d\mathbf{v}}{dt} = \frac{dm}{dt}\mathbf{v}_e$$

(a) Show that $\mathbf{v}(t) = \mathbf{v}(0) - \ln\dfrac{m(0)}{m(t)}\mathbf{v}_e$.

(b) For the rocket to accelerate in a straight line from rest to twice the speed of its own exhaust gases, what fraction of its initial mass would the rocket have to burn as fuel?

Applied Project

Kepler's Laws

Johannes Kepler stated the following three laws of planetary motion on the basis of masses of data on the positions of the planets at various times.

Kepler's Laws

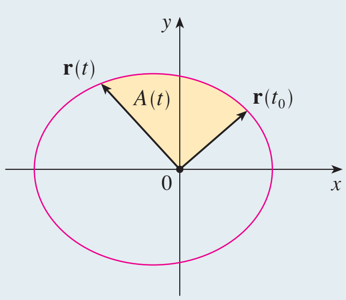
1. A planet revolves around the Sun in an elliptical orbit with the Sun at one focus.
2. The line joining the Sun to a planet sweeps out equal areas in equal times.
3. The square of the period of revolution of a planet is proportional to the cube of the length of the major axis of its orbit.

Kepler formulated these laws because they fitted the astronomical data. He wasn't able to see why they were true or how they related to each other. But Sir Isaac Newton, in his *Principia Mathematica* of 1687, showed how to deduce Kepler's three laws from two of Newton's own laws, the Second Law of Motion and the Law of Universal Gravitation. In Section 10.4 we proved Kepler's First Law using the calculus of vector functions. In this project we guide you through the proofs of Kepler's Second and Third Laws and explore some of their consequences.

1. Use the following steps to prove Kepler's Second Law. The notation is the same as in the proof of the First Law in Section 10.4. In particular, use polar coordinates so that $\mathbf{r} = (r\cos\theta)\mathbf{i} + (r\sin\theta)\mathbf{j}$.

(a) Show that $\mathbf{h} = r^2 \dfrac{d\theta}{dt}\mathbf{k}$.

(b) Deduce that $r^2 \dfrac{d\theta}{dt} = h$.



(c) If $A = A(t)$ is the area swept out by the radius vector $\mathbf{r} = \mathbf{r}(t)$ in the time interval $[t_0, t]$ as in the figure, show that

$$\frac{dA}{dt} = \tfrac{1}{2} r^2 \frac{d\theta}{dt}$$

(d) Deduce that

$$\frac{dA}{dt} = \tfrac{1}{2} h = \text{constant}$$

This says that the rate at which A is swept out is constant and proves Kepler's Second Law.

2. Let T be the period of a planet about the Sun; that is, T is the time required for it to travel once around its elliptical orbit. Suppose that the lengths of the major and minor axes of the ellipse are $2a$ and $2b$.

(a) Use part (d) of Problem 1 to show that $T = 2\pi ab/h$.

(b) Show that $\dfrac{h^2}{GM} = ed = \dfrac{b^2}{a}$.

(c) Use parts (a) and (b) to show that $T^2 = \dfrac{4\pi^2}{GM} a^3$.

This proves Kepler's Third Law. [Notice that the proportionality constant $4\pi^2/(GM)$ is independent of the planet.]

3. The period of Earth's orbit is approximately 365.25 days. Use this fact and Kepler's Third Law to find the length of the major axis of Earth's orbit. You will need the mass of the Sun, $M = 1.99 \times 10^{30}$ kg, and the gravitational constant, $G = 6.67 \times 10^{-11}\ \text{N}{\cdot}\text{m}^2/\text{kg}^2$.

4. It's possible to place a satellite into orbit about Earth so that it remains fixed above a given location on the equator. Compute the altitude that is needed for such a satellite. Earth's mass is 5.98×10^{24} kg; its radius is 6.37×10^6 m. (This orbit is called the Clarke Geosynchronous Orbit after Arthur C. Clarke, who first proposed the idea in 1948. The first such satellite, *Syncom II*, was launched in July 1963.)

10.5 Parametric Surfaces

In Section 9.6 we looked at surfaces that are graphs of functions of two variables. Here we use vector functions to discuss more general surfaces, called *parametric surfaces*.

In much the same way that we describe a space curve by a vector function $\mathbf{r}(t)$ of a single parameter t, we can describe a surface by a vector function $\mathbf{r}(u, v)$ of two parameters u and v. We suppose that

1 $$\mathbf{r}(u, v) = x(u, v)\,\mathbf{i} + y(u, v)\,\mathbf{j} + z(u, v)\,\mathbf{k}$$

is a vector-valued function defined on a region D in the uv-plane. So x, y, and z, the component functions of $\mathbf{r}$, are functions of the two variables u and v with domain D. The set of all points (x, y, z) in $\mathbb{R}^3$ such that

2 $$x = x(u, v) \qquad y = y(u, v) \qquad z = z(u, v)$$

and (u, v) varies throughout D, is called a **parametric surface** S and Equations 2 are called **parametric equations** of S. Each choice of u and v gives a point on S; by making all choices, we get all of S. In other words, the surface S is traced out by the tip of the position vector $\mathbf{r}(u, v)$ as (u, v) moves throughout the region D (see Figure 1).

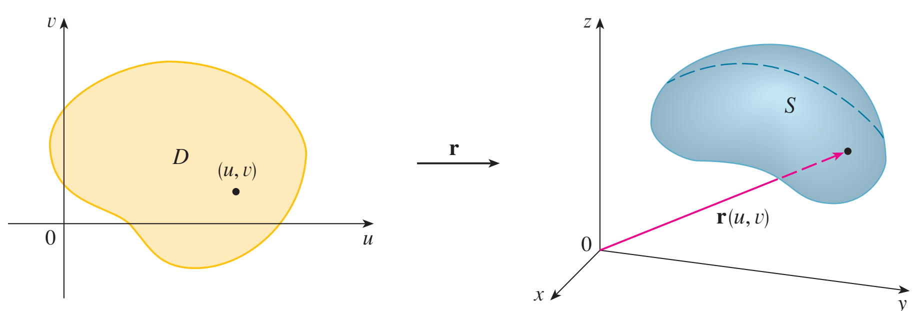


FIGURE 1
A parametric surface

EXAMPLE 1 Identify and sketch the surface with vector equation

$$\mathbf{r}(u, v) = 2\cos u\,\mathbf{i} + v\,\mathbf{j} + 2\sin u\,\mathbf{k}$$

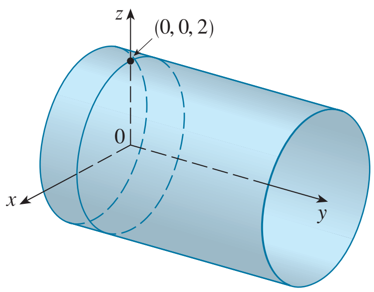


FIGURE 2

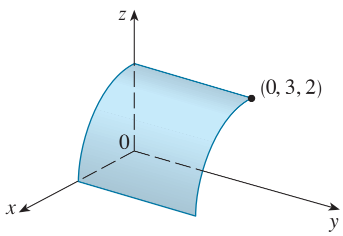


FIGURE 3

SOLUTION The parametric equations for this surface are

$$x = 2 \cos u \qquad y = v \qquad z = 2 \sin u$$

So for any point (x, y, z) on the surface, we have

$$x^2 + z^2 = 4 \cos^2 u + 4 \sin^2 u = 4$$

This means that vertical cross-sections parallel to the xz-plane (that is, with y constant) are all circles with radius 4. Since $y = v$ and no restriction is placed on v, the surface is a circular cylinder with radius 2 whose axis is the y-axis (see Figure 2). ■

In Example 1 we placed no restrictions on the parameters u and v and so we got the entire cylinder. If, for instance, we restrict u and v by writing the parameter domain as

$$0 \leqslant u \leqslant \pi/2 \qquad 0 \leqslant v \leqslant 3$$

then $x \geqslant 0$, $z \geqslant 0$, $0 \leqslant y \leqslant 3$, and we get the quarter-cylinder with length 3 illustrated in Figure 3.

If a parametric surface S is given by a vector function $\mathbf{r}(u, v)$, then there are two useful families of curves that lie on S, one family with u constant and the other with v constant. These families correspond to vertical and horizontal lines in the uv-plane. If we keep u constant by putting $u = u_0$, then $\mathbf{r}(u_0, v)$ becomes a vector function of the single parameter v and defines a curve C_1 lying on S. (See Figure 4.)

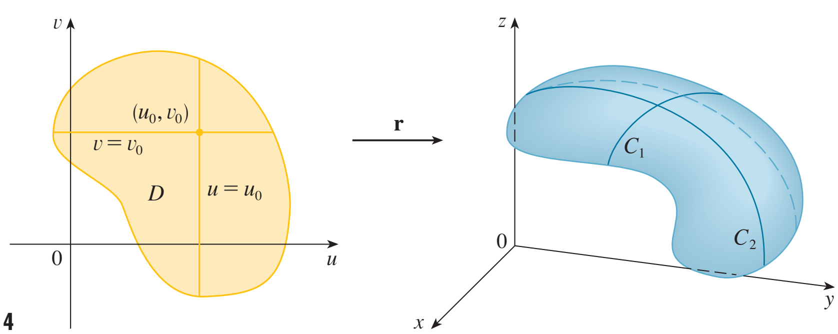


FIGURE 4

Similarly, if we keep v constant by putting $v = v_0$, we get a curve C_2 given by $\mathbf{r}(u, v_0)$ that lies on S. We call these curves **grid curves**. (In Example 1, for instance, the grid curves obtained by letting u be constant are horizontal lines whereas the grid curves with v constant are circles.) In fact, when a computer graphs a parametric surface, it usually depicts the surface by plotting these grid curves, as we see in the following example.

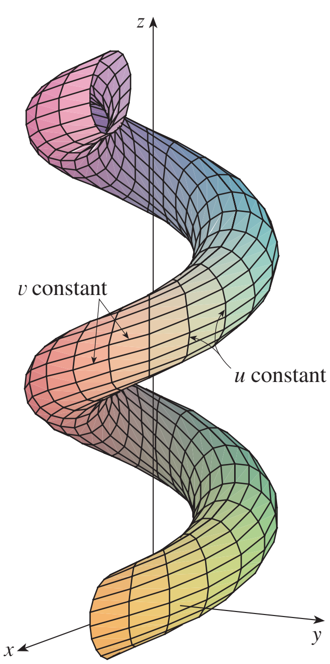


FIGURE 5

EXAMPLE 2 Use a computer algebra system to graph the surface

$$\mathbf{r}(u, v) = \langle (2 + \sin v) \cos u, (2 + \sin v) \sin u, u + \cos v \rangle$$

Which grid curves have u constant? Which have v constant?

SOLUTION We graph the portion of the surface with parametric domain $0 \leqslant u \leqslant 4\pi$, $0 \leqslant v \leqslant 2\pi$ in Figure 5. It has the appearance of a spiral tube. To identify the grid curves, we write the corresponding parametric equations:

$$x = (2 + \sin v)\cos u \qquad y = (2 + \sin v)\sin u \qquad z = u + \cos v$$

If v is constant, then $\sin v$ and $\cos v$ are constant, so the parametric equations resemble those of the helix in Example 4 in Section 10.1. So the grid curves with v constant are the spiral curves in Figure 5. We deduce that the grid curves with u constant must be the curves that look like circles in the figure. Further evidence for this assertion is that if u is kept constant, $u = u_0$, then the equation $z = u_0 + \cos v$ shows that the z-values vary from $u_0 - 1$ to $u_0 + 1$. ■

In Examples 1 and 2 we were given a vector equation and asked to graph the corresponding parametric surface. In the following examples, however, we are given the more challenging problem of finding a vector function to represent a given surface. In the rest of this chapter we will often need to do exactly that.

EXAMPLE 3 Find a vector function that represents the plane that passes through the point P_0 with position vector $\mathbf{r}_0$ and that contains two nonparallel vectors $\mathbf{a}$ and $\mathbf{b}$.

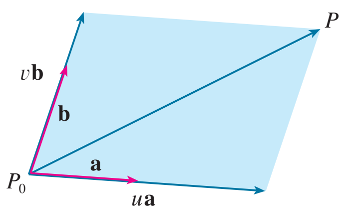


FIGURE 6

SOLUTION If P is any point in the plane, we can get from P_0 to P by moving a certain distance in the direction of $\mathbf{a}$ and another distance in the direction of $\mathbf{b}$. So there are scalars u and v such that $\overrightarrow{P_0P} = u\mathbf{a} + v\mathbf{b}$. (Figure 6 illustrates how this works, by means of the Parallelogram Law, for the case where u and v are positive. See also Exercise 30 in Section 9.2.) If $\mathbf{r}$ is the position vector of P, then

$$\mathbf{r} = \overrightarrow{OP_0} + \overrightarrow{P_0P} = \mathbf{r}_0 + u\mathbf{a} + v\mathbf{b}$$

So the vector equation of the plane can be written as

$$\mathbf{r}(u, v) = \mathbf{r}_0 + u\mathbf{a} + v\mathbf{b}$$

where u and v are real numbers.

If we write $\mathbf{r} = \langle x, y, z\rangle$, $\mathbf{r}_0 = \langle x_0, y_0, z_0\rangle$, $\mathbf{a} = \langle a_1, a_2, a_3\rangle$, and $\mathbf{b} = \langle b_1, b_2, b_3\rangle$, then we can write the parametric equations of the plane through the point (x_0, y_0, z_0) as follows:

$$x = x_0 + ua_1 + vb_1 \qquad y = y_0 + ua_2 + vb_2 \qquad z = z_0 + ua_3 + vb_3$$ ■

EXAMPLE 4 Find a parametric representation of the sphere

$$x^2 + y^2 + z^2 = a^2$$

SOLUTION The sphere has a simple representation $\rho = a$ in spherical coordinates, so let's choose the angles ϕ and θ in spherical coordinates as the parameters (see Section 9.7). Then, putting $\rho = a$ in the equations for conversion from spherical to rectangular coordinates (Equations 9.7.3), we obtain

$$x = a\sin\phi\cos\theta \qquad y = a\sin\phi\sin\theta \qquad z = a\cos\phi$$

as the parametric equations of the sphere. The corresponding vector equation is

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

We have $0 \leqslant \phi \leqslant \pi$ and $0 \leqslant \theta \leqslant 2\pi$, so the parameter domain is the rectangle $D = [0, \pi] \times [0, 2\pi]$. The grid curves with ϕ constant are the circles of constant latitude (including the equator). The grid curves with θ constant are the meridians (semicircles), which connect the north and south poles. ■

▲ One of the uses of parametric surfaces is in computer graphics. Figure 7 shows the result of trying to graph the sphere $x^2 + y^2 + z^2 = 1$ by solving the equation for z and graphing the top and bottom hemispheres separately. Part of the sphere appears to be missing because of the rectangular grid system used by the computer. The much better picture in Figure 8 was produced by a computer using the parametric equations found in Example 4.

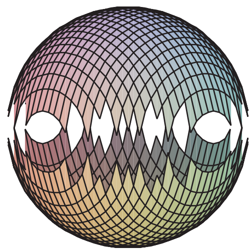


FIGURE 7

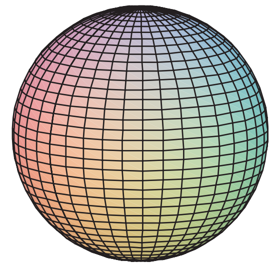


FIGURE 8

EXAMPLE 5 Find a parametric representation for the cylinder

$$x^2 + y^2 = 4 \qquad 0 \leqslant z \leqslant 1$$

SOLUTION The cylinder has a simple representation $r = 2$ in cylindrical coordinates, so we choose as parameters θ and z in cylindrical coordinates. Then the parametric equations of the cylinder are

$$x = 2\cos\theta \qquad y = 2\sin\theta \qquad z = z$$

where $0 \leqslant \theta \leqslant 2\pi$ and $0 \leqslant z \leqslant 1$. ■

EXAMPLE 6 Find a vector function that represents the elliptic paraboloid $z = x^2 + 2y^2$.

SOLUTION If we regard x and y as parameters, then the parametric equations are simply

$$x = x \qquad y = y \qquad z = x^2 + 2y^2$$

and the vector equation is

$$\mathbf{r}(x, y) = x\,\mathbf{i} + y\,\mathbf{j} + (x^2 + 2y^2)\,\mathbf{k}$$ ■

In general, a surface given as the graph of a function of x and y, that is, with an equation of the form $z = f(x, y)$, can always be regarded as a parametric surface by taking x and y as parameters and writing the parametric equations as

$$x = x \qquad y = y \qquad z = f(x, y)$$

Parametric representations (also called parametrizations) of surfaces are not unique. The next example shows two ways to parametrize a cone.

EXAMPLE 7 Find a parametric representation for the surface $z = 2\sqrt{x^2 + y^2}$, that is, the top half of the cone $z^2 = 4x^2 + 4y^2$.

SOLUTION 1 One possible representation is obtained by choosing x and y as parameters:

$$x = x \qquad y = y \qquad z = 2\sqrt{x^2 + y^2}$$

▲ For some purposes the parametric representations in Solutions 1 and 2 are equally good, but Solution 2 might be preferable in certain situations. If we are interested only in the part of the cone that lies below the plane $z = 1$, for instance, all we have to do in Solution 2 is change the parameter domain to

$$0 \leqslant r \leqslant \tfrac{1}{2} \qquad 0 \leqslant \theta \leqslant 2\pi$$

So the vector equation is

$$\mathbf{r}(x, y) = x\,\mathbf{i} + y\,\mathbf{j} + 2\sqrt{x^2 + y^2}\,\mathbf{k}$$

SOLUTION 2 Another representation results from choosing as parameters the polar coordinates r and θ. A point (x, y, z) on the cone satisfies $x = r\cos\theta$, $y = r\sin\theta$, and $z = 2\sqrt{x^2 + y^2} = 2r$. So a vector equation for the cone is

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

where $r \geqslant 0$ and $0 \leqslant \theta \leqslant 2\pi$. ■

Surfaces of Revolution

Surfaces of revolution can be represented parametrically and thus graphed using a computer. For instance, let's consider the surface S obtained by rotating the curve $y = f(x)$, $a \leqslant x \leqslant b$, about the x-axis, where $f(x) \geqslant 0$. Let θ be the angle of rotation as shown in Figure 9. If (x, y, z) is a point on S, then

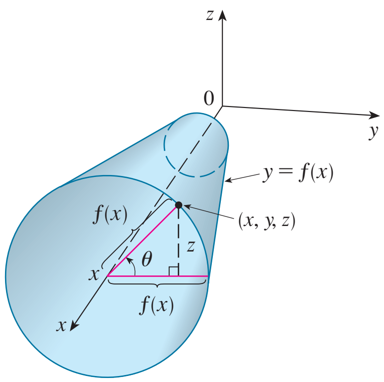


FIGURE 9

3 $$x = x \qquad y = f(x)\cos\theta \qquad z = f(x)\sin\theta$$

Therefore, we take x and θ as parameters and regard Equations 3 as parametric equations of S. The parameter domain is given by $a \leqslant x \leqslant b$, $0 \leqslant \theta \leqslant 2\pi$.

EXAMPLE 8 Find parametric equations for the surface generated by rotating the curve $y = \sin x$, $0 \leqslant x \leqslant 2\pi$, about the x-axis. Use these equations to graph the surface of revolution.

SOLUTION From Equations 3, the parametric equations are

$$x = x \qquad y = \sin x\cos\theta \qquad z = \sin x\sin\theta$$

and the parameter domain is $0 \leqslant x \leqslant 2\pi$, $0 \leqslant \theta \leqslant 2\pi$. Using a computer to plot these equations and rotate the image, we obtain the graph in Figure 10. ■

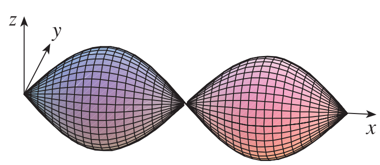


FIGURE 10

We can adapt Equations 3 to represent a surface obtained through revolution about the y- or z-axis. (See Exercise 28.)

10.5 Exercises

1–4 ■ Identify the surface with the given vector equation.

1. $\mathbf{r}(u, v) = u\cos v\,\mathbf{i} + u\sin v\,\mathbf{j} + u^2\,\mathbf{k}$
2. $\mathbf{r}(u, v) = (1 + 2u)\,\mathbf{i} + (-u + 3v)\,\mathbf{j} + (2 + 4u + 5v)\,\mathbf{k}$
3. $\mathbf{r}(x, \theta) = \langle x, \cos\theta, \sin\theta\rangle$
4. $\mathbf{r}(x, \theta) = \langle x, x\cos\theta, x\sin\theta\rangle$

5–10 ■ Use a computer to graph the parametric surface. Get a printout and indicate on it which grid curves have u constant and which have v constant.

5. $\mathbf{r}(u, v) = \langle u^2 + 1, v^3 + 1, u + v\rangle$, $-1 \leqslant u \leqslant 1$, $-1 \leqslant v \leqslant 1$
6. $\mathbf{r}(u, v) = \langle u + v, u^2, v^2\rangle$, $-1 \leqslant u \leqslant 1$, $-1 \leqslant v \leqslant 1$

7. $\mathbf{r}(u, v) = \langle \cos^3 u \cos^3 v, \sin^3 u \cos^3 v, \sin^3 v \rangle$, $0 \leqslant u \leqslant \pi$, $0 \leqslant v \leqslant 2\pi$

8. $\mathbf{r}(u, v) = \langle \cos u \sin v, \sin u \sin v, \cos v + \ln \tan(v/2) \rangle$, $0 \leqslant u \leqslant 2\pi$, $0.1 \leqslant v \leqslant 6.2$

9. $x = \cos u \sin 2v$, $\quad y = \sin u \sin 2v$, $\quad z = \sin v$

10. $x = u \sin u \cos v$, $\quad y = u \cos u \cos v$, $\quad z = u \sin v$

11–16 ■ Match the equations with the graphs labeled I–VI and give reasons for your answers. Determine which families of grid curves have u constant and which have v constant.

11. $\mathbf{r}(u, v) = \cos v\, \mathbf{i} + \sin v\, \mathbf{j} + u\, \mathbf{k}$

12. $\mathbf{r}(u, v) = u \cos v\, \mathbf{i} + u \sin v\, \mathbf{j} + u\, \mathbf{k}$

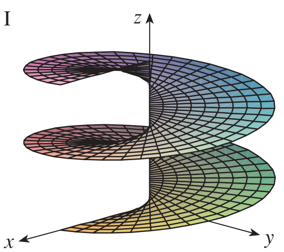
13. $\mathbf{r}(u, v) = u \cos v\, \mathbf{i} + u \sin v\, \mathbf{j} + v\, \mathbf{k}$

14. $x = u^3$, $\quad y = u \sin v$, $\quad z = u \cos v$

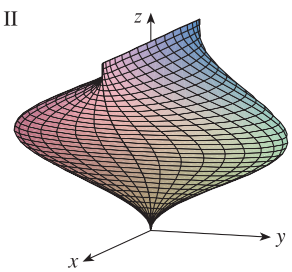
15. $x = (u - \sin u) \cos v$, $\quad y = (1 - \cos u) \sin v$, $\quad z = u$

16. $x = (1 - u)(3 + \cos v) \cos 4\pi u$,
$y = (1 - u)(3 + \cos v) \sin 4\pi u$,
$z = 3u + (1 - u) \sin v$

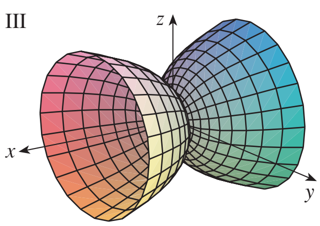
I



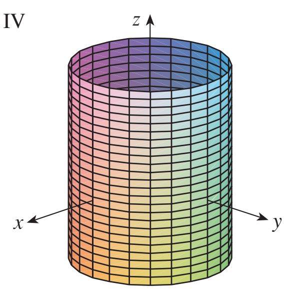
II



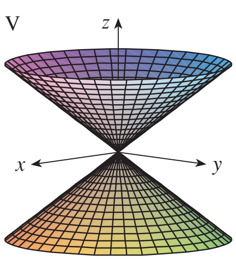
III



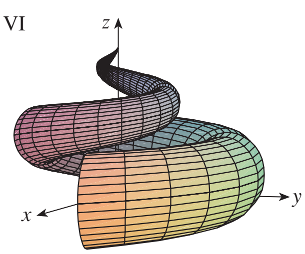
IV



V



VI



17–24 ■ Find a parametric representation for the surface.

17. The plane that passes through the point $(1, 2, -3)$ and contains the vectors $\mathbf{i} + \mathbf{j} - \mathbf{k}$ and $\mathbf{i} - \mathbf{j} + \mathbf{k}$.

18. The lower half of the ellipsoid $2x^2 + 4y^2 + z^2 = 1$

19. The part of the hyperboloid $x^2 + y^2 - z^2 = 1$ that lies to the right of the xz-plane

20. The part of the elliptic paraboloid $x + y^2 + 2z^2 = 4$ that lies in front of the plane $x = 0$

21. The part of the sphere $x^2 + y^2 + z^2 = 4$ that lies above the cone $z = \sqrt{x^2 + y^2}$

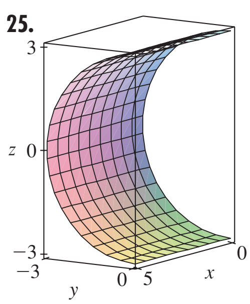
22. The part of the cylinder $x^2 + z^2 = 1$ that lies between the planes $y = -1$ and $y = 3$

23. The part of the plane $z = 5$ that lies inside the cylinder $x^2 + y^2 = 16$

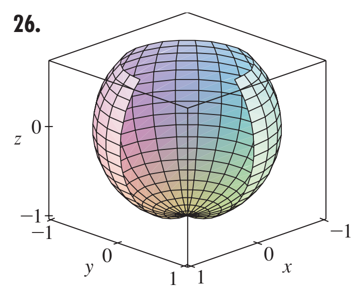
24. The part of the plane $z = x + 3$ that lies inside the cylinder $x^2 + y^2 = 1$

CAS **25–26** ■ Use a computer algebra system to produce a graph that looks like the given one.

25.



26.



27. Find parametric equations for the surface obtained by rotating the curve $y = e^{-x}$, $0 \leqslant x \leqslant 3$, about the x-axis and use them to graph the surface.

28. Find parametric equations for the surface obtained by rotating the curve $x = 4y^2 - y^4$, $-2 \leqslant y \leqslant 2$, about the y-axis and use them to graph the surface.

29. (a) Show that the parametric equations $x = a \sin u \cos v$, $y = b \sin u \sin v$, $z = c \cos u$, $0 \leqslant u \leqslant \pi$, $0 \leqslant v \leqslant 2\pi$, represent an ellipsoid.

(b) Use the parametric equations in part (a) to graph the ellipsoid for the case $a = 1$, $b = 2$, $c = 3$.

30. The surface with parametric equations

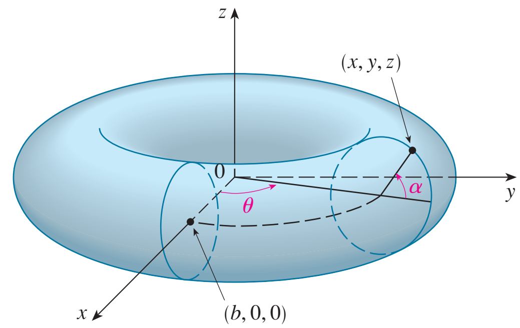
$$x = 2 \cos \theta + r \cos(\theta/2)$$
$$y = 2 \sin \theta + r \cos(\theta/2)$$
$$z = r \sin(\theta/2)$$

where $-\frac{1}{2} \leqslant r \leqslant \frac{1}{2}$ and $0 \leqslant \theta \leqslant 2\pi$, is called a **Möbius**

strip. Graph this surface with several viewpoints. What is unusual about it?

31. (a) What happens to the spiral tube in Example 2 (see Figure 5) if we replace $\cos u$ by $\sin u$ and $\sin u$ by $\cos u$?
(b) What happens if we replace $\cos u$ by $\cos 2u$ and $\sin u$ by $\sin 2u$?

32. (a) Find a parametric representation for the torus obtained by rotating about the z-axis the circle in the xz-plane with center $(b, 0, 0)$ and radius $a < b$. [*Hint:* Take as parameters the angles θ and α shown in the figure.]
(b) Use the parametric equations found in part (a) to graph the torus for several values of a and b.



10 Review

CONCEPT CHECK

1. What is a vector function? How do you find its derivative and its integral?

2. What is the connection between vector functions and space curves?

3. (a) What is a smooth curve?
(b) How do you find the tangent vector to a smooth curve at a point? How do you find the tangent line? The unit tangent vector?

4. If $\mathbf{u}$ and $\mathbf{v}$ are differentiable vector functions, c is a scalar, and f is a real-valued function, write the rules for differentiating the following vector functions.
(a) $\mathbf{u}(t) + \mathbf{v}(t)$ (b) $c\mathbf{u}(t)$ (c) $f(t)\mathbf{u}(t)$
(d) $\mathbf{u}(t) \cdot \mathbf{v}(t)$ (e) $\mathbf{u}(t) \times \mathbf{v}(t)$ (f) $\mathbf{u}(f(t))$

5. How do you find the length of a space curve given by a vector function $\mathbf{r}(t)$?

6. (a) What is the definition of curvature?
(b) Write a formula for curvature in terms of $\mathbf{r}'(t)$ and $\mathbf{T}'(t)$.
(c) Write a formula for curvature in terms of $\mathbf{r}'(t)$ and $\mathbf{r}''(t)$.
(d) Write a formula for the curvature of a plane curve with equation $y = f(x)$.

7. (a) Write formulas for the unit normal and binormal vectors of a smooth space curve $\mathbf{r}(t)$.
(b) What is the normal plane of a curve at a point? What is the osculating plane? What is the osculating circle?

8. (a) How do you find the velocity, speed, and acceleration of a particle that moves along a space curve?
(b) Write the acceleration in terms of its tangential and normal components.

9. State Kepler's Laws.

10. What is a parametric surface? What are its grid curves?

TRUE–FALSE QUIZ

Determine whether the statement is true or false. If it is true, explain why. If it is false, explain why or give an example that disproves the statement.

1. The curve with vector equation $\mathbf{r}(t) = t^3\mathbf{i} + 2t^3\mathbf{j} + 3t^3\mathbf{k}$ is a line.

2. The curve with vector equation $\mathbf{r}(t) = \langle t, t^3, t^5 \rangle$ is smooth.

3. The curve with vector equation $\mathbf{r}(t) = \langle \cos t, t^2, t^4 \rangle$ is smooth.

4. The derivative of a vector function is obtained by differentiating each component function.

5. If $\mathbf{u}(t)$ and $\mathbf{v}(t)$ are differentiable vector functions, then

$$\frac{d}{dt}[\mathbf{u}(t) \times \mathbf{v}(t)] = \mathbf{u}'(t) \times \mathbf{v}'(t)$$

6. If $\mathbf{r}(t)$ is a differentiable vector function, then

$$\frac{d}{dt}|\mathbf{r}(t)| = |\mathbf{r}'(t)|$$

7. If $\mathbf{T}(t)$ is the unit tangent vector of a smooth curve, then the curvature is $\kappa = |d\mathbf{T}/dt|$.

8. The binormal vector is $\mathbf{B}(t) = \mathbf{N}(t) \times \mathbf{T}(t)$.

9. The osculating circle of a curve C at a point has the same tangent vector, normal vector, and curvature as C at that point.

10. Different parametrizations of the same curve result in identical tangent vectors at a given point on the curve.

EXERCISES

1. (a) Sketch the curve with vector function

$$\mathbf{r}(t) = t\,\mathbf{i} + \cos \pi t\,\mathbf{j} + \sin \pi t\,\mathbf{k} \qquad t \geqslant 0$$

(b) Find $\mathbf{r}'(t)$ and $\mathbf{r}''(t)$.

2. Let $\mathbf{r}(t) = \langle \sqrt{2 - t}, (e^t - 1)/t, \ln(t + 1) \rangle$.
(a) Find the domain of $\mathbf{r}$.
(b) Find $\lim_{t \to 0} \mathbf{r}(t)$.
(c) Find $\mathbf{r}'(t)$.

3. Find a vector function that represents the curve of intersection of the cylinder $x^2 + y^2 = 16$ and the plane $x + z = 5$.

4. Find parametric equations for the tangent line to the curve $x = t^2$, $y = t^4$, $z = t^3$ at the point $(1, 1, 1)$. Graph the curve and the tangent line on a common screen.

5. If $\mathbf{r}(t) = t^2\,\mathbf{i} + t \cos \pi t\,\mathbf{j} + \sin \pi t\,\mathbf{k}$, evaluate $\int_0^1 \mathbf{r}(t)\,dt$.

6. Let C be the curve with equations $x = 2 - t^3$, $y = 2t - 1$, $z = \ln t$. Find (a) the point where C intersects the xz-plane, (b) parametric equations of the tangent line at $(1, 1, 0)$, and (c) an equation of the normal plane to C at $(1, 1, 0)$.

7. Use Simpson's Rule with $n = 4$ to estimate the length of the arc of the curve with equations $x = \sqrt{t}$, $y = 4/t$, $z = t^2 + 1$ from $(1, 4, 2)$ to $(2, 1, 17)$.

8. Find the length of the curve $\mathbf{r}(t) = \langle 2t^{3/2}, \cos 2t, \sin 2t \rangle$, $0 \leqslant t \leqslant 1$.

9. The helix $\mathbf{r}_1(t) = \cos t\,\mathbf{i} + \sin t\,\mathbf{j} + t\,\mathbf{k}$ intersects the curve $\mathbf{r}_2(t) = (1 + t)\mathbf{i} + t^2\mathbf{j} + t^3\mathbf{k}$ at the point $(1, 0, 0)$. Find the angle of intersection of these curves.

10. Reparametrize the curve $\mathbf{r}(t) = e^t\,\mathbf{i} + e^t \sin t\,\mathbf{j} + e^t \cos t\,\mathbf{k}$ with respect to arc length measured from the point $(1, 0, 1)$ in the direction of increasing t.

11. For the curve given by $\mathbf{r}(t) = \langle t^3/3, t^2/2, t \rangle$, find (a) the unit tangent vector, (b) the unit normal vector, and (c) the curvature.

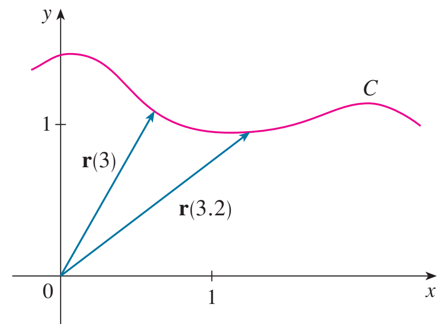
12. Find the curvature of the ellipse $x = 3 \cos t$, $y = 4 \sin t$ at the points $(3, 0)$ and $(0, 4)$.

13. Find the curvature of the curve $y = x^4$ at the point $(1, 1)$.

14. Find an equation of the osculating circle of the curve $y = x^4 - x^2$ at the origin. Graph both the curve and its osculating circle.

15. Find an equation of the osculating plane of the curve $x = \sin 2t$, $y = t$, $z = \cos 2t$ at the point $(0, \pi, 1)$.

16. The figure shows the curve C traced by a particle with position vector $\mathbf{r}(t)$ at time t.
(a) Draw a vector that represents the average velocity of the particle over the time interval $3 \leqslant t \leqslant 3.2$.
(b) Write an expression for the velocity $\mathbf{v}(3)$.
(c) Write an expression for the unit tangent vector $\mathbf{T}(3)$ and draw it.



17. A particle moves with position function $\mathbf{r}(t) = t \ln t\,\mathbf{i} + t\,\mathbf{j} + e^{-t}\,\mathbf{k}$. Find the velocity, speed, and acceleration of the particle.

18. A particle starts at the origin with initial velocity $\mathbf{i} - \mathbf{j} + 3\mathbf{k}$. Its acceleration is $\mathbf{a}(t) = 6t\,\mathbf{i} + 12t^2\,\mathbf{j} - 6t\,\mathbf{k}$. Find its position function.

19. An athlete throws a shot at an angle of 45° to the horizontal at an initial speed of 43 ft/s. It leaves his hand 7 ft above the ground.
(a) Where is the shot 2 seconds later?
(b) How high does the shot go?
(c) Where does the shot land?

20. Find the tangential and normal components of the acceleration vector of a particle with position function

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

21. Find a parametric representation for the part of the sphere $x^2 + y^2 + z^2 = 4$ that lies between the planes $z = 1$ and $z = -1$.

22. Use a computer to graph the surface with vector equation

$$\mathbf{r}(u, v) = \langle (1 - \cos u) \sin v, u, (u - \sin u) \cos v \rangle$$

Get a printout that gives a good view of the surface and indicate on it which grid curves have u constant and which have v constant.

23. A disk of radius 1 is rotating in the counterclockwise direction at a constant angular speed ω. A particle starts at the center of the disk and moves toward the edge along a fixed radius so that its position at time t, $t \geqslant 0$, is given by $\mathbf{r}(t) = t\mathbf{R}(t)$, where

$$\mathbf{R}(t) = \cos \omega t\,\mathbf{i} + \sin \omega t\,\mathbf{j}$$

(a) Show that the velocity $\mathbf{v}$ of the particle is

$$\mathbf{v} = \cos \omega t\,\mathbf{i} + \sin \omega t\,\mathbf{j} + t\mathbf{v}_d$$

where $\mathbf{v}_d = \mathbf{R}'(t)$ is the velocity of a point on the edge of the disk.

(b) Show that the acceleration **a** of the particle is

$$\mathbf{a} = 2\mathbf{v}_d + t\mathbf{a}_d$$

where $\mathbf{a}_d = \mathbf{R}''(t)$ is the acceleration of a point on the rim of the disk. The extra term $2\mathbf{v}_d$ is called the *Coriolis acceleration*; it is the result of the interaction of the rotation of the disk and the motion of the particle. One can obtain a physical demonstration of this acceleration by walking toward the edge of a moving merry-go-round.

(c) Determine the Coriolis acceleration of a particle that moves on a rotating disk according to the equation

$$\mathbf{r}(t) = e^{-t}\cos \omega t\,\mathbf{i} + e^{-t}\sin \omega t\,\mathbf{j}$$

24. Find the curvature of the curve with parametric equations

$$x = \int_0^t \sin\left(\tfrac{1}{2}\pi\theta^2\right) d\theta \qquad y = \int_0^t \cos\left(\tfrac{1}{2}\pi\theta^2\right) d\theta$$

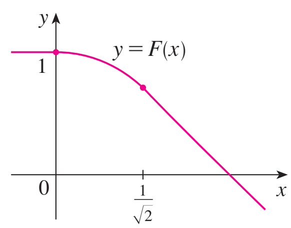
25. In designing *transfer curves* to connect sections of straight railroad tracks, it is important to realize that the acceleration of the train should be continuous so that the reactive force exerted by the train on the track is also continuous. Because of the formulas for the components of acceleration in Section 10.4, this will be the case if the curvature varies continuously.

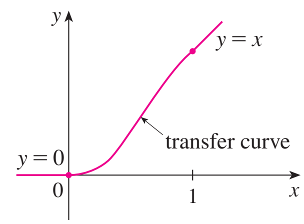
(a) A logical candidate for a transfer curve to join existing tracks given by $y = 1$ for $x \leqslant 0$ and $y = \sqrt{2} - x$ for $x \geqslant 1/\sqrt{2}$ might be the function $f(x) = \sqrt{1 - x^2}$, $0 < x < 1/\sqrt{2}$, whose graph is the arc of the circle shown in the figure. It looks reasonable at first glance. Show that the function

$$F(x) = \begin{cases} 1 & \text{if } x \leqslant 0 \\ \sqrt{1 - x^2} & \text{if } 0 < x < 1/\sqrt{2} \\ \sqrt{2} - x & \text{if } x \geqslant 1/\sqrt{2} \end{cases}$$

is continuous and has continuous slope, but does not have continuous curvature. Therefore, f is not an appropriate transfer curve.

(b) Find a fifth-degree polynomial to serve as a transfer curve between the following straight line segments: $y = 0$ for $x \leqslant 0$ and $y = x$ for $x \geqslant 1$. Could this be done with a fourth-degree polynomial? Use a graphing calculator or computer to sketch the graph of the "connected" function and check to see that it looks like the one in the figure.



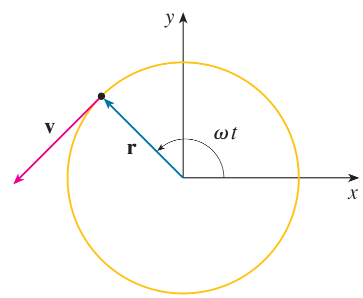


Focus on Problem Solving

1. A particle P moves with constant angular speed ω around a circle whose center is at the origin and whose radius is R. The particle is said to be in *uniform circular motion.* Assume that the motion is counterclockwise and that the particle is at the point $(R, 0)$ when $t = 0$. The position vector at time $t \geqslant 0$ is

$$\mathbf{r}(t) = R\cos\omega t\,\mathbf{i} + R\sin\omega t\,\mathbf{j}$$

(a) Find the velocity vector $\mathbf{v}$ and show that $\mathbf{v} \cdot \mathbf{r} = 0$. Conclude that $\mathbf{v}$ is tangent to the circle and points in the direction of the motion.



(b) Show that the speed $|\mathbf{v}|$ of the particle is the constant ωR. The *period* T of the particle is the time required for one complete revolution. Conclude that

$$T = \frac{2\pi R}{|\mathbf{v}|} = \frac{2\pi}{\omega}$$

(c) Find the acceleration vector $\mathbf{a}$. Show that it is proportional to $\mathbf{r}$ and that it points toward the origin. An acceleration with this property is called a *centripetal acceleration*. Show that the magnitude of the acceleration vector is $|\mathbf{a}| = R\omega^2$.

(d) Suppose that the particle has mass m. Show that the magnitude of the force $\mathbf{F}$ that is required to produce this motion, called a *centripetal force*, is

$$|\mathbf{F}| = \frac{m|\mathbf{v}|^2}{R}$$

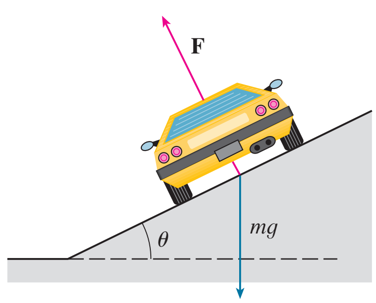


FIGURE FOR PROBLEM 2

2. A circular curve of radius R on a highway is banked at an angle θ so that a car can safely traverse the curve without skidding when there is no friction between the road and the tires. The loss of friction could occur, for example, if the road is covered with a film of water or ice. The rated speed v_R of the curve is the maximum speed that a car can attain without skidding. Suppose a car of mass m is traversing the curve at the rated speed v_R. Two forces are acting on the car: the vertical force, mg, due to the weight of the car, and a force $\mathbf{F}$ exerted by, and normal to, the road. (See the figure.)

The vertical component of $\mathbf{F}$ balances the weight of the car, so that $|\mathbf{F}|\cos\theta = mg$. The horizontal component of $\mathbf{F}$ produces a centripetal force on the car so that, by Newton's Second Law and part (d) of Problem 1,

$$|\mathbf{F}|\sin\theta = \frac{mv_R^2}{R}$$

(a) Show that $v_R^2 = Rg\tan\theta$.

(b) Find the rated speed of a circular curve with radius 400 ft that is banked at an angle of 12°.

(c) Suppose the design engineers want to keep the banking at 12°, but wish to increase the rated speed by 50%. What should the radius of the curve be?

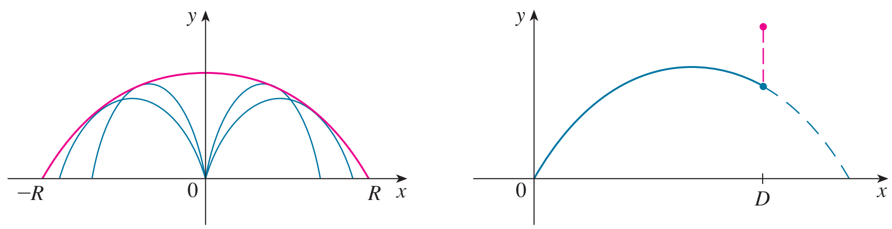
3. A projectile is fired from the origin with angle of elevation α and initial speed v_0. Assuming that air resistance is negligible and that the only force acting on the projectile is gravity, g, we showed in Example 5 in Section 10.4 that the position vector of the projectile is

$$\mathbf{r}(t) = (v_0 \cos\alpha)t\,\mathbf{i} + \left[(v_0 \sin\alpha)t - \tfrac{1}{2}gt^2\right]\mathbf{j}$$

We also showed that the maximum horizontal distance of the projectile is achieved when $\alpha = 45°$ and in this case the range is $R = v_0^2/g$.

(a) At what angle should the projectile be fired to achieve maximum height and what is the maximum height?

(b) Fix the initial speed v_0 and consider the parabola $x^2 + 2Ry - R^2 = 0$, whose graph is shown in the figure. Show that the projectile can hit any target inside or on the boundary of the region bounded by the parabola and the x-axis, and that it can't hit any target outside this region.



(c) Suppose that the gun is elevated to an angle of inclination α in order to aim at a target that is suspended at a height h directly over a point D units downrange. The target is released at the instant the gun is fired. Show that the projectile always hits the target, regardless of the value v_0, provided the projectile does not hit the ground "before" D.

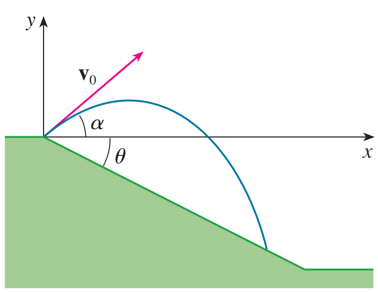


FIGURE FOR PROBLEM 4

4. (a) A projectile is fired from the origin down an inclined plane that makes an angle θ with the horizontal. The angle of elevation of the gun and the initial speed of the projectile are α and v_0, respectively. Find the position vector of the projectile and the parametric equations of the path of the projectile as functions of the time t. (Ignore air resistance.)

(b) Show that the angle of elevation α that will maximize the downhill range is the angle halfway between the plane and the vertical.

(c) Suppose the projectile is fired up an inclined plane whose angle of inclination is θ. Show that, in order to maximize the (uphill) range, the projectile should be fired in the direction halfway between the plane and the vertical.

(d) In a paper presented in 1686, Edmond Halley summarized the laws of gravity and projectile motion and applied them to gunnery. One problem he posed involved firing a projectile to hit a target a distance R up an inclined plane. Show that the angle at which the projectile should be fired to hit the target but use the least amount of energy is the same as the angle in part (c). (Use the fact that the energy needed to fire the projectile is proportional to the square of the initial speed, so minimizing the energy is equivalent to minimizing the initial speed.)

5. A projectile of mass m is fired from the origin at an angle of elevation α. In addition to gravity, assume that air resistance provides a force that is proportional to the velocity and that opposes the motion. Then, by Newton's Second Law, the total force acting on

the projectile satisfies the equation

$$\boxed{1} \qquad m\frac{d^2\mathbf{R}}{dt^2} = -mg\,\mathbf{j} - k\frac{d\mathbf{R}}{dt}$$

where $\mathbf{R}$ is the position vector and $k > 0$ is the constant of proportionality.

(a) Show that Equation 1 can be integrated to obtain the equation

$$\frac{d\mathbf{R}}{dt} + \frac{k}{m}\mathbf{R} = \mathbf{v}_0 - gt\,\mathbf{j}$$

where $\mathbf{v}_0 = \mathbf{v}(0) = \dfrac{d\mathbf{R}}{dt}(0)$.

(b) Multiply both sides of the equation in part (a) by $e^{(k/m)t}$ and show that the left-hand side of the resulting equation is the derivative of the product $e^{(k/m)t}\mathbf{R}(t)$. Then integrate to find an expression for the position vector $\mathbf{R}(t)$.

6. Investigate the shape of the surface with parametric equations

$$x = \sin u \qquad y = \sin v \qquad z = \sin(u + v)$$

Start by graphing the surface from several points of view. Explain the appearance of the graphs by determining the traces in the horizontal planes $z = 0$, $z = \pm 1$, and $z = \pm\frac{1}{2}$.

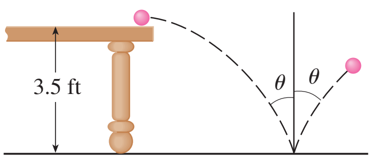


FIGURE FOR PROBLEM 7

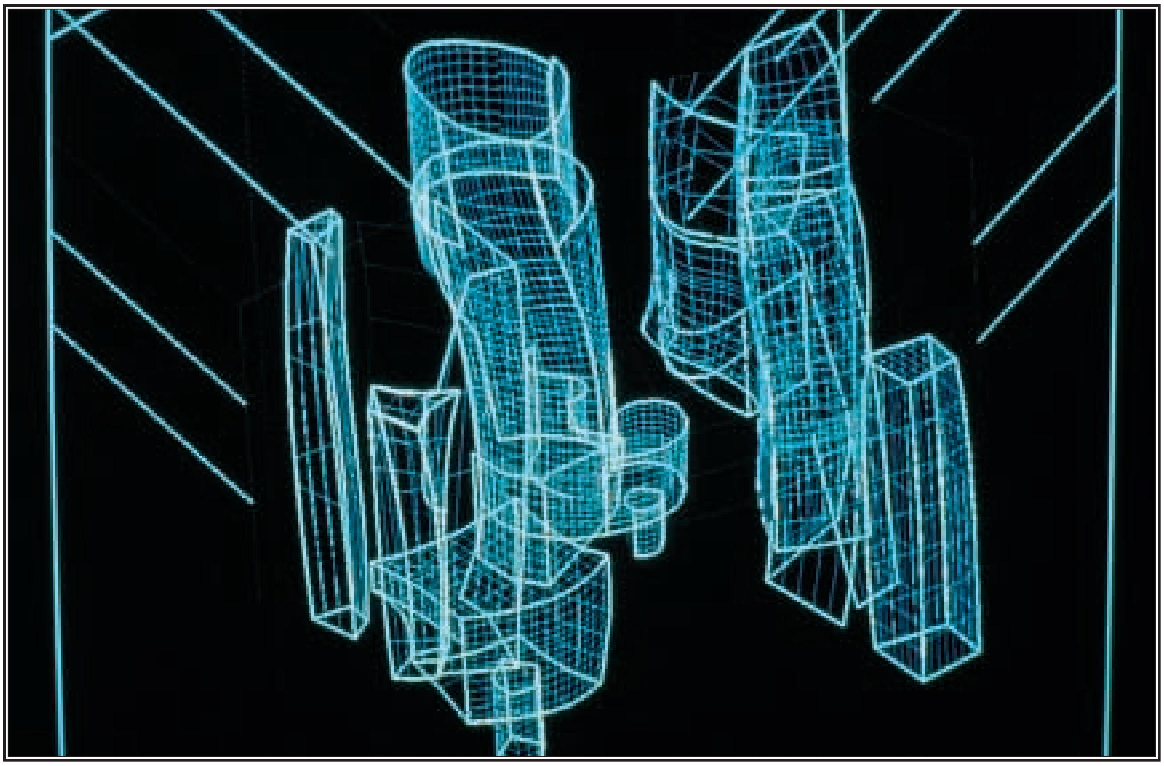
7. A ball rolls off a table with a speed of 2 ft/s. The table is 3.5 ft high.

(a) Determine the point at which the ball hits the floor and find its speed at the instant of impact.

(b) Find the angle θ between the path of the ball and the vertical line drawn through the point of impact. (See the figure.)

(c) Suppose the ball rebounds from the floor at the same angle with which it hits the floor, but loses 20% of its speed due to energy absorbed by the ball on impact. Where does the ball strike the floor on the second bounce?

8. A cable has radius r and length L and is wound around a spool with radius R without overlapping. What is the shortest length along the spool that is covered by the cable?



11 Partial Derivatives

Physical quantities often depend on two or more variables. In this chapter we extend the basic ideas of differential calculus to such functions.

11.1 Functions of Several Variables

In Section 9.6 we discussed functions of two variables and their graphs. Here we study functions of two or more variables from four points of view:

- verbally (by a description in words)
- numerically (by a table of values)
- algebraically (by an explicit formula)
- visually (by a graph or level curves)

Recall that a function f of two variables is a rule that assigns to each ordered pair (x, y) of real numbers in its domain a unique real number denoted by $f(x, y)$. In Example 3 in Section 9.6 we looked at the wave heights h in the open sea as a function of the wind speed v and the length of time t that the wind has been blowing at that speed. We presented a table of observed wave heights that represent the function $h = f(v, t)$ numerically. The function in the next example is also described verbally and numerically.

EXAMPLE 1 In regions with severe winter weather, the *wind-chill index* is often used to describe the apparent severity of the cold. This index I is a subjective temperature that depends on the actual temperature T and the wind speed v. So I is a function of T and v, and we can write $I = f(T, v)$. The following table records values of I

TABLE 1
Wind-chill index as a function of air temperature and wind speed

Wind speed (km/h); rows: Actual temperature (°C)

T \ v	6	10	20	30	40	50	60	70	80	90	100
20	20	18	16	14	13	13	12	12	12	12	12
16	16	14	11	9	7	7	6	6	5	5	5
12	12	9	5	3	1	0	0	−1	−1	−1	−1
8	8	5	0	−3	−5	−6	−7	−7	−8	−8	−8
4	4	0	−5	−8	−11	−12	−13	−14	−14	−14	−14
0	0	−4	−10	−14	−17	−18	−19	−20	−21	−21	−21
−4	−4	−8	−15	−20	−23	−25	−26	−27	−27	−27	−27
−8	−8	−13	−21	−25	−29	−31	−32	−33	−34	−34	−34
−12	−12	−17	−26	−31	−35	−37	−39	−40	−40	−40	−40
−16	−16	−22	−31	−37	−41	−43	−45	−46	−47	−47	−47
−20	−20	−26	−36	−43	−47	−49	−51	−52	−53	−53	−53

compiled by the National Oceanic and Atmospheric Administration and the National Weather Service.

For instance, the table shows that if the temperature is 4 °C and the wind speed is 40 km/h, then subjectively it would feel as cold as a temperature of about −11 °C with no wind. So

$$f(4, 40) = -11$$

EXAMPLE 2 In 1928 Charles Cobb and Paul Douglas published a study in which they modeled the growth of the American economy during the period 1899–1922. They considered a simplified view of the economy in which production output is determined by the amount of labor involved and the amount of capital invested. While there are many other factors affecting economic performance, their model proved to be remarkably accurate. The function they used to model production was of the form

$$P(L, K) = bL^{\alpha}K^{1-\alpha} \tag{1}$$

where P is the total production (the monetary value of all goods produced in a year), L is the amount of labor (the total number of person-hours worked in a year), and K is the amount of capital invested (the monetary worth of all machinery, equipment, and buildings). In Section 11.3 we will show how the form of Equation 1 follows from certain economic assumptions.

Cobb and Douglas used economic data published by the government to obtain Table 2. They took the year 1899 as a baseline and P, L, and K for 1899 were each assigned the value 100. The values for other years were expressed as percentages of the 1899 figures.

TABLE 2

Year	P	L	K
1899	100	100	100
1900	101	105	107
1901	112	110	114
1902	122	117	122
1903	124	122	131
1904	122	121	138
1905	143	125	149
1906	152	134	163
1907	151	140	176
1908	126	123	185
1909	155	143	198
1910	159	147	208
1911	153	148	216
1912	177	155	226
1913	184	156	236
1914	169	152	244
1915	189	156	266
1916	225	183	298
1917	227	198	335
1918	223	201	366
1919	218	196	387
1920	231	194	407
1921	179	146	417
1922	240	161	431

Cobb and Douglas used the method of least squares to fit the data of Table 2 to the function

$$P(L, K) = 1.01L^{0.75}K^{0.25} \tag{2}$$

(See Exercise 45 for the details.)

If we use the model given by the function in Equation 2 to compute the production in the years 1910 and 1920, we get the values

$$P(147, 208) = 1.01(147)^{0.75}(208)^{0.25} \approx 161.9$$

$$P(194, 407) = 1.01(194)^{0.75}(407)^{0.25} \approx 235.8$$

which are quite close to the actual values, 159 and 231.

The production function (1) has subsequently been used in many settings, ranging from individual firms to global economic questions. It has become known as the **Cobb-Douglas production function**.

The domain of the production function in Example 2 is $\{(L, K) \mid L \geqslant 0, K \geqslant 0\}$ because L and K represent labor and capital and are therefore never negative. For a function f given by an algebraic formula, recall that the domain consists of all pairs (x, y) for which the expression for $f(x, y)$ is a well-defined real number.

EXAMPLE 3 Find the domain and range of

$$g(x, y) = \sqrt{9 - x^2 - y^2}$$

SOLUTION The domain of g is

$$D = \{(x, y) \mid 9 - x^2 - y^2 \geqslant 0\} = \{(x, y) \mid x^2 + y^2 \leqslant 9\}$$

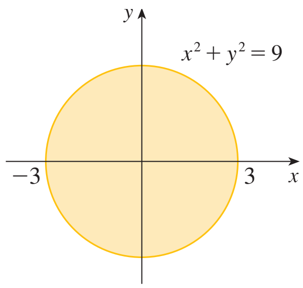


FIGURE 1
Domain of $g(x, y) = \sqrt{9 - x^2 - y^2}$

which is the disk with center $(0, 0)$ and radius 3 (see Figure 1). The range of g is

$$\left\{z \mid z = \sqrt{9 - x^2 - y^2},\ (x, y) \in D\right\}$$

Since z is a positive square root, $z \geqslant 0$. Also

$$9 - x^2 - y^2 \leqslant 9 \quad \Rightarrow \quad \sqrt{9 - x^2 - y^2} \leqslant 3$$

So the range is

$$\{z \mid 0 \leqslant z \leqslant 3\} = [0, 3]$$

Visual Representations

One way to visualize a function of two variables is through its graph. Recall from Section 9.6 that the graph of f is the surface with equation $z = f(x, y)$.

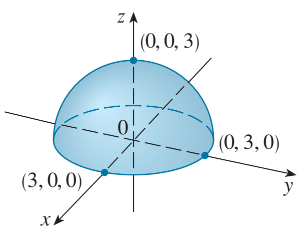


FIGURE 2
Graph of $g(x, y) = \sqrt{9 - x^2 - y^2}$

EXAMPLE 4 Sketch the graph of $g(x, y) = \sqrt{9 - x^2 - y^2}$.

SOLUTION The graph has equation $z = \sqrt{9 - x^2 - y^2}$. We square both sides of this equation to obtain $z^2 = 9 - x^2 - y^2$, or $x^2 + y^2 + z^2 = 9$, which we recognize as an equation of the sphere with center the origin and radius 3. But, since $z \geqslant 0$, the graph of g is just the top half of this sphere (see Figure 2).

EXAMPLE 5 Use a computer to draw the graph of the Cobb-Douglas production function $P(L, K) = 1.01L^{0.75}K^{0.25}$.

SOLUTION Figure 3 shows the graph of P for values of the labor L and capital K that lie between 0 and 300. The computer has drawn the surface by plotting vertical traces. We see from these traces that the value of the production P increases as either L or K increases, as is to be expected.

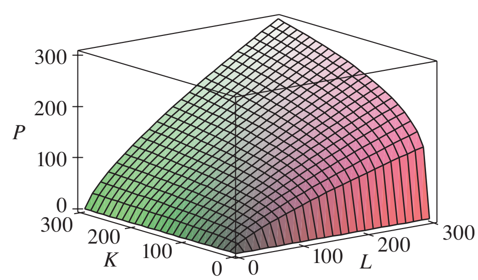


FIGURE 3

Another method for visualizing functions, borrowed from mapmakers, is a contour map on which points of constant elevation are joined to form *contour lines*, or *level curves*.

> **Definition** The **level curves** of a function f of two variables are the curves with equations $f(x, y) = k$, where k is a constant (in the range of f).

A level curve $f(x, y) = k$ is the set of all points in the domain of f at which f takes on a given value k. In other words, it shows where the graph of f has height k.

You can see from Figure 4 the relation between level curves and horizontal traces. The level curves $f(x, y) = k$ are just the traces of the graph of f in the horizontal plane $z = k$ projected down to the xy-plane. So if you draw the level curves of a function and visualize them being lifted up to the surface at the indicated height, then you can mentally piece together a picture of the graph. The surface is steep where the level curves are close together. It is somewhat flatter where they are farther apart.

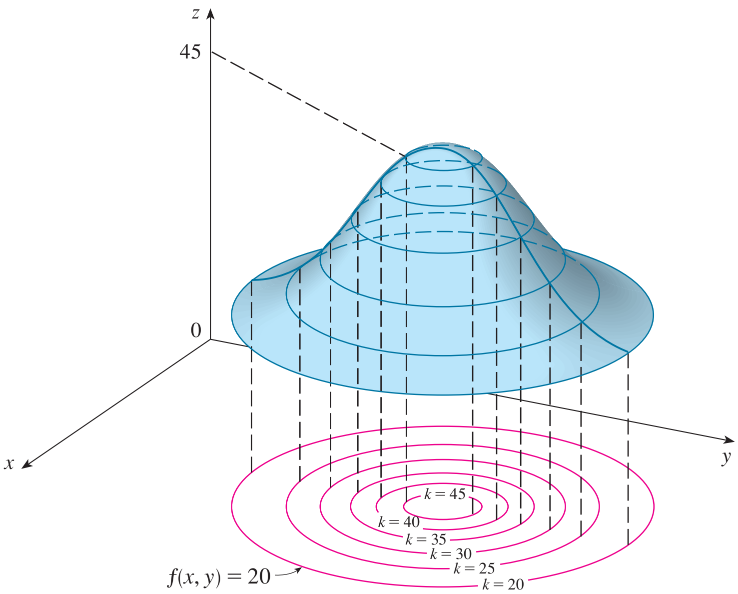


FIGURE 4

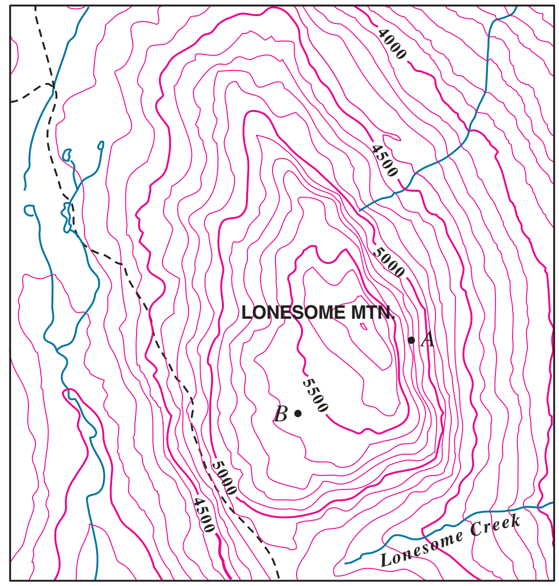


FIGURE 5

One common example of level curves occurs in topographic maps of mountainous regions, such as the map in Figure 5. The level curves are curves of constant elevation above sea level. If you walk along one of these contour lines you neither ascend nor descend. Another common example is the temperature at locations (x, y) with longitude x and latitude y. Here the level curves are called **isothermals** and join locations with

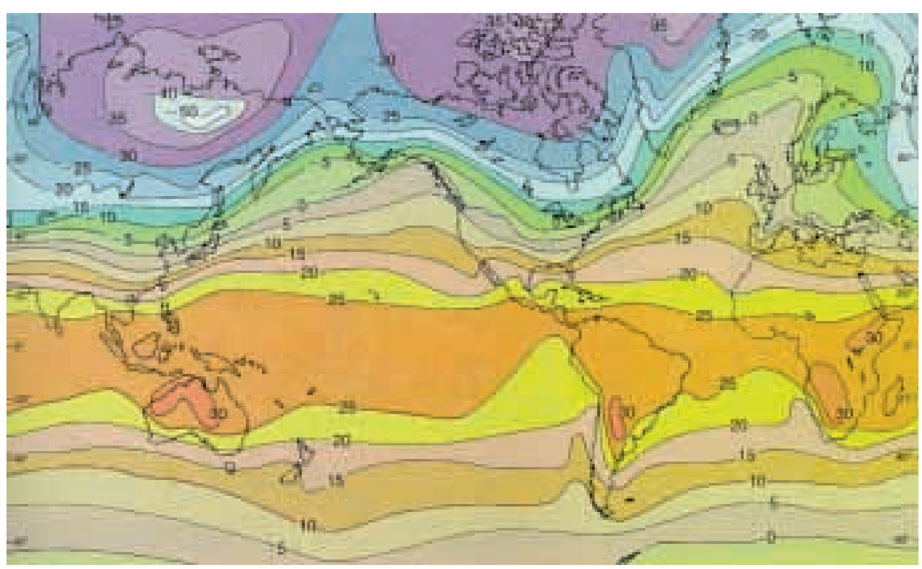


FIGURE 6
World mean sea-level temperatures in January in degrees Celsius

the same temperature. Figure 6 shows a weather map of the world indicating the average January temperatures. The isothermals are the curves that separate the colored bands.

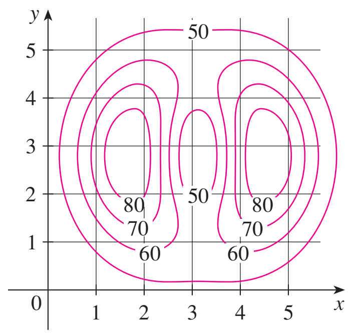


FIGURE 7

EXAMPLE 6 A contour map for a function f is shown in Figure 7. Use it to estimate the values of $f(1, 3)$ and $f(4, 5)$.

SOLUTION The point (1, 3) lies partway between the level curves with z-values 70 and 80. We estimate that

$$f(1, 3) \approx 73$$

Similarly, we estimate that

$$f(4, 5) \approx 56$$

EXAMPLE 7 Sketch the level curves of the function $f(x, y) = 6 - 3x - 2y$ for the values $k = -6, 0, 6, 12$.

SOLUTION The level curves are

$$6 - 3x - 2y = k \qquad \text{or} \qquad 3x + 2y + (k - 6) = 0$$

This is a family of lines with slope $-\frac{3}{2}$. The four particular level curves with $k = -6, 0, 6$, and 12 are $3x + 2y - 12 = 0$, $3x + 2y - 6 = 0$, $3x + 2y = 0$, and $3x + 2y + 6 = 0$. They are sketched in Figure 8. The level curves are equally spaced parallel lines because the graph of f is a plane (see Figure 4 in Section 9.6).

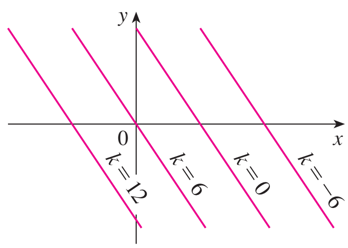


FIGURE 8
Contour map of $f(x, y) = 6 - 3x - 2y$

EXAMPLE 8 Sketch the level curves of the function

$$g(x, y) = \sqrt{9 - x^2 - y^2} \qquad \text{for} \quad k = 0, 1, 2, 3$$

SOLUTION The level curves are

$$\sqrt{9 - x^2 - y^2} = k \qquad \text{or} \qquad x^2 + y^2 = 9 - k^2$$

This is a family of concentric circles with center (0, 0) and radius $\sqrt{9 - k^2}$. The cases $k = 0, 1, 2, 3$ are shown in Figure 9. Try to visualize these level curves lifted up to form a surface and compare with the graph of g (a hemisphere) in Figure 2.

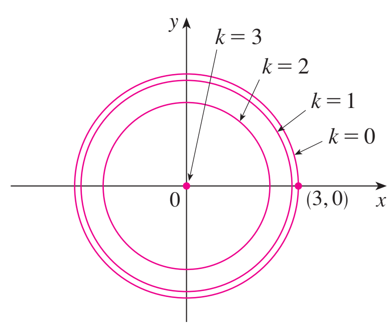


FIGURE 9
Contour map of $g(x, y) = \sqrt{9 - x^2 - y^2}$

EXAMPLE 9 Sketch some level curves of the function $h(x, y) = 4x^2 + y^2$.

SOLUTION The level curves are

$$4x^2 + y^2 = k \qquad \text{or} \qquad \frac{x^2}{k/4} + \frac{y^2}{k} = 1$$

which, for $k > 0$, describes a family of ellipses with semiaxes $\sqrt{k}/2$ and $\sqrt{k}$. Figure 10(a) shows a contour map of h drawn by a computer with level curves corresponding to $k = 0.25, 0.5, 0.75, \ldots, 4$. Figure 10(b) shows these level curves lifted up to the graph of h (an elliptic paraboloid) where they become horizontal traces. We see from Figure 10 how the graph of h is put together from the level curves.

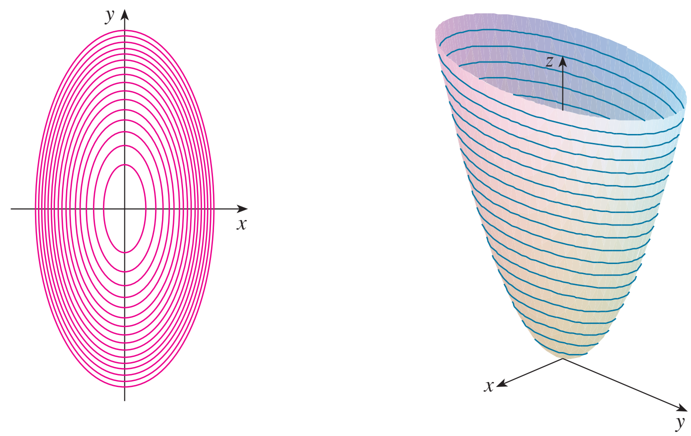


FIGURE 10
The graph of $h(x, y) = 4x^2 + y^2$ is formed by lifting the level curves.

(a) Contour map

(b) Horizontal traces are raised level curves ■

EXAMPLE 10 Plot level curves for the Cobb-Douglas production function of Example 2.

SOLUTION In Figure 11 we use a computer to draw a contour plot for the Cobb-Douglas production function

$$P(L, K) = 1.01P^{0.75}K^{0.25}$$

Level curves are labeled with the value of the production P. For instance, the level curve labeled 140 shows all values of the labor L and capital investment K that result in a production of $P = 140$. We see that, for a fixed value of P, as L increases K decreases, and vice versa.

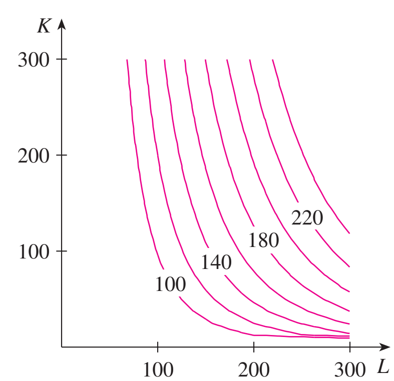
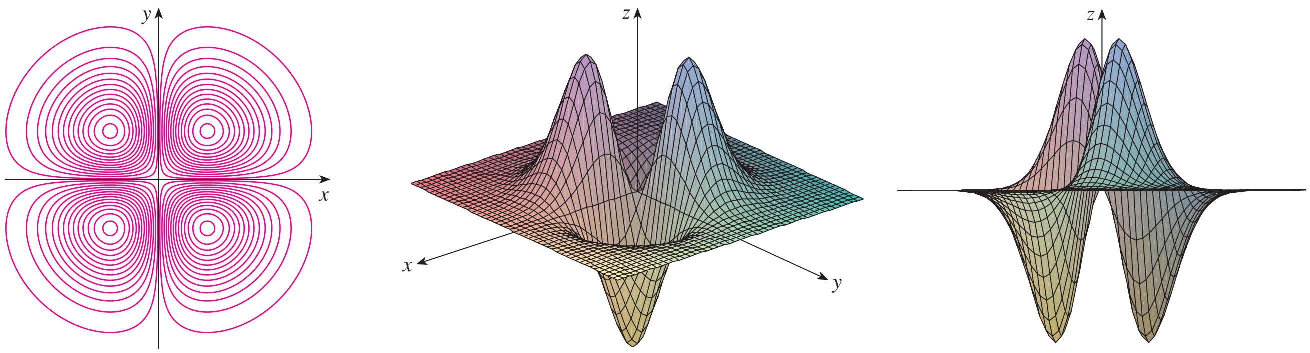


FIGURE 11 ■

For some purposes, a contour map is more useful than a graph. That is certainly true in Example 10. (Compare Figure 11 with Figure 3.) It is also true in estimating function values, as in Example 6.

Figure 12 shows some computer-generated level curves together with the corresponding computer-generated graphs. Notice that the level curves in part (c) crowd together near the origin. That corresponds to the fact that the graph in part (d) is very steep near the origin.



(a) Level curves of $f(x, y) = -xye^{-x^2-y^2}$

(b) Two views of $f(x, y) = -xye^{-x^2-y^2}$

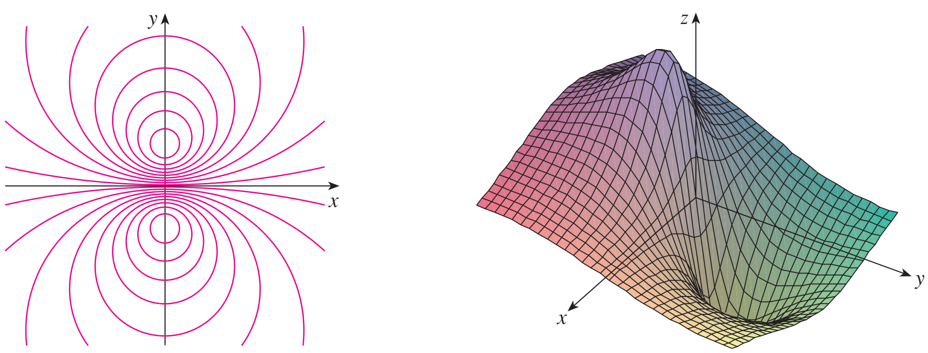


FIGURE 12

(c) Level curves of $f(x, y) = \dfrac{-3y}{x^2 + y^2 + 1}$

(d) $f(x, y) = \dfrac{-3y}{x^2 + y^2 + 1}$

Functions of Three or More Variables

A **function of three variables**, f, is a rule that assigns to each ordered triple (x, y, z) in a domain $D \subset \mathbb{R}^3$ a unique real number denoted by $f(x, y, z)$. For instance, the temperature T at a point on the surface of the Earth depends on the longitude x and latitude y of the point and on the time t, so we could write $T = f(x, y, t)$.

EXAMPLE 11 Find the domain of f if

$$f(x, y, z) = \ln(z - y) + xy \sin z$$

SOLUTION The expression for $f(x, y, z)$ is defined as long as $z - y > 0$, so the domain of f is

$$D = \{(x, y, z) \in \mathbb{R}^3 \mid z > y\}$$

This is a **half-space** consisting of all points that lie above the plane $z = y$.

It's very difficult to visualize a function f of three variables by its graph, since that would lie in a four-dimensional space. However, we do gain some insight into f by examining its **level surfaces**, which are the surfaces with equations $f(x, y, z) = k$, where k is a constant. If the point (x, y, z) moves along a level surface, the value of $f(x, y, z)$ remains fixed.

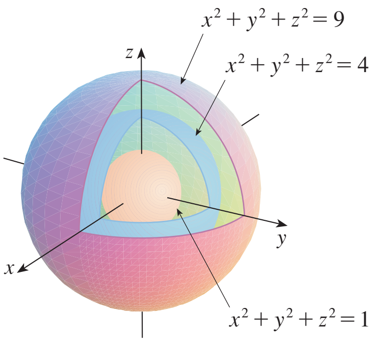


FIGURE 13

EXAMPLE 12 Find the level surfaces of the function

$$f(x, y, z) = x^2 + y^2 + z^2$$

SOLUTION The level surfaces are $x^2 + y^2 + z^2 = k$, where $k \geqslant 0$. These form a family of concentric spheres with radius $\sqrt{k}$. (See Figure 13.) Thus, as (x, y, z) varies over any sphere with center O, the value of $f(x, y, z)$ remains fixed. ■

Functions of any number of variables can be considered. A **function of *n* variables** is a rule that assigns a number $z = f(x_1, x_2, \ldots, x_n)$ to an n-tuple $(x_1, x_2, \ldots, x_n)$ of real numbers. We denote by $\mathbb{R}^n$ the set of all such n-tuples. For example, if a company uses n different ingredients in making a food product, c_i is the cost per unit of the ith ingredient, and x_i units of the ith ingredient are used, then the total cost C of the ingredients is a function of the n variables $x_1, x_2, \ldots, x_n$:

$$\boxed{3} \qquad C = f(x_1, x_2, \ldots, x_n) = c_1x_1 + c_2x_2 + \cdots + c_nx_n$$

The function f is a real-valued function whose domain is a subset of $\mathbb{R}^n$. Sometimes we will use vector notation in order to write such functions more compactly: If $\mathbf{x} = \langle x_1, x_2, \ldots, x_n \rangle$, we often write $f(\mathbf{x})$ in place of $f(x_1, x_2, \ldots, x_n)$. With this notation we can rewrite the function defined in Equation 3 as

$$f(\mathbf{x}) = \mathbf{c} \cdot \mathbf{x}$$

where $\mathbf{c} = \langle c_1, c_2, \ldots, c_n \rangle$ and $\mathbf{c} \cdot \mathbf{x}$ denotes the dot product of the vectors $\mathbf{c}$ and $\mathbf{x}$ in V_n.

In view of the one-to-one correspondence between points $(x_1, x_2, \ldots, x_n)$ in $\mathbb{R}^n$ and their position vectors $\mathbf{x} = \langle x_1, x_2, \ldots, x_n \rangle$ in V_n, we have three ways of looking at a function f defined on a subset of $\mathbb{R}^n$:

1. As a function of n real variables $x_1, x_2, \ldots, x_n$
2. As a function of a single point variable $(x_1, x_2, \ldots, x_n)$
3. As a function of a single vector variable $\mathbf{x} = \langle x_1, x_2, \ldots, x_n \rangle$

We will see that all three points of view are useful.

11.1 Exercises

1. In Example 1 we considered the function $I = f(T, v)$, where I is the wind-chill index, T is the actual temperature, and v is the wind speed. A numerical representation is given in Table 1.
(a) What is the value of $f(8, 60)$? What is its meaning?
(b) Describe in words the meaning of the question "For what value of v is $f(-12, v) = -26$?" Then answer the question.
(c) Describe in words the meaning of the question "For what value of T is $f(T, 80) = -14$?" Then answer the question.
(d) What is the meaning of the function $I = f(-4, v)$? Describe the behavior of this function.
(e) What is the meaning of the function $I = f(T, 50)$? Describe the behavior of this function.

2. The *temperature-humidity index* I (or humidex, for short) is the perceived air temperature when the actual temperature is T and the relative humidity is h, so we can write $I = f(T, h)$. The following table of values of I is an excerpt from a table compiled by the National Oceanic and Atmospheric Administration.

TABLE 3 Apparent temperature as a function of temperature and humidity

Relative humidity (%)

Actual temperature (°F) T \ h	20	30	40	50	60	70
80	77	78	79	81	82	83
85	82	84	86	88	90	93
90	87	90	93	96	100	106
95	93	96	101	107	114	124
100	99	104	110	120	132	144

(a) What is the value of $f(95, 70)$? What is its meaning?
(b) For what value of h is $f(90, h) = 100$?
(c) For what value of T is $f(T, 50) = 88$?
(d) What are the meanings of the functions $I = f(80, h)$ and $I = f(100, h)$? Compare the behavior of these two functions of h.

3. Verify for the Cobb-Douglas production function

$$P(L, K) = 1.01L^{0.75}K^{0.25}$$

discussed in Example 2 that the production will be doubled if both the amount of labor and the amount of capital are doubled. Is this also true for the general production function $P(L, K) = bL^{\alpha}K^{1-\alpha}$?

4. The temperature-humidity index I discussed in Exercise 2 has been modeled by the following fourth-degree polynomial:

$$\begin{aligned} I(T, h) = &-42.379 + 2.04901523T \\ &+ 10.14333127h - 0.22475541Th \\ &- 0.00683783T^2 - 0.05481717h^2 \\ &+ 0.00122874T^2h + 0.00085282Th^2 \\ &- 0.00000199T^2h^2 \end{aligned}$$

Check to see how closely this model agrees with the values in Table 3 for a few values of T and h. Do you prefer the numerical or algebraic representation of this function?

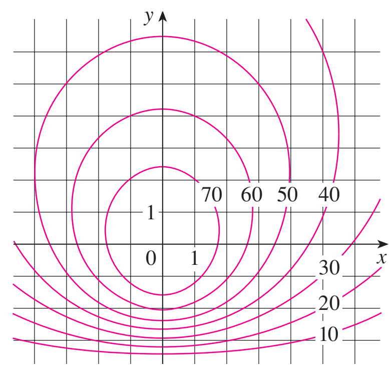
5. Find and sketch the domain of the function $f(x, y) = \ln(9 - x^2 - 9y^2)$.

6. Find and sketch the domain of the function $f(x, y) = \sqrt{1 + x - y^2}$. What is the range of f?

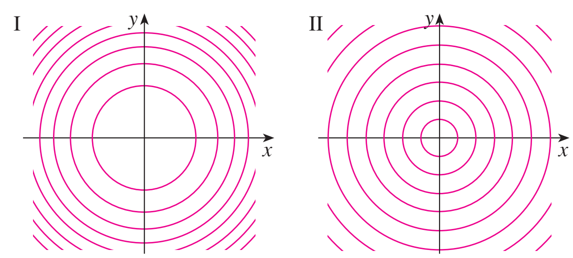
7. Let $f(x, y, z) = e^{\sqrt{z - x^2 - y^2}}$.
(a) Evaluate $f(2, -1, 6)$.
(b) Find the domain of f.
(c) Find the range of f.

8. Let $g(x, y, z) = \ln(25 - x^2 - y^2 - z^2)$
(a) Evaluate $g(2, -2, 4)$.
(b) Find the domain of g.
(c) Find the range of g.

9. A contour map for a function f is shown. Use it to estimate the values of $f(-3, 3)$ and $f(3, -2)$. What can you say about the shape of the graph?

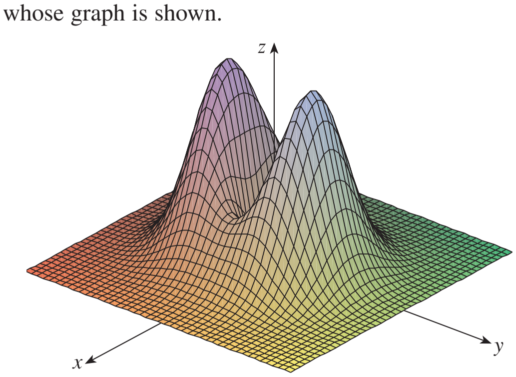


10. Two contour maps are shown. One is for a function f whose graph is a cone. The other is for a function g whose graph is a paraboloid. Which is which, and why?



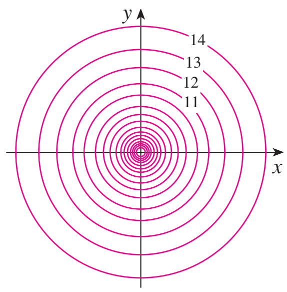
11. Locate the points A and B in the map of Lonesome Mountain (Figure 5). How would you describe the terrain near A? Near B?

12. Make a rough sketch of a contour map for the function whose graph is shown.

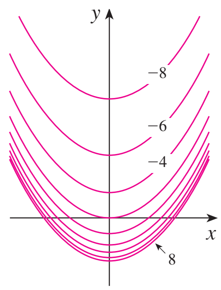


13–14 ■ A contour map of a function is shown. Use it to make a rough sketch of the graph of f.

13.



14.



15–22 ■ Draw a contour map of the function showing several level curves.

15. $f(x, y) = xy$

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

17. $f(x, y) = y - \ln x$

18. $f(x, y) = e^{y/x}$

19. $f(x, y) = \sqrt{x + y}$

20. $f(x, y) = y \sec x$

21. $f(x, y) = x - y^2$

22. $f(x, y) = y/(x^2 + y^2)$

23–24 ■ Sketch both a contour map and a graph of the function and compare them.

23. $f(x, y) = x^2 + 9y^2$

24. $f(x, y) = \sqrt{36 - 9x^2 - 4y^2}$

25. A thin metal plate, located in the xy-plane, has temperature $T(x, y)$ at the point (x, y). The level curves of T are called *isothermals* because at all points on an isothermal the temperature is the same. Sketch some isothermals if the temperature function is given by

$$T(x, y) = 100/(1 + x^2 + 2y^2)$$

26. If $V(x, y)$ is the electric potential at a point (x, y) in the xy-plane, then the level curves of V are called *equipotential curves* because at all points on such a curve the electric potential is the same. Sketch some equipotential curves if $V(x, y) = c/\sqrt{r^2 - x^2 - y^2}$, where c is a positive constant.

27–30 ■ Use a computer to graph the function using various domains and viewpoints. Get a printout of one that, in your opinion, gives a good view. If your software also produces level curves, then plot some contour lines of the same function and compare with the graph.

27. $f(x, y) = e^x \cos y$

28. $f(x, y) = (1 - 3x^2 + y^2)e^{1-x^2-y^2}$

29. $f(x, y) = xy^2 - x^3$ (monkey saddle)

30. $f(x, y) = xy^3 - yx^3$ (dog saddle)

31–36 ■ Match the function (a) with its graph (labeled A–F on page 759) and (b) with its contour map (labeled I–VI). Give reasons for your choices.

31. $z = \sin\sqrt{x^2 + y^2}$

32. $z = x^2y^2e^{-x^2-y^2}$

33. $z = \dfrac{1}{x^2 + 4y^2}$

34. $z = x^3 - 3xy^2$

35. $z = \sin x \sin y$

36. $z = \sin^2 x + \frac{1}{4}y^2$

37–40 ■ Describe the level surfaces of the function.

37. $f(x, y, z) = x + 3y + 5z$

38. $f(x, y, z) = x^2 + 3y^2 + 5z^2$

39. $f(x, y, z) = x^2 - y^2 + z^2$

40. $f(x, y, z) = x^2 - y^2$

41–42 ■ Describe how the graph of g is obtained from the graph of f.

41. (a) $g(x, y) = f(x, y) + 2$ (b) $g(x, y) = 2f(x, y)$
(c) $g(x, y) = -f(x, y)$ (d) $g(x, y) = 2 - f(x, y)$

42. (a) $g(x, y) = f(x - 2, y)$ (b) $g(x, y) = f(x, y + 2)$
(c) $g(x, y) = f(x + 3, y - 4)$

43. Use a computer to investigate the family of functions $f(x, y) = e^{cx^2+y^2}$. How does the shape of the graph depend on c?

44. Graph the functions

$$f(x, y) = \sqrt{x^2 + y^2} \qquad f(x, y) = e^{\sqrt{x^2+y^2}}$$

$$f(x, y) = \ln\sqrt{x^2 + y^2} \qquad f(x, y) = \sin\left(\sqrt{x^2 + y^2}\right)$$

and $$f(x, y) = \frac{1}{\sqrt{x^2 + y^2}}$$

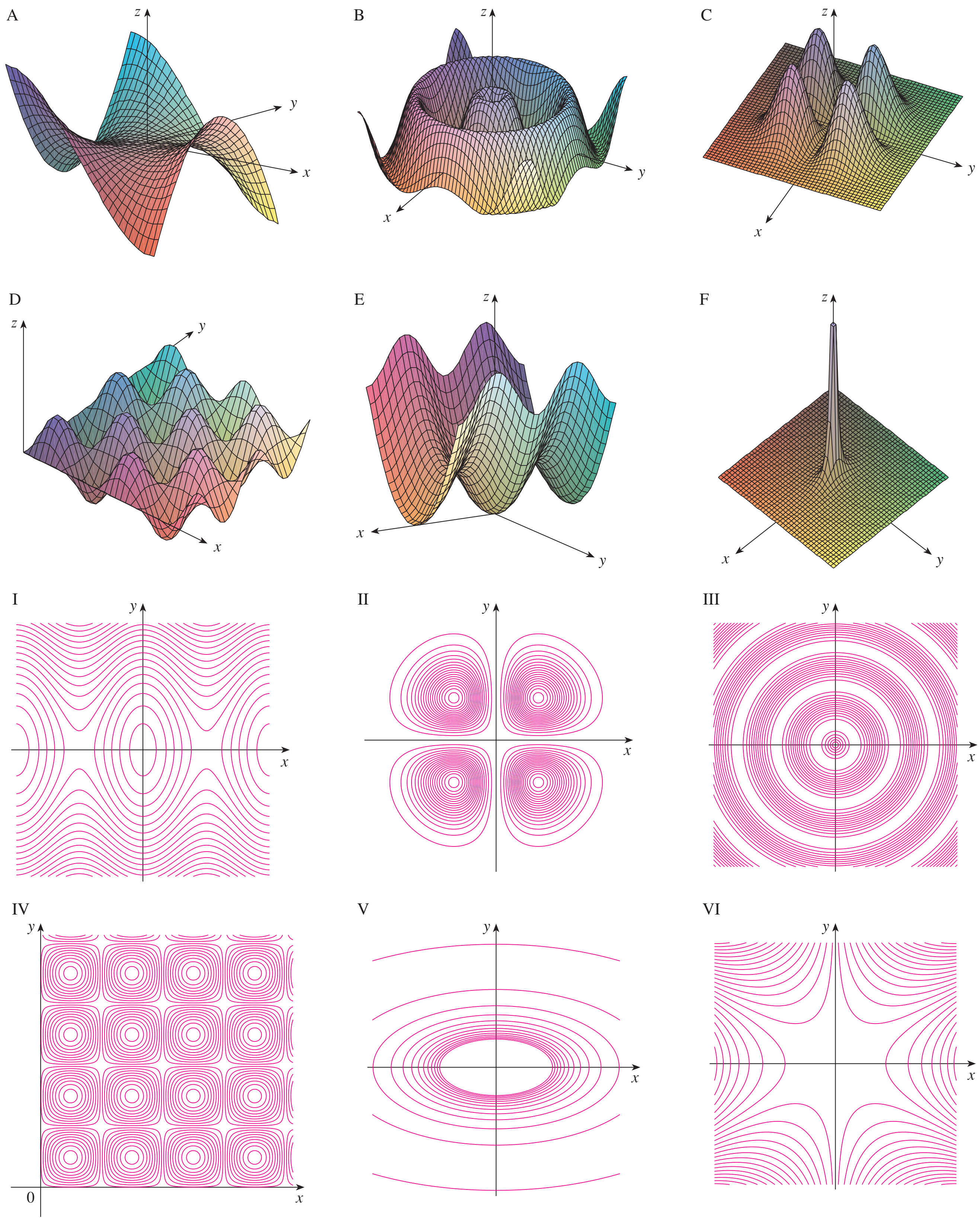
In general, if g is a function of one variable, how is the graph of $f(x, y) = g\left(\sqrt{x^2 + y^2}\right)$ obtained from the graph of g?

45. (a) Show that, by taking logarithms, the general Cobb-Douglas function $P = bL^{\alpha}K^{1-\alpha}$ can be expressed as

$$\ln\frac{P}{K} = \ln b + \alpha \ln\frac{L}{K}$$

(b) If we let $x = \ln(L/K)$ and $y = \ln(P/K)$, the equation in part (a) becomes the linear equation $y = \alpha x + \ln b$. Use Table 2 (in Example 2) to make a table of values of $\ln(L/K)$ and $\ln(P/K)$ for the years 1899–1922. Then use a graphing calculator or computer to find the least squares regression line through the points $(\ln(L/K), \ln(P/K))$.

(c) Deduce that the Cobb-Douglas production function is $P = 1.01L^{0.75}K^{0.25}$.


A
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11.2 Limits and Continuity

Let's compare the behavior of the functions

$$f(x, y) = \frac{\sin(x^2 + y^2)}{x^2 + y^2} \qquad \text{and} \qquad g(x, y) = \frac{x^2 - y^2}{x^2 + y^2}$$

as x and y both approach 0 [and therefore the point (x, y) approaches the origin].

TABLE 1 Values of $f(x, y)$

x \ y	−1.0	−0.5	−0.2	0	0.2	0.5	1.0
−1.0	0.455	0.759	0.829	0.841	0.829	0.759	0.455
−0.5	0.759	0.959	0.986	0.990	0.986	0.959	0.759
−0.2	0.829	0.986	0.999	1.000	0.999	0.986	0.829
0	0.841	0.990	1.000		1.000	0.990	0.841
0.2	0.829	0.986	0.999	1.000	0.999	0.986	0.829
0.5	0.759	0.959	0.986	0.990	0.986	0.959	0.759
1.0	0.455	0.759	0.829	0.841	0.829	0.759	0.455

TABLE 2 Values of $g(x, y)$

x \ y	−1.0	−0.5	−0.2	0	0.2	0.5	1.0
−1.0	0.000	0.600	0.923	1.000	0.923	0.600	0.000
−0.5	−0.600	0.000	0.724	1.000	0.724	0.000	−0.600
−0.2	−0.923	−0.724	0.000	1.000	0.000	−0.724	−0.923
0	−1.000	−1.000	−1.000		−1.000	−1.000	−1.000
0.2	−0.923	−0.724	0.000	1.000	0.000	−0.724	−0.923
0.5	−0.600	0.000	0.724	1.000	0.724	0.000	−0.600
1.0	0.000	0.600	0.923	1.000	0.923	0.600	0.000

Tables 1 and 2 show values of $f(x, y)$ and $g(x, y)$, correct to three decimal places, for points (x, y) near the origin. (Notice that neither function is defined at the origin.) It appears that as (x, y) approaches $(0, 0)$, the values of $f(x, y)$ are approaching 1 whereas the values of $g(x, y)$ aren't approaching any number. It turns out that these guesses based on numerical evidence are correct, and we write

$$\lim_{(x, y) \to (0, 0)} \frac{\sin(x^2 + y^2)}{x^2 + y^2} = 1 \qquad \text{and} \qquad \lim_{(x, y) \to (0, 0)} \frac{x^2 - y^2}{x^2 + y^2} \quad \text{does not exist}$$

In general, we use the notation

$$\lim_{(x, y) \to (a, b)} f(x, y) = L$$

to indicate that the values of $f(x, y)$ approach the number L as the point (x, y) approaches the point (a, b) along any path that stays within the domain of f.

▲ A more precise definition of the limit of a function of two variables is given in Appendix D.

1 Definition We write

$$\lim_{(x, y) \to (a, b)} f(x, y) = L$$

and we say that the **limit of $f(x, y)$ as (x, y) approaches (a, b)** is L if we can make the values of $f(x, y)$ as close to L as we like by taking the point (x, y) sufficiently close to the point (a, b), but not equal to (a, b).

Other notations for the limit in Definition 1 are

$$\lim_{\substack{x \to a \\ y \to b}} f(x, y) = L \qquad \text{and} \qquad f(x, y) \to L \ \text{ as } \ (x, y) \to (a, b)$$

For functions of a single variable, when we let x approach a, there are only two possible directions of approach, from the left or from the right. We recall from Chapter 2 that if $\lim_{x \to a^-} f(x) \neq \lim_{x \to a^+} f(x)$, then $\lim_{x \to a} f(x)$ does not exist.

For functions of two variables the situation is not as simple because we can let (x, y) approach (a, b) from an infinite number of directions in any manner whatsoever (see Figure 1) as long as (x, y) stays within the domain of f.

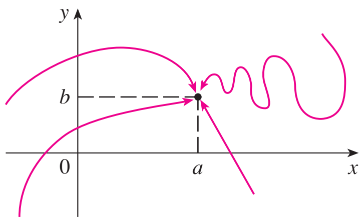


FIGURE 1

Definition 1 says that the distance between $f(x, y)$ and L can be made arbitrarily small by making the distance from (x, y) to (a, b) sufficiently small (but not 0). The definition refers only to the *distance* between (x, y) and (a, b). It does not refer to the direction of approach. Therefore, if the limit exists, then $f(x, y)$ must approach the same limit no matter how (x, y) approaches (a, b). Thus, if we can find two different paths of approach along which the function $f(x, y)$ has different limits, then it follows that $\lim_{(x, y) \to (a, b)} f(x, y)$ does not exist.

> If $f(x, y) \to L_1$ as $(x, y) \to (a, b)$ along a path C_1 and $f(x, y) \to L_2$ as $(x, y) \to (a, b)$ along a path C_2, where $L_1 \neq L_2$, then $\lim_{(x, y) \to (a, b)} f(x, y)$ does not exist.

EXAMPLE 1 Show that $\displaystyle\lim_{(x, y) \to (0, 0)} \frac{x^2 - y^2}{x^2 + y^2}$ does not exist.

SOLUTION Let $f(x, y) = (x^2 - y^2)/(x^2 + y^2)$. First let's approach $(0, 0)$ along the x-axis. Then $y = 0$ gives $f(x, 0) = x^2/x^2 = 1$ for all $x \neq 0$, so

$$f(x, y) \to 1 \qquad \text{as} \qquad (x, y) \to (0, 0) \text{ along the } x\text{-axis}$$

We now approach along the y-axis by putting $x = 0$. Then $f(0, y) = \dfrac{-y^2}{y^2} = -1$ for all $y \neq 0$, so

$$f(x, y) \to -1 \qquad \text{as} \qquad (x, y) \to (0, 0) \text{ along the } y\text{-axis}$$

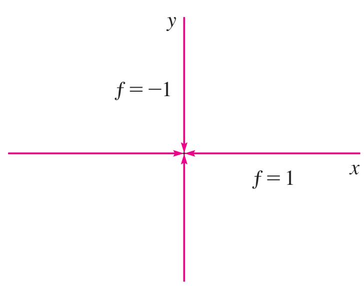


FIGURE 2

(See Figure 2.) Since f has two different limits along two different lines, the given limit does not exist. (This confirms the conjecture we made on the basis of numerical evidence at the beginning of this section.) ■

EXAMPLE 2 If $f(x, y) = xy/(x^2 + y^2)$, does $\displaystyle\lim_{(x, y) \to (0, 0)} f(x, y)$ exist?

SOLUTION If $y = 0$, then $f(x, 0) = 0/x^2 = 0$. Therefore

$$f(x, y) \to 0 \qquad \text{as} \qquad (x, y) \to (0, 0) \text{ along the } x\text{-axis}$$

If $x = 0$, then $f(0, y) = 0/y^2 = 0$, so

$$f(x, y) \to 0 \qquad \text{as} \qquad (x, y) \to (0, 0) \text{ along the } y\text{-axis}$$

Although we have obtained identical limits along the axes, that does not show that the given limit is 0. Let's now approach $(0, 0)$ along another line, say $y = x$. For all $x \neq 0$,

$$f(x, x) = \frac{x^2}{x^2 + x^2} = \frac{1}{2}$$

Therefore $\qquad f(x, y) \to \frac{1}{2} \qquad \text{as} \qquad (x, y) \to (0, 0)$ along $y = x$

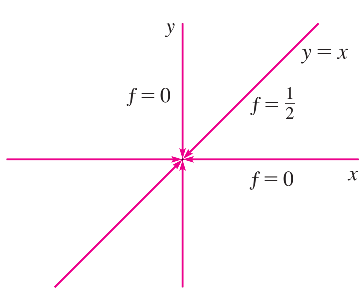


FIGURE 3

(See Figure 3.) Since we have obtained different limits along different paths, the given limit does not exist. ■

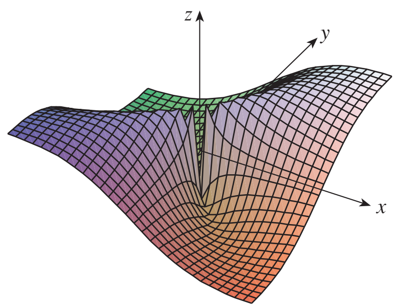


FIGURE 4

$f(x, y) = \dfrac{xy}{x^2 + y^2}$

Figure 4 sheds some light on Example 2. The ridge that occurs above the line $y = x$ corresponds to the fact that $f(x, y) = \frac{1}{2}$ for all points (x, y) on that line except the origin.

EXAMPLE 3 If $f(x, y) = \dfrac{xy^2}{x^2 + y^4}$, does $\lim_{(x, y) \to (0, 0)} f(x, y)$ exist?

SOLUTION With the solution of Example 2 in mind, let's try to save time by letting $(x, y) \to (0, 0)$ along any nonvertical line through the origin. Then $y = mx$, where m is the slope, and

$$f(x, y) = f(x, mx) = \frac{x(mx)^2}{x^2 + (mx)^4} = \frac{m^2x^3}{x^2 + m^4x^4} = \frac{m^2x}{1 + m^4x^2}$$

So $\qquad f(x, y) \to 0 \qquad$ as $\qquad (x, y) \to (0, 0)$ along $y = mx$

Thus, f has the same limiting value along every nonvertical line through the origin. But that does not show that the given limit is 0, for if we now let $(x, y) \to (0, 0)$ along the parabola $x = y^2$, we have

$$f(x, y) = f(y^2, y) = \frac{y^2 \cdot y^2}{(y^2)^2 + y^4} = \frac{y^4}{2y^4} = \frac{1}{2}$$

so $\qquad f(x, y) \to \frac{1}{2} \qquad$ as $\qquad (x, y) \to (0, 0)$ along $x = y^2$

Since different paths lead to different limiting values, the given limit does not exist. ■

▲ Figure 5 shows the graph of the function in Example 3. Notice the ridge above the parabola $x = y^2$.

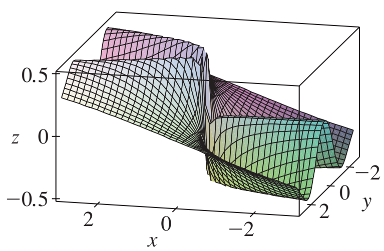


FIGURE 5

Now let's look at limits that *do* exist. Just as for functions of one variable, the calculation of limits for functions of two variables can be greatly simplified by the use of properties of limits. The Limit Laws listed in Section 2.3 can be extended to functions of two variables. The limit of a sum is the sum of the limits, the limit of a product is the product of the limits, and so on. In particular, the following equations are true.

$$\boxed{2} \qquad \lim_{(x, y) \to (a, b)} x = a \qquad \lim_{(x, y) \to (a, b)} y = b \qquad \lim_{(x, y) \to (a, b)} c = c$$

The Squeeze Theorem also holds.

EXAMPLE 4 Find $\lim_{(x, y) \to (0, 0)} \dfrac{3x^2y}{x^2 + y^2}$ if it exists.

SOLUTION As in Example 3, we could show that the limit along any line through the origin is 0. This doesn't prove that the given limit is 0, but the limits along the parabolas $y = x^2$ and $x = y^2$ also turn out to be 0, so we begin to suspect that the limit does exist and is equal to 0.

To prove it we look at the distance from $f(x, y)$ to 0:

$$\left| \frac{3x^2y}{x^2 + y^2} - 0 \right| = \left| \frac{3x^2y}{x^2 + y^2} \right| = \frac{3x^2|y|}{x^2 + y^2}$$

Notice that $x^2 \leqslant x^2 + y^2$ because $y^2 \geqslant 0$. So

$$\frac{x^2}{x^2 + y^2} \leqslant 1$$

Thus $$0 \leqslant \frac{3x^2|y|}{x^2 + y^2} \leqslant 3|y|$$

Now we use the Squeeze Theorem. Since

$$\lim_{(x,y)\to(0,0)} 0 = 0 \qquad \text{and} \qquad \lim_{(x,y)\to(0,0)} 3|y| = 0 \qquad \text{[by (2)]}$$

we conclude that $$\lim_{(x,y)\to(0,0)} \frac{3x^2y}{x^2 + y^2} = 0$$

Continuity

Recall that evaluating limits of *continuous* functions of a single variable is easy. It can be accomplished by direct substitution because the defining property of a continuous function is $\lim_{x\to a} f(x) = f(a)$. Continuous functions of two variables are also defined by the direct substitution property.

3 Definition A function f of two variables is called **continuous at** (a, b) if

$$\lim_{(x,y)\to(a,b)} f(x, y) = f(a, b)$$

We say f is **continuous on** D if f is continuous at every point (a, b) in D.

The intuitive meaning of continuity is that if the point (x, y) changes by a small amount, then the value of $f(x, y)$ changes by a small amount. This means that a surface that is the graph of a continuous function has no hole or break.

Using the properties of limits, you can see that sums, differences, products, and quotients of continuous functions are continuous on their domains. Let's use this fact to give examples of continuous functions.

A **polynomial function of two variables** (or polynomial, for short) is a sum of terms of the form cx^my^n, where c is a constant and m and n are nonnegative integers. A **rational function** is a ratio of polynomials. For instance,

$$f(x, y) = x^4 + 5x^3y^2 + 6xy^4 - 7y + 6$$

is a polynomial, whereas

$$g(x, y) = \frac{2xy + 1}{x^2 + y^2}$$

is a rational function.

The limits in (2) show that the functions $f(x, y) = x$, $g(x, y) = y$, and $h(x, y) = c$ are continuous. Since any polynomial can be built up out of the simple functions f, g, and h by multiplication and addition, it follows that *all polynomials are continuous on* $\mathbb{R}^2$. Likewise, any rational function is continuous on its domain because it is a quotient of continuous functions.

EXAMPLE 5 Evaluate $\lim_{(x, y)\to(1, 2)} (x^2y^3 - x^3y^2 + 3x + 2y)$.

SOLUTION Since $f(x, y) = x^2y^3 - x^3y^2 + 3x + 2y$ is a polynomial, it is continuous everywhere, so we can find the limit by direct substitution:

$$\lim_{(x, y)\to(1, 2)} (x^2y^3 - x^3y^2 + 3x + 2y) = 1^2 \cdot 2^3 - 1^3 \cdot 2^2 + 3 \cdot 1 + 2 \cdot 2 = 11$$ ■

EXAMPLE 6 Where is the function $f(x, y) = \dfrac{x^2 - y^2}{x^2 + y^2}$ continuous?

SOLUTION The function f is discontinuous at $(0, 0)$ because it is not defined there. Since f is a rational function, it is continuous on its domain, which is the set $D = \{(x, y) \mid (x, y) \neq (0, 0)\}$. ■

EXAMPLE 7 Let

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

Here g is defined at $(0, 0)$ but g is still discontinuous at 0 because $\lim_{(x, y)\to(0, 0)} g(x, y)$ does not exist (see Example 1). ■

▲ Figure 6 shows the graph of the continuous function in Example 8.

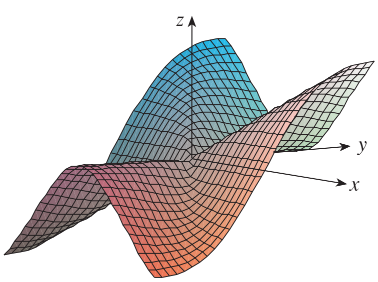


FIGURE 6

EXAMPLE 8 Let

$$f(x, y) = \begin{cases} \dfrac{3x^2y}{x^2 + y^2} & \text{if } (x, y) \neq (0, 0) \\ 0 & \text{if } (x, y) = (0, 0) \end{cases}$$

We know f is continuous for $(x, y) \neq (0, 0)$ since it is equal to a rational function there. Also, from Example 4, we have

$$\lim_{(x, y)\to(0, 0)} f(x, y) = \lim_{(x, y)\to(0, 0)} \frac{3x^2y}{x^2 + y^2} = 0 = f(0, 0)$$

Therefore, f is continuous at $(0, 0)$, and so it is continuous on $\mathbb{R}^2$. ■

Just as for functions of one variable, composition is another way of combining two continuous functions to get a third. In fact, it can be shown that if f is a continuous function of two variables and g is a continuous function of a single variable that is defined on the range of f, then the composite function $h = g \circ f$ defined by $h(x, y) = g(f(x, y))$ is also a continuous function.

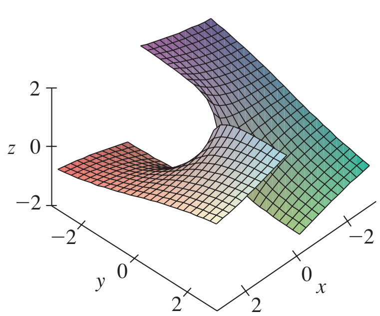


FIGURE 7
The function $h(x, y) = \arctan(y/x)$ is discontinuous where $x = 0$.

EXAMPLE 9 Where is the function $h(x, y) = \arctan(y/x)$ continuous?

SOLUTION The function $f(x, y) = y/x$ is a rational function and therefore continuous except on the line $x = 0$. The function $g(t) = \arctan t$ is continuous everywhere. So the composite function

$$g(f(x, y)) = \arctan(y/x) = h(x, y)$$

is continuous except where $x = 0$. The graph in Figure 7 shows the break in the graph of h above the y-axis. ■

Everything that we have done in this section can be extended to functions of three or more variables. The notation

$$\lim_{(x,\,y,\,z)\to(a,\,b,\,c)} f(x, y, z) = L$$

means that the values of $f(x, y, z)$ approach the number L as the point (x, y, z) approaches the point (a, b, c) along any path in the domain of f. The function f is **continuous** at (a, b, c) if

$$\lim_{(x,\,y,\,z)\to(a,\,b,\,c)} f(x, y, z) = f(a, b, c)$$

For instance, the function

$$f(x, y, z) = \frac{1}{x^2 + y^2 + z^2 - 1}$$

is a rational function of three variables and so is continuous at every point in $\mathbb{R}^3$ except where $x^2 + y^2 + z^2 = 1$. In other words, it is discontinuous on the sphere with center the origin and radius 1.

11.2 Exercises

1. Suppose that $\lim_{(x,y)\to(3,1)} f(x, y) = 6$. What can you say about the value of $f(3, 1)$? What if f is continuous?

2. Explain why each function is continuous or discontinuous.
   (a) The outdoor temperature as a function of longitude, latitude, and time
   (b) Elevation (height above sea level) as a function of longitude, latitude, and time
   (c) The cost of a taxi ride as a function of distance traveled and time

3–4 ■ Use a table of numerical values of $f(x, y)$ for (x, y) near the origin to make a conjecture about the value of the limit of $f(x, y)$ as $(x, y) \to (0, 0)$. Then explain why your guess is correct.

3. $f(x, y) = \dfrac{x^2y^3 + x^3y^2 - 5}{2 - xy}$

4. $f(x, y) = \dfrac{2xy}{x^2 + 2y^2}$

5–18 ■ Find the limit, if it exists, or show that the limit does not exist.

5. $\displaystyle\lim_{(x,y)\to(5,-2)} (x^5 + 4x^3y - 5xy^2)$

6. $\displaystyle\lim_{(x,y)\to(6,3)} xy\cos(x - 2y)$

7. $\displaystyle\lim_{(x,y)\to(0,0)} \frac{x^2}{x^2 + y^2}$

8. $\displaystyle\lim_{(x,y)\to(0,0)} \frac{(x + y)^2}{x^2 + y^2}$

9. $\displaystyle\lim_{(x,y)\to(0,0)} \frac{8x^2y^2}{x^4 + y^4}$

10. $\displaystyle\lim_{(x,y)\to(0,0)} \frac{x^3 + xy^2}{x^2 + y^2}$

11. $\displaystyle\lim_{(x,y)\to(0,0)} \frac{xy}{\sqrt{x^2 + y^2}}$

12. $\displaystyle\lim_{(x,y)\to(0,0)} \frac{x^2\sin^2 y}{x^2 + 2y^2}$

13. $\displaystyle\lim_{(x,y)\to(0,0)} \frac{2x^2y}{x^4 + y^2}$

14. $\displaystyle\lim_{(x,y)\to(2,0)} \frac{xy - 2y}{x^2 + y^2 - 4x + 4}$

15. $\displaystyle\lim_{(x,y)\to(0,0)} \frac{x^2 + y^2}{\sqrt{x^2 + y^2 + 1} - 1}$

16. $\displaystyle\lim_{(x,y,z)\to(3,-2,2)} e^{x^2z}\cos(y + z)$

17. $\displaystyle\lim_{(x,y,z)\to(0,0,0)} \frac{xy + yz^2 + xz^2}{x^2 + y^2 + z^4}$

18. $\displaystyle\lim_{(x,y,z)\to(0,0,0)} \frac{x^2 + 2y^2 + 3z^2}{x^2 + y^2 + z^2}$

19–20 ■ Use a computer graph of the function to explain why the limit does not exist.

19. $\displaystyle\lim_{(x,y)\to(0,0)} \frac{2x^2 + 3xy + 4y^2}{3x^2 + 5y^2}$

20. $\displaystyle\lim_{(x,y)\to(0,0)} \frac{xy^3}{x^2 + y^6}$

21–22 ■ Find $h(x, y) = g(f(x, y))$ and the set on which h is continuous.

21. $g(t) = t^2 + \sqrt{t}$, $\quad f(x, y) = 2x + 3y - 6$

22. $g(z) = \sin z$, $\quad f(x, y) = y \ln x$

23–24 ■ Graph the function and observe where it is discontinuous. Then use the formula to explain what you have observed.

23. $f(x, y) = e^{1/(x-y)}$

24. $f(x, y) = \dfrac{1}{1 - x^2 - y^2}$

25–32 ■ Determine the largest set on which the function is continuous.

25. $F(x, y) = \dfrac{1}{x^2 - y}$

26. $F(x, y) = \dfrac{x - y}{1 + x^2 + y^2}$

27. $F(x, y) = \arctan\left(x + \sqrt{y}\right)$

28. $G(x, y) = \sin^{-1}(x^2 + y^2)$

29. $f(x, y, z) = \dfrac{xyz}{x^2 + y^2 - z}$

30. $f(x, y, z) = \sqrt{x + y + z}$

31. $f(x, y) = \begin{cases} \dfrac{x^2 y^3}{2x^2 + y^2} & \text{if } (x, y) \neq (0, 0) \\ 1 & \text{if } (x, y) = (0, 0) \end{cases}$

32. $f(x, y) = \begin{cases} \dfrac{xy}{x^2 + xy + y^2} & \text{if } (x, y) \neq (0, 0) \\ 0 & \text{if } (x, y) = (0, 0) \end{cases}$

33–34 ■ Use polar coordinates to find the limit. [If (r, θ) are polar coordinates of the point (x, y) with $r \geqslant 0$, note that $r \to 0^+$ as $(x, y) \to (0, 0)$.]

33. $\displaystyle\lim_{(x, y) \to (0, 0)} \frac{x^3 + y^3}{x^2 + y^2}$

34. $\displaystyle\lim_{(x, y) \to (0, 0)} (x^2 + y^2) \ln(x^2 + y^2)$

35. Use spherical coordinates to find

$$\lim_{(x, y, z) \to (0, 0, 0)} \frac{xyz}{x^2 + y^2 + z^2}$$

36. At the beginning of this section we considered the function

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

and guessed that $f(x, y) \to 1$ as $(x, y) \to (0, 0)$ on the basis of numerical evidence. Use polar coordinates to confirm the value of the limit. Then graph the function.

11.3 Partial Derivatives

On a hot day, extreme humidity makes us think the temperature is higher than it really is, whereas in very dry air we perceive the temperature to be lower than the thermometer indicates. The National Weather Service has devised the *heat index* (also called the temperature-humidity index, or humidex) to describe the combined effects of temperature and humidity. The heat index I is the perceived air temperature when the actual temperature is T and the relative humidity is H. So I is a function of T and H and we can write $I = f(T, H)$. The following table of values of I is an excerpt from a table compiled by the National Weather Service.

TABLE 1 Heat index I as a function of temperature and humidity

Relative humidity (%)

Actual temperature (°F) T \ H	50	55	60	65	70	75	80	85	90
90	96	98	100	103	106	109	112	115	119
92	100	103	105	108	112	115	119	123	128
94	104	107	111	114	118	122	127	132	137
96	109	113	116	121	125	130	135	141	146
98	114	118	123	127	133	138	144	150	157
100	119	124	129	135	141	147	154	161	168

If we concentrate on the highlighted column of the table, which corresponds to a relative humidity of $H = 70\%$, we are considering the heat index as a function of the single variable T for a fixed value of H. Let's write $g(T) = f(T, 70)$. Then $g(T)$ describes how the heat index I increases as the actual temperature T increases when the relative humidity is 70%. The derivative of g when $T = 96$ °F is the rate of change of I with respect to T when $T = 96$ °F:

$$g'(96) = \lim_{h \to 0} \frac{g(96 + h) - g(96)}{h} = \lim_{h \to 0} \frac{f(96 + h, 70) - f(96, 70)}{h}$$

We can approximate it using the values in Table 1 by taking $h = 2$ and -2:

$$g'(96) \approx \frac{g(98) - g(96)}{2} = \frac{f(98, 70) - f(96, 70)}{2} = \frac{133 - 125}{2} = 4$$

$$g'(96) \approx \frac{g(94) - g(96)}{-2} = \frac{f(94, 70) - f(96, 70)}{-2} = \frac{118 - 125}{-2} = 3.5$$

Averaging these values, we can say that the derivative $g'(96)$ is approximately 3.75. This means that, when the actual temperature is 96 °F and the relative humidity is 70%, the apparent temperature (heat index) rises by about 3.75 °F for every degree that the actual temperature rises!

Now let's look at the highlighted row in Table 1, which corresponds to a fixed temperature of $T = 96$ °F. The numbers in this row are values of the function $G(H) = f(96, H)$, which describes how the heat index increases as the relative humidity H increases when the actual temperature is $T = 96$ °F. The derivative of this function when $H = 70\%$ is the rate of change of I with respect to H when $H = 70\%$:

$$G'(70) = \lim_{h \to 0} \frac{G(70 + h) - G(70)}{h} = \lim_{h \to 0} \frac{f(96, 70 + h) - f(96, 70)}{h}$$

By taking $h = 5$ and -5, we approximate $G'(70)$ using the tabular values:

$$G'(70) \approx \frac{G(75) - G(70)}{5} = \frac{f(96, 75) - f(96, 70)}{5} = \frac{130 - 125}{5} = 1$$

$$G'(70) \approx \frac{G(65) - G(70)}{-5} = \frac{f(96, 65) - f(96, 70)}{-5} = \frac{121 - 125}{-5} = 0.8$$

By averaging these values we get the estimate $G'(70) \approx 0.9$. This says that, when the temperature is 96 °F and the relative humidity is 70%, the heat index rises about 0.9 °F for every percent that the relative humidity rises.

In general, if f is a function of two variables x and y, suppose we let only x vary while keeping y fixed, say $y = b$, where b is a constant. Then we are really considering a function of a single variable x, namely, $g(x) = f(x, b)$. If g has a derivative at a, then we call it the **partial derivative of f with respect to x at (a, b)** and denote it by $f_x(a, b)$. Thus

1 $$\boxed{f_x(a, b) = g'(a) \qquad \text{where} \qquad g(x) = f(x, b)}$$

By the definition of a derivative, we have

$$g'(a) = \lim_{h \to 0} \frac{g(a + h) - g(a)}{h}$$

and so Equation 1 becomes

2
$$f_x(a, b) = \lim_{h \to 0} \frac{f(a + h, b) - f(a, b)}{h}$$

Similarly, the **partial derivative of f with respect to y at (a, b)**, denoted by $f_y(a, b)$, is obtained by keeping x fixed ($x = a$) and finding the ordinary derivative at b of the function $G(y) = f(a, y)$:

3
$$f_y(a, b) = \lim_{h \to 0} \frac{f(a, b + h) - f(a, b)}{h}$$

With this notation for partial derivatives, we can write the rates of change of the heat index I with respect to the actual temperature T and relative humidity H when $T = 96$ °F and $H = 70\%$ as follows:

$$f_T(96, 70) \approx 3.75 \qquad f_H(96, 70) \approx 0.9$$

If we now let the point (a, b) vary in Equations 2 and 3, f_x and f_y become functions of two variables.

4 If f is a function of two variables, its **partial derivatives** are the functions f_x and f_y defined by

$$f_x(x, y) = \lim_{h \to 0} \frac{f(x + h, y) - f(x, y)}{h}$$

$$f_y(x, y) = \lim_{h \to 0} \frac{f(x, y + h) - f(x, y)}{h}$$

There are many alternative notations for partial derivatives. For instance, instead of f_x we can write f_1 or $D_1 f$ (to indicate differentiation with respect to the *first* variable) or $\partial f/\partial x$. But here $\partial f/\partial x$ can't be interpreted as a ratio of differentials.

Notations for Partial Derivatives If $z = f(x, y)$, we write

$$f_x(x, y) = f_x = \frac{\partial f}{\partial x} = \frac{\partial}{\partial x} f(x, y) = \frac{\partial z}{\partial x} = f_1 = D_1 f = D_x f$$

$$f_y(x, y) = f_y = \frac{\partial f}{\partial y} = \frac{\partial}{\partial y} f(x, y) = \frac{\partial z}{\partial y} = f_2 = D_2 f = D_y f$$

To compute partial derivatives, all we have to do is remember from Equation 1 that the partial derivative with respect to x is just the *ordinary* derivative of the function g of a single variable that we get by keeping y fixed. Thus, we have the following rule.

Rule for Finding Partial Derivatives of $z = f(x, y)$

1. To find f_x, regard y as a constant and differentiate $f(x, y)$ with respect to x.
2. To find f_y, regard x as a constant and differentiate $f(x, y)$ with respect to y.

EXAMPLE 1 If $f(x, y) = x^3 + x^2y^3 - 2y^2$, find $f_x(2, 1)$ and $f_y(2, 1)$.

SOLUTION Holding y constant and differentiating with respect to x, we get

$$f_x(x, y) = 3x^2 + 2xy^3$$

and so

$$f_x(2, 1) = 3 \cdot 2^2 + 2 \cdot 2 \cdot 1^3 = 16$$

Holding x constant and differentiating with respect to y, we get

$$f_y(x, y) = 3x^2y^2 - 4y$$

$$f_y(2, 1) = 3 \cdot 2^2 \cdot 1^2 - 4 \cdot 1 = 8$$

Interpretations of Partial Derivatives

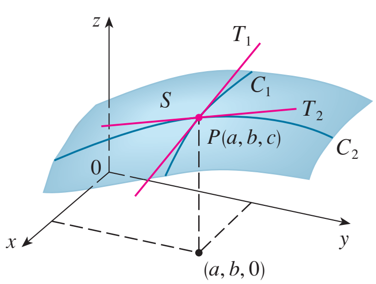


FIGURE 1
The partial derivatives of f at (a, b) are the slopes of the tangents to C_1 and C_2.

To give a geometric interpretation of partial derivatives, we recall that the equation $z = f(x, y)$ represents a surface S (the graph of f). If $f(a, b) = c$, then the point $P(a, b, c)$ lies on S. By fixing $y = b$, we are restricting our attention to the curve C_1 in which the vertical plane $y = b$ intersects S. (In other words, C_1 is the trace of S in the plane $y = b$.) Likewise, the vertical plane $x = a$ intersects S in a curve C_2. Both of the curves C_1 and C_2 pass through the point P. (See Figure 1.)

Notice that the curve C_1 is the graph of the function $g(x) = f(x, b)$, so the slope of its tangent T_1 at P is $g'(a) = f_x(a, b)$. The curve C_2 is the graph of the function $G(y) = f(a, y)$, so the slope of its tangent T_2 at P is $G'(b) = f_y(a, b)$.

Thus, the partial derivatives $f_x(a, b)$ and $f_y(a, b)$ can be interpreted geometrically as the slopes of the tangent lines at $P(a, b, c)$ to the traces C_1 and C_2 of S in the planes $y = b$ and $x = a$.

As we have seen in the case of the heat index function, partial derivatives can also be interpreted as *rates of change*. If $z = f(x, y)$, then $\partial z/\partial x$ represents the rate of change of z with respect to x when y is fixed. Similarly, $\partial z/\partial y$ represents the rate of change of z with respect to y when x is fixed.

EXAMPLE 2 If $f(x, y) = 4 - x^2 - 2y^2$, find $f_x(1, 1)$ and $f_y(1, 1)$ and interpret these numbers as slopes.

SOLUTION We have

$$f_x(x, y) = -2x \qquad f_y(x, y) = -4y$$

$$f_x(1, 1) = -2 \qquad f_y(1, 1) = -4$$

The graph of f is the paraboloid $z = 4 - x^2 - 2y^2$ and the vertical plane $y = 1$ intersects it in the parabola $z = 2 - x^2$, $y = 1$. (As in the preceding discussion, we label it C_1 in Figure 2.) The slope of the tangent line to this parabola at the point $(1, 1, 1)$ is $f_x(1, 1) = -2$. Similarly, the curve C_2 in which the plane $x = 1$ intersects the paraboloid is the parabola $z = 3 - 2y^2$, $x = 1$, and the slope of the tangent line at $(1, 1, 1)$ is $f_y(1, 1) = -4$. (See Figure 3.)

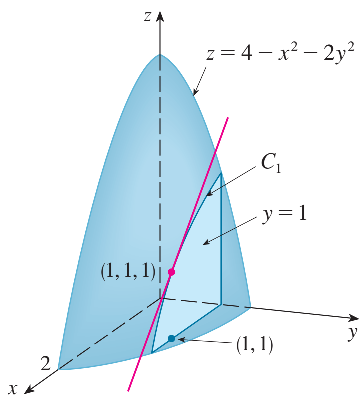


FIGURE 2

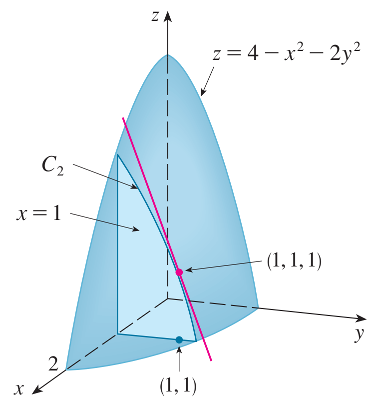
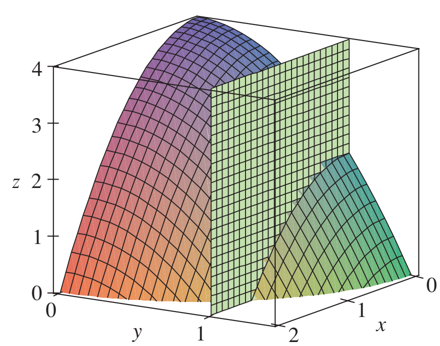
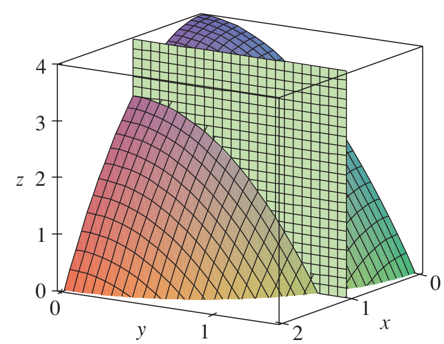


FIGURE 3 ■

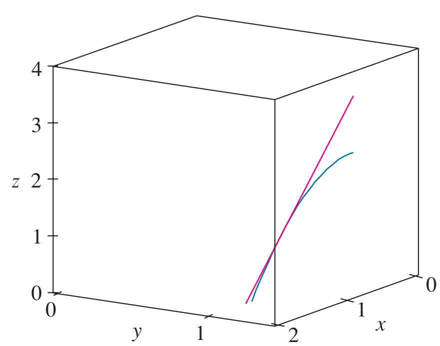
Figure 4 is a computer-drawn counterpart to Figure 2. Part (a) shows the plane $y = 1$ intersecting the surface to form the curve C_1 and part (b) shows C_1 and T_1. [We have used the vector equations $\mathbf{r}(t) = \langle t, 1, 2 - t^2 \rangle$ for C_1 and $\mathbf{r}(t) = \langle 1 + t, 1, 1 - 2t \rangle$ for T_1.] Similarly, Figure 5 corresponds to Figure 3.



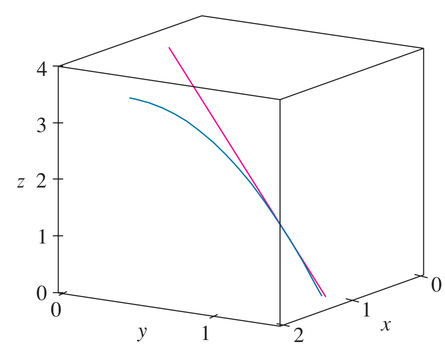
(a)



(a)



(b)



(b)

FIGURE 4

FIGURE 5

EXAMPLE 3 If $f(x, y) = \sin\left(\dfrac{x}{1+y}\right)$, calculate $\dfrac{\partial f}{\partial x}$ and $\dfrac{\partial f}{\partial y}$.

SOLUTION Using the Chain Rule for functions of one variable, we have

$$\frac{\partial f}{\partial x} = \cos\left(\frac{x}{1+y}\right) \cdot \frac{\partial}{\partial x}\left(\frac{x}{1+y}\right) = \cos\left(\frac{x}{1+y}\right) \cdot \frac{1}{1+y}$$

$$\frac{\partial f}{\partial y} = \cos\left(\frac{x}{1+y}\right) \cdot \frac{\partial}{\partial y}\left(\frac{x}{1+y}\right) = -\cos\left(\frac{x}{1+y}\right) \cdot \frac{x}{(1+y)^2}$$

▲ Some computer algebra systems can plot surfaces defined by implicit equations in three variables. Figure 6 shows such a plot of the surface defined by the equation in Example 4.

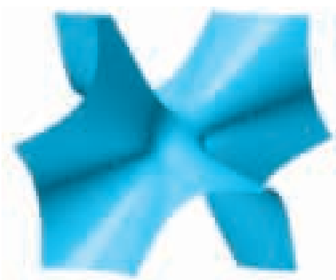


FIGURE 6

EXAMPLE 4 Find $\partial z/\partial x$ and $\partial z/\partial y$ if z is defined implicitly as a function of x and y by the equation

$$x^3 + y^3 + z^3 + 6xyz = 1$$

SOLUTION To find $\partial z/\partial x$, we differentiate implicitly with respect to x, being careful to treat y as a constant:

$$3x^2 + 3z^2\frac{\partial z}{\partial x} + 6yz + 6xy\frac{\partial z}{\partial x} = 0$$

Solving this equation for $\partial z/\partial x$, we obtain

$$\frac{\partial z}{\partial x} = -\frac{x^2 + 2yz}{z^2 + 2xy}$$

Similarly, implicit differentiation with respect to y gives

$$\frac{\partial z}{\partial y} = -\frac{y^2 + 2xz}{z^2 + 2xy}$$

Functions of More than Two Variables

Partial derivatives can also be defined for functions of three or more variables. For example, if f is a function of three variables x, y, and z, then its partial derivative with respect to x is defined as

$$f_x(x, y, z) = \lim_{h\to 0}\frac{f(x+h, y, z) - f(x, y, z)}{h}$$

and it is found by regarding y and z as constants and differentiating $f(x, y, z)$ with respect to x. If $w = f(x, y, z)$, then $f_x = \partial w/\partial x$ can be interpreted as the rate of change of w with respect to x when y and z are held fixed. But we can't interpret it geometrically because the graph of f lies in four-dimensional space.

In general, if u is a function of n variables, $u = f(x_1, x_2, \ldots, x_n)$, its partial derivative with respect to the ith variable x_i is

$$\frac{\partial u}{\partial x_i} = \lim_{h\to 0}\frac{f(x_1, \ldots, x_{i-1}, x_i + h, x_{i+1}, \ldots, x_n) - f(x_1, \ldots, x_i, \ldots, x_n)}{h}$$

and we also write

$$\frac{\partial u}{\partial x_i} = \frac{\partial f}{\partial x_i} = f_{x_i} = f_i = D_i f$$

EXAMPLE 5 Find f_x, f_y, and f_z if $f(x, y, z) = e^{xy} \ln z$.

SOLUTION Holding y and z constant and differentiating with respect to x, we have

$$f_x = ye^{xy} \ln z$$

Similarly, $\qquad f_y = xe^{xy} \ln z \qquad$ and $\qquad f_z = \dfrac{e^{xy}}{z}$

Higher Derivatives

If f is a function of two variables, then its partial derivatives f_x and f_y are also functions of two variables, so we can consider their partial derivatives $(f_x)_x$, $(f_x)_y$, $(f_y)_x$, and $(f_y)_y$, which are called the **second partial derivatives** of f. If $z = f(x, y)$, we use the following notation:

$$(f_x)_x = f_{xx} = f_{11} = \frac{\partial}{\partial x}\left(\frac{\partial f}{\partial x}\right) = \frac{\partial^2 f}{\partial x^2} = \frac{\partial^2 z}{\partial x^2}$$

$$(f_x)_y = f_{xy} = f_{12} = \frac{\partial}{\partial y}\left(\frac{\partial f}{\partial x}\right) = \frac{\partial^2 f}{\partial y\,\partial x} = \frac{\partial^2 z}{\partial y\,\partial x}$$

$$(f_y)_x = f_{yx} = f_{21} = \frac{\partial}{\partial x}\left(\frac{\partial f}{\partial y}\right) = \frac{\partial^2 f}{\partial x\,\partial y} = \frac{\partial^2 z}{\partial x\,\partial y}$$

$$(f_y)_y = f_{yy} = f_{22} = \frac{\partial}{\partial y}\left(\frac{\partial f}{\partial y}\right) = \frac{\partial^2 f}{\partial y^2} = \frac{\partial^2 z}{\partial y^2}$$

Thus, the notation f_{xy} (or $\partial^2 f/\partial y\,\partial x$) means that we first differentiate with respect to x and then with respect to y, whereas in computing f_{yx} the order is reversed.

EXAMPLE 6 Find the second partial derivatives of

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

SOLUTION In Example 1 we found that

$$f_x(x, y) = 3x^2 + 2xy^3 \qquad f_y(x, y) = 3x^2y^2 - 4y$$

Therefore

$$f_{xx} = \frac{\partial}{\partial x}(3x^2 + 2xy^3) = 6x + 2y^3 \qquad f_{xy} = \frac{\partial}{\partial y}(3x^2 + 2xy^3) = 6xy^2$$

$$f_{yx} = \frac{\partial}{\partial x}(3x^2y^2 - 4y) = 6xy^2 \qquad f_{yy} = \frac{\partial}{\partial y}(3x^2y^2 - 4y) = 6x^2y - 4$$

▲ Figure 7 shows the graph of the function f in Example 6 and the graphs of its first- and second-order partial derivatives for $-2 \leqslant x \leqslant 2$, $-2 \leqslant y \leqslant 2$. Notice that these graphs are consistent with our interpretations of f_x and f_y as slopes of tangent lines to traces of the graph of f. For instance, the graph of f decreases if we start at $(0, -2)$ and move in the positive x-direction. This is reflected in the negative values of f_x. You should compare the graphs of f_{yx} and f_{yy} with the graph of f_y to see the relationships.

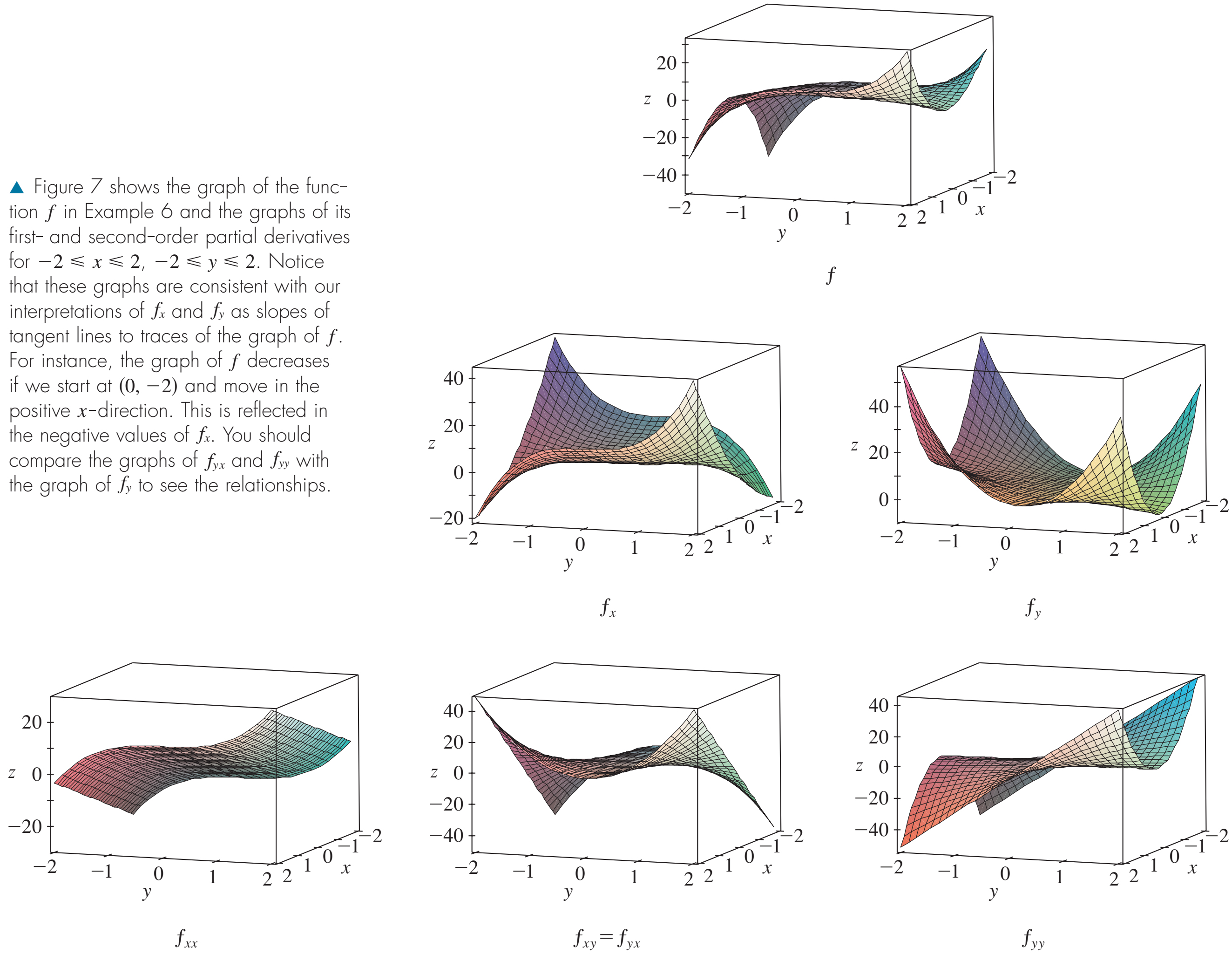


FIGURE 7

Notice that $f_{xy} = f_{yx}$ in Example 6. This is not just a coincidence. It turns out that the mixed partial derivatives f_{xy} and f_{yx} are equal for most functions that one meets in practice. The following theorem, which was discovered by the French mathematician Alexis Clairaut (1713–1765), gives conditions under which we can assert that $f_{xy} = f_{yx}$. The proof is given in Appendix E.

▲ Alexis Clairaut was a child prodigy in mathematics, having read l'Hospital's textbook on calculus when he was ten and presented a paper on geometry to the French Academy of Sciences when he was 13. At the age of 18, Clairaut published *Recherches sur les courbes à double courbure*, which was the first systematic treatise on three-dimensional analytic geometry and included the calculus of space curves.

Clairaut's Theorem Suppose f is defined on a disk D that contains the point (a, b). If the functions f_{xy} and f_{yx} are both continuous on D, then

$$f_{xy}(a, b) = f_{yx}(a, b)$$

Partial derivatives of order 3 or higher can also be defined. For instance,

$$f_{xyy} = (f_{xy})_y = \frac{\partial}{\partial y}\left(\frac{\partial^2 f}{\partial y\, \partial x}\right) = \frac{\partial^3 f}{\partial y^2\, \partial x}$$

and using Clairaut's Theorem it can be shown that $f_{xyy} = f_{yxy} = f_{yyx}$ if these functions are continuous.

EXAMPLE 7 Calculate f_{xxyz} if $f(x, y, z) = \sin(3x + yz)$.

SOLUTION

$$f_x = 3\cos(3x + yz)$$

$$f_{xx} = -9\sin(3x + yz)$$

$$f_{xxy} = -9z\cos(3x + yz)$$

$$f_{xxyz} = -9\cos(3x + yz) + 9yz\sin(3x + yz)$$

Partial Differential Equations

Partial derivatives occur in *partial differential equations* that express certain physical laws. For instance, the partial differential equation

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

is called **Laplace's equation** after Pierre Laplace (1749–1827). Solutions of this equation are called **harmonic functions** and play a role in problems of heat conduction, fluid flow, and electric potential.

EXAMPLE 8 Show that the function $u(x, y) = e^x \sin y$ is a solution of Laplace's equation.

SOLUTION

$$u_x = e^x \sin y \qquad u_y = e^x \cos y$$

$$u_{xx} = e^x \sin y \qquad u_{yy} = -e^x \sin y$$

$$u_{xx} + u_{yy} = e^x \sin y - e^x \sin y = 0$$

Therefore, u satisfies Laplace's equation.

The **wave equation**

$$\frac{\partial^2 u}{\partial t^2} = a^2 \frac{\partial^2 u}{\partial x^2}$$

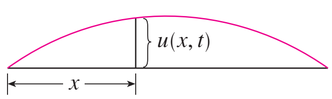


FIGURE 8

describes the motion of a waveform, which could be an ocean wave, a sound wave, a light wave, or a wave traveling along a vibrating string. For instance, if $u(x, t)$ represents the displacement of a vibrating violin string at time t and at a distance x from one end of the string (as in Figure 8), then $u(x, t)$ satisfies the wave equation. Here the constant a depends on the density of the string and on the tension in the string.

EXAMPLE 9 Verify that the function $u(x, t) = \sin(x - at)$ satisfies the wave equation.

SOLUTION

$$u_x = \cos(x - at) \qquad u_{xx} = -\sin(x - at)$$

$$u_t = -a\cos(x - at) \qquad u_{tt} = -a^2\sin(x - at) = a^2 u_{xx}$$

So u satisfies the wave equation.

The Cobb-Douglas Production Function

In Example 2 in Section 11.1 we described the work of Cobb and Douglas in modeling the total production P of an economic system as a function of the amount of labor L and the capital investment K. Here we use partial derivatives to show how the particular form of their model follows from certain assumptions they made about the economy.

If the production function is denoted by $P = P(L, K)$, then the partial derivative $\partial P/\partial L$ is the rate at which production changes with respect to the amount of labor. Economists call it the marginal production with respect to labor or the *marginal productivity of labor*. Likewise, the partial derivative $\partial P/\partial K$ is the rate of change of production with respect to capital and is called the *marginal productivity of capital*. In these terms, the assumptions made by Cobb and Douglas can be stated as follows.

(i) If either labor or capital vanishes, then so will production.

(ii) The marginal productivity of labor is proportional to the amount of production per unit of labor.

(iii) The marginal productivity of capital is proportional to the amount of production per unit of capital.

Because the production per unit of labor is P/L, assumption (ii) says that

$$\frac{\partial P}{\partial L} = \alpha \frac{P}{L}$$

for some constant α. If we keep K constant ($K = K_0$), then this partial differential equation becomes an ordinary differential equation:

$$\frac{dP}{dL} = \alpha \frac{P}{L} \tag{5}$$

If we solve this separable differential equation by the methods of Section 7.3 (see also Exercise 67), we get

$$P(L, K_0) = C_1(K_0)L^{\alpha} \tag{6}$$

Notice that we have written the constant C_1 as a function of K_0 because it could depend on the value of K_0.

Similarly, assumption (iii) says that

$$\frac{\partial P}{\partial K} = \beta \frac{P}{K}$$

and we can solve this differential equation to get

$$P(L_0, K) = C_2(L_0)K^{\beta} \tag{7}$$

Comparing Equations 6 and 7, we have

$$P(L, K) = bL^{\alpha}K^{\beta} \tag{8}$$

where b is a constant that is independent of both L and K. Assumption (i) shows that $\alpha > 0$ and $\beta > 0$.

Notice from Equation 8 that if labor and capital are both increased by a factor m, then

$$P(mL, mK) = b(mL)^{\alpha}(mK)^{\beta} = m^{\alpha+\beta}bL^{\alpha}K^{\beta} = m^{\alpha+\beta}P(L, K)$$

If $\alpha + \beta = 1$, then $P(mL, mK) = mP(L, K)$, which means that production is also increased by a factor of m. That is why Cobb and Douglas assumed that $\alpha + \beta = 1$ and therefore

$$P(L, K) = bL^{\alpha}K^{1-\alpha}$$

This is the Cobb-Douglas production function that we discussed in Section 11.1.

11.3 Exercises

1. The temperature T at a location in the Northern Hemisphere depends on the longitude x, latitude y, and time t, so we can write $T = f(x, y, t)$. Let's measure time in hours from the beginning of January.

(a) What are the meanings of the partial derivatives $\partial T/\partial x$, $\partial T/\partial y$, and $\partial T/\partial t$?

(b) Honolulu has longitude 158 °W and latitude 21 °N. Suppose that at 9:00 A.M. on January 1 the wind is blowing hot air to the northeast, so the air to the west and south is warm and the air to the north and east is cooler. Would you expect $f_x(158, 21, 9)$, $f_y(158, 21, 9)$, and $f_t(158, 21, 9)$ to be positive or negative? Explain.

2. At the beginning of this section we discussed the function $I = f(T, H)$, where I is the heat index, T is the temperature, and H is the relative humidity. Use Table 1 to estimate $f_T(92, 60)$ and $f_H(92, 60)$. What are the practical interpretations of these values?

3. The wind-chill index I is the perceived temperature when the actual temperature is T and the wind speed is v, so we can write $I = f(T, v)$. Table 2 (at the bottom of the page) is an excerpt from a table of values of I compiled by the National Atmospheric and Oceanic Administration.

(a) Estimate the values of $f_T(12, 20)$ and $f_v(12, 20)$. What are the practical interpretations of these values?

(b) In general, what can you say about the signs of $\partial I/\partial T$ and $\partial I/\partial v$?

(c) What appears to be the value of the following limit?

$$\lim_{v\to\infty} \frac{\partial I}{\partial v}$$

4. The wave heights h in the open sea depend on the speed v of the wind and the length of time t that the wind has been blowing at that speed. Values of the function $h = f(v, t)$ are recorded in feet in the following table.

Duration (hours)

Wind speed (knots): v \ t	5	10	15	20	30	40	50
10	2	2	2	2	2	2	2
15	4	4	5	5	5	5	5
20	5	7	8	8	9	9	9
30	9	13	16	17	18	19	19
40	14	21	25	28	31	33	33
50	19	29	36	40	45	48	50
60	24	37	47	54	62	67	69

TABLE 2

Wind speed (km/h)

Actual temperature (°C): T \ v	10	20	30	40	50	60	70	80	90	100
20	18	16	14	13	13	12	12	12	12	12
16	14	11	9	7	7	6	6	5	5	5
12	9	5	3	1	0	0	−1	−1	−1	−1
8	5	0	−3	−5	−6	−7	−7	−8	−8	−8

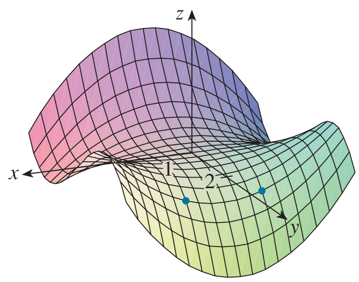
(a) What are the meanings of the partial derivatives $\partial h/\partial v$ and $\partial h/\partial t$?

(b) Estimate the values of $f_v(40, 15)$ and $f_t(40, 15)$. What are the practical interpretations of these values?

(c) What appears to be the value of the following limit?

$$\lim_{v \to \infty} \frac{\partial h}{\partial t}$$

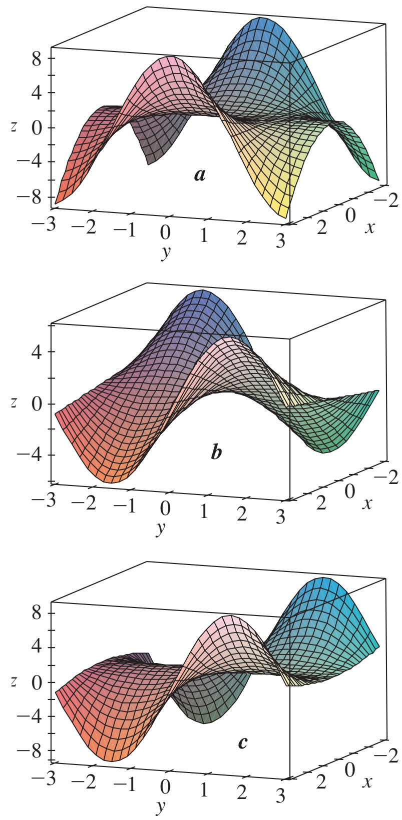
5–6 ■ Determine the signs of the partial derivatives for the function f whose graph is shown.



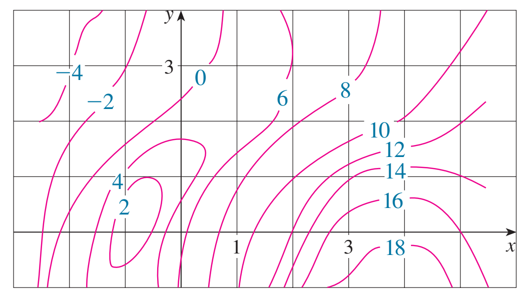
5. (a) $f_x(1, 2)$ (b) $f_y(1, 2)$

6. (a) $f_x(-1, 2)$ (b) $f_y(-1, 2)$
(c) $f_{xx}(-1, 2)$ (d) $f_{yy}(-1, 2)$

7. The following surfaces, labeled a, b, and c, are graphs of a function f and its partial derivatives f_x and f_y. Identify each surface and give reasons for your choices.



8. A contour map is given for a function f. Use it to estimate $f_x(2, 1)$ and $f_y(2, 1)$.



9. If $f(x, y) = 16 - 4x^2 - y^2$, find $f_x(1, 2)$ and $f_y(1, 2)$ and interpret these numbers as slopes. Illustrate with either hand-drawn sketches or computer plots.

10. If $f(x, y) = \sqrt{4 - x^2 - 4y^2}$, find $f_x(1, 0)$ and $f_y(1, 0)$ and interpret these numbers as slopes. Illustrate with either hand-drawn sketches or computer plots.

11–12 ■ Find f_x and f_y and graph f, f_x, and f_y with domains and viewpoints that enable you to see the relationships between them.

11. $f(x, y) = x^2 + y^2 + x^2y$ **12.** $f(x, y) = xe^{-x^2-y^2}$

13–34 ■ Find the first partial derivatives of the function.

13. $f(x, y) = 3x - 2y^4$

14. $f(x, y) = x^5 + 3x^3y^2 + 3xy^4$

15. $z = xe^{3y}$ **16.** $z = y \ln x$

17. $f(x, y) = \dfrac{x - y}{x + y}$ **18.** $f(x, y) = x^y$

19. $w = \sin \alpha \cos \beta$ **20.** $f(s, t) = st^2/(s^2 + t^2)$

21. $f(u, v) = \tan^{-1}(u/v)$ **22.** $f(x, t) = e^{\sin(t/x)}$

23. $z = \ln\left(x + \sqrt{x^2 + y^2}\right)$ **24.** $f(x, y) = \displaystyle\int_y^x \cos(t^2)\, dt$

25. $f(x, y, z) = xy^2z^3 + 3yz$ **26.** $f(x, y, z) = x^2e^{yz}$

27. $w = \ln(x + 2y + 3z)$ **28.** $w = \sqrt{r^2 + s^2 + t^2}$

29. $u = xe^{-t} \sin \theta$ **30.** $u = x^{y/z}$

31. $f(x, y, z, t) = \dfrac{x - y}{z - t}$

32. $f(x, y, z, t) = xy^2z^3t^4$

33. $u = \sqrt{x_1^2 + x_2^2 + \cdots + x_n^2}$

34. $u = \sin(x_1 + 2x_2 + \cdots + nx_n)$

35–38 ■ Find the indicated partial derivatives.

35. $f(x, y) = \sqrt{x^2 + y^2}$; $f_x(3, 4)$

36. $f(x, y) = \sin(2x + 3y)$; $f_y(-6, 4)$

37. $f(x, y, z) = x/(y + z)$; $f_z(3, 2, 1)$

38. $f(u, v, w) = w \tan(uv)$; $f_v(2, 0, 3)$

39–40 ■ Use the definition of partial derivatives as limits (4) to find $f_x(x, y)$ and $f_y(x, y)$.

39. $f(x, y) = x^2 - xy + 2y^2$ **40.** $f(x, y) = \sqrt{3x - y}$

41–44 ■ Use implicit differentiation to find $\partial z/\partial x$ and $\partial z/\partial y$.

41. $xy + yz = xz$ **42.** $xyz = \cos(x + y + z)$

43. $x^2 + y^2 - z^2 = 2x(y + z)$

44. $xy^2z^3 + x^3y^2z = x + y + z$

45–46 ■ Find $\partial z/\partial x$ and $\partial z/\partial y$.

45. (a) $z = f(x) + g(y)$ (b) $z = f(x + y)$

46. (a) $z = f(x)g(y)$ (b) $z = f(xy)$
(c) $z = f(x/y)$

47–50 ■ Find all the second partial derivatives.

47. $f(x, y) = x^4 - 3x^2y^3$ **48.** $f(x, y) = \ln(3x + 5y)$

49. $u = e^{-s} \sin t$ **50.** $z = y \tan 2x$

51–52 ■ Verify that the conclusion of Clairaut's Theorem holds, that is, $u_{xy} = u_{yx}$.

51. $u = \ln \sqrt{x^2 + y^2}$ **52.** $u = xye^y$

53–58 ■ Find the indicated partial derivative.

53. $f(x, y) = x^2y^3 - 2x^4y$; f_{xxx}

54. $f(x, y) = e^{xy^2}$; f_{xxy}

55. $f(x, y, z) = x^5 + x^4y^4z^3 + yz^2$; f_{xyz}

56. $f(x, y, z) = e^{xyz}$; f_{yzy}

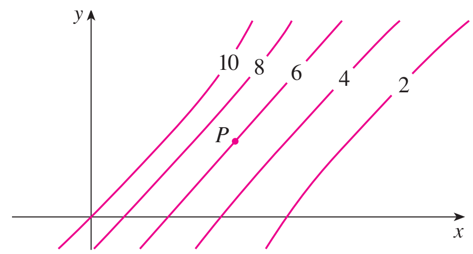
57. $z = x \sin y$; $\dfrac{\partial^3 z}{\partial y^2\, \partial x}$

58. $u = x^a y^b z^c$; $\dfrac{\partial^6 u}{\partial x\, \partial y^2\, \partial z^3}$

59. Use the table of values of $f(x, y)$ to estimate the values of $f_x(3, 2)$, $f_x(3, 2.2)$, and $f_{xy}(3, 2)$.

x \ y	1.8	2.0	2.2
2.5	12.5	10.2	9.3
3.0	18.1	17.5	15.9
3.5	20.0	22.4	26.1

60. Level curves are shown for a function f. Determine whether the following partial derivatives are positive or negative at the point P.
(a) f_x (b) f_y (c) f_{xx}
(d) f_{xy} (e) f_{yy}



61. Verify that the function $u = e^{-\alpha^2 k^2 t} \sin kx$ is a solution of the heat conduction equation $u_t = \alpha^2 u_{xx}$.

62. Determine whether each of the following functions is a solution of Laplace's equation $u_{xx} + u_{yy} = 0$.
(a) $u = x^2 + y^2$
(b) $u = x^2 - y^2$
(c) $u = x^3 + 3xy^2$
(d) $u = \ln \sqrt{x^2 + y^2}$
(e) $u = e^{-x} \cos y - e^{-y} \cos x$

63. Verify that the function $u = 1/\sqrt{x^2 + y^2 + z^2}$ is a solution of the three-dimensional Laplace equation $u_{xx} + u_{yy} + u_{zz} = 0$.

64. Show that each of the following functions is a solution of the wave equation $u_{tt} = a^2 u_{xx}$.
(a) $u = \sin(kx) \sin(akt)$
(b) $u = t/(a^2t^2 - x^2)$
(c) $u = (x - at)^6 + (x + at)^6$
(d) $u = \sin(x - at) + \ln(x + at)$

65. If f and g are twice differentiable functions of a single variable, show that the function

$$u(x, t) = f(x + at) + g(x - at)$$

is a solution of the wave equation given in Exercise 64.

66. Show that the Cobb-Douglas production function $P = bL^\alpha K^\beta$ satisfies the equation

$$L \frac{\partial P}{\partial L} + K \frac{\partial P}{\partial K} = (\alpha + \beta)P$$

67. Show that the Cobb-Douglas production function satisfies $P(L, K_0) = C_1(K_0)L^\alpha$ by solving the differential equation

$$\frac{dP}{dL} = \alpha \frac{P}{L}$$

(See Equation 5.)

68. The temperature at a point (x, y) on a flat metal plate is given by $T(x, y) = 60/(1 + x^2 + y^2)$, where T is measured in °C and x, y in meters. Find the rate of change of temperature with respect to distance at the point (2, 1) in (a) the x-direction and (b) the y-direction.

69. The total resistance R produced by three conductors with resistances R_1, R_2, R_3 connected in a parallel electrical circuit is given by the formula

$$\frac{1}{R} = \frac{1}{R_1} + \frac{1}{R_2} + \frac{1}{R_3}$$

Find $\partial R/\partial R_1$.

70. The gas law for a fixed mass m of an ideal gas at absolute temperature T, pressure P, and volume V is $PV = mRT$, where R is the gas constant. Show that

$$\frac{\partial P}{\partial V}\frac{\partial V}{\partial T}\frac{\partial T}{\partial P} = -1$$

71. The kinetic energy of a body with mass m and velocity v is $K = \frac{1}{2}mv^2$. Show that

$$\frac{\partial K}{\partial m}\frac{\partial^2 K}{\partial v^2} = K$$

72. If a, b, c are the sides of a triangle and A, B, C are the opposite angles, find $\partial A/\partial a$, $\partial A/\partial b$, $\partial A/\partial c$ by implicit differentiation of the Law of Cosines.

73. You are told that there is a function f whose partial derivatives are $f_x(x, y) = x + 4y$ and $f_y(x, y) = 3x - y$ and whose second-order partial derivatives are continuous. Should you believe it?

74. The paraboloid $z = 6 - x - x^2 - 2y^2$ intersects the plane $x = 1$ in a parabola. Find parametric equations for the tangent line to this parabola at the point $(1, 2, -4)$. Use a computer to graph the paraboloid, the parabola, and the tangent line on the same screen.

75. The ellipsoid $4x^2 + 2y^2 + z^2 = 16$ intersects the plane $y = 2$ in an ellipse. Find parametric equations for the tangent line to this ellipse at the point (1, 2, 2).

76. In a study of frost penetration it was found that the temperature T at time t (measured in days) at a depth x (measured in feet) can be modeled by the function

$$T(x, t) = T_0 + T_1 e^{-\lambda x}\sin(\omega t - \lambda x)$$

where $\omega = 2\pi/365$ and λ is a positive constant.

(a) Find $\partial T/\partial x$. What is its physical significance?

(b) Find $\partial T/\partial t$. What is its physical significance?

(c) Show that T satisfies the heat equation $T_t = kT_{xx}$ for a certain constant k.

(d) If $\lambda = 0.2$, $T_0 = 0$, and $T_1 = 10$, use a computer to graph $T(x, t)$.

(e) What is the physical significance of the term $-\lambda x$ in the expression $\sin(\omega t - \lambda x)$?

77. If $f(x, y) = x(x^2 + y^2)^{-3/2}e^{\sin(x^2 y)}$, find $f_x(1, 0)$.
[*Hint:* Instead of finding $f_x(x, y)$ first, note that it is easier to use Equation 1 or Equation 2.]

78. If $f(x, y) = \sqrt[3]{x^3 + y^3}$, find $f_x(0, 0)$.

79. Let

$$f(x, y) = \begin{cases} \dfrac{x^3 y - xy^3}{x^2 + y^2} & \text{if } (x, y) \neq (0, 0) \\ 0 & \text{if } (x, y) = (0, 0) \end{cases}$$

(a) Use a computer to graph f.

(b) Find $f_x(x, y)$ and $f_y(x, y)$ when $(x, y) \neq (0, 0)$.

(c) Find $f_x(0, 0)$ and $f_y(0, 0)$ using Equations 2 and 3.

(d) Show that $f_{xy}(0, 0) = -1$ and $f_{yx}(0, 0) = 1$.

CAS (e) Does the result of part (d) contradict Clairaut's Theorem? Use graphs of f_{xy} and f_{yx} to illustrate your answer.

11.4 Tangent Planes and Linear Approximations

One of the most important ideas in single-variable calculus is that as we zoom in toward a point on the graph of a differentiable function the graph becomes indistinguishable from its tangent line and we can approximate the function by a linear function. (See Sections 2.9 and 3.8.) Here we develop similar ideas in three dimensions. As we zoom in toward a point on a surface that is the graph of a differentiable function of two variables, the surface looks more and more like a plane (its tangent plane) and we can approximate the function by a linear function of two variables. We also extend the idea of a differential to functions of two or more variables.

Tangent Planes

Suppose a surface S has equation $z = f(x, y)$, where f has continuous first partial derivatives, and let $P(x_0, y_0, z_0)$ be a point on S. As in the preceding section, let C_1 and

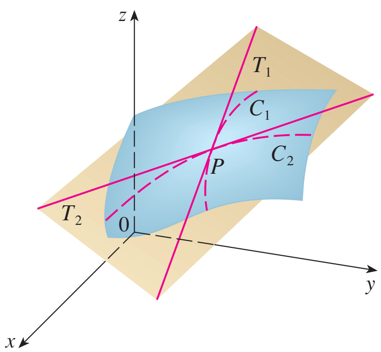


FIGURE 1
The tangent plane contains the tangent lines T_1 and T_2.

C_2 be the curves obtained by intersecting the vertical planes $y = y_0$ and $x = x_0$ with the surface S. Then the point P lies on both C_1 and C_2. Let T_1 and T_2 be the tangent lines to the curves C_1 and C_2 at the point P. Then the **tangent plane** to the surface S at the point P is defined to be the plane that contains both tangent lines T_1 and T_2. (See Figure 1.)

We will see in Section 11.6 that if C is any other curve that lies on the surface S and passes through P, then its tangent line at P also lies in the tangent plane. Therefore, you can think of the tangent plane to S at P as consisting of all possible tangent lines at P to curves that lie on S and pass through P. The tangent plane at P is the plane that most closely approximates the surface S near the point P.

We know from Equation 9.5.6 that any plane passing through the point $P(x_0, y_0, z_0)$ has an equation of the form

$$A(x - x_0) + B(y - y_0) + C(z - z_0) = 0$$

By dividing this equation by C and letting $a = -A/C$ and $b = -B/C$, we can write it in the form

$$\boxed{1} \qquad z - z_0 = a(x - x_0) + b(y - y_0)$$

If Equation 1 represents the tangent plane at P, then its intersection with the plane $y = y_0$ must be the tangent line T_1. Setting $y = y_0$ in Equation 1 gives

$$z - z_0 = a(x - x_0) \qquad y = y_0$$

and we recognize these as the equations (in point-slope form) of a line with slope a. But from Section 11.3 we know that the slope of the tangent T_1 is $f_x(x_0, y_0)$. Therefore, $a = f_x(x_0, y_0)$.

Similarly, putting $x = x_0$ in Equation 1, we get $z - z_0 = b(y - y_0)$, which must represent the tangent line T_2, so $b = f_y(x_0, y_0)$.

▲ Note the similarity between the equation of a tangent plane and the equation of a tangent line:

$$y - y_0 = f'(x_0)(x - x_0)$$

$\boxed{2}$ Suppose f has continuous partial derivatives. An equation of the tangent plane to the surface $z = f(x, y)$ at the point $P(x_0, y_0, z_0)$ is

$$z - z_0 = f_x(x_0, y_0)(x - x_0) + f_y(x_0, y_0)(y - y_0)$$

EXAMPLE 1 Find the tangent plane to the elliptic paraboloid $z = 2x^2 + y^2$ at the point (1, 1, 3).

SOLUTION Let $f(x, y) = 2x^2 + y^2$. Then

$$f_x(x, y) = 4x \qquad f_y(x, y) = 2y$$

$$f_x(1, 1) = 4 \qquad f_y(1, 1) = 2$$

Then (2) gives the equation of the tangent plane at (1, 1, 3) as

$$z - 3 = 4(x - 1) + 2(y - 1)$$

or

$$z = 4x + 2y - 3$$

■

Figure 2(a) shows the elliptic paraboloid and its tangent plane at (1, 1, 3) that we found in Example 1. In parts (b) and (c) we zoom in toward the point (1, 1, 3) by restricting the domain of the function $f(x, y) = 2x^2 + y^2$. Notice that the more we zoom in, the flatter the graph appears and the more it resembles its tangent plane.

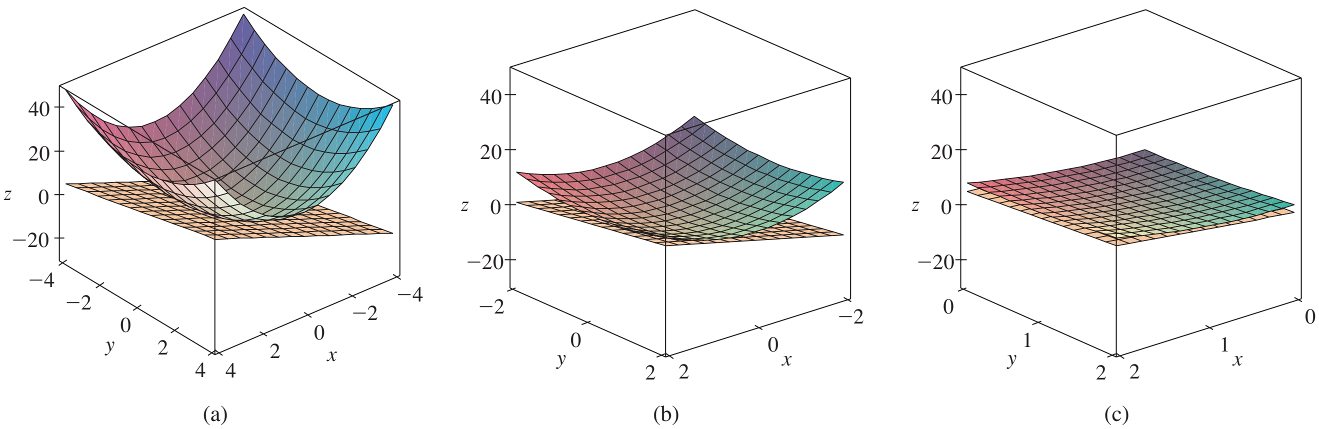


FIGURE 2 The elliptic paraboloid $z = 2x^2 + y^2$ appears to coincide with its tangent plane as we zoom in toward $(1, 1, 3)$.

In Figure 3 we corroborate this impression by zooming in toward the point $(1, 1)$ on a contour map of the function $f(x, y) = 2x^2 + y^2$. Notice that the more we zoom in, the more the level curves look like equally spaced parallel lines, which is characteristic of a plane.

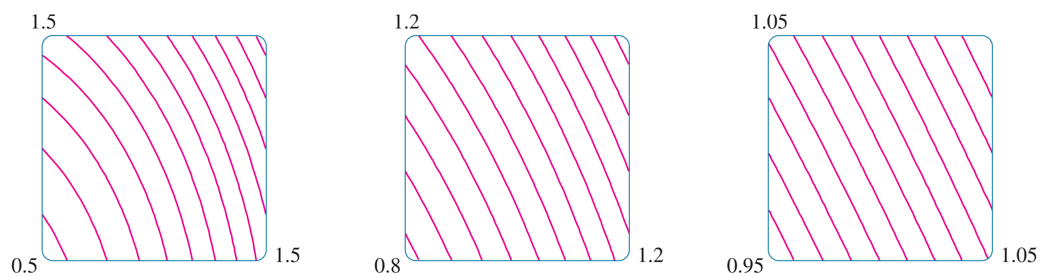


FIGURE 3
Zooming in toward $(1, 1)$ on a contour map of $f(x, y) = 2x^2 + y^2$

Linear Approximations

In Example 1 we found that an equation of the tangent plane to the graph of the function $f(x, y) = 2x^2 + y^2$ at the point $(1, 1, 3)$ is $z = 4x + 2y - 3$. Therefore, in view of the visual evidence in Figures 2 and 3, the linear function of two variables

$$L(x, y) = 4x + 2y - 3$$

is a good approximation to $f(x, y)$ when (x, y) is near $(1, 1)$. The function L is called the *linearization* of f at $(1, 1)$ and the approximation

$$f(x, y) \approx 4x + 2y - 3$$

is called the *linear approximation* or *tangent plane approximation* of f at $(1, 1)$.

For instance, at the point $(1.1, 0.95)$ the linear approximation gives

$$f(1.1, 0.95) \approx 4(1.1) + 2(0.95) - 3 = 3.3$$

which is quite close to the true value of $f(1.1, 0.95) = 2(1.1)^2 + (0.95)^2 = 3.3225$. But if we take a point farther away from $(1, 1)$, such as $(2, 3)$, we no longer get a good approximation. In fact, $L(2, 3) = 11$ whereas $f(2, 3) = 17$.

In general, we know from (2) that an equation of the tangent plane to the graph of a function f of two variables at the point $(a, b, f(a, b))$ is

$$z = f(a, b) + f_x(a, b)(x - a) + f_y(a, b)(y - b)$$

The linear function whose graph is this tangent plane, namely

$$\boxed{3} \qquad L(x, y) = f(a, b) + f_x(a, b)(x - a) + f_y(a, b)(y - b)$$

is called the **linearization** of f at (a, b) and the approximation

$$\boxed{4} \qquad f(x, y) \approx f(a, b) + f_x(a, b)(x - a) + f_y(a, b)(y - b)$$

is called the **linear approximation** or the **tangent plane approximation** of f at (a, b).

We have defined tangent planes for surfaces $z = f(x, y)$, where f has continuous first partial derivatives. What happens if f_x and f_y are not continuous? Figure 4 pictures such a function; its equation is

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

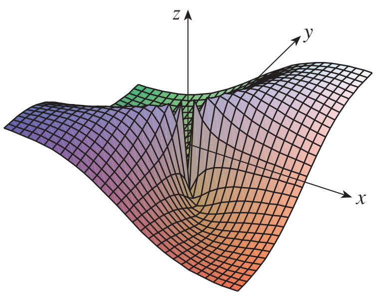


FIGURE 4

$f(x, y) = \dfrac{xy}{x^2 + y^2}$ if $(x, y) \neq (0, 0)$, $f(0, 0) = 0$

You can verify (see Exercise 40) that its partial derivatives exist at the origin and, in fact, $f_x(0, 0) = 0$ and $f_y(0, 0) = 0$, but f_x and f_y are not continuous. The linear approximation would be $f(x, y) \approx 0$, but $f(x, y) = \frac{1}{2}$ at all points on the line $y = x$. So a function of two variables can behave badly even though both of its partial derivatives exist. To rule out such behavior, we formulate the idea of a differentiable function of two variables.

Recall that for a function of one variable, $y = f(x)$, if x changes from a to $a + \Delta x$, we defined the increment of y as

$$\Delta y = f(a + \Delta x) - f(a)$$

In Chapter 3 we showed that if f is differentiable at a, then

▲ This is Equation 3.5.8.

$$\boxed{5} \qquad \Delta y = f'(a)\,\Delta x + \varepsilon\,\Delta x \qquad \text{where } \varepsilon \to 0 \text{ as } \Delta x \to 0$$

Now consider a function of two variables, $z = f(x, y)$, and suppose x changes from a to $a + \Delta x$ and y changes from b to $b + \Delta y$. Then the corresponding **increment** of z is

$$\boxed{6} \qquad \Delta z = f(a + \Delta x, b + \Delta y) - f(a, b)$$

Thus, the increment Δz represents the change in the value of f when (x, y) changes from (a, b) to $(a + \Delta x, b + \Delta y)$. By analogy with (5) we define the differentiability of a function of two variables as follows.

7 Definition If $z = f(x, y)$, then f is **differentiable** at (a, b) if Δz can be expressed in the form

$$\Delta z = f_x(a, b)\,\Delta x + f_y(a, b)\,\Delta y + \varepsilon_1\,\Delta x + \varepsilon_2\,\Delta y$$

where ε_1 and $\varepsilon_2 \to 0$ as $(\Delta x, \Delta y) \to (0, 0)$.

Definition 7 says that a differentiable function is one for which the linear approximation (4) is a good approximation when (x, y) is near (a, b). In other words, the tangent plane approximates the graph of f well near the point of tangency.

It's sometimes hard to use Definition 7 directly to check the differentiability of a function, but the following theorem provides a convenient sufficient condition for differentiability.

▲ Theorem 8 is proved in Appendix E.

8 Theorem If the partial derivatives f_x and f_y exist near (a, b) and are continuous at (a, b), then f is differentiable at (a, b).

EXAMPLE 2 Show that $f(x, y) = xe^{xy}$ is differentiable at $(1, 0)$ and find its linearization there. Then use it to approximate $f(1.1, -0.1)$.

SOLUTION The partial derivatives are

$$f_x(x, y) = e^{xy} + xye^{xy} \qquad f_y(x, y) = x^2e^{xy}$$

$$f_x(1, 0) = 1 \qquad f_y(1, 0) = 1$$

▲ Figure 5 shows the graphs of the function f and its linearization L in Example 2.

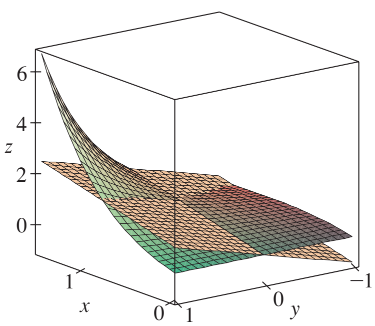


FIGURE 5

Both f_x and f_y are continuous functions, so f is differentiable by Theorem 8. The linearization is

$$\begin{aligned} L(x, y) &= f(1, 0) + f_x(1, 0)(x - 1) + f_y(1, 0)(y - 0) \\ &= 1 + 1(x - 1) + 1 \cdot y = x + y \end{aligned}$$

The corresponding linear approximation is

$$xe^{xy} \approx x + y$$

so $$f(1.1, -0.1) \approx 1.1 - 0.1 = 1$$

Compare this with the actual value of $f(1.1, -0.1) = 1.1e^{-0.11} \approx 0.98542$. ■

EXAMPLE 3 At the beginning of Section 11.3 we discussed the heat index (perceived temperature) I as a function of the actual temperature T and the relative humidity H and gave the following table of values from the National Weather Service.

Relative humidity (%)

Actual temperature (°F) T \ H	50	55	60	65	70	75	80	85	90
90	96	98	100	103	106	109	112	115	119
92	100	103	105	108	112	115	119	123	128
94	104	107	111	114	118	122	127	132	137
96	109	113	116	121	125	130	135	141	146
98	114	118	123	127	133	138	144	150	157
100	119	124	129	135	141	147	154	161	168

Find a linear approximation for the heat index $I = f(T, H)$ when T is near 96 °F and H is near 70%. Use it to estimate the heat index when the temperature is 97 °F and the relative humidity is 72%.

SOLUTION We read from the table that $f(96, 70) = 125$. In Section 11.3 we used the tabular values to estimate that $f_T(96, 70) \approx 3.75$ and $f_H(96, 70) \approx 0.9$. (See pages 766–767.) So the linear approximation is

$$\begin{aligned} f(T, H) &\approx f(96, 70) + f_T(96, 70)(T - 96) + f_H(96, 70)(H - 70) \\ &\approx 125 + 3.75(T - 96) + 0.9(H - 70) \end{aligned}$$

In particular,

$$f(97, 72) \approx 125 + 3.75(1) + 0.9(2) = 130.55$$

Therefore, when $T = 97$ °F and $H = 72\%$, the heat index is

$$I \approx 131 \text{ °F}$$

Differentials

For a function of one variable, $y = f(x)$, we define the differential dx to be an independent variable; that is, dx can be given the value of any real number. The differential of y is then defined as

$$dy = f'(x)\, dx \tag{9}$$

(See Section 3.8.) Figure 6 shows the relationship between the increment Δy and the differential dy: Δy represents the change in height of the curve $y = f(x)$ and dy represents the change in height of the tangent line when x changes by an amount $dx = \Delta x$.

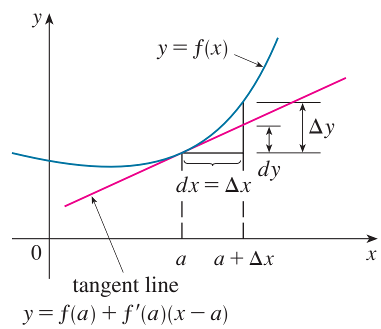


FIGURE 6

For a differentiable function of two variables, $z = f(x, y)$, we define the **differentials** dx and dy to be independent variables; that is, they can be given any values. Then the **differential** dz, also called the **total differential**, is defined by

$$dz = f_x(x, y)\, dx + f_y(x, y)\, dy = \frac{\partial z}{\partial x}\, dx + \frac{\partial z}{\partial y}\, dy \tag{10}$$

(Compare with Equation 9.) Sometimes the notation df is used in place of dz.

If we take $dx = \Delta x = x - a$ and $dy = \Delta y = y - b$ in Equation 10, then the differential of z is

$$dz = f_x(a, b)(x - a) + f_y(a, b)(y - b)$$

So, in the notation of differentials, the linear approximation (4) can be written as

$$f(x, y) \approx f(a, b) + dz$$

Figure 7 is the three-dimensional counterpart of Figure 6 and shows the geometric interpretation of the differential dz and the increment Δz: dz represents the change in height of the tangent plane, whereas Δz represents the change in height of the surface $z = f(x, y)$ when (x, y) changes from (a, b) to $(a + \Delta x, b + \Delta y)$.

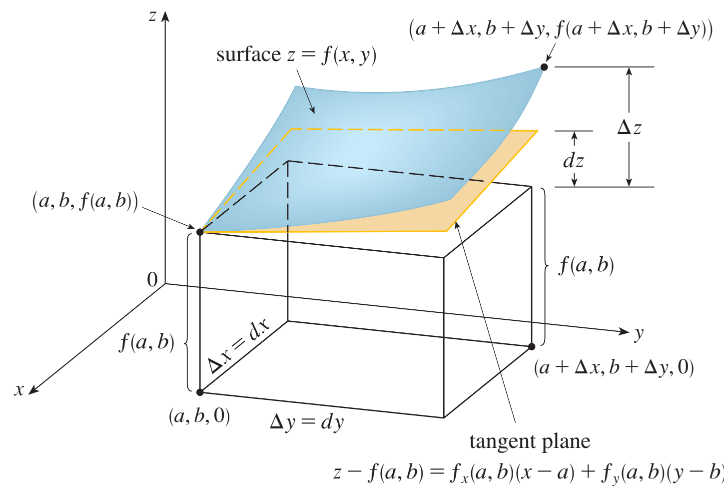


FIGURE 7

EXAMPLE 4
(a) If $z = f(x, y) = x^2 + 3xy - y^2$, find the differential dz.
(b) If x changes from 2 to 2.05 and y changes from 3 to 2.96, compare the values of Δz and dz.

SOLUTION
(a) Definition 10 gives

$$dz = \frac{\partial z}{\partial x}\,dx + \frac{\partial z}{\partial y}\,dy = (2x + 3y)\,dx + (3x - 2y)\,dy$$

▲ In Example 4, dz is close to Δz because the tangent plane is a good approximation to the surface $z = x^2 + 3xy - y^2$ near $(2, 3, 13)$. (See Figure 8.)

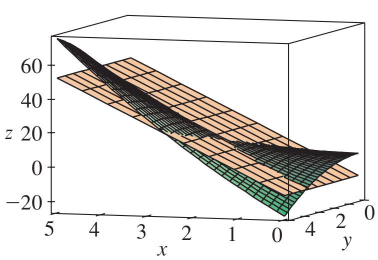


FIGURE 8

(b) Putting $x = 2$, $dx = \Delta x = 0.05$, $y = 3$, and $dy = \Delta y = -0.04$, we get

$$\begin{aligned} dz &= [2(2) + 3(3)]0.05 + [3(2) - 2(3)](-0.04) \\ &= 0.65 \end{aligned}$$

The increment of z is

$$\begin{aligned} \Delta z &= f(2.05, 2.96) - f(2, 3) \\ &= [(2.05)^2 + 3(2.05)(2.96) - (2.96)^2] - [2^2 + 3(2)(3) - 3^2] \\ &= 0.6449 \end{aligned}$$

Notice that $\Delta z \approx dz$ but dz is easier to compute. ■

EXAMPLE 5 The base radius and height of a right circular cone are measured as 10 cm and 25 cm, respectively, with a possible error in measurement of as much as 0.1 cm in each. Use differentials to estimate the maximum error in the calculated volume of the cone.

SOLUTION The volume V of a cone with base radius r and height h is $V = \pi r^2 h/3$. So the differential of V is

$$dV = \frac{\partial V}{\partial r}\,dr + \frac{\partial V}{\partial h}\,dh = \frac{2\pi rh}{3}\,dr + \frac{\pi r^2}{3}\,dh$$

Since each error is at most 0.1 cm, we have $|\Delta r| \leqslant 0.1$, $|\Delta h| \leqslant 0.1$. To find the largest error in the volume we take the largest error in the measurement of r and of h. Therefore, we take $dr = 0.1$ and $dh = 0.1$ along with $r = 10$, $h = 25$. This gives

$$dV = \frac{500\pi}{3}(0.1) + \frac{100\pi}{3}(0.1) = 20\pi$$

Thus, the maximum error in the calculated volume is about $20\pi\ \text{cm}^3 \approx 63\ \text{cm}^3$. ■

Functions of Three or More Variables

Linear approximations, differentiability, and differentials can be defined in a similar manner for functions of more than two variables. A differentiable function is defined by an expression similar to the one in Definition 7. For such functions the **linear approximation** is

$$f(x, y, z) \approx f(a, b, c) + f_x(a, b, c)(x - a) + f_y(a, b, c)(y - b) + f_z(a, b, c)(z - c)$$

and the linearization $L(x, y, z)$ is the right side of this expression.

If $w = f(x, y, z)$, then the **increment** of w is

$$\Delta w = f(x + \Delta x, y + \Delta y, z + \Delta z) - f(x, y, z)$$

The **differential** dw is defined in terms of the differentials dx, dy, and dz of the independent variables by

$$dw = \frac{\partial w}{\partial x}\,dx + \frac{\partial w}{\partial y}\,dy + \frac{\partial w}{\partial z}\,dz$$

EXAMPLE 6 The dimensions of a rectangular box are measured to be 75 cm, 60 cm, and 40 cm, and each measurement is correct to within 0.2 cm. Use differentials to estimate the largest possible error when the volume of the box is calculated from these measurements.

SOLUTION If the dimensions of the box are x, y, and z, its volume is $V = xyz$ and so

$$dV = \frac{\partial V}{\partial x}\,dx + \frac{\partial V}{\partial y}\,dy + \frac{\partial V}{\partial z}\,dz = yz\,dx + xz\,dy + xy\,dz$$

We are given that $|\Delta x| \leqslant 0.2$, $|\Delta y| \leqslant 0.2$, and $|\Delta z| \leqslant 0.2$. To find the largest error in the volume, we therefore use $dx = 0.2$, $dy = 0.2$, and $dz = 0.2$ together with $x = 75$, $y = 60$, and $z = 40$:

$$\begin{aligned}\Delta V \approx dV &= (60)(40)(0.2) + (75)(40)(0.2) + (75)(60)(0.2)\\ &= 1980\end{aligned}$$

Thus, an error of only 0.2 cm in measuring each dimension could lead to an error of as much as 1980 cm^3 in the calculated volume! This may seem like a large error, but it's only about 1% of the volume of the box. ■

Tangent Planes to Parametric Surfaces

Parametric surfaces were introduced in Section 10.5. We now find the tangent plane to a parametric surface S traced out by a vector function

$$\mathbf{r}(u, v) = x(u, v)\,\mathbf{i} + y(u, v)\,\mathbf{j} + z(u, v)\,\mathbf{k}$$

at a point P_0 with position vector $\mathbf{r}(u_0, v_0)$. If we keep u constant by putting $u = u_0$, then $\mathbf{r}(u_0, v)$ becomes a vector function of the single parameter v and defines a grid curve C_1 lying on S. (See Figure 9.) The tangent vector to C_1 at P_0 is obtained by taking the partial derivative of $\mathbf{r}$ with respect to v:

$$\mathbf{r}_v = \frac{\partial x}{\partial v}(u_0, v_0)\,\mathbf{i} + \frac{\partial y}{\partial v}(u_0, v_0)\,\mathbf{j} + \frac{\partial z}{\partial v}(u_0, v_0)\,\mathbf{k}$$

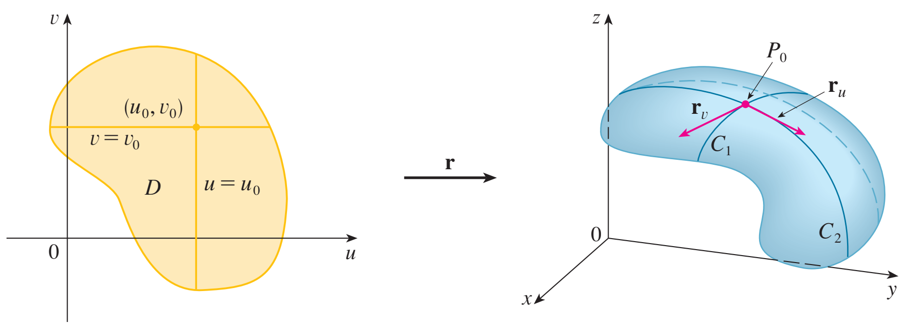


FIGURE 9

Similarly, if we keep v constant by putting $v = v_0$, we get a grid curve C_2 given by $\mathbf{r}(u, v_0)$ that lies on S, and its tangent vector at P_0 is

$$\mathbf{r}_u = \frac{\partial x}{\partial u}(u_0, v_0)\,\mathbf{i} + \frac{\partial y}{\partial u}(u_0, v_0)\,\mathbf{j} + \frac{\partial z}{\partial u}(u_0, v_0)\,\mathbf{k}$$

▲ Figure 10 shows the self-intersecting surface in Example 7 and its tangent plane at $(1, 1, 3)$.

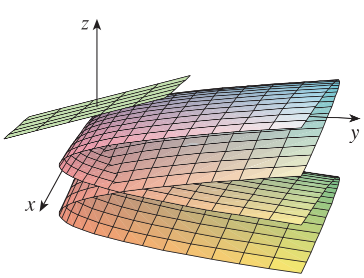


FIGURE 10

If $\mathbf{r}_u \times \mathbf{r}_v$ is not $\mathbf{0}$, then the surface S is called **smooth** (it has no "corners"). For a smooth surface, the **tangent plane** is the plane that contains the tangent vectors $\mathbf{r}_u$ and $\mathbf{r}_v$, and the vector $\mathbf{r}_u \times \mathbf{r}_v$ is a normal vector to the tangent plane.

EXAMPLE 7 Find the tangent plane to the surface with parametric equations $x = u^2$, $y = v^2$, $z = u + 2v$ at the point $(1, 1, 3)$.

SOLUTION We first compute the tangent vectors:

$$\mathbf{r}_u = \frac{\partial x}{\partial u}\,\mathbf{i} + \frac{\partial y}{\partial u}\,\mathbf{j} + \frac{\partial z}{\partial u}\,\mathbf{k} = 2u\,\mathbf{i} + \mathbf{k}$$

$$\mathbf{r}_v = \frac{\partial x}{\partial v}\,\mathbf{i} + \frac{\partial y}{\partial v}\,\mathbf{j} + \frac{\partial z}{\partial v}\,\mathbf{k} = 2v\,\mathbf{j} + 2\,\mathbf{k}$$

Thus, a normal vector to the tangent plane is

$$\mathbf{r}_u \times \mathbf{r}_v = \begin{vmatrix} \mathbf{i} & \mathbf{j} & \mathbf{k} \\ 2u & 0 & 1 \\ 0 & 2v & 2 \end{vmatrix} = -2v\,\mathbf{i} - 4u\,\mathbf{j} + 4uv\,\mathbf{k}$$

Notice that the point $(1, 1, 3)$ corresponds to the parameter values $u = 1$ and $v = 1$, so the normal vector there is

$$-2\,\mathbf{i} - 4\,\mathbf{j} + 4\,\mathbf{k}$$

Therefore, an equation of the tangent plane at $(1, 1, 3)$ is

$$-2(x - 1) - 4(y - 1) + 4(z - 3) = 0$$

or

$$x + 2y - 2z + 3 = 0$$

11.4 Exercises

1–4 ■ Find an equation of the tangent plane to the given surface at the specified point.

1. $z = 4x^2 - y^2 + 2y, \quad (-1, 2, 4)$

2. $z = e^{x^2 - y^2}, \quad (1, -1, 1)$

3. $z = \sqrt{4 - x^2 - 2y^2}, \quad (1, -1, 1)$

4. $z = y \ln x, \quad (1, 4, 0)$

5–6 ■ Graph the surface and the tangent plane at the given point. (Choose the domain and viewpoint so that you get a good view of both the surface and the tangent plane.) Then zoom in until the surface and the tangent plane become indistinguishable.

5. $z = x^2 + xy + 3y^2, \quad (1, 1, 5)$

6. $z = \sqrt{x - y}, \quad (5, 1, 2)$

CAS **7–8** ■ Draw the graph of f and its tangent plane at the given point. (Use your computer algebra system both to compute the partial derivatives and to graph the surface and its tangent plane.) Then zoom in until the surface and the tangent plane become indistinguishable.

7. $f(x, y) = e^{-(x^2+y^2)/15}(\sin^2 x + \cos^2 y), \quad (2, 3, f(2, 3))$

8. $f(x, y) = \dfrac{\sqrt{1 + 4x^2 + 4y^2}}{1 + x^4 + y^4}, \quad (1, 1, 1)$

9–12 ■ Explain why the function is differentiable at the given point. Then find the linearization $L(x, y)$ of the function at that point.

9. $f(x, y) = x\sqrt{y}, \quad (1, 4)$

10. $f(x, y) = x/y, \quad (6, 3)$

11. $f(x, y) = \tan^{-1}(x + 2y), \quad (1, 0)$

12. $f(x, y) = \sin(2x + 3y), \quad (-3, 2)$

13. Find the linear approximation of the function $f(x, y) = \sqrt{20 - x^2 - 7y^2}$ at $(2, 1)$ and use it to approximate $f(1.95, 1.08)$.

14. Find the linear approximation of the function $f(x, y) = \ln(x - 3y)$ at $(7, 2)$ and use it to approximate $f(6.9, 2.06)$. Illustrate by graphing f and the tangent plane.

15. Find the linear approximation of the function $f(x, y, z) = \sqrt{x^2 + y^2 + z^2}$ at $(3, 2, 6)$ and use it to approximate the number $\sqrt{(3.02)^2 + (1.97)^2 + (5.99)^2}$.

16. The wave heights h in the open sea depend on the speed v of the wind and the length of time t that the wind has been blowing at that speed. Values of the function $h = f(v, t)$ are recorded in the following table.

Duration (hours)

Wind speed (knots) v \ t	5	10	15	20	30	40	50
10	2	2	2	2	2	2	2
15	4	4	5	5	5	5	5
20	5	7	8	8	9	9	9
30	9	13	16	17	18	19	19
40	14	21	25	28	31	33	33
50	19	29	36	40	45	48	50
60	24	37	47	54	62	67	69

Use the table to find a linear approximation to the wave height function when v is near 40 knots and t is near 20 hours. Then estimate the wave heights when the wind has been blowing for 24 hours at 43 knots.

17. Use the table in Example 3 to find a linear approximation to the heat index function when the temperature is near 94 °F and the relative humidity is near 80%. Then estimate the heat index when the temperature is 95 °F and the relative humidity is 78%.

18. The wind-chill index I is the perceived temperature when the actual temperature is T and the wind speed is v, so we can write $I = f(T, v)$. The following table of values is an excerpt from a table compiled by the National Atmospheric and Oceanic Administration.

Wind speed (km/h)

Actual temperature (°C): T \ v	10	20	30	40	50
20	18	16	14	13	13
16	14	11	9	7	7
12	9	5	3	1	0
8	5	0	−3	−5	−6

Use the table to find a linear approximation to the wind chill index function when T is near 16 °C and v is near 30 km/h. Then estimate the wind chill index when the temperature is 14 °C and the wind speed is 27 km/h.

19–22 ■ Find the differential of the function.

19. $u = e^t \sin \theta$

20. $v = y \cos xy$

21. $w = \ln\sqrt{x^2 + y^2 + z^2}$

22. $u = r/(s + 2t)$

23. If $z = 5x^2 + y^2$ and (x, y) changes from $(1, 2)$ to $(1.05, 2.1)$, compare the values of Δz and dz.

24. If $z = x^2 - xy + 3y^2$ and (x, y) changes from $(3, -1)$ to $(2.96, -0.95)$, compare the values of Δz and dz.

25. The length and width of a rectangle are measured as 30 cm and 24 cm, respectively, with an error in measurement of at most 0.1 cm in each. Use differentials to estimate the maximum error in the calculated area of the rectangle.

26. The dimensions of a closed rectangular box are measured as 80 cm, 60 cm, and 50 cm, respectively, with a possible error of 0.2 cm in each dimension. Use differentials to estimate the maximum error in calculating the surface area of the box.

27. Use differentials to estimate the amount of tin in a closed tin can with diameter 8 cm and height 12 cm if the tin is 0.04 cm thick.

28. Use differentials to estimate the amount of metal in a closed cylindrical can that is 10 cm high and 4 cm in diameter if the metal in the top and bottom is 0.1 cm thick and the metal in the sides is 0.05 cm thick.

29. A boundary stripe 3 in. wide is painted around a rectangle whose dimensions are 100 ft by 200 ft. Use differentials to approximate the number of square feet of paint in the stripe.

30. The pressure, volume, and temperature of a mole of an ideal gas are related by the equation $PV = 8.31T$, where P is measured in kilopascals, V in liters, and T in kelvins. Use differentials to find the approximate change in the pressure if the volume increases from 12 L to 12.3 L and the temperature decreases from 310 K to 305 K.

31. If R is the total resistance of three resistors, connected in parallel, with resistances R_1, R_2, R_3, then

$$\frac{1}{R} = \frac{1}{R_1} + \frac{1}{R_2} + \frac{1}{R_3}$$

If the resistances are measured in ohms as $R_1 = 25\ \Omega$, $R_2 = 40\ \Omega$, and $R_3 = 50\ \Omega$, with a possible error of 0.5% in each case, estimate the maximum error in the calculated value of R.

32. Four positive numbers, each less than 50, are rounded to the first decimal place and then multiplied together. Use differentials to estimate the maximum possible error in the computed product that might result from the rounding.

33–36 ■ Find an equation of the tangent plane to the given parametric surface at the specified point. Use a computer to graph the surface and the tangent plane.

33. $x = u + v,\quad y = 3u^2,\quad z = u - v;\qquad (2, 3, 0)$

34. $x = u^2,\quad y = u - v^2,\quad z = v^2;\qquad (1, 0, 1)$

35. $\mathbf{r}(u, v) = uv\,\mathbf{i} + ue^v\,\mathbf{j} + ve^u\,\mathbf{k};\qquad (0, 0, 0)$

36. $\mathbf{r}(u, v) = (u + v)\,\mathbf{i} + u\cos v\,\mathbf{j} + v\sin u\,\mathbf{k};\qquad (1, 1, 0)$

37–38 ■ Show that the function is differentiable by finding values of ε_1 and ε_2 that satisfy Definition 7.

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

38. $f(x, y) = xy - 5y^2$

39. Prove that if f is a function of two variables that is differentiable at (a, b), then f is continuous at (a, b). [*Hint:* Show that $\displaystyle\lim_{(\Delta x, \Delta y) \to (0, 0)} f(a + \Delta x, b + \Delta y) = f(a, b)$.]

40. (a) The function

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

was graphed in Figure 4. Show that $f_x(0, 0)$ and $f_y(0, 0)$ both exist but f is not differentiable at $(0, 0)$. [*Hint:* Use the result of Exercise 39.]

(b) Explain why f_x and f_y are not continuous at $(0, 0)$.

11.5 The Chain Rule

We recall that the Chain Rule for functions of a single variable gives the rule for differentiating a composite function: If $y = f(x)$ and $x = g(t)$, where f and g are differentiable functions, then y is indirectly a differentiable function of t and

1
$$\frac{dy}{dt} = \frac{dy}{dx}\frac{dx}{dt}$$

For functions of more than one variable, the Chain Rule has several versions, each of them giving a rule for differentiating a composite function. The first version (Theorem 2) deals with the case where $z = f(x, y)$ and each of the variables x and y is, in turn, a function of a variable t. This means that z is indirectly a function of t, $z = f(g(t), h(t))$, and the Chain Rule gives a formula for differentiating z as a function of t. We assume that f is differentiable (Definition 11.4.7). Recall that this is the case when f_x and f_y are continuous (Theorem 11.4.8).

2 The Chain Rule (Case 1) Suppose that $z = f(x, y)$ is a differentiable function of x and y, where $x = g(t)$ and $y = h(t)$ are both differentiable functions of t. Then z is a differentiable function of t and

$$\frac{dz}{dt} = \frac{\partial f}{\partial x}\frac{dx}{dt} + \frac{\partial f}{\partial y}\frac{dy}{dt}$$

Proof A change of Δt in t produces changes of Δx in x and Δy in y. These, in turn, produce a change of Δz in z, and from Definition 11.4.7 we have

$$\Delta z = \frac{\partial f}{\partial x}\Delta x + \frac{\partial f}{\partial y}\Delta y + \varepsilon_1 \Delta x + \varepsilon_2 \Delta y$$

where $\varepsilon_1 \to 0$ and $\varepsilon_2 \to 0$ as $(\Delta x, \Delta y) \to (0, 0)$. [If the functions ε_1 and ε_2 are not defined at $(0, 0)$, we can define them to be 0 there.] Dividing both sides of this equation by Δt, we have

$$\frac{\Delta z}{\Delta t} = \frac{\partial f}{\partial x}\frac{\Delta x}{\Delta t} + \frac{\partial f}{\partial y}\frac{\Delta y}{\Delta t} + \varepsilon_1 \frac{\Delta x}{\Delta t} + \varepsilon_2 \frac{\Delta y}{\Delta t}$$

If we now let $\Delta t \to 0$, then $\Delta x = g(t + \Delta t) - g(t) \to 0$ because g is differentiable and therefore continuous. Similarly, $\Delta y \to 0$. This, in turn, means that $\varepsilon_1 \to 0$ and $\varepsilon_2 \to 0$, so

$$\begin{aligned}
\frac{dz}{dt} &= \lim_{\Delta t \to 0} \frac{\Delta z}{\Delta t} \\
&= \frac{\partial f}{\partial x} \lim_{\Delta t \to 0} \frac{\Delta x}{\Delta t} + \frac{\partial f}{\partial y} \lim_{\Delta t \to 0} \frac{\Delta y}{\Delta t} + \lim_{\Delta t \to 0} \varepsilon_1 \lim_{\Delta t \to 0} \frac{\Delta x}{\Delta t} + \lim_{\Delta t \to 0} \varepsilon_2 \lim_{\Delta t \to 0} \frac{\Delta y}{\Delta t} \\
&= \frac{\partial f}{\partial x}\frac{dx}{dt} + \frac{\partial f}{\partial y}\frac{dy}{dt} + 0 \cdot \frac{dx}{dt} + 0 \cdot \frac{dy}{dt} \\
&= \frac{\partial f}{\partial x}\frac{dx}{dt} + \frac{\partial f}{\partial y}\frac{dy}{dt}
\end{aligned}$$

■

Since we often write $\partial z/\partial x$ in place of $\partial f/\partial x$, we can rewrite the Chain Rule in the form

▲ Notice the similarity to the definition of the differential:

$$dz = \frac{\partial z}{\partial x}\,dx + \frac{\partial z}{\partial y}\,dy$$

$$\boxed{\frac{dz}{dt} = \frac{\partial z}{\partial x}\frac{dx}{dt} + \frac{\partial z}{\partial y}\frac{dy}{dt}}$$

EXAMPLE 1 If $z = x^2y + 3xy^4$, where $x = \sin 2t$ and $y = \cos t$, find dz/dt when $t = 0$.

SOLUTION The Chain Rule gives

$$\begin{aligned}\frac{dz}{dt} &= \frac{\partial z}{\partial x}\frac{dx}{dt} + \frac{\partial z}{\partial y}\frac{dy}{dt}\\ &= (2xy + 3y^4)(2\cos 2t) + (x^2 + 12xy^3)(-\sin t)\end{aligned}$$

It's not necessary to substitute the expressions for x and y in terms of t. We simply observe that when $t = 0$ we have $x = \sin 0 = 0$ and $y = \cos 0 = 1$. Therefore,

$$\left.\frac{dz}{dt}\right|_{t=0} = (0 + 3)(2\cos 0) + (0 + 0)(-\sin 0) = 6$$

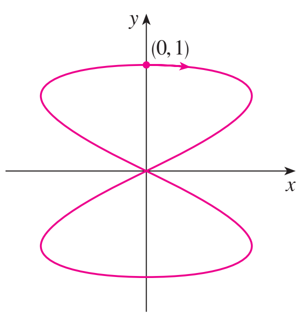


FIGURE 1
The curve $x = \sin 2t$, $y = \cos t$

The derivative in Example 1 can be interpreted as the rate of change of z with respect to t as the point (x, y) moves along the curve C with parametric equations $x = \sin 2t$, $y = \cos t$. (See Figure 1.) In particular, when $t = 0$, the point (x, y) is $(0, 1)$ and $dz/dt = 6$ is the rate of increase as we move along the curve C through $(0, 1)$. If, for instance, $z = T(x, y) = x^2y + 3xy^4$ represents the temperature at the point (x, y), then the composite function $z = T(\sin 2t, \cos t)$ represents the temperature at points on C and the derivative dz/dt represents the rate at which the temperature changes along C.

EXAMPLE 2 The pressure P (in kilopascals), volume V (in liters), and temperature T (in kelvins) of a mole of an ideal gas are related by the equation $PV = 8.31T$. Find the rate at which the pressure is changing when the temperature is 300 K and increasing at a rate of 0.1 K/s and the volume is 100 L and increasing at a rate of 0.2 L/s.

SOLUTION If t represents the time elapsed in seconds, then at the given instant we have $T = 300$, $dT/dt = 0.1$, $V = 100$, $dV/dt = 0.2$. Since

$$P = 8.31\frac{T}{V}$$

the Chain Rule gives

$$\begin{aligned}\frac{dP}{dt} &= \frac{\partial P}{\partial T}\frac{dT}{dt} + \frac{\partial P}{\partial V}\frac{dV}{dt} = \frac{8.31}{V}\frac{dT}{dt} - \frac{8.31T}{V^2}\frac{dV}{dt}\\ &= \frac{8.31}{100}(0.1) - \frac{8.31(300)}{100^2}(0.2) = -0.04155\end{aligned}$$

The pressure is decreasing at a rate of about 0.042 kPa/s.

We now consider the situation where $z = f(x, y)$ but each of x and y is a function of two variables s and t: $x = g(s, t)$, $y = h(s, t)$. Then z is indirectly a function of s and t and we wish to find $\partial z/\partial s$ and $\partial z/\partial t$. Recall that in computing $\partial z/\partial t$ we hold s fixed and compute the ordinary derivative of z with respect to t. Therefore, we can apply Theorem 2 to obtain

$$\frac{\partial z}{\partial t} = \frac{\partial z}{\partial x}\frac{\partial x}{\partial t} + \frac{\partial z}{\partial y}\frac{\partial y}{\partial t}$$

A similar argument holds for $\partial z/\partial s$ and so we have proved the following version of the Chain Rule.

3 The Chain Rule (Case 2) Suppose that $z = f(x, y)$ is a differentiable function of x and y, where $x = g(s, t)$ and $y = h(s, t)$ are differentiable functions of s and t. Then

$$\frac{\partial z}{\partial s} = \frac{\partial z}{\partial x}\frac{\partial x}{\partial s} + \frac{\partial z}{\partial y}\frac{\partial y}{\partial s}$$

$$\frac{\partial z}{\partial t} = \frac{\partial z}{\partial x}\frac{\partial x}{\partial t} + \frac{\partial z}{\partial y}\frac{\partial y}{\partial t}$$

EXAMPLE 3 If $z = e^x \sin y$, where $x = st^2$ and $y = s^2t$, find $\partial z/\partial s$ and $\partial z/\partial t$.

SOLUTION Applying Case 2 of the Chain Rule, we get

$$\frac{\partial z}{\partial s} = \frac{\partial z}{\partial x}\frac{\partial x}{\partial s} + \frac{\partial z}{\partial y}\frac{\partial y}{\partial s} = (e^x \sin y)(t^2) + (e^x \cos y)(2st)$$

$$= t^2 e^{st^2} \sin(s^2t) + 2ste^{st^2} \cos(s^2t)$$

$$\frac{\partial z}{\partial t} = \frac{\partial z}{\partial x}\frac{\partial x}{\partial t} + \frac{\partial z}{\partial y}\frac{\partial y}{\partial t} = (e^x \sin y)(2st) + (e^x \cos y)(s^2)$$

$$= 2ste^{st^2} \sin(s^2t) + s^2 e^{st^2} \cos(s^2t)$$ ■

Case 2 of the Chain Rule contains three types of variables: s and t are **independent** variables, x and y are called **intermediate** variables, and z is the **dependent** variable. Notice that Theorem 3 has one term for each intermediate variable and each of these terms resembles the one-dimensional Chain Rule in Equation 1.

To remember the Chain Rule it is helpful to draw the **tree diagram** in Figure 2. We draw branches from the dependent variable z to the intermediate variables x and y to indicate that z is a function of x and y. Then we draw branches from x and y to the independent variables s and t. On each branch we write the corresponding partial derivative. To find $\partial z/\partial s$ we find the product of the partial derivatives along each path from z to s and then add these products:

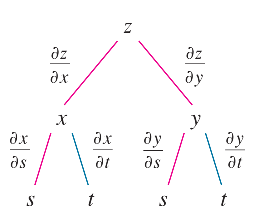


FIGURE 2

$$\frac{\partial z}{\partial s} = \frac{\partial z}{\partial x}\frac{\partial x}{\partial s} + \frac{\partial z}{\partial y}\frac{\partial y}{\partial s}$$

Similarly, we find $\partial z/\partial t$ by using the paths from z to t.

Now we consider the general situation in which a dependent variable u is a function of n intermediate variables $x_1, \ldots, x_n$, each of which is, in turn, a function of m

independent variables $t_1, \ldots, t_m$. Notice that there are n terms, one for each intermediate variable. The proof is similar to that of Case 1.

4 The Chain Rule (General Version) Suppose that u is a differentiable function of the n variables $x_1, x_2, \ldots, x_n$ and each x_j is a differentiable function of the m variables $t_1, t_2, \ldots, t_m$. Then u is a function of $t_1, t_2, \ldots, t_m$ and

$$\frac{\partial u}{\partial t_i} = \frac{\partial u}{\partial x_1}\frac{\partial x_1}{\partial t_i} + \frac{\partial u}{\partial x_2}\frac{\partial x_2}{\partial t_i} + \cdots + \frac{\partial u}{\partial x_n}\frac{\partial x_n}{\partial t_i}$$

for each $i = 1, 2, \ldots, m$.

EXAMPLE 4 Write out the Chain Rule for the case where $w = f(x, y, z, t)$ and $x = x(u, v)$, $y = y(u, v)$, $z = z(u, v)$, and $t = t(u, v)$.

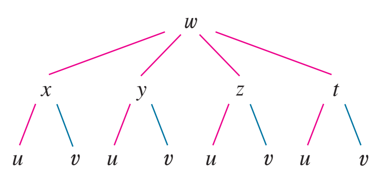


FIGURE 3

SOLUTION We apply Theorem 4 with $n = 4$ and $m = 2$. Figure 3 shows the tree diagram. Although we haven't written the derivatives on the branches, it's understood that if a branch leads from y to u, then the partial derivative for that branch is $\partial y/\partial u$. With the aid of the tree diagram we can now write the required expressions:

$$\frac{\partial w}{\partial u} = \frac{\partial w}{\partial x}\frac{\partial x}{\partial u} + \frac{\partial w}{\partial y}\frac{\partial y}{\partial u} + \frac{\partial w}{\partial z}\frac{\partial z}{\partial u} + \frac{\partial w}{\partial t}\frac{\partial t}{\partial u}$$

$$\frac{\partial w}{\partial v} = \frac{\partial w}{\partial x}\frac{\partial x}{\partial v} + \frac{\partial w}{\partial y}\frac{\partial y}{\partial v} + \frac{\partial w}{\partial z}\frac{\partial z}{\partial v} + \frac{\partial w}{\partial t}\frac{\partial t}{\partial v}$$

EXAMPLE 5 If $u = x^4y + y^2z^3$, where $x = rse^t$, $y = rs^2e^{-t}$, and $z = r^2s\sin t$, find the value of $\partial u/\partial s$ when $r = 2$, $s = 1$, $t = 0$.

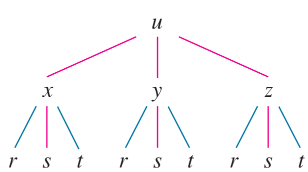


FIGURE 4

SOLUTION With the help of the tree diagram in Figure 4, we have

$$\begin{aligned}\frac{\partial u}{\partial s} &= \frac{\partial u}{\partial x}\frac{\partial x}{\partial s} + \frac{\partial u}{\partial y}\frac{\partial y}{\partial s} + \frac{\partial u}{\partial z}\frac{\partial z}{\partial s}\\ &= (4x^3y)(re^t) + (x^4 + 2yz^3)(2rse^{-t}) + (3y^2z^2)(r^2\sin t)\end{aligned}$$

When $r = 2$, $s = 1$, and $t = 0$, we have $x = 2$, $y = 2$, and $z = 0$, so

$$\frac{\partial u}{\partial s} = (64)(2) + (16)(4) + (0)(0) = 192$$

EXAMPLE 6 If $g(s, t) = f(s^2 - t^2, t^2 - s^2)$ and f is differentiable, show that g satisfies the equation

$$t\frac{\partial g}{\partial s} + s\frac{\partial g}{\partial t} = 0$$

SOLUTION Let $x = s^2 - t^2$ and $y = t^2 - s^2$. Then $g(s, t) = f(x, y)$ and the Chain Rule gives

$$\frac{\partial g}{\partial s} = \frac{\partial f}{\partial x}\frac{\partial x}{\partial s} + \frac{\partial f}{\partial y}\frac{\partial y}{\partial s} = \frac{\partial f}{\partial x}(2s) + \frac{\partial f}{\partial y}(-2s)$$

$$\frac{\partial g}{\partial t} = \frac{\partial f}{\partial x}\frac{\partial x}{\partial t} + \frac{\partial f}{\partial y}\frac{\partial y}{\partial t} = \frac{\partial f}{\partial x}(-2t) + \frac{\partial f}{\partial y}(2t)$$

Therefore

$$t\frac{\partial g}{\partial s} + s\frac{\partial g}{\partial t} = \left(2st\frac{\partial f}{\partial x} - 2st\frac{\partial f}{\partial y}\right) + \left(-2st\frac{\partial f}{\partial x} + 2st\frac{\partial f}{\partial y}\right) = 0$$

EXAMPLE 7 If $z = f(x, y)$ has continuous second-order partial derivatives and $x = r^2 + s^2$ and $y = 2rs$, find (a) $\partial z/\partial r$ and (b) $\partial^2 z/\partial r^2$.

SOLUTION

(a) The Chain Rule gives

$$\frac{\partial z}{\partial r} = \frac{\partial z}{\partial x}\frac{\partial x}{\partial r} + \frac{\partial z}{\partial y}\frac{\partial y}{\partial r} = \frac{\partial z}{\partial x}(2r) + \frac{\partial z}{\partial y}(2s)$$

(b) Applying the Product Rule to the expression in part (a), we get

$$\boxed{5} \qquad \begin{aligned}\frac{\partial^2 z}{\partial r^2} &= \frac{\partial}{\partial r}\left(2r\frac{\partial z}{\partial x} + 2s\frac{\partial z}{\partial y}\right)\\ &= 2\frac{\partial z}{\partial x} + 2r\frac{\partial}{\partial r}\left(\frac{\partial z}{\partial x}\right) + 2s\frac{\partial}{\partial r}\left(\frac{\partial z}{\partial y}\right)\end{aligned}$$

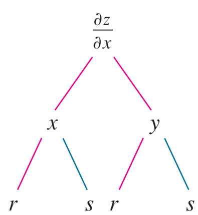


FIGURE 5

But, using the Chain Rule again (see Figure 5), we have

$$\begin{aligned}\frac{\partial}{\partial r}\left(\frac{\partial z}{\partial x}\right) &= \frac{\partial}{\partial x}\left(\frac{\partial z}{\partial x}\right)\frac{\partial x}{\partial r} + \frac{\partial}{\partial y}\left(\frac{\partial z}{\partial x}\right)\frac{\partial y}{\partial r}\\ &= \frac{\partial^2 z}{\partial x^2}(2r) + \frac{\partial^2 z}{\partial y\,\partial x}(2s)\end{aligned}$$

$$\begin{aligned}\frac{\partial}{\partial r}\left(\frac{\partial z}{\partial y}\right) &= \frac{\partial}{\partial x}\left(\frac{\partial z}{\partial y}\right)\frac{\partial x}{\partial r} + \frac{\partial}{\partial y}\left(\frac{\partial z}{\partial y}\right)\frac{\partial y}{\partial r}\\ &= \frac{\partial^2 z}{\partial x\,\partial y}(2r) + \frac{\partial^2 z}{\partial y^2}(2s)\end{aligned}$$

Putting these expressions into Equation 5 and using the equality of the mixed second-order derivatives, we obtain

$$\begin{aligned}\frac{\partial^2 z}{\partial r^2} &= 2\frac{\partial z}{\partial x} + 2r\left(2r\frac{\partial^2 z}{\partial x^2} + 2s\frac{\partial^2 z}{\partial y\,\partial x}\right) + 2s\left(2r\frac{\partial^2 z}{\partial x\,\partial y} + 2s\frac{\partial^2 z}{\partial y^2}\right)\\ &= 2\frac{\partial z}{\partial x} + 4r^2\frac{\partial^2 z}{\partial x^2} + 8rs\frac{\partial^2 z}{\partial x\,\partial y} + 4s^2\frac{\partial^2 z}{\partial y^2}\end{aligned}$$

Implicit Differentiation

The Chain Rule can be used to give a more complete description of the process of implicit differentiation that was introduced in Sections 3.6 and 11.3. We suppose that an equation of the form $F(x, y) = 0$ defines y implicitly as a differentiable function of x, that is, $y = f(x)$, where $F(x, f(x)) = 0$ for all x in the domain of f. If F is differentiable, we can apply Case 1 of the Chain Rule to differentiate both sides of the equation $F(x, y) = 0$ with respect to x. Since both x and y are functions of x, we obtain

$$\frac{\partial F}{\partial x}\frac{dx}{dx} + \frac{\partial F}{\partial y}\frac{dy}{dx} = 0$$

But $dx/dx = 1$, so if $\partial F/\partial y \neq 0$ we solve for dy/dx and obtain

$$\boxed{\frac{dy}{dx} = -\frac{\dfrac{\partial F}{\partial x}}{\dfrac{\partial F}{\partial y}} = -\frac{F_x}{F_y}} \tag{6}$$

To derive this equation we assumed that $F(x, y) = 0$ defines y implicitly as a function of x. The **Implicit Function Theorem**, proved in advanced calculus, gives conditions under which this assumption is valid. It states that if F is defined on a disk containing (a, b), where $F(a, b) = 0$, $F_y(a, b) \neq 0$, and F_x and F_y are continuous on the disk, then the equation $F(x, y) = 0$ defines y as a function of x near the point (a, b) and the derivative of this function is given by Equation 6.

EXAMPLE 8 Find y' if $x^3 + y^3 = 6xy$.

SOLUTION The given equation can be written as

$$F(x, y) = x^3 + y^3 - 6xy = 0$$

so Equation 6 gives

▲ The solution to Example 8 should be compared to the one in Example 2 in Section 3.6.

$$\frac{dy}{dx} = -\frac{F_x}{F_y} = -\frac{3x^2 - 6y}{3y^2 - 6x} = -\frac{x^2 - 2y}{y^2 - 2x}$$ ■

Now we suppose that z is given implicitly as a function $z = f(x, y)$ by an equation of the form $F(x, y, z) = 0$. This means that $F(x, y, f(x, y)) = 0$ for all (x, y) in the domain of f. If F and f are differentiable, then we can use the Chain Rule to differentiate the equation $F(x, y, z) = 0$ as follows:

$$\frac{\partial F}{\partial x}\frac{\partial x}{\partial x} + \frac{\partial F}{\partial y}\frac{\partial y}{\partial x} + \frac{\partial F}{\partial z}\frac{\partial z}{\partial x} = 0$$

But
$$\frac{\partial}{\partial x}(x) = 1 \qquad \text{and} \qquad \frac{\partial}{\partial x}(y) = 0$$

so this equation becomes

$$\frac{\partial F}{\partial x} + \frac{\partial F}{\partial z}\frac{\partial z}{\partial x} = 0$$

If $\partial F/\partial z \neq 0$, we solve for $\partial z/\partial x$ and obtain the first formula in Equations 7. The formula for $\partial z/\partial y$ is obtained in a similar manner.

$$\boxed{\frac{\partial z}{\partial x} = -\frac{\dfrac{\partial F}{\partial x}}{\dfrac{\partial F}{\partial z}} \qquad \frac{\partial z}{\partial y} = -\frac{\dfrac{\partial F}{\partial y}}{\dfrac{\partial F}{\partial z}}} \tag{7}$$

Again, a version of the **Implicit Function Theorem** gives conditions under which our assumption is valid. If F is defined within a sphere containing (a, b, c), where $F(a, b, c) = 0$, $F_z(a, b, c) \neq 0$, and F_x, F_y, and F_z are continuous inside the sphere, then the equation $F(x, y, z) = 0$ defines z as a function of x and y near the point (a, b, c) and the partial derivatives of this function are given by (7).

EXAMPLE 9 Find $\dfrac{\partial z}{\partial x}$ and $\dfrac{\partial z}{\partial y}$ if $x^3 + y^3 + z^3 + 6xyz = 1$.

SOLUTION Let $F(x, y, z) = x^3 + y^3 + z^3 + 6xyz - 1$. Then, from Equations 7, we have

▲ The solution to Example 9 should be compared to the one in Example 4 in Section 11.3.

$$\frac{\partial z}{\partial x} = -\frac{F_x}{F_z} = -\frac{3x^2 + 6yz}{3z^2 + 6xy} = -\frac{x^2 + 2yz}{z^2 + 2xy}$$

$$\frac{\partial z}{\partial y} = -\frac{F_y}{F_z} = -\frac{3y^2 + 6xz}{3z^2 + 6xy} = -\frac{y^2 + 2xz}{z^2 + 2xy}$$

11.5 Exercises

1–4 ■ Use the Chain Rule to find dz/dt or dw/dt.

1. $z = \sin x \cos y, \quad x = \pi t, \quad y = \sqrt{t}$

2. $z = x \ln(x + 2y), \quad x = \sin t, \quad y = \cos t$

3. $w = xe^{y/z}, \quad x = t^2, \quad y = 1 - t, \quad z = 1 + 2t$

4. $w = xy + yz^2, \quad x = e^t, \quad y = e^t \sin t, \quad z = e^t \cos t$

5–8 ■ Use the Chain Rule to find $\partial z/\partial s$ and $\partial z/\partial t$.

5. $z = x^2 + xy + y^2, \quad x = s + t, \quad y = st$

6. $z = x/y, \quad x = se^t, \quad y = 1 + se^{-t}$

7. $z = e^r \cos \theta, \quad r = st, \quad \theta = \sqrt{s^2 + t^2}$

8. $z = \sin \alpha \tan \beta, \quad \alpha = 3s + t, \quad \beta = s - t$

9. If $z = f(x, y)$, where $x = g(t)$, $y = h(t)$, $g(3) = 2$, $g'(3) = 5$, $h(3) = 7$, $h'(3) = -4$, $f_x(2, 7) = 6$, and $f_y(2, 7) = -8$, find dz/dt when $t = 3$.

10. Let $W(s, t) = F(u(s, t), v(s, t))$, where $u(1, 0) = 2$, $u_s(1, 0) = -2$, $u_t(1, 0) = 6$, $v(1, 0) = 3$, $v_s(1, 0) = 5$, $v_t(1, 0) = 4$, $F_u(2, 3) = -1$, and $F_v(2, 3) = 10$. Find $W_s(1, 0)$ and $W_t(1, 0)$.

11–14 ■ Use a tree diagram to write out the Chain Rule for the given case. Assume all functions are differentiable.

11. $u = f(x, y)$, where $x = x(r, s, t)$, $y = y(r, s, t)$

12. $w = f(x, y, z)$, where $x = x(t, u)$, $y = y(t, u)$, $z = z(t, u)$

13. $v = f(p, q, r)$,
where $p = p(x, y, z)$, $q = q(x, y, z)$, $r = r(x, y, z)$

14. $u = f(s, t)$, where $s = s(w, x, y, z)$, $t = t(w, x, y, z)$

15–19 ■ Use the Chain Rule to find the indicated partial derivatives.

15. $w = x^2 + y^2 + z^2, \quad x = st, \quad y = s \cos t, \quad z = s \sin t;$
$\dfrac{\partial w}{\partial s}, \dfrac{\partial w}{\partial t}$ when $s = 1, t = 0$

16. $u = xy + yz + zx, \quad x = st, \quad y = e^{st}, \quad z = t^2;$
$\dfrac{\partial u}{\partial s}, \dfrac{\partial u}{\partial t}$ when $s = 0, t = 1$

17. $z = y^2 \tan x, \quad x = t^2uv, \quad y = u + tv^2;$
$\dfrac{\partial z}{\partial t}, \dfrac{\partial z}{\partial u}, \dfrac{\partial z}{\partial v}$ when $t = 2, u = 1, v = 0$

18. $z = \dfrac{x}{y}, \quad x = re^{st}, \quad y = rse^t;$
$\dfrac{\partial z}{\partial r}, \dfrac{\partial z}{\partial s}, \dfrac{\partial z}{\partial t}$ when $r = 1, s = 2, t = 0$

19. $u = \dfrac{x + y}{y + z}, \quad x = p + r + t, \quad y = p - r + t,$
$z = p + r - t;$
$\dfrac{\partial u}{\partial p}, \dfrac{\partial u}{\partial r}, \dfrac{\partial u}{\partial t}$

20–22 ■ Use Equation 6 to find dy/dx.

20. $y^5 + x^2y^3 = 1 + ye^{x^2}$

21. $\cos(x - y) = xe^y$

22. $\sin x + \cos y = \sin x \cos y$

23–26 ■ Use Equations 7 to find $\partial z/\partial x$ and $\partial z/\partial y$.

23. $xy^2 + yz^2 + zx^2 = 3$

24. $xyz = \cos(x + y + z)$

25. $xe^y + yz + ze^x = 0$

26. $\ln(x + yz) = 1 + xy^2z^3$

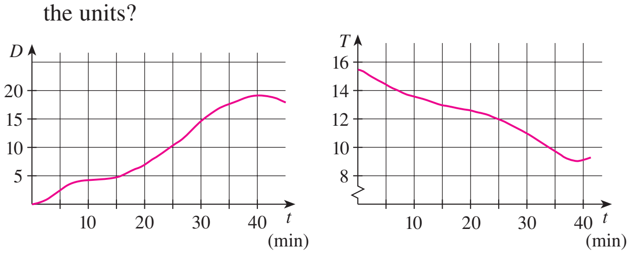
27. The temperature at a point (x, y) is $T(x, y)$, measured in degrees Celsius. A bug crawls so that its position after t seconds is given by $x = \sqrt{1 + t}$, $y = 2 + \frac{1}{3}t$, where x and y are measured in centimeters. The temperature function satisfies $T_x(2, 3) = 4$ and $T_y(2, 3) = 3$. How fast is the temperature rising on the bug's path after 3 seconds?

28. Wheat production in a given year, W, depends on the average temperature T and the annual rainfall R. Scientists estimate that the average temperature is rising at a rate of 0.15 °C/year and rainfall is decreasing at a rate of 0.1 cm/year. They also estimate that, at current production levels, $\partial W/\partial T = -2$ and $\partial W/\partial R = 8$.
(a) What is the significance of the signs of these partial derivatives?
(b) Estimate the current rate of change of wheat production, dW/dt.

29. The speed of sound traveling through ocean water with salinity 35 parts per thousand has been modeled by the equation

$$C = 1449.2 + 4.6T - 0.055T^2 + 0.00029T^3 + 0.016D$$

where C is the speed of sound (in meters per second), T is the temperature (in degrees Celsius), and D is the depth below the ocean surface (in meters). A scuba diver began a leisurely dive into the ocean water; the diver's depth and surrounding water temperature over time are recorded in the following graphs. Estimate the rate of change (with respect to time) of the speed of sound through the ocean water experienced by the diver 20 minutes into the dive. What are the units?



30. The radius of a right circular cone is increasing at a rate of 1.8 in/s while its height is decreasing at a rate of 2.5 in/s. At what rate is the volume of the cone changing when the radius is 120 in. and the height is 140 in.?

31. The length ℓ, width w, and height h of a box change with time. At a certain instant the dimensions are $\ell = 1$ m and $w = h = 2$ m, and ℓ and w are increasing at a rate of 2 m/s while h is decreasing at a rate of 3 m/s. At that instant find the rates at which the following quantities are changing.
(a) The volume
(b) The surface area
(c) The length of a diagonal

32. The voltage V in a simple electrical circuit is slowly decreasing as the battery wears out. The resistance R is slowly increasing as the resistor heats up. Use Ohm's Law, $V = IR$, to find how the current I is changing at the moment when $R = 400\ \Omega$, $I = 0.08$ A, $dV/dt = -0.01$ V/s, and $dR/dt = 0.03\ \Omega$/s.

33. The pressure of 1 mole of an ideal gas is increasing at a rate of 0.05 kPa/s and the temperature is increasing at a rate of 0.15 K/s. Use the equation in Example 2 to find the rate of change of the volume when the pressure is 20 kPa and the temperature is 320 K.

34. Car A is traveling north on Highway 16 and Car B is traveling west on Highway 83. Each car is approaching the intersection of these highways. At a certain moment, car A is 0.3 km from the intersection and traveling at 90 km/h while car B is 0.4 km from the intersection and traveling at 80 km/h. How fast is the distance between the cars changing at that moment?

35–38 ■ Assume that all the given functions are differentiable.

35. If $z = f(x, y)$, where $x = r\cos\theta$ and $y = r\sin\theta$, (a) find $\partial z/\partial r$ and $\partial z/\partial\theta$ and (b) show that

$$\left(\frac{\partial z}{\partial x}\right)^2 + \left(\frac{\partial z}{\partial y}\right)^2 = \left(\frac{\partial z}{\partial r}\right)^2 + \frac{1}{r^2}\left(\frac{\partial z}{\partial \theta}\right)^2$$

36. If $u = f(x, y)$, where $x = e^s\cos t$ and $y = e^s\sin t$, show that

$$\left(\frac{\partial u}{\partial x}\right)^2 + \left(\frac{\partial u}{\partial y}\right)^2 = e^{-2s}\left[\left(\frac{\partial u}{\partial s}\right)^2 + \left(\frac{\partial u}{\partial t}\right)^2\right]$$

37. If $z = f(x - y)$, show that $\dfrac{\partial z}{\partial x} + \dfrac{\partial z}{\partial y} = 0$.

38. If $z = f(x, y)$, where $x = s + t$ and $y = s - t$, show that

$$\left(\frac{\partial z}{\partial x}\right)^2 - \left(\frac{\partial z}{\partial y}\right)^2 = \frac{\partial z}{\partial s}\frac{\partial z}{\partial t}$$

39–44 ■ Assume that all the given functions have continuous second-order partial derivatives.

39. Show that any function of the form

$$z = f(x + at) + g(x - at)$$

is a solution of the wave equation

$$\frac{\partial^2 z}{\partial t^2} = a^2\frac{\partial^2 z}{\partial x^2}$$

[*Hint:* Let $u = x + at$, $v = x - at$.]

40. If $u = f(x, y)$, where $x = e^s \cos t$ and $y = e^s \sin t$, show that

$$\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = e^{-2s}\left[\frac{\partial^2 u}{\partial s^2} + \frac{\partial^2 u}{\partial t^2}\right]$$

41. If $z = f(x, y)$, where $x = r^2 + s^2$, $y = 2rs$, find $\partial^2 z/\partial r\,\partial s$. (Compare with Example 7.)

42. If $z = f(x, y)$, where $x = r\cos\theta$, $y = r\sin\theta$, find (a) $\partial z/\partial r$, (b) $\partial z/\partial\theta$, and (c) $\partial^2 z/\partial r\,\partial\theta$.

43. If $z = f(x, y)$, where $x = r\cos\theta$, $y = r\sin\theta$, show that

$$\frac{\partial^2 z}{\partial x^2} + \frac{\partial^2 z}{\partial y^2} = \frac{\partial^2 z}{\partial r^2} + \frac{1}{r^2}\frac{\partial^2 z}{\partial\theta^2} + \frac{1}{r}\frac{\partial z}{\partial r}$$

44. Suppose $z = f(x, y)$, where $x = g(s, t)$ and $y = h(s, t)$.
(a) Show that

$$\frac{\partial^2 z}{\partial t^2} = \frac{\partial^2 z}{\partial x^2}\left(\frac{\partial x}{\partial t}\right)^2 + 2\frac{\partial^2 z}{\partial x\,\partial y}\frac{\partial x}{\partial t}\frac{\partial y}{\partial t} + \frac{\partial^2 z}{\partial y^2}\left(\frac{\partial y}{\partial t}\right)^2 + \frac{\partial z}{\partial x}\frac{\partial^2 x}{\partial t^2} + \frac{\partial z}{\partial y}\frac{\partial^2 y}{\partial t^2}$$

(b) Find a similar formula for $\partial^2 z/\partial s\,\partial t$.

45. Suppose that the equation $F(x, y, z) = 0$ implicitly defines each of the three variables x, y, and z as functions of the other two: $z = f(x, y)$, $y = g(x, z)$, $x = h(y, z)$. If F is differentiable and F_x, F_y, and F_z are all nonzero, show that

$$\frac{\partial z}{\partial x}\frac{\partial x}{\partial y}\frac{\partial y}{\partial z} = -1$$

11.6 Directional Derivatives and the Gradient Vector

The weather map in Figure 1 shows a contour map of the temperature function $T(x, y)$ for the states of California and Nevada at 3:00 P.M. on October 10, 1997. The level curves, or isothermals, join locations with the same temperature. The partial derivative T_x at a location such as Reno is the rate of change of temperature with respect to distance if we travel east from Reno; T_y is the rate of change of temperature if we travel north. But what if we want to know the rate of change of temperature when we travel southeast (toward Las Vegas), or in some other direction? In this section we introduce a type of derivative, called a *directional derivative,* that enables us to find the rate of change of a function of two or more variables in any direction.

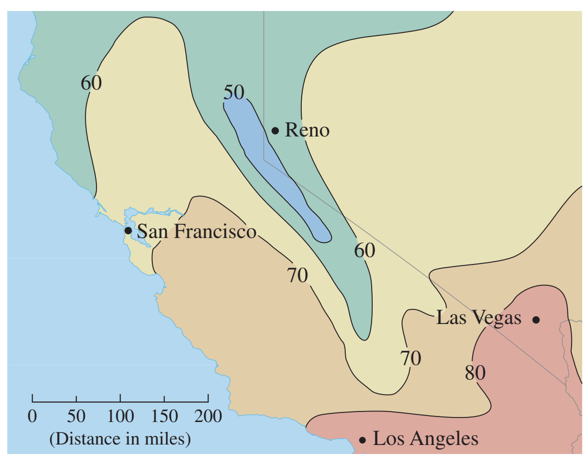


FIGURE 1

Directional Derivatives

Recall that if $z = f(x, y)$, then the partial derivatives f_x and f_y are defined as

1

$$f_x(x_0, y_0) = \lim_{h\to 0}\frac{f(x_0 + h, y_0) - f(x_0, y_0)}{h}$$

$$f_y(x_0, y_0) = \lim_{h\to 0}\frac{f(x_0, y_0 + h) - f(x_0, y_0)}{h}$$

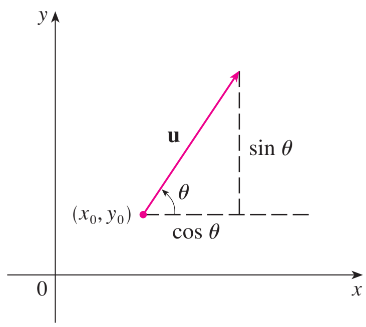


FIGURE 2
A unit vector $\mathbf{u} = \langle a, b \rangle = \langle \cos\theta, \sin\theta \rangle$

and represent the rates of change of z in the x- and y-directions, that is, in the directions of the unit vectors $\mathbf{i}$ and $\mathbf{j}$.

Suppose that we now wish to find the rate of change of z at (x_0, y_0) in the direction of an arbitrary unit vector $\mathbf{u} = \langle a, b \rangle$. (See Figure 2.) To do this we consider the surface S with equation $z = f(x, y)$ (the graph of f) and we let $z_0 = f(x_0, y_0)$. Then the point $P(x_0, y_0, z_0)$ lies on S. The vertical plane that passes through P in the direction of $\mathbf{u}$ intersects S in a curve C. (See Figure 3.) The slope of the tangent line T to C at the point P is the rate of change of z in the direction of $\mathbf{u}$.

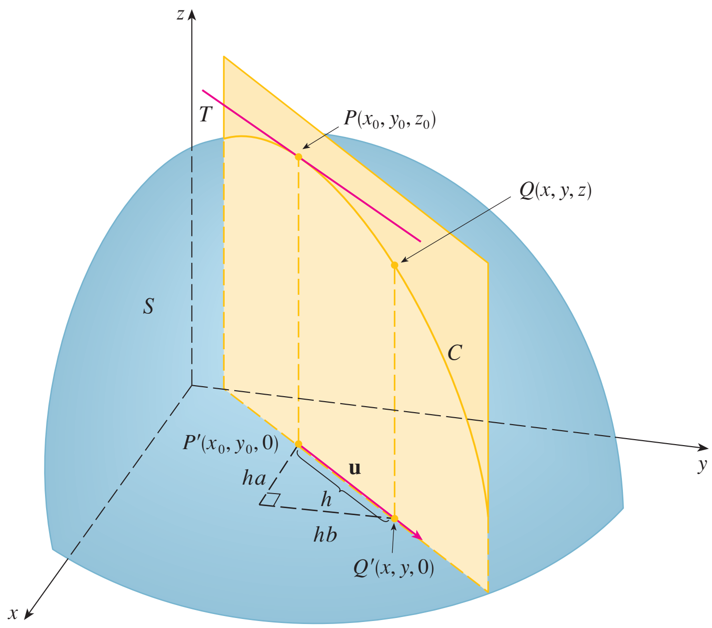


FIGURE 3

If $Q(x, y, z)$ is another point on C and P', Q' are the projections of P, Q on the xy-plane, then the vector $\overrightarrow{P'Q'}$ is parallel to $\mathbf{u}$ and so

$$\overrightarrow{P'Q'} = h\mathbf{u} = \langle ha, hb \rangle$$

for some scalar h. Therefore, $x - x_0 = ha$, $y - y_0 = hb$, so $x = x_0 + ha$, $y = y_0 + hb$, and

$$\frac{\Delta z}{h} = \frac{z - z_0}{h} = \frac{f(x_0 + ha, y_0 + hb) - f(x_0, y_0)}{h}$$

If we take the limit as $h \to 0$, we obtain the rate of change of z (with respect to distance) in the direction of $\mathbf{u}$, which is called the directional derivative of f in the direction of $\mathbf{u}$.

2 Definition The **directional derivative** of f at (x_0, y_0) in the direction of a unit vector $\mathbf{u} = \langle a, b \rangle$ is

$$D_{\mathbf{u}} f(x_0, y_0) = \lim_{h \to 0} \frac{f(x_0 + ha, y_0 + hb) - f(x_0, y_0)}{h}$$

if this limit exists.

By comparing Definition 2 with Equations 1, we see that if $\mathbf{u} = \mathbf{i} = \langle 1, 0 \rangle$, then $D_{\mathbf{i}} f = f_x$ and if $\mathbf{u} = \mathbf{j} = \langle 0, 1 \rangle$, then $D_{\mathbf{j}} f = f_y$. In other words, the partial derivatives of f with respect to x and y are just special cases of the directional derivative.

EXAMPLE 1 Use the weather map in Figure 1 to estimate the value of the directional derivative of the temperature function at Reno in the southeasterly direction.

SOLUTION The unit vector directed toward the southeast is $\mathbf{u} = (\mathbf{i} - \mathbf{j})/\sqrt{2}$, but we won't need to use this expression. We start by drawing a line through Reno toward the southeast. (See Figure 4.)

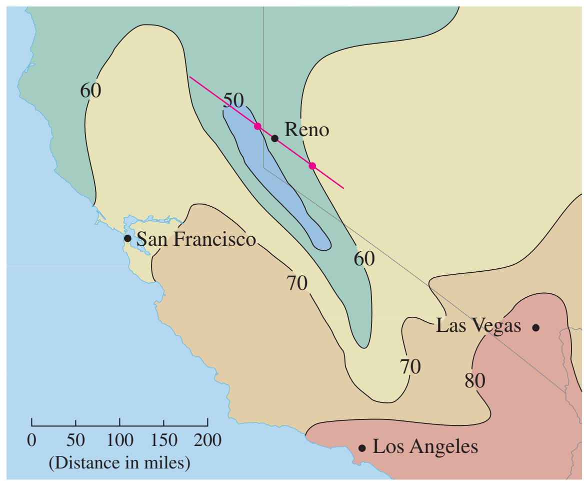


FIGURE 4

We approximate the directional derivative $D_{\mathbf{u}} T$ by the average rate of change of the temperature between the points where this line intersects the isothermals $T = 50$ and $T = 60$. The temperature at the point southeast of Reno is $T = 60$ °F and the temperature at the point northwest of Reno is $T = 50$ °F. The distance between these points looks to be about 75 miles. So the rate of change of the temperature in the southeasterly direction is

$$D_{\mathbf{u}} T \approx \frac{60 - 50}{75} = \frac{10}{75} \approx 0.13 \text{ °F/mi}$$

When we compute the directional derivative of a function defined by a formula, we generally use the following theorem.

3 Theorem If f is a differentiable function of x and y, then f has a directional derivative in the direction of any unit vector $\mathbf{u} = \langle a, b \rangle$ and

$$D_{\mathbf{u}} f(x, y) = f_x(x, y)a + f_y(x, y)b$$

Proof If we define a function g of the single variable h by

$$g(h) = f(x_0 + ha, y_0 + hb)$$

then by the definition of a derivative we have

4 $$g'(0) = \lim_{h \to 0} \frac{g(h) - g(0)}{h} = \lim_{h \to 0} \frac{f(x_0 + ha, y_0 + hb) - f(x_0, y_0)}{h}$$
$$= D_{\mathbf{u}} f(x_0, y_0)$$

On the other hand, we can write $g(h) = f(x, y)$, where $x = x_0 + ha$, $y = y_0 + hb$, so the Chain Rule (Theorem 11.5.2) gives

$$g'(h) = \frac{\partial f}{\partial x}\frac{dx}{dh} + \frac{\partial f}{\partial y}\frac{dy}{dh} = f_x(x, y)a + f_y(x, y)b$$

If we now put $h = 0$, then $x = x_0$, $y = y_0$, and

5 $$g'(0) = f_x(x_0, y_0)a + f_y(x_0, y_0)b$$

Comparing Equations 4 and 5, we see that

$$D_{\mathbf{u}} f(x_0, y_0) = f_x(x_0, y_0)a + f_y(x_0, y_0)b$$ ■

If the unit vector $\mathbf{u}$ makes an angle θ with the positive x-axis (as in Figure 2), then we can write $\mathbf{u} = \langle \cos\theta, \sin\theta \rangle$ and the formula in Theorem 3 becomes

6 $$D_{\mathbf{u}} f(x, y) = f_x(x, y)\cos\theta + f_y(x, y)\sin\theta$$

▲ The directional derivative $D_{\mathbf{u}} f(1, 2)$ in Example 2 represents the rate of change of z in the direction of $\mathbf{u}$. This is the slope of the tangent line to the curve of intersection of the surface $z = x^3 - 3xy + 4y^2$ and the vertical plane through $(1, 2, 0)$ in the direction of $\mathbf{u}$ shown in Figure 5.

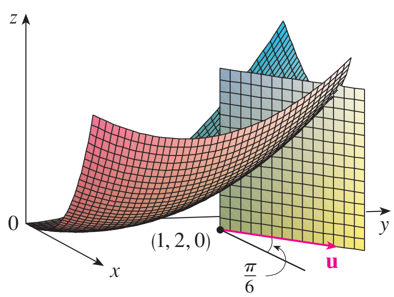


FIGURE 5

EXAMPLE 2 Find the directional derivative $D_{\mathbf{u}} f(x, y)$ if

$$f(x, y) = x^3 - 3xy + 4y^2$$

and $\mathbf{u}$ is the unit vector given by angle $\theta = \pi/6$. What is $D_{\mathbf{u}} f(1, 2)$?

SOLUTION Formula 6 gives

$$D_{\mathbf{u}} f(x, y) = f_x(x, y)\cos\frac{\pi}{6} + f_y(x, y)\sin\frac{\pi}{6}$$
$$= (3x^2 - 3y)\frac{\sqrt{3}}{2} + (-3x + 8y)\tfrac{1}{2}$$
$$= \tfrac{1}{2}\left[3\sqrt{3}x^2 - 3x + \left(8 - 3\sqrt{3}\right)y\right]$$

Therefore

$$D_{\mathbf{u}} f(1, 2) = \tfrac{1}{2}\left[3\sqrt{3}(1)^2 - 3(1) + \left(8 - 3\sqrt{3}\right)(2)\right] = \frac{13 - 3\sqrt{3}}{2}$$ ■

The Gradient Vector

Notice from Theorem 3 that the directional derivative can be written as the dot product of two vectors:

7 $$D_{\mathbf{u}} f(x, y) = f_x(x, y)a + f_y(x, y)b$$
$$= \langle f_x(x, y), f_y(x, y) \rangle \cdot \langle a, b \rangle$$
$$= \langle f_x(x, y), f_y(x, y) \rangle \cdot \mathbf{u}$$

The first vector in this dot product occurs not only in computing directional derivatives but in many other contexts as well. So we give it a special name (the *gradient* of f) and a special notation (**grad** f or ∇f, which is read "del f").

8 Definition If f is a function of two variables x and y, then the **gradient** of f is the vector function ∇f defined by

$$\nabla f(x, y) = \langle f_x(x, y), f_y(x, y) \rangle = \frac{\partial f}{\partial x}\,\mathbf{i} + \frac{\partial f}{\partial y}\,\mathbf{j}$$

EXAMPLE 3 If $f(x, y) = \sin x + e^{xy}$, then

$$\nabla f(x, y) = \langle f_x, f_y \rangle = \langle \cos x + ye^{xy}, xe^{xy} \rangle$$

and $$\nabla f(0, 1) = \langle 2, 0 \rangle$$ ■

With this notation for the gradient vector, we can rewrite the expression (7) for the directional derivative as

9
$$\boxed{D_{\mathbf{u}} f(x, y) = \nabla f(x, y) \cdot \mathbf{u}}$$

This expresses the directional derivative in the direction of **u** as the scalar projection of the gradient vector onto **u**.

▲ The gradient vector $\nabla f(2, -1)$ in Example 4 is shown in Figure 6 with initial point $(2, -1)$. Also shown is the vector $\mathbf{v}$ that gives the direction of the directional derivative. Both of these vectors are superimposed on a contour plot of the graph of f.

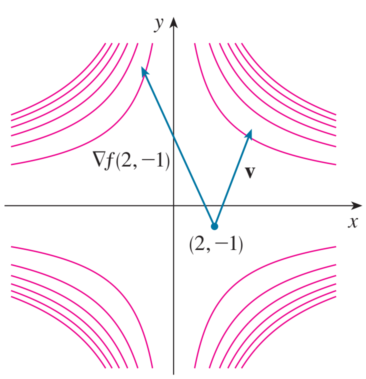


FIGURE 6

EXAMPLE 4 Find the directional derivative of the function $f(x, y) = x^2y^3 - 4y$ at the point $(2, -1)$ in the direction of the vector $\mathbf{v} = 2\mathbf{i} + 5\mathbf{j}$.

SOLUTION We first compute the gradient vector at $(2, -1)$:

$$\nabla f(x, y) = 2xy^3\,\mathbf{i} + (3x^2y^2 - 4)\,\mathbf{j}$$
$$\nabla f(2, -1) = -4\,\mathbf{i} + 8\,\mathbf{j}$$

Note that $\mathbf{v}$ is not a unit vector, but since $|\mathbf{v}| = \sqrt{29}$, the unit vector in the direction of $\mathbf{v}$ is

$$\mathbf{u} = \frac{\mathbf{v}}{|\mathbf{v}|} = \frac{2}{\sqrt{29}}\,\mathbf{i} + \frac{5}{\sqrt{29}}\,\mathbf{j}$$

Therefore, by Equation 9, we have

$$D_{\mathbf{u}} f(2, -1) = \nabla f(2, -1) \cdot \mathbf{u} = (-4\,\mathbf{i} + 8\,\mathbf{j}) \cdot \left(\frac{2}{\sqrt{29}}\,\mathbf{i} + \frac{5}{\sqrt{29}}\,\mathbf{j} \right)$$

$$= \frac{-4 \cdot 2 + 8 \cdot 5}{\sqrt{29}} = \frac{32}{\sqrt{29}}$$ ■

Functions of Three Variables

For functions of three variables we can define directional derivatives in a similar manner. Again $D_{\mathbf{u}} f(x, y, z)$ can be interpreted as the rate of change of the function in the direction of a unit vector **u**.

10 Definition The **directional derivative** of f at (x_0, y_0, z_0) in the direction of a unit vector $\mathbf{u} = \langle a, b, c \rangle$ is

$$D_{\mathbf{u}} f(x_0, y_0, z_0) = \lim_{h \to 0} \frac{f(x_0 + ha, y_0 + hb, z_0 + hc) - f(x_0, y_0, z_0)}{h}$$

if this limit exists.

If we use vector notation, then we can write both definitions (2 and 10) of the directional derivative in the compact form

11
$$\boxed{D_{\mathbf{u}} f(\mathbf{x}_0) = \lim_{h \to 0} \frac{f(\mathbf{x}_0 + h\mathbf{u}) - f(\mathbf{x}_0)}{h}}$$

where $\mathbf{x}_0 = \langle x_0, y_0 \rangle$ if $n = 2$ and $\mathbf{x}_0 = \langle x_0, y_0, z_0 \rangle$ if $n = 3$. This is reasonable since the vector equation of the line through $\mathbf{x}_0$ in the direction of the vector $\mathbf{u}$ is given by $\mathbf{x} = \mathbf{x}_0 + t\mathbf{u}$ (Equation 9.5.1) and so $f(\mathbf{x}_0 + h\mathbf{u})$ represents the value of f at a point on this line.

If $f(x, y, z)$ is differentiable and $\mathbf{u} = \langle a, b, c \rangle$, then the same method that was used to prove Theorem 3 can be used to show that

12
$$D_{\mathbf{u}} f(x, y, z) = f_x(x, y, z)a + f_y(x, y, z)b + f_z(x, y, z)c$$

For a function f of three variables, the **gradient vector**, denoted by ∇f or **grad** f, is

$$\nabla f(x, y, z) = \langle f_x(x, y, z), f_y(x, y, z), f_z(x, y, z) \rangle$$

or, for short,

13
$$\boxed{\nabla f = \langle f_x, f_y, f_z \rangle = \frac{\partial f}{\partial x}\mathbf{i} + \frac{\partial f}{\partial y}\mathbf{j} + \frac{\partial f}{\partial z}\mathbf{k}}$$

Then, just as with functions of two variables, Formula 12 for the directional derivative can be rewritten as

14
$$\boxed{D_{\mathbf{u}} f(x, y, z) = \nabla f(x, y, z) \cdot \mathbf{u}}$$

EXAMPLE 5 If $f(x, y, z) = x \sin yz$, (a) find the gradient of f and (b) find the directional derivative of f at $(1, 3, 0)$ in the direction of $\mathbf{v} = \mathbf{i} + 2\mathbf{j} - \mathbf{k}$.

SOLUTION

(a) The gradient of f is

$$\begin{aligned}\nabla f(x, y, z) &= \langle f_x(x, y, z), f_y(x, y, z), f_z(x, y, z) \rangle \\ &= \langle \sin yz, xz \cos yz, xy \cos yz \rangle\end{aligned}$$

(b) At (1, 3, 0) we have $\nabla f(1, 3, 0) = \langle 0, 0, 3 \rangle$. The unit vector in the direction of $\mathbf{v} = \mathbf{i} + 2\mathbf{j} - \mathbf{k}$ is

$$\mathbf{u} = \frac{1}{\sqrt{6}}\,\mathbf{i} + \frac{2}{\sqrt{6}}\,\mathbf{j} - \frac{1}{\sqrt{6}}\,\mathbf{k}$$

Therefore, Equation 14 gives

$$\begin{aligned} D_{\mathbf{u}} f(1, 3, 0) &= \nabla f(1, 3, 0) \cdot \mathbf{u} \\ &= 3\mathbf{k} \cdot \left(\frac{1}{\sqrt{6}}\,\mathbf{i} + \frac{2}{\sqrt{6}}\,\mathbf{j} - \frac{1}{\sqrt{6}}\,\mathbf{k} \right) \\ &= 3\left(-\frac{1}{\sqrt{6}} \right) = -\sqrt{\frac{3}{2}} \end{aligned}$$

Maximizing the Directional Derivative

Suppose we have a function f of two or three variables and we consider all possible directional derivatives of f at a given point. These give the rates of change of f in all possible directions. We can then ask the questions: In which of these directions does f change fastest and what is the maximum rate of change? The answers are provided by the following theorem.

15 Theorem Suppose f is a differentiable function of two or three variables. The maximum value of the directional derivative $D_{\mathbf{u}} f(\mathbf{x})$ is $|\nabla f(\mathbf{x})|$ and it occurs when $\mathbf{u}$ has the same direction as the gradient vector $\nabla f(\mathbf{x})$.

Proof From Equation 9 or 14 we have

$$D_{\mathbf{u}} f = \nabla f \cdot \mathbf{u} = |\nabla f|\,|\mathbf{u}| \cos\theta = |\nabla f| \cos\theta$$

where θ is the angle between ∇f and $\mathbf{u}$. The maximum value of $\cos\theta$ is 1 and this occurs when $\theta = 0$. Therefore, the maximum value of $D_{\mathbf{u}} f$ is $|\nabla f|$ and it occurs when $\theta = 0$, that is, when $\mathbf{u}$ has the same direction as ∇f.

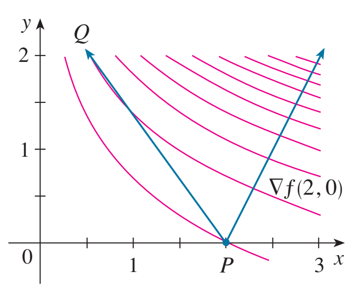


FIGURE 7

▲ At (2, 0) the function in Example 6 increases fastest in the direction of the gradient vector $\nabla f(2, 0) = \langle 1, 2 \rangle$. Notice from Figure 7 that this vector appears to be perpendicular to the level curve through (2, 0). Figure 8 shows the graph of f and the gradient vector.

EXAMPLE 6

(a) If $f(x, y) = xe^{y}$, find the rate of change of f at the point $P(2, 0)$ in the direction from P to $Q(\frac{1}{2}, 2)$.

(b) In what direction does f have the maximum rate of change? What is this maximum rate of change?

SOLUTION

(a) We first compute the gradient vector:

$$\nabla f(x, y) = \langle f_x, f_y \rangle = \langle e^{y}, xe^{y} \rangle$$

$$\nabla f(2, 0) = \langle 1, 2 \rangle$$

The unit vector in the direction of $\overrightarrow{PQ} = \langle -1.5, 2 \rangle$ is $\mathbf{u} = \langle -\frac{3}{5}, \frac{4}{5} \rangle$, so the rate of change of f in the direction from P to Q is

$$\begin{aligned} D_{\mathbf{u}} f(2, 0) &= \nabla f(2, 0) \cdot \mathbf{u} = \langle 1, 2 \rangle \cdot \langle -\tfrac{3}{5}, \tfrac{4}{5} \rangle \\ &= 1\left(-\tfrac{3}{5}\right) + 2\left(\tfrac{4}{5}\right) = 1 \end{aligned}$$

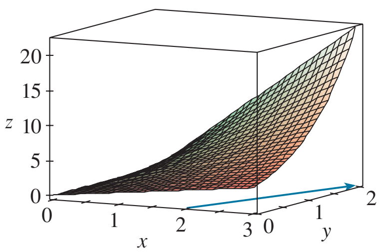


FIGURE 8

(b) According to Theorem 15, f increases fastest in the direction of the gradient vector $\nabla f(2, 0) = \langle 1, 2 \rangle$. The maximum rate of change is

$$|\nabla f(2, 0)| = |\langle 1, 2 \rangle| = \sqrt{5}$$

EXAMPLE 7 Suppose that the temperature at a point (x, y, z) in space is given by $T(x, y, z) = 80/(1 + x^2 + 2y^2 + 3z^2)$, where T is measured in degrees Celsius and x, y, z in meters. In which direction does the temperature increase fastest at the point $(1, 1, -2)$? What is the maximum rate of increase?

SOLUTION The gradient of T is

$$\begin{aligned}\nabla T &= \frac{\partial T}{\partial x}\mathbf{i} + \frac{\partial T}{\partial y}\mathbf{j} + \frac{\partial T}{\partial z}\mathbf{k} \\ &= -\frac{160x}{(1 + x^2 + 2y^2 + 3z^2)^2}\mathbf{i} - \frac{320y}{(1 + x^2 + 2y^2 + 3z^2)^2}\mathbf{j} - \frac{480z}{(1 + x^2 + 2y^2 + 3z^2)^2}\mathbf{k} \\ &= \frac{160}{(1 + x^2 + 2y^2 + 3z^2)^2}(-x\,\mathbf{i} - 2y\,\mathbf{j} - 3z\,\mathbf{k})\end{aligned}$$

At the point $(1, 1, -2)$ the gradient vector is

$$\nabla T(1, 1, -2) = \tfrac{160}{256}(-\mathbf{i} - 2\,\mathbf{j} + 6\,\mathbf{k}) = \tfrac{5}{8}(-\mathbf{i} - 2\,\mathbf{j} + 6\,\mathbf{k})$$

By Theorem 15 the temperature increases fastest in the direction of the gradient vector $\nabla T(1, 1, -2) = \frac{5}{8}(-\mathbf{i} - 2\,\mathbf{j} + 6\,\mathbf{k})$ or, equivalently, in the direction of $-\mathbf{i} - 2\,\mathbf{j} + 6\,\mathbf{k}$ or the unit vector $(-\mathbf{i} - 2\,\mathbf{j} + 6\,\mathbf{k})/\sqrt{41}$. The maximum rate of increase is the length of the gradient vector:

$$|\nabla T(1, 1, -2)| = \tfrac{5}{8}|-\mathbf{i} - 2\,\mathbf{j} + 6\,\mathbf{k}| = \frac{5\sqrt{41}}{8}$$

Therefore, the maximum rate of increase of temperature is $5\sqrt{41}/8 \approx 4\ °\text{C/m}$.

Tangent Planes to Level Surfaces

Suppose S is a surface with equation $F(x, y, z) = k$, that is, it is a level surface of a function F of three variables, and let $P(x_0, y_0, z_0)$ be a point on S. Let C be any curve that lies on the surface S and passes through the point P. Recall from Section 10.1 that the curve C is described by a continuous vector function $\mathbf{r}(t) = \langle x(t), y(t), z(t) \rangle$. Let t_0 be the parameter value corresponding to P; that is, $\mathbf{r}(t_0) = \langle x_0, y_0, z_0 \rangle$. Since C lies on S, any point $(x(t), y(t), z(t))$ must satisfy the equation of S, that is,

$$\boxed{16} \qquad F(x(t), y(t), z(t)) = k$$

If x, y, and z are differentiable functions of t and F is also differentiable, then we can use the Chain Rule to differentiate both sides of Equation 16 as follows:

$$\boxed{17} \qquad \frac{\partial F}{\partial x}\frac{dx}{dt} + \frac{\partial F}{\partial y}\frac{dy}{dt} + \frac{\partial F}{\partial z}\frac{dz}{dt} = 0$$

But, since $\nabla F = \langle F_x, F_y, F_z \rangle$ and $\mathbf{r}'(t) = \langle x'(t), y'(t), z'(t) \rangle$, Equation 17 can be written in terms of a dot product as

$$\nabla F \cdot \mathbf{r}'(t) = 0$$

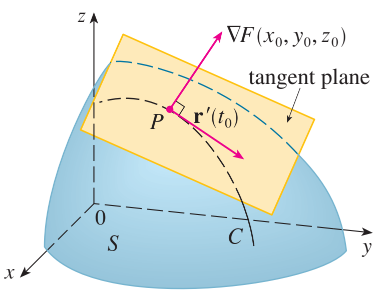


FIGURE 9

In particular, when $t = t_0$ we have $\mathbf{r}(t_0) = \langle x_0, y_0, z_0 \rangle$, so

18
$$\nabla F(x_0, y_0, z_0) \cdot \mathbf{r}'(t_0) = 0$$

Equation 18 says that *the gradient vector at* P, $\nabla F(x_0, y_0, z_0)$, *is perpendicular to the tangent vector* $\mathbf{r}'(t_0)$ *to any curve* C *on* S *that passes through* P. (See Figure 9.) If $\nabla F(x_0, y_0, z_0) \neq \mathbf{0}$, it is therefore natural to define the **tangent plane to the level surface** $F(x, y, z) = k$ **at** $P(x_0, y_0, z_0)$ as the plane that passes through P and has normal vector $\nabla F(x_0, y_0, z_0)$. Using the standard equation of a plane (Equation 9.5.6), we can write the equation of this tangent plane as

19
$$F_x(x_0, y_0, z_0)(x - x_0) + F_y(x_0, y_0, z_0)(y - y_0) + F_z(x_0, y_0, z_0)(z - z_0) = 0$$

The **normal line** to S at P is the line passing through P and perpendicular to the tangent plane. The direction of the normal line is therefore given by the gradient vector $\nabla F(x_0, y_0, z_0)$ and so, by Equation 9.5.3, its symmetric equations are

20
$$\frac{x - x_0}{F_x(x_0, y_0, z_0)} = \frac{y - y_0}{F_y(x_0, y_0, z_0)} = \frac{z - z_0}{F_z(x_0, y_0, z_0)}$$

In the special case in which the equation of a surface S is of the form $z = f(x, y)$ (that is, S is the graph of a function f of two variables), we can rewrite the equation as

$$F(x, y, z) = f(x, y) - z = 0$$

and regard S as a level surface (with $k = 0$) of F. Then

$$F_x(x_0, y_0, z_0) = f_x(x_0, y_0)$$

$$F_y(x_0, y_0, z_0) = f_y(x_0, y_0)$$

$$F_z(x_0, y_0, z_0) = -1$$

so Equation 19 becomes

$$f_x(x_0, y_0)(x - x_0) + f_y(x_0, y_0)(y - y_0) - (z - z_0) = 0$$

which is equivalent to Equation 11.4.2. Thus, our new, more general, definition of a tangent plane is consistent with the definition that was given for the special case of Section 11.4.

EXAMPLE 8 Find the equations of the tangent plane and normal line at the point $(-2, 1, -3)$ to the ellipsoid

$$\frac{x^2}{4} + y^2 + \frac{z^2}{9} = 3$$

SOLUTION The ellipsoid is the level surface (with $k = 3$) of the function

$$F(x, y, z) = \frac{x^2}{4} + y^2 + \frac{z^2}{9}$$

▲ Figure 10 shows the ellipsoid, tangent plane, and normal line in Example 8.

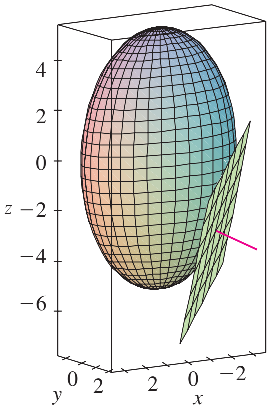


FIGURE 10

Therefore, we have

$$F_x(x, y, z) = \frac{x}{2} \qquad F_y(x, y, z) = 2y \qquad F_z(x, y, z) = \frac{2z}{9}$$

$$F_x(-2, 1, -3) = -1 \qquad F_y(-2, 1, -3) = 2 \qquad F_z(-2, 1, -3) = -\tfrac{2}{3}$$

Then Equation 19 gives the equation of the tangent plane at $(-2, 1, -3)$ as

$$-1(x + 2) + 2(y - 1) - \tfrac{2}{3}(z + 3) = 0$$

which simplifies to $3x - 6y + 2z + 18 = 0$.

By Equation 20, symmetric equations of the normal line are

$$\frac{x + 2}{-1} = \frac{y - 1}{2} = \frac{z + 3}{-\frac{2}{3}}$$

Significance of the Gradient Vector

We now summarize the ways in which the gradient vector is significant. We first consider a function f of three variables and a point $P(x_0, y_0, z_0)$ in its domain. On the one hand, we know from Theorem 15 that the gradient vector $\nabla f(x_0, y_0, z_0)$ gives the direction of fastest increase of f. On the other hand, we know that $\nabla f(x_0, y_0, z_0)$ is orthogonal to the level surface S of f through P. (Refer to Figure 9.) These two properties are quite compatible intuitively because as we move away from P on the level surface S, the value of f does not change at all. So it seems reasonable that if we move in the perpendicular direction, we get the maximum increase.

In like manner we consider a function f of two variables and a point $P(x_0, y_0)$ in its domain. Again the gradient vector $\nabla f(x_0, y_0)$ gives the direction of fastest increase of f. Also, by considerations similar to our discussion of tangent planes, it can be shown that $\nabla f(x_0, y_0)$ is perpendicular to the level curve $f(x, y) = k$ that passes through P. Again this is intuitively plausible because the values of f remain constant as we move along the curve. (See Figure 11.)

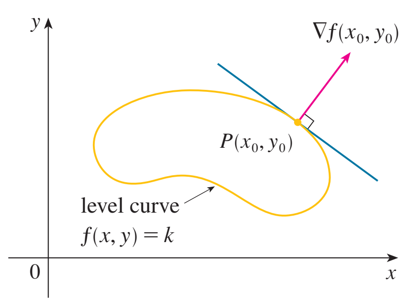


FIGURE 11

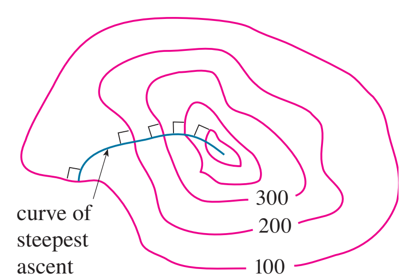


FIGURE 12

If we consider a topographical map of a hill and let $f(x, y)$ represent the height above sea level at a point with coordinates (x, y), then a curve of steepest ascent can be drawn as in Figure 12 by making it perpendicular to all of the contour lines. This phenomenon can also be noticed in Figure 5 in Section 11.1, where Lonesome Creek follows a curve of steepest descent.

Computer algebra systems have commands that plot sample gradient vectors. Each gradient vector $\nabla f(a, b)$ is plotted starting at the point (a, b). Figure 13 shows such a plot (called a *gradient vector field*) for the function $f(x, y) = x^2 - y^2$ superimposed on a contour map of f. As expected, the gradient vectors point "uphill" and are perpendicular to the level curves.

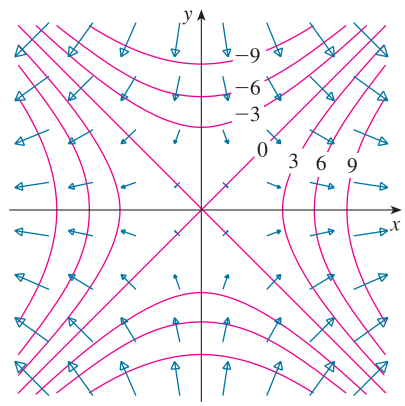
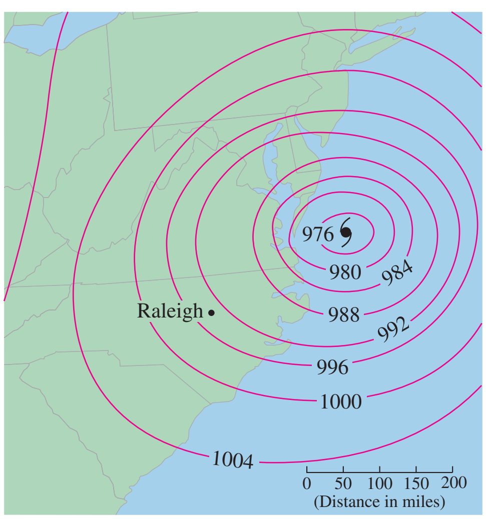


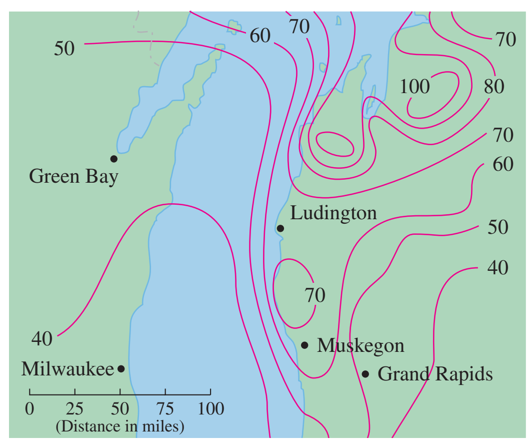
FIGURE 13

11.6 Exercises

1. A contour map of barometric pressure (in millibars) is shown for 7:00 A.M. on September 12, 1960, when Hurricane Donna was raging. Estimate the value of the directional derivative of the pressure function at Raleigh, North Carolina, in the direction of the eye of the hurricane. What are the units of the directional derivative?



2. The contour map shows the average annual snowfall (in inches) near Lake Michigan. Estimate the value of the directional derivative of this snowfall function at Muskegon, Michigan, in the direction of Ludington. What are the units?



3. A table of values for the wind chill index $I = f(T, v)$ is given in Exercise 3 on page 776. Use the table to estimate the value of $D_{\mathbf{u}} f(16, 30)$, where $\mathbf{u} = (\mathbf{i} + \mathbf{j})/\sqrt{2}$.

4–6 ■ Find the directional derivative of f at the given point in the direction indicated by the angle θ.

4. $f(x, y) = \sin(x + 2y)$, $(4, -2)$, $\theta = 3\pi/4$

5. $f(x, y) = \sqrt{5x - 4y}$, $(4, 1)$, $\theta = -\pi/6$

6. $f(x, y) = xe^{-2y}$, $(5, 0)$, $\theta = \pi/2$

7–10 ■
(a) Find the gradient of f.
(b) Evaluate the gradient at the point P.
(c) Find the rate of change of f at P in the direction of the vector $\mathbf{u}$.

7. $f(x, y) = 5xy^2 - 4x^3y$, $P(1, 2)$, $\mathbf{u} = \langle \frac{5}{13}, \frac{12}{13} \rangle$

8. $f(x, y) = y \ln x$, $P(1, -3)$, $\mathbf{u} = \langle -\frac{4}{5}, \frac{3}{5} \rangle$

9. $f(x, y, z) = xy^2z^3$, $P(1, -2, 1)$, $\mathbf{u} = \left\langle \frac{1}{\sqrt{3}}, \frac{-1}{\sqrt{3}}, \frac{1}{\sqrt{3}} \right\rangle$

10. $f(x, y, z) = xy + yz^2 + xz^3$, $P(2, 0, 3)$,
$\mathbf{u} = \langle -\frac{2}{3}, -\frac{1}{3}, \frac{2}{3} \rangle$

11–15 ■ Find the directional derivative of the function at the given point in the direction of the vector $\mathbf{v}$.

11. $f(x, y) = 1 + 2x\sqrt{y}$, $(3, 4)$, $\mathbf{v} = \langle 4, -3 \rangle$

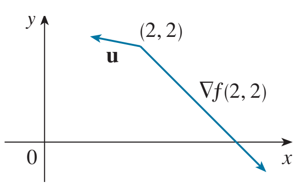
12. $g(r, \theta) = e^{-r} \sin \theta$, $(0, \pi/3)$, $\mathbf{v} = 3\mathbf{i} - 2\mathbf{j}$

13. $f(x, y, z) = \sqrt{x^2 + y^2 + z^2}$, $(1, 2, -2)$,
$\mathbf{v} = \langle -6, 6, -3 \rangle$

14. $f(x, y, z) = x/(y + z)$, $(4, 1, 1)$, $\mathbf{v} = \langle 1, 2, 3 \rangle$

15. $g(x, y, z) = x \tan^{-1}(y/z)$, $(1, 2, -2)$, $\mathbf{v} = \mathbf{i} + \mathbf{j} - \mathbf{k}$

16. Use the figure to estimate $D_{\mathbf{u}} f(2, 2)$.



17. Find the directional derivative of $f(x, y) = \sqrt{xy}$ at $P(2, 8)$ in the direction of $Q(5, 4)$.

18. Find the directional derivative of $f(x, y, z) = x^2 + y^2 + z^2$ at $P(2, 1, 3)$ in the direction of the origin.

19–22 ■ Find the maximum rate of change of f at the given point and the direction in which it occurs.

19. $f(x, y) = \sin(xy)$, $(1, 0)$

20. $f(x, y) = \ln(x^2 + y^2)$, $(1, 2)$

21. $f(x, y, z) = x + y/z$, $(4, 3, -1)$

22. $f(x, y, z) = x^2y^3z^4$, $(1, 1, 1)$

23. (a) Show that a differentiable function f decreases most rapidly at $\mathbf{x}$ in the direction opposite to the gradient vector, that is, in the direction of $-\nabla f(\mathbf{x})$.
(b) Use the result of part (a) to find the direction in which the function $f(x, y) = x^4y - x^2y^3$ decreases fastest at the point $(2, -3)$.

24. Find the directions in which the directional derivative of $f(x, y) = x^2 + \sin xy$ at the point $(1, 0)$ has the value 1.

25. Find all points at which the direction of fastest change of the function $f(x, y) = x^2 + y^2 - 2x - 4y$ is $\mathbf{i} + \mathbf{j}$.

26. Near a buoy, the depth of a lake at the point with coordinates (x, y) is $z = 200 + 0.02x^2 - 0.001y^3$, where x, y, and z are measured in meters. A fisherman in a small boat starts at the point $(80, 60)$ and moves toward the buoy, which is located at $(0, 0)$. Is the water under the boat getting deeper or shallower when he departs? Explain.

27. The temperature T in a metal ball is inversely proportional to the distance from the center of the ball, which we take to be the origin. The temperature at the point $(1, 2, 2)$ is 120°.
(a) Find the rate of change of T at $(1, 2, 2)$ in the direction toward the point $(2, 1, 3)$.
(b) Show that at any point in the ball the direction of greatest increase in temperature is given by a vector that points toward the origin.

28. The temperature at a point (x, y, z) is given by

$$T(x, y, z) = 200e^{-x^2-3y^2-9z^2}$$

where T is measured in °C and x, y, z in meters.
(a) Find the rate of change of temperature at the point $P(2, -1, 2)$ in the direction toward the point $(3, -3, 3)$.
(b) In which direction does the temperature increase fastest at P?
(c) Find the maximum rate of increase at P.

29. Suppose that over a certain region of space the electrical potential V is given by

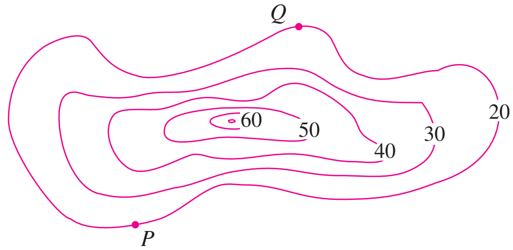
$$V(x, y, z) = 5x^2 - 3xy + xyz$$

(a) Find the rate of change of the potential at $P(3, 4, 5)$ in the direction of the vector $\mathbf{v} = \mathbf{i} + \mathbf{j} - \mathbf{k}$.
(b) In which direction does V change most rapidly at P?
(c) What is the maximum rate of change at P?

30. Suppose that you are climbing a hill whose shape is given by the equation $z = 1000 - 0.01x^2 - 0.02y^2$ and you are standing at a point with coordinates $(60, 100, 764)$.
(a) In which direction should you proceed initially in order to reach the top of the hill fastest?
(b) If you climb in that direction, at what angle above the horizontal will you be climbing initially?

31. Let f be a function of two variables that has continuous partial derivatives and consider the points $A(1, 3)$, $B(3, 3)$, $C(1, 7)$, and $D(6, 15)$. The directional derivative of f at A in the direction of the vector $\overrightarrow{AB}$ is 3 and the directional derivative at A in the direction of $\overrightarrow{AC}$ is 26. Find the directional derivative of f at A in the direction of the vector $\overrightarrow{AD}$.

32. For the given contour map draw the curves of steepest ascent starting at P and at Q.



33. Show that the operation of taking the gradient of a function has the given property. Assume that u and v are differentiable functions of x and y and a, b are constants.

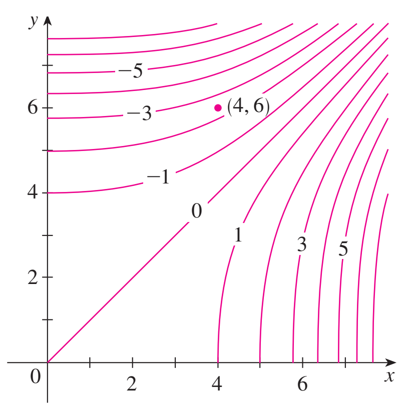
(a) $\nabla(au + bv) = a\,\nabla u + b\,\nabla v$

(b) $\nabla(uv) = u\,\nabla v + v\,\nabla u$

(c) $\nabla\left(\dfrac{u}{v}\right) = \dfrac{v\,\nabla u - u\,\nabla v}{v^2}$

(d) $\nabla u^n = nu^{n-1}\,\nabla u$

34. Sketch the gradient vector $\nabla f(4, 6)$ for the function f whose level curves are shown. Explain how you chose the direction and length of this vector.



35–38 ■ Find equations of (a) the tangent plane and (b) the normal line to the given surface at the specified point.

35. $x^2 + 2y^2 + 3z^2 = 21$, $(4, -1, 1)$

36. $x = y^2 + z^2 - 2$, $(-1, 1, 0)$

37. $z + 1 = xe^y \cos z$, $(1, 0, 0)$

38. $xe^{yz} = 1$, $(1, 0, 5)$

39–40 ■ Use a computer to graph the surface, the tangent plane, and the normal line on the same screen. Choose the domain carefully so that you avoid extraneous vertical planes. Choose the viewpoint so that you get a good view of all three objects.

39. $xy + yz + zx = 3$, $(1, 1, 1)$

40. $xyz = 6$, $(1, 2, 3)$

41. If $f(x, y) = x^2 + 4y^2$, find the gradient vector $\nabla f(2, 1)$ and use it to find the tangent line to the level curve $f(x, y) = 8$ at the point $(2, 1)$. Sketch the level curve, the tangent line, and the gradient vector.

42. If $g(x, y) = x - y^2$, find the gradient vector $\nabla g(3, -1)$ and use it to find the tangent line to the level curve $g(x, y) = 2$ at the point $(3, -1)$. Sketch the level curve, the tangent line, and the gradient vector.

43. Show that the equation of the tangent plane to the ellipsoid $x^2/a^2 + y^2/b^2 + z^2/c^2 = 1$ at the point (x_0, y_0, z_0) can be written as

$$\frac{xx_0}{a^2} + \frac{yy_0}{b^2} + \frac{zz_0}{c^2} = 1$$

44. Find the points on the ellipsoid $x^2 + 2y^2 + 3z^2 = 1$ where the tangent plane is parallel to the plane $3x - y + 3z = 1$.

45. Find the points on the hyperboloid $x^2 - y^2 + 2z^2 = 1$ where the normal line is parallel to the line that joins the points $(3, -1, 0)$ and $(5, 3, 6)$.

46. Show that the ellipsoid $3x^2 + 2y^2 + z^2 = 9$ and the sphere $x^2 + y^2 + z^2 - 8x - 6y - 8z + 24 = 0$ are tangent to each other at the point $(1, 1, 2)$. (This means that they have a common tangent plane at the point.)

47. Show that the sum of the x-, y-, and z-intercepts of any tangent plane to the surface $\sqrt{x} + \sqrt{y} + \sqrt{z} = \sqrt{c}$ is a constant.

48. Show that every normal line to the sphere $x^2 + y^2 + z^2 = r^2$ passes through the center of the sphere.

49. Find parametric equations for the tangent line to the curve of intersection of the paraboloid $z = x^2 + y^2$ and the ellipsoid $4x^2 + y^2 + z^2 = 9$ at the point $(-1, 1, 2)$.

50. (a) The plane $y + z = 3$ intersects the cylinder $x^2 + y^2 = 5$ in an ellipse. Find parametric equations for the tangent line to this ellipse at the point $(1, 2, 1)$.

(b) Graph the cylinder, the plane, and the tangent line on the same screen.

51. (a) Two surfaces are called **orthogonal** at a point of intersection if their normal lines are perpendicular at that point. Show that surfaces with equations $F(x, y, z) = 0$ and $G(x, y, z) = 0$ are orthogonal at a point P where $\nabla F \neq \mathbf{0}$ and $\nabla G \neq \mathbf{0}$ if and only if

$$F_x G_x + F_y G_y + F_z G_z = 0$$

at P.

(b) Use part (a) to show that the surfaces $z^2 = x^2 + y^2$ and $x^2 + y^2 + z^2 = r^2$ are orthogonal at every point of intersection. Can you see why this is true without using calculus?

52. (a) Show that the function $f(x, y) = \sqrt[3]{xy}$ is continuous and the partial derivatives f_x and f_y exist at the origin but the directional derivatives in all other directions do not exist.

(b) Graph f near the origin and comment on how the graph confirms part (a).

53. Suppose that the directional derivatives of $f(x, y)$ are known at a given point in two nonparallel directions given by unit vectors $\mathbf{u}$ and $\mathbf{v}$. Is it possible to find ∇f at this point? If so, how would you do it?

54. Show that if $z = f(x, y)$ is differentiable at $\mathbf{x}_0 = \langle x_0, y_0 \rangle$, then

$$\lim_{\mathbf{x} \to \mathbf{x}_0} \frac{f(\mathbf{x}) - f(\mathbf{x}_0) - \nabla f(\mathbf{x}_0) \cdot (\mathbf{x} - \mathbf{x}_0)}{|\mathbf{x} - \mathbf{x}_0|} = 0$$

[*Hint:* Use Definition 11.4.7 directly.]

11.7 Maximum and Minimum Values

As we saw in Chapter 4, one of the main uses of ordinary derivatives is in finding maximum and minimum values. In this section we see how to use partial derivatives to locate maxima and minima of functions of two variables. In particular, in Example 6 we will see how to maximize the volume of a box without a lid if we have a fixed amount of cardboard to work with.

1 Definition A function of two variables has a **local maximum** at (a, b) if $f(x, y) \leqslant f(a, b)$ when (x, y) is near (a, b). [This means that $f(x, y) \leqslant f(a, b)$ for all points (x, y) in some disk with center (a, b).] The number $f(a, b)$ is called a **local maximum value**. If $f(x, y) \geqslant f(a, b)$ when (x, y) is near (a, b), then $f(a, b)$ is a **local minimum value**.

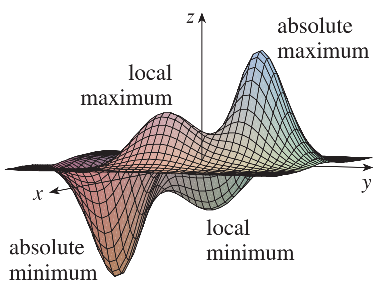


FIGURE 1

If the inequalities in Definition 1 hold for *all* points (x, y) in the domain of f, then f has an **absolute maximum** (or **absolute minimum**) at (a, b).

The graph of a function with several maxima and minima is shown in Figure 1. You can think of the local maxima as mountain peaks and the local minima as valley bottoms.

2 Theorem If f has a local maximum or minimum at (a, b) and the first-order partial derivatives of f exist there, then $f_x(a, b) = 0$ and $f_y(a, b) = 0$.

Proof Let $g(x) = f(x, b)$. If f has a local maximum (or minimum) at (a, b), then g has a local maximum (or minimum) at a, so $g'(a) = 0$ by Fermat's Theorem (see Theorem 4.2.4). But $g'(a) = f_x(a, b)$ (see Equation 11.3.1) and so $f_x(a, b) = 0$. Similarly, by applying Fermat's Theorem to the function $G(y) = f(a, y)$, we obtain $f_y(a, b) = 0$. ■

Notice that the conclusion of Theorem 2 can be stated in the notation of the gradient vector as $\nabla f(a, b) = \mathbf{0}$. If we put $f_x(a, b) = 0$ and $f_y(a, b) = 0$ in the equation of a tangent plane (Equation 11.4.2), we get $z = z_0$. Thus, the geometric interpretation of Theorem 2 is that if the graph of f has a tangent plane at a local maximum or minimum, then the tangent plane must be horizontal.

A point (a, b) is called a **critical point** (or *stationary point*) of f if $f_x(a, b) = 0$ and $f_y(a, b) = 0$, or if one of these partial derivatives does not exist. Theorem 2 says that if f has a local maximum or minimum at (a, b), then (a, b) is a critical point of f. However, as in single-variable calculus, not all critical points give rise to maxima or minima. At a critical point, a function could have a local maximum or a local minimum or neither.

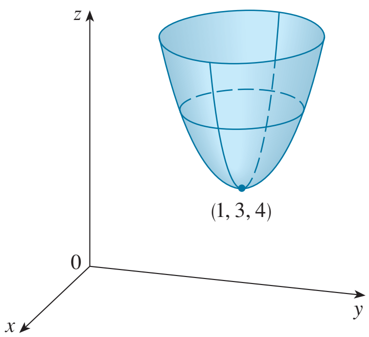


FIGURE 2
$z = x^2 + y^2 - 2x - 6y + 14$

EXAMPLE 1 Let $f(x, y) = x^2 + y^2 - 2x - 6y + 14$. Then

$$f_x(x, y) = 2x - 2 \qquad f_y(x, y) = 2y - 6$$

These partial derivatives are equal to 0 when $x = 1$ and $y = 3$, so the only critical point is $(1, 3)$. By completing the square, we find that

$$f(x, y) = 4 + (x - 1)^2 + (y - 3)^2$$

Since $(x - 1)^2 \geqslant 0$ and $(y - 3)^2 \geqslant 0$, we have $f(x, y) \geqslant 4$ for all values of x and y. Therefore, $f(1, 3) = 4$ is a local minimum, and in fact it is the absolute minimum of f. This can be confirmed geometrically from the graph of f, which is the elliptic paraboloid with vertex $(1, 3, 4)$ shown in Figure 2. ■

EXAMPLE 2 Find the extreme values of $f(x, y) = y^2 - x^2$.

SOLUTION Since $f_x = -2x$ and $f_y = 2y$, the only critical point is $(0, 0)$. Notice that for points on the x-axis we have $y = 0$, so $f(x, y) = -x^2 < 0$ (if $x \neq 0$). However, for points on the y-axis we have $x = 0$, so $f(x, y) = y^2 > 0$ (if $y \neq 0$). Thus, every disk with center $(0, 0)$ contains points where f takes positive values as well as points where f takes negative values. Therefore, $f(0, 0) = 0$ can't be an extreme value for f, so f has no extreme value. ■

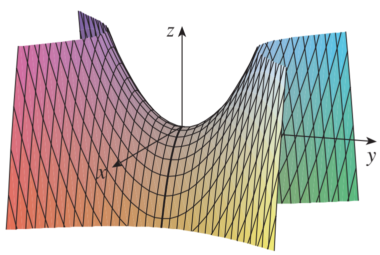


FIGURE 3
$z = y^2 - x^2$

Example 2 illustrates the fact that a function need not have a maximum or minimum value at a critical point. Figure 3 shows how this is possible. The graph of f is the hyperbolic paraboloid $z = y^2 - x^2$, which has a horizontal tangent plane ($z = 0$) at the origin. You can see that $f(0, 0) = 0$ is a maximum in the direction of the x-axis but a minimum in the direction of the y-axis. Near the origin the graph has the shape of a saddle and so $(0, 0)$ is called a *saddle point* of f.

We need to be able to determine whether or not a function has an extreme value at a critical point. The following test, which is proved in Appendix E, is analogous to the Second Derivative Test for functions of one variable.

3 Second Derivatives Test Suppose the second partial derivatives of f are continuous on a disk with center (a, b), and suppose that $f_x(a, b) = 0$ and $f_y(a, b) = 0$ [that is, (a, b) is a critical point of f]. Let

$$D = D(a, b) = f_{xx}(a, b)f_{yy}(a, b) - [f_{xy}(a, b)]^2$$

(a) If $D > 0$ and $f_{xx}(a, b) > 0$, then $f(a, b)$ is a local minimum.
(b) If $D > 0$ and $f_{xx}(a, b) < 0$, then $f(a, b)$ is a local maximum.
(c) If $D < 0$, then $f(a, b)$ is not a local maximum or minimum.

NOTE 1 • In case (c) the point (a, b) is called a **saddle point** of f and the graph of f crosses its tangent plane at (a, b).

NOTE 2 • If $D = 0$, the test gives no information: f could have a local maximum or local minimum at (a, b), or (a, b) could be a saddle point of f.

NOTE 3 • To remember the formula for D it's helpful to write it as a determinant:

$$D = \begin{vmatrix} f_{xx} & f_{xy} \\ f_{yx} & f_{yy} \end{vmatrix} = f_{xx}f_{yy} - (f_{xy})^2$$

EXAMPLE 3 Find the local maximum and minimum values and saddle points of $f(x, y) = x^4 + y^4 - 4xy + 1$.

SOLUTION We first locate the critical points:

$$f_x = 4x^3 - 4y \qquad f_y = 4y^3 - 4x$$

Setting these partial derivatives equal to 0, we obtain the equations

$$x^3 - y = 0 \qquad \text{and} \qquad y^3 - x = 0$$

To solve these equations we substitute $y = x^3$ from the first equation into the second one. This gives

$$0 = x^9 - x = x(x^8 - 1) = x(x^4 - 1)(x^4 + 1) = x(x^2 - 1)(x^2 + 1)(x^4 + 1)$$

so there are three real roots: $x = 0, 1, -1$. The three critical points are $(0, 0)$, $(1, 1)$, and $(-1, -1)$.

Next we calculate the second partial derivatives and $D(x, y)$:

$$f_{xx} = 12x^2 \qquad f_{xy} = -4 \qquad f_{yy} = 12y^2$$

$$D(x, y) = f_{xx}f_{yy} - (f_{xy})^2 = 144x^2y^2 - 16$$

Since $D(0, 0) = -16 < 0$, it follows from case (c) of the Second Derivatives Test that the origin is a saddle point; that is, f has no local maximum or minimum at $(0, 0)$. Since $D(1, 1) = 128 > 0$ and $f_{xx}(1, 1) = 12 > 0$, we see from case (a) of the test that $f(1, 1) = -1$ is a local minimum. Similarly, we have $D(-1, -1) = 128 > 0$ and $f_{xx}(-1, -1) = 12 > 0$, so $f(-1, -1) = -1$ is also a local minimum.

The graph of f is shown in Figure 4. ■

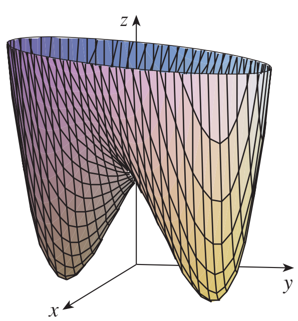


FIGURE 4
$z = x^4 + y^4 - 4xy + 1$

▲ A contour map of the function f in Example 3 is shown in Figure 5. The level curves near $(1, 1)$ and $(-1, -1)$ are oval in shape and indicate that as we move away from $(1, 1)$ or $(-1, -1)$ in any direction the values of f are increasing. The level curves near $(0, 0)$, on the other hand, resemble hyperbolas. They reveal that as we move away from the origin (where the value of f is 1), the values of f decrease in some directions but increase in other directions. Thus, the contour map suggests the presence of the minima and saddle point that we found in Example 3.

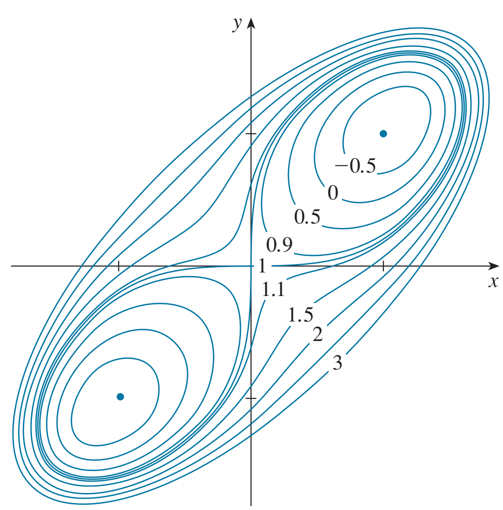


FIGURE 5

EXAMPLE 4 Find and classify the critical points of the function

$$f(x, y) = 10x^2y - 5x^2 - 4y^2 - x^4 - 2y^4$$

Also find the highest point on the graph of f.

SOLUTION The first-order partial derivatives are

$$f_x = 20xy - 10x - 4x^3 \qquad f_y = 10x^2 - 8y - 8y^3$$

So to find the critical points we need to solve the equations

$$\boxed{4} \qquad 2x(10y - 5 - 2x^2) = 0$$

$$\boxed{5} \qquad 5x^2 - 4y - 4y^3 = 0$$

From Equation 4 we see that either

$$x = 0 \qquad \text{or} \qquad 10y - 5 - 2x^2 = 0$$

In the first case ($x = 0$), Equation 5 becomes $-4y(1 + y^2) = 0$, so $y = 0$ and we have the critical point $(0, 0)$.

In the second case ($10y - 5 - 2x^2 = 0$), we get

$$\boxed{6} \qquad x^2 = 5y - 2.5$$

and, putting this in Equation 5, we have $25y - 12.5 - 4y - 4y^3 = 0$. So we have to solve the cubic equation

$$\boxed{7} \qquad 4y^3 - 21y + 12.5 = 0$$

Using a graphing calculator or computer to graph the function

$$g(y) = 4y^3 - 21y + 12.5$$

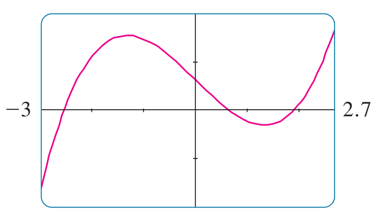


FIGURE 6

as in Figure 6, we see that Equation 7 has three real roots. By zooming in, we can find the roots to four decimal places:

$$y \approx -2.5452 \qquad y \approx 0.6468 \qquad y \approx 1.8984$$

(Alternatively, we could have used Newton's method or a rootfinder to locate these roots.) From Equation 6, the corresponding x-values are given by

$$x = \pm\sqrt{5y - 2.5}$$

If $y \approx -2.5452$, then x has no corresponding real values. If $y \approx 0.6468$, then $x \approx \pm 0.8567$. If $y \approx 1.8984$, then $x \approx \pm 2.6442$. So we have a total of five critical points, which are analyzed in the following chart. All quantities are rounded to two decimal places.

Critical point	Value of f	f_{xx}	D	Conclusion
$(0, 0)$	0.00	−10.00	80.00	local maximum
$(\pm 2.64, 1.90)$	8.50	−55.93	2488.71	local maximum
$(\pm 0.86, 0.65)$	−1.48	−5.87	−187.64	saddle point

Figures 7 and 8 give two views of the graph of f and we see that the surface opens downward. [This can also be seen from the expression for $f(x, y)$: the dominant terms are $-x^2 - 2y^4$ when $|x|$ and $|y|$ are large.] Comparing the values of f at its local maximum points, we see that the absolute maximum value of f is $f(\pm 2.64, 1.90) \approx 8.50$. In other words, the highest points on the graph of f are $(\pm 2.64, 1.90, 8.50)$.

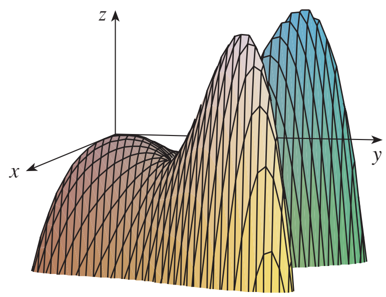


FIGURE 7

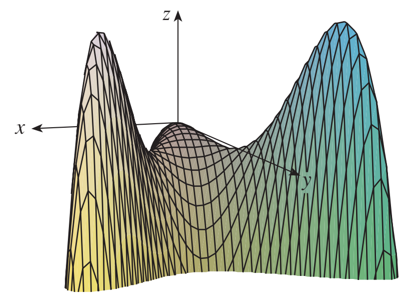


FIGURE 8

▲ The five critical points of the function f in Example 4 are shown in red in the contour map of f in Figure 9.

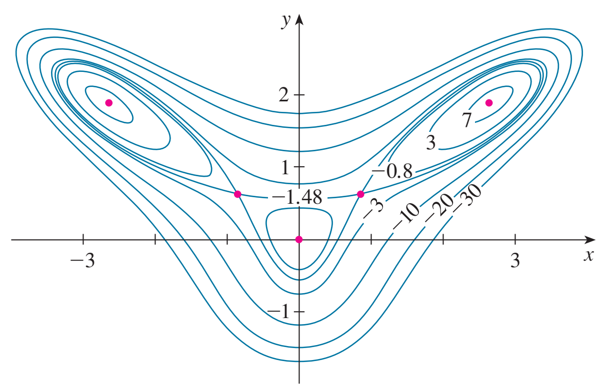


FIGURE 9

EXAMPLE 5 Find the shortest distance from the point $(1, 0, -2)$ to the plane $x + 2y + z = 4$.

SOLUTION The distance from any point (x, y, z) to the point $(1, 0, -2)$ is

$$d = \sqrt{(x - 1)^2 + y^2 + (z + 2)^2}$$

but if (x, y, z) lies on the plane $x + 2y + z = 4$, then $z = 4 - x - 2y$ and so we have $d = \sqrt{(x - 1)^2 + y^2 + (6 - x - 2y)^2}$. We can minimize d by minimizing the simpler expression

$$d^2 = f(x, y) = (x - 1)^2 + y^2 + (6 - x - 2y)^2$$

By solving the equations

$$f_x = 2(x - 1) - 2(6 - x - 2y) = 4x + 4y - 14 = 0$$

$$f_y = 2y - 4(6 - x - 2y) = 4x + 10y - 24 = 0$$

we find that the only critical point is $\left(\frac{11}{6}, \frac{5}{3}\right)$. Since $f_{xx} = 4$, $f_{xy} = 4$, and $f_{yy} = 10$, we have $D(x, y) = f_{xx}f_{yy} - (f_{xy})^2 = 24 > 0$ and $f_{xx} > 0$, so by the Second Derivatives

Test f has a local minimum at $\left(\frac{11}{6}, \frac{5}{3}\right)$. Intuitively, we can see that this local minimum is actually an absolute minimum because there must be a point on the given plane that is closest to $(1, 0, -2)$. If $x = \frac{11}{6}$ and $y = \frac{5}{3}$, then

$$d = \sqrt{(x-1)^2 + y^2 + (6 - x - 2y)^2} = \sqrt{\left(\tfrac{5}{6}\right)^2 + \left(\tfrac{5}{3}\right)^2 + \left(\tfrac{5}{6}\right)^2} = \frac{5\sqrt{6}}{6}$$

▲ Example 5 could also be solved using vectors. Compare with the methods of Section 9.5.

The shortest distance from $(1, 0, -2)$ to the plane $x + 2y + z = 4$ is $5\sqrt{6}/6$. ■

EXAMPLE 6 A rectangular box without a lid is to be made from 12 m^2 of cardboard. Find the maximum volume of such a box.

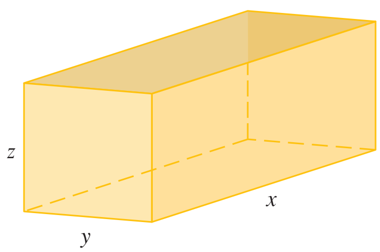


FIGURE 10

SOLUTION Let the length, width, and height of the box (in meters) be x, y, and z, as shown in Figure 10. Then the volume of the box is

$$V = xyz$$

We can express V as a function of just two variables x and y by using the fact that the area of the four sides and the bottom of the box is

$$2xz + 2yz + xy = 12$$

Solving this equation for z, we get $z = (12 - xy)/[2(x + y)]$, so the expression for V becomes

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

We compute the partial derivatives:

$$\frac{\partial V}{\partial x} = \frac{y^2(12 - 2xy - x^2)}{2(x + y)^2} \qquad \frac{\partial V}{\partial y} = \frac{x^2(12 - 2xy - y^2)}{2(x + y)^2}$$

If V is a maximum, then $\partial V/\partial x = \partial V/\partial y = 0$, but $x = 0$ or $y = 0$ gives $V = 0$, so we must solve the equations

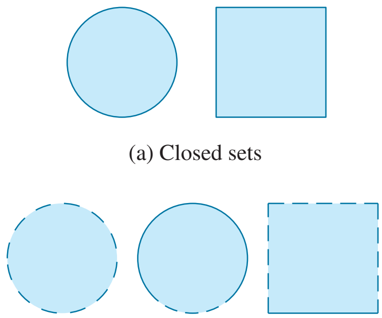
$$12 - 2xy - x^2 = 0 \qquad 12 - 2xy - y^2 = 0$$

These imply that $x^2 = y^2$ and so $x = y$. (Note that x and y must both be positive in this problem.) If we put $x = y$ in either equation we get $12 - 3x^2 = 0$, which gives $x = 2$, $y = 2$, and $z = (12 - 2 \cdot 2)/[2(2 + 2)] = 1$.

We could use the Second Derivatives Test to show that this gives a local maximum of V, or we could simply argue from the physical nature of this problem that there must be an absolute maximum volume, which has to occur at a critical point of V, so it must occur when $x = 2$, $y = 2$, $z = 1$. Then $V = 2 \cdot 2 \cdot 1 = 4$, so the maximum volume of the box is 4 m^3. ■

Absolute Maximum and Minimum Values

For a function f of one variable the Extreme Value Theorem says that if f is continuous on a closed interval $[a, b]$, then f has an absolute minimum value and an absolute maximum value. According to the Closed Interval Method in Section 4.2, we found these by evaluating f not only at the critical numbers but also at the endpoints a and b.



(a) Closed sets

(b) Sets that are not closed

FIGURE 11

There is a similar situation for functions of two variables. Just as a closed interval contains its endpoints, a **closed set** in $\mathbb{R}^2$ is one that contains all its boundary points. [A boundary point of D is a point (a, b) such that every disk with center (a, b) contains points in D and also points not in D.] For instance, the disk

$$D = \{(x, y) \mid x^2 + y^2 \leqslant 1\}$$

which consists of all points on and inside the circle $x^2 + y^2 = 1$, is a closed set because it contains all of its boundary points (which are the points on the circle $x^2 + y^2 = 1$). But if even one point on the boundary curve were omitted, the set would not be closed. (See Figure 11.)

A **bounded set** in $\mathbb{R}^2$ is one that is contained within some disk. In other words, it is finite in extent. Then, in terms of closed and bounded sets, we can state the following counterpart of the Extreme Value Theorem in two dimensions.

8 Extreme Value Theorem for Functions of Two Variables If f is continuous on a closed, bounded set D in $\mathbb{R}^2$, then f attains an absolute maximum value $f(x_1, y_1)$ and an absolute minimum value $f(x_2, y_2)$ at some points (x_1, y_1) and (x_2, y_2) in D.

To find the extreme values guaranteed by Theorem 8, we note that, by Theorem 2, if f has an extreme value at (x_1, y_1), then (x_1, y_1) is either a critical point of f or a boundary point of D. Thus, we have the following extension of the Closed Interval Method.

9 To find the absolute maximum and minimum values of a continuous function f on a closed, bounded set D:

1. Find the values of f at the critical points of f in D.
2. Find the extreme values of f on the boundary of D.
3. The largest of the values from steps 1 and 2 is the absolute maximum value; the smallest of these values is the absolute minimum value.

EXAMPLE 7 Find the absolute maximum and minimum values of the function $f(x, y) = x^2 - 2xy + 2y$ on the rectangle $D = \{(x, y) \mid 0 \leqslant x \leqslant 3,\ 0 \leqslant y \leqslant 2\}$.

SOLUTION Since f is a polynomial, it is continuous on the closed, bounded rectangle D, so Theorem 8 tells us there is both an absolute maximum and an absolute minimum. According to step 1 in (9), we first find the critical points. These occur when

$$f_x = 2x - 2y = 0 \qquad f_y = -2x + 2 = 0$$

so the only critical point is $(1, 1)$, and the value of f there is $f(1, 1) = 1$.

In step 2 we look at the values of f on the boundary of D, which consists of the four line segments L_1, L_2, L_3, L_4 shown in Figure 12. On L_1 we have $y = 0$ and

$$f(x, 0) = x^2 \qquad 0 \leqslant x \leqslant 3$$

This is an increasing function of x, so its minimum value is $f(0, 0) = 0$ and its maximum value is $f(3, 0) = 9$. On L_2 we have $x = 3$ and

$$f(3, y) = 9 - 4y \qquad 0 \leqslant y \leqslant 2$$

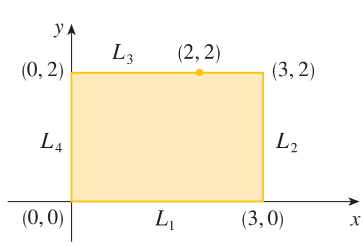


FIGURE 12

This is a decreasing function of y, so its maximum value is $f(3, 0) = 9$ and its minimum value is $f(3, 2) = 1$. On L_3 we have $y = 2$ and

$$f(x, 2) = x^2 - 4x + 4 \qquad 0 \leqslant x \leqslant 3$$

By the methods of Chapter 4, or simply by observing that $f(x, 2) = (x - 2)^2$, we see that the minimum value of this function is $f(2, 2) = 0$ and the maximum value is $f(0, 2) = 4$. Finally, on L_4 we have $x = 0$ and

$$f(0, y) = 2y \qquad 0 \leqslant y \leqslant 2$$

with maximum value $f(0, 2) = 4$ and minimum value $f(0, 0) = 0$. Thus, on the boundary, the minimum value of f is 0 and the maximum is 9.

In step 3 we compare these values with the value $f(1, 1) = 1$ at the critical point and conclude that the absolute maximum value of f on D is $f(3, 0) = 9$ and the absolute minimum value is $f(0, 0) = f(2, 2) = 0$. Figure 13 shows the graph of f. ■

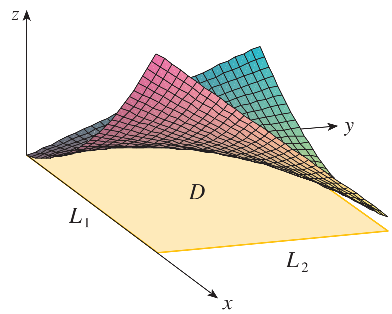


FIGURE 13
$f(x, y) = x^2 - 2xy + 2y$

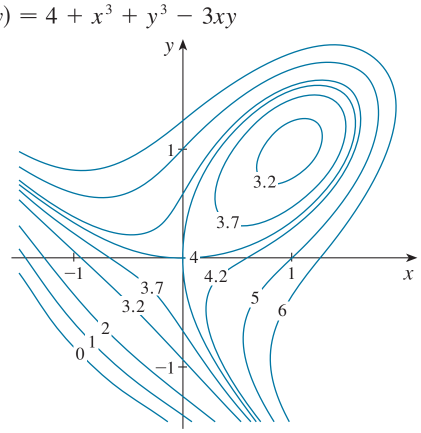
11.7 Exercises

1. Suppose $(1, 1)$ is a critical point of a function f with continuous second derivatives. In each case, what can you say about f?
(a) $f_{xx}(1, 1) = 4, \quad f_{xy}(1, 1) = 1, \quad f_{yy}(1, 1) = 2$
(b) $f_{xx}(1, 1) = 4, \quad f_{xy}(1, 1) = 3, \quad f_{yy}(1, 1) = 2$

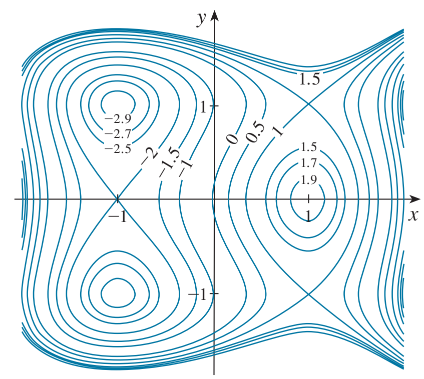
2. Suppose $(0, 2)$ is a critical point of a function g with continuous second derivatives. In each case, what can you say about g?
(a) $g_{xx}(0, 2) = -1, \quad g_{xy}(0, 2) = 6, \quad g_{yy}(0, 2) = 1$
(b) $g_{xx}(0, 2) = -1, \quad g_{xy}(0, 2) = 2, \quad g_{yy}(0, 2) = -8$
(c) $g_{xx}(0, 2) = 4, \quad g_{xy}(0, 2) = 6, \quad g_{yy}(0, 2) = 9$

3–4 ■ Use the level curves in the figure to predict the location of the critical points of f and whether f has a saddle point or a local maximum or minimum at each of those points. Explain your reasoning. Then use the Second Derivatives Test to confirm your predictions.

3. $f(x, y) = 4 + x^3 + y^3 - 3xy$



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



5–14 ■ Find the local maximum and minimum values and saddle point(s) of the function. If you have three-dimensional graphing software, graph the function with a domain and viewpoint that reveal all the important aspects of the function.

5. $f(x, y) = 9 - 2x + 4y - x^2 - 4y^2$

6. $f(x, y) = x^3y + 12x^2 - 8y$

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

8. $f(x, y) = e^{4y - x^2 - y^2}$

9. $f(x, y) = xy - 2x - y$

10. $f(x, y) = 2x^3 + xy^2 + 5x^2 + y^2$

11. $f(x, y) = e^x \cos y$

12. $f(x, y) = x^2 + y^2 + \dfrac{1}{x^2y^2}$

13. $f(x, y) = x \sin y$

14. $f(x, y) = (2x - x^2)(2y - y^2)$

15–18 ■ Use a graph and/or level curves to estimate the local maximum and minimum values and saddle point(s) of the function. Then use calculus to find these values precisely.

15. $f(x, y) = 3x^2y + y^3 - 3x^2 - 3y^2 + 2$

16. $f(x, y) = xye^{-x^2-y^2}$

17. $f(x, y) = \sin x + \sin y + \sin(x + y)$, $0 \leqslant x \leqslant 2\pi,\ 0 \leqslant y \leqslant 2\pi$

18. $f(x, y) = \sin x + \sin y + \cos(x + y)$, $0 \leqslant x \leqslant \pi/4,\ 0 \leqslant y \leqslant \pi/4$

19–22 ■ Use a graphing device as in Example 4 (or Newton's method or a rootfinder) to find the critical points of f correct to three decimal places. Then classify the critical points and find the highest or lowest points on the graph.

19. $f(x, y) = x^4 - 5x^2 + y^2 + 3x + 2$

20. $f(x, y) = 5 - 10xy - 4x^2 + 3y - y^4$

21. $f(x, y) = 2x + 4x^2 - y^2 + 2xy^2 - x^4 - y^4$

22. $f(x, y) = e^x + y^4 - x^3 + 4\cos y$

23–28 ■ Find the absolute maximum and minimum values of f on the set D.

23. $f(x, y) = 1 + 4x - 5y$, D is the closed triangular region with vertices (0, 0), (2, 0), and (0, 3)

24. $f(x, y) = 3 + xy - x - 2y$, D is the closed triangular region with vertices (1, 0), (5, 0), and (1, 4)

25. $f(x, y) = x^2 + y^2 + x^2y + 4$, $D = \{(x, y) \mid |x| \leqslant 1,\ |y| \leqslant 1\}$

26. $f(x, y) = 4x + 6y - x^2 - y^2$, $D = \{(x, y) \mid 0 \leqslant x \leqslant 4, 0 \leqslant y \leqslant 5\}$

27. $f(x, y) = 1 + xy - x - y$, D is the region bounded by the parabola $y = x^2$ and the line $y = 4$

28. $f(x, y) = xy^2$, $D = \{(x, y) \mid x \geqslant 0,\ y \geqslant 0, x^2 + y^2 \leqslant 3\}$

29. For functions of one variable it is impossible for a continuous function to have two local maxima and no local minimum. But for functions of two variables such functions exist. Show that the function

$$f(x, y) = -(x^2 - 1)^2 - (x^2y - x - 1)^2$$

has only two critical points, but has local maxima at both of them. Then use a computer to produce a graph with a carefully chosen domain and viewpoint to see how this is possible.

30. If a function of one variable is continuous on an interval and has only one critical number, then a local maximum has to be an absolute maximum. But this is not true for functions of two variables. Show that the function

$$f(x, y) = 3xe^y - x^3 - e^{3y}$$

has exactly one critical point, and that f has a local maximum there that is not an absolute maximum. Then use a computer to produce a graph with a carefully chosen domain and viewpoint to see how this is possible.

31. Find the shortest distance from the point $(2, 1, -1)$ to the plane $x + y - z = 1$.

32. Find the point on the plane $x - y + z = 4$ that is closest to the point (1, 2, 3).

33. Find the points on the surface $z^2 = xy + 1$ that are closest to the origin.

34. Find the points on the surface $x^2y^2z = 1$ that are closest to the origin.

35. Find three positive numbers whose sum is 100 and whose product is a maximum.

36. Find three positive numbers x, y, and z whose sum is 100 such that $x^ay^bz^c$ is a maximum.

37. Find the volume of the largest rectangular box with edges parallel to the axes that can be inscribed in the ellipsoid

$$9x^2 + 36y^2 + 4z^2 = 36$$

38. Solve the problem in Exercise 37 for a general ellipsoid

$$\frac{x^2}{a^2} + \frac{y^2}{b^2} + \frac{z^2}{c^2} = 1$$

39. Find the volume of the largest rectangular box in the first octant with three faces in the coordinate planes and one vertex in the plane $x + 2y + 3z = 6$.

40. Find the dimensions of the rectangular box with largest volume if the total surface area is given as 64 cm^2.

41. Find the dimensions of a rectangular box of maximum volume such that the sum of the lengths of its 12 edges is a constant c.

42. The base of an aquarium with given volume V is made of slate and the sides are made of glass. If slate costs five times as much (per unit area) as glass, find the dimensions of the aquarium that minimize the cost of the materials.

43. A cardboard box without a lid is to have a volume of 32,000 cm^3. Find the dimensions that minimize the amount of cardboard used.

44. Three alleles (alternative versions of a gene) A, B, and O determine the four blood types A (AA or AO), B (BB or BO), O (OO), and AB. The Hardy-Weinberg Law states that the proportion of individuals in a population who carry two different alleles is

$$P = 2pq + 2pr + 2rq$$

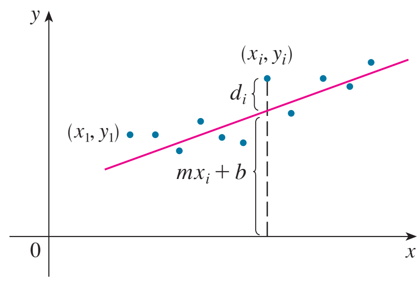
where p, q, and r are the proportions of A, B, and O in the population. Use the fact that $p + q + r = 1$ to show that P is at most $\frac{2}{3}$.

45. Suppose that a scientist has reason to believe that two quantities x and y are related linearly, that is, $y = mx + b$, at least approximately, for some values of m and b. The scientist performs an experiment and collects data in the form of points (x_1, y_1), (x_2, y_2), . . . , (x_n, y_n), and then plots these points. The points don't lie exactly on a straight line, so the scientist wants to find constants m and b so that the line $y = mx + b$ "fits" the points as well as possible. (See the figure.) Let $d_i = y_i - (mx_i + b)$ be the vertical deviation of the point (x_i, y_i) from the line. The **method of least squares** determines m and b so as to minimize $\sum_{i=1}^{n} d_i^2$, the sum of the squares of these deviations. Show that, according to this method, the line of best fit is obtained when

$$m \sum_{i=1}^{n} x_i + bn = \sum_{i=1}^{n} y_i$$

$$m \sum_{i=1}^{n} x_i^2 + b \sum_{i=1}^{n} x_i = \sum_{i=1}^{n} x_i y_i$$

Thus, the line is found by solving these two equations in the two unknowns m and b. (See Section 1.2 for a further discussion and applications of the method of least squares.)



46. Find an equation of the plane that passes through the point (1, 2, 3) and cuts off the smallest volume in the first octant.

Applied Project

Designing a Dumpster

For this project we locate a trash dumpster in order to study its shape and construction. We then attempt to determine the dimensions of a container of similar design that minimize construction cost.

1. First locate a trash dumpster in your area. Carefully study and describe all details of its construction, and determine its volume. Include a sketch of the container.

2. While maintaining the general shape and method of construction, determine the dimensions such a container of the same volume should have in order to minimize the cost of construction. Use the following assumptions in your analysis:

   - The sides, back, and front are to be made from 12-gauge (0.1046 inch thick) steel sheets, which cost \$0.70 per square foot (including any required cuts or bends).
   - The base is to be made from a 10-gauge (0.1345 inch thick) steel sheet, which costs \$0.90 per square foot.
   - Lids cost approximately \$50.00 each, regardless of dimensions.
   - Welding costs approximately \$0.18 per foot for material and labor combined.

   Give justification of any further assumptions or simplifications made of the details of construction.

3. Describe how any of your assumptions or simplifications may affect the final result.

4. If you were hired as a consultant on this investigation, what would your conclusions be? Would you recommend altering the design of the dumpster? If so, describe the savings that would result.

Discovery Project

Quadratic Approximations and Critical Points

The Taylor polynomial approximation to functions of one variable that we discussed in Chapter 8 can be extended to functions of two or more variables. Here we investigate quadratic approximations to functions of two variables and use them to give insight into the Second Derivatives Test for classifying critical points.

In Section 11.4 we discussed the linearization of a function f of two variables at a point (a, b):

$$L(x, y) = f(a, b) + f_x(a, b)(x - a) + f_y(a, b)(y - b)$$

Recall that the graph of L is the tangent plane to the surface $z = f(x, y)$ at $(a, b, f(a, b))$ and the corresponding linear approximation is $f(x, y) \approx L(x, y)$. The linearization L is also called the **first-degree Taylor polynomial** of f at (a, b).

1. If f has continuous second-order partial derivatives at (a, b), then the **second-degree Taylor polynomial** of f at (a, b) is

$$Q(x, y) = f(a, b) + f_x(a, b)(x - a) + f_y(a, b)(y - b)$$
$$+ \tfrac{1}{2} f_{xx}(a, b)(x - a)^2 + f_{xy}(a, b)(x - a)(y - b) + \tfrac{1}{2} f_{yy}(a, b)(y - b)^2$$

and the approximation $f(x, y) \approx Q(x, y)$ is called the **quadratic approximation** to f at (a, b). Verify that Q has the same first- and second-order partial derivatives as f at (a, b).

2. (a) Find the first- and second-degree Taylor polynomials L and Q of $f(x, y) = e^{-x^2-y^2}$ at $(0, 0)$.

(b) Graph f, L, and Q. Comment on how well L and Q approximate f.

3. (a) Find the first- and second-degree Taylor polynomials L and Q for $f(x, y) = xe^y$ at $(1, 0)$.

(b) Compare the values of L, Q, and f at $(0.9, 0.1)$.

(c) Graph f, L, and Q. Comment on how well L and Q approximate f.

4. In this problem we analyze the behavior of the polynomial $f(x, y) = ax^2 + bxy + cy^2$ (without using the Second Derivatives Test) by identifying the graph as a paraboloid.

(a) By completing the square, show that if $a \neq 0$, then

$$f(x, y) = ax^2 + bxy + cy^2 = a\left[\left(x + \frac{b}{2a}y\right)^2 + \left(\frac{4ac - b^2}{4a^2}\right)y^2\right]$$

(b) Let $D = 4ac - b^2$. Show that if $D > 0$ and $a > 0$, then f has a local minimum at $(0, 0)$.

(c) Show that if $D > 0$ and $a < 0$, then f has a local maximum at $(0, 0)$.

(d) Show that if $D < 0$, then $(0, 0)$ is a saddle point.

5. (a) Suppose f is any function with continuous second-order partial derivatives such that $f(0, 0) = 0$ and $(0, 0)$ is a critical point of f. Write an expression for the second-degree Taylor polynomial, Q, of f at $(0, 0)$.

(b) What can you conclude about Q from Problem 4?

(c) In view of the quadratic approximation $f(x, y) \approx Q(x, y)$, what does part (b) suggest about f?

11.8 Lagrange Multipliers

In Example 6 in Section 11.7 we maximized a volume function $V = xyz$ subject to the constraint $2xz + 2yz + xy = 12$, which expressed the side condition that the surface area was 12 m^2. In this section we present Lagrange's method for maximizing or minimizing a general function $f(x, y, z)$ subject to a constraint (or side condition) of the form $g(x, y, z) = k$.

It is easier to explain the geometric basis of Lagrange's method for functions of two variables. So we start by trying to find the extreme values of $f(x, y)$ subject to a constraint of the form $g(x, y) = k$. In other words, we seek the extreme values of $f(x, y)$ when the point (x, y) is restricted to lie on the level curve $g(x, y) = k$. Figure 1 shows this curve together with several level curves of f. These have the equations $f(x, y) = c$, where $c = 7, 8, 9, 10, 11$. To maximize $f(x, y)$ subject to $g(x, y) = k$ is to find the largest value of c such that the level curve $f(x, y) = c$ intersects $g(x, y) = k$. It appears from Figure 1 that this happens when these curves just touch each other, that is, when they have a common tangent line. (Otherwise, the value of c could be increased further.) This means that the normal lines at the point (x_0, y_0) where they touch are identical. So the gradient vectors are parallel; that is, $\nabla f(x_0, y_0) = \lambda \nabla g(x_0, y_0)$ for some scalar λ.

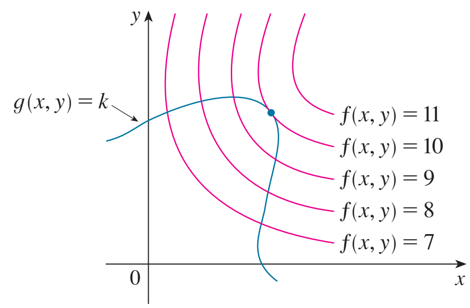


FIGURE 1

This kind of argument also applies to the problem of finding the extreme values of $f(x, y, z)$ subject to the constraint $g(x, y, z) = k$. Thus, the point (x, y, z) is restricted to lie on the level surface S with equation $g(x, y, z) = k$. Instead of the level curves in Figure 1, we consider the level surfaces $f(x, y, z) = c$ and argue that if the maximum value of f is $f(x_0, y_0, z_0) = c$, then the level surface $f(x, y, z) = c$ is tangent to the level surface $g(x, y, z) = k$ and so the corresponding gradient vectors are parallel.

This intuitive argument can be made precise as follows. Suppose that a function f has an extreme value at a point $P(x_0, y_0, z_0)$ on the surface S and let C be a curve with vector equation $\mathbf{r}(t) = \langle x(t), y(t), z(t)\rangle$ that lies on S and passes through P. If t_0 is the parameter value corresponding to the point P, then $\mathbf{r}(t_0) = \langle x_0, y_0, z_0\rangle$. The composite function $h(t) = f(x(t), y(t), z(t))$ represents the values that f takes on the curve C. Since f has an extreme value at (x_0, y_0, z_0), it follows that h has an extreme value at t_0, so $h'(t_0) = 0$. But if f is differentiable, we can use the Chain Rule to write

$$\begin{aligned} 0 = h'(t_0) &= f_x(x_0, y_0, z_0)x'(t_0) + f_y(x_0, y_0, z_0)y'(t_0) + f_z(x_0, y_0, z_0)z'(t_0) \\ &= \nabla f(x_0, y_0, z_0) \cdot \mathbf{r}'(t_0) \end{aligned}$$

This shows that the gradient vector $\nabla f(x_0, y_0, z_0)$ is orthogonal to the tangent vector $\mathbf{r}'(t_0)$ to every such curve C. But we already know from Section 11.6 that the gradient vector of g, $\nabla g(x_0, y_0, z_0)$, is also orthogonal to $\mathbf{r}'(t_0)$. (See Equation 11.6.18.) This means that the gradient vectors $\nabla f(x_0, y_0, z_0)$ and $\nabla g(x_0, y_0, z_0)$ must be parallel. Therefore, if $\nabla g(x_0, y_0, z_0) \neq \mathbf{0}$, there is a number λ such that

$$\boxed{1} \qquad \boxed{\nabla f(x_0, y_0, z_0) = \lambda \nabla g(x_0, y_0, z_0)}$$

▲ Lagrange multipliers are named after the French-Italian mathematician Joseph-Louis Lagrange (1736–1813). See page 281 for a biographical sketch of Lagrange.

The number λ in Equation 1 is called a **Lagrange multiplier**. The procedure based on Equation 1 is as follows.

Method of Lagrange Multipliers To find the maximum and minimum values of $f(x, y, z)$ subject to the constraint $g(x, y, z) = k$ (assuming that these extreme values exist):

(a) Find all values of x, y, z, and λ such that

$$\nabla f(x, y, z) = \lambda \nabla g(x, y, z)$$

and $$g(x, y, z) = k$$

(b) Evaluate f at all the points (x, y, z) that result from step (a). The largest of these values is the maximum value of f; the smallest is the minimum value of f.

▲ In deriving Lagrange's method we assumed that $\nabla g \neq \mathbf{0}$. In each of our examples you can check that $\nabla g \neq \mathbf{0}$ at all points where $g(x, y, z) = k$.

If we write the vector equation $\nabla f = \lambda \nabla g$ in terms of its components, then the equations in step (a) become

$$f_x = \lambda g_x \qquad f_y = \lambda g_y \qquad f_z = \lambda g_z \qquad g(x, y, z) = k$$

This is a system of four equations in the four unknowns x, y, z, and λ, but it is not necessary to find explicit values for λ.

For functions of two variables the method of Lagrange multipliers is similar to the method just described. To find the extreme values of $f(x, y)$ subject to the constraint $g(x, y) = k$, we look for values of x, y, and λ such that

$$\nabla f(x, y) = \lambda \nabla g(x, y) \qquad \text{and} \qquad g(x, y) = k$$

This amounts to solving three equations in three unknowns:

$$f_x = \lambda g_x \qquad f_y = \lambda g_y \qquad g(x, y) = k$$

Our first illustration of Lagrange's method is to reconsider the problem given in Example 6 in Section 11.7.

EXAMPLE 1 A rectangular box without a lid is to be made from 12 m^2 of cardboard. Find the maximum volume of such a box.

SOLUTION As in Example 6 in Section 11.7 we let x, y, and z be the length, width, and height, respectively, of the box in meters. Then we wish to maximize

$$V = xyz$$

subject to the constraint

$$g(x, y, z) = 2xz + 2yz + xy = 12$$

Using the method of Lagrange multipliers, we look for values of x, y, z, and λ such that $\nabla V = \lambda \nabla g$ and $g(x, y, z) = 12$. This gives the equations

$$V_x = \lambda g_x \qquad V_y = \lambda g_y \qquad V_z = \lambda g_z \qquad 2xz + 2yz + xy = 12$$

which become

$$\boxed{2} \qquad yz = \lambda(2z + y)$$

$$\boxed{3} \qquad xz = \lambda(2z + x)$$

$$\boxed{4} \qquad xy = \lambda(2x + 2y)$$

$$\boxed{5} \qquad 2xz + 2yz + xy = 12$$

There are no general rules for solving systems of equations. Sometimes some ingenuity is required. In the present example you might notice that if we multiply (2) by x, (3) by y, and (4) by z, then the left sides of these equations will be identical. Doing this, we have

▲ Another method for solving the system of equations (2–5) is to solve each of Equations 2, 3, and 4 for λ and then to equate the resulting expressions.

$$\boxed{6} \qquad xyz = \lambda(2xz + xy)$$

$$\boxed{7} \qquad xyz = \lambda(2yz + xy)$$

$$\boxed{8} \qquad xyz = \lambda(2xz + 2yz)$$

We observe that $\lambda \neq 0$ because $\lambda = 0$ would imply $yz = xz = xy = 0$ from (2), (3), and (4) and this would contradict (5). Therefore, from (6) and (7) we have

$$2xz + xy = 2yz + xy$$

which gives $xz = yz$. But $z \neq 0$ (since $z = 0$ would give $V = 0$), so $x = y$. From (7) and (8) we have

$$2yz + xy = 2xz + 2yz$$

which gives $2xz = xy$ and so (since $x \neq 0$) $y = 2z$. If we now put $x = y = 2z$ in (5), we get

$$4z^2 + 4z^2 + 4z^2 = 12$$

Since x, y, and z are all positive, we therefore have $z = 1$, $x = 2$, and $y = 2$ as before. ■

▲ In geometric terms, Example 2 asks for the highest and lowest points on the curve C in Figure 2 that lies on the paraboloid $z = x^2 + 2y^2$ and directly above the constraint circle $x^2 + y^2 = 1$.

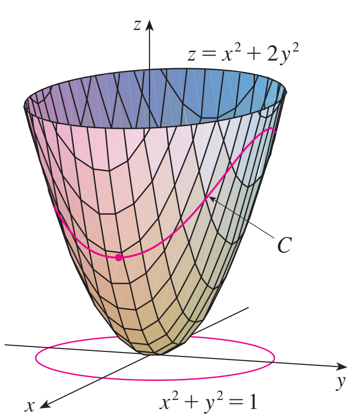


FIGURE 2

EXAMPLE 2 Find the extreme values of the function $f(x, y) = x^2 + 2y^2$ on the circle $x^2 + y^2 = 1$.

SOLUTION We are asked for the extreme values of f subject to the constraint $g(x, y) = x^2 + y^2 = 1$. Using Lagrange multipliers, we solve the equations $\nabla f = \lambda \nabla g$, $g(x, y) = 1$, which can be written as

$$f_x = \lambda g_x \qquad f_y = \lambda g_y \qquad g(x, y) = 1$$

or as

$$\boxed{9} \qquad 2x = 2x\lambda$$

$$\boxed{10} \qquad 4y = 2y\lambda$$

$$\boxed{11} \qquad x^2 + y^2 = 1$$

▲ The geometry behind the use of Lagrange multipliers in Example 2 is shown in Figure 3. The extreme values of $f(x, y) = x^2 + 2y^2$ correspond to the level curves that touch the circle $x^2 + y^2 = 1$.

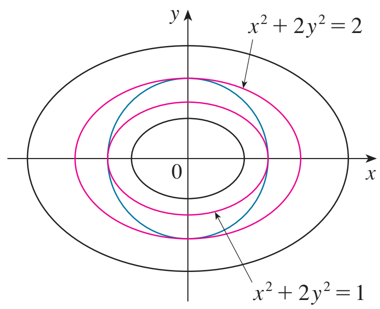


FIGURE 3

From (9) we have $x = 0$ or $\lambda = 1$. If $x = 0$, then (11) gives $y = \pm 1$. If $\lambda = 1$, then $y = 0$ from (10), so then (11) gives $x = \pm 1$. Therefore, f has possible extreme values at the points $(0, 1)$, $(0, -1)$, $(1, 0)$, and $(-1, 0)$. Evaluating f at these four points, we find that

$$f(0, 1) = 2 \qquad f(0, -1) = 2 \qquad f(1, 0) = 1 \qquad f(-1, 0) = 1$$

Therefore, the maximum value of f on the circle $x^2 + y^2 = 1$ is $f(0, \pm 1) = 2$ and the minimum value is $f(\pm 1, 0) = 1$. Checking Figure 2, we see that these values look reasonable.

EXAMPLE 3 Find the extreme values of $f(x, y) = x^2 + 2y^2$ on the disk $x^2 + y^2 \leqslant 1$.

SOLUTION According to the procedure in (11.7.9), we compare the values of f at the critical points with values at the points on the boundary. Since $f_x = 2x$ and $f_y = 4y$, the only critical point is $(0, 0)$. We compare the value of f at that point with the extreme values on the boundary from Example 2:

$$f(0, 0) = 0 \qquad f(\pm 1, 0) = 1 \qquad f(0, \pm 1) = 2$$

Therefore, the maximum value of f on the disk $x^2 + y^2 \leqslant 1$ is $f(0, \pm 1) = 2$ and the minimum value is $f(0, 0) = 0$.

EXAMPLE 4 Find the points on the sphere $x^2 + y^2 + z^2 = 4$ that are closest to and farthest from the point $(3, 1, -1)$.

SOLUTION The distance from a point (x, y, z) to the point $(3, 1, -1)$ is

$$d = \sqrt{(x - 3)^2 + (y - 1)^2 + (z + 1)^2}$$

but the algebra is simpler if we instead maximize and minimize the square of the distance:

$$d^2 = f(x, y, z) = (x - 3)^2 + (y - 1)^2 + (z + 1)^2$$

The constraint is that the point (x, y, z) lies on the sphere, that is,

$$g(x, y, z) = x^2 + y^2 + z^2 = 4$$

According to the method of Lagrange multipliers, we solve $\nabla f = \lambda \nabla g$, $g = 4$. This gives

$$\boxed{12} \qquad 2(x - 3) = 2x\lambda$$

$$\boxed{13} \qquad 2(y - 1) = 2y\lambda$$

$$\boxed{14} \qquad 2(z + 1) = 2z\lambda$$

$$\boxed{15} \qquad x^2 + y^2 + z^2 = 4$$

The simplest way to solve these equations is to solve for x, y, and z in terms of λ from (12), (13), and (14), and then substitute these values into (15). From (12) we have

$$x - 3 = x\lambda \qquad \text{or} \qquad x(1 - \lambda) = 3 \qquad \text{or} \qquad x = \frac{3}{1 - \lambda}$$

▲ Figure 4 shows the sphere and the nearest point P in Example 4. Can you see how to find the coordinates of P without using calculus?

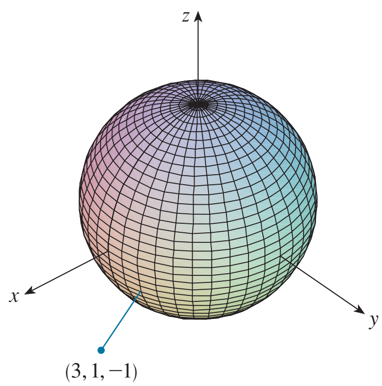


FIGURE 4

[Note that $1 - \lambda \neq 0$ because $\lambda = 1$ is impossible from (12).] Similarly, (13) and (14) give

$$y = \frac{1}{1 - \lambda} \qquad z = -\frac{1}{1 - \lambda}$$

Therefore, from (15) we have

$$\frac{3^2}{(1 - \lambda)^2} + \frac{1^2}{(1 - \lambda)^2} + \frac{(-1)^2}{(1 - \lambda)^2} = 4$$

which gives $(1 - \lambda)^2 = \frac{11}{4}$, $1 - \lambda = \pm\sqrt{11}/2$, so

$$\lambda = 1 \pm \frac{\sqrt{11}}{2}$$

These values of λ then give the corresponding points (x, y, z):

$$\left(\frac{6}{\sqrt{11}}, \frac{2}{\sqrt{11}}, -\frac{2}{\sqrt{11}}\right) \qquad \text{and} \qquad \left(-\frac{6}{\sqrt{11}}, -\frac{2}{\sqrt{11}}, \frac{2}{\sqrt{11}}\right)$$

It's easy to see that f has a smaller value at the first of these points, so the closest point is $\left(6/\sqrt{11}, 2/\sqrt{11}, -2/\sqrt{11}\right)$ and the farthest is $\left(-6/\sqrt{11}, -2/\sqrt{11}, 2/\sqrt{11}\right)$. ■

Two Constraints

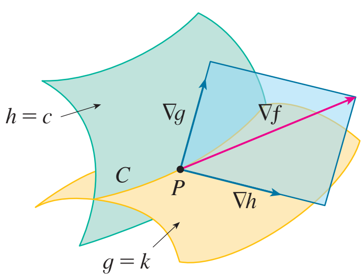


FIGURE 5

Suppose now that we want to find the maximum and minimum values of a function $f(x, y, z)$ subject to two constraints (side conditions) of the form $g(x, y, z) = k$ and $h(x, y, z) = c$. Geometrically, this means that we are looking for the extreme values of f when (x, y, z) is restricted to lie on the curve of intersection C of the level surfaces $g(x, y, z) = k$ and $h(x, y, z) = c$. (See Figure 5.) Suppose f has such an extreme value at a point $P(x_0, y_0, z_0)$. We know from the beginning of this section that ∇f is orthogonal to C there. But we also know that ∇g is orthogonal to $g(x, y, z) = k$ and ∇h is orthogonal to $h(x, y, z) = c$, so ∇g and ∇h are both orthogonal to C. This means that the gradient vector $\nabla f(x_0, y_0, z_0)$ is in the plane determined by $\nabla g(x_0, y_0, z_0)$ and $\nabla h(x_0, y_0, z_0)$. (We assume that these gradient vectors are not zero and not parallel.) So there are numbers λ and μ (called Lagrange multipliers) such that

16
$$\boxed{\nabla f(x_0, y_0, z_0) = \lambda \nabla g(x_0, y_0, z_0) + \mu \nabla h(x_0, y_0, z_0)}$$

In this case Lagrange's method is to look for extreme values by solving five equations in the five unknowns x, y, z, λ, and μ. These equations are obtained by writing Equation 16 in terms of its components and using the constraint equations:

$$f_x = \lambda g_x + \mu h_x$$
$$f_y = \lambda g_y + \mu h_y$$
$$f_z = \lambda g_z + \mu h_z$$
$$g(x, y, z) = k$$
$$h(x, y, z) = c$$

▲ The cylinder $x^2 + y^2 = 1$ intersects the plane $x - y + z = 1$ in an ellipse (Figure 6). Example 5 asks for the maximum value of f when (x, y, z) is restricted to lie on the ellipse.

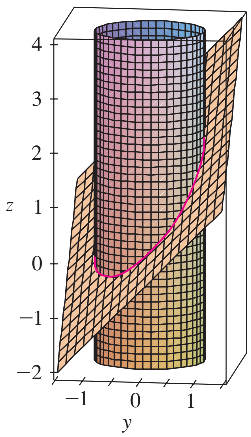


FIGURE 6

EXAMPLE 5 Find the maximum value of the function $f(x, y, z) = x + 2y + 3z$ on the curve of intersection of the plane $x - y + z = 1$ and the cylinder $x^2 + y^2 = 1$.

SOLUTION We maximize the function $f(x, y, z) = x + 2y + 3z$ subject to the constraints $g(x, y, z) = x - y + z = 1$ and $h(x, y, z) = x^2 + y^2 = 1$. The Lagrange condition is $\nabla f = \lambda \nabla g + \mu \nabla h$, so we solve the equations

$$1 = \lambda + 2x\mu \tag{17}$$

$$2 = -\lambda + 2y\mu \tag{18}$$

$$3 = \lambda \tag{19}$$

$$x - y + z = 1 \tag{20}$$

$$x^2 + y^2 = 1 \tag{21}$$

Putting $\lambda = 3$ [from (19)] in (17), we get $2x\mu = -2$, so $x = -1/\mu$. Similarly, (18) gives $y = 5/(2\mu)$. Substitution in (21) then gives

$$\frac{1}{\mu^2} + \frac{25}{4\mu^2} = 1$$

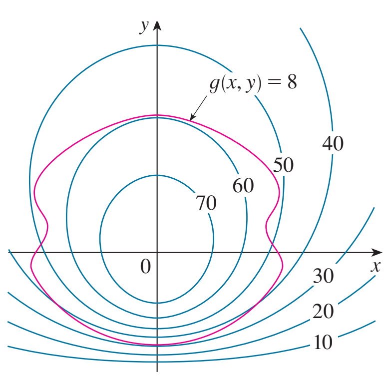
and so $\mu^2 = \frac{29}{4}$, $\mu = \pm\sqrt{29}/2$. Then $x = \mp 2/\sqrt{29}$, $y = \pm 5/\sqrt{29}$, and, from (20), $z = 1 - x + y = 1 \pm 7/\sqrt{29}$. The corresponding values of f are

$$\mp\frac{2}{\sqrt{29}} + 2\left(\pm\frac{5}{\sqrt{29}}\right) + 3\left(1 \pm \frac{7}{\sqrt{29}}\right) = 3 \pm \sqrt{29}$$

Therefore, the maximum value of f on the given curve is $3 + \sqrt{29}$. ■

11.8 Exercises

1. Pictured are a contour map of f and a curve with equation $g(x, y) = 8$. Estimate the maximum and minimum values of f subject to the constraint that $g(x, y) = 8$. Explain your reasoning.



2. (a) Use a graphing calculator or computer to graph the circle $x^2 + y^2 = 1$. On the same screen, graph several curves of the form $x^2 + y = c$ until you find two that just touch the circle. What is the significance of the values of c for these two curves?
(b) Use Lagrange multipliers to find the extreme values of $f(x, y) = x^2 + y$ subject to the constraint $x^2 + y^2 = 1$. Compare your answers with those in part (a).

3–17 ■ Use Lagrange multipliers to find the maximum and minimum values of the function subject to the given constraint(s).

3. $f(x, y) = x^2 - y^2$; $x^2 + y^2 = 1$

4. $f(x, y) = 4x + 6y$; $x^2 + y^2 = 13$

5. $f(x, y) = x^2y$; $x^2 + 2y^2 = 6$

6. $f(x, y) = x^2 + y^2$; $x^4 + y^4 = 1$

7. $f(x, y, z) = 2x + 6y + 10z; \quad x^2 + y^2 + z^2 = 35$

8. $f(x, y, z) = 8x - 4z; \quad x^2 + 10y^2 + z^2 = 5$

9. $f(x, y, z) = xyz; \quad x^2 + 2y^2 + 3z^2 = 6$

10. $f(x, y, z) = x^2y^2z^2; \quad x^2 + y^2 + z^2 = 1$

11. $f(x, y, z) = x^2 + y^2 + z^2; \quad x^4 + y^4 + z^4 = 1$

12. $f(x, y, z) = x^4 + y^4 + z^4; \quad x^2 + y^2 + z^2 = 1$

13. $f(x, y, z, t) = x + y + z + t; \quad x^2 + y^2 + z^2 + t^2 = 1$

14. $f(x_1, x_2, \dots, x_n) = x_1 + x_2 + \cdots + x_n;$
$x_1^2 + x_2^2 + \cdots + x_n^2 = 1$

15. $f(x, y, z) = x + 2y; \quad x + y + z = 1, \quad y^2 + z^2 = 4$

16. $f(x, y, z) = 3x - y - 3z;$
$x + y - z = 0, \quad x^2 + 2z^2 = 1$

17. $f(x, y, z) = yz + xy; \quad xy = 1, \quad y^2 + z^2 = 1$

18–19 ■ Find the extreme values of f on the region described by the inequality.

18. $f(x, y) = 2x^2 + 3y^2 - 4x - 5, \quad x^2 + y^2 \leqslant 16$

19. $f(x, y) = e^{-xy}, \quad x^2 + 4y^2 \leqslant 1$

CAS **20.** (a) If your computer algebra system plots implicitly defined curves, use it to estimate the minimum and maximum values of $f(x, y) = x^3 + y^3 + 3xy$ subject to the constraint $(x - 3)^2 + (y - 3)^2 = 9$ by graphical methods.
(b) Solve the problem in part (a) with the aid of Lagrange multipliers. Use your CAS to solve the equations. Compare your answers with those in part (a).

21. The total production P of a certain product depends on the amount L of labor used and the amount K of capital investment. In Sections 11.1 and 11.3 we discussed how the Cobb-Douglas model $P = bL^{\alpha}K^{1-\alpha}$ follows from certain economic assumptions, where b and α are positive constants and $\alpha < 1$. If the cost of a unit of labor is m and the cost of a unit of capital is n, and the company can spend only p dollars as its total budget, then maximizing the production P is subject to the constraint $mL + nK = p$. Show that the maximum production occurs when

$$L = \frac{\alpha p}{m} \quad \text{and} \quad K = \frac{(1 - \alpha)p}{n}$$

22. Referring to Exercise 21, we now suppose that the production is fixed at $bL^{\alpha}K^{1-\alpha} = Q$, where Q is a constant. What values of L and K minimize the cost function $C(L, K) = mL + nK$?

23. Use Lagrange multipliers to prove that the rectangle with maximum area that has a given perimeter p is a square.

24. Use Lagrange multipliers to prove that the triangle with maximum area that has a given perimeter p is equilateral. [*Hint:* Use Heron's formula for the area: $A = \sqrt{s(s - x)(s - y)(s - z)}$, where $s = p/2$ and x, y, z are the lengths of the sides.]

25–35 ■ Use Lagrange multipliers to give an alternate solution to the indicated exercise in Section 11.7.

25. Exercise 31
26. Exercise 32
27. Exercise 33
28. Exercise 34
29. Exercise 35
30. Exercise 36
31. Exercise 37
32. Exercise 38
33. Exercise 39
34. Exercise 40
35. Exercise 41

36. Find the maximum and minimum volumes of a rectangular box whose surface area is 1500 cm^2 and whose total edge length is 200 cm.

37. The plane $x + y + 2z = 2$ intersects the paraboloid $z = x^2 + y^2$ in an ellipse. Find the points on this ellipse that are nearest to and farthest from the origin.

38. The plane $4x - 3y + 8z = 5$ intersects the cone $z^2 = x^2 + y^2$ in an ellipse.
(a) Graph the cone, the plane, and the ellipse.
(b) Use Lagrange multipliers to find the highest and lowest points on the ellipse.

CAS **39–40** ■ Find the maximum and minimum values of f subject to the given constraints. Use a computer algebra system to solve the system of equations that arises in using Lagrange multipliers. (If your CAS finds only one solution, you may need to use additional commands.)

39. $f(x, y, z) = ye^{x-z}; \quad 9x^2 + 4y^2 + 36z^2 = 36, \; xy + yz = 1$

40. $f(x, y, z) = x + y + z; \quad x^2 - y^2 = z, \; x^2 + z^2 = 4$

41. (a) Find the maximum value of

$$f(x_1, x_2, \dots, x_n) = \sqrt[n]{x_1 x_2 \cdots x_n}$$

given that $x_1, x_2, \dots, x_n$ are positive numbers and $x_1 + x_2 + \cdots + x_n = c$, where c is a constant.
(b) Deduce from part (a) that if $x_1, x_2, \dots, x_n$ are positive numbers, then

$$\sqrt[n]{x_1 x_2 \cdots x_n} \leqslant \frac{x_1 + x_2 + \cdots + x_n}{n}$$

This inequality says that the geometric mean of n numbers is no larger than the arithmetic mean of the numbers. Under what circumstances are these two means equal to each other?

42. (a) Maximize $\Sigma_{i=1}^{n} x_i y_i$ subject to the constraints $\Sigma^n x_i^2 = 1$ and $\Sigma^n y_i^2 = 1$.

(b) Put

$$x_i = \frac{a_i}{\sqrt{\Sigma a_i^2}} \qquad \text{and} \qquad y_i = \frac{b_i}{\sqrt{\Sigma b_i^2}}$$

to show that

$$\sum a_i b_i \leqslant \sqrt{\Sigma a_i^2}\,\sqrt{\Sigma b_i^2}$$

for any numbers $a_1, \ldots, a_n, b_1, \ldots, b_n$. This inequality is known as the Cauchy-Schwarz Inequality.

Applied Project

Rocket Science

Many rockets, such as the *Pegasus XL* currently used to launch satellites and the *Saturn V* that first put men on the Moon, are designed to use three stages in their ascent into space. A large first stage initially propels the rocket until its fuel is consumed, at which point the stage is jettisoned to reduce the mass of the rocket. The smaller second and third stages function similarly in order to place the rocket's payload into orbit about Earth. (With this design, at least two stages are required in order to reach the necessary velocities, and using three stages has proven to be a good compromise between cost and performance.) Our goal here is to determine the individual masses of the three stages to be designed in such a way as to minimize the total mass of the rocket while enabling it to reach a desired velocity.

For a single-stage rocket consuming fuel at a constant rate, the change in velocity resulting from the acceleration of the rocket vehicle has been modeled by

$$\Delta V = -c \ln\left(1 - \frac{(1 - S)M_r}{P + M_r}\right)$$

where M_r is the mass of the rocket engine including initial fuel, P is the mass of the payload, S is a *structural factor* determined by the design of the rocket (specifically, it is the ratio of the mass of the rocket vehicle without fuel to the total mass of the rocket with payload), and c is the (constant) speed of exhaust relative to the rocket.

Now consider a rocket with three stages and a payload of mass A. We will consider outside forces negligible and assume that c and S remain constant for each stage. If M_i is the mass of the ith stage, we can initially consider the rocket engine to have mass M_1 and its payload to have mass $M_2 + M_3 + A$; the second and third stages can be handled similarly.

1. Show that the velocity attained after all three stages have been jettisoned is given by

$$v_f = c\left[\ln\left(\frac{M_1 + M_2 + M_3 + A}{SM_1 + M_2 + M_3 + A}\right) + \ln\left(\frac{M_2 + M_3 + A}{SM_2 + M_3 + A}\right) + \ln\left(\frac{M_3 + A}{SM_3 + A}\right)\right]$$

2. We wish to minimize the total mass $M = M_1 + M_2 + M_3$ of the rocket engine subject to the constraint that the desired velocity v_f from Problem 1 is attained. The method of Lagrange multipliers is appropriate here, but difficult to implement using the current expressions. To simplify, we define variables N_i so that the constraint equation may be expressed as $v_f = c(\ln N_1 + \ln N_2 + \ln N_3)$. Since M is now difficult to express in terms of the N_i's, we wish to use a simpler function that will be minimized at the same place. Show that

$$\frac{M_1 + M_2 + M_3 + A}{M_2 + M_3 + A} = \frac{(1 - S)N_1}{1 - SN_1}$$

$$\frac{M_2 + M_3 + A}{M_3 + A} = \frac{(1 - S)N_2}{1 - SN_2}$$

$$\frac{M_3 + A}{A} = \frac{(1 - S)N_3}{1 - SN_3}$$

and conclude that

$$\frac{M + A}{A} = \frac{(1 - S)^3 N_1 N_2 N_3}{(1 - SN_1)(1 - SN_2)(1 - SN_3)}$$

3. Verify that $\ln((M + A)/A)$ is minimized at the same location as M; use Lagrange multipliers and the results of Problem 2 to find expressions for the values of N_i where the minimum occurs subject to the constraint $v_f = c(\ln N_1 + \ln N_2 + \ln N_3)$. [*Hint:* Use properties of logarithms to help simplify the expressions.]

4. Find an expression for the minimum value of M as a function of v_f.

5. If we want to put a three-stage rocket into orbit 100 miles above Earth's surface, a final velocity of approximately 17,500 mi/h is required. Suppose that each stage is built with a structural factor $S = 0.2$ and an exhaust speed of $c = 6000$ mi/h.
   (a) Find the minimum total mass M of the rocket engines as a function of A.
   (b) Find the mass of each individual stage as a function of A. (They are not equally sized!)

6. The same rocket would require a final velocity of approximately 24,700 mi/h in order to escape Earth's gravity. Find the mass of each individual stage that would minimize the total mass of the rocket engines and allow the rocket to propel a 500-pound probe into deep space.

Applied Project

Hydro-Turbine Optimization

The Great Northern Paper Company in Millinocket, Maine, operates a hydroelectric generating station on the Penobscot River. Water is piped from a dam to the power station. The rate at which the water flows through the pipe varies, depending on external conditions.

The power station has three different hydroelectric turbines, each with a known (and unique) power function that gives the amount of electric power generated as a function of the water flow arriving at the turbine. The incoming water can be apportioned in different volumes to each turbine, so the goal is to determine how to distribute water among the turbines to give the maximum total energy production for any rate of flow.

Using experimental evidence and *Bernoulli's equation*, the following quadratic models were determined for the power output of each turbine, along with the allowable flows of operation:

$$KW_1 = (-18.89 + 0.1277Q_1 - 4.08 \cdot 10^{-5}Q_1^2)(170 - 1.6 \cdot 10^{-6}Q_T^2)$$
$$KW_2 = (-24.51 + 0.1358Q_2 - 4.69 \cdot 10^{-5}Q_2^2)(170 - 1.6 \cdot 10^{-6}Q_T^2)$$
$$KW_3 = (-27.02 + 0.1380Q_3 - 3.84 \cdot 10^{-5}Q_3^2)(170 - 1.6 \cdot 10^{-6}Q_T^2)$$

$$250 \leq Q_1 \leq 1110, \quad 250 \leq Q_2 \leq 1110, \quad 250 \leq Q_3 \leq 1225$$

where

$$Q_i = \text{flow through turbine } i \text{ in cubic feet per second}$$
$$KW_i = \text{power generated by turbine } i \text{ in kilowatts}$$
$$Q_T = \text{total flow through the station in cubic feet per second}$$

1. If all three turbines are being used, we wish to determine the flow Q_i to each turbine that will give the maximum total energy production. Our limitations are that the flows must

sum to the total incoming flow and the given domain restrictions must be observed. Consequently, use Lagrange multipliers to find the values for the individual flows (as functions of Q_T) that maximize the total energy production $KW_1 + KW_2 + KW_3$ subject to the constraints $Q_1 + Q_2 + Q_3 = Q_T$ and the domain restrictions on each Q_i.

2. For which values of Q_T is your result valid?

3. For an incoming flow of 2500 ft^3/s, determine the distribution to the turbines and verify (by trying some nearby distributions) that your result is indeed a maximum.

4. Until now we assumed that all three turbines are operating; is it possible in some situations that more power could be produced by using only one turbine? Make a graph of the three power functions and use it to help decide if an incoming flow of 1000 ft^3/s should be distributed to all three turbines or routed to just one. (If you determine that only one turbine should be used, which one?) What if the flow is only 600 ft^3/s?

5. Perhaps for some flow levels it would be advantageous to use two turbines. If the incoming flow is 1500 ft^3/s, which two turbines would you recommend using? Use Lagrange multipliers to determine how the flow should be distributed between the two turbines to maximize the energy produced. For this flow, is using two turbines more efficient than using all three?

6. If the incoming flow is 3400 ft^3/s, what would you recommend to the company?

11 Review

CONCEPT CHECK

1. (a) What is a function of two variables?
(b) Describe two methods for visualizing a function of two variables. What is the connection between them?

2. What is a function of three variables? How can you visualize such a function?

3. What does

$$\lim_{(x, y) \to (a, b)} f(x, y) = L$$

mean? How can you show that such a limit does not exist?

4. (a) What does it mean to say that f is continuous at (a, b)?
(b) If f is continuous on $\mathbb{R}^2$, what can you say about its graph?

5. (a) Write expressions for the partial derivatives $f_x(a, b)$ and $f_y(a, b)$ as limits.
(b) How do you interpret $f_x(a, b)$ and $f_y(a, b)$ geometrically? How do you interpret them as rates of change?
(c) If $f(x, y)$ is given by a formula, how do you calculate f_x and f_y?

6. What does Clairaut's Theorem say?

7. How do you find a tangent plane to each of the following types of surfaces?
(a) A graph of a function of two variables, $z = f(x, y)$
(b) A level surface of a function of three variables, $F(x, y, z) = k$
(c) A parametric surface given by a vector function $\mathbf{r}(u, v)$

8. Define the linearization of f at (a, b). What is the corresponding linear approximation? What is the geometric interpretation of the linear approximation?

9. (a) What does it mean to say that f is differentiable at (a, b)?
(b) How do you usually verify that f is differentiable?

10. If $z = f(x, y)$, what are the differentials dx, dy, and dz?

11. State the Chain Rule for the case where $z = f(x, y)$ and x and y are functions of one variable. What if x and y are functions of two variables?

12. If z is defined implicitly as a function of x and y by an equation of the form $F(x, y, z) = 0$, how do you find $\partial z/\partial x$ and $\partial z/\partial y$?

13. (a) Write an expression as a limit for the directional derivative of f at (x_0, y_0) in the direction of a unit vector $\mathbf{u} = \langle a, b \rangle$. How do you interpret it as a rate? How do you interpret it geometrically?
(b) If f is differentiable, write an expression for $D_{\mathbf{u}} f(x_0, y_0)$ in terms of f_x and f_y.

14. (a) Define the gradient vector ∇f for a function f of two or three variables.
(b) Express $D_{\mathbf{u}} f$ in terms of ∇f.
(c) Explain the geometric significance of the gradient.

15. What do the following statements mean?
(a) f has a local maximum at (a, b).
(b) f has an absolute maximum at (a, b).
(c) f has a local minimum at (a, b).
(d) f has an absolute minimum at (a, b).
(e) f has a saddle point at (a, b).

16. (a) If f has a local maximum at (a, b), what can you say about its partial derivatives at (a, b)?
(b) What is a critical point of f?

17. State the Second Derivatives Test.

18. (a) What is a closed set in $\mathbb{R}^2$? What is a bounded set?
(b) State the Extreme Value Theorem for functions of two variables.
(c) How do you find the values that the Extreme Value Theorem guarantees?

19. Explain how the method of Lagrange multipliers works in finding the extreme values of $f(x, y, z)$ subject to the constraint $g(x, y, z) = k$. What if there is a second constraint $h(x, y, z) = c$?

TRUE–FALSE QUIZ

Determine whether the statement is true or false. If it is true, explain why. If it is false, explain why or give an example that disproves the statement.

1. $f_y(a, b) = \lim_{y \to b} \dfrac{f(a, y) - f(a, b)}{y - b}$

2. There exists a function f with continuous second-order partial derivatives such that $f_x(x, y) = x + y^2$ and $f_y(x, y) = x - y^2$.

3. $f_{xy} = \dfrac{\partial^2 f}{\partial x\, \partial y}$

4. $D_{\mathbf{k}} f(x, y, z) = f_z(x, y, z)$

5. If $f(x, y) \to L$ as $(x, y) \to (a, b)$ along every straight line through (a, b), then $\lim_{(x, y) \to (a, b)} f(x, y) = L$.

6. If $f_x(a, b)$ and $f_y(a, b)$ both exist, then f is differentiable at (a, b).

7. If f has a local minimum at (a, b) and f is differentiable at (a, b), then $\nabla f(a, b) = \mathbf{0}$.

8. $\displaystyle \lim_{(x, y) \to (1, 1)} \frac{x - y}{x^2 - y^2} = \lim_{(x, y) \to (1, 1)} \frac{1}{x + y} = \frac{1}{2}.$

9. If $f(x, y) = \ln y$, then $\nabla f(x, y) = 1/y$.

10. If $(2, 1)$ is a critical point of f and

$$f_{xx}(2, 1) f_{yy}(2, 1) < [f_{xy}(2, 1)]^2$$

then f has a saddle point at $(2, 1)$.

11. If $f(x, y) = \sin x + \sin y$, then $-\sqrt{2} \leqslant D_{\mathbf{u}} f(x, y) \leqslant \sqrt{2}$.

12. If $f(x, y)$ has two local maxima, then f must have a local minimum.

EXERCISES

1–2 ■ Find and sketch the domain of the function.

1. $f(x, y) = \sin^{-1}x + \tan^{-1}y$

2. $f(x, y, z) = \sqrt{z - x^2 - y^2}$

3–4 ■ Sketch the graph of the function.

3. $f(x, y) = 1 - x^2 - y^2$

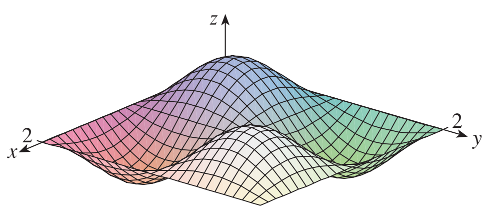
4. $f(x, y) = \sqrt{x^2 + y^2 - 1}$

5–6 ■ Sketch several level curves of the function.

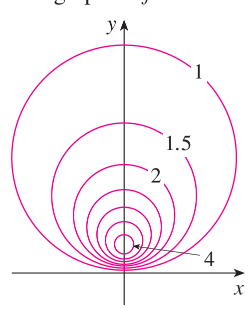
5. $f(x, y) = e^{-(x^2+y^2)}$

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

7. Make a rough sketch of a contour map for the function whose graph is shown.



8. A contour map of a function f is shown. Use it to make a rough sketch of the graph of f.



9–10 ■ Evaluate the limit or show that it does not exist.

9. $\displaystyle\lim_{(x, y)\to(1, 1)} \frac{2xy}{x^2 + 2y^2}$

10. $\displaystyle\lim_{(x, y)\to(0, 0)} \frac{2xy}{x^2 + 2y^2}$

11. A metal plate is situated in the xy-plane and occupies the rectangle $0 \leqslant x \leqslant 10$, $0 \leqslant y \leqslant 8$, where x and y are measured in meters. The temperature at the point (x, y) in the plate is $T(x, y)$, where T is measured in degrees Celsius. Temperatures at equally spaced points were measured and recorded in the table.

(a) Estimate the values of the partial derivatives $T_x(6, 4)$ and $T_y(6, 4)$. What are the units?

(b) Estimate the value of $D_{\mathbf{u}}T(6, 4)$, where $\mathbf{u} = (\mathbf{i} + \mathbf{j})/\sqrt{2}$. Interpret your result.

(c) Estimate the value of $T_{xy}(6, 4)$.

x \ y	0	2	4	6	8
0	30	38	45	51	55
2	52	56	60	62	61
4	78	74	72	68	66
6	98	87	80	75	71
8	96	90	86	80	75
10	92	92	91	87	78

12. Find a linear approximation to the temperature function $T(x, y)$ in Exercise 11 near the point (6, 4). Then use it to estimate the temperature at the point (5, 3.8).

13–17 ■ Find the first partial derivatives.

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

14. $u = e^{-r}\sin 2\theta$

15. $g(u, v) = u\tan^{-1}v$

16. $w = \dfrac{x}{y - z}$

17. $T(p, q, r) = p\ln(q + e^r)$

18. The speed of sound traveling through ocean water is a function of temperature, salinity, and pressure. It has been modeled by the function

$$C = 1449.2 + 4.6T - 0.055T^2 + 0.00029T^3 + (1.34 - 0.01T)(S - 35) + 0.016D$$

where C is the speed of sound (in meters per second), T is the temperature (in degrees Celsius), S is the salinity (the concentration of salts in parts per thousand, which means the number of grams of dissolved solids per 1000 g of water), and D is the depth below the ocean surface (in meters). Compute $\partial C/\partial T$, $\partial C/\partial S$, and $\partial C/\partial D$ when $T = 10$ °C, $S = 35$ parts per thousand, and $D = 100$ m. Explain the physical significance of these partial derivatives.

19–22 ■ Find all second partial derivatives of f.

19. $f(x, y) = 4x^3 - xy^2$

20. $z = xe^{-2y}$

21. $f(x, y, z) = x^k y^l z^m$

22. $v = r\cos(s + 2t)$

23. If $u = x^y$, show that $\dfrac{x}{y}\dfrac{\partial u}{\partial x} + \dfrac{1}{\ln x}\dfrac{\partial u}{\partial y} = 2u$.

24. If $\rho = \sqrt{x^2 + y^2 + z^2}$, show that

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

25–29 ■ Find equations of (a) the tangent plane and (b) the normal line to the given surface at the specified point.

25. $z = 3x^2 - y^2 + 2x$, $(1, -2, 1)$

26. $z = e^x \cos y$, $(0, 0, 1)$

27. $x^2 + 2y^2 - 3z^2 = 3$, $(2, -1, 1)$

28. $xy + yz + zx = 3$, $(1, 1, 1)$

29. $\mathbf{r}(u, v) = (u + v)\,\mathbf{i} + u^2\,\mathbf{j} + v^2\,\mathbf{k}$, $(3, 4, 1)$

30. Use a computer to graph the surface $z = x^3 + 2xy$ and its tangent plane and normal line at $(1, 2, 5)$ on the same screen. Choose the domain and viewpoint so that you get a good view of all three objects.

31. Find the points on the sphere $x^2 + y^2 + z^2 = 1$ where the tangent plane is parallel to the plane $2x + y - 3z = 2$.

32. Find dz if $z = x^2 \tan^{-1} y$.

33. Find the linear approximation of the function $f(x, y, z) = x^3\sqrt{y^2 + z^2}$ at the point $(2, 3, 4)$ and use it to estimate the number $(1.98)^3\sqrt{(3.01)^2 + (3.97)^2}$.

34. The two legs of a right triangle are measured as 5 m and 12 m with a possible error in measurement of at most 0.2 cm in each. Use differentials to estimate the maximum error in the calculated value of (a) the area of the triangle and (b) the length of the hypotenuse.

35. If $w = \sqrt{x + y^2/z}$, where $x = e^{2t}$, $y = t^3 + 4t$, and $z = t^2 - 4$, use the Chain Rule to find dw/dt.

36. If $z = \cos xy + y \cos x$, where $x = u^2 + v$ and $y = u - v^2$, use the Chain Rule to find $\partial z/\partial u$ and $\partial z/\partial v$.

37. Suppose $z = f(x, y)$, where $x = g(s, t)$, $y = h(s, t)$, $g(1, 2) = 3$, $g_s(1, 2) = -1$, $g_t(1, 2) = 4$, $h(1, 2) = 6$, $h_s(1, 2) = -5$, $h_t(1, 2) = 10$, $f_x(3, 6) = 7$, and $f_y(3, 6) = 8$. Find $\partial z/\partial s$ and $\partial z/\partial t$ when $s = 1$ and $t = 2$.

38. Use a tree diagram to write out the Chain Rule for the case where $w = f(t, u, v)$, $t = t(p, q, r, s)$, $u = u(p, q, r, s)$, and $v = v(p, q, r, s)$ are all differentiable functions.

39. If $z = y + f(x^2 - y^2)$, where f is differentiable, show that

$$y\frac{\partial z}{\partial x} + x\frac{\partial z}{\partial y} = x$$

40. The length x of a side of a triangle is increasing at a rate of 3 in/s, the length y of another side is decreasing at a rate of 2 in/s, and the contained angle θ is increasing at a rate of 0.05 radian/s. How fast is the area of the triangle changing when $x = 40$ in, $y = 50$ in, and $\theta = \pi/6$?

41. If $z = f(u, v)$, where $u = xy$, $v = y/x$, and f has continuous second partial derivatives, show that

$$x^2\frac{\partial^2 z}{\partial x^2} - y^2\frac{\partial^2 z}{\partial y^2} = -4uv\frac{\partial^2 z}{\partial u\,\partial v} + 2v\frac{\partial z}{\partial v}$$

42. If $yz^4 + x^2z^3 = e^{xyz}$, find $\dfrac{\partial z}{\partial x}$ and $\dfrac{\partial z}{\partial y}$.

43. Find the gradient of the function $f(x, y, z) = z^2 e^{x\sqrt{y}}$.

44. (a) When is the directional derivative of f a maximum?
(b) When is it a minimum?
(c) When is it 0?
(d) When is it half of its maximum value?

45–46 ■ Find the directional derivative of f at the given point in the indicated direction.

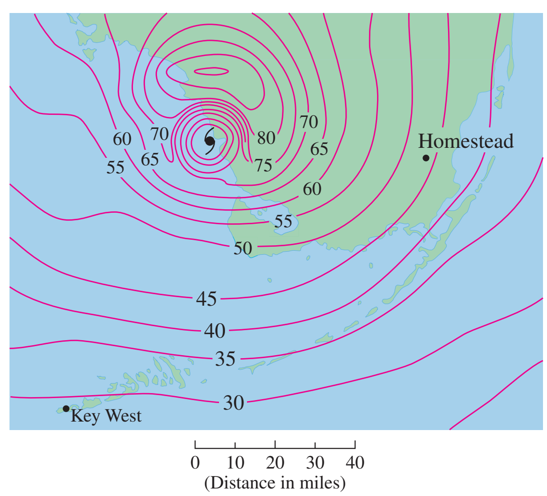
45. $f(x, y) = 2\sqrt{x} - y^2$, $(1, 5)$, in the direction toward the point $(4, 1)$

46. $f(x, y, z) = x^2y + x\sqrt{1 + z}$, $(1, 2, 3)$, in the direction of $\mathbf{v} = 2\,\mathbf{i} + \mathbf{j} - 2\,\mathbf{k}$

47. Find the maximum rate of change of $f(x, y) = x^2y + \sqrt{y}$ at the point $(2, 1)$. In which direction does it occur?

48. Find the direction in which $f(x, y, z) = ze^{xy}$ increases most rapidly at the point $(0, 1, 2)$. What is the maximum rate of increase?

49. The contour map shows wind speed in knots during Hurricane Andrew on August 24, 1992. Use it to estimate the value of the directional derivative of the wind speed at Homestead, Florida, in the direction of the eye of the hurricane.



50. Find parametric equations of the tangent line at the point $(-2, 2, 4)$ to the curve of intersection of the surface $z = 2x^2 - y^2$ and the plane $z = 4$.

51–54 ■ Find the local maximum and minimum values and saddle points of the function. If you have three-dimensional graphing software, graph the function with a domain and viewpoint that reveal all the important aspects of the function.

51. $f(x, y) = x^2 - xy + y^2 + 9x - 6y + 10$

52. $f(x, y) = x^3 - 6xy + 8y^3$

53. $f(x, y) = 3xy - x^2y - xy^2$

54. $f(x, y) = (x^2 + y)e^{y/2}$

55–56 ■ Find the absolute maximum and minimum values of f on the set D.

55. $f(x, y) = 4xy^2 - x^2y^2 - xy^3$; D is the closed triangular region in the xy-plane with vertices $(0, 0)$, $(0, 6)$, and $(6, 0)$

56. $f(x, y) = e^{-x^2-y^2}(x^2 + 2y^2)$; D is the disk $x^2 + y^2 \leqslant 4$

57. Use a graph and/or level curves to estimate the local maximum and minimum values and saddle points of $f(x, y) = x^3 - 3x + y^4 - 2y^2$. Then use calculus to find these values precisely.

58. Use a graphing calculator or computer (or Newton's method or a computer algebra system) to find the critical points of $f(x, y) = 12 + 10y - 2x^2 - 8xy - y^4$ correct to three decimal places. Then classify the critical points and find the highest point on the graph.

59–62 ■ Use Lagrange multipliers to find the maximum and minimum values of f subject to the given constraint(s).

59. $f(x, y) = x^2y$; $x^2 + y^2 = 1$

60. $f(x, y) = \dfrac{1}{x} + \dfrac{1}{y}$; $\dfrac{1}{x^2} + \dfrac{1}{y^2} = 1$

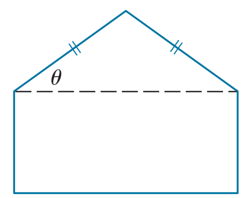
61. $f(x, y, z) = xyz$; $x^2 + y^2 + z^2 = 3$

62. $f(x, y, z) = x^2 + 2y^2 + 3z^2$; $x + y + z = 1$, $x - y + 2z = 2$

63. Find the points on the surface $xy^2z^3 = 2$ that are closest to the origin.

64. A package in the shape of a rectangular box can be mailed by U.S. Parcel Post if the sum of its length and girth (the perimeter of a cross-section perpendicular to the length) is at most 108 in. Find the dimensions of the package with largest volume that can be mailed by Parcel Post.

65. A pentagon is formed by placing an isosceles triangle on a rectangle, as shown in the figure. If the pentagon has fixed perimeter P, find the lengths of the sides of the pentagon that maximize the area of the pentagon.



66. A particle of mass m moves on the surface $z = f(x, y)$. Let $x = x(t)$, $y = y(t)$ be the x- and y-coordinates of the particle at time t.
(a) Find the velocity vector $\mathbf{v}$ and the kinetic energy $K = \frac{1}{2}m|\mathbf{v}|^2$ of the particle.
(b) Determine the acceleration vector $\mathbf{a}$.
(c) Let $z = x^2 + y^2$ and $x(t) = t\cos t$, $y(t) = t\sin t$. Find the velocity vector, the kinetic energy, and the acceleration vector.

Focus on Problem Solving

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 in seawater, the concentration of blood (in parts per million) at a point $P(x, y)$ on the surface 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

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

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 4.8) 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 4.8.) Show that

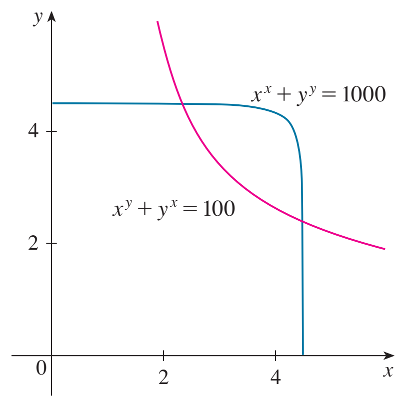
$$x_2 = x_1 - \frac{fg_y - f_y g}{f_x g_y - f_y g_x} \qquad \text{and} \qquad y_2 = y_1 - \frac{f_x g - fg_x}{f_x g_y - f_y g_x}$$

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 422.) The example that he gave to illustrate the method was to solve the system of equations

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

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?