trial-exam-f24

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1 Written (Trial) Exam for 01002/01004 Mathematics 1b, Suggested Solutions

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```
[3]: from sympy import *
from dtumathtools import *
init_printing()
```

1.1 Exercise 1

We are given the two partial derivatives, so the following gradient, of a function $f : \mathbb{R}^2 \to \mathbb{R}$:

[4]: x, y = symbols("x y")
fx = 6 * x - 6 * y
fy = 6 * y**2 - 6 * x
fx, fy

[4]:
$$(6x - 6y, -6x + 6y^2)$$

1.1.1 (a)

Setting them equal to zero and solving for all solutions results in all stationary points:

[5]: statpt = solve([Eq(fx, 0), Eq(fy, 0)])
statpt

[5]: $[\{x:0, y:0\}, \{x:1, y:1\}]$

So, f has the two stationary points, (0,0) and (1,1).

1.1.2 (b)

Second-order partial derivatives:

[6]: fxx = diff(fx, x)
fxy = diff(fx, y)
fyx = diff(fy, x)
fyy = diff(fy, y)

fxx, fxy, fyx, fyy

[6]: (6, -6, -6, 12y)

We see that the two partial mixed double derivatives are equal. Since f also is defined on all of \mathbb{R}^2 , then f is two-time differentiable (smooth).

The Hessian matrix $H_f(x, y)$:

[7]: H = Lambda(tuple([x, y]), Matrix([[fxx, fxy], [fyx, fyy]])) H(x, y)

 $\begin{bmatrix} 7 \end{bmatrix} : \begin{bmatrix} 6 & -6 \\ -6 & 12y \end{bmatrix}$

With no boundary given, extrema can only be found at stationary points or exceptional points. Since f is smooth and defined on all of \mathbb{R}^2 , there are no exceptional points. So, we investigate the eigenvalues of the Hessian matrix at the stationary points:

```
[8]: H(0, 0).eigenvals()
```

$$\begin{bmatrix} 8 \end{bmatrix}$$
: $\left\{ 3 - 3\sqrt{5} : 1, \ 3 + 3\sqrt{5} : 1 \right\}$

The eigenvalues have different signs, so according to Theorem 5.2.4, (0,0) is a saddel point.

[9]: lambdas = H(1, 1).eigenvals(multiple=True) lambdas[0].evalf(), lambdas[1].evalf()

[9]: (2.29179606750063, 15.7082039324994)

The eigenvalues are both positive, indicating a local minimum at (1, 1).

There are no more possible extremum points, so f has no maximum.

1.1.3 (c)

We are now informed that f(0,0) = 1. For the 2nd-degree Taylor approximating expanded from $x_0 = (0,0)$, we need the 1st-order and 2nd-order partial derivatives evaluated at (0,0):

$$\frac{\partial f(0,0)}{\partial x} = 0, \\ \frac{\partial f(0,0)}{\partial y} = 0, \\ \frac{\partial^2 f(0,0)}{\partial x^2} = 6, \\ \frac{\partial^2 f(0,0)}{\partial y^2} = 0, \\ \frac{\partial^2 f(0,0)}{\partial x \partial y} = \frac{\partial^2 f(0,0)}{\partial y \partial x} = -6$$

Setting up the approximation:

$$\begin{split} P_2(x,y) &= f(0,0) + \frac{\partial f(0,0)}{\partial x}(x-0) + \frac{\partial f(0,0)}{\partial y}(y-0) + \frac{1}{2} \frac{\partial^2 f(0,0)}{\partial x^2}(x-0)^2 + \frac{1}{2} \frac{\partial^2 f(0,0)}{\partial y^2}(x-0)^2 + \frac{\partial^2 f(0,0)}{\partial x \partial y}(x-0)(y-0) \\ &= 1 + 0 + 0 + \frac{1}{2} 6x^2 + 0 - 6xy \\ &= 3x^2 - 6xy + 1 \end{split}$$

1.2 Exercise 2

A function $f : \mathbb{R} \to \mathbb{R}$ is given by f(0) = 1 and $f(x) = \frac{\sin(x)}{x}$ when $x \neq 0$.

1.2.1 (a)

3rd-degree Taylor polynomial of sin(x) expanded from $x_0 = 0$:

[10]: sin(x).series(x, 0, 4)

[10]:
$$x - \frac{x^3}{6} + O(x^4)$$

So, the Taylor polynomial of degree 3 is $P_3(x) = x - \frac{x^3}{6}$.

[11]:
$$\left(-\frac{x^3}{6} + x, -\frac{x^3}{6} + x\right)$$

1.2.2 (b)

The Taylor expansion (Taylor's limit formula) of sin(x) is:

$$\sin(x) = x - \frac{x^3}{6} + \varepsilon(x) x^3$$

where $\varepsilon(x)$ is an epsilon function.

We find the following limit value:

$$\lim_{x \to 0} \frac{\sin(x)}{x} = \lim_{x \to 0} \frac{x - \frac{x^3}{6} + \varepsilon(x)x^3}{x} = \lim_{x \to 0} \left(1 - \frac{x^2}{6} + \varepsilon(x)x^2 \right) = 1.$$

1.2.3 (c)

According to remark to theorem 3.1.1 in the note, f is continuous in all points in the interval \mathbb{R} {0}. In (b) we showed that $\sin(x)/x$ converges towards 1 for $x \to 0$. By the given definition, f(0) = 1, and thus $f(x) \to f(0)$ for $x \to 0$, so f is also continuous in x = 0.

1.2.4 (d)

Defining the function for]0,1]:

[12]: def f(x): return sin(x) / x f(x)

[12]:

 $\sin\left(x
ight)$

x

Computing a decimal approximation of $\int_0^1 f(x) dx$ using SymPy:

```
[13]: integrate(f(x), (x, 0, 1)).evalf()
```

```
[13]:
0.946083070367183
```

1.2.5 (e)

We will compute a Riemann sum as an approximation of the area under the graph of f by subdividing the interval [0, 1] into J = 30 subintervals with equal widths of $\Delta x_j = 1/30$ and finding the right-sum. For such a sum, $x_j = j/J$ for j = 1, ..., J:

```
[14]: j = symbols("j")
```

```
delta_xj = 1 / 30
J = 30
xj = j / J
Sum(f(xj) * delta_xj, (j, 1, 30)).evalf()
```

[14]: 0.943413033821518

Alternatively, using at for loop:

```
[15]: riemann_sum = 0
N = 30
for i in range(1, N + 1):
    riemann_sum += sin(i / N) / (i / N) * 1 / N
```

riemann_sum

[15]: 0.943413033821518

1.2.6 (f)

Computing $\int_0^1 P_3(x) \, \mathrm{d}x$:

- [16]: integrate(P3, (x, 0, 1)).evalf()
- **[16]**: 0.458333333333333333

This approximation of the integral is worse than the approximation using a Riemann sum in the previous question, since a Taylor polynomial of sin(x) does not approximate f very well. However, it would have been sensible to use:

```
[17]: integrate(P3 / x, (x, 0, 1)).evalf()
```

```
[17]: 0.94444444444444
```

1.3 Exercise 3

Given matrix C_t where $t \in \mathbb{R}$:

```
[18]: t = symbols("t")
Ct = Matrix([[1, 2, 3, 4], [4, 1, 2, 3], [3, 4, 1, 2], [t, 3, 4, 1]])
Ct
```

 $\begin{bmatrix} 18 \end{bmatrix} : \begin{bmatrix} 1 & 2 & 3 & 4 \\ 4 & 1 & 2 & 3 \\ 3 & 4 & 1 & 2 \\ t & 3 & 4 & 1 \end{bmatrix}$

1.3.1 (a)

The unitary matrix C_t^* is the transposed and conjugated matrix. Since $t \in \mathbb{R}$, there are no non-real numbers involved, and the conjugation can be ignored. The unitary matrix is thus the transposed matrix, $C_t^* = C_t^T$:

[19]: Ct_uni = Ct.T Ct_uni

 $\begin{bmatrix} 19 \end{bmatrix} : \begin{bmatrix} 1 & 4 & 3 & t \\ 2 & 1 & 4 & 3 \\ 3 & 2 & 1 & 4 \\ 4 & 3 & 2 & 1 \end{bmatrix}$

 C_t is a normal matrix if $C_t C_t^* = C_t^* C_t$, so if $C_t C_t^T = C_t^T C_t$, which is solved for t:

```
[20]: Ct_uni * Ct
```

[20]:	$\lceil t^2 + 26 \rceil$	3t + 18	4t + 14	t+22
	3t + 18	30	24	22
	4t + 14	24	30	24
	t + 22	22	24	30

[21]: Ct * Ct_uni

 $\begin{bmatrix} 21 \end{bmatrix}: \begin{bmatrix} 30 & 24 & 22 & t+22 \\ 24 & 30 & 24 & 4t+14 \\ 22 & 24 & 30 & 3t+18 \\ t+22 & 4t+14 & 3t+18 & t^2+26 \end{bmatrix}$

[22]: solve(Eq(Ct * Ct_uni, Ct_uni * Ct))

[22]: $[{t:2}]$

So, only for t = 2 is C_t normal.

1.3.2 (b) and (c)

Defining $A = C_2$:

[23]: A = Ct.subs(t, 2)A

[23]:

 $\begin{bmatrix} 1 & 2 & 3 & 4 \\ 4 & 1 & 2 & 3 \\ 3 & 4 & 1 & 2 \\ 2 & 3 & 4 & 1 \end{bmatrix}$

Given eigenvectors:

```
[24]: v1 = Matrix([1, 1, 1, 1])
v2 = Matrix([1, I, -1, -I])
```

Treating A as a mapping matrix and mapping the eigenvectors:

```
[25]: A * v1, A * v2
```

```
\begin{bmatrix} 25 \end{bmatrix} : \left( \begin{bmatrix} 10\\10\\10\\10 \end{bmatrix}, \begin{bmatrix} -2-2i\\2-2i\\2+2i\\-2+2i \end{bmatrix} \right)
```

From this we read the scaling factors, which are the eigenvalues corresponding to the given eigenvectors, to be $\lambda_1 = 10$ and $\lambda_2 = -2 - 2i$:

[26]: lambda1 = 10

lambda2 = -2 - 2 * I

Check:

[27]: A * v1 == lambda1 * v1, A * v2 == simplify(lambda2 * v2)

[27]: (True, True)

1.3.3 (d)

Orthogonality is equivalent to an inner product of zero. The inner product of two complex vectors from \mathbb{C}^4 is a dot product with one vector complex conjugated, $\langle v_1, v_2 \rangle = v_1 \cdot \overline{v_2}$:

[28]: v1.dot(v2.conjugate())

[28]: 0

We conclude that they are orthogonal, $v_1 \perp v_2$.

1.3.4 (e)

The norm is the root of the inner product of a vector with itself, e.g. $||v_1|| = \sqrt{\langle v_1, v_1 \rangle}$. Since $v_1 \in \mathbb{R}^4$ we can use the usual dot product without conjugation as the inner product for that one. We compute the norms of both eigenvectors:

```
[29]: sqrt(v1.dot(v1))
[29]: 2
[30]: sqrt(v2.dot(v2.conjugate()))
```

[30]:2

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As their norms are not 1, they are not normalized. The list v_1, v_2 is hence orthogonal but *not* orthonormal.

1.4 Exercise 4

Given quadratic form $q: \mathbb{R}^2 \to \mathbb{R}$:

```
[31]: def q(x1, x2):
    return 2 * x1**2 - 2 * x1 * x2 + 2 * x2**2 - 4 * x1 + 2 * x2 + 2
    x1, x2 = symbols("x1,x2")
    q(x1, x2)
```

[31]:
$$2x_1^2 - 2x_1x_2 - 4x_1 + 2x_2^2 + 2x_2 + 2$$

1.4.1 (a)

For rewriting to matrix form $q(x_1, x_2) = x^T A x + x^T b + c$, then A, b and c can be as follows:

[32]: A = Matrix([[2, -1], [-1, 2]])
b = Matrix([-4, 2])
c = 2
A, b, c
[32]:
$$\left(\begin{bmatrix} 2 & -1 \\ -1 & 2 \end{bmatrix}, \begin{bmatrix} -4 \\ 2 \end{bmatrix}, 2 \right)$$

Checking:

$$simplify(list(x.T * A * x + x.T * b)[0] + c)$$

[33]:
$$2x_1^2 - 2x_1x_2 - 4x_1 + 2x_2^2 + 2x_2 + 2$$

[34]: simplify(list(x.T * A * x + x.T * b)[0] + c) == q(x1, x2)

[34]: True

1.4.2 (b)

We will now reduce the quadratic form q to new form called q_1 without "mixed double terms" by changing the basis using an orthogonal change-of-basis matrix Q that changes from new to original coordinates, meaning $\tilde{x} = Q^T x$. Such Q consists of orthonormalized eigenvectors of A as columns.

[35]: A.eigenvects()

$$\begin{bmatrix} \textbf{35} \end{bmatrix}: \left[\left(1, \ 1, \ \left[\begin{bmatrix} 1 \\ 1 \end{bmatrix} \right] \right), \ \left(3, \ 1, \ \left[\begin{bmatrix} -1 \\ 1 \end{bmatrix} \right] \right) \right]$$

A has the two linearly independent eigenvectors:

```
[36]: v1 = Matrix([1, 1])
v2 = Matrix([-1, 1])
v1, v2
```

$$\begin{bmatrix} 36 \end{bmatrix} : \left(\begin{bmatrix} 1 \\ 1 \end{bmatrix}, \begin{bmatrix} -1 \\ 1 \end{bmatrix} \right)$$

Also, A has a corresponding eigenvalue to each eigenvector:

```
[37]: lambda1 = 1
lambda2 = 3
lambda1, lambda2
```

[37]: (1, 3)

Since A is symmetric, then v_1 and v_2 are orthogonal, according to Theorem xx. We normalize them:

```
[38]: q1 = v1.normalized()
    q2 = v2.normalized()
    q1, q2
```

$$\begin{bmatrix} 38 \end{bmatrix} : \left(\begin{bmatrix} \frac{\sqrt{2}}{2} \\ \frac{\sqrt{2}}{2} \end{bmatrix}, \begin{bmatrix} -\frac{\sqrt{2}}{2} \\ \frac{\sqrt{2}}{2} \end{bmatrix} \right)$$

A change-of-basis matrix Q is then:

 $\frac{\sqrt{2}}{\sqrt{2}}$

$$\begin{bmatrix} 39 \end{bmatrix} : \begin{bmatrix} \frac{\sqrt{2}}{2} \\ \frac{\sqrt{2}}{2} \end{bmatrix}$$

This can also be found directly by

[40]: Qmat, Lamda = A.diagonalize(normalize=True) Qmat

[40]:

$$\begin{bmatrix} \frac{\sqrt{2}}{2} & -\frac{\sqrt{2}}{2} \\ \frac{\sqrt{2}}{2} & \frac{\sqrt{2}}{2} \end{bmatrix}$$

1.4.3 (c)

The new coordinates \tilde{x} are in code denoted by k:

```
[41]: k1, k2 = symbols("k1 k2")
    k = Matrix([k1, k2])
    k
```

 $\begin{bmatrix} 41 \end{bmatrix} : \begin{bmatrix} k_1 \\ k_2 \end{bmatrix}$

In the new coordinates, the squared terms have coefficients equal to the eigenvalues of A that correspond to the eigenvectors in Q, which were found above, in the same order. We set up the new form q_1 in the new coordinates, where the original linear terms from $x^T b$ are changed to the new basis by performing $\tilde{x}^T Q^T b$:

[42]:
$$k_1^2 - \sqrt{2}k_1 + 3k_2^2 + 3\sqrt{2}k_2 + 2$$

Check:

[43]:
$$k_1^2 - \sqrt{2}k_1 + 3k_2^2 + 3\sqrt{2}k_2 + 2$$

Factorizing by completing the square gives us the following suggestions to the constants:

[44]: alpha = 1
gamma = sqrt(2) / 2
beta = 3
delta = -sqrt(2) / 2
alpha, gamma, beta, delta

[44]: $\left(1, \frac{\sqrt{2}}{2}, 3, -\frac{\sqrt{2}}{2}\right)$

Setting up the suggested factorized form of q_1 to see if it fits:

[45]:
$$\left(k_1 - \frac{\sqrt{2}}{2}\right)^2 + 3\left(k_2 + \frac{\sqrt{2}}{2}\right)^2$$

[46]: expand(q1_fact)
[46]: $k_1^2 - \sqrt{2}k_1 + 3k_2^2 + 3\sqrt{2}k_2 + 2$
[47]: expand(q1_fact) == q1

[47]: True

We see that the above listed four constants give us the wanted factorized form from the problem text, which is a correct factorization of q_1 .

1.4.4 (d)

We are informed that q_1 in the new coordinates has a stationary point at (γ, δ) with the values of the constants found in (c):

```
[48]: k_statpt = Matrix([gamma, delta])
k_statpt
```

 $\begin{bmatrix} 48 \end{bmatrix}$: $\left\lceil \frac{\sqrt{2}}{2} \right\rceil$

$$\begin{bmatrix} 2\\ -\frac{\sqrt{2}}{2} \end{bmatrix}$$

The point written in the original coordinates:

 $\begin{bmatrix} 49 \end{bmatrix} : \begin{bmatrix} 1 \\ 0 \end{bmatrix}$

The Hessian matrix of q is by definition $H_q = 2A$. Since the eigenvalues of A are positive at all points, then the eigenvalues of H_q are also positive at all points. Thus, also positive at any stationary points. According to Theorem 5.2.4, if the point (1,0) is a stationary point, then two positive eigenvalues indicate that it is a local minimum.

1.5 Exercise 5

Given parametrization of a solid region, for $u \in [0, 1], v \in [0, 1], w \in [0, \pi/2]$:

```
[50]: def r(u, v, w):
    return Matrix([v * u**2 * cos(w), v * u**2 * sin(w), u])
    u, v, w = symbols("u v w")
    r(u, v, w)
```

[50]:

```
\begin{bmatrix} u^2 v \cos{(w)} \\ u^2 v \sin{(w)} \\ u \end{bmatrix}
```

We note that r is injective within the interior of the given parameter intervals.

1.5.1 (a)

Plotting the region:

```
[86]: from sympy.plotting import *
      pa = dtuplot.plot3d_parametric_surface(
          *r(u, v, w).subs(v, 1), (u, 0, 1), (w, 0, pi / 2), show=False
      )
      pb = dtuplot.plot3d_parametric_surface(
          *r(u, v, w).subs(w, pi / 2), (u, 0, 1), (v, 0, 1), show=False
      )
      pc = dtuplot.plot3d_parametric_surface(
          *r(u, v, w).subs(w, 0), (u, 0, 1), (v, 0, 1), show=False
      )
      pd = dtuplot.plot3d_parametric_surface(
          *r(u, v, w).subs(u, 1),
          (v, 0, 1),
          (w, 0, pi / 2),
          {"color": "royalblue", "alpha": 0.7},
          show=False
      )
      (pa + pb + pc + pd).show()
```



The Jacobian matrix:

 $\begin{bmatrix} 51 \end{bmatrix}: \begin{bmatrix} 2uv\cos(w) & u^2\cos(w) & -u^2v\sin(w) \\ 2uv\sin(w) & u^2\sin(w) & u^2v\cos(w) \\ 1 & 0 & 0 \end{bmatrix}$

The Jacobian determinant:

```
[52]: Jac_det = simplify(Jac_mat.det())
Jac_det
```

```
[52]: <sub>u</sub><sup>4</sup>v
```

1.5.2 (b)

Given vector field:

```
[53]: x, y, z = symbols("x y z")
V = Matrix([x + exp(y * z), 2 * y - exp(x * z), 3 * z + exp(x * y)])
V
```

[53]:

 $\begin{bmatrix} x + e^{yz} \\ 2y - e^{xz} \\ 3z + e^{xy} \end{bmatrix}$

Given function:

```
[54]: f = Lambda(tuple((x, y, z)), diff(V[0], x) + diff(V[1], y) + diff(V[2], z))
f(x, y, z)
```

[54] : 6

1.5.3 (c)

We see above that f is a constant and thus continuous function. A continuous function satisfying the conditions (I) and (II) on page 140, are guaranteed to be Riemann integrable, according to the remark after definition 6.3.1.

1.5.4 (d)

Since r is injective and since the Jacobian determinant is non-zero within the interior of the parameter intervals, then we can compute the volume integral of f over the solid region by integrating along the axis-parallel u, v, w region and adjusted by the Jacobian function, which is the absolute value of the Jacobian determinant in this case:

```
[55]: integrate(f(*r(u, v, w)) * abs(Jac_det), (u, 0, 1), (v, 0, 1), (w, 0, pi / 2))
```

```
[55]: 3π
```

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1.6 Exercise 6

Given elevated surface: $G = \{(x, y, h(x, y)) | 0 \le x \le 2, 0 \le y \le 1\}$, where h is given as:

```
[56]: def h(x, y):
    return 2 * x - y + 1
x, y = symbols("x y")
h(x, y)
```

[56]: 2x - y + 1

1.6.1 (a)

Parametrisation of G:

```
[59]: r = Lambda(tuple((u, v)), Matrix([u, v, h(u, v)]))
u, v = symbols("u v")
r(u, v)
```

[59]:

$$\begin{bmatrix} u \\ v \\ 2u - v + 1 \end{bmatrix}$$

wich parameter intervals $u \in [0, 2], v \in [0, 1]$. This parametrization is injective in the interior. Plot:

[62]: plot3d_parametric_surface(*r(u, v), (u, 0, 2), (v, 0, 1))



[62]: <sympy.plotting.plot.Plot at 0x1ade1d2a1e0>

Normal vector to the surface:

 $\begin{bmatrix} 63 \end{bmatrix} : \begin{bmatrix} -2 \\ 1 \\ 1 \end{bmatrix}$

The Jacobian function in case of surface integrals is the length (norm) of the normal vector:

$[64]: \sqrt{6}$

The area of G is found as a surface integral of the scalar 1 over the surface. Since r is injective and the Jacobian function is non-zero on the interior, then we will carry out the surface integral along u and v and adjust by the Jacobian:

[65]: integrate(Jac, (u, 0, 2), (v, 0, 1))

[65]: $2\sqrt{6}$

1.6.2 (b)

The region is now cut in two by a vertical plane through the points (0,1) and (2,0). This cuts the region in the (x, y) plane into two triangles, of which we denote the "lower" triangle by Γ_1 . Parametrized, where $u \in [0, 2], v \in [0, 1]$:

[66]: s = Matrix([u, (1 - u/2) * v]) s

 $\begin{bmatrix} 66 \end{bmatrix} : \begin{bmatrix} u \\ v \left(1 - \frac{u}{2}\right) \end{bmatrix}$

The elevated surface above Γ_1 is denoted G_1 . A parametrization of G_1 , where $u \in [0, 2], v \in [0, 1]$:

]:
$$\begin{bmatrix} u \\ v\left(1 - \frac{u}{2}\right) \\ 2u - v\left(1 - \frac{u}{2}\right) + 1 \end{bmatrix}$$

Plot:

[67

[68]: plot3d_parametric_surface(*r1(u, v), (u, 0, 2), (v, 0, 1))



[68]: <sympy.plotting.plot.Plot at 0x1ade4632570>

Normal vector:

[69]: $\begin{bmatrix} u-2\\ 1-\frac{u}{2}\\ 1-\frac{u}{2} \end{bmatrix}$

The Jacobian function:

$$[70]: \frac{\sqrt{6}|u-2|}{2}$$

Since $u \leq 2$, we simplify to:

[71]: Jac1 =
$$-sqrt(6) * (u - 2)/2$$

Jac1

[71]:
$$-\frac{\sqrt{6}(u-2)}{2}$$

1.6.3 (c)

Given function

```
[72]: def f(x, y, z):
    return x + y + z - 1
f(x, y, z)
```

[72]: x + y + z - 1

Surface integral of f over G_1 is performed over the parameter region since r_1 is injective and the Jacobian function non-zero on the interior of Γ_1 :

[73]: _{2√6}