

Quiz 2

September 15, 2009

1. Calculate the derivative $\frac{du(x(t), y(t))}{dt}$, where $u(x, y) = y^x$, $x(t) = \ln(t)$ and $y(t) = t^2$ using the chain rule

$$\text{Let } u: \mathbb{R}^2 \rightarrow \mathbb{R} \quad (x, y) \mapsto u(x, y) = y^x$$

$$g: \mathbb{R} \rightarrow \mathbb{R}^2 \quad g(t) = \begin{pmatrix} \ln t \\ t^2 \end{pmatrix}$$

$$\frac{du(x(t), y(t))}{dt} \stackrel{\text{chain rule}}{=} u'(g(t)) \cdot g'(t) = \left[\frac{\partial u}{\partial x}(g(t)), \frac{\partial u}{\partial y}(g(t)) \right] \cdot \begin{bmatrix} (\ln t)' \\ (t^2)' \end{bmatrix} =$$

$$= \left[\ln y \cdot y^x, (x) y^{x-1} \right] \Big|_{\substack{x=\ln t \\ y=t^2}} \cdot \begin{bmatrix} \frac{1}{t} \\ 2t \end{bmatrix} = \boxed{\ln t^2 \cdot (t^2)^{\ln t} \cdot \frac{1}{t} + \ln t \cdot (t^2)^{\ln t - 1} \cdot 2t}$$

2. Show that the following differential equation is exact and solve it

$$y dx + (x - y) dy = 0$$

$$P(x, y) = y, \quad Q(x, y) = x - y$$

$$\frac{\partial P}{\partial y} = 1 = \frac{\partial Q}{\partial x} \Rightarrow \text{equation is exact.}$$

Find $u(x, y)$

$$\frac{\partial u}{\partial x} = P(x, y) = y$$

$$u(x, y) = \int y dx = yx + k(y)$$

$$\left. \begin{array}{l} \frac{\partial u}{\partial y} = Q(x, y) = x - y \\ \left(\begin{array}{l} x + k'(y) \end{array} \right) \end{array} \right\} \Rightarrow k'(y) = -y \quad \text{and} \quad k(y) = -\frac{y^2}{2} + C$$

Thus, final answer is

$$u(x, y) = \boxed{yx - \frac{y^2}{2} = C}$$