MATH 2401, Summer 2014

Practice Final: Solutions

Problem 1. This problem is about the function

$$f(x, y, z) = 3zy + 4x\cos(z).$$

(a) Find the rate of change of the function f at (1,1,0) in the direction from this point to the origin.

Solution: The direction vector is $\mathbf{v} = -\mathbf{i} - \mathbf{j}$. Normalize it one obtains: $\mathbf{u} = -\frac{1}{\sqrt{2}}(\mathbf{i} + \mathbf{j})$. Compute the gradient of f at (1, 1, 0), we have

$$\nabla f(1,1,0) = 4\mathbf{i} + 3\mathbf{k}.$$

Thus:
$$f'_{\mathbf{u}}(1,1,0) = \nabla f(1,1,0) \bullet \mathbf{u} = -\frac{4}{\sqrt{2}}$$
.

(b) Give an approximate value of f(0.9, 1.2, 0.11)

Solution: To approximate f(0.9, 1.2, 0.11), we use differentials. We know that f(1,1,0)=4, and $\Delta x=-0.1$, $\Delta y=0.2$, $\Delta z=0.11$. Thus,

$$f(0.9, 1.2, 0.11) \approx f(1, 1, 0) + df = 4 + 4(-0.1) + 0(0.2) + 3(0.11) = 3.93.$$

(c) The equation f(x, y, z) = 4 implicitly defines z as a function of (x, y), if we agree that z = 0 if (x, y) = (1, 1). Find the numnerical values of the derivatives:

$$\frac{\partial z}{\partial x}(1,1)$$
 and $\frac{\partial z}{\partial y}(1,1)$.

Solution: By the implicit differentiation, we have

$$\frac{\partial z}{\partial x}(1,1) = -\frac{\partial f/\partial x(1,1,0)}{\partial f\partial z(1,1,0)} = -\frac{4}{3}$$

$$\frac{\partial z}{\partial y}(1,1) = -\frac{\partial f/\partial y(1,1,0)}{\partial f\partial z(1,1,0)} = -\frac{0}{3} = 0.$$

(d) Suppose $\mathbf{r}(t) = (x(t), y(t), z(t))$ is a parametric curve such that $\mathbf{r}(0) = (1, 1, 0)$ and $\mathbf{r}'(0) = (3, 2, 1)$. Find the value of

$$\frac{d}{dt}f(\mathbf{r}(t))|_{t=0}.$$

Solution: By chain rule,

$$\frac{d}{dt}f(\mathbf{r}(t))|_{t=0} = \nabla f(\mathbf{r}(0) \bullet \mathbf{r}'(0) = (4\mathbf{i} + 3\mathbf{k}) \bullet (3\mathbf{i} + 2\mathbf{j} + \mathbf{k}) = 15.$$

Problem 2 (a) Find the value of a such that the field on the plane

$$\mathbf{F}(x,y) = (axy)\mathbf{i} + x^2\mathbf{j}$$

is conservative. Find a potential for the resulting field.

Solution: Set P = axy, $Q = x^2$. For $\mathbf{F}(x, y)$ to be conservative, we need

$$\frac{\partial P}{\partial y} = ax = \frac{\partial Q}{\partial x} = 2x.$$

Hence, a=2.

We now look for f(x,y) such that $\nabla f=\mathbf{F}$. To this purpose, we know from $\frac{\partial f}{\partial x}=P=2xy$ that

$$f(x,y) = x^2y + g(y).$$

However, $\frac{\partial f}{\partial y} = A = x^2 = x^2 + g'(y)$. This implies g'(y) = 0. Thus

$$f(x,y) = x^2y + C$$

A potential of **F** is $G(x,y) = -x^2y$.

(b) Compute the line integral of the conservative field you found in part (a) over the curve $\mathbf{r}(t) = e^{t^2}\mathbf{i} + t\cos(2\pi t)\mathbf{j}$, $0 \le t \le 1$.

Solution: We first determine the endpoints for the curve. It is clear that the curve starts at (1,0) and ends at (e,1). Since $\mathbf{F} = \nabla f$, by the fundamental theorem of line integrals, we have

$$\int_C \mathbf{F}(\mathbf{r}) \bullet d\mathbf{r} = f(e,1) - f(1,0) = e^2.$$

Problem 3. Evaluate $I = \int_{C_R} dx + x^2 y dy$, where C_R is the triangle with vertices (0,0), (0,R), (R,0) oriented counterclockwise.

Solution: A convenient way is to apply Green's Theorem. Set P=1, $Q=x^2y$, we have

$$\oint_{C_R} dx + x^2 y dy = \iint_D 2xy dx dy = \int_0^R \int_0^{R-y} 2xy dx dy$$

$$= \int_0^R y (R - y)^2 dy = \frac{1}{2} R^4 - \frac{2}{3} R^4 + \frac{1}{4} R^4$$

$$= \frac{R^4}{12}.$$

Problem 4 Let S be the portion of the surface $x = 5 - y^2 - z^2$ in the half space $x \ge 1$, oriented so that the normal vector at (5,0,0) is equal to **i**. Let $\mathbf{F}(x,y,z) = -\mathbf{i} + \mathbf{j}$ (a constant vector field).

(a) Set up and evaluate the flux of \mathbf{F} across S.

Solution: Step 1: We first paramatrize the surface S by $\mathbf{r}(y,z) = (5 - y^2 - z^2)\mathbf{i} + y\mathbf{j} + z\mathbf{k}$, $(y,z) \in D$. Here D is the disc

$$y^2 + z^2 \le 4.$$

Step 2: We now compute the fundamental vector product $\mathbf{N}(\mathbf{y}, \mathbf{z})$.

$$\mathbf{r}'_y = -2y\mathbf{i} + \mathbf{j},$$

$$\mathbf{r}'_z = -2z\mathbf{i} + \mathbf{k},$$

$$\mathbf{N} = \mathbf{r}'_y \times \mathbf{r}'_z = \mathbf{i} + 2y\mathbf{j} + 2z\mathbf{k}.$$

We confirm that $\mathbf{N}(0,0) = \mathbf{i}$. Set \mathbf{n} be unit vector normalized from \mathbf{N} .

Step 3: We now compute the flux of \mathbf{F} across S:

the flux =
$$\int \int_{S} \mathbf{F} \cdot \mathbf{n} \ d\sigma$$

= $\int \int_{D} \mathbf{F} \cdot \mathbf{N} \ dy dz$
= $\int \int_{D} (-1 + 2y) \ dy dz$
= $\int_{0}^{2\pi} \int_{0}^{2} (-1 + 2r \cos\theta) \ r dr d\theta$
= $\int_{0}^{2\pi} (-2 + 4 \cos(\theta)) \ d\theta$
= -4π .

(b) Verify that $\mathbf{F} = \nabla \times \mathbf{G}$, where $\mathbf{G} = z\mathbf{j} - x\mathbf{k}$.

Solution: Obivious, omitted.

(c) Give an alternative calculation of the surface integral of part (a) by applying Stokes' theorem.

Solution: The bounding curve of C is $y^2 + z^2 = 4$ oriented in the counter-clockwise direction coresponding to \mathbf{i} . C is parametrized as $y = 2cos\theta$, $z = 2sin\theta$, with $\theta \in [0, 2\pi]$. Along C, x = 1.

By Stokes' Theorem, we can compute the flux as following:

the flux =
$$\int \int_{S} \mathbf{F} \cdot \mathbf{n} \, d\sigma$$

= $\int \int_{S} (\nabla \times \mathbf{G} \cdot \mathbf{n}) \, d\sigma$
= $\oint_{C} z dy - x dz$
= $\int_{0}^{2\pi} [2sin(\theta)(-2sin(\theta)) - 2cos(\theta)] \, d\theta$
= $\int_{0}^{2\pi} (-4sin^{2}(\theta) - 2cos(\theta)) \, d\theta$
= -4π .

Problem 5 For each item, circle the correct answer or indicate if the statement is ture or false. Assume that the functions, fields and curves below are smooth.

Solution:

- (a) Let C be an arc from (0,0) to (2,1). According to the fundamental theorem for line integrals, $\int_C (y-1)dx + (x+2y)dy$ is equal to
 - (1) 2, (2) 1, (3) It depends on what C is.

Solution: The vector field $(y-1)\mathbf{i} + (x+2y)\mathbf{j} = \nabla f$ with $f = xy - x + y^2$, and therefore the fundamental theorem applies. The correct answer is f(2,1) - f(0,0) = 1. So, Choose (2).

(b) For every smooth function f, the integral $\int_0^1 \int_0^{2y^2+1} f(x,y) \, dx dy$ is equal

(1)
$$\int_0^3 \int_0^{\sqrt{\frac{1}{2}(x-1)}} f(x,y) \, dy dx$$
,

to

(2)
$$\int_{1}^{3} \int_{0}^{\sqrt{\frac{1}{2}(x+1)}} f(x,y) \, dy dx$$
,

(3) None of the above.

Solution: The region of integration is of type II but not of type I. So correct answer is (3).

- (c) If **F** is a field such that $\int_C \mathbf{F} \cdot d\mathbf{r} = 0$ where C is the unit circle, then **F** must be conservative.
 - (1) True, (2) False.

Solution: One cannot conclude that \mathbf{F} is conservative just by knowing that the integral of \mathbf{F} around a particular closed curve is zero. One would need to know that the integra of \mathbf{F} around every closed curve is zero to conclude that \mathbf{F} is conservative. So the correct answer is (2).

- (d) If C is the boundary of a bounded domain D and C is oriented as in the statement of Green's theorem, then $\int_C x^2 y dx y dy$ equals
 - $(1) \int \int_D (2xy 1) dx dy$

(2)
$$\int \int_D (1-x^2) dx dy$$

(3)
$$\int \int_D (-x^2) dx dy$$

(4) None of the above.

Solution: In this case, $Q_x - P_y = -x^2$, so the correct answer is (3) by Green's Theorem.

(e) If (a, b) is a critical point of a function f, and if

$$f_{xx}(a,b) = -2$$
, and $f_{yy}(a,b) = 1$,

then what can one say about (a, b)?

- (1) Noting can be concluded from the given information.
- (2) (a, b) is a local minimum of f
- (3) (a, b) is a local maximum of f
- (4) (a, b) is a saddle point of f

Solution: It is tempting to conclude that, since we don't know anything about the value $f_{xy}(a,b)$, the correct answer should be (1). However, the discriminant of this function at (a,b) is

$$-2 \times 1 - (f_{xy}(a,b))^2 \le -2 < 0,$$

and therefore the correct answer is (4).

Problem 6 Consider the surface S that is the part of the cone $z = \sqrt{x^2 + y^2}$

below the plane z=3.

(a) Give a parametric representation of S. Make sure to explicitly describe or sketch the parametrization domain D.

Solution: We can parametrize S by $\mathbf{r}(x,y) = x\mathbf{i} + y\mathbf{j} + (x^2 + y^2)\mathbf{k}$, where $(x,y) \in D$, and D is the disc

$$x^2 + y^2 \le 9.$$

(b) Find an equation of the tangent plane to S at the point $P(-1, 1, \sqrt{2})$.

Solution: Let $g(x, y, z) = \sqrt{x^2 + y^2} - z$, S is the level surface of f(x, y, z) = 0.

$$\nabla g(-1, 1, \sqrt{2}) = -\frac{1}{\sqrt{2}}\mathbf{i} + \frac{1}{\sqrt{2}}\mathbf{j} - \mathbf{k}.$$

So the tangent plane to S at $P(-1, 1, \sqrt{2})$ is

$$-\frac{1}{\sqrt{2}}(x+1) + \frac{1}{\sqrt{2}}(y-1) - (z-\sqrt{2}) = 0.$$

(c) If the density function $\lambda(x, y, z)$ is equal to the distance to the xy-plane, find the total mass of the surface S.

Solution: $f(x,y) = \sqrt{x^2 + y^2}, x^2 + y^2 \le 9.$

$$M = \int \int_{S} \lambda(x, y, z) d\sigma$$

$$= \int \int_{D} \sqrt{x^2 + y^2} \sqrt{f_x^2 + f_y^2 + 1} dxdy$$

$$= \int \int_{D} \sqrt{x^2 + y^2} \sqrt{2} dxdy$$

$$= \int_{0}^{2\pi} \int_{0}^{3} \sqrt{2}rr drd\theta$$

$$= 18\sqrt{2}\pi.$$

Problem 7 Let E denote the portion of the solid ball of radius R in the first octant, and let

$$\mathbf{F} = (2x + y)\mathbf{i} + y^2\mathbf{j} + \cos(xy)\mathbf{k}.$$

Applying the Divergence Theorem, compute the net flux of the field \mathbf{F} across the boundary of E, oriented by the outward-pointing normal vectors.

Solution: The divergence of **F** is

$$\nabla \cdot \mathbf{F} = 2 + 2y$$
.

By the divergence theorem, the flux out of the given suface is equal to

$$\iint \int \int_{E} (2+2y) dx dy dz = 2(volum(E)) + 2 \iint \int_{E} y dx dy dz,$$

where E is the region inside the surface. The volume of E is one eight of the volume of the ball of radius R. Thus

$$2(volum(E)) = \frac{1}{3}\pi R^3.$$

In spherical coordinates, we have

$$\begin{split} 2\int\int\int_{E}ydxdydz &= 2\int_{0}^{\pi/2}\int_{0}^{\pi/2}\int_{0}^{R}\rho sin(\theta)sin(\phi)\rho^{2}sin(\phi)\ d\rho d\theta d\phi \\ &= \frac{R^{4}}{2}\int_{0}^{\pi/2}\int_{0}^{\pi/2}sin(\theta)sin^{2}(\phi)\ d\theta d\phi \\ &= \frac{R^{4}}{2}\int_{0}^{\pi/2}sin^{2}(\phi)\ d\phi \\ &= \frac{R^{4}}{8}\pi. \end{split}$$

So the final answer is

$$\frac{1}{3}\pi R^3 + \frac{1}{8}\pi R^4.$$

Problem 8 Please complete the course survey. Your comments will help me to improve my teaching in the future. Thank you in advance.