Calculus: Final Solutions Math 21D, Fall 2019

1. [20 pts] Let R be the triangular region in the (x, y)-plane with vertices (0, 0), (2, 1), (3, 0). Sketch R and evaluate the double integral

$$\iint_R x \, dx dy.$$

Solution.

• The region R can be described by $0 \le y \le 1, 2y \le x \le 3 - y$, so

$$\iint_{R} x \, dx dy = \int_{0}^{1} \int_{2y}^{3-y} x \, dx dy$$

= $\frac{1}{2} \int_{0}^{1} \left[(3-y)^{2} - 4y^{2} \right] \, dy$
= $\frac{1}{2} \int_{0}^{1} \left[9 - 6y - 3y^{2} \right] \, dy$
= $\frac{1}{2} \left[9y - 3y^{2} - y^{3} \right]_{0}^{1}$
= $\frac{5}{2}$.

2. [20 pts] Let D be the volume in (x, y, z)-space with $x^2 + y^2 \leq 1$ and $1 \leq z \leq 3$. Evaluate the triple integral

$$\iiint_D \left(x^2 + y^2 + z^2\right) \, dx dy dz.$$

Solution.

• We use cylindrical coordinates (r, θ, z) . The volume D is described by $r^2 \leq 1$ and $1 \leq z \leq 3$. In addition, $dV = rdrd\theta dz$ and $x^2 + y^2 = r^2$, so

$$\iiint_{D} (x^{2} + y^{2} + z^{2}) dxdydz = \int_{1}^{3} \int_{0}^{2\pi} \int_{0}^{1} (r^{2} + z^{2}) r dr d\theta dz$$
$$= 2\pi \int_{1}^{3} \left[\frac{1}{4}r^{4} + \frac{1}{2}r^{2}z^{2}\right]_{0}^{1} dz$$
$$= 2\pi \int_{1}^{3} \left(\frac{1}{4} + \frac{1}{2}z^{2}\right) dz$$
$$= 2\pi \left[\frac{1}{4}z + \frac{1}{6}z^{3}\right]_{1}^{3}$$
$$= \frac{29\pi}{3}.$$

3. [20 pts] (a) Suppose that a, b > 0 are constants and define a transformation from the (u, v)-plane to the (x, y) plane by x = au, y = bv. What is the Jacobian of this transformation?

(b) Let R be elliptical region in the (x, y)-plane given by

$$\frac{x^2}{a^2} + \frac{y^2}{b^2} \le 1.$$

What is the corresponding region G in the (u, v)-plane?

(c) Use the change of variables in (a) to evaluate the double integral

$$\iint_R \left(\frac{x^2}{a^2} + \frac{y^2}{b^2}\right)^{1/2} dxdy$$

Solution.

• (a) The Jacobian is

$$J = \left| \begin{array}{cc} x_u & x_v \\ y_u & y_v \end{array} \right| = \left| \begin{array}{cc} a & 0 \\ 0 & b \end{array} \right| = ab$$

- (b) The region G in the (u, v) plane is the unit disc $u^2 + v^2 \leq 1$.
- (c) We have

$$\iint_{R} \left(\frac{x^{2}}{a^{2}} + \frac{y^{2}}{b^{2}} \right)^{1/2} dx dy = ab \iint_{G} \left(u^{2} + v^{2} \right)^{1/2} du dv.$$

To evaluate this integral, we use polar coordinates (r, θ) in the (u, v)-plane, which gives

$$\iint_{G} (u^{2} + v^{2})^{1/2} du dv = \int_{0}^{2\pi} \int_{0}^{1} r \cdot r dr d\theta = 2\pi \left[\frac{1}{3}r^{3}\right]_{0}^{1} = \frac{2\pi}{3},$$
$$\iint_{R} \left(\frac{x^{2}}{a^{2}} + \frac{y^{2}}{b^{2}}\right)^{1/2} dx dy = \frac{2\pi ab}{3}.$$

 \mathbf{SO}

4. [20 pts] (a) State Green's theorem.

(b) Let C be the closed rectangular curve in the (x, y)-plane, oriented counterclockwise, that consists of the line segments from (0,0) to (2,0), from (2,0)to (2,3), from (2,3) to (0,3), and from (0,3) to (0,0). Use Green's theorem to evaluate the line integral

$$\oint_C x e^{y/3} \, dx + y^2 e^{x/2} \, dy.$$

Solution.

• (a) Green's theorem: If M(x, y) and N(x, y) are continuously differentiable functions defined on a bounded region R in the (x, y)-plane with positively oriented, piecewise smooth boundary curve C, then

$$\iint_{R} \left(\frac{\partial N}{\partial x} - \frac{\partial M}{\partial y} \right) \, dx \, dy = \oint_{C} M \, dx + N \, dy.$$

• (b) The region R enclosed by C is the rectangle $0 \le x \le 2, 0 \le y \le 3$. Taking $M(x,y) = xe^{y/3}$ and $N(x,y) = y^2 e^{x/2}$ in Green's theorem, we get that

$$\begin{split} \oint_C x e^{y/3} dx + y^2 e^{x/2} dy &= \iint_R \frac{\partial}{\partial x} \left(y^2 e^{x/2} \right) - \frac{\partial}{\partial y} \left(x e^{y/3} \right) \, dx dy \\ &= \int_0^3 \int_0^2 \left(\frac{1}{2} y^2 e^{x/2} - \frac{1}{3} x e^{y/3} \right) \, dx dy \\ &= \int_0^2 \frac{1}{2} e^{x/2} \, dx \cdot \int_0^3 y^2 \, dy - \int_0^2 x \, dx \cdot \int_0^3 \frac{1}{3} e^{y/3} \, dy \\ &= \left[e^{x/2} \right]_0^2 \cdot \left[\frac{1}{3} y^3 \right]_0^3 - \left[\frac{1}{2} x^2 \right]_0^2 \cdot \left[e^{y/3} \right]_0^3 \\ &= 9(e-1) - 2(e-1) \\ &= 7(e-1). \end{split}$$

5. [20 pts] A particle moves along a helical path

$$\mathbf{r}(t) = (a\cos t)\mathbf{i} + (a\sin t)\mathbf{j} + (bt)\mathbf{k}, \qquad 0 \le t \le 2\pi,$$

where a, b > 0 are constants, in a force-field

$$\mathbf{F}(x, y, z) = -y\mathbf{i} + x\mathbf{j} + z\mathbf{k}.$$

Compute the work done by the force on the particle.

Solution.

• The work W is given by the line integral

$$W = \int_C \mathbf{F} \cdot d\mathbf{r} = \int_0^{2\pi} \mathbf{F}(\mathbf{r}(t)) \cdot \mathbf{r}'(t) \, dt.$$

We have

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

$$\mathbf{r}'(t) = -a\sin t\mathbf{i} + a\cos t\mathbf{j} + b\mathbf{k},$$

$$\mathbf{F}(\mathbf{r}(t)) \cdot \mathbf{r}'(t) = a^2\sin^2 t + a^2\cos^2 t + b^2 t = a^2 + b^2 t.$$

It follows that

$$W = \int_0^{2\pi} a^2 + b^2 t \, dt = \left[a^2 t + \frac{1}{2}b^2 t^2\right]_0^{2\pi} = 2\pi a^2 + 2\pi^2 b^2.$$

6. [20 pts] Let

$$\mathbf{F}(x, y, z) = [\sin(x+y) + \sin(y+z)]\mathbf{i} + [\sin(x+y) + x\cos(y+z)]\mathbf{j}$$
$$+ [x\cos(y+z) + \cos z]\mathbf{k}$$

- (a) Find a potential f(x, y, z) such that $\mathbf{F} = \nabla f$.
- (b) What is $\nabla \times \mathbf{F}$?

Solution.

• (a) If $\nabla f = \mathbf{F}$, then by equating x-components, we must have

$$f_x(x, y, z) = \sin(x+y) + \sin(y+z),$$

and an integration with respect to x implies that

$$f(x, y, z) = -\cos(x + y) + x\sin(y + z) + a(y, z)$$

where a(y, z) is a function of integration.

• Equating y-components in $\nabla f = \mathbf{F}$, and using this expression for f, we get that

$$\sin(x+y) + x\cos(y+z) + a_y(y,z) = \sin(x+y) + x\cos(y+z),$$

so $a_y = 0$ and a = a(z) depends only on z.

• Finally, equating z-components and using the previous expression for f, we have

$$x\cos(y+z) + a'(z) = x\cos(y+z) + \cos z,$$

so $a'(z) = \cos z$ and $a(z) = \sin z + C$, where C is a constant of integration. Hence $\mathbf{F} = \nabla f$ where

$$f(x, y, z) = -\cos(x + y) + x\sin(y + z) + \sin z + C.$$

(b) We have $\nabla \times \mathbf{F} = 0$, since the curl of a gradient is always 0.

7. [20 pts] Let S be the sphere $x^2 + y^2 + z^2 = a^2$ of radius a > 0 and $\mathbf{F} = z\mathbf{k}$. (a) What is the unit outward normal \mathbf{n} to S? Sketch a picture of S, the outward normal \mathbf{n} , and the vector field \mathbf{F} on S. Do you expect the outward flux of \mathbf{F} across S to be positive, negative, or zero?

(b) Use a parametrization of S by spherical polar angles (ϕ, θ) to evaluate the outward flux

$$\iint_{S} \mathbf{F} \cdot \mathbf{n} \, d\sigma$$

of **F** across S. HINT. You can use the surface element $d\sigma = a^2 \sin \phi \, d\phi d\theta$.

Solution.

• (a) The surface S is a level surface of the function $x^2 + y^2 + z^2$, so a normal vector is

$$\nabla(x^2 + y^2 + z^2) = 2x\mathbf{i} + 2y\mathbf{j} + 2z\mathbf{k}.$$

Dividing by the magnitude of this vector, we get the unit normal vector on ${\cal S}$

$$\mathbf{n} = \frac{x\mathbf{i} + y\mathbf{j} + z\mathbf{k}}{\sqrt{x^2 + y^2 + z^2}} = \frac{1}{a} \left(x\mathbf{i} + y\mathbf{j} + z\mathbf{k} \right)$$

which is pointing outwards.

- The outward normal component of \mathbf{F} is positive (and zero for z = 0), so the outward flux of \mathbf{F} across S is positive.
- (b) We have $z = a \cos \phi$ on S and

$$\mathbf{F} \cdot \mathbf{n} = \frac{z^2}{a} = a \cos^2 \phi.$$

Using a substitution $u = \cos \phi$, it follows that

$$\iint_{S} \mathbf{F} \cdot \mathbf{n} \, d\sigma = \int_{0}^{2\pi} \int_{0}^{\pi} a \cos^{2} \phi \cdot a^{2} \sin \phi d\phi d\theta$$
$$= 2\pi a^{3} \int_{0}^{\pi} \cos^{2} \phi \sin \phi d\phi$$
$$= 2\pi a^{3} \int_{-1}^{1} u^{2} du$$
$$= \frac{4\pi a^{3}}{3}.$$

8. [20 pts] Suppose that $\mathbf{F}(x, y, z) = M(x, y, z)\mathbf{i} + N(x, y, z)\mathbf{j} + P(x, y, z)\mathbf{k}$ is a twice continuously differentiable vector field.

- (a) Define $\nabla \cdot \mathbf{F}$.
- (b) Define $\nabla \times \mathbf{F}$. Write out the components of $\nabla \times \mathbf{F}$ explicitly.
- (c) Show that $\nabla \cdot (\nabla \times \mathbf{F}) = 0$.

(d) Suppose that D is a volume in space with boundary surface S. What does the divergence theorem tell you about the flux integral $\iint_{S} (\nabla \times \mathbf{F}) \cdot \mathbf{n} \, d\sigma$?

Solution.

- (a) We have $\nabla \cdot \mathbf{F} = M_x + N_y + P_z$.
- (b) We have

$$\nabla \times \mathbf{F} = \begin{vmatrix} \mathbf{i} & \mathbf{j} & \mathbf{k} \\ \partial/\partial x & \partial/\partial y & \partial/\partial z \\ M & N & P \end{vmatrix}$$
$$= (P_y - N_z)\mathbf{i} + (M_z - P_x)\mathbf{j} + (N_x - M_y)\mathbf{k}$$

• (c) We compute that

$$\nabla \cdot (\nabla \times \mathbf{F}) = \frac{\partial}{\partial x} (P_y - N_z) + \frac{\partial}{\partial y} (M_z - P_x) + \frac{\partial}{\partial z} (N_x - M_y)$$
$$= P_{yx} - N_{zx} + M_{zy} - P_{xy} + N_{xz} - M_{yz}$$
$$= 0,$$

where all the terms cancel because of the equality of mixed partial derivatives for twice continuously differentiable functions $(P_{yx} = P_{xy}$ and so on).

• (d) Using the divergence theorem and the result in (c), we have

$$\iint_{S} (\nabla \times \mathbf{F}) \cdot \mathbf{n} \, d\sigma = \iiint_{D} \nabla \cdot (\nabla \times \mathbf{F}) \, dV = 0,$$

meaning that if $\nabla \times \mathbf{F}$ is defined and continuous in a bounded region D enclosed by a (piecewise smooth) surface S, then the flux of $\nabla \times \mathbf{F}$ through S is zero.

9. [20 pts] (a) State Stokes theorem.

(b) Suppose that the surface S_1 is the upper hemisphere $x^2 + y^2 + z^2 = 1$, $z \ge 0$ and S_2 is the lower hemisphere $x^2 + y^2 + z^2 = 1$, $z \le 0$, oriented by the outward unit normal **n** on $x^2 + y^2 + z^2 = 1$. If $\mathbf{F}(x, y, z)$ is a (continuously differentiable) vector field, what does Stokes theorem tell you about the relationship between the flux integrals $\iint_{S_1} (\nabla \times \mathbf{F}) \cdot \mathbf{n} \, d\sigma$ and $\iint_{S_2} (\nabla \times \mathbf{F}) \cdot \mathbf{n} \, d\sigma$?

(c) Does the relationship in (b) hold for flux integrals $\iint_{S_1} \mathbf{G} \cdot \mathbf{n} \, d\sigma$ and $\iint_{S_2} \mathbf{G} \cdot \mathbf{n} \, d\sigma$ of general vector fields \mathbf{G} ?

Solution.

• (a) If S is a piecewise smooth, oriented surface with piecewise smooth, positively oriented boundary curve C and \mathbf{F} is a continuously differentiable vector field on S, then

$$\iint_{S} (\nabla \times \mathbf{F}) \cdot \mathbf{n} \, d\sigma = \oint_{C} \mathbf{F} \cdot \mathbf{T} \, ds,$$

meaning that the flux of $\nabla \times \mathbf{F}$ across S is equal to the circulation of \mathbf{F} around C.

• (b) The boundary curve of S_1 is the unit circle $C_1 : x^2 + y^2 = 1$ in the (x, y)-plane. By the right-hand rule, the positive orientation of C_1 with respect to the unit normal on S_1 , which is upward, is counter-clockwise. By Stokes theorem,

$$\iint_{S_1} (\nabla \times \mathbf{F}) \cdot \mathbf{n} \, d\sigma = \oint_{C_1} \mathbf{F} \cdot \mathbf{T} \, ds.$$

• The boundary curve of S_2 is the unit circle $C_2 : x^2 + y^2 = 1$ in the (x, y)-plane. By the right-hand rule, the positive orientation of C_2 with respect to the unit normal on S_2 , which is downward, is clockwise. By Stokes theorem,

$$\iint_{S_2} (\nabla \times \mathbf{F}) \cdot \mathbf{n} \, d\sigma = \oint_{C_2} \mathbf{F} \cdot \mathbf{T} \, ds.$$

• Since C_1 , C_2 are the same curve with opposite orientations, it follows that $\oint_{C_1} = -\oint_{C_2}$, so

$$\iint_{S_1} (\nabla \times \mathbf{F}) \cdot \mathbf{n} \, d\sigma = - \iint_{S_2} (\nabla \times \mathbf{F}) \cdot \mathbf{n} \, d\sigma.$$

• (c) There is no such relation for general vector fields **G**. In fact, by choosing **G** in one way on S_1 and another way on S_2 , we could make the flux integrals $\iint_{S_1} \mathbf{G} \cdot \mathbf{n} \, d\sigma$ and $\iint_{S_2} \mathbf{G} \cdot \mathbf{n} \, d\sigma$ have any values we want.

Remark. If $S = S_1 + S_2$ is the entire unit sphere $x^2 + y^2 + z^2 = 1$, with outward unit normal **n**, then

$$\iint_{S} (\nabla \times \mathbf{F}) \cdot \mathbf{n} \, d\sigma = \iint_{S_1} (\nabla \times \mathbf{F}) \cdot \mathbf{n} \, d\sigma + \iint_{S_2} (\nabla \times \mathbf{F}) \cdot \mathbf{n} \, d\sigma = 0,$$

so this result is consistent with the result in 8(d) for the flux of $\nabla \times \mathbf{F}$ through a closed surface S.