Calculus 2 (for Physics)

Final Exam (with solutions)

Exam Date: January 25, 2023 (18:15-20:15)



1) Consider the cone K given by the equation

$$9x^2 + y^2 - z^2 = 0$$

- a) Treating K as a level surface of a function of three variables, find an equation of the tangent plane to K at the point P(1,4,5).
- b) Use the Implicit Function Theorem to show that near the point P in part a), K can be considered to be the graph of a function f of y and z. Compute the partial derivatives f_y and f_z and show that the tangent plane found in a) coincides with the graph of the linearization L(y,z) of f(y,z) at (4,5).
- c) Use the method of Lagrange multipliers to find the point(s) closest to the z-axis along the intersection of K with the plane z=2.

<u>Solution.</u> a) The cone K can be viewed as a level surface for the function $F(x,y,z)=9x^2+y^2-z^2$. To obtain a normal vector to the tangent plane we may use the fact that the gradient vector is perpendicular to level surfaces. The gradient vector of F(x,y,z) is

$$\nabla F(x, y, z) = F_x \,\hat{\imath} + F_y \,\hat{\jmath} + F_z \,\hat{k} = 18x \,\hat{\imath} + 2y \,\hat{\jmath} - 2z \,\hat{k}$$

which at the point (1,4,5) becomes

$$\vec{n} = \nabla F(1, 4, 5) = 18(1)\,\hat{i} + 2(4)\,\hat{j} - 2(5)\,\hat{k} = 18\,\hat{i} + 8\,\hat{j} - 10\,\hat{k}.$$

For any point Q(x,y,z) in the tangent plane, the vector $\overrightarrow{PQ}=(x-1)\,\hat{\imath}+(y-4)\,\hat{\jmath}+(z-5)\,\hat{k}$ lies in the plane and as such it is perpendicular to \vec{n} , i.e. we have

$$\vec{n} \cdot \overrightarrow{PQ} = 0 \Leftrightarrow 18(x-1) + 8(y-4) - 10(z-5) = 0 \Leftrightarrow 9x + 4y - 5z = 0.$$

Therefore 9x + 4y - 5z = 0 is an equation for the tangent plane to K at (1, 4, 5).

b) Since F(x,y,z) is a polynomial function of x,y,z, its partial derivatives are continuous. Furthermore, we have F(1,4,5)=0 and $F_x(1,4,5)=18x|_{x=1}=18\neq 0$. By the Implicit Function Theorem, there is a neighbourhood of (1,4,5) in which a unique function x=f(y,z) exists that satisfies F(f(y,z),y,z)=0. The partial derivatives of f are found via implicit differentiation

$$f_y = -\frac{F_y}{F_x} = -\frac{2y}{18x} = -\frac{y}{9x}, \qquad f_z = -\frac{F_z}{F_x} = -\frac{-2z}{18x} = \frac{z}{9x}$$

taking the following values at (1, 4, 5):

$$f_y(4,5) = -\frac{4}{9(1)} = -\frac{4}{9}, \qquad f_z(4,5) = \frac{5}{9(1)} = \frac{5}{9}.$$

Hence the linearization of x = f(y, z) at (4, 5) is

$$L(y,z) = f_y(4,5)(y-4) + f_z(4,5)(z-5) + f(4,5)$$

$$= -\frac{4}{9}(y-4) + \frac{5}{9}(z-5) + 1$$

$$= \frac{-4y+5z}{9}.$$

The graph of the linearization is given by the equation $x=\frac{-4y+5z}{9}$ which is equivalent to the equation 9x+4y-5z=0 of the tangent plane found in part a).

c) Finding the point(s) on the cone with a minimal distance from the z-axis is equivalent to minimizing the function $d(x,y)=x^2+y^2$ (i.e. distance from the z-axis squared) subject to the constraint $g(x,y)=9x^2+y^2-2^2=0$ (i.e. the equation of the cone with the equation of the plane z=2 taken into account). We use the method of Lagrange multipliers and solve

$$\begin{cases} \nabla d(x,y) = \lambda \nabla g(x,y) \\ g(x,y) = 0 \end{cases} \Leftrightarrow \begin{cases} 2x = 18\lambda x \\ 2y = 2\lambda y \\ 9x^2 + y^2 - 4 = 0 \end{cases}$$

for x,y,λ . The second equation can be written as $2y(1-\lambda)=0$ which implies that y=0 or $\lambda=1$. If y=0, then the third equation yields $x=\pm 2/3$. If $\lambda=1$, then the first equation becomes 2x=18x whose only solution is x=0 which according to the third equation means that $y=\pm 2$. Therefore we found four solutions

$$\left(\pm\frac{2}{3},0\right),\quad (0,\pm 2).$$

Evaluating the distance-squared function d(x,y) at these points shows that

$$d\left(\pm\frac{2}{3},0\right) = \frac{4}{9}, \quad d(0,\pm 2) = 4$$

therefore there are two points, namely $(\frac{2}{3},0)$ and $(-\frac{2}{3},0)$, with a minimal distance of $\frac{2}{3}$ from the z-axis.

2) Consider the vector field

$$\vec{G}(x, y, z) = (2xy + e^{3z})\hat{i} + (x^2)\hat{j} + (3xe^{3z})\hat{k}$$

- a) Show that $\operatorname{curl} \vec{G} = \vec{0}$.
- b) Determine a scalar potential for \vec{G} .
- c) Evaluate the line integral of \vec{G} along the curve of intersection of the hyperbolic paraboloid $z=x^2-y^2$ and the plane x=1 from the point $P_0(1,-1,0)$ to the point $P_1(1,1,0)$.

Solution. a) We have

$$\operatorname{curl} \vec{G} = \nabla \times \vec{G} = \begin{vmatrix} \hat{\imath} & \hat{\jmath} & \hat{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ (2xy + e^{3z}) & (x^2) & (3xe^{3z}) \end{vmatrix}$$

$$= \left[\frac{\partial}{\partial y} (3xe^{3z}) - \frac{\partial}{\partial z} (x^2) \right] \hat{\imath}$$

$$+ \left[\frac{\partial}{\partial z} (2xy + e^{3z}) - \frac{\partial}{\partial x} (3xe^{3z}) \right] \hat{\jmath}$$

$$+ \left[\frac{\partial}{\partial x} (x^2) - \frac{\partial}{\partial y} (2xy + e^{3z}) \right] \hat{k}$$

$$= [0 - 0] \hat{\imath} + [3e^{3z} - 3e^{3z}] \hat{\jmath} + [2x - 2x] \hat{k}$$

$$= 0 \hat{\imath} + 0 \hat{\jmath} + 0 \hat{k} = \vec{0}.$$

so in fact $\operatorname{curl} \vec{G} = \vec{0}$ holds everywhere.

b) We need to solve the equation $\nabla g(x,y,z) = \vec{G}(x,y,z)$ for the unknown scalar potential g(x,y,z). Written in component form, the equation reads

$$g_x = 2xy + e^{3z}, (1)$$

$$g_y = x^2, (2)$$

$$g_z = 3xe^{3z}. (3)$$

Integrating both sides of equation (1) with respect to x, we obtain

$$g(x, y, z) = x^{2}y + xe^{3z} + h(y, z),$$
(4)

where h(y, z) is a constant of integration depending on y and z (but not x). Differentiating (4) with respect to y, we get

$$g_y = x^2 + h_y(y, z) \tag{5}$$

Comparing equations (2) and (5) gives

$$h_y(y,z) = 0 (6)$$

which integrated with respect to y yields

$$h(y,z) = k(z). (7)$$

Again, we have constant of integration k(z) that may depend on z (but not y). Plugging this into equation (4) gives us

$$g(x, y, z) = x^{2}y + xe^{3z} + k(z).$$
(8)

Differentiating (8) with respect to z and comparing the result to (3) yields

$$k'(z) = 0 \implies k(z) = K \text{ (constant)}.$$
 (9)

Therefore we find that

$$g(x, y, z) = x^2 y + xe^{3z} + K (10)$$

is a scalar potential of the vector field \vec{G} .

c) Since \vec{G} is conservative, i.e. we have $\vec{G}(x,y,z)=\nabla g(x,y,z)$ with the potential $g(x,y,z)=x^2y+xe^{3z}+K$ we have

$$\int_{P_0 \to P_1} \vec{G} \cdot d\vec{r} = g(P_1) - g(P_0) = g(1, 1, 0) - g(1, -1, 0) = (1^2(1) + 1e^0) - (1^2(-1) + 1e^0) = 2$$

by the Fundamental Theorem of Line Integrals.

Alternatively, we could parametrize the curve in question by the vector function

$$\vec{r}(y) = 1 \hat{i} + y \hat{j} + (1 - y^2) \hat{k}, \qquad -1 \le y \le 1$$

whose derivative is

$$\vec{r}'(y) = \hat{\jmath} - 2y\,\hat{k}, \qquad -1 \le y \le 1$$

and along which the vector fields takes the values

$$\vec{G}(\vec{r}(y)) = (2y + e^{3(1-y^2)})\hat{i} + \hat{j} + (3e^{3(1-y^2)})\hat{k}.$$

Hence the line integral can also be directly evaluated as follows

$$\int_{P_0 \to P_1} \vec{G} \cdot d\vec{r} = \int_{-1}^1 \vec{G}(\vec{r}(y)) \cdot \vec{r}'(y) \, dy = \int_{-1}^1 \left(1 - 6ye^{3(1-y^2)} \right) \, dy = \left[y + e^{3(1-y^2)} \right]_{y=-1}^{y=1} = 1 - (-1) = 2.$$

3) Consider the velocity field given by

$$\vec{V}(x,y,z) = (ye^z)\,\hat{\imath} + (-xe^z)\,\hat{\jmath} + (e^z)\,\hat{k}$$

and the surface $S=\{(x,y,z)\in\mathbb{R}^3\mid x^2+y^2=4,\ y\geq 0,\ 0\leq z\leq 2\}$ with outward normal vectors and positively-oriented boundary curve ∂S .

a) Describe and sketch the surface S and its boundary curve ∂S . Draw the orientation of ∂S .

Verify Stokes' Theorem by directly computing

- b) the circulation of \vec{V} along ∂S , i.e. $\oint\limits_{\partial S} \vec{V} \cdot d\vec{r}$ and
- c) the flux of $\operatorname{curl} \vec{V}$ across S, that is $\iint_S \operatorname{curl} \vec{V} \cdot d\vec{S}$.

<u>Solution.</u> a) The surface S is the part of the cylinder of radius 2 with the z-axis as axis that is between the horizontal planes at heights z=0 (i.e. the xy-plane) and z=2, and the inequality $y\geq 0$ means considering only the half cylinder on the right-hand side of the xz-plane. This cylindrical "fence" can be seen in Figure 1. The boundary ∂S consists of the two semicircles (C_1 and C_3) and two line segments (C_2 and C_4):

$$C_1 = \{(x, y, 0) \mid x^2 + y^2 = 4, \ y \ge 0\}, \quad C_3 = \{(x, y, 2) \mid x^2 + y^2 = 4, \ y \ge 0\},$$

$$C_2 = \{(-2, 0, z) \mid 0 \le z \le 2\}, \quad C_4 = \{(2, 0, z) \mid 0 \le z \le 2\}.$$

Since the normal vectors point outward (meaning away from the z-axis), the boundary becomes positively-oriented if the lower semicircle C_1 is traversed counter-clockwise and the upper semicircle C_3 is traversed clockwise when viewed from above, the line segment C_2 needs to be traversed moving up (i.e. increasing z values) and C_4 is traversed moving down (i.e. decreasing z values).

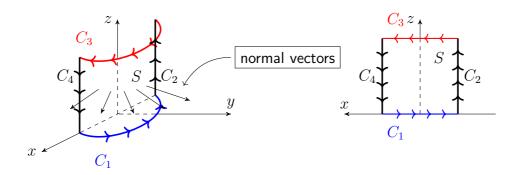


Figure 1: The surface S and its boundary $\partial S = C_1 \cup C_2$ (with positive orientation).

b) Based on part a), the following vector functions can be used to represent the (oriented) boundary $\partial S = C_1 \cup C_2 \cup C_3 \cup C_4$:

$$C_1: \quad \vec{r}_1(t) = (2\cos t)\,\hat{\imath} + (2\sin t)\,\hat{\jmath}, \quad 0 \le t \le \pi,$$

$$C_2: \quad \vec{r}_2(t) = -2\,\hat{\imath} + t\,\hat{k}, \quad 0 \le t \le 2,$$

$$C_3: \quad \vec{r}_3(t) = (-2\cos t)\,\hat{\imath} + (2\sin t)\,\hat{\jmath} + 2\,\hat{k}, \quad 0 \le t \le \pi,$$

$$C_4: \quad \vec{r}_4(t) = 2\,\hat{\imath} + (2-t)\,\hat{k}, \quad 0 \le t \le 2.$$

The circulation of \vec{V} along the boundary $\partial S = C_1 \cup C_2 \cup C_3 \cup C_4$ is the sum of the line integrals of \vec{V} along each of the curves:

$$\oint\limits_{\partial S} \vec{V} \cdot d\vec{r} = \int\limits_{C_1} \vec{V} \cdot d\vec{r} + \int\limits_{C_2} \vec{V} \cdot d\vec{r} + \int\limits_{C_3} \vec{V} \cdot d\vec{r} + \int\limits_{C_4} \vec{V} \cdot d\vec{r}.$$

To compute these line integrals, we need the tangent vectors as well as the values \vec{V} takes along the curves. Along C_1 , we obtain

$$\vec{r_1}'(t) = (-2\sin t)\,\hat{\imath} + (2\cos t)\,\hat{\jmath}$$

and

$$\vec{V}(\vec{r_1}(t)) = (2\sin t)e^0\,\hat{\imath} + (-2\cos t)e^0\,\hat{\jmath} + (e^0)\,\hat{k} = (2\sin t)\,\hat{\imath} - (2\cos t)\,\hat{\jmath} + \hat{k}$$

hence the line integral is

$$\int_{C_1} \vec{V} \cdot d\vec{r} = \int_{0}^{\pi} \vec{V}(\vec{r}_1(t)) \cdot \vec{r}_1'(t) dt = \int_{0}^{\pi} [(2\sin t)\,\hat{\imath} - (2\cos t)\,\hat{\jmath} + \hat{k}] \cdot [(-2\sin t)\,\hat{\imath} + (2\cos t)\,\hat{\jmath}] dt$$
$$= \int_{0}^{\pi} -4(\sin^2 t + \cos^2 t) dt = \int_{0}^{\pi} -4 dt = [-4t]_{t=0}^{t=\pi} = -4\pi.$$

Along C_2 we get

$$\vec{r}_2'(t) = \hat{k}$$

and

$$\vec{V}(\vec{r}_2(t)) = (0e^t)\,\hat{\imath} + (2e^t)\,\hat{\jmath} + (e^t)\,\hat{k} = (2e^t)\,\hat{\jmath} + (e^t)\,\hat{k}.$$

hence the line integral equals

$$\int_{C_2} \vec{V} \cdot d\vec{r} = \int_{0}^{2} \vec{V}(\vec{r}_2(t)) \cdot \vec{r}_2'(t) dt = \int_{0}^{2} [(2e^t) \,\hat{\jmath} + (e^t) \,\hat{k}] \cdot \hat{k} dt$$
$$= \int_{0}^{2} e^t dt = [e^t]_{t=0}^{t=2} = e^2 - e^0 = e^2 - 1.$$

Along C_3 we have

$$\vec{r}_3'(t) = (2\sin t)\,\hat{\imath} + (2\cos t)\,\hat{\jmath}$$

and

$$\vec{V}(\vec{r}_3(t)) = (2\sin t)e^2\,\hat{\imath} + (2\cos t)e^2\,\hat{\jmath} + (e^2)\,\hat{k} = (2e^2\sin t)\,\hat{\imath} + (2e^2\cos t)\,\hat{\jmath} + (e^2)\hat{k}.$$

hence the line integral equals

$$\int_{C_3} \vec{V} \cdot d\vec{r} = \int_{0}^{\pi} \vec{V}(\vec{r}_3(t)) \cdot \vec{r}_3'(t) dt = \int_{0}^{\pi} [(2e^2 \sin t) \hat{\imath} + (2e^2 \cos t) \hat{\jmath} + (e^2) \hat{k}] \cdot [(2\sin t) \hat{\imath} + (2\cos t) \hat{\jmath}] dt$$
$$= \int_{0}^{\pi} 4e^2 (\sin^2 t + \cos^2 t) dt = \int_{0}^{\pi} 4e^2 dt = [4e^2 t]_{t=0}^{t=\pi} = 4e^2 \pi.$$

Along C_4 we get

$$\vec{r_4}'(t) = -\hat{k}$$

and

$$\vec{V}(\vec{r}_4(t)) = (0e^{2-t})\hat{\imath} + (-2e^{2-t})\hat{\jmath} + (e^{2-t})\hat{k} = (-2e^{2-t})\hat{\jmath} + (e^{2-t})\hat{k}.$$

hence the line integral equals

$$\int_{C_4} \vec{V} \cdot d\vec{r} = \int_0^2 \vec{V}(\vec{r}_4(t)) \cdot \vec{r}_4'(t) dt = \int_0^2 [(-2e^{2-t}) \hat{\jmath} + (e^{2-t}) \hat{k}] \cdot [-\hat{k}] dt$$
$$= \int_0^2 (-e^{2-t}) dt = [e^{2-t}]_{t=0}^{t=2} = e^0 - e^2 = 1 - e^2.$$

When we add these four integrals the second and fourth terms cancel leaving us with

$$\oint_{\partial S} \vec{V} \cdot d\vec{r} = 4\pi (e^2 - 1).$$

Thus we see that the circulation of \vec{V} along the boundary of S equals $4\pi(e^2-1)$.

c) Let us first compute the curl of \vec{V} :

$$\operatorname{curl} \vec{V} = \nabla \times \vec{V} = \begin{vmatrix} \hat{\imath} & \hat{\jmath} & \hat{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ (ye^z) & (-xe^z) & (e^z) \end{vmatrix}$$

$$= \left[\frac{\partial}{\partial y} (e^z) - \frac{\partial}{\partial z} (-xe^z) \right] \hat{\imath} + \left[\frac{\partial}{\partial z} (ye^z) - \frac{\partial}{\partial x} (e^z) \right] \hat{\jmath} + \left[\frac{\partial}{\partial x} (-xe^z) - \frac{\partial}{\partial y} (ye^z) \right] \hat{k}$$

$$= \left[(0) - (-xe^z) \right] \hat{\imath} + \left[(ye^z) - (0) \right] \hat{\jmath} + \left[(-e^z) - (e^z) \right] \hat{k}$$

$$= (xe^z) \hat{\imath} + (ye^z) \hat{\jmath} - (2e^z) \hat{k}.$$

The surface S is a piece of a cylinder so let us parametrize it using cylindrical coordinates via the vector function

$$\vec{r}(\theta, z) = (2\cos\theta)\,\hat{\imath} + (2\sin\theta)\,\hat{\jmath} + (z)\,\hat{k}, \qquad 0 \le \theta \le \pi, \ 0 \le z \le 2$$

The derivatives of $\vec{r}(\theta, z)$ with respect to θ and z are

$$\vec{r}_{\theta} = (-2\sin\theta)\,\hat{\imath} + (2\cos\theta)\,\hat{\jmath}, \qquad \vec{r}_{z} = \hat{k}$$

and therefore we have

$$\vec{r_{\theta}} \times \vec{r_{z}} = \left[\left(-2\sin\theta \right)\hat{\imath} + \left(2\cos\theta \right)\hat{\jmath} \right] \times \hat{k} = -2\sin\theta \left(\hat{\imath} \times \hat{k} \right) + 2\cos\theta \left(\hat{\jmath} \times \hat{k} \right) = -2\sin\theta \left(-\hat{\jmath} \right) + 2\cos\theta \left(\hat{\jmath} \times \hat{k} \right) = -2\sin\theta \left(-\hat{\jmath} \right) + 2\cos\theta \left(\hat{\jmath} \times \hat{k} \right) = -2\sin\theta \left(-\hat{\jmath} \right) + 2\cos\theta \left(\hat{\jmath} \times \hat{k} \right) = -2\sin\theta \left(-\hat{\jmath} \right) + 2\cos\theta \left(\hat{\jmath} \times \hat{k} \right) = -2\sin\theta \left(-\hat{\jmath} \right) + 2\cos\theta \left(\hat{\jmath} \times \hat{k} \right) = -2\sin\theta \left(-\hat{\jmath} \right) + 2\cos\theta \left(\hat{\jmath} \times \hat{k} \right) = -2\sin\theta \left(-\hat{\jmath} \right) + 2\cos\theta \left(\hat{\jmath} \times \hat{k} \right) = -2\sin\theta \left(-\hat{\jmath} \right) + 2\cos\theta \left(\hat{\jmath} \times \hat{k} \right) = -2\sin\theta \left(-\hat{\jmath} \right) + 2\cos\theta \left(\hat{\jmath} \times \hat{k} \right) = -2\sin\theta \left(-\hat{\jmath} \right) + 2\cos\theta \left(\hat{\jmath} \times \hat{k} \right) = -2\sin\theta \left(-\hat{\jmath} \right) + 2\cos\theta \left(\hat{\jmath} \times \hat{k} \right) = -2\sin\theta \left(-\hat{\jmath} \right) + 2\cos\theta \left(\hat{\jmath} \times \hat{k} \right) = -2\sin\theta \left(-\hat{\jmath} \right) + 2\cos\theta \left(\hat{\jmath} \times \hat{k} \right) = -2\sin\theta \left(-\hat{\jmath} \right) + 2\cos\theta \left(\hat{\jmath} \times \hat{k} \right) = -2\sin\theta \left(-\hat{\jmath} \right) + 2\cos\theta \left(\hat{\jmath} \times \hat{k} \right) = -2\sin\theta \left(-\hat{\jmath} \right) + 2\cos\theta \left(\hat{\jmath} \times \hat{k} \right) = -2\sin\theta \left(-\hat{\jmath} \right) + 2\cos\theta \left(\hat{\jmath} \times \hat{k} \right) = -2\sin\theta \left(-\hat{\jmath} \right) + 2\cos\theta \left(\hat{\jmath} \times \hat{k} \right) = -2\sin\theta \left(-\hat{\jmath} \right) + 2\cos\theta \left(\hat{\jmath} \times \hat{k} \right) = -2\sin\theta \left(-\hat{\jmath} \right) + 2\cos\theta \left(\hat{\jmath} \times \hat{k} \right) = -2\sin\theta \left(-\hat{\jmath} \right) + 2\cos\theta \left(\hat{\jmath} \times \hat{k} \right) = -2\sin\theta \left(-\hat{\jmath} \right) + 2\cos\theta \left(\hat{\jmath} \times \hat{k} \right) = -2\sin\theta \left(-\hat{\jmath} \right) + 2\cos\theta \left(\hat{\jmath} \times \hat{k} \right) = -2\sin\theta \left(-\hat{\jmath} \right) + 2\cos\theta \left(\hat{\jmath} \times \hat{k} \right) = -2\sin\theta \left(-\hat{\jmath} \times \hat{k} \right) = -2\sin\theta \left(-\hat{$$

that is

$$\vec{r}_{\theta} \times \vec{r}_{z} = (2\cos\theta)\,\hat{\imath} + (2\sin\theta)\,\hat{\jmath}.$$

The vector field $\operatorname{curl} \vec{V}$ takes the following values on S:

$$\operatorname{curl} \vec{V}(\vec{r}(\theta, z)) = (2\cos\theta)e^{z}\,\hat{\imath} + (2\sin\theta)e^{z}\,\hat{\jmath} - (2e^{z})\,\hat{k}.$$

So the flux of $\operatorname{curl} \vec{V}$ across S is

$$\iint_{S} \operatorname{curl} \vec{V} \cdot d\vec{S} = \int_{0}^{\pi} \int_{0}^{2} \operatorname{curl} \vec{V}(\vec{r}(\theta, z)) \cdot (\vec{r}_{\theta} \times \vec{r}_{z}) \, dz \, d\theta$$

$$= \int_{0}^{\pi} \int_{0}^{2} [(2\cos\theta)e^{z} \,\hat{\imath} + (2\sin\theta)e^{z} \,\hat{\jmath} - (2e^{z}) \,\hat{k}] \cdot [(2\cos\theta) \,\hat{\imath} + (2\sin\theta) \,\hat{\jmath}] \, dz \, d\theta$$

$$= \int_{0}^{\pi} \int_{0}^{2} 4e^{z} (\cos^{2}\theta + \sin^{2}\theta) \, dz \, d\theta = \int_{0}^{\pi} \int_{0}^{2} 4e^{z} \, dz \, d\theta = 4\pi [e^{z}]_{z=0}^{z=2} = 4\pi (e^{2} - 1).$$

Thus we see that the flux of $\operatorname{curl} \vec{V}$ across S is $4\pi(e^2-1)$.

4) Consider the force field given by

$$\vec{F}(x, y, z) = (-x^2y)\,\hat{\imath} + (xy^2)\,\hat{\jmath} + (z^2)\,\hat{k}$$

over the solid region $E = \{(x,y,z) \in \mathbb{R}^3 \mid x^2 + y^2 + z^2 \le 4, \ z \ge 1\}$ and its outward-oriented boundary surface ∂E .

a) Describe and sketch the solid region E and the boundary surface ∂E . Draw the orientation of ∂E .

Verify the Divergence Theorem by directly calculating

- b) the flux of \vec{F} across $\partial E,$ that is $\iint\limits_{\partial E} \vec{F} \cdot d\vec{S}$ and
- c) the triple integral of $\operatorname{div} \vec{F}$ over E, i.e. $\iiint_E \operatorname{div} \vec{F} \, dV$.

Solution. a) The inequality $x^2+y^2+z^2 \leq 4$ yields the closed solid ball of radius 2 centred at the origin. The other inequality $z \geq 1$ corresponds to the region on and above the horizontal plane at height 1. The solid region E is the intersection of these two regions , i.e. a solid spherical cap (see Figure 2). Accordingly, the boundary of E is the union of a spherical cap and a disc. More precisely, let S_1 denote of the portion of the sphere of radius 2 centred at the origin for which we have the polar angle $0 \leq \phi \leq \pi/3$. (The upper limit for ϕ is extracted from the right triangle with vertices (0,0,1), $(0,\sqrt{3},1)$, (0,0,0)). And let S_2 denote the horizontal disc of radius $\sqrt{3}$ centred at (0,0,1). The radius of the disc was obtained from $(x^2+y^2)+1^2\leq 4$ $\Rightarrow \sqrt{x^2+y^2}\leq \sqrt{3}$. In summary, we have $\partial E=S_1\cup S_2$.

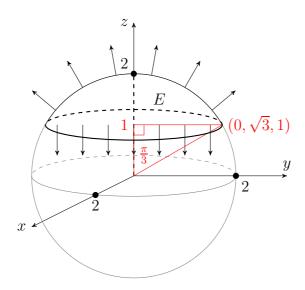


Figure 2: The solid region E (with outward-pointing normal vectors).

b) From part a), we deduce that the spherical cap S_1 is given by the vector function

$$S_1: \quad \vec{r}_1(\phi, \theta) = (2\sin\phi\cos\theta)\,\hat{\imath} + (2\sin\phi\sin\theta)\,\hat{\jmath} + (2\cos\phi)\,\hat{k}, \quad 0 \le \phi \le \pi/3, \ 0 \le \theta \le 2\pi.$$

and the disc S_2 is given by the vector function

$$S_2: \quad \vec{r}_2(r,\theta) = (r\cos\theta)\,\hat{\imath} + (r\sin\theta)\,\hat{\jmath} + (1)\,\hat{k}, \quad 0 \le r \le \sqrt{3}, \ 0 \le \theta \le 2\pi.$$

The flux of \vec{F} across $\partial E = S_1 \cup S_2$ is the sum of the surface integrals of \vec{F} across S_1 and S_2 :

$$\iint\limits_{\partial E} \vec{F} \cdot d\vec{S} = \iint\limits_{S_1} \vec{F} \cdot d\vec{S} + \iint\limits_{S_2} \vec{F} \cdot d\vec{S}.$$

To evaluate these surface integrals, we need to find (outward) normal vectors to the surfaces as well as the values of \vec{F} on the surfaces. On S_1 , we have

$$(\vec{r}_1)_{\phi} = (2\cos\phi\cos\theta)\,\hat{\imath} + (2\cos\phi\sin\theta)\,\hat{\jmath} - (2\sin\phi)\,\hat{k}$$

and

$$(\vec{r_1})_{\theta} = (-2\sin\phi\sin\theta)\,\hat{\imath} + (2\sin\phi\cos\theta)\,\hat{\jmath}.$$

The cross product of these derivatives yields normal vectors to S_1 :

$$(\vec{r}_1)_{\phi} \times (\vec{r}_1)_{\theta} = (2\cos\phi\cos\theta\,\hat{\imath} + 2\cos\phi\sin\theta\,\hat{\jmath} - 2\sin\phi\,\hat{k}) \times (-2\sin\phi\sin\theta\,\hat{\imath} + 2\sin\phi\cos\theta\,\hat{\jmath})$$

$$= (2\cos\phi\cos\theta)(2\sin\phi\cos\theta)(\hat{\imath} \times \hat{\jmath}) - (2\cos\phi\sin\theta)(2\sin\phi\sin\theta)(\hat{\jmath} \times \hat{\imath})$$

$$+ (2\sin\phi)(2\sin\phi\sin\theta)(\hat{k} \times \hat{\imath}) - (2\sin\phi)(2\sin\phi\cos\theta)(\hat{k} \times \hat{\jmath})$$

$$= (4\sin\phi\cos\phi\cos^2\theta)(\hat{k}) - (4\sin\phi\cos\phi\sin^2\theta)(-\hat{k})$$

$$+ (4\sin^2\phi\sin\theta)(\hat{\jmath}) - (4\sin^2\phi\cos\theta)(-\hat{\imath})$$

$$= (4\sin^2\phi\cos\theta)\,\hat{\imath} + (4\sin^2\phi\sin\theta)\,\hat{\jmath} + [4\sin\phi\cos\phi(\cos^2\theta + \sin^2\theta)]\,\hat{k}$$

$$= (4\sin^2\phi\cos\theta)\,\hat{\imath} + (4\sin^2\phi\sin\theta)\,\hat{\jmath} + (4\sin\phi\cos\phi)\,\hat{k}.$$

As for the values of \vec{F} on S_1 , we get

$$\vec{F}(\vec{r}_1(\phi,\theta)) = (-8\sin^3\phi\cos^2\theta\sin\theta)\,\hat{\imath} + (8\sin^3\phi\cos\theta\sin^2\theta)\,\hat{\jmath} + (4\cos^2\phi)\,\hat{k}.$$

Hence the normal component of \vec{F} is

$$\vec{F}(\vec{r}_1(\phi,\theta)) \cdot ((\vec{r}_1)_{\phi} \times (\vec{r}_1)_{\theta})$$

$$= (-8\sin^3\phi\cos^2\theta\sin\theta)(4\sin^2\phi\cos\theta) + (8\sin^3\phi\cos\theta\sin^2\theta)(4\sin^2\phi\sin\theta) + (4\cos^2\phi)(4\sin\phi\cos\phi)$$

$$= -32\sin^5\phi\sin\theta\cos^3\theta + 32\sin^5\phi\sin^3\theta\cos\theta + 16\cos^3\phi\sin\phi.$$

The flux of \vec{F} across S_1 is

$$\iint_{S_1} \vec{F} \cdot d\vec{S} = \int_{0}^{\pi/3} \int_{0}^{2\pi} \vec{F}(\vec{r}_1(\phi, \theta)) \cdot ((\vec{r}_1)_{\phi} \times (\vec{r}_1)_{\theta}) \, d\theta \, d\phi$$

$$= \int_{0}^{\pi/3} \int_{0}^{2\pi} (-32\sin^5\phi \sin\theta \cos^3\theta + 32\sin^5\phi \sin^3\theta \cos\theta + 16\cos^3\phi \sin\phi) \, d\theta \, d\phi$$

$$= \int_{0}^{\pi/3} ([8\sin^5\phi \cos^4\theta]_{\theta=0}^{\theta=2\pi} + [8\sin^5\phi \sin^4\theta]_{\theta=0}^{\theta=2\pi} + 32\pi\cos^3\phi \sin\phi) \, d\phi$$

$$= \int_{0}^{\pi/3} (0 + 0 + 32\pi\cos^3\phi \sin\phi) \, d\phi = 32\pi \int_{0}^{\pi/3} \cos^3\phi \sin\phi \, d\phi$$

$$= 8\pi [-\cos^4\phi]_{\phi=0}^{\phi=\pi/3} = 8\pi (-(\frac{1}{2})^4 + 1^4) = \frac{15}{2}\pi.$$

On the disc S_2 , the outward-pointing normal vector is $-\hat{k}$. and the vector field \vec{F} takes on the following values

$$\vec{F}(\vec{r}_2(\theta, z)) = (-r^3 \cos^2 \theta \sin \theta) \,\hat{\imath} + (r^3 \cos \theta \sin^2 \theta) \,\hat{\jmath} + (1^2) \,\hat{k}.$$

Its normal component is

$$\vec{F}(\vec{r}_2(\theta, z)) \cdot (-\hat{k}) = (-r^3 \cos^2 \theta \sin \theta)(0) + (r^3 \cos \theta \sin^2 \theta)(0) + (1)(-1) = -1$$

and hence the flux of \vec{F} across S_2 is minus the area of the disc

$$\iint_{S_2} \vec{F} \cdot d\vec{S} = \int_{0}^{\sqrt{3}} \int_{0}^{2\pi} \vec{F}(\vec{r}_2(\theta, z)) \cdot (-\hat{k}) \, d\theta \, dr = \int_{0}^{\sqrt{3}} \int_{0}^{2\pi} (-1) \, d\theta \, dr = -\pi(\sqrt{3})^2 = -3\pi.$$

Therefore the total flux of \vec{F} across ∂E is $\frac{15}{2}\pi - 3\pi = \frac{9}{2}\pi$.

c) The divergence of \vec{F} is

$$\operatorname{div} \vec{F} = \nabla \cdot \vec{F} = \frac{\partial}{\partial x} (-x^2 y) + \frac{\partial}{\partial y} (xy^2) + \frac{\partial}{\partial z} (z^2) = -2xy + 2xy + 2z = 2z.$$

In terms of cylindrical coordinates (r, θ, z) the equation for the sphere reads $r^2 + z^2 = 4$, hence the solid E can be expressed as follows

E:
$$0 \le r \le \sqrt{4 - z^2}$$
, $0 \le \theta \le 2\pi$, $1 \le z \le 2$.

Therefore the triple integral of $\operatorname{div} \vec{F}$ over E is

$$\iiint_E \operatorname{div} \vec{F} \, dV = \iiint_E 2z \, dV = \int_0^{2\pi} \int_1^2 \int_0^{\sqrt{4-z^2}} (2z)(r) \, dr \, dz \, d\theta = \int_0^{2\pi} d\theta \int_1^2 z \int_0^{\sqrt{4-z^2}} (2r) \, dr \, dz$$

$$= 2\pi \int_1^2 z [r^2]_{r=0}^{r=\sqrt{4-z^2}} \, dz = 2\pi \int_1^2 z (4-z^2) \, dz = 2\pi [2z^2 - \frac{1}{4}z^4]_{z=1}^{z=2}$$

$$= 2\pi [2(2^2) - \frac{1}{4}(2^4) - 2(1^2) + \frac{1}{4}(1^4)] = 2\pi (\frac{9}{4}) = \frac{9}{2}\pi.$$