

Tutorial 1 Revision on vector calculus and line integral

Differentiation

1. Find the first and second derivatives of $\mathbf{r} = \langle 3\cos 2t, 3\sin 2t, 4t \rangle$.

$$\vec{r}'(t) = \langle -6\sin 2t, 6\cos 2t, 4 \rangle.$$

$$\vec{r}''(t) = \langle -12\cos 2t, -12\sin 2t, 0 \rangle.$$

2. Find the first partial derivatives of $\mathbf{v}_1 = \langle e^x \cos y, e^x \sin y \rangle$ and $\mathbf{v}_2 = \langle \cos x \cosh y, -\sin x \sinh y \rangle$.

$$\frac{\partial \vec{v}_1}{\partial x} = \langle e^x \cos y, e^x \sin y \rangle, \quad \frac{\partial \vec{v}_1}{\partial y} = \langle -e^x \sin y, e^x \cos y \rangle.$$

$$\frac{\partial \vec{v}_2}{\partial x} = \langle -\sin x \cosh y, -\cos x \sinh y \rangle, \quad \frac{\partial \vec{v}_2}{\partial y} = \langle \cos x \sinh y, -\sin x \cosh y \rangle.$$

Gradient

Find the gradient of the following functions f :

1. $f = (x-1)(4y-2)$

$$\nabla f = \langle 4y-2, 4(x-1) \rangle.$$

2. $f = 2x^2 + 5y^2$

$$\nabla f = \langle 4x, 10y \rangle.$$

3. $f = \frac{x}{y}$

$$\nabla f = \langle \frac{1}{y}, -\frac{x}{y^2} \rangle.$$

4. $f = (x-2)^2 + (2y+4)^2$

$$\nabla f = \langle 2(x-2), 4(2y+4) \rangle.$$

5. $f = x^5 + y^5$

$$\nabla f = \langle 5x^4, 5y^4 \rangle.$$

$$6. f = \frac{x^2+y^2}{x^2-y^2}$$

$$\nabla f = \left\langle -\frac{4xy^2}{(x^2-y^2)^2}, \frac{4x^2y}{(x^2-y^2)^2} \right\rangle.$$

Velocity fields

Given the velocity potential f of a flow, find the velocity $\mathbf{v} = \nabla f$ of the field and its value $\mathbf{v}(P)$ at P .

$$1. f = x^2 - 6x - y^2, P: (-1, 5)$$

$$\vec{v} = \nabla f = \langle 2x - 6, -2y \rangle, \quad \vec{v}(P) = \langle -8, -10 \rangle.$$

$$2. f = \cos x \cosh y, P: (\pi/2, \ln 2)$$

$$\vec{v} = \nabla f = \langle -\sin x \cosh y, \cos x \sinh y \rangle, \quad \vec{v}(P) = \langle -\frac{5}{4}, 0 \rangle.$$

$$3. f = x \left(1 + \frac{1}{x^2+y^2} \right), P: (1, 1)$$

$$\vec{v} = \nabla f = \left\langle 1 - \frac{x^2-y^2}{(x^2+y^2)^2}, -\frac{2xy}{(x^2+y^2)^2} \right\rangle, \quad \vec{v}(P) = \langle 1, -\frac{1}{2} \rangle.$$

$$4. f = e^x \cos y, P: (1, \pi/2)$$

$$\text{Divergence } \nabla f = \langle e^x \cos y, -e^x \sin y \rangle, \quad \vec{v}(P) = \langle 0, -e \rangle.$$

Find $\text{div } \mathbf{v}$ and its value at P .

$$1. \mathbf{v} = \langle 2x^2, -3y^2, 8z^2 \rangle, P: \left(3, \frac{1}{2}, 0 \right)$$

$$\text{div } \vec{v} = 4x - 6y + 16z, \quad \text{div } \vec{v}(P) = 9.$$

$$2. \mathbf{v} = \langle 0, \sin(x^2yz), \cos(xy^2z) \rangle, P: \left(1, \frac{1}{2}, -\pi \right)$$

$$\text{div } \vec{v} = x^2y \cos(x^2yz) - xy^2 \sin(xy^2z), \quad \text{div } \vec{v}(P) = \frac{\sqrt{2}}{8}.$$

$$3. \mathbf{v} = \frac{\langle x, y \rangle}{x^2-y^2}, x \neq y$$

$$\text{div } \vec{v} = 0.$$

$$4. \mathbf{v} = \langle v_1(y, z), v_2(z, x), v_3(x, y) \rangle, P: (3, 1, -1)$$

$$\text{div } \vec{v} = 0.$$

5. $\mathbf{v} = \langle x^2yz, xy^2z, xyz^2 \rangle, P: (-1, 3, -2)$

$\text{div } \vec{v} = 6xy, \text{div } \vec{v}(P) = 36.$

6. $\mathbf{v} = \frac{\langle -x, -y, -z \rangle}{(x^2 + y^2 + z^2)^{\frac{3}{2}}}$

$\text{div } \vec{v} = 0.$

Curl

Find curl \mathbf{v} for \mathbf{v} given with respect to right-handed Cartesian coordinates. Show the details of your work.

1. $\mathbf{v} = \langle 4y^2, 3x^2, 0 \rangle$ 1. $\text{curl } \vec{v} = \nabla \times \vec{v} = \langle 0, 0, 6x + 8y \rangle.$
2. $\mathbf{v} = xyz \langle x^2, y^2, z^2 \rangle$ 2. $\text{curl } \vec{v} = \langle x(z^3 - y^3), y(x^3 - z^3), z(y^3 - x^3) \rangle.$
3. $\mathbf{v} = \frac{\langle x, y, z \rangle}{(x^2 + y^2 + z^2)^{\frac{3}{2}}}$ 3. $\text{curl } \vec{v} = 0$
4. $\mathbf{v} = \langle 0, 0, e^{-x} \sin y \rangle$ 4. $\text{curl } \vec{v} = \langle e^{-x} \cos y, e^{-x} \sin y, 0 \rangle.$
5. $\mathbf{v} = \langle e^{-z^2}, e^{-x^2}, e^{-y^2} \rangle$ 5. $\text{curl } \vec{v} = \langle -2ye^{-y^2}, -2ze^{-z^2}, -2xe^{-x^2} \rangle.$

Parametric representations

What curves are represented by the following? Sketch them. (page 390, Q1-4, 8)

1. $\langle 2 + 4\cos t, 2\sin t, 0 \rangle$

We know $x = 2 + 4\cos t, y = 2\sin t, z = 0$, so we have

$\begin{cases} \left(\frac{x-2}{4}\right)^2 + \left(\frac{y}{2}\right)^2 = 1 \\ z = 0 \end{cases}$ i.e. $\begin{cases} \frac{(x-2)^2}{16} + \frac{y^2}{4} = 1 \\ z = 0 \end{cases}$

Since $z \equiv 0$, this is an ellipse in the xy -plane

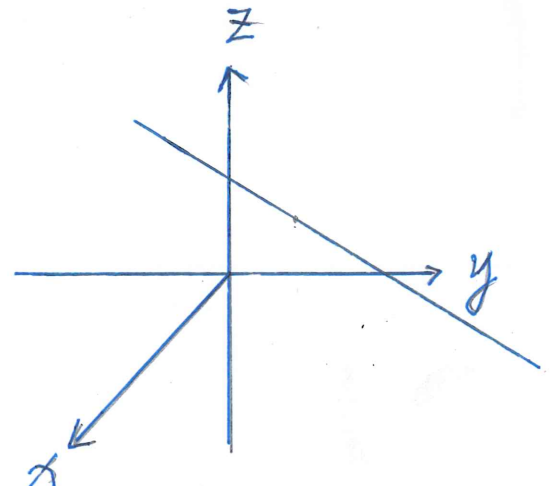
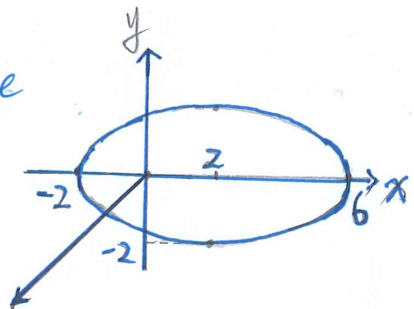
with center $(2, 0, 0)$, the semi-major axis $a=4$ and semi-minor axis is $b=2$.

2. $\langle a+t, b+3t, c-5t \rangle$

$x=a+t, y=b+3t, z=c-5t$, so we have

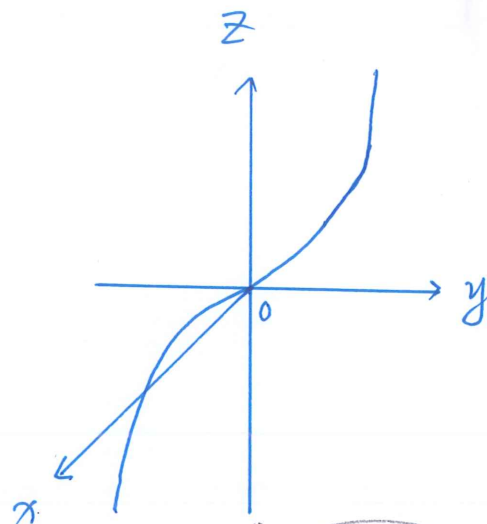
$\frac{x-a}{1} = \frac{y-b}{3} = \frac{z-c}{-5}$

This is a straight line in space passing through the point (a, b, c) and whose direction vector is $\vec{n} = \langle 1, 3, -5 \rangle.$



3. $\langle 0, t, 2t^3 \rangle$

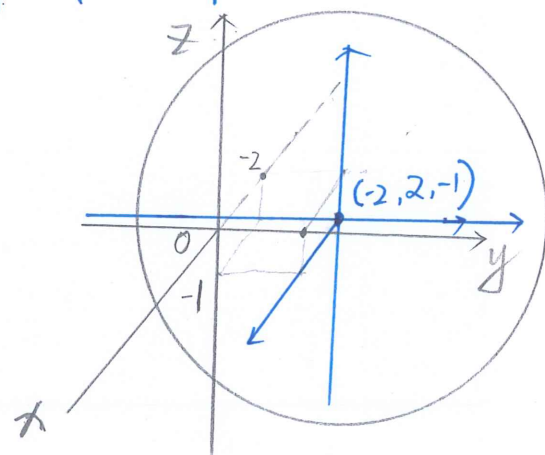
Since $x=0$ and $z=2y^3$, this is a cubic parabola on the yz -plane.



4. $\langle -2, 2 + 5\cos t, -1 + 5\sin t \rangle$

$x = -2$. $y = 2 + 5\cos t$, $z = -1 + 5\sin t$.
So we have $\begin{cases} x = -2 \\ (y-2)^2 + (z+1)^2 = 25 \end{cases}$

This is a circle in the plane $x = -2$ with center $(-2, 2, -1)$ and radius 5.



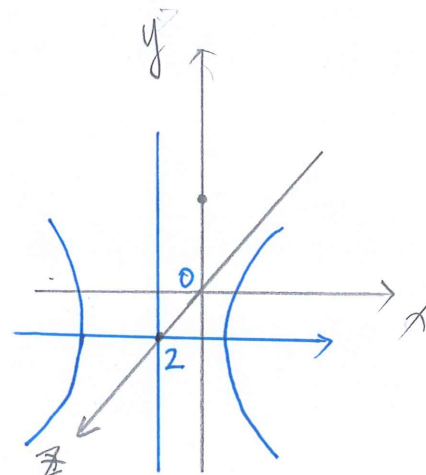
5. $\langle \cosh t, \sinh t, 2 \rangle$

$\begin{cases} x = \cosh t = \frac{e^t + e^{-t}}{2} \\ y = \sinh t = \frac{e^t - e^{-t}}{2} \\ z = 2 \end{cases} \Rightarrow \begin{cases} x + y = e^t \\ x - y = e^{-t} \\ z = 2 \end{cases}$

$\therefore \begin{cases} x + y = \frac{1}{x - y} \\ z = 2 \end{cases} \therefore \begin{cases} x^2 - y^2 = 1 \\ z = 2 \end{cases}$

This is a hyperbola in the plane $z = 2$ with major and minor semi-axes $a = b = 1$.

Find a parametric representation (page 390, Q11, 12, 15, 17-19)



1. Circle in the plane $z = 2$ with center $(1, -1)$ and passing through the origin.

The circle passes through the origin and has center $(1, -1, 2)$ in space, so the radius of the circle equals the distance between the center and the origin $(0, 0, 2)$ in the plane $z = 2$, i.e.

$$\sqrt{(1-0)^2 + (-1-0)^2 + (2-2)^2} = \sqrt{1+1} = \sqrt{2}.$$

Therefore $(x-1)^2 + (y+1)^2 = 2$. Using the polar coordinate system, the circle can be represented as:

$x-1 = \sqrt{2}\cos t$, $y+1 = \sqrt{2}\sin t$, so the parametric representation of the circle is $\langle 1 + \sqrt{2}\cos t, \sqrt{2}\sin t - 1, 2 \rangle$.

2. Circle in the yz -plane with center $(4,0)$ and passing through $(0,3)$. $(y-4)^2 + z^2 = 25$.

Radius of the circle is $\sqrt{(0-4)^2 + (3-0)^2 + (0-0)^2} = \sqrt{16+9} = 5$.

In polar coordinate system:
$$\begin{cases} x=0 \\ y-4=5\cos t \\ z-0=5\sin t \end{cases} \quad \text{i.e.} \quad \begin{cases} x=0 \\ y=4+5\cos t \\ z=5\sin t \end{cases}$$

So the parametric representation of the circle is $\langle 0, 4+5\cos t, 5\sin t \rangle$.

3. Straight line $y = 2x - 1, z = 3x$.

Let $x=t$, then the straight line can be expressed by $\langle t, 2t-1, 3t \rangle$.

4. Ellipse $\frac{1}{3}x^2 + y^2 = 1, z = y$.

Let $\begin{cases} \frac{x}{\sqrt{3}} = \cos t \\ y = \sin t \\ z = y = \sin t \end{cases}$ then the parametric representation of the ellipse is $\langle \sqrt{3}\cos t, \sin t, \sin t \rangle$.

5. Helix $x^2 + y^2 = 25, z = 2\arctan \frac{y}{x}$.

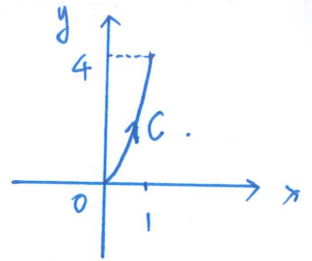
Let $\begin{cases} x = 5\cos t \\ y = 5\sin t \\ z = 2\arctan(\tan t) = 2t \end{cases} \quad \therefore \langle 5\cos t, 5\sin t, 2t \rangle$

6. Hyperbola $x^2 - y^2 = 1, z = -2$.

From question 5 in last part, we know the parametric representation for that hyperbola is $\langle \cosh t, \sinh t, -2 \rangle$.

Line integral – work

The line integral $\int_C \mathbf{F}(\mathbf{r}) \cdot d\mathbf{r}$ of the vector field \mathbf{F} along the curve C gives the work done by the field on an object moving along the curve through the field. Calculate $\int_C \mathbf{F}(\mathbf{r}) \cdot d\mathbf{r}$ for the given data. If \mathbf{F} is a force, this gives the work done by the force in the displacement along C . Show the details.



1. $F = \langle y^2, -x^2 \rangle$, $C: y = 4x^2$ from $(0,0)$ to $(1,4)$.

$$C: \vec{r}(t) = \langle t, 4t^2 \rangle, \quad 0 \leq t \leq 1 \quad \therefore \vec{r}'(t) = \langle 1, 8t \rangle.$$

$$\vec{F}(\vec{r}(t)) = \langle (4t^2)^2, -t^2 \rangle \quad \therefore \vec{F}(\vec{r}(t)) \cdot \vec{r}'(t) = \langle 16t^4, -t^2 \rangle \cdot \langle 1, 8t \rangle = 16t^4 - 8t^3.$$

$$\therefore \int_C \vec{F} \cdot d\vec{r} = \int_0^1 (16t^4 - 8t^3) dt = \left[\frac{16}{5}t^5 - 2t^4 \right]_0^1 = \frac{16}{5} - 2 = \frac{6}{5}.$$

2. F as in question 1, C from $(0,0)$ straight to $(1,4)$. Compare the results.

$$C: \vec{r}(t) = \langle t, 4t \rangle, \quad \vec{r}'(t) = \langle 1, 4 \rangle, \quad 0 \leq t \leq 1.$$

$$\therefore \vec{F}(\vec{r}(t)) = \langle 16t^2, -t^2 \rangle, \quad \therefore \vec{F}(\vec{r}(t)) \cdot \vec{r}'(t) = 16t^2 - 4t^2 = 12t^2.$$

$$\therefore \int_C \vec{F} \cdot d\vec{r} = \int_0^1 12t^2 dt = [4t^3]_0^1 = 4.$$

We can see that the line integral $\int_C \vec{F} \cdot d\vec{r}$ is path dependent

3. $F = \langle xy, x^2y^2 \rangle$, C from $(2,0)$ straight to $(0,2)$. *in the plane.*

$$C: \vec{r}(t) = \langle t, 2-t \rangle, \quad \vec{r}'(t) = \langle 1, -1 \rangle, \quad \text{as } t \text{ is from } 2 \text{ to } 0.$$

$$\vec{F}(\vec{r}(t)) = \langle t(2-t), t^2(2-t)^2 \rangle.$$

$$\therefore \vec{F}(\vec{r}(t)) \cdot \vec{r}'(t) = t(2-t) - t^2(2-t)^2 = -t^4 + 4t^3 - 5t^2 + 2t.$$

$$\therefore \int_C \vec{F} \cdot d\vec{r} = \int_2^0 (-t^4 + 4t^3 - 5t^2 + 2t) dt = \left[-\frac{1}{5}t^5 + t^4 - \frac{5}{3}t^3 + t^2 \right]_2^0 = -\frac{4}{15}.$$

4. F as in question 3, C is the quarter-circle from $(2,0)$ to $(0,2)$ with center $(0,0)$.

$$C: \vec{r}(t) = \langle 2\cos t, 2\sin t \rangle, \quad 0 \leq t \leq \frac{\pi}{2}.$$

$$\vec{r}'(t) = \langle -2\sin t, 2\cos t \rangle.$$

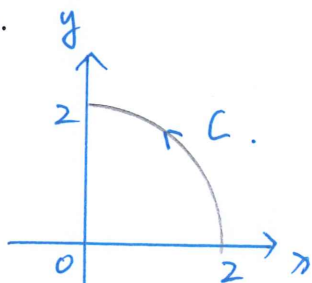
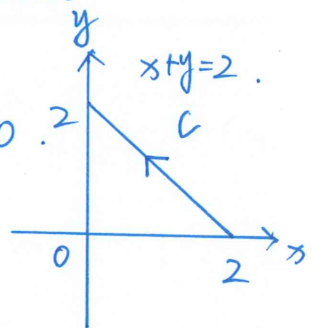
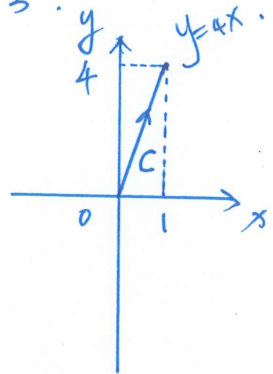
$$\therefore \vec{F}(\vec{r}(t)) = \langle 4\sin t \cos t, 16\sin^2 t \cos^2 t \rangle.$$

$$\begin{aligned} \therefore \vec{F}(\vec{r}(t)) \cdot \vec{r}'(t) &= -8\sin^2 t \cos t + 32\cos^3 t \sin^2 t = -8\sin^2 t \cos t + 32\cos t (\sin^2 t)^2 \\ &= 24\sin^2 t \cos t - 32\cos t \sin^4 t. \end{aligned}$$

$$\therefore \int_C \vec{F} \cdot d\vec{r} = \int_0^{\frac{\pi}{2}} (24\sin^2 t \cos t - 32\cos t \sin^4 t) dt$$

$$= 24 \int_0^{\frac{\pi}{2}} \sin^2 t d(\sin t) - 32 \int_0^{\frac{\pi}{2}} \sin^4 t d(\sin t)$$

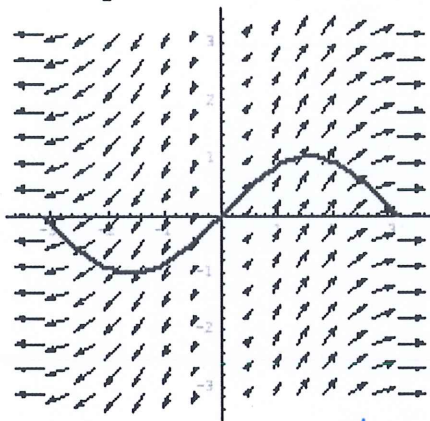
$$= 24 \left[\frac{1}{3} \sin^3 t \right]_0^{\frac{\pi}{2}} - 32 \left[\frac{1}{5} \sin^5 t \right]_0^{\frac{\pi}{2}} = 8 - \frac{32}{5} = \frac{8}{5}.$$



Line integral – work done by an airplane

Consider a vector field $\mathbf{F} = \langle \frac{x}{2}, \sin x \rangle$ which is defined on the plane. Suppose that t is the time, \mathbf{F} is a force field, say the wind, and an airplane is moving over the curve $C: \mathbf{r}(t) = \langle t, \sin t \rangle$ from the initial point $(0,0)$ to the terminal point $(2, \sin 2)$. See the figure below. Calculate the work done by the wind on this airplane along the path C .

$$\mathbf{F}(x, y) = \left\langle \frac{x}{2}, \sin x \right\rangle, \mathbf{C}(x) = (x, \sin(x))$$



$$C: \mathbf{r}(t) = \langle t, \sin t \rangle, 0 \leq t \leq 2. \quad \therefore \mathbf{r}'(t) = \langle 1, \cos t \rangle.$$

$$\therefore \mathbf{F}(\mathbf{r}(t)) = \left\langle \frac{t}{2}, \sin t \right\rangle. \quad \therefore \mathbf{F}(\mathbf{r}(t)) \cdot \mathbf{r}'(t) = \frac{t}{2} + \sin t \cos t.$$

$$\therefore \int_C \mathbf{F}(\mathbf{r}) \cdot d\mathbf{r} = \int_0^2 \left(\frac{t}{2} + \sin t \cos t \right) dt$$

$$= \left[\frac{1}{4} t^2 + \frac{1}{2} \sin^2 t \right]_0^2 = 1 + \frac{1}{2} \sin^2 2.$$

Line integral

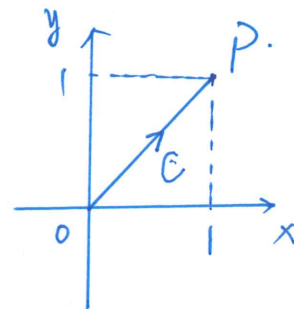
1. Calculate the line integral for the vector field $\mathbf{F} = \langle xy, y^2 \rangle$ over the segment joining the points from $O: (0,0)$ to $P: (1,1)$.

We know the path C can be represented by

$$\mathbf{r}(t) = \langle t, t \rangle, 0 \leq t \leq 1. \quad \therefore \mathbf{r}'(t) = \langle 1, 1 \rangle.$$

$$\mathbf{F}(\mathbf{r}(t)) = \langle t^2, t^2 \rangle, \quad \therefore \mathbf{F}(\mathbf{r}(t)) \cdot \mathbf{r}'(t) = 2t^2.$$

$$\therefore \int_C \mathbf{F}(\mathbf{r}) \cdot d\mathbf{r} = \int_0^1 2t^2 dt = \frac{2}{3}.$$

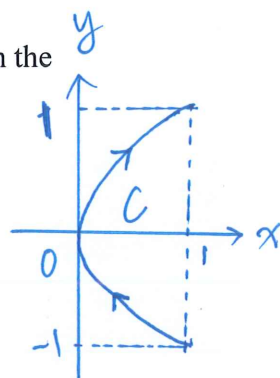


2. Determine the line integral of $F = \langle x^2, xy \rangle$ along the parabola $x = y^2$ between the points $(1, -1)$ and $(1, 1)$.

The parametric representation of the parabola is: $\vec{r}(t) = \langle t^2, t \rangle$.
 $-1 \leq t \leq 1$.

$$\therefore \vec{F}(\vec{r}(t)) = \langle t^4, t^3 \rangle. \therefore \vec{F}(\vec{r}(t)) \cdot \vec{r}'(t) = \langle t^4, t^3 \rangle \cdot \langle 2t, 1 \rangle = 2t^5 + t^3$$

$$\therefore \int_C \vec{F}(\vec{r}) \cdot d\vec{r} = \int_{-1}^1 2t^5 + t^3 dt = \left[\frac{1}{3} t^6 + \frac{1}{4} t^4 \right]_{-1}^1 = 0.$$

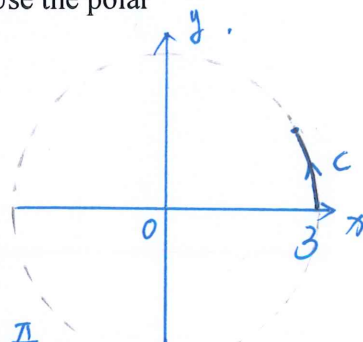


3. Determine the line integral for $G = \langle -\frac{y}{x^2+y^2}, \frac{x}{x^2+y^2} \rangle$ over the circle in the plane with center $(0,0)$ and radius 3 from the point $(3,0)$ to the point $(\frac{3\sqrt{3}}{2}, \frac{3}{2})$. Hint: Use the polar coordinate system.

The path C : $\vec{r}(t) = \langle 3\cos t, 3\sin t \rangle$, $0 \leq t \leq \frac{\pi}{6}$, which implies $\vec{r}(\frac{\pi}{6}) = 3(\frac{\sqrt{3}}{2}, \frac{1}{2})$ and $\vec{r}(0) = (3, 0)$.

$$\therefore \vec{G}(\vec{r}(t)) = \langle -\frac{3\sin t}{9(\cos^2 t + \sin^2 t)}, \frac{3\cos t}{9(\cos^2 t + \sin^2 t)} \rangle = \frac{1}{3} \langle -\sin t, \cos t \rangle.$$

$$\therefore \int_C \vec{F}(\vec{r}) \cdot d\vec{r} = \int_0^{\frac{\pi}{6}} \frac{1}{3} \langle -\sin t, \cos t \rangle \cdot \langle -3\sin t, 3\cos t \rangle dt = \int_0^{\frac{\pi}{6}} 1 dt = \frac{\pi}{6}.$$

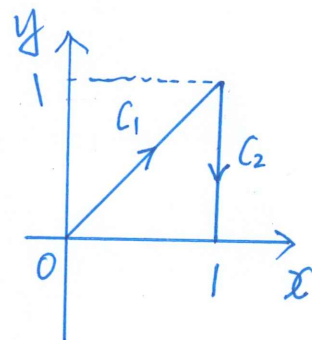


4. Calculate the work done by $F = \langle x, y^2 \rangle$ on a particle moving from $(0,0)$ to $(1,1)$ and then to $(1,0)$ along the straight line segments joining the points.

Suppose that the path we use is denoted by C , and C can be decomposed by 2 paths.

One is the straight line starting at $(0,0)$ and ending at $(1,1)$; the other one is the straight line segment starting at $(1,1)$ and ending at $(1,0)$.

That is $C = C_1 + C_2$, where $C_1: \vec{r}_1(t) = \langle t, t \rangle$, $0 \leq t \leq 1$
 $C_2: \vec{r}_2(t) = \langle 1, 1-t \rangle$, $0 \leq t \leq 1$.



By the property of line integrals, we get

$$\int_C \vec{F} \cdot d\vec{r} = \int_{C_1} \vec{F} \cdot d\vec{r} + \int_{C_2} \vec{F} \cdot d\vec{r}$$

$$\int_{C_1} \vec{F} \cdot d\vec{r} = \int_0^1 \vec{F}(\vec{r}_1(t)) \cdot \vec{r}_1'(t) dt = \int_0^1 \langle t, t^2 \rangle \cdot \langle 1, 1 \rangle dt = \int_0^1 t + t^2 dt = \frac{1}{2} + \frac{1}{3} = \frac{5}{6}.$$

$$\int_{C_2} \vec{F} \cdot d\vec{r} = \int_0^1 \vec{F}(\vec{r}_2(t)) \cdot \vec{r}_2'(t) dt = \int_0^1 \langle 1, (1-t)^2 \rangle \cdot \langle 0, -1 \rangle dt = \int_0^1 -(1-t)^2 dt = -\frac{1}{3}.$$

$$\therefore \int_C \vec{F} \cdot d\vec{r} = \frac{5}{6} - \frac{1}{3} = \frac{1}{2}.$$