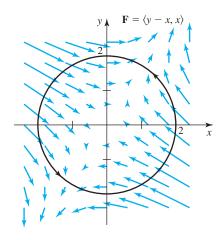
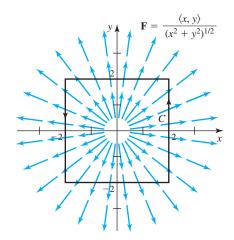
MATH 2023 • Multivariable Calculus Problem Set #7 • Line Integrals, Conservative Vector Fields, Curl Operator

Do not use the Green's Theorem in any problem in this set.

1. (\bigstar) Let $\mathbf{F} = (y - x)\mathbf{i} + x\mathbf{j}$ on \mathbb{R}^2 , and C be the counter-clockwise circular path with radius 2 centered at the origin. See the figure below:



- (a) On the above figure, highlight the portion of the path C at which $\mathbf{F} \cdot \mathbf{r}' > 0$.
- (b) On the above figure, highlight (with another color) the portion of the path C at which $\mathbf{F}\cdot\mathbf{r}'<0$.
- (c) Calculate the line integral $\oint_C \mathbf{F} \cdot d\mathbf{r}$ from the definition. Is the result *alone* sufficient to determine whether \mathbf{F} is conservative or not?
- (d) Calculate $\nabla \times \mathbf{F}$, i.e. the curl of \mathbf{F} . Is the result *alone* sufficient to determine whether \mathbf{F} is conservative or not?
- (e) Find a potential function f such that $\mathbf{F} = \nabla f$, or show that such an f does not exist. Is the result *alone* sufficient to determine whether \mathbf{F} is conservative or not?
- 2. (\bigstar) Let $\mathbf{F} = \frac{x}{\sqrt{x^2 + y^2}}\mathbf{i} + \frac{y}{\sqrt{x^2 + y^2}}\mathbf{j}$, and C be the counter-clockwise square path with vertices (2, -2), (2, 2), (-2, 2) and (-2, -2). See the figure below:



Do (a)-(e) of Problem #1 with this **F** and *C* instead.

- 3. (\bigstar) Let C be the curve of intersection of the cylinder $x^2 + y^2 = 1$ and the plane z = y.
 - (a) Sketch the cylinder, the plane and the curve *C* in the same diagram.
 - (b) Let $\mathbf{F} = y\mathbf{i} + z\mathbf{j} x\mathbf{k}$. Calculate the line integral $\int_{\Gamma} \mathbf{F} \cdot d\mathbf{r}$ where Γ is a portion of *C* from (-1,0,0) to (1,0,0). There are two possible such Γ's. Do both. Is the result *alone* sufficient to determine whether **F** is conservative or not?
 - (c) Find a potential function f such that $\mathbf{F} = \nabla f$, or show that such an f does not exist. Is the result *alone* sufficient to determine whether \mathbf{F} is conservative or not?
- 4. (\bigstar) Determine whether or not each of the following vector fields is conservative or not. If so, find its potential function f such that $\mathbf{F} = \nabla f$.

(a)
$$\mathbf{F} = (e^{-y} - ze^{-x})\mathbf{i} + (e^{-z} - xe^{-y})\mathbf{j} + (e^{-x} - ye^{-z})\mathbf{k}$$

(b)
$$\mathbf{F} = (x^2 - xy)\mathbf{i} + (y^2 - xy)\mathbf{j}$$

5. (\bigstar) Determine the values of A and B for which the vector field below is conservative:

$$\mathbf{F}(x,y,z) = Ax \ln z \,\mathbf{i} + By^2 z \,\mathbf{j} + \left(\frac{x^2}{z} + y^3\right) \mathbf{k},$$

where the domain of **F** is the upper-half space $\{(x,y,z): z > 0\}$.

For each such pair of *A* and *B*, find the potential function *f* for the vector field.

6. $(\bigstar \bigstar)$ Consider the path C:

$$\mathbf{r}(t) = (\cos^{2M} t) \mathbf{i} + (\sin^N t) \mathbf{j} + t\mathbf{k}, \quad 0 \le t \le \pi.$$

Here *M* is the age of the Earth, and *N* is the age of the Universe. Assume both *M* and *N* are positive finite integers.

Evaluate the line integral:

$$\int_C (e^{-y} - ze^{-x}) dx + (e^{-z} - xe^{-y}) dy + (e^{-x} - ye^{-z}) dz$$

Provide **TWO** different solutions to this problem.

7. ($\bigstar \star$) Given a conservative vector field **F** in \mathbb{R}^3 , the potential *energy* of **F** is a scalar-valued function V(x,y,z) such that $\mathbf{F} = -\nabla V$. Suppose $\mathbf{r}(t)$ is the path of a particle with mass m traveling in accordance to the Newton's Second Law $\mathbf{F}(\mathbf{r}(t)) = m\mathbf{r}''(t)$. Then its kinetic energy is defined to be:

$$KE = \frac{1}{2}m \left| \mathbf{r}'(t) \right|^2.$$

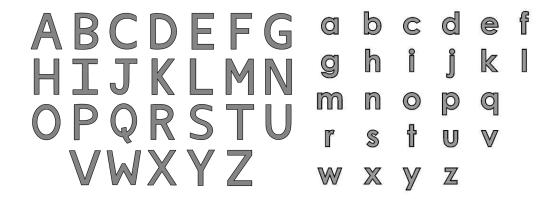
The total (kinetic + potential) energy of the particle at time t is therefore given by:

$$E(t) := \frac{1}{2}m \left| \mathbf{r}'(t) \right|^2 + V(\mathbf{r}(t)).$$

Show that the total energy is conserved, i.e. E'(t) = 0 for all time t.

[Hint: the only fact you need to know about Physics is the Newton's Second Law given above. It is purely a math problem.]

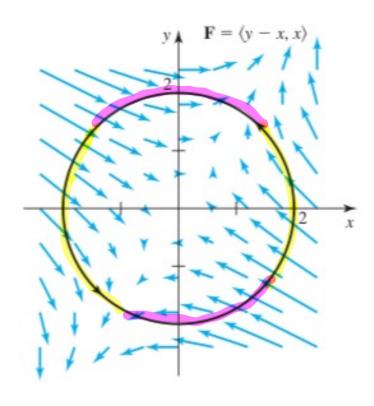
- 8. $(\bigstar \bigstar)$ Denote $\mathbf{e}_{\rho} = \frac{x\mathbf{i} + y\mathbf{j} + z\mathbf{k}}{\sqrt{x^2 + y^2 + z^2}}$ and $\mathbf{e}_r = \frac{x\mathbf{i} + y\mathbf{j}}{\sqrt{x^2 + y^2}}$, which are the unit radial vector fields in \mathbb{R}^3 and \mathbb{R}^2 respectively.
 - (a) Show that if $\mathbf{F}(x,y,z) = f(\rho)\mathbf{e}_{\rho}$ where f is a function depending only on $\rho = \sqrt{x^2 + y^2 + z^2}$, then $\nabla \times \mathbf{F} = \mathbf{0}$ on the domain of \mathbf{F} . Is this result alone sufficient to claim that \mathbf{F} is conservative?
 - (b) Show that if $\mathbf{G}(x,y) = g(r)\mathbf{e}_r$ where g is a function depending only on $r = \sqrt{x^2 + y^2}$, then $\nabla \times \mathbf{G} = \mathbf{0}$ on the domain of \mathbf{G} . Is this result alone sufficient to claim that \mathbf{G} is conservative?
- 9. (\bigstar) Regard each English letter as a solid region in \mathbb{R}^2 . Which capital letters are simply-connected? Which small letters are simply-connected?



- 10. ($\bigstar \bigstar$) The notation $\mathbb{R}^3 \setminus X$ means the *xyz*-space \mathbb{R}^3 with the set *X* removed. Determine whether $\mathbb{R}^3 \setminus X$ is simply-connected when *X* is each of the following:
 - (a) *X* is the origin
 - (b) *X* is the entire *y*-axis
 - (c) X is the positive y-axis
 - (d) *X* is the solid sphere $x^2 + y^2 + z^2 \le 1$
 - (e) *X* is the surface sphere $x^2 + y^2 + z^2 = 1$
 - (f) *X* is the solid cylinder $x^2 + y^2 \le 1$
 - (g) *X* is the solid half-cylinder $x^2 + y^2 \le 1$ and $z \ge 0$.
 - (h) *X* is the surface cylinder $x^2 + y^2 = 1$
 - (i) X is the surface half-cylinder $x^2 + y^2 = 1$ and $z \ge 0$
 - (j) X is a solid torus
 - (k) *X* is a surface torus
 - (l) *X* is a simple closed curve

Give an example of a proper subset X of \mathbb{R}^3 such that both X and $\mathbb{R}^3 \setminus X$ are simply-connected. [Note: "proper" means X cannot be empty, and cannot be the whole \mathbb{R}^3 .]

1. (\bigstar) Let $\mathbf{F} = (y - x)\mathbf{i} + x\mathbf{j}$ on \mathbb{R}^2 , and C be the counter-clockwise circular path with radius 2 centered at the origin. See the figure below:



- (a) On the above figure, highlight the portion of the path C at which $\mathbf{F} \cdot \mathbf{r}' > 0$.
- (b) On the above figure, highlight (with another color) the portion of the path C at which $\mathbf{F} \cdot \mathbf{r}' < 0$.
- (c) Calculate the line integral $\oint_C \mathbf{F} \cdot d\mathbf{r}$ from the definition. Is the result *alone* sufficient to determine whether \mathbf{F} is conservative or not?
- (d) Calculate $\nabla \times \mathbf{F}$, i.e. the curl of \mathbf{F} . Is the result *alone* sufficient to determine whether \mathbf{F} is conservative or not?
- (e) Find a potential function f such that $\mathbf{F} = \nabla f$, or show that such an f does not exist. Is the result *alone* sufficient to determine whether \mathbf{F} is conservative or not?

$$((t) = (2005t, 25int))$$

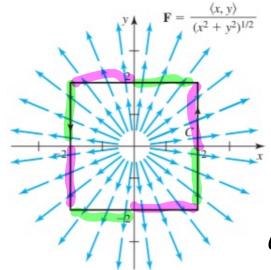
$$((y-x)(-25int)) dt + x(2005t) dt$$

$$= \int_{0}^{2\pi} (45int - 2cost) (-25int) dt + 4cos^{2}t dt$$

$$= \int_{0}^{2\pi} -45in^{2}t + 45int cost + 4cos^{2}t dt$$

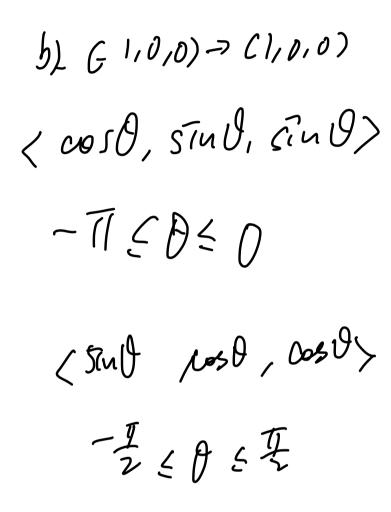
$$= \int_{0}^{2\pi} -4 + 45int cost + 8cos^{2}t dt$$

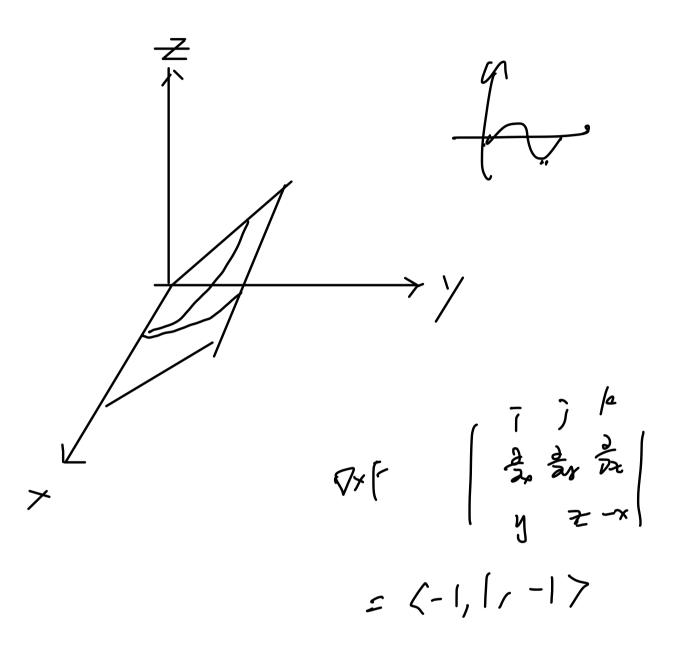
- (a) On the above figure, highlight the portion of the path C at which $\mathbf{F} \cdot \mathbf{r}' > 0$.
- (b) On the above figure, highlight (with another color) the portion of the path C at which $\mathbf{F} \cdot \mathbf{r}' < 0$.
- (c) Calculate the line integral $\oint_C \mathbf{F} \cdot d\mathbf{r}$ from the definition. Is the result *alone* sufficient to determine whether \mathbf{F} is conservative or not?
- (d) Calculate $\nabla \times \mathbf{F}$, i.e. the curl of \mathbf{F} . Is the result *alone* sufficient to determine whether \mathbf{F} is conservative or not?
- (e) Find a potential function f such that $\mathbf{F} = \nabla f$, or show that such an f does not exist. Is the result *alone* sufficient to determine whether \mathbf{F} is conservative or not?
- 2. (\bigstar) Let $\mathbf{F} = \frac{x}{\sqrt{x^2 + y^2}}\mathbf{i} + \frac{y}{\sqrt{x^2 + y^2}}\mathbf{j}$, and C be the counter-clockwise square path with vertices (2, -2), (2, 2), (-2, 2) and (-2, -2). See the figure below:



Do (a)-(e) of Problem #1 with this F and C instead.

- 3. (\bigstar) Let *C* be the curve of intersection of the cylinder $x^2 + y^2 = 1$ and the plane z = y.
 - (a) Sketch the cylinder, the plane and the curve C in the same diagram.
 - (b) Let $\mathbf{F} = y\mathbf{i} + z\mathbf{j} x\mathbf{k}$. Calculate the line integral $\int_{\Gamma} \mathbf{F} \cdot d\mathbf{r}$ where Γ is a portion of C from (-1,0,0) to (1,0,0). There are two possible such Γ 's. Do both. Is the result *alone* sufficient to determine whether \mathbf{F} is conservative or not?
 - (c) Find a potential function f such that $\mathbf{F} = \nabla f$, or show that such an f does not exist. Is the result *alone* sufficient to determine whether \mathbf{F} is conservative or not?





(★) Determine whether or not each of the following vector fields is conservative or not.
 If so, find its potential function f such that F = ∇f.

(a)
$$\mathbf{F} = (e^{-y} - ze^{-x})\mathbf{i} + (e^{-z} - xe^{-y})\mathbf{j} + (e^{-x} - ye^{-z})\mathbf{k}$$

(b)
$$\mathbf{F} = (x^2 - xy)\mathbf{i} + (y^2 - xy)\mathbf{j}$$

$$(4a)$$
 $e^{-4}x + e^{-2}y + e^{-x}z$

b)
$$\frac{\partial Q}{\partial x} - \frac{\partial P}{\partial y} = -y - (-x) = -y + x \neq 0$$
.

5. (\bigstar) Determine the values of *A* and *B* for which the vector field below is conservative:

$$\mathbf{F}(x,y,z) = Ax \ln z \,\mathbf{i} + By^2 z \,\mathbf{j} + \left(\frac{x^2}{z} + y^3\right) \mathbf{k},$$

where the domain of **F** is the upper-half space $\{(x, y, z) : z > 0\}$.

For each such pair of A and B, find the potential function f for the vector field.

6. $(\bigstar \bigstar)$ Consider the path C:

$$\mathbf{r}(t) = (\cos^{2M} t) \mathbf{i} + (\sin^N t) \mathbf{j} + t\mathbf{k}, \quad 0 \le t \le \pi.$$

Here M is the age of the Earth, and N is the age of the Universe. Assume both M and N are positive finite integers.

Evaluate the line integral:

$$\int_C (e^{-y} - ze^{-x}) dx + (e^{-z} - xe^{-y}) dy + (e^{-x} - ye^{-z}) dz$$
 2)

Provide <u>TWO</u> different solutions to this problem. ?

$$e^{-\chi} + e^{-z}y + e^{-\chi}z$$

$$f(\vec{r}(\pi)) - f(\vec{r}(0))$$

$$= f(\langle 1, 0, \pi \rangle) - f(\langle 1, 0, 0 \rangle)$$

$$= 1 + e^{-z}(0) + \pi e^{-1} - (1 + 0 + 0)$$

$$= \pi e^{-1}$$

7. ($\bigstar \bigstar$) Given a conservative vector field **F** in \mathbb{R}^3 , the potential *energy* of **F** is a scalar-valued function V(x,y,z) such that $\mathbf{F} = -\nabla V$. Suppose $\mathbf{r}(t)$ is the path of a particle with mass m traveling in accordance to the Newton's Second Law $\mathbf{F}(\mathbf{r}(t)) = m\mathbf{r}''(t)$. Then its kinetic energy is defined to be:

$$KE = \frac{1}{2}m \left| \mathbf{r}'(t) \right|^2.$$

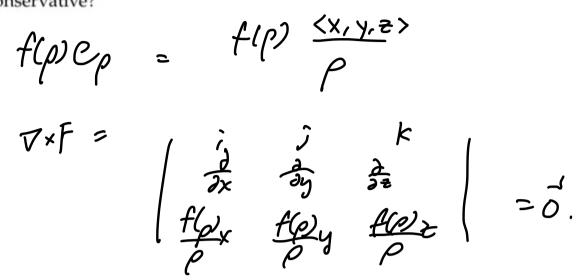
The total (kinetic + potential) energy of the particle at time t is therefore given by:

$$E(t) := \frac{1}{2}m \left| \mathbf{r}'(t) \right|^2 + V(\mathbf{r}(t)).$$

Show that the total energy is conserved, i.e. E'(t) = 0 for all time t.

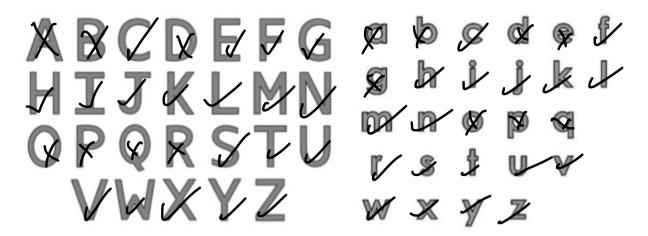
[Hint: the only fact you need to know about Physics is the Newton's Second Law given above. It is purely a math problem.]

- 8. (\bigstar) Denote $\mathbf{e}_{\rho} = \frac{x\mathbf{i} + y\mathbf{j} + z\mathbf{k}}{\sqrt{x^2 + y^2 + z^2}}$ and $\mathbf{e}_r = \frac{x\mathbf{i} + y\mathbf{j}}{\sqrt{x^2 + y^2}}$, which are the unit radial vector fields in \mathbb{R}^3 and \mathbb{R}^2 respectively.
 - (a) Show that if $\mathbf{F}(x,y,z) = f(\rho)\mathbf{e}_{\rho}$ where f is a function depending only on $\rho = \sqrt{x^2 + y^2 + z^2}$, then $\nabla \times \mathbf{F} = \mathbf{0}$ on the domain of \mathbf{F} . Is this result alone sufficient to claim that \mathbf{F} is conservative?
 - (b) Show that if $\mathbf{G}(x,y) = g(r)\mathbf{e}_r$ where g is a function depending only on $r = \sqrt{x^2 + y^2}$, then $\nabla \times \mathbf{G} = \mathbf{0}$ on the domain of \mathbf{G} . Is this result alone sufficient to claim that \mathbf{G} is conservative?



1). No.

9. (★) Regard each English letter as a solid region in ℝ². Which capital letters are simply-connected? Which small letters are simply-connected?



- 10. $(\bigstar \bigstar)$ The notation $\mathbb{R}^3 \setminus X$ means the *xyz*-space \mathbb{R}^3 with the set *X* removed. Determine whether $\mathbb{R}^3 \setminus X$ is simply-connected when X is each of the following:
 - (a) *X* is the origin
 - (b) *X* is the entire *y*-axis(c) *X* is the positive *y*-axis

 - (d) X is the solid sphere $x^2 + y^2 + z^2 \le 1$ (e) X is the surface sphere $x^2 + y^2 + z^2 = 1$

 - (f) *X* is the solid cylinder $x^2 + y^2 \le 1$ λ
 - (g) *X* is the solid half-cylinder $x^2 + y^2 \le 1$ and $z \ge 0$.
 - (h) *X* is the surface cylinder $x^2 + y^2 = 1$
 - (i) X is the surface half-cylinder $x^2 + y^2 = 1$ and $z \ge 0$
 - (j) X is a solid torus X
 - (k) X is a surface torus \nearrow
 - (l) X is a simple closed curve \checkmark

Give an example of a proper subset X of \mathbb{R}^3 such that both X and $\mathbb{R}^3 \backslash X$ are simplyconnected. [Note: "proper" means X cannot be empty, and cannot be the whole \mathbb{R}^3 .]