Solutions to the Final Exam, Math 53, Summer 2012

- 1. (a) (10 points) Let C be the boundary of the region enclosed by the parabola $y=x^2$ and the line y=1 with counterclockwise orientation. Calculate $\int_C (y^2+e^{\sqrt{x}})dx+xdy$.
 - (b) (10 points) If the directional derivatives at the point (1, 1) are given

$$D_{\langle \frac{\sqrt{3}}{2}, \frac{1}{2} \rangle} f(1, 1) = \sqrt{2}, \quad D_{\langle \frac{1}{2}, \frac{\sqrt{3}}{2} \rangle} f(1, 1) = \sqrt{3},$$

find $f_x(1,1)$ and $f_y(1,1)$.

Solution:

(a) Use Green's Theorem. $\frac{\partial Q}{\partial x} = 1$, $\frac{\partial P}{\partial y} = 2y$, so

$$\int_C (y^2 + e^{\sqrt{x}}) dx + x dy = \iint_D 1 - 2y dA = \int_{-1}^1 \int_{x^2}^1 1 - 2y dy dx = \int_{-1}^1 y - y^2 \Big|_{x^2}^1 dx$$

$$= \int_{-1}^1 -x^2 + x^4 dx = -\frac{x^3}{3} + \frac{x^5}{5} \Big|_{-1}^1 = -\frac{2}{3} + \frac{2}{5}$$

$$= \boxed{-\frac{4}{15}}.$$

(b) The directional derivatives are related to the partial derivatives in the following way $D_{\langle \frac{\sqrt{3}}{2}, \frac{1}{2} \rangle} f = \frac{\sqrt{3}}{2} f_x + \frac{1}{2} f_y$ and $D_{\langle \frac{1}{2}, \frac{\sqrt{3}}{2} \rangle} f = \frac{1}{2} f_x + \frac{\sqrt{3}}{2} f_y$. Then, evaluating at (1,1) we obtain the system of equations

$$\frac{\sqrt{3}}{2}f_x + \frac{1}{2}f_y = \sqrt{2}$$
$$\frac{1}{2}f_x + \frac{\sqrt{3}}{2}f_y = \sqrt{3},$$

where both partial derivatives are evaluated at (1,1). Solving the system of equations gives

$$f_x(1,1) = \sqrt{6} - \sqrt{3}, f_y(1,1) = 3 - \sqrt{2}$$

- **2.** Let S be the surface parametrized by $\mathbf{r}(u,v) = \langle \sin u \cos u, \sin^2 u, v \rangle$ where the domain of the parameters is $D = \{(u,v) | 0 \le u \le \frac{\pi}{2}, \ 0 \le v \le \sin^2 u \}$.
 - (a) (10 points) Find the tangent plane at the point $(x, y, z) = (\frac{\sqrt{3}}{4}, \frac{1}{4}, \frac{1}{2})$.
 - **(b)** (10 points) Calculate $\iint_S (x+1)dS$.

注意这里是vector field还是函数, 否则后面是乘上补足向量还是 length不好判断

Solution:

(a) We need to calculate $\mathbf{r}_u \times \mathbf{r}_v$.

$$\mathbf{r}_u = \langle \cos^2 u - \sin^2 u, 2\sin u \cos u, 0 \rangle, \ \mathbf{r}_v = \langle 0, 0, 1 \rangle,$$

so $\mathbf{r}_u \times \mathbf{r}_v = \langle 2\sin u \cos u, \sin^2 u - \cos^2 u, 0 \rangle$. The point $(x, y, z) = (\frac{\sqrt{3}}{4}, \frac{1}{4}, \frac{1}{2})$ corresponds to $u = \frac{\pi}{6}, v = \frac{1}{2}$. Then the normal vector to the plane is

$$\mathbf{r}_u \times \mathbf{r}_v(\frac{\pi}{6}, \frac{1}{2}) = \langle \frac{\sqrt{3}}{2}, -\frac{1}{2}, 0 \rangle.$$

The equation of the tangent plane is $\frac{\sqrt{3}}{2}(x-\frac{\sqrt{3}}{4})-\frac{1}{2}(y-\frac{1}{4})=0$ or simplified

$$\boxed{2\sqrt{3}x - 2y = 1}.$$

(b) $\iint_S (x+1)dS = \iint_D (\sin u \cos u + 1) |\mathbf{r}_u \times \mathbf{r}_v| du dv$. The magnitude of the normal vector is

$$|\mathbf{r}_u \times \mathbf{r}_v| = (4\sin^2 u \cos^2 u + (\sin^2 u - \cos^2 u)^2)^{1/2} = (\sin^4 u + 2\sin^2 u \cos^2 u + \cos^4 u)^{1/2}$$

that simplifies to $|\mathbf{r}_u \times \mathbf{r}_v| = ((\sin^2 u + \cos^2 u)^2)^{1/2} = 1$. Then

$$\iint_{S} (x+1)dS = \int_{0}^{\frac{\pi}{2}} \int_{0}^{\sin^{2} u} (\sin u \cos u + 1) dv du = \int_{0}^{\frac{\pi}{2}} \sin^{3} u \cos u + \sin^{2} u du$$

$$= \int_{0}^{\frac{\pi}{2}} \sin^{3} u \cos u + \frac{1}{2} (1 - \cos(2u)) du = \frac{\sin^{4} u}{4} + \frac{u}{2} - \frac{\sin(2u)}{4} \Big|_{0}^{\frac{\pi}{2}}$$

$$= \boxed{\frac{1+\pi}{4}}.$$

3. (20 points) Define $\mathbf{G} = \langle 2zxe^{x^2-y^2}, -2zye^{x^2-y^2}, e^{x^2-y^2} + 2z \rangle$, $\mathbf{H} = \langle 0, x, -y \rangle$ and $\mathbf{F} = \mathbf{G} + \mathbf{H}$. Compute $\int_C \mathbf{F} \cdot d\mathbf{r}$, where C is the line segment from (1, 2, 4) to (-1, 1, 1).

Hint: Calculate the line integrals for **G** and **H** separately. Use a different method for each integral.

Solution:

(a) The vector field **G** is conservative. We look for a potential:

$$f_x = 2zxe^{x^2-y^2} \Rightarrow f = ze^{x^2-y^2} + g(y,z) \Rightarrow f_y = -2zye^{x^2-y^2} + g_y(y,z),$$

Then $g_y = 0$ giving g(y, z) = h(z), so

$$f = ze^{x^2 - y^2} + h(z) \Rightarrow f_z = e^{x^2 - y^2} + h'(z).$$

Then h'(z) = 2z giving $h = z^2 + c$, where c is a constant. A potential for **G** is $f(x, y, z) = ze^{x^2-y^2} + z^2$. By the fundamental theorem of line integrals

$$\int_C \mathbf{G} \cdot d\mathbf{r} = f(-1, 1, 1) - f(1, 2, 4) = -14 - 4e^{-3}.$$

For **H** we evaluate the integral directly. A parametrization of C is $\mathbf{r}(t) = \langle 1, 2, 4 \rangle + t \langle -2, -1, -3 \rangle = \langle 1 - 2t, 2 - t, 4 - 3t \rangle$, $0 \le t \le 1$. Then

$$\begin{split} \int_C \mathbf{H} \cdot d\mathbf{r} &= \int_0^1 \langle 0, 1 - 2t, -2 + t \rangle \cdot \langle \mathbf{-2, -1, -3} \rangle dt = \int_0^1 5 - t \, dt \\ &= 5 - \frac{1}{2}. \end{split}$$

Therefore

$$\int_C \mathbf{F} \cdot d\mathbf{r} = -9 - \frac{1}{2} - 4e^{-3} = \boxed{-\frac{19}{2} - 4e^{-3}}.$$

4. (20 points) Let S be the ellipsoid of equation $x^2 + \frac{y^2}{2} + \frac{z^2}{3} = 1$ and let (u, v, w) be a point in S with u > 0, v > 0 and w > 0.

The tangent plane to S at (u, v, w) has equation $ux + \frac{vy}{2} + \frac{wz}{3} = 1$ and together with the three coordinate planes encloses a (pyramid-like) solid E whose volume equals $\frac{1}{uvw}$.

Find the point (u, v, w) as in the first paragraph such that E has the minimum possible volume. Write what that volume is.

Solution:

The problem is to minimize $\frac{1}{uvw}$ subject to the constraint $u^2 + \frac{v^2}{2} + \frac{w^2}{3} = 1$, with u, v, w > 0. Using Lagrange multipliers,

$$-\frac{1}{u^2vw} = 2\lambda u, \ -\frac{1}{uv^2w} = \lambda v, \ -\frac{1}{uvw^2} = \frac{2}{3}\lambda w.$$

Since u, v, w are nonzero we obtain that λ equals $\lambda = -\frac{1}{2u^3vw} = -\frac{1}{uv^3w} = -\frac{3}{2uvw^3}$. Then, from $\frac{1}{2u^3vw} = \frac{1}{uv^3w}$ we obtain $v^2 = 2u^2$; and from $\frac{1}{2u^3vw} = \frac{3}{2uvw^3}$ we obtain $w^2 = 3u^2$.

Using the constraint we see that $3u^2=1$, therefore $u=\frac{1}{\sqrt{3}}$, and then $v=\frac{\sqrt{2}}{\sqrt{3}}$ and w=1. The point is

$$\left(\frac{1}{\sqrt{3}}, \frac{\sqrt{2}}{\sqrt{3}}, 1\right),$$

and the minimum volume is $\frac{3}{\sqrt{2}} = \boxed{\frac{3\sqrt{2}}{2}}$.

5. (20 points) Let E be the solid enclosed by the paraboloids $z=x^2+y^2$ and $z=12-2x^2-2y^2$ and let S be the boundary of E with outward pointing normal. Calculate $\iint_S \mathbf{F} \cdot d\mathbf{S}$, where $\mathbf{F}(x,y,z) = \langle x^3+y^2, 2yz+e^z, y^2-z^2 \rangle$. Simplify your answer.

Solution:

Since S is a closed surface oriented outward we can use the divergence theorem. Now $\nabla \cdot \mathbf{F} = 3x^2 + 2z - 2z = 3x^2$, then

$$\iint_{S} \mathbf{F} \cdot d\mathbf{S} = \iiint_{E} 3x^{2} dV.$$

To calculate the triple integral we use cylindrical coordinates. The paraboloids are $z=r^2$ and $z=12-2r^2$. The intersection gives $r^2=12-2r^2$ so r=2. Then

$$\iiint_E 3x^2 dV = \int_0^{2\pi} \int_0^2 \int_{r^2}^{12-2r^2} 3r^2 \cos^2 \theta \, r dz dr d\theta = 3 \int_0^{2\pi} \cos^2 \theta \, d\theta \int_0^2 r^3 (12 - 3r^2) dr$$
$$= \pi (3r^4 - \frac{3}{6}r^6) \Big|_0^2)$$
$$= \boxed{48\pi}.$$

- **6.** Let C be the curve consisting of: a line segment from (0,0,0) to (1,0,1) followed by the arc of a circle $x = \cos t$, $y = \sin t$, z = 1, $0 \le t \le \frac{\pi}{2}$, followed by the line segment from (0,1,1) to (0,0,0).
 - (a) (5 points) Parametrize the two line segments (with the stated orientations) and verify that C lies in the cone of equation $z = \sqrt{x^2 + y^2}$.

(b) (15 points) Calculate
$$\int_C \mathbf{F} \cdot d\mathbf{r}$$
, where $\mathbf{F} = -3yz\mathbf{i} + y^{10}e^{y^2}\mathbf{j} - xy\mathbf{k}$.

Solution:

(a) For the first line segment from (0,0,0) to (1,0,1): $\mathbf{r}(t)=t\langle 1,0,1\rangle=\langle t,0,t\rangle,\ 0\leqslant t\leqslant 1$. For the second segment from (0,1,1) to (0,0,0): $\mathbf{r}(s)=(1-s)\langle 0,1,1\rangle=\langle 0,1-s,1-s\rangle,\ 0\leqslant s\leqslant 1$.

To check that the curve lies in the cone, we verify that the parametrizations satisfy the equation of the cone. For the first line segment

$$\sqrt{x^2+y^2} = \sqrt{t^2+0^2} = t = z$$
, so it satisfies the equation.

For the second line segment

$$\sqrt{x^2 + y^2} = \sqrt{0^2 + (1 - s)^2} = 1 - s = z$$
, so it satisfies the equation.

For the arc of the circle

$$\sqrt{x^2 + y^2} = \sqrt{\cos^2 t + \sin^2 t} = 1 = z$$
, so it satisfies the equation too.

(b) We use Stokes' Theorem where S is the part of the cone enclosed by the curve C. The curl of \mathbf{F} is

$$\nabla \times \mathbf{F} = \begin{vmatrix} \mathbf{i} & \mathbf{j} & \mathbf{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ -3yz & y^{10}e^{y^2} & -xy \end{vmatrix} = -x\mathbf{i} - 2y\mathbf{j} + 3z\mathbf{k}.$$

The cone $z=\sqrt{x^2+y^2}$ has equation in cylindrical coordinates z=r and the surface S can be parametrized in cylindrical coordinates (or cartesian coordinates) as $\mathbf{r}(r,\theta)=\langle r\cos\theta,r\sin\theta,r\rangle$, where $0\leqslant\theta\leqslant\frac{\pi}{2}$ and $0\leqslant r\leqslant1$. Then

$$\mathbf{r}_r = \langle \cos \theta, \sin \theta, 1 \rangle, \, \mathbf{r}_\theta = \langle -r \sin \theta, r \cos \theta, 0 \rangle$$

and the cross product is $\mathbf{r}_r \times \mathbf{r}_\theta = \langle -r \cos \theta, -r \sin \theta, r \rangle$ which is the upward pointing normal as required by the right hand rule. Then

$$\iint_{S} \nabla \times \mathbf{F} \cdot d\mathbf{S} = \int_{0}^{\frac{\pi}{2}} \int_{0}^{1} \langle -r\cos\theta, -2r\sin\theta, 3r \rangle \cdot \langle -r\cos\theta, -r\sin\theta, r \rangle dr d\theta$$

$$= \int_{0}^{\frac{\pi}{2}} \int_{0}^{1} r^{2}\cos^{2}\theta + 2r^{2}\sin^{2}\theta + 3r^{2}dr d\theta = \frac{1}{3} \int_{0}^{\frac{\pi}{2}} 4 + \sin^{2}\theta d\theta$$

$$= \frac{1}{3}(2\pi + \frac{\pi}{4})$$

$$= \frac{3\pi}{4}.$$

7. (20 points) Let g be a function of one variable such that the derivatives g', g'' and g''' are continuous on \mathbb{R} . Define $f(x,y) = g''(\sqrt{x^2 + y^2})$, that is, f(x,y) equals the **second derivative** of g evaluated at $\sqrt{x^2 + y^2}$. For the disc $D = \{(x,y)|x^2 + y^2 \leq 9\}$ calculate

$$\iint_D x f_x + y f_y \, dA,$$

in terms of the values of g, g' and g'' at 0 and 3.

Solution:

The partial derivatives of f are

$$f_x = g'''(\sqrt{x^2 + y^2}) \frac{x}{\sqrt{x^2 + y^2}}, \ f_y = g'''(\sqrt{x^2 + y^2}) \frac{y}{\sqrt{x^2 + y^2}},$$

so then

$$xf_x + yf_y = g'''(\sqrt{x^2 + y^2}) \frac{x^2}{\sqrt{x^2 + y^2}} + g'''(\sqrt{x^2 + y^2}) \frac{y^2}{\sqrt{x^2 + y^2}} = g'''(\sqrt{x^2 + y^2}) \sqrt{x^2 + y^2}.$$

Writing the integral in polar coordinates we get

$$\iint_D x f_x + y f_y dA = \int_0^{2\pi} \int_0^3 g'''(r) r \cdot r dr d\theta = 2\pi \int_0^3 g'''(r) r^2 dr.$$

We integrate by parts with $u = r^2$, du = 2rdr, dv = g'''(r)dr, v = g''(r) to get

$$\iint_D x f_x + y f_y dA = 2\pi \left(g''(r) r^2 \Big|_0^3 - 2 \int_0^3 g''(r) r dr \right)$$

and a new integration by parts with $u=r,\,du=dr,\,dv=g''(r)dr,\,v=g'(r)$ gives

$$\iint_D x f_x + y f_y dA = 2\pi \left(g''(r) r^2 \Big|_0^3 - 2 \left(g'(r) r \Big|_0^3 - \int_0^3 g'(r) dr \right) \right).$$

Evaluating

$$\iint_D x f_x + y f_y dA = 2\pi (9g''(3) - 6g'(3) + 2g(3) - 2g(0)),$$

where we used the fundamental theorem of calculus to evaluate the integral of q'.