

**Exercise 1** Compute

$$\int_C (y^2x + x^2 + yx^5) dx + (x^2y + x - \sin(y)(y+1)^{y \sin(y) + y^2 + 3}) dy$$

where  $C$  is the top half of the unit circle oriented clockwise. To be clear,  $C$  is NOT closed.

■

**Exercise 2** Let  $D$  be a compact region in  $\mathbb{R}^2$  to which Green's Theorem applies. Suppose  $u$  is  $C^2$  and **harmonic** on  $D$ , meaning that  $u_{xx} + u_{yy} = 0$  on  $D$ . If  $u(x, y) = 0$  for all  $(x, y) \in \partial D$ , show that  $u = 0$  on all of  $D$ .

(Thus if a harmonic function is zero on the boundary of a region, then it must be zero throughout the entire region. This implies that the values of a harmonic function throughout a region are fully determined by its values on the boundary alone, which is a key property of harmonic functions.)

Hint: Apply Green's Theorem to the vector field  $\vec{F} = -uu_y\vec{i} + uu_x\vec{j}$ .

pf: Define  $\vec{F} = -uu_y\vec{i} + uu_x\vec{j}$ . Since  $u$  is  $C^2$  on  $D$ , then we can apply Green's Theorem on  $D$  to get

$$0 = \oint_{\partial D} \vec{F} \cdot d\vec{s} = \iint_D \text{curl}(\vec{F}) dA(x, y) = \iint_D u_x^2 + uu_{xx} + u_y^2 + uu_{yy} dA(x, y) = \iint_D u_x^2 + u_y^2 dA(x, y)$$

Since  $u_x^2, u_y^2 \geq 0$  for all  $(x, y) \in \mathbb{R}^2$ , so

$$\iint_D u_x^2 dA(x, y), \iint_D u_y^2 dA(x, y) \geq 0$$

And since  $0 = \iint_D u_x^2 + u_y^2 dA(x, y)$ , So

$$\iint_D u_x^2 dA(x, y) = \iint_D u_y^2 dA(x, y) = 0$$

Now we wanna show that  $u_x^2 = u_y^2 = 0$  for all  $(x, y) \in D$ . Without loss of generality, we will show that  $u_x^2 = 0$ . If  $u_x^2 = 0$ , then we are done. So suppose there exists  $(x_0, y_0) \in D$  such that  $u_x^2(x_0, y_0) = c > 0$ . Since  $u_x$  is continuous, then there exists  $r > 0$ , such that for all  $B_r(x_0, y_0) \subseteq D$  and for all  $\vec{x} \in B_r(x_0, y_0)$ ,  $u_x^2(\vec{x}) > 0$ . Then,

$$\iint_D u_x^2 dA(x, y) \geq \iint_{B_r(x_0, y_0)} u_x^2 dA(x, y) > 0$$

Contradiction! Thus  $u_x^2(x, y) = 0$  for all  $(x, y) \in D$ . We can get  $u_y^2(x, y) = 0$  for all  $(x, y) \in D$  using the exact same argument. Then,  $u_x = u_y = 0$ . So  $u$  is a constant function in  $D$ . Since  $u(x, y) = 0$  for  $(x, y) \in \partial D$ , then  $u(x, y) = 0$  for  $(x, y) \in D$ . ■

**Exercise 3** (Colley 7.2.3, 7.2.24) This problem has two unrelated parts.

- (a) Find the flux of  $\vec{F} = x\vec{i} + y\vec{j} + z\vec{k}$  across the surface  $S$  consisting of the triangular portion of the plane  $2x - 2y + z = 2$  that is cut out by the coordinate planes. Here assume that  $S$  is oriented with upward-pointing normal vectors.
- (b) Let  $F = 2x\vec{i} + 2y\vec{j} + z^2\vec{k}$ . Find  $\iint_S \vec{F} \cdot d\vec{S}$ , where  $S$  is the portion of the cone  $x^2 + y^2 = z^2$  between the planes  $z = -2$  and  $z = 1$ , oriented with outward-pointing normal vectors.

(a)

(b)

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**Exercise 4** (Colley 7.3.11, 7.3.13b) This problem has two unrelated parts.

- (a) Let  $S$  be the surface defined by  $y = 10 - x^2 - z^2$  with  $y \geq 1$ , oriented with normals pointing in the positive  $y$ -direction. Let

$$\vec{F} = (2xyz + 5z)\vec{i} + e^x \cos(yz)\vec{j} + x^2y\vec{k}.$$

Determine

$$\iint_S \operatorname{curl} \vec{F} \cdot d\vec{S}.$$

- (b) Evaluate

$$\oint_C (y^3 + \cos(x)) dx + (\sin(y) + z^2) dy + x dz$$

where  $C$  is the smooth closed curve parametrized (and oriented by) the path  $\vec{x}(t) = (\cos(t), \sin(t), \sin(2t))$ ,  $0 \leq t \leq 2\pi$ . Note that this path lies on the surface  $z = 2xy$ .

(a)

(b)

■

**Exercise 5** (Colley 7.3.12) Let  $S$  be the surface defined as  $z = 4 - 4x^2 - y^2$  with  $z \geq 0$  and oriented with normal vectors that have a nonnegative  $\vec{k}$ -component. Let  $\vec{F}(x, y, z) = x^3 \vec{i} + e^{y^2} \vec{j} + ze^{xy} \vec{k}$ . Find  $\iint_S \nabla \times \vec{F} \cdot d\vec{S}$ .

■

**Exercise 6** The goal of this problem is to prove a special case of Stokes' Theorem. Suppose  $S$  is the portion of the graph of  $z = f(x, y)$ , where  $f$  is  $C^2$ , for  $(x, y)$  in a compact region  $D$  in the  $xy$ -plane with boundary consisting of a single smooth curve. Thus  $S$  is parametrized by

$$\vec{X}(x, y) = (x, y, f(x, y)), \quad (x, y) \in D.$$

Give  $S$  the upward orientation and  $\partial S$  the induced orientation. Let  $\vec{x}(t) = (x(t), y(t))$ ,  $a \leq t \leq b$  be parametric equations for  $\partial D$  and suppose that  $\partial S$  is parametrized by

$$(x(t), y(t), f(x(t), y(t))), \quad a \leq t \leq b.$$

Let  $\vec{F}$  be a  $C^1$  vector field of the form  $\vec{F} = (P, Q, R)$ .

(a) Show that

$$\int_{\partial S} (P, Q, R) \cdot d\vec{s} = \int_{\partial D} (P(\vec{X}(x, y)) + R(\vec{X}(x, y))f_x(x, y), Q(\vec{X}(x, y)) + R(\vec{X}(x, y))f_y(x, y)) \cdot d\vec{s}$$

(b) Use Green's Theorem to replace the right-hand-side of part (a) with an equivalent double integral over  $D$ . This will involve the use of the chain rule.

(c) Use the given parametrization for  $S$  to show that the double integral over  $D$  produced in part (b) is equal to

$$\iint_S (R_y - Q_z, P_z - R_x, Q_x - P_y) \cdot d\vec{S}.$$

The vector field  $(R_y - Q_z, P_z - R_x, Q_x - P_y)$  is the curl of  $(P, Q, R)$ , so we have shown that Stokes' Theorem holds in this special case.

(a) Based on the parametrization of  $\partial S$  and  $\partial D$ , we have

$$\begin{aligned} \int_{\partial S} (P, Q, R) \cdot d\vec{s} &= \int_a^b \begin{bmatrix} P(x(t), y(t), f(x(t), y(t))) \\ Q(x(t), y(t), f(x(t), y(t))) \\ R(x(t), y(t), f(x(t), y(t))) \end{bmatrix} \cdot \begin{bmatrix} x'(t) \\ y'(t) \\ f_x(x(t), y(t))x'(t) + f_y(x(t), y(t))y'(t) \end{bmatrix} dt \\ &= \int_a^b (P + Rf_x(x(t), y(t)))x'(t) + (Q + Rf_y(x(t), y(t)))y'(t) dt \\ &= \int_a^b \begin{bmatrix} P + Rf_x(x(t), y(t)) \\ Q + Rf_y(x(t), y(t)) \end{bmatrix} \cdot \begin{bmatrix} x'(t) \\ y'(t) \end{bmatrix} dt \\ &= \int_{\partial D} (P(\vec{X}(x, y)) + R(\vec{X}(x, y))f_x(x, y), Q(\vec{X}(x, y)) + R(\vec{X}(x, y))f_y(x, y)) \cdot d\vec{s} \end{aligned}$$

(b) By Green's Theorem, and Clairaut's Theorem, we have

$$\begin{aligned}
RHS &= \int_{\partial D} (P(\vec{X}(x, y)) + R(\vec{X}(x, y))f_x(x, y), Q(\vec{X}(x, y)) + R(\vec{X}(x, y))f_y(x, y)) \cdot d\vec{s} \\
&= \iint_D (Q(\vec{X}(x, y)) + R(\vec{X}(x, y))f_y(x, y))_x - (P(\vec{X}(x, y)) + R(\vec{X}(x, y))f_x(x, y))_y dA(x, y) \\
&= \iint_D Q_x(\vec{X}(x, y)) + Q_z(\vec{X}(x, y))f_x(x, y) + R_x(\vec{X}(x, y))f_y(x, y) + R(\vec{X}(x, y))f_{yx}(x, y) \\
&\quad - P_y(\vec{X}(x, y)) - P_z(\vec{X}(x, y))f_y(x, y) - R_y(\vec{X}(x, y))f_x(x, y) - R(\vec{X}(x, y))f_{xy}(x, y) dA(x, y) \\
&= \iint_D Q_x(\vec{X}(x, y)) + Q_z(\vec{X}(x, y))f_x(x, y) + R_x(\vec{X}(x, y))f_y(x, y) \\
&\quad - P_y(\vec{X}(x, y)) - P_z(\vec{X}(x, y))f_y(x, y) - R_y(\vec{X}(x, y))f_x(x, y) dA(x, y)
\end{aligned}$$

(c) Based on the parametrization of S, we can first determine that

$$N_{\vec{X}}(x, y) = \begin{bmatrix} 1 \\ 0 \\ f_x(x, y) \end{bmatrix} \times \begin{bmatrix} 0 \\ 1 \\ f_y(x, y) \end{bmatrix} = \begin{bmatrix} -f_x(x, y) \\ -f_y(x, y) \\ 1 \end{bmatrix}$$

Then,

$$\begin{aligned}
\iint_S (R_y - Q_z, P_z - R_x, Q_x - P_y) \cdot d\vec{S} &= \iint_D \begin{bmatrix} R_y - Q_z \\ P_z - R_x \\ Q_x - P_y \end{bmatrix} \cdot \begin{bmatrix} -f_x(x, y) \\ -f_y(x, y) \\ 1 \end{bmatrix} dA(x, y) \\
&= \iint_D -R_y(\vec{X}(x, y))f_x(x, y) + Q_z(\vec{X}(x, y))f_x(x, y) - P_z(\vec{X}(x, y))f_y(x, y) \\
&\quad + R_x(\vec{X}(x, y))f_y(x, y) + Q_x(\vec{X}(x, y)) - P_y(\vec{X}(x, y)) dA(x, y)
\end{aligned}$$

This is the same as the double integral we get from part(b). ■

**Exercise 7** (Colley 7.3.26) Let  $\vec{n}(x, y, z)$  be a unit normal vector to a smooth surface  $S$ . The directional derivative of a differentiable function  $f(x, y, z)$  in the direction of  $\vec{n}$  is called a **normal derivative** of  $f$ , denoted  $\frac{\partial f}{\partial n}$ . In particular, from our results on directional derivatives we have

$$\frac{\partial f}{\partial n} = \nabla f \cdot \vec{n}.$$

Suppose that  $f : \mathbb{R}^3 \rightarrow \mathbb{R}$  is a  $C^2$  function such that for any closed, oriented smooth surface  $S$ ,

$$\iint_S \frac{\partial f}{\partial n} dS = 0.$$

Prove that  $f$  is **harmonic**, in the sense that  $f_{xx} + f_{yy} + f_{zz} = 0$  throughout  $\mathbb{R}^3$ .

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**Exercise 8** (Colley 7.3.20) Use Gauss’s theorem to evaluate

$$\iint_S \vec{F} \cdot d\vec{S}$$

where  $\vec{F} = ze^{x^2}\vec{i} + 3y\vec{j} + (2 - yz)\vec{k}$  and  $S$  is the union of the five “upper” faces of the unit cube  $[0, 1] \times [0, 1] \times [0, 1]$ , each oriented with normal vectors that point “away” from center of the cube  $(\frac{1}{2}, \frac{1}{2}, \frac{1}{2})$ . Note that the  $z = 0$  face is *not* part of  $S$ .

■

**Exercise 9** Let  $\vec{F}$  be the vector field

$$\vec{F} = \frac{x\vec{i} + y\vec{j} + z\vec{k}}{(x^2 + y^2 + z^2)^{3/2}}.$$

Show that the surface integral of  $\vec{F}$  over any closed, outward-oriented, smooth  $C^1$  surface in  $\mathbb{R}^3$  which encloses the origin is  $4\pi$ .

(Hint: Show that the integral of  $\vec{F}$  over any such surface is the same as the integral of  $\vec{F}$  over a small-enough outward-oriented sphere centered at the origin.)

pf: Let  $S$  be such surface. And let  $S_1$  be the unit sphere centered at the origin with orientation pointing inward (so pointing out of the region enclosed by  $S_1$  and  $S$ ). Let the region enclosed by  $S_1$  and  $S$  be  $D$ . Then, by Gauss's theorem

$$\iint_S \vec{F} \cdot d\vec{S} = \iint_{S \cup S_1} \vec{F} \cdot d\vec{S} - \iint_{S_1} \vec{F} \cdot d\vec{S} = \iiint_D \operatorname{div}(\vec{F}) dV - \iint_{S_1} \vec{F} \cdot d\vec{S}$$

We will first handle the first part.

$$\begin{aligned} \iiint_D \operatorname{div}(\vec{F}) dV &= 3 \times \frac{1}{(x^2 + y^2 + z^2)^{3/2}} - \frac{3x^2}{(x^2 + y^2 + z^2)^{5/2}} - \frac{3y^2}{(x^2 + y^2 + z^2)^{5/2}} - \frac{3z^2}{(x^2 + y^2 + z^2)^{5/2}} \\ &= \frac{3}{(x^2 + y^2 + z^2)^{3/2}} - \frac{3}{(x^2 + y^2 + z^2)^{3/2}} \\ &= 0 \end{aligned}$$

Now, for  $S_1$ , we will parametrize the upper half of  $S_1$  (with positive  $z$  coordinate) and multiply that by 2 to get the whole sphere. by  $\vec{X}(\phi, \theta) = (\cos(\theta)\sin(\phi), \sin(\theta)\sin(\phi), \cos(\phi)), 0 \leq \phi \leq \pi, 0 \leq \theta \leq 2\pi$ . Then,

$$N_{\vec{X}}(\phi, \theta) = \begin{bmatrix} \cos(\theta)\cos(\phi) \\ \sin(\theta)\cos(\phi) \\ -\sin(\phi) \end{bmatrix} \times \begin{bmatrix} -\sin(\theta)\sin(\phi) \\ \cos(\theta)\sin(\phi) \\ 0 \end{bmatrix} = \begin{bmatrix} \cos(\theta)\sin^2(\phi) \\ \sin(\theta)\sin^2(\phi) \\ \sin(\phi)\cos(\phi) \end{bmatrix}$$

Then,

$$\begin{aligned} \iint_{S_1} \vec{F} \cdot d\vec{S} &= \int_0^\pi \int_0^{2\pi} \begin{bmatrix} \cos(\theta)\sin(\phi) \\ \sin(\theta)\sin(\phi) \\ \cos(\phi) \end{bmatrix} \cdot \begin{bmatrix} \cos(\theta)\sin^2(\phi) \\ \sin(\theta)\sin^2(\phi) \\ \sin(\phi)\cos(\phi) \end{bmatrix} d\theta d\phi \\ &= \int_0^\pi \int_0^{2\pi} \sin(\phi) d\theta d\phi \\ &= \int_0^\pi 2\pi \sin(\phi) d\phi \\ &= [-2\pi \cos(\phi)]_0^\pi \\ &= 4\pi \end{aligned}$$

Thus we have,

$$\iint_S \vec{F} \cdot d\vec{S} = \iiint_D \operatorname{div}(\vec{F}) dV - \iint_{S_1} \vec{F} \cdot d\vec{S} = 0 - 4\pi = -4\pi$$

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**Exercise 10** Prove Gauss's Theorem in the special case where  $E$  is bounded by the surfaces  $x = h_2(y, z)$  on the front and  $x = h_1(y, z)$  on the back where  $(y, z) \in D$  is the shadow of  $E$  in the  $yz$ -plane, and  $\vec{F}$  has the form  $\vec{F} = P(x, y, z) \vec{i}$ .

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