

Exercise 1 (Colley 5.5.32 and 5.5.36) Determine the value of each of the following integrals, where W is as described.

- (a) $\iiint_W \frac{z}{\sqrt{x^2 + y^2}} dV(x, y, z)$, where W is the solid region bounded below by the plane $z = 12$, below by the paraboloid $z = 2x^2 + 2y^2 - 6$, and lies outside the cylinder $x^2 + y^2 = 1$.
- (b) $\iiint_W (x + y + z) dV(x, y, z)$, where W is the solid region in the first octant between the spheres $x^2 + y^2 + z^2 = a^2$ and $x^2 + y^2 + z^2 = b^2$, where $0 < a < b$.

(If you set this up directly in terms of spherical coordinates, you'll get an integral which involves a lot of messy computation, and which will require some not-so-obvious trig identity. Perhaps try to find a way to cut down on the amount of computation required.)

(a)

(b)

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Exercise 2 (Colley 5.5.29 and 5.5.37, altered)

(a) Evaluate

$$\int_{-1}^1 \int_{-\sqrt{4-4y^2}}^{\sqrt{4-4y^2}} \int_0^{4-x^2-4y^2} e^{x^2+4y^2+z} dz dx dy$$

by using cylindrical-like coordinates.

(b) Determine the value of

$$\iiint_W z^2 dV(x, y, z)$$

where W is the solid region lying above the cone $z = \sqrt{3x^2 + 3y^2}$ and inside the sphere $x^2 + y^2 + z^2 = 6z$. In addition (not in the book), determine the value of this integral if W is the region lying above the elliptic cone $z = \sqrt{3x^2 + 12y^2}$ and inside the ellipsoid $x^2 + 4y^2 + z^2 = 6z$ instead.

(a)

(b)

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Exercise 3 (Colley 5.5.42) Find the volume of the intersection of the three solid cylinders

$$x^2 + y^2 \leq a^2, \quad x^2 + z^2 \leq a^2, \quad y^2 + z^2 \leq a^2.$$

(Hint: First draw a careful sketch, then note that, by symmetry, it suffices to calculate the volume of a portion of the intersection.)

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Exercise 4 For now, take the following fact for granted: if $f : \mathbb{R}^n \rightarrow \mathbb{R}$ continuous and $\vec{x}_0 \in \mathbb{R}^n$, then

$$\lim_{r \rightarrow 0^+} \frac{1}{\text{Vol}_n(B_r(\vec{x}_0))} \int_{B_r(\vec{x}_0)} f(\vec{x}) dV_n(\vec{x}) = f(\vec{x}_0).$$

In the solutions I'll prove this result.

Suppose that $T : \mathbb{R}^n \rightarrow \mathbb{R}^n$ is C^1 , injective, and that $DT(\vec{x})$ is invertible at every $\vec{x} \in \mathbb{R}^n$. Show that for each $\vec{x}_0 \in \mathbb{R}^n$,

$$\lim_{r \rightarrow 0^+} \frac{\text{Vol}_n(T(B_r(\vec{x}_0)))}{\text{Vol}_n(B_r(\vec{x}_0))} = |\det(DT(\vec{x}_0))|.$$

(This emphasizes the “infinitesimal expansion factor” interpretation of $|\det(DT(\vec{x}_0))|$, since it says that the ratio between the volume of the image of a ball under T and the volume of that ball itself for very small radii is essentially $|\det(DT(\vec{x}_0))|$.)

Hint: Express the numerator of the limit as an integral and use a change of variables.

pf: Define $f(\vec{u}) = 1$ for all $\vec{u} \in T(B_r(\vec{x}_0))$. Then, because $DT(\vec{x})$ is invertible, T is injective, and T is C^1 . Since f is a constant function, so it is integrable on $T(D)$. Then, by the change of variable theorem,

$$\begin{aligned} \lim_{r \rightarrow 0^+} \frac{\text{Vol}_n(T(B_r(\vec{x}_0)))}{\text{Vol}_n(B_r(\vec{x}_0))} &= \lim_{r \rightarrow 0^+} \frac{1}{\text{Vol}_n(B_r(\vec{x}_0))} \int_{T(B_r(\vec{x}_0))} f(\vec{u}) dV_n \vec{u} \\ &= \lim_{r \rightarrow 0^+} \frac{1}{\text{Vol}_n(B_r(\vec{x}_0))} \int_{B_r(\vec{x}_0)} f(T(\vec{x})) |\det(DT(\vec{x}_0))| dV_n \vec{x} \\ &= |\det(DT(\vec{x}_0))| \lim_{r \rightarrow 0^+} \frac{1}{\text{Vol}_n(B_r(\vec{x}_0))} \int_{B_r(\vec{x}_0)} f(T(\vec{x})) dV_n \vec{x} \\ &= |\det(DT(\vec{x}_0))| f(T(\vec{x}_0)) \\ &= |\det(DT(\vec{x}_0))| \times 1 \\ &= |\det(DT(\vec{x}_0))| \end{aligned}$$

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Exercise 5 Let C be a smooth curve in \mathbb{R}^n with parametrization $\vec{x} : [a, b] \rightarrow \mathbb{R}^n$. Show that C lies on a hypersphere (i.e. the set of points at a fixed distance away from the origin) if, and only if, $\vec{x}(t)$ and $\vec{x}'(t)$ are orthogonal for every $t \in [a, b]$.

Hint: To say that C lies on a hypersphere is to say that $\|\vec{x}(t)\|$ equals the same value for all t , which is the same as saying that $\|\vec{x}(t)\|^2$ is constant in t .

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Exercise 6 (Colley 3.1.35) Let $\vec{x}(t)$ be a path of class C^1 that does not pass through the origin in \mathbb{R}^3 . Suppose $\vec{x}(t_0)$ is a point on the image of \vec{x} closest to the origin and $\vec{x}'(t_0) \neq \vec{0}$. Show that $\vec{x}(t_0)$ is orthogonal to $\vec{x}'(t_0)$.

pf: Define $f(t) = \|\vec{x}(t)\|^2 = \vec{x}(t) \cdot \vec{x}(t)$. Since $\vec{x}(t_0)$ is the point on the image of \vec{x} closest to the origin, $\|\vec{x}(t)\|$ is the smallest when $t = t_0$. Then, $\|\vec{x}(t)\|^2$ is also the smallest when $t = t_0$. Since $f(t)$ is continuous, and thus differentiable, so t_0 is a critical point for f such that $f'(t_0) = 0$. Then,

$$0 = f'(t_0) = (\vec{x}(t_0) \cdot \vec{x}(t_0))' = \vec{x}'(t_0) \cdot \vec{x}(t_0) + \vec{x}(t_0) \cdot \vec{x}'(t_0) = 2\vec{x}'(t_0) \cdot \vec{x}(t_0)$$

Since both $\vec{x}(t_0)$ and $\vec{x}'(t_0)$ does not equal to zero, so $\vec{x}(t_0)$ and $\vec{x}'(t_0)$ is orthogonal. ■

Exercise 7 (Colley 3.2.14) Consider the path $\vec{x}(t) = (e^{-t} \cos(t), e^{-t} \sin(t))$.

(a) Argue that the path spirals toward the origin as $t \rightarrow +\infty$.

(b) Show that, for any a , the improper integral

$$\int_a^\infty \|\vec{x}'(t)\| dt$$

converges.

(c) Interpret what the result in part (b) says about the path \vec{x} .

(a)

(b)

(c)

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Exercise 8 (Colley 3.2.15) Suppose that a curve is given in polar coordinates by an equation of the form $r = f(\theta)$, where f is C^1 . Derive the formula

$$L = \int_{\alpha}^{\beta} \sqrt{f'(\theta)^2 + f(\theta)^2} d\theta$$

for the length L of the curve between the points $(f(\alpha), \alpha)$ and $(f(\beta), \beta)$ given in polar coordinates.

pf: Define $\vec{g}(\theta) = (f(\theta)\cos(\theta), f(\theta)\sin(\theta))$. Then, since f is C^1 ,

$$\begin{aligned} L &= \int_{\alpha}^{\beta} \|\vec{g}'(\theta)\| d\theta \\ &= \int_{\alpha}^{\beta} \sqrt{(f'(\theta)\cos(\theta) - f(\theta)\sin(\theta))^2 + (f'(\theta)\sin(\theta) + f(\theta)\cos(\theta))^2} d\theta \\ &= \int_{\alpha}^{\beta} \sqrt{(f'(\theta)\cos(\theta))^2 + (f(\theta)\sin(\theta))^2 + (f'(\theta)\sin(\theta))^2 + (f(\theta)\cos(\theta))^2} d\theta \\ &= \int_{\alpha}^{\beta} \sqrt{f'(\theta)^2 + f(\theta)^2} d\theta \end{aligned}$$

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Exercise 9 Suppose C is a smooth C^1 curve in \mathbb{R}^n with two parametrizations

$$\vec{x} : [a, b] \rightarrow \mathbb{R}^n \quad \text{and} \quad \vec{y} : [c, d] \rightarrow \mathbb{R}^n$$

related by $\vec{y} = \vec{x} \circ \tau$ for some C^1 , bijective map $\tau : [c, d] \rightarrow [a, b]$ with $\tau'(u) \neq 0$ for every $u \in [c, d]$. Show that the tangent vector at a point along C determined by \vec{x} points in the same direction as the one determined by \vec{y} if, and only if, $\tau'(u)$ is positive for all $u \in [c, d]$.

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Exercise 10 Suppose C is a smooth curve in \mathbb{R}^n with parametrization $\vec{x} : [a, b] \rightarrow \mathbb{R}^n$, and that $f : C \rightarrow \mathbb{R}$ is a continuous function on C . The **scalar line integral** of f over C is defined to be:

$$\int_C f \, ds \stackrel{\text{def}}{=} \int_a^b f(\vec{x}(t)) \|\vec{x}'(t)\| \, dt.$$

Show that this definition is independent of parametrization. To be clear, this means that if $\vec{y} : [c, d] \rightarrow \mathbb{R}^n$ is another parametrization of C which is related to \vec{x} via

$$\vec{y} = \vec{x} \circ \tau$$

for some C^1 , bijective map $\tau : [c, d] \rightarrow [a, b]$ with $\tau'(u) \neq 0$ for every $u \in [c, d]$, you want to show that the integral above is the same as the one obtained by using \vec{y} instead of \vec{x} .

Suppose $\vec{y} : [c, d] \rightarrow \mathbb{R}^n$ is another parametrization of C which is related to \vec{x} such that $\vec{y}(u) = \vec{x} \circ \tau(u)$ for all $u \in [c, d]$. Since we know that f is integrable, and both \vec{x}, \vec{y} are parametrization for f , and τ is a bijective map from \vec{y} to \vec{x} . Then, by the change of variable theorem,

$$\begin{aligned} \int_c^d f(\vec{y}(u)) \|\vec{y}'(u)\| \, du &= \int_c^d f(\vec{x} \circ \tau(u)) \|\vec{x}'(\tau(u))\tau'(u)\| \, du \\ &= \int_c^d f(\vec{x}(\tau(u))) \|\vec{x}'(\tau(u))\| \|\tau'(u)\| \, du \\ &= \int_a^b f(\vec{x}(t)) \|\vec{x}'(t)\| \, dt \end{aligned}$$

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