MATB42: Assignment #10

- 1. Let \mathbf{F} be a vector field on \mathbb{R}^3 given by $\mathbf{F} = (F_1, F_2, F_3)$ where F_1, F_2 , and F_3 are C^1 -functions from $\mathbb{R}^3 \to \mathbb{R}$
 - (a) Let η be the 2-form given by

$$\eta = F_3 dx dy + F_1 dy dz + F_2 dz dx$$

Show that $d\eta = (\operatorname{div} \mathbf{F}) dx dy dz$ (page 489, #6)

$$\begin{split} \eta &= F_3 \, dx \, dy + F_1 \, dy \, dz + F_2 \, dz \, dx \\ d\eta &= d(F_3 \, dx \, dy + F_1 \, dy \, dz + F_2 \, dz \, dx) \\ &= (dF_3) \, dx \, dy + (dF_1) \, dy \, dz + (dF_2) \, dz \, dx \\ &= (\frac{\partial}{\partial x} F_3 \, dx + \frac{\partial}{\partial y} F_3 \, dy + \frac{\partial}{\partial z} F_3 \, dz) \, dx \, dy + (dF_1) \, dy \, dz + (dF_2) \, dz \, dx \\ &= \frac{\partial}{\partial z} F_3 \, dz \, dx \, dy + (dF_1) \, dy \, dz + (dF_2) \, dz \, dx \\ &= \frac{\partial}{\partial z} F_3 \, dx \, dy \, dz + (\frac{\partial}{\partial x} F_1 \, dx + \frac{\partial}{\partial y} F_1 \, dy + \frac{\partial}{\partial z} F_1 \, dz) \, dy \, dz + (dF_2) \, dz \, dx \\ &= \frac{\partial}{\partial z} F_3 \, dx \, dy \, dz + \frac{\partial}{\partial x} F_1 \, dx \, dy \, dz + (dF_2) \, dz \, dx \\ &= \frac{\partial}{\partial z} F_3 \, dx \, dy \, dz + \frac{\partial}{\partial x} F_1 \, dx \, dy \, dz + (\partial^2_{z} F_2 \, dx + \frac{\partial}{\partial y} F_2 \, dy + \frac{\partial}{\partial z} F_2 \, dz) \, dz \, dx \\ &= \frac{\partial}{\partial z} F_3 \, dx \, dy \, dz + \frac{\partial}{\partial x} F_1 \, dx \, dy \, dz + (\frac{\partial}{\partial y} F_2 \, dy \, dz \, dx \\ &= \frac{\partial}{\partial z} F_3 \, dx \, dy \, dz + \frac{\partial}{\partial x} F_1 \, dx \, dy \, dz + \frac{\partial}{\partial y} F_2 \, dx \, dy \, dz \\ &= \frac{\partial}{\partial z} F_3 \, dx \, dy \, dz + \frac{\partial}{\partial x} F_1 \, dx \, dy \, dz + \frac{\partial}{\partial y} F_2 \, dx \, dy \, dz \\ &= \frac{\partial}{\partial z} F_3 \, dx \, dy \, dz + \frac{\partial}{\partial x} F_1 \, dx \, dy \, dz + \frac{\partial}{\partial y} F_2 \, dx \, dy \, dz \\ &= \frac{\partial}{\partial z} F_3 \, dx \, dy \, dz + \frac{\partial}{\partial x} F_1 \, dx \, dy \, dz + \frac{\partial}{\partial y} F_2 \, dx \, dy \, dz \\ &= \frac{\partial}{\partial z} F_3 \, dx \, dy \, dz + \frac{\partial}{\partial x} F_1 \, dx \, dy \, dz + \frac{\partial}{\partial y} F_2 \, dx \, dy \, dz \\ &= \frac{\partial}{\partial z} F_3 \, dx \, dy \, dz + \frac{\partial}{\partial x} F_1 \, dx \, dy \, dz + \frac{\partial}{\partial y} F_2 \, dx \, dy \, dz \\ &= \frac{\partial}{\partial z} F_3 \, dx \, dy \, dz + \frac{\partial}{\partial x} F_1 \, dx \, dy \, dz + \frac{\partial}{\partial y} F_2 \, dx \, dy \, dz \\ &= \frac{\partial}{\partial x} F_3 \, dx \, dy \, dz + \frac{\partial}{\partial x} F_3 \, dx \, dy \, dz + \frac{\partial}{\partial x} F_3 \, dx \, dy \, dz + \frac{\partial}{\partial x} F_3 \, dx \, dy \, dz + \frac{\partial}{\partial x} F_3 \, dx \, dy \, dz + \frac{\partial}{\partial x} F_3 \, dx \, dy \, dz + \frac{\partial}{\partial x} F_3 \, dx \, dy \, dz + \frac{\partial}{\partial x} F_3 \, dx \, dy \, dz + \frac{\partial}{\partial x} F_3 \, dx \, dy \, dz + \frac{\partial}{\partial x} F_3 \, dx \, dy \, dz + \frac{\partial}{\partial x} F_3 \, dx \, dy \, dz + \frac{\partial}{\partial x} F_3 \, dx \, dy \, dz + \frac{\partial}{\partial x} F_3 \, dx \, dy \, dz + \frac{\partial}{\partial x} F_3 \, dx \, dy \, dz + \frac{\partial}{\partial x} F_3 \, dx \, dy \, dz + \frac{\partial}{\partial x} F_3 \, dx \, dy \, dz + \frac{\partial}{\partial x} F_3 \, dx \, dy \, dz + \frac{\partial}{\partial x} F_3 \, dx \, dy \, dz + \frac{\partial}$$

(b) Show that $dF_1 \wedge dF_2 \wedge dF_3 = (\det D\mathbf{F}) dx dy dz$

$$df = \sum_{i=0}^{n} \frac{\partial f}{\partial x_i} \, dx_i$$

$$\begin{split} dF_1 \wedge dF_2 \wedge dF_3 &= \left(\frac{\partial F_1}{\partial x} \, dx + \frac{\partial F_1}{\partial y} \, dy + \frac{\partial F_1}{\partial z} \, dz\right) \wedge \left(\frac{\partial F_2}{\partial x} \, dx + \frac{\partial F_2}{\partial y} \, dy + \frac{\partial F_2}{\partial z} \, dz\right) \wedge dF_3 \\ &= \left(\frac{\partial F_1}{\partial x} \, dx \wedge \left(\frac{\partial F_2}{\partial x} \, dx + \frac{\partial F_2}{\partial y} \, dy + \frac{\partial F_2}{\partial z} \, dz\right) \\ &+ \frac{\partial F_1}{\partial y} \, dy \wedge \left(\frac{\partial F_2}{\partial x} \, dx + \frac{\partial F_2}{\partial y} \, dy + \frac{\partial F_2}{\partial z} \, dz\right) \\ &+ \frac{\partial F_1}{\partial z} \, dz \wedge \left(\frac{\partial F_2}{\partial x} \, dx + \frac{\partial F_2}{\partial y} \, dy + \frac{\partial F_2}{\partial z} \, dz\right) \\ &+ \left(\frac{\partial F_1}{\partial z} \, \frac{\partial F_2}{\partial x} \, dx \, dy + \frac{\partial F_1}{\partial y} \, \frac{\partial F_2}{\partial z} \, dx \, dz\right) \\ &= \left(\left(\frac{\partial F_1}{\partial x} \, \frac{\partial F_2}{\partial x} \, dx \, dy + \frac{\partial F_1}{\partial y} \, \frac{\partial F_2}{\partial z} \, dx \, dz\right) \\ &+ \left(\frac{\partial F_1}{\partial y} \, \frac{\partial F_2}{\partial x} \, dx \, dy + \frac{\partial F_1}{\partial y} \, \frac{\partial F_2}{\partial z} \, dy \, dz\right) \\ &+ \left(\frac{\partial F_1}{\partial x} \, \frac{\partial F_2}{\partial y} - \frac{\partial F_1}{\partial y} \, \frac{\partial F_2}{\partial x} \, dx \, dy\right) \\ &+ \left(\frac{\partial F_1}{\partial y} \, \frac{\partial F_2}{\partial z} - \frac{\partial F_1}{\partial y} \, \frac{\partial F_2}{\partial x} \, dx \, dy\right) \\ &+ \left(\frac{\partial F_1}{\partial y} \, \frac{\partial F_2}{\partial z} - \frac{\partial F_1}{\partial z} \, \frac{\partial F_2}{\partial y} \, dx \, dy\right) \\ &+ \left(\frac{\partial F_1}{\partial y} \, \frac{\partial F_2}{\partial z} - \frac{\partial F_1}{\partial z} \, \frac{\partial F_2}{\partial z} \, dz \, dx\right) \wedge \left(\frac{\partial F_3}{\partial x} \, dx + \frac{\partial F_3}{\partial y} \, dy + \frac{\partial F_3}{\partial z} \, dz\right) \\ &= \left(\frac{\partial F_3}{\partial x} \left(\frac{\partial F_1}{\partial y} \, \frac{\partial F_2}{\partial z} - \frac{\partial F_1}{\partial x} \, \frac{\partial F_2}{\partial z} \, dx \, dy\right) dz\right) \\ &+ \frac{\partial F_3}{\partial x} \left(\frac{\partial F_1}{\partial y} \, \frac{\partial F_2}{\partial z} - \frac{\partial F_1}{\partial x} \, \frac{\partial F_2}{\partial z} \, dx \, dy \, dz\right) \\ &+ \frac{\partial F_3}{\partial y} \left(\frac{\partial F_1}{\partial z} \, \frac{\partial F_2}{\partial z} - \frac{\partial F_1}{\partial z} \, \frac{\partial F_2}{\partial z} \, dz \, dx \, dy\right)) \\ &= \frac{\partial F_3}{\partial x} \left(\frac{\partial F_1}{\partial y} \, \frac{\partial F_2}{\partial z} - \frac{\partial F_1}{\partial z} \, \frac{\partial F_2}{\partial z} \, dx \, dy \, dz\right) \\ &+ \frac{\partial F_3}{\partial y} \left(\frac{\partial F_1}{\partial z} \, \frac{\partial F_2}{\partial z} - \frac{\partial F_1}{\partial z} \, \frac{\partial F_2}{\partial z} \, dx \, dy \, dz\right) \\ &+ \frac{\partial F_3}{\partial y} \left(\frac{\partial F_1}{\partial z} \, \frac{\partial F_2}{\partial z} - \frac{\partial F_1}{\partial z} \, \frac{\partial F_2}{\partial z}\right) \, dx \, dy \, dz$$

$$&+ \frac{\partial F_3}{\partial y} \left(\frac{\partial F_1}{\partial z} \, \frac{\partial F_2}{\partial z} - \frac{\partial F_1}{\partial z} \, \frac{\partial F_2}{\partial z}\right) \, dx \, dy \, dz$$

$$&+ \frac{\partial F_3}{\partial y} \left(\frac{\partial F_1}{\partial z} \, \frac{\partial F_2}{\partial z} - \frac{\partial F_1}{\partial z} \, \frac{\partial F_2}{\partial z}\right) \, dx \, dy \, dz$$

$$&= \frac{\partial F_3}{\partial y} \left(\frac{\partial F_1}{\partial z} \, \frac{\partial F_2}{\partial z} \, \frac{\partial F_1}{\partial z}\right) \, \frac{\partial F_2}{\partial z}} \\ &+ \frac{\partial F_3}{\partial z} \left(\frac{\partial F_1}{\partial z} \, \frac{\partial F_2}{\partial z}$$

2. Let ω be a k-form and let η be a ℓ -form. Find $d(d\omega \wedge \eta - \omega \wedge d\eta)$.

$$\begin{split} d(d\omega \wedge \eta - \omega \wedge d\eta) &= d(d\omega \wedge \eta) - d(\omega \wedge d\eta) \\ &= (d^2\omega \wedge \eta + (-1)^{k+1}(d\omega \wedge d\eta)) - (d\omega \wedge d\eta + (-1)^k(\omega \wedge d^2\eta)) \\ &= (-1)^{k+1}d\omega \wedge d\eta - d\omega \wedge d\eta \\ &= ((-1)^{k+1} - 1)d\omega \wedge d\eta \end{split}$$

3. Determine if $\eta = y \, dx \, dy + xz \, dy \, dz - yz \, dz \, dx$ is exact. If η is exact find a 1-form ω with $d\omega = \eta$. Check if $d\eta = \mathcal{O}$ to see if η closed.

(compare with page 461, # 22)

$$\begin{split} d\eta &= d(y \, dx \, dy + xz \, dy \, dz - yz \, dz \, dx) \\ &= (dy \, dx \, dy + d(xz) \wedge dy \, dz - d(yz) \wedge dz \, dx) \\ &= ((z \, dx + x \, dz) \wedge dy \, dz - (z \, dy + y \, dz) \wedge dz \, dx) \\ &= (z \, dx) \wedge dy \, dz - (z \, dy) \wedge dz \, dx \\ &= z \, dx \, dy \, dz - z \, dx \, dy \, dz = \mathcal{O} \end{split}$$

Since the polynomials of x, y and z defined throughout \mathbb{R}^3 and η closed, it is exact. By inspection,

$$\omega = xy\,dy + xyz\,dz$$

4. Evaluate $\iint_S \omega$, where $\omega = z \, dx \, dy + x \, dy \, dz + y \, dz \, dx$ and S is the unit sphere, directly and by the Divergence Theorem.

(page 489, #12)

Directly:

Parametrize the sphere S as

$$\Phi(\varphi,\theta) = (\cos\theta\sin\varphi,\sin\theta\sin\varphi,\cos\varphi)$$
 with $\theta \in [0,2\pi], \, \varphi \in [0,\pi]$

$$\begin{split} \iint_{S} \omega &= \iint_{\Phi} z \, dx \, dy + \iint_{\Phi} x \, dy \, dz + \iint_{\Phi} y \, dz \, dx \\ &= \int_{0}^{2\pi} \int_{0}^{\pi} \cos \varphi \, \left| \frac{\partial \cos \theta \sin \varphi}{\partial \sin \theta \sin \varphi} - \frac{\partial \cos \theta \sin \varphi}{\partial \sin \theta \sin \varphi} \right| \, d\varphi \, d\theta + \int_{0}^{2\pi} \int_{0}^{\pi} \cos \theta \sin \varphi \, \left| \frac{\partial \sin \theta \sin \varphi}{\partial \varphi} - \frac{\partial \sin \theta \sin \varphi}{\partial \varphi} \right| \, d\varphi \, d\theta \\ &+ \int_{0}^{2\pi} \int_{0}^{\pi} \sin \theta \sin \varphi \, \left| \frac{\partial \cos \theta \sin \varphi}{\partial \varphi} - \frac{\partial \cos \varphi}{\partial \varphi} - \frac{\partial \cos \varphi}{\partial \varphi} \right| \, d\varphi \, d\theta \\ &= \int_{0}^{2\pi} \int_{0}^{\pi} \cos \varphi \, \left| \frac{\cos \theta \cos \varphi}{\sin \theta} - \sin \varphi \right| \, d\varphi \, d\theta + \int_{0}^{2\pi} \int_{0}^{\pi} \cos \theta \sin \varphi \, \left| \frac{\sin \theta \cos \varphi}{\partial \varphi} - \cos \theta \sin \varphi \right| \, d\varphi \, d\theta \\ &+ \int_{0}^{2\pi} \int_{0}^{\pi} \sin \theta \sin \varphi \, \left| \frac{-\sin \varphi}{\cos \theta \cos \varphi} - \sin \theta \sin \varphi \right| \, d\varphi \, d\theta + \int_{0}^{2\pi} \int_{0}^{\pi} \cos \theta \sin \varphi \, \left| \sin \theta \cos \varphi - \cos \theta \sin \varphi \right| \, d\varphi \, d\theta \\ &= \int_{0}^{2\pi} \int_{0}^{\pi} \sin \theta \sin \varphi \, \left| \frac{-\sin \varphi}{\cos \theta \cos \varphi} - \sin \theta \sin \varphi \right| \, d\varphi \, d\theta \\ &= \int_{0}^{2\pi} \int_{0}^{\pi} \sin \varphi \cos^{2} \varphi \, d\varphi \, d\theta + \int_{0}^{2\pi} \int_{0}^{\pi} \cos^{2} \theta \sin^{3} \varphi + \sin^{2} \theta \sin^{3} \varphi \, d\varphi \, d\theta \\ &= \int_{0}^{2\pi} \int_{0}^{\pi} \sin \varphi \cos^{2} \varphi \, d\varphi \, d\theta + \int_{0}^{2\pi} \int_{0}^{\pi} \cos^{2} \theta \sin^{3} \varphi + \sin^{2} \theta \sin^{3} \varphi \, d\varphi \, d\theta \\ &= \int_{0}^{2\pi} \int_{0}^{\pi} \sin \varphi \, d\varphi \, d\theta \\ &= \int_{0}^{2\pi} \int_{0}^{\pi} \sin \varphi \, d\varphi \, d\theta \\ &= \int_{0}^{2\pi} \int_{0}^{\pi} \sin \varphi \, d\varphi \, d\theta \\ &= 2\pi \bigg[-\cos \varphi \bigg]_{0}^{\pi} = 2\pi \end{split}$$

Divergence Theorem:

$$d\omega = dz \, dy \, dx + dx \, dy \, dz + dy dz dx = 3 \, dx \, dy \, dz$$

$$\iint_{S} \omega = \iiint_{R} d\omega$$

$$= 3 \int_{0}^{2\pi} \int_{0}^{\pi} \int_{0}^{1} \rho^{2} \sin(\varphi) \, d\rho \, d\varphi \, d\theta$$

$$= \int_{0}^{2\pi} \int_{0}^{\pi} \sin(\varphi) \, d\varphi \, d\theta$$

$$= 2\pi \left[-\cos\varphi \right]_{0}^{\pi} = 2\pi$$

- 5. Compute $\int_{S} \omega$ and use symbolic algebra software to sketch S in each of the following.
 - (a) $\omega = xz \, dx \, dy + x^2 \, dy \, dz + dy \, dz \, dx$ S is the upper hemisphere $x^2 + y^2 + z^2 = 4$, $z \ge 0$ with \boldsymbol{n} pointing upward.

Close it with the disk of radius 2 on the xy-plane to apply divergence theorem

$$\mathbf{\Phi}(\theta, r) = (r\cos\theta, r\sin\theta, 0), \ r \in [0, 2], \ \theta \in [0, 2\pi]$$

$$dx dy = \begin{vmatrix} -r\sin\theta & \cos\theta \\ r\cos\theta & \sin\theta \end{vmatrix} = -2r$$

Which is negative, so correct orientation for normal pointing down.

$$dy dz = 0$$
 Since z is 0

$$dz dx = 0$$

$$\overset{\text{Div Thm}}{\Longrightarrow} \iint_S \omega = \iiint_R d\omega - \iint_{\Phi} \omega$$
 But $z = 0 \implies xz \, dx \, dy = 0 \implies \iint_{\Phi} \omega = 0$

 $d\omega = x \, dx \, dy \, dz + 2x \, dx \, dy \, dz = 3x \, dx \, dy \, dz$

$$\begin{split} \iiint_R d\omega &= \int_0^2 \int_0^{2\pi} \int_0^{\frac{\pi}{2}} 3(\rho \sin \varphi \cos \theta) \rho^2 \sin \varphi \, d\varphi \, d\theta \, d\rho \\ &= 0 \text{ Since integrating cos over full period} \end{split}$$

$$\implies \int_{S} \omega = 0$$



(b)
$$\omega = z dx dy + x dy dz + y dz dx$$

S is the part of the plane x + y + z = 1 which lies in the first octant oriented by the unit normal which points upward.

Use the natural parametrization for S:

$$\Phi(x,y) = (x,y,1-x-y), x \in [0,1], y \in [0,1-x]$$

$$\begin{aligned} dx \, dy &= \begin{vmatrix} 1 & 0 \\ 0 & 1 \end{vmatrix} > 0 \, \forall x, y \implies \text{ Correct orientation} \\ \int_S \omega &= \int_0^1 \int_0^{1-x} (1-x-y) + x \begin{vmatrix} 0 & 1 \\ -1 & -1 \end{vmatrix} + y \begin{vmatrix} -1 & -1 \\ 1 & 0 \end{vmatrix} \, dy \, dx \\ &= \int_0^1 \int_0^{1-x} 1 \, dy \, dx = \int_0^1 1 - x \, dx \\ &= 1 - \frac{1}{2} = \frac{1}{2} \end{aligned}$$

(c) $\omega = xz \, dx \, dy + y \, dx \, dz + z^2 \, dy \, dz$

S is the part of the cone $z = \sqrt{x^2 + y^2}$ between z = 1 and z = 3, oriented by the unit normal with negative z-component.

$$\mathbf{\Phi}(\theta, r) = (r\cos\theta, r\sin\theta, r), \ r \in [1, 3], \ \theta \in [0, 2\pi]$$

$$dx \, dy = \begin{vmatrix} -r\sin\theta & \cos\theta \\ r\cos\theta & \sin\theta \end{vmatrix} = -r < 0 \text{ for } r > 1$$

$$dy \, dz = \begin{vmatrix} r\cos\theta & \sin\theta \\ 0 & 1 \end{vmatrix} = r\cos\theta$$

$$dz \, dx = \begin{vmatrix} 0 & 1 \\ -r\sin\theta & \cos\theta \end{vmatrix} = r\sin\theta$$

$$\implies \omega = (r\cos\theta)(r)(-r) - (r\sin\theta)(r\sin\theta) + (r)^2(r\cos\theta)$$

$$\implies \omega = -r^2\sin^2\theta = -r^2\left(\frac{1}{2} - \frac{\cos(2\theta)}{2}\right)$$

(d)
$$\omega = z dx dy + y dy dz$$

 ${\cal S}$ is the oriented surface given by the parametrization

$$\Phi(u, v) = (u + v, uv^2, u^2 + v^2), 0 < u < 1, 0 < v < 1.$$

- 6. Verify Stokes' theorem by direct calculation of both sides when the surface S is the piece of the paraboloid $z=x^2+y^2-4$ with $z\leq 0$, oriented by the downward pointing unit normal, and $\omega=(2y-z)\,dx+(x+y^2-z)\,dy+(4y-3x)\,dz$.
 - As part of your solution, provide a sketch showing the appropriate orientations. (For this question you may draw the sketch by hand or use symbolic algebra software.)

- 7. Let $\omega = yz dx xz dy + xy dz$ and let $\gamma(t) = (2\cos t, 2\sin t, 4), 0 \le t \le 2\pi$.
 - (a) Let S be the piece of the surface $z = x^2 + y^2$ with $z \le 4$. Use Stokes' theorem to give an integral over S which is equivalent to $\int_{\gamma} \omega$. Verify by directly computing both integrals.
 - (b) Let S' be the part of the plane z=4 with $x^2+y^2\leq 4$. Use Stokes' theorem to give an integral over S' which is equivalent to $\int_{\gamma}\omega$. Verify by direct computation.
 - (c) Can you give another explanation as to why the integrals you get over S and S' should have the same value?

8. Let $\mathbf{F}(x,y,z) = (e^{z^2}, 4z - y, 8x \sin y)$. Find $\int_S (\nabla \times \mathbf{F}) \cdot d\mathbf{S}$ where S is the unit sphere oriented with the outward normal.

- 9. (a) Marsden & Tromba, page 451, # 13.
 - (b) Marsden & Tromba, page 451, # 15.
 - (c) Use symbolic algebra software to sketch the surfaces in parts (a) and (b).

- 10. (a) Let F and G be vector fields on \mathbb{R}^3 and let $f: \mathbb{R}^3 \to \mathbb{R}$. Verify the following identities.
 - (i) $\operatorname{div}(\mathbf{F} \times \mathbf{G}) = \mathbf{G} \cdot \operatorname{curl} \mathbf{F} \mathbf{F} \cdot \operatorname{curl} \mathbf{G}$.
 - (ii) $\operatorname{curl}(f\mathbf{F}) = f \operatorname{curl} \mathbf{F} + (\operatorname{grad} f) \times \mathbf{F}$.
 - (b) Let R be a closed region in \mathbb{R}^3 with boundary ∂R . Prove the identity

$$\int_{\partial R} (\boldsymbol{F} \times \operatorname{curl} \boldsymbol{G}) \cdot d\boldsymbol{S} = \int_{R} (\operatorname{curl} \boldsymbol{F}) \cdot (\operatorname{curl} \boldsymbol{G}) \, dV - \int_{R} \boldsymbol{F} \cdot \operatorname{curl} (\operatorname{curl} \boldsymbol{G}) \, dV$$

(page 490, #2)