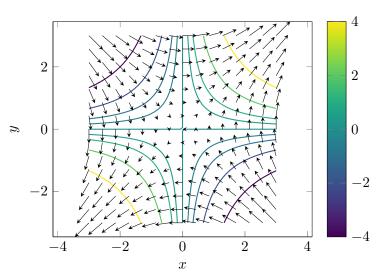
Advanced Mathematics Exercises

Exercise 1. Let f be the scalar function defined by f(x,y) = xy. Sketch the contour lines and the vector field ∇f .

Solution:

$$(\nabla f)(x,y) = \left(\frac{\partial f}{\partial x}, \frac{\partial f}{\partial y}\right) = (y,x)$$



Exercise 2. Let

$$f(x,y) = \sin(\pi xy) \cdot e^{-\frac{x}{3}}$$
 and $p = \left(1, \frac{1}{3}\right)$.

- (a) Compute ∇f and $(\nabla f)(p)$. Use the special values of sin and cos.
- (b) Find the directions of maximum increase and decrease at p. You can give approximate values.
- (c) Give the direction of the contour line at p.
- (d) The equation of the tangent plane of the graph of f at (x_0, y_0) is

$$z = f(x_0, y_0) + (\nabla f)(x_0, y_0) \cdot (x - x_0, y - y_0).$$

Determine the equation of the tangent plane of z = f(x, y) at p. Give a normal vector of the plane.

(e) Find the directional derivative of f(x,y) at p along the vector

$$v = \frac{1}{\sqrt{2}}(1,1).$$

Solution:

(a)
$$\frac{\partial f}{\partial x} = e^{-x/3} \left(\pi y \cos(\pi x y) - \frac{1}{3} \sin(\pi x y) \right)$$
$$\frac{\partial f}{\partial y} = e^{-x/3} \pi x \cos(\pi x y)$$
$$\implies (\nabla f)(x, y) = \left(\frac{\partial f}{\partial x}, \frac{\partial f}{\partial y} \right)$$
$$= e^{-x/3} \left(\pi y \cos(\pi x y) - \frac{1}{3} \sin(\pi x y), \ \pi x \cos(\pi x y) \right)$$

With $\sin(\frac{\pi}{3}) = \frac{\sqrt{3}}{2}$ and $\cos(\frac{\pi}{3}) = \frac{1}{2}$:

$$(\nabla f)(p) = e^{-1/3} \left(\frac{\pi - \sqrt{3}}{6}, \frac{\pi}{2} \right)$$

- (b) Maximum increase: $(\nabla f)(p)$, maximum decrease: $-(\nabla f)(p)$
- (c) Contour lines are perpendicular to the gradient:

$$(x, y) \cdot (-y, x) = 0 \implies u = e^{-1/3} \left(-\frac{\pi}{2}, \frac{\pi - \sqrt{3}}{6} \right)$$

(d)
$$z = f(x,y) = f(p) + (\nabla f)(p) \cdot (x-1, y - \frac{1}{3})$$
$$= \frac{\sqrt{3}}{2}e^{-1/3} + e^{-1/3}\left(\frac{\pi - \sqrt{3}}{6}, \frac{\pi}{2}\right) \cdot (x-1, y - \frac{1}{3})$$
$$= e^{-1/3}\left(\frac{\sqrt{3}}{2} + \frac{1}{6}\left((\pi - \sqrt{3})x + 3\pi y + \sqrt{3}\right)\right)$$

The surface z = f(x, y) can be written as F(x, y, z) = f(x, y) - z = 0. Therefore,

$$\nabla F = (f_x, f_y, -1)$$

is normal to the surface:

$$n := (\nabla F)(p) = (f_x(p), f_y(p), -1)$$
$$= \left(\frac{\pi - \sqrt{3}}{6}e^{-1/3}, \frac{\pi}{2}e^{-1/3}, -1\right)$$

(e)
$$(\nabla f)(p) \cdot v = e^{-1/3} \left(\frac{\pi - \sqrt{3}}{6}, \frac{\pi}{2} \right) \cdot \frac{1}{\sqrt{2}} (1, 1)$$

$$= \frac{e^{-1/3}}{\sqrt{2}} \left(\frac{\pi - \sqrt{3}}{6} + \frac{\pi}{2} \right)$$

$$= \frac{e^{-1/3}}{\sqrt{2}} \cdot \frac{4\pi - \sqrt{3}}{6}$$

Exercise 3. Compute curl and divergence of the vector field

$$F(x, y, z) = (\sin(x)xy, ze^{-x}, yz).$$

Solution:

$$\begin{split} \frac{\partial F_x}{\partial y} &= \frac{\partial}{\partial y}(\sin(x)xy) = x\sin(x) \\ \frac{\partial F_x}{\partial z} &= \frac{\partial}{\partial z}(\sin(x)xy) = 0 \\ \frac{\partial F_y}{\partial x} &= \frac{\partial}{\partial x}(ze^{-x}) = -ze^{-x} \\ \frac{\partial F_y}{\partial z} &= \frac{\partial}{\partial z}(ze^{-x}) = e^{-x} \\ \frac{\partial F_z}{\partial x} &= \frac{\partial}{\partial x}(yz) = 0 \\ \frac{\partial F_z}{\partial y} &= \frac{\partial}{\partial y}(yz) = z \\ \\ \operatorname{curl} F &= \nabla \times F = \left(\frac{\partial F_z}{\partial y} - \frac{\partial F_y}{\partial z}, \frac{\partial F_x}{\partial z} - \frac{\partial F_z}{\partial x}, \frac{\partial F_y}{\partial x} - \frac{\partial F_x}{\partial y}\right) \\ &= (z - e^{-x}, \ 0 - 0, \ -ze^{-x} - x\sin(x)) \\ &= (z - e^{-x}, \ 0, \ -ze^{-x} - x\sin(x)) \\ \operatorname{div} F &= \nabla \cdot F = \frac{\partial F_x}{\partial x} + \frac{\partial F_y}{\partial y} + \frac{\partial F_z}{\partial z} \\ &= \frac{\partial}{\partial x}(\sin(x)xy) + \frac{\partial}{\partial y}(ze^{-x}) + \frac{\partial}{\partial z}(yz) \end{split}$$

 $= y \sin(x) + xy \cos(x) + 0 + y$ $= y \sin(x) + xy \cos(x) + y$

Exercise 4. Let

$$f(x, y, z) = x^2yz^3$$
 and $F(x, y, z) = (xz, -y^2, 2x^2y)$.

Give ∇f , $\nabla^2 f$, $\nabla \cdot F$, and $\nabla \times F$.

Solution:

$$\nabla f = \left(\frac{\partial f}{\partial x}, \frac{\partial f}{\partial y}, \frac{\partial f}{\partial z}\right)$$

$$= \left(2xyz^3, x^2z^3, 3x^2yz^2\right)$$

$$\nabla^2 f = \frac{\partial^2 f}{\partial x^2} + \frac{\partial^2 f}{\partial y^2} + \frac{\partial^2 f}{\partial z^2}$$

$$= 2yz^3 + 0 + 6x^2yz$$

$$= 2yz^3 + 6x^2yz$$

$$\nabla \cdot F = \frac{\partial}{\partial x}(xz) + \frac{\partial}{\partial y}(-y^2) + \frac{\partial}{\partial z}(2x^2y)$$

$$= z - 2y$$

$$\frac{\partial F_x}{\partial y} = \frac{\partial}{\partial y}(xz) = 0$$

$$\frac{\partial F_x}{\partial z} = \frac{\partial}{\partial z}(xz) = x$$

$$\frac{\partial F_y}{\partial x} = \frac{\partial}{\partial z}(-y^2) = 0$$

$$\frac{\partial F_y}{\partial z} = \frac{\partial}{\partial z}(-y^2) = 0$$

$$\frac{\partial F_z}{\partial z} = \frac{\partial}{\partial z}(2x^2y) = 4xy$$

$$\frac{\partial F_z}{\partial y} = \frac{\partial}{\partial y}(2x^2y) = 2x^2$$

$$\nabla \times F = \left(\frac{\partial F_z}{\partial y} - \frac{\partial F_y}{\partial z}, \frac{\partial F_x}{\partial z} - \frac{\partial F_z}{\partial x}, \frac{\partial F_y}{\partial x} - \frac{\partial F_x}{\partial y}\right)$$

$$= \left(2x^2 - 0, x - 4xy, 0 - 0\right)$$

$$= \left(2x^2, x - 4xy, 0\right)$$

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Exercise 5. Compute differential forms:

(a) Let

$$f(x, y, z) = \frac{x}{yz}$$

be a scalar function. Give the differential form df.

Hint:

$$df = F_1(x, y, z) dx + F_2(x, y, z) dy + F_3(x, y, z) dz.$$

(b) Let

$$\omega = x^2 \sin(y) dx + 2^x \cos(y) dy$$

be a differential form on \mathbb{R}^2 . Give the 2-form $d\omega$.

 $\operatorname{Hint}:$

$$d\omega = \phi(x, y) \, dx \wedge dy.$$

(c) Let

$$\omega = x^2 \sin(y) dx + z^2 \cos(y) dy - xy^2 dz$$

be a differential form on \mathbb{R}^3 . Give the 2-form $d\omega$.

Hint

$$d\omega = F_1(x, y, z) dy \wedge dz + F_2(x, y, z) dz \wedge dx + F_3(x, y, z) dx \wedge dy.$$

Solution:

(a)

$$df = \frac{1}{yz} dx - \frac{x}{y^2 z} dy - \frac{x}{yz^2} dz$$

(b)

$$\phi(x,y) = \frac{\partial}{\partial x} (2^x \cos(y)) - \frac{\partial}{\partial y} (x^2 \sin(y))$$
$$= \ln(2) 2^x \cos(y) - x^2 \cos(y)$$
$$= \cos(y) \left(\ln(2) 2^x - x^2 \right)$$

So:

$$d\omega = \phi(x, y) dx \wedge dy$$
$$= \left(\cos(y) \left(\ln(2)2^x - x^2\right)\right) dx \wedge dy$$

(c)

$$F_1(x,y,z) = \frac{\partial}{\partial y}(-xy^2) - \frac{\partial}{\partial z}(z^2\cos y) = -2xy - 2z\cos y$$

$$F_2(x,y,z) = \frac{\partial}{\partial z}(x^2\sin y) - \frac{\partial}{\partial x}(-xy^2) = 0 + y^2 = y^2$$

$$F_3(x,y,z) = \frac{\partial}{\partial x}(z^2\cos y) - \frac{\partial}{\partial y}(x^2\sin y) = 0 - x^2\cos y = -x^2\cos y$$

So:

$$d\omega = (-2xy - 2z\cos y)\,dy \wedge dz + y^2\,dz \wedge dx - (x^2\cos y)\,dx \wedge dy.$$

Exercise 6. Let $f(x,y) = \frac{1}{\sqrt{x^2+y^2}}$. Compute ∇f . Then express f and ∇f in terms of the norm ||v||, where v = (x,y).

Solution:

$$(\nabla f)(x,y) = -\frac{1}{(x^2 + y^2)^{3/2}}(x, y)$$

With
$$||v|| = \sqrt{x^2 + y^2}$$
:

$$f(v) = \frac{1}{\|v\|}$$
$$(\nabla f)(v) = -\frac{v}{\|v\|^3}$$

Exercise 7. Let $F(x, y, z) = (y^2, xz, 1)$ be a vector field. The following curves are given:

•
$$C_1: r_1(t) = (t, t, t), \quad t \in [0, 1]$$

•
$$C_2: r_2(t) = (2t, 2t, 2t), \quad t \in [0, \frac{1}{2}]$$

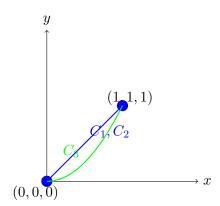
•
$$C_3: r_3(t) = (t, t^2, t^3), \quad t \in [0, 1]$$

Sketch the curves. Compute the line integrals

$$\int_{C_1} F \cdot dr, \quad \int_{C_2} F \cdot dr, \quad \int_{C_3} F \cdot dr.$$

Why do the first two line integrals coincide? Is F a conservative vector field?

Solution:



$$C_{1}: \qquad r'_{1}(t) = (1, 1, 1)$$

$$F(r_{1}(t)) = (t^{2}, t^{2}, 1)$$

$$F(r_{1}(t)) \cdot r'_{1}(t) = t^{2} + t^{2} + 1 = 2t^{2} + 1$$

$$\int_{C_{1}} F \cdot dr = \int_{0}^{1} (2t^{2} + 1) dt = \left[\frac{2t^{3}}{3} + t\right]_{0}^{1} = \left[\frac{5}{3}\right]$$

$$C_{2}: \qquad r'_{2}(t) = (2, 2, 2)$$

$$F(r_{2}(t)) = (4t^{2}, 4t^{2}, 1)$$

$$F(r_{2}(t)) \cdot r'_{2}(t) = 4t^{2} \cdot 2 + 4t^{2} \cdot 2 + 1 \cdot 2 = 16t^{2} + 2$$

$$\int_{C_{2}} F \cdot dr = \int_{0}^{1/2} (16t^{2} + 2) dt = \left[\frac{16t^{3}}{3} + 2t\right]_{0}^{1/2} = \left[\frac{5}{3}\right]$$

$$C_{3}: \qquad r'_{3}(t) = (1, 2t, 3t^{2})$$

$$F(r_{3}(t)) \cdot r'_{3}(t) = t^{4} + 2t^{5} + 3t^{2}$$

$$\int_{C_{3}} F \cdot dr = \int_{0}^{1} (t^{4} + 2t^{5} + 3t^{2}) dt = \left[\frac{t^{5}}{5} + \frac{t^{6}}{3} + t^{3}\right]_{0}^{1} = \left[\frac{23}{15}\right]$$

 C_1 and C_2 represent the same geometric curve despite different parametrizations. The line integral is independent of parametrization; it depends only on the geometric path and endpoints.

To show: F is not conservative

Proof:

$$F$$
 conservative $\iff \nabla \times F = 0$

conservative
$$\iff \bigvee \times F = 0$$

$$\nabla \times F = \begin{pmatrix} \frac{\partial}{\partial x} \\ \frac{\partial}{\partial y} \\ \frac{\partial}{\partial z} \end{pmatrix} \times \begin{pmatrix} y^2 \\ xz \\ 1 \end{pmatrix}$$

$$= \begin{pmatrix} \frac{\partial(1)}{\partial y} - \frac{\partial(xz)}{\partial z} \\ \frac{\partial(y^2)}{\partial z} - \frac{\partial(1)}{\partial x} \\ \frac{\partial(xz)}{\partial x} - \frac{\partial(y^2)}{\partial y} \end{pmatrix}$$

$$= \begin{pmatrix} 0 - x \\ 0 - 0 \\ z - 2y \end{pmatrix} \neq 0$$

Exercise 8. Let C be the hypocycloid (astroid) given by

$$r(t) = (\cos^3(t), \sin^3(t)).$$

Find the length of C. Hint: Compute the length of C in the first quadrant $(t \in [0, \frac{\pi}{2}])$ and multiply the result by 4.

Solution:

$$r'(t) = \left(-3\cos^{2}(t)\sin(t), \ 3\sin^{2}(t)\cos(t)\right)$$

$$= 3\sin(t)\cos(t) \left(-\cos(t), \sin(t)\right)$$

$$\implies ||r'(t)|| = 3\sin(t)\cos(t)\sqrt{\cos^{2}(t) + \sin^{2}(t)}$$

$$= 3\sin(t)\cos(t)$$

$$l = \int_{C} ds = 4\int_{0}^{\frac{\pi}{2}} ||r'(t)|| \ dt$$

$$= 12\int_{0}^{\frac{\pi}{2}} \sin(t)\cos(t) \ dt$$

Let $u = \sin(t) \implies du = \cos(t) dt$:

$$l = 12 \int_0^1 u \, du$$
$$= 12 \left[\frac{1}{2} u^2 \right]_0^1$$
$$= 6 \left[\sin^2(t) \right]_0^{\frac{\pi}{2}}$$
$$= 6$$

Exercise 9. Compute the line integrals of the first and the second kind:

(a) Let C_1 be the semi-circle given by $r_1(t) = (3\cos(t), 3\sin(t)), t \in [0, \pi].$

$$\int_{C_1} x^2 y \, ds$$

(b) Let C_2 be given by the parametrization $r_2(t)=(4t,3t^2), \quad t\in [0,1].$

$$\int_{C_2} (x^2 y) \, dx - (x - yx) \, dy$$

Solution:

(a)

$$r'_{1}(t) = 3(-\sin t, \cos t)$$

$$||r'_{1}(t)|| = 3\sqrt{\sin^{2} t + \cos^{2} t} = 3$$

$$\implies ds = 3 dt$$

$$\int_{C_{1}} x^{2} y ds = \int_{0}^{\pi} 27 \cos^{2}(t) \sin(t) \cdot 3 dt$$

$$= 81 \int_{0}^{\pi} \cos^{2}(t) \sin(t) dt$$

Let $u = \cos(t)$, then $du = -\sin(t) dt$. $t = 0 \implies u = 1$; $t = \pi \implies u = -1$:

$$= 81 \int_{1}^{-1} u^{2}(-du)$$

$$= 81 \int_{-1}^{1} u^{2} du$$

$$= 81 \left[\frac{u^{3}}{3} \right]_{-1}^{1}$$

$$= 81 \left(\frac{1}{3} - \frac{-1}{3} \right) = \boxed{54}$$

(b)

$$r'_2(t) = (4,6t)$$

$$P(x,y) = x^2 y, \quad Q(x,y) = -(x - yx) = yx - x$$

$$P(x(t), y(t)) = (4t)^2 \cdot 3t^2 = 48t^4$$

$$Q(x(t), y(t)) = 3t^2 \cdot 4t - 4t = 12t^3 - 4t$$

With dx = 4 dt and dy = 6t dt:

$$\int_{C_2} P \, dx + Q \, dy = \int_0^1 \left(48t^4 \cdot 4 + (12t^3 - 4t) \cdot 6t \right) dt$$

$$= \int_0^1 \left(264t^4 - 24t^2 \right) dt$$

$$= \left[\frac{264t^5}{5} - \frac{24t^3}{3} \right]_0^1$$

$$= \frac{264}{5} - 8 = \boxed{\frac{224}{5}}$$

Exercise 10. Let

$$\omega = x^2 \exp(xyz) \, dy \wedge dz$$

be a 2-form on \mathbb{R}^3 . Give the 3-form $d\omega$.

Hint: $d\omega = f(x, y, z) dx \wedge dy \wedge dz$, where f is a scalar function.

Solution: Any smooth 2-form in \mathbb{R}^3 can be written as:

$$\omega = A(x, y, z) dy \wedge dz + B(x, y, z) dz \wedge dx + C(x, y, z) dx \wedge dy$$
$$= x^2 e^{xyz} dy \wedge dz$$

$$\implies A(x, y, z) = x^2 e^{xyz} \text{ and } B = C = 0$$

$$A_x(x, y, z) = 2xe^{xyz} + x^2yze^{xyz}$$

$$= xe^{xyz}(2 + xyz)$$

So:

$$d\omega = (xe^{xyz}(2+xyz)) \ dx \wedge dy \wedge dz$$

Exercise 11. Let F be the vector field $F(x,y) = (x^3 + xy^2, x^2y - y^5)$.

- (a) Let C be the square curve with corner points (0,0), (1,0), (1,1), (0,1) and anti-clockwise orientation. Determine $\int_C F \cdot dr$.
- (b) Show that F has a potential ϕ . How can you explain the result of part (a)?
- (c) Compute the line integral of F for a curve from (0,0) to (1,2).

Solution:

(a) 1. C_1 : from (0,0) to (1,0) (bottom edge):

$$C_1: r(t) = (x(t), y(t)) = (t, 0), 0 < t < 1$$

dx = x'(t)dt = dt, dy = y'(t)dt = 0, y = 0:

$$\int_{C_1} F \cdot dr = \int_0^1 P \, dx + Q \, dy = \int_0^1 P \, dx$$
$$= \int_0^1 \left(t^3 + t \cdot 0^2 \right) \, dt$$
$$= \int_0^1 t^3 \, dt = \frac{1}{4}$$

2. C_2 : from (1,0) to (1,1) (right edge)

$$C_2: r(t) = (x(t), y(t)) = (1, t), \ 0 \le t \le 1$$

dx = 0, dy = dt, x = 1:

$$\int_{C_2} F \cdot dr = \int_0^1 P \, dx + Q \, dy = \int_0^1 Q \, dy$$
$$= \int_0^1 (t - t^5) \, dt$$
$$= \left[\frac{1}{2} t^2 - \frac{1}{6} t^6 \right]_0^1 = \frac{1}{3}$$

3. C_3 : from (1,1) to (0,1) (top edge):

$$C_3: r(t) = (x(t), y(t)) = (1 - t, 1), \ 0 \le t \le 1$$

dx = -dt, dy = 0, y = 1:

$$\int_{C_3} F \cdot dr = \int_0^1 P \, dx + Q \, dy = \int_0^1 P \, dx$$

$$= \int_0^1 \left((1-t)^3 + (1-t) \right) \, (-dt)$$

$$= -\int_0^1 (1-t)^3 \, dt - \int_0^1 (1-t) \, dt$$

$$= -\left[-\frac{1}{4} (1-t)^4 \right]_0^1 - \left[t - \frac{1}{2} t^2 \right]_0^1$$

$$= -\frac{1}{4} - \frac{1}{2} = -\frac{3}{4}$$

4. C_4 : from (0,1) to (0,0) (left edge):

$$C_4: r(t) = (x(t), y(t)) = (0, 1-t), \ 0 \le t \le 1$$

dx = 0, dy = -dt, x = 0:

$$\int_{C_4} F \cdot dr = \int_0^1 P \, dx + Q \, dy = \int_0^1 Q \, dy$$
$$= \int_0^1 \left(-(1-t)^5 \right) (-dt)$$
$$= \left[-\frac{1}{6} (1-t)^6 \right]_0^1 = \frac{1}{6}$$

$$\int_C F \cdot dr = \frac{1}{4} + \frac{1}{3} - \frac{3}{4} + \frac{1}{6} = 0$$

(b) $\phi_1(x,y) = \frac{1}{4}x^4 + \frac{1}{2}x^2y^2 + h_1(y)$ $\phi_2(x,y) = \frac{1}{2}x^2y^2 - \frac{1}{6}y^6 + h_2(x)$ $\implies \phi(x,y) = \frac{1}{4}x^4 + \frac{1}{2}x^2y^2 - \frac{1}{6}y^6$

Or use Theorem 1.4.15 with Remark 1.4.16:

$$\frac{\partial P}{\partial y} = \frac{\partial}{\partial y}(x^3 + xy^2) = 2xy$$
$$\frac{\partial Q}{\partial x} = \frac{\partial}{\partial y}(x^2y + y^5) = 2xy$$

 $\begin{array}{l} \frac{\partial P}{\partial y} = \frac{\partial Q}{\partial x} \wedge \ \mathbb{R}^2 \ \text{is simply connected} \wedge F \ \text{is continuously differentiable} \\ \Longrightarrow \ F \ \text{is conservative and} \ \int_C F \cdot dr = 0, \ \text{which explains the result of part (a)}. \end{array}$

(c)
$$\phi(x,y) = \frac{1}{4}x^4 + \frac{1}{2}x^2y^2 - \frac{1}{6}y^6$$

Let γ be any path from (0,0) to (1,2). Since $F = \nabla \phi$, we have:

$$\int_{\gamma} F \cdot dr = \phi(1,2) - \phi(0,0)$$

with

$$\phi(1,2) = \frac{1}{4}1^4 + \frac{1}{2}1^22^2 - \frac{1}{6}2^6 = -\frac{101}{12}$$

$$\phi(0,0) = 0 + 0 - 0 = 0$$

Therefore:

$$\int_{(0,0)}^{(1,2)} F \cdot dr = -\frac{101}{12}$$

Exercise 12. Let r = (x, y, z) and suppose F is the vector field

$$F(r) = -\frac{c}{\|r\|^3}r$$

where c is a real constant.

- (a) Show that $\phi(r) = \frac{c}{\|r\|}$ is a potential of F.
- (b) Show that $\nabla^2 \phi = 0$ for $r \neq 0$.
- (c) Let C be a curve from p to q. Determine $\int_C F(r) dr$.
- (d) What can be said about $\operatorname{curl} F$?

Hint: Write ϕ as a function in x, y, z using $||r|| = \sqrt{x^2 + y^2 + z^2}$.

Solution: TODO