VV285 RC Final Final Exam Exercises Last but not least...

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Exercise 1



Calculate the directional derivative of the continuous function

$$f: \mathbb{R}^2 \to R, \qquad f(x,y) = \sqrt[3]{x^2y}$$

at (x,y)=(0,0) in the direction of the vector $h=(\frac{1}{\sqrt{2}},\frac{1}{\sqrt{2}})$.



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Solution 1 I



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where $x_0 = 0$ and $h = (\frac{1}{\sqrt{2}}, \frac{1}{\sqrt{2}})$. Hence, we have

$$f(x_0 + th) = f(t \cdot {1/\sqrt{2} \choose 1\sqrt{2}}) = \sqrt[3]{\frac{t^2}{2} \cdot \frac{t}{\sqrt{2}}} = \frac{t}{\sqrt{2}}$$

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so that

$$\frac{d}{dt}f(x_0+th)=\frac{d}{dt}\frac{t}{\sqrt{2}}=\frac{1}{\sqrt{2}}.$$

Exercise 2



Let $g:(0,\infty)\to\mathbb{R}$ be a differentiable function and let $\|x\|=\sqrt{x_1^2+x_2^2+x_3^2}$ for $x=(x_1,x_2,x_3)\in\mathbb{R}^3$.

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$$F: \mathbb{R}^3 \setminus \{0\} \to \mathbb{R}^3, \qquad F(x) = g(\|x\|)x$$

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$$|(\mathsf{rot}F)_i| = \left| \frac{\partial F_j}{\partial x_k} - \frac{\partial F_k}{\partial x_j} \right|$$

where (i, j, k) is any one of the permutation of $\{1, 2, 3\}$.



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We then have

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Hence, the rotation of F vanishes everywhere on $\mathbb{R}^3 \setminus \{0\}$.

Exercise 3



Let $||x|| = \sqrt{x_1^2 + x_2^2 + x_3^2}$ for $x = (x_1, x_2, x_3) \in \mathbb{R}^3$. Find the flux of the vector field

$$F: \mathbb{R}^3 \setminus \{0\} \to \mathbb{R}^3, \qquad F(x) = \frac{x}{\|x\|^3}$$

through the surface

$$S = \{x \in \mathbb{R}^3 : 4x_1^2 + 9x_2^2 + 6x_3^2 = 36\}$$

by using a suitable parametrization.



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$$\varphi(\phi,\theta) = \begin{pmatrix} \epsilon \cos \phi \sin \theta \\ \epsilon \sin \phi \sin \theta \\ \epsilon \cos \theta \end{pmatrix}, \qquad t_{\theta} \times t_{\phi} = \begin{pmatrix} \epsilon^2 \cos \phi \sin^2 \theta \\ \epsilon^2 \sin \phi \sin^2 \theta \\ \epsilon^2 \cos \theta \sin \theta \end{pmatrix}$$

where $0 < \phi < 2\pi$ and $0 < \theta < \pi$.



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where $0<\phi<2\pi$ and $0<\theta<\pi$. We have chosen the outward-pointing (positively oriented) normal vector.



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$$\int_{\partial B_{\epsilon}(0)} \left\langle F, d\overrightarrow{A} \right\rangle = \int_{0}^{2\pi} \int_{0}^{\pi} \frac{1}{\|\varphi(\phi, \theta)^{3}\|} \left\langle \varphi(\phi, \theta), t_{\phi} \times t_{\theta}(\phi, \theta) \right\rangle d\theta d\phi$$



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$$= \int_{0}^{2\pi} \int_{0}^{\pi} \sin \theta d\theta d\phi = 4\pi$$

Exercise 4



Let $\Omega \subset \mathbb{R}^n$ be an open set and $R \subset \Omega$ an admissible region. Let $u : \Omega \to \mathbb{R}$ be a twice continuously differentiable function such that

$$\frac{\partial^2 u}{\partial x_1^2} + \dots + \frac{\partial^2 u}{\partial x_n^2} = \lambda u \text{ on int } R \quad \text{and} \quad u|_{\partial R} = 0$$

for some $\lambda \in \mathbb{R}$. Suppose that $u \neq 0$, i.e., $u(x) \neq 0$ for some $x \in R$. Prove that $\lambda < 0$.



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We multiply both side of the equation with u

$$u\Delta u = \lambda u^2$$



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We multiply both side of the equation with u and integrate over Ω to obtain

$$\int_{\Omega} u \Delta u \, dx = \lambda \int_{\Omega} u^2 \, dx.$$



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Since u is not identically zero and u is continuous, the integral on the right is non-zero and we can divide



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Applying Green's first identity



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Applying Green's first identity and using the fact that $\left. u \right|_{\partial\Omega} =$ 0, we obtain

$$\lambda = \frac{-\int_{\Omega} (\nabla u)^2 dx}{\int_{\Omega} u^2 dx}.$$



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which implies $\nabla u(x) = 0$ for all x, i.e., u is constant. Since $u|_{\partial\Omega} = 0$, this would mean u(x) = 0 for all x, which we have excluded.



Applying Green's first identity and using the fact that $\left.u\right|_{\partial\Omega}=0$, we obtain

$$\lambda = \frac{-\int_{\Omega} (\nabla u)^2 dx}{\int_{\Omega} u^2 dx}.$$

Since both integrands on the right are greater or equal to zero, we see that $\lambda \leq 0$. Furthermore, $\lambda = 0$ only if

$$\int_{\Omega} (\nabla u)^2 dx = 0$$

which implies $\nabla u(x)=0$ for all x, i.e., u is constant. Since $u|_{\partial\Omega}=0$, this would mean u(x)=0 for all x, which we have excluded. Therefore, $\lambda=0$ is impossible and we conclude that

$$\lambda < 0$$
.