

VV285 RC Final

Final Exam Exercises

Last but not least...

Pingbang Hu

University of Michigan-Shanghai Jiao Tong University Joint Institute

July 14, 2022



JOINT INSTITUTE

交大密西根学院

Exercise 1

Calculate the directional derivative of the continuous function

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

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

Solution 1

Calculate the directional derivative of the continuous function

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

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

From the definition

Calculate the directional derivative of the continuous function

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

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

From the definition, we need to calculate

$$\frac{d}{dt} f(x_0 + th)|_{t=0}$$

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

Calculate the directional derivative of the continuous function

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

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

From the definition, we need to calculate

$$\frac{d}{dt} f(x_0 + th)|_{t=0}$$

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

$$f(x_0 + th) = f\left(t \cdot \begin{pmatrix} 1/\sqrt{2} \\ 1/\sqrt{2} \end{pmatrix}\right) = \sqrt[3]{\frac{t^2}{2} \cdot \frac{t}{\sqrt{2}}} = \frac{t}{\sqrt{2}}$$

so that

Calculate the directional derivative of the continuous function

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

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

From the definition, we need to calculate

$$\frac{d}{dt} f(x_0 + th)|_{t=0}$$

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

$$f(x_0 + th) = f\left(t \cdot \begin{pmatrix} 1/\sqrt{2} \\ 1/\sqrt{2} \end{pmatrix}\right) = \sqrt[3]{\frac{t^2}{2} \cdot \frac{t}{\sqrt{2}}} = \frac{t}{\sqrt{2}}$$

so that

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



Exercise 2

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

Prove that the vector field

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

is conservative.

Solution 2



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

Prove that the vector field

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

is conservative.

The set $\mathbb{R}^3 \setminus \{0\}$ is simply connected

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

Prove that the vector field

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

is conservative.

The set $\mathbb{R}^3 \setminus \{0\}$ is simply connected, so it suffices to show that $\text{rot} F = 0$.

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

Prove that the vector field

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

is conservative.

The set $\mathbb{R}^3 \setminus \{0\}$ is simply connected, so it suffices to show that $\text{rot}F = 0$. Now

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

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

We then have

$$\frac{\partial F_j}{\partial x_k} = \frac{\partial}{\partial x_k} (g(\|x\|)x)_j$$

We then have

$$\frac{\partial F_j}{\partial x_k} = \frac{\partial}{\partial x_k} (g(\|x\|)x)_j = \frac{\partial}{\partial x_k} g(\|x\|)x_j$$

We then have

$$\begin{aligned}\frac{\partial F_j}{\partial x_k} &= \frac{\partial}{\partial x_k} (g(\|x\|)x)_j = \frac{\partial}{\partial x_k} g(\|x\|)x_j \\ &= x_j g'(\|x\|) \frac{\partial}{\partial x_k} \sqrt{x_1^2 + x_2^2 + x_3^2}\end{aligned}$$

We then have

$$\begin{aligned}\frac{\partial F_j}{\partial x_k} &= \frac{\partial}{\partial x_k} (g(\|x\|)x)_j = \frac{\partial}{\partial x_k} g(\|x\|)x_j \\&= x_j g'(\|x\|) \frac{\partial}{\partial x_k} \sqrt{x_1^2 + x_2^2 + x_3^2} \\&= x_j g'(\|x\|) \frac{x_k}{\sqrt{x_1^2 + x_2^2 + x_3^2}}\end{aligned}$$

We then have

$$\begin{aligned}\frac{\partial F_j}{\partial x_k} &= \frac{\partial}{\partial x_k} (g(\|x\|)x)_j = \frac{\partial}{\partial x_k} g(\|x\|)x_j \\&= x_j g'(\|x\|) \frac{\partial}{\partial x_k} \sqrt{x_1^2 + x_2^2 + x_3^2} \\&= x_j g'(\|x\|) \frac{x_k}{\sqrt{x_1^2 + x_2^2 + x_3^2}} \\&= x_j x_k \frac{g'(\|x\|)}{\|x\|}\end{aligned}$$

We then have

$$\begin{aligned}
 \frac{\partial F_j}{\partial x_k} &= \frac{\partial}{\partial x_k} (g(\|x\|)x)_j = \frac{\partial}{\partial x_k} g(\|x\|)x_j \\
 &= x_j g'(\|x\|) \frac{\partial}{\partial x_k} \sqrt{x_1^2 + x_2^2 + x_3^2} \\
 &= x_j g'(\|x\|) \frac{x_k}{\sqrt{x_1^2 + x_2^2 + x_3^2}} \\
 &= x_j x_k \frac{g'(\|x\|)}{\|x\|} = \frac{\partial F_k}{\partial x_j}
 \end{aligned}$$

We then have

$$\begin{aligned}
 \frac{\partial F_j}{\partial x_k} &= \frac{\partial}{\partial x_k} (g(\|x\|)x)_j = \frac{\partial}{\partial x_k} g(\|x\|)x_j \\
 &= x_j g'(\|x\|) \frac{\partial}{\partial x_k} \sqrt{x_1^2 + x_2^2 + x_3^2} \\
 &= x_j g'(\|x\|) \frac{x_k}{\sqrt{x_1^2 + x_2^2 + x_3^2}} \\
 &= x_j x_k \frac{g'(\|x\|)}{\|x\|} = \frac{\partial F_k}{\partial x_j}
 \end{aligned}$$

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

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

through the surface

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

by using a suitable parametrization.

Solution 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

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

through the surface

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

by using a suitable parametrization.

We note that

$$\frac{\partial F_i}{\partial x_i}$$

Solution 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

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

through the surface

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

by using a suitable parametrization.

We note that

$$\frac{\partial F_i}{\partial x_i} = \frac{\partial}{\partial x_i} \frac{x_i}{(x_1^2 + x_2^2 + x_3^2)^{3/2}}$$

Solution 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

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

through the surface

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

by using a suitable parametrization.

We note that

$$\frac{\partial F_i}{\partial x_i} = \frac{\partial}{\partial x_i} \frac{x_i}{(x_1^2 + x_2^2 + x_3^2)^{3/2}} = \frac{(x_1^2 + x_2^2 + x_3^2)^{3/2} - 3x_i^2(x_1^2 + x_2^2 + x_3^2)^{1/2}}{(x_1^2 + x_2^2 + x_3^2)^3}$$

We note that

$$\frac{\partial F_i}{\partial x_i} = \frac{\partial}{\partial x_i} \frac{x_i}{(x_1^2 + x_2^2 + x_3^2)^{3/2}} = \frac{(x_1^2 + x_2^2 + x_3^2)^{3/2} - 3x_i^2(x_1^2 + x_2^2 + x_3^2)^{1/2}}{(x_1^2 + x_2^2 + x_3^2)^3}$$

We note that

$$\frac{\partial F_i}{\partial x_i} = \frac{\partial}{\partial x_i} \frac{x_i}{(x_1^2 + x_2^2 + x_3^2)^{3/2}} = \frac{(x_1^2 + x_2^2 + x_3^2)^{3/2} - 3x_i^2(x_1^2 + x_2^2 + x_3^2)^{1/2}}{(x_1^2 + x_2^2 + x_3^2)^3}$$

so

$$\operatorname{div} F(x) =$$

We note that

$$\frac{\partial F_i}{\partial x_i} = \frac{\partial}{\partial x_i} \frac{x_i}{(x_1^2 + x_2^2 + x_3^2)^{3/2}} = \frac{(x_1^2 + x_2^2 + x_3^2)^{3/2} - 3x_i^2(x_1^2 + x_2^2 + x_3^2)^{1/2}}{(x_1^2 + x_2^2 + x_3^2)^3}$$

so

$$\operatorname{div} F(x) = \sum_{i=1}^3 \frac{\partial F_i}{\partial x_i}$$

We note that

$$\frac{\partial F_i}{\partial x_i} = \frac{\partial}{\partial x_i} \frac{x_i}{(x_1^2 + x_2^2 + x_3^2)^{3/2}} = \frac{(x_1^2 + x_2^2 + x_3^2)^{3/2} - 3x_i^2(x_1^2 + x_2^2 + x_3^2)^{1/2}}{(x_1^2 + x_2^2 + x_3^2)^3}$$

so

$$\operatorname{div} F(x) = \sum_{i=1}^3 \frac{\partial F_i}{\partial x_i} = 0$$

We note that

$$\frac{\partial F_i}{\partial x_i} = \frac{\partial}{\partial x_i} \frac{x_i}{(x_1^2 + x_2^2 + x_3^2)^{3/2}} = \frac{(x_1^2 + x_2^2 + x_3^2)^{3/2} - 3x_i^2(x_1^2 + x_2^2 + x_3^2)^{1/2}}{(x_1^2 + x_2^2 + x_3^2)^3}$$

so

$$\operatorname{div} F(x) = \sum_{i=1}^3 \frac{\partial F_i}{\partial x_i} = 0$$

for

We note that

$$\frac{\partial F_i}{\partial x_i} = \frac{\partial}{\partial x_i} \frac{x_i}{(x_1^2 + x_2^2 + x_3^2)^{3/2}} = \frac{(x_1^2 + x_2^2 + x_3^2)^{3/2} - 3x_i^2(x_1^2 + x_2^2 + x_3^2)^{1/2}}{(x_1^2 + x_2^2 + x_3^2)^3}$$

so

$$\operatorname{div} F(x) = \sum_{i=1}^3 \frac{\partial F_i}{\partial x_i} = 0$$

for $x \neq 0$.

We note that

$$\frac{\partial F_i}{\partial x_i} = \frac{\partial}{\partial x_i} \frac{x_i}{(x_1^2 + x_2^2 + x_3^2)^{3/2}} = \frac{(x_1^2 + x_2^2 + x_3^2)^{3/2} - 3x_i^2(x_1^2 + x_2^2 + x_3^2)^{1/2}}{(x_1^2 + x_2^2 + x_3^2)^3}$$

so

$$\operatorname{div} F(x) = \sum_{i=1}^3 \frac{\partial F_i}{\partial x_i} = 0$$

for $x \neq 0$. Hence, it is sufficient to calculate the flux through the boundary of an

We note that

$$\frac{\partial F_i}{\partial x_i} = \frac{\partial}{\partial x_i} \frac{x_i}{(x_1^2 + x_2^2 + x_3^2)^{3/2}} = \frac{(x_1^2 + x_2^2 + x_3^2)^{3/2} - 3x_i^2(x_1^2 + x_2^2 + x_3^2)^{1/2}}{(x_1^2 + x_2^2 + x_3^2)^3}$$

so

$$\operatorname{div} F(x) = \sum_{i=1}^3 \frac{\partial F_i}{\partial x_i} = 0$$

for $x \neq 0$. Hence, it is sufficient to calculate the flux through the boundary of an **arbitrary ball** $B_\epsilon(0)$ of radius $\epsilon > 0$ centered at the origin. We can parametrize $\partial B_\epsilon(0)$ by

We note that

$$\frac{\partial F_i}{\partial x_i} = \frac{\partial}{\partial x_i} \frac{x_i}{(x_1^2 + x_2^2 + x_3^2)^{3/2}} = \frac{(x_1^2 + x_2^2 + x_3^2)^{3/2} - 3x_i^2(x_1^2 + x_2^2 + x_3^2)^{1/2}}{(x_1^2 + x_2^2 + x_3^2)^3}$$

so

$$\operatorname{div} F(x) = \sum_{i=1}^3 \frac{\partial F_i}{\partial x_i} = 0$$

for $x \neq 0$. Hence, it is sufficient to calculate the flux through the boundary of an **arbitrary ball** $B_\epsilon(0)$ of radius $\epsilon > 0$ centered at the origin. We can parametrize $\partial B_\epsilon(0)$ by

$$\varphi(\phi, \theta) = \begin{pmatrix} \epsilon \cos \phi \sin \theta \\ \epsilon \sin \phi \sin \theta \\ \epsilon \cos \theta \end{pmatrix},$$

We note that

$$\frac{\partial F_i}{\partial x_i} = \frac{\partial}{\partial x_i} \frac{x_i}{(x_1^2 + x_2^2 + x_3^2)^{3/2}} = \frac{(x_1^2 + x_2^2 + x_3^2)^{3/2} - 3x_i^2(x_1^2 + x_2^2 + x_3^2)^{1/2}}{(x_1^2 + x_2^2 + x_3^2)^3}$$

so

$$\operatorname{div} F(x) = \sum_{i=1}^3 \frac{\partial F_i}{\partial x_i} = 0$$

for $x \neq 0$. Hence, it is sufficient to calculate the flux through the boundary of an **arbitrary ball** $B_\epsilon(0)$ of radius $\epsilon > 0$ centered at the origin. We can parametrize $\partial B_\epsilon(0)$ by

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

We note that

$$\frac{\partial F_i}{\partial x_i} = \frac{\partial}{\partial x_i} \frac{x_i}{(x_1^2 + x_2^2 + x_3^2)^{3/2}} = \frac{(x_1^2 + x_2^2 + x_3^2)^{3/2} - 3x_i^2(x_1^2 + x_2^2 + x_3^2)^{1/2}}{(x_1^2 + x_2^2 + x_3^2)^3}$$

so

$$\operatorname{div} F(x) = \sum_{i=1}^3 \frac{\partial F_i}{\partial x_i} = 0$$

for $x \neq 0$. Hence, it is sufficient to calculate the flux through the boundary of an **arbitrary ball** $B_\epsilon(0)$ of radius $\epsilon > 0$ centered at the origin. We can parametrize $\partial B_\epsilon(0)$ by

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

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

We can parametrize $\partial B_\epsilon(0)$ by

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

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

We can parametrize $\partial B_\epsilon(0)$ by

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

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

We can parametrize $\partial B_\epsilon(0)$ by

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

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

$$\int_{\partial B_\epsilon(0)} \langle F, d\vec{A} \rangle$$

We can parametrize $\partial B_\epsilon(0)$ by

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

where $0 < \phi < 2\pi$ and $0 < \theta < \pi$. We have chosen the outward-pointing (positively oriented) normal vector. Then the flux through \mathcal{S} is

$$\int_{\partial B_\epsilon(0)} \langle F, d\vec{A} \rangle = \int_0^{2\pi} \int_0^\pi \frac{1}{\|\varphi(\phi, \theta)^3\|} \langle \varphi(\phi, \theta), t_\phi \times t_\theta(\phi, \theta) \rangle d\theta d\phi$$

We can parametrize $\partial B_\epsilon(0)$ by

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

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

$$\int_{\partial B_\epsilon(0)} \langle F, d\vec{A} \rangle = \int_0^{2\pi} \int_0^\pi \underbrace{\frac{1}{\|\varphi(\phi, \theta)^3\|}}_{=1/\epsilon^3} \langle \varphi(\phi, \theta), t_\phi \times t_\theta(\phi, \theta) \rangle d\theta d\phi$$

We can parametrize $\partial B_\epsilon(0)$ by

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

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

$$\begin{aligned} \int_{\partial B_\epsilon(0)} \langle F, d\vec{A} \rangle &= \int_0^{2\pi} \int_0^\pi \underbrace{\frac{1}{\|\varphi(\phi, \theta)^3\|}}_{=1/\epsilon^3} \langle \varphi(\phi, \theta), t_\phi \times t_\theta(\phi, \theta) \rangle d\theta d\phi \\ &= \int_0^{2\pi} \int_0^\pi \frac{\epsilon^3}{\epsilon^3} \left\langle \begin{pmatrix} \cos \phi \sin \theta \\ \sin \phi \sin \theta \\ \cos \theta \end{pmatrix}, \begin{pmatrix} \cos \phi \sin^2 \theta \\ \sin \phi \sin^2 \theta \\ \cos \theta \sin \theta \end{pmatrix} \right\rangle d\theta d\phi \end{aligned}$$

We can parametrize $\partial B_\epsilon(0)$ by

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

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

$$\begin{aligned} \int_{\partial B_\epsilon(0)} \langle F, d\vec{A} \rangle &= \int_0^{2\pi} \int_0^\pi \underbrace{\frac{1}{\|\varphi(\phi, \theta)^3\|}}_{=1/\epsilon^3} \langle \varphi(\phi, \theta), t_\phi \times t_\theta(\phi, \theta) \rangle d\theta d\phi \\ &= \int_0^{2\pi} \int_0^\pi \frac{\epsilon^3}{\epsilon^3} \left\langle \begin{pmatrix} \cos \phi \sin \theta \\ \sin \phi \sin \theta \\ \cos \theta \end{pmatrix}, \begin{pmatrix} \cos \phi \sin^2 \theta \\ \sin \phi \sin^2 \theta \\ \cos \theta \sin \theta \end{pmatrix} \right\rangle d\theta d\phi \\ &= \int_0^{2\pi} \int_0^\pi \sin \theta d\theta d\phi \end{aligned}$$

We can parametrize $\partial B_\epsilon(0)$ by

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

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

$$\begin{aligned} \int_{\partial B_\epsilon(0)} \langle F, d\vec{A} \rangle &= \int_0^{2\pi} \int_0^\pi \underbrace{\frac{1}{\|\varphi(\phi, \theta)^3\|}}_{=1/\epsilon^3} \langle \varphi(\phi, \theta), t_\phi \times t_\theta(\phi, \theta) \rangle d\theta d\phi \\ &= \int_0^{2\pi} \int_0^\pi \frac{\epsilon^3}{\epsilon^3} \left\langle \begin{pmatrix} \cos \phi \sin \theta \\ \sin \phi \sin \theta \\ \cos \theta \end{pmatrix}, \begin{pmatrix} \cos \phi \sin^2 \theta \\ \sin \phi \sin^2 \theta \\ \cos \theta \sin \theta \end{pmatrix} \right\rangle d\theta d\phi \\ &= \int_0^{2\pi} \int_0^\pi \sin \theta d\theta d\phi = 4\pi \end{aligned}$$

Exercise 4

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

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

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

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

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

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

We multiply both side of the equation with u

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

Solution 4



Applying Green's first identity

Solution 4



Applying Green's first identity and using the fact that $u|_{\partial\Omega} = 0$

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

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

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

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

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

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

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

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

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

$$\lambda < 0.$$

