

1.5

(a)

$$\begin{vmatrix} x & a & a & 1 \\ a & x & b & 1 \\ a & b & x & 1 \\ a & b & c & 1 \end{vmatrix} = 0$$

Property: If 2 columns/rows same then determinate is 0

Ans: By inspection let  $x = a$  then  $\text{col}\#1 = a \cdot \text{col}\#4$

Ans: By inspection let  $x = b$  then  $\text{row}\#2 = \text{col}\#3$

Ans: By inspection let  $x = c$  then  $\text{row}\#3 = \text{col}\#4$

Since  $x$  appears in 3 different rows order of equation associated with determinate expansion is third order and has at most 3 roots.

(b)

$$\begin{vmatrix} x+2 & x+4 & x-3 \\ x+3 & x & x+5 \\ x-2 & x-1 & x+1 \end{vmatrix} = 0$$

Property: Subtract row 1 from row 2, row 1 from row 3 does not change value of determinate!!

This gives

$$\begin{vmatrix} x+2 & x+4 & x-3 \\ 1 & -4 & 8 \\ -4 & -5 & 4 \end{vmatrix} = 0 \quad \text{Next expand LHS determinate by row 1 gives}$$

$$(x+2)[-16+40]-(x+4)(4+32)+(x-3)(-5-16)=0 \rightarrow x=-1$$

1.16

Equations in matrix form

$$\begin{bmatrix} 1 & 2 & 3 \\ 3 & 4 & 5 \\ 1 & 3 & 4 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} = \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix}$$

Use Gauss elimination on augmented matrix

subtract  $-3 \cdot \text{row 1}$  from row2, subtract  $-1 \cdot \text{row 1}$  from row3

$$\left[ \begin{array}{ccc|c} 1 & 2 & 3 & 1 \\ 3 & 4 & 5 & 2 \\ 1 & 3 & 4 & 3 \end{array} \right] \rightarrow \left[ \begin{array}{ccc|c} 1 & 2 & 3 & 1 \\ 0 & -2 & -4 & -1 \\ 0 & 1 & 4 & 3 \end{array} \right]$$

divide row 2 by  $-2$  then subtract row 2 from row 3

$$\left[ \begin{array}{ccc|c} 1 & 2 & 3 & 1 \\ 0 & 1 & 2 & \frac{1}{2} \\ 0 & 0 & -1 & \frac{3}{2} \end{array} \right]$$

Therefore  $-1x_3 = \frac{3}{2}$ ,  $x_2 + 2x_3 = \frac{1}{2}$ ,  $1x_1 + 2x_2 + 3x_3 = 1$

Solving gives  $x_3 = -\frac{3}{2}$ ,  $x_2 = 1$ ,  $x_1 = -\frac{3}{2}$

There are other ways of solving this. E.g.

Let

$$A = \begin{bmatrix} 1 & 2 & 3 \\ 3 & 4 & 5 \\ 1 & 3 & 4 \end{bmatrix}, x = \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix}, b = \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix}$$

Then  $Ax = b$  and  $x = A^{-1}b$

Find the inverse by hand.

Note all these methods can be checked using **MatLab** to solve!

1.22

Let  $A = \begin{bmatrix} 1 & 3 & -1 \\ 3 & 4 & -2 \\ -1 & -2 & 2 \end{bmatrix}$  Solve for eigenvalues,  $\lambda$  by characteristic equation  $|A - \lambda I| = 0$

$$\left| \begin{pmatrix} 1 & 3 & -1 \\ 3 & 4 & -2 \\ -1 & -2 & 2 \end{pmatrix} - \lambda \begin{pmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{pmatrix} \right| = 0$$

Matrix algebra and expansion of determinate,

then algebra to factor resulting equation gives

$$(1 - \lambda)(\lambda^2 - 6\lambda - 6) = 0 \rightarrow \lambda_1 = 1 \text{ and } \lambda_{2,3} = 3 \pm \sqrt{15}$$

For each eigenvalue  $\lambda_i$  we have eigenvector,  $v_i$  with defining equation

$$(A - \lambda_i I)v_i = 0 \text{ where } v_i = \begin{pmatrix} v_{1i} \\ v_{2i} \\ v_{3i} \end{pmatrix}$$

For  $\lambda_1 = 1$

$$\begin{pmatrix} 1-1 & 3 & -1 \\ 3 & 4-1 & -2 \\ -1 & -2 & 2-1 \end{pmatrix} \begin{pmatrix} v_{11} \\ v_{21} \\ v_{31} \end{pmatrix} = 0$$

Solving (e.g. by Gauss elimination again gives)

$$v_{31} = c \text{ (arbitrary)}, v_{21} = \frac{1}{3}c, v_{11} = \frac{1}{3}c \text{ or } \begin{pmatrix} \frac{1}{3}c \\ \frac{1}{3}c \\ c \end{pmatrix} \equiv c \begin{pmatrix} \frac{1}{3} \\ \frac{1}{3} \\ 1 \end{pmatrix}, \text{ For } c = 3, \begin{pmatrix} 1 \\ 1 \\ 3 \end{pmatrix}$$

$$\text{For } \lambda_2 = 3 + \sqrt{15} \rightarrow v_2 = \begin{pmatrix} 5 + \sqrt{15} \\ 7 + 2\sqrt{15} \\ -4 - \sqrt{15} \end{pmatrix}, \lambda_3 = 3 - \sqrt{15} \rightarrow v_3 = \begin{pmatrix} 5 - \sqrt{15} \\ 7 - 2\sqrt{15} \\ -4 + \sqrt{15} \end{pmatrix}$$

To verify orthogonal evaluate  $v_i^T v_j = 0$  for  $i \neq j$ ,  $i, j = 1, 2, 3$  - e.g. I checked  $i = 1, j = 2$  and  $v_1^T v_2 = 0$

1.36

$$Q = -x_1^2 - 2x_2^2 - x_3^2 + 8x_2x_3 + 6x_1x_3 + 8x_1x_2$$

$$\text{Let } Q = \mathbf{x}^T \mathbf{A} \mathbf{x} \text{ where } \mathbf{A} = \begin{pmatrix} a_{11} & a_{12} & a_{13} \\ a_{12} & a_{22} & a_{23} \\ a_{13} & a_{23} & a_{33} \end{pmatrix}, \text{ where } \mathbf{A} \text{ is symmetric!!!, } \mathbf{x} = \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix}$$

$$\text{Expand above } Q = a_{11}x_1^2 + a_{22}x_2^2 + a_{33}x_3^2 + 2a_{12}x_1x_2 + 2a_{13}x_1x_3 + 2a_{23}x_2x_3$$

Equating with first expression gives eg.  $a_{11} = -1$ ,  $2a_{12} = 8 \rightarrow a_{12} = 4$ , etc.

$$\text{Therefore } \mathbf{A} = \begin{pmatrix} -1 & 4 & 3 \\ 4 & -2 & 4 \\ 3 & 4 & -1 \end{pmatrix} \text{ (notice symmetry about diagonal)}$$

$$\text{Now decompose such that } \mathbf{\Lambda} = \begin{pmatrix} \lambda_1 & & \\ & \lambda_2 & \\ & & \lambda_3 \end{pmatrix} = \mathbf{S}^T \mathbf{A} \mathbf{S} \rightarrow \mathbf{A} = \mathbf{S} \mathbf{\Lambda} \mathbf{S}^T, \lambda \text{ eigenvalues,}$$

$\mathbf{S}$  made from eigenvectors.

$$\text{Therefore } Q = \mathbf{x}^T \mathbf{A} \mathbf{x} = \mathbf{x}^T \mathbf{S} \mathbf{\Lambda} \mathbf{S}^T \mathbf{x} = (\mathbf{x}^T \mathbf{S}) \mathbf{\Lambda} (\mathbf{S}^T \mathbf{x}) = (\mathbf{x}')^T \mathbf{\Lambda} \mathbf{x}' = \lambda_1 (x'_1)^2 + \lambda_2 (x'_2)^2 + \lambda_3 (x'_3)^2$$

Find eigenvalues using determinate  $|\mathbf{A} - \lambda \mathbf{I}| = 0$

$$\left| \begin{pmatrix} -1 & 4 & 3 \\ 4 & -2 & 4 \\ 3 & 4 & -1 \end{pmatrix} - \lambda \mathbf{I} \right| = 0 \rightarrow \lambda^3 + 4\lambda^2 - 36\lambda + 144 = 0 \rightarrow \lambda = -4, -6, 6$$

Solve for eigenvectors  $(\mathbf{A} - \lambda \mathbf{I})\mathbf{s} = 0$ . Take  $\lambda_2 = -4$  (labeled to match matlab code result for eig(A), otherwise do it in any order as long as matches eigenvalue order in your own matrix)

$$\begin{pmatrix} -1 - (-4) & 4 & 3 \\ 4 & -2 - (-4) & 4 \\ 3 & 4 & -1 - (-4) \end{pmatrix} \begin{pmatrix} s_{12} \\ s_{22} \\ s_{32} \end{pmatrix} = 0 \rightarrow \mathbf{s}_2 = \begin{pmatrix} s_{12} \\ s_{22} \\ s_{32} \end{pmatrix} = \begin{pmatrix} -c \\ 0 \\ c \end{pmatrix} \text{ where } c \text{ is a constant}$$

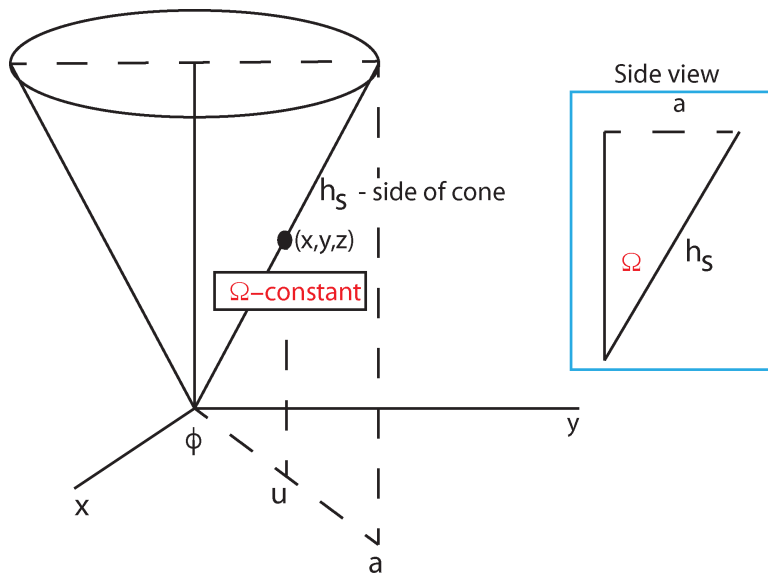
$$\text{Take } c = 1 \text{ and normalize } \mathbf{s}_2 = \begin{pmatrix} -1/\sqrt{2} \\ 0 \\ 1/\sqrt{2} \end{pmatrix} \text{ Then } \mathbf{x}_2' = \begin{pmatrix} -1/\sqrt{2} & 0 & 1/\sqrt{2} \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix} = -1/\sqrt{2} x_1 + 0 + 1/\sqrt{2} x_3$$

etc. for  $x_1'$  and  $x_3'$

Matlab code to generate answer 1.36 and check with specific vector X

```
% Take X
X = [1 2 3].'% = [x1 x2 x3].%'
XT = X.' % Transpose
% Original matrix A
A=[-1 4 3; 4 -2 4; 3 4 -1]
% Q using Original A and X
Q=XT*A*X
% Now decompose A into diagonal matrix D
[S,D]=eig(A)
ST = S.'
%Check
B=S*D*ST
% Calculate new coord X' = XP = S^-1*X = ST*X as in book
XP=ST*X
XPT = XP.' % Transpose
% Q using D and XP= X' = SX
Q=XPT*D*XP
```

2.6



In cylindrical coordinates

$\Omega$  - constant angle of cone, fixed

$$x = u \cos \phi$$

$$y = u \sin \phi$$

$$z = u \cot \Omega$$

Point on cone =  $\mathbf{r} = (x, y, z) = x\mathbf{i} + y\mathbf{j} + z\mathbf{k}$ , where  $\mathbf{r}$  is vector and  $\mathbf{i}, \mathbf{j}, \mathbf{k}$  are unit vectors in  $x, y$ , and  $z$  direction

$$\mathbf{r} = (u \cos \phi, u \sin \phi, u \cot \Omega)$$

Note cone is mapped out as function of two variables  $u$  and  $\phi$

A surface element  $dS = |\mathbf{n}| du d\phi$  where  $\mathbf{n}$  is normal to surface

Normal vector to surface can be calculated by  $\mathbf{n} = \frac{\partial \mathbf{r}}{\partial u} \times \frac{\partial \mathbf{r}}{\partial \phi}$

where  $\times$  is cross product

$$\frac{\partial \mathbf{r}}{\partial u} = \cos \phi \mathbf{i} + \sin \phi \mathbf{j} + \cot \Omega \mathbf{k}, \quad \frac{\partial \mathbf{r}}{\partial \phi} = -u \sin \phi \mathbf{i} + u \cos \phi \mathbf{j} + 0 \mathbf{k}$$

$$\mathbf{n} = \frac{\partial \mathbf{r}}{\partial u} \times \frac{\partial \mathbf{r}}{\partial \phi} = \begin{vmatrix} \mathbf{i} & \mathbf{j} & \mathbf{k} \\ \cos \phi & \sin \phi & \cot \Omega \\ -u \sin \phi & u \cos \phi & 0 \end{vmatrix}, \text{ n a vector!!}$$

$$\mathbf{n} = \mathbf{i}(-u \cos \phi \cot \Omega) - \mathbf{j}(u \sin \phi \cot \Omega) + \mathbf{k}(u \cos^2 \phi + u \sin^2 \phi)$$

$$|n| = \left[ (-u \cos \phi \cot \Omega)^2 + (-u \sin \phi \cot \Omega)^2 + u^2 \right]^{1/2} =$$

$$\left[ u^2 \cos^2 \phi \cot^2 \Omega + u^2 \sin^2 \phi \cot^2 \Omega + u^2 \right]^{1/2} = \left[ u^2 \cot^2 \Omega (\cos^2 \phi + \sin^2 \phi) + u^2 \right]^{1/2} =$$

$$\left[ u^2 \cot^2 \Omega + u^2 \right]^{1/2} = u \left( \cot^2 \Omega + 1 \right)^{1/2}$$

$$\text{Therefore } dS = |n| du d\phi = dS = u \left( \cot^2 \Omega + 1 \right)^{1/2} du d\phi$$

Integration over surface of surface element dS where

u goes from 0 to a and  $\phi$  goes from 0 to  $2\pi$ , remember  $\Omega$  is constant

$$S = \int_0^{2\pi} \int_0^a dS = \int_0^{2\pi} \int_0^a u \left( \cot^2 \Omega + 1 \right)^{1/2} du d\phi = \left( \cot^2 \Omega + 1 \right)^{1/2} \int_0^{2\pi} \int_0^a u du d\phi =$$

$$\left( \cot^2 \Omega + 1 \right)^{1/2} \int_0^{2\pi} d\phi \int_0^a u du = \left( \cot^2 \Omega + 1 \right)^{1/2} 2\pi \frac{a^2}{2} = \frac{1}{2} 2\pi a \left[ a \left( \cot^2 \Omega + 1 \right)^{1/2} \right]$$

Note  $\cot^2 \Omega + 1 = \csc^2 \Omega$  or  $\left( \cot^2 \Omega + 1 \right)^{1/2} = \csc \Omega$  and  $\csc \Omega = \frac{h_s}{a}$  or  $h_s = a \csc \Omega$

Finally  $S = \frac{1}{2} 2\pi a [a \csc \Omega] = \frac{1}{2} 2\pi a h_s = \frac{1}{2} p h_s$  where p is perimeter of cone

2.11 Yes this takes a lot of algebra!!

$$\Psi(x,y,z) = \frac{zx^2}{x^2 + y^2 + z^2}$$

$$\nabla^2 \Psi(x,y,z) = \left( \frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial y^2} + \frac{\partial^2}{\partial z^2} \right) \Psi(x,y,z)$$

$$\text{Taking first } \frac{\partial^2}{\partial x^2} \Psi(x,y,z) = \frac{\partial^2}{\partial x^2} \frac{zx^2}{x^2 + y^2 + z^2} =$$

$$\frac{\partial}{\partial x} \left( \frac{\partial}{\partial x} \frac{zx^2}{x^2 + y^2 + z^2} \right) = \frac{\partial}{\partial x} \left( \frac{\partial}{\partial x} (zx^2)(x^2 + y^2 + z^2)^{-1} \right) =$$

$$\frac{\partial}{\partial x} \left[ (2zx)(x^2 + y^2 + z^2)^{-1} + (zx^2)(-1)(x^2 + y^2 + z^2)^{-2}(2x) \right] =$$

$$\frac{\partial}{\partial x} \left[ \frac{2zx}{x^2 + y^2 + z^2} + \frac{-(zx^2)2x}{(x^2 + y^2 + z^2)^2} \right] = \frac{\partial}{\partial x} \left[ \frac{2zx(x^2 + y^2 + z^2) - (zx^2)2x}{(x^2 + y^2 + z^2)^2} \right] =$$

$$\frac{\partial}{\partial x} \left[ \frac{2zx(y^2 + z^2)}{(x^2 + y^2 + z^2)^2} \right] = \dots \frac{\partial^2}{\partial x^2} \Psi(x,y,z) = \frac{(y^2 + z^2)(2zy^2 + 2z^3 - 6zx^2)}{(x^2 + y^2 + z^2)^3} =$$

Similar

$$\frac{\partial^2}{\partial y^2} \Psi(x,y,z) = \frac{(-2zx^2)(x^2 - 3y^2 + z^2)}{(x^2 + y^2 + z^2)^3}, \frac{\partial^2}{\partial z^2} \Psi(x,y,z) = \frac{(-2zx^2)(3x^2 + 3y^2 - z^2)}{(x^2 + y^2 + z^2)^3}$$

$$\left( \frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial y^2} + \frac{\partial^2}{\partial z^2} \right) \Psi(x,y,z) =$$

$$\frac{(y^2 + z^2)(2zy^2 + 2z^3 - 6zx^2) + (-2zx^2)(x^2 - 3y^2 + z^2) + (-2zx^2)(3x^2 + 3y^2 - z^2)}{(x^2 + y^2 + z^2)^3} =$$

$$\dots \frac{\partial^2}{\partial y^2} \Psi(x,y,z) = \frac{2z[(y^2 + z^2)(y^2 + z^2 - 3x^2) - 4x^4]}{(x^2 + y^2 + z^2)^3}$$

Take  $r^2 = x^2 + y^2 + z^2$  or  $y^2 + z^2 = r^2 - x^2$  and substitute

$$\frac{\partial^2}{\partial y^2} \Psi(x,y,z) = \frac{2z[(r^2 - x^2)(r^2 - x^2 - 3x^2) - 4x^4]}{(r^2)^3} = \dots = \frac{2zr^2(r^2 - 5x^4)}{r^6} = \frac{2z(r^2 - 5x^4)}{r^4}$$



$$\Psi(x,y,z) = \frac{zx^2}{x^2 + y^2 + z^2} \rightarrow \Psi(r,\theta,\phi) = ?$$

$$x = r \sin \theta \cos \phi$$

$$y = r \sin \theta \sin \phi$$

$$z = r \cos \theta$$

$$r^2 = x^2 + y^2 + z^2$$

$$\Psi(r,\theta,\phi) = \frac{r \cos \theta (r \sin \theta \cos \phi)^2}{r^2} = r \cos \theta \sin^2 \theta \cos^2 \phi$$

$$\nabla^2 \Psi(x,y,z) = \frac{1}{r^2} \frac{\partial}{\partial r} \left( r^2 \frac{\partial \Psi}{\partial r} \right) + \frac{1}{r^2 \sin \theta} \frac{\partial}{\partial \theta} \left( \sin \theta \frac{\partial \Psi}{\partial \theta} \right) + \frac{1}{r^2 \sin^2 \theta} \frac{\partial^2 \Psi}{\partial \phi^2}$$

$$\text{Taking first } \frac{1}{r^2} \frac{\partial}{\partial r} \left( r^2 \frac{\partial \Psi}{\partial r} \right) = \frac{1}{r^2} \frac{\partial}{\partial r} (r^2 \cos \theta \sin^2 \theta \cos^2 \phi) = \frac{1}{r^2} (2r \cos \theta \sin^2 \theta \cos^2 \phi)$$

$$\frac{1}{r^2} \frac{\partial}{\partial r} \left( r^2 \frac{\partial \Psi}{\partial r} \right) = \frac{2}{r} \cos \theta \sin^2 \theta \cos^2 \phi$$

$$\text{Similar (but a lot more work)} \frac{1}{r^2 \sin \theta} \frac{\partial}{\partial \theta} \left( \sin \theta \frac{\partial \Psi}{\partial \theta} \right) = \frac{\cos^2 \phi}{r} (4 \cos^3 \theta - 8 \sin^2 \theta \cos \theta)$$

$$\text{(a little easier)} \frac{1}{r^2 \sin^2 \theta} \frac{\partial^2 \Psi}{\partial \phi^2} = \frac{2 \cos \theta}{r} (\sin^2 \phi - \cos^2 \phi)$$

$$\nabla^2 \Psi(r,\theta,\phi) = \frac{2}{r} \cos \theta \sin^2 \theta \cos^2 \phi + \frac{\cos^2 \phi}{r} (4 \cos^3 \theta - 8 \sin^2 \theta \cos \theta) + \frac{2 \cos \theta}{r} (\sin^2 \phi - \cos^2 \phi) =$$

$$\dots \text{(a lot more algebra, using e.g. } \sin^2 \theta + \cos^2 \theta = 1) \dots \nabla^2 \Psi(r,\theta,\phi) = \frac{2 \cos \theta}{r} [1 - 5 \cos^2 \phi \sin^2 \theta]$$

Note  $\cos \theta = \frac{z}{r}$  in spherical coordinates and multiple by  $\frac{r^2}{r^2}$  inside bracket, substitute

$$\nabla^2 \Psi(r,\theta,\phi) = \frac{2z}{r^2} \left[ \frac{r^2}{r^2} (1 - 5 \cos^2 \phi \sin^2 \theta) \right] = \frac{2z}{r^4} (r^2 - 5r^2 \cos^2 \phi \sin^2 \theta) =$$

Finally also note that  $x = r \cos \phi \sin \theta$  from spherical coordinates and substitute

$$\nabla^2 \Psi(x,y,z) = \frac{2z}{r^4} (r^2 - 5x^2) \text{ SAME AS CARTESIAN RESULT!!!!}$$

### 3.2

$$Q = Q_x i + Q_y j + Q_z k =$$

$$[3x^2(y+z) + y^3 + z^3]i + [3y^2(z+x) + z^3 + x^3]j + [3z^2(y+z) + x^3 + y^3]k$$

? Is it - conservative  $\leftrightarrow \nabla \times Q = 0$

$$\nabla \times Q = \begin{vmatrix} i & j & k \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ Q_x & Q_y & Q_z \end{vmatrix} = \left( \frac{\partial Q_z}{\partial y} - \frac{\partial Q_y}{\partial z} \right) i + \dots j + \dots k =$$

$$\frac{\partial Q_z}{\partial y} - \frac{\partial Q_y}{\partial z} = 3z^2 + 3y^2, \text{ therefore } \frac{\partial Q_z}{\partial y} - \frac{\partial Q_y}{\partial z} = 0$$

Same for other terms, therefore  $\nabla \times Q = 0$

and  $Q$  is derivable from a potential  $\phi$ , that is  $Q = \nabla \phi$

where  $\phi = ?$  can be a function of  $x, y$  and  $z$

$$\text{Start with } Q = \nabla \phi = \frac{\partial \phi}{\partial x} i + \frac{\partial \phi}{\partial y} j + \frac{\partial \phi}{\partial z} k$$

Equate components of  $Q$  to components of  $\nabla \phi$ , starting with  $i$

$Q_x = \frac{\partial \phi}{\partial x} \rightarrow \phi = \int Q_x dx + C$ , since  $\frac{\partial}{\partial x}$  gives back  $Q_x$  the  $C$  (a constant with respect to  $x$ ) can be a function of  $y$  and  $z$ !!!

$$\text{Calculating } \phi(x, y, z) = \int [3x^2(y+z) + y^3 + z^3] dx + f(y, z) = 3 \frac{x^3}{3} (y+z) + x(y^3 + z^3) + f(y, z)$$

$$\text{Therefore } \phi(x, y, z) = x^3(y+z) + x(y^3 + z^3) + f(y, z) = x^3y + x^3z + xy^3 + xz^3 + f(y, z)$$

$$\text{Next take } \frac{\partial \phi}{\partial y} = \frac{\partial}{\partial y} [x^3y + x^3z + xy^3 + xz^3 + f(y, z)] = x^3 + 0 + x3y^2 + 0 + \frac{\partial}{\partial y} f(y, z)$$

$$\text{Set equal to } Q_y, x^3 + x3y^2 + \frac{\partial}{\partial y} f(y, z) = 3y^2z + 3y^2x + z^3 + x^3 \rightarrow \frac{\partial}{\partial y} f(y, z) = 3y^2z + z^3$$

$$f(y, z) = \int \frac{\partial}{\partial y} f(y, z) dy + g(z) = \int (3y^2z + z^3) dy + g(z) = 3 \frac{y^3}{3} z + z^3 y + g(z)$$

$$\text{Therefore } f(y, z) = y^3z + z^3y + g(z)$$

$$\text{Now } \phi(x, y, z) = x^3y + x^3z + xy^3 + xz^3 + y^3z + z^3y + g(z) = x^3(y+z) + y^3(x+z) + z^3(x+y) + g(z)$$

Finally we have  $\frac{\partial \phi}{\partial z} = Q$  substitution gives

$$\frac{\partial \phi}{\partial z} [x^3 y + x^3 z + y^3 x + y^3 z + z^3 x + z^3 y + g(z)] = 3z^2(y+z) + x^3 + y^3$$

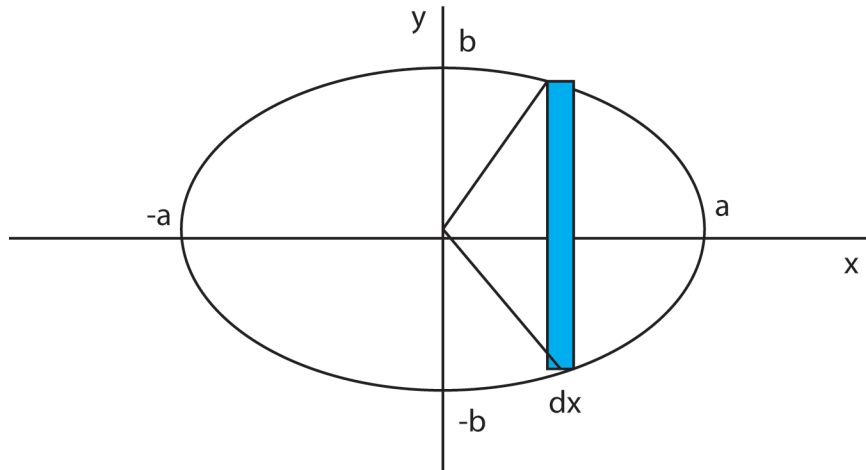
$$\text{or } 0 + x^3 + 0 + y^3 + 3z^2 x + 3z^2 y + g'(z) = 3z^2(y+z) + x^3 + y^3 \rightarrow g'(z) = 0$$

So  $g(z) = C$

Therefore  $\phi(x, y, z) = x^3 y + x^3 z + y^3 x + y^3 z + z^3 x + z^3 y + C$  and we can use this

$$\text{to calculate } \int_{(1,-1,1)}^{(2,1,2)} Q \cdot dr = \int_{(1,-1,1)}^{(2,1,2)} \nabla \phi \cdot dr = \int_{(1,-1,1)}^{(2,1,2)} d\phi = \phi(2,1,2) - \phi(1,-1,1) = 54$$

3.7



$$I = \oint_C y(4x^2 + y^2)dx + x(2x^2 + 3y^2)dy$$

where C is ellipse  $\frac{x^2}{a^2} + \frac{y^2}{b^2} = 1$

KEY: Use Green's Theorem pg. 135

$$\oint_C Pdx + Qdy = \iint_A \left( \frac{\partial Q}{\partial x} - \frac{\partial P}{\partial y} \right) dx dy$$

Let  $P = 4x^2y + y^3$ ,  $Q = 2x^3 + 3xy^2$

$$\frac{\partial P}{\partial y} = 4x^2 + 3y^2 \quad \frac{\partial Q}{\partial x} = 6x^2 + 3y^2$$

$$\frac{\partial Q}{\partial x} - \frac{\partial P}{\partial y} = (6x^2 + 3y^2) - (4x^2 + 3y^2) = 2x^2$$

$$\iint_A \left( \frac{\partial Q}{\partial x} - \frac{\partial P}{\partial y} \right) dx dy = \iint_A 2x^2 dx dy$$

The area is mapped out by solving ellipse for  $y = \pm b \left[ 1 - \frac{x^2}{a^2} \right]^{\frac{1}{2}}$

which gives the y bounds and now x goes from -a to a, therefore

$$\iint_A 2x^2 dx dy = \int_{-a}^a \int_{-b \left[ 1 - \frac{x^2}{a^2} \right]^{\frac{1}{2}}}^{b \left[ 1 - \frac{x^2}{a^2} \right]^{\frac{1}{2}}} 2x^2 dy dx = \int_{-a}^a 2x^2 y \Big|_{-b \left[ 1 - \frac{x^2}{a^2} \right]^{\frac{1}{2}}}^{b \left[ 1 - \frac{x^2}{a^2} \right]^{\frac{1}{2}}} dx = \int_{-a}^a 2x^2 2b \left[ 1 - \frac{x^2}{a^2} \right]^{\frac{1}{2}} dx =$$

$$\frac{4b}{a} \int_{-a}^a x^2 (a^2 - x^2)^{\frac{1}{2}} dx$$

Look up in table? or by trig. substitution

Let  $x = a \cos \theta$ ,  $dx = -a \sin \theta d\theta$

$$\text{and } (a^2 - x^2)^{\frac{1}{2}} = (a^2 - a^2 \cos^2 \theta)^{\frac{1}{2}} = a(1 - \cos^2 \theta)^{\frac{1}{2}} = a \sin \theta$$

Note for  $x = a$ ,  $a = a \cos \theta \rightarrow \cos \theta = 1 \rightarrow \theta = 0$

$x = -a$ ,  $-a = a \cos \theta \rightarrow \cos \theta = -1 \rightarrow \theta = \pi$

$$\frac{4b}{a} \int_{-a}^a x^2 (a^2 - x^2)^{\frac{1}{2}} dx \rightarrow \frac{4b}{a} \int_{\pi}^0 (a^2 \cos^2 \theta) (a \sin \theta) (-a \sin \theta d\theta) =$$

$$-4ba^3 \int_{\pi}^0 \cos^2 \theta \sin^2 \theta d\theta$$

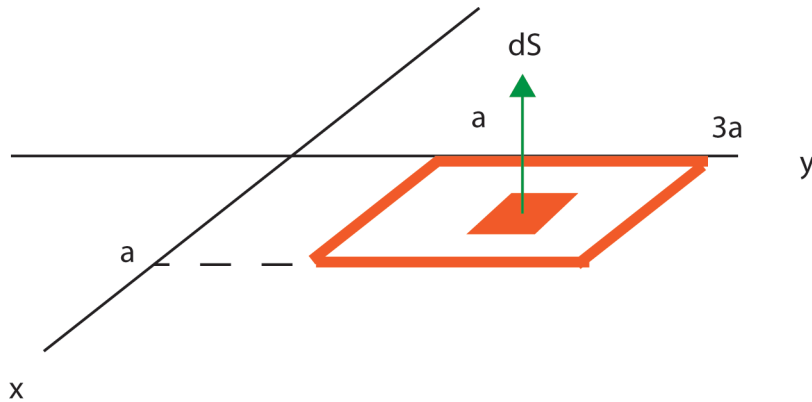
$$\cos \theta \sin \theta = \frac{1}{2} \sin 2\theta \rightarrow \cos^2 \theta \sin^2 \theta = \left( \frac{1}{2} \sin 2\theta \right)^2$$

Substitution and table look gives

$$-\frac{4ba^3}{4} \int_{\pi}^0 \sin^2 2\theta d\theta = -ba^3 \int_{\pi}^0 \sin^2 2\theta d\theta = -ba^3 \left[ \frac{\theta}{2} - \frac{1}{4 \cdot 2} \sin(2 \cdot 2\theta) \right]_{\pi}^0 =$$

$$-ba^3 \left[ \left( \frac{0}{2} - 0 \right) - \left( \frac{\pi}{2} - 0 \right) \right] = \frac{1}{2} \pi ba^3$$

3.28



$$\mathbf{F} = F_x \mathbf{i} + F_y \mathbf{j} + F_z \mathbf{k} = F_0 \left[ \frac{y^3}{3a^3} + \frac{ye^{xy/a^2}}{a} + 1 \right] \mathbf{i} + F_0 \left[ \frac{xy^2}{a^3} + \frac{(x+y)e^{xy/a^2}}{a} \right] \mathbf{j} + F_0 \left[ \frac{z}{a} e^{xy/a^2} \right] \mathbf{k}$$

Evaluate  $\oint_L \mathbf{F} \cdot d\mathbf{r}$  over indicated path in orange

KEY: Use Stoke's theorem  $\oint_L \mathbf{F} \cdot d\mathbf{r} = \int_S (\nabla \times \mathbf{F}) \cdot d\mathbf{S}$ ,  $d\mathbf{S}$  is an area element with

direction in z (hence a vector like unit vector  $\mathbf{k}$  in z direction - see diagram)

that is  $d\mathbf{S} = \mathbf{k} ds$  and  $ds = dxdy$  is a scalar area element

$$\nabla \times \mathbf{F} = \dots \mathbf{i} + \dots \mathbf{j} + \left( \frac{\partial F_y}{\partial x} - \frac{\partial F_x}{\partial y} \right) \mathbf{k} \text{ and since } \mathbf{i}, \mathbf{j} \text{ and } \mathbf{k} \text{ orthogonal only } \mathbf{k} \cdot \mathbf{k} \text{ component contributes!!!}$$

$$\text{That is } (\nabla \times \mathbf{F}) \cdot d\mathbf{S} = (\nabla \times \mathbf{F}) \cdot \mathbf{k} ds = \left[ \dots \mathbf{i} + \dots \mathbf{j} + \left( \frac{\partial F_y}{\partial x} - \frac{\partial F_x}{\partial y} \right) \mathbf{k} \right] \cdot \mathbf{k} ds = \left( \frac{\partial F_y}{\partial x} - \frac{\partial F_x}{\partial y} \right) ds$$

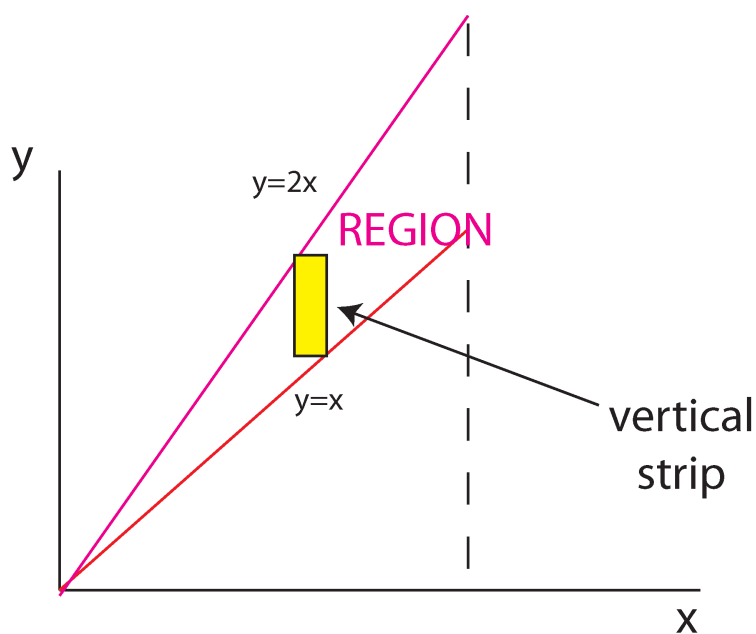
$$\frac{\partial F_y}{\partial x} - \frac{\partial F_x}{\partial y} = \dots (\text{after some derivatives and algebra}) = F_0 \frac{y^2}{a^3} e^{xy/a^2}$$

$$\text{Therefore } \int_S (\nabla \times \mathbf{F}) \cdot d\mathbf{S} = \int_S \left( \frac{\partial F_y}{\partial x} - \frac{\partial F_x}{\partial y} \right) ds = \int_a^{3a} \int_0^a F_0 \frac{y^2}{a^3} e^{xy/a^2} dxdy = \frac{F_0}{a^3} \int_a^{3a} \int_0^a y^2 e^{xy/a^2} dxdy =$$

$$\frac{F_0}{a^3} \int_a^{3a} y^2 \frac{e^{xy/a^2}}{y/a^2} dy = \frac{F_0}{a^3} \int_a^{3a} ya^2 \left[ e^{ay/a^2} - e^{0y/a^2} \right] dy = \frac{F_0}{a} \int_a^{3a} y \left[ e^{y/a} - 1 \right] dy = \frac{F_0}{a} \int_a^{3a} (ye^{y/a} - y) dy$$

$$\dots (\text{split into two integrals use table for } ye^{y/a}, \text{ then after some algebra}) = F_0 a (2e^3 - 4)$$

(R1)



$$\begin{aligned}\int_0^2 \int_x^{2x} (x+y)^2 dy dx &= \int_0^2 \int_x^{2x} (x^2 + 2xy + y^2) dy dx = \\ \int_0^2 \left( x^2 y + 2x \frac{y^2}{2} + \frac{y^3}{3} \right) \Big|_x^{2x} dx &= \int_0^2 \left( x^2 2x + 2x \frac{(2x)^2}{2} + \frac{(2x)^3}{3} \right) - \left( x^2 x + 2x \frac{(x)^2}{2} + \frac{(x)^3}{3} \right) dx = \\ \int_0^2 \left( 2x^3 + 4x^3 + \frac{8x^3}{3} \right) - \left( x^3 + x^3 + \frac{x^3}{3} \right) dx &= \int_0^2 \left( 4 + \frac{7}{3} \right) x^3 dx = \frac{19}{3} \frac{x^4}{4} \Big|_0^2 = \frac{19}{3} \frac{2^4}{4} = \frac{76}{3}\end{aligned}$$

(R2)

$$V = \frac{1}{3} \iint_S r \cos \phi \, dA \text{ where } \phi \text{ angle normal to surface} = 0$$

$$\text{Therefore } \cos \phi = 1, \text{ also on sphere } r = a - \text{constant and } V = \frac{1}{3} \iint_S a \, dA$$

Surface element in spherical coordinates  $dA = r d\theta r \sin \tilde{\phi} d\tilde{\phi} = a^2 d\theta \sin \tilde{\phi} d\tilde{\phi}$

Note  $\tilde{\phi}$  usual spherical coordinate with  $\sim$  to not confuse with  $\phi$ , normal angle

To map out the surface we take  $\tilde{\phi}$  from 0 to  $\pi$  and  $\theta$  from  $-\pi$  to  $\pi$

$$\text{Therefore } V = \frac{1}{3} \iint_S a \, dA = \frac{1}{3} \iint_S a (a^2 d\theta \sin \tilde{\phi} d\tilde{\phi}) = \frac{1}{3} \int_0^\pi \int_{-\pi}^\pi a^3 d\theta \sin \tilde{\phi} d\tilde{\phi} =$$

$$\frac{a^3}{3} \int_{-\pi}^\pi d\theta \int_0^\pi \sin \tilde{\phi} d\tilde{\phi} = \frac{a^3}{3} (2\pi) \int_0^\pi \sin \tilde{\phi} d\tilde{\phi} = \frac{a^3}{3} (2\pi) [-\cos \tilde{\phi}]_0^\pi = \frac{a^3}{3} (2\pi) [-\cos \pi - (-\cos 0)] =$$

$$\frac{a^3}{3} (2\pi) [ -(-1) - (-1) ] = \frac{a^3}{3} (2\pi) 2 = \frac{4\pi}{3} a^3 = \frac{a}{3} (4\pi a^2) \text{ where Surface area is } 4\pi a^2$$



(R3) This one is short for a change

$$y^{(4)} + 2y^{(2)} + y = 0$$

Just assume  $y(x) = Ae^{mx}$ , then  $y^{(n)}(x) = m^n Ae^{mx}$

$$\text{Substitute } m^4 Ae^{mx} + 2m^2 Ae^{mx} + Ae^{mx} = 0$$

$$\text{or } Ae^{mx}(m^4 + 2m^2 + 1) = 0 \rightarrow m^4 + 2m^2 + 1 = 0$$

Make substitution for  $m^2 = s$ , and then use quadratic formula gives

$$\text{four roots (call them } m_i) \quad s = \frac{-2 \pm \sqrt{2}}{2}, \quad m = \pm \sqrt{s}$$

$$\text{Then } y(x) = \sum_{i=1}^4 A_i e^{m_i x}$$

(R4) This one is also relatively short

$$4y'' - 4y' - 3y = 0 \quad y(-2) = e, \quad y'(-2) = \frac{-e}{2}$$

Just assume  $y(x) = Ae^{mx}$ , then  $y^{(n)}(x) = m^n Ae^{mx}$

$$\text{Substitute } 4m^2 Ae^{mx} - 4mAe^{mx} - 3Ae^{mx} = 0$$

$$\text{or } Ae^{mx}(4m^2 - 4m - 3) = 0 \rightarrow 4m^2 - 4m - 3 = 0 \rightarrow m = \frac{3}{2}, -\frac{1}{2}$$

$$\text{Then } y(x) = A_1 e^{\frac{3}{2}x} + A_2 e^{-\frac{1}{2}x}$$

Now apply the initial conditions

$$y(-2) = A_1 e^{\frac{3}{2}(-2)} + A_2 e^{-\frac{1}{2}(-2)} = A_1 e^{-3} + A_2 e^1 = e$$

and

$$y'(x) = A_1 \left( \frac{3}{2} \right) e^{\frac{3}{2}x} + A_2 \left( \frac{-1}{2} \right) e^{-\frac{1}{2}x}$$

$$y'(-2) = A_1 \left( \frac{3}{2} \right) e^{-3} + A_2 \left( \frac{-1}{2} \right) e^1 = \frac{-e}{2}$$

These two equations for  $y(-2)$  and  $y'(-2)$  can be solved for the coefficients  $A_1 = 0$ ,  $A_2 = 1$

$$\text{Therefore } y(x) = e^{-\frac{1}{2}x}$$

(R5)

$$\frac{dx}{dt} = -k_1x + k_2y \quad x(0) = 2$$

$$\frac{dy}{dt} = k_1x - k_2y \quad y(0) = 0$$

There are many ways to solve this, here is one

Solve the second equation for x and substitute into first

$$x \equiv x(t) = \frac{1}{k_1} \left[ \frac{dy}{dt} + k_2y \right]$$

$$\frac{d}{dt} \frac{1}{k_1} \left[ \frac{dy}{dt} + k_2y \right] = -k_1 \frac{1}{k_1} \left[ \frac{dy}{dt} + k_2y \right] + k_2y$$

$$\rightarrow \frac{1}{k_1} \frac{d}{dt} \left[ \frac{dy}{dt} + k_2y \right] = - \left[ \frac{dy}{dt} + k_2y \right] + k_2y$$

$$\rightarrow \frac{1}{k_1} \frac{d^2y}{dt^2} + \frac{k_2}{k_1} \frac{dy}{dt} = - \frac{dy}{dt} - k_2y + k_2y$$

$$\rightarrow \frac{1}{k_1} \frac{d^2y}{dt^2} + \frac{k_2}{k_1} \frac{dy}{dt} = - \frac{dy}{dt} \rightarrow (\text{mult. by } k_1 \text{ and rewrite})$$

$$\frac{d^2y}{dt^2} + (k_2 + k_1) \frac{dy}{dt} = 0$$

Take  $y(t) = Ae^{mt} \rightarrow (\text{usual}) \rightarrow m = 0, -(k_1 + k_2)$

Therefore (answer before applying initial conditions)

$$y(t) = Ae^{0t} + Be^{-(k_1+k_2)t} = A + Be^{-(k_1+k_2)t}$$

$$\text{Then } \frac{dy}{dt} = -(k_1 + k_2)Be^{-(k_1+k_2)t}$$

Substitute into equation for x above

$$x(t) = \frac{1}{k_1} \left[ \frac{dy}{dt} + k_2y \right] = \frac{1}{k_1} \left[ -(k_1 + k_2)Be^{-(k_1+k_2)t} + k_2(A + Be^{-(k_1+k_2)t}) \right] =$$
$$\left[ -1 - \frac{k_2}{k_1} \right] Be^{-(k_1+k_2)t} + \frac{k_2}{k_1} A + \frac{k_2}{k_1} Be^{-(k_1+k_2)t} =$$

$$\text{Finally (answer before applying initial conditions) } x(t) = \frac{k_2}{k_1} A - Be^{-(k_1+k_2)t}$$

Applying initial conditions  $x(0)=2$  and  $y(0)=0$

gives  $B = -A$  and  $A = \frac{2k_1}{k_1 + k_2}$

Finally  $x(t) = \frac{2}{k_1 + k_2} \left[ k_2 + k_1 e^{-(k_1 + k_2)t} \right]$ ,  $y(t) = \frac{2k_1}{k_1 + k_2} \left[ 1 - e^{-(k_1 + k_2)t} \right]$

(R6)

$$P_n(x) = \sum_{m=0}^M \frac{(-1)^m (2n-2m)!}{2^n m! (n-m)! (n-2m)!} x^{n-2m}$$

$$M = \begin{cases} \frac{n}{2} & n \text{ even} \\ \frac{(n-1)}{2} & n \text{ odd} \end{cases}$$

For  $n = 6 \rightarrow M=3$

$$\begin{aligned} P_6(x) &= \sum_{m=0}^3 \frac{(-1)^m (2 \cdot 6 - 2m)!}{2^6 m! (6-m)! (6-2m)!} x^{6-2m} = \\ &= \frac{(-1)^0 (2 \cdot 6 - 2 \cdot 0)!}{2^6 0! (6-0)! (6-2 \cdot 0)!} x^{6-2 \cdot 0} + \frac{(-1)^1 (2 \cdot 6 - 2 \cdot 1)!}{2^6 1! (6-1)! (6-2 \cdot 1)!} x^{6-2 \cdot 1} + \frac{(-1)^2 (2 \cdot 6 - 2 \cdot 2)!}{2^6 2! (6-2)! (6-2 \cdot 2)!} x^{6-2 \cdot 2} + \\ &+ \frac{(-1)^3 (2 \cdot 6 - 2 \cdot 3)!}{2^6 3! (6-3)! (6-2 \cdot 3)!} x^{6-2 \cdot 3} = \end{aligned}$$

Remember (anything)<sup>0</sup> = 1, 0!=1, 1!=1 otherwise I left most other terms as is

$$P_6(x) = \frac{12!}{2^6 6! 6!} x^6 - \frac{10!}{2^6 5! 4!} x^4 + \frac{8!}{2^6 2! 4! 2!} x^2 - \frac{6!}{2^6 3! 3!}$$

I don't know about you but I am tired of typing so  $P_7(x)$  is up to you.

Hope this was a good review (I know this was a lot of work) of a lot of techniques you should mostly be familiar with. I believe it will be beneficial to have attempted these to see what you have retained or missed from your undergraduate course work

I will look at the work you turned in but I will not be grading it as I previously stated, however you should go over your own answers and see how you did.

If you did poorly, focus on the formal course work now and try to review a little as we move along in the next few weeks.