Mathematics V1202 Calculus IV

Answers to Final Exam December 18, 2006 1:10–4 pm

- 1. The top and bottom of the ellipsoid are described by $z = \pm \sqrt{16 4x^2 4y^2}$. Since these are always defined when $x^2 + y^2 \leq 1$ (that is, the expression under the square root is never negative), E is the region between the graphs of the positive and negative branches, so if D is the unit disk, the volume is $\iint_D 2\sqrt{16 4x^2 4y^2} \, dA = \int_0^{2\pi} \int_0^1 2\sqrt{16 4r^2} \, r \, dr \, d\theta = -\frac{1}{6} 2\pi (16 4r^2)^{3/2} |_0^1 = -\frac{\pi}{3} (12^{3/2} 16^{3/2}) = \frac{8\pi}{3} (8 3\sqrt{3}).$
- 2. Substituting the expressions for u and v into $x^2 xy + y^2$ and simplifying yields $2u^2 + 2v^2$. So the transformation taking u, v to x, y takes the unit disk D (where $2u^2 + 2v^2 \leq 2$) to R. The Jacobian determinant is $\frac{\partial(x,y)}{\partial(u,v)} = \sqrt{2}\sqrt{2/3} + \sqrt{2}\sqrt{2/3} = 4/\sqrt{3}$. Hence by change of variables, $\iint_R (x^2 xy + y^2) dx dy = \iint_D (2u^2 + 2v^2) \frac{\partial(x,y)}{\partial(u,v)} du dv = \frac{8}{\sqrt{3}} \iint_D (u^2 + v^2) du dv = \frac{8}{\sqrt{3}} \int_0^{2\pi} \int_0^1 r^3 dr d\theta = \frac{8}{\sqrt{3}} \cdot 2\pi \cdot \frac{1}{4} = \frac{4\pi\sqrt{3}}{3}$.
- **3.** Here $dx = x'(t)dt = 3t^2 dt$, dy = y'(t)dt = -2t dt, and dz = z'(t)dt = dt, so the line integral $= \int_0^1 (3t^2 \sin(t^3) 2t \cos(-t^2) + t^4) dt = (-\cos(t^3) + \sin(-t^2) + t^5/5)_0^1 = -\cos(1) + \sin(-1) + 6/5.$
- 4. Here **F** is horrendous, but $\nabla \times \mathbf{F} = (0, 0, -3y^2)$, and besides we know C bounds the part S of the hemisphere inside the cylinder. Parametrize S by $\{\mathbf{r}(u, v) = (u, v, \sqrt{16 - u^2 - v^2}) | (u, v) \in D\}$, where D is the disk $u^2 + v^2 \leq 4$. Then (taking $s = \sqrt{16 - u^2 - v^2}$ for brevity) $\mathbf{r}_u = (1, 0, -u/s)$, $\mathbf{r}_v = (0, 1, -v/s)$, and $\mathbf{r}_u \times \mathbf{r}_v = (u/s, v/s, 1)$. Hence by Stokes's theorem $\oint_C \mathbf{F} \cdot d\mathbf{r} = \iint_S (\nabla \times \mathbf{F}) \cdot d\mathbf{S} = \iint_D \mathbf{F}(\mathbf{r}(u, v)) \cdot (\mathbf{r}_u \times \mathbf{r}_v) \, du \, dv = \iint_D (0, 0, -3v^2) \cdot (u/s, v/s, 1) \, du \, dv = \iint_D -3v^2 \, du \, dv = \iint_0^{2\pi} \int_0^2 3r^2 \sin^2 \theta \, r \, dr \, d\theta = 3 \int_0^2 r^3 \, dr \int_0^{2\pi} \sin^2 \theta \, d\theta = 12\pi$.
- 5. Since both curves are oriented counterclockwise, if R is the plane region between them, $\partial R = D - C$, so by Green's theorem $\iint_R (3x^2 + 3y^2) dA = \oint_D \mathbf{F} \cdot d\mathbf{r} - \oint_C \mathbf{F} \cdot d\mathbf{r}$. But since the integrand is nonnegative, by the comparison property of integrals the left-hand side is ≥ 0 . Hence $\oint_D \mathbf{F} \cdot d\mathbf{r} - \oint_C \mathbf{F} \cdot d\mathbf{r} \geq 0$, or $\oint_D \mathbf{F} \cdot d\mathbf{r} \geq \oint_C \mathbf{F} \cdot d\mathbf{r}$.
- 6. Let the scalar field be g: then $\partial g/\partial x = e^x yz$ implies $g = e^x yz + C(y, z)$; $\partial g/\partial y = e^x z + e^y z$ implies $\partial C/\partial y = e^y z$ and $C = e^y z + D(z)$; and $\partial g/\partial z = e^x y + e^y + e^z$ implies $\partial D/\partial z = e^z$ and $D = e^z + K$, so finally $g = e^x yz + e^y z + e^z + K$. Then by the FTLI, $\int_C \mathbf{F} \cdot d\mathbf{r} = g(\mathbf{r}(1)) g(\mathbf{r}(0)) = g(1, 1, 1) g(0, 0, 0) = 3e 1$.
- 7. (a) ∇×G = ∇×∇f = 0 since this is a theorem for all scalar fields f, while ∇·∇f = ∇·(∂f/∂x, ∂f/∂y, ∂f/∂z) = ∂²f/∂x² + ∂²f/∂y² + ∂²f/∂z² = 0 since f is harmonic.
 (b) A theorem stated that any vector field with zero curl on a simply-connected open set is a gradient. Since R³ is certainly simply-connected and open, this means G = ∇f for some f. And 0 = ∇·G = ∇·∇f = ∂²f/∂x² + ∂²f/∂y² + ∂²f/∂z², so f is harmonic.

- 8. This is $20(1/2 + i\sqrt{3}/2) = 20(\cos \pi/3 + i \sin \pi/3) = 20e^{i\pi/3}$, so its square roots are $2\sqrt{5}e^{i\pi/6}$ and $2\sqrt{5}e^{i7\pi/6}$, or $2\sqrt{5}(\cos \pi/6 + i \sin \pi/6)$ and $2\sqrt{5}(\cos 7\pi/6 + i \sin 7\pi/6)$, or $\pm 2\sqrt{5}(\sqrt{3}/2 + i/2) = \pm(\sqrt{15} + i\sqrt{5})$.
- **9.** Let $u = \ln \sqrt{x^2 + y^2}$ and $v = \tan^{-1}(y/x)$. Then by the chain rule twice $\frac{\partial u}{\partial x} = \frac{x/\sqrt{x^2+y^2}}{\sqrt{x^2+y^2}} = \frac{x}{x^2+y^2}$, while $\frac{\partial v}{\partial y} = \frac{1}{x}\frac{1}{1+(y/x)^2} = \frac{x}{x^2+y^2}$ too. Likewise, $\frac{\partial u}{\partial y} = \frac{y/\sqrt{x^2+y^2}}{\sqrt{x^2+y^2}} = \frac{y}{x^2+y^2}$, while $\frac{\partial v}{\partial x} = \frac{-y}{x^2}\frac{1}{1+(y/x)^2} = \frac{-y}{x^2+y^2}$. So u + iv satisfies the Cauchy-Riemann equations and hence is holomorphic. [It seems like a miracle, but in fact this is the principal value of the complex logarithm...]
- **10.** Since $z\bar{z} = (x+iy)(x-iy) = x^2 + y^2$, this is $\int_C x^2 + y^2 (dx+i dy) = \int_C x^2 + y^2 dx + i \int_C x^2 + y^2 dy = \int_C (x^2 + y^2, 0) \cdot d\mathbf{r} + i \int_C (0, x^2 + y^2) \cdot d\mathbf{r}$. Parametrize the line segment from 0 = (0,0) to i = (0,1) by (0,t) for $t \in [0,1]$; then $d\mathbf{r} = \mathbf{r}'(t) dt = (0,1) dt$, so the dot product in the first integral vanishes, and we just get $i \int_0^1 t^2 dt = i/3$.
- 11. Let f be a complex function, holomorphic (with continuous partials) on an open set containing a plane region R. Then $\oint_{\partial B} f(z) dz = 0$.
- 12. Note that $\frac{1}{z^2-1} = \frac{1}{z-1}\frac{1}{z+1}$, and $f(z) = \frac{1}{z+1}$ is holomorphic on $\mathbb{C} \setminus \{-1\}$, an open set containing the region enclosed by C (which is a disk of radius $\sqrt{2}$ centered at 1). Hence by the Cauchy Integral Formula, the integral is $2\pi i f(1) = \pi i$.