Review Problems for Exam 2

- 1. Consider a wheel of radius a which is rolling on the x-axis in the xy-plane. Suppose that the center of the wheel moves in the positive x-direction and a constant speed v_o . Let P denote a fixed point on the rim of the wheel.
 - (a) Give a path $\sigma(t) = (x(t), y(t))$ giving the position of the P at any time t, if P is initially at the point (0, 2a).

Solution: Let $\theta(t)$ denote the angle that the ray from the center



Figure 1: Circle

of the circle to the point (x(t), y(t)) makes with a vertical line through the center. Then, $v_o t = a\theta(t)$; so that $\theta(t) = \frac{v_o}{a}t$ and

$$x(t) = v_o t + a \sin(\theta(t))$$

and

$$y(t) = a + a\cos(\theta(t))$$

(b) Compute the velocity of P at any time t. When is the velocity of P horizontal? What is the speed of P at those times?

Solution: The velocity vector is

$$\sigma'(t) = (x'(t), y'(t)) = (v_o + a\theta'(t)\cos(\theta(t)), -a\theta'(t)\sin(\theta(t)))$$

where

$$\theta'(t) = \frac{v_o}{a}.$$

We then have that

$$\sigma'(t) = (v_o + v_o \cos(\theta(t)), -v_o \sin(\theta(t)))$$

The velocity of P is horizontal when

$$\sin(\theta(t)) = 0,$$

or

$$\theta(t) = n\pi,$$

where n is an integer; and when

$$\cos(\theta(t)) \neq -1.$$

We then get that the velocity of P is horizontal when

$$\theta(t) = 2k\pi$$

where k is an integer.

The speed at the points where the velocity if horizontal is then equal to $2v_o$.

2. Let $f: \mathbb{R} \to \mathbb{R}$ denote a twice–differentiable real valued function and define

$$u(x,t) = f(x-ct)$$
 for all $(x,t) \in \mathbb{R}^2$,

where c is a real constant.

Show that

$$\frac{\partial^2 u}{\partial t^2} = c^2 \frac{\partial^2 u}{\partial x^2}.$$

Solution: Use the Chain Rule to compute

$$\frac{\partial u}{\partial t} = f'(x - ct) \cdot \frac{\partial}{\partial t}(x - ct) = -c \ f'(x - ct),$$

and

$$\frac{\partial^2 u}{\partial t^2} = c f''(x - ct) \cdot \frac{\partial}{\partial t}(x - ct) = c^2 f''(x - ct).$$

Similarly,

$$\frac{\partial^2 u}{\partial x^2} = f''(x - ct)$$

since $\frac{\partial}{\partial x}(x-ct) = 1$. Hence,

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$$\frac{\partial^2 u}{\partial t^2} = c^2 f''(x - ct) = c^2 \frac{\partial^2 u}{\partial x^2}.$$

3. Let $f: \mathbb{R} \to \mathbb{R}$ denote a twice–differentiable real valued function and define

$$u(x,y) = f(r)$$
 where $r = \sqrt{x^2 + y^2}$ for all $(x,y) \in \mathbb{R}^2$.

Express the Laplacian of u, Δu , i.e., the divergence of the gradient of u, in terms of f', f'' and r.

Solution: First note that $r^2 = x^2 + y^2$, from which we get that

$$2r\frac{\partial r}{\partial x} = 2x,$$

or

$$\frac{\partial r}{\partial x} = \frac{x}{r}.$$

Similarly,

$$\frac{\partial r}{\partial y} = \frac{y}{r}.$$

Next, use the Chain Rule to compute

$$\frac{\partial u}{\partial x} = f'(r) \cdot \frac{\partial r}{\partial x} = f'(r)\frac{x}{r}.$$

Differentiating with respect to x again, using the Chain, Product and Quotient rules,

$$\begin{aligned} \frac{\partial^2 u}{\partial x^2} &= \frac{\partial}{\partial x} \left(x \frac{f'(r)}{r} \right) \\ &= \frac{f'(r)}{r} + x \frac{\partial}{\partial x} \left(\frac{f'(r)}{r} \right) \\ &= \frac{f'(r)}{r} + x \frac{r f''(r) \frac{x}{r} - f'(r) \frac{x}{r}}{r^2} \\ &= \frac{f'(r)}{r} + \frac{x^2}{r^2} f''(r) - \frac{x^2}{r^3} f'(r) \end{aligned}$$

Similarly,

$$\frac{\partial^2 u}{\partial y^2} = \frac{f'(r)}{r} + \frac{y^2}{r^2} f''(r) - \frac{y^2}{r^3} f'(r).$$

Hence

$$\Delta u = \frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2}$$

= $2\frac{f'(r)}{r} + \frac{x^2 + y^2}{r^2}f''(r) - \frac{x^2 + y^2}{r^3}f'(r)$
= $2\frac{f'(r)}{r} + \frac{r^2}{r^2}f''(r) - \frac{r^2}{r^3}f'(r)$
= $2\frac{f'(r)}{r} + f''(r) - \frac{1}{r}f'(r)$
= $f''(r) + \frac{1}{r}f'(r)$.

- 4. Let f(x,y) = 4x 7y for all $(x,y) \in \mathbb{R}^2$, and $g(x,y) = 2x^2 + y^2$.
 - (a) Sketch the graph of the set $C = g^{-1}(1) = \{(x, y) \in \mathbb{R}^2 \mid g(x, y) = 1\}.$
 - (b) Show that at the points where f has an extremum on C, the gradient of f is parallel to the gradient of g.

Solution: The curve C is given by the set of points (x, y) in \mathbb{R}^2 such that

$$2x^2 + y^2 = 1,$$

or

$$\frac{x^2}{1/2} + y^2 = 1.$$

That is, C is an ellipse with minor vertices $\pm 1/\sqrt{2}$ and major vertices ± 1 .

The sketch is shown in Figure 2.

(c) Find largest and the smallest value of f on C.

Solution: Let $\sigma(t)$ be a parametrization of the ellipse. We want to find a value of t for which the function $f(\sigma(t))$ is the largest. Thus, we first look for critical points of this function. By the Chain Rule,

$$\frac{d}{dt}\left(f(\sigma(t))\right) = \nabla f(\sigma(t)) \cdot \sigma'(t).$$



Figure 2: Sketch of ellipse

Thus, t is a critical point if the tangent vector $\sigma'(t)$ is perpendicular to $\nabla f(x, y) = 4\hat{i} - 7\hat{j}$. On the other hand, from

$$g(\sigma(t)) = 1$$
 for all t

we get that

$$\nabla g(\sigma(t))\cdot \sigma'(t)=0$$

so that $\sigma'(t)$ is also perpendicular to $\nabla g(x, y) = 4x\hat{i} + 2y\hat{j}$. Hence, ∇f and ∇g must be parallel at a critical points; that is, there must be a constant $\lambda \neq 0$ such that

$$\nabla g(x,y) = \lambda \nabla f(x,y)$$

or

$$4x\hat{i} + 2y\hat{j} = 4\lambda\hat{i} - 7\lambda\hat{j}.$$

We then get that

 $4x = 4\lambda$

and

$$2y = -7\lambda.$$

In other words, a critical point (x, y) must lie in the line

$$2y = -7x.$$

Next, we find the intersection of this line with the ellipse. Solving for y and substituting into the equation of the ellipse we get that

 $2x^{2} + \left(\frac{-7x}{2}\right)^{2} = 1$ $2x^{2} + \frac{49}{4}x^{2} = 1$

or

or

or

$$x^2 = \frac{4}{57}$$

 $\frac{57}{4}x^2 = 1$

from which we get that

$$x = \pm \frac{2}{\sqrt{57}}.$$

We therefore get the critical points

$$\left(\frac{2}{\sqrt{57}}, -\frac{7}{\sqrt{57}}\right)$$
 and $\left(-\frac{2}{\sqrt{57}}, \frac{7}{\sqrt{57}}\right)$.

Evaluating f at each of these points we find that

$$f\left(\frac{2}{\sqrt{57}}, -\frac{7}{\sqrt{57}}\right) = \frac{8}{\sqrt{57}} + \frac{49}{\sqrt{57}} = \sqrt{57}$$

and

$$f\left(-\frac{2}{\sqrt{57}},\frac{7}{\sqrt{57}}\right) = -\frac{8}{\sqrt{57}} - \frac{49}{\sqrt{57}} = -\sqrt{57}.$$

Thus, f is the largest at $\left(\frac{2}{\sqrt{57}}, -\frac{7}{\sqrt{57}}\right)$ and the smallest at $\left(-\frac{2}{\sqrt{57}}, \frac{7}{\sqrt{57}}\right)$. The largest value of f on C is then $\sqrt{57}$, and its smallest value on C is $-\sqrt{57}$.

5. Let $C = \{(x, y) \in \mathbb{R}^2 \mid x^2 + y^2 = 1, y \ge 0\}$; i.e., C is the upper unit semi-circle. C can be parametrized by

$$\sigma(\tau) = (\tau, \sqrt{1 - \tau^2}) \text{ for } -1 \leqslant \tau \leqslant 1.$$

Math 107. Rumbos

(a) Compute s(t), the arclength along C from (-1, 0) to the point $\sigma(t)$, for $-1 \leq t \leq 1$.

Solution: Compute $\sigma'(\tau) = \left(1, -\frac{\tau}{\sqrt{1-\tau^2}}\right)$. for all $\tau \in (-1, 1)$. Then,

$$\|\sigma'(\tau)\| = \sqrt{1 + \frac{\tau^2}{1 - \tau^2}} = \frac{1}{\sqrt{1 - \tau^2}}.$$

It then follows that

$$s(t) = \int_{-1}^{t} \frac{1}{\sqrt{1-\tau^2}} d\tau \text{ for } -1 \le t \le 1.$$

(b) Compute s'(t) for −1 < t < t and sketch the graph of s as function of t.
 Solution: By the Fundamental Theorem of Calculus,

$$s'(t) = \frac{1}{\sqrt{1 - t^2}}$$
 for $-1 < t < 1$.

Note then that s'(t) > 0 for all $t \in (-1, 1)$ and therefore s is strictly increasing on (-1, 1).

Next, compute the derivative of s'(t) to get the second derivative of s(t):

$$s''(t) = \frac{t}{(1-t^2)^{3/2}}$$
 for $-1 < t < 1$.

It then follows that s''(t) < 0 for -1 < t < 0 and s''(t) > 0 for 0 < t < 1. Thus, the graph of s = s(t) is concave down on (-1, 0) and concave up on (0, 1).

Finally, observe that s(-1) = 0, $s(0) = \pi/2$ (the arc-length along a quarter of the unit circle), and $s(1) = \pi$ (the arc-length along a semi-circle of unit radius). We can then sketch the graph of s = s(t) as shown in Figure 3.

(c) Show that $\cos(\pi - s(t)) = t$ for all $-1 \leq t \leq 1$, and deduce that

$$\sin(s(t)) = \sqrt{1 - t^2} \quad \text{for all} \quad -1 \leqslant t \leqslant 1.$$

Solution: Figure 4 shows the upper unit semicircle and a point $\sigma(t)$ on it. Putting $\theta(t) = \pi - s(t)$, then $\theta(t)$ is the angle, in radians, that the ray from the origin to $\sigma(t)$ makes with the positive x-axis. It then follows that

$$\cos(\theta(t)) = t$$



and

$$\sin(\theta(t)) = \sqrt{1 - t^2}.$$

Since

$$\sin(\theta(t)) = \sin(\pi - s(t)) = \sin(s(t)),$$

the result follows.



Figure 4: Sketch of Semi–circle

6. Let R denote the open unit disc in \mathbb{R}^2 ; that is, $R = \{(x, y) \in \mathbb{R}^2 \mid x^2 + y^2 < 1\}$. Evaluate the integral

$$\int_R \ln(x^2 + y^2) \, \mathrm{d}x \mathrm{d}y$$

by first evaluating the integral

$$\int_{A_{\varepsilon}} \ln(x^2 + y^2) \, \mathrm{d}x \mathrm{d}y,$$

where A_{ε} is the annulus $\{(x, y) \in \mathbb{R}^2 \mid \varepsilon^2 < x^2 + y^2 < 1\}$, for $0 < \varepsilon < 1$, and then computing the limit at ε goes to 0.

Solution: First, evaluate the integral on the annulus pictured in Figure 5.



Figure 5: Sketch of A_{ε}

Using polar coordinates we obtain

$$\int_{A_{\varepsilon}} \ln(x^2 + y^2) \, \mathrm{d}x \mathrm{d}y = \int_0^{2\pi} \int_{\varepsilon}^1 \ln(r^2) \, r \, \mathrm{d}r \mathrm{d}\theta$$
$$= 4\pi \int_{\varepsilon}^1 \ln(r) \, r \, \mathrm{d}r$$

Integrating by parts, with $u = \ln(r)$ and dv = r dr, we then get that

$$\int_{A_{\varepsilon}} \ln(x^2 + y^2) \, \mathrm{d}x \mathrm{d}y = 4\pi \left[-\frac{\varepsilon^2}{2} \ln(\varepsilon) - \int_{\varepsilon}^1 \frac{r}{2} \, \mathrm{d}r \right]$$
$$= 4\pi \left[\frac{\varepsilon^2}{4} - \frac{\varepsilon^2}{2} \ln(\varepsilon) - \frac{1}{4} \right].$$

As $\varepsilon \to 0$, we can show, using L'Hospital's rule, that

$$\lim_{\varepsilon \to 0} \frac{\varepsilon^2}{2} \ln(\varepsilon) = 0.$$

It then follows that

$$\int_R \ln(x^2 + y^2) \, \mathrm{d}x \mathrm{d}y = \lim_{\varepsilon \to 0} \int_{A_\varepsilon} \ln(x^2 + y^2) \, \mathrm{d}x \mathrm{d}y = -\pi.$$

7. Let A denote the annulus $\{(x,y) \in \mathbb{R}^2 \mid 1 < x^2 + y^2 < 4\}$, and evaluate $\int_A \frac{1}{x^2 + y^2} \, \mathrm{d}x \mathrm{d}y$.

Solution: Proceeding as in the previous problem, we obtain that

$$\int_{A} \frac{1}{x^{2} + y^{2}} \, \mathrm{d}x \mathrm{d}y = \int_{0}^{2\pi} \int_{1}^{2} \frac{1}{r^{2}} r \, \mathrm{d}r \mathrm{d}\theta,$$

see Figure 6.



Figure 6: Sketch of A

Then,

$$\int_{A} \frac{1}{x^2 + y^2} \, \mathrm{d}x \mathrm{d}y = 2\pi \int_{1}^{2} \frac{1}{r} \, \mathrm{d}r = 2\pi \ln(2).$$

8. Let $R = \{(x, y) \in \mathbb{R}^2 \mid 0 \leq x \leq y, x^2 + y^2 \leq 1\}$, and evaluate $\int_R x^2 \, \mathrm{d}x \mathrm{d}y$.

Solution: A sketch of the region R is shown in Figure



Figure 7: Sketch of region R in Problem 8

We may use polar coordinates to do this problem as follows

$$\int_{R} x^{2} dxdy = \int_{\pi/4}^{\pi/2} \int_{0}^{1} r^{2} \cos^{2}(\theta) r drd\theta$$
$$= \int_{\pi/4}^{\pi/2} \cos^{2}(\theta) \int_{0}^{1} r^{3} drd\theta$$
$$= \frac{1}{4} \int_{\pi/4}^{\pi/2} \cos^{2}(\theta) d\theta$$
$$= \frac{1}{4} \int_{\pi/4}^{\pi/2} \frac{1}{2} (1 + \cos(2\theta)) d\theta,$$

where we have used the double angle formula for $\cos^2 \theta$. We then have that

$$\int_{R} x^{2} dx dy = \frac{1}{8} \int_{\pi/4}^{\pi/2} (1 + \cos(2\theta)) d\theta$$
$$= \frac{1}{8} \left[\theta + \frac{1}{2} \sin(2\theta) \right]_{\pi/4}^{\pi/2}$$
$$= \frac{1}{8} \left(\frac{\pi}{4} - \frac{1}{2} \right)$$
$$= \frac{1}{32} (\pi - 2).$$

9. Let R denote the region in the xy-plane bounded by the lines x + y = 1, x + y = 4, x - y = -1 and x - y = 1. Evaluate $\int_{R} (x + y)e^{x-y} dxdy$.

Solution: The region for this problem is sketched in Figure 8.



Figure 8: Sketch of Region R in Problem 9

Make the change of variables x + y = u and x - y = v. We then obtain that

$$x = \frac{1}{2}u + \frac{1}{2}v$$
$$y = \frac{1}{2}u - \frac{1}{2}v$$

We then obtain the change of coordinates map

$$\Phi\begin{pmatrix}u\\v\end{pmatrix} = \begin{pmatrix}1/2 & 1/2\\1/2 & -1/2\end{pmatrix}\begin{pmatrix}u\\v\end{pmatrix}$$

which maps the rectangle $D = \{(u, v) \in \mathbb{R}^2 \mid 1 \leq u \leq 4, -1 \leq v \leq 1\}$ to the region R. The change of variables formula then yields

$$\int_{R} (x+y)e^{x-y} \, \mathrm{d}x \mathrm{d}y = \int_{D} ue^{v} \left| \frac{\partial(x,y)}{\partial(u,v)} \right| \, \mathrm{d}u \mathrm{d}v,$$

where

$$\frac{\partial(x,y)}{\partial(u,v)} = \det \begin{pmatrix} 1/2 & 1/2 \\ 1/2 & -1/2 \end{pmatrix} = -\frac{1}{2}$$

Consequently,

$$\int_{R} (x+y)e^{x-y} \, dx dy = \frac{1}{2} \int_{D} ue^{v} \, du dv$$
$$= \frac{1}{2} \int_{-1}^{1} \int_{1}^{4} ue^{v} \, du dv$$
$$= \frac{1}{2} \int_{-1}^{1} e^{v} \frac{u^{2}}{2} \Big|_{1}^{4} \, dv$$
$$= \frac{15}{4} \int_{-1}^{1} e^{v} \, dv$$
$$= \frac{15}{4} (e^{1} - e^{-1}).$$

10. Evaluate $\int_{R} (x+y) dxdy$ where R is the rectangle in the xy-plane with vertices (1,0), (4,3), (3,4) and (0,1).

Solution: A sketch of the region R is shown in Figure 9. We can make the change of variables

$$\begin{array}{rcl} u &=& x+y,\\ v &=& x-y, \end{array}$$

from which we get that

$$x = \frac{1}{2}u + \frac{1}{2}v,$$
$$y = \frac{1}{2}u - \frac{1}{2}v.$$

Then, and (x, y) ranges over the region R, then u and v range over the rectangle defined by $1 \le u \le 7$ and $-1 \le v \le 1$.

By the change of variables formula, we then then have that

$$\int_{R} (x+y) \, \mathrm{d}x \mathrm{d}y = \int_{D} u \left| \frac{\partial(x,y)}{\partial(u,v)} \right| \, \mathrm{d}u \mathrm{d}v,$$



Figure 9: Sketch of Region R in Problem 10

where

$$\frac{\partial(x,y)}{\partial(u,v)} = \det \begin{pmatrix} 1/2 & 1/2 \\ 1/2 & -1/2 \end{pmatrix} = -\frac{1}{2}$$

Consequently,

$$\int_{R} (x+y) \, dx dy = \frac{1}{2} \int_{D} u \, du dv$$
$$= \frac{1}{2} \int_{-1}^{1} \int_{1}^{7} u \, du dv$$
$$= \frac{1}{2} \int_{-1}^{1} \frac{u^{2}}{2} \Big|_{1}^{7} \, dv$$
$$= \frac{48}{4} \int_{-1}^{1} \, dv$$
$$= 24.$$

11. Evaluate $\int_{R} (x - y) dxdy$ where R is the square in the xy-plane with vertices (0,0), (2,-1), (3,1) and (1,2).

Solution: A sketch of R is shown in Figure 10.



Figure 10: Sketch of Region R in Problem 11

Let $\Phi \colon \mathbb{R}^2 \to \mathbb{R}^2$ denote the linear map that takes (1,0) to (2,-1) and (0,1) to (1,2). Then, Φ has the matrix representation

$$\Phi\begin{pmatrix}u\\v\end{pmatrix} = \begin{pmatrix}2&1\\-1&2\end{pmatrix}\begin{pmatrix}u\\v\end{pmatrix}.$$

When then get the change of variables

$$\begin{array}{rcl} x &=& 2u+v,\\ y &=& -u+2v, \end{array}$$

which maps the unit square, D, in the uv-plane to R. Consequently, the Change of Variable Formula implies that

$$\int_{R} (x-y) \, \mathrm{d}x \mathrm{d}y = \int_{D} (3u-v) \left| \frac{\partial(x,y)}{\partial(u,v)} \right| \, \mathrm{d}u \mathrm{d}v$$

where

$$\frac{\partial(x,y)}{\partial(u,v)} = \det \begin{pmatrix} 2 & 1\\ -1 & 2 \end{pmatrix} = 5.$$

Evaluating the last integral we obtain

$$\int_{R} (x - y) \, dx dy = 5 \int_{0}^{1} \int_{0}^{1} (3u - v) \, du dv$$
$$= 5 \int_{0}^{1} \left[\frac{3}{2} u^{2} - v u \right]_{0}^{1} \, dv$$
$$= 5 \int_{0}^{1} \left[\frac{3}{2} - v \right] \, dv$$
$$= 5 \left[\frac{3}{2} v - \frac{1}{2} v^{2} \right]_{0}^{1}$$
$$= 5.$$

12. Let $\omega = 2x \, dx + y \, dy$ and $\eta = y \, dx - x \, dy$ denote differential 1-forms. Compute each of the following $\omega \, d\eta$, $\eta \, d\omega$ and $d(\omega \eta)$.

Solution: Compute

$$d\omega = d(2x \, dx + y \, dy) = 2dxdx + dydy = 0,$$
$$d\eta = d(y \, dx - x \, dy) = dydx - dxdy = -2dxdy.$$

Then

$$\omega \, \mathrm{d}\eta = (2x \, \mathrm{d}x + y \, \mathrm{d}y)(-2\mathrm{d}x\mathrm{d}y) = -4x\mathrm{d}x\mathrm{d}x\mathrm{d}y - 2y\mathrm{d}y\mathrm{d}x\mathrm{d}y = 0,$$

since dxdx = 0 and dydxdy = -dxdydy = 0, and

$$\eta \, \mathrm{d}\omega = \eta \cdot 0 = 0.$$

Finally,

$$\begin{aligned}
\omega\eta &= (2x \, dx + y \, dy)(y \, dx - x \, dy) \\
&= 2xy \, dxdx - 2x^2 dxdy + y^2 dydx - xy \, dydy \\
&= -(2x^2 + y^2) dxdy;
\end{aligned}$$

so that

$$d(\omega\eta) = -(4x \, dx + 2y \, dy)dxdy = 0.$$

Math 107. Rumbos

13. Let C denote the unit circle traversed in the counterclockwise direction. Evaluate the line integral $\int_C x^3 dy - y^3 dx$.

Solution: Observe that $\int_C x^3 dy - y^3 dx$ is the flux of the vector field $F(x,y) = x^3 \hat{i} + y^3 \hat{j}$, so that, by the divergence form of the Fundamental Theorem of Calculus in \mathbb{R}^2 ,

$$\int_C x^3 \, \mathrm{d}y - y^3 \mathrm{d}x = \int_D \mathrm{div}F \, \mathrm{d}x \mathrm{d}y,$$

where D is the unit disc in \mathbb{R}^2 centered at the origin, and

$$\operatorname{div} F = 3x^2 + 3y^2 = 3(x^2 + y^2).$$

Using polar coordinates we then get that

$$\int_C x^3 dy - y^3 dx = \int_0^{2\pi} \int_0^1 3r^2 r dr d\theta$$
$$= 6\pi \int_0^1 r^3 dr$$
$$= \frac{3\pi}{2}.$$

14. Let $F(x, y) = y \ \hat{i} - x \ \hat{j}$ and R be the square in the xy-plane with vertices (0, 0), (2, -1), (3, 1) and (1, 2). Evaluate $\int_{\partial R} F \cdot n \, \mathrm{d}s$.

Solution: Observe that the divergence of F is

$$\operatorname{div} F = \frac{\partial}{\partial x}(y) + \frac{\partial}{\partial y}(-x) = 0$$

for all $(x, y) \in \mathbb{R}^2$, so that, by the divergence form of the Fundamental Theorem of Calculus in \mathbb{R}^2 ,

$$\int_{\partial R} F \cdot n \, \mathrm{d}s = \int_{R} \mathrm{div} F \, \mathrm{d}x \mathrm{d}y = 0.$$