## Solutions to Review Problems for Exam 2

1. Define the scalar field $f: \mathbb{R}^{n} \rightarrow \mathbb{R}$ by $f(v)=\frac{1}{2}\|v\|^{2}$ for all $v \in \mathbb{R}^{n}$. Show that $f$ is differentiable on $\mathbb{R}^{n}$ and compute the linear map $D f(u): \mathbb{R}^{n} \rightarrow \mathbb{R}$ for all $u \in \mathbb{R}^{n}$. What is the gradient of $f$ at $u$ for all $x \in \mathbb{R}^{n}$ ?

Solution: Let $u$ and $w$ be any vector in $\mathbb{R}^{n}$ and consider

$$
\begin{aligned}
f(u+w) & =\frac{1}{2}\|u+w\|^{2} \\
& =\frac{1}{2}(u+w) \cdot(u+w) \\
& =\frac{1}{2} u \cdot u+u \cdot w+\frac{1}{2} w \cdot w \\
& =\frac{1}{2}\|u\|^{2}+u \cdot w+\frac{1}{2}\|w\|^{2} .
\end{aligned}
$$

Thus,

$$
f(u+w)-f(u)-u \cdot w=\frac{1}{2}\|w\|^{2} .
$$

Consequently,

$$
\frac{|f(u+w)-f(u)-u \cdot w|}{\|w\|}=\frac{1}{2}\|w\|,
$$

for $w \in \mathbb{R}^{n}$ with $\|w\| \neq 0$, from which we get that

$$
\lim _{\|w\| \rightarrow 0} \frac{|f(u+w)-f(u)-u \cdot w|}{\|w\|}=0
$$

and therefore $f$ is differentiable at $u$ with derivative map $D f(u)$ given by

$$
D f(u) w=u \cdot w \quad \text { for all } w \in \mathbb{R}^{n} .
$$

Hence, $\nabla f(u)=u$ for all $u \in \mathbb{R}^{n}$.
Alternate Solution: Write $f\left(x_{1}, x_{2}, \ldots, x_{n}\right)=\frac{1}{2}\left(x_{1}^{2}+x_{2}^{2}+\cdots+x_{n}^{2}\right)$ for all $\left(x_{1}, x_{2}, \ldots, x_{n}\right) \in \mathbb{R}^{n}$. Then, all the partial derivatives,

$$
\frac{\partial f}{\partial x_{j}}\left(x_{1}, x_{2}, \ldots, x_{n}\right)=x_{j}, \quad \text { for } j=1,2, \ldots, n
$$

are continuous. Thus, $f$ is a $C^{1}$ map and is, therefore, differentiable with derivative given by

$$
D f\left(x_{1}, x_{2}, \ldots, x_{n}\right) h=\nabla f\left(x_{1}, x_{2}, \ldots, x_{n}\right) \cdot h, \quad \text { for all } h \in \mathbb{R}^{n}
$$

where $\nabla f\left(x_{1}, x_{2}, \ldots, x_{n}\right)=\left(x_{1}, x_{2}, \ldots, x_{n}\right)$ for all $\left(x_{1}, x_{2}, \ldots, x_{n}\right) \in$ $\mathbb{R}^{n}$.
2. Define the scalar field $f: \mathbb{R}^{n} \rightarrow \mathbb{R}$ by $f(v)=\|v\|$ for all $v \in \mathbb{R}^{n}$.
(a) Show that $f$ is differentiable not differentiable at the origin.

Solution: Arguing by contradiction, assume that $f$ is differentiable at the origin. Then, there exists a linear transformation, $T: \mathbb{R}^{n} \rightarrow \mathbb{R}$ such that

$$
\begin{equation*}
f(w)=T(w)+E_{o}(w) \tag{1}
\end{equation*}
$$

for $\|w\|$ small, where

$$
\begin{equation*}
\lim _{\|w\| \rightarrow 0} \frac{\left\|E_{o}(w)\right\|}{\|w\|}=0 \tag{2}
\end{equation*}
$$

Take $w=t e_{j}$, where $e_{j}$ is one of the standard basis vectors. It then follows from (1) that

$$
|t|=t T\left(e_{j}\right)+E_{o}\left(t e_{j}\right),
$$

for $t \in \mathbb{R}$ with $|t|$ sufficiently small. Thus, if $t \neq 0$ and $|t|$ is sufficiently small,

$$
\frac{|t|}{t}=T\left(e_{j}\right)+\frac{1}{t} E_{o}\left(t e_{j}\right) .
$$

Observe that, by (2),

$$
\lim _{t \rightarrow 0} \frac{1}{t} E_{o}\left(t e_{j}\right)=0
$$

Hence,

$$
\lim _{t \rightarrow 0} \frac{|t|}{t}=T\left(e_{j}\right)
$$

which is impossible since $\lim _{t \rightarrow 0} \frac{|t|}{t}$ does not exist. Consequently, $f(v)=\|v\|$ is not differentiable at the origin.
(b) Let $U=\left\{v \in \mathbb{R}^{n} \mid v \neq 0\right\}$. Show that $f$ is differentiable on the set $U$ and compute the linear map $D f(u): \mathbb{R}^{n} \rightarrow \mathbb{R}$ for all $u \in U$. What is the gradient of $f$ at $u$ for all $x \in U$ ?

Solution: For $v=\left(x_{1}, x_{2}, \ldots, x_{n}\right)$ in $\mathbb{R}^{n}$, write

$$
f(v)=f\left(x_{1}, x_{2}, \ldots, x_{n}\right)=\sqrt{x_{1}^{2}+x_{2}^{2}+\cdots+x_{n}^{2}}
$$

and observe that if $\left(x_{1}, x_{2}, \ldots, x_{n}\right) \in U$, then $x_{1}^{2}+x_{2}^{2}+\cdots+x_{n}^{2} \neq 0$ so that the partial derivatives

$$
\frac{\partial f}{\partial x_{j}}\left(x_{1}, x_{2}, \ldots, x_{n}\right)=\frac{x_{j}}{\sqrt{x_{1}^{2}+x_{2}^{2}+\cdots+x_{n}^{2}}}, \quad j=1,2, \ldots, n
$$

exist in $U$ and are continuous there. Therefore, $f$ is a $C^{1}$ map in $U$ and it is therefore differentiable in $U$.
The gradient of $f$ in $U$ is then given by

$$
\nabla f\left(x_{1}, x_{2}, \ldots, x_{n}\right)=\frac{1}{\sqrt{x_{1}^{2}+x_{2}^{2}+\cdots+x_{n}^{2}}}\left(x_{1}, x_{2}, \ldots, x_{n}\right)
$$

or

$$
\nabla f(u)=\frac{1}{\|u\|} u, \quad \text { for all } u \in U
$$

We therefore have that the derivative map of $f$ at $u \in U$ is given by

$$
D f(u) h=\frac{1}{\|u\|} u \cdot h, \quad \text { for all } h \in \mathbb{R}^{n}
$$

3. Let $U$ denote an open and convex subset of $\mathbb{R}^{n}$. Suppose that $f: U \rightarrow \mathbb{R}$ is differentiable at every $x \in U$. Fix $x$ and $y$ in $U$, and define $g:[0,1] \rightarrow \mathbb{R}$ by

$$
g(t)=f(x+t(y-x)) \quad \text { for } 0 \leqslant t \leqslant 1
$$

(a) Explain why the function $g$ is well defined.

Answer: Since $U$ is convex, for any $x, y \in U, x+t(y-x) \in U$ for all $t \in[0,1]$. Thus, $f(x+t(y-x))$ is defined for all $t \in[0,1]$, because $f$ is defined on $U$.
(b) Show that $g$ is differentiable on $(0,1)$ and that

$$
g^{\prime}(t)=\nabla f(x+t(y-x)) \cdot(y-x) \quad \text { for } 0<t<1
$$

Solution: It follows from the Chain Rule that the composition $g=f \circ \sigma:[0,1] \rightarrow \mathbb{R}$, where $\sigma:[0,1] \rightarrow \mathbb{R}^{n}$ is the path given by

$$
\sigma(t)=x+t(y-x), \quad \text { for all } t \in[0,1],
$$

is differentiable and

$$
g^{\prime}(t)=\nabla f(\sigma(t)) \cdot \sigma^{\prime}(t), \quad \text { for all } t \in(0,1)
$$

where

$$
\sigma(t)=y-x, \quad \text { for all } t
$$

Consequently, we get that

$$
g^{\prime}(t)=\nabla f(x+t(y-x)) \cdot(y-x) \quad \text { for } \quad 0<t<1
$$

(c) Use the Mean Value Theorem for derivatives to show that there exists a point $z$ is the line segment connecting $x$ to $y$ such that

$$
\begin{equation*}
f(y)-f(x)=D_{\widehat{u}} f(z)\|y-x\|, \tag{3}
\end{equation*}
$$

where $\widehat{u}$ is the unit vector in the direction of the vector $y-x$; that is, $\widehat{u}=\frac{1}{\|y-x\|}(y-x)$.

Solution: The mean value theorem implies that there exists $\tau \in$ $(0,1)$ such that

$$
g(1)-g(0)=g^{\prime}(\tau)(1-0)
$$

so that

$$
\begin{equation*}
f(y)-f(x)=\nabla f(x+\tau(y-x)) \cdot(y-x) . \tag{4}
\end{equation*}
$$

Put $z=x+\tau(y-x)$ and $\widehat{u}=\frac{1}{\|y-x\|}(y-x)$. We can then write (4) as

$$
\begin{aligned}
f(y)-f(x) & =\left(\nabla f(z) \cdot \frac{1}{\|y-x\|}(y-x)\right)\|y-x\| \\
& =(\nabla f(z) \cdot \widehat{u})\|y-x\|
\end{aligned}
$$

which yields (3).
(d) Prove that if $U$ is an open and convex subset of $\mathbb{R}^{n}$, and $f: U \rightarrow \mathbb{R}$ is differentiable on $U$ with $\nabla f(v)=\mathbf{0}$ for all $v \in U$, then $f$ must be a constant function.

Solution: Fix $x_{o} \in U$. Then, for any $x \in U$, the formula in (3) yields

$$
\begin{equation*}
f(x)-f\left(x_{o}\right)=D_{\widehat{u}} f(z)\left\|x-x_{o}\right\|, \tag{5}
\end{equation*}
$$

where $D_{\widehat{u}} f(z)=\nabla f(z) \cdot \widehat{u}=0$ by the assumption. Hence, it follows from (5) that

$$
f(x)=f\left(x_{o}\right), \quad \text { for all } x \in U
$$

in other words, $f$ is constant in $U$.
4. Let $U$ denote the set of all points in $\mathbb{R}^{3}$ excluding the origin, $(0,0,0)$. Define the scalar field $f: U \rightarrow \mathbb{R}$ by $f(x, y, x)=\frac{1}{r}$, where $r=\sqrt{x^{2}+y^{2}+z^{2}}$ for all $(x, y, z) \in U$.
Show that $f$ is differentiable in $U$. Compute $\nabla f$ and $\operatorname{div} \nabla f$.
Solution: Write $f(x, y, z)=g(r)$, where $g(r)=\frac{1}{r}$, for $r \neq 0$, and $r=\|(x, y, z)\|$ for all $(x, y, z) \in \mathbb{R}^{3}$. It follows from the result of Problem 2 b in this review sheet that $r$ is differentiable for $(x, y, z \in U$, and

$$
\nabla r=\frac{1}{r}(x, y, z), \quad \text { for all }(x, y, z) \in U
$$

Next, note that $g$ is differentiable for $r \neq 0$ and

$$
g^{\prime}(r)=-\frac{1}{r^{2}}, \quad \text { for all } r \neq 0
$$

Since $f$ is the composition of $f$ and $r$, it follows by the Chain Rule that $f$ is differentiable for $(x, y, z) \in U$, and

$$
\nabla f(x, y, z)=g^{\prime}(r) \nabla r=-\frac{1}{r^{2}} \cdot \frac{1}{r}(x, y, z), \quad \text { for all }(x, y, z) \in U
$$

or

$$
\nabla f(x, y, z)=g^{\prime}(r) \nabla r=-\frac{1}{r^{3}}(x, y, z), \quad \text { for all }(x, y, z) \in U
$$

Next, compute the divergence of $\nabla f$ :

$$
\begin{equation*}
\operatorname{div} \nabla f(x, y, z)=-\frac{\partial}{\partial x}\left(\frac{x}{r^{3}}\right)-\frac{\partial}{\partial y}\left(\frac{y}{r^{3}}\right)-\frac{\partial}{\partial z}\left(\frac{z}{r^{3}}\right) \tag{6}
\end{equation*}
$$

where

$$
\begin{aligned}
\frac{\partial}{\partial x}\left(\frac{x}{r^{3}}\right) & =\frac{r^{3}-x \cdot 3 r^{2} \frac{\partial r}{\partial x}}{r^{6}} \\
& =\frac{r^{3}-x \cdot 3 r^{2} \frac{x}{r}}{r^{6}}
\end{aligned}
$$

so that

$$
\begin{equation*}
\frac{\partial}{\partial x}\left(\frac{x}{r^{3}}\right)=\frac{r^{2}-3 x^{2}}{r^{5}} \tag{7}
\end{equation*}
$$

Similarly,

$$
\begin{equation*}
\frac{\partial}{\partial y}\left(\frac{x}{r^{3}}\right)=\frac{r^{2}-3 y^{2}}{r^{5}} \tag{8}
\end{equation*}
$$

and

$$
\begin{equation*}
\frac{\partial}{\partial z}\left(\frac{x}{r^{3}}\right)=\frac{r^{2}-3 z^{2}}{r^{5}} \tag{9}
\end{equation*}
$$

Substituting (7)-(9) into (6) then yields

$$
\operatorname{div} \nabla f(x, y, z)=-\frac{3 r^{2}-3\left(x^{2}+y^{2}+z^{2}\right)}{r^{5}}=0 .
$$

5. Compute the arc length along the portion of the cycloid given by the parametric equations

$$
x=t-\sin t \quad \text { and } \quad y=1-\cos t, \quad \text { for } t \in \mathbb{R}
$$

from the point $(0,0)$ to the point $(2 \pi, 0)$.
Solution: Put

$$
\sigma(t)=(t-\sin t, 1-\cos t), \quad \text { for all } t \in[0,2 \pi] .
$$

Then,

$$
\sigma^{\prime}(t)=(1-\cos t, \sin t), \quad \text { for all } t \in(0,2 \pi)
$$

so that

$$
\begin{align*}
\left\|\sigma^{\prime}(t)\right\| & =\sqrt{(1-\cos t)^{2}+\sin ^{2} t} \\
& =\sqrt{1-2 \cos t+\cos ^{2} t+\sin ^{2} t}  \tag{10}\\
& =\sqrt{2-2 \cos t}
\end{align*}
$$

Next, use the trigonometric identity

$$
2 \sin ^{2}\left(\frac{t}{2}\right)=1-\cos t
$$

to obtain from the calculations in (10) that

$$
\begin{align*}
\left\|\sigma^{\prime}(t)\right\| & =\sqrt{4 \sin ^{2}\left(\frac{t}{2}\right)}  \tag{11}\\
& =2\left|\sin \left(\frac{t}{2}\right)\right|
\end{align*}
$$

for $t \in(0,2 \pi)$. Now, since since $0 \leqslant \frac{t}{2} \leqslant \pi$ for $0 \leqslant t \leqslant 2 \pi$, it follows that

$$
\sin \left(\frac{t}{2}\right) \geqslant 0, \quad \text { for } t \in[0,2 \pi]
$$

We then obtain from (11) that

$$
\left\|\sigma^{\prime}(t)\right\|=2 \sin \left(\frac{t}{2}\right), \quad \text { for all } t \in[0,2 \pi]
$$

Consequently, the arc length along the portion of the cycloid parametrized by $\sigma(t)$ for $0 \leqslant t \leqslant 2 \pi$ is

$$
\begin{aligned}
\int_{0}^{2 \pi}\left\|\sigma^{\prime}(t)\right\| \mathrm{d} t & =\int_{0}^{2 \pi} 2 \sin \left(\frac{t}{2}\right) \mathrm{d} t \\
& =\left[-4 \cos \left(\frac{t}{2}\right)\right]_{0}^{2 \pi} \\
& =8
\end{aligned}
$$

6. Let $C$ denote the boundary of the oriented triangle, $T=[(0,0)(1,0)(1,2)]$, in $\mathbb{R}^{2}$. Evaluate the line integral $\int_{C} \frac{x^{2}}{2} \mathrm{~d} y-\frac{y^{2}}{2} \mathrm{~d} x$.

Solution: First observe that $\int_{C} \frac{x^{2}}{2} \mathrm{~d} y-\frac{y^{2}}{2} \mathrm{~d} x$ is the flux of the vector field

$$
F(x, y)=\left(\frac{x^{2}}{2}, \frac{y^{2}}{2}\right)
$$

across the boundary of $T$. Thus, applying the divergence form of Fundamental Theorem of Calculus,

$$
\int_{\partial T} F \cdot \widehat{n} d s=\iint_{T} \operatorname{div} F d x d y
$$

we obtain that

$$
\begin{aligned}
\int_{C} \frac{x^{2}}{2} \mathrm{~d} y-\frac{y^{2}}{2} \mathrm{~d} x & =\iint_{T}(x+y) d x d y \\
& =\int_{0}^{1} \int_{0}^{2 x}(x+y) d y d x \\
& =\int_{0}^{1}\left[x y+\frac{y^{2}}{2}\right]_{0}^{2 x} d x \\
& =\int_{0}^{1} 4 x^{2} d x
\end{aligned}
$$

so that

$$
\int_{C} \frac{x^{2}}{2} \mathrm{~d} y-\frac{y^{2}}{2} \mathrm{~d} x=\frac{4}{3}
$$

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

Solution: Apply the divergence form of the Fundamental Theorem of Calculus to get

$$
\oint_{\partial R} F \cdot \widehat{n} d s=\iint_{R} \operatorname{div} F d x d y
$$

where

$$
\operatorname{div} F(x, y)=2-1=1
$$

so that

$$
\begin{aligned}
\oint_{\partial R} F \cdot \widehat{n} d s & =\iint_{R} d x d y \\
& =\operatorname{area}(R)
\end{aligned}
$$



Figure 1: Sketch of Region $R$ in Problem 7

To find the area of the region $R$, shown in Figure 1, observe that $R$ is a parallelogram determined by the vectors $v=2 \widehat{i}-\widehat{j}$ and $w=\widehat{i}+2 \widehat{j}$. Thus,

$$
\operatorname{area}(R)=\|v \times w\|=5
$$

It the follows that

$$
\oint_{\partial R} F \cdot n \mathrm{~d} s=\iint_{R} \mathrm{~d} x \mathrm{~d} y=5 .
$$

8. Evaluate the line integral $\int_{\partial R}\left(x^{4}+y\right) \mathrm{d} x+\left(2 x-y^{4}\right) \quad \mathrm{d} y$, where $R$ is the rectangular region

$$
R=\left\{(x, y) \in \mathbb{R}^{2} \mid-1 \leqslant x \leqslant 3,-2 \leqslant y \leqslant 1\right\}
$$

and $\partial R$ is traversed in the counterclockwise sense.
Solution: Apply the Green's Theorem form of Fundamental Theo-
rem of Calculus to get

$$
\begin{aligned}
\int_{\partial R}\left(x^{4}+y\right) d x+\left(2 x-y^{4}\right) d y & =\iint_{R}\left(\frac{\partial}{\partial x}\left(2 x-y^{4}\right)-\frac{\partial}{\partial y}\left(x^{4}+y\right) d x d y\right. \\
& =\iint_{R}(2-1) d x d y \\
& =\iint_{R} d x d y \\
& =\operatorname{area}(R) \\
& =12
\end{aligned}
$$

9. Integrate the function given by $f(x, y)=x y^{2}$ over the region, $R$, defined by:

$$
R=\left\{(x, y) \in \mathbb{R}^{2} \mid x \geqslant 0,0 \leqslant y \leqslant 4-x^{2}\right\}
$$

Solution: The region, $R$, is sketched in Figure 2. We evaluate the


Figure 2: Sketch of Region $R$ in Problem 9
double integral, $\iint_{R} x y^{2} \mathrm{~d} x \mathrm{~d} y$, as an iterated integral

$$
\begin{aligned}
\iint_{R} x y^{2} \mathrm{~d} x \mathrm{~d} y & =\int_{0}^{2} \int_{0}^{4-x^{2}} x y^{2} \mathrm{~d} y \mathrm{~d} x \\
& =\int_{0}^{2} \int_{0}^{4-x^{2}} x y^{2} \mathrm{~d} y \mathrm{~d} x \\
& =\left.\int_{0}^{2} \frac{x y^{3}}{3}\right|_{0} ^{4-x^{2}} \mathrm{~d} x \\
& =\frac{1}{3} \int_{0}^{2} x\left(4-x^{2}\right)^{3} \mathrm{~d} x
\end{aligned}
$$

To evaluate the last integral, make the change of variables: $u=4-x^{2}$. We then have that $\mathrm{d} u=-2 x \mathrm{~d} x$ and

$$
\begin{aligned}
\iint_{R} x y^{2} \mathrm{~d} x \mathrm{~d} y & =\int_{0}^{2} \int_{0}^{4-x^{2}} x y^{2} \mathrm{~d} y \mathrm{~d} x \\
& =-\frac{1}{6} \int_{4}^{0} u^{3} \mathrm{~d} u \\
& =\frac{1}{6} \int_{0}^{4} u^{3} \mathrm{~d} u
\end{aligned}
$$

Thus,

$$
\iint_{R} x y^{2} \mathrm{~d} x \mathrm{~d} y=\frac{4^{4}}{24}=\frac{32}{3} .
$$

10. Let $R$ denote the region in the plane defined by inside of the ellipse

$$
\begin{equation*}
\frac{x^{2}}{a^{2}}+\frac{y^{2}}{b^{2}}=1, \tag{12}
\end{equation*}
$$

for $a>0$ and $b>0$.
(a) Evaluate the line integral $\oint_{\partial R} x \mathrm{~d} y-y \mathrm{~d} x$, where $\partial R$ is the ellipse in (12) traversed in the positive sense.


Figure 3: Sketch of ellipse

Solution: A sketch of the ellipse is shown in Figure 3 for the case $a<b$.
A parametrization of the ellipse is given by

$$
x=a \cos t, \quad y=b \sin t, \quad \text { for } \quad 0 \leqslant t \leqslant 2 \pi .
$$

We then have that $\mathrm{d} x=-a \sin t \mathrm{~d} t$ and $\mathrm{d} y=b \cos t \mathrm{~d} t$. Therefore

$$
\begin{aligned}
\oint_{\partial R} x \mathrm{~d} y-y \mathrm{~d} x & =\int_{0}^{2 \pi}[a \cos t \cdot b \cos t-b \sin t \cdot(-a \cos t)] \mathrm{d} t \\
& =\int_{0}^{2 \pi}\left[a b \cos ^{2} t+a b \sin ^{2} t\right] \mathrm{d} t \\
& =a b \int_{0}^{2 \pi}\left(\cos ^{2} t+a b \sin ^{2} t\right) \mathrm{d} t \\
& =a b \int_{0}^{2 \pi} \mathrm{~d} t \\
& =2 \pi a b
\end{aligned}
$$

(b) Use your result from part (a) and the Fundamental Theorem of Calculus to come up with a formula for computing the area of the region enclosed by the ellipse in (12).

Solution: Let $F(x, y)=x \widehat{i}+y \widehat{j}$. Then,

$$
\oint_{\partial R} x \mathrm{~d} y-y \mathrm{~d} x=\oint_{\partial R} F \cdot n \mathrm{~d} s .
$$

Thus, by Green's Theorem in divergence form,

$$
\oint_{\partial R} x \mathrm{~d} y-y \mathrm{~d} x=\iint_{R} \operatorname{div} F \mathrm{~d} x \mathrm{~d} y
$$

where

$$
\operatorname{div} F(x, y)=\frac{\partial}{\partial x}(x)+\frac{\partial}{\partial y}(y)=2
$$

Consequently,

$$
\oint_{\partial R} x \mathrm{~d} y-y \mathrm{~d} x=2 \iint_{R} \mathrm{~d} x \mathrm{~d} y=2 \operatorname{area}(R)
$$

It then follows that

$$
\operatorname{area}(R)=\frac{1}{2} \oint_{\partial R} x \mathrm{~d} y-y \mathrm{~d} x
$$

Thus,

$$
\operatorname{area}(R)=\pi a b
$$

by the result in part (a).
11. Evaluate the double integral $\int_{R} e^{-x^{2}} \mathrm{~d} x \mathrm{~d} y$, where $R$ is the region in the $x y-$ plane sketched in Figure 4.

Solution: Compute

$$
\begin{aligned}
\iint_{R} e^{-x^{2}} \mathrm{~d} x \mathrm{~d} y & =\int_{0}^{2} \int_{0}^{2 x} e^{-x^{2}} \mathrm{~d} y \mathrm{~d} x \\
& =\int_{0}^{2} 2 x e^{-x^{2}} \mathrm{~d} x \\
& =\left[-e^{-x^{2}}\right]_{0}^{2} \\
& =1-e^{-4}
\end{aligned}
$$



Figure 4: Sketch of Region $R$ in Problem 11
12. Let $\Phi: \mathbb{R}^{2} \rightarrow \mathbb{R}^{2}$ denote the map from the $u v$-plane to the $x y$-plane given by

$$
\Phi\binom{u}{v}=\binom{2 u}{v^{2}} \quad \text { for all } \quad\binom{u}{v} \in \mathbb{R}^{2}
$$

and let $T$ be the oriented triangle $[(0,0),(1,0),(1,1)]$ in the $u v$-plane.
(a) Show that $\Phi$ is differentiable and give a formula for its derivative, $D \Phi(u, v)$, at every point $\binom{u}{v}$ in $\mathbb{R}^{2}$.

Solution: Write

$$
\Phi\binom{u}{v}=\binom{f(u, v)}{g(u, v)} \quad \text { for all } \quad\binom{u}{v} \in \mathbb{R}^{2}
$$

where $f(u, v)=2 u$ and $g(u, v)=v^{2}$ for all $\binom{u}{v} \in \mathbb{R}^{2}$. Observe that the partial derivatives of $f$ and $g$ exist and are given by

$$
\begin{array}{ll}
\frac{\partial f}{\partial u}(u, v)=2, & \frac{\partial f}{\partial v}(u, v)=0 \\
\frac{\partial g}{\partial u}(u, v)=0, & \frac{\partial g}{\partial v}(u, v)=2 v .
\end{array}
$$

Note that the partial derivatives of $f$ and $g$ are continuous. Therefore, $\Phi$ is a $C^{1}$ map. Hence, $\Phi$ is differentiable on $\mathbb{R}^{2}$ and its derivative map at $(u, v)$, for any $(u, v) \in \mathbb{R}^{2}$ is given by multiplication by the Jacobian matrix

$$
D \Phi(u, v)=\left(\begin{array}{cc}
2 & 0 \\
0 & 2 v
\end{array}\right)
$$

that is,

$$
\begin{aligned}
& \qquad D \Phi(u, v)\binom{h}{k}=\left(\begin{array}{cc}
2 & 0 \\
0 & 2 v
\end{array}\right)\binom{h}{k}=\binom{2 h}{2 v k} \\
& \text { for all }\binom{h}{k} \in \mathbb{R}^{2} \text {. }
\end{aligned}
$$

(b) Give the image, $R$, of the triangle $T$ under the map $\Phi$, and sketch it in the $x y$-plane.

Solution: The image of $T$ under $\Phi$ is the set

$$
\begin{aligned}
\Phi(T) & =\left\{(x, y) \in \mathbb{R}^{2} \mid x=2 u, y=v^{2}, \text { for some }(u, v) \in T\right\} \\
& =\left\{(x, y) \in \mathbb{R}^{2} \mid 0 \leqslant x \leqslant 2,0 \leqslant y \leqslant x^{2} / 4\right\}
\end{aligned}
$$

A sketch of $R=\Phi(T)$ is shown in Figure 5 .


Figure 5: Sketch of Region $\Phi(T)$
(c) Evaluate the integral $\iint_{R} d x d y$, where $R$ is the region in the $x y$-plane obtained in part (b).

Solution: Compute by means of iterated integrals

$$
\begin{aligned}
\iint_{R} d x d y & =\int_{0}^{2} \int_{0}^{x^{2} / 4} d y d x \\
& =\int_{0}^{2} \frac{x^{2}}{4} d x \\
& =\left[\frac{x^{3}}{12}\right]_{0}^{2} \\
& =\frac{2}{3}
\end{aligned}
$$

(d) Evaluate the integral $\iint_{T}|\operatorname{det}[D \Phi(u, v)]| d u d v$, where $\operatorname{det}[D \Phi(u, v)]$ denotes the determinant of the Jacobian matrix of $\Phi$ obtained in part (a). Compare the result obtained here with that obtained in part (c).

Solution: Compute $\operatorname{det}[D \Phi(u, v)]$ to get

$$
\operatorname{det}[D \Phi(u, v)]=4 v
$$

so that

$$
\iint_{T}|\operatorname{det}[D \Phi(u, v)]| d u d v=\iint_{T} 4|v| d u d v
$$

where the region $T$, in the $u v$-plane is sketched in Figure 6. Observe that, in that region, $v \geqslant 0$, so that


Figure 6: Sketch of Region $T$

$$
\iint_{T}|\operatorname{det}[D \Phi(u, v)]| d u d v=\iint_{T} 4 v d u d v
$$

Compute by means of iterated integrals

$$
\begin{aligned}
\iint_{T}|\operatorname{det}[D \Phi(u, v)]| d u d v & =\int_{0}^{1} \int_{0}^{u} 4 v d v d u \\
& =\int_{0}^{1} 2 u^{2} d u \\
& =\frac{2}{3}
\end{aligned}
$$

which is the same result as that obtained in part (c).

