March 10, 2010

Dept._____ ID No._____ Name:_____

Make sure to give sufficient reason in each problem or you will NOT get any credit for your answer.

A. Let f(x, y) be a real-valued function. Show that if $f_x(x, y)$ and $f_y(x, y)$ are both continuous at (0, 0), then f(x, y) is differentiable at (0, 0).

B. Consider the function
$$f(x,y) = \begin{cases} \frac{xy}{\sqrt{x^2 + y^2}} & \text{if } (x,y) \neq (0,0) \\ 0 & \text{if } (x,y) = (0,0) \end{cases}$$
.

- (a) Show that f is continuous at (0, 0).
- (b) Show that $f_x(0,0)$ and $f_y(0,0)$ both exist and evaluate their values.
- (c) Show that f is not differentiable at (0, 0).

C. Consider the function
$$f(x,y) = \begin{cases} x^2 \tan^{-1}(y/x) - y^2 \tan^{-1}(x/y) & \text{if } x \neq 0 \text{ and } y \neq 0 \\ 0 & \text{otherwise} \end{cases}$$
.

- (a) Evaluate $f_x(x, y)$ and $f_y(x, y)$ for $x \neq 0$ and $y \neq 0$.
- (b) Evaluate $f_x(0,0)$ and $f_y(0,0)$, and show that f is differentiable at (0,0). What is the tangent plane of the surface z = f(x,y) at (0,0,0)?
- (c) Evaluate $f_x(0,y)$ for $y \neq 0$ and $f_y(x,0)$ for $x \neq 0$. Show that $f_{xy}(0,0) \neq f_{yx}(0,0)$.
- D. Let f(x, y), u(x, y) and v(x, y) be C^2 functions. Suppose that $f_{xx} + f_{yy} = 0$ and $u_x = v_y$, $u_y = -v_x$, show that the function $\phi(x, y) = f(u(x, y), v(x, y))$ also satisfies $\phi_{xx} + \phi_{yy} = 0$.

March 24, 2010

Dept._____ ID No._____ Name:_____

Make sure to give sufficient reason in each problem or you will NOT get any credit for your answer.

- A. Let $u(x,y): \mathbb{R}^2 \to \mathbb{R}$ be a C^2 function. Express $u_{xx} + u_{yy}$ in polar coordinate.
- B. Let $f(x,y) : \mathbb{R}^2 \to \mathbb{R}$ be a C^1 function. Show that $\frac{d}{dy} \int_a^b f(x,y) dx = \int_a^b \frac{\partial}{\partial y} f(x,y) dx$.

Hint. Every continuous function defined on a bounded and closed set $D \subset \mathbb{R}^n$ is uniformly continuous.

- C. Consider the line integral $\int_{\Gamma} L$, where L = Adx + Bdy + Cdz defined on \mathbb{R}^3 . Prove that L is exact, that is, L = df for some f on \mathbb{R}^3 , if and only if the integral is independent to the path, which means that it only depends on the end points of Γ .
- D. (a) Evaluate $\int z dx + x dy + y dz$ over the arc of the helix $\begin{cases} x = \cos t \\ y = \sin t \\ z = t \end{cases}$ from (1, 0, 0) to $(1, 0, 2\pi)$.

(b) Evaluate
$$\int \frac{ydx + xdy}{1 + x^2y^2}$$
 over the arc of $y = \sin\frac{1}{x}$ from $(1/2\pi, 0)$ to $(1/\pi, 0)$.

Hint. Check if the differential form is exact.

April 7, 2010

Dept._____ ID No._____ Name:_____

Make sure to give sufficient reason in each problem or you will NOT get any credit for your answer.

- A. Let $F(x, y) : \mathbb{R}^2 \to \mathbb{R}$ be a C^1 function. Suppose that $F(x_0, y_0) = 0$ and $F_y(x_0, y_0) > 0$, show that there exists a $\delta > 0$ and a unique C^1 function $f(x) : (x_0 - \delta, x_0 + \delta) \to \mathbb{R}$ s.t. F(x, f(x)) = 0 for all $x \in (x_0 - \delta, x_0 + \delta)$. That is, y can be solved uniquely as a C^1 function of x near x_0 .
- B. Let $F(x, y, z) = x + y + z \sin xy \sin yz \sin xz$.
 - (a) Show that F(x, y, z) = 0 can be solve for z = f(x, y), where f is a C^1 function, near (0, 0, 0).
 - (b) Find $f_x(0,0)$ and $f_y(0,0)$. What is the tangent plane of the surface F(x,y,z) = 0 at (0,0,0)?
- C. Find the stationary points of $f(x,y) = x^3 + (y-x)(2y+x) \frac{3}{2}y^2$ and determine whether they are local maximum, local minimum or saddle point.
- D. Find the condition that the quadrilateral with given edges a, b, c, d includes the greatest area. And find its area.
 - Hint. Suppose the pairs a, b and c, d are adjacent. Let ϕ be the angle between a and b, ψ that between c and d. Express the area as a function of ϕ and ψ , and use cosine law to construct a constrain for ϕ and ψ .

April 28, 2010

Dept._____ ID No._____ Name:_____

Make sure to give sufficient reason in each problem or you will NOT get any credit for your answer.

- A. Consider a circle C, which lies in the xz-plane, with center (a, 0, 0) and radius r < |a|. Let Γ be the torus obtained by rotating C about z-axis. Find the tangent plane of Γ at point $\left(\frac{a}{\sqrt{2}} + \frac{r}{2}, \frac{a}{\sqrt{2}} + \frac{r}{2}, \frac{r}{\sqrt{2}}\right)$.
- B. Calculate the first fundamental form of the surface of revolution given by $r = \sqrt{x^2 + y^2} = f(z)$, where f is a C^1 function, in terms of the cylindrical coordinates z and $\theta = \tan^{-1} \frac{y}{x}$.
- C. Let S be the sphere $x^2 + y^2 + z^2 = 1$.
 - (a) Use stereographic projection from the north pole (0, 0, 1) to the plane z = 0 to obtain a parametric representation for $S \setminus \{(0, 0, 1)\}$.
 - (b) Show that the parametrization $\mathbf{r}(u, v) : \mathbb{R}^2 \to \mathbb{R}^3$ in (a) is conformal. That is, if two curves on z = 0, which intersect at (u, v, 0), are orthogonal at (u, v, 0), then the two image curves on the sphere are also orthogonal at $\mathbf{r}(u, v)$.
- D. Consider the function $\mathbf{U} = \mathbf{F}(\mathbf{X}) = (x^2 y^2, xy)$.
 - (a) Obtain an iterative approximation $\mathbf{G}(\mathbf{X})$, which depends on given \mathbf{U} , for the inverse transformation $\mathbf{F}^{-1}(\mathbf{U})$ near $\mathbf{X}_0 = (1, 1)$ or $\mathbf{U}_0 = (0, 1)$. Verify that the fixed point $\mathbf{X}_{\text{fixed}}$ of \mathbf{G} satisfies $\mathbf{U} = \mathbf{F}(\mathbf{X}_{\text{fixed}})$.
 - (b) Show that there exists a $\delta > 0$ s.t. for any $\mathbf{U} \in B_{\delta}(\mathbf{U}_0)$ the iteration $\mathbf{X}_{n+1} = \mathbf{G}(\mathbf{X}_n)$ with initial value \mathbf{X}_0 converges to a limit, denoted by $\mathbf{X}(\mathbf{U})$.

May 12, 2010

Dept._____ ID No._____ Name:_____ Make sure to give sufficient reason in each problem or you will NOT get any credit for your answer.

- A1. Show that S is Jordan measurable in \mathbb{R}^n if and only if ∂S has Jordan measure 0 in \mathbb{R}^n .
- A2. Let S and T be any disjoint sets whose union has area. Show that $A^+(S) + A^-(T) = A(S \cup T)$.
- B. (a) Find the volume common to the two cylinders $x^2 + z^2 \le 1$ and $y^2 + z^2 \le 1$.
 - (b) Find the volume common to the three cylinders $x^2 + z^2 \le 1$, $y^2 + z^2 \le 1$ and $x^2 + y^2 \le 1$.
- C. (a) Evaluate the integral $\int_{0}^{1} \int_{y}^{1} e^{x^{2}} dx dy.$ (b) Evaluate the integral $\int_{0}^{1} \int_{0}^{\sqrt{1-z^{2}}} \int_{0}^{\sqrt{1-y^{2}-z^{2}}} (x^{2}+y^{2}+z^{2})xyzdxdydz.$ D1. For $a, b, c \in \mathbb{R}$, evaluate the integral $\int_{\{x^{2}+y^{2}+z^{2}\leq 1\}} \cos(ax+by+cz)dxdydz.$ D2. Evaluate the integral $\int_{\{x^{2}+y^{2}+z^{2}\leq 1\}} e^{x+y+z}dxdydz.$ Hint. Consider the change of variable $\begin{cases} x' = (x+y+z)/\sqrt{3} \\ y' = (x-z)/\sqrt{2} \\ z' = (x-2y+z)/\sqrt{6} \end{cases}$

May 26, 2011

Dept._____ ID No._____ Name:_____

Make sure to give sufficient reason in each problem or you will NOT get any credit for your answer.

- A. Determine whether the improper integral $\iiint_{\mathbb{R}^3} \frac{dxdydz}{(1+x^2+y^2+z^2)^2}$ converges or diverges. If it converges, evaluate the integral.
- B. Find the area of surface $\mathbf{r}(r,\theta) = (r\cos\theta, r\sin\theta, \theta)$ with $0 \le r \le 1$ and $0 \le \theta \le 2\pi$.
- C. Find the volume of the *n*-simplex described by $x_k \ge 0$ for $k = 1, 2, \dots, n$ and $\frac{x_1}{a_1} + \frac{x_2}{a_2} + \dots + \frac{x_n}{a_n} \le 1$.

D. (a) Evaluate the improper integral $\int_0^\infty e^{-tx} \cos x \, dx$ for any fixed t.

- (b) Show that the integral in (a) converges uniformly in t.
- (c) Evaluate the integral $\int_0^\infty \frac{e^{-bx} e^{-ax}}{x} \cos x \, dx.$
- E. Assume we have known that the surface area of z = f(x, y) in the region $(x, y) \in R$ is

$$\int_R \sqrt{1 + f_x^2 + f_y^2} \, dx dy$$

Now, there is a surface in the parametric form

$$x = \phi(u, v), \quad y = \psi(u, v), \quad z = \chi(u, v)$$

Show that if we consider a portion R' of u, v-plane where the Jacobian $\frac{d(x, y)}{d(u, v)}$ is not zero, then the surface area of the image of R' is

$$\int_{R'} \sqrt{EG - F^2} \, du dv$$

Where E, F, G are the elements of the first fundamental form.

F. Let the region R be an unbounded set. Assume that we can find $\{R_n\}$ s.t. $R_n \subset R_{n+1} \subset R$ in each of where f(x, y) is continuous. Assume we have

$$S \subset R_n$$
 for some n , $\int_{R_n} |f(x,y)| dA < u$

for every bounded, closed set $S \subset R$ and u is independent to n, show that

$$I = \lim_{n \to \infty} \int_{R_n} f(x, y) dA$$

exists and is independent to the choice of approximating sequence R_n .

June 9, 2010

Dept._____ ID No._____ Name:_____

Make sure to give sufficient reason in each problem or you will NOT get any credit for your answer.

A. Let
$$L = \frac{-ydx + xdy}{x^2 + y^2}$$
.

- (a) Evaluate $\int_{C_{\varepsilon}} L$, where C_{ε} is a circle with center (0,0) and radius ε .
- (b) Show that for any piecewise C^1 simple closed curve C,

$$\int_C L = \begin{cases} 2\pi & \text{if } (0,0) \text{ lies in the close curve} \\ 0 & \text{if } (0,0) \text{ does not lie in the close curve} \end{cases}$$

B. Use Green's Theorem to prove the change of variable formula

$$\iint_{R} f(x,y) dx dy = \iint_{S} f(x(u,v), y(u,v)) \frac{\partial(x,y)}{\partial(u,v)} du dv,$$

provided that the transformation $(u, v) \mapsto (x(u, v), y(u, v))$ from S to R is one-to-one and C^2 with positive Jacobian.

- C. Calculate $\iint_S z dx \wedge dy x dy \wedge dz$, where S is the spherical cap $x^2 + y^2 + z^2 = 1$, x > 1/2, oriented positively with respect to the normal pointing to infinity.
- D. Let $\mathbf{F}(x, y, z) = (0, 0, z)$ and S be the helicoid $\mathbf{r}(u, v) = (r \cos \theta, r \sin \theta, \theta), \ 0 \le r \le 1, \ 0 \le \theta \le 2\pi$. Evaluate the flux $\iint_{S} \mathbf{F} \cdot \mathbf{n} dS$, where **n** is the upward normal of S.