

1. Let $a > 0$ be a positive constant.

(a) (10 points) Given a function f continuous on $[0, a]$, reduce the iterated integral

$$\int_0^a du \int_0^u dv \int_0^v f(w)dw$$

to a one-dimensional ordinary Riemann integral $\int_0^a H(w)dw$. Find H in terms of f .

(b) (4 points) Evaluate $\int_0^a du \int_0^u dv \int_0^v e^{(w-a)^3} dw$.

Solution:

(a)

Answer is

$$\int_0^a f(w)dw \int_w^a du \int_w^u dv = \int_0^a \frac{1}{2}(w-a)^2 f(w)dw$$

or

$$\int_0^a f(w)dw \int_w^a dv \int_v^a du = \int_0^a \frac{1}{2}(w-a)^2 f(w)dw$$

So

$$H(w) = \frac{1}{2}(w-a)^2 f(w)$$

(10 points)

(If you draw the right graph, you obtain 2 point. And integral range is right only for u or v , you can get 3 points)

(b)

$$\int_0^a du \int_0^u dv \int_0^v f(w)dw = \int_0^a \frac{1}{2}(w-a)^2 e^{(w-a)^3} dw$$

(1 points)

Let $t = (w-a)^3 \Rightarrow dt = 3(w-a)^2 dw$

It implies

$$\frac{1}{6} \int_{-a^3}^0 e^t dt = \frac{1}{6}(1 - e^{-a^3})$$

(3 points)

2. (14 points) Show that the vector field $\mathbf{F} = x \sin 2z \mathbf{i} + y \sin 2z \mathbf{j} + \cos 2z \mathbf{k}$ is solenoidal in \mathbb{R}^3 and find a vector potential $\mathbf{H} = P(y, z) \mathbf{i} + Q(x, z) \mathbf{j}$ satisfying $\mathbf{H}(1, 1, 0) = \mathbf{j}$ and $\mathbf{H}(0, 0, 0) = \mathbf{0}$.

Solution:

$\text{div}F = \sin 2z + \sin 2z - 2\sin 2z = 0 \Rightarrow \text{solenoidal}$

(2 points)

vector potential means that

$\text{curl}H = F$ and $\text{curl}H = (-Q_z(x, z), P_z(y, z), Q_x(x, z) - P_y(y, z))$

So we have that

$$\begin{cases} Q_z(x, z) = -x \sin 2z \\ P_z(y, z) = y \sin 2z \\ Q_x(x, z) - P_y(y, z) = \cos 2z \end{cases} \quad (3 \text{ points})$$

By integration we obtain

$$Q(x, z) = \frac{x}{2} \cos 2z + A(x)$$

$$P(y, z) = \frac{-y}{2} \cos 2z + B(y)$$

(2 points)

$$Q_x(x, z) - P_y(y, z) = \frac{1}{2} \cos 2z + A'(x) - \frac{-1}{2} \cos 2z + B'(y) = \cos 2z$$

(2 points)

So we know that

$$A'(x) = B'(y) = \text{constant} = c \quad \forall x, y$$

so we can assume $A(x) = cx + a$ and $B(y) = cy + b$

(2 points)

use the condition of H to find a, b, c

$$H(1, 1, 0) = P(1, 0)i + Q(1, 0)j = j \Rightarrow Q(1, 0) = 1, P(1, 0) = 0$$

$$H(0, 0, 0) = P(0, 0)i + Q(0, 0)j = 0 \Rightarrow Q(0, 0) = 0, P(0, 0) = 0$$

So from above arguments, we can get

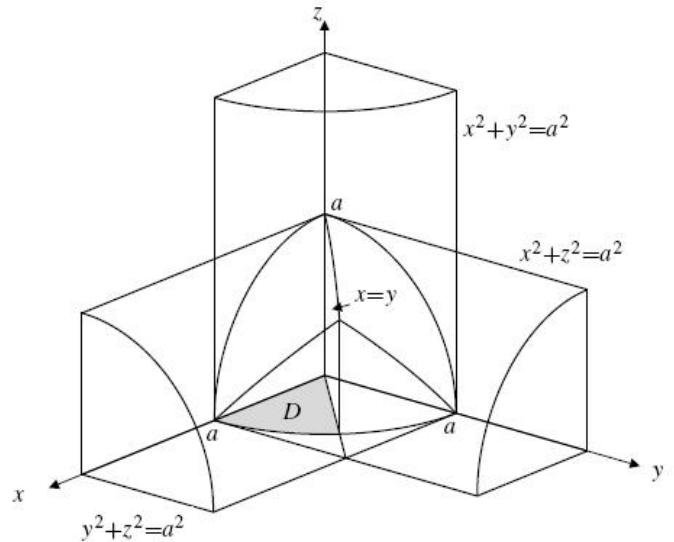
$$a = 0, b = 0, c = \frac{1}{2}$$

It implies

$$H(x, y, z) = \left(\frac{-y \cos 2z + y}{2}, \frac{x \cos 2z + x}{2}, 0 \right)$$

(3 points)

3. (15 points) Find the volume of the region lying inside all three of the circular cylinders $x^2 + y^2 = a^2$, $x^2 + z^2 = a^2$, and $y^2 + z^2 = a^2$. [Hint: See the figure for the first octant part of the region, and use symmetry whenever possible.]



Solution:

One eighth of the required volume lies in the first octant. The eighth is divided into two equal parts by the plane $x = y$. One of these parts lies above the circular sector D in the xy -plane specified in polar coordinate by $0 \leq r < a, 0 \leq \theta < \frac{\pi}{4}$, and beneath the cylinder $z = \sqrt{a^2 - x^2}$. Thus, the total volume lying inside all three cylinders is

$$V = 16 \iint_D \sqrt{a^2 - x^2} \, dx dy$$

where $\boxed{16 : 1\%}$, $\boxed{\sqrt{a^2 - x^2} : 6\%}$. Then we use the polar coordinate to get

$$V = 16 \int_0^{\pi/4} d\theta \int_0^a \sqrt{a^2 - r^2 \cos^2 \theta} \, r dr$$

where $\boxed{0 \leq \theta < \frac{\pi}{4} : 2\%}$, $\boxed{0 \leq r < a : 2\%}$, $\boxed{dx dy = r dr d\theta : 2\%}$

Let $u = a^2 - r^2 \cos^2 \theta$, $du = -2r \cos^2 \theta dr$.

$$\begin{aligned} V &= 8 \int_0^{\pi/4} \frac{d\theta}{\cos^2 \theta} \int_{a^2 \sin^2 \theta}^{a^2} u^{1/2} du = \frac{16a^3}{3} \int_0^{\pi/4} \frac{1 - \sin^3 \theta}{\cos^2 \theta} d\theta \\ &= \frac{16a^3}{3} \int_0^{\pi/4} \left(\sec^2 \theta - \frac{1 - \cos^2 \theta}{\cos^2 \theta} \sin \theta \right) d\theta = \frac{16a^3}{3} \left(\tan \theta - \frac{1}{\cos \theta} - \cos \theta \right) \Big|_0^{\pi/4} \\ &= \frac{16a^3}{3} \left(1 - 0 - \sqrt{2} + 1 - \frac{1}{\sqrt{2}} + 1 \right) = 16 \left(1 - \frac{1}{\sqrt{2}} \right) a^3 \text{ cu. units.} \end{aligned}$$

where $\left(1 - \frac{1}{\sqrt{2}} \right) a^3 : 2\%$

4. Consider the vector fields

$$\mathbf{F} = (1 + x)e^{x+y}\mathbf{i} + (xe^{x+y} + 2y)\mathbf{j} - 2z\mathbf{k},$$

$$\mathbf{G} = (1 + x)e^{x+y}\mathbf{i} + (xe^{x+y} + 2z)\mathbf{j} - 2y\mathbf{k}.$$

(a) (7 points) Show that \mathbf{F} is conservative by finding a potential for it.

(b) (8 points) Evaluate $\int_C \mathbf{G} \cdot d\mathbf{r}$, where C is given by

$$\mathbf{r} = (1 - t)e^t\mathbf{i} + t\mathbf{j} + 2t\mathbf{k}, \quad (0 \leq t \leq 1)$$

by taking advantage of the similarity between \mathbf{F} and \mathbf{G} .

Solution:

(a) $F = (1 + x)e^{x+y}\mathbf{i} + (xe^{x+y} + 2y)\mathbf{j} - 2z\mathbf{k} = \nabla(xe^{x+y} + y^2 - z^2)$ (7points).

$$\begin{aligned} \text{(b)} \int_C \mathbf{G} \cdot d\mathbf{r} &= \int_C \mathbf{F} \cdot d\mathbf{r} + \int_C 2(z - y)(\mathbf{j} + \mathbf{k}) \cdot d\mathbf{r} \text{ (2points)} \\ &= (xe^{x+y} + y^2 - z^2) \Big|_{(1,0,0)}^{(0,1,2)} + 2 \int_0^1 (2t - 1)(1 + 2)dt \text{ (4 points)} \\ &= -3 - e + 3 = -e \text{ (2points)} \end{aligned}$$

5. (14 points) Let $\mathbf{F} = \left(\sqrt{x^2 + y^2} - \frac{x}{1 + y^2} \right) \mathbf{i} + (e^x + \tan^{-1} y) \mathbf{j}$ and C be the positively oriented cardioid $r = 1 + \cos \theta$.

Find $\oint_C \mathbf{F} \cdot \mathbf{n} ds$.

Solution:

Let

$$P = \sqrt{x^2 + y^2} - \frac{x}{1 + y^2}, \quad Q = e^x + \tan^{-1} y$$

By Green's Theorem,

$$\oint_C \mathbf{F} \cdot \mathbf{n} ds = \iint_D (P_x + Q_y) dA \quad (4\%)$$

$$= \iint_D \left[\left(\frac{x}{\sqrt{x^2 + y^2}} - \frac{1}{1 + y^2} \right) + \left(\frac{1}{1 + y^2} \right) \right] dA$$

$$= \iint_D \frac{x}{\sqrt{x^2 + y^2}} dA \quad (2\%)$$

$$\begin{aligned}
&= \int_0^{2\pi} \int_0^{1+\cos\theta} \frac{r\cos\theta}{r} r dr d\theta \quad (4\%) \\
&= \int_0^{2\pi} \cos\theta \left[\frac{r^2}{2} \right]_0^{1+\cos\theta} d\theta \\
&= \frac{1}{2} \int_0^{2\pi} (\cos\theta + 2\cos^2\theta + \cos^3\theta) d\theta \\
&= \int_0^{2\pi} \left(\frac{1 + \cos 2\theta}{2} \right) d\theta \\
&= \pi \quad (4\%)
\end{aligned}$$

ps. $\frac{1}{2} \int_0^{2\pi} (\cos\theta + \cos^3\theta) d\theta = 0$

6. Let $\mathbf{F}(x, y, z) = y\mathbf{i} + z\mathbf{j} + x\mathbf{k}$.

(a) (4 points) Find $\text{curl } \mathbf{F}$

(b) (10 points) Evaluate $\oint_C ydx + zdy + xdz$, where C is the intersection curve of the surface $x^2 + y^2 + z^2 = a^2$ and $x + y + z = 0$ oriented counterclockwise when viewed from positive z -axis.

Solution:

(a.) (4 points)

$$\text{curl}(\vec{F}) = \begin{vmatrix} \vec{i} & \vec{j} & \vec{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ y & z & x \end{vmatrix} = -\vec{i} - \vec{j} - \vec{k}$$

(b.)

Method 1:

C is the boundary of surfaces: $x^2 + y^2 + z^2 = a^2$ and $S : x + y + z = 0$

the normal vector of S is $\vec{n} = \frac{\vec{i} + \vec{j} + \vec{k}}{\sqrt{3}}$ (3 points),

by stokes theorem ,

$$\oint_C ydx + zdy + xdz = \int_S \text{curl}(\vec{F}) \cdot \vec{n} ds = -\sqrt{3} \int_S ds \quad (4 \text{ points, one equal sign is 2 points})$$

S is a circular disk whose radius is a . Area of $S = \pi a^2$.

$$-\sqrt{3} \int_S ds = -\sqrt{3}(\text{area of } S) = -\sqrt{3}\pi a^2$$

Thus,

$$\oint_C ydx + zdy + xdz = -\sqrt{3}\pi a^2 \quad (3 \text{ points})$$

Method 2:

C is projected on x - y plane to get the new curve \tilde{C}

$$\tilde{C}: x^2 + y^2 + (-x - y)^2 = a^2, \text{ also, } x^2 + y^2 + xy = \frac{1}{2}a^2$$

\tilde{C} is oriented clockwise in x - y plane.
 (the equation and orientation of \tilde{C} , 3points)

$$\oint_c ydx + zdy + xdz = \oint_{\tilde{C}} [ydx - (x+y)dy + x(-dx - dy)] = \oint_{\tilde{C}} [ydx - 2xdy] + [-x dx - ydy] \text{ (1 point)}$$

However, $x dx + y dy = 0$ has potential $\frac{1}{2}(x^2 + y^2)$, thus,

$$\oint_{\tilde{C}} [-x dx - y dy] = 0 \text{ (1 point)}$$

By Green theorem,

$$\oint_c ydx + zdy + xdz = \oint_{\tilde{C}} [ydx - 2xdy]$$

by Green theorem,

$$\begin{aligned} \oint_{\tilde{C}} [ydx - 2xdy] &= \int_{x^2+y^2+xy \leq \frac{1}{2}a^2} [-2 - 1] dx dy \text{ (2 points)} \\ &= -3(\text{area of } x^2 + y^2 + xy \leq \frac{1}{2}a^2) = -3 \frac{1}{\sqrt{3}} \pi a^2 = -\sqrt{3} \pi a^2 \text{ (3points)} \end{aligned}$$

7. (14 points) Evaluate the flux of $\mathbf{F}(x, y, z) = (x^2 + \sin(y^3 + 2z^2)) \mathbf{i} + (e^{x^2} + y^2) \mathbf{j} + (3 + x) \mathbf{k}$ upward across the surface S defined by $x^2 + y^2 + z^2 = 2az + 3a^2$, $z \geq 0$, where $a > 0$ is a constant.

Solution:

We call the area inside this boundary S .

$$S = \{x^2 + y^2 + (z - a)^2 \leq 4a^2, z \geq 0\} \text{ (1pt)}$$

Then the boundary of S is

$$\partial S = S_1 + S_2,$$

where S_1 is the range we want to calculate on, and $S_2 = \{x^2 + y^2 = 3a^2, z = 0\}$. Note that the normal direction of S_2 is downward. Then by Divergence theorem,

$$\begin{aligned} \iiint_S \nabla \cdot \mathbf{F} dV &= \text{The flux over } \partial S \text{ (2pts)} \\ &= \iint_{S_1} \mathbf{F} \cdot \mathbf{n} dS + \iint_{S_2} \mathbf{F} \cdot \mathbf{n} dS \text{ (3pts)}, \\ \nabla \cdot \mathbf{F} &= 2x + 2y. \end{aligned}$$

Thus

$$\iiint_S \nabla \cdot \mathbf{F} dV = 2(\bar{x} + \bar{y}) \iiint_S dV = 0 \text{ (3pts)}$$

(Note that if you really calculate the integration, you must use the correct range of S (2pts), sphere coordinate may cause some problems about the range of ϕ and will easily omit the region $\{x^2 + y^2 \leq \frac{3}{4}(z - a)^2, 0 \leq z \leq a\}$.)

Hence

$$\iint_{S_1} \mathbf{F} \cdot \mathbf{n} dS = - \iint_{S_2} \mathbf{F} \cdot \mathbf{n} dS.$$

Note that the normal vector of S_2 is downward, that is, $\mathbf{n} = (0, 0, -1)$. Thus

$$\begin{aligned} - \iint_{S_2} \mathbf{F} \cdot \mathbf{n} dS &= - \iint_{S_2} \mathbf{F} \cdot (0, 0, -1) dS \\ &= - \iint_{S_2} -(3 + x) dS \\ &= (3 + \bar{x}) \iint_{S_2} dS \\ &= (3 + 0) * \text{Area of } S_2 \\ &= 3 * 3a^2 \pi \\ &= 9a^2 \pi \text{ (3pts)} \end{aligned}$$

Thus the answer we want to calculate is $9a^2\pi$.