

1. (10%) Evaluate the double integral $\int_1^2 \int_{\sqrt{x}}^x \frac{\sin y}{y} dy dx + \int_2^4 \int_{\sqrt{x}}^2 \frac{\sin y}{y} dy dx$

Solution:

$$\begin{aligned} &= \int_1^2 \int_y^{y^2} \frac{\sin y}{y} dx dy \quad (4\text{pts}) \\ &= \int_1^2 y \sin y dy - \int_1^2 \sin y dy \\ &= -y \cdot \cos y \Big|_{y=1}^2 + \int_1^2 \cos y dy + \cos 2 - \cos 1 \\ &= \sin 2 - \sin 1 - \cos 2 \quad (6\text{pts}) \end{aligned}$$

2. (10%) Find the area of the region in the first quadrant enclosed by the curves $xy = a$, $xy = b$, $xy^{1.4} = c$ and $xy^{1.4} = d$ where $0 < a < b$ and $0 < c < d$.

Solution:

Let $R := \{(x, y) : a \leq xy \leq b, c \leq xy^{1.4} \leq d\}$,

then define $u = xy$ and $v = xy^{1.4} \Rightarrow x = \left(\frac{u^{1.4}}{v}\right)^{\frac{5}{2}}$ and $y = \left(\frac{v}{u}\right)^{\frac{5}{2}}$.

So we have $R' := \{(u, v) : a \leq u \leq b, c \leq v \leq d\}$,

and $|J| = \left| \begin{vmatrix} \frac{7}{2}u^{\frac{5}{2}}v^{-\frac{5}{2}} & -\frac{5}{2}u^{\frac{7}{2}}v^{-\frac{7}{2}} \\ -\frac{5}{2}u^{-\frac{7}{2}}v^{\frac{5}{2}} & \frac{5}{2}u^{-\frac{5}{2}}v^{\frac{3}{2}} \end{vmatrix} \right| = \left(\frac{35}{4} - \frac{25}{4}\right)v^{-1} = \frac{5}{2v}$

Area = $\iint_R 1 dA = \iint_{R'} 1 \times |J| dA' = \int_c^d \int_a^b \frac{5}{2v} du dv = \frac{5}{2}(b-a) \ln \frac{d}{c}$.

3. (10%) Find the mass of the solid S bounded by the paraboloid $z = x^2 + 2y^2$ and the plane $z = 2 + 4y$ if S has density function $\rho(x, y, z) = |x|$.

Solution:

There are two ways:

Method 1: The projection of S onto xy -plane is the ellipse

$$D : \{(x, y) | x^2 + 2(y-1)^2 = 4\} \quad (2\%)$$

Since D is symmetric with respect to yz -plane, the mass of S is twice of the part in the half space $x \geq 0$. Hence the mass is

$$\begin{aligned} m &= \iiint_S \rho dV = 2 \iiint_{S_{x \geq 0}} \rho dV \\ &= 2 \iint_{D_{x \geq 0}} \int_{x^2+2y^2}^{2+4y} x dz dA \quad (3\%) \\ &= 2 \int_{-\pi/2}^{\pi/2} \int_0^1 2r \cos \theta (4 - 4r^2) 2\sqrt{2} r dr d\theta \\ &= 32\sqrt{2} \int_{-\pi/2}^{\pi/2} \cos \theta \int_0^1 (r^2 - r^4) dr = \frac{128}{15} \sqrt{2} \quad (2\%) \end{aligned}$$

where we use the change of variables:

$$\begin{cases} x = 2r \cos \theta \\ y = 1 + \sqrt{2}r \sin \theta \end{cases}, \quad 0 \leq r \leq 1, -\frac{\pi}{2} \leq \theta \leq \frac{\pi}{2}$$

with Jacobian

$$\begin{vmatrix} 2 \cos \theta & -2r \sin \theta \\ \sqrt{2}r \sin \theta & \sqrt{2}r \cos \theta \end{vmatrix} = 2\sqrt{2} \quad (3\%)$$

Method 2: The mass is given by

$$m = 2 \int_{1-\sqrt{2}}^{1+\sqrt{2}} \int_{2y^2}^{2+4y} \int_0^{\sqrt{z-2y^2}} x \, dx \, dz \, dy \quad (3\%)$$

$$= \int_{1-\sqrt{2}}^{1+\sqrt{2}} \int_{2y^2}^{2+4y} (z - 2y^2) \, dz \, dy \quad (3\%)$$

$$= \int_{1-\sqrt{2}}^{1+\sqrt{2}} 2y^4 - 8y^3 + 4y^2 + 8y + 2 \, dy \quad (3\%)$$

$$= \frac{128}{15}\sqrt{2} \quad (1\%)$$

4. (10%) Let S be a cone has radius a and height h without base. Evaluate the integral of the distance of the points to its axis over S .

Solution:

Solution 1. Under Cartesian coordinate system

$$Z = \frac{a}{h}\sqrt{x^2 + y^2}$$

$$\iint_S F \cdot dS = \iint_D F \cdot |r_x \times r_y| \, dA$$

$$r = \langle x, y, \frac{h}{a}\sqrt{x^2 + y^2} \rangle$$

$$r_x = \langle 1, 0, \frac{h}{a} \frac{x}{\sqrt{x^2 + y^2}} \rangle$$

$$r_y = \langle 0, 1, \frac{h}{a} \frac{y}{\sqrt{x^2 + y^2}} \rangle$$

$$|r_x \times r_y| = \sqrt{1 + \frac{h^2}{a^2}}$$

$$\iint_D F \cdot |r_x \times r_y| \, dA = \iint_D \sqrt{x^2 + y^2} \sqrt{1 + \frac{h^2}{a^2}} \, dA$$

Change the above equation from Cartesian coordinate to polar coordinate, and $0 \leq r \leq a$, $0 \leq \theta \leq 2\pi$.

$$\iint_D \sqrt{x^2 + y^2} \sqrt{1 + \frac{h^2}{a^2}} \, dA = \sqrt{1 + \frac{h^2}{a^2}} \int_0^{2\pi} \int_0^a r^2 \, dr \, d\theta = \frac{2}{3}\pi a^2 \sqrt{a^2 + h^2}.$$

Solution 2. Under cylindrical coordinate system

$$r = \langle \rho \cos \theta, \rho \sin \theta, \frac{h}{a}\rho \rangle$$

$$r_\rho = \langle \cos \theta, \sin \theta, \frac{h}{a} \rangle$$

$$r_\theta = \langle -\rho \sin \theta, \rho \cos \theta, 0 \rangle$$

$$|r_\rho \times r_\theta| = \rho \sqrt{1 + \frac{h^2}{a^2}}$$

$$\text{Therefore, } \int_0^{2\pi} \int_0^{\sqrt{a^2+h^2}} \rho^2 \, d\rho \, d\phi = \frac{2}{3}\pi a^2 \sqrt{a^2 + h^2}$$

Solution 3. Under Spherical coordinate system

$$\text{Let } \tan \alpha = \frac{a}{h} \Rightarrow \alpha = \tan^{-1} \frac{a}{h}.$$

$$r = \langle \rho \cos \theta \sin \alpha, \rho \sin \theta \sin \alpha, \cos \alpha \rangle$$

$$|r_\rho \times r_\theta| = \rho \sin \alpha$$

$$\int_0^{2\pi} \int_0^{\sqrt{a^2+h^2}} \rho \sin \alpha \, \rho \sin \alpha \, d\rho \, d\theta = \int_0^{2\pi} \sin \alpha \int_0^{\sqrt{a^2+h^2}} \rho^2 \, d\rho = \frac{2}{3}\pi a^2 \sqrt{a^2 + h^2}$$

Grading policies:

- (A) 2 points for the correct formula for parametric surface.
- (B) Another 3 points were given when the Jacobian term is correct.
- (C) The other 2 points were given when integrate formula and regions are correct.
- (D) The last 3 points were given when integration is correct.

5. (18%) Consider the vector field defined by $\mathbf{G}(x, y) = (3x^2 + y)\mathbf{i} + (2x^2y - x)\mathbf{j}$, $(x, y) \in \mathbb{R}^2$.

- (a) Is $\mathbf{G}(x, y)$ conservative?
- (b) Find a function $\mu(x)$ with $\mu(1) = 1$ such that $\mu(x)\mathbf{G}(x, y)$ is conservative.
- (c) Set $\mathbf{F}(x, y)$ to be the conservative vector field in (b). Find the potential function $f(x, y)$ of \mathbf{F} with $f(1, 0) = 3$.
- (d) Let C be the curve with defining equation in polar coordinate given by

$$r = \sec \theta + \frac{\sqrt{2}}{\pi} \theta, \theta \in \left[0, \frac{\pi}{4}\right].$$

Evaluate the integral $\int_C \mathbf{F} \cdot d\mathbf{r}$.

Solution:

(a) Let $P = 3x^2 + y$, $Q = 2x^2y - x$. Since $\frac{\partial Q}{\partial x} = 4xy - 1$, $\frac{\partial P}{\partial y} = 1$

$\therefore \mathbf{G}(x, y)$ is not conservative (2pts)

(b) $\frac{\partial}{\partial x}(\mu(x) \cdot Q) = \frac{\partial}{\partial y}(\mu(x) \cdot P) = \mu(x) \cdot 1$

$$\Rightarrow \mu'(x)(2x^2y - x) + \mu(x)(4xy - 1) = \mu(x)$$

$$\Rightarrow \mu'(x)(2x^2y - x) = \mu(x)(2 - 4xy)$$

$$\Rightarrow \frac{\mu'(x)}{\mu(x)} = \frac{2(1 - 2xy)}{x(2xy - 1)} = \frac{-2}{x} \quad (5\text{pts})$$

$$\Rightarrow \ln |\mu(x)| = -2 \ln x + C_0$$

$$\Rightarrow |\mu(x)| = C_1 x^{-2} \quad (2\text{pts})$$

Since $\mu(1) = 1$, then $\mu(x) = x^{-2}$ (1pt)

(c) $\mu(x)\mathbf{G}(x, y) = \left(3 + \frac{y}{x^2}\right)\mathbf{i} + \left(2y - \frac{1}{x}\right)\mathbf{j} = \nabla f(x, y)$ (1pt)

$$\Rightarrow f(x, y) = 3x - \frac{y}{x} + y^2 + C \quad (2\text{pts})$$

$$\Rightarrow f(1, 0) = 3 + C = 3 \Rightarrow C = 0$$

$$\Rightarrow f(x, y) = 3x - \frac{y}{x} + y^2 \quad (1\text{pt})$$

(d) $r\left(\frac{\pi}{4}\right) = \left(\sqrt{2} + \frac{\sqrt{2}}{4}\right) \cdot \left(\cos \frac{\pi}{4}, \sin \frac{\pi}{4}\right) = \left(\frac{5}{4}, \frac{5}{4}\right)$ (1pt)

$$r(0) = (1 + 0) \cdot (\cos 0, \sin 0) = (1, 0) \quad (1\text{pt})$$

$$\int_C \mathbf{F} \cdot d\mathbf{r} = f\left(\frac{5}{4}, \frac{5}{4}\right) - f(1, 0) = \frac{15}{4} - 1 + \frac{25}{16} - 3 = \frac{21}{16} \quad (2\text{pts})$$

6. (12%) Let $\mathbf{F}(x, y) = \frac{y^3}{(x^2 + y^2)^2}\mathbf{i} - \frac{xy^2}{(x^2 + y^2)^2}\mathbf{j}$.

(a) Show that \mathbf{F} is conservative on the domain $D = \mathbb{R}^2 - \{(0, y) | y \leq 0\}$.

(b) Compute $\int_C \mathbf{F} \cdot d\mathbf{r}$, where C is the part of the polar curve $r = 1 + \sin \theta$, $0 \leq \theta \leq \pi$.

Solution:

(a) For $P(x, y) = \frac{y^3}{(x^2 + y^2)^2}$ and $Q(x, y) = \frac{-xy^2}{(x^2 + y^2)^2}$, we have

$$\frac{\partial P}{\partial y} = \frac{3x^2y^2 - y^4}{(x^2 + y^2)^3} = \frac{\partial Q}{\partial x} \quad (5\%)$$

Since the domain D is simply connected (1%), F has a potential on D and is conservative.

(b) There are three ways:

Method 1: Since F is conservative on D , for any curve C' in D with the same starting point and end point of C , we have

$$\int_C \mathbf{F} \cdot d\mathbf{r} = \int_{C'} \mathbf{F} \cdot d\mathbf{r} \quad (3\%)$$

Take C' to be the upper half unit circle $(\cos t, \sin t)$, $0 \leq t \leq \pi$, then

$$\begin{aligned} \int_C \mathbf{F} \cdot d\mathbf{r} &= \int_{C'} \mathbf{F} \cdot d\mathbf{r} \\ &= \int_0^\pi (\sin t)^3(-\sin t) - (\cos t \sin^2 t)(\cos t) dt \end{aligned} \quad (2\%)$$

$$= \int_0^\pi -\sin^2 t dt = -\frac{\pi}{2} \quad (1\%)$$

Method 2: We find the potential function f with $\nabla f = F$.

$$\begin{aligned} \int \frac{y^3}{(x^2 + y^2)^2} dx &= \int \frac{-xy^2}{(x^2 + y^2)} dy \\ &= y^3 \int \frac{y \sec \theta}{(y \sec \theta)^2} d\theta \quad (x = y \tan \theta) \\ &= \int \frac{1}{\sec^2 \theta} d\theta = \frac{1}{2}\theta + \frac{\sin 2\theta}{4} \\ &= \frac{1}{2} \tan^{-1}\left(\frac{x}{y}\right) + \frac{1}{2} \cdot \frac{xy}{x^2 + y^2} \end{aligned} \quad (5\%)$$

It is easy to see that the function

$$f(x, y) = \frac{1}{2} \tan^{-1}\left(\frac{x}{y}\right) + \frac{1}{2} \cdot \frac{xy}{x^2 + y^2}$$

satisfies $f_y(x, y) = Q(x, y)$ and hence is a potential function. Hence

$$\int_C \mathbf{F} \cdot d\mathbf{r} = f(-1, 0) - f(1, 0) = \frac{1}{2}\left(-\frac{\pi}{2} - \frac{\pi}{2}\right) = -\frac{\pi}{2} \quad (1\%)$$

Remark 0.1. A potential function of \mathbf{F} on D is given by

$$\tilde{f}(x, y) = \begin{cases} f(x, y) = f_+(x, y), & (x, y) \in I \\ f(x, y) = f_-(x, y), & (x, y) \in II \\ f_-(x, y), & (x, y) \in III \\ f_+(x, y), & (x, y) \in IV \end{cases}$$

where

$$\begin{cases} f_+(x, y) = \frac{1}{2}\left(\frac{\pi}{2} - \tan^{-1}\left(\frac{y}{x}\right)\right) + \frac{1}{2} \cdot \frac{xy}{x^2 + y^2}, & x > 0 \\ f_-(x, y) = \frac{1}{2}\left(-\frac{\pi}{2} - \tan^{-1}\left(\frac{y}{x}\right)\right) + \frac{1}{2} \cdot \frac{xy}{x^2 + y^2}, & x < 0 \end{cases}$$

Method 3: A parametrization of the curve C is

$$\gamma(\theta) = ((1 + \sin \theta) \cos \theta, (1 + \sin \theta) \sin \theta), \quad 0 \leq \theta \leq \pi,$$

and vector field \mathbf{F} ,

$$\mathbf{F}(\theta) = \left(\frac{((1 + \sin \theta) \sin \theta)^3}{(1 + \sin \theta)^4}, \frac{-(1 + \sin \theta)^3 \sin^2 \theta \cos \theta}{(1 + \sin \theta)^4} \right) \quad (2\%)$$

Since

$$\gamma'(\theta) = (\cos^2 \theta - (1 + \sin \theta) \sin \theta, \cos \theta \sin \theta + (1 + \sin \theta) \cos \theta) \quad (2\%)$$

the line integral is

$$\int_C \mathbf{F} \cdot d\mathbf{r} = \int_0^\pi -\sin^4 \theta - \sin^2 \theta \cos^2 \theta \, d\theta \quad (1\%)$$

$$= \int_0^\pi -\sin^2 \theta \, d\theta = -\frac{\pi}{2} \quad (1\%)$$

7. (10%) Let C be the curve formed by the intersection of the plane $z = x$ and the surface $z = x^2 + y^2$. C is oriented counterclockwise when viewed from above. Evaluate $\oint_C (xyz + \tan^{-1} x)dx + (x^2 + \sinh y)dy + (xz + \ln z)dz$.

Solution:

By Stoke's Theorem, $\oint_C \mathbf{F} \cdot d\mathbf{r} = \iint_S \text{curl} \mathbf{F} \cdot d\mathbf{S} = \iint_S \nabla \times \mathbf{F} \cdot d\mathbf{S}$.

(Method I) Let $S_1 := \{(x, y, z) : z \geq x^2 + y^2, z = x\}$.

$$\nabla \times \mathbf{F} = \begin{vmatrix} \mathbf{i} & \mathbf{j} & \mathbf{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ xyz + \tan^{-1} x & x^2 + \sinh y & xz + \ln z \end{vmatrix} = (0 - 0)\mathbf{i} + (xy - z)\mathbf{j} + (2x - xz)\mathbf{k}$$

$$\iint_{S_1} \nabla \times \mathbf{F} \cdot d\mathbf{S} = \iint_{S_1'} (0, xy - z, 2x - xz) \cdot (-1, 0, 1) dA = \iint_{S_1'} 2x - x^2 dA,$$

where $S_1' = \{(x, y) : x^2 - x + y^2 \leq 0\}$.

I - 1 : Then by polar coordinate $x^2 - x + y^2 = 0 \Rightarrow r = \cos \theta$

$\Rightarrow S_1'$ is the region enclosed by the curve $r = \cos \theta$.

$$\Rightarrow \int_0^\pi \int_0^{\cos \theta} (2r \cos \theta - r^2 \cos^2 \theta) r dr d\theta = \int_0^\pi \left. \frac{2}{3} r^3 \cos \theta - \frac{1}{4} r^4 \cos^2 \theta \right|_0^{\cos \theta} d\theta$$

$$= \int_0^\pi \frac{2}{3} \cos^4 \theta - \frac{1}{4} \cos^6 \theta d\theta = \int_0^\pi \frac{2}{3} \left(\frac{1 + \cos 2\theta}{2} \right)^2 - \frac{1}{4} \left(\frac{1 + \cos 2\theta}{2} \right)^3 d\theta$$

$$= \int_0^\pi \frac{1}{6} (1 + 2 \cos 2\theta + \cos^2 2\theta) - \frac{1}{32} (1 + 3 \cos 2\theta + 3 \cos^2 2\theta + \cos^3 2\theta) d\theta$$

$$= \left(\frac{1}{6} - \frac{1}{32} \right) \pi + \left(\frac{1}{6} - \frac{3}{32} \right) \int_0^\pi \cos^2 2\theta d\theta = \frac{13}{96} \pi + \frac{25}{96} \int_0^\pi \frac{1 + \cos 4\theta}{2} d\theta$$

$$= \frac{13}{96} \pi + \frac{7}{96} \cdot \frac{1}{2} \pi = \frac{33}{192} \pi = \frac{11}{64} \pi$$

$$\text{I - 2 : Let } \begin{cases} x = r \cos \theta + \frac{1}{2} \\ y = r \sin \theta \end{cases} \Rightarrow \iint_{S_1'} 2x - x^2 dA = \int_0^{2\pi} \int_0^{\frac{1}{2}} \left(2 \left(r \cos \theta + \frac{1}{2} \right) - \left(r \cos \theta + \frac{1}{2} \right)^2 \right) r dr d\theta$$

$$= \int_0^{2\pi} \int_0^{\frac{1}{2}} \left(2r \cos \theta + 1 - \left(r^2 \cos^2 \theta + r \cos \theta + \frac{1}{4} \right) \right) r dr d\theta = \int_0^{2\pi} \int_0^{\frac{1}{2}} \frac{3}{4} r - r^3 \cos^2 \theta dr d\theta$$

$$= 2\pi \cdot \frac{3}{8} \cdot \left(\frac{1}{2} \right)^2 - \frac{1}{4} \left(\frac{1}{2} \right)^4 \int_0^{2\pi} \frac{1 + \cos 2\theta}{2} d\theta = \frac{6\pi}{32} - \frac{\pi}{64} = \frac{11}{64} \pi$$

(Method II) Let $S_2 := \{(x, y, z) : z = x^2 + y^2, z \geq x\}$,

$\Rightarrow \mathbf{r}(u, v) = (u, v, u^2 + v^2) \Rightarrow \mathbf{r}_u \times \mathbf{r}_v = (1, 0, 2u) \times (0, 1, 2v) = (-2u, -2v, 1)$

$$\iint_{S_2} \nabla \times \mathbf{F} \cdot d\mathbf{S} = \iint_{S_2'} (0, uv - (u^2 + v^2), 2u - u(u^2 + v^2)) \cdot (-2u, -2v, 1) dA$$

$$= \iint_{S_2'} -2uv^2 + 2v(u^2 + v^2) + 2u - u(u^2 + v^2) dA = \iint_{S_2'} 2v^3 - 3uv^2 + 2u^2v + 2u - u^3 dA$$

$$= \iint_{S_2'} -3uv^2 + 2u - u^3,$$

where $S_2' = \{(u, v) : u^2 - u + v^2 \leq 0\}$.

II - 1 : Then by polar coordinate $u^2 - u + v^2 = 0 \Rightarrow r = \cos \theta$
 $\Rightarrow S'_2$ is the region enclosed by the curve $r = \cos \theta$.
 $\Rightarrow \int_0^\pi \int_0^{\cos \theta} (-3r^3 \cos \theta \sin^2 \theta + 2r \cos \theta - r^3 \cos^3 \theta) r dr d\theta$
 $= \int_0^\pi \left. -\frac{3}{5} r^5 \cos \theta \sin^2 \theta + \frac{2}{3} r^3 \cos \theta - \frac{1}{5} r^5 \cos^3 \theta \right|_0^{\cos \theta} d\theta$
 $= \int_0^\pi -\frac{3}{5} \cos^6 \theta \sin^2 \theta + \frac{2}{3} \cos^4 \theta - \frac{1}{5} \cos^8 \theta d\theta$
 $= \int_0^\pi -\frac{3}{5} \left(\frac{1 + \cos 2\theta}{2} \right)^3 + \frac{2}{3} \left(\frac{1 + \cos 2\theta}{2} \right)^2 + \frac{2}{5} \left(\frac{1 + \cos 2\theta}{2} \right)^4 d\theta$
 $= \int_0^\pi \frac{1}{6} (1 + 2 \cos 2\theta + \cos^2 2\theta) - \frac{3}{40} (1 + 3 \cos 2\theta + 3 \cos^2 2\theta + \cos^3 2\theta)$
 $+ \frac{1}{40} (1 + 4 \cos 2\theta + 6 \cos^2 2\theta + 4 \cos^3 2\theta + \cos^4 2\theta) d\theta$
 $= \left(\frac{1}{6} - \frac{3}{40} + \frac{1}{40} \right) \pi + \left(\frac{1}{6} - \frac{9}{40} + \frac{6}{40} \right) \int_0^\pi \cos^2 2\theta d\theta + \frac{1}{40} \int_0^\pi \cos^4 2\theta d\theta$
 $= \frac{7}{60} \pi + \frac{11}{120} \int_0^\pi \frac{1 + \cos 4\theta}{2} d\theta + \frac{1}{40} \int_0^\pi \left(\frac{1 + \cos 4\theta}{2} \right)^2 d\theta$
 $= \frac{7}{60} \pi + \frac{11}{120} \cdot \frac{1}{2} \pi + \frac{1}{160} \int_0^\pi 1 + 2 \cos 4\theta + \cos^2 4\theta d\theta$
 $= \frac{39}{240} + \frac{1}{160} \pi + \frac{1}{160} \int_0^\pi \frac{1 + \cos 8\theta}{2} d\theta = \frac{27}{160} \pi + \frac{1}{160} \cdot \frac{1}{2} \pi = \frac{55}{320} \pi = \frac{11}{64} \pi$

II - 2 : Let $\begin{cases} u = r \cos \theta + \frac{1}{2} \\ v = r \sin \theta \end{cases} \Rightarrow \iint_{S'_2} 2v^3 - 3uv^2 + 2u^2v + 2u - u^3 dA$
 $= \int_0^{2\pi} \int_0^{\frac{1}{2}} \left(-3 \left(r \cos \theta + \frac{1}{2} \right) r^2 \sin^2 \theta + 2 \left(r \cos \theta + \frac{1}{2} \right) - \left(r \cos \theta + \frac{1}{2} \right)^3 \right) r dr d\theta$
 $= \int_0^{2\pi} \int_0^{\frac{1}{2}} -3r^4 \cos \theta \sin^2 \theta + \frac{7}{8} r - \frac{3}{2} r^3 dr d\theta$
 $= \int_0^{2\pi} \frac{7}{16} \cdot \frac{1}{4} - \frac{3}{8} \cdot \frac{1}{16} d\theta = \frac{11}{64} \pi$

8. (10%) Let S be the surface $x^2 + y^2 + z^2 = 1, x, y, z \geq 0$, an eighth of a sphere, and $\mathbf{F} = x^2\mathbf{i} + y^2\mathbf{j} + z^2\mathbf{k}$. Find the outward flux of \mathbf{F} across S .

Solution:

Method 1:

Calculate flux directly.

$$\iint_S \mathbf{F} \cdot \mathbf{n} ds = \iint (x^2, y^2, z^2) \cdot (x, y, z) ds = \iint x^3 + y^3 + z^3 ds = 3 \iint z^3 ds \text{ By symmetry.}$$

$$\iint z^3 ds = \int_0^{\frac{\pi}{2}} \int_0^{\frac{\pi}{2}} \cos^3 \phi \sin \phi d\phi d\theta \text{ (5pts)}$$

$$= \frac{\pi}{2} \left(-\frac{\cos^4 \phi}{4} \Big|_0^{\frac{\pi}{2}} \right) = \frac{\pi}{8} \text{ (5pts)}$$

$$\text{Thus } \iint \mathbf{F} \cdot \mathbf{n} ds = 3 \iint z^3 ds = \frac{3\pi}{8}$$

Method 2:

Use Divergence Theorem.

$$\iint_S \mathbf{F} \cdot \mathbf{n} ds + \iint_{S_1 \cup S_2 \cup S_3} \mathbf{F} \cdot \mathbf{n} ds = \iiint \text{div} \mathbf{F} dE \text{ (2pts)}$$

where S_1 is $\{(x, y, z) \in \mathbb{R}^3 | x = 0, y \geq 0, z \geq 0, y^2 + z^2 \leq 1\}$

S_2 and S_3 have the same shape as S_1 but in $y = 0$ and $z = 0$.

First, take a look at $\iint_{S_1} \mathbf{F} \cdot \mathbf{n} ds, \mathbf{F} = (0, y^2, z^2)$ while the normal vector is $(-1, 0, 0)$

We have $\iint_{S_1} \mathbf{F} \cdot \mathbf{n} ds = 0$.

For similar reason $\iint_{S_2} \mathbf{F} \cdot \mathbf{n} ds = \iint_{S_3} \mathbf{F} \cdot \mathbf{n} ds = 0$ (3pts)

Now we have $\iint_S \mathbf{F} \cdot \mathbf{n} ds = \iiint \text{div} \mathbf{F} dE = \iiint 2x + 2y + 2z dE = 6 \iiint z dE$ by symmetry.

$$\begin{aligned} \iiint z \, dE &= \int_0^{\frac{\pi}{2}} \int_0^{\frac{\pi}{2}} \int_0^1 \rho \cos \phi \cdot \rho^2 \sin \phi \, d\rho d\phi d\theta \quad (2\text{pts}) \\ &= \frac{1}{4} \cdot \frac{\pi}{2} \cdot \frac{\sin^2 \phi}{2} \Big|_{\phi=0}^{\frac{\pi}{2}} = \frac{\pi}{16} \quad (3\text{pts}) \\ \text{Thus we have } \iint_S F \cdot n \, ds &= 6 \iiint z \, dE = \frac{3\pi}{8} \end{aligned}$$

9. (10%) Solve the initial value problem

$$\begin{cases} y'' + y = xe^x + \sec x, & -\frac{\pi}{2} < x < \frac{\pi}{2} \\ y(0) = 1, \quad y'(0) = -3. \end{cases}$$

Solution:

The auxiliary equation is $r^2 + 1 = 0$, whose roots are $\pm i$, so the solution of $y'' + y = 0$ is

$$y_c(x) = C_1 \cos x + C_2 \sin x \quad (2\text{pts})$$

For a particular solution of $y'' + y = xe^x$, we try $y_{p_1}(x) = (Ax + B)e^x$.

Then $y''_{p_1} + y_{p_1} = (2Ax + (2A + 2B))e^x$, and then we have

$$\begin{cases} A = \frac{1}{2} \\ B = -\frac{1}{2} \end{cases}$$

Thus a particular solution is

$$y_{p_1}(x) = \frac{1}{2}(x - 1)e^x \quad (3\text{pts})$$

For a particular solution of $y'' + y = \sec x$, we use variation of parameters to seek a solution of the form $y_{p_2}(x) = u_1(x) \cos x + u_2(x) \sin x$.

If we set $u'_1 \cos x + u'_2 \sin x = 0$, then $u'_1 \left(\frac{d}{dx} \cos x \right) + u'_2 \left(\frac{d}{dx} \sin x \right) = \sec x$.

$$\begin{aligned} \Rightarrow \begin{cases} u'_1 = -\tan x \\ u'_2 = 1 \end{cases} \\ \Rightarrow \begin{cases} u_1 = \ln(\cos x) \\ u_2 = x \end{cases} \end{aligned}$$

Then we obtain

$$y_{p_2}(x) = \cos x \ln(\cos x) + x \sin x \quad (3\text{pts})$$

Therefore, the general solution of $y'' + y = xe^x + \sec x$ is $y(x) = y_c(x) + y_{p_1}(x) + y_{p_2}(x)$.

$$\Rightarrow y(x) = C_1 \cos x + C_2 \sin x + \frac{1}{2}(x - 1)e^x + \cos x \ln(\cos x) + x \sin x$$

To satisfy the initial conditions we require that

$$\begin{aligned} \begin{cases} y(0) = C_1 - \frac{1}{2} = 1 \\ y'(0) = C_2 = -3 \end{cases} \\ \Rightarrow \begin{cases} C_1 = \frac{3}{2} \\ C_2 = -3 \end{cases} \end{aligned}$$

Thus the required solution of the initial-value problem is

$$y(x) = \frac{3}{2} \cos x - 3 \sin x + \frac{1}{2}(x - 1)e^x + \cos x \ln(\cos x) + x \sin x \quad (2\text{pts})$$