

1. (10%) Let $f(x, y) = \frac{x^n + y^n}{2}$, $x > 0$, $y > 0$, $n > 2$, $n \in \mathbb{N}$.

- (a) Apply the method of Lagrange multipliers to find the extreme values of the function $f(x, y)$ on the line $x + y = C$, where $C > 0$. (No credits if the method is not used.)
- (b) Use part (a) to prove the inequality $\frac{x^n + y^n}{2} \geq \left(\frac{x + y}{2}\right)^n$, $x > 0$, $y > 0$, $n \in \mathbb{N}$.

Sol:

(a) Apply lagrange multiplier:

$$\frac{nx^{n-1}}{2} = \lambda, \quad \frac{ny^{n-1}}{2} = \lambda$$

$$x + y = C$$

$$\text{Solve it to get } (x, y) = \left(\frac{C}{2}, \frac{C}{2}\right)$$

Because $x + y = C$, $x \geq 0$, $y \geq 0$ is bounded and closed line segment and $f(x, y)$ is differentiable on this line segment.

It must contain maximum and minimum value.

Compare $\left(\frac{C}{2}, \frac{C}{2}\right)$ with end points $(C, 0)$, $(0, C)$

$$f\left(\frac{C}{2}, \frac{C}{2}\right) = \left(\frac{C}{2}\right)^n \text{ is minimum on } x + y = C, x \geq 0, y \geq 0$$

$$f(0, C) = f(C, 0) = \frac{C^n}{2} \text{ is maximum on } x + y = C, x \geq 0, y \geq 0$$

$$\text{thus } f\left(\frac{C}{2}, \frac{C}{2}\right) = \left(\frac{C}{2}\right)^n \text{ is minimum on } x + y = C, x > 0, y > 0$$

(b) $n = 1$, $\frac{x + y}{2} \geq \frac{x + y}{2}$

$$n = 2, \frac{x^2 + y^2}{2} - \left(\frac{x + y}{2}\right)^2 = \frac{(x - y)^2}{4} \geq 0, \text{ so } \frac{x^2 + y^2}{2} \geq \left(\frac{x + y}{2}\right)^2$$

$$n > 2, \text{ when } x + y = C, C > 0. \text{ By (a), } \frac{x^n + y^n}{2} \geq \left(\frac{C}{2}\right)^n = \left(\frac{x + y}{2}\right)^n$$

$$\text{thus } \frac{x^n + y^n}{2} \geq \left(\frac{x + y}{2}\right)^n, x > 0, y > 0, n \in \mathbb{N}$$

評分標準:

Use lagrange method to find possible extreme values. (5 pts)

Verify $f\left(\frac{C}{2}, \frac{C}{2}\right)$ is the extreme value(minimum). (3 pts)

prove inequality $\frac{x^n + y^n}{2} \geq \left(\frac{x + y}{2}\right)^n$. (2 pts)

2. (8%) Evaluate $\int_0^1 \int_{\frac{y}{2}}^y y^3 e^{x^5} dx dy + \int_1^2 \int_{\frac{y}{2}}^1 y^3 e^{x^5} dx dy$.

Sol:

Change the integral order (2 pts)

the domain of integral: $x \leq y \leq 2x, 0 \leq x \leq 1$

$$\begin{aligned} & \int_0^1 \int_x^{2x} y^3 e^{x^5} dy dx \quad (2 \text{ pts}) \\ &= \int_0^1 \frac{1}{4} y^4 e^{x^5} \Big|_{y=x}^{y=2x} dx \\ &= \int_0^1 \frac{15}{4} x^4 e^{x^5} dx \quad (2 \text{ pts}) \\ &= \frac{3}{4} e^{x^5} \Big|_{x=0}^{x=1} \\ &= \frac{3}{4} (e - 1) \quad (2 \text{ pts}) \end{aligned}$$

3. (8%) Evaluate $\iint_D \frac{x^2}{\sqrt{x^2 + y^2}} dA$, where $D = \{(x, y) \in \mathbb{R}^2 | 1 \leq x^2 + y^2 \leq 4, y \geq x\}$.

Sol:

Using polar coordinate (1 pt)

$$D = \{(r, \theta) | 1 \leq r \leq 2, \frac{\pi}{4} \leq \theta \leq \frac{5\pi}{4}\} \quad (2 \text{ pts})$$

$$\begin{aligned} & \int_{\pi/4}^{5\pi/4} \int_1^2 \frac{r^2 \cos^2 \theta}{r} r dr d\theta \quad (1 \text{ pt}) \\ &= \int_{\pi/4}^{5\pi/4} \frac{1}{3} r^3 \Big|_{r=1}^{r=2} \cos^2 \theta d\theta \quad (1 \text{ pt}) \\ &= \frac{7}{3} \left(\frac{\theta}{2} + \frac{\sin 2\theta}{4} \right) \Big|_{\theta=\pi/4}^{\theta=5\pi/4} \quad (2 \text{ pts}) \\ &= \frac{7\pi}{6} \quad (1 \text{ pt}) \end{aligned}$$

4. (14%) (a) Evaluate $I_1 = \iint_{R_1} e^{-(x^2+xy+y^2)} dA$, where $R_1 = \{(x, y) | x^2 + xy + y^2 \leq 1\}$.

- (b) Evaluate $I_2 = \iint_{R_2} x^2 y^2 dA$, where R_2 is the region bounded by $xy = 1$, $xy = 2$, $y = x$, $y = 4x$, and $x > 0, y > 0$.

Sol:

(a) Method1:

$$x^2 + xy + y^2 = \left(x + \frac{1}{2}y\right)^2 + \frac{3}{4}y^2$$

$$\text{Let } u = x + \frac{1}{2}y, v = \frac{\sqrt{3}y}{2}, \quad x = u - \frac{v}{\sqrt{3}}, y = \frac{2v}{\sqrt{3}} \quad (1 \text{ pt})$$

$$\text{Preimage of } R_1 \text{ is } R'_1 = \{(u, v) | u^2 + v^2 \leq 1\} \quad (1 \text{ pt})$$

$$J = \begin{vmatrix} 1 & -\frac{1}{\sqrt{3}} \\ 0 & \frac{2}{\sqrt{3}} \end{vmatrix} = \frac{2}{\sqrt{3}} \quad (2 \text{ pts})$$

$$\begin{aligned} I_1 &= \int \int_{R_1} e^{-(x^2+xy+y^2)} dA = \int \int_{R'_1} e^{-(u^2+v^2)} \frac{2}{\sqrt{3}} dudv \\ &= \frac{2}{\sqrt{3}} \int_0^{2\pi} \int_0^1 e^{-r^2} r dr d\theta \\ &= \frac{2}{\sqrt{3}} \int_0^{2\pi} \frac{1}{2} (1 - \frac{1}{e}) d\theta \\ &= \frac{2}{\sqrt{3}} \pi (1 - \frac{1}{e}) \quad (3 \text{ pts}) \end{aligned}$$

Method2:

$$\text{Let } u = \frac{(x+y)}{\sqrt{2}}, v = \frac{-x+y}{\sqrt{2}} \quad (1 \text{ pt})$$

$$x^2 + xy + y^2 = \frac{3}{2}u^2 + \frac{1}{2}v^2 \leq 1 \quad (1 \text{ pt})$$

$$\begin{aligned} \int \int_{R_1} e^{-(x^2+xy+y^2)} dA &= \int \int_{\frac{3}{2}u^2 + \frac{1}{2}v^2 \leq 1} e^{-(\frac{3}{2}u^2 + \frac{1}{2}v^2)} dudv \\ &= \frac{1}{\sqrt{3}} \int \int_{\eta^2 + v^2 \leq 2} e^{-\frac{\eta^2 + v^2}{2}} d\eta dv \quad (2 \text{ pts}) \\ &= \frac{1}{\sqrt{3}} \int_0^{2\pi} \int_0^{\sqrt{2}} e^{-\frac{r^2}{2}} r dr d\theta \\ &= \frac{2}{\sqrt{3}} \pi (1 - \frac{1}{e}) \quad (3 \text{ pts}) \end{aligned}$$

(b) Let $u = xy, v = \frac{y}{x}$

$$x = \sqrt{\frac{u}{v}}, y = \sqrt{uv} \quad (1 \text{ pt})$$

Preimage of R_2 is $R'_2 = \{(u, v) | 1 \leq u \leq 2, 1 \leq v \leq 4\}$ (1 pt)

$$J = \begin{vmatrix} \frac{1}{2}u^{-\frac{1}{2}}v^{-\frac{1}{2}} & -\frac{1}{2}u^{\frac{1}{2}}v^{-\frac{3}{2}} \\ \frac{1}{2}u^{-\frac{1}{2}}v^{-\frac{1}{2}} & \frac{1}{2}u^{\frac{1}{2}}v^{-\frac{1}{2}} \end{vmatrix} = \frac{1}{2v} \quad (2 \text{ pts})$$

$$\begin{aligned} I_2 &= \int \int_{R_2} x^2 y^2 dA = \int \int_{R'_2} u^2 \frac{1}{2v} dudv \\ &= \frac{1}{2} \int_1^4 \int_1^2 u^2 v^{-1} dudv \\ &= \frac{1}{2} \int_1^4 \frac{7}{3} v^{-1} dv = \frac{7}{3} \ln 2 \quad (3 \text{ pts}) \end{aligned}$$

5. (18%) Let $\mathbf{F}(x, y) = \left\langle \frac{x-y}{x^2+y^2}, \frac{x+y}{x^2+y^2} \right\rangle$, $(x, y) \neq (0, 0)$, and $H = \{(x, y) | y > 0\}$ be the upper half plane.

- (a) Compute $J_1 = \int_C \mathbf{F} \cdot d\mathbf{r}$, where C is the unit circle with counterclockwise orientation. Is \mathbf{F} conservative on $\mathbb{R}^2 \setminus \{(0, 0)\}$?
- (b) Show that $\int_C \mathbf{F} \cdot d\mathbf{r} = 0$ for any piecewise-smooth simple closed curve C in H .
- (c) Suppose that Γ is a piecewise-smooth simple curve in H with initial point $P_1 = (r_1 \cos \theta_1, r_1 \sin \theta_1)$ and terminal point $P_2 = (r_2 \cos \theta_2, r_2 \sin \theta_2)$, $r_j > 0$, $0 < \theta_j < \pi$, $j = 1, 2$. Evaluate $J_2 = \int_\Gamma \mathbf{F} \cdot d\mathbf{r}$ in terms of r_1 , r_2 , θ_1 , and θ_2 . (Hint. Try a path with constant r in one piece and constant θ in another piece.)

Sol:

- (a) Let $\mathbf{r}(\theta) = (\cos \theta, \sin \theta)$, $0 \leq \theta < 2\pi$, be the parametric equation for C .

$$J_1 = \int_C \mathbf{F} \cdot d\mathbf{r} = \int_0^{2\pi} \mathbf{F} \cdot \mathbf{r}'(\theta) d\theta = \int_0^{2\pi} (\cos^2 \theta + \sin^2 \theta) d\theta = 2\pi \neq 0$$

Therefore, \mathbf{F} is NOT conservative on $\mathbb{R}^2 - \{(0, 0)\}$.

- (b) Let C be a piecewise-smooth simple closed curve in \mathbf{H} and D be the region bounded by C . Give C a counterclockwise orientation so that $\partial D = C$. By Green's theorem, since $D \subseteq \mathbf{H}$, on which \mathbf{F} is well-defined, and \mathbf{H} is simply connected,

$$\int_C \mathbf{F} \cdot d\mathbf{r} = \iint_D \left[\frac{\partial}{\partial x} \left(\frac{x+y}{x^2+y^2} \right) - \frac{\partial}{\partial y} \left(\frac{x-y}{x^2+y^2} \right) \right] dA = \iint_D 0 dA = 0$$

- (c) It follows from (b) that $\int_C \mathbf{F} \cdot d\mathbf{r}$ is independent of path in \mathbf{H} . Thus, to compute $\int_\Gamma \mathbf{F} \cdot d\mathbf{r}$, let $C = C_1 \cup C_2$ be a path connecting P_1 and P_2 .

$$C_1 : \mathbf{r}_1(t) = (r_1 \cos t, r_1 \sin t), \quad t \text{ goes from } \theta_1 \text{ to } \theta_2$$

$$C_2 : \mathbf{r}_2(t) = (t \cos \theta_2, t \sin \theta_2), \quad t \text{ goes from } r_1 \text{ to } r_2$$

Then it's easy to see that $\mathbf{F}(\mathbf{r}_1(t)) \cdot \mathbf{r}'_1(t) = 1$ and $\mathbf{F}(\mathbf{r}_2(t)) \cdot \mathbf{r}'_2(t) = \frac{1}{t}$.

$$\int_\Gamma \mathbf{F} \cdot d\mathbf{r} = \int_{C_1 \cup C_2} \mathbf{F} \cdot d\mathbf{r} = \int_{\theta_1}^{\theta_2} 1 dt + \int_{r_1}^{r_2} \frac{1}{t} dt = \theta_2 - \theta_1 + \ln \left(\frac{r_2}{r_1} \right) = J_2$$

6. (12%) Evaluate $I = \int_C \frac{y^2}{\sqrt{R^2 + x^2}} dx + \left[4x + 2y \ln(x + \sqrt{R^2 + x^2}) \right] dy$, where C is the upper semicircle $x^2 + y^2 = R^2$, $y \geq 0$, $R > 0$, and is traversed from $A(-R, 0)$ to $B(R, 0)$. (Hint. Apply Green's Theorem.)

Sol:

We want to find I , where I is

$$I = \int_C \frac{y^2}{\sqrt{R^2 + x^2}} dx + [4x + 2y \log(x + \sqrt{R^2 + x^2})] dy = \int_C P dx + Q dy$$

Worth 2 pts:

Before we do anything, we must deal with our curve C . In order to use Green's theorem we must make sure C satisfies all of the assumptions for the theorem, that is that C is a positively oriented, piecewise smooth, and simple closed curve. However, C does not satisfy these assumptions; hence we must make it so a line segment, call L , runs from $B(R, 0)$ to $A(-R, 0)$. Now we see that CUL is closed and piecewise smooth with clockwise orientation. Clockwise orientation is not positive orientation, so we will have a negative sign out in front.

Worth 4 pts:

Now note that $I = I + J$

J being:

$$J = \int_L P dx + Q dy$$

Note that for J , $dy = 0 \Rightarrow \int_L 0 dx + Q * 0$

Hence $J = 0$

Worth 2 pts:

Now we can deal with the domain bounded by CUL, which we call D . By Green's Theorem:

$$\begin{aligned} I &= I + J \\ &= \int_{CUL} P dx + Q dy \\ &= - \iint_D (Qx - Py) dA \end{aligned}$$

Worth 2 pts:

Finding Qx and Py : $Qx = 4 + \frac{2y}{\sqrt{R^2 + x^2}}$, $Py = \frac{2y}{\sqrt{R^2 + x^2}}$

Worth 2 pts:

Plugging the above into I gives: $I = - \iint_D 4 dA = -2\pi R^2$

7. (12%) Evaluate $\iint_S \text{curl} \mathbf{G} \cdot d\mathbf{S}$, where $\mathbf{G}(x, y, z) = x^2 y z \mathbf{i} + y z^2 \mathbf{j} + z^3 e^{xy} \mathbf{k}$, S is the part of the

sphere $x^2 + y^2 + z^2 = 5$ that lies above the plane $z = 1$, and S is oriented upward.

Sol:

Let \mathcal{C} be the boundary of the surface S .

Then \mathcal{C} can be parameterized as $(x, y, z) = (2 \cos \theta, 2 \sin \theta, 1)$, $0 \leq \theta \leq 2\pi$. (4 pts)

$G(x, y, z) = (8 \sin \theta, 2 \sin \theta, e^{4 \sin \theta \cos \theta})$, $dr = (dx, dy, dz) = (-2 \sin \theta, 2 \cos \theta, 0)$.

By Stoke's theorem,

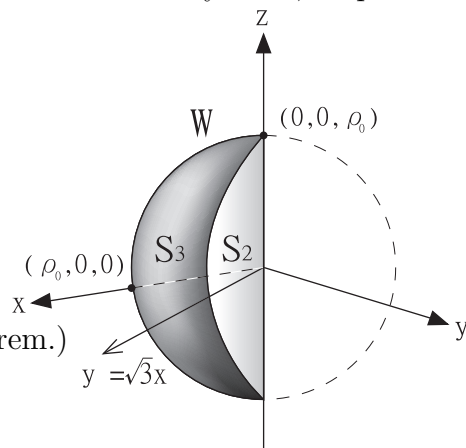
$$\begin{aligned} \iint_S \text{curl} \mathbf{G} \cdot d\mathbf{S} &= \int_{\mathcal{C}} \mathbf{G} \cdot d\mathbf{r} \quad (4 \text{ pts}) \\ &= \int_0^{2\pi} -16 \sin^2 \theta \cos^2 \theta + 4 \sin \theta \cos \theta d\theta \\ &= \int_0^{2\pi} -4 \sin^2 2\theta + 2 \sin 2\theta d\theta \\ &= -4\pi \quad (4 \text{ pts}) \end{aligned}$$

8. (18%) Let B be the ball centered at the origin with radius $\rho_0 > 0$, and W be the smaller wedge cut from B by two planes $y = 0$ and $y = \sqrt{3}x$. The boundary of W consists of 3 surfaces S_1 , S_2 , and S_3 : $\partial W = S_1 \cup S_2 \cup S_3$, and is given with outward orientation. Here S_1 and S_2 are semidisks on $y = 0$ and $y = \sqrt{3}x$, respectively, and S_3 is on the boundary of B , a sphere of radius ρ_0 . See the figure. Let $\mathbf{H}(x, y, z) = xz\mathbf{i} + y\mathbf{j} - x^2\mathbf{k}$.

(a) Find a parametric representation for the surface S_3 .

(b) Compute $\iint_{S_3} \mathbf{H} \cdot d\mathbf{S}$.

(c) Compute $\iint_{S_1 \cup S_2} \mathbf{H} \cdot d\mathbf{S}$. (Hint. Use the Divergence Theorem.)



Sol:

- (a) Note that the surface S_3 is a piece of the sphere $\{(x, y, z) : x^2 + y^2 + z^2 = \rho_0^2\}$. The spherical coordinate works. So let $x = \rho_0 \sin \phi \cos \theta$, $y = \rho_0 \sin \phi \sin \theta$, and $z = \rho_0 \cos \phi$. Notice that $\theta \in [0, \pi/3]$ and $\phi \in [0, \pi]$. (2 pts)

The parametric representation is given by

$$r(\theta, \phi) = (\rho_0 \sin \phi \cos \theta, \rho_0 \sin \phi \sin \theta, \rho_0 \cos \phi), \quad \theta \in [0, \pi/3], \quad \phi \in [0, \pi]. \quad (2 \text{ pts})$$

(b) Since S_3 is a piece of the sphere, the outward normal of S_3 is given by

$$\mathbf{n}(x, y, z) = \frac{(x, y, z)}{\rho_0}, \quad (x, y, z) \in S_3.$$

And $\mathbf{H}(x, y, z) \cdot \mathbf{n}(x, y, z) = \frac{y^2}{\rho_0}$. So the integral is given by

$$\iint_{S_3} \mathbf{H} \cdot d\mathbf{S} = \iint_{S_3} \mathbf{H} \cdot \mathbf{n} dS = \iint_R \frac{y^2}{\rho_0} \rho_0^2 \sin \phi d\theta d\phi = \int_0^{\pi/3} \int_0^\pi \rho_0^3 \sin^3 \phi \sin^2 \theta d\phi d\theta \quad (4 \text{ pts})$$

Here $R = [0, \pi/3] \times [0, \pi]$. Note that

$$\int_0^{\pi/3} \int_0^\pi \rho_0^3 \sin^3 \phi \sin^2 \theta d\phi d\theta = \rho_0^3 \int_0^{\pi/3} \sin^2 \theta d\theta \int_0^\pi \sin^3 \phi d\phi$$

For the first integral, consider $\sin^2 \theta = (1 - \cos 2\theta)/2$.

$$\int_0^{\pi/3} \sin^2 \theta d\theta = \int_0^{\pi/3} \frac{1 - \cos 2\theta}{2} d\theta = \left(\frac{\theta}{2} - \frac{1}{4} \sin 2\theta \right) \Big|_0^{\pi/3} = \frac{\pi}{6} - \frac{\sqrt{3}}{8}$$

For the later one, we have

$$\int_0^\pi \sin^3 \phi d\phi = - \int_0^\pi (1 - \cos^2 \phi) d \cos \phi = \left(\frac{1}{3} \cos^3 \phi - \cos \phi \right) \Big|_0^\pi = \frac{4}{3}$$

So

$$\iint_{S_3} \mathbf{H} \cdot d\mathbf{S} = \frac{4}{3} \rho_0^3 \left(\frac{\pi}{6} - \frac{\sqrt{3}}{8} \right) \quad (3 \text{ pts})$$

(c) $\nabla \cdot \mathbf{H} = z + 1$. So by divergence theorem,

$$\iint_{S_1 \cup S_2} \mathbf{H} \cdot d\mathbf{S} + \iint_{S_3} \mathbf{H} \cdot d\mathbf{S} = \iiint_E \nabla \cdot \mathbf{H} dV = \iiint_E (z + 1) dV, \quad (4 \text{ pts})$$

where E is the solid bounded by $S_1 \cup S_2 \cup S_3$. Firstly, note that E is symmetric with respect to xy -plane. Therefore,

$$\iiint_E z dV = 0$$

So

$$\iiint_E (z + 1) dV = \iiint_E dV = \frac{4}{3} \pi \rho_0^3 \frac{\pi/3}{2\pi} = \frac{2}{9} \pi \rho_0^3 \quad (3 \text{ pts})$$

since the volume of E is equal to the volume of the sphere times $\frac{\pi/3}{2\pi} = 1/6$. Now

$$\iint_{S_1 \cup S_2} \mathbf{H} \cdot d\mathbf{S} = \iiint_E \nabla \cdot \mathbf{H} dV - \iint_{S_3} \mathbf{H} \cdot d\mathbf{S} = \frac{2}{9} \pi \rho_0^3 - \frac{4}{3} \rho_0^3 \left(\frac{\pi}{6} - \frac{\sqrt{3}}{8} \right) = \frac{\sqrt{3}}{6} \rho_0^3$$