This examination has 3 pages.

The University of British Columbia

Final Examination - 12 December 2006

Mathematics 217

Multivariable and Vector Calculus

Closed book examination

Time: 150 minutes

Special Instructions: To receive full credit, all answers must be supported with clear and correct derivations. No calculators, notes, or other aids are allowed. A formula sheet is provided with the test.

[12] 1. A laser fired from the origin strikes the point P(1,1,3) on the mirrored surface

$$z = 6 - (x - 2)^2 - 2(y - 2)^2$$
.

Find the point where the reflected beam strikes the plane z=6.

Hint: The component of the incident beam direction that is normal to the mirror gets reversed by reflection; the component parallel to the mirror is unchanged.

[13] **2.** Astronaut Alpha patrols Sector Zero, the plane region x > 0, monitoring Cosmic Disorder (CD). The true CD density at point (x, y) is given by a function Alpha does not know, namely,

$$f(x,y) = x^2 y e^{-x^2 - 2y^2}.$$

However, Alpha's ship carries instruments that measure f(x,y) and $\nabla f(x,y)$ when it is at (x,y).

- (a) Find and classify the critical points of f in Sector Zero.
- (b) Alpha flies a mission where the ship's coordinates at time t are given by

$$x = \cos(t), \quad y = 2\sin(t), \quad t \ge 0.$$

As Alpha passes through the point $P(\frac{1}{2}, \sqrt{3})$, does the on-board CD detector indicate that CD is increasing or decreasing? At what rate?

(c) What direction should Alpha fly from P to maximize the instantaneous rate of increase in CD? What is the angle between this direction and the line from P to the point of maximum CD? (Note: A calculator-ready numerical expression for the cosine of the requested angle is fully acceptable.)

- [13] **3.** Given a > 0, consider the triangle D whose vertices are (0,0), (0,a), (2a,a). Define a surface S by $z = 1 + 3x + 2y^2$.
 - (a) Find the plane tangent to S at the point where x = a and y = a.
 - (b) Find the area of the part of the tangent plane that lies above D. Call this area $\beta(a)$.
 - (c) Find the area of the part of the surface S that lies above D. Call this area $\gamma(a)$.
 - (d) [OPTIONAL BONUS QUESTION] Prove: $\lim_{a \to 0^+} \frac{\gamma(a)}{\beta(a)} = 1.$
- [12] **4.** Evaluate $I = \int_0^9 \int_0^{\sqrt{y}} y e^{27x x^3} dx dy + \int_9^{18} \int_0^{\sqrt{18 y}} y e^{27x x^3} dx dy.$
- [13] **5.** Let C denote the closed loop in which the cylinder $x^2 + y^2 = 2ax$ meets the plane z = y. Given $\mathbf{F} = y^2 \mathbf{i} + \tan^{-1} z \mathbf{j} + (1 + x^2) \mathbf{k}, \qquad a > 0,$ find the work done by \mathbf{F} acting around C. Orient C counterclockwise when viewed from above.
- [12] **6.** Let $\mathbf{F}(x, y, z) = (y^2 \cos z) \mathbf{i} + (-xy^2 \sin z) \mathbf{k}$.
 - (a) Prove that \mathbf{F} is not conservative.
 - (b) Find a scalar field Q=Q(x,y,z) such that ${\bf G}$ is conservative, where

$$\mathbf{G}(x, y, z) = \mathbf{F}(x, y, z) + Q(x, y, z)\mathbf{j}.$$

- (c) Find $W = \int_C \mathbf{F} \bullet d\mathbf{r}$, given C: $x = \cos t$, $y = \sin t$, z = t, $0 \le t \le \pi/2$.
- [13] 7. Evaluate the flux $I = \iint_S \mathbf{F} \cdot d\mathbf{S}$ in each of the situations below.
 - (a) S is the boundary surface for the solid cylinder $E = \{(x,y,z): x^2 + y^2 \le a^2, \ 0 \le z \le H\}$, and $\mathbf{F}(x,y,z) = \left\langle -yze^{xyz}, xze^{xyz}, xy^2e^z + z^2 \right\rangle.$
 - (b) $S = \{(x, y, z) : 0 \le z = 9 x^2 y^2\}$ and $\mathbf{F} = \langle xy, yz, xz \rangle$. (Use upward orientation on S.)
 - (c) S is the two-part surface with bottom $z = \sqrt{x^2 + y^2}$ and top $z = \sqrt{a^2 x^2 y^2}$, and $\mathbf{F} = \langle xy^2, yz^2, zx^2 \rangle$.

[12] 8. Suppose the following equations parametrize a smooth closed curve C in the plane z = H:

$$x = f(u), \quad y = g(u), \quad z = H, \quad a \le u \le b.$$

Assume that H > 0, and that the parametrization gives a counterclockwise direction of motion around C when viewed from above. Let D denote the plane region enclosed by the curve C.

- (a) Write a single integral with respect to u that returns the area of D. Call this area A.
- (b) Let S denote the surface generated by all line segments joining the origin to a point on the curve C. Parametrize S.
- (c) Prove that the flux of $\mathbf{F}(x, y, z) = w(x, y, z) (x\mathbf{i} + y\mathbf{j} + z\mathbf{k})$ across S equals zero for every smooth scalar field w.
- (d) Let E denote the solid enclosed by the plane region D and the surface S; write V = Vol(E). Prove:

$$V = \frac{1}{3}AH.$$

[Hint: Find a way to use the vector field in part (c) with w(x, y, z) = 1.]

[100] Total Marks

MATH 217 FORMULAS FOR FINAL EXAMINATION, 12 DECEMBER 2006

VECTOR IDENTITIES

For $\mathbf{u} = u_1 \mathbf{i} + u_2 \mathbf{j} + u_3 \mathbf{k}$, $\mathbf{v} = v_1 \mathbf{i} + v_2 \mathbf{j} + v_3 \mathbf{k}$, $\mathbf{w} = w_1 \mathbf{i} + w_2 \mathbf{j} + w_3 \mathbf{k}$,

$$\mathbf{u} \bullet \mathbf{v} = u_1 v_1 + u_2 v_2 + u_3 v_3 = |\mathbf{u}| |\mathbf{v}| \cos(\theta), \quad 0 \le \theta \le \pi$$

$$\mathbf{u} \times \mathbf{v} = \begin{vmatrix} \mathbf{i} & \mathbf{j} & \mathbf{k} \\ u_1 & u_2 & u_3 \\ v_1 & v_2 & v_3 \end{vmatrix} = (u_2v_3 - u_3v_2)\mathbf{i} + (u_3v_1 - u_1v_3)\mathbf{j} + (u_1v_2 - u_2v_1)\mathbf{k}$$

Length of
$$\mathbf{u}$$
: $|\mathbf{u}| = \sqrt{\mathbf{u} \bullet \mathbf{u}} = \sqrt{u_1^2 + u_2^2 + u_3^2}$

Angle between
$$\mathbf{u}$$
 and \mathbf{v} : $\theta = \cos^{-1}\left(\frac{\mathbf{u} \bullet \mathbf{v}}{|\mathbf{u}||\mathbf{v}|}\right)$, $0 \le \theta \le \pi$

Triple product identities:

$$\mathbf{u} \bullet (\mathbf{v} \times \mathbf{w}) = \mathbf{v} \bullet (\mathbf{w} \times \mathbf{u}) = \mathbf{w} \bullet (\mathbf{u} \times \mathbf{v})$$

$$\mathbf{u} \times (\mathbf{v} \times \mathbf{w}) = (\mathbf{u} \bullet \mathbf{w})\mathbf{v} - (\mathbf{u} \bullet \mathbf{v})\mathbf{w}$$

DISTANCES AND PROJECTIONS _

Point
$$(x_0,y_0,z_0)$$
 to plane $Ax+By+Cz=D$: $s=\frac{|Ax_0+By_0+Cz_0-D|}{\sqrt{A^2+B^2+C^2}}$

$$\mathbf{F} = \mathbf{proj_u}(\mathbf{F}) + \mathbf{orth_u}(\mathbf{F})$$

Point
$$\mathbf{r}_0 = (x_0, y_0, z_0)$$
 to line $\mathbf{r} = \mathbf{r}_1 + t\mathbf{v}$: $s = \frac{|(\mathbf{r}_0 - \mathbf{r}_1) \times \mathbf{v}|}{|\mathbf{v}|}$

$$s = \frac{|(\mathbf{r}_0 - \mathbf{r}_1) \times \mathbf{v}|}{|\mathbf{v}|}$$

$$\mathbf{proj}_{\mathbf{u}}(\mathbf{F}) = \left(\frac{\mathbf{F} \bullet \mathbf{u}}{\mathbf{u} \bullet \mathbf{u}}\right) \mathbf{u}$$

$$\text{Line } \mathbf{r} = \mathbf{r}_1 + t\mathbf{v}_1 \text{ to line } \mathbf{r} = \mathbf{r}_2 + t\mathbf{v}_2 \text{:} \qquad \qquad s = \frac{|(\mathbf{r}_2 - \mathbf{r}_1) \bullet (\mathbf{v}_1 \times \mathbf{v}_2)|}{|\mathbf{v}_1 \times \mathbf{v}_2|}$$

$$s = \frac{|(\mathbf{r}_2 - \mathbf{r}_1) \bullet (\mathbf{v}_1 \times \mathbf{v}_2)|}{|\mathbf{v}_1 \times \mathbf{v}_2|}$$

$$\operatorname{orth}_{\mathbf{u}}(\mathbf{F}) = \mathbf{F} - \operatorname{proj}_{\mathbf{u}}(\mathbf{F}) = \frac{(\mathbf{u} \bullet \mathbf{u})\mathbf{F} - (\mathbf{F} \bullet \mathbf{u})\mathbf{u}}{\mathbf{u} \bullet \mathbf{u}}$$

VECTOR-VALUED FUNCTIONS OF ONE VARIABLE ___

$$\frac{d}{dt}(\lambda(t)\mathbf{u}(t)) = \lambda'(t)\mathbf{u}(t) + \lambda(t)\mathbf{u}'(t)$$

$$\frac{d}{dt}(\mathbf{u}(t) \bullet \mathbf{v}(t)) = \mathbf{u}'(t) \bullet \mathbf{v}(t) + \mathbf{u}(t) \bullet \mathbf{v}'(t) \qquad \frac{d}{dt}(\mathbf{u}(t) \times \mathbf{v}(t)) = \mathbf{u}'(t) \times \mathbf{v}(t) + \mathbf{u}(t) \times \mathbf{v}'(t)$$

$$\frac{d}{d} (\mathbf{u}(t) \times \mathbf{v}(t)) = \mathbf{u}'(t) \times \mathbf{v}(t) + \mathbf{u}(t) \times \mathbf{v}'(t)$$

$$\frac{d}{dt}\left(\mathbf{u}(\lambda(t))\right) = \lambda'(t)\mathbf{u}'(\lambda(t))$$

$$\frac{d}{dt} |\mathbf{u}(t)| = \frac{\mathbf{u}(t) \bullet \mathbf{u}'(t)}{|\mathbf{u}(t)|}, \quad \mathbf{u}(t) \neq \mathbf{0}$$

Position $\mathbf{r} = \mathbf{r}(t)$ gives velocity $\mathbf{v}(t) = \mathbf{r}'(t)$, speed $v(t) = |\mathbf{v}(t)|$, acceleration $\mathbf{a}(t) = \mathbf{v}'(t) = \mathbf{r}''(t) = \left(\frac{dv}{dt}\right)\hat{\mathbf{T}} + \frac{v^2}{\rho}\hat{\mathbf{N}};$ $\hat{\mathbf{T}} = \frac{\mathbf{v}}{|\mathbf{v}|}$

$$ds = v(t) dt = |\mathbf{v}(t)| dt = \left| \frac{d\mathbf{r}}{dt} \right| dt = |d\mathbf{r}|$$

$$ds = v(t) \ dt = |\mathbf{v}(t)| \ dt = \left| \frac{d\mathbf{r}}{dt} \right| \ dt = |d\mathbf{r}| \qquad \qquad d\mathbf{r} = \frac{d\mathbf{r}}{dt} \ dt = \mathbf{v}(t) \ dt = \left\langle \frac{dx}{dt}, \frac{dy}{dt}, \frac{dz}{dt} \right\rangle \ dt = \left\langle dx, \ dy, \ dz \right\rangle \ dt$$

APPROXIMATIONS _

Differentiability test for scalar field
$$f$$
 at \mathbf{a} : $0 = \lim_{\mathbf{x} \to \mathbf{a}} \frac{E(\mathbf{x})}{|\mathbf{x} - \mathbf{a}|}$, where $E(\mathbf{x}) = f(\mathbf{x}) - f(\mathbf{a}) - \nabla f(\mathbf{a}) \bullet (\mathbf{x} - \mathbf{a})$

Tangent Hyperplane for $G(\mathbf{x}) = 0$ at **a**:

$$0 = \nabla G(\mathbf{a}) \bullet (\mathbf{x} - \mathbf{a})$$

(a line in
$$\mathbb{R}^2$$
; a plane in \mathbb{R}^3 ; a hyperplane in \mathbb{R}^n)

Linearization of f around \mathbf{a} :

$$f(\mathbf{x}) \approx L(\mathbf{x})$$
 for $\mathbf{x} \approx \mathbf{a}$, where

$$L(\mathbf{x}) = f(\mathbf{a}) + (\mathbf{x} - \mathbf{a}) \bullet \nabla f(\mathbf{a})$$

Differentials (case $\mathbf{x} \in \mathbb{R}^3$):

$$df = \frac{\partial f}{\partial x} dx + \frac{\partial f}{\partial y} dy + \frac{\partial f}{\partial z} dz = \nabla f \bullet d$$

$$df = \frac{\partial f}{\partial x}dx + \frac{\partial f}{\partial y}dy + \frac{\partial f}{\partial z}dz = \nabla f \bullet d\mathbf{r} \qquad \Delta f \approx \frac{\partial f}{\partial x}\Delta x + \frac{\partial f}{\partial y}\Delta y + \frac{\partial f}{\partial z}\Delta z = \nabla f \bullet \Delta \mathbf{r}$$

Quadratic Approx, for $(x,y) \in \mathbb{R}^2$ near (a,b): $f(x,y) \approx Q(x,y) = f(a,b) + f_1(a,b)(x-a) + f_2(a,b)(y-b)$

$$+ \frac{1}{2} \Big[f_{11}(a,b)(x-a)^2 + f_{22}(a,b)(y-b)^2 + 2f_{12}(a,b)(x-a)(y-b) \Big]$$

SECOND DERIVATIVE TEST FOR (a, b) WHERE $\nabla f(a, b) = (0, 0)$

$$H(x,y) = \begin{bmatrix} f_{11}(x,y) & f_{12}(x,y) \\ f_{21}(x,y) & f_{22}(x,y) \end{bmatrix}$$

$$H(a,b) = \begin{bmatrix} A & B \\ B & D \end{bmatrix}$$

$$\Delta = \det(H(a,b)) = AD - B^2$$

 $\Delta < 0 \implies \text{saddle}$

$$\Delta>0, A>0 \implies \text{loc min}$$

$$\Delta>0, A<0 \implies {\rm loc\ max}$$

$$\nabla = \mathbf{i} \frac{\partial}{\partial x} + \mathbf{j} \frac{\partial}{\partial y} + \mathbf{k} \frac{\partial}{\partial z} = \left\langle \frac{\partial}{\partial x}, \frac{\partial}{\partial y}, \frac{\partial}{\partial z} \right\rangle$$

$$\mathbf{F}(x, y, z) = F_1(x, y, z) \mathbf{i} + F_2(x, y, z) \mathbf{j} + F_3(x, y, z) \mathbf{k}$$

$$\nabla \phi(x,y,z) = \mathbf{grad}\,\phi(x,y,z) = \frac{\partial \phi}{\partial x}\mathbf{i} + \frac{\partial \phi}{\partial y}\mathbf{j} + \frac{\partial \phi}{\partial z}\mathbf{k}$$

$$\nabla \bullet \mathbf{F}(x, y, z) = \mathbf{div} \ \mathbf{F}(x, y, z) = \frac{\partial F_1}{\partial x} + \frac{\partial F_2}{\partial y} + \frac{\partial F_3}{\partial z}$$

$$\nabla \times \mathbf{F}(x, y, z) = \mathbf{curl} \, \mathbf{F}(x, y, z) = \begin{vmatrix} \mathbf{i} & \mathbf{j} & \mathbf{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ F_{z} & F_{z} & F_{z} \end{vmatrix} = \left(\frac{\partial F_{3}}{\partial y} - \frac{\partial F_{2}}{\partial z} \right) \mathbf{i} + \left(\frac{\partial F_{1}}{\partial z} - \frac{\partial F_{3}}{\partial x} \right) \mathbf{j} + \left(\frac{\partial F_{2}}{\partial x} - \frac{\partial F_{1}}{\partial y} \right) \mathbf{k}$$

$$\nabla(\phi\psi) = \phi\nabla\psi + \psi\nabla\phi$$

$$\nabla \bullet (\mathbf{F} \times \mathbf{G}) = (\nabla \times \mathbf{F}) \bullet \mathbf{G} - \mathbf{F} \bullet (\nabla \times \mathbf{G})$$

$$\nabla \bullet (\phi \mathbf{F}) = (\nabla \phi) \bullet \mathbf{F} + \phi (\nabla \bullet \mathbf{F})$$

$$\nabla \times (\mathbf{F} \times \mathbf{G}) = \mathbf{F}(\nabla \bullet \mathbf{G}) - \mathbf{G}(\nabla \bullet \mathbf{F}) - (\mathbf{F} \bullet \nabla)\mathbf{G} + (\mathbf{G} \bullet \nabla)\mathbf{F}$$

$$\nabla \times (\phi \mathbf{F}) = (\nabla \phi) \times \mathbf{F} + \phi (\nabla \times \mathbf{F})$$

$$\nabla(\mathbf{F} \bullet \mathbf{G}) = \mathbf{F} \times (\nabla \times \mathbf{G}) + \mathbf{G} \times (\nabla \times \mathbf{F}) + (\mathbf{F} \bullet \nabla)\mathbf{G} + (\mathbf{G} \bullet \nabla)\mathbf{F}$$

$$\nabla \times (\nabla \phi) = \mathbf{0}$$
 (curl grad = 0)

$$\nabla \bullet (\nabla \times \mathbf{F}) = 0 \qquad (\mathbf{div} \, \mathbf{curl} = 0)$$

$$\nabla^2 \phi(x,y,z) = \nabla \bullet \nabla \phi(x,y,z) = \mathbf{div} \, \mathbf{grad} \, \phi = \frac{\partial^2 \phi}{\partial x^2} + \frac{\partial^2 \phi}{\partial y^2} + \frac{\partial^2 \phi}{\partial z^2} \qquad \nabla \times (\nabla \times \mathbf{F}) = \nabla (\nabla \bullet \mathbf{F}) - \nabla^2 \mathbf{F} \qquad (\mathbf{curl} \, \mathbf{curl} \, = \, \mathbf{grad} \, \mathbf{div} \, - \, \mathrm{laplacian})$$

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abla^2 \mathbf{F} \qquad (\mathbf{curl} \, \mathbf{curl} \, = \mathbf{gra})$$

SURFACE NORMALS AND AREA ELEMENTS
$$\mathbf{r} = \mathbf{r}(u,v) \text{ (parametrized surface):} \qquad \mathbf{n} = \left(\frac{\partial \mathbf{r}}{\partial \mathbf{r}} \times \frac{\partial \mathbf{r}}{\partial \mathbf{r}}\right); \quad \hat{\mathbf{N}} = \pm \frac{\mathbf{n}}{|\mathbf{n}|} \qquad d\mathbf{S} = \pm \left(\frac{\partial \mathbf{r}}{\partial \mathbf{r}} \times \frac{\partial \mathbf{r}}{\partial \mathbf{r}}\right) du dv$$

$$\mathbf{S} = \frac{\mathbf{n}}{|\mathbf{n} + \mathbf{k}|} dx dy = \frac{\mathbf{n}}{|\mathbf{n} + \mathbf{k}|} dx dx = \frac{\mathbf{n}}{|\mathbf{n} + \mathbf{k}|} dy dx = \mathbf{n} \text{ (as a simple of the projections)} \qquad d\mathbf{S} = \hat{\mathbf{N}} d\mathbf{S}; \quad d\mathbf{S} = |\mathbf{d} d\mathbf{S}| = \frac{1}{|\mathbf{n} + \mathbf{k}|} dy dx = \mathbf{n} \text{ (as a simple of the projections)} \qquad d\mathbf{S} = \hat{\mathbf{N}} d\mathbf{S}; \quad d\mathbf{S} = |\mathbf{d} \mathbf{S}| = \mathbf{n} d\mathbf{S}| = \mathbf{n} d\mathbf{S}|$$

 $\cos(x \pm y) = \cos x \cos y \mp \sin x \sin y$

 $\cos^2 x = \frac{1 + \cos 2x}{2}$

 $\frac{\sin\left(\frac{\pi}{6}\right) = \frac{1}{2} = \cos\left(\frac{\pi}{3}\right)}{\text{Adapted from R. A. Adams, } Calculus, A Complete Course, Addison-Wesley, 2003.}$

 $\sin\left(\frac{\pi}{2}\right) = 1 = \cos(0)$

 $\sin\left(\frac{\pi}{4}\right) = \frac{\sqrt{2}}{2} = \cos\left(\frac{\pi}{4}\right)$

 $\sin\left(\frac{\pi}{3}\right) = \frac{\sqrt{3}}{2} = \cos\left(\frac{\pi}{6}\right)$

 $\sin(x \pm y) = \sin x \cos y \pm \cos x \sin y$

 $\sin^2 x = \frac{1 - \cos 2x}{2}$

 $\sin(0) = 0 = \cos\left(\frac{\pi}{2}\right)$