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Math 311 Exam 3 Version A Spring 2015

Section 503 Solutions P. Yasskin

Points indicated. Show all work.

1	/20	3	/30
2	/36	4	/26
		Total	/112

1. (20 points) Compute $\iint_S \vec{\nabla} \times \vec{F} \cdot d\vec{S}$ for $\vec{F} = (-y, x, z)$

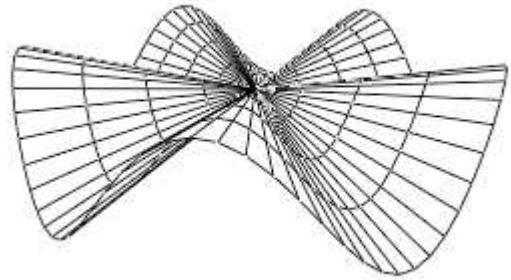
over the "clam shell" surface, S , parametrized by

$$\vec{R}(r, \theta) = (r \cos \theta, r \sin \theta, r \sin(5\theta))$$

for $r \leq 3$ oriented upward.

HINTS: Use Stokes Theorem.

What is the value of r on the boundary?



Stokes Theorem says $\iint_S \vec{\nabla} \times \vec{F} \cdot d\vec{S} = \int_{\partial S} \vec{F} \cdot d\vec{s}$ where ∂S is the boundary curve.

Since $r = 3$ on the boundary, the boundary curve is $\vec{r}(\theta) = \vec{R}(3, \theta) = (3 \cos \theta, 3 \sin \theta, 3 \sin(5\theta))$

The velocity is $\vec{v} = (-3 \sin \theta, 3 \cos \theta, 15 \cos(5\theta))$

The vector field on the boundary is $\vec{F}(\vec{r}(\theta)) = (-y, x, z) = (-3 \sin \theta, 3 \cos \theta, 3 \sin(5\theta))$

$$\vec{F} \cdot \vec{v} = 9 \sin^2 \theta + 9 \cos^2 \theta + 45 \sin(5\theta) \cos(5\theta) = 9 + 45 \sin(5\theta) \cos(5\theta)$$

$$\iint_S \vec{\nabla} \times \vec{F} \cdot d\vec{S} = \int_{\partial S} \vec{F} \cdot d\vec{s} = \int_0^{2\pi} \vec{F} \cdot \vec{v} d\theta = \int_0^{2\pi} 9 + 45 \sin(5\theta) \cos(5\theta) d\theta = \left[9\theta + \frac{9}{2} \sin^2(5\theta) \right]_0^{2\pi} = 18\pi$$

This can also be done directly without using Stokes Theorem.

2. (36 points) Let $V = \text{Span}(e^{2x} + e^{-2x}, e^{2x} - e^{-2x})$ be the vector space of functions spanned by the basis

$$e_1 = e^{2x} + e^{-2x}, \quad e_2 = e^{2x} - e^{-2x}$$

Consider the linear operator $L : V \rightarrow V$ given by $L(f) = 3 \frac{df}{dx}$. Our goals are to compute the eigenvalues and eigenfunctions of the linear operator L , to find the similarity transformation which diagonalizes the matrix of L and use this similarity transformation to compute a matrix power.

- a. (5 pts) Find the matrix of L relative to the (e_1, e_2) basis. Call it A .

$$\begin{aligned} L(e_1) &= L(e^{2x} + e^{-2x}) = 3 \frac{d(e^{2x} + e^{-2x})}{dx} = 6e^{2x} - 6e^{-2x} = 6e_2 \\ L(e_2) &= L(e^{2x} - e^{-2x}) = 3 \frac{d(e^{2x} - e^{-2x})}{dx} = 6e^{2x} + 6e^{-2x} = 6e_1 \end{aligned} \quad A = \begin{pmatrix} 0 & 6 \\ 6 & 0 \end{pmatrix}$$

- b. (3 pts) Find the characteristic polynomial for A .

Factor it and identify the eigenvalues of A . These are also the eigenvalues of L .

$$\det(A - \lambda I) = \begin{vmatrix} -\lambda & 6 \\ 6 & -\lambda \end{vmatrix} = \lambda^2 - 36 = (\lambda + 6)(\lambda - 6) \quad \lambda = -6, 6$$

- c. (8 pts) Find the eigenvector(s) of A for each eigenvalue, as vectors in \mathbb{R}^2 .

Name them \vec{v}_1 and \vec{v}_2 .

$$\lambda = -6: \quad \left(\begin{array}{cc|c} 6 & 6 & 0 \\ 6 & 6 & 0 \end{array} \right) \Rightarrow \left(\begin{array}{cc|c} 1 & 1 & 0 \\ 0 & 0 & 0 \end{array} \right) \quad \vec{v}_1 = \begin{pmatrix} a \\ b \end{pmatrix} = \begin{pmatrix} -r \\ r \end{pmatrix} \quad \vec{v}_1 = \begin{pmatrix} -1 \\ 1 \end{pmatrix}$$

$$\lambda = 6: \quad \left(\begin{array}{cc|c} -6 & 6 & 0 \\ 6 & -6 & 0 \end{array} \right) \Rightarrow \left(\begin{array}{cc|c} 1 & -1 & 0 \\ 0 & 0 & 0 \end{array} \right) \quad \vec{v}_2 = \begin{pmatrix} a \\ b \end{pmatrix} = \begin{pmatrix} r \\ r \end{pmatrix} \quad \vec{v}_2 = \begin{pmatrix} 1 \\ 1 \end{pmatrix}$$

- d. (6 pts) Convert the eigenvectors of A into eigenfunctions of L as functions in V .

Name them f_1 and f_2 and simplify them.

Then compute $L(f_1)$ and $L(f_2)$ to verify f_1 and f_2 are eigenfunctions.

Hint: Remember that the components of \vec{v}_1 and \vec{v}_2 are components of f_1 and f_2 relative to the (e_1, e_2) basis.

$$f_1 = -1e_1 + 1e_2 = -(e^{2x} + e^{-2x}) + (e^{2x} - e^{-2x}) = -2e^{-2x}$$

$$f_2 = 1e_1 + 1e_2 = (e^{2x} + e^{-2x}) + (e^{2x} - e^{-2x}) = 2e^{2x}$$

$$L(f_1) = 3 \frac{d(-2e^{-2x})}{dx} = 12e^{-2x} = -6(-2e^{-2x}) = -6f_1$$

$$L(f_2) = 3 \frac{d(2e^{2x})}{dx} = 12e^{2x} = 6(2e^{2x}) = 6f_2$$

- e. (3 pts) Using the eigenfunctions as a new (f_1, f_2) basis for V , find the matrix of L relative to the (f_1, f_2) basis. Call it D .

Since (f_1, f_2) is a basis of eigenvectors, the matrix of L relative to the (f_1, f_2) basis will be diagonal and the diagonal entries will be the eigenvalues.

$$D = \begin{pmatrix} -6 & 0 \\ 0 & 6 \end{pmatrix}$$

- f. (5 pts) Find the change of basis matrices C and C between the (e_1, e_2) basis to the (f_1, f_2) bases. Be sure to identify which is which.

$$\begin{aligned} f_1 &= -1e_1 + 1e_2 \\ f_2 &= 1e_1 + 1e_2 \end{aligned} \quad C = \begin{pmatrix} -1 & 1 \\ 1 & 1 \end{pmatrix} \quad C = \begin{pmatrix} C \\ C \end{pmatrix}_{f \leftarrow e}^{-1} = \frac{1}{-2} \begin{pmatrix} 1 & -1 \\ -1 & -1 \end{pmatrix} = \begin{pmatrix} -\frac{1}{2} & \frac{1}{2} \\ \frac{1}{2} & \frac{1}{2} \end{pmatrix}$$

- g. (2 pts) A and D are related by a similarity transformation $A = S^{-1}DS$. Identify S as C or C .

Since $A = C D C$ we identify $S = C$.

- h. (4 pts) Compute A^{12} and A^{25} .

With $D = \begin{pmatrix} -6 & 0 \\ 0 & 6 \end{pmatrix} = 6 \begin{pmatrix} -1 & 0 \\ 0 & 1 \end{pmatrix}$ we have

$$D^{12} = \begin{pmatrix} 6^{12} & 0 \\ 0 & 6^{12} \end{pmatrix} = 6^{12} \mathbf{1} \quad \text{and} \quad A^{12} = (S^{-1}DS)^{12} = S^{-1}D^{12}S = 6^{12}S^{-1}\mathbf{1}S = 6^{12}\mathbf{1} = \begin{pmatrix} 6^{12} & 0 \\ 0 & 6^{12} \end{pmatrix}$$

$$\begin{aligned} D^{25} &= 6^{25} \begin{pmatrix} -1 & 0 \\ 0 & 1 \end{pmatrix} \quad \text{and} \quad A^{25} = (S^{-1}DS)^{25} = S^{-1}D^{25}S = 6^{25}S^{-1} \begin{pmatrix} -1 & 0 \\ 0 & 1 \end{pmatrix} S \\ &= 6^{24}S^{-1}DS = 6^{24}A = 6^{24} \begin{pmatrix} 0 & 6 \\ 6 & 0 \end{pmatrix} = \begin{pmatrix} 0 & 6^{25} \\ 6^{25} & 0 \end{pmatrix} \end{aligned}$$

3. (30 points) The density, ρ , of an ideal gas is related to its pressure, P , and its absolute temperature, T , by the equation $\rho = \frac{P}{kT}$ where k is a constant which depends on the particular ideal gas. We are considering an ideal gas for which $k = 10^{-4} \text{ atm} \cdot \text{m}^3/\text{kg}/^\circ\text{K}$. At the current time, $t = t_0$, a flying robotic nanobot is located at $(x, y, z) = (2, 1, 3)^T \text{ m}$ and has velocity $\vec{v} = (.4, .5, .2)^T \text{ m/sec}$. The nanobot measures the current pressure is $P = 2 \text{ atm}$ while its gradient is $\vec{\nabla}P = (-.03, .01, .02) \text{ atm/m}$. Similarly, the nanobot measures the current temperature is $T = 250 \text{ }^\circ\text{K}$ while its gradient is $\vec{\nabla}T = (3, -2, -4) \text{ }^\circ\text{K/m}$.

- a. (2 pts) Find the current density, ρ .

$$\rho = \frac{P}{kT} = \frac{2 \text{ atm}}{(10^{-4} \text{ atm} \cdot \text{m}^3/\text{kg}/^\circ\text{K})(250 \text{ }^\circ\text{K})} = 80 \text{ kg/m}^3$$

- b. (6 pts) Find the Jacobian matrix of the density $\frac{D(\rho)}{D(P, T)}$ in general (in terms of symbols like $\frac{\partial \rho}{\partial T}$), then in terms of P and T , and finally at the current time $t = t_0$.

$$\frac{D(\rho)}{D(P, T)} = \left(\frac{\partial \rho}{\partial P}, \frac{\partial \rho}{\partial T} \right) = \left(\frac{1}{kT}, \frac{-P}{kT^2} \right) \quad \frac{D(\rho)}{D(\rho, T)} \Big|_{t=t_0} = \left(\frac{1}{10^{-4} \cdot 250}, \frac{-2}{10^{-4}(250)^2} \right) = (40, -.32)$$

- c. (4 pts) Find the Jacobian matrix $\frac{D(P, T)}{D(x, y, z)}$ in general (in terms of symbols like $\frac{\partial P}{\partial y}$) and then at the current time $t = t_0$.

$$\frac{D(P, T)}{D(x, y, z)} = \begin{pmatrix} \frac{\partial P}{\partial x} & \frac{\partial P}{\partial y} & \frac{\partial P}{\partial z} \\ \frac{\partial T}{\partial x} & \frac{\partial T}{\partial y} & \frac{\partial T}{\partial z} \end{pmatrix} = \begin{pmatrix} \vec{\nabla}P \\ \vec{\nabla}T \end{pmatrix} \quad \frac{D(P, T)}{D(x, y, z)} \Big|_{t=t_0} = \begin{pmatrix} -.03 & .01 & .02 \\ 3 & -2 & -4 \end{pmatrix}$$

- d. (4 pts) Find the Jacobian matrix $\frac{D(x, y, z)}{D(t)}$ in general and then at $t = t_0$.

$$\frac{D(x, y, z)}{D(t)} = \begin{pmatrix} \frac{dx}{dt} \\ \frac{dy}{dt} \\ \frac{dz}{dt} \end{pmatrix} = \vec{v} \quad \frac{D(x, y, z)}{D(t)} \Big|_{t=t_0} = \vec{v}(t_0) = \begin{pmatrix} .4 \\ .5 \\ .2 \end{pmatrix}$$

- e. (6 pts) Find the time rate of change of the pressure as seen by the nanobot, at the current time $t = t_0$. Is the pressure currently increasing or decreasing?

$$\frac{dP}{dt} \Big|_{t=t_0} = \vec{\nabla}P \Big|_{t=t_0} \cdot \vec{v}(t_0) = (-.03, .01, .02) \cdot \begin{pmatrix} .4 \\ .5 \\ .2 \end{pmatrix} = -.012 + .005 + .004 = -.003$$

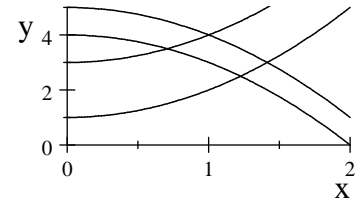
The pressure is decreasing.

- f. (8 pts) Find the time rate of change of the density as seen by the nanobot, at the current time $t = t_0$. Is the density currently increasing or decreasing?

$$\begin{aligned} \frac{d\rho}{dt} \Big|_{t=t_0} &= \frac{D(\rho)}{D(P, T)} \Big|_{t=t_0} \frac{D(P, T)}{D(x, y, z)} \Big|_{t=t_0} \frac{D(x, y, z)}{D(t)} \Big|_{t=t_0} \\ &= (40, -.32) \begin{pmatrix} -.03 & .01 & .02 \\ 3 & -2 & -4 \end{pmatrix} \begin{pmatrix} .4 \\ .5 \\ .2 \end{pmatrix} = (40, -.32) \begin{pmatrix} -.003 \\ -.6 \end{pmatrix} = -.12 + .192 = .072 \end{aligned}$$

The density is increasing.

4. (26 points) Compute the integral $\iint x dA$ over the region in the first quadrant bounded by $y = 1 + x^2$, $y = 3 + x^2$, $y = 4 - x^2$, and $y = 5 - x^2$.



- a. (4 pts) Define the curvilinear coordinates u and v by $y = u + x^2$ and $y = v - x^2$. What are the 4 boundaries in terms of u and v ?

$$u = 1 \quad u = 3 \quad v = 4 \quad v = 5$$

- b. (4 pts) Solve for x and y in terms of u and v . Express the results as a position vector.

$$\begin{aligned} \text{Add and subtract:} \quad 2y &= u + x^2 + v - x^2 = u + v & y &= \frac{u+v}{2} \\ y - y &= u + x^2 - v + x^2 = u - v + 2x^2 & 2x^2 &= v - u & x &= \frac{\sqrt{v-u}}{\sqrt{2}} \end{aligned}$$

$$\vec{r}(u, v) = (x(u, v), y(u, v)) = \left(\frac{\sqrt{v-u}}{\sqrt{2}}, \frac{u+v}{2} \right)$$

- c. (4 pts) Find the coordinate tangent vectors:

$$\vec{e}_u = \frac{\partial \vec{r}}{\partial u} = \left(\frac{1}{2\sqrt{2}} \frac{-1}{\sqrt{v-u}}, \frac{1}{2} \right)$$

$$\vec{e}_v = \frac{\partial \vec{r}}{\partial v} = \left(\frac{1}{2\sqrt{2}} \frac{1}{\sqrt{v-u}}, \frac{1}{2} \right)$$

- d. (8 pts) Compute the Jacobian factor:

$$\frac{\partial(x, y)}{\partial(u, v)} = \begin{vmatrix} \frac{1}{2\sqrt{2}} & \frac{-1}{\sqrt{v-u}} & \frac{1}{2} \\ \frac{1}{2\sqrt{2}} & \frac{1}{\sqrt{v-u}} & \frac{1}{2} \end{vmatrix} = \frac{1}{4\sqrt{2}} \frac{-1}{\sqrt{v-u}} - \frac{1}{4\sqrt{2}} \frac{1}{\sqrt{v-u}} = \frac{1}{2\sqrt{2}} \frac{-1}{\sqrt{v-u}}$$

$$J = \left| \frac{\partial(x, y)}{\partial(u, v)} \right| = \frac{1}{2\sqrt{2}} \frac{1}{\sqrt{v-u}}$$

- e. (6 pts) Compute the integral:

$$\iint x dA = \int_4^5 \int_1^3 \frac{\sqrt{v-u}}{\sqrt{2}} \frac{1}{2\sqrt{2}} \frac{1}{\sqrt{v-u}} du dv = \int_4^5 \int_1^3 \frac{1}{4} du dv = \frac{1}{4} (5-4)(3-1) = \frac{1}{2}$$