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Math 311	Exam 3 Version B	Spring 2015
Section 503	Solutions	P. Yasskin

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

Points indicated. Show all work.

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

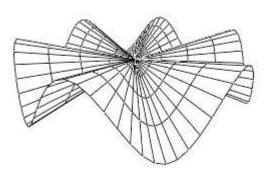
over the "clam shell" surface, S, parametrized by

 $\vec{R}(r,\theta) = (r\cos\theta, r\sin\theta, r\sin(6\theta))$

for $r \leq 2$ oriented upward.

HINTS: Use Stokes Theorem.

What is the value of r on the boundary?



Stokes Theorem says $\iint_{S} \vec{\nabla} \times \vec{F} \cdot d\vec{S} = \int_{\partial S} \vec{F} \cdot d\vec{s} \text{ where } \partial S \text{ is the boundary curve.}$ Since r = 2 on the boundary, the boundary curve is $\vec{r}(\theta) = \vec{R}(2,\theta) = (2\cos\theta, 2\sin\theta, 2\sin(6\theta))$ The velocity is $\vec{v} = (-2\sin\theta, 2\cos\theta, 12\cos(6\theta))$ The vector field on the boundary is $\vec{F}(\vec{r}(\theta)) = (-y, x, z) = (-2\sin\theta, 2\cos\theta, 2\sin(6\theta))$ $\vec{F} \cdot \vec{v} = 4\sin^2\theta + 4\cos^2\theta + 24\sin(6\theta)\cos(6\theta) = 4 + 24\sin(6\theta)\cos(6\theta)$ $\iint_{O} \vec{\nabla} \times \vec{F} \cdot d\vec{S} = \int_{0}^{Z\pi} \vec{F} \cdot \vec{v} d\theta = \int_{0}^{2\pi} 4 + 24\sin(6\theta)\cos(6\theta) d\theta = \left[4\theta + 2\sin^2(6\theta)\right]_{0}^{2\pi} = 8\pi$ This can also be done directly without using Stokes Theorem. 2. (36 points) Let $V = Span(e^{2x} + e^{-2x}, e^{2x} - e^{-2x})$ be the vector space of functions spanned by the basis

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

Consider the linear operator $L: V \to V$ given by $L(f) = 4\frac{df}{dx}$. 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.

$$L(e_1) = L(e^{2x} + e^{-2x}) = 4 \frac{d(e^{2x} + e^{-2x})}{dx} = 8e^{2x} - 8e^{-2x} = 8e_2$$

$$L(e_2) = L(e^{2x} - e^{-2x}) = 4 \frac{d(e^{2x} - e^{-2x})}{dx} = 8e^{2x} + 8e^{-2x} = 8e_1$$

$$A = \begin{pmatrix} 0 & 8 \\ 8 & 0 \end{pmatrix}$$

b. (3 pts) Find the characteristic polynomial for $A_{e \leftarrow e}$. Factor it and identify the eigenvalues of A. These are also the eigenvalues of L.

$$\det(A - \lambda \mathbf{1}) = \begin{vmatrix} -\lambda & 8 \\ 8 & -\lambda \end{vmatrix} = \lambda^2 - 64 = (\lambda + 8)(\lambda - 8) \qquad \lambda = -8, 8$$

c. (8 pts) Find the eigenvector(s) of $A_{e \leftarrow e}$ for each eigenvalue, as vectors in \mathbb{R}^2 . Name them \vec{v}_1 and \vec{v}_2 .

$$\lambda = -8: \quad \begin{pmatrix} 8 & 8 & | & 0 \\ 8 & 8 & | & 0 \\ 0 & 0 & | & 0 \end{pmatrix} \Rightarrow \begin{pmatrix} 1 & 1 & | & 0 \\ 0 & 0 & | & 0 \end{pmatrix} \quad \vec{v}_1 = \begin{pmatrix} a \\ b \end{pmatrix} = \begin{pmatrix} -r \\ r \end{pmatrix} \quad \vec{v}_1 = \begin{pmatrix} -1 \\ 1 \end{pmatrix}$$
$$\lambda = 8: \quad \begin{pmatrix} -8 & 8 & | & 0 \\ 8 & -8 & | & 0 \\ 0 & 0 & | & 0 \end{pmatrix} \Rightarrow \begin{pmatrix} 1 & -1 & | & 0 \\ 0 & 0 & | & 0 \end{pmatrix} \quad \vec{v}_2 = \begin{pmatrix} a \\ b \end{pmatrix} = \begin{pmatrix} r \\ r \end{pmatrix} \quad \vec{v}_2 = \begin{pmatrix} 1 \\ 1 \end{pmatrix}$$

d. (6 pts) Convert the eigenvectors of $A_{e \leftarrow e}$ 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.

$$f_{1} = -1e_{1} + 1e_{2} = -(e^{2x} + e^{-2x}) + (e^{2x} - e^{-2x}) = -2e^{-2x}$$

$$f_{2} = 1e_{1} + 1e_{2} = (e^{2x} + e^{-2x}) + (e^{2x} - e^{-2x}) = 2e^{2x}$$

$$L(f_{1}) = 4\frac{d(-2e^{-2x})}{dx} = 16e^{-2x} = -8(-2e^{-2x}) = -8f_{1}$$

$$L(f_{21}) = 4\frac{d(2e^{2x})}{dx} = 16e^{2x} = 8(2e^{2x}) = 8f_{2}$$

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 $D_{f \leftarrow f}$.

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.

- $D=\left(\begin{array}{cc} -8 & 0\\ & \\ f \leftarrow f \end{array}\right)$
- f. (5 pts) Find the change of basis matrices $C_{e \leftarrow f}$ and $C_{f \leftarrow e}$ between the (e_1, e_2) basis to the (f_1, f_2) bases. Be sure to identify which is which.

$$\begin{array}{ccc} f_1 = -1e_1 + 1e_2 & & \\ f_2 = 1e_1 + 1e_2 & & \\ e \leftarrow f & \\ \end{array} \begin{pmatrix} -1 & 1 \\ 1 & 1 \end{pmatrix} & & \\ f_{\leftarrow e} = \begin{pmatrix} C \\ e \leftarrow f \end{pmatrix}^{-1} = \frac{1}{-2} \begin{pmatrix} 1 & -1 \\ -1 & -1 \end{pmatrix} = \begin{pmatrix} -\frac{1}{2} & \frac{1}{2} \\ \frac{1}{2} & \frac{1}{2} \\ \frac{1}{2} & \frac{1}{2} \end{pmatrix}$$

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

Since A = C D C we identify S = C. $f \leftarrow e$

h. (4 pts) Compute A^{10} and A^{15} .

With
$$D = \begin{pmatrix} -8 & 0 \\ 0 & 8 \end{pmatrix} = 8 \begin{pmatrix} -1 & 0 \\ 0 & 1 \end{pmatrix}$$
 we have
 $D^{10} = \begin{pmatrix} 8^{10} & 0 \\ 0 & 8^{10} \end{pmatrix} = 8^{10}\mathbf{1}$ and $A^{10} = (S^{-1}DS)^{10} = S^{-1}D^{10}S = 8^{10}S^{-1}\mathbf{1}S = 8^{10}\mathbf{1} = \begin{pmatrix} 8^{10} & 0 \\ 0 & 8^{10} \end{pmatrix}$
 $D^{15} = 8^{15} \begin{pmatrix} -1 & 0 \\ 0 & 1 \end{pmatrix}$ and $A^{15} = (S^{-1}DS)^{15} = S^{-1}D^{15}S = 8^{15}S^{-1} \begin{pmatrix} -1 & 0 \\ 0 & 1 \end{pmatrix} S$
 $= 8^{14}S^{-1}DS = 8^{14}A = 8^{14} \begin{pmatrix} 0 & 8 \\ 8 & 0 \end{pmatrix} = \begin{pmatrix} 0 & 8^{15} \\ 8^{15} & 0 \end{pmatrix}$

- **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 $k = 10^{-4} \text{ atm} \cdot \text{m}^3/\text{kg/°K}$. At the current time, $t = t_0$, a flying robotic nanobot is located at $(x, y, z) = (2, 1, 3)^T$ m and has velocity $\vec{v} = (.4, .5, .2)^T$ m/sec. The nanobot measures the current pressure is P = 2 atm while its gradient is $\vec{\nabla}P = (-.06, .02, .04)$ atm/m. Similarly, the nanobot measures the current temperature is T = 250 °K while its gradient is $\vec{\nabla}T = (3, -2, -4)$ °K/m.
 - **a**. (2 pts) Find the current density, ρ .

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

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 $t = t_0$.

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

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 $t = t_0$.

$$\frac{D(P,T)}{D(x,y,z)} = \begin{pmatrix} \frac{\partial P}{\partial x} & \frac{\partial P}{\partial y} & \frac{\partial P}{\partial z} \\ \frac{\partial T}{\partial x} & \frac{\partial T}{\partial y} & \frac{\partial T}{\partial z} \end{pmatrix} = \begin{pmatrix} \vec{\nabla}P \\ \vec{\nabla}T \end{pmatrix} \qquad \frac{D(\rho,T)}{D(x,y,z)} \Big|_{t=t_0} = \begin{pmatrix} -.06 & .02 & .04 \\ 3 & -2 & -4 \end{pmatrix}$$

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

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

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?

$$\frac{dP}{dt}_{t=t_0} = \vec{\nabla}P\Big|_{t=t_0} \cdot \vec{v}(t_0) = (-.06, .02, .04) \cdot \begin{pmatrix} .4 \\ .5 \\ .2 \end{pmatrix} = -.024 + .01 + .008 = -.006$$

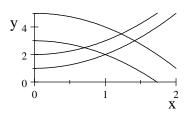
The pressure is decreasing.

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?

$$\frac{d\rho}{dt}_{t=t_0} = \frac{D(\rho)}{D(P,T)} \left| \frac{D(P,T)}{D(x,y,z)} \right|_{t=t_0} \frac{D(x,y,z)}{D(t)} \right|_{t=t_0}$$
$$= (40, -.32) \left(\begin{array}{c} -.06 & .02 & .04 \\ 3 & -2 & -4 \end{array} \right) \left(\begin{array}{c} .4 \\ .5 \\ .2 \end{array} \right) = (40, -.32) \left(\begin{array}{c} -.006 \\ -.6 \end{array} \right) = -.24 + .192 = -0.048$$

The density is decreasing.

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

$$u = 1 \qquad u = 2 \qquad v = 3 \qquad v = 5$$

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

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

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:

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

e. (6 pts) Compute the integral:

$$\iint x \, dA = \int_3^5 \int_1^2 \frac{\sqrt{v-u}}{\sqrt{2}} \frac{1}{2\sqrt{2}} \frac{1}{\sqrt{v-u}} \, du \, dv = \int_3^5 \int_1^2 \frac{1}{4} \, du \, dv = \frac{1}{4} (5-3)(2-1) = \frac{1}{2}$$