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

Points indicated. Show all work.

| 1 | $/ 20$ | 3 | $/ 30$ |
| ---: | ---: | ---: | ---: |
| 2 | $/ 36$ | 4 | $/ 26$ |
|  |  | Total | $/ 112$ |

1. (20 points) Compute $\iint_{S} \vec{\nabla} \times \vec{F} \cdot \vec{d}$ 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 $\iint_{S} \vec{\nabla} \times \vec{F} \cdot d \vec{S}=\int_{\partial S} \vec{F} \cdot d \vec{s}$ where $\partial S$ 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 $\vec{F}(\vec{r}(\theta))=(-y, x, z)=(-2 \sin \theta, 2 \cos \theta, 2 \sin (6 \theta))$
$\vec{F} \cdot \vec{v}=4 \sin ^{2} \theta+4 \cos ^{2} \theta+24 \sin (6 \theta) \cos (6 \theta)=4+24 \sin (6 \theta) \cos (6 \theta)$
$\iint \vec{\nabla} \times \vec{F} \cdot d \vec{S}=\int \vec{F} \cdot d \vec{s}=\int_{0}^{2 \pi} \vec{F} \cdot \vec{v} d \theta=\int_{0}^{2 \pi} 4+24 \sin (6 \theta) \cos (6 \theta) d \theta=\left[4 \theta+2 \sin ^{2}(6 \theta)\right]_{0}^{2 \pi}=8 \pi$
This can also be done directly without using Stokes Theorem.
2. (36 points) Let $V=\operatorname{Span}\left(e^{2 x}+e^{-2 x}, e^{2 x}-e^{-2 x}\right)$ be the vector space of functions spanned by the basis

$$
e_{1}=e^{2 x}+e^{-2 x}, \quad e_{2}=e^{2 x}-e^{-2 x}
$$

Consider the linear operator $L: V \rightarrow V$ given by $L(f)=4 \frac{d f}{d x}$. 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 $\left(e_{1}, e_{2}\right)$ basis. Call it $\underset{e \leftarrow e}{A}$.

$$
\begin{array}{ll}
L\left(e_{1}\right)=L\left(e^{2 x}+e^{-2 x}\right)=4 \frac{d\left(e^{2 x}+e^{-2 x}\right)}{d x}=8 e^{2 x}-8 e^{-2 x}=8 e_{2} & A=\left(\begin{array}{ll}
0 & 8 \\
8 & 0
\end{array}\right) \\
L\left(e_{2}\right)=L\left(e^{2 x}-e^{-2 x}\right)=4 \frac{d\left(e^{2 x}-e^{-2 x}\right)}{d x}=8 e^{2 x}+8 e^{-2 x}=8 e_{1} & e \leftarrow
\end{array}
$$

b. (3 pts) Find the characteristic polynomial for $\underset{e \leftarrow e}{A}$.

Factor it and identify the eigenvalues of $\underset{e \leftarrow e}{A}$. These are also the eigenvalues of $L$.
$\operatorname{det}(A-\lambda \mathbf{1})=\left|\begin{array}{cc}-\lambda & 8 \\ 8 & -\lambda\end{array}\right|=\lambda^{2}-64=(\lambda+8)(\lambda-8) \quad \lambda=-8,8$
c. (8 pts) Find the eigenvector(s) of $\underset{e \leftarrow e}{A}$ for each eigenvalue, as vectors in $\mathbb{R}^{2}$.

Name them $\vec{v}_{1}$ and $\vec{v}_{2}$.

$$
\begin{aligned}
& \lambda=-8: \quad\left(\begin{array}{ll|l}
8 & 8 & 0 \\
8 & 8 & 0
\end{array}\right) \Rightarrow\left(\begin{array}{ll|l}
1 & 1 & 0 \\
0 & 0 & 0
\end{array}\right) \quad \vec{v}_{1}=\binom{a}{b}=\binom{-r}{r} \quad \vec{v}_{1}=\binom{-1}{1} \\
& \lambda=8: \quad\left(\begin{array}{cc|c}
-8 & 8 & 0 \\
8 & -8 & 0
\end{array}\right) \Rightarrow\left(\begin{array}{cc|c}
1 & -1 & 0 \\
0 & 0 & 0
\end{array}\right) \quad \vec{v}_{2}=\binom{a}{b}=\binom{r}{r} \quad \vec{v}_{2}=\binom{1}{1}
\end{aligned}
$$

d. (6 pts) Convert the eigenvectors of $\underset{e \leftarrow e}{A}$ into eigenfunctions of $L$ as functions in $V$. Name them $f_{1}$ and $f_{2}$ and simplify them.
Then compute $L\left(f_{1}\right)$ and $L\left(f_{2}\right)$ 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 $\left(e_{1}, e_{2}\right)$ basis.
$f_{1}=-1 e_{1}+1 e_{2}=-\left(e^{2 x}+e^{-2 x}\right)+\left(e^{2 x}-e^{-2 x}\right)=-2 e^{-2 x}$
$f_{2}=1 e_{1}+1 e_{2}=\left(e^{2 x}+e^{-2 x}\right)+\left(e^{2 x}-e^{-2 x}\right)=2 e^{2 x}$
$L\left(f_{1}\right)=4 \frac{d\left(-2 e^{-2 x}\right)}{d x}=16 e^{-2 x}=-8\left(-2 e^{-2 x}\right)=-8 f_{1}$
$L\left(f_{21}\right)=4 \frac{d\left(2 e^{2 x}\right)}{d x}=16 e^{2 x}=8\left(2 e^{2 x}\right)=8 f_{2}$
e. (3 pts) Using the eigenfunctions as a new $\left(f_{1}, f_{2}\right)$ basis for $V$, find the matrix of $L$ relative to the $\left(f_{1}, f_{2}\right)$ basis. Call it $\underset{f \leftarrow f}{D}$

Since $\left(f_{1}, f_{2}\right)$ is a basis of eigenvectors, the matrix of $L$ relative to the $\left(f_{1}, f_{2}\right)$ basis will be diagonal and the diagonal entries will be the eigenvalues.

$$
\underset{f \sim f}{D=}=\left(\begin{array}{cc}
-8 & 0 \\
0 & 8
\end{array}\right)
$$

f. (5 pts) Find the change of basis matrices $\underset{e \leftarrow f}{C}$ and $\underset{f \leftarrow e}{C}$ between the ( $e_{1}, e_{2}$ ) basis to the $\left(f_{1}, f_{2}\right)$ bases. Be sure to identify which is which.
$\begin{aligned} & f_{1}=-1 e_{1}+1 e_{2} \\ & f_{2}=1 e_{1}+1 e_{2}\end{aligned} \quad \underset{e \leftarrow f}{C=}\left(\begin{array}{cc}-1 & 1 \\ 1 & 1\end{array}\right) \quad \underset{f \leftarrow e}{C=}=(\underset{e \leftarrow f}{C})^{-1}=\frac{1}{-2}\left(\begin{array}{cc}1 & -1 \\ -1 & -1\end{array}\right)=\left(\begin{array}{cc}-\frac{1}{2} & \frac{1}{2} \\ \frac{1}{2} & \frac{1}{2}\end{array}\right)$
g. (2 pts) $A$ and $D$ are related by a similarity transformation $A=S^{-1} D S$.

Identify $S$ as $\underset{e \leftarrow f}{C}$ or $\underset{f \leftarrow e}{C}$.
Since $\underset{e \leftarrow e}{A=C} \underset{e \leftarrow f}{C} \underset{f \leftarrow f}{D} \underset{f \leftarrow e}{C}$ we identify $S=\underset{f \leftarrow e}{C}$.
h. (4 pts) Compute $A^{10}$ and $A^{15}$.

With $D=\left(\begin{array}{cc}-8 & 0 \\ 0 & 8\end{array}\right)=8\left(\begin{array}{cc}-1 & 0 \\ 0 & 1\end{array}\right)$ we have
$D^{10}=\left(\begin{array}{cc}8^{10} & 0 \\ 0 & 8^{10}\end{array}\right)=8^{10} \mathbf{1}$ and $A^{10}=\left(S^{-1} D S\right)^{10}=S^{-1} D^{10} S=8^{10} S^{-1} \mathbf{1} S=8^{10} \mathbf{1}=\left(\begin{array}{cc}8^{10} & 0 \\ 0 & 8^{10}\end{array}\right)$
$D^{15}=8^{15}\left(\begin{array}{cc}-1 & 0 \\ 0 & 1\end{array}\right)$ and $A^{15}=\left(S^{-1} D S\right)^{15}=S^{-1} D^{15} S=8^{15} S^{-1}\left(\begin{array}{cc}-1 & 0 \\ 0 & 1\end{array}\right) S$
$=8^{14} S^{-1} D S=8^{14} A=8^{14}\left(\begin{array}{ll}0 & 8 \\ 8 & 0\end{array}\right)=\left(\begin{array}{cc}0 & 8^{15} \\ 8^{15} & 0\end{array}\right)$
3. (30 points) The density, $\rho$, of an ideal gas is related to its pressure, $P$, and its absolute temperature, $T$, by the equation $\rho=\frac{P}{k T}$ where $k$ is a constant which depends on the particular ideal gas. We are considering an ideal gas for which $k=10^{-4} \mathrm{~atm} \cdot \mathrm{~m}^{3} / \mathrm{kg} /{ }^{\circ} \mathrm{K}$. At the current time, $t=t_{0}$, a flying robotic nanobot is located at $(x, y, z)=(2,1,3)^{\top} \mathrm{m}$ and has velocity $\vec{v}=(.4, .5, .2)^{\top} \mathrm{m} / \mathrm{sec}$. The nanobot measures the current pressure is $P=2 \mathrm{~atm}$ while its gradient is $\vec{\nabla} P=(-.06, .02, .04) \mathrm{atm} / \mathrm{m}$. Similarly, the nanobot measures the current temperature is $T=250^{\circ} \mathrm{K}$ while its gradient is $\vec{\nabla} T=(3,-2,-4)^{\circ} \mathrm{K} / \mathrm{m}$.
a. (2 pts) Find the current density, $\rho$.

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

b. (6 pts) Find the Jacobian matrix of the density $\frac{D(\rho)}{D(P, T)}$ in general (in terms of symbols like $\left.\frac{\partial \rho}{\partial T}\right)$, then in terms of $P$ and $T$, and finally at the current time $t=t_{0}$.

$$
\frac{D(\rho)}{D(P, T)}=\left(\frac{\partial \rho}{\partial P}, \frac{\partial \rho}{\partial T}\right)=\left.\left(\frac{1}{k T}, \frac{-P}{k T^{2}}\right) \quad \frac{D(\rho)}{D(\rho, T)}\right|_{t=t_{0}}=\left(\frac{1}{10^{-4} \cdot 250}, \frac{-2 .}{10^{-4}(250)^{2}}\right)=(40,-.32)
$$

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 $t=t_{0}$.

$$
\frac{D(P, T)}{D(x, y, z)}=\left(\begin{array}{ccc}
\frac{\partial P}{\partial x} & \frac{\partial P}{\partial y} & \frac{\partial P}{\partial z} \\
\frac{\partial T}{\partial x} & \frac{\partial T}{\partial y} & \frac{\partial T}{\partial z}
\end{array}\right)=\left.\binom{\vec{\nabla} P}{\vec{\nabla} T} \quad \frac{D(\rho, T)}{D(x, y, z)}\right|_{t=t_{0}}=\left(\begin{array}{ccc}
-.06 & .02 & .04 \\
3 & -2 & -4
\end{array}\right)
$$

d. (4 pts) Find the Jacobian matrix $\frac{D(x, y, z)}{D(t)}$ in general and then at $t=t_{0}$.

$$
\frac{D(x, y, z)}{D(t)}=\left(\begin{array}{c}
\frac{d x}{d t} \\
\frac{d y}{d t} \\
\frac{d z}{d t}
\end{array}\right)=\left.\vec{v} \quad \frac{D(x, y, z)}{D(t)}\right|_{t=t_{0}}=\vec{v}\left(t_{0}\right)=\left(\begin{array}{c}
.4 \\
.5 \\
.2
\end{array}\right)
$$

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?
$\frac{d P}{d t}{ }_{t=t_{0}}=\left.\vec{\nabla} P\right|_{t=t_{0}} \cdot \vec{v}\left(t_{0}\right)=(-.06, .02, .04) \cdot\left(\begin{array}{c}.4 \\ .5 \\ .2\end{array}\right)=-.024+.01+.008=-.006$
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?

$$
\begin{aligned}
& \frac{d \rho}{d t} \\
& t=t_{0}=\left.\left.\left.\frac{D(\rho)}{D(P, T)}\right|_{t=t_{0}} \frac{D(P, T)}{D(x, y, z)}\right|_{t=t_{0}} \frac{D(x, y, z)}{D(t)}\right|_{t=t_{0}} \\
&=(40,-.32)\left(\begin{array}{ccc}
-.06 & .02 & .04 \\
3 & -2 & -4
\end{array}\right)\left(\begin{array}{c}
.4 \\
.5 \\
.2
\end{array}\right)=(40,-.32)\binom{-.006}{-.6}=-.24+.192=-0.048
\end{aligned}
$$

The density is decreasing.
4. (26 points) Compute the integral $\iint x d A$ over the region in the first quadrant bounded by $y=1+x^{2}, \quad y=2+x^{2}, \quad y=3-x^{2}, \quad$ 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 $v$ ?
$u=1 \quad u=2 \quad v=3 \quad v=5$
b. (4 pts) Solve for $x$ and $y$ in terms of $u$ and $v$. Express the results as a position vector.

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

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

e. (6 pts) Compute the integral:

$$
\iint x d A=\int_{3}^{5} \int_{1}^{2} \frac{\sqrt{v-u}}{\sqrt{2}} \frac{1}{2 \sqrt{2}} \frac{1}{\sqrt{v-u}} d u d v=\int_{3}^{5} \int_{1}^{2} \frac{1}{4} d u d v=\frac{1}{4}(5-3)(2-1)=\frac{1}{2}
$$

