

UNIVERSITY OF CALGARY
DEPARTMENT OF MATHEMATICS AND STATISTICS
MATHEMATICS 381 — L01 FALL 2009

TERM TEST I
[Friday, October 9, 2009 (in class)]

This is a closed book examination for which you have 50 minutes for completion. Try to give clear, succinct, well-presented answers to as many problems as you can. You can cite relevant theorems where appropriate.

Student ID: KEY

[Marks]

- [15] 1. Show that if the position and velocity vectors of a point moving in \mathbb{R}^3 are always orthogonal then the point is moving on a path lying on a sphere.

Let the position vector from the origin $(0,0,0)$

to the point at time t be $\underline{r}(t) = (x(t), y(t), z(t))$.

Then the velocity vector $\underline{v}(t) = \underline{r}'(t) = (x'(t), y'(t), z'(t))$

Since \underline{r} and \underline{v} are orthogonal $\underline{r}(t) \cdot \underline{v}(t) = 0$.

Consider $(\sqrt{x^2+y^2+z^2})^2 = \underline{r}(t) \cdot \underline{r}(t)$.

Differentiating $\underline{r}'(t) \cdot \underline{r}(t) + \underline{r}(t) \cdot \underline{r}'(t) = 2 \underline{r}(t) \cdot \underline{v}(t) = 0$

So $\underline{r}(t) \cdot \underline{r}(t)$ is constant, say k^2 , $k > 0$

Thus the path lies on the sphere $x^2+y^2+z^2 = k^2$.

- [15] 2. Let $r(s) = (x(s), y(s), z(s))$ be given by $x(s) = a \cos cs$, $y(s) = a \sin cs$, $z(s) = bs$, where $c = \frac{1}{\sqrt{a^2 + b^2}}$. Find the unit tangent $\underline{T}(s)$, normal $\underline{N}(s)$ and Binormal $\underline{B}(s)$ as a function of s .

There was a misprint here, $z(s) = bcs$ was intended, so this isn't actually parameterized with respect to arc length.

$$\underline{r}'(s) = (-ac \sin cs, ac \cos cs, b), \text{ and}$$

$$|\underline{r}'(s)| = \sqrt{a^2 c^2 + b^2} \quad \text{So arc length } u = \sqrt{a^2 c^2 + b^2} s$$

$$\text{and } \underline{T}(u) = \left(\frac{-ac \sin\left(\frac{cu}{\sqrt{a^2 c^2 + b^2}}\right)}{\sqrt{a^2 c^2 + b^2}}, \frac{ac \cos\left(\frac{cu}{\sqrt{a^2 c^2 + b^2}}\right)}{\sqrt{a^2 c^2 + b^2}}, \frac{b}{\sqrt{a^2 c^2 + b^2}} \right)$$

$$\text{and } \frac{dT}{du} = \left(\frac{-ac^2 \cos\left(\frac{cu}{\sqrt{a^2 c^2 + b^2}}\right)}{a^2 c^2 + b^2}, \frac{-ac^2 \sin\left(\frac{cu}{\sqrt{a^2 c^2 + b^2}}\right)}{a^2 c^2 + b^2}, 0 \right)$$

$$\text{and } K(u) = \left| \frac{dT}{du} \right| = \frac{ac^2}{a^2 c^2 + b^2}, \text{ so}$$

$$\underline{N}(u) = \left(-\cos\left(\frac{cu}{\sqrt{a^2 c^2 + b^2}}\right), -\sin\left(\frac{cu}{\sqrt{a^2 c^2 + b^2}}\right), 0 \right)$$

$$\text{Thus } \underline{B}(u) = \underline{T}(u) \times \underline{N}(u)$$

$$= \begin{pmatrix} \frac{-ac}{\sqrt{a^2 c^2 + b^2}} \sin\left(\frac{cu}{\sqrt{a^2 c^2 + b^2}}\right) & \frac{ac}{\sqrt{a^2 c^2 + b^2}} \cos\left(\frac{cu}{\sqrt{a^2 c^2 + b^2}}\right) & \frac{b}{\sqrt{a^2 c^2 + b^2}} \\ -\cos\left(\frac{cu}{\sqrt{a^2 c^2 + b^2}}\right) & -\sin\left(\frac{cu}{\sqrt{a^2 c^2 + b^2}}\right) & 0 \end{pmatrix}$$

$$= \left(\frac{b}{\sqrt{a^2 c^2 + b^2}} \sin\left(\frac{cu}{\sqrt{a^2 c^2 + b^2}}\right), \frac{b}{\sqrt{a^2 c^2 + b^2}} \cos\left(\frac{cu}{\sqrt{a^2 c^2 + b^2}}\right), \frac{ac}{\sqrt{a^2 c^2 + b^2}} \right)$$

$$\text{In terms of } s, \quad \underline{T}(s) = \left(\frac{-ac}{\sqrt{a^2 c^2 + b^2}} \sin cs, \frac{ac}{\sqrt{a^2 c^2 + b^2}} \cos cs, \frac{b}{\sqrt{a^2 c^2 + b^2}} \right)$$

$$\underline{N}(s) = (-\cos cs, -\sin cs, 0) \quad \underline{B}(s) = \left(\frac{b}{\sqrt{a^2 c^2 + b^2}} \sin cs, \frac{b}{\sqrt{a^2 c^2 + b^2}} \cos cs, \frac{ac}{\sqrt{a^2 c^2 + b^2}} \right)$$

- [15] 3. (i) Describe the surface $z = \frac{x^2}{4} + \frac{y^2}{9}$.
 (ii) Find an equation of the line orthogonal to the surface at the point $(2, -3, 2)$.
 (iii) Find an equation of the plane tangent to the surface at $(-2, 3, 2)$.

(i) For $z > 0$ the cross section is the ellipse $1 = \frac{x^2}{4(\sqrt{z})^2} + \frac{y^2}{9(\sqrt{z})^2}$.

For $z = 0$ there is a single point $(0, 0, 0)$.

For $z < 0$ the cross section is empty.

Cross sections $x = \text{constant}$ and $y = \text{constant}$ are parabolas opening upward. This is an ^{elliptic} paraboloid.

(ii) A normal at (x, y) is given by $(\frac{\partial z}{\partial x}, \frac{\partial z}{\partial y}, -1) = (\frac{x}{2}, \frac{2y}{9}, -1)$

At $(2, -3, 2)$ this gives $(1, -\frac{2}{3}, -1)$ and an equation of the line in vector form is

$$(x, y, z) = (2, -3, 2) + (1, -\frac{2}{3}, -1)t$$

or

$$x = 2 + t, \quad y = -3 - \frac{2}{3}t, \quad z = 2 - t.$$

(iii) A normal is $(-1, \frac{2}{3}, -1)$ setting $x = -2$ and $y = 3$

in the normal equation from (ii)

So an equation of the plane is

$$z = 2 - (x + 2) + \frac{2}{3}(y - 3)$$

- [15] 4. (i) Define " $z = f(x, y)$ is differentiable at (a, b) ".
 (ii) Suppose $x = x(t)$, $y = y(t)$ define a path in the domain of f and set $g(t) = f(x(t), y(t))$. State the chain rule for $g'(t)$.
 (iii) Suppose $x = r \cos \theta$, $y = r \sin \theta$. Let $h(r, \theta) = f(x(r, \theta), y(r, \theta))$. Find $(\frac{\partial h}{\partial r}, \frac{\partial h}{\partial \theta})$.

(i) The first partial derivatives exist and

$$\lim_{(h,k) \rightarrow (0,0)} \frac{f(a+h, b+k) - f(a, b) - h f_1(a, b) - k f_2(a, b)}{\sqrt{h^2 + k^2}} = 0$$

then f is said to be differentiable at (a, b)

(ii) $g(t) = f(x(t), y(t))$

$$\text{then } g'(t) = f_1(x(t), y(t)) \cdot \frac{dx}{dt} + f_2(x(t), y(t)) \frac{dy}{dt}$$

$$(iii) \left(\frac{\partial h}{\partial r}, \frac{\partial h}{\partial \theta} \right) = \left(\frac{\partial f}{\partial x}, \frac{\partial f}{\partial y} \right) \begin{pmatrix} \frac{\partial x}{\partial r} & \frac{\partial x}{\partial \theta} \\ \frac{\partial y}{\partial r} & \frac{\partial y}{\partial \theta} \end{pmatrix}$$

$$= \left(\frac{\partial f}{\partial x}, \frac{\partial f}{\partial y} \right) \begin{pmatrix} \cos \theta & -r \sin \theta \\ \sin \theta & r \cos \theta \end{pmatrix}$$

$$= \left(\frac{\partial f}{\partial x} \cos \theta + \frac{\partial f}{\partial y} \sin \theta, -\frac{\partial f}{\partial x} r \sin \theta + \frac{\partial f}{\partial y} r \cos \theta \right)$$

[20] 5. (i) Define "f is harmonic" in a region S.

(ii) Suppose that $u(x, y)$ and $v(x, y)$ have continuous second partial derivatives and satisfy $\frac{\partial u}{\partial x} = \frac{\partial v}{\partial y}$ and $\frac{\partial v}{\partial x} = -\frac{\partial u}{\partial y}$. Show both u , and v are harmonic.

(i) f is harmonic in S if it has continuous second partial derivatives and $f_{xx} + f_{yy} = 0$ on S .

$$(ii) \quad \frac{\partial^2 u}{\partial x^2} = \frac{\partial}{\partial x} \frac{\partial v}{\partial y} = \frac{\partial^2 v}{\partial x \partial y}, \quad \frac{\partial^2 u}{\partial y^2} = -\frac{\partial}{\partial y} \frac{\partial v}{\partial x} \\ = -\frac{\partial^2 v}{\partial y \partial x}$$

$$\text{Since } \frac{\partial^2 v}{\partial x \partial y} = \frac{\partial^2 v}{\partial y \partial x}$$

$$\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = \frac{\partial^2 v}{\partial y \partial x} - \frac{\partial^2 v}{\partial y \partial x} = 0$$

$$\text{and } \frac{\partial^2 u}{\partial y \partial x} = \frac{\partial^2 v}{\partial y^2}, \quad \frac{\partial^2 v}{\partial x^2} = -\frac{\partial^2 u}{\partial x \partial y}$$

$$\text{Since } \frac{\partial^2 u}{\partial y \partial x} = \frac{\partial^2 u}{\partial x \partial y}$$

$$\frac{\partial^2 v}{\partial x^2} + \frac{\partial^2 v}{\partial y^2} = -\frac{\partial^2 u}{\partial x \partial y} + \frac{\partial^2 u}{\partial x \partial y} = 0$$

So u and v are both harmonic.

- [20] 6. Let $z = e^{x+y} \cos xy$. Define the gradient vector, and determine the direction in which z is increasing most rapidly at $(\frac{\pi}{2}, \frac{1}{2})$, justifying your answer.

$$\nabla f = \left(\frac{\partial f}{\partial x}, \frac{\partial f}{\partial y} \right) \text{ where } f(x, y) = e^{x+y} \cos xy.$$

$$\nabla f = \left(-ye^{x+y} \sin xy, -xe^{x+y} \sin xy \right)$$

$$\nabla f \left(\frac{\pi}{2}, \frac{1}{2} \right) = \left(-\frac{1}{2} e^{\frac{\pi+1}{2}} \sin \frac{\pi}{4}, -\frac{\pi}{2} e^{\frac{\pi+1}{2}} \sin \frac{\pi}{4} \right)$$

The direction of maximum increase is that vector since, by the chain rule, the directional derivative in direction \underline{u}

$$D_{\underline{u}} f = \nabla f \cdot \underline{u} = |\nabla f| |\underline{u}| \cos \theta$$

and for $|\underline{u}| = 1$ this is maximized when $\cos \theta = 1$, i.e. $\theta = 0$.

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