THE CHINESE UNIVERSITY OF HONG KONG DEPARTMENT OF MATHEMATICS MATH2020A (FIRST TERM, 2016 - 2017) ADVANCED CALCULUS II TERM TEST II

Time: 45 minutes Total Marks: 20 Each question worth 5 marks. Explain your answers.

(1) Let $\varphi : \mathbb{R}^2 \to \mathbb{R}^2$ be the map defined by $\varphi(x, y) = (x^2 + y, x - y^2)$ and let $f : \mathbb{R}^2 \to \mathbb{R}$ be the function defined by f(x, y) = x. Show that φ is one to one on $[0, 1]^2$ and find $\int_{\varphi([0,1]^2)} f$. Solution: If $x^2 + y = x'^2 + y'$ and $x - y^2 = x' - y'^2$, then

(0.1)
$$(x - x')(x + x') = y' - y x - x' = (y - y')(y + y').$$

By the second equation, x = x' if y = y'. If y < y', then the second equation implies x - x' < 0 and the first equation implies that x - x' > 0. So (x, y) = (x', y').

$$D\varphi = \left(\begin{array}{cc} 2x & 1\\ 1 & -2y \end{array}\right)$$

By change of variables formula and Fubini's theorem,

$$\int_{\varphi([0,1]^2)} f = \int_{[0,1]^2} f(\varphi) |\det(D\varphi)|$$

= $\int_0^1 \int_0^1 (x^2 + y)(4xy + 1)dxdy$
= $\int_0^1 \int_0^1 (4x^3y + x^2 + 4xy^2 + y)dxdy$
= $\int_0^1 \left(y + \frac{1}{3} + 2y^2 + y\right)dy$
= 2

(2) Let U be the subset of \mathbb{R}^3 defined by

$$U = \{(x, y, z) | x^2 + y^2 \le 1 + z \text{ and } 0 \le z \le 4\}.$$

Find the volume of U.

Solution: Let $\varphi : (0,1) \times (0,2\pi) \times (0,4) \to U$ be the map defined by

$$\varphi(r,\theta,z) = (r\sqrt{1+z}\cos\theta, r\sqrt{1+z}\sin\theta, z).$$

The derivative $D\varphi$ is given by

$$D\varphi = \begin{pmatrix} \sqrt{1+z}\cos\theta & -r\sqrt{1+z}\sin\theta & \frac{r\cos\theta}{2\sqrt{1+z}}\\ \sqrt{1+z}\sin\theta & r\sqrt{1+z}\cos\theta & \frac{r\cos\theta}{2\sqrt{1+z}}\\ 0 & 0 & 1 \end{pmatrix}.$$

Therefore, by the change of variable formula and Fubini's theorem, the volume of U is given by

$$\int_0^1 \int_0^{2\pi} \int_0^4 r(1+z) \, dz \, d\theta \, dr = 12\pi$$

(3) Recall that if z = x + iy is a complex number, then $e^z = e^x(\cos(y) + i\sin(y))$. Let

$$M_1 = \{(z, e^z + e^{-z}) \in \mathbb{C}^2 | z \in \mathbb{C}\}$$

and let

$$M_2 = \{(x + iy, w) \in \mathbb{C}^2 | -1 \le x \le 1 \text{ and } -1 \le y \le 1\}.$$

Find the 2-dimensional volume of the surface $M_1 \cap M_2$.

Solution: Let $\varphi: (-1,1) \times (-1,1) \to M_1 \cap M_2$ be defined by

$$\varphi(x,y) = (x, y, (e^x + e^{-x})\cos(y), (e^x - e^{-x})\sin(y)).$$

Its derivative is given by

$$D\varphi = \begin{pmatrix} 1 & 0 \\ 0 & 1 \\ (e^x - e^{-x})\cos(y) & -(e^x + e^{-x})\sin(y) \\ (e^x + e^{-x})\sin(y) & (e^x - e^{-x})\cos(y) \end{pmatrix}$$

It follows that

$$D\varphi^T D\varphi = (1 + (e^x - e^{-x})^2 \cos^2(y) + (e^x + e^{-x})^2 \sin^2(y))I$$

= $(1 + e^{2x} + e^{-2x} - 2\cos(2y))I.$

Therefore, the surface area of $M_1 \cap M_2$ is given by

$$\int_{-1}^{1} \int_{-1}^{1} 1 + e^{2x} + e^{-2x} - 2\cos(2y)dxdy$$

= $4 + 2\int_{-1}^{1} e^{2x} + e^{-2x}dx - 4\int_{-1}^{1}\cos(2y)dy$
= $4 + 2e^2 - 2e^{-2} - 4\sin(2)$

(4) Let $B_R^{n+1} := \{x \in \mathbb{R}^{n+1} | |x| \le R\}$ be the n+1-dimensional ball of radius R centered at the origin and let $S_R^n := \{x \in \mathbb{R}^{n+1} | |x| = R\}$ be the n-dimensional sphere of radius R centered at the origin. Show that $\mathbf{vol}_n(S_R^n) = \frac{n+1}{R}\mathbf{vol}_{n+1}(B_R^{n+1})$, where \mathbf{vol}_k denotes the k-dimensional volume.

Solution: Let $\varphi : B_1^n \times (0, R) \to B_R^{n+1} \cap \{x_{n+1} \ge 0\}$ be the map defined by

$$\varphi(x,r) = (rx, r\sqrt{1-|x|^2}).$$

It follows that

$$D\varphi = \left(\begin{array}{cc} rI & x\\ -\frac{rx^T}{\sqrt{1-|x|^2}} & \sqrt{1-|x|^2} \end{array}\right)$$

and

$$\det(D\varphi) = \frac{r^n}{\sqrt{1-|x|^2}} \det \begin{pmatrix} I & x \\ -x^T & 1-|x|^2 \end{pmatrix}$$
$$= \frac{r^n}{\sqrt{1-|x|^2}} \det \begin{pmatrix} I & x \\ 0 & 1 \end{pmatrix} = \frac{r^n}{\sqrt{1-|x|^2}}$$
on well (D^{n+1}) is given by

Then $\operatorname{vol}_{n+1}(B_R^{n+1})$ is given by

$$\mathbf{vol}_{n+1}(B_R^{n+1}) = 2\int_0^R \int_{B_1^n} \frac{r^n}{\sqrt{1-|x|^2}} dx dr = 2\frac{R^{n+1}}{n+1}\int_{B_1^n} \frac{1}{\sqrt{1-|x|^2}} dx$$

Let $\psi(x) = \varphi(x, R)$. Then

$$D\psi^{T}D\psi = R^{2}I + \frac{R^{2}}{1 - |x|^{2}}xx^{T}.$$

It follows that

$$\det(D\psi^T D\psi) = R^{2n} \det\left(I + \frac{1}{1 - |x|^2} x x^T\right) = \frac{R^{2n}}{1 - |x|^2}.$$

Therefore,

$$\mathbf{vol}_n(S_R^n) = 2R^n \int_{B_1^n} \frac{1}{\sqrt{1-|x|^2}} = \frac{n+1}{R} \mathbf{vol}_{n+1}(B_R^{n+1})$$