MA231 Vector Analysis Example Sheet 1

2009, term 1 Stefan Adams

Students should hand in solutions to questions B1, B2, B3 and B4 by 3pm Monday of week 4 to the maths pigeonloft. Maths students hand in solutions to their supervisors and maths/physics students hand solutions into the slots marked *Vector Analysis Maths+Physics*.

A1 Level sets of scalar fields

Sketch level sets $f^{-1}(c)$, for c = 0 and for some values c > 0 and c < 0, of the following functions:

(a)
$$f(x,y) = y^2 + x$$
, (b) $f(x,y) = xy$.

A2 Visualizing planar vector fields

- (a) Sketch the vector field v(x,y) = (-1,2y). Compare with your sketch of the level sets of $f = y^2 x$ to confirm it looks like the gradient vector field of f.
- (b) Sketch the vector fields (i) v(x,y) = (-x,y) and (ii) $v(x,y) = \left(\frac{-x}{\sqrt{x^2+y^2}}, \frac{y}{\sqrt{x^2+y^2}}\right)$.

A3 Gradients of scalar fields

(a) Find the gradient vector field ∇f for each of the following scalar fields:

(i)
$$f(x,y) = 2xy + y^2$$
, (ii) $f(x,y) = xy \cos(\pi y)$.

(b) What is the directional derivative of the function $f(x,y) = 2xy + y^2$ at the point (2,3) in the direction (-1,5)?

A4 Line integrals

- (a) Find the arclength of the curve parameterized by (t^2, t^3) for $t \in [0, 1]$.
- (b) Let v be the vector field $v(x,y)=(x+y^2,y-1)$. Let $\mathcal C$ be the curve consisting of the line along the x-axis in the plane joining the points (-2,0) and (2,0) together with the upper semicircle of radius 2, centered at the origin. Find a parameterization for each part of $\mathcal C$. Then evaluate the tangential line integral $\int_{\mathcal C} v \cdot \hat T ds$, where $\mathcal C$ is traversed in the anticlockwise direction.

A5 Gradient vector fields

For the following vector fields v, find a scalar field f so that $v = \nabla f$.

(a)
$$v(x,y) = (2xy + 3x^2, x^2)$$
 (b) $v(x,y,z) = (2xyz + z, x^2z + 1, x^2y + x)$.

(c) Show that the vector field v(x,y) = (3y, x + y) is not of gradient type.

A6 Finding unit normals to surfaces

- (a) Find a unit normal to the surface z = xy + 1 at the point (2, 2, 5).
- (b) Find a unit normal to the surface parameterized by $x(s,t) = (st, s^2 + t^2, t^2s)$.

A7 Surface integrals

- (a) The surface S is parameterized by $(s, t, s^2 + t)$ over $s \in [0, 1], t \in [-1, 1]$. Calculate the integral $\int_S x \, dS$.
- (b) Compute the surface area of the part of the paraboloid $z = x^2 + y^2$ that lies between the planes z = 0 and z = L.

B1 Visualization of functions

(a) Sketch level sets $f^{-1}(c)$, for c=0 and some c>0 and c<0, of the following functions:

(i)
$$f(x,y) = x^2 - 4y^2$$
, (ii) $f(x,y,z) = \sqrt{x^2 + y^2 + 3} - z$.

(b) Sketch the following vector fields in the plane

(i)
$$u(x,y) = (1, -\frac{x}{2}),$$
 (ii) $v(x,y) = (y, -\sin x)$

B2 Gradients and Directional Derivatives

(a) Find the gradient vector field ∇f for each of the following scalar fields $f: \mathbb{R}^3 \to \mathbb{R}$; recall $||x|| = \sqrt{x_1^2 + x_2^2 + x_3^2}$:

(i)
$$f(x) = \log ||x|| \text{ for } x \neq 0,$$
 (ii) $f(x) = \frac{1}{||x||} \text{ for } x \neq 0,$

(iii)
$$f(x, y, z) = \frac{x^3}{3(y^2 + 1)} \sin(3xz)$$
.

(b) What is the directional derivative of the function $f(x, y, z) = x^2yz + 4xz^2$ at the point (1, -2, -1) in direction (2, -1, -2)?

B3 Gradient Vector Fields

(a) Find a potential $v: \mathbb{R}^3 \to \mathbb{R}$ for the following vector fields $f: \mathbb{R}^3 \to \mathbb{R}^3$:

(i)
$$f(x,y,z) = (0,y,0)$$
, (ii) $f(x_1,x_2,x_3) = 2||x||^4 \begin{pmatrix} x_1 \\ x_2 \\ x_3 \end{pmatrix}$, $x = (x_1,x_2,x_3) \in \mathbb{R}^3$

(b) Show that $f: \mathbb{R}^3 \to \mathbb{R}^3$ defined by f(x, y, z) = (z, 0, 0) is no gradient vector field.

B4 Line integrals

(a) Evaluate the line integral

$$\int_{\mathcal{C}} (x+y^2),$$

where C is the parabola $y = x^2$ in the plane z = 0 connecting the points (0,0,0) and (2,4,0).

(b) Calculate the tangent line integral of the vector field

$$v(x, y, z) = ((x - 1)(z - 3), xyz, x + z)$$

along the straight line from (1,1,1) to (1,3,9).

(c) Consider the half circle $\mathcal{C} = \{y^2 + z^2 = 1, z \geq 0, x = 0\} \subseteq \mathbb{R}^3$ and the vector field f(x, y, z) = (0, y, 0). Use the fundamental theorem of calculus for gradient vector fields to calculate the tangent line integral of f along \mathcal{C} from (0, -1, 0) to (0, 1, 0).

- C1 **Directional derivatives** The temperature at the point (x, y, z) is given by $T(x, y, z) = z + x^2 + y^2$. Starting at the point (1, 1, 0) you decide to move in the direction $(\cos(\theta), \sin(\theta), 1)$ for some $\theta \in [0, 2\pi]$. Which choice of θ will lead to the greatest rate of increase in the temperature?
- C2 Uniqueness of the potential for a gradient vector fields Suppose a vector field v defined on all of \mathbb{R}^n satisfies $v = \nabla f$ and $v = \nabla g$. Show that the scalar functions f and g differ by a constant. (Hint: What is the value of the line integral $\int_{\mathcal{C}} v \cdot \hat{T} \, ds$ where \mathcal{C} is the straight line starting at the origin and ending at the point $x_0 \in \mathbb{R}^n$?)

C3 Gradients of compositions

(a) Suppose $f: \mathbb{R}^n \to \mathbb{R}$ is a scalar field and $\varphi: \mathbb{R} \to \mathbb{R}$. Show that

$$\nabla(\varphi \circ g)(x) = \varphi'(g(x)) \, \nabla g(x).$$

- (b) Show that $u = \frac{g}{g^2+1}\nabla g$ is a gradient vector field.
- (c) What is the gradient of the scalar field $\varphi(r^2)$ where r = ||x||? Show that $r^m x$ is a gradient vector field.

C4 Lagrangian derivatives

Suppose $u(t, x_1, x_2, x_3)$ is a fluid velocity at time t at position (x_1, x_2, x_3) . A tracer particle is moving within the fluid and so its position $x(t) = (x_1(t), x_2(t), x_3(t))$ solves the differential equation $\frac{dx}{dt} = u(t, x(t))$. Show that the acceleration of the tracer particle is given by

$$\frac{\partial u}{\partial t} + \sum_{i=1}^{3} u_i(t, x(t)) \frac{\partial u}{\partial x_i}(t, x(t)).$$

This is usually written in shorthand notation as $\frac{\partial u}{\partial t} + (u \cdot \nabla)u$ — can you see why?

C5 The dipole vector field

- (a) Suppose $f: \mathbb{R}^n \to \mathbb{R}$ and $g: \mathbb{R}^n \to \mathbb{R}$ are scalar fields. Show that $\nabla (fg) = f \nabla g + g \nabla f$.
- (b) For fixed $m \in \mathbb{R}^n$ calculate the gradient of the linear function $f(x) = \langle x, m \rangle$.
- (c) Calculate the gradient of the radial function $g(x) = \frac{1}{|x|^3} = \frac{1}{r^3}$.
- (d) Combine parts (a),(b) and (c) to find the gradient of the dipole potential function $\frac{\langle x,m\rangle}{\|x\|^3}$.

C6 Length and area of graphs

- (a) The graph of the function $g:[a,b] \to \mathbb{R}$ is the curve \mathcal{C} in \mathbb{R}^2 parameterized by (t,g(t)) for $t \in [a,b]$. Find the length of the tangent vector for this parameterization and hence show the arclength of \mathcal{C} is given by $\int_a^b \sqrt{1+g'(t)^2} \, \mathrm{d}t$.
- (b) The graph of the function $g: \mathbb{R}^2 \to \mathbb{R}$ is the surface \mathcal{S} in \mathbb{R}^3 parameterized by x(s,t) = (s,t,g(s,t)). Find an expression in terms of g for a unit normal to \mathcal{S} at x(s,t). Hence find an expression for the area of the part of the surface parameterized by $s,t \in [0,1]$.