

Brief solutions to selected problems in homework 15

1. Section 16.1: Solutions, common mistakes and corrections:

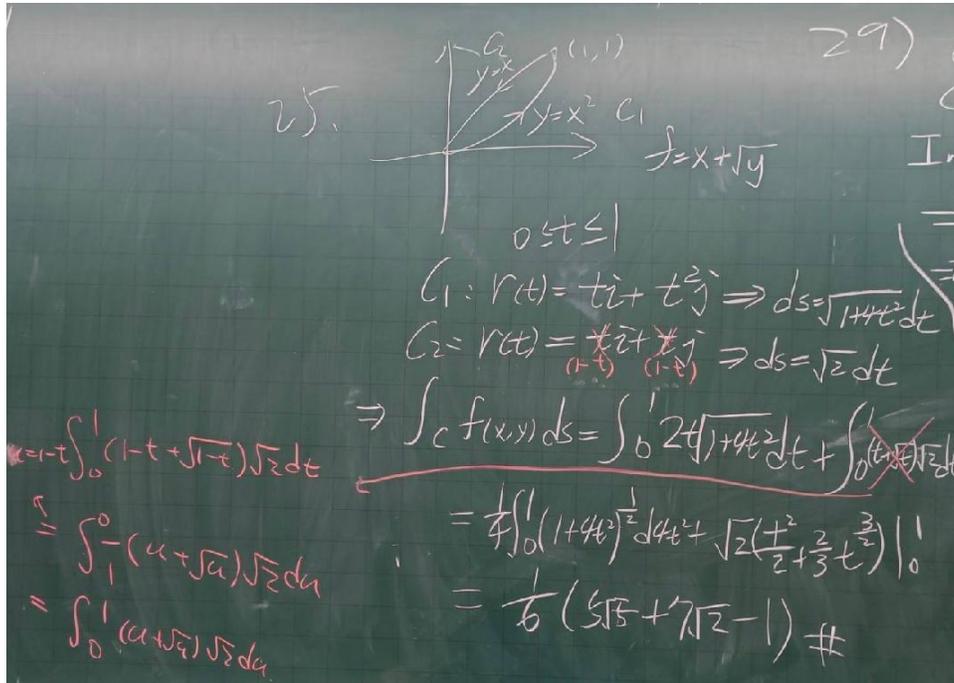


Figure 1: Solution to Section 16.1, problem 25

2. Section 16.3: Solutions, common mistakes and corrections:

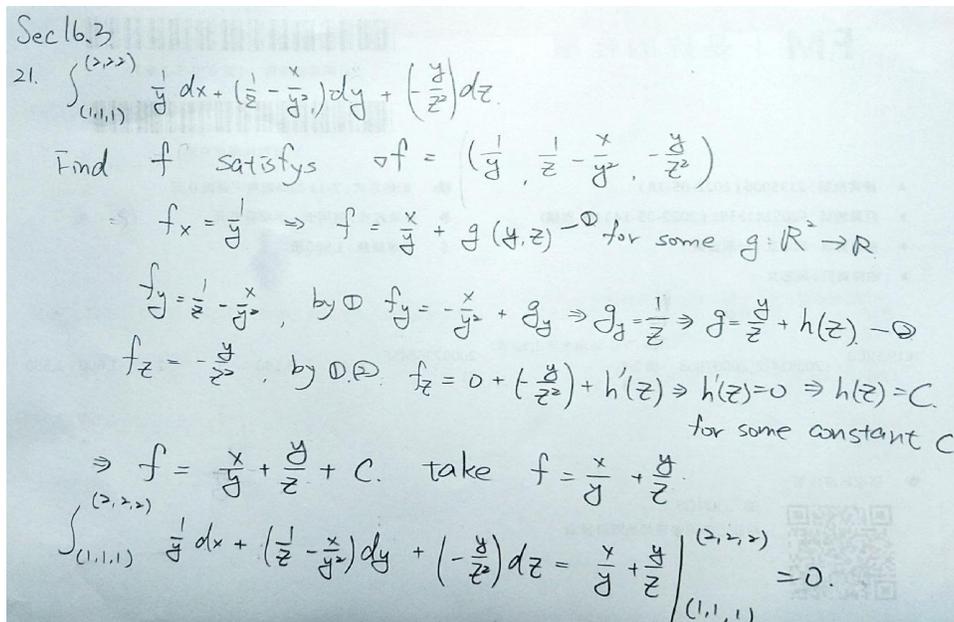


Figure 2: Solution to Section 16.3, problem 21

$$B = (B_1, B_2, B_3)$$

$$\int_A^B \nabla \sqrt{x^2 + y^2 + z^2} = \sqrt{B_1^2 + B_2^2 + B_3^2} - \sqrt{A_1^2 + A_2^2 + A_3^2}$$

26. $A = (A_1, A_2, A_3)$

$$\int_A^B \frac{x dx + y dy + z dz}{\sqrt{x^2 + y^2 + z^2}} \quad \text{let } M = \frac{x}{\sqrt{x^2 + y^2 + z^2}}, N = \frac{y}{\sqrt{x^2 + y^2 + z^2}}, P = \frac{z}{\sqrt{x^2 + y^2 + z^2}}$$

$$\frac{\partial M}{\partial y} = -\frac{xy}{(x^2 + y^2 + z^2)^{\frac{3}{2}}} = \frac{\partial N}{\partial x}; \quad \frac{\partial M}{\partial z} = -\frac{xz}{(x^2 + y^2 + z^2)^{\frac{3}{2}}} = \frac{\partial P}{\partial x}$$

$$\frac{\partial N}{\partial z} = -\frac{yz}{(x^2 + y^2 + z^2)^{\frac{3}{2}}} = \frac{\partial P}{\partial y} \Rightarrow \text{partial derivatives are continuous}$$

$\Rightarrow \mathbb{R}^3$ simply connected \Rightarrow conservative

$\Rightarrow F = \nabla f$ & path independence from A to B #

$$f = \sqrt{x^2 + y^2 + z^2}$$

$$= f(B) - f(A)$$

Figure 3: Solution to Section 16.3, problem 26

3. Homework 15, problem 4:

$$F = \frac{x}{\sqrt{x^2 + y^2}} i + \frac{y}{\sqrt{x^2 + y^2}} j + 0 k$$

$$G = \frac{-y}{x^2 + y^2} i + \frac{x}{x^2 + y^2} j + 0 k$$

a $M_1 = \frac{x}{\sqrt{x^2 + y^2}}, N_1 = \frac{y}{\sqrt{x^2 + y^2}}, P_1 = 0$

$$\frac{\partial P_1}{\partial y} = 0 = \frac{\partial N_1}{\partial z}, \quad \frac{\partial P_1}{\partial x} = 0 = \frac{\partial M_1}{\partial z}, \quad \frac{\partial M_1}{\partial y} = -\frac{xy}{(x^2 + y^2)^{\frac{3}{2}}} = \frac{\partial N_1}{\partial x}$$

$\Rightarrow F$ satisfies the component test

$M_2 = \frac{-y}{x^2 + y^2}, N_2 = \frac{x}{x^2 + y^2}, P_2 = 0$

$$\frac{\partial P_2}{\partial y} = 0 = \frac{\partial N_2}{\partial z}, \quad \frac{\partial P_2}{\partial x} = 0 = \frac{\partial M_2}{\partial z}, \quad \frac{\partial M_2}{\partial y} = \frac{y^2 - x^2}{(x^2 + y^2)^2} = \frac{\partial N_2}{\partial x}$$

$\Rightarrow G$ satisfies the component test

Figure 4: Solution to problem 4(a)

$$\begin{aligned}
 & b \quad \nabla f = F \\
 & \frac{\partial f}{\partial x} = M_1, \quad \frac{\partial f}{\partial y} = N_1, \quad \frac{\partial f}{\partial z} = P_1 \\
 & f(x, y, z) = \sqrt{x^2 + y^2} + g(y, z) \\
 & \frac{y}{\sqrt{x^2 + y^2}} + \frac{\partial g}{\partial y} = \frac{y}{\sqrt{x^2 + y^2}} \Rightarrow \frac{\partial g}{\partial y} = 0 \\
 & \Rightarrow f(x, y, z) = \sqrt{x^2 + y^2} + h(z) \\
 & 0 + \frac{\partial h}{\partial z} = 0 \Rightarrow \frac{\partial h}{\partial z} = 0, \quad h(z) = z + C \\
 & \Rightarrow f(x, y, z) = \sqrt{x^2 + y^2} + \cancel{z} + C
 \end{aligned}$$

Figure 5: Solution to problem 4(b)

$$\begin{aligned}
 & c \quad r(t) = (\cos t) i + (\sin t) j, \quad 0 \leq t \leq 2\pi \\
 & G = \frac{-y}{x^2 + y^2} i + \frac{x}{x^2 + y^2} j \\
 & = \frac{-\sin t}{\sin^2 t + \cos^2 t} i + \frac{\cos t}{\sin^2 t + \cos^2 t} j \\
 & = (-\sin t) i + (\cos t) j \\
 & \frac{dr}{dt} = (-\sin t) i + (\cos t) j \\
 & \oint G \cdot dr = \oint_C G \cdot \frac{dr}{dt} dt \\
 & = \int_0^{2\pi} (\sin^2 t + \cos^2 t) dt \\
 & = 2\pi \neq 0 \\
 & \therefore \oint G \cdot dr \neq 0 \\
 & \therefore G \text{ isn't conservative by Thm 3.}
 \end{aligned}$$

Figure 6: Solution to problem 4(c)

Problem 4(d): It is easier to explain the idea if we restrict problem 4 in the plane:

$$\text{Let } \mathbf{F} = \frac{x}{\sqrt{x^2 + y^2}} \mathbf{i} + \frac{y}{\sqrt{x^2 + y^2}} \mathbf{j} \text{ and } \mathbf{G} = \frac{-y}{x^2 + y^2} \mathbf{i} + \frac{x}{x^2 + y^2} \mathbf{j}.$$

- (a) Show that both \mathbf{F} and \mathbf{G} satisfy the component test.
- (b) The natural domain of both \mathbf{F} and \mathbf{G} is $\{(x, y), x^2 + y^2 \neq 0\}$ (that is where \mathbf{F} and \mathbf{G} are defined). Show that \mathbf{F} is conservative in this domain by finding its potential function.
- (c) Show that \mathbf{G} is NOT conservative in this domain (see Example 5 on p990).
- (d) If given another \mathbf{H} satisfying the component test in this domain, how do you determine whether \mathbf{H} is conservative?

Ans: It is clear that answers to (a), (b), (c) remain unchanged.

For (d): Suppose \mathbf{H} satisfies the component test in $\{(x, y), x^2 + y^2 \neq 0\}$. Let C be any simple closed curve, and \mathcal{R} be the inside of C .

- (i) If $(0, 0) \notin \mathcal{R}$.

In this case, \mathcal{R} is simply connected. We can apply the 2D version of 'Component Test for Conservative Field' statement on page 988, to conclude that (\mathbf{H} is conservative, and therefore)

$$\oint_C \mathbf{H} \cdot \mathbf{T} ds = 0 \tag{1}$$

- (ii) If $(0, 0) \in \mathcal{R}$, we consider the domain $\mathcal{R}_\epsilon = \mathcal{R} \setminus \{x^2 + y^2 \leq \epsilon^2\}$. Note that \mathcal{R}_ϵ is simply connected since $(0, 0) \notin \mathcal{R}_\epsilon$. Moreover, $\mathcal{R} = \mathcal{R}_{\epsilon,1} \cup \mathcal{R}_{\epsilon,2}$ as shown Figure 7.

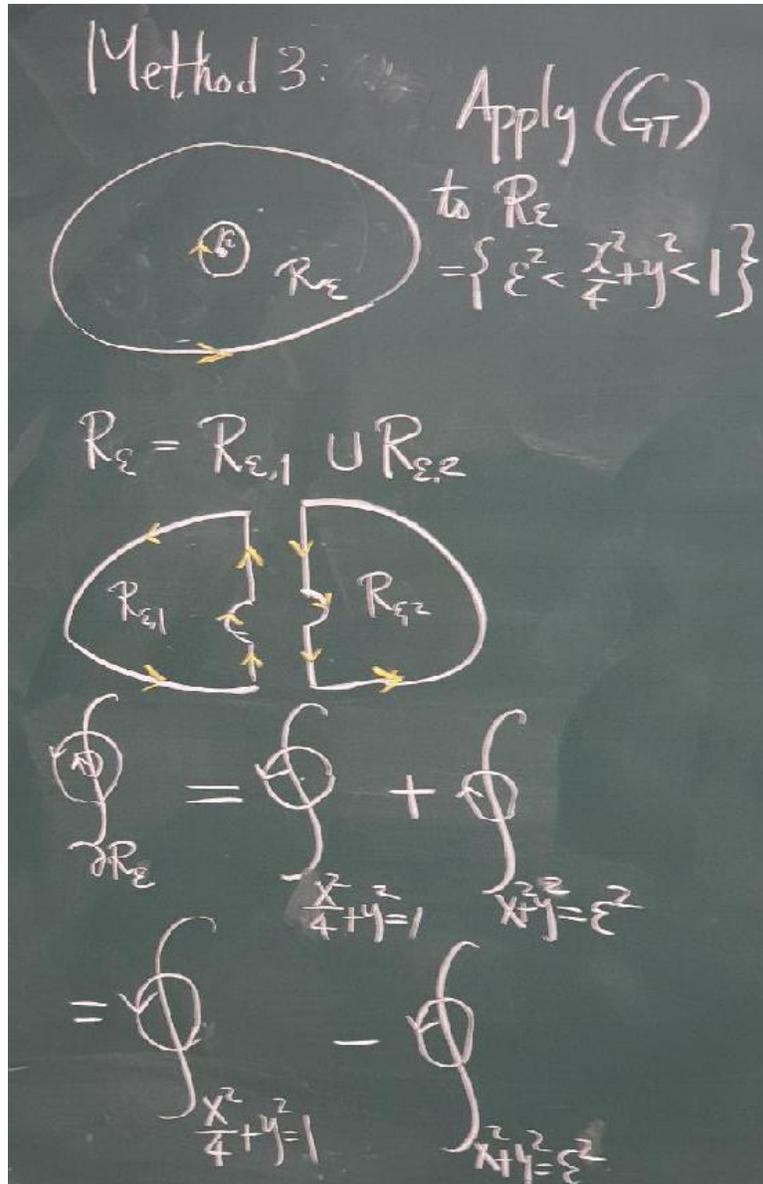


Figure 7:

Using the same argument as in case (a) above (replace \mathcal{R} by $\mathcal{R}_{\epsilon,1}$ and $\mathcal{R}_{\epsilon,2}$, respectively), we have

$$\oint_{\partial \mathcal{R}_{\epsilon,1}} \mathbf{H} \cdot \mathbf{T} ds = 0, \quad \oint_{\partial \mathcal{R}_{\epsilon,2}} \mathbf{H} \cdot \mathbf{T} ds = 0$$

where $\partial \mathcal{R}_{\epsilon,i}$ is the boundary of the region $\mathcal{R}_{\epsilon,i}$, $i = 1, 2$. As a result, we have

$$\oint_C \mathbf{H} \cdot \mathbf{T} ds = \oint_{C_\epsilon} \mathbf{H} \cdot \mathbf{T} ds \quad (2)$$

where $C_\epsilon = \{(x, y), x^2 + y^2 = \epsilon^2\}$. Moreover, it is clear that the line integral in (2) is independent of $\epsilon > 0$.

We conclude from the above analysis that,

- (a) If $\oint_{C_\epsilon} \mathbf{H} \cdot \mathbf{T} ds \neq 0$, then from Theorem 3 (loop property), \mathbf{H} is not conservative.
- (b) If $\oint_{C_\epsilon} \mathbf{H} \cdot \mathbf{T} ds = 0$, then we conclude from (1), (2) that

$$\oint_C \mathbf{H} \cdot \mathbf{T} ds = 0 \quad (3)$$

for every simple closed curve C .

If C is closed but not simple (i.e. C intersects itself), we can always decompose C into several simple closed curves (break up at the intersection points and reconnect), it follows that (3) remains valid even if C is not simple closed.

In summary, we have the following conclusion:

$$\mathbf{H} \text{ is conservative} \iff \oint_C \mathbf{H} \cdot \mathbf{T} ds = 0 \text{ for any closed curve } C \iff \oint_{C_\epsilon} \mathbf{H} \cdot \mathbf{T} ds = 0 \quad (4)$$

The conclusion (4) remains valid in 3D. The argument is similar, with the following replacement of key words:

2D: If C is simple closed and $(0, 0) \notin \mathcal{R}$. (3D: If C does not circle around the z -axis).

2D: If C is simple closed and $(0, 0) \in \mathcal{R}$. (3D: If C circles around the z -axis once).

2D: $C_\epsilon = \{(x, y), x^2 + y^2 = \epsilon^2\}$. (3D: $C_\epsilon = \{(x, y, z = 0), x^2 + y^2 = \epsilon^2\}$).

2D: If C is not simple closed. (3D: If C circles around the z -axis more than once).

4. Problem 5:

$$\text{Let } \vec{F} = \frac{1}{\sqrt{x^2+y^2+z^2}} (x, y, z).$$

- (a) What is the natural domain D_F of \vec{F} ?
 (b) Show that \vec{F} satisfies component test in D_F .
 (c) Is D_F simply connected ?
 (d) Is \vec{F} conservative in this domain ?

$$(a) D_F = \{(x, y, z) \mid x^2 + y^2 + z^2 > 0\} = \mathbb{R}^3 \setminus \{(0, 0, 0)\}$$

$$(b) \frac{\partial}{\partial y} \left(\frac{x}{\sqrt{x^2+y^2+z^2}} \right) = -xy(x^2+y^2+z^2)^{-\frac{3}{2}} = \frac{\partial}{\partial x} \left(\frac{-y}{\sqrt{x^2+y^2+z^2}} \right)$$

$$\frac{\partial}{\partial z} \left(\frac{x}{\sqrt{x^2+y^2+z^2}} \right) = -xz(x^2+y^2+z^2)^{-\frac{3}{2}} = \frac{\partial}{\partial x} \left(\frac{-z}{\sqrt{x^2+y^2+z^2}} \right)$$

$$\frac{\partial}{\partial z} \left(\frac{y}{\sqrt{x^2+y^2+z^2}} \right) = -yz(x^2+y^2+z^2)^{-\frac{3}{2}} = \frac{\partial}{\partial y} \left(\frac{-z}{\sqrt{x^2+y^2+z^2}} \right)$$

$\therefore \vec{F}$ satisfies component test in D_F

(c) D_F is simply connected

(d) By (b), \vec{F} satisfies component test in D_F .

Also, D_F is simply connected.

$\therefore \vec{F}$ is conservative in D_F

Method 2: By observation (or whatever methods), we know that $\mathbf{F} = \nabla \sqrt{x^2 + y^2 + z^2}$, therefore \mathbf{F} is conservative.