

# Universidad Carlos III de Madrid

## Escuela Politécnica Superior

DEPARTAMENTO DE MATEMÁTICAS

First Course. Telecommunication Engineering

Calculus II. Final exam. May 2010

Time length 3 h 30 min.

**Problem 1. (2.5 p.)** Analyze the convergence of the following improper integrals depending on the given parameters:

a)  $\int_1^{\infty} \frac{dx}{x^\alpha \sqrt[3]{1+x^3}}$ , for  $\alpha \in \mathbb{R}$ ,

b)  $\int_0^1 x^p(1-x)^q dx$ , for  $p, q \in \mathbb{R}$ .

**Problem 2. (2.5 p.)** Let  $D = \{(x, y) \in \mathbb{R}^2 : 1 \leq x^2 + y^2 \leq 4, x, y \geq 0\}$ . Compute the following integral

$$\iint_D \frac{\log(\sqrt{x^2 + y^2})}{\sqrt{x^2 + y^2}} dx dy.$$

**Problem 3. (2.5 p.)** Given the force field in  $\mathbb{R}^2$ ,

$$\mathbf{F}(x, y) = \left( \frac{\pi}{2} \cos(\pi x/2) e^{\sin(\pi x/2)} + 2xy^2, 2yx^2 \right).$$

(a) Determine if the field is conservative. In case it is conservative, find its potential function.

(b) Compute the work done by  $\mathbf{F}$  in moving a particle along the curve  $\{y = 1 + x, x \in [-1, 0]\} \cup \{y = 1 - x, x \in [0, 1]\}$ , from  $(-1, 0)$  to  $(1, 0)$ .

**Problem 4. (2.5 p.)** Verify the Gauss's Divergence Theorem to compute the outer flux through the unit sphere of the following vector field

$$\mathbf{F}(x, y, z) = (y, -x, z).$$

1. a) Comparing with the function  $g(x) = \frac{1}{x^{\alpha+1}}$ , that converges for  $\alpha > 0$ :

$$\lim_{x \rightarrow \infty} \frac{\frac{1}{x^\alpha \sqrt[3]{1+x^3}}}{\frac{1}{x^{\alpha+1}}} = \lim_{x \rightarrow \infty} \frac{x}{\sqrt[3]{1+x^3}} = \lim_{x \rightarrow \infty} \frac{1}{\sqrt[3]{1/x^3 + 1}} = 1,$$

therefore, by the limit comparison test, the integral converges for  $\alpha > 0$  and diverges for  $\alpha \leq 0$ .

b) Breaking the integral as  $\int_0^1 x^p(1-x)^q dx = \int_0^{1/2} x^p(1-x)^q dx + \int_{1/2}^1 x^p(1-x)^q dx$ .

The first one is improper at  $x = 0$ . We compare it with  $x^p$  that converges for  $p > -1$ :

$$\lim_{x \rightarrow 0} \frac{x^p(1-x)^q}{x^p} = 1,$$

thus, both have the same behaviour, so it converges for  $p > -1$ .

The second one is improper at  $x = 1$ . With the change of variables  $t = 1 - x$ ,

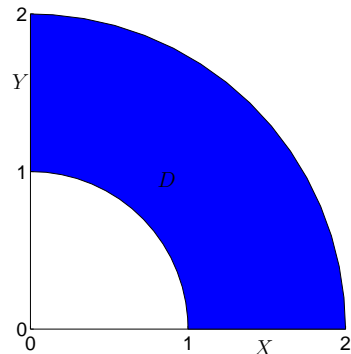
$$\int_{1/2}^1 x^p(1-x)^q dx = \int_0^{1/2} t^q(1-t)^p dt,$$

the integral becomes as the previous one changing the roles of  $p$  and  $q$ , so this integral converges for  $q > -1$ .

Therefore, the integral converges for  $p, q > -1$ .

2.

$$\begin{aligned} \iint_D \frac{\log(\sqrt{x^2+y^2})}{\sqrt{x^2+y^2}} dx dy & \stackrel{\text{polar}}{=} \int_0^{\pi/2} d\theta \int_1^2 \frac{r \log r}{r} dr = \\ & = \frac{\pi}{2} \int_1^2 \log r dr = \frac{\pi}{2} [r \log r - r]_1^2 = \boxed{\frac{\pi}{2} [2 \log 2 - 1]}. \end{aligned}$$



To compute  $\int_1^2 \log r dr$  we do integration by parts with  $u = \log r$  and  $dv = dr$ .

3. a) If we denote  $\mathbf{F} = (P, Q)$ , since  $\frac{\partial P}{\partial y} = 4xy = \frac{\partial Q}{\partial x}$ , the force field is conservative.

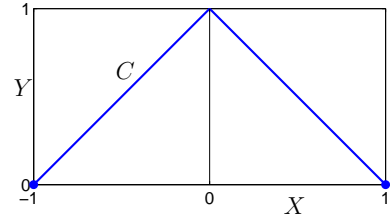
The potential  $f$  is obtained from  $\mathbf{F} = \nabla f$ . The second equation gives us  $\frac{\partial f}{\partial y} = 2yx^2 \Rightarrow f = y^2x^2 + g(x)$ , where  $g(x)$  is a function depending only on the variable  $x$ . From the first equation:

$$\begin{aligned} \frac{\partial f}{\partial x} & = 2xy^2 + g'(x) = \frac{\pi}{2} \cos(\pi x/2) e^{\sin(\pi x/2)} + 2xy^2 \Rightarrow \\ g'(x) & = \frac{\pi}{2} \cos(\pi x/2) e^{\sin(\pi x/2)} \Rightarrow \\ g(x) & = \int \frac{\pi}{2} \cos(\pi x/2) e^{\sin(\pi x/2)} dx = e^{\sin(\pi x/2)} + C. \end{aligned}$$

Therefore, the potential is  $f(x, y) = e^{\sin(\pi x/2)} + y^2x^2 + C$ .

b) As the force field is conservative, the work done is

$$\begin{aligned} W &= \int_l \mathbf{F} \cdot d\mathbf{r} = f(1, 0) - f(-1, 0) = \\ &= e^{\sin(\pi/2)} - e^{\sin(-\pi/2)} = \boxed{e - e^{-1}}. \end{aligned}$$



We can obtain also the work without using the potential, using the fact that for two any trajectories with same endpoints the work is the same. Thus, choosing the following,  $\mathbf{r} = (x, 0)$ ,  $x \in [-1, 1]$ , the work done is:

$$W = \int_{-1}^1 \left( \frac{\pi}{2} \cos(\pi x/2) e^{\sin(\pi x/2)}, 0 \right) \cdot (1, 0) dx = e^{\sin(\pi x/2)} \Big|_{-1}^1 = e - e^{-1}.$$

4. We have to verify the Gauss's Divergence Theorem

$$\iiint_{\Omega} \operatorname{div} \mathbf{F} dv = \iint_{\partial\Omega} \mathbf{F} \cdot d\mathbf{S},$$

so we have to calculate both integrals.

$$\iiint_{\Omega} \operatorname{div} \mathbf{F} dv = \iiint_{\Omega} 1 dV \underset{\text{spherical}}{=} \int_0^{2\pi} d\theta \int_0^{\pi} \sin \phi d\phi \int_0^1 r^2 dr = 2\pi \left[ -\cos \phi \right]_0^{\pi} \frac{r^3}{3} \Big|_0^1 = \boxed{\frac{4\pi}{3}}.$$

To compute this integral, we need to parametrize the surface  $\partial\Omega$  of the unit sphere:

$$\mathbf{\Phi}(\phi, \theta) = (\cos \theta \sin \phi, \sin \theta \sin \phi, \cos \phi), \quad \theta \in [0, 2\pi], \quad \phi \in [0, \pi].$$

$\mathbf{\Phi}_{\phi} \times \mathbf{\Phi}_{\theta} = (\sin^2 \phi \cos \theta, \sin^2 \phi \sin \theta, \sin \phi \cos \phi)$ . Therefore, we have that

$$\begin{aligned} \iint_{\partial\Omega} \mathbf{F} \cdot d\mathbf{S} &= \int_0^{2\pi} d\theta \int_0^{\pi} \mathbf{F}(\mathbf{\Phi}(\phi, \theta)) \cdot \mathbf{\Phi}_{\phi} \times \mathbf{\Phi}_{\theta} d\phi = \\ &= \int_0^{2\pi} d\theta \int_0^{\pi} (\sin \theta \sin \phi, -\cos \theta \sin \phi, \cos \phi) \cdot (\sin^2 \phi \cos \theta, \sin^2 \phi \sin \theta, \sin \phi \cos \phi) d\phi = \\ &= \int_0^{2\pi} d\theta \int_0^{\pi} \cos^2 \phi \sin \phi d\phi = 2\pi \left[ -\frac{\cos^3 \phi}{3} \right]_0^{\pi} = \boxed{\frac{4\pi}{3}}. \end{aligned}$$

Notice that we have chosen this orientation, that is the one corresponding with the outwards normal. This can be seen easily choosing the point  $(1, 0, 0)$ , that is, for the values of  $\theta = 0$  and  $\phi = \pi/2$ , so we get  $\mathbf{\Phi}_{\phi} \times \mathbf{\Phi}_{\theta} = (1, 0, 0)$ , that is the correct one.