M2AA2 - Multivariable Calculus. Problem Sheet 4 February 16, 2009. Prof. D.T. Papageorgiou

1. Verify the Stokes theorem for the vector field

$$\mathbf{F} = (3x - y, -\frac{1}{2}yz^2, -\frac{1}{2}y^2z),$$

where S is the upper half surface of the sphere $x^2 + y^2 + z^2 = 1$, so that C is a circle in the x - y plane.

2. Using the substitution

$$u = y^2 - x^2, \quad v = 2xy$$

or otherwise, evaluate the integral

$$I = \int \int_S (x^2 + y^2)^3 dx dy$$

where S is the finite region in the first quadrant, bounded by the lines $x^2 - y^2 = 1$, $y^2 - x^2 = 1$, xy = 1 and xy = 2.

- 3. Find the unit vectors \boldsymbol{e}_r , \boldsymbol{e}_θ , \boldsymbol{e}_z of a cylindrical polar coordinate system (r, θ, z) in terms of $\boldsymbol{i}, \boldsymbol{j}$ and \boldsymbol{k} . Solve for $\boldsymbol{i}, \boldsymbol{j}, \boldsymbol{k}$ in terms of $\boldsymbol{e}_r, \boldsymbol{e}_\theta, \boldsymbol{e}_z$. Represent the vector $\boldsymbol{F} = y\boldsymbol{i} + z\boldsymbol{j} + x\boldsymbol{k}$ in cylindrical coordinates in the form $\boldsymbol{F} = F_1\boldsymbol{e}_r + F_2\boldsymbol{e}_\theta + F_3\boldsymbol{e}_z$ and verify that $\nabla \cdot \boldsymbol{F} = 0$ (this follows immediately from the Cartesian form).
- 4. Find the scale factors h_1 , h_2 , h_3 for the parabolic cylinder coordinates (u, v, z) given in terms of the Cartesian coordinates (x_1, x_2, x_3) by

$$x_1 = \frac{1}{2}(u^2 - v^2), \qquad x_2 = uv, \qquad x_3 = z.$$

If $\phi \equiv \phi(u, v, z)$ is a scalar field expressed in terms of parabolic cylinder coordinates, find $\nabla^2 \phi$ in terms of these coordinates.

- 5. If (r, θ, φ) are spherical polar coordinates, verify that $u = r \cos \theta$ and $u = r^{-2} \cos \theta$ are solutions of Laplace's equation $\nabla^2 u = 0$.
- 6. Laplace's equation in the plane given in terms of polar coordinates (r, θ) is given by

$$\nabla^2 \phi \equiv \frac{1}{r} \frac{\partial}{\partial r} \left(r \frac{\partial \phi}{\partial r} \right) + \frac{1}{r^2} \frac{\partial^2 \phi}{\partial \theta^2} = 0.$$

In each of the cases (i) $0 \le r \le 1$, and (ii) $1 \le r < \infty$, find the general solution of Laplace's equation which is single-valued and finite.

Solve also Laplace's equation in the annulus $a \leq r \leq b$ with boundary conditions

$$\begin{aligned} \phi &= 1 \quad \text{on} \quad \mathbf{r} = \mathbf{a} \quad \text{for all} \quad \theta, \\ \phi &= 2 \quad \text{on} \quad \mathbf{r} = \mathbf{b} \quad \text{for all} \quad \theta. \end{aligned}$$