Math 3220-001, Summer 2013, Exam 5

1. (10 points) Evaluate

$$\lim_{N \to \infty} \int_0^N \int_0^1 \sqrt{x} \, e^{-y/x} \, dx \, dy.$$

Solution. By Fubini, the integral is equal to

$$\lim_{N \to \infty} \int_0^1 \int_0^N \sqrt{x} \, e^{-y/x} \, dy \, dx = \lim_{N \to \infty} \int_0^1 x^{3/2} \int_0^{N/x} e^{-y} \, dy \, dx$$
$$= \lim_{N \to \infty} \int_0^1 x^{3/2} \left(1 - e^{-N/x} \right) dx$$
$$= \frac{2}{5} - \lim_{N \to \infty} \int_0^1 x^{3/2} e^{-N/x} \, dx.$$

There are many different ways of seeing that the limit is zero. For example,

$$\int_0^1 x^{3/2} e^{-N/x} \, dx = N^{5/2} \int_{1/N}^\infty y^{3/2} e^{-y} \, dy, \qquad (y := x/N)$$

and this goes to zero as $N \to \infty$ by l'Hôpital's rule. Therefore, the preceding integral converges to zero as $N \to \infty$, and hence the answer is $^{2/5}$.

2. (10 points) Let ϕ denote the 1-form $\phi(x, y) = x^2 dx - dy$. Compute $\int_{\gamma} \phi$, where $\gamma : [0, 1] \to \mathbb{R}^2$ denotes the curve $\gamma(t) := (\cos t, t)$.

Solution. $\phi_1(x,y) = x^2$, $\phi_2(x,y) = -1$, $\gamma'(t) = (-\sin t, 1)$. Therefore,

$$\begin{split} \int_{\gamma} \phi &= \int_{0}^{1} \phi_{1}(\gamma(t))\gamma_{1}'(t) \, dt + \int_{0}^{1} \phi_{2}(\gamma(t))\gamma_{2}'(t) \, dt \\ &= -\int_{0}^{1} (\cos t)^{2} \sin t \, dt - 1 = \int_{1}^{\cos 1} u^{2} \, du - 1 = \frac{(\cos 1)^{3} - 1}{3} - 1 \\ &= -\frac{4 - (\cos 1)^{3}}{3}. \end{split}$$

3. (10 points) Prove that a smooth parameter change does not change the length of a smooth curve.

Solution. Let $\gamma : [a, b] \to \mathbb{R}^p$ be a smooth curve, and $\alpha : [c, d] \to [a, b]$ a smooth parameter change from γ to $\lambda := \gamma \circ \alpha$. We have

$$\ell(\lambda) = \int_c^d \|\lambda'(t)\| dt = \int_c^d \|\gamma'(\alpha(t))\alpha'(t)\| dt,$$

thanks to chain rule. Now, $\alpha'(t)$ is a scalar and has a constant sign. Therefore, $\|\gamma'(t)\alpha'(t)\| = \alpha'(t)\|\gamma'(t)\|$. Therefore,

$$\ell(\lambda) = \int_c^d \|\gamma'(\alpha(t))\| |\alpha'(t)| \, dt = \int_a^b \|\gamma'(s)\| \, ds,$$

after a change of variables. The latter quantity is $\ell(\gamma)$.

4. (10 points total) Let $\varphi : \mathbb{R}^2 \to \mathbb{R}^2$ be the function that rotates $(x, y) \in \mathbb{R}^2$ by 45°; that is,

$$\varphi(x,y) = \begin{pmatrix} \frac{x+y}{\sqrt{2}} \\ \frac{x-y}{\sqrt{2}} \end{pmatrix}.$$

Let \mathcal{R} denote the rectangle $\mathcal{R} := [0, 1] \times [0, 1]$.

- (a) (5 points) Plot $\varphi(\mathcal{R})$.
- (b) (5 points) Compute, using the change of variable formula of chapter 10, the volume of φ(R).

Solution. $\varphi(\mathcal{R})$ is the lozenge whose vertices are at $(0, 0), (1/\sqrt{2}, 1/\sqrt{2}), (1/\sqrt{2}, -1/\sqrt{2}), \text{ and } (\sqrt{2}, 0)$. Note that φ is smooth, and

$$d\varphi(x,y) = \begin{pmatrix} \frac{1}{\sqrt{2}} & \frac{1}{\sqrt{2}} \\ \frac{1}{\sqrt{2}} & -\frac{1}{\sqrt{2}} \end{pmatrix} \Rightarrow \det d\varphi(x,y) = -1.$$

We know, from Chapter 10, that

$$V(\varphi(\mathcal{R})) = \int_{\mathcal{R}} |\det d\varphi(x, y)| \, dV(x, y) = \int_{\mathcal{R}} dV(x, y)$$
$$= V(\mathcal{R}) = 1.$$