

1. (10 pts) Given vectors \mathbf{a} and \mathbf{b} , prove that if

$$(\mathbf{a} + \mathbf{b}) \cdot (\mathbf{a} + \mathbf{b}) = |\mathbf{a}|^2 + |\mathbf{b}|^2,$$

then \mathbf{a} and \mathbf{b} are orthogonal.

Solution:

By the distributive and commutative properties of the dot product and the identity $\mathbf{v} \cdot \mathbf{v} = |\mathbf{v}|^2$, we find that

$$\begin{aligned} (\mathbf{a} + \mathbf{b}) \cdot (\mathbf{a} + \mathbf{b}) &= \mathbf{a} \cdot \mathbf{a} + \mathbf{a} \cdot \mathbf{b} + \mathbf{b} \cdot \mathbf{a} + \mathbf{b} \cdot \mathbf{b} \\ &= \mathbf{a} \cdot \mathbf{a} + 2\mathbf{a} \cdot \mathbf{b} + \mathbf{b} \cdot \mathbf{b} \\ &= |\mathbf{a}|^2 + 2\mathbf{a} \cdot \mathbf{b} + |\mathbf{b}|^2. \end{aligned}$$

Substituting $(\mathbf{a} + \mathbf{b}) \cdot (\mathbf{a} + \mathbf{b}) = |\mathbf{a}|^2 + |\mathbf{b}|^2$ gives

$$|\mathbf{a}|^2 + |\mathbf{b}|^2 = |\mathbf{a}|^2 + 2\mathbf{a} \cdot \mathbf{b} + |\mathbf{b}|^2$$

and

$$0 = \mathbf{a} \cdot \mathbf{b}.$$

Therefore the vectors \mathbf{a} and \mathbf{b} are orthogonal.

2. (12 pts) Evaluate $\int_{-\infty}^{\infty} \int_{-\infty}^{\infty} e^{-x^2-y^2} dx dy$ by converting to polar coordinates.

Solution: The xy -plane corresponds to $0 \leq \theta \leq 2\pi$ and $r \geq 0$ in polar coordinates. We apply the identity $r^2 = x^2 + y^2$ and insert the Jacobian r to obtain

$$\int_{-\infty}^{\infty} \int_{-\infty}^{\infty} e^{-x^2-y^2} dx dy = \int_0^{2\pi} \int_0^{\infty} r e^{-r^2} dr d\theta.$$

The double integral can be written as the product of two single integrals.

$$\begin{aligned} &= \left(\int_0^{2\pi} d\theta \right) \left(\int_0^{\infty} r e^{-r^2} dr \right) \\ &= 2\pi \int_0^{\infty} r e^{-r^2} dr d\theta \end{aligned}$$

Let $u = -r^2$, $du = -2r dr$.

$$\begin{aligned} &= 2\pi \int_0^{\infty} -\frac{1}{2} e^u du \\ &= 2\pi \left(\lim_{t \rightarrow -\infty} \int_0^t -\frac{1}{2} e^u du \right) \\ &= 2\pi \left(\lim_{t \rightarrow -\infty} -\frac{1}{2} [e^u]_0^t \right) \\ &= -\pi \left(\lim_{t \rightarrow -\infty} (e^t - 1) \right) = \pi \end{aligned}$$

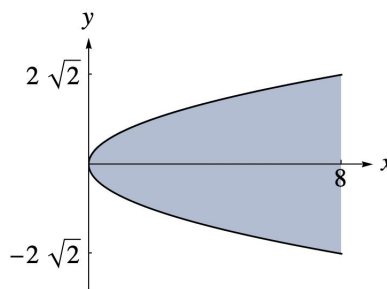
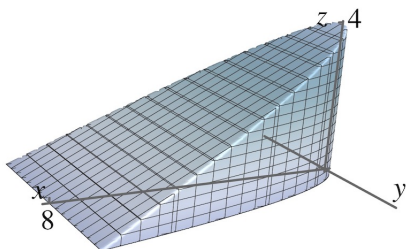
3. (28 pts) Consider the 3D region bounded by $x = y^2$, $z = 0$, and $x + 2z = 8$.

- Sketch and shade the projection of the region onto the xz -plane. Label all intercepts.
- Sketch and shade the projection of the region onto the yz -plane. Label all intercepts.
- Set up (but do not evaluate) triple integral(s) to find the volume of the region using rectangular coordinates in the order:
 - $dz \, dx \, dy$
 - $dy \, dx \, dz$

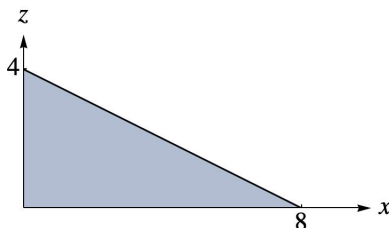
Solution:

The solid is bounded by the parabolic cylinder $x = y^2$ and the planes $z = 0$ and $x + 2z = 8$, as shown below on the left.

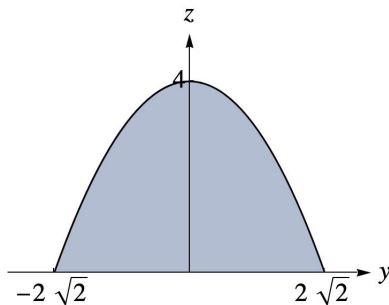
The two planes intersect at $x = 8$. The projection of the solid onto the xy plane corresponds to the region bounded by $x = y^2$ from $x = 0$ to $x = 8$, as shown below on the right.



- The projection of the solid onto the xz plane corresponds to the region bounded by $z = 0$ and the line $z = \frac{8-x}{2}$ from $x = 0$ to $x = 8$. When $x = 0$, the z -intercept is $z = 4$.



- The cylinder $x = y^2$ intersects the plane $x + 2z = 8$ at $y^2 + 2z = 8$. Thus the projection of the solid onto the yz plane corresponds to the region bounded by $z = 0$ and the curve $z = \frac{8-y^2}{2}$. When $z = 0$, the y -intercepts are $y = \pm\sqrt{8} = \pm 2\sqrt{2}$, and when $y = 0$, the z -intercept is $z = 4$.



- In the xy plane, x extends from the curve $x = y^2$ to $x = 8$, and y extends from $-2\sqrt{2}$ to $2\sqrt{2}$. In the z direction, z extends from the plane $z = 0$ to the plane $z = 4 - \frac{x}{2}$. Therefore the integral is
$$\int_{-2\sqrt{2}}^{2\sqrt{2}} \int_{y^2}^8 \int_0^{4-x/2} dz \, dx \, dy.$$

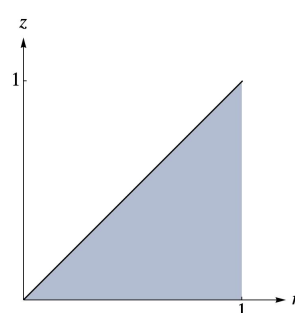
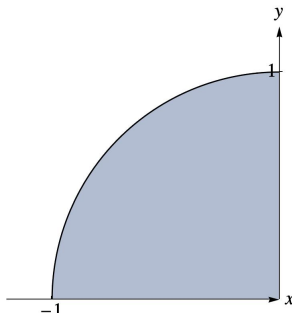
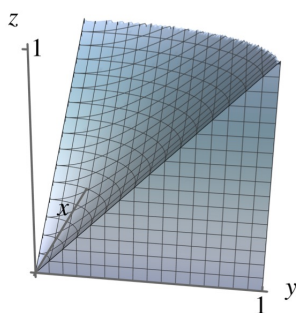
- ii. In the xz plane, x extends from 0 to the line $x = 8 - 2z$, and z extends from 0 to 4. In the y direction, y extends from one boundary of the cylinder at $y = -\sqrt{x}$ to the other boundary at $y = \sqrt{x}$. Therefore the integral is $\int_0^4 \int_0^{8-2z} \int_{-\sqrt{x}}^{\sqrt{x}} dy dx dz$.

4. (20 pts) Consider the integral $\int_{-1}^0 \int_0^{\sqrt{1-x^2}} \int_0^{\sqrt{x^2+y^2}} dz dy dx$. Set up (but do not evaluate) equivalent integrals using

- (a) cylindrical coordinates in the order $dz dr d\theta$.
 (b) spherical coordinates in the order $d\rho d\phi d\theta$.

Solution:

The integral corresponds to the volume of the solid region above the second quadrant in the xy -plane, bounded above by the cone $z = \sqrt{x^2 + y^2}$ and laterally by the circular cylinder $x^2 + y^2 = 1$.



- (a) The projection of the solid onto the xy plane corresponds to the portion of a unit circle, centered at the origin, that lies in the second quadrant. It follows that $\frac{\pi}{2} \leq \theta \leq \pi$ and $0 \leq r \leq 1$.

In the z direction, the solid extends from $z = 0$ to the cone $z = \sqrt{x^2 + y^2} = \sqrt{r^2} = r$.

Therefore the integral in cylindrical coordinates is $\int_{\pi/2}^{\pi} \int_0^1 \int_0^r r dz dr d\theta$.

- (b) In spherical coordinates, the bounds for the angle θ are again $\frac{\pi}{2}$ to π .

The lower and upper bounds for the angle ϕ correspond to $z = r$ and $z = 0$, respectively. If $z = r$, then

$$\rho \cos \phi = \rho \sin \phi \implies \frac{\sin \phi}{\cos \phi} = \tan \phi = 1 \implies \phi = \frac{\pi}{4},$$

and if $z = \rho \cos \phi = 0$, then $\phi = \frac{\pi}{2}$. Therefore $\frac{\pi}{4} \leq \phi \leq \frac{\pi}{2}$.

The lower bound for ρ is 0 at the origin, and the upper bound corresponds to

$$r = 1 \implies \rho \sin \phi = 1 \implies \rho = \csc \phi.$$

Therefore the integral in spherical coordinates is $\int_{\pi/2}^{\pi} \int_{\pi/4}^{\pi/2} \int_0^{\csc \phi} \rho^2 \sin \phi d\rho d\phi d\theta$.

5. (15 pts) Consider the integral

$$\int_0^1 \int_{-2y}^{2y} (x-2y) \sqrt{x+2y} \, dx \, dy.$$

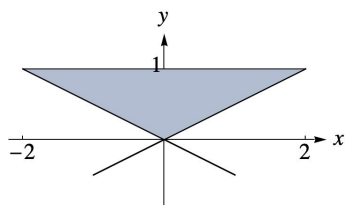
Use the transformation $u = x - 2y$, $v = x + 2y$ to set up an equivalent integral over a region in the uv -plane. Sketch both the xy and uv regions. Do not evaluate the integral.

Solution:

Letting $u = x - 2y$ and $v = x + 2y$ gives $x = \frac{u+v}{2}$ and $y = \frac{v-u}{4}$. The Jacobian is

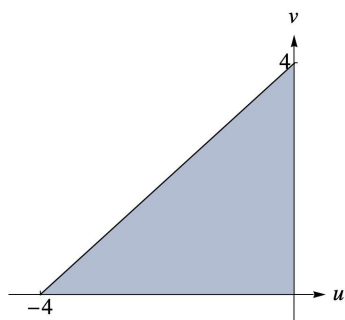
$$\frac{\partial(x, y)}{\partial(u, v)} = \begin{vmatrix} \frac{1}{2} & \frac{1}{2} \\ -\frac{1}{4} & \frac{1}{4} \end{vmatrix} = \frac{1}{4}.$$

The xy region is a triangle bounded by $x = -2y$, $x = 2y$, and $y = 1$.



xy boundaries	uv boundaries	uv equations
$x = 2y$	$\frac{u+v}{2} = 2 \cdot \frac{v-u}{4}$	$u = 0$
$x = -2y$	$\frac{u+v}{2} = -2 \cdot \frac{v-u}{4}$	$v = 0$
$y = 1$	$\frac{v-u}{4} = 1$	$v = u + 4$

The corresponding uv region is a triangle bounded by $u = 0$, $v = 0$, and $v = u + 4$.



An equivalent integral over the uv -plane is

$$\int_{-4}^0 \int_0^{u+4} \frac{1}{4} u \sqrt{v} \, dv \, du.$$

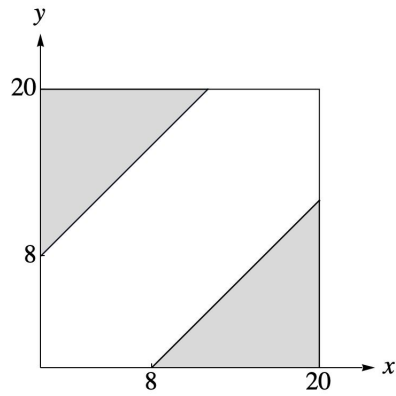
6. (15 pts) Libra and Leo decide to meet at Fiske Planetarium to see a show. Suppose each independently arrives at a time uniformly distributed between 6:40 and 7:00 pm. Evaluate a double integral to find the probability that the first to arrive has to wait longer than 8 minutes.

Solution: Let X and Y be independent random variables representing the time past 6:40 pm that Libra and Leo arrive, respectively. Each variable X and Y is uniformly distributed over $(0, 20)$. The joint probability density function of X and Y is

$$f(x, y) = \begin{cases} \frac{1}{400} & \text{if } 0 < x < 20, 0 < y < 20 \\ 0 & \text{otherwise.} \end{cases}$$

The desired probability can be calculated using symmetry as follows:

$$\begin{aligned}
 P(|X - Y| > 8) &= 2P(X - Y > 8) \\
 &= 2 \int_8^{20} \int_0^{x-8} \frac{1}{400} dy dx \\
 &= 2 \int_8^{20} \frac{1}{400} (x - 8) dx \\
 &= \frac{1}{200} \left[\frac{x^2}{2} - 8x \right]_8^{20} \\
 &= \frac{1}{200} ((200 - 160) - (32 - 64)) = \frac{72}{200} = \frac{9}{25}.
 \end{aligned}$$



Alternate Solution:

$$P(|X - Y| > 8) = 2P(Y - X > 8) = 2 \int_0^{12} \int_{x+8}^{20} \frac{1}{400} dy dx.$$