Math 4013 Solutions to Homework Problems from Chapter 6

Section 6.1

6.1.1. Let $S^* = (0,1] \times [0,2\pi)$ and defined $T(r,\theta) = (r\cos(\theta), r\sin(\theta))$. Determine the image set S and show that T is one-to-one on S^* .

- To find the image of S^* under T, we first calculate the image of the boundary of S^* . Now the boundary of S^* consists of the the following 4 curves

Note the curves σ_3 and σ_4 , while part of the boundary of S^* do not belong to S^* .

The images of these four curves under the map T are given by

 $\begin{array}{rcl} \gamma_1(t) & : & t \, \mapsto T\left(\sigma_1(t)\right) = \, (t,0) & , & t \in [0,1] \\ \gamma_2(t) & : & t \, \mapsto T\left(\sigma_2(t)\right) = \, \left(\cos(t),\sin(t)\right) & , & t \in [0,2\pi] \\ \gamma_3(t) & : & t \, \mapsto T\left(\sigma_3(t)\right) = \, (1-t,0) & , & t \in [0,1] \\ \gamma_4(t) & : & t \, \mapsto T\left(\sigma_4(t)\right) = \, (0,0) & , & t \in [0,2\pi] \end{array}$

Thus, the image of γ_1 is portion of the x-axis between 0 and 1, the image of γ_1 is the unit circle, the image of γ_3 is the portion of the x-axis between 0 and 1, and the image of γ_4 is the origin.

It would appear that the portion of the x-axis between 0 and 1 is counted twice - however recall that the curve σ_3 does not lie in the domain of T. Nor does the curve σ_4 . Therefore, the image curves γ_3 and γ_4 are not to be considered as being part of S. We conclude that the image of S^* by T is the unit disk minus the origin.

To show that the map T is one-to-one, we must show 1(i) that T is surjective; i.e., every point of the unit disc is the image of the form $(x, y) = T(r, \theta)$ for some $(r, \theta) \in S^*$.

This is already evident from the definition of S;

$$S := \left\{ (x, y) \in \mathbb{R}^2 \mid (x, y) = T(r, \theta) \quad , \quad \text{for some}(r, \theta) \in S^* \right\}$$

ı(ii) that T is injective; i.e., if $T(r, \theta) = T(r', \theta')$ then $(r, \theta) = (r', \theta')$. Well, suppose

$$(r\cos(\theta), r\sin(\theta)) = (r'\cos(\theta'), r'\sin(\theta'))$$

This can happen if and only if

$$r = r' = 0$$

or

$$r = r'$$
 and $\theta = \theta' + 2\pi n$, $n \in \mathbb{Z}$

But r = r' = 0 is excluded from S^* , and there are no two (r, θ) , (r', θ') in S^* for which $\theta = \theta' + 2n\pi$. Hence, the transformation T is one-to-one.

6.1.2. Let $D^* = [0,1] \times [0,1]$ and define T on D^* by $T(u,v) = (-u^2 + 4u, v)$. Find D. Is T one-to-one?

• The region D^* is the region in the uv-plane bounded by the lines

$$\begin{array}{rcl} \sigma_1(t) &=& (t,0) &, \quad t \in [0,1] \\ \sigma_2(t) &=& (1,t) &, \quad t \in [0,1] \\ \sigma_3(t) &=& (t,1) &, \quad t \in [0,1] \\ \sigma_4(t) &=& (0,t) &, \quad t \in [0,1] \end{array}$$

The region D = T(D) should therefore be the region in the xy-plane bounded by the curves

$$\begin{array}{rcl} \gamma_1(t) &=& T\left(\sigma_1(t)\right) = \left(-t^2 + 4t, 0\right) &, \quad t \in [0, 1] \\ \gamma_2(t) &=& T\left(\sigma_2(t)\right) = (3, t) &, \quad t \in [0, 1] \\ \gamma_3(t) &=& T\left(\sigma_3(t)\right) = \left(-t^2 + 4t, 1\right) &, \quad t \in [0, 1] \\ \gamma_4(t) &=& T\left(\sigma_4(t)\right) = (0, t) &, \quad t \in [0, 1] \end{array}$$

The curve γ_1 is the line segment along the x-axis between (0,0) and (3,0), γ_2 corresponds to the vertical line segment between the points (3,0) and (3,1), γ_3 corresponds to the horizontal line segment between the points (3,1) and (0,1), and γ_4 corresponds to the vertical line segment between (0,0) and (0,1). Thus, $S = [0,3] \times [0,1]$.

By definition $T: S^* \to S$ is surjective. We check to see that T is injective. If

$$(-u^{2} + 4u, v) = (-u^{\prime 2} + 4u^{\prime}, v^{\prime})$$

then we must have

$$u' = \frac{4\pm\sqrt{16+4(u^2-4u)}}{2} = 2\pm(u-2) = \begin{cases} u\\ 4-u \end{cases}$$

$$v' = v$$

But if $u \in [0,1]$, $u' = 4 - u \neq [0,1]$, So it is not possible for two distinct points in S^* to land on the same point in S under the map T. Thus, T is both surjective and injective; hence T is one-to-one.

6.1.3. Let $D^* = [0,1] \times [0,1]$ and define T on D^* by T(u,v) = (uv, u). Find D. Is T one-to-one? If not, can we eliminate some subset of D^* so that on the remainder T is one-to-one?

• The region D^* is the region in the *uv*-plane bounded by the lines

$$\begin{array}{rcl} \sigma_1(t) &=& (t,0) \\ \sigma_2(t) &=& (1,t) \\ \sigma_3(t) &=& (t,1) \\ \sigma_4(t) &=& (0,t) \end{array}$$

The region D = T(D) should therefore be the region in the xy-plane bounded by the curves

$$\begin{array}{rcl} \gamma_1(t) &=& T\left(\sigma_1(t)\right) = (0,t) \\ \gamma_2(t) &=& T\left(\sigma_2(t)\right) = (t,1) \\ \gamma_3(t) &=& T\left(\sigma_3(t)\right) = (t,t) \\ \gamma_4(t) &=& T\left(\sigma_4(t)\right) = (0,0) \end{array}$$

Thus, the image of the curve σ_1 coincides with the y-axis; the image of the curve σ_2 is just the horizontal line y = 1; the image of the curve σ_3 coincides with the diagonal line y = x; and image of the curve σ_4 is just the point (0,0). Thus, D coincides with the interior of the triangle with vertices (0,0), (0,1), and (1,1).

This map cannot be one-to-one since every point along the curve σ_4 is mapped to the point (0,0). However, if we remove this curve from the domain of T, then the map becomes one-to-one.

6.1.4. Let $T(\mathbf{x}) = \mathbf{A}\mathbf{x}$ where \mathbf{A} is a 2 × 2 matrix. Show that T is one-to-one if and only if the determinant of \mathbf{A} is non-zero.

• If T is one-to-one then it must have an inverse. However, a matrix A has an inverse if and only if its determinant is non-zero. Thus, T is one-to-one if and only if $det A \neq 0$.

6.1.5. Suppose $T : \mathbb{R}^2 \to \mathbb{R}^2$ is linear; i.e, $T(\mathbf{x}) = \mathbf{A}\mathbf{x}$, where \mathbf{A} is a 2 × 2 matrix. Show that if $\det \mathbf{A} \neq 0$, then T takes parallelograms to parallelograms. (Hint: any parallelogram in \mathbb{R}^2 can be described as a set $\{\mathbf{r} = \mathbf{p} + \lambda \mathbf{v} + \mu \mathbf{w} \mid \lambda, \mu \in [0, 1]\}$ where $\mathbf{p}, \mathbf{v}, \mathbf{w}$ are suitable vectors in \mathbb{R}^2 with \mathbf{v} not a scalar multiple of \mathbf{w} .

• Suppose

$$P = \left\{ \mathbf{r} \in \mathbb{R}^2 \mid \mathbf{r} = \mathbf{p} + \lambda \mathbf{v} + \mu \mathbf{w} \mid \lambda, \mu \in [0, 1] \right\}$$

is a parallelogram. Then T(P) is

$$T(P) = \left\{ \mathbf{r}' \in \mathbb{R}^2 \mid \mathbf{r}' = \mathbf{A}(\mathbf{p} + \lambda \mathbf{v} + \mu \mathbf{w}) \quad , \quad \lambda, \mu \in [0, 1] \right\} \\ = \left\{ \mathbf{r}' \in \mathbb{R}^2 \mid \mathbf{r}' = \mathbf{A}\mathbf{p} + \mathbf{A}(\lambda \mathbf{v}) + \mathbf{A}(\mu \mathbf{w}) \quad , \quad \lambda, \mu \in [0, 1] \right\} \\ = \left\{ \mathbf{r}' \in \mathbb{R}^2 \mid \mathbf{r}' = (\mathbf{A}\mathbf{p}) + \lambda(\mathbf{A}\mathbf{v}) + \mu(\mathbf{A}\mathbf{w}) \quad , \quad \lambda, \mu \in [0, 1] \right\} \\ = \left\{ \mathbf{r}' \in \mathbb{R}^2 \mid \mathbf{r}' = \mathbf{p}' + \lambda \mathbf{v}' + \mu \mathbf{w}') \quad , \quad \lambda, \mu \in [0, 1] \right\}$$

where $\mathbf{p}' = \mathbf{A}\mathbf{p}$, $\mathbf{v}' = \mathbf{A}\mathbf{v}$, and $\mathbf{w}' = \mathbf{A}\mathbf{w}$. If we can demonstate that $\mathbf{v}' \neq t\mathbf{w}'$, for any $t \in \mathbb{R}$, then we may conclude that T(P) is a parallelogram.

We argue as follows. Suppose $\mathbf{v}' = t\mathbf{w}'$. Then

$$0 = \mathbf{v}' - t\mathbf{w} = \mathbf{A}\mathbf{v} - t\mathbf{A}\mathbf{w} = \mathbf{A}(\mathbf{v} - t\mathbf{w})$$

Since **v** and **w** are not scalar multiples of one another, $\mathbf{v} - \mathbf{tw}$ must be a non-zero vector. But if the matrix **A** maps a non-zero vector to zero, it must be singular; hence, det $\mathbf{A} = 0$. But hypothesis, det $\mathbf{A} \neq 0$. Therefore, $\mathbf{v}' \neq t\mathbf{w}'$. Hence, T(P) is a parallelogram.

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Section 6.2

6.2.1. Let D be the unit circle. Evaluate

$$\int_D \exp\left(x^2 + y^2\right) dx \, dy$$

by making a change of variables to polar coordinates.

• The coordinate transformation

$$T: (r, \theta) \mapsto (r \cos(\theta), r \sin(\theta))$$

maps the rectangle $R=\{0\leq r\leq 1\;,\;0\leq \theta<2\pi\}$ onto the unit circle. The Jacobian of this transformation is

$$J(T) = \left| \det \left(\begin{array}{c} \frac{\partial x}{\partial r} & \frac{\partial x}{\partial \theta} \\ \frac{\partial y}{\partial r} & \frac{\partial y}{\partial \theta} \end{array} \right) \right|$$

$$= \left| \frac{\partial x}{\partial r} \frac{\partial y}{\partial \theta} - \frac{\partial y}{\partial r} \frac{\partial x}{\partial \theta} \right|$$

$$= \left| (\cos(\theta)) \left(r \cos(\theta) \right) - (\sin(\theta)) \left(-r \sin(\theta) \right) \right|$$

$$= \left| r \left(\cos^2(\theta) + \sin^2(\theta) \right) \right|$$

$$= r$$

Thus, by the change of variables formula

$$\int_{D} \exp(x^{2} + y^{2}) dx dy = \int_{R} \exp(r^{2}) J(T) dr d\theta$$
$$= \int_{0}^{1} \int_{0}^{2\pi} e^{r^{2}} r d\theta dr$$
$$= 2\pi \int_{0}^{1} r e^{r^{2}} dr$$
$$= 2\pi \left(\frac{1}{2} \int_{0}^{1} e^{u} du\right)$$
$$= \pi (e - 1)$$

6.2.2. Let D be the region $0 \le y \le x$ and $0 \le x \le 1$. Evaluate

$$\int_D (x+y)dx\,dy$$

by making the change of variables x = u + v, y = u - v. Check your answer by evaluating the integral directly by using an iterated integral.

• Let T be the coordinate transformation defined by

$$T: (u,v) \mapsto (u+v,u-v)$$

The Jacobian of this transformation is

$$J(T) = \left| \frac{\partial x}{\partial u} \frac{\partial y}{\partial v} - \frac{\partial y}{\partial u} \frac{\partial x}{\partial v} \right|$$
$$= |(1)(-1) - (1)(1)|$$
$$= 2$$

To find the pre-image D^* of the region D by T, we first calculate the inverse of T. Solving

$$\begin{array}{rcl} x & = & u+v \\ y & = & u-v \end{array}$$

for u and v yields

$$u = \frac{1}{2}(x+y)$$
$$v = \frac{1}{2}(x-y)$$

Thus, the pre-images of the three boundary curves of ${\cal D}$

$$\begin{array}{rclcrcrc} \sigma_1(t) & : & t \ \mapsto \ (t,0) & , & t \in [0,1] \\ \sigma_2(t) & : & t \ \mapsto \ (1,t) & , & t \in [0,1] \\ \sigma_2(t) & : & t \ \mapsto \ (t,t) & , & t \in [0,1] \end{array}$$

will be

$$\begin{aligned} \gamma_1(t) &= T^{-1}(\sigma_1) = \left(\frac{1}{2}t, \frac{1}{2}t\right) \quad , \quad t \in [0, 1] \\ \gamma_2(t) &= T^{-1}(\sigma_2) = \left(\frac{1}{2}(1+t), \frac{1}{2}(1-t)\right) \quad , \quad t \in [0, 1] \\ \gamma_1(t) &= T^{-1}(\sigma_1) = (t, 0) \quad , \quad t \in [0, 1] \end{aligned}$$

The area in the *uv*-plane bounded by these three lines will be the triangle with vertices (0,0), $(\frac{1}{2},\frac{1}{2})$, and (1,0).

This region can be regarded as a region of type II.

$$D^* = \left\{ 0 \le v \le \frac{1}{2} , v \le u \le 1 - v \quad . \right\}$$

Thus,

$$\begin{split} \int_{D} (x+y) dx \, dy &= \int_{D^*} 2u J(T) du \, dv \\ &= \int_{0}^{\frac{1}{2}} \int_{v}^{1-v} 4u \, du \, dv \\ &= \int_{0}^{\frac{1}{2}} 2\left(\left(1-v\right)^2 - v^2\right)\right) dv \\ &= \int_{0}^{\frac{1}{2}} 2\left(1-2v\right) dv \\ &= 1 - \frac{1}{2} - 0 - 0 \\ &= \frac{1}{2} \end{split}$$

To check our result we shall integrate over D directly. Now

$$D = \{ 0 \le x \le 1 \ , \ 0 \le y \le x \}$$

 \mathbf{so}

$$\int_{D} (x+y) dx \, dy = \int_{0}^{1} \int_{0}^{x} (x+y) \, dy \, dx$$

=
$$\int_{0}^{1} \left(xy + \frac{1}{2}y^{2} \right) \Big|_{0}^{x} dx$$

=
$$\int_{0}^{1} \left(\frac{3}{2}x^{2} \right) dx$$

=
$$\frac{1}{2}$$

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6.2.3. Let T(u,v) = (x(u,v), y(u,v)) be the mapping defined by T(u,v) = (4u, 2u + 3v). Let D^* be the region in u - v plane corresponding to the rectangle $[0,1] \times [1,2]$. Find $D = T(D^*)$ and evaluate

- (a) $\int_D xy \, dA$
- (b) $\int_D (x-y) dA$
 - To find the image D of the the region D^* in the xy-plane, we note the map T(u,v) is linear in u and v. In Problem 6.2.10 we showed the image of a parallelogram in \mathbb{R}^2 (in particular, the image of a rectangle) by a linear map $T: \mathbb{R}^2 \to \mathbb{R}^2$ is always a parallelogram. To prescribe the image D of D^* by the map T is is therefore sufficient to present its four vertices. But these vertices will just be the images of the corners of D^* by T; thus, the region D will be the parallelogram in the xy-plane with vertices

$$\mathbf{v}_1 = T(0,1) = (0,3) \mathbf{v}_2 = T(1,1) = (4,5) \mathbf{v}_3 = T(1,2) = (4,8) \mathbf{v}_4 = T(0,2) = (0,6)$$

Let us now compute the Jacobian of the transformation.

$$J(T) = \left| \frac{\partial x}{\partial u} \frac{\partial y}{\partial v} - \frac{\partial y}{\partial u} \frac{\partial x}{\partial v} \right|$$
$$= |(4)(3) - (2)(0)|$$
$$= 12$$

Thus,

$$\begin{split} \int_{D} xy \, dx \, dy &= \int_{D^*} (4u) (2u+3v) J(T) du \, dv \\ &= 24 \int_0^1 \int_1^2 (4u^2+6uv) \, dv \, du \\ &= 24 \int_0^1 (4u^2v+3uv^2) \Big|_1^2 du \\ &= 24 \int_0^1 (8u^2+12u-4u^2-3u) \, du \\ &= 24 \left(\frac{4}{3}+\frac{9}{2}\right) \\ &= 32+108 \\ &= 140 \end{split}$$

 and

$$\begin{aligned} \int_{D} (x-y) \, dx \, dy &= \int_{D^*} (4u - 2u - 3v) J(T) \, du \, dv \\ &= 12 \int_{0}^{1} \int_{1}^{2} (2u - 3v) \, dv \, du \\ &= 12 \int_{0}^{1} \left(2uv - \frac{3}{2}v^2 \right) \Big|_{1}^{2} \, du \\ &= 12 \int_{0}^{1} \left(4u - 6 - 2u + \frac{3}{2} \right) \, du \\ &= 12 \left(u^2 - \frac{9}{2} \right) \Big|_{0}^{1} \\ &= 12 - 54 \\ &= -42 \end{aligned}$$

6.2.4. Define $T(u, v) = (u^2 - v^2, 2uv)$. Let D^* be the set of (u, v) with $u^2 + v^2 \le 1$, $u \ge 0$, $v \ge 0$. Find $T(D^*) = D$. Evaluate

$$\int_D dA$$
 .

• To find the image of D^* , we calculate the images of the boundary curves of D^* . The following three curves form the boundary of D^*

$$\begin{aligned}
\sigma_1(t) &= (t,0) , \quad t \in [0,1] \\
\sigma_2(t) &= (\cos(t), \sin(t)) , \quad t \in \left[0, \frac{\pi}{2}\right] \\
\sigma_3(t) &= (0,t) , \quad t \in [0,1]
\end{aligned}$$

The images of these curves under the map T are given by

$$\begin{aligned} \gamma_1(t) &= T\left(\sigma_1(t)\right) = \left(t^2, 0\right) \quad , \quad t \in [0, 1] \\ \gamma_2(t) &= T\left(\sigma_2(t)\right) = \left(\cos^2(t) - \sin^2(t), 2\cos(t)\sin(t)\right) \quad , \quad t \in \left[0, \frac{\pi}{2}\right] \\ \gamma_3(t) &= T\left(\sigma_3(t)\right) = \left(-t^2, 0\right) \quad , \quad t \in [0, 1] \end{aligned}$$

These curves bound the region D pictured below:

The Jacobian of the transformation T is

$$J(t) = \left| \frac{\partial x}{\partial u} \frac{\partial y}{\partial v} - \frac{\partial y}{\partial u} \frac{\partial x}{\partial v} \right|$$

= $|(2u)(2u) - (-2v)(2v)|$
= $4(u^2 + v^2)$

Thus,

$$\int_{D} dy \, dy = \int_{D^*} J(T) du \, dv$$
$$= \int_{D^*} 4 \left(u^2 + v^2 \right) du \, dv$$

Since D^* is the unit disc, this last integral will be evaluated most easily if we make another change of variables to polar coordinates:

$$u = r\cos(\theta)$$
$$v = r\sin(\theta)$$

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The Jacobian of this transformation is r. Thus,

$$\int_{D^*} 4(u^2 + v^2) \, du \, dv = \int_0^1 \int_0^{2\pi} (4r^2) \, r \, d\theta \, dr$$
$$= 8\pi \int_0^1 r^3 \, dr$$
$$= 2\pi$$

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6.2.5. Let T(u, v) be as in Exercise 6.2.4. By making this change of variables, evaluate

$$\int_D \frac{dA}{\sqrt{x^2 + y^2}}$$
 The coordinate transformation in 6.2.4. is given by

$$x = u^2 - v^2$$
$$y = 2uv$$

and so the associated Jacobian is

$$J(T) = \left| \det \left(\begin{array}{cc} \frac{\partial x}{\partial u} & \frac{\partial x}{\partial v} \\ \frac{\partial y}{\partial u} & \frac{\partial y}{\partial v} \end{array} \right) \right|$$
$$= \left| \det \left(\begin{array}{cc} 2u & -2v \\ 2v & 2u \end{array} \right) \right|$$
$$= 2u^2 + 2v^2$$
$$\int_D \frac{dA}{\sqrt{x^2 + y^2}} = \int_{D^*} \frac{1}{\sqrt{(u^2 - v^2) + (2uv)^2}} J(T)$$
$$= \int_{-1}^1 \int_0^{\sqrt{1 - u^2}} \frac{2u^2 + 2v^2}{\sqrt{u^4 + 2u^2v^2 + v^4}}$$

$$= \int_{-1}^{1} \int_{0}^{\sqrt{1-u^{2}}} \frac{2u^{2} + 2v^{2}}{\sqrt{u^{4} + 2u^{2}v^{2} + v^{4}}} dv du$$

$$= \int_{-1}^{1} \int_{0}^{\sqrt{1-u^{2}}} \frac{2u^{2} + 2v^{2}}{\sqrt{(u^{2} + v^{2})^{2}}} dv du$$

$$= \int_{-1}^{1} \int_{0}^{\sqrt{1-u^{2}}} 2dv du$$

$$= \int_{-1}^{1} 2\sqrt{1-u^{2}} du$$

$$= \left(x\sqrt{(1-x^{2})} + \arcsin x\right)\Big|_{-1}^{1}$$

$$= 0 + \frac{\pi}{2} - \left(0 + \left(-\frac{\pi}{2}\right)\right)$$

$$= \pi$$

6.2.6. Integrate $ze^{x^2+y^2}$ over the cylinder $x^2+y^2 \le 4, -2 \le z \le 3$.

• The cylider $D = \{(x, y, z) \in \mathbb{R}^3 \mid x^2 + y^2 \le 4, -2 \le z \le 3\}$ is the image of the rectangle $D^* = \{(r, \theta, z) \in \mathbb{R}^3 \mid 0 \le r \le 2, 0 \le \theta < 2\pi, -2 \le z \le 3\}$ under the (polar) coordinate transformation

.

$$T: (r, \theta, z) \mapsto (r\cos(\theta), r\sin(\theta), z)$$

The Jacobian of this transformation is

$$J(T) = \left| \det \begin{pmatrix} \frac{\partial x}{\partial r} & \frac{\partial x}{\partial \theta} & \frac{\partial x}{\partial z} \\ \frac{\partial y}{\partial r} & \frac{\partial y}{\partial \theta} & \frac{\partial y}{\partial z} \\ \frac{\partial z}{\partial r} & \frac{\partial z}{\partial \theta} & \frac{\partial z}{\partial z} \end{pmatrix} \right|$$
$$= \left| \det \begin{pmatrix} \cos(\theta) & -r\sin(\theta) & 0 \\ \sin(\theta) & r\cos(\theta) & 0 \\ 0 & 0 & 1 \end{pmatrix} \right|$$
$$= \left| r \left(\cos^2(\theta) + \sin^2(\theta) \right) \right|$$
$$= r$$

Thus,

$$\int_{D} z e^{x^{2} + y^{2}} dA = \int_{D^{*}} z e^{r^{2}} J(T) dA$$

$$= \int_{-2}^{3} \int_{0}^{2} \int_{0}^{2\pi} z r e^{r^{2}} d\theta \, dr \, dz$$

$$= 2\pi \int_{-2}^{3} \int_{0}^{2} z r e^{r^{2}} dr \, dz$$

$$= \pi \int_{-2}^{3} \int_{0}^{4} z e^{u} du \, dz$$

$$= \pi \int_{-2}^{3} z \left(e^{4} - 1 \right) dz$$

$$= \frac{\pi}{2} \left(e^{4} - 1 \right) \left(3^{2} - (-2)^{2} \right)$$

$$= \frac{5\pi}{2} \left(e^{4} - 1 \right)$$