

To receive full credit, you must show all of your work. No books, notes or electronic equipment are allowed. You have 120 minutes to complete the exam.

Please write your name (last, first) and UID at the top right of each page.

Good luck!

35 P.

1. Answer each of the following questions with yes/no/can't tell. No justification necessary.

1. Let $\vec{G} : \mathbb{R}^3 \rightarrow \mathbb{R}^3$ be a smooth vector field with $\operatorname{div} \vec{G} \neq 0$. Is there a vector field \vec{F} such that $\vec{G} = \operatorname{curl} \vec{F}$?

Solution: No. If there were such a vector field \vec{F} , then $\operatorname{div} \vec{G} = \operatorname{div}(\operatorname{curl} \vec{F}) = 0$, a contradiction.

2. Let $\vec{G} : \mathbb{R}^3 \rightarrow \mathbb{R}^3$ be a smooth vector field with $\operatorname{div} \vec{G} \neq 0$. Is there a scalar field $f : \mathbb{R}^3 \rightarrow \mathbb{R}$ such that $\operatorname{grad} f = \vec{G}$?

Solution: Can't tell. For $f(x, y, z) = x^2$, we have $\operatorname{div}(\operatorname{grad} f) \neq 0$. However, $\vec{G}(x, y, z) = (x, x, 0)$ is a vector field with $\operatorname{div} \vec{G} \neq 0$ and integrating \vec{G} along different paths from $(0, 0, 0)$ to $(1, 0, 0)$ gives different values, so it cannot be the gradient of a scalar field.

3. Let $\vec{G} : \mathbb{R}^3 \rightarrow \mathbb{R}^3$ be a smooth vector field with $\operatorname{curl} \vec{G} = 0$. Is the function $f : \mathbb{R}^3 \rightarrow \mathbb{R}$ such that $\operatorname{grad} f = \vec{G}$ uniquely determined?

Solution: No, uniquely determined only up to constant, e.g., $f(x, y, z) = 0$ and $f(x, y, z) = 1$ have the same gradient $\operatorname{grad} f = \vec{G} = 0$.

4. Let $f : \mathbb{R}^n \rightarrow \mathbb{R}$ be a Riemann-integrable function with $\int f = 0$ such that $f(0) = 1$. Is f a non-negative function?

Solution: Can't tell. $f(0) = 1$ and $f(x) = 0$ for $x \neq 0$ fulfills conditions and is non-negative. $f(0) = 1$, $f(1) = -1$ and $f(x) = 0$ for $x \neq 0, 1$ fulfills conditions and is not non-negative.

5. Let $f : \mathbb{R}^n \rightarrow \mathbb{R}$ be a continuous and Riemann-integrable function with $\int f = 0$ such that $f(0) = 1$. Is f a non-negative function?

Solution: No. By continuity, letting $\epsilon = 1/2$, there is a $\delta > 0$ such that $f(x) > 1/2$ on a δ -ball around 0. So in particular, $f(x) > 1/2$ on some non-zero volume rectangle around 0. If f were non-negative, then f is everywhere larger or equal to $\frac{1}{2}$ times the characteristic function on the non-zero volume rectangle, and hence $\int f$ is larger or equal to $\frac{1}{2}$ times the volume of the rectangle, so non-zero.

6. Let $f : \mathbb{R} \rightarrow \mathbb{R}$ be defined by $f(x) = 1/2^k$ for $x = m/2^k$ with $0 < m < 2^k$, m odd, $k \geq 0$ and $f(x) = 0$ otherwise. Is f Riemann-integrable?

Solution: Yes. f has compact support (namely, $[0, 1]$), is bounded (namely by 1) and is continuous everywhere except for the countable set of numbers 0, 1, and $m/2^k$. So f is Riemann-integrable by theorem.

7. Let $f : \mathbb{R} \rightarrow \mathbb{R}$ be defined by $f(x) = x$ for $x = m/2^k$ with $0 < m < 2^k$, m odd, $k \geq 0$ and $f(x) = 0$ otherwise. Is f Riemann-integrable?

Solution: No. f is not continuous on $(0,1]$, hence not Riemann-integrable by theorem. A more direct way to see it, is to notice that the infimum of f on any interval in P_k between $\frac{1}{2}$ and 1 will be zero, and the supremum at least $\frac{1}{2}$. So $U(f, P_k) - L(f, P_k) \geq \frac{1}{4}$ for all k .

30 P. 2. Let $f : \mathbb{R}^2 \rightarrow \mathbb{R}^2, (x, y) \mapsto ((y - 1)e^x, (x - 1)e^y)$.

1. Show that there is an open set \mathcal{U} containing $(1, 1)$ such that f restricted to \mathcal{U} is invertible with the inverse function g being continuously differentiable.

Solution: We have

$$Df(x, y) = \begin{pmatrix} (y - 1)e^x & e^x \\ e^y & (x - 1)e^y \end{pmatrix}, \quad Df(1, 1) = \begin{pmatrix} 0 & e \\ e & 0 \end{pmatrix},$$

so $\det(Df(1, 1)) = -e^2 \neq 0$, and, hence f is locally invertible at $(1, 1)$. The value of $f(1, 1)$ is $(0, 0)$, so $g(0, 0) = (1, 1)$.

2. Compute

$$\lim_{t \rightarrow 0} \frac{g(2t, 3t) - (1, 1)}{t}.$$

Solution: Using $g(0, 0) = (1, 1)$ from above, this is the differential quotient for g at the point $(0, 0)$ with respect to the direction $(2, 3)$. We have

$$Dg(0, 0) = (Df(1, 1))^{-1} = \begin{pmatrix} 0 & 1/e \\ 1/e & 0 \end{pmatrix},$$

so $Dg(0, 0) \cdot \begin{pmatrix} 2 \\ 3 \end{pmatrix} = (3/e, 2/e)$ is the value of the limit.

30 P. 3. Let $f : \mathbb{R}^n \rightarrow \mathbb{R}$ be a continuous Riemann-integrable function and let $g : \mathbb{R}^n \rightarrow \mathbb{R}^n$ be a continuous function. Answer each of the following questions giving an argument if the answer is yes or counterexample otherwise.

1. Is $f \circ g$ defined by $(f \circ g)(x) = f(g(x))$ bounded?

Solution: Yes. If f is bounded by M , then so is $f \circ g$.

2. Does $f \circ g$ have compact support, i.e., is the closure of the set $(f \circ g)^{-1}(\mathbb{R} \setminus \{0\})$ compact, or equivalently, is the set $(f \circ g)^{-1}(\mathbb{R} \setminus \{0\})$ bounded?

Solution: Example: $g(x) = x$. Counterexample: Define f by $f(x) = 1 - |x|$ for $|x| < 1$ and $f(x) = 0$ for $|x| \geq 1$. Let $g(x) = 0$, then $(g \circ f)(x) = 1$.

3. Is $f \circ g$ continuous?

Solution: Yes, composition of continuous functions is continuous.

4. Is $f \circ g$ Riemann-integrable?

Solution: Example and counterexample as in previous question on compact support.

25 P.

4. Let C be the closed curve $x + y - z = 0$, $x^2 + y^2 - (z/11)^2 - 1 = 0$ oriented clockwise when viewed from above. Let \vec{F} be the vector field given by $\vec{F}(x, y, z) = (z, z, 0)$. Use Stoke's Theorem to compute $\int_C \vec{F} \cdot d\vec{r}$.

Hint: What is the normal vector of the plane $x + y - z = 0$?

Solution: We have $\text{curl } \vec{F} = (-1, 1, 0)$. Let S be the surface that is a subset of the plane $x + y - z = 0$ and bounded by C . Note that the normal vector is parallel to $(1, 1, -1)$ (or better $(-1, -1, 1)$ to induce the specified orientation on C), so the area element is $d\vec{A} = (1, 1, -1)\lambda \, du \, dv$ where λ is some scalar. By Stoke's Theorem:

$$\int_C \vec{F} \cdot d\vec{r} = \int_S \text{curl } \vec{F} \cdot d\vec{A} = \int_S (-1, 1, 0) \cdot (1, 1, -1)\lambda \, du \, dv = \int_S 0 \, du \, dv = 0.$$

30 P.

5. Let $f_i : [0, 1] \rightarrow \mathbb{R}$ be a sequence of Riemann-integrable functions uniformly converging to $f : [0, 1] \rightarrow \mathbb{R}$. Prove that f is Riemann-integrable.

Hint: Show that, if $|f(x) - f_i(x)| < \epsilon/4$ for all x in $[0, 1]$, then $|U(f, P_k) - U(f_i, P_k)| < \epsilon/4$ and $|L(f, P_k) - L(f_i, P_k)| < \epsilon/4$. Pick k large enough such that $U(f_i, P_k) - L(f_i, P_k) < \epsilon/2$.

Remark: Here P_k denotes the standard partition of $[0, 1]$ by intervals $[t2^{-k}, (t+1)2^{-k}]$ with t an integer. $U(f, P_k)$, respectively, $L(f, P_k)$ denotes the upper, respectively, lower Darboux sum with respect to P_k , i.e., the sum of the supremum, respectively, infimum of f on each interval in P_k multiplied with the length of the interval. We define a function $f : [0, 1] \rightarrow \mathbb{R}$ to be Riemann-integrable if the limit of $U(f, P_k)$ and $L(f, P_k)$ as $k \rightarrow \infty$ are the same.

Solution: Let $\epsilon > 0$. By uniform convergence, we can pick i large enough such that $|f(x) - f_i(x)| < \epsilon/4$. This means that the absolute value of the difference of the infimum, respectively, supremum of $f(I)$ and $f_i(I)$ is at most $(\epsilon/4) \cdot 2^{-k}$ for an interval in P_k . The number of intervals of the standard partition P_k of the interval $[0, 1]$ is 2^k , hence we have

$$|U(f, P_k) - U(f_i, P_k)| < \epsilon/4 \quad \text{and} \quad |L(f, P_k) - L(f_i, P_k)| < \epsilon/4. \quad (1)$$

Because f_i is Riemann-integrable, we can pick k large enough such that

$$|U(f_i, P_k) - L(f_i, P_k)| < \epsilon/2. \quad (2)$$

Using the triangle inequality on (1) and (2), we get

$$|U(f, P_k) - L(f, P_k)| < \epsilon/4 + \epsilon/2 + \epsilon/4 = \epsilon.$$

Together with the fact that $U(f, P_k)$ is decreasing and $L(f, P_k)$ is increasing in k , this implies that f is Riemann-integrable.

Total: 150