Faculty of Engineering	16/1/2009				
1 st year Industrial Eng.	Time : 3 hours				
Question 1:	<u>(35 marks)</u>				
1. If $w = e^{ax^2 + by^2}$ and $w_{xy} - yw_x - xw_y + xyw$	= 0, find values of \mathbf{a} and \mathbf{b} .				
2. If the vector $u(x, y, z) = u_1(x, y, z) \underline{i} + u_2(x, y, z)$					
function $F = f(x,y,z)$, Prove that					
a) $\nabla \bullet \nabla \times \mathbf{u} = 0$	b) $\nabla \times \nabla F = \underline{0}$				
3. Find the equations of the tangent plane and	normal line to the ellipsoid				
$\frac{3}{4}x^2 + 3y^2 + z^2 = 6$ at the point (2,1,0).					
4. Find the extrema of the function $F(x, y) = 3$	$x^3 + y^2 - 9x + 4y.$				
5. What is the greatest area a rectangular can					
diagonal equal 4.0.					
Question 2:	<u>(20 marks)</u>				
1. Evaluate the integral $\iint_{R} e^{-(x^2+y^2)} dx dy$ and	R is the region bounded by				
the two circles $x^2 + y^2 = 1.0$ and $x^2 + y^2 =$	4.0.				
2. Find the volume of the region bounded by p and the planes x=0, y=0, z=0 and y=6.0.	Find the volume of the region bounded by parabolic cylinder $z = 4 - x^2$ and the planes x=0, y=0, z=0 and y=6.0.				
3. Find the volume bounded by $z = x^2 + y^2$ are	nd plane z=4.0 (use				
cylindrical coordinate).	-				
Question 3:	(<u>16 marks</u>)				
1. Evaluate by Gauss's theorem $\iint_{S} [x dy dz + y]_{S}$					
the surface bounded by cylinder $x^2 + y^2 = 9$	9.0 and the planes $z=0$ and				
z=3.0.					
2. Prove that the integral $\int_{(1,1)}^{(3,2)} (ye^{xy} dx + xe^{xy} dy)$) is path independent and				
evaluate it.					
Question 4:	(<u>16 marks</u>)				

• Test the following series:

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a) $\sum_{n=1}^{\infty} \frac{1}{3^n + \sqrt{n^3}}$ **b)** $\sum_{n=1}^{\infty} \frac{5^n}{n^3}$ **c)** $\sum_{n=1}^{\infty} \frac{3^n}{\ln^n (2n+1)}$ **d)** $\sum_{n=1}^{\infty} \frac{(n!)^2}{(2n)!}$

د/ أمـل سيف اليزل محمد

مع تمنیاتی بالتوفیق،

Department of Eng. Math.

Question 1:(35 marks)3. If $w = e^{ax^2 + by^2}$ and $w_{xy} - yw_x - xw_y + xyw = 0$, find values of a and
b.Solution:
 $w = e^{ax^2 + by^2}$
 $w_x = 2axe^{ax^2 + by^2}$, $w_y = 2bye^{ax^2 + by^2}$, $w_{xy} = 4abxye^{ax^2 + by^2}$
Substitute w, w_x , w_y and w_{xy} into $w_{xy} - yw_x - xw_y + xyw = 0$
We obtain
4ab - 2a - 2b + 1 = 0, then a=0.5 and b=0.5

4. If the vector $\mathbf{u}(\mathbf{x}, \mathbf{y}, z) = \mathbf{u}_1(\mathbf{x}, \mathbf{y}, z)\mathbf{i} + \mathbf{u}_2(\mathbf{x}, \mathbf{y}, z)\mathbf{j} + \mathbf{u}_3(\mathbf{x}, \mathbf{y}, z)\mathbf{k}$ and the function $\mathbf{F} = \mathbf{f}(\mathbf{x}, \mathbf{y}, z)$, Prove that **b**) $\nabla \bullet \nabla \times \mathbf{u} = 0$ **c**) $\nabla \times \nabla \mathbf{F} = \mathbf{0}$

Solution:

a)
$$\nabla \bullet \nabla \times \mathbf{u} = 0$$

$$\nabla \bullet \nabla \times \mathbf{u} = \begin{vmatrix} \frac{\partial}{\partial \mathbf{x}} & \frac{\partial}{\partial \mathbf{y}} & \frac{\partial}{\partial \mathbf{z}} \\ \frac{\partial}{\partial \mathbf{x}} & \frac{\partial}{\partial \mathbf{y}} & \frac{\partial}{\partial \mathbf{z}} \\ \mathbf{u}_1 & \mathbf{u}_2 & \mathbf{u}_3 \end{vmatrix} = \frac{\partial}{\partial \mathbf{x}} \left[\frac{\partial \mathbf{u}_3}{\partial \mathbf{y}} - \frac{\partial \mathbf{u}_2}{\partial \mathbf{z}} \right] - \frac{\partial}{\partial \mathbf{y}} \left[\frac{\partial \mathbf{u}_3}{\partial \mathbf{x}} - \frac{\partial \mathbf{u}_1}{\partial \mathbf{z}} \right] + \frac{\partial}{\partial \mathbf{z}} \left[\frac{\partial \mathbf{u}_2}{\partial \mathbf{x}} - \frac{\partial \mathbf{u}_1}{\partial \mathbf{y}} \right] = \mathbf{0}$$

b)
$$\nabla \times \nabla F = \underline{0}$$

 $\nabla \times \nabla F = \begin{vmatrix} i & j & k \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ f_x & f_y & f_z \end{vmatrix} = \left[\frac{\partial}{\partial y} f_z - \frac{\partial}{\partial z} f_y \right] i - \left[\frac{\partial}{\partial x} f_z - \frac{\partial}{\partial z} f_x \right] j + \left[\frac{\partial}{\partial x} f_y - \frac{\partial}{\partial y} f_x \right] k = \underline{0}$

3. Find the equations of the **tangent plane** and **normal line** to the ellipsoid $\frac{3}{4}x^2 + 3y^2 + z^2 = 6$ at the point (2,1,0).

Solution:

$$F = \frac{3}{4}x^{2} + 3y^{2} + z^{2} - 6$$

$$F_{x}|_{(2,1,0)} = \frac{3}{2}x|_{(2,1,0)} = 3 , F_{y}|_{(2,1,0)} = 6y|_{(2,1,0)} = 6 , F_{z}|_{(2,1,0)} = 2z|_{(2,1,0)} = 0$$

The equation of tangent plane: X+2y=4

The equation of the normal lines:

 $\frac{x-2}{3} = \frac{y-1}{6}$ x-2=3t , y-1=6t , z=0

4. Find the extrema of the function $F(x, y) = 3x^3 + y^2 - 9x + 4y$. Solution:

$$\begin{split} F(x,y) &= 3x^{3} + y^{2} - 9x + 4y \\ F_{x} &= 9x^{2} - 9 , \quad F_{y} &= 2y + 4 \\ F_{xx} &= 18x , \quad F_{yy} &= 2 , \quad F_{xy} &= 0 \\ \text{The critical points are (1,-2) and (-1,-2)} \end{split}$$

Δ=36x

point	Fxx	Fyy	Δ	conclusion
(1,-2)	+ve	+ve	+ve	Min. point
(-1,-2)	-ve	+ve	-ve	Saddle point

5. What is the greatest area a rectangular can have if the length of its diagonal equal 4.0.

Solution:

$$g(x,y) = (\text{Diagonal length})^2 = x^2 + y^2 = 16$$

$$f(x,y) = \text{area of rectangular} = x y$$

$$\frac{f_x}{g_x} = \frac{f_y}{g_y} = \lambda ,$$

$$\frac{y}{2x} = \frac{x}{2y} = \lambda \text{ we get } x = y \text{ then } x^2 = 8$$

the greatest area = 8

Question 2:

(20 marks)

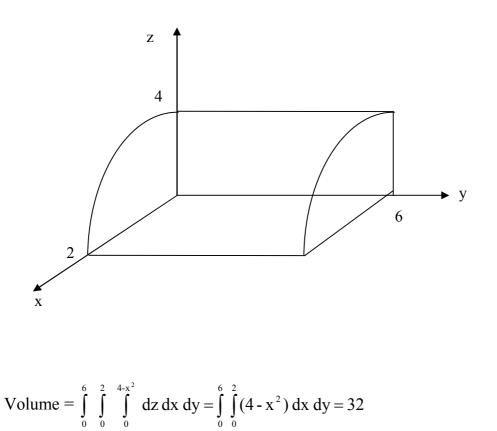
4. Evaluate the integral $\iint_{R} e^{-(x^2+y^2)} dx dy$ and R is the region bounded by the two circles $x^2 + y^2 = 1.0$ and $x^2 + y^2 = 4.0$.

Solution:

$$\iint_{\mathbf{R}} e^{-(x^{2}+y^{2})} dx dy = \int_{0}^{2\pi} \int_{1}^{2} e^{-r^{2}} r dr d\theta = \pi \left(e^{-1} - e^{-4} \right)$$

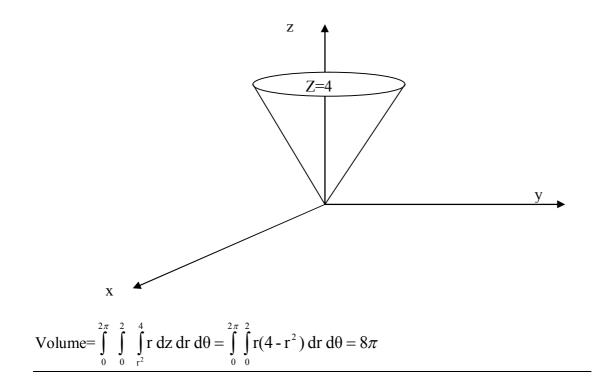
5. Find the volume of the region bounded by parabolic cylinder $z = 4 - x^2$ and the planes x=0, y=0, z=0 and y=6.0.

Solution:



- 3. Find the **volume** bounded by $z = x^2 + y^2$ and plane z=4.0 (use
- cylindrical coordinate.

Solution:



Question 3:

3. Evaluate by Gauss's theorem $\iint_{S} [x \, dy \, dz + y \, dz \, dx + z \, dx \, dy]$ where S is the surface bounded by cylinder $x^{2} + y^{2} = 9.0$ and the planes z=0 and z=3.0.

(16 marks)

Solution:

$$F = x i + y j + z k , \quad \nabla \bullet F = 3$$
$$I = \int_{0}^{2\pi} \int_{0}^{3} \int_{0}^{3} 3r dz dr d\theta = 81\pi$$

4. Prove that the integral $\int_{(1,1)}^{(3,2)} (ye^{xy} dx + xe^{xy} dy)$ is **path independent** and

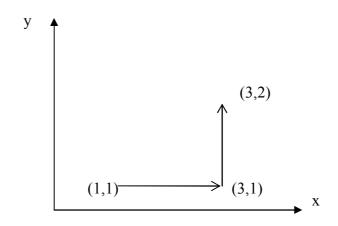
evaluate it.

Solution

P = ye^{xy} ,
$$Q = x e^{xy}$$

 $\frac{\partial P}{\partial y} = e^{xy}(1+xy)$, $\frac{\partial Q}{\partial x} = e^{xy}(1+xy)$

since $\frac{\partial P}{\partial y} = \frac{\partial Q}{\partial x} = e^{xy}(1 + xy)$ then the integrals is independent of path.



Along y=1 , dy = 0

$$I_1 = \int_{x=1}^{x=3} e^x dx = e^3 - e$$

Along x=3 , dx = 0
 $I_2 = \int_{y=1}^{y=2} 3 e^{3y} dx = e^6 - e^3$ then
 $I = I_1 + I_2 = e^6 - e$

Question 4:• Test the following series:

e) $\sum_{n=1}^{\infty} \frac{1}{3^n + \sqrt{n^3}}$ We have $\frac{1}{3^n} > \frac{1}{3^n + \sqrt{n^3}}$ and $\sum_{n=1}^{\infty} \frac{1}{3^n}$ is a geometric series and converges, then By comparison test the series $\sum_{n=1}^{\infty} \frac{1}{3^n + \sqrt{n^3}}$ converges. **-** n

f)
$$\sum_{n=1}^{\infty} \frac{5^n}{n^3}$$

By ratio test
$$\lim_{n \to \infty} \frac{5^{n+1}n^3}{5^n n^{n+1}} = \lim_{n \to \infty} 5 \left(\frac{n}{n+1}\right)^3 = 5 > 1 \text{ then the series diverges.}$$

(16 marks)

g)
$$\sum_{n=1}^{\infty} \frac{3^{n}}{\ln^{n} (2n + 1)}$$

By Cauchy test
$$\lim_{n \to \infty} \sqrt[n]{\frac{3^{n}}{\ln^{n} (2n + 1)}} = \lim_{n \to \infty} \frac{3}{\ln(2n + 1)} = 0 < 1$$
, then the series converges.

h)
$$\sum_{n=1}^{\infty} \frac{(n !)^2}{(2n)!}$$

By ratio test $\lim_{n \to \infty} \frac{((n+1)!)^2}{(2n+2)!} \frac{(2n!)}{(n)^2!} = \lim_{n \to \infty} \frac{(n+1)^2}{(2n+2)(2n+1)} = \frac{1}{4} < 1, \text{ then the series converges.}$