Sample Problems

Math 334

The final exam will be held in the regular classroom from 8:30 - 10:20 a.m. on Monday, December 10 in SIG 227. You may bring one notebook size sheet of paper with notes on both sides. There may be homework or example problems on the final exam, in addition to problems similar to the problems on this sheet and the previous sample problem sheets. This is quite a long list of problems. You should do as many as you can. Also you should be prepared to define, state, or use the terms and theorems at the end of this sheet. The final will be comprehensive and will cover through §5.5 in Folland.

1. Suppose $a < b < c < d$. Let $I = [a, b]$, $J = [c, d]$, $R = I \times J$ and let $f(x, y) = |x - y|$, if $x \in I$, $y \in J$. Compute $\int_{R} f$.

2. Let $P(x)$ be the parallelogram with vertices

$$(0, 0), (f(x), f'(x)), (g(x), g'(x)), (f(x) + g(x), f'(x) + g'(x))$$

where $f'' = qf$, $g'' = qg$ and $q(x)$ is some continuous function. Let $A(x)$ be the area of this parallelogram. Show that $A(x)$ is constant.

3. Let $I$ be an interval in $\mathbb{R}$. $I$ might be open, closed, or neither. Let $f$ be a real valued continuous function defined on $I$. Suppose $f$ as no local maxima or minima in the interior of $\mathbb{R}$. Then prove that $f$ is monotonic.

4. Let $I$ be an interval in $\mathbb{R}$. $I$ might be open, closed, or neither. Suppose $f : I \rightarrow \mathbb{R}$ is strictly increasing. Prove that if the image of $f$ is connected then $f$ is continuous.

5. Let $f(x, y)$ be defined for $0 \leq x \leq 1, 0 \leq y \leq 1$ by

$$f(x, y) = \begin{cases} 1 & \text{if } x \text{ is irrational} \\ 2y & \text{if } x \text{ is rational} \end{cases}$$

(a) Prove that $\int_{0}^{1} (\int_{0}^{1} f(x, y)dy)dx = 1$.

(b) What can you say about $\int_{0}^{1} (\int_{0}^{1} f(x, y)dx)dy$?

(c) Is $f$ integrable?
6. Let $\Pi(x, y, z)$ be the plane tangent to the boundary of the ellipsoid $E = \left\{ \frac{x^2}{a^2} + \frac{y^2}{b^2} + \frac{z^2}{c^2} \leq 1 \right\}$ at $(x, y, z) \in \partial E$. Let $F = \left( \frac{x}{a^2}, \frac{y}{b^2}, \frac{z}{c^2} \right)$. Let $D(x, y, z)$ be the distance from the origin to $\Pi(x, y, z)$. Prove that $F \cdot n = \frac{1}{D}$ where $n$ is the unit outer normal at $(x, y, z) \in \partial E$ and

$$\int_{\partial E} \frac{1}{D(x, y, z)} dA = \frac{4\pi}{3} \left( \frac{ab}{c} + \frac{bc}{a} + \frac{ca}{b} \right).$$

7. Find the volume of the set 

$$\left\{ \left( \frac{x}{1-z} \right)^2 + \left( \frac{y}{1+z} \right)^2 < 1, \ -1 < z < 1 \right\}$$

8. Let $f$ be a $C^1$ real-valued function on $\mathbb{R}^1$ and define a transformation from $\mathbb{R}^2$ to $\mathbb{R}^2$ by the formulas $u = f(x)$, $v = -y + xf(x)$. Suppose that $f'(x_0) \neq 0$. Show that this transformation is invertible near $(x_0, y_0)$ for any $y_0$. Show that the inverse has the form $x = g(u)$, $y = -v + ug(u)$ for some $C^1$ function $g$, defined near $f(x_0)$.

9. Find the volume of the solid bounded by the $xy$-plane, the cylinder $\{(x, y, z) : x^2 + y^2 = 2x\}$, and the cone $\{(x, y, z) : z = \sqrt{x^2 + y^2}\}$.

10. Let $\Pi$ be the parallelotope in $\mathbb{R}^3$ spanned by vectors $v_1, v_2, v_3$. Let $\theta_1, \theta_2, \theta_3$ be the angles between $v_1, v_2; v_1, v_3; v_2, v_3$. Prove that the volume of $\Pi$ is the square root of

$$|v_1|^2 |v_2|^2 |v_3|^2 \left( 1 + 2 \cos \theta_1 \cos \theta_2 \cos \theta_3 - (\cos^2 \theta_1 + \cos^2 \theta_2 + \cos^2 \theta_3) \right).$$

11. Let $S = \{(x, y, z) : a \leq x \leq y \leq z \leq b\}$. Prove that

$$\int_S f(x)f(y)f(z)dx dy dz = \frac{1}{6} \left( \int_a^b f \right)^3$$

12. Let $f$ be a function defined on $[0, 1]$ by

$$f(x) = \begin{cases} 0, & \text{if } x = 0 \\ x \sin(\frac{1}{x}), & \text{if } 0 < x \leq 1. \end{cases}$$

Prove that the curve $\{(x, f(x)) : x \in [0, 1]\}$ is not rectifiable.

13. Let $u$ be a function defined on $\mathbb{R}^n$ which is homogeneous of degree $k$. Prove that $\nabla^2 u$ is homogeneous of degree $k - 2$. Let $r = \sqrt{x_1^2 + x_2^2 + \cdots + x_n^2} = |x|$. Compute $\nabla^2 r^k$.

14. Let $S$ be the surface (torus) obtained by rotating the circle $(x - 2)^2 + z^2 = 1$ around the $z$-axis. Compute the integral $\int_S F \cdot ndA$, where $F = (x + \sin(yz), y + e^{x+z}, z - x^2 \cos y)$. 
15. Compute the $n$-dimensional measure of the set:

$$\{(x_1, x_2, \ldots, x_n) : x_j \geq 0, j = 1, \ldots, n, \ x_1 + 2x_2 + 3x_3 + \cdots + nx_n \leq n\}$$

16. Additional definitions, terms, and theorems: Jacobians, Divergence, Arc length formula, Unit tangent to a parameterized curve, Surface area formula, Green’s theorem, Surface integrals, Divergence theorem, Green’s identities.