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18.02 Multivariable Calculus
Fall 2007

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4. Line Integrals in the Plane

4A. Plane Vector Fields

4A-1

- a) All vectors in the field are identical; continuously differentiable everywhere.
b) The vector at P has its tail at P and head at the origin; field is cont. diff. everywhere.
c) All vectors have unit length and point radially outwards; cont. diff. except at $(0, 0)$.
d) Vector at P has unit length, and the clockwise direction perpendicular to OP .

4A-2 a) $a\mathbf{i} + b\mathbf{j}$ b) $\frac{x\mathbf{i} + y\mathbf{j}}{r^2}$ c) $f'(r)\frac{x\mathbf{i} + y\mathbf{j}}{r}$

4A-3 a) $\mathbf{i} + 2\mathbf{j}$ b) $-r(x\mathbf{i} + y\mathbf{j})$ c) $\frac{y\mathbf{i} - x\mathbf{j}}{r^3}$ d) $f(x, y)(\mathbf{i} + \mathbf{j})$

4A-4 $k \cdot \frac{-y\mathbf{i} + x\mathbf{j}}{r^2}$

4B. Line Integrals in the Plane

4B-1

a) On C_1 : $y = 0$, $dy = 0$; therefore $\int_{C_1} (x^2 - y) dx + 2x dy = \int_{-1}^1 x^2 dx = \left. \frac{x^3}{3} \right|_{-1}^1 = \frac{2}{3}$.

On C_2 : $y = 1 - x^2$, $dy = -2x dx$; $\int_{C_2} (x^2 - y) dx + 2x dy = \int_{-1}^1 (2x^2 - 1) dx - 4x^2 dx$
 $= \int_{-1}^1 (-2x^2 - 1) dx = -\left[\frac{2}{3}x^3 + x \right]_{-1}^1 = -\frac{4}{3} - 2 = -\frac{10}{3}$.

b) C : use the parametrization $x = \cos t$, $y = \sin t$; then $dx = -\sin t dt$, $dy = \cos t dt$
 $\int_C xy dx - x^2 dy = \int_{\pi/2}^0 -\sin^2 t \cos t dt - \cos^2 t \cos t dt = -\int_{\pi/2}^0 \cos t dt = -\sin t \Big|_{\pi/2}^0 = 1$.

c) $C = C_1 + C_2 + C_3$; C_1 : $x = dx = 0$; C_2 : $y = 1 - x$; C_3 : $y = dy = 0$
 $\int_C y dx - x dy = \int_{C_1} 0 + \int_0^1 (1 - x) dx - x(-dx) + \int_{C_3} 0 = \int_0^1 dx = 1$.

d) C : $x = 2 \cos t$, $y = \sin t$; $dx = -2 \sin t dt$ $\int_C y dx = \int_0^{2\pi} -2 \sin^2 t dt = -2\pi$.

e) C : $x = t^2$, $y = t^3$; $dx = 2t dt$, $dy = 3t^2 dt$
 $\int_C 6y dx + x dy = \int_1^2 6t^3(2t dt) + t^2(3t^2 dt) = \int_1^2 (15t^4) dt = \left. 3t^5 \right|_1^2 = 3 \cdot 31$.

f) $\int_C (x + y) dx + xy dy = \int_{C_1} 0 + \int_0^1 (x + 2) dx = \left. \frac{x^2}{2} + 2x \right|_0^1 = \frac{5}{2}$.

4B-2 a) The field \mathbf{F} points radially outward, the unit tangent \mathbf{t} to the circle is always perpendicular to the radius; therefore $\mathbf{F} \cdot \mathbf{t} = 0$ and $\int_C \mathbf{F} \cdot d\mathbf{r} = \int_C \mathbf{F} \cdot \mathbf{t} ds = 0$

b) The field \mathbf{F} is always tangent to the circle of radius a , in the clockwise direction, and of magnitude a . Therefore $\mathbf{F} = -a\mathbf{t}$, so that $\int_C \mathbf{F} \cdot d\mathbf{r} = \int_C \mathbf{F} \cdot \mathbf{t} ds = -\int_C a ds = -2\pi a^2$.

- 4B-3** a) maximum if C is in the direction of the field: $C = \frac{\mathbf{i} + \mathbf{j}}{\sqrt{2}}$
 b) minimum if C is in the opposite direction to the field: $C = -\frac{\mathbf{i} + \mathbf{j}}{\sqrt{2}}$
 c) zero if C is perpendicular to the field: $C = \pm \frac{\mathbf{i} - \mathbf{j}}{\sqrt{2}}$
 d) $\max = \sqrt{2}$, $\min = -\sqrt{2}$: by (a) and (b), for the max or min \mathbf{F} and C have respectively the same or opposite constant direction, so $\int_C \mathbf{F} \cdot d\mathbf{r} = \pm |\mathbf{F}| \cdot |C| = \pm \sqrt{2}$.

4C. Gradient Fields and Exact Differentials

- 4C-1** a) $\mathbf{F} = \nabla f = 3x^2y \mathbf{i} + (x^3 + 3y^2) \mathbf{j}$
 b) (i) Using y as parameter, C_1 is: $x = y^2$, $y = y$; thus $dx = 2y dy$, and

$$\int_{C_1} \mathbf{F} \cdot d\mathbf{r} = \int_{-1}^1 3(y^2)^2 y \cdot 2y dy + [(y^2)^3 + 3y^2] dy = \int_{-1}^1 (7y^6 + 3y^2) dy = (y^7 + y^3) \Big|_{-1}^1 = 4.$$

 b) (ii) Using y as parameter, C_2 is: $x = 1$, $y = y$; thus $dx = 0$, and

$$\int_{C_2} \mathbf{F} \cdot d\mathbf{r} = \int_{-1}^1 (1 + 3y^2) dy = (y + y^3) \Big|_{-1}^1 = 4.$$

 b) (iii) By the Fundamental Theorem of Calculus for line integrals,

$$\int_C \nabla f \cdot d\mathbf{r} = f(B) - f(A).$$

 Here $A = (1, -1)$ and $B = (1, 1)$, so that $\int_C \nabla f \cdot d\mathbf{r} = (1 + 1) - (-1 - 1) = 4$.

- 4C-2** a) $\mathbf{F} = \nabla f = (xye^{xy} + e^{xy}) \mathbf{i} + (x^2e^{xy}) \mathbf{j}$.
 b) (i) Using x as parameter, C is: $x = x$, $y = 1/x$, so $dy = -dx/x^2$, and so

$$\int_C \mathbf{F} \cdot d\mathbf{r} = \int_1^0 (e + e) dx + (x^2e)(-dx/x^2) = (2ex - ex) \Big|_1^0 = -e.$$

 b) (ii) Using the F.T.C. for line integrals, $\int_C \mathbf{F} \cdot d\mathbf{r} = f(1, 1) - f(0, \infty) = 0 - e = -e$.

- 4C-3** a) $\mathbf{F} = \nabla f = (\cos x \cos y) \mathbf{i} - (\sin x \sin y) \mathbf{j}$.

b) Since $\int_C \mathbf{F} \cdot d\mathbf{r}$ is path-independent, for any C connecting $A : (x_0, y_0)$ to $B : (x_1, y_1)$, we have by the F.T.C. for line integrals,

$$\int_C \mathbf{F} \cdot d\mathbf{r} = \sin x_1 \cos y_1 - \sin x_0 \cos y_0$$

This difference on the right-hand side is maximized if $\sin x_1 \cos y_1$ is maximized, and $\sin x_0 \cos y_0$ is minimized. Since $|\sin x \cos y| = |\sin x| |\cos y| \leq 1$, the difference on the right hand side has a maximum of 2, attained when $\sin x_1 \cos y_1 = 1$ and $\sin x_0 \cos y_0 = -1$.

(For example, a C running from $(-\pi/2, 0)$ to $(\pi/2, 0)$ gives this maximum value.)

4C-5 a) \mathbf{F} is a gradient field only if $M_y = N_x$, that is, if $2y = ay$, so $a = 2$.

By inspection, the potential function is $f(x, y) = xy^2 + x^2 + c$; you can check that $\mathbf{F} = \nabla f$.

b) The equation $M_y = N_x$ becomes $e^{x+y}(x+a) = xe^{x+y} + e^{x+y}$, which $= e^{x+y}(x+1)$. Therefore $a = 1$.

To find the potential function $f(x, y)$, using Method 2 we have

$$f_x = e^y e^x (x+1) \Rightarrow f(x, y) = e^y x e^x + g(y).$$

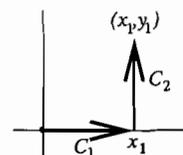
Differentiating, and comparing the result with N , we find

$$f_y = e^y x e^x + g'(y) = x e^{x+y}; \text{ therefore } g'(y) = 0, \text{ so } g(y) = c \text{ and } f(x, y) = x e^{x+y} + c.$$

4C-6 a) $y dx - x dy$ is not exact, since $M_y = 1$ but $N_x = -1$.

b) $y(2x+y) dx + x(2y+x) dy$ is exact, since $M_y = 2x + 2y = N_x$.

Using Method 1 to find the potential function $f(x, y)$, we calculate the line integral over the standard broken line path shown, $C = C_1 + C_2$.



$$f(x_1, y_1) = \int_C \mathbf{F} \cdot d\mathbf{r} = \int_{(0,0)}^{(x_1, y_1)} y(2x+y) dx + x(2y+x) dy.$$

On C_1 we have $y = 0$ and $dy = 0$, so $\int_{C_1} \mathbf{F} \cdot d\mathbf{r} = 0$.

On C_2 , we have $x = x_1$ and $dx = 0$, so $\int_{C_2} \mathbf{F} \cdot d\mathbf{r} = \int_0^{y_1} x_1(2y + x_1) dx = x_1 y_1^2 + x_1^2 y_1$.

Therefore, $f(x, y) = x^2 y + x y^2$; to get all possible functions, add $+c$.

4D. Green's Theorem

4D-1 a) Evaluating the line integral first, we have $C: x = \cos t, y = \sin t$, so

$$\oint_C 2y dx + x dy = \int_0^{2\pi} (-2 \sin^2 t + \cos^2 t) dt = \int_0^{2\pi} (1 - 3 \sin^2 t) dt = t - 3 \left(\frac{t}{2} - \frac{\sin 2t}{4} \right) \Big|_0^{2\pi} = -\pi.$$

For the double integral over the circular region R inside the C , we have

$$\iint_R (N_x - M_y) dA = \iint_R (1 - 2) dA = -\text{area of } R = -\pi.$$

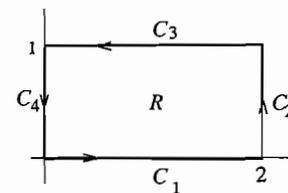
b) Evaluating the line integral, over the indicated path $C = C_1 + C_2 + C_3 + C_4$,

$$\oint_C x^2 dx + x^2 dy = \int_0^2 x^2 dx + \int_0^1 4 dy + \int_2^0 x^2 dx + \int_1^0 0 dy = 4,$$

since the first and third integrals cancel, and the fourth is 0.

For the double integral over the rectangle R ,

$$\iint_R 2x dA = \int_0^2 \int_0^1 2x dy dx = x^2 \Big|_0^2 = 4.$$



c) Evaluating the line integral over $C = C_1 + C_2$, we have

$$C_1: x = x, y = x^2; \int_{C_1} xy \, dx + y^2 \, dy = \int_0^1 x \cdot x^2 \, dx + x^4 \cdot 2x \, dx = \frac{x^4}{4} + \frac{x^6}{3} \Big|_0^1 = \frac{7}{12}$$

$$C_2: x = x, y = x; \int_{C_2} xy \, dx + y^2 \, dy = \int_1^0 (x^2 \, dx + x^2 \, dx) = \frac{2}{3} x^3 \Big|_1^0 = -\frac{2}{3}.$$

$$\text{Therefore, } \oint_C xy \, dx + y^2 \, dy = \frac{7}{12} - \frac{2}{3} = -\frac{1}{12}.$$

Evaluating the double integral over the interior R of C , we have

$$\iint_R -x \, dA = \int_0^1 \int_{x^2}^x -x \, dy \, dx;$$

$$\text{evaluating: Inner: } -xy \Big|_{y=x^2}^{y=x} = -x^2 + x^3; \quad \text{Outer: } -\frac{x^3}{3} + \frac{x^4}{4} \Big|_0^1 = -\frac{1}{3} + \frac{1}{4} = -\frac{1}{12}.$$

$$\mathbf{4D-2} \text{ By Green's theorem, } \oint_C 4x^3 y \, dx + x^4 \, dy = \iint (4x^3 - 4x^3) \, dA = 0.$$

This is true for every closed curve C in the plane, since M and N have continuous derivatives for all x, y .

4D-3 We use the symmetric form for the integrand since the parametrization of the curve does not favor x or y ; this leads to the easiest calculation.

$$\text{Area} = \frac{1}{2} \oint_C -y \, dx + x \, dy = \frac{1}{2} \int_0^{2\pi} 3 \sin^4 t \cos^2 t \, dt + 3 \sin^2 t \cos^4 t \, dt = \frac{3}{2} \int_0^{2\pi} \sin^2 t \cos^2 t \, dt$$

$$\text{Using } \sin^2 t \cos^2 t = \frac{1}{4} (\sin 2t)^2 = \frac{1}{4} \cdot \frac{1}{2} (1 - \cos 4t), \text{ the above} = \frac{3}{8} \left(\frac{t}{2} - \frac{\sin 4t}{8} \right) \Big|_0^{2\pi} = \frac{3\pi}{8}.$$

4D-4 By Green's theorem, $\oint_C -y^3 \, dx + x^3 \, dy = \iint_R (3x^2 + 3y^2) \, dA > 0$, since the integrand is always positive outside the origin.

4D-5 Let C be a square, and R its interior. Using Green's theorem,

$$\oint_C xy^2 \, dx + (x^2 y + 2x) \, dy = \iint_R (2xy + 2 - 2xy) \, dA = \iint_R 2 \, dA = 2(\text{area of } R).$$

4E. Two-dimensional Flux

4E-1 The vector \mathbf{F} is the velocity vector for a rotating disc; it is at each point tangent to the circle centered at the origin and passing through that point.

a) Since \mathbf{F} is tangent to the circle, $\mathbf{F} \cdot \mathbf{n} = 0$ at every point on the circle, so the flux is 0.

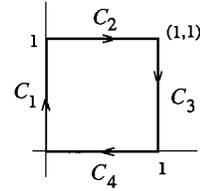
b) $\mathbf{F} = x \mathbf{j}$ at the point $(x, 0)$ on the line. So if $x_0 > 0$, the flux at x_0 has the same magnitude as the flux at $-x_0$ but the opposite sign, so the net flux over the line is 0.

$$\text{c) } \mathbf{n} = -\mathbf{j}, \text{ so } \mathbf{F} \cdot \mathbf{n} = x \mathbf{j} \cdot -\mathbf{j} = -x. \text{ Thus } \int \mathbf{F} \cdot \mathbf{n} \, ds = \int_0^1 -x \, dx = -\frac{1}{2}.$$

4E-2 All the vectors of \mathbf{F} have length $\sqrt{2}$ and point northeast. So the flux across a line segment C of length 1 will be

- a) maximal, if C points northwest;
- b) minimal, if C point southeast;
- c) zero, if C points northeast or southwest;
- d) -1 , if C has the direction and magnitude of \mathbf{i} or $-\mathbf{j}$; the corresponding normal vectors are then respectively $-\mathbf{j}$ and $-\mathbf{i}$, by convention, so that $\mathbf{F} \cdot \mathbf{n} = (\mathbf{i} + \mathbf{j}) \cdot -\mathbf{j} = -1$. or $(\mathbf{i} + \mathbf{j}) \cdot -\mathbf{i} = -1$.
- e) respectively $\sqrt{2}$ and $-\sqrt{2}$, since the angle θ between \mathbf{F} and n is respectively 0 and π , so that respectively $\mathbf{F} \cdot \mathbf{n} = |\mathbf{F}| \cos \theta = \pm\sqrt{2}$.

$$\begin{aligned} \mathbf{4E-3} \quad \int_C M dy - N dx &= \int_C x^2 dy - xy dx = \int_0^1 (t+1)^2 2t dt - (t+1)t^2 dt \\ &= \int_0^1 (t^3 + 3t^2 + 2t) dt = \left[\frac{t^4}{4} + t^3 + t^2 \right]_0^1 = \frac{9}{4}. \end{aligned}$$



4E-4 Taking the curve $C = C_1 + C_2 + C_3 + C_4$ as shown,

$$\int_C x dy - y dx = \int_{C_1} 0 + \int_0^1 -dx + \int_1^0 dy + \int_{C_4} 0 = -2.$$

4E-5 Since \mathbf{F} and \mathbf{n} both point radially outwards, $\mathbf{F} \cdot \mathbf{n} = |\mathbf{F}| = a^m$, at every point of the circle C of radius a centered at the origin.

- a) The flux across C is $a^m \cdot 2\pi a = 2\pi a^{m+1}$.
- b) The flux will be independent of a if $m = -1$.

4F. Green's Theorem in Normal Form

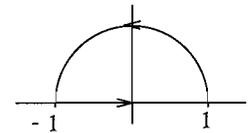
4F-1 a) both are 0 b) $\text{div } \mathbf{F} = 2x + 2y$; $\text{curl } \mathbf{F} = 0$ c) $\text{div } \mathbf{F} = x + y$; $\text{curl } \mathbf{F} = y - x$

4F-2 a) $\text{div } \mathbf{F} = (-\omega y)_x + (\omega x)_y = 0$; $\text{curl } \mathbf{F} = (\omega x)_x - (-\omega y)_y = 2\omega$.

b) Since \mathbf{F} is the velocity field of a fluid rotating with constant angular velocity (like a rigid disc), there are no sources or sinks: fluid is not being added to or subtracted from the flow at any point.

c) A paddlewheel placed at the origin will clearly spin with the same angular velocity ω as the rotating fluid, so by (15), the curl should be 2ω at the origin. It is less obvious that the curl is 2ω at all other points as well.

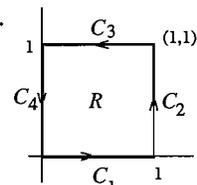
4F-3 The line integral for flux is $\int_C x dy - y dx$; its value is 0 on any segment of the x -axis since $y = dy = 0$; on the upper half of the unit semicircle (oriented counterclockwise), $\mathbf{F} \cdot \mathbf{n} = 1$, so the flux is the length of the semicircle: π .



Letting R be the region inside C , $\iint_R \text{div } \mathbf{F} dA = \iint_R 2 dA = 2(\pi/2) = \pi$.

4F-4 For the flux integral $\oint_C x^2 dy - xy dx$ over $C = C_1 + C_2 + C_3 + C_4$,

we get for the four sides respectively $\int_{C_1} 0 + \int_0^1 dy + \int_1^0 -x dx + \int_{C_4} 0 = \frac{3}{2}$.



For the double integral, $\iint_R \operatorname{div} \mathbf{F} \, dA = \iint_R 3x \, dA = \int_0^1 \int_0^1 3x \, dy \, dx = \left. \frac{3}{2}x^2 \right|_0^1 = \frac{3}{2}$.

4F-5 $r = (x^2 + y^2)^{1/2} \Rightarrow r_x = \frac{1}{2}(x^2 + y^2)^{-1/2} \cdot 2x = \frac{x}{r}$; by symmetry, $r_y = \frac{y}{r}$.

To calculate $\operatorname{div} \mathbf{F}$, we have $M = r^n x$ and $N = r^n y$; therefore by the chain rule, and the above values for r_x and r_y , we have

$$M_x = r^n + nr^{n-1}x \cdot \frac{x}{r} = r^n + nr^{n-2}x^2; \quad \text{similarly (or by symmetry),}$$

$$N_y = r^n + nr^{n-1}y \cdot \frac{y}{r} = r^n + nr^{n-2}y^2, \quad \text{so that}$$

$$\operatorname{div} \mathbf{F} = M_x + N_y = 2r^n + nr^{n-2}(x^2 + y^2) = r^n(2 + n), \quad \text{which} = 0 \text{ if } n = -2.$$

To calculate $\operatorname{curl} \mathbf{F}$, we have by the chain rule

$$N_x = nr^{n-1} \cdot \frac{x}{r} \cdot y; \quad M_y = nr^{n-1} \cdot \frac{y}{r} \cdot x, \quad \text{so that } \operatorname{curl} \mathbf{F} = N_x - M_y = 0, \text{ for all } n.$$

4G. Simply-connected Regions

4G-1 Hypotheses: the region R is simply connected, $\mathbf{F} = M\mathbf{i} + N\mathbf{j}$ has continuous derivatives in R , and $\operatorname{curl} \mathbf{F} = 0$ in R .

Conclusion: \mathbf{F} is a gradient field in R (or, $M \, dx + N \, dy$ is an exact differential).

- $\operatorname{curl} \mathbf{F} = 2y - 2y = 0$, and R is the whole xy -plane. Therefore $\mathbf{F} = \nabla f$ in the plane.
- $\operatorname{curl} \mathbf{F} = -y \sin x - x \sin y \neq 0$, so the differential is not exact.
- $\operatorname{curl} \mathbf{F} = 0$, but R is the exterior of the unit circle, which is not simply-connected; criterion fails.
- $\operatorname{curl} \mathbf{F} = 0$, and R is the interior of the unit circle, which is simply-connected, so the differential is exact.
- $\operatorname{curl} \mathbf{F} = 0$ and R is the first quadrant, which is simply-connected, so \mathbf{F} is a gradient field.

4G-2 a) $f(x, y) = xy^2 + 2x$ b) $f(x, y) = \frac{2}{3}x^{3/2} + \frac{2}{3}y^{3/2}$

c) Using Method 1, we take the origin as the starting point and use the straight line to (x_1, y_1) as the path C . In polar coordinates, $x_1 = r_1 \cos \theta_1$, $y_1 = r_1 \sin \theta_1$; we use r as the parameter, so the path is $C : x = r \cos \theta_1$, $y = r \sin \theta_1$, $0 \leq r \leq r_1$. Then

$$\begin{aligned} f(x_1, y_1) &= \int_C \frac{x \, dx + y \, dy}{\sqrt{1 - r^2}} = \int_0^{r_1} \frac{r \cos^2 \theta_1 + r \sin^2 \theta_1}{\sqrt{1 - r^2}} \, dr \\ &= \int_0^{r_1} \frac{r}{\sqrt{1 - r^2}} \, dr = \left. -\sqrt{1 - r^2} \right|_0^{r_1} = -\sqrt{1 - r_1^2} + 1. \end{aligned}$$

Therefore, $\frac{x \, dx + y \, dy}{\sqrt{1 - r^2}} = d(-\sqrt{1 - r^2})$.

Another approach: $x \, dx + y \, dy = \frac{1}{2}d(r^2)$; therefore $\frac{x \, dx + y \, dy}{\sqrt{1 - r^2}} = \frac{1}{2} \frac{d(r^2)}{\sqrt{1 - r^2}} = d(-\sqrt{1 - r^2})$.
(Think of r^2 as a new variable u , and integrate.)

4G-3 By Example 3 in Notes V5, we know that $\mathbf{F} = \frac{x\mathbf{i} + y\mathbf{j}}{r^3} = \nabla\left(-\frac{1}{r}\right)$.

Therefore, $\int_{(1,1)}^{(3,4)} = -\frac{1}{r}\Big|_{\sqrt{2}}^5 = \frac{1}{\sqrt{2}} - \frac{1}{5}$.

4G-4 By Green's theorem $\oint_C xy dx + x^2 dy = \iint_R x dA$.

For any plane region of density 1, we have $\iint_R x dA = \bar{x} \cdot (\text{area of } R)$, where \bar{x} is the x -component of its center of mass. Since our region is symmetric with respect to the y -axis, its center of mass is on the y -axis, hence $\bar{x} = 0$ and so $\iint_R x dA = 0$.

4G-5

- a) yes
- b) no (a circle surrounding the line segment lies in R , but its interior does not)
- c) yes (no finite curve could surround the entire positive x -axis)
- d) no (the region does not consist of one connected piece)
- e) yes if $\theta_0 < 2\pi$; no if $\theta_0 \geq 2\pi$, since then R is the plane with $(0,0)$ removed
- f) no (a circle between the two boundary circles lies in R , but its interior does not)
- g) yes

4G-6

- a) continuously differentiable for $x, y > 0$; thus R is the first quadrant without the two axes, which is simply-connected.
- b) continuous differentiable if $r < 1$; thus R is the interior of the unit circle, and is simply-connected.
- c) continuously differentiable if $r > 1$; thus R is the exterior of the unit circle, and is not simply-connected.
- d) continuously differentiable if $r \neq 0$; thus R is the plane with the origin removed, and is not simply-connected.
- e) continuously differentiable if $r \neq 0$; same as (d).

4H. Multiply-connected Regions

4H-1 a) 0; 0 b) 2; 4π c) -1 ; -2π d) -2 ; -4π

4H-2 In each case, the winding number about each of the points is given, then the value of the line integral of \mathbf{F} around the curve.

- a) $(1, -1, 1)$; $2 - \sqrt{2} + \sqrt{3}$
- b) $(-1, 0, 1)$; $-2 + \sqrt{3}$
- c) $(-1, 0, 0)$; -2
- d) $(-1, -2, 1)$; $-2 - 2\sqrt{2} + \sqrt{3}$