

Calculus III Running Notes

Points of Interest in Multivariable Functions

Finding PDEs: $\nabla f = 0$ when (x_0, y_0)
 End $D = f_{xx} \cdot f_{yy} - (f_{xy})^2$
 Case 1: $D > 0, f_{xx} > 0, f(x, y) \rightarrow$ local min
 Case 2: $D > 0, f_{xx} < 0, f(x, y) \rightarrow$ local max
 Case 3: $D < 0, f(x, y) \rightarrow$ neither. $P(x, y)$ is saddle point, "if $D < 0$ is negative" and the graph crosses the tangent plane at (x, y)
 Case 4: if $D = 0$, no information is given. The point (x, y) can be a local min, local max or a saddle point

Lagrange Multipliers

$\nabla f(x, y, z) = \lambda \nabla g(x, y, z)$ $g(x, y, z) = h$
 $f_x = \lambda g_x$ $f_y = \lambda g_y$ $f_z = \lambda g_z$

Triple Integrals

if f is continuous for the rectangular box $B = [a, b] \times [c, d] \times [e, f]$, then
 $\iiint_B f(x, y, z) \, dV = \int_a^b \int_c^d \int_e^f f(x, y, z) \, dz \, dy \, dx$
 Type I plane region:
 $\iiint f(x, y, z) \, dV = \int_a^b \int_c^d \int_{g_1(x, y)}^{g_2(x, y)} f(x, y, z) \, dz \, dy \, dx$
 Type II region:
 $\iiint f(x, y, z) \, dV = \int_c^d \int_a^b \int_{g_1(y, z)}^{g_2(y, z)} f(x, y, z) \, dx \, dy \, dz$

Double Integrals Over Rectangles

$$R = [a, b] \times [c, d] = \{(x, y) \in \mathbb{R}^2 \mid a \leq x \leq b, c \leq y \leq d\}$$

$$S = \{(x, y, z) \in \mathbb{R}^3 \mid 0 \leq z \leq f(x, y), (x, y) \in R\}$$

Definition:

$$\iint_R f(x, y) \, dA = \lim_{n \rightarrow \infty} \sum_{i=1}^n \sum_{j=1}^m f(x_{ij}^*, y_{ij}^*) \Delta A$$

Iterated Integrals

$$\iint_R f(x, y) \, dA = \int_a^b \left[\int_c^d f(x, y) \, dy \right] dx$$

Fubini's Theorem:

if $R = \{(x, y) \mid a \leq x \leq b, c \leq y \leq d\}$ — must be continuous rectangle!

then:

$$\iint_R f(x, y) \, dA = \int_a^b \int_c^d f(x, y) \, dy \, dx = \int_c^d \int_a^b f(x, y) \, dx \, dy$$

Special Case:

$$\iint_R y \, dA = \int_a^b \int_c^d y \, dy \, dx \quad \text{where } R = [a, b] \times [c, d]$$

Average value:

$$f_{avg} = \frac{1}{\text{Area } R} \iint_R f(x, y) \, dA$$

Double Integrals over General Regions

Type I:
 $D = \{(x, y) \mid a \leq x \leq b, g_1(x) \leq y \leq g_2(x)\}$
 $\iint_D f(x, y) \, dA = \int_a^b \int_{g_1(x)}^{g_2(x)} f(x, y) \, dy \, dx$

Type II:
 $D = \{(x, y) \mid c \leq y \leq d, h_1(y) \leq x \leq h_2(y)\}$
 $\iint_D f(x, y) \, dA = \int_c^d \int_{h_1(y)}^{h_2(y)} f(x, y) \, dx \, dy$

Double Integrals in Polar Co-ordinates

$$\iint_R f(x, y) \, dA = \iint_D f(r \cos \theta, r \sin \theta) \cdot r \, dr \, d\theta$$

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

Applications of Double Integrals

$P(x, y) = \text{mass per unit area}$
 $M = \iint_R P(x, y) \, dA = \iint_R \rho(x, y) \, dA$
 $\bar{x} = \frac{1}{M} \iint_R x \rho(x, y) \, dA$
 $\bar{y} = \frac{1}{M} \iint_R y \rho(x, y) \, dA$

center of mass: $\bar{x} = \frac{1}{M} \iint_R x \rho(x, y) \, dA$
 $\bar{y} = \frac{1}{M} \iint_R y \rho(x, y) \, dA$

Moment of inertia: $I_x = \iint_R y^2 \rho(x, y) \, dA$
 $I_y = \iint_R x^2 \rho(x, y) \, dA$

Green's Theorem:

Let C be a positively oriented, piecewise smooth, simple closed curve in the plane D bounded by C . If P and Q have continuous partial derivatives on an open region that contains D , then:

$$\int_C P \, dx + Q \, dy = \iint_D \left(\frac{\partial Q}{\partial x} - \frac{\partial P}{\partial y} \right) \, dA$$

In a simple region:

$$\int_C P \, dx = \iint_D \frac{\partial P}{\partial y} \, dA$$

$$\int_C Q \, dy = \iint_D \frac{\partial Q}{\partial x} \, dA$$

for a counter-clockwise circle:
 $A = \oint_C x \, dy = - \oint_C y \, dx = \frac{1}{2} \oint_C x \, dy - y \, dx$

Extends:
 $\int_C P \, dx + Q \, dy = \iint_D \left(\frac{\partial Q}{\partial x} - \frac{\partial P}{\partial y} \right) \, dA$

Triple integrals in Cylindrical Co-ordinates

Cylindrical coordinate system:
 $x = r \cos \theta$ $y = r \sin \theta$ $z = z$
 Rectangular to cylindrical coordinates:
 $r = \sqrt{x^2 + y^2}$ $\theta = \arctan \frac{y}{x}$ $z = z$
 Combining with Triple Integral Equations:
 $\iiint_B f(x, y, z) \, dV = \int_a^b \int_0^{2\pi} \int_0^{h(r, \theta)} f(r \cos \theta, r \sin \theta, z) \, r \, dz \, dr \, d\theta$

Triple integrals in Spherical Co-ordinates

ρ = ρ (radius) ϕ = ϕ (polar angle) θ = θ (azimuthal angle)
 Distance formula:
 $\rho^2 = x^2 + y^2 + z^2$
 In triple integral formula:
 $\iiint_B f(x, y, z) \, dV = \int_a^b \int_0^{2\pi} \int_0^{\phi} f(\rho \sin \phi \cos \theta, \rho \sin \phi \sin \theta, \rho \cos \phi) \rho^2 \sin \phi \, d\phi \, d\theta \, d\rho$

Vector Fields

A vector field is a function that maps points to vectors.
 In \mathbb{R}^2 (plane):
 $\vec{F}(x, y) = P(x, y)\mathbf{i} + Q(x, y)\mathbf{j} = \langle P, Q \rangle$
 In \mathbb{R}^3 (space):
 $\vec{F}(x, y, z) = P(x, y, z)\mathbf{i} + Q(x, y, z)\mathbf{j} + R(x, y, z)\mathbf{k} = \langle P, Q, R \rangle$

Curl and Divergence

For $\vec{F} = P\mathbf{i} + Q\mathbf{j} + R\mathbf{k}$:
 $\text{curl } \vec{F} = \left(\frac{\partial R}{\partial y} - \frac{\partial Q}{\partial z} \right)\mathbf{i} + \left(\frac{\partial P}{\partial z} - \frac{\partial R}{\partial x} \right)\mathbf{j} + \left(\frac{\partial Q}{\partial x} - \frac{\partial P}{\partial y} \right)\mathbf{k}$
 $\nabla \cdot \vec{F} = \left(\frac{\partial P}{\partial x} + \frac{\partial Q}{\partial y} + \frac{\partial R}{\partial z} \right)$
 and $\text{curl } \vec{F} = \nabla \times \vec{F}$
 If \vec{F} is a function of 3 variables that has continuous second order partial derivatives then:
 $\text{curl } (\nabla \cdot \vec{F}) = 0$
 $-\text{div } (\text{curl } \vec{F}) = 0$

Surface Area:

$\text{Area} = \iint_R \sqrt{f_x^2 + f_y^2 + 1} \, dA$

Line Integrals:

If f is defined on a smooth curve C given by $x = x(t), y = y(t), z = z(t)$ then the line integral along C is:

$$\int_C f(x, y, z) \, ds = \int_a^b f(x(t), y(t), z(t)) \sqrt{\left(\frac{dx}{dt} \right)^2 + \left(\frac{dy}{dt} \right)^2 + \left(\frac{dz}{dt} \right)^2} \, dt$$

Line integral with respect to Arc Length:
 $\int_C f(x, y, z) \, ds = \int_a^b f(x(t), y(t), z(t)) \sqrt{x'(t)^2 + y'(t)^2 + z'(t)^2} \, dt$

$$\int_C f(x, y, z) \, dy = \int_a^b f(x(t), y(t), z(t)) y'(t) \, dt$$

$$\int_C f(x, y, z) \, dz = \int_a^b f(x(t), y(t), z(t)) z'(t) \, dt$$

Vector representation of a line segment that starts at \vec{r}_1 and ends at \vec{r}_2 is given by:

$$\vec{r}(t) = (1-t)\vec{r}_1 + t\vec{r}_2 \quad 0 \leq t \leq 1$$

Line Integrals (Cont)

with respect to Arc Length:

$$\int_C f(x, y, z) \, ds = \int_a^b f(x(t), y(t), z(t)) \sqrt{x'(t)^2 + y'(t)^2 + z'(t)^2} \, dt$$

$$\int_C f(x, y, z) \, dy = \int_a^b f(x(t), y(t), z(t)) y'(t) \, dt$$

$$W = \int_C f(x, y, z) \cdot \vec{T}(x, y, z) \, ds = \int_a^b \vec{F} \cdot \vec{T} \, ds$$

$$W = \int_a^b \left[F_x(x(t), y(t), z(t)) \frac{dx}{dt} + F_y(x(t), y(t), z(t)) \frac{dy}{dt} + F_z(x(t), y(t), z(t)) \frac{dz}{dt} \right] dt$$

$$= \int_a^b \vec{F}(x(t), y(t), z(t)) \cdot \vec{v}(t) \, dt$$

Fundamental Theorem of Line Integrals

$$\int_C \nabla f \cdot d\vec{r} = f(\vec{r}(b)) - f(\vec{r}(a))$$

if $\vec{F}(x, y, z) = \nabla f(x, y, z)$ is a conservative vector field:

$$\frac{\partial f}{\partial x} = P$$

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