

Calculus III Running Notes

Points of Interest in Multivariable Functions

Finding POE(s): $\nabla f(x,y) = 0$ (i.e. $f_x = 0, f_y = 0$)

Find $D = f_{xx} \cdot f_{yy} - (f_{xy})^2$

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 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

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

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

Fubini's Theorem:

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

Then:

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

Special Case:

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

Average value:

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

Surface Area:

$\frac{1}{2} \sqrt{f_x^2 + f_y^2}$

$$A(S) = \iint_R \sqrt{f_x^2 + f_y^2 + 1} dA$$

Line Integrals:

If f is defined on a smooth curve C given by $x = x(t), y = y(t), a \leq t \leq b$. 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:

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

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

Vector representation of a line segment that starts at $(1,0)$ and ends at $(2,1)$ is given by:

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

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

Lagrange Multipliers

$$\nabla f(x,y,z) = \lambda \nabla g(x,y,z) \quad g(x,y,z) = h$$

$$f_x = \lambda g_x \quad f_y = \lambda g_y \quad f_z = \lambda g_z$$



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

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

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

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

Applications of Double Integrals

$$P(x,y) = \lim_{n \rightarrow \infty} \frac{1}{n} \sum_{i=1}^n P(x_i^*, y_i^*) = \iint_R P(x,y) dA$$

$$M_x = \iint_R y \cdot \rho(x,y) dA$$

$$M_y = \iint_R x \cdot \rho(x,y) dA$$

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

$$\bar{y} = \frac{1}{A} \iint_R y \cdot \rho(x,y) dA$$

$$\text{Moment of inertia: } I_x = \iint_R y^2 \cdot \rho(x,y) dA$$

$$I_y = \iint_R x^2 \cdot \rho(x,y) dA$$

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:

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

In a simple region:

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

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

for a counter (clockwise) circle:

$$A = \oint_C x dy = - \oint_C y dx = \frac{1}{2} \oint_C x dy - y dx$$

$$\text{Extended: } \oint_C P dx + Q dy = \iint_D \left(\frac{\partial Q}{\partial x} - \frac{\partial P}{\partial y} \right) dA$$

Triple Integrals

if f is continuous for the rectangular box $B = [a,b] \times [c,d] \times [e,f]$, then

$$\iiint_B f(x,y,z) dV = \int_e^f \int_c^d \int_a^b f(x,y,z) dx dy dz$$

Type I plane region:

$$\iiint_B f(x,y,z) dV = \int_c^d \int_{g_1(y)}^{g_2(y)} \int_{h_1(y,z)}^{h_2(y,z)} f(x,y,z) dx dy dz$$

Type II region:

$$\iiint_B f(x,y,z) dV = \int_e^f \int_{h_1(z)}^{h_2(z)} \int_{g_1(z,y)}^{g_2(z,y)} f(x,y,z) dx dy dz$$

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:

$$\iiint_B f(x,y,z) dV = \int_c^d \int_{h_1(z)}^{h_2(z)} \int_{g_1(z,y)}^{g_2(z,y)} f(r \cos \theta, r \sin \theta, z) r dr d\theta dz$$

Triple integrals in Spherical Co-ordinates

ρ = rho from origin, ϕ = phi from z-axis, θ = theta from x-axis

Distance formula:

$$p = \sqrt{x^2 + y^2 + z^2}$$

In triple integral formula:

$$\iiint_B f(x,y,z) dV$$

$$\int_c^d \int_{h_1(z)}^{h_2(z)} \int_{g_1(z,y)}^{g_2(z,y)} f(\rho \sin \phi \cos \theta, \rho \sin \phi \sin \theta, \rho \cos \phi) \rho^2 \sin \phi d\theta d\phi dz$$

Vector Fields

A vector field is a function that maps points to vectors

In \mathbb{R}^2 (plane)

$$\vec{F}(x,y) = P(x,y)\vec{i} + Q(x,y)\vec{j} = \langle P, Q \rangle$$

In \mathbb{R}^3 (space):

$$\vec{F}(x,y,z) = P(x,y,z)\vec{i} + Q(x,y,z)\vec{j} + R(x,y,z)\vec{k} = \langle P, Q, R \rangle$$

Curl and Divergence

For $\vec{F} = P\vec{i} + Q\vec{j} + R\vec{k}$:

$$\text{Curl } \vec{F} = \left(\frac{\partial R}{\partial y} - \frac{\partial Q}{\partial z} \right) \vec{i} + \left(\frac{\partial P}{\partial z} - \frac{\partial R}{\partial x} \right) \vec{j} + \left(\frac{\partial Q}{\partial x} - \frac{\partial P}{\partial y} \right) \vec{k}$$

$$\vec{\nabla} \cdot \vec{F} = \frac{\partial P}{\partial x} + \frac{\partial Q}{\partial y} + \frac{\partial R}{\partial z}$$

$$\therefore \vec{\nabla} \cdot \vec{F} = \frac{\partial P}{\partial x} + \frac{\partial Q}{\partial y} + \frac{\partial R}{\partial z}$$

$$\text{and } \text{Curl } \vec{F} = \vec{\nabla} \times \vec{F}$$

If \vec{F} is a function of 3 variables that has continuous second order partial derivatives then:

$$\text{Curl } (\vec{\nabla} \times \vec{F}) = \vec{\nabla} (\vec{\nabla} \cdot \vec{F}) - \vec{\nabla}^2 \vec{F}$$

$$= (\frac{\partial}{\partial x} \frac{\partial}{\partial x} + \frac{\partial}{\partial y} \frac{\partial}{\partial y} + \frac{\partial}{\partial z} \frac{\partial}{\partial z}) \vec{F} = \nabla^2 \vec{F}$$

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