Calculus III Running Notes

Points of Interest in Multivariable Functions

Finding POI(s): Point is where $(f_x = 0,\ f_y = 0)$

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

Case 1: $D > 0$, $f_{xx} > 0$, $f(a,b) \to$ local min

Case 2: $D > 0$, $f_{xx} < 0$, $f(a,b) \to$ local max

Case 3: $D < 0$, $f(a,b) \to$ Neither. $P(a,b)$ is saddle point, "if D is negative" and the graph contains the tangent plane at (a,b)

Case 4: if $D = 0$, no information is given. The point (a,b) can be a local min, local max or a saddle point

Lagrange Multipliers

$\nabla f(x_0,y_0,z_0) = \lambda \nabla g(x_0,y_0,z_0)$ $\quad g(x,y,z) = k$

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

Triple Integrals

If f is continuous on the rectangular box $B = [a,b] \times [c,d] \times [r,s]$, then

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

Type I plane region:

$$\iiint_E f(x,y,z)\,dV = \int_a^b \int_{g_1(x)}^{g_2(x)} \int_{u_1(x,y)}^{u_2(x,y)} f(x,y,z)\,dz\,dy\,dx$$

Type II region:

$$\iiint_E f(x,y,z)\,dV = \int_c^d \int_{h_1(y)}^{h_2(y)} \int_{u_1(x,y)}^{u_2(x,y)} f(x,y,z)\,dz\,dx\,dy$$

Double Integrals Over Rectangles

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

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

Definition:

$$\iint_R f(x,y)\,dA = \lim_{m,n \to \infty} \sum_{i=1}^{m} \sum_{j=1}^{n} f(x_i^*, y_j^*)\,\Delta A$$

Iterated Integrals

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

Fubini's Theorem:

If $R = \{(x,y) \mid a \le x \le b,\ c \le y \le d\}$ — 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:

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

Average value:

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

Double Integrals over General Regions

Type I:

$$D = \{(x,y) \mid a \le x \le b,\ g_1(x) \le y \le g_2(x)\}$$

$$\iint_D f(x,y)\,dA = \int_a^b \int_{g_1(x)}^{g_2(x)} f(x,y)\,dy\,dx$$

Type II:

$$D = \{(x,y) \mid c \le y \le d,\ h_1(y) \le x \le h_2(y)\}$$

$$\iint_D f(x,y)\,dA = \int_c^d \int_{h_1(y)}^{h_2(y)} f(x,y)\,dx\,dy$$

Double Integrals in Polar Co-ordinates

$$\iint_R f(x,y) = \int_\alpha^\beta \int_{h_1(\theta)}^{h_2(\theta)} f(r\cos\theta, r\sin\theta)\, r\,dr\,d\theta$$

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

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

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

Applications of Double Integrals

$$\rho(x,y) = \lim_{m,n \to \infty} \sum_{i=1}^{m} \sum_{j=1}^{n} \rho(x_i^*, y_j^*)\,\Delta A = \iint_R \rho(x,y)\,dA$$

$$m = \iint_R \rho(x,y)\,dA$$

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

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

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: $I_x = \iint_R y^2 \rho(x,y)\,dA$

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

Triple integrals in Cylindrical Co-ordinates

Cylindrical coordinate system:

$x = r\cos\theta \quad y = r\sin\theta \quad z = z$

Rectangular to cylindrical coordinates:

$r = \sqrt{x^2+y^2} \quad \tan\theta = \frac{y}{x} \quad z = z$

Combining with Triple Integral Equation:

$$\iiint_E f(x,y,z) = \int_\alpha^\beta \int_{r_1(\theta)}^{r_2(\theta)} \int_{u_1(r\cos\theta, r\sin\theta)}^{u_2(r\cos\theta, r\sin\theta)} f(r\cos\theta, r\sin\theta, z)\, r\,dz\,dr\,d\theta$$

Triple integrals in Spherical Co-ordinates

$x = \rho\sin\phi\cos\theta \quad y = \rho\sin\phi\sin\theta \quad z = \rho\cos\phi$

Distance formula:

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

In Triple Integral formula:

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

$$\int_\alpha^\beta \int_c^d \int_a^b f(\rho\sin\phi\cos\theta, \rho\sin\phi\sin\theta, \rho\cos\phi)\,\rho^2\sin\phi\,d\rho\,d\phi\,d\theta$$

Surface Area:

$$A(D) = \iint_D \sqrt{(\partial_x f)^2 + (\partial_y f)^2 + 1}\,dA$$

Line Integrals:

If f is defined on a smooth curve C given by $x = x(t),\ y = y(t),\ a \le t \le b$. Then the line integral along C is:

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

Line integral with respect to the x-axis:

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

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

Vector representation of a line segment that starts at r_0 and ends at r_1 is given by:

$r(t) = (1-t)r_0 + tr_1 \quad 0 \le t \le 1$

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

Line Integrals (Cont)

With respect to the Length:

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

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

$$W = \int_C F(x,y,z) \cdot T(x,y,z)\,ds$$

$$= \int_C F \cdot T\,ds$$

$$W = \int_a^b \left[F(r(t)) \cdot \frac{r'(t)}{|r'(t)|}\right] |r'(t)|\,dt$$

$$= \int_a^b F(r(t)) \cdot r'(t)\,dt$$

Fundamental Theorem of Line Integrals

$$\int_C \nabla f \cdot dr = f(r(b)) - f(r(a))$$

If $F(x,y) = P(x,y)i + Q(x,y)j$ is a conservative vector field:

$$\frac{\partial P}{\partial y} = \frac{\partial Q}{\partial x}$$

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:

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

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

Integration by parts

for a contour (topologically a circle):

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

Extended:

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

Vector Fields

A vector field is a function that maps points to vectors.

In $\mathbb{R}^2$ (plane)

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

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

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

$= \langle P, Q, R \rangle$

Curl and Divergence

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

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

$$\nabla = \mathbf{i}\frac{\partial}{\partial x} + \mathbf{j}\frac{\partial}{\partial y} + \mathbf{k}\frac{\partial}{\partial z}$$

$$\therefore \nabla f = \frac{\partial f}{\partial x}\mathbf{i} + \frac{\partial f}{\partial y}\mathbf{j} + \frac{\partial f}{\partial z}\mathbf{k}$$

and curl $F = \nabla \times F$

If F is a function of 3 variables that has continuous second order partial derivatives then

curl $(\nabla f) = 0$

curl $\nabla F = \nabla \times \nabla f$

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