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 crosses 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

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

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

Triple Integrals

if f is continuous for 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:

$$\iiint_E f(x,y,z)\, dV = \int \int \int f(x,y,z)\, dz\, dA$$

Type II region:

$$\iiint_E f(x,y,z)\, dV = \int \int \int f(x,y,z)\, dx\, dA$$

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

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 integral!

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

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

$$\iint f(x,y) = \int_\alpha^\beta \int_a^b f(r\cos\theta, r\sin\theta)\, r\, dr\, d\theta$$

$(r\cos\theta)^2 + (r\sin\theta)^2$
$= r^2\cos^2\theta + r^2\sin^2\theta$
$= r^2(\cos^2\theta + \sin^2\theta) = r^2 \cdot 1 = r^2$

Applications of Double Integrals

$$\rho(x,y) = \lim \frac{\Delta m}{\Delta A}$$
$$m = \lim_{m,n \to \infty} \sum_{i=1}^{m} \sum_{j=1}^{n} \rho(x_{ij}, y_{ij})\, \Delta A = \iint_D \rho(x,y)\, dA$$

$$M_y = \iint_D x\, \rho(x,y)\, dA$$
$$M_x = \iint_D y\, \rho(x,y)\, dA$$

centre of mass: $\bar{x} = \frac{1}{m} \iint_D x\, \rho(x,y)\, dA$
$\bar{y} = \frac{1}{m} \iint_D y\, \rho(x,y)\, dA$

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

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

Combining with Triple Integral Equations:
$$\iiint_E f(x,y,z) = \int_\alpha^\beta \int_{h_1(\theta)}^{h_2(\theta)} \int_{u_1}^{u_2} f(r\cos\theta, r\sin\theta, z)\, r\, dz\, dr\, d\theta$$

Triple integrals in Spherical Co-ordinates

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

Distance formula:
$\rho^2 = x^2 + y^2 + z^2$

In triple integral formula:
$$\iiint_E f(x,y,z)\, dV$$
$$\int_c^d \int_\alpha^\beta \int_a^b f(\rho\sin\phi\cos\theta, \rho\sin\phi\cos\theta, \rho\cos\phi)\, \rho^2 \sin\phi\, d\rho\, d\theta\, d\phi$$

Surface Area:

$$A(S) = \iint_D \sqrt{[f_x]^2 + [f_y]^2 + 1}\, dA$$

Line Integrals:

If f is defined on a smooth curve C given by $x = x(t)$, $y = y(t)$, $a \le t \le b$. 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 arc length:
$$\int_C f(x,y)\, dx = \int_a^b f(x(t), y(t))\, x'(t)\, dt$$

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

Vector representation of a line segment that starts at r_0 and ends at r_1 is given:
$$r(t) = (1-t)\, r_0 + t\, r_1, \qquad 0 \le t \le 1$$
$$\int_C f(x,y)\, ds = \int_a^b f(r(t)) \sqrt{\left(\frac{dx}{dt}\right)^2 + \left(\frac{dy}{dt}\right)^2}\, dt$$

Line Integrals (Cont)

With respect to arc length:
$$\int_C f(x,y,z)\, ds = \int_a^b f(x(t), y(t), z(t))\, ds$$
$$\int_C f(x,y,z)\, ds = \int_a^b f(x(t), y(t), z(t))\, ds$$

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

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

Fundamental Theorem of Line Integrals

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

if $F(x,y) = P(x,y)\hat{i} + Q(x,y)\hat{j}$ 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 and let D be the region 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 contour (topologically a circle):
$$A = \oint_C x\, dy = -\oint_C y\, dx = \frac{1}{2} \oint_C x\, dy - y\, dx$$

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

Vector Fields

A vector field is a function that maps points to vectors

In $\mathbb{R}^2$ (plane):
$$F(x,y) = P(x,y)\hat{i} + Q(x,y)\hat{j} = \langle P, Q \rangle$$

In $\mathbb{R}^3$ (space):
$$F(x,y,z) = P(x,y,z)\hat{i} + Q(x,y,z)\hat{j} + R(x,y,z)\hat{k}$$
$$= \langle P, Q, R \rangle$$

Curl and Divergence

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

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

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

and curl $F = \nabla \times F$

If f is a function of 3 variables that has continuous second order partial derivatives, then:
$$\text{curl}(\nabla f) = 0$$
$$\text{curl } \nabla f = \nabla \times \nabla f$$

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