

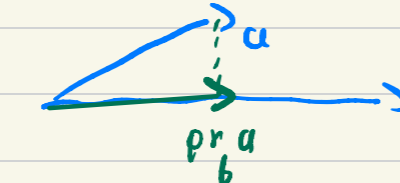
Useful Formulas

- $\sin^2(t) + \cos^2(t) = 1$
- $\sin^2(t) = \frac{1 - \cos(2t)}{2}$
- $\cos^2(t) = \frac{1 + \cos(2t)}{2}$
- $e^{\ln(x)} = x$
- $\ln(e^x) = x$
- $\ln(a^b) = b \ln(a)$

- Ch 11:**
- $\vec{PA} = A - P$
 - $\vec{a} = (a_1, a_2, a_3) \Rightarrow \|\vec{a}\| = \sqrt{a_1^2 + a_2^2 + a_3^2}$
 - $\vec{a} \parallel \vec{b} \Leftrightarrow \vec{a} = c\vec{b} \Leftrightarrow \vec{a} \times \vec{b} = \vec{0}$ parallel
 - $\vec{a} \perp \vec{b} \Leftrightarrow \vec{a} \cdot \vec{b} = 0$

Dot Product: $\begin{bmatrix} a_1 \\ a_2 \\ a_3 \end{bmatrix} \cdot \begin{bmatrix} b_1 \\ b_2 \\ b_3 \end{bmatrix} = a_1 b_1 + a_2 b_2 + a_3 b_3$

$a \cdot b = \|a\| \|b\| \cos(\theta)$

Projection:  $pr_b a = \left(\frac{a \cdot b}{\|b\|^2} \right) b$

Cross Product: $a \times b = \begin{vmatrix} i & j & k \\ a_1 & a_2 & a_3 \\ b_1 & b_2 & b_3 \end{vmatrix}$

$\|a \times b\| = \|a\| \|b\| \sin(\theta)$

$\|a \times b\|$ = area of parallelogram formed by a, b
Area of triangle = $\frac{1}{2} \|a \times b\|$

$|a \cdot (b \times c)|$ = volume of parallelepiped formed by a, b, c

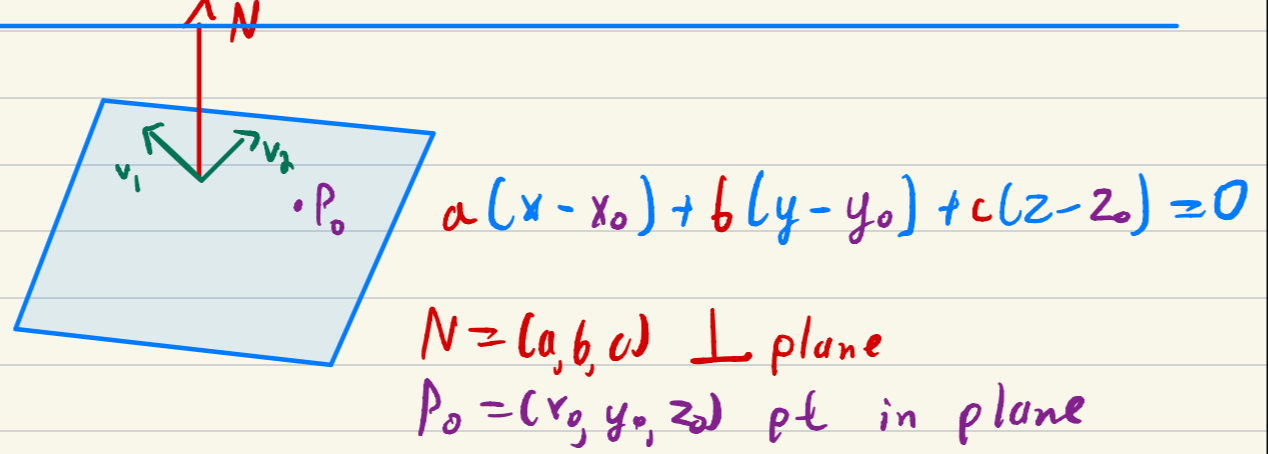


Parametric:
 $x = x_0 + v_1 t$
 $y = y_0 + v_2 t$
 $z = z_0 + v_3 t$

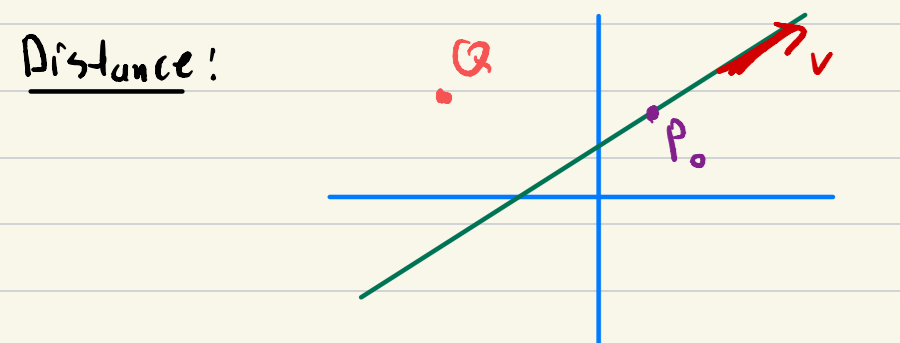
Vector:
 $r(t) = P_0 + v t$
 $= \begin{bmatrix} x_0 \\ y_0 \\ z_0 \end{bmatrix} + \begin{bmatrix} v_1 \\ v_2 \\ v_3 \end{bmatrix} t$

Symmetric:
 $\frac{x-x_0}{v_1} = \frac{y-y_0}{v_2} = \frac{z-z_0}{v_3}$

Planes:

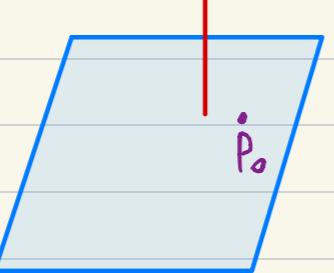


If v_1, v_2 parallel to plane then $N = v_1 \times v_2$



Distance: $dist(Q, \text{line}) = \frac{\|v \times (Q - P_0)\|}{\|v\|}$

Distance: $dist(Q, \text{plane}) = \frac{|N \cdot (Q - P_0)|}{\|N\|}$



Ch 12: $r(t)$ = position

$v(t) = r'(t)$ = velocity

$a(t) = r''(t) = v'(t)$ = acceleration

$T(t) = \frac{v(t)}{\|v(t)\|} = \frac{r'(t)}{\|r'(t)\|}$ unit tangent vector

$N(t) = \frac{T'(t)}{\|T'(t)\|}$ unit normal vector

$r(t)$ = smooth on interval I if $\begin{cases} r'(t) \text{ cont on } I \\ r'(t) \neq 0 \text{ on interior of } I \end{cases}$

$r(t)$ = piecewise smooth if it is smooth on a finite number of subintervals of I

$L = \int_a^b \|r'(t)\| dt$ = length

$a = a_T T + a_N N$ where $a_T = \frac{d\|v\|}{dt} = \frac{v \cdot a}{\|v\|}$ = tangential component

$a_N = \|v\| \cdot \left\| \frac{dT}{dt} \right\| = \frac{\|v \times a\|}{\|v\|}$ = normal component

$\lim_{(x,y) \rightarrow (0,0)} \frac{x^2 y^2}{x^2 + y^2}$

- $x=0, y \rightarrow 0 \Rightarrow \lim_{y \rightarrow 0} \frac{0 \cdot y^2}{0 + y^2} = 0$
 - $x=y \rightarrow 0 \Rightarrow \lim_{(x,y) \rightarrow (0,0)} \frac{x^4}{2x^4} = \frac{1}{2} \neq 0$
- \Rightarrow limit DNE

$\lim_{(x,y) \rightarrow (0,0)} \frac{x^4 y^2}{x^2 + y^2} = \lim_{r \rightarrow 0} \frac{r^4 \cos^4(\theta) r^2 \sin^2(\theta)}{r^2} = \lim_{r \rightarrow 0} r^4 \cos^4(\theta) \sin^2(\theta)$

$0 \leq |r^4 \cos^4(\theta) \sin^2(\theta)| \leq |r^4|$
 \downarrow
 0

Th: If f is "nice" (not always!) $f_{xy} = f_{yx}$

$z = x^2 + y^2, \quad x = 3u + v, \quad y = u - v$

$\frac{\partial z}{\partial u} = \frac{\partial z}{\partial x} \frac{\partial x}{\partial u} + \frac{\partial z}{\partial y} \frac{\partial y}{\partial u} = 2x \cdot 3 + 2y \cdot 1 = 6(3u+v) + 2(u-v)$

$D_u f = \nabla f \cdot \frac{u}{\|u\|}$ = directional derivative:

- Properties:**
- $D_u f$ maximizes at $u = \nabla f$ and its max is $\|\nabla f\|$
 - $D_u f$ minimizes at $u = -\nabla f$ and its min is $-\|\nabla f\|$
 - $D_u f = 0$ when $u \perp \nabla f$

Tangent Plane:

- If $f(x,y,z) = c$ level set then $N = \nabla f$ normal
 e.g. $x^2 + y^2 + z^2 = 4$ sphere then $N = \nabla f = (2x, 2y, 2z)$ = normal
- If $z = f(x,y)$ surface then take $g = f(x,y) - z$ and $N = \nabla g$ = normal
 e.g. $f(x,y) = 5x^2 + 5y^2$ then $g = 5x^2 + 5y^2 - z$ and $N = \nabla g = (10x, 10y, -1)$ = normal

Tangential Approximation:

$f(x_0+h, y_0+k) \approx f(x_0, y_0) + f_x(x_0, y_0)h + f_y(x_0, y_0)k$

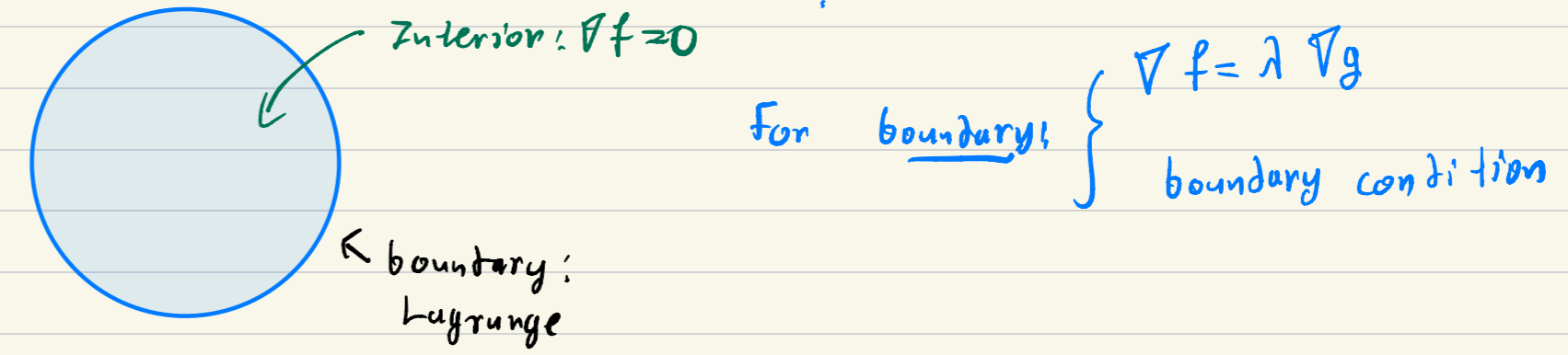
2nd Derivative test:

critical pts $\rightarrow \nabla f = 0$
 $\nabla f = \text{DNE}$

If $P = \text{crit pt}$ then take $H = \begin{bmatrix} f_{xx} & f_{xy} \\ f_{xy} & f_{yy} \end{bmatrix}$

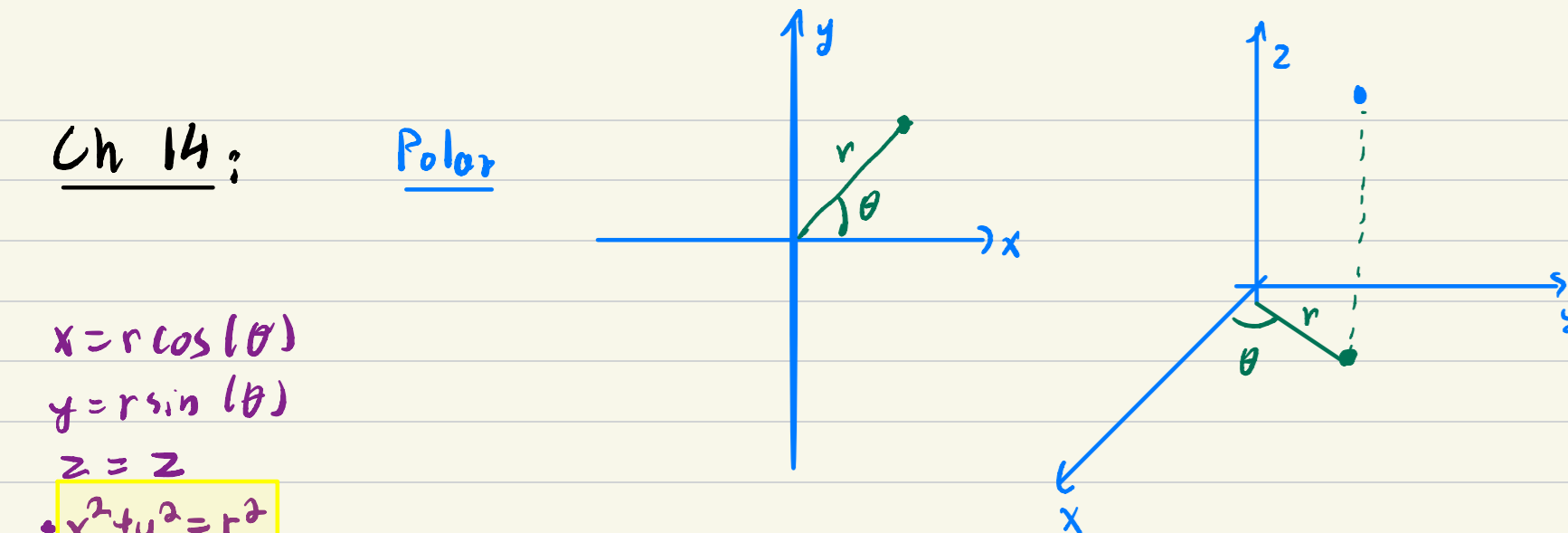
- $\det(H) < 0$ saddle
- $\det(H) = 0$ undeterm.
- $\det(H) > 0 \rightarrow f_{xx} > 0$ local min
- $f_{xx} < 0$ local max

Lagrange (for extreme values)



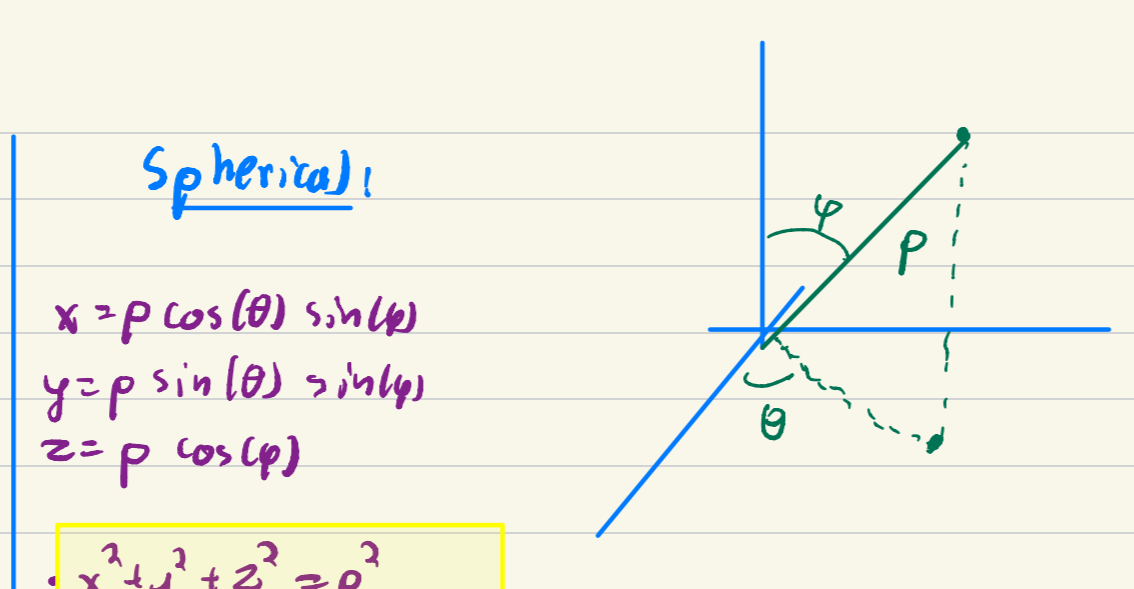
e.g. $f(x,y) = x^4 + y^2$ on $x^2 + y^2 \leq 1$
 On interior: $\nabla f = \begin{bmatrix} 4x^3 \\ 2y \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix} \Rightarrow Q = (0,0)$ crit pt

Then $x^2 + y^2 \leq 1$
 On boundary: $g(x,y) = x^4 + y^2 \sim \nabla g = \begin{bmatrix} 4x^3 \\ 2y \end{bmatrix}$
 $f(x,y) = x^4 + y^2 \sim \nabla f = \begin{bmatrix} 4x^3 \\ 2y \end{bmatrix}$
 \Rightarrow Lagrange: $\begin{cases} 4x^3 = 2\lambda x \\ 2y = 2\lambda y \\ x^2 + y^2 = 1 \end{cases}$



Ch 14: Polar

$x = r \cos(\theta)$
 $y = r \sin(\theta)$
 $z = z$
 $x^2 + y^2 = r^2$
 $\iint f(x, y) = \iint f(r, \theta) \cdot r$



Spherical:

$x = \rho \cos(\theta) \sin(\phi)$
 $y = \rho \sin(\theta) \sin(\phi)$
 $z = \rho \cos(\phi)$
 $x^2 + y^2 + z^2 = \rho^2$
 $x^2 + y^2 = \rho^2 \sin^2(\phi)$
 $\iiint f(x, y, z) = \iiint f(\theta, \phi, \rho) \cdot \rho^2 \sin(\phi)$

$V = \iiint 1 \, dz \, dy \, dx$ volume of region
 $S = \iint_R \|r_x \times r_y\| \, dA$ surface area

Change of variables:

$x = x(u, v) \quad y = y(u, v) \quad \rightsquigarrow \quad J = \begin{vmatrix} \frac{\partial x}{\partial u} & \frac{\partial x}{\partial v} \\ \frac{\partial y}{\partial u} & \frac{\partial y}{\partial v} \end{vmatrix}$

or $u = u(x, y) \quad v = v(x, y) \quad \rightsquigarrow \quad J' = \begin{vmatrix} \frac{\partial u}{\partial x} & \frac{\partial u}{\partial y} \\ \frac{\partial v}{\partial x} & \frac{\partial v}{\partial y} \end{vmatrix}$

$\iint_R f(x, y) \, dA = \iint_{R'} f(u, v) \cdot |det(J)| \, dA'$

$\iint_R f(x, y) \, dA = \iint_{R'} f(u, v) \cdot \left| \frac{1}{det(J')} \right| \, dA'$

Not much to memorize, Practice!

Ch 15:

$\int_C f \, ds = \int_a^b f(r(t)) \cdot \left\| \frac{dr}{dt} \right\| \, dt$ line integral
 $\iint_{\Sigma} f \, ds = \iint_R f(r(x, y)) \cdot \|r_x \times r_y\| \, dA$ surface integral

$\int_C F \cdot dr = \int_a^b F(r(t)) \cdot \frac{dr}{dt} \, dt$
 $f(\text{end pt}) - f(\text{start pt})$ if $F = \nabla f$ (curl $F = 0$) (FTLI)
 $\pm \iint_R M_x - M_y \, dA$ if $C = \text{closed}$, $F = \begin{bmatrix} M \\ N \end{bmatrix}$ (Green's) $+ = \text{anti-clock}$, $- = \text{clock}$
 $\pm \iint_{\Sigma} \text{curl}(F) \cdot n \, dS$ if $C = \text{closed}$, $F = \begin{bmatrix} M \\ N \\ P \end{bmatrix}$ (Stokes) $+ = \text{induced orient} = \text{orient of } C$
 $\pm \iint_{\Sigma} F \cdot n \, ds = \pm \iint_R F(r(x, y)) \cdot (r_x \times r_y) \, dA$ $+ = \text{induced orient} = \text{orient of exercise}$
 $\pm \iiint_V \text{div } F \, dV$ (Divergence) $+ = \text{outwards}$ (if $\Sigma = \text{closed!}$)

Parametrization:

Standard $r(x, y) = \begin{bmatrix} x \\ y \\ f(x, y) \end{bmatrix}$
 $r_x \times r_y = \begin{bmatrix} -f_x \\ -f_y \\ 1 \end{bmatrix}$
 $\|r_x \times r_y\| = \sqrt{1 + f_x^2 + f_y^2}$

Cylinder ($R = \text{fixed}$) $r(\theta, z) = \begin{bmatrix} R \cos(\theta) \\ R \sin(\theta) \\ z \end{bmatrix}$
 $\|r_\theta \times r_z\| = R$

Disk ($z = \text{fixed}$) $r(r, \theta) = \begin{bmatrix} r \cos(\theta) \\ r \sin(\theta) \\ 0 \end{bmatrix}$
 $\|r_r \times r_\theta\| = R$

Cone ($\phi = \text{fixed}$) $r(\rho, \theta) = \begin{bmatrix} \rho \cos(\theta) \sin(\phi) \\ \rho \sin(\theta) \sin(\phi) \\ \rho \cos(\phi) \end{bmatrix}$
 $r_\rho \times r_\theta = \rho \sin \phi$

Sphere ($\phi = \text{fixed}$) $r(\theta, \phi) = \begin{bmatrix} R \cos(\theta) \sin(\phi) \\ R \sin(\theta) \sin(\phi) \\ R \cos(\phi) \end{bmatrix}$
 $\|r_\theta \times r_\phi\| = R^2 \sin(\phi)$