Calculus III Running Notes

Points of Interest in Multivariable Functions

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

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

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

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

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

Triple Integrals

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

$$\iiint_E f(x,y,z)\,dV = \int\int_D \left[\int f(x,y,z)\,dz\right] dA$$

Type II region:

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

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:

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

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

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

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

Applications of Double Integrals

$$\rho(x,y) = \lim \frac{\Delta m}{\Delta A}$$

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

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

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

center 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:
$x = r\cos\theta$ $y = r\sin\theta$ $z = z$

Rectangular to cylindrical coordinates:
$r^2 = x^2 + y^2$ $\tan\theta = \frac{y}{x}$ $z = z$

Combining with Triple Integral Equations:

$$\iiint f(x,y,z) = \int_\alpha^\beta \int_{h_1(\theta)}^{h_2(\theta)} \int_{u_1}^{u_2} f(r\cos\theta, r\sin\theta, z)\,r\,dz\,dr\,d\theta$$

Triple integrals in Spherical Co-ordinates

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

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

In Triple integral formula:

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

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

Vector Fields

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

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

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

Curl and Divergence

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

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

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

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

and $\text{curl } F = \nabla \times F$

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

$\text{curl}(\nabla f) = 0$

$\text{curl } \nabla F = \nabla \times \nabla f$

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:

$r(t) = (1-t)r_0 + t\,r_1$, $0 \le t \le 1$

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

Line Integrals (Cont)

With respect to Arc Length:

$$\int_C f(x,y)\,ds = \int_a^b f(x(t), y(t))\sqrt{\ }\,dt$$

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

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

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

Fundamental Theorem of Line Integrals

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

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

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

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    - Integration of Multimedia Elements
    - Interactive and Gamified eBooks

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