

# Calculus III Running Notes

## Points of Interest in Multivariable Functions

**Finding POE(s):**  $\nabla f(x,y,z)$  at  $(x_0, y_0, z_0)$   
 End  $D = f_{xx} \cdot f_{yy} - (f_{xy})^2$   
 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

## 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  $B = [a,b] \times [c,d] \times [e,f]$ , then  
 $\iiint_B f(x,y,z) \, dV = \int_a^b \int_c^d \int_e^f f(x,y,z) \, dz \, dy \, dx$   
 Type I plane region:  
 $\iint_R f(x,y) \, dA = \int_a^b \int_{c(x)}^{d(x)} f(x,y) \, dy \, dx$   
 Type II region:  
 $\iint_R f(x,y) \, dA = \int_c^d \int_{a(y)}^{b(y)} f(x,y) \, dx \, dy$

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

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

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

Special Case:  
 $\iint_R xy \, dA$   
 $= \int_a^b \int_c^d xy \, dy \, dx$  where  $R = [a,b] \times [c,d]$

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

## 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

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

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

## Applications of Double Integrals

$M(x,y) = \text{mass}$   
 $m = \iint_R \rho(x,y) \, dA$   
 $\bar{x} = \frac{1}{m} \iint_R x \rho(x,y) \, dA$   
 $\bar{y} = \frac{1}{m} \iint_R y \rho(x,y) \, dA$

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

## 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:

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

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

for a counter-clockwise circle:  
 $A = \int_C x \, dy = - \int_C y \, dx = \frac{1}{2} \int_C x \, dy - y \, dx$

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

## Triple integrals in Cylindrical Co-ordinates

Cylindrical coordinate system:  
 $x = r \cos \theta$      $y = r \sin \theta$      $z = z$   
 Rectangular to cylindrical coordinates:  
 $r = \sqrt{x^2 + y^2}$      $\theta = \arctan \frac{y}{x}$      $z = z$   
 Combining with Triple Integral Equations:  
 $\iiint_E f(x,y,z) \, dV = \int_a^b \int_c^d \int_e^f f(r \cos \theta, r \sin \theta, z) \cdot r \, dz \, dr \, d\theta$

## Triple integrals in Spherical Co-ordinates

$\rho$  =  $\rho$  (radius)     $\phi$  =  $\phi$  (polar angle)     $\theta$  =  $\theta$  (azimuthal angle)  
 Distance formula:  
 $\rho^2 = x^2 + y^2 + z^2$   
 In triple integral formula:  
 $\iiint_E f(x,y,z) \, dV = \int_a^b \int_c^d \int_e^f f(\rho \sin \phi \cos \theta, \rho \sin \phi \sin \theta, \rho \cos \phi) \cdot \rho^2 \sin \phi \, d\phi \, d\theta \, d\rho$

## Vector Fields

A vector field is a function that maps points to vectors.  
 In  $\mathbb{R}^2$  (plane):  
 $\vec{F}(x,y) = P(x,y)\mathbf{i} + Q(x,y)\mathbf{j} = \langle P, Q \rangle$   
 In  $\mathbb{R}^3$  (space):  
 $\vec{F}(x,y,z) = P(x,y,z)\mathbf{i} + Q(x,y,z)\mathbf{j} + R(x,y,z)\mathbf{k} = \langle P, Q, R \rangle$

## Curl and Divergence

For  $\vec{F} = P\mathbf{i} + Q\mathbf{j} + R\mathbf{k}$ :  
 $\text{curl } \vec{F} = \left( \frac{\partial R}{\partial y} - \frac{\partial Q}{\partial z} \right) \mathbf{i} + \left( \frac{\partial P}{\partial z} - \frac{\partial R}{\partial x} \right) \mathbf{j} + \left( \frac{\partial Q}{\partial x} - \frac{\partial P}{\partial y} \right) \mathbf{k}$   
 $\nabla \cdot \vec{F} = \left( \frac{\partial P}{\partial x} + \frac{\partial Q}{\partial y} + \frac{\partial R}{\partial z} \right)$   
 and  $\text{curl } \vec{F} = \nabla \times \vec{F}$   
 If  $\vec{F}$  is a function of 3 variables that has continuous second order partial derivatives then  $\text{curl } (\nabla \cdot \vec{F}) = 0$   
 $\text{div } (\nabla \times \vec{F}) = 0$   
 $\nabla \cdot (\nabla \times \vec{F}) = 0$

## Surface Area:

$\text{Area} = \iint_R \sqrt{f_x^2 + f_y^2 + 1} \, dA$

## Line Integrals:

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

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

Vector representation of a line segment that starts at  $\vec{c}$  and ends at  $\vec{d}$  is given by:  
 $\vec{r}(t) = \vec{c} + t(\vec{d} - \vec{c})$      $0 \leq t \leq 1$

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

## Line Integrals (Cont)

with respect to Arc Length:  
 $\int_C f(x,y,z) \, ds = \int_a^b f(x(t), y(t), z(t)) \sqrt{x'(t)^2 + y'(t)^2 + z'(t)^2} \, dt$

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

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

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

## Fundamental Theorem of Line Integrals

If  $\vec{F}(x,y,z) = \nabla \phi(x,y,z)$  is a conservative vector field:  
 $\frac{\partial \phi}{\partial x} = P$   
 $\frac{\partial \phi}{\partial y} = Q$   
 $\frac{\partial \phi}{\partial z} = R$

# Calculus Iii

**Zhe Xu**



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