

# Calculus III Running Notes

## Points of Interest in Multivariable Functions

**Finding PDEs:**  $\nabla f = 0$  when  $(x_0, y_0)$   
 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  $D < 0$  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

$\nabla f(x, y, z) = \lambda \nabla g(x, y, z)$      $g(x, y, z) = c$   
 $f_x = \lambda g_x$      $f_y = \lambda g_y$      $f_z = \lambda g_z$

## Triple Integrals

if  $f$  is continuous for the rectangular box  $B = [a, b] \times [c, d] \times [e, f]$ , then  
 $\iiint_B f(x, y, z) \, dV = \int_c^f \int_a^b \int_e^d f(x, y, z) \, dz \, dy \, dx$   
 Type I plane region:  
 $\iiint f(x, y, z) \, dV = \int_a^b \int_c^d \int_{h_1(x, y)}^{h_2(x, y)} f(x, y, z) \, dz \, dy \, dx$   
 Type II region:  
 $\iiint f(x, y, z) \, dV = \int_c^d \int_a^b \int_{h_1(y, z)}^{h_2(y, z)} f(x, y, z) \, dx \, dy \, dz$

## 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

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

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

## Applications of Double Integrals

$P(x, y) = \text{mass per unit area}$   
 $M = \iint_R P(x, y) \, dA$   
 $\bar{x} = \frac{1}{M} \iint_R x P(x, y) \, dA$   
 $\bar{y} = \frac{1}{M} \iint_R y P(x, y) \, dA$

center of mass:  $\bar{x} = \frac{1}{M} \iint_R x P(x, y) \, dA$   
 $\bar{y} = \frac{1}{M} \iint_R y P(x, y) \, dA$   
 Moment of inertia:  $I_x = \iint_R y^2 P(x, y) \, dA$   
 $I_y = \iint_R x^2 P(x, y) \, dA$

## 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:

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

In a simple region:  
 $\oint_C P \, dx + Q \, dy = \iint_D \left( \frac{\partial Q}{\partial x} - \frac{\partial P}{\partial y} \right) \, dA$   
 $\oint_C P \, dx = \iint_D \frac{\partial Q}{\partial x} \, dA$   
 $\oint_C Q \, dy = \iint_D -\frac{\partial P}{\partial y} \, dA$   
 for a counter (topology: a circle):  
 $A = \oint_C x \, dy = -\oint_C y \, dx = \frac{1}{2} \oint_C x \, dy - y \, dx$   
 Extends:  
 $\oint_C P \, dx + Q \, dy = \iint_D \left( \frac{\partial Q}{\partial x} - \frac{\partial P}{\partial y} \right) \, dA$

## Line Integrals (Cont)

with respect to Arc Length:  
 $\int_C f(x, y, z) \, ds = \int_a^b f(x(t), y(t), z(t)) \sqrt{x'(t)^2 + y'(t)^2 + z'(t)^2} \, dt$   
 $\int_C f(x, y) \, ds = \int_a^b f(x(t), y(t)) \sqrt{x'(t)^2 + y'(t)^2} \, dt$   
 $W = \int_C f(x, y, z) \cdot T(x, y, z) \, ds$   
 $= \int_a^b f \cdot T \, ds$   
 $W = \int_a^b [f(x(t), y(t), z(t)) \cdot \frac{dx}{dt} + f(x(t), y(t), z(t)) \cdot \frac{dy}{dt} + f(x(t), y(t), z(t)) \cdot \frac{dz}{dt}] \sqrt{x'(t)^2 + y'(t)^2 + z'(t)^2} \, dt$

## Fundamental Theorem of Line Integrals

$\int_C \nabla f \cdot dr = f(\text{end}) - f(\text{start})$   
 if  $P(x, y) = \frac{\partial f}{\partial x}$  and  $Q(x, y) = \frac{\partial f}{\partial y}$  is a conservative vector field:  
 $\frac{\partial P}{\partial y} = \frac{\partial Q}{\partial x}$

## Surface Area:

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

## Line Integrals:

If  $f$  is defined on a smooth curve  $C$  given by  $x = x(t), y = y(t), z = z(t), a \leq t \leq b$ .  
 Then the line integral along  $C$  is:  
 $\int_C f(x, y, z) \, ds = \int_a^b f(x(t), y(t), z(t)) \sqrt{x'(t)^2 + y'(t)^2 + z'(t)^2} \, dt$   
 Line integral with respect to Arc Length:  
 $\int_C f(x, y) \, ds = \int_a^b f(x(t), y(t)) \sqrt{x'(t)^2 + y'(t)^2} \, dt$   
 $\int_C f(x, y, z) \, dy = \int_a^b f(x(t), y(t), z(t)) y'(t) \, dt$   
 Vector representation of a line segment that starts at  $(x_1, y_1, z_1)$  and ends at  $(x_2, y_2, z_2)$  is given by:  
 $(x, y, z) = (x_1, y_1, z_1) + t(x_2 - x_1, y_2 - y_1, z_2 - z_1)$      $0 \leq t \leq 1$   
 $\int_C f(x, y, z) \, dx = \int_a^b f(x(t), y(t), z(t)) x'(t) \, dt$

## 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:  
 $\iiint_D f(x, y, z) \, dV = \int_c^d \int_0^{2\pi} \int_0^{h(r, \theta, z)} f(r \cos \theta, r \sin \theta, z) \cdot r \, dr \, d\theta \, dz$

## Triple integrals in Spherical Co-ordinates

$\rho =$  radius from origin to point  $(x, y, z)$   
 $\theta =$  angle from positive  $x$ -axis to projection of point on  $xy$ -plane  
 $\phi =$  angle from positive  $z$ -axis to line segment from origin to point  
 Distance formula:  
 $\rho^2 = x^2 + y^2 + z^2$   
 In triple integral formula:  
 $\iiint_D f(x, y, z) \, dV = \int_{\phi_1}^{\phi_2} \int_{\theta_1}^{\theta_2} \int_{\rho_1}^{\rho_2} f(\rho \sin \phi \cos \theta, \rho \sin \phi \sin \theta, \rho \cos \phi) \cdot \rho^2 \sin \phi \, d\rho \, d\theta \, d\phi$

## Vector Fields

A vector field is a function that maps points to vectors.  
 In  $\mathbb{R}^2$  (plane):  
 $\vec{F}(x, y) = P(x, y)\mathbf{i} + Q(x, y)\mathbf{j} = \langle P, Q \rangle$   
 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  $F = P\mathbf{i} + Q\mathbf{j} + R\mathbf{k}$ :  
 $\text{curl } F = \left( \frac{\partial R}{\partial y} - \frac{\partial Q}{\partial z} \right)\mathbf{i} + \left( \frac{\partial P}{\partial z} - \frac{\partial R}{\partial x} \right)\mathbf{j} + \left( \frac{\partial Q}{\partial x} - \frac{\partial P}{\partial y} \right)\mathbf{k}$   
 $\nabla \cdot F = \left( \frac{\partial P}{\partial x} + \frac{\partial Q}{\partial y} + \frac{\partial R}{\partial z} \right)$   
 and  $\text{curl } F = \nabla \times F$   
 If  $F$  is a function of 3 variables that has continuous second order partial derivatives then:  
 $\text{curl } (\nabla f) = 0$   
 $\text{div } (\nabla \cdot F) = \nabla \cdot (\nabla \cdot F)$   
 $\text{div } (\nabla \cdot F) = \nabla \cdot (\nabla \cdot F)$

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**Mark Zegarelli**



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