

SECTIONS 14.6 - 15.4 / materials in previous sections could be indirectly used

(14.6) (14.7) (14.7) (14.8) (15.1) (15.2) (15.2) (15.3) (15.4)

$$\nabla f(x, y, z) = \langle f_x, f_y, f_z \rangle$$

CHAPTER 14

$$D_{\vec{u}} f(a, b, c) = \lim_{h \rightarrow 0} \frac{f(a + hu_1, b + hu_2, c + hu_3) - f(a, b, c)}{h}$$

is the directional derivative along unit vector

$$\vec{u} = \langle u_1, u_2, u_3 \rangle.$$

• ∇f is vector ; $D_{\vec{u}} f$ is a scalar

$$D_{\vec{i}} f(x, y, z) = f_x ; D_{\vec{j}} f(x, y, z) = f_y ; D_{\vec{k}} f(x, y, z) = f_z$$

$$D_{\vec{u}} f(a, b, c) = \nabla f(a, b, c) \cdot \vec{u}$$

• $\vec{\nabla} f(a, b, c)$ is direction of fastest increase @ (a, b, c)

• $-\vec{\nabla} f(a, b, c)$ is direction of fastest decrease @ (a, b, c)

• $|\nabla f(a, b, c)| = \text{max directional derivative @ } (a, b, c)$

• $-\|\nabla f(a, b, c)\| = \text{min directional derivative @ } (a, b, c)$

• $\nabla f(a, b, c)$ is normal vector of tangent plane to level

curve $f(x, y, z) = k$ @ (a, b, c)

• $f(x, y)$ has critical pt at (a, b) if:

$$\nabla f(a, b) = \vec{0} \text{ or undefined}$$

$$H = \det \begin{bmatrix} f_{xx} & f_{xy} \\ f_{yx} & f_{yy} \end{bmatrix} = f_{xx}f_{yy} - f_{xy}^2$$

$$\begin{aligned} \frac{df}{dt} &= \frac{\partial f}{\partial x} \frac{dx}{dt} + \frac{\partial f}{\partial y} \frac{dy}{dt} + \frac{\partial f}{\partial z} \frac{dz}{dt} \\ &= \nabla f \cdot \vec{r}'(t) \end{aligned}$$

(If f_{xx}, f_{yy} have diff signs, then it is saddle).

(1) If $H > 0$ and $f_{xx} > 0$, (a, b) is a local min

(2) If $H > 0$ and $f_{xx} < 0$, (a, b) is a local max

(3) If $H < 0$, (a, b) is a saddle point

(4) If $H = 0$, the test is inconclusive.

LAGRANGE MULTIPLIERS

• $f(x, y, z)$ with constraint $g(x, y, z) = 0$

Solve $\nabla f(x, y, z) = \lambda \nabla g(x, y, z)$; $g(x, y, z) = 0$

Evaluate $f(x, y, z)$ @ all solutions

Compare values from step 2

Saddle: 2 intersecting level curves of same value

Max/Min: Concentric circles

Types of domains:

• OPEN: None of boundary included

• CLOSED: Contains all points on boundary

• BOUNDED: If domain finite (contained in some large enough circle)

• EXTREME VALUES

- $f(x, y)$ @ critical points

- Find min/max on boundary

- Compare values from S1/S2

hyperbolas on level curves \rightarrow saddle

Can use to find extreme value of functions on boundary of domain for global extrema

To show a func has no max/min, fix variables and show single-variable limit as $x \rightarrow \infty$ is $\infty / -\infty$.

$D = \mathbb{R}^2 \rightarrow$ closed AND open, not bounded

$D = \{(x, y) \mid x, y \geq 0\}$ closed, not bounded

$$\iint_R f(x,y) dA =$$

$$\lim_{m,n \rightarrow 0} \sum_{i=1}^m \sum_{j=1}^n f(x_i^*, y_j^*) \Delta A$$

(Divide rectangular domain into $m \times n$ squares)

(Multiply sample point in each subregion w/ area of subregion)

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

CHAPTER 15

Midpoint Rule: Use midpoint of each subregion as sample points.

TYPE I Domain: $dy dx$

TYPE II Domain: $dx dy$

- Bounds for outer integral must be const.
- Cannot randomly flip - must draw out to convert

$$(1) \iint_D f + g dA = \iint_D f dA + \iint_D g dA$$

$$(2) c \iint_D f(x,y) dA = c \iint_D f(x,y) dA$$

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

\nwarrow bounds in r, θ \nearrow JACOBIAN

$$x = r \cos \theta$$

$$y = r \sin \theta \quad r^2 = x^2 + y^2$$

For lamina w/ density $\rho(x,y)$ over domain D

• Mass: $\iint_D \rho(x,y) dA = m$

• COM (\bar{x}, \bar{y})

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

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

} pay attention to symmetry

(3) If $D = D_1 + D_2$:

$$\iint_D f(x,y) dA = \iint_{D_1} f(x,y) dA + \iint_{D_2} f(x,y) dA$$

$$(4) \iint_D 1 dA = \text{Area}(D)$$

(5) Average Value of $f(x,y)$ on D $\frac{1}{\text{Area}(D)} \iint_D f(x,y) dA$

(6) $\iint_D f(x,y) dA =$ signed volume of solid between $z = f(x,y)$ and D on xy -plane.

If $f(x,y)$ is odd in x and is symmetric about the y -axis, then $\iint_D f(x,y) dA = 0$.

Similarly, if $f(x,y)$ is odd in y and symmetric about x -axis, then $\iint_D f(x,y) dA = 0$.

If $f(x,y)$ even, and domain symmetric, can be split up & multiplied.