

**$f(x, y)$  is continuous:**

$\forall \varepsilon > 0, \exists \delta > 0$  such that  $|f(x, y) - f(a, b)| < \varepsilon$   
if  $\|(x, y) - (a, b)\| < \delta$

To toggle on/off the raw Python code, click [[here](#)].

$\lim_{(x,y) \rightarrow (0,0)} \frac{x-y}{x+y}$  **fails to exist**

$$1 = \lim_{\substack{(x,y) \rightarrow (0,0) \\ y=0, x \rightarrow 0}} \frac{x-y}{x+y} \neq \lim_{\substack{(x,y) \rightarrow (0,0) \\ x=0, y \rightarrow 0}} \frac{x-y}{x+y} = -1$$

$f(x, y) = \begin{cases} \frac{xy}{x^2+y^2} & \text{if } (x, y) \neq (0,0) \\ 0 & \text{if } (x, y) = (0,0) \end{cases}$  **discontinuous at (0,0)**

$$\lim_{\substack{(x,y) \rightarrow (0,0) \\ (x,y) \rightarrow (x,ax)}} \frac{xy}{x^2 + y^2} = \lim_{\substack{(x,y) \rightarrow (0,0) \\ (x,y) \rightarrow (x,ax)}} \frac{ax^2}{x^2 + a^2x^2} = \frac{a}{1+a^2} \neq 0 = f(0,0)$$

$f(x, y) = \begin{cases} \frac{xy^2}{x^2+y^4} & \text{if } (x, y) \neq (0,0) \\ 0 & \text{if } (x, y) = (0,0) \end{cases}$  **discontinuous at (0,0)**

$$\lim_{\substack{(x,y) \rightarrow (0,0) \\ (x,y) \rightarrow (ay^2,y)}} \frac{xy^2}{x^2 + y^4} = \lim_{\substack{(x,y) \rightarrow (0,0) \\ (x,y) \rightarrow (ay^2,y)}} \frac{a^2y^4}{a^2y^4 + y^4} = \frac{a^2}{1+a^2} \neq 0 = f(0,0)$$

$f(x, y) = \begin{cases} \frac{x^2y}{x^2+y^2} & \text{if } (x, y) \neq (0,0) \\ 0 & \text{if } (x, y) = (0,0) \end{cases}$  **continuous at (0,0)**

$$\left| \frac{x^2y}{x^2 + y^2} \right| \leq \left| \frac{(x^2 + y^2)(x^2 + y^2)^{1/2}}{x^2 + y^2} \right| \leq (x^2 + y^2)^{1/2} \xrightarrow{(x,y) \rightarrow (0,0)} 0 = f(0,0)$$

## Partial Derivative:

$$f_i = \frac{\partial f}{\partial x^i} = \lim_{k \rightarrow 0} \frac{f(x^1, \dots, x^{i-1}, x^i + k, x^{i+1}, \dots, x^n) - f(x^1, x^2, \dots, x^n)}{k}$$

Gradient:  $\nabla f = (f_1, \dots, f_n)$ .

## Chain Rule

$$\frac{\partial \vec{z}}{\partial \vec{t}} = \begin{pmatrix} \partial z^1 / \partial x^1 & \dots & \partial z^1 / \partial x^m \\ \vdots & \ddots & \vdots \\ \partial z^k / \partial x^1 & \dots & \partial z^k / \partial x^m \end{pmatrix} \begin{pmatrix} \partial x^1 / \partial t^1 & \dots & \partial x^1 / \partial t^n \\ \vdots & \ddots & \vdots \\ \partial x^m / \partial t^1 & \dots & \partial x^m / \partial t^n \end{pmatrix}$$

$$z = \sin(x + y^2)$$

$$(x, y) = (st, s^2 + t^2)$$

$$\begin{aligned} \left( \frac{\partial z}{\partial s}, \frac{\partial z}{\partial t} \right) &= \left( \frac{\partial z}{\partial x}, \frac{\partial z}{\partial y} \right) \begin{pmatrix} \frac{\partial x}{\partial s} & \frac{\partial x}{\partial t} \\ \frac{\partial y}{\partial s} & \frac{\partial y}{\partial t} \end{pmatrix} \\ &= \left( \cos(x + y^2) \quad 2y \cos(x + y^2) \right) \begin{pmatrix} t & s \\ 2s & 2t \end{pmatrix} \\ &= \cos((t^2 + s^2)^2 + st) \cdot (4s(t^2 + s^2) + t, 4t(t^2 + s^2) + s) \end{aligned}$$

Directional Derivative:  $D_{\vec{e}} f = \nabla f \cdot \vec{e} / \|\vec{e}\|$

Maximum, **Minimum** :  $\|\nabla f\|(-\|\nabla f\|)$ , at  $\vec{e} = \nabla f / \|\nabla f\|$   $(-\nabla f /$

## Directional Derivative

$f(x, y) = \sqrt{x} + \sqrt{y}$  at

$(x, y) = (1, 1)$  in the direction  
 $(3, 4)$ :

- $(3, 4) \rightarrow \frac{1}{5}(3, 4) = \vec{e}$
- $D_{\vec{e}}f(1, 1) = \nabla f(1, 1) \cdot \vec{e} = \frac{1}{2}(1, 1) \cdot \frac{1}{5}(3, 4) = \frac{7}{10}$
- Maximum

$$\vec{e} = \frac{\nabla f(1, 1)}{\|\nabla f(1, 1)\|} = \frac{\frac{1}{2}(1, 1)}{\sqrt{\left(\frac{1}{2}\right)^2 + \left(\frac{1}{2}\right)^2}} = \frac{(1, 1)}{\sqrt{2}}$$

$$D_{\vec{e}}f(1, 1) = \|\nabla f(1, 1)\| = \sqrt{\left(\frac{1}{2}\right)^2 + \left(\frac{1}{2}\right)^2} = \frac{1}{\sqrt{2}}$$

## Extrema

Critical point:

$(x_0, y_0)$ ,

$$H = \begin{pmatrix} \frac{\partial^2 f}{\partial x^2}(x_0, y_0) & \frac{\partial^2 f}{\partial y \partial x}(x_0, y_0) \\ \frac{\partial^2 f}{\partial x \partial y}(x_0, y_0) & \frac{\partial^2 f}{\partial y^2}(x_0, y_0) \end{pmatrix}$$

1. if  $|H| > 0$  and  $A < 0$ :  $f(x_0, y_0)$  relative maximum,
2. if  $|H| > 0$  and  $A > 0$ :  $f(x_0, y_0)$  relative minimum,
3. if  $|H| < 0$ :  $(x_0, y_0, f(x_0, y_0))$  saddle point,

# Extrema without boundary

$$f(x, y) = x^4 + y^4 - 4xy$$

- $f(x, y) \nearrow \infty$  (no Maximum),  $f(x, y) \searrow -\infty$  (Min exists)
- Find the critical values:

$$\begin{aligned} f_1 &= 4x^3 - 4y = 0 \text{ and } f_2 = 4y^3 - 4x = 0 \\ \Rightarrow x &= y^3 \text{ and } y = x^3 \text{ (i.e. } x = x^9) \\ \Rightarrow (x, y) &= (0, 0) \text{ or } (\pm 1, \pm 1) \end{aligned}$$

- Evaluate Extremum

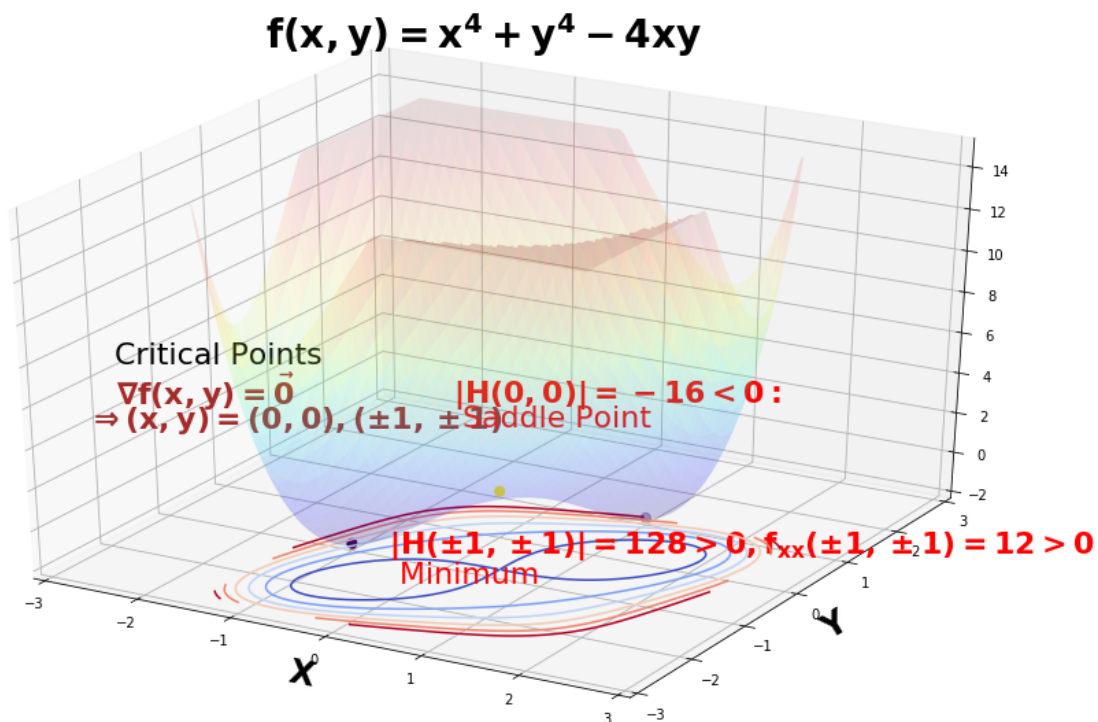
- $(x, y) = (0, 0)$ : saddle point, since

$$D = \begin{vmatrix} 0 & -4 \\ -4 & 0 \end{vmatrix} = -16 < 0$$

- $(x, y) = (\pm 1, \pm 1)$  :

$$f_{11}(\pm 1, \pm 1) = 12 > 0, D = \begin{vmatrix} 12 & -4 \\ -4 & 12 \end{vmatrix} = 128 > 0$$

$f(\pm 1, \pm 1) = -2$  is a relative minimum (but not minimum).



## Extrema with boundary

$$f(x, y) = x^2 - xy + y^2 - x + y - 6, \text{ for } (x, y) \in \{x^2 + y^2 \leq 1\}$$

- Extrema at Interior Critical Values

$$\left. \begin{aligned} f_1 &= 2x - y - 1 = 0 \\ f_2 &= 2y - x + 1 = 0 \end{aligned} \right\} \Rightarrow (x, y) = (1/3, -1/3)$$

- $A = 2 > 0, |D| = 2 \cdot 2 - 1 > 0 : f(1/3, -1/3) = -6\frac{1}{3}$  is minimum.

- Extrema On the Boundary

$$\partial\Omega = \{(x, y) | x^2 + y^2 = 1\} \longrightarrow (x, y) = (\cos \theta, \sin \theta), 0 \leq \theta \leq 2\pi$$

$$f(x, y) = -\sin \theta \cos \theta - \cos \theta + \sin \theta - 5$$

$$\frac{df}{d\theta} = 0 \Rightarrow (\sin \theta + \cos \theta)(\sin \theta - \cos \theta + 1) = 0$$

- $\sin \theta + \cos \theta = 0 \Rightarrow \tilde{\theta} = 3\pi/4, 7\pi/4:$

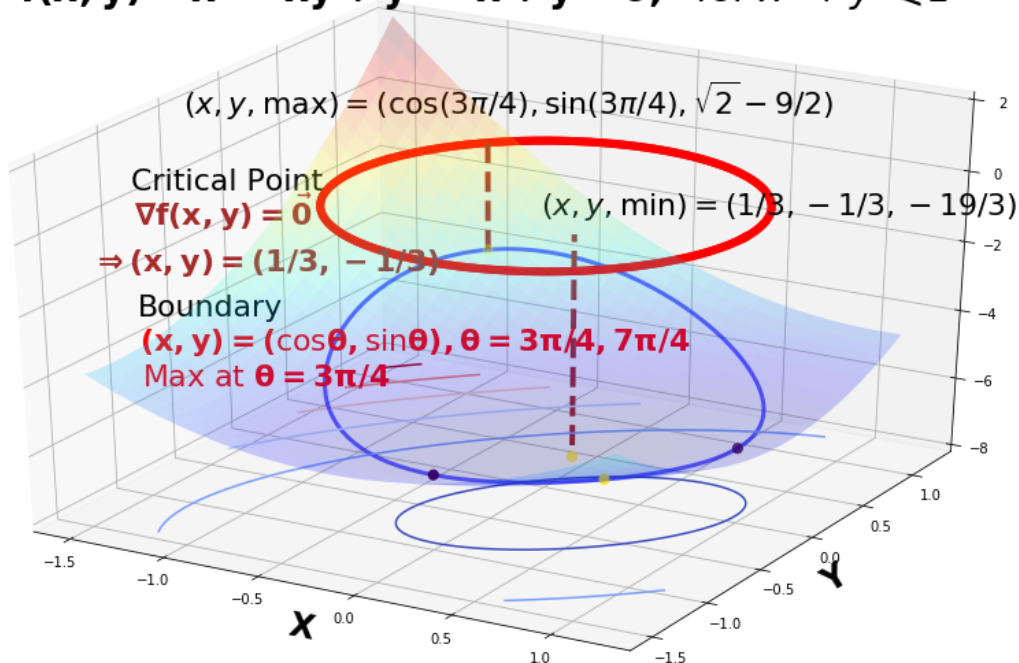
$$f(\cos \tilde{\theta}, \sin \tilde{\theta}) = \sqrt{2} - 4\frac{1}{2}, (-\sqrt{2} - 4\frac{1}{2})$$

- $\sin \theta - \cos \theta + 1 = 0 \Rightarrow \hat{\theta} = 0, 3\pi/2:$

$$f(\cos \hat{\theta}, \sin \hat{\theta}) = -6$$

**Maximum:**  $\sqrt{2} - 4\frac{1}{2}$  at  $(-1/\sqrt{2}, 1/\sqrt{2})$ , **Minimum:**  $-6\frac{1}{3}$  at  $(x, y) = (1/3, -1/3)$ .

$$f(x, y) = x^2 - xy + y^2 - x + y - 6, \text{ for } x^2 + y^2 \leq 1$$



## Lagrange's Multipliers

Relative extrema of  $f(\vec{x})$  with constraints  $\vec{g}^i(\vec{x}) = 0$  occurs at the critical point of  $f(\vec{x}) + \sum_i \lambda^i \vec{g}^i(\vec{x})$ .

## Extremum of $2x^{1/4}y^{3/4}$ with $2x + y = 8$

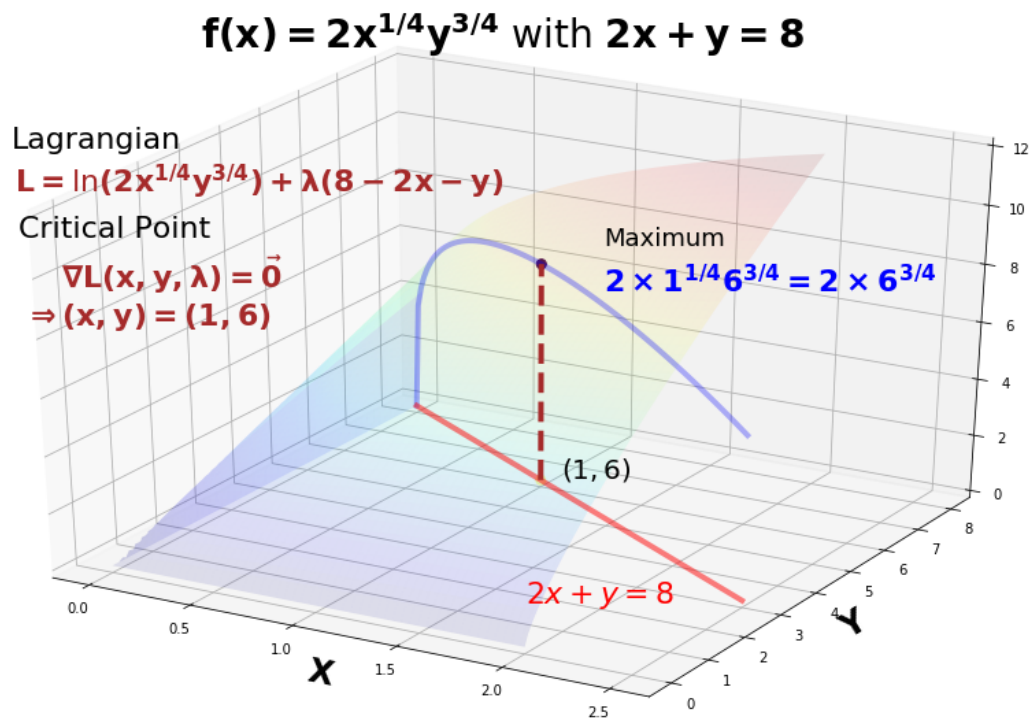
- Lagrangian function

$$L(x, y, \lambda) = \ln(2x^{1/4}y^{3/4}) + \lambda(8 - 2x - y)$$

- Critical point(s)

$$\nabla L(x, y, \lambda) = \vec{0} \implies x = 1 \text{ and } y = 6$$

$$\text{Maximum: } 2 \times 1^{1/4} 6^{3/4} = 2 \times 6^{3/4}.$$



## Extremum of $f(x, y, z) = x^2 - xy + y^2 - z^2 + 1$ with $x^2 + y^2 = 1, z^2 = xy$

- Lagrangian function

$$L(x, y, z; \lambda, \mu) = x^2 - xy + y^2 - z^2 + 1 + \lambda(1 - x^2 - y^2) + \mu(z^2 - xy)$$

- Critical point(s)

$$\nabla L = \vec{0} \Rightarrow (2x - y - 2\lambda x - \mu y, 2x - y - 2\lambda x - \mu y, -2z + 2\mu z, 0, 0) = \vec{0}$$

$$-2z + 2\mu z = 0 \Rightarrow z = 0 \text{ or } \mu = 1$$

$$\begin{cases} z = 0 \\ \mu = 1 \end{cases} \Rightarrow \begin{cases} x^2 + y^2 = 1, xy = 0 \\ x/y = y/x = 1/(1 - \lambda) \rightarrow y = x \end{cases}$$

$$\Rightarrow \begin{cases} (x, y, z) = (\pm 1, 0, 0), (0, \pm 1, 0) \\ (x, y, z) = \pm (1/\sqrt{2}, 1/\sqrt{2}, \pm 1/\sqrt{2}) \end{cases}$$

$$|x|, |y| \leq 1 \Rightarrow \text{Extrema exist: Maximum} = 2 \text{ and Minimum} = 1$$

$$f(\pm 1, 0, 0) = f(0, \pm 1, 0) = 2$$

$$f\left(\frac{1}{\sqrt{2}}, \frac{1}{\sqrt{2}}, \pm \frac{1}{\sqrt{2}}\right) = f\left(\frac{-1}{\sqrt{2}}, \frac{-1}{\sqrt{2}}, \pm \frac{1}{\sqrt{2}}\right) = 1$$

## Fubini's Theorem

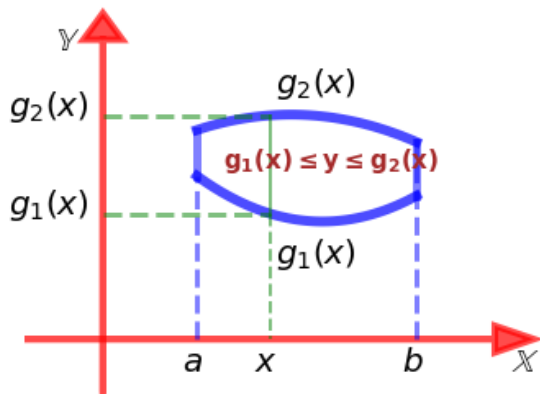
If  $f(x, y)$  is continuous over  $D$ ,

- $D = \{(x, y) \mid a \leq x \leq b, g_1(x) \leq y \leq g_2(x)\}$ ,

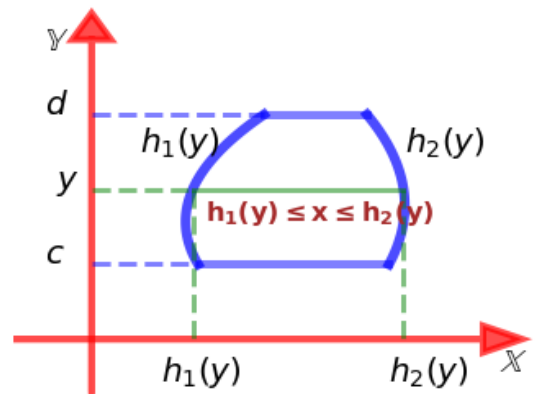
$$\iint_D f(x, y) dA = \int_a^b dx \int_{g_1(x)}^{g_2(x)} f(x, y) dy$$

- $D = \{(x, y) \mid c \leq y \leq d, h_1(y) \leq x \leq h_2(y)\}$ ,

$$\iint_D f(x, y) dA = \int_c^d dy \int_{h_1(y)}^{h_2(y)} f(x, y) dx$$



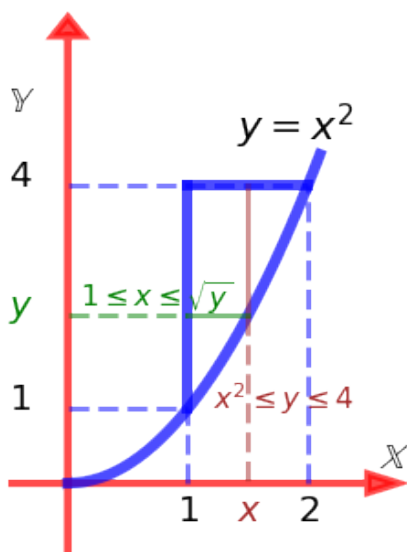
$$\iint_D f(x, y) dA = \int_a^b dx \int_{g_1(x)}^{g_2(x)} f(x, y) dy$$



$$\iint_D f(x, y) dA = \int_c^d dy \int_{h_1(y)}^{h_2(y)} f(x, y) dx$$

$$\begin{aligned} \iint_{x^2 \leq y \leq 4, 1 \leq x \leq 2} (x + y) dA &= \int_1^2 dx \int_{x^2}^4 (x + y) dy \\ &= \int_1^2 dx \int_{x^2}^4 (x + y) dy = 7 \frac{3}{20} \end{aligned}$$

(-0.5, 8.0, -1.0, 7.0)



$$\begin{aligned} \iint_D (x + y) dA &= \int_1^2 dx \int_{x^2}^4 (x + y) dy \\ &= \int_1^2 dx \int_{x^2}^4 (x + y) dy = 7 \frac{3}{20} \end{aligned}$$



For

$$\mathbf{x} = \phi(\mathbf{u}, \mathbf{v}), \mathbf{y} = \psi(\mathbf{u}, \mathbf{v}).$$

$$\iint_D \mathbf{f}(\mathbf{x}, \mathbf{y}) d\mathbf{A} = \iint_D \mathbf{f}(\phi(\mathbf{u}, \mathbf{v}), \psi(\mathbf{u}, \mathbf{v})) \left| \frac{\partial(\mathbf{x}, \mathbf{y})}{\partial(\mathbf{u}, \mathbf{v})} \right| d\mathbf{u} d\mathbf{v}$$

$$\iint_{\{\mathbf{x}^2 + \mathbf{y}^2 \leq 4\}} \sqrt{4 - \mathbf{x}^2 - \mathbf{y}^2} d\mathbf{A} = \iint_{\substack{\{0 \leq \mathbf{r} \leq 2, 0 \leq \theta \leq 2\pi\} \\ \mathbf{t} = 4 - \mathbf{r}^2}} \sqrt{4 - \mathbf{r}^2} \cdot \mathbf{r} d\mathbf{r} d\theta = \frac{16\pi}{3}$$

$$\int_{-\infty}^{\infty} \frac{1}{\sqrt{2\pi}\sigma} e^{-(\mathbf{x} - \mu)^2 / (2\sigma^2)} d\mathbf{x} = \int_{\substack{-\infty \\ \mathbf{t} = (\mathbf{x} - \mu) / \sigma}}^{\infty} \frac{1}{\sqrt{2\pi}} e^{-\mathbf{t}^2 / 2} d\mathbf{t} = 1$$

## Fibini's Theorem

If  $f(x, y, z)$  is continuous over  $R$  and

$$R = \{(x, y, z) | a \leq x \leq b, g_1(x) \leq y \leq g_2(x), h_1(x, y) \leq z \leq h_2(x, y)\},$$

then

$$\iiint_R \mathbf{f}(\mathbf{x}, \mathbf{y}, \mathbf{z}) d\mathbf{V} = \int_a^b d\mathbf{x} \int_{g_1(\mathbf{x})}^{g_2(\mathbf{x})} d\mathbf{y} \int_{h_1(\mathbf{x}, \mathbf{y})}^{h_2(\mathbf{x}, \mathbf{y})} \mathbf{f}(\mathbf{x}, \mathbf{y}, \mathbf{z}) d\mathbf{z}$$

### Fibini's Theorem

$$\iiint_R \mathbf{f}(\mathbf{x}, \mathbf{y}, \mathbf{z}) d\mathbf{V} = \int_a^b d\mathbf{x} \int_{g_1(\mathbf{x})}^{g_2(\mathbf{x})} d\mathbf{y} \int_{h_1(\mathbf{x}, \mathbf{y})}^{h_2(\mathbf{x}, \mathbf{y})} \mathbf{f}(\mathbf{x}, \mathbf{y}, \mathbf{z}) d\mathbf{z}$$

where  $R = \{(x, y, z) | a \leq x \leq b, g_1(x) \leq y \leq g_2(x), h_1(x, y) \leq z \leq h_2(x, y)\}.$

$$\iiint_{\substack{0 \leq \mathbf{y} \leq \sqrt{\pi/2} \\ 0 \leq \mathbf{x} \leq \mathbf{y}, 0 \leq \mathbf{z} \leq 2}} \sin(\mathbf{y}^2) d\mathbf{V} = \int_0^{\sqrt{\pi/2}} d\mathbf{y} \int_0^{\mathbf{y}} d\mathbf{x} \int_0^2 \sin(\mathbf{y}^2) d\mathbf{z} = 1$$

$$\iiint_{\substack{0 \leq \mathbf{y} \leq \sqrt{\pi/2} \\ 0 \leq \mathbf{x} \leq \mathbf{y}, 0 \leq \mathbf{z} \leq 2}} \sin(\mathbf{y}^2) d\mathbf{V} = \int_0^{\sqrt{\pi/2}} d\mathbf{y} \int_0^{\mathbf{y}} d\mathbf{x} \int_0^2 \sin(\mathbf{y}^2) d\mathbf{z} = \int_0^{\sqrt{\pi/2}} \mathbf{y} \cdot 2 \sin(\mathbf{y}^2) d\mathbf{y} = 1$$

## Cylindrical Coordinates $(r, \theta, z)$

$$\iiint_R \mathbf{f}(\mathbf{x}, \mathbf{y}, \mathbf{z}) d\mathbf{V} = \iiint_R \mathbf{f}(\mathbf{r} \cos \theta, \mathbf{r} \sin \theta, \mathbf{z}) \mathbf{r} d\mathbf{r} d\theta d\mathbf{z}$$

$$\iiint_{\{x^2+y^2 \leq z \leq 4\}} 1 dV = \int_0^4 dz \int_0^{\sqrt{z}} r dr \int_0^{2\pi} d\theta = 8\pi$$

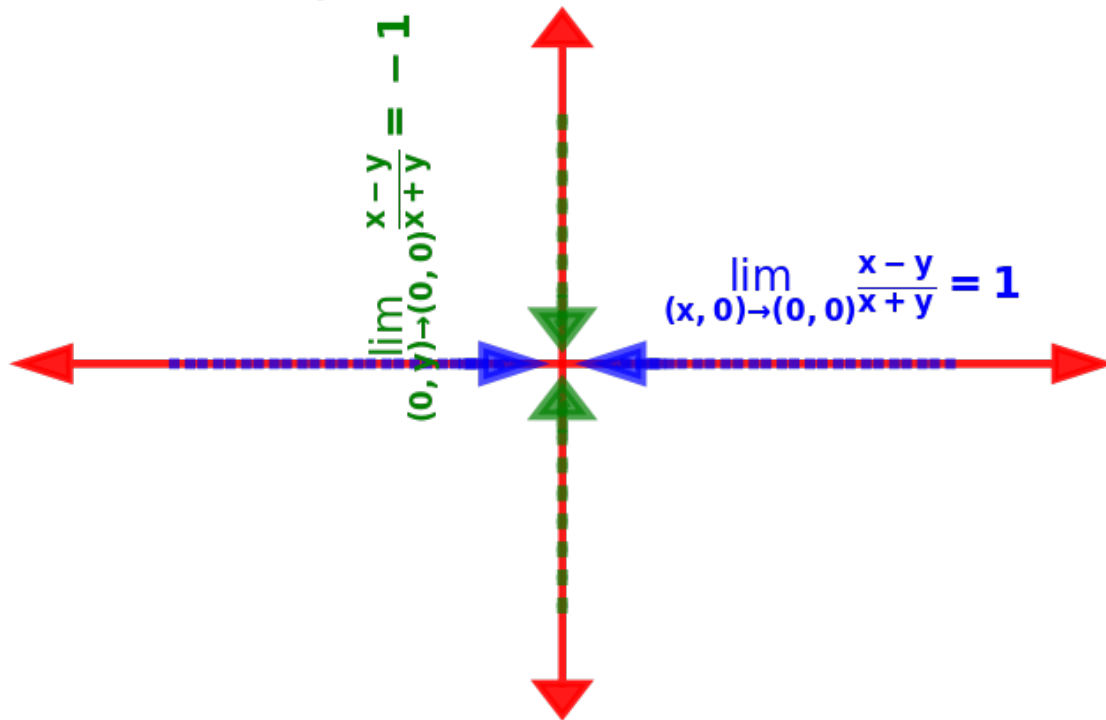
## Spherical Coordinates $(\rho, \theta, \phi)$

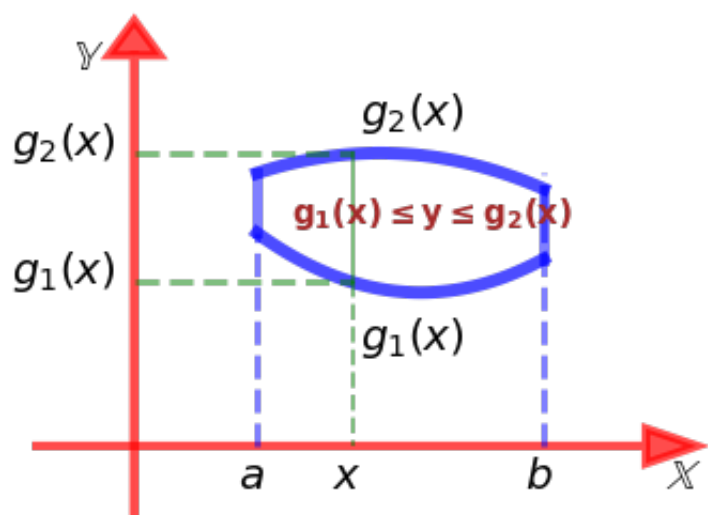
$$\iiint_R f(\mathbf{x}, \mathbf{y}, \mathbf{z}) dV = \iiint_R f(\rho \cos \theta \cos \phi, \rho \sin \theta \cos \phi, \rho \sin \phi) \rho^2 \sin \phi d\rho d\theta d\phi$$

$$\iiint_{\substack{x^2+y^2+z^2 \leq 4 \\ 0 \leq z, z^2 \leq x^2+y^2}} 1 dV = \int_0^2 \rho^2 d\rho \int_0^{\pi/4} \sin \phi d\phi \int_0^{2\pi} d\theta = \frac{16}{3} \left( 1 - \frac{1}{\sqrt{2}} \right) \pi$$

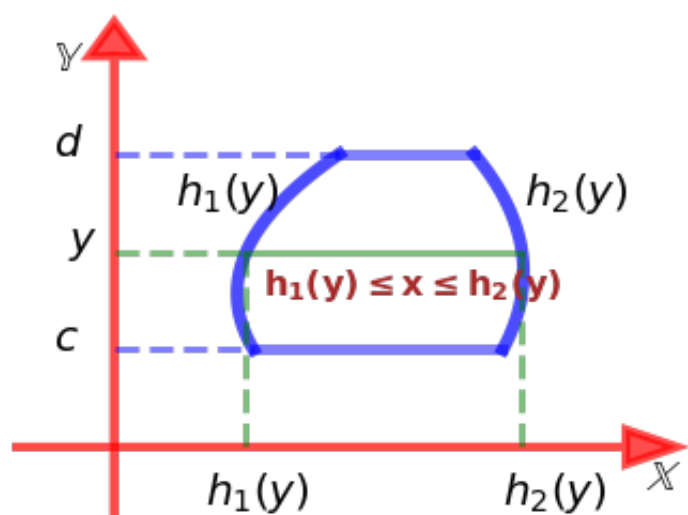
$(-3.0, 3.0, -3.0, 3.0)$

$\lim_{(x,y) \rightarrow (0,0)} \frac{x-y}{x+y}$  Fails to Exist





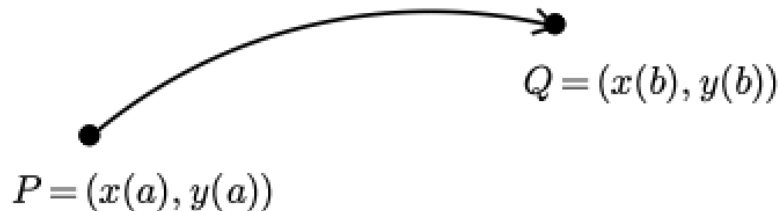
$$\iint_D \mathbf{f}(x, y) dA = \int_a^b dx \int_{g_1(x)}^{g_2(x)} \mathbf{f}(x, y) dy$$



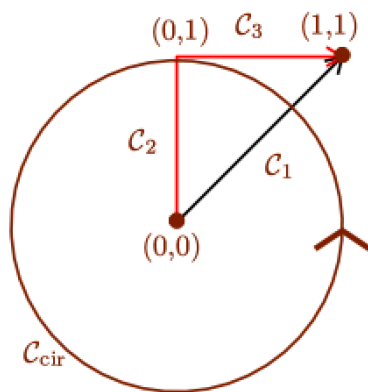
$$\iint_D \mathbf{f}(x, y) dA = \int_c^d dy \int_{h_1(y)}^{h_2(y)} \mathbf{f}(x, y) dx$$

## Line Integral

$$C: x = x(t), y = y(t), a \leq t \leq b$$



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



$$(a) C_1: (x, y) = (t, t), 0 \leq t \leq 1$$

$$\int_{C_1} (x - y) dx + (x + y) dy = \int_0^1 0 dt + \int_0^1 (t + t) \frac{dt}{dt} dt = 1$$

$$(b) C = C_2 \cup C_3$$

$$C_1: (x, y) = (0, t), 0 \leq t \leq 1; C_2 = (t, 1), 0 \leq t \leq 1$$

$$\begin{aligned} \int_C (x - y) dx + (x + y) dy &= \int_{C_1} + \int_{C_2} \\ &= \int_0^1 (0 + t) dt + \int_0^1 (t - 1) dt = 0 \end{aligned}$$

$$(c) C_{\text{cir}}: (x, y) = (\cos t, \sin t), 0 \leq t \leq 2\pi$$

$$\int_C = \int_0^{2\pi} (\cos t - \sin t)(-\sin t) dt + \int_0^{2\pi} (\cos t + \sin t) \cos t dt = 2\pi$$

## Green's Theorem

Suppose that \$C\$ is a positive oriented, smooth and simple planar curve and \$D\$ is the region bounded by \$C\$. If \$P\$ and \$Q\$ have continuous partial derivatives on interior of \$D\$. Then

$$\begin{aligned} \int_C P(x, y) dx + Q(x, y) dy &= \iint_D \left( \frac{\partial Q}{\partial x} - \frac{\partial P}{\partial y} \right) dA \\ \int_C (x - y) dx + (x + y) dy &= \iint_{x^2 + y^2 \leq 1} \left( \frac{\partial(x - y)}{\partial x} + \frac{\partial(x + y)}{\partial y} \right) dA = 2\pi \end{aligned}$$

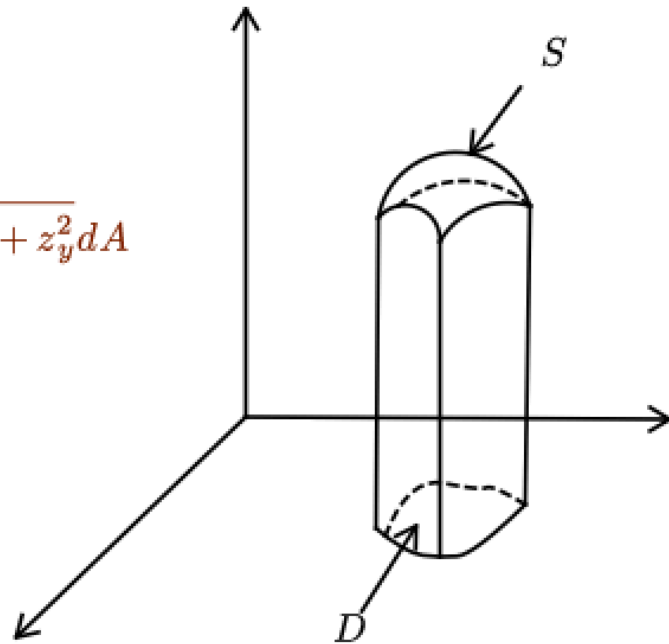
### Green's Theorem

$$\begin{aligned} \int_C P(x, y) dx + Q(x, y) dy &= \iint_D \left( \frac{\partial Q}{\partial x} - \frac{\partial P}{\partial y} \right) dA \\ \int_C (x - y) dx + (x + y) dy &= \iint_{x^2 + y^2 \leq 1} \left( \frac{\partial(x - y)}{\partial x} + \frac{\partial(x + y)}{\partial y} \right) dA = 2\pi \end{aligned}$$

## Surface Integral

$$\iint_S f(x, y, z) dS$$

$$= \iint_D f(x, y, z) \sqrt{1 + z_x^2 + z_y^2} dA$$



$$\iint_S (xy + 2z) dS$$

$$= \iint_{\{x+y \leq 1, x, y \geq 0\}} (xy + 2(1-x-y)) \sqrt{3} dA$$

$$= \sqrt{3} \int_0^1 dx \int_0^{1-x} (2 - 2x - 2y - xy) dy$$

$$= \frac{7\sqrt{3}}{24}$$

**S**

$x + y + z = 1$

$z = 1 - x - y$

$1 + z_x^2 + z_y^2 = 3$

**D**

$x + y = 1$

$$\iint_{\substack{\mathbf{r} \in S \\ \mathbf{r} = (x, y, z)}} \mathbf{f}(x, y, z) dS = \iint_{\substack{D \\ \mathbf{x} = \mathbf{x}(u, v) \\ \dots}} \mathbf{f}(\mathbf{x}(u, v), y(u, v), z(u, v)) \left| \frac{\partial \mathbf{r}}{\partial u} \times \frac{\partial \mathbf{r}}{\partial v} \right| du dv$$

$$\begin{aligned}
& \iint_{\substack{x^2+y^2+z^2=1 \\ z \geq 0}} ((x^2 + y^2 + (z - 1)^2) \, dS \\
&= \iint_{x^2+y^2 \leq 1} \frac{x^2 + y^2 + (z - 1)^2}{\sqrt{1 - x^2 - y^2}} dx dy \\
&= 2 \iint_{x^2+y^2 \leq 1} \frac{1 - \sqrt{1 - x^2 - y^2}}{\sqrt{1 - x^2 - y^2}} dx dy \\
&= 2 \int_0^{2\pi} d\theta \int_0^1 \frac{r}{\sqrt{1 - r^2}} dr - 2\pi = 2\pi
\end{aligned}$$

$$\begin{aligned}
\text{(II)} \quad & \iint_{\substack{\mathbf{x}^2 + \mathbf{y}^2 + \mathbf{z}^2 = 1 \\ \mathbf{z} \geq 0}} ((\mathbf{x}^2 + \mathbf{y}^2 + (\mathbf{z} - \mathbf{1})^2) \, dS \\
&= \iint_{x^2+y \leq 1} ((\sin \phi \cos \theta)^2 + (\sin \phi \sin \theta)^2 + (\cos \phi - 1)^2) \cdot \left| \frac{\partial \mathbf{r}}{\partial \mathbf{u}} \right| \\
&= \int_0^{2\pi} d\theta \int_0^{\pi/2} (2 - 2 \cos \phi) \sin \phi d\phi = 2\pi
\end{aligned}$$