MA2104 Cheatsheet by Yiyang, AY21/22

Chapter 01 - Vectors in 3D Space

Vectors

Vector project of *a* onto *b*: $\operatorname{proj}_b a = \frac{a \cdot b}{b \cdot b} b$ Scalar project of *a* onto *b*: $\operatorname{comp}_b a = \frac{a \cdot b}{\|b\|}$

Prop Ch01.3.5 - Scalar Triple Product

 $|a \cdot (b \times c)|$ is the volume of the parallelepiped determined by the vectors a, b, and c.

Chapter 02 - Curves and Surfaces

Curve

Tangent Vector

Tangent vector to a curve C paramaterised by R(t) (f(t), g(t), h(t)) at R(a) on the curve is given by:

$$R'(a) = < f'(a), g'(a), h'(a) >$$

, given that the three component functions are all differentiable at a.

Arc Length Formula

The length of curve C: R(t) = (f(t), g(t), h(t)) between R(a) and R(b) is:

$$_{a}^{b} \|R'(t)\|dt =_{a}^{b} \sqrt{f'(t)^{2} + g'(t)^{2} + h'(t)^{2}} dt$$

, given that the component functions are differentiable and their corresponding first derivatives are continuous.

Surfaces

Cylinder

A surface is a cylinder if there is a plane P such that all the planes parallel to P intersect the surface in the same curve.

Quadric Surfaces

Below are a list of common quadric surfaces with their equations

- Elliptic Paraboloid $\frac{x^2}{a^2} + \frac{y^2}{b^2} = \frac{z}{c}$
- Hyperbolic Paraboloid $\frac{x^2}{a^2} \frac{y^2}{b^2} = \frac{z}{c}$
- Ellipsoid $\frac{x^2}{a^2} + \frac{y^2}{b^2} + \frac{z^2}{c^2} = 1$
- Elliptic Cone $\frac{x^2}{a^2} + \frac{y^2}{b^2} \frac{z^2}{c^2} = 0$
- Hyperboloid of 1 Sheet $\frac{x^2}{a^2} + \frac{y^2}{b^2} \frac{z^2}{c^2} = 1$
- Hyperboloid of 2 Sheet $\frac{x^2}{a^2} + \frac{y^2}{h^2} \frac{z^2}{c^2} = -1$

Chapter 03 - Multivariable Functions Limit, Continuity & Differentiability

Limit for 2D Functions

Limit for two variable functions: For function f with domain $D \subset \mathbb{R}^2$ that contains points arbitrarily close to (a,b), then

$$\lim_{(x,y)\to(a,b)}f(x,y)=L$$

if for any number $\epsilon > 0$ there exists a number $\delta > 0$ such that $|f(x,y) - L| < \epsilon$ whenever $0 < \sqrt{(x-a)^2 + (y-b)^2} < \delta$.

The limit exists iff. the limit exists and is the same for all continuous paths to (a,b).

Clairaut's Theorem

For function f defined on $D \subset \mathbb{R}^2$ that contains (a,b), if the functions f_{xy} and f_{yx} are both defined and continuous on D, then

$$f_{xy}(a,b) = f_{y,x}(a,b)$$

Differentiability for 2D Functions

If f is a 2-var function differentiable at (a,b) in the interior of its domain, then

$$\lim_{(h,k)\to(0,0)}\frac{f(a+h,b+k)-f(a,b)-L(h,k)}{\sqrt{h^2+k^2}}=0$$

, where $L: \mathbb{R}^2 \to \mathbb{R}$ is a linear map, and it is equal to the total derivative of f at (a,b) when f is differentiable at (a,b). Then it can be defined as:

$$L(h,k) = D_{f(a,b)}(h,k) = f_x(a,b)h + f_y(a,b)k \label{eq:local_local_problem}$$

Notes about Differentiability

Consider f at a point (a, b):

- f_x and f_y exist $\implies f$ differentiable
- f_x and f_y exist & continuous \implies f differentiable (*Differentiability Theorem*)
- f differentiable $\implies f_x$ and f_y continuous. (i.e. the converse does not hold.)

Linear Approximation

$$f(a+h,b+k) \approx f(a,b) + f_x a, bh + f_y(a,b)k$$

Gradient Vector

Gradient Vector

The gradient vector of f at (a, b) in its domain is defined as:

$$\nabla f(a,b) = \langle f_x(a,b), f_y(a,b) \rangle$$

Therefore if f is differentiable at (a, b) then

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

Perpendicular Vector of Level Sets

- $\nabla f(a,b)$ is orthogonal to the f(a,b)-level curve of f at (a,b).
- $\nabla f(a,b,c)$ is orthogonal to the f(a,b,c)-level surface of f at (a,b,c).

Chapter 04 - Calculus on Surfaces Implicit Differentiation

Prop Ch04.1.4

For a 3-var function F where F(a, b, c) = k defines z as a differentiable function of x and y near (a, b, c), and $F_z(a, b, c) \neq 0$, then

$$\frac{\partial z}{\partial x}(a,b,c) = -\frac{F_x a,b,c}{F_z(a,b,c)}, \ \frac{\partial z}{\partial y}(a,b,c) = -\frac{F_y a,b,c}{F_z(a,b,c)}$$

Extrema

Extreme Value Theorem

If $f: D \to \mathbb{R}^2$ is continuous on a **closed and bounded** set $D \subset \mathbb{R}^2$, then f has at least one global maximum and one global minimum.

Steps for Finding Gloabl Extrema

For $f: D \to \mathbb{R}^2$ where D is closed and bounded,

- 1. Find all critical points of f and their corresponding f-values.
- 2. Find the extreme values of f on boundary of D.
- 3. Compare.

Lagrange Multiplier

To find the extrema of differentiable $f: D \to \mathbb{R}^2$ subject to curve C: g(x,y) = k for some $k \in \mathbb{R}$,

1. Find all points (a, b) and **non-zero** value λ s.t.

$$(a,b) = \lambda \nabla g(a,b), g(a,b) = k$$

- 2. Evaluate f at all these points.
- 3. Find the extreme values of *f* on the boundary of *C*.
- 4. Compare.