

Mathematics 1b Notes

Emil A. Overbeck (s246119)

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1 Functions of Several Variables

Quadratic form	$q(x) = x^T A x + x^T b + c$ where $x \in \mathbb{R}^n$	16
Vector function	$f: \text{dom}(f) \rightarrow \mathbb{R}^k$ where $\text{dom}(f) \subseteq \mathbb{R}^n$	18
Parametrisations	<ul style="list-style-type: none"> • Helix: $r(t) = [\cos(t), \sin(t), t]^T$ • Sphere $r(u, v) = [\cos(u) \cos(v), \sin(u) \cos(v), \sin(v)]^T$ 	19
Function graph	$\{ (x, f(x)) \in \mathbb{R}^{n+k} \mid x \in \text{dom}(f) \}$	21
Level set	$\{ x \in \text{dom}(f) \mid f(x) = c \}$	23
Shape equations	<ul style="list-style-type: none"> • Sphere $(x - c_1)^2 + (y - c_2)^2 + (z - c_3)^2 = r^2$ • Circle: $(x - c_1)^2 + (y - c_2)^2 = r^2$ • Ellipsoid: $\frac{(x - c_1)^2}{a^2} + \frac{(y - c_2)^2}{b^2} = 1$ • Hyperbola: $\frac{(x - c_1)^2}{a^2} - \frac{(y - c_2)^2}{b^2} = 1$ 	23

2 Inner Product Spaces and the Spectral Theorem

Norm	$\ \cdot \ : V \rightarrow \mathbb{R}$ for normed space V such that: <ul style="list-style-type: none"> • Non-negativity: $\ x\ \in \mathbb{R}_{\geq 0}$ • Non-degeneracy: $\ x\ = 0 \iff x = 0$ • Scaling: $\ cx\ = c \ x\$ • Triangle inequality: $\ x + y\ \leq \ x\ + \ y\$ 	32
Inner product	$\langle \cdot, \cdot \rangle: V \times V \rightarrow \mathbb{R}$ for inner product space V such that: <ul style="list-style-type: none"> • Non-negativity: $\langle x, x \rangle \geq 0$ • Non-degeneracy: $\langle x, x \rangle = 0 \iff x = 0$ • Conjugate symmetry: $\langle x, y \rangle = \overline{\langle y, x \rangle}$ • Linearity: $\langle cx + dy, z \rangle = c\langle x, z \rangle + d\langle y, z \rangle$ 	33
Derived properties	<ul style="list-style-type: none"> • Conjugate linearity: $\langle x, cy + dz \rangle = \bar{c}\langle x, y \rangle + \bar{d}\langle x, z \rangle$ • Zero product: $\langle x, 0 \rangle = \langle 0, y \rangle = 0$ • Derived norm: $\ x\ = \sqrt{\langle x, x \rangle}$ is a valid norm 	34
Matrix properties	<ul style="list-style-type: none"> • $Ax \cdot y = x \cdot A^*y$ and $x \cdot Ax = A^*y \cdot y$ • $Ax \cdot y = x \cdot A^T y$ and $x \cdot Ax = A^T y \cdot y$ 	35
Polynomial product	$\langle p, q \rangle_{L^2} = \int_a^b p(x) \overline{q(x)} dx$ where $p, q \in P_b([a, b])$	36
Unit vector	v such that $\ v\ = 1$	37
Unit vector constr.	$y/\ y\ $ is a unit vector pointing in the same direction as y	37
Orthogonality	x and y are orthogonal if $\langle x, y \rangle = 0$	37
Orthonormality	x and y are orthonormal if they are orthogonal unit vectors	37
Orthogonal compl.	$S^\perp = \{ x \in V : \langle x, s \rangle = 0 \text{ for all } s \in S \}$ where $S \subseteq V$; if $S = \emptyset$, then $S^\perp = V$	37
Zero vector ortho.	If $\langle x, y \rangle = 0$ for all x , then $y = 0$	40

Pythagoras	Let inner product $\langle \cdot, \cdot \rangle$ and derived norm $\ \cdot \ $; if $\langle x, y \rangle = 0$, then $\ x + y\ ^2 = \ x\ ^2 + \ y\ ^2$	40
Cauchy-Schwarz ineq.	Let inner product $\langle \cdot, \cdot \rangle$ and derived norm $\ \cdot \ $; $ \langle x, y \rangle \leq \ x\ \ y\ $	41
Triangle inequality	$\ x + y\ = \ x\ + \ y\ $ iff x and y point in the same direction; $\ x + y\ \leq \ x\ + \ y\ $ otherwise	43
Open ball	$B(x_0, r) = \{ x \in V \mid \ x - x_0\ < r \}$; in \mathbb{R}^2 , a circle around x_0 of radius r	43
Open set	If for each $x_0 \in U$, there exists $\epsilon > 0$ such that $B(x_0, \epsilon) \subseteq U$, then U is open (boundary not in the set)	44
Closed set	U in V is closed if $V \setminus U$ is open	45
Set boundary	Let $M \subseteq V$; ∂M is the set of points $x_0 \in V$ for which each $B(x_0, \epsilon)$ contains points from M and $V \setminus M$	45
Set closure	$\overline{M} = M \cup \partial M$	46
Set interior	$M^\circ = M \setminus \partial M$	46
Bounded set	U is bounded if there is r such that $\ x\ \leq r$ for all $x \in U$	47
Orthogonal projection	$\text{proj}_Y(x) = \frac{\langle x, y \rangle}{\langle y, y \rangle} y = \langle x, u \rangle u$ where $y \in Y$ and $u = \frac{y}{\ y\ }$	47
Orthonormal basis	A list of vectors which is orthonormal and a basis	50
Orthonormal indep.	Orthonormal vectors are linearly independent	51
Gram-Schmidt process	Let v_1, \dots, v_ℓ be linearly independent vectors; to make orthonormal vectors u_1, \dots, u_ℓ spanning the same subspace: 1. Set $w_1 := v_1$ and $u_1 := w_1 / \ w_1\ $ 2. For $k = 2, \dots, \ell$, $w_k := v_k - \sum_{j=1}^{k-1} \text{proj}_{u_j}(v_k)$ 3. $u_k := w_k / \ w_k\ $	52
Unitary matrix	A square matrix such that $U^*U = UU^* = I$, or $U^{-1} = U^*$	56
Real orthogonal matrix	A real unitary matrix (such that $Q^T Q = Q Q^T = I$)	56
Unitary properties	The following are equivalent: • $U \in \mathbb{C}^{n \times n}$ is unitary ($U^{-1} = U^* = \overline{U}^T$) • The rows & columns of U are an orthonormal basis of \mathbb{C}^n • U^* is unitary • $Ux \cdot Uy = x \cdot y$ and $\ Ux\ = \ x\ $	57
Real orthogonal prop.	The following are equivalent: • $Q \in \mathbb{R}^{n \times n}$ is real orthogonal ($Q^{-1} = Q^* = Q^T$) • The columns of Q are an orthonormal basis of \mathbb{R}^n	59
Diagonalisable matrix	A matrix A is: • Diagonalisable if S so $S^{-1}AS$ is diagonal • Unitarily diagonalisable if unitary U so U^*AU is diagonal • Orthog. diagonalisable if real orthog. Q so $Q^T A Q$ is diag.	60
Hermitian eigenvalues	If A is Hermitian ($A = A^*$), all of its eigenvalues are real	63

Symmetric eigenvector	If A is real & symmetric ($A = A^T$), it has a real eigenvector	63
Spectral theorem in \mathbb{R}	The following are equivalent: <ul style="list-style-type: none"> • $A \in \mathbb{R}^{n \times n}$ is a symmetric matrix • A is real orthogonally diagonalisable • A's eigenvectors are an orthonormal basis of \mathbb{R}^n 	64
Spectral decomp. in \mathbb{R}	If $A \in \mathbb{R}^{n \times n}$ is symmetric, then $A = Q\Lambda Q^T$ where Λ is a diagonal matrix whose diagonal is the eigenvalues of A and Q is a real orthogonal matrix whose columns are eigenvectors of A	66
Quadratic symmetry	Let quadratic form $q(x) = x^T Ax + x^T b + c$; $B = (A + A^T)/2$ is symmetric and $q(x) = x^T Bx + x^T b + c$	67
Spectral theorem in \mathbb{C}	The following are equivalent: <ul style="list-style-type: none"> • $A \in \mathbb{C}^{n \times n}$ is normal ($A^* A = A A^*$) • A is unitary diagonalisable • The eigenvectors of A are an orthonormal basis of \mathbb{C}^n 	69
Spectral decomp. in \mathbb{C}	If $A \in \mathbb{C}^{n \times n}$ is symmetric, then $A = U\Lambda U^*$ where Λ is a diagonal matrix whose diagonal is the eigenvalues of A and U is a unitary matrix whose columns are eigenvectors of A	69
Definite matrix	A square matrix A is: <ul style="list-style-type: none"> • Positive definite if $A = A^*$ and $\langle Ax, x \rangle > 0$ for $x \neq 0$ • Positive semi-definite $A = A^*$ and $\langle Ax, x \rangle \geq 0$ for $x \neq 0$ • Negative definite if $-A$ is positive definite • Negative semi-definite if $-A$ is positive semi-definite 	70
Definite properties	The following are equivalent: <ul style="list-style-type: none"> • A is positive definite (positive semi-definite) • The eigenvalues of A are positive (non-negative) • There is $c > 0$ ($c \geq 0$) such that $\langle Ax, x \rangle \geq c\langle x, x \rangle$ for all x 	71

3 Continuity and Differentiability

Continuity	f is continuous at x_0 if $f(x) \rightarrow f(x_0)$ whenever $x \rightarrow x_0$; if $ f(x) - f(x_0) \rightarrow 0$ whenever $ x - x_0 \rightarrow 0$; if $\forall \epsilon > 0, \exists \delta > 0, \forall x \in I: x - x_0 < \delta \Rightarrow f(x) - f(x_0) < \epsilon$	75
Differentiability	$f'(x_0) = \lim_{h \rightarrow 0} \frac{f(x_0 + h) - f(x_0)}{h}$ if the limit exists	78
Curve in \mathbb{R}^k	$\text{im}(\mathbf{r}) = \{\mathbf{r}(t) \mid t \in I\}$ is a curve in \mathbb{R}^k	80
Tangent vector	$\mathbf{r}'(t) = (r'_1(t), \dots, r'_k(t))$ is the tangent vector at $\mathbf{r}(t)$; if $\mathbf{r}'(t) \neq 0$ for all $t \in I$, then \mathbf{r} is regular	81
Continuity in \mathbb{R}^k	$f: A \rightarrow \mathbb{R}^k$ is continuous at x_0 if $\ f(x) - f(x_0)\ \rightarrow 0$ whenever $\ x - x_0\ \rightarrow 0$, or $f(x) \rightarrow f(x_0)$ whenever $x \rightarrow x_0$	82
Coordinate continuity	$f = (f_1, \dots, f_k)$ is continuous at x_0 iff all f_i are cont. at x_0	83

	If $f, g: \mathbb{R}^n \rightarrow \mathbb{R}^k$, then the following are continuous:	
Continuity operations	<ul style="list-style-type: none"> • $f + g$ and $f - g$ • $h \times f$ where h is a scalar function • $\ f\$ and $\langle f, g \rangle$ • f/h where h is a non-zero scalar function • $g \circ j$ where $j: \mathbb{R}^m \rightarrow \mathbb{R}^n$ is continuous 	84
Partial derivative	$\frac{\partial f}{\partial x_j}(x) = \lim_{h \rightarrow 0} \frac{f(\dots, x_j + h, \dots) - f(\dots, x_j, \dots)}{h}$ where $f: \mathbb{R}^n \rightarrow \mathbb{R}^n$	89
Gradient	$\nabla f(x) = \left(\frac{\partial f}{\partial x_1}(x), \frac{\partial f}{\partial x_2}(x), \dots, \frac{\partial f}{\partial x_n}(x) \right)$	89
Directional derivative	$\nabla_v f(x) = \lim_{h \rightarrow 0} \frac{f(x + hu) - f(x)}{h} = u \cdot \nabla f(x)$ where $u = v/\ v\ $, or $u = v$ if v is a unit vector	91
Hessian matrix	$H_f(x) = \begin{bmatrix} \frac{\partial^2 f}{\partial x_1^2}(x) & \cdots & \frac{\partial^2 f}{\partial x_1 \partial x_n}(x) \\ \vdots & \ddots & \vdots \\ \frac{\partial^2 f}{\partial x_n \partial x_1}(x) & \cdots & \frac{\partial^2 f}{\partial x_n^2}(x) \end{bmatrix} \text{ for } f: \mathbb{R}^n \rightarrow \mathbb{R}$	93
Jacobian matrix	$J_f(x) = \begin{bmatrix} \frac{\partial f_1}{\partial x_1}(x) & \cdots & \frac{\partial f_1}{\partial x_n}(x) \\ \vdots & \ddots & \vdots \\ \frac{\partial f_k}{\partial x_1}(x) & \cdots & \frac{\partial f_k}{\partial x_n}(x) \end{bmatrix} \text{ for } f: \mathbb{R}^n \rightarrow \mathbb{R}^k$	104
Partial differentiability	If $f: \mathbb{R}^n \rightarrow \mathbb{R}$ is differentiable at \mathbf{x}_0 , then all partial derivatives exist at \mathbf{x}_0	98
Full partial diff.	If the partial derivatives for $f: \mathbb{R}^n \rightarrow \mathbb{R}$ exist at all points and are continuous, then f is differentiable for all \mathbb{R}^n	99
Continuous diff.	If f is differentiable at \mathbf{x}_0 , then it is continuous at \mathbf{x}_0	99
Partial derivative order	$\frac{\partial^2 f}{\partial x_j \partial x_k}(x) = \frac{\partial^2 f}{\partial x_k \partial x_j}(x)$	100
Chain rule	$g(f(x))' = \langle f'(x), \nabla g(f(x)) \rangle$ where $g: \mathbb{R}^n \rightarrow \mathbb{R}$, $f: \mathbb{R} \rightarrow \mathbb{R}^n$	101
Linear differentiability	A linear map $L: \mathbb{R}^n \rightarrow \mathbb{R}^k$, $L(x) = Ax$ is differentiable for all \mathbb{R}^n with Jacobian A	103
Coordinate diff.	$f = (f_1, \dots, f_k)$ is differentiable at \mathbf{x}_0 if all f_i are differentiable at \mathbf{x}_0	104
C^1 vector function	Differentiable function whose first derivative is continuous	104
Generalised chain rule	$J_{g \circ f}(x_0) = J_g(f(x_0))J_f(x_0)$	105

4 Taylor Approximation

Taylor polynomial	$P_K(x) = \sum_{k=0}^K \frac{f^{(k)}(x_0)}{k!} (x - x_0)^k$ with expansion point x_0	110
Taylor's formula	There exists ξ between x and x_0 such that we have the remainder term $R_K(x) = f(x) - P_K(x) = \frac{f^{(K+1)}(\xi)}{(K+1)!} (x - x_0)^{K+1}$	114
Taylor's formula alt.	There exists $\varepsilon_K: \mathbb{R} \rightarrow \mathbb{R}$ where $\varepsilon_K(x - x_0) \rightarrow 0$ as $x - x_0 \rightarrow 0$ such that $R_K(x) = \varepsilon_K(x - x_0)(x - x_0)^K$	114
Taylor's theorem	If there is $C > 0$ such that $ f^{(k)}(x) \leq C$, then for K, x , $\left f(x) - \sum_{k=0}^K \frac{f^{(k)}(x_0)}{k!} (x - x_0)^k \right \leq \frac{C}{(K+1)!} x - x_0 ^{K+1}$	115
Taylor polynom. in \mathbb{R}^n	$P_1(x) = f(x_0) + (x - x_0) \cdot \nabla f(x_0)$ where $x, x_0 \in \mathbb{R}^n$; $P_2(x) = f(x_0) + (x - x_0) \cdot \nabla f(x_0) + \frac{1}{2} (x - x_0) \cdot H_f(x_0) (x - x_0)$	118
Taylor polynom. in \mathbb{R}^2	$P_1(x, y) = f(x_0, y_0) + \frac{\partial f}{\partial x}(x_0, y_0)(x - x_0) + \frac{\partial f}{\partial y}(x_0, y_0)(y - y_0)$	118
Taylor formula in \mathbb{R}^2	$R_2(x) = f(x) - P_2(x) = \varepsilon(x - x_0) \ x - x_0\ ^2$ for some $\varepsilon: \mathbb{R}^n \rightarrow \mathbb{R}$ where $\varepsilon(x - x_0) \rightarrow 0$ whenever $x \rightarrow x_0$	123

5 Local and Global Extrema of Functions

Continuous image set	Let continuous $f: [a, b] \rightarrow \mathbb{R}$ on bounded and closed $[a, b]$; $\text{im}(f)$ is bounded and closed	128
Continuous extremum	Let continuous $f: [a, b] \rightarrow \mathbb{R}$; if f attains extremum at x_0 , then one of the following is true: <ul style="list-style-type: none"> • $x_0 = a$ • $x_0 = b$ • f is not differentiable at x_0 • f is differentiable at x_0 and $f'(x_0) = 0$ 	130
Second derivative test	We can use $f''(x)$ to find the extremum of $f(x)$	131
Connected set	$B \in \mathbb{R}^n$ is connected if for each $x_1, x_2 \in B$, there is a continuous $r: [0, 1] \rightarrow B$ such that $(r(0), r(1)) = (x_1, x_2)$	133
Connected set function	Let $B \in \mathbb{R}^n$ and continuous $f: B \rightarrow \mathbb{R}$; f has a minimum and maximum and, if B is a connected set, then $\text{im}(f) = f(B) = [m, M]$ for some $m, M \in \mathbb{R}$	133
Extremum properties	If $f: A \rightarrow \mathbb{R}$ attains a maximum at x_0 , one of the following is true; <ul style="list-style-type: none"> • $x_0 \in A \cap \partial A$ (x_0 is a boundary point) • f is not differentiable at $x_0 \in A^\circ$ • f is differentiable at $x_0 \in A^\circ$ and $\nabla f(x_0) = 0$ 	133
Stationary point	$f: A \rightarrow \mathbb{R}$ has stationary point $x_0 \in A^\circ$ if $\nabla f(x_0) = \mathbf{0}$	134

Stationary extremum	An extremum where f is differentiable is a stationary point	137
Saddle point	A stationary point that isn't an extremum is a saddle point	138
Second partial deriv.	<ul style="list-style-type: none"> • If $H_f(x_0)$ is positive definite, x_0 is a strict local min. • If $H_f(x_0)$ is negative definite, x_0 is a strict local max. • If $H_f(x_0)$ has pos. & neg. eigenvalues, x_0 is a saddle point 	138
6 Integration		
Riemann integral prop.	<p>Let $f: [a, b] \rightarrow \mathbb{R}$;</p> <ul style="list-style-type: none"> • If f is Riemann integrable, $\text{im}(f)$ is a bounded set in \mathbb{R} • If f is continuous, then it is Riemann integrable 	143
Riemann linearity	$\int_a^b (cf(x) + dg(x)) \, dx = c \int_a^b f(x) \, dx + d \int_a^b g(x) \, dx$	143
Riemann monotonicity	$\int_a^b f(x) \, dx \leq \int_a^b g(x) \, dx$ if $f(x) \leq g(x)$	143
Riemann triangle ineq.	$\left \int_a^b f(x) \, dx \right \leq \int_a^b f(x) \, dx$	143
Riemann insertion	$\int_a^b f(x) \, dx = \int_a^{x_0} f(x) \, dx + \int_{x_0}^b f(x) \, dx$ where $x_0 \in]a, b[$	143
Fundamental theorem	$F(x) = \int_{x_0}^x f(y) \, dy$ is an anti-derivative of f with x_0 fixed	145
Integration	$\int_a^b f(x) \, dx = [F(x)]_a^b = F(b) - F(a)$	146
Integration by parts	$\int f(x)g(x) \, dx = F(x)g(x) - \int F(x)g'(x) \, dx$ where f is continuous and g is continuously differentiable	147
Integration by subst.	$\int f(g(x))g'(x) \, dx = F(g(x))$ where f is continuous and g is continuously differentiable with its range in f 's domain	147
Integration over \mathbb{R}^2	<p>Let $Q = \{ (x, y) \in \mathbb{R}^2 \mid a_1 \leq x \leq b_1 \wedge a_2 \leq y \leq b_2 \}$;</p> $\int_Q f(x, y) \, d(x, y) = \int_{a_1}^{b_1} \left(\int_{a_2}^{b_2} f(x, y) \, dy \right) \, dx$	151
Polar integration	$\int_B f(x, y) \, d(x, y) = \int_\alpha^\beta \int_{\varphi_1(\theta)}^{\varphi_2(\theta)} f(r \cos(\theta), r \sin(\theta)) r \, dr \, d\theta$	164
Integration over \mathbb{R}^n	$\int_Q f(\mathbf{x}) \, d(\mathbf{x}) = \int_{a_n}^{b_n} \cdots \left(\int_{a_1}^{b_1} f(\mathbf{x}) \, dx_1 \right) \cdots dx_n$	165
Change of var. over \mathbb{R}^n	$\int_{r(\Gamma)} f(\mathbf{x}) \, d\mathbf{x} = \int_\Gamma f(r(\mathbf{u})) \det(J_r(\mathbf{u})) \, d\mathbf{u}$ if $\det \neq 0$	167
Volume	$\text{vol}_n(B) = \int_B 1 \, dX = \det(J_r) $	167

7 Vector fields

Mass	$M = \int_B f(x) \, dx$	171
Centre of mass	$x^{\text{CM}} = \frac{1}{M} \int_B x f(x) \, dx$	171
Regular parametr.	$u \mapsto \sqrt{\det(J^T J)}$ where $J = \det \left((J_r(u))^T J_r(u) \right) \neq 0$	175
Cross product in \mathbb{R}^3	$\begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} \times \begin{bmatrix} y_1 \\ y_2 \\ y_3 \end{bmatrix} = \begin{bmatrix} x_2 y_3 - x_3 y_2 \\ x_3 y_1 - x_1 y_3 \\ x_1 y_2 - x_2 y_1 \end{bmatrix}$	176
Special case Jacobian	<ul style="list-style-type: none"> • Curve in \mathbb{R}^n: $u \mapsto \ r'(u)\$ • Surface in \mathbb{R}^3: $u \mapsto \ r'_{u_1}(u) \times r'_{u_2}(u)\$ • Subset of \mathbb{R}^3: $\sqrt{\det(J_r(u)^T J_r(u))} = \det(J_r(u))$ 	177
Integral over m-fold	$\int_{\mathcal{D}} f(x) \, dS = \int_{\Gamma} f(r(u)) \sqrt{\det(J_r(u)^T J_r(u))} \, du$	179
Graph surface	$\mathcal{S} = \{ (u, v, h(u, v)) \in \mathbb{R}^3 \mid (u, v) \in B \}$	184
Gradient field	$V(x) = \left(\frac{\partial f}{\partial x_1}(x), \dots, \frac{\partial f}{\partial x_n}(x) \right)$	186
Gradient field symm.	$\frac{\partial V_i}{\partial x_j}(x) = \frac{\partial V_j}{\partial x_i}(x)$ ($J_V(x)$ is symmetric)	187
Star-shaped set	A set with a centre x such that the line between x & any point in S is contained in S ; such sets are simply connected	188
Jacobian symmetry	Let $V: U \rightarrow \mathbb{R}^n$ where U is simply connected; If $J_V(x)$ is symmetric for all $x \in U$, V is a gradient field	189
Vector field line int.	$\int_{\mathcal{C}} V \cdot ds = \int_a^b V(r(u)) \cdot r'(u) \, du$	179
Circulation theorem	V is a gradient field iff. for any closed & piecewise C^1 curve in \mathcal{C} it holds that $\int_{\mathcal{C}} V \cdot ds = 0$	195
Vector field surface int.	$\int_{\mathcal{F}} V \cdot ds = \int_{\Gamma} \langle V(r(u_1, u_2)), n_{\mathcal{F}}(u_1, u_2) \rangle \, d(u_1, u_2)$	197