

Final Review

LEC 34 225.1.26

Unit 1:

- vectors, dot product

$$\vec{A} \cdot \vec{B} = |\vec{A}| \cdot |\vec{B}| \cdot \cos \theta = \sum a_i b_i$$

cross-product $\vec{A} \times \vec{B} \rightarrow$ area in space

\rightarrow vector $\perp \vec{A}$ and \vec{B}

- equations of plane $\begin{cases} ax + by + cz = d \\ \langle a, b, c \rangle = \text{normal vector} \end{cases}$

- equation of lines (parametric) $\begin{cases} x = x_0 + at \\ y = y_0 + bt \\ z = z_0 + ct \end{cases}$
point on L vector $\parallel L$

- parametric equations of curve $\vec{r}(t)$

decompose vector to other vector's + or -

decompose position vector \vec{r} into some simple vectors

- velocity $\vec{v} = \frac{d\vec{r}}{dt}$, speed $= |\vec{v}|$
 $\vec{v} = \hat{r} \cdot \frac{ds}{dt}$



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Acceleration: $\vec{a} = \frac{d\vec{v}}{dt}$

- matrices, determinants, linear systems.

$\{ 3 \times 3 \text{ linear system } \Leftrightarrow AX = B$ column vector
 $\swarrow \quad \searrow$
 $3 \times 3 \text{ matrix} \quad \text{column vector}$

inverting $(2 \times 2 \text{ or } 3 \times 3)$ matrix
 $\begin{bmatrix} \cdot & \cdot & \cdot \\ \cdot & \cdot & \cdot \\ \cdot & \cdot & \cdot \end{bmatrix} \xrightarrow{\text{minors}} \begin{bmatrix} \text{entree one} \\ 2 \times 2 \text{ determinant} \end{bmatrix} \xrightarrow{\text{cofactors}} \begin{bmatrix} + & - & + \\ - & + & - \\ + & - & + \end{bmatrix}$
 A

\rightarrow transpose, $* \frac{1}{\det(A)}$

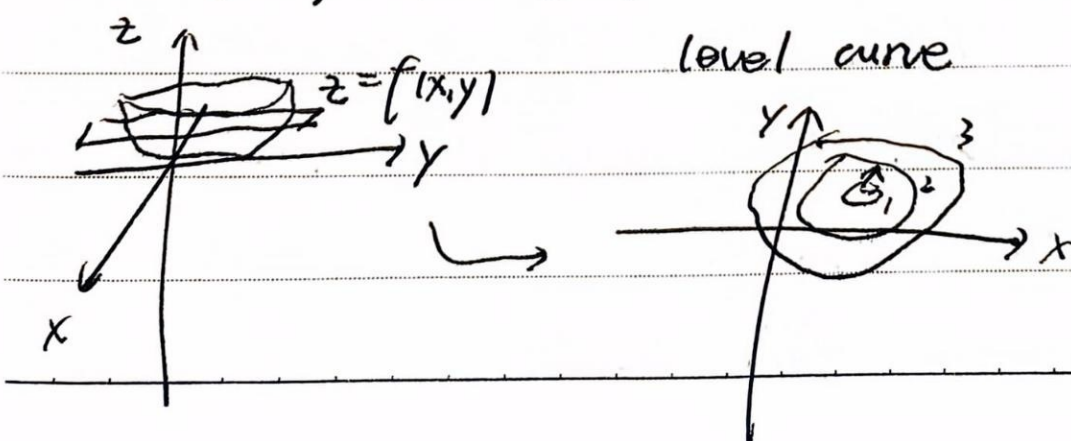
- A invertible $\Leftrightarrow \det A \neq 0$, $AX = B$, $X = A^{-1}B$ then

otherwise: $AX = B$ has either no solution or ∞
 many solution $\hookrightarrow X \in \text{intersection of three planes}$

$AX = 0$, then 0 is always a solution ("trivial" solution)

Unit 2:

- viewing $f(x, y)$: graph, contour plot





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- partial derivative $f_x = \frac{\partial f}{\partial x}$, $f_y = \frac{\partial f}{\partial y}$

~~linear~~ linear approximation

$$\Delta f \approx f_x \Delta x + f_y \Delta y$$

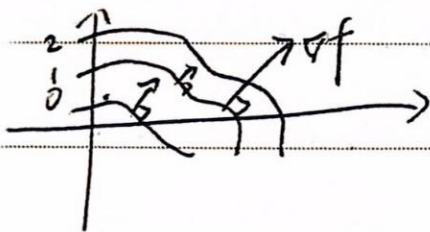
tangent plane to the graph of f

- differentials, chain rules

$$df = f_x dx + f_y dy$$

$$\text{if } x = x(t), y = y(t) \Rightarrow \frac{df}{dt} = f_x \frac{dx}{dt} + f_y \frac{dy}{dt}$$

- gradient vector: $\nabla f = \langle f_x, f_y \rangle$



Directional derivative

$$\text{for unit } \hat{u}, \quad \left. \frac{df}{ds} \right|_{\hat{u}} = \nabla f \cdot \hat{u}$$

- max/min problems

critical points $\Rightarrow \nabla f = 0 \rightarrow$ second derivative

test \rightarrow (local min), (local max), (saddle) \rightarrow need

check the boundary value of f or at ∞

$$\left\{ \begin{array}{l} AC - B^2 > 0, \quad A > 0 \text{ min}, \quad A < 0 \text{ max} \\ AC - B^2 < 0, \quad \text{saddle} \\ AC - B^2 = 0, \quad \text{fail test} \end{array} \right.$$

- max/min f with non-independent variables

$$g = c \rightarrow \boxed{\text{LAGRANGE MULTIPLIERS}}$$

$$\begin{cases} \nabla f = \lambda \nabla g \\ g = c \end{cases} \quad \text{two curve tangent time}$$

careful: second derivative does not apply this!

- constrained partial derivatives:

$$g(x, y, z) = c, \frac{\partial f}{\partial x} ? \quad \cdot \left(\frac{\partial f}{\partial x} \right)_y, y \text{ held constant}$$

x varies, z depend on x, y

$$\left(\frac{\partial f}{\partial x} \right)_z, y \text{ depends on } x, z$$

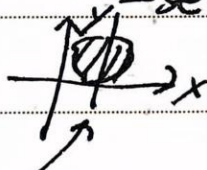
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Unit 3 and 4

- Double integrals

$$\iint f(x, y) dy dx$$

$\hookrightarrow x$ is fixed

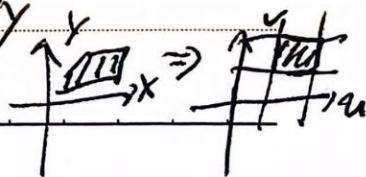


also in polar coordinates $dA = r dr d\theta$

also: changing to uv -coordinates

Jacobian $du dv = \left| \frac{\partial(x, y)}{\partial(u, v)} \right| dx dy$

$$\begin{vmatrix} \frac{\partial x}{\partial u} & \frac{\partial x}{\partial v} \\ \frac{\partial y}{\partial u} & \frac{\partial y}{\partial v} \end{vmatrix}$$





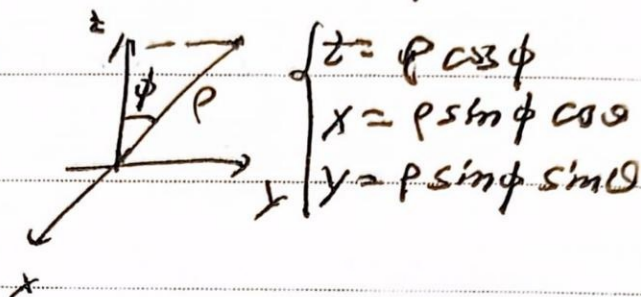
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~~$\frac{\partial(x,y,z)}{\partial(x,y)}$~~

- Triple integrals, rectangular, cylindrical (z, r, θ) , spherical (ϕ, θ, ρ)



$$dV = dz r dr d\theta, \quad dV = \rho^2 \sin \phi d\rho d\phi d\theta$$

Applications: - area / volume / mass

$$\iint dA \quad \iiint dV$$

- average value of a function f :

$$\bar{f} = \frac{1}{V} \iiint_V f dV \quad \text{or (weighted)} \quad \frac{1}{V} \iiint_V f \delta dV$$

- center of mass $(\bar{x}, \bar{y}, \bar{z})$

- moments of inertia: $I_z = \iiint (x^2 + y^2) \delta dV$ ($r^2 m$)

- gravitational attraction

$$\vec{F} = G m \cdot \iiint \delta \cos \phi / \rho^2 dV$$

- work and line integrals (in plane & in space)

$$\int_C \vec{F} \cdot d\vec{r} = \int_C M dx + N dy, \quad \vec{F} = \langle M, N \rangle$$

Express x & y in terms of single parametric ($\& z$)



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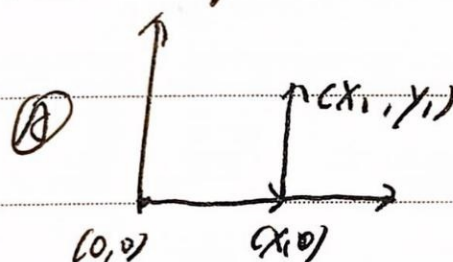
- gradient field & path-independence:

- if $\text{curl } \vec{F} = 0$ [in 2D: $N_x - M_y$]
[in 3D: $\nabla \times \vec{F}$]

$$\vec{F} = x\vec{i} + y\vec{j} \quad \text{curl } \vec{F} = \begin{vmatrix} \vec{i} & \vec{j} & \vec{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ x & y & 0 \end{vmatrix} = 0$$

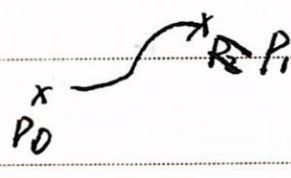
and \vec{F} is defined in a simply-connected region
 then \vec{F} is a gradient field, $\vec{F} = \nabla f$ for some f

- how to find the potential

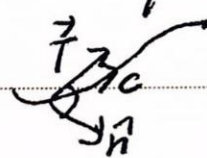
①  $\int_{(0,0)}^{(x_1, y_1)} \vec{F} \cdot d\vec{r}$ give $f(x_1, y_1)$

② start with $f_x = M$ $\xrightarrow{\int dx}$ $f = \int M dx + g(y, z)$

- once we have potential,

 $\int_C \nabla f \cdot d\vec{r} = f(P_1) - f(P_0)$

- Flux in plane & space

• in the plane  $\text{flux} = \int_C \vec{F} \cdot \hat{n} ds$

$$\vec{F} = \langle P, Q \rangle$$

$\hat{n} = \vec{T}$ rotated 90° clockwise

$$= \int_C -Q dx + P dy$$

$$\hat{n} ds = \langle dy, -dx \rangle$$

- in the space



$\iint_S \vec{F} \cdot \hat{n} ds \rightarrow$ set up, express \hat{n} and ds



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or use \hat{n} if S is given by $z = f(x, y)$, $AdS = \langle -f_x, -f_y, 1 \rangle dx dy$ but here $dx dy \neq dS$

$$\hat{n} = \pm \langle -f_x, -f_y, 1 \rangle / \sqrt{f_x^2 + f_y^2 + 1} \quad , \quad dS = \sqrt{f_x^2 + f_y^2 + 1} dx dy$$

or: if know some normal vector to the surface \vec{N}

$$AdS = \pm \frac{\vec{N}}{\vec{N} \cdot \vec{k}} dx dy$$

} slanted plane

$$S: g(x, y, z) = 0$$

2D

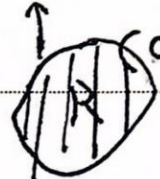
work

Green theorem

$$\oint_C \vec{F} \cdot d\vec{r} = \iint_R \text{curl} \vec{F} \cdot d\vec{A}$$

$$\vec{F} = \langle M, N \rangle \quad \oint_C M dx + N dy$$

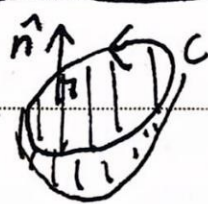
$$= \iint_R (\frac{\partial N}{\partial x} - \frac{\partial M}{\partial y}) dA$$

 \hat{n} Green for fluxflux

$$\oint_C \vec{F} \cdot \hat{n} ds = \iint_R \text{div} \vec{F} dA$$

3D

Stokes' theorem



determinant

$$\oint_C \vec{F} \cdot d\vec{r} = \iint_S (\nabla \times \vec{F}) \cdot \hat{n} dS$$

divergence theorem



$$\oint_S \vec{F} \cdot \hat{n} dS$$

$$= \iiint_V \text{div} \vec{F} dV$$

$$\text{div} (P, Q, R) = P_x + Q_y + R_z$$