Math 120 QR

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Contents

Chapter 1		Page 2
1.3	12.1 Notes (Three Dimensional Coodinate Systems)	2
1.5	2 12.2 Notes (Vectors)	2
1.5	3 12.3 Notes (Dot Product)	4
1.4	4 12.4 Notes (Cross Product)	6
1.5	5 12.5 Notes (Equations of Lines and Planes)	9
1.6	3 12.6 Reading Notes (Cylinders and Quadric Surfaces)	12
Chapter 2		Dogo 15
-		Page 15
2.1		15
2.2	2 13.2 Notes (Derivatives and Integrals of Vector Functions)	15
2.3	3 13.3 Notes (Arc Length and Curvature)	18
2.4	1 13.4 Notes (Motion in Space: Velocity and Acceleration)	20
Chapter 3		Page 21
3.1	14.1 Functions of Several Variables	21
3.2	2 14.2 Limits and Continuity	21
3.5	3 14.3 Partial Derivatives	22
3.4	1 14.4 Tangent Planes and Linear Approximation	23
3.5	5 14.5 The Chain Rule	24
3.6	3 14.6 Directional Derivatives and the Gradient Vector	25
3.7	7 14.7 Maxium and Minimum Values	26

Chapter 1

1.1 12.1 Notes (Three Dimensional Coodinate Systems)

Definition 1.1.1: Distance Formula

Defintion:

$$|P_1P_2| = \sqrt{(x_2 - x_1)^2 + (y_2 - y_1)^2 + (z_2 - z_1)^2}$$

Definition 1.1.2: Equation of a sphere

Defintion: An equation of a sphere with center C(h, k, l), and radius r is

$$(x-h)^2 + (y-k)^2 + (z-l)^2$$

In particular, if the center is the origin O, than an equation of the sphere is

$$x^2 + y^2 + z^2$$



1.2 12.2 Notes (Vectors)

Definition 1.2.1: Vector Addition

If \mathbf{u} and \mathbf{v} are vectors positioned so the initial point of \mathbf{v} is at the terminal point of \mathbf{u} , then the $\mathbf{sum}\ \mathbf{u}$ is the vector from the initial point of \mathbf{u} to the terminal point of \mathbf{v} .

Definition 1.2.2: Scalar Multiplication

If c is a scalar and \mathbf{v} is a vector, then the **scalar multiple** $c\mathbf{v}$ is the vector whose length is |c| times the length of \mathbf{v} and whose direction is the same as \mathbf{v} if c > 0 and is opposite to \mathbf{v} if c = 0 or $\mathbf{v} = 0$, then $c\mathbf{v} = 0$

Example 1.2.1:

Given the points $A(x_1, y_1, z_1)$ and $B(x_2, y_2, z_2)$, the vector **a** with representation \overrightarrow{AB} is:

$$a = \langle x_2 - x_1, y_2 - y_1, z_2 - z_1 \rangle$$



Example 1.2.2:

If $\mathbf{a} = \langle a_1, a_2 \rangle$ and $\mathbf{b} = \langle b_1, b_2 \rangle$, then:

$$\mathbf{a} + \mathbf{b} = \langle a_1 + b_1, a_2 + b_2 \rangle$$

$$\mathbf{a} - \mathbf{b} = \langle a_1 - b_1, a_2 - b_2 \rangle$$

$$c\mathbf{a} = \langle ca_1, ca_2 \rangle$$

Similarly, for three demensional vectors,

$$\langle a_1,a_2,a_3\rangle + \langle b_1,b_2,b_3\rangle = \langle a_1+b_1,a_2+a_3+b_3\rangle$$

$$\langle a_1, a_2, a_3 \rangle - \langle b_1, b_2, b_3 \rangle = \langle a_1 - b_1, a_2 - a_3 - b_3 \rangle$$

$$c\langle a_1, a_2, a_3 \rangle = \langle ca_1, ca_2, ca_3 \rangle$$



Note:-

Properties of vectors: If \mathbf{a} , \mathbf{b} , and \mathbf{c} are vectors in V_n and c and d are scalars than

- $\bullet \ \mathbf{a} + \mathbf{b} = \mathbf{b} + \mathbf{a}$
- a + (b + c) = (a + b) + c
- $\mathbf{a} + 0 = \mathbf{a}$
- a + a + -a = 0
- $c(\mathbf{a} + \mathbf{b}) = c\mathbf{a} + c\mathbf{b}$
- $\bullet (c+d)a = c\mathbf{a} + d\mathbf{a}$
- $(cd)\mathbf{a} = c(d\mathbf{a})$
- $l\mathbf{a} = \mathbf{a}$



1.3 12.3 Notes (Dot Product)

Definition 1.3.1: Dot Product

If $\mathbf{a} = \langle a_1, a_2, a_3 \rangle$ and $\mathbf{b} = \langle b_1, b_2, b_3 \rangle$, then the **dot product** of **a** and **b** is the number $\mathbf{a} \cdot \mathbf{b}$ given by

$$\mathbf{a} \cdot \mathbf{b} = a_1 b_1 + a_2 b_2 + a_3 b_3$$

Properties of the Dot Product: If \mathbf{a}, \mathbf{b} , and \mathbf{c} are vectors in V_3 and \mathbf{c} is a scalar, then

- 1. $\mathbf{a} \cdot \mathbf{a} = |\mathbf{a}|^2$
- 2. $\mathbf{a} \cdot \mathbf{b} = \mathbf{b} \cdot \mathbf{a}$
- 3. $\mathbf{a} \cdot (\mathbf{b} + \mathbf{c}) = \mathbf{a} \cdot \mathbf{b} + \mathbf{a} \cdot \mathbf{c}$
- 4. $(c\mathbf{a}) \cdot \mathbf{b} = c(\mathbf{a} \cdot \mathbf{b}) = \mathbf{a} \cdot (c\mathbf{b})$
- 5. $\mathbf{0} \cdot \mathbf{a} = 0$

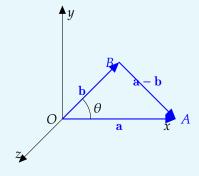


Definition 1.3.2: Geometric Definition of the Dot Product

If θ is the angle between vectors **a** and **b**, then

$$\mathbf{a} \cdot \mathbf{b} = |\mathbf{a}| |\mathbf{b}| \cos(\theta)$$

Proof:



$$|AB|^2 = |OA|^2 + |OB|^2 - 2|OA||OB|\cos\theta$$

Corollary: If θ is the angle between nonzero vectors **a** and **b**, then

$$\cos(\theta) = \frac{\mathbf{a} \cdot \mathbf{b}}{|\mathbf{a}||\mathbf{b}|}$$



Note:-

Two vectors \mathbf{a} and \mathbf{b} are orthogonal if an only if $\mathbf{a} \cdot \mathbf{b} = 0$



The direction angles of a nonzero vector **a** are the angles α , β , and γ (in the interval $[0,\pi]$) that **a** makes with the positive x-, y-, and z-axes, respectively .

The cosines of these direction angles, $\cos \alpha$, $\cos \beta$, and $\cos \gamma$, are called the **direction cosines** of the vector **a**. Using Corollary 6 with **b** replaced by **i**, we obtain:

$$\cos \alpha = \frac{\mathbf{a} \cdot \mathbf{i}}{|\mathbf{a}||\mathbf{i}|} = \frac{a_1}{|\mathbf{a}|} \tag{1}$$

Similarly, we also have:

$$\cos \beta = \frac{a_2}{|\mathbf{a}|} \quad \text{and} \quad \cos \gamma = \frac{a_3}{|\mathbf{a}|}$$
 (2)

By squaring the expressions in Equations 8 and 9 and adding, we see that:

$$\cos^2 \alpha + \cos^2 \beta + \cos^2 \gamma = 1 \tag{3}$$

We can also use Equations 8 and 9 to write:

$$\mathbf{a} = \langle a_1, a_2, a_3 \rangle = \langle |\mathbf{a}| \cos \alpha, |\mathbf{a}| \cos \beta, |\mathbf{a}| \cos \gamma \rangle = |\mathbf{a}| \langle \cos \alpha, \cos \beta, \cos \gamma \rangle$$

Therefore,

$$\frac{1}{|\mathbf{a}|}\mathbf{a} = \langle \cos \alpha, \cos \beta, \cos \gamma \rangle \tag{4}$$

which says that the direction cosines of a are the components of the unit vector in the direction of a.

Definition 1.3.3: Projections

The scalar projection of **b** onto **a** (also called the **component of b along a**) is defined to be the signed magnitude of the vector projection, which is the number $|\mathbf{b}| \cos \theta$, where θ is the angle between **a** and **b**. This is denoted by $\text{comp}_{\mathbf{a}}\mathbf{b}$. Observe that it is negative if $\pi/2 < \theta \leqslant \pi$. The equation

$$\mathbf{a} \cdot \mathbf{b} = |\mathbf{a}| |\mathbf{b}| \cos \theta = |\mathbf{a}| (|\mathbf{b}| \cos \theta)$$

shows that the dot product of a and b can be interpreted as the length of a times the scalar projection of b onto a. Since

$$|\mathbf{b}|\cos\theta = \frac{\mathbf{a}\cdot\mathbf{b}}{|\mathbf{a}|} = \frac{\mathbf{a}}{|\mathbf{a}|}\cdot\mathbf{b}$$

the component of \mathbf{b} along \mathbf{a} can be computed by taking the dot product of \mathbf{b} with the unit vector in the direction of \mathbf{a} . We summarize these ideas as follows.

Scalar projection of b onto a: $\operatorname{comp}_{\mathbf{a}} \mathbf{b} = \frac{\mathbf{a} \cdot \mathbf{b}}{|\mathbf{a}|}$

Vector projection of b onto a: $\operatorname{proj}_a b = \left(\frac{a \cdot b}{|a|^2}\right) a = \frac{a \cdot b}{|a|^2} a$



1.4 12.4 Notes (Cross Product)

Definition 1.4.1: Cross Product

Given two nonzero vectors $\mathbf{a} = \langle a_1, a_2, a_3 \rangle$ and $\mathbf{b} = \langle b_1, b_2, b_3 \rangle$, suppose that a nonzero vector $\mathbf{c} = \langle c_1, c_2, c_3 \rangle$ is perpendicular to both \mathbf{a} and \mathbf{b} . Then $\mathbf{a} \cdot \mathbf{c} = 0$ and $\mathbf{b} \cdot \mathbf{c} = 0$, and so:

$$a_1c_1 + a_2c_2 + a_3c_3 = 0 (1)$$

$$b_1c_1 + b_2c_2 + b_3c_3 = 0 (2)$$

To eliminate c_3 , we multiply (1) by b_3 and (2) by a_3 and subtract:

$$(a_1b_3 - a_3b_1)c_1 + (a_2b_3 - a_3b_2)c_2 = 0 (3)$$

Equation (3) has the form $pc_1 + qc_2 = 0$, for which an obvious solution is $c_1 = q$ and $c_2 = -p$. So, a solution of (3) is:

$$c_1 = a_2 b_3 - a_3 b_2$$

$$c_2 = a_3 b_1 - a_1 b_3$$

Substituting these values into (1) and (2), we then get:

$$c_3 = a_1 b_2 - a_2 b_1$$

This means that a vector perpendicular to both \mathbf{a} and \mathbf{b} is:

$$\langle c_1, c_2, c_3 \rangle = \langle a_2b_3 - a_3b_2, a_3b_1 - a_1b_3, a_1b_2 - a_2b_1 \rangle$$

The resulting vector is called the **cross product** of \mathbf{a} and \mathbf{b} and is denoted by $\mathbf{a} \times \mathbf{b}$.



Definition 1.4.2: Cross Product of two vectors

If $\mathbf{a} = \langle a_1, a_2, a_3 \rangle$ and $\mathbf{b} = \langle b_1, b_2, b_3 \rangle$ then the **cross product** of \mathbf{a} and \mathbf{b} is:

$$\mathbf{a} \times \mathbf{b} = \langle a_2 b_3 - a_3 b_2, a_3 b_1 - a_1 b_3, a_1 b_2 - a_2 b_1 \rangle$$



Note:-

Determinant of order 2:

$$\begin{vmatrix} a & b \\ c & d \end{vmatrix} = ad - bc$$



Note:-

Determinant of order 3:

$$\begin{vmatrix} a_1 & a_2 & a_3 \\ b_1 & b_2 & b_3 \\ c_1 & c_2 & c_3 \end{vmatrix} = a_1 \begin{vmatrix} b_2 & b_3 \\ c_2 & c_3 \end{vmatrix} - a_2 \begin{vmatrix} b_1 & b_3 \\ c_1 & c_3 \end{vmatrix} + a_3 \begin{vmatrix} b_1 & b_2 \\ c_1 & c_2 \end{vmatrix}$$



Definition 1.4.3: Second definition of cross product

Arithmetic Definition:

$$a \times b = \begin{bmatrix} i & j & k \\ a_1 & a_2 & a_3 \\ b_1 & b_2 & b_3 \end{bmatrix} = |a||b|\sin(\theta)$$
$$\begin{bmatrix} a_2 & a_3 \\ b_2 & b_3 \end{bmatrix} i - \begin{bmatrix} a_1 & a_3 \\ b_1 & b_3 \end{bmatrix} j + \begin{bmatrix} a_1 & a_2 \\ b_1 & b_2 k \end{bmatrix}$$
$$= (a_2b_3 - a_3b_2)i - (a_1b_3 - a_3b_1)j + (a_1b_2 - a_2b_1)k$$

The vector $\mathbf{a} \times \mathbf{b}$ is orthogonal to both \mathbf{a} and \mathbf{b}



Example 1.4.1: Proof that $\mathbf{a} \times \mathbf{b}$ is orthogonal to both a

$$(\mathbf{a} \times \mathbf{b}) \cdot \mathbf{a} = \begin{vmatrix} a_2 & a_3 \\ b_2 & b_3 \end{vmatrix} a_1 - \begin{vmatrix} a_1 & a_3 \\ b_1 & b_3 \end{vmatrix} a_2 + \begin{vmatrix} a_1 & a_2 \\ b_1 & b_2 \end{vmatrix} a_3$$

$$= a_1(a_2b_3 - a_3b_2) - a_2(a_1b_3 - a_3b_1) + a_3(a_1b_2 - a_2b_1)$$

$$= a_1a_2b_3 - a_1a_3b_2 - a_2a_1b_3 + a_2a_3b_1 + a_3a_1b_2 - a_3a_2b_1$$

$$= 0$$



Definition 1.4.4: sin definition of cross product

If θ is the angle between **a** and **b** (so $0 \le \theta \le \pi$), then the length of the cross product $\mathbf{a} \times \mathbf{b}$ is given by:

$$|\mathbf{a} \times \mathbf{b}| = |\mathbf{a}||\mathbf{b}|\sin(\theta)$$

Proof:

$$|\mathbf{a} \times \mathbf{b}|^{2} = (a_{2}b_{3} - a_{3}b_{2})^{2} + (a_{3}b_{1} - a_{1}b_{3})^{2} + (a_{1}b_{2} - a_{2}b_{1})^{2}$$

$$= a_{2}^{2}b_{3}^{2} - 2a_{2}a_{3}b_{2}b_{3} + a_{3}^{2}b_{2}^{2} + a_{3}^{2}b_{1}^{2} - 2a_{1}a_{3}b_{1}b_{3} + a_{1}^{2}b_{3}^{2} + a_{1}^{2}b_{2}^{2} - 2a_{1}a_{2}b_{1}b_{2} + a_{2}^{2}b_{1}^{2}$$

$$= (a_{1}^{2} + a_{2}^{2} + a_{3}^{2})(b_{1}^{2} + b_{2}^{2} + b_{3}^{2}) - (a_{1}b_{1} + a_{2}b_{2} + a_{3}b_{3})^{2}$$

$$= |\mathbf{a}|^{2}|\mathbf{b}|^{2} - (\mathbf{a} \cdot \mathbf{b})^{2}$$

$$= |\mathbf{a}|^{2}|\mathbf{b}|^{2} - |\mathbf{a}|^{2}|\mathbf{b}|^{2}\cos^{2}\theta \quad \text{(by Theorem 12.3.3)}$$

$$= |\mathbf{a}|^{2}|\mathbf{b}|^{2}(1 - \cos^{2}\theta)$$

$$= |\mathbf{a}|^{2}|\mathbf{b}|^{2}\sin^{2}\theta$$

Taking square roots and observing that $\sqrt{\sin^2 \theta} = \sin \theta$ because $\sin \theta \ge 0$ when $0 \le \theta \le \pi$, we have

$$|\mathbf{a} \times \mathbf{b}| = |\mathbf{a}||\mathbf{b}|\sin\theta$$



Note:-

Two nonzero vectors **a** and **b** are parallel if and only if

$$\mathbf{a} \times \mathbf{b} = 0$$

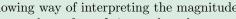
Example 1.4.2: Geometric interpretation of $|\mathbf{a} \times \mathbf{b}| = |\mathbf{a}| |\mathbf{b}| \sin \theta$

If a and b are represented by directed line segments with the same inital point, then they determine a parallelogram with base $|\mathbf{a}|$, altitude $\mathbf{b}\sin(\theta)$ and area

$$A = |\mathbf{a}|(|\mathbf{b}|\sin\theta) = |\mathbf{a} \times \mathbf{b}|$$

Thus we have the following way of interpreting the magnitude of a cross product:

The length of the cross product of $\mathbf{a} \times \mathbf{b}$ is equal to the area of the parallelogram determined by \mathbf{a} and \mathbf{b}



Note:-

If we apply the following theorem:

The vector $\mathbf{a} \times \mathbf{b}$ is orthogonal to both \mathbf{a} and \mathbf{b} , and

$$|\mathbf{a} \times \mathbf{b}| = |\mathbf{a}||\mathbf{b}|\sin\theta$$

to the standard basis vectors $\mathbf{i}, \mathbf{j}, \mathbf{k}$ using $\theta = \frac{\pi}{2}$, we obtain

$$\mathbf{i} \times \mathbf{j} = \mathbf{k}$$
 $\mathbf{j} \times \mathbf{k} = \mathbf{i}$ $\mathbf{k} \times \mathbf{i} = \mathbf{j}$

$$\mathbf{j} \times \mathbf{i} = -\mathbf{k}$$
 $\mathbf{k} \times \mathbf{j} = -\mathbf{i}$ $\mathbf{i} \times \mathbf{k} = -\mathbf{j}$



Note:-

If \mathbf{a} , \mathbf{b} , and \mathbf{c} are vectors and \mathbf{c} is a scalar, then

- 1. $\mathbf{a} \times \mathbf{b} = -\mathbf{b} \times \mathbf{a}$
- 2. $(c\mathbf{a}) \times \mathbf{b} = c(\mathbf{a} \times \mathbf{b}) = \mathbf{a} \times (c\mathbf{b})$
- 3. $\mathbf{a} \times (\mathbf{b} + \mathbf{c}) = \mathbf{a} \times \mathbf{b} + \mathbf{a} \times \mathbf{c}$
- 4. $(\mathbf{a} + \mathbf{b}) \times \mathbf{c} = \mathbf{a} \times \mathbf{c} + \mathbf{b} \times \mathbf{c}$
- 5. $\mathbf{a} \cdot (\mathbf{b} \times \mathbf{c}) = (\mathbf{a} \times \mathbf{b}) \cdot \mathbf{c}$
- 6. $\mathbf{a} \times (\mathbf{b} \times \mathbf{c}) = (\mathbf{a} \cdot \mathbf{c})\mathbf{b} (\mathbf{a} \cdot \mathbf{b})\mathbf{c}$



Example 1.4.3: Proof of property 5 of cross products

If $\mathbf{a} = \langle a_1, a_2, a_3 \rangle$, $\mathbf{b} = \langle b_1, b_2, b_3 \rangle$, and $\mathbf{c} = \langle c_1, c_2, c_3 \rangle$, then:

$$\mathbf{a} \cdot (\mathbf{b} \times \mathbf{c}) = a_1(b_2c_3 - b_3c_2) + a_2(b_3c_1 - b_1c_3) + a_3(b_1c_2 - b_2c_1)$$

$$=a_1b_2c_3-a_1b_3c_2+a_2b_3c_1-a_2b_1c_3+a_3b_1c_2-a_3b_2c_1$$

$$=(a_2b_3-a_3b_2)c_1+(a_3b_1-a_1b_3)c_2+(a_1b_2-a_2b_1)c_3$$

$$= (\mathbf{a} \times \mathbf{b}) \cdot \mathbf{c}$$



Definition 1.4.5: Triple Products

The product $\mathbf{a} \cdot (\mathbf{b} \times \mathbf{c})$ that occurs in Property 5 is called the *scalar triple product* of the vectors \mathbf{a} , \mathbf{b} , and \mathbf{c} .

$$\mathbf{a} \cdot (\mathbf{b} \times \mathbf{c}) = \begin{vmatrix} a_1 & a_2 & a_3 \\ b_1 & b_2 & b_3 \\ c_1 & c_2 & c_3 \end{vmatrix}$$

The geometric significance of the scalar triple product can be seen by considering the parallelepiped determined by the vectors \mathbf{a} , \mathbf{b} , and \mathbf{c} . The area of the base parallelegram is $A = |\mathbf{b} \times \mathbf{c}|$. If θ is the angle between \mathbf{a} and $\mathbf{b} \times \mathbf{c}$, then the height h of the parallelepiped is $h = |\mathbf{a}| |\cos \theta|$. (We must use $|\cos \theta|$ instead of $\cos \theta$ in case $\theta > \pi/2$.) Therefore, the volume of the parallelepiped is

$$V = Ah = |\mathbf{b} \times \mathbf{c}||\mathbf{a}||\cos\theta| = |\mathbf{a} \cdot (\mathbf{b} \times \mathbf{c})|$$

Thus, we have proved the following formula: The volume of the parallelepiped determined by the vectors \mathbf{a} , \mathbf{b} , and \mathbf{c} is the magnitude of their scalar triple product:

$$V = |\mathbf{a} \cdot (\mathbf{b} \times \mathbf{c})|$$



Note:-

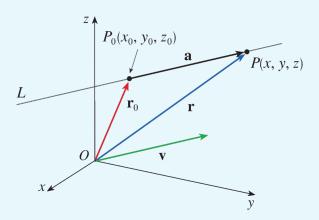
If we use the formula in $V = |\mathbf{a} \cdot (\mathbf{b} \times \mathbf{c})|$ and discover that the volume of the parallelepiped determined by \mathbf{a} , \mathbf{b} , and \mathbf{c} is 0, then the vectors must lie in the same plane; that is, they are coplanar

1.5 12.5 Notes (Equations of Lines and Planes)

Definition 1.5.1: Hi

Likewise, a line L in three-dimensional space is determined when we know a point $P_0(x_0, y_0, z_0)$ on L and a direction for L, which is conveniently described by a vector \mathbf{v} parallel to the line. Let P(x, y, z) be an arbitrary point on L and let $\mathbf{r_0}$ and \mathbf{r} be the position vectors of P_0 and P (that is, they have representations $\overrightarrow{OP_0}$ and \overrightarrow{OP}). If \mathbf{a} is the vector with representation $\overrightarrow{P_0P}$, as in Figure 1, then the Triangle Law for vector addition gives

$$\mathbf{r} = \mathbf{r}_0 + \mathbf{a}$$
.



Since **a** and **v** are parallel vectors, there is a scalar t such that $\mathbf{a} = t\mathbf{v}$ Thus

$$r = r_0 + t\mathbf{v}$$



Note:-

If the vector \mathbf{v} that gives the direction of the line L is written in component form as

$$\mathbf{v} = \langle a, b, c \rangle$$
,

then we have $t\mathbf{v} = \langle ta, tb, tc \rangle$. We can also write $\mathbf{r} = \langle x, y, z \rangle$ and

$$\mathbf{r}_0 = \langle x_0, y_0, z_0 \rangle,$$

so the vector equation (1) becomes

$$\langle x, y, z \rangle = \langle x_0 + ta, y_0 + tb, z_0 + tc \rangle.$$

Two vectors are equal if and only if corresponding components are equal. Therefore we have the three scalar equations:

$$x = x_0 + at$$
 $y = y_0 + bt$ $z = z_0 + ct$

Example 1.5.1: Line example

Find a vector equation and parametric equations for the line that passes through the point (5, 1, 3) and is parallel to the vector $\mathbf{i} + 4\mathbf{j} - 2\mathbf{k}$. Here $\mathbf{r}_0 = \langle 5, 1, 3 \rangle = 5\mathbf{i} + \mathbf{j} + 3\mathbf{k}$ and $\mathbf{v} = \mathbf{i} + 4\mathbf{j} - 2\mathbf{k}$, so the vector equation (1) becomes

$$\mathbf{r} = (5\mathbf{i} + \mathbf{j} + 3\mathbf{k}) + t(\mathbf{i} + 4\mathbf{j} - 2\mathbf{k})$$

or

$$\mathbf{r} = (5+t)\mathbf{i} + (1+4t)\mathbf{j} + (3-2t)\mathbf{k}$$

Parametric equations are

$$x = 5 + t$$
 $y = 1 + 4t$ $z = 3 - 2t$



Note:-

In general, if a vector $\mathbf{v} = \langle a, b, c \rangle$ is used to describe the direction of a line L, then the numbers a, b, and c are called *direction numbers* of L. Since any vector parallel to \mathbf{v} could also be used, we see that any three numbers proportional to a, b, and c could also be used as a set of direction numbers for L.

Another way of describing a line L is to eliminate the parameter t from Equations 2. If none of a, b, or c is 0, we can solve each of these equations for t:

$$t = \frac{x - x_0}{a}$$
 $t = \frac{y - y_0}{b}$ $t = \frac{z - z_0}{c}$

Equating the results, we obtain

$$\frac{x - x_0}{a} = \frac{y - y_0}{b} = \frac{z - z_0}{c}$$

These equations are called symetric equations of L



Definition 1.5.2: Line segment

The line segment from r_0 to r_1 is given by the vector equation

$$\mathbf{r}(t) = (1 - t)\mathbf{r_0} + tr_1 \quad 0 \le t \le 1$$



Definition 1.5.3: Planes

A plane in space is determined by a point $P_0(x_0, y_0, z_0)$ in the plane and a vector \mathbf{n} that is orthogonal to the plane. This orthogonal vector \mathbf{n} is called a **normal vector**. Let P(x, y, z) be an arbitrary point in the plane, and let $\mathbf{r_0}$ and \mathbf{r} be the position vectors of P_0 and P. Then the vector $\mathbf{r} - \mathbf{r_0}$ is represented by $\overrightarrow{P_0P}$. The normal vector \mathbf{n} is orthogonal to every vector in the given plane. In particular, \mathbf{n} is orthogonal to $\mathbf{r} - \mathbf{r_0}$ and so we have

$$\mathbf{n} \cdot (\mathbf{r} - \mathbf{r_0}) = 0 \tag{1.1}$$

which can be rewritten as

$$\mathbf{n} \cdot \mathbf{r} = \mathbf{n} \cdot \mathbf{r}_0 \tag{1.2}$$

These can be reffered to as the vector equation of the plane

To obtain a scalar equation for the plane, we write $\mathbf{n} = \langle a, b, c \rangle$, $\mathbf{r} = \langle x, y, x \rangle$, and $\mathbf{r}_0 = \langle x_0, y_0, z_0 \rangle$. then the vector equation becomes:

$$\langle a, b, c \rangle \cdot \langle x - x_0, y - y_0, z - z_0 \rangle = 0$$

Expanding the left side of this equation gives the following:

A scalar equation of the plane through the point $P_0(x_0, y_0, z_0)$ with normal vector $\mathbf{n} = \langle a, b, c \rangle$ is

$$a(x - x_0) + b(y - y_0) + c(z - z_0) = 0$$

by colecting terms can be rewritten as:

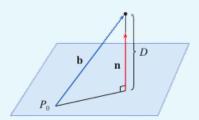
$$ax + by + cz + d = 0$$



Definition 1.5.4: Distance of a plane

In order to find a formula for the distance D from a point $P_1(x_1, y_1, z_1)$ to the plane ax + by + cz + d = 0, we let $P_0(x_0, y_0, z_0)$ be any point in the given plane and \mathbf{b} be the vector corresponding to P_0P_1 . Then

$$\mathbf{b} = \langle x_1 - x_0, y_1 - y_0, z_1 - z_0 \rangle$$



From Figure, you can see that the distance D from P_1 to the plane is equal to the absolute value of the scalar projection of **b** onto the normal vector $\mathbf{n} = \langle a, b, c \rangle$. Thus,

$$D = |\text{comp}_{\mathbf{n}}\mathbf{b}| = \frac{|\mathbf{n} \cdot \mathbf{b}|}{|\mathbf{n}|}$$

$$= \frac{|a(x_1 - x_0) + b(y_1 - y_0) + c(z_1 - z_0)|}{\sqrt{a^2 + b^2 + c^2}}$$

$$= \frac{|(ax_1 + by_1 + cz_1) - (ax_0 + by_0 + cz_0)|}{\sqrt{a^2 + b^2 + c^2}}$$



1.6 12.6 Reading Notes (Cylinders and Quadric Surfaces)

Definition 1.6.1: Cylinder

A cylinder is a surface that consists of all lines (called rulings) that are parallel to a given line and pass through a given plane curve.

Definition 1.6.2: Quadric Surfaces

A Quadric Surface is the graph of a second-degree equation in three variables x, y, and z. The most general such equation is

$$Ax^{2} + By^{2} + Cz^{2} + Dxy + Eyz + Fzx + Gx + Hy + Iz + J = 0$$

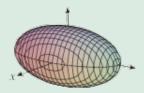
where A, B, C, ..., J are constants, but by translation and rotation it can be brought into one of the two standard forms

$$Ax^{2} + By^{2} + Cz^{2} + J = 0$$
 or $Ax^{2} + By^{2} + Iz = 0$



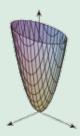
Example 1.6.1: Graphs of Quadric Surfaces PT 1

Ellipsoid:



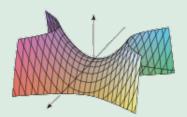
$$\frac{x^2}{a^2} + \frac{y^2}{b^2} + \frac{z^2}{c^2} = 1$$

All traces are ellipses. If a=b=c, the ellipsoid is a sphere.



$$\frac{z}{c} = \frac{x^2}{a^2} + \frac{y^2}{b^2}$$

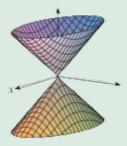
Horizontal traces are ellipses. Vertical traces are parabolas. The variable raised to the first power indicates the axis of the paraboloid.



$$\frac{z}{c} = \frac{x^2}{a^2} - \frac{y^2}{h^2}$$

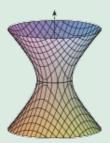
Horizontal traces are hyperbolas. Vertical traces are parabolas. The case where c < 0 is illustrated,

Example 1.6.2: Quadric Surfaces Pt 2



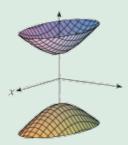
$$\frac{z^2}{c^2} = \frac{x^2}{a^2} + \frac{y^2}{b^2}$$

Horizontal traces are ellipses. Vertical traces in the planes x=k and y=k are hyperbolas if $k\neq 0$ but are pairs of lines if k=0.



$$\frac{x^2}{a^2} + \frac{y^2}{b^2} - \frac{z^2}{c^2} = 1$$

Horizontal traces are ellipses. Vertical traces are hyperbolas. The axis of symmetry corresponds to the variable whose coefficient is negative.



$$-\frac{x^2}{a^2} - \frac{y^2}{b^2} + \frac{z^2}{c^2} = 1$$

Horizontal traces in z = k are ellipses if k > c or k < -c. Vertical traces are hyperbolas. The two minus signs indicate two sheets.

14

Chapter 2

2.1 13.1 Reading Notes(Vector Functions and Space Curves)

Definition 2.1.1: Vector Value Functions

A vector-valued function, or vector function, is simply a function whose domain is a set of real numbers and whose range is a set of vectors. We are most interested in vector functions r whose values are three-dimensional vectors. If f(t), g(t), and h(t) are the components of the vector $\mathbf{r}(t)$, then f, g, and g are real-valued functions called the **component functions** of r and we can write

$$\mathbf{r}(t) = \langle f(t), g(t), h(t) \rangle = f(t)\mathbf{i} + g(t)\mathbf{j} + h(t)\mathbf{k}$$

We use the letter t to denote the independent variable because it represents time in most applications of vector functions.

Definition 2.1.2: Limit of Vectors

The **limit** of a vector function **r** is defined by taking the limits of its component functions as follows. If $(\mathbf{r}(t) = \langle f(t), g(t), h(t) \rangle)$, then

$$\lim_{t \to a} \mathbf{r}(t) = \left\langle \lim_{t \to a} f(t), \lim_{t \to a} g(t), \lim_{t \to a} h(t) \right\rangle$$

provided the limits of the component functions exist.



Definition 2.1.3: Space Curves

here is a close connection between continuous vector functions and space curves. Suppose that f, g, and h are continuous real-valued functions on an interval I. Then the set C of all points (x, y, z) in space, where

$$x = f(t)$$
 $y = g(t)$ $z = h(t)$

and (t) varies throughout the interval I, is called a **space curve**. The equations in are called **parametric** equations of C and t is called a **parameter**.

2.2 13.2 Notes (Derivatives and Integrals of Vector Functions)

Definition 2.2.1: Derivatives

The derivative \mathbf{r}' of a vector function \mathbf{r} is defined in much the same way as for real-valued functions:

$$\frac{d\mathbf{r}}{dt} = \mathbf{r}'(t) = \lim_{h \to 0} \frac{\mathbf{r}(t+h) - \mathbf{r}(t)}{h}$$



Definition 2.2.2: Derivatives of vectors pt 2

he following theorem gives us a convenient method for computing the derivative of a vector function \mathbf{r} : just differentiate each component of \mathbf{r} . **Theorem** If $\mathbf{r}(t) = \langle f(t), g(t), h(t) \rangle = f(t)\mathbf{i} + g(t)\mathbf{j} + h(t)\mathbf{k}$, where f, g, and h are differentiable functions, then

$$\mathbf{r}'(t) = \langle f'(t), g'(t), h'(t) \rangle = f'(t)\mathbf{i} + g'(t)\mathbf{j} + h'(t)\mathbf{k}$$



Example 2.2.1: Proof of Definition 2.2.2

$$\mathbf{r}'(t) = \lim_{\Delta t \to 0} \frac{1}{\Delta t} [\mathbf{r}(t + \Delta t) - \mathbf{r}(t)]$$

$$= \lim_{\Delta t \to 0} \frac{1}{\Delta t} [\langle f(t + \Delta t), g(t + \Delta t), h(t + \Delta t) \rangle - \langle f(t), g(t), h(t) \rangle]$$

$$= \lim_{\Delta t \to 0} \left\langle \frac{f(t + \Delta t) - f(t)}{\Delta t}, \frac{g(t + \Delta t) - g(t)}{\Delta t}, \frac{h(t + \Delta t) - h(t)}{\Delta t} \right\rangle$$

$$= \left\langle \lim_{\Delta t \to 0} \frac{f(t + \Delta t) - f(t)}{\Delta t}, \lim_{\Delta t \to 0} \frac{g(t + \Delta t) - g(t)}{\Delta t}, \lim_{\Delta t \to 0} \frac{h(t + \Delta t) - h(t)}{\Delta t} \right\rangle$$

$$= \langle f'(t), g'(t), h'(t) \rangle$$

A unit vector that has the same direction as the tangent vector is called the \mathbf{unit} tangent vector \mathbf{T} and is defined by

$$\mathbf{T}(t) = \frac{\mathbf{r}'(t)}{|\mathbf{r}'(t)|}$$



Definition 2.2.3: Differentiation Rules

Proof: **Theorem** Suppose \mathbf{u} and \mathbf{v} are differentiable vector functions, c is a scalar, and f is a real-valued function. Then

- 1. $\frac{d}{dt}[\mathbf{u}(t) + \mathbf{v}(t)] = \mathbf{u}'(t) + \mathbf{v}'(t)$
- 2. $\frac{d}{dt}[c\mathbf{u}(t)] = c\mathbf{u}'(t)$
- 3. $\frac{d}{dt}[f(t)\mathbf{u}(t)] = f'(t)\mathbf{u}(t) + f(t)\mathbf{u}'(t)$
- 4. $\frac{d}{dt}[\mathbf{u}(t) \cdot \mathbf{v}(t)] = \mathbf{u}'(t) \cdot \mathbf{v}(t) + \mathbf{u}(t) \cdot \mathbf{v}'(t)$
- 5. $\frac{d}{dt}[\mathbf{u}(t) \times \mathbf{v}(t)] = \mathbf{u}'(t) \times \mathbf{v}(t) + \mathbf{u}(t) \times \mathbf{v}'(t)$
- 6. $\frac{d}{dt}[\mathbf{u}(f(t))] = f'(t)\mathbf{u}'(f(t))$

(Chain Rule)

Noto

We use Formula 4 to prove the following theorem. **Theorem** If $|\mathbf{r}(t)| = c$ (a constant), then $\mathbf{r}'(t)$ is orthogonal to $\mathbf{r}(t)$ for all t.

Definition 2.2.4: Interation of Vectors

The **definite integral** of a continuous vector function $\mathbf{r}(t)$ can be defined in much the same way as for real-valued functions except that the integral is a vector. But then we can express the integral of \mathbf{r} in terms of the integrals of its component functions f, g, and h as follows. (We use the notation of Chapter 5.)

$$\int_{a}^{b} \mathbf{r}(t) dt = \lim_{n \to \infty} \sum_{j=1}^{n} \mathbf{r}(t_{j}^{*}) \Delta t$$
$$= \lim_{n \to \infty} \left[\left(\sum_{i=1}^{n} f(t_{i}^{*}) \Delta t \right) \mathbf{i} + \left(\sum_{i=1}^{n} g(t_{i}^{*}) \Delta t \right) \mathbf{j} + \left(\sum_{i=1}^{n} h(t_{i}^{*}) \Delta t \right) \mathbf{k} \right]$$

and so

$$\int_{a}^{b} \mathbf{r}(t) dt = \left(\int_{a}^{b} f(t) dt \right) \mathbf{i} + \left(\int_{a}^{b} g(t) dt \right) \mathbf{j} + \left(\int_{a}^{b} h(t) dt \right) \mathbf{k}$$

This means that we can evaluate an integral of a vector function by integrating each component function. We can extend the Fundamental Theorem of Calculus to continuous vector functions as follows:

$$\int_{a}^{b} \mathbf{r}(t) dt = \mathbf{R}(t) \Big|_{a}^{b} = \mathbf{R}(b) - \mathbf{R}(a)$$

where **R** is an antiderivative of **r**, that is, $\mathbf{R}'(t) = \mathbf{r}(t)$. We use the notation $\int \mathbf{r}(t) dt$ for indefinite integrals (antiderivatives).

2.3 13.3 Notes (Arc Length and Curvature)

Definition 2.3.1: Length of a space curve

Suppose that the curve has the vector equation $\mathbf{r}(t) = \langle f(t), g(t), h(t) \rangle$, $a \leq t \leq b$, or, equivalently, the parametric equations x = f(t), y = g(t), z = h(t), where f', g', and h' are continuous. If the curve is traversed exactly once as t increases from a to b, then it can be shown that its length is

$$L = \int_{a}^{b} \sqrt{[f'(t)]^{2} + [g'(t)]^{2} + [h'(t)]^{2}} dt$$
 (2.1)

$$= \int_{a}^{b} \sqrt{\left(\frac{dx}{dt}\right)^{2} + \left(\frac{dy}{dt}\right)^{2} + \left(\frac{dz}{dt}\right)^{2}} dt \tag{2.2}$$

Notice that both of the arc length formulas (1) and (2) can be put into the more compact form

$$L = \int_{a}^{b} |\mathbf{r}'(t)| dt \tag{2.3}$$

because, for plane curves $\mathbf{r}(t) = f(t)\mathbf{i} + g(t)\mathbf{j}$,

$$|\mathbf{r}'(t)| = |f'(t)\mathbf{i} + g'(t)\mathbf{j}| = \sqrt{[f'(t)]^2 + [g'(t)]^2}$$

and for space curves $\mathbf{r}(t) = f(t)\mathbf{i} + g(t)\mathbf{j} + h(t)\mathbf{k}$,

$$|\mathbf{r}'(t)| = |f'(t)\mathbf{i} + g'(t)\mathbf{j} + h'(t)\mathbf{k}| = \sqrt{[f'(t)]^2 + [g'(t)]^2 + [h'(t)]^2}$$

A single curve C can be respresented by more than one vector function. For instance the twisted cube

$$r_1(t) = \langle t, t^2, t^3 \rangle \quad 1 \leqslant t \leqslant 2 \tag{2.4}$$

could also be represented by the function

$$r_2(u) = \langle e^u, e^{2u}, e^{3u} \rangle \quad o \le u \le \ln 2$$
 (2.5)

where the connection between the parameters t and u is given by $t = e^u$ We say that equations 2.4 and 2.5 are parameterizations of the curve C. If we were to use Equation 2.3 to compute the length of C using Equations 2.4 and 2.5, we would get the same answer. This is because arc length is a geometric property of the curve and hence is independent of the parametrization that is used.

Definition 2.3.2: Arc Length Function

Now we supose that the curve C is a cruve given by a vector function

$$\mathbf{r}(t) = f(t)\mathbf{i} + g(t)\mathbf{j} + h(t)\mathbf{k} \quad a \le t \le b$$

where \mathbf{r}' is continuous and C is transvered exactly once as t increases from a to b. We define its \mathbf{arc} length functions by

$$s(t) = \int_{a}^{t} |\mathbf{r}'(u)| du = \int_{a}^{t} \sqrt{\left(\frac{dx}{du}\right)^{2} + \left(\frac{dy}{du}\right)^{2} + \left(\frac{dz}{du}\right)^{2}} du \tag{2.6}$$

Thus s(t) is the length of part C between $\mathbf{r}(a)$ and $\mathbf{r}(t)$. If we differentiate both sides of equation 2.6 using part 1 of the Fundamental Theorem of Calculus, we obtain

$$\frac{ds}{dt} = |\mathbf{r}(t)|\tag{2.7}$$

It is often useful to **paramterize a curve with respect to arc length** because arc length arises naturally from the shape of the curve and does not depend on a particular coordinate system of a particular parametrization.

Definition 2.3.3: Curvature

A parametrization $\mathbf{r}(t)$ is called **smooth** on an interval I if \mathbf{r}' is continuous and $\mathbf{r}'(t) \neq 0$ on I. A curve is called smooth if it has a smooth parameterization. A smooth corner has no cusp or sharp corner; when the tangent vector turns it does so continuously.

If C is a smooth curve defined by the vector \mathbf{r} , recall that the unit tangent vector $\mathbf{T}(t)$ is given by

$$\mathbf{T}(t) = \frac{\mathbf{r}'(t)}{|\mathbf{r}'(t)|}$$

The curvature of a curve is

$$k = \left| \frac{d\mathbf{T}}{ds} \right| \tag{2.8}$$

where T is the unit tangent vector

The curvature is easier to compute if it is easier to compute if it is expressed in terms of the parameter t instead of s, so we use the chain rule

$$\frac{d\mathbf{T}}{dt} = \frac{d\mathbf{T}}{ds}\frac{ds}{dt} \Rightarrow k = \left|\frac{d\mathbf{T}}{s}\right| = \left|\frac{d\mathbf{T}/dt}{ds/dt}\right|$$

but $ds/dt = |\mathbf{r}'(t)|$ from equation 2.7

$$k(t) = \frac{|\mathbf{T}'(t)|}{|\mathbf{r}'(t)|} \tag{2.9}$$

The curvature of the curve given by the vector function \mathbf{r} is

$$k(t) = \frac{|\mathbf{r}'(t) \times \mathbf{r}^n(t)|}{|\mathbf{r}'(t)|^3}$$
(2.10)

Note:-

For the special case of a plane curve with equation y = f(x), we choose x as the parameter and write $\mathbf{r}(x) = x\mathbf{i} + f(x)\mathbf{j}$. Then $\mathbf{r}'(x) = \mathbf{i} + f'(x)\mathbf{j}$ and $\mathbf{r}''(x) = f''(x)\mathbf{j}$. Since $\mathbf{i} \times \mathbf{j} = \mathbf{k}$ and $\mathbf{j} \times \mathbf{j} = 0$, it follows that $\mathbf{r}'(x) \times \mathbf{r}''(x) = f'(x)\mathbf{k}$. We also have $|\mathbf{r}'(x)| = \sqrt{1 + [f'(x)]^2}$ and so, by Theorem 10,

$$\kappa(x) = \frac{|f''(x)|}{[1 + (f'(x))^2]^{3/2}}$$
(2.11)

Note:-

At a given point on a smooth space curve $\mathbf{r}(t)$, there are many vectors that are orthogonal to the unit tangent vector $\mathbf{T}(t)$. We single out one by observing that, because $|\mathbf{T}(t)| = 1$ for all t, we have $\mathbf{T}(t) \cdot \mathbf{T}'(t) = 0$ by Theorem 13.2.4, so $\mathbf{T}'(t)$ is orthogonal to $\mathbf{T}(t)$. Note that, typically, $\mathbf{T}'(t)$ is itself not a unit vector. But at any point where $\kappa \neq 0$ we can define the *principal unit normal vector* $\mathbf{N}(t)$ (or simply *unit normal*) as

$$\mathbf{N}(t) = \frac{\mathbf{T}'(t)}{|\mathbf{T}'(t)|}$$

We can think of the unit normal vector as indicating the direction in which the curve is turning at each point. The vector

$$\mathbf{B}(t) = \mathbf{T}(t) \times \mathbf{N}(t)$$

Note:-

We summarize here the formulas for unit tangent, unit normal and binormal vectors, and curvature.

$$\mathbf{T}(t) = \frac{\mathbf{r}'(t)}{|\mathbf{r}'(t)|} \quad \mathbf{N}(t) = \frac{\mathbf{T}'(t)}{|\mathbf{T}'(t)|} \quad \mathbf{B}(t) = \mathbf{T}(t) \times \mathbf{N}(t)$$

$$\kappa = \left| \frac{d\mathbf{T}}{ds} \right| = \frac{|\mathbf{T}'(t)|}{|\mathbf{r}'(t)|} = \frac{|\mathbf{r}'(t) \times \mathbf{r}''(t)|}{|\mathbf{r}'(t)|^3}$$



Definition 2.3.4: Torision

The **torsion** of a curve is

$$\tau = -\frac{d\mathbf{B}}{ds} \cdot \mathbf{N}$$

Torsion is easier to compute if it is expressed in terms of the parameter t instead of s, so we use the Chain Rule to write

$$\frac{d\mathbf{B}}{dt} = \frac{d\mathbf{B}}{ds} \frac{ds}{dt} \quad \text{so} \quad \frac{d\mathbf{B}}{ds} = \frac{d\mathbf{B}/dt}{ds/dt} = \frac{\mathbf{B}'(t)}{|\mathbf{r}'(t)|}$$
$$\tau(t) = \frac{-\mathbf{B}'(t) \cdot \mathbf{N}(t)}{|\mathbf{r}'(t)|}$$

Theorem The torsion of the curve given by the vector function \mathbf{r} is

$$\tau(t) = \frac{[\mathbf{r}'(t) \times \mathbf{r}''(t)] \cdot \mathbf{r}'''(t)}{|\mathbf{r}'(t) \times \mathbf{r}''(t)|^2}$$



2.4 13.4 Notes (Motion in Space: Velocity and Acceleration)

Chapter 3

3.1 14.1 Functions of Several Variables

Definition 3.1.1: Functions of Two Variables

Defintion: A function f of two variables is a rule that assigns to each ordered pair of real numbers (x, y) in a set D a unique real number denoted by f(x, y). The set D is the *domain* of f and its *range* is the set of values that f takes on, that is, $\{f(x, y) \mid (x, y) \in D\}$.

Definition 3.1.2: Graph of a Function of Two Variables

Defintion If f is a function of two variables with domain D, then the graph of f is the set of all points (x, y, z) in \mathbb{R}^3 such that z = f(x, y) and (x, y) is in D.

Definition 3.1.3: Level Curves and Contour Maps

Defintion: The *level curves* of a function f of two variables are the curves with equations f(x,y) = k, where k is a constant (in the range of f).

Definition 3.1.4: Functions of Three Variables

Defintion: A function of three variables, f, is a rule that assigns to each ordered triple (x, y, z) in a domain $D \subseteq \mathbb{R}^3$ a unique real number denoted by f(x, y, z). For instance, the temperature...

3.2 14.2 Limits and Continuity

Definition 3.2.1: Limit of Two Variable Functions

Defintion: Let f be a function of two variables whose domain D includes points arbitrarily close to (a, b). Then we say that the *limit of* f(x, y) as (x, y) approaches (a, b) is L and we write

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

if for every number $\varepsilon > 0$ there is a corresponding number $\delta > 0$ such that if $(x,y) \in D$ and $0 < \sqrt{(x-a)^2 + (y-b)^2} < \delta$, then $|f(x,y) - L| < \varepsilon$.

3.3 14.3 Partial Derivatives

Definition 3.3.1: Partial Derivatives

Defintion Partial Derivative with respect to x

$$f_x(a,b) = g'(a)$$
 where $g(x) = f(x,b)$

Defintion Partial Derivative with respect to y

$$f_y(a,b) = h'(a)$$
 where $h(x) = f(a,y)$



Note:-

If z = f(x, y), we write

$$f_x(x,y) = f_x = \frac{\partial f}{\partial x} = \frac{\partial}{\partial x} f(x,y) = \frac{\partial z}{\partial x} = f_1 = D_1 f = D_x f$$

$$f_y(x,y) = f_y = \frac{\partial f}{\partial y} = \frac{\partial}{\partial y} f(x,y) = \frac{\partial z}{\partial y} = f_2 = D_2 f = D_y f$$



Note:-

Rule for Finding Partial Derivatives of z = f(x, y)

1. To find f_x , regard y as a constant and differentiate f(x,y) with respect to x.



2. To find f_y , regard x as a constant and differentiate f(x,y) with respect to y.

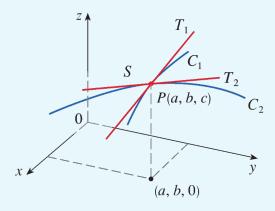
Definition 3.3.2: interpretation of Partial Derivatives

To understand partial derivatives geometrically, think of the equation z = f(x, y) as representing a surface S (the graph of f). If f(a, b) = c, then the point P(a, b, c) lies on this surface.

By fixing y = b, we focus on the curve C_1 where the vertical plane y = b intersects S. Similarly, fixing x = a gives us the curve C_2 , which is where the vertical plane x = a intersects S. Both curves C_1 and C_2 pass through the point P.

The curve C_1 is the graph of the function g(x) = f(x, b), and the slope of its tangent at P is $f_x(a, b)$. The curve C_2 is the graph of G(y) = f(a, y), and the slope of its tangent at P is $f_y(a, b)$.

Thus, the partial derivatives $f_x(a, b)$ and $f_y(a, b)$ represent the slopes of the tangent lines at P along these curves.





Definition 3.3.3: Higher Derivatives

If f is a function of two variables, then its partial derivatives f_x and f_y are also functions of two variables, so we can consider their partial derivatives $(f_x)_x$, $(f_x)_y$, $(f_y)_x$, and $(f_y)_y$, which are called the second partial derivatives of f. If z = f(x, y), we use the following notation:

$$(f_x)_x = f_{xx} = f_{11} = \frac{\partial}{\partial x} \left(\frac{\partial f}{\partial x} \right) = \frac{\partial^2 f}{\partial x^2} = \frac{\partial^2 z}{\partial x^2}$$

$$(f_x)_y = f_{xy} = f_{12} = \frac{\partial}{\partial y} \left(\frac{\partial f}{\partial x} \right) = \frac{\partial^2 f}{\partial y \partial x} = \frac{\partial^2 z}{\partial y \partial x}$$

$$(f_y)_x = f_{yx} = f_{21} = \frac{\partial}{\partial x} \left(\frac{\partial f}{\partial y} \right) = \frac{\partial^2 f}{\partial x \partial y} = \frac{\partial^2 z}{\partial x \partial y}$$

$$(f_y)_y = f_{yy} = f_{22} = \frac{\partial}{\partial y} \left(\frac{\partial f}{\partial y} \right) = \frac{\partial^2 f}{\partial y^2} = \frac{\partial^2 z}{\partial y^2}$$

Thus the notation f_{xy} (or $\frac{\partial^2 f}{\partial y \partial x}$) means that we first differentiate with respect to x and then with respect to y, whereas in computing f_{yx} the order is reversed.

Definition 3.3.4: Clairut's Theorem

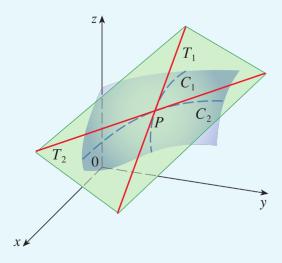
Defintion: Suppose f is defined on a disk D that contains the point (a, b). If the functions f_{xy} and f_{yx} are both continuous on D, then

$$f_{xy}(a,b) = f_{yx}(a,b)$$

3.4 14.4 Tangent Planes and Linear Approximation

Definition 3.4.1: Tangent Planes

Let's consider a surface S given by the equation z = f(x, y), where f has continuous first derivatives. Let $P(x_0, y_0, z_0)$ be a point on the surface. Two curves, C_1 and C_2 , are formed by slicing the surface with vertical planes $y = y_0$ and $x = x_0$. These curves pass through the point P. The tangent lines to C_1 and C_2 at P are denoted T_1 and T_2 . The **tangent plane** to the surface at P is the plane that contains both tangent lines T_1 and T_2 .



Definition 3.4.2: Equation of a tangent plan

Suppose f has continuous partial derivatives. An equation of the tangent plane to the surface z = f(x, y) at the point $P(x_0, y_0, z_0)$ is

$$z - z_0 = f_x(x_0, y_0)(x - x_0) + f_y(x_0, y_0)(y - y_0)$$
(3.1)

Definition 3.4.3: Linear Approximations

If z = f(x, y), then f is **differentiable** at (a, b) if Δz can be expressed in the form

$$\Delta z = f_x(a, b)\Delta x + f_y(a, b)\Delta y + \epsilon_1 \Delta x + \epsilon_2 \Delta y \tag{3.2}$$

where ϵ_1 and ϵ_2 are functions of Δx and Δy such that ϵ_1 and $\epsilon_2 \to 0$ as $(\Delta x, \Delta y) \to (0, 0)$.



3.5 14.5 The Chain Rule

Definition 3.5.1: Chain Rule (Case 1)

Suppose that z = f(x, y) is a differentiable function of x and y, where x = g(t) and y = h(t) are both differentiable functions of t. Then z is a differentiable function of t and

$$\frac{dz}{dt} = \frac{\partial f}{\partial x}\frac{dx}{dt} + \frac{\partial f}{\partial y}\frac{dy}{dt}$$
 (3.3)

$$\frac{dz}{dt} = \frac{\partial z}{\partial z}\frac{dx}{dt} + \frac{\partial z}{\partial y}\frac{dy}{dt}$$
 (3.4)

Definition 3.5.2: Chain Rule (Case 2)

Suppose that z = f(x, y) is a differentiable function of x and y, where x = g(s, t) and y = h(s, t) are differentiable functions of s and t. Then

$$\frac{\partial z}{\partial s} = \frac{\partial z}{\partial x} \frac{\partial x}{\partial s} + \frac{\partial z}{\partial y} \frac{\partial y}{\partial s}$$
 (3.5)

$$\frac{\partial z}{\partial t} = \frac{\partial z}{\partial x} \frac{\partial x}{\partial t} + \frac{\partial z}{\partial y} \frac{\partial y}{\partial t}$$
 (3.6)

Definition 3.5.3: Chain Rule (General Case)

Suppose that u is a differentiable function of the n variables x_1, x_2, \ldots, x_n and each x_j is a differentiable function of the m variables t_1, t_2, \ldots, t_m . Then u is a function of t_1, t_2, \ldots, t_m and

$$\frac{\partial u}{\partial t_i} = \frac{\partial u}{\partial x_1} \frac{\partial x_1}{\partial t_i} + \frac{\partial u}{\partial x_2} \frac{\partial x_2}{\partial t_i} + \dots + \frac{\partial u}{\partial x_n} \frac{\partial x_n}{\partial t_i}$$
(3.7)

for each $i = 1, 2, \ldots, m$.



Definition 3.5.4: Implicit Differentiation

Defintion:

$$\frac{dy}{dx} = -\frac{\frac{\partial F}{\partial x}}{\frac{\partial F}{\partial Y}} = -\frac{F_x}{F_y} \tag{3.8}$$

$$\frac{\partial z}{\partial x} = -\frac{\frac{\partial F}{\partial x}}{\frac{\partial F}{\partial z}} = -\frac{F_x}{F_z} \tag{3.9}$$

$$\frac{\partial z}{\partial y} = -\frac{\frac{\partial F}{\partial y}}{\frac{\partial F}{\partial z}} = -\frac{F_y}{F_z} \tag{3.10}$$

3.6 14.6 Directional Derivatives and the Gradient Vector

Definition 3.6.1: Directional Derivative

Defintion: The **directional derivative** of f at (x_0, y_0) in the direction of a unit vector $\mathbf{u} = \langle a, b \rangle$ is

$$D_{\mathbf{u}}f(x_0, y_0) = \lim_{h \to 0} \frac{f(x_0 + ha, y_0 + hb) - f(x_0, y_0)}{h}$$
(3.11)

if this limit exists.



Theorem 3.6.1

If f is a differentiable function of x and y, then f has a directional derivative in the direction of any unit vector $\mathbf{u} = \langle a, b \rangle$ and

$$D_{\mathbf{u}}f(x,y) = f_{x}(x,y)a + f_{y}(x,y)b \tag{3.12}$$

Definition 3.6.2: The Gradient Vector

If f is a function of two variables x and y, then the **gradient** of f is the vector function ∇f defined by

$$\nabla f(x,y) = \langle f_x(x,y), f_y(x,y) \rangle = \frac{\partial f}{\partial x} \mathbf{i} + \frac{\partial f}{\partial y} \mathbf{j}$$
(3.13)

Note:- 🍐

Equation 3.12 can be rewritten as

$$D_u f(x, y) = \nabla f(x, y) \cdot \mathbf{u}$$
(3.14)

Definition 3.6.3: Gradient of Three Variable Functions

Defintion:

$$\nabla f = \langle f_x, f_y, f_z \rangle = \frac{\partial f}{\partial x} \mathbf{i} + \frac{\partial f}{\partial y} \mathbf{j} + \frac{\partial f}{\partial z} \mathbf{k}$$
(3.15)

Theorem 3.6.2 Maximizing Directional Derivative

Suppose f is a differentiable function of two or three variables. The maximum value of the directional derivative $D_{\mathbf{u}}f(\mathbf{x})$ is $|\nabla f(\mathbf{x})|$ and it occurs when \mathbf{u} has the same direction as the gradient vector $\nabla f(\mathbf{x})$.

Definition 3.6.4: Tanget Planes to Level Surfaces

Consider a surface S defined by F(x, y, z) = k, where F is a function of three variables. Let $P(x_0, y_0, z_0)$ be a point on S and C be a curve on S that passes through P. The curve is given by a vector function $\mathbf{r}(t) = \langle x(t), y(t), z(t) \rangle$ such that $\mathbf{r}(t_0) = \langle x_0, y_0, z_0 \rangle$. Since C lies on S, the equation F(x(t), y(t), z(t)) = k must hold.

By using the Chain Rule to differentiate both sides of this equation, we get:

$$\frac{\partial F}{\partial x}\frac{dx}{dt} + \frac{\partial F}{\partial y}\frac{dy}{dt} + \frac{\partial F}{\partial z}\frac{dz}{dt} = 0$$

This can be written as a dot product:

$$\nabla F \cdot \mathbf{r}'(t) = 0$$

which means that the gradient ∇F is perpendicular to the tangent vector $\mathbf{r}'(t)$ at P.

At $t = t_0$, the gradient at P, $\nabla F(x_0, y_0, z_0)$, is normal to the tangent plane at P. The equation of the tangent plane is:

$$F_x(x_0, y_0, z_0)(x - x_0) + F_y(x_0, y_0, z_0)(y - y_0) + F_z(x_0, y_0, z_0)(z - z_0) = 0$$
(3.16)

Note:-

Properties of the Gradient Vecotr

Let f be a differentiable function of two or three variables and suppose that $\nabla f(\mathbf{x}) \neq 0$.

- The directional derivative of f at \mathbf{x} in the direction of a unit vector \mathbf{u} is given by $D_{\mathbf{u}}f(\mathbf{x}) = \nabla f(\mathbf{x}) \cdot \mathbf{u}$.
- $\nabla f(\mathbf{x})$ points in the direction of maximum rate of increase of f at \mathbf{x} , and that maximum rate of change is $|\nabla f(\mathbf{x})|$.
- $\nabla f(\mathbf{x})$ is perpendicular to the level curve or level surface of f through \mathbf{x} .

3.7 14.7 Maxium and Minimum Values