# MATH 2023: Multivariable Calculus (Summary)

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August 30, 2024

# Three-Dimensional Space

**Definition 1.1.** (Vector Additions and Scalar Multiplications) Let  $\mathbf{a} = \langle a_1, a_2, a_3 \rangle$  and  $\mathbf{b} = \langle b_1, b_2, b_3 \rangle$  be two vectors in  $\mathbb{R}^3$ , and c be a scalar. Then

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

$$c\mathbf{a} = \langle ca_1, ca_2, ca_3 \rangle$$
(Scalar multiplication)

**Negative** of a vector is  $-\mathbf{a} = (-1)\mathbf{a}$ .

**Difference** between vectors is  $\mathbf{a} - \mathbf{b} = \mathbf{a} + (-\mathbf{b})$ .

**Lemma 1.2.** We have the following properties.

- 1. Commutative rule:  $\mathbf{a} + \mathbf{b} = \mathbf{b} + \mathbf{a}$
- 2. Associative rule:  $(\mathbf{a} + \mathbf{b}) + \mathbf{c} = \mathbf{a} + (\mathbf{b} + \mathbf{c})$
- 3. Distributive rule:  $(\lambda + \mu)\mathbf{a} = \lambda \mathbf{a} + \mu \mathbf{a}$  and  $\lambda(\mathbf{a} + \mathbf{b}) = \lambda \mathbf{a} + \lambda \mathbf{b}$

**Definition 1.3.** (**Dot product**) Let  $\mathbf{a} = \langle a_1, a_2, a_3 \rangle$  and  $\mathbf{b} = \langle b_1, b_2, b_3 \rangle$ . Dot product between vectors  $\mathbf{a}$  and  $\mathbf{b}$  is

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

**Definition 1.4.** (Length) Let  $\mathbf{a} = \langle a_1, a_2, a_3 \rangle$ . Length of vector  $\mathbf{a}$  is

$$|\mathbf{a}| = \sqrt{\mathbf{a} \cdot \mathbf{a}} = \sqrt{a_1^2 + a_2^2 + a_3^2}$$

Lemma 1.5. We have the following properties.

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

**Theorem 1.6.** Let  $\mathbf{a} = \langle a_1, a_2, a_3 \rangle$  and  $\mathbf{b} = \langle b_1, b_2, b_3 \rangle$  be two vectors in  $\mathbb{R}^3$ , and  $\theta$  be angle between two vectors. Then

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

Corollary 1.7. Two non-zero vectors **a** and **b** are orthogonal if and only if  $\mathbf{a} \cdot \mathbf{b} = 0$ .

**Definition 1.8.** (Projection) Let **a** and **b** be two vectors in **R**<sup>3</sup>. Scalar projection of **b** onto **a** is the signed length

$$\operatorname{comp}_{\mathbf{a}}(\mathbf{b}) = \frac{\mathbf{a} \cdot \mathbf{b}}{|\mathbf{a}|}$$

Vector projection of b onto a is a vector

$$\operatorname{proj}_{\mathbf{a}}(\mathbf{b}) = \operatorname{comp}_{\mathbf{a}}(\mathbf{b}) \frac{\mathbf{a}}{|\mathbf{a}|} = \frac{\mathbf{a} \cdot \mathbf{b}}{|\mathbf{a}|^2} \mathbf{a}$$

**Definition 1.9.** (Cross product) Let  $\mathbf{a} = a_1 \mathbf{i} + a_2 \mathbf{j} + a_3 \mathbf{k}$  and  $\mathbf{b} = b_1 \mathbf{i} + b_2 \mathbf{j} + b_3 \mathbf{k}$  be vectors in  $\mathbb{R}^3$  with angle  $\theta$  between them. Cross product  $\mathbf{a} \times \mathbf{b}$  between  $\mathbf{a}$  and  $\mathbf{b}$  is defined as a vector such that

- 1. Length  $|\mathbf{a} \times \mathbf{b}| = |\mathbf{a}| |\mathbf{b}| \sin \theta$
- 2. Cross product  $\mathbf{a} \times \mathbf{b}$  is orthogonal to both  $\mathbf{a}$  and  $\mathbf{b}$
- 3. Direction is determined by the right-hand grab rule

Lemma 1.10. We have the following properties.

- 1.  $\mathbf{a} \times \mathbf{b} = -\mathbf{b} \times \mathbf{a}$
- 2.  $(\mathbf{a} + \mathbf{b}) \times \mathbf{c} = \mathbf{a} \times \mathbf{c} + \mathbf{b} \times \mathbf{c}$
- 3.  $\mathbf{a} \times \mathbf{0} = \mathbf{0}$
- 4.  $\mathbf{a} \times \mathbf{a} = \mathbf{0}$

**Theorem 1.11.** (Determinant Formula of cross product) Let  $\mathbf{a} = a_1 \mathbf{i} + a_2 \mathbf{j} + a_3 \mathbf{k}$  and  $\mathbf{b} = b_1 \mathbf{i} + b_2 \mathbf{j} + b_3 \mathbf{k}$ . Their cross product is given by

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

Lemma 1.12. We have the following properties.

- 1. Area of parallelogram formed by  $\mathbf{a}$  and  $\mathbf{b}$  is  $|\mathbf{a} \times \mathbf{b}|$ .
- 2. Area of triangle formed by **a** and **b** is  $\frac{1}{2} |\mathbf{a} \times \mathbf{b}|$
- 3.  $\mathbf{a} \times \mathbf{b} = \mathbf{0}$  if and only if  $\mathbf{a}$  and  $\mathbf{b}$  are parallel.
- 4. Volume of parallelepiped spanned by  $\mathbf{a}$ ,  $\mathbf{b}$  and  $\mathbf{c}$  is  $|\mathbf{a} \cdot (\mathbf{b} \times \mathbf{c})|$ .

**Definition 1.13.** (Parametric equation of a line) Suppose the a line L passes through the point  $P_0(x_0, y_0, z_0)$  and is parallel to a vector  $\mathbf{v} = \langle v_1, v_2, v_3 \rangle$ . Parametric equation is given by

$$\begin{cases} x = x_0 + tv_1 \\ y = y_0 + tv_2 \\ z = z_0 + tv_3 \end{cases}$$

In vector form, it is given by

$$\mathbf{r}(t) = \langle x_0 + tv_1, y_0 + tv_2, z_0 + tv_3 \rangle$$

**Theorem 1.14.** Given two lines in  $\mathbb{R}^3$ . There are 4 possible relative positions.

- 1. Same (Same direction and have common points)
- 2. Parallel (Same direction but no common points)
- 3. Skew (Different direction and no common points)
- 4. Intersect (Different direction but have common point)

**Definition 1.15.** Given a plane P with a normal vector  $\mathbf{n} = \langle a, b, c \rangle$ . Assume that it passes through  $P_0(x_0, y_0, z_0)$ . Then the equation of the plane is given by

$$ax + by + cz = ax_0 + by_0 + cz_0$$

**Theorem 1.16.** Given two planes in  $\mathbb{R}^3$ . There are 3 possible relative positions.

- 1. Same (Same normal vector and have common points)
- 2. Parallel (Same normal vector but no common points)
- 3. Intersect (Different normal vector)

Definition 1.17. (Parametric equation of a curve) Parametric equation of a curve is of form

$$\begin{cases} x = f(t) \\ y = g(t) \\ z = h(t) \end{cases} \mathbf{r}(t) = f(t)\mathbf{i} + g(t)\mathbf{j} + h(t)\mathbf{k}$$

**Definition 1.18.** (Derivatives of parametric curves) Derivatives of parametric curve is given by

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

Lemma 1.19. We have the following properties.

1. 
$$\frac{\mathrm{d}}{\mathrm{d}t}(f(t)\mathbf{u}(t)) = f'(t)\mathbf{u}(t) + f(t)\mathbf{u}'(t)$$

2. 
$$\frac{\mathrm{d}}{\mathrm{d}t}(\mathbf{u}(t)\cdot\mathbf{v}(t)) = \mathbf{u}'(t)\cdot\mathbf{v}(t) + \mathbf{u}(t)\cdot\mathbf{v}'(t)$$

3. 
$$\frac{d}{dt}(\mathbf{u}(t) \times \mathbf{v}(t)) = \mathbf{u}'(t) \times \mathbf{v}(t) + \mathbf{u}(t) \times \mathbf{v}'(t)$$

#### Partial Differentiations

**Definition 2.1.** (Limit) Given a function f(x,y) and a point  $P_0(x_0,y_0)$ . We say that  $\lim_{(x,y)\to(x_0,y_0)} f(x,y) = L$  of for all  $\varepsilon > 0$ , there exists  $\delta > 0$  such that

$$|f(x,y) - f(x_0,y_0)| < \varepsilon$$

for all P(x,y) such that

$$\sqrt{(x-x_0)^2 + (y-y_0)^2} < \delta$$

**Theorem 2.2.** (Squeeze Theorem) Given functions f, g, h. If  $f(x, y, z) \le g(x, y, z) \le h(x, y, z)$  and suppose that

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

Then

$$\lim_{(x,y,z)\to(a,b,c)} g(x,y,z) = L$$

**Definition 2.3.** (Continuity) Given a function f(x,y). A function f is continuous at  $(x_0,y_0)$  if

$$\lim_{(x,y)\to(x_0,y_0)} f(x,y) = f(x_0,y_0)$$

Function f is continuous if it is continuous at all points in the domain.

**Definition 2.4.** (Level curve) Given a function f(x,y). Fix  $h \in \mathbb{R}$ . The level curve of f at h is given by f(x,y) = h. Combining multiple level curves give us a **contour map**.

**Definition 2.5.** (Partial derivatives) Given a function f(x,y). Partial derivatives of f(x,y) respect to x and y is

$$f_x(x,y) = \frac{\partial}{\partial x} f(x,y) = \lim_{h \to 0} \frac{f(x+h,y) - f(x,y)}{h}$$

$$f_y(x,y) = \frac{\partial}{\partial y} f(x,y) = \lim_{h \to 0} \frac{f(x,y+h) - f(x,y)}{h}$$

**Definition 2.6.** (Second partial derivatives) Second partial derivatives are defined by

$$f_{xx} = \frac{\partial^2 f}{\partial x^2} = \frac{\partial}{\partial x} \frac{\partial f}{\partial x}$$

$$f_{xy} = \frac{\partial^2 f}{\partial u \, \partial x} = \frac{\partial}{\partial u} \frac{\partial f}{\partial x}$$

$$f_{xx} = \frac{\partial^2 f}{\partial x^2} = \frac{\partial}{\partial x} \frac{\partial f}{\partial x} \qquad \qquad f_{xy} = \frac{\partial^2 f}{\partial y \partial x} = \frac{\partial}{\partial y} \frac{\partial f}{\partial x} \qquad \qquad f_{yx} = \frac{\partial^2 f}{\partial x \partial y} = \frac{\partial}{\partial x} \frac{\partial f}{\partial y} \qquad \qquad f_{yy} = \frac{\partial^2 f}{\partial y^2} = \frac{\partial}{\partial y} \frac{\partial f}{\partial y}$$

$$f_{yy} = \frac{\partial^2 f}{\partial y^2} = \frac{\partial}{\partial y} \frac{\partial f}{\partial y}$$

**Theorem 2.7.** (Mixed Partial Theorem) Given a function f(x,y). If at least one of the second partials  $f_{xy}$  and  $f_{yx}$  exists and is continuous, then  $f_{xy} = f_{yx}$ .

**Lemma 2.8.** (Chain rule) Given a function f(x, y, z), where x, y, z are functions of t. Then we have

$$\frac{\mathrm{d}f}{\mathrm{d}t} = \frac{\partial f}{\partial x} \frac{\mathrm{d}x}{\mathrm{d}t} + \frac{\partial f}{\partial y} \frac{\mathrm{d}y}{\mathrm{d}t} + \frac{\partial f}{\partial z} \frac{\mathrm{d}z}{\mathrm{d}t}$$

**Definition 2.9.** (Tangent plane) Given a differentiable function f(x, y, z). Assume that the function passes through  $P_0(x_0, y_0, z_0)$ Let  $\nabla f = f_x \mathbf{i} + f_y \mathbf{j} + f_z \mathbf{k}$ . Tangent plane of f on  $P_0$  is given by

$$f_x(x_0, y_0, z_0)(x - x_0) + f_y(x_0, y_0, z_0)(y - y_0) + f_z(x_0, y_0, z_0)(z - z_0) = 0$$

**Definition 2.10.** (Linear approximation) Given a function f. Linear approximation of f at  $(x_0, y_0)$  is

$$L(x,y) = f(x_0, y_0) + f_x(x_0, y_0)(x - x_0) + f_y(x_0, y_0)(y - y_0)$$

**Definition 2.11.** (Directional derivative) Given a unit direction  $\mathbf{u} - u_1 \mathbf{i} + u_2 \mathbf{j}$  and a function f(x, y). Directional derivative of f in the direction of  $\mathbf{u}$  at point (x, y) is

$$D_{\mathbf{u}}f(x,y) = \left. \frac{\mathrm{d}}{\mathrm{d}t} f(x + tu_1, y + tu_2) \right|_{t=0}$$

**Definition 2.12.** (Gradient vector) Given a differentiable function f(x,y). Gradient vector of f at (x,y) is

$$\nabla f(x,y) = \frac{\partial}{\partial x} f(x,y) \mathbf{i} + \frac{\partial}{\partial y} f(x,y) \mathbf{j}$$

**Theorem 2.13.** Given a differentiable function f(x,y). Directional derivatives of f at (x,y) in the unit direction  $\mathbf{u}$  is given by

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

**Theorem 2.14.** Given a differentiable function f(x,y). Let (a,b) be a point on the level curve f(x,y) = c. Gradient vector  $\nabla f(a,b)$  is orthogonal to the level curve f(x,y) = c at the point (a,b).

**Theorem 2.15.** Given a differentiable function f(x,y). The equation of the tangent plane for the graph z = f(x,y) at the point  $(x_0, y_0, f(x_0, y_0))$  is given by

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

**Definition 2.16.** (Critical point) Given a differentiable function f(x,y). A point (a,b) is a critical point if tangent plane at (a,b) to the graph z = f(x,y) is horizontal. This means that  $f_x(a,b) = f_y(a,b) = 0$  ( $\nabla f(a,b) = \mathbf{0}$ )

**Theorem 2.17.** (Second derivative test) Let f(x,y) be a differentiable function and  $(x_0,y_0)$  be a critical point of f. Suppose that

$$D(x,y) = \begin{vmatrix} f_{xx}(x,y) & f_{xy}(x,y) \\ f_{yx}(x,y) & f_{yy}(x,y) \end{vmatrix}$$

If D(a,b) > 0 and  $f_{xx}(a,b) > 0$ , then (a,b) is a local minimum.

If D(a,b) > 0 and  $f_{xx}(a,b) < 0$ , then (a,b) is a local maximum.

If D(a,b) < 0, then (a,b) is a saddle point.

Otherwise, it is inconclusive.

## Multiple Integrations

**Theorem 3.1.** (Fubini's Theorem for rectangular regions) Let f(x,y) be a continuous function over a rectangle region  $x \in [a,b]$  and  $y \in [c,d]$ . Then

 $\int_c^d \int_a^b f(x,y) \, dx \, dy = \int_a^b \int_c^d f(x,y) \, dy \, dx$ 

**Theorem 3.2.** (Fubini's Theorem for general regions) Let R be a region on the xy-plane and f(x,y) be a continuous function on R. Then

 $\iint_R f(x,y) \, dx \, dy = \iint_R f(x,y) \, dy \, dx$ 

**Theorem 3.3.** Let f be a continuous function. We change the coordinate system from (x, y, z) to (u, v, w). We have

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

where  $\left| \frac{\partial(x,y,z)}{\partial(u,v,w)} \right|$  is the Jacobian determinant

 $\left|\frac{\partial(x,y,z)}{\partial(u,v,w)}\right| = \begin{vmatrix} \frac{\partial x}{\partial u} & \frac{\partial x}{\partial v} & \frac{\partial x}{\partial w} \\ \frac{\partial y}{\partial u} & \frac{\partial y}{\partial v} & \frac{\partial y}{\partial w} \\ \frac{\partial z}{\partial u} & \frac{\partial z}{\partial v} & \frac{\partial z}{\partial w} \end{vmatrix}$ 

**Theorem 3.4.** Let  $x = r \cos \theta$  and  $y = r \sin \theta$ . Under polar coordinates  $(r, \theta)$ , we have

$$\iint_{R} f(x,y) dA = \iint_{R} f(r\cos\theta, r\sin\theta) r dr d\theta$$

**Theorem 3.5.** Given a function f(x,y). Surface are with equation z=f(x,y) in region D is given by

$$\iint_D \sqrt{(f_x(x,y))^2 + (f_y(x,y))^2 + 1} \, dA$$

**Theorem 3.6.** Let  $x = r \cos \theta$ ,  $y = r \sin \theta$ . Under cylindrical coordinates  $(r, \theta, z)$ , we have

$$\iiint_D f(x, y, z) dV = \iiint_D f(r \cos \theta, r \sin \theta, z) r dr d\theta dz$$

**Theorem 3.7.** Let  $x = \rho \sin \phi \cos \theta$ ,  $y = \rho \sin \phi \sin \theta$ ,  $z = \rho \cos \phi$ . Under spherical coordinates  $(\rho, \theta, \phi)$ , we have

$$\iiint_D f(x,y,z)\,dV = \iiint_D f(\rho\sin\phi\cos\theta,\rho\sin\phi\sin\theta,\rho\cos\phi)\rho^2\sin\phi\,d\rho\,d\theta\,d\phi$$

### Vector calculus

**Definition 4.1.** (Line integral of vector fields) Given a continuous vector field  $\mathbf{F}(x, y, z)$  and a path C which is parametrized by  $\mathbf{r}(t)$  and  $t \in [a, b]$ . Line integral of  $\mathbf{F}$  over C is

$$\int_{C} \mathbf{F} \cdot d\mathbf{r} = \int_{a}^{b} \mathbf{F} \cdot \mathbf{r}'(t) dt$$

**Definition 4.2.** (Conservative vector field) A vector field  $\mathbf{F}$  is conservative if and only if it is in form of  $\mathbf{F} = \nabla f$  where f is a scalar function. Function f is the **potential function** of vector field  $\mathbf{F}$ .

**Theorem 4.3.** Given a conservative vector field  $\mathbf{F} = \nabla f$ , where f is a potential function. Along any path C connecting from point  $P_0(x_0, y_0, z_0)$  to point  $P_1(x_1, y_1, z_1)$ , the line integral is given by

$$\int_C \mathbf{F} \cdot d\mathbf{r} = f(x_1, y_1, z_1) - f(x_0, y_0, z_0)$$

**Definition 4.4.** (Closed path integral) Given a continuous vector field  $\mathbf{F}$  and a path C which is parametrized by  $\mathbf{r}$ . If C is a closed path, the line integral of  $\mathbf{F}$  over C is

$$\oint_C \mathbf{F} \cdot d\mathbf{r}$$

Corollary 4.5. For a conservative vector field  $\mathbf{F}$ , if  $C_1$  and  $C_2$  are two paths with the same initial and final positions, then

$$\int_{C_1} \mathbf{F} \cdot d\mathbf{r} = \int_{C_2} \mathbf{F} \cdot d\mathbf{r}$$

Moreover, if C is a closed path, then

$$\oint_C \mathbf{F} \cdot d\mathbf{r} = 0$$

**Definition 4.6.** (Curl) Given a vector field  $\mathbf{F} = F_x \mathbf{i} + F_y \mathbf{j} + F_z \mathbf{k}$ . Curl of the vector field  $\mathbf{F}$  is

$$\begin{split} \nabla \times \mathbf{F} &= \left( \frac{\partial}{\partial x} \mathbf{i} + \frac{\partial}{\partial y} \mathbf{j} + \frac{\partial}{\partial z} \mathbf{k} \right) \times \left( F_x \mathbf{i} + F_y \mathbf{j} + F_z \mathbf{k} \right) \\ &= \begin{vmatrix} \mathbf{i} & \mathbf{j} & \mathbf{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ F_x & F_y & F_z \end{vmatrix} \\ &= \left( \frac{\partial F_z}{\partial y} - \frac{\partial F_y}{\partial z} \right) \mathbf{i} + \left( \frac{\partial F_x}{\partial z} - \frac{\partial F_z}{\partial x} \right) \mathbf{j} + \left( \frac{\partial F_y}{\partial x} - \frac{\partial F_x}{\partial y} \right) \mathbf{k} \end{split}$$

**Definition 4.7.** (Simply-connected regions) A region  $\Omega$  is simply-connected if  $\Omega$  is connected and every closed loop in  $\Omega$  can be contracted to a point continuously without leaving the region  $\Omega$ .

**Theorem 4.8.** (Curl test) Given a vector field  $\mathbf{F}$  is defined and differentiable on a region  $\Omega$ .

- 1. If  $\mathbf{F} = \nabla f$  for some scalar function f defined on  $\Omega$ , then  $\nabla \times \mathbf{F} = \mathbf{0}$  on  $\Omega$ .
- 2. If  $\nabla \times \mathbf{F} = \mathbf{0}$  and  $\Omega$  is simply-connected, then  $\mathbf{F} = \nabla f$  for some scalar function f defined on  $\Omega$ .

**Definition 4.9.** (Simple closed curves) A curve C is simple closed curve if the two endpoints coincide and it does not intersect itself at any point other than endpoints.

**Theorem 4.10.** (Green's Theorem) Let C be a simple closed curve in  $\mathbb{R}^2$  which is counter-clockwise oriented. Suppose the curve C encloses region R. Let  $\mathbf{F}(x,y)$  be a vector field which is defined and differentiable at every point in R. Then

$$\oint_C \mathbf{F} \cdot d\mathbf{r} = \iint_R (\nabla \times \mathbf{F}) \cdot \mathbf{k} \, dA$$

**Definition 4.11.** (Surface integrals) Given a surface S parametrized by  $\mathbf{r}(u,v)$  with  $u \in [a,b]$  and  $v \in [c,d]$ , and a continuous, scaled-valued function f(x,y,z). Surface integral of f over surface S is

$$\iint_{S} f \, dS = \int_{c}^{d} \int_{a}^{b} f(\mathbf{r}(u, v)) \left| \frac{\partial \mathbf{r}}{\partial u} \times \frac{\partial \mathbf{r}}{\partial v} \right| \, du \, dv$$

**Definition 4.12.** (Surface flux) Given a vector field  $\mathbf{F}$  and a surface S. Surface flux of  $\mathbf{F}$  through S is

$$\iint_{S} \mathbf{F} \cdot \hat{\mathbf{n}} \, dS$$

where  $\hat{\mathbf{n}}$  is the unit normal vector to S at each point.

**Theorem 4.13.** Let  $\mathbf{r}(u, v)$ , with  $u \in [a, b]$  and  $v \in [c, d]$ , be a parametrization of a surface S. Surface flux of a vector field  $\mathbf{F}$  through S can be computed by

$$\iint_{S} \mathbf{F} \cdot \hat{\mathbf{n}} \, dS = \pm \int_{c}^{d} \int_{a}^{b} \mathbf{F} \cdot \left( \frac{\partial \mathbf{r}}{\partial u} \times \frac{\partial \mathbf{r}}{\partial v} \right) \, du \, dv$$

where the sign depends on the chosen convention of  $\hat{\mathbf{n}}$ .

**Definition 4.14.** (Divergence) Given a differentiable vector field  $\mathbf{F} = F_x \mathbf{i} + F_y \mathbf{j} + F_z \mathbf{k}$  in  $\mathbb{R}^3$ . Divergence of  $\mathbf{F}$  is

$$\nabla \cdot \mathbf{F} = \frac{\partial F_x}{\partial x} + \frac{\partial F_y}{\partial y} + \frac{\partial F_z}{\partial z}$$

**Theorem 4.15.** Let F be a vector field. Then

$$\nabla \cdot (\nabla \times F) = 0$$

We can use this to detect whether a vector field is not a curl of another vector field.

**Theorem 4.16.** (Stokes' Theorem) Let S be an orientable, simply-connected surface in  $\mathbb{R}^3$ , and C be the boundary curve of the surface S. Suppose  $\mathbf{F}$  is a vector field which is defined and differentiable on the surface S, then

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

where  $\hat{\mathbf{n}}$  is the unit normal vector to S, with direction determined by the right-hand rule.