

# Advanced Multivariable and Vector Calculus

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MATH 3334 (Dr. Jaramillo)

## Contents

0.1	Geometry of $\mathbb{R}^n$ . . . . .	1
0.2	Topology of $\mathbb{R}^n$ . . . . .	2
0.3	Functions . . . . .	2
0.4	Compact sets . . . . .	2

## 0.1 Geometry of $\mathbb{R}^n$

**Definition 0.1** (subspace of  $\mathbb{R}^n$ ).

A nonempty subset  $V \subset \mathbb{R}^n$  is a **vector subspace** of  $\mathbb{R}^n$  if it is closed under addition and scalar multiplication. That is, if  $\mathbf{x}, \mathbf{y} \in V$  and  $a \in \mathbb{R}$ , then

$$\begin{aligned}\mathbf{x} + \mathbf{y} &\in V \\ a\mathbf{x} &\in V\end{aligned}$$

**Definition 0.2** (vector field).

A **vector field** on  $\mathbb{R}^n$  is a function  $f : \mathbb{R}^n \rightarrow \mathbb{R}^n$  which takes in points and outputs vectors emanating from that point.

**Definition 0.3** (dot product).

Let  $\mathbf{x}, \mathbf{y} \in \mathbb{R}^n$ . The **dot product** is defined by

$$\sum_{i=1}^n x_i y_i$$

**Properties of the dot product.** Let  $\mathbf{x}, \mathbf{y}, \mathbf{z} \in \mathbb{R}^n$

- $\mathbf{x} \cdot \mathbf{y} = \mathbf{y} \cdot \mathbf{x}$
- $\mathbf{x} \cdot (\mathbf{y} + \mathbf{z}) = \mathbf{x} \cdot \mathbf{y} + \mathbf{x} \cdot \mathbf{z}$
- The **length** of a vector is:  $|\mathbf{x}| = \sqrt{\mathbf{x} \cdot \mathbf{x}} = \left( \sum_{i=1}^n x_i^2 \right)^{1/2}$
- $\mathbf{x} \cdot \mathbf{y} = |\mathbf{x}||\mathbf{y}| \cos \alpha$ , where  $\alpha$  is the angle between the vectors.

**Definition 0.4.**

**Definition 0.5.**

**Definition 0.6.**

**Theorem 0.1** (Cauchy-Schwarz inequality).

$$|\mathbf{u} \cdot \mathbf{v}| \leq |\mathbf{u}||\mathbf{v}|$$

**Theorem 0.2** (Triangle inequality).

$$|\mathbf{u} + \mathbf{v}| \leq |\mathbf{u}| + |\mathbf{v}|$$

Volume of a parallelepiped: Let  $\mathbf{a}, \mathbf{b}, \mathbf{c} \in \mathbb{R}^3$ . The volume of a parallelepiped is

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

definition of vector field, properties of dot and cross product, Schwartz inequality, Triangle inequality (including proof). How to calculate volume of parallelepiped

## **0.2 Topology of $\mathbb{R}^n$**

Open and close sets. Interior, boundary and closure of a set. Convergence of sequences, arithmetic of sequences (including proofs). Uniqueness of the limit of a sequence

## **0.3 Functions**

Limits of functions, arithmetic of limits (including proofs). Continuity, uniform continuity. How to show that a limit of a function  $f(x, y) : \mathbb{R}^2 \rightarrow \mathbb{R}$  does not exist. How to show that a limit of a function  $f(x, y) : \mathbb{R}^2 \rightarrow \mathbb{R}$  exists.

## **0.4 Compact sets**

Definition of a compact set, Bolzano-Weierstrass theorem, supremum, maximum value, infimum, minimum value. Theorem (Existence of max and min). Equivalence of all norms.