

A) Parametric Representation of Curves in the plane

1.) Plane Curve

$$x = f(t), \quad y = g(t)$$

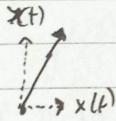
ex: eliminating param

$$x = t^2 + 2t, \quad y = t - 3, \quad -2 \leq t \leq 3$$

$$t = y + 3$$

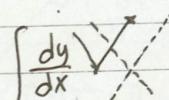
$$\Rightarrow x = (y+3)^2 + 2(y+3) = y^2 + 8y + 15$$

$$x+1 = (y+4)^2$$



2.) Differentiation & Integration

$$x = f(t), \quad y = g(t) \Rightarrow \frac{dy}{dx} = \frac{dy/dt}{dx/dt}$$



$$\text{ex: } \frac{dy}{dx} \text{ at } t = \frac{\pi}{6} \quad x = 5 \cos t, \quad y = 4 \sin t$$

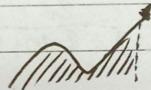
$$\frac{dy}{dx} = \frac{dy/dt}{dx/dt}, \quad \frac{4 \cos t}{-5 \sin t} = -\frac{4}{5} \cot t = -\frac{4\sqrt{3}}{5}$$

$$\text{ex: } \int_1^3 y \, dx \text{ where } x = 2t - 1 \quad y = t^2 + 2$$

$$dx = 2dt \quad \text{when } x=1, t=1 \text{ and } x=3, t=2$$

$$\Rightarrow \int_1^2 (t^2 + 2) \cdot 2 \, dt = \frac{26}{3}$$

3.) Area under a Parametric Curve



$$A = \int_a^b y(t) \cdot x'(t) \, dt$$

$$\text{ex: } x(t) = t - \sin t, \quad y(t) = 1 - \cos t \quad 0 \leq t \leq 2\pi$$

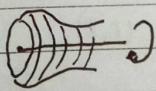
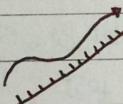
$$A = \int_a^b y(t) \cdot x'(t) \, dt = \int_0^{2\pi} (1 - \cos t)(1 - \cos t) \, dt = \int_0^{2\pi} \left(\frac{3}{2} - 2 \cos t + \frac{\cos 2t}{2} \right) \, dt = 3\pi$$

4.) Arc Length

$$s = \int_{t_1}^{t_2} \sqrt{\left(\frac{dx}{dt}\right)^2 + \left(\frac{dy}{dt}\right)^2} \, dt$$

$$\text{ex: } x(t) = 3 \cos t, \quad y(t) = 3 \sin t$$

$$s = \int_0^\pi \sqrt{(-3 \sin t)^2 + (3 \cos t)^2} \, dt = \int_0^\pi 3 \, dt = 3\pi$$



5.) Surface area

$$\text{around } x\text{-axis: } s = 2\pi \int_a^b y(t) \sqrt{x'(t)^2 + y'(t)^2} \, dt \quad \text{around } y\text{-axis: } s = 2\pi \int_a^b x(t) \sqrt{x'(t)^2 + y'(t)^2} \, dt$$

B) Polar Coordinate

* Polar to Cartesian

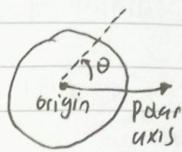
$$x = r \cos \theta$$

$$y = r \sin \theta$$

Ex: Polar of $(-3, \sqrt{3})$

$$r^2 = (-3)^2 + (\sqrt{3})^2 = 12$$

$$\tan \theta = \frac{\sqrt{3}}{-3} \Rightarrow (r, \theta) = (2\sqrt{3}, \frac{5\pi}{6}) \text{ or } (-2\sqrt{3}, -\frac{\pi}{6})$$



1) Polar Equation

Line: $r = \frac{d}{\cos(\theta - \theta_0)}$

$$r = \frac{d}{\cos \theta}$$

Circ(b): $r = 2a \cos(\theta - \theta_0)$

$$r = 2a \sin \theta$$

$2a = \text{jari-jari}$ [Mykaran]

Ellipse $e < 1$
Parabola $e = 1$
Hyperbola $e > 1$

$$r = \frac{ed}{1 + e \cos \theta}$$

$$r = \frac{ed}{1 + e \sin \theta}$$

Ex: Reverse to Cartesian $r = \frac{2}{1 - \cos \theta}$

$$r - r \cos \theta = 2$$

$$r - x = 2$$

$$r^2 = x^2 + y^2$$

$$x^2 + y^2 = x^2 + 4x + 4 \Rightarrow y^2 = 4(x+1) \text{ Parabola vertex at } (-1, 0)$$

2) Graphs of Polar Equation

1.) Symmetric Test

(r, θ) to $(r, -\theta)$ \rightarrow x-axis

(r, θ) to $(-r, -\theta)$ \rightarrow y-axis

(r, θ) to $(-r, \theta)$ \rightarrow origin

2.) Cardioids and Lemniscates

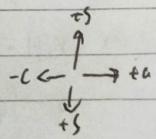
$$r = a \pm b \cos \theta$$

$$r = a \pm b \sin \theta$$

$$a > b$$

$$a = b$$

$$a < b$$



When $\frac{a}{2} < b < a$ start to looks cardioid

3.) Lemniscates

$$r^2 = \pm a \cos 2\theta$$

$$r^2 = \pm a \sin 2\theta$$



4.) Roses

$$r = a \cos n\theta$$

$$r = a \sin n\theta$$

$\left. \begin{array}{l} \text{has } n \text{ leaves if } n \text{ is odd} \\ \text{has } 2n \text{ leaves if } n \text{ is even} \end{array} \right.$

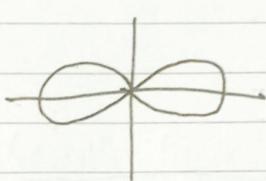
5.) Spirals

$$r = a\theta$$

$$\text{ex: } r^2 = 8 \cos 2\theta$$

$$\text{since: } \cos(-2\theta) = \cos 2\theta \quad \text{origin sym.}$$

$\frac{\theta}{\pi}$	r
0	± 2.0
$\frac{\pi}{12}$	± 2.0
$\frac{\pi}{6}$	± 2
$\frac{\pi}{4}$	0



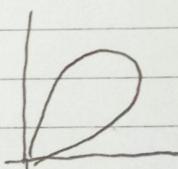
D) Calculus in Polar Coordinate

1.) Area of Sector

$$A = \frac{1}{2} \int_a^b [f(\theta)]^2 d\theta$$



ex: Area of one leaf of $r = 4 \sin 2\theta$



$$\begin{aligned}
 A &= \frac{1}{2} \int_0^{\pi/2} 16 \sin^2 2\theta d\theta = 8 \int_0^{\pi/2} \frac{1 - \cos 4\theta}{2} d\theta = 4 \int_0^{\pi/2} d\theta - \int_0^{\pi/2} 4 \sin 4\theta \cdot 4 d\theta \\
 &= 2\pi
 \end{aligned}$$

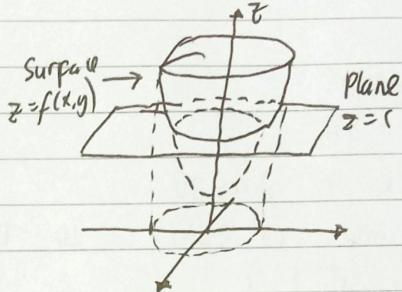
A) Derivatives of Function of 2 or More Variables

* Real valued function of 2 var. is a function f that assigned to each ordered pair (x,y) in some set P

Ex: (1) $f(x,y) = x^2 + 3y^2$
 (2) $g(x,y) = 2x - \sqrt{y}$

* Level Curves

Projection of the curves on the xy -plane
 is called level curve,

B) Partial1) Partial Derivative

$$f_x(x_0, y_0) = \lim_{\Delta x \rightarrow 0} \frac{f(x_0 + \Delta x, y_0) - f(x_0, y_0)}{\Delta x}$$

Ex: f_x and f_y of $f(x,y) = x^2 + 3y^2$

$$f_x(x, y) = 2xy + 0 \quad f_y(x, y) = x^2 + 2y^2$$

→ treat y as constant → treat x as constant

Symbols $\rightarrow \frac{\partial}{\partial x}$ or $\frac{\partial}{\partial y}$

2) Higher Partial Derivatives

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

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

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

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

Ex: $f(x,y) = x e^y - \sin\left(\frac{x}{y}\right) + x^3 y^2$

$$f_{xx}(x,y) = e^y - \frac{1}{y} \cos\left(\frac{x}{y}\right) + 3x^2 y^2$$

$$f_{yy}(x,y) = x e^y + \frac{x^2}{y^4} \sin\left(\frac{x}{y}\right) - \frac{2x}{y^3} \cos\left(\frac{x}{y}\right) + 2x^3$$

$$f_{xy}(x,y) = x e^y + \frac{x}{y^2} \cos\left(\frac{x}{y}\right) + 2x^3 y$$

$$f_{yx}(x,y) = e^y - \frac{x}{y^3} \sin\left(\frac{x}{y}\right) + \frac{1}{y^2} \cos\left(\frac{x}{y}\right) + 6x^2 y$$

$$f_{xx}(x,y) = \frac{1}{y^2} \sin\left(\frac{x}{y}\right) + 6xy^2$$

$$= f_{yx}(x,y)$$

3) More than Two Variables

$$f_x(x,y,z) = \lim_{\Delta x \rightarrow 0} \frac{f(x+\Delta x, y, z) - f(x, y, z)}{\Delta x}$$

$$\text{ex: } f = xy + 2yz + 2zx$$

$$f_x = y + 3z$$

$$f_y = x + 2z$$

$$f_z = 2y + 3x$$

C) Limit & Continuity

* Limits

If $f(x,y)$ is a polynomial, then

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

If $f(x,y) = p(x,y)/q(x,y)$, where p & q are polynomial, then

$$\lim_{(x,y) \rightarrow (a,b)} f(x,y) = \frac{p(a,b)}{q(a,b)}$$

provided $q(a,b) \neq 0$, else the limit does not exist

$$\text{ex: } \lim_{(x,y) \rightarrow (0,0)} \frac{x^2+y^2+1}{x^2-y^2} \stackrel{?}{=} 1 \quad \text{DNE}$$

$$\text{ex: } f(x,y) = \frac{x^2-y^2}{x^2+y^2} \text{ has no lim at origin}$$

$$\begin{aligned} * \lim_{(x,0) \rightarrow (0,0)} f(x,0) &= \lim_{(x,0) \rightarrow (0,0)} \frac{x^2-0}{x^2+0} = +1 \\ &\quad \left. \right\} \text{DNE at } (0,0) \end{aligned}$$

$$\begin{aligned} * \lim_{(0,y) \rightarrow (0,0)} \frac{0-y^2}{0+y^2} &= -1 \\ &\quad \left. \right\} \end{aligned}$$

* Continuity at a point

If $g(x,y)$ continuous at (a,b) and $f(x)$ continuous at $g(a,b)$, then
 $f \circ g$ defined ($f \circ g)(x,y) = f(g(x,y))$ is continuous at (a,b)

\therefore continuous $\left\{ \begin{array}{l} \text{(1) } f \text{ has value at } (a,b) \\ \text{(2) } f \text{ has limit at } (a,b) \\ \text{(3) } f(a,b) = \lim_{(x,y) \rightarrow (a,b)} f(x,y) \end{array} \right.$

* Mixed partial

If continuous $\rightarrow f_{xy} = f_{yx}$

D) Differentiability

f is locally linear if:

$$f(a+th) = f(a) + hm + h \varepsilon(h)$$

$$\text{where } \lim_{h \rightarrow 0} \varepsilon(h) = 0$$

Thus, f is differentiable at p if:

$$\lim_{\varepsilon(h) \rightarrow 0} \lim_{h \rightarrow 0} f(p+h) = f(p) + \nabla f(p) \cdot h + \varepsilon(h) \cdot h$$

Theorem A: If $f(x,y)$ has continuous partial derivatives $f_x(x,y)$ and $f_y(x,y)$ on a disk D whose interior contains (a,b) then $f(x,y)$ is differentiable at (a,b)

$$\boxed{\nabla f(x,y) = \begin{pmatrix} \frac{\partial f}{\partial x} \\ \frac{\partial f}{\partial y} \end{pmatrix}}$$

* Equation of Tangent Plane at (a,b)

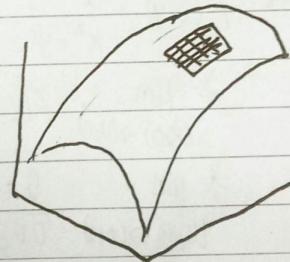
$$\boxed{z = f(a,b) + \nabla f(a,b) \cdot \langle x-a, y-b \rangle}$$

* Property of ∇

$$1) \nabla[f(p) + g(p)] = \nabla f(p) + \nabla g(p)$$

$$2) \nabla[\alpha f(p)] = \alpha \nabla f(p)$$

$$3) \nabla[f(p) \cdot g(p)] = f(p) \nabla g(p) + g(p) \nabla f(p)$$



* Continuity vs. Differentiability

If f is differentiable at p , then f is continuous at p

E) Directional Derivatives and Gradient

For any unit vector u , let:

$$D_u f(p) = \lim_{h \rightarrow 0} \frac{f(p+hu) - f(p)}{h}$$

Thus

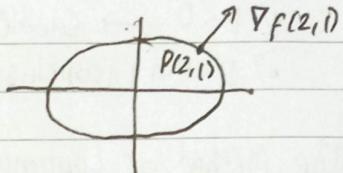
$$\boxed{D_u f(x,y) = u \cdot \nabla f(x,y) = D_u f(x,y) = u_1 f_x(x,y) + u_2 f_y(x,y)}$$

* Maximum Rate of Change

$$\nabla f(p) = \|\nabla f(p)\| \cos \theta \quad \begin{cases} \text{max when } \theta = 0 \\ \text{min when } \theta = \pi \end{cases}$$

* Level Curves and Gradient

The gradient of f at a point P is perpendicular to the level curve of f that goes through P



F] Chain Rule

1.) First Version

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

2.) Second Version

$$\Rightarrow \frac{\partial z}{\partial s} = \frac{\partial z}{\partial x} \frac{\partial x}{\partial s} + \frac{\partial z}{\partial y} \frac{\partial y}{\partial s} \quad \Rightarrow \frac{\partial z}{\partial t} = \frac{\partial z}{\partial x} \frac{\partial x}{\partial t} + \frac{\partial z}{\partial y} \frac{\partial y}{\partial t}$$

3.) Implicit Function

$$\frac{dy}{dx} = - \frac{\partial F / \partial x}{\partial F / \partial y}$$

G] Tangent Planes and Approximation

Tangent plane:

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

Approximation

$$dz = f_x(x, y) \Delta x + f_y(x, y) \Delta y$$

H] Maxima and Minima

i.) $f(p_0)$ is a global maximum value of on S if $f(p_0) \geq f(p)$ for all p in S

ii) —————— || minimum —————— \leq ——————

ii) either global maximum or minimum

* Second partial test

$$D = D(x_0, y_0) = f_{xx}(x_0, y_0) \cdot f_{yy}(x_0, y_0) - f_{xy}^2(x_0, y_0)$$

$\Rightarrow D > 0 \quad \begin{cases} f_{xx} < 0 \rightarrow \text{local maximum} \\ f_{xx} > 0 \rightarrow \text{local minimum} \end{cases}$

$\Rightarrow D < 0 \rightarrow \text{saddle point}$

$\Rightarrow D = 0 \rightarrow \text{inconclusive}$

II] The Method of Lagrange Multipliers

To maximize/minimize $f(p)$ subject to constraint $g(p) = 0$

$$\boxed{\nabla f(p) = \lambda \nabla g(p) \text{ and } g(p) = 0}$$

Each such point p is a critical point for the constrained extremum problem

examples:

\Rightarrow (differentiability and tangent plane) of $f(x, y) = x e^y + x^2 y$ at $(2, 0)$

$$\frac{\partial f}{\partial x} = e^y + 2xy \quad \text{and} \quad \frac{\partial f}{\partial y} = x e^y + x^2$$

$$\nabla F(2, 0) = \begin{pmatrix} 1 \\ 6 \end{pmatrix}$$

$$\begin{aligned} Z &= f(2, 0) + \nabla f(2, 0) \cdot (x-2, y) = 2 + \langle 1, 6 \rangle \cdot \langle x-2, y \rangle \\ &= 2 + x-2 + 6y = x+6y // \end{aligned}$$

\Rightarrow (directional derivative) $f(x, y) = (x^2 - xy + 3y^2)$ at $(2, -1)$ in direction of vector $\vec{a} = 4i + 3j$

$$D_u f(2, -1) = \left\langle \frac{4}{5}, \frac{3}{5} \right\rangle \cdot \langle 17, -8 \rangle = \frac{4}{5} \cdot 17 + \frac{3}{5} \cdot (-8) = \frac{44}{5}$$

\Rightarrow (chain rule) $z = x^3 y$; $x = 2t$; $y = t^2$. Find dz/dt

$$\frac{dz}{dt} = \frac{\partial z}{\partial x} \frac{dx}{dt} + \frac{\partial z}{\partial y} \frac{dy}{dt} = 3x^2 y \cdot 2 + x^3 \cdot 2t = 40t^4$$

\Rightarrow (extrema) of $f(x, y) = 3x^3 + y^2 - 9x + 4y$

Since $F_x = 9x^2 - 9$ and $F_y = 2y + 4$, by solving it $F_x = F_y = 0 \Rightarrow (1, -2)$ and $(-1, -2)$

Now $F_{xx} = 18x$; $F_{yy} = 2$, $F_{xy} = 0$ thus $D = 18 \cdot 2 = 36 > 0$ for $(1, -2)$

Thus $F_{xx} = 18 > 0 \rightarrow \text{local minimum}$

Then for $(-1, -2)$ $D = -36 < 0 \rightarrow \text{saddle point}$

7) (Method of Lagrange Multipliers)

Find minimum of $f(x, y, z) = 3x + 2y + z + 5$ Subject to the constraint $g(x, y, z) = 9x^2 + 4y^2 - z = 0$

$$\nabla f = \lambda \nabla g$$

- From (3), $\lambda = -1$, we get $x = -\frac{1}{6}$, $y = -\frac{1}{4}$, $z = \frac{1}{2}$ (4)

$$(1) \begin{pmatrix} 3 \\ 2 \\ 1 \end{pmatrix} = \lambda \begin{pmatrix} 18x \\ 8y \\ -1 \end{pmatrix}$$

$$\text{so } f\left(-\frac{1}{6}, -\frac{1}{4}, \frac{1}{2}\right) = \frac{9}{2} //$$