

Derivatives

$$D_x e^x = e^x$$

$$D_x \sin(x) = \cos(x)$$

$$D_x \cos(x) = -\sin(x)$$

$$D_x \tan(x) = \sec^2(x)$$

$$D_x \cot(x) = -\csc^2(x)$$

$$D_x \sec(x) = \sec(x)\tan(x)$$

$$D_x \csc(x) = -\csc(x)\cot(x)$$

$$D_x \sin^{-1} = \frac{1}{\sqrt{1-x^2}}, x \in [-1, 1]$$

$$D_x \cos^{-1} = \frac{-1}{\sqrt{1-x^2}}, x \in [-1, 1]$$

$$D_x \tan^{-1} = \frac{1}{1+x^2}, -\frac{\pi}{2} \leq x \leq \frac{\pi}{2}$$

$$D_x \sec^{-1} = \frac{1}{|x|\sqrt{x^2-1}}, |x| > 1$$

$$D_x \sinh(x) = \cosh(x)$$

$$D_x \cosh(x) = \sinh(x)$$

$$D_x \tanh(x) = \text{sech}^2(x)$$

$$D_x \coth(x) = -\text{csch}^2(x)$$

$$D_x \text{sech}(x) = -\text{sech}(x)\tanh(x)$$

$$D_x \text{csch}(x) = -\text{csch}(x)\coth(x)$$

$$D_x \sinh^{-1} = \frac{1}{\sqrt{x^2+1}}$$

$$D_x \cosh^{-1} = \frac{1}{\sqrt{x^2-1}}, x > 1$$

$$D_x \tanh^{-1} = \frac{1}{1-x^2}, -1 < x < 1$$

$$D_x \text{sech}^{-1} = \frac{-1}{x\sqrt{1-x^2}}, 0 < x < 1$$

$$D_x \ln(x) = \frac{1}{x}$$

Integrals

$$\int \frac{1}{x} dx = \ln|x| + c$$

$$\int e^x dx = e^x + c$$

$$\int a^x dx = \frac{1}{\ln a} a^x + c$$

$$\int e^{ax} dx = \frac{1}{a} e^{ax} + c$$

$$\int \frac{1}{\sqrt{1-x^2}} dx = \sin^{-1}(x) + c$$

$$\int \frac{1}{1+x^2} dx = \tan^{-1}(x) + c$$

$$\int \frac{1}{\sqrt{1-x^2}} dx = \sec^{-1}(x) + c$$

$$\int \sinh(x) dx = \cosh(x) + c$$

$$\int \cosh(x) dx = \sinh(x) + c$$

$$\int \tanh(x) dx = \ln|\cosh(x)| + c$$

$$\int \tanh(x) \text{sech}(x) dx = -\text{sech}(x) + c$$

$$\int \text{sech}^2(x) dx = \tanh(x) + c$$

$$\int \cosh(x) \coth(x) dx = \cosh(x) + c$$

$$\int \tan(x) dx = -\ln|\cos(x)| + c$$

$$\int \cot(x) dx = \ln|\sin(x)| + c$$

$$\int \cos(x) dx = \sin(x) + c$$

$$\int \sin(x) dx = -\cos(x) + c$$

$$\int \frac{1}{\sqrt{a^2-u^2}} dx = \sin^{-1}(\frac{u}{a}) + c$$

$$\int \frac{1}{u^2+a^2} dx = \frac{1}{a} \tan^{-1} \frac{u}{a} + c$$

$$\int \ln(x) dx = x \ln(x) - x + c$$

U-Substitution

Let  $u = f(x)$  (can be more than one variable)  
 Determine:  $du = \frac{f'(x)}{dx} dx$  and solve for dx.  
 Then, if a definite integral, substitute the bounds for  $u = f(x)$  at each bound  
 Solve the integral using u.

Integration by Parts

$$\int u dv = uv - \int v du$$

Fns and Identities

$$\sin(\cos^{-1}(x)) = \sqrt{1-x^2}$$

$$\cos(\sin^{-1}(x)) = \sqrt{1-x^2}$$

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

Which means:

- 1. The limit exists
- 2. The fn value is defined
- 3. They are the same value

Directional Derivatives

Let  $z=f(x,y)$  be a function, (a,b) ap point in the domain (a valid input point) and  $\hat{u}$  a unit vector (2D).  
 The Directional Derivative is then the derivative at the point (a,b) in the direction of  $\hat{u}$  or:  
 $D_{\hat{u}}f(a,b) = \hat{u} \cdot \nabla f(a,b)$   
 This will return a scalar. 4-D version:  
 $D_{\hat{u}}f(a,b,c) = \hat{u} \cdot \nabla f(a,b,c)$

Tangent Planes

Let  $F(x,y,z) = k$  be a surface and  $P = (x_0, y_0, z_0)$  be a point on that surface. Equation of a Tangent Plane:  
 $\nabla F(x_0, y_0, z_0) \cdot \langle x - x_0, y - y_0, z - z_0 \rangle = 0$

Approximations

Let  $z = f(x,y)$  be a differentiable function total differential of  $f = dz$   
 $dz = \nabla f \cdot \langle dx, dy \rangle$   
 This is the approximate change in z  
 The actual change in z is the difference in z values:  
 $\Delta z = z - z_1$

Maxima and Minima

Internal Points

- 1. Take the Partial Derivatives with respect to X and Y ( $f_x$  and  $f_y$ ) (Can use gradient)
- 2. Set derivatives equal to 0 and use to solve system of equations for x and y
- 3. Plug back into original equation for z. Use Second Derivative Test for whether points are local max, min, or saddle

Second Partial Derivative Test

- 1. Find all  $(x,y)$  points such that  $\nabla f(x,y) = \vec{0}$
- 2. Let  $D = f_{xx}(x,y)f_{yy}(x,y) - f_{xy}^2(x,y)$
- IF  $D(a,b) > 0$  AND  $f_{xx} < 0$ ,  $f(x,y)$  is local max value
- $D(b) > 0$  AND  $f_{xx}(x,y) > 0$   $f(x,y)$  is local min value
- (c)  $D < 0$ ,  $(x,y,f(x,y))$  is a saddle point
- (d)  $D = 0$ , test is inconclusive
- 3. Determine if any boundary point gives min or max. Typically, we have to parametrize boundary and then reduce to a Calc 1 type of min/max problem to solve.

The following only apply only if a boundary is given

- 1. check the corner points
- 2. Check each line ( $0 \leq x \leq 5$  would give  $x=0$  and  $x=5$ )

On Bounded Equations, this is the global min and max...second derivative test is not needed.

Lagrange Multipliers

Given a function  $f(x,y)$  with a constraint  $g(x,y)$ , solve the following system of equations to find the max and min

$$\sec(\tan^{-1}(x)) = \sqrt{1+x^2}$$

$$\tan(\sec^{-1}(x)) = \begin{cases} \sqrt{x^2-1} & \text{if } x \geq 1 \\ (-\sqrt{x^2-1}) & \text{if } x < -1 \end{cases}$$

$$\sinh^{-1}(x) = \ln x + \sqrt{x^2+1}$$

$$\sinh^{-1}(x) = \ln x + \sqrt{x^2-1}, x \geq -1$$

$$\tanh^{-1}(x) = \frac{1}{2} \ln x + \frac{1+x}{1-x}, 1 < x < -1$$

$$\text{sech}^{-1}(x) = \ln[\frac{1+\sqrt{1-x^2}}{x}], 0 < x \leq -1$$

$$\sinh(x) = \frac{e^x - e^{-x}}{2}$$

$$\cosh(x) = \frac{e^x + e^{-x}}{2}$$

Trig Identities

$$\sin^2(x) + \cos^2(x) = 1$$

$$1 + \tan^2(x) = \sec^2(x)$$

$$1 + \cot^2(x) = \csc^2(x)$$

$$\sin(x \pm y) = \sin(x)\cos(y) \pm \cos(x)\sin(y)$$

$$\cos(x \pm y) = \cos(x)\cos(y) \mp \sin(x)\sin(y)$$

$$\tan(x \pm y) = \frac{\tan(x) \pm \tan(y)}{1 \mp \tan(x)\tan(y)}$$

$$\sin(2x) = 2\sin(x)\cos(x)$$

$$\cos(2x) = \cos^2(x) - \sin^2(x)$$

$$\cosh(n \cdot x) - \sinh^2 x = 1$$

$$1 + \tanh^2(x) = \text{sech}^2(x)$$

$$1 + \coth^2(x) = \text{csch}^2(x)$$

$$\sin^2(x) = \frac{1-\cos(2x)}{2}$$

$$\cos^2(x) = \frac{1+\cos(2x)}{2}$$

$$\tan^2(x) = \frac{1-\cos(2x)}{1+\cos(2x)}$$

$$\sin(-x) = -\sin(x)$$

$$\cos(-x) = \cos(x)$$

$$\tan(-x) = -\tan(x)$$

Calculus 3 Concepts

Cartesian coords in 3D

given two points:  $(x_1, y_1, z_1)$  and  $(x_2, y_2, z_2)$ ,  
 Distance between them:  
 $\sqrt{(x_1 - x_2)^2 + (y_1 - y_2)^2 + (z_1 - z_2)^2}$   
 Midpoint:  
 $(\frac{z_1+z_2}{2}, \frac{y_1+y_2}{2}, \frac{z_1+z_2}{2})$   
 Sphere with center (h,k,l) and radius r:  
 $(x-h)^2 + (y-k)^2 + (z-l)^2 = r^2$

Vectors

Vector:  $\vec{u}$   
 Unit Vector:  $\hat{u}$   
 Magnitude:  $||\vec{u}|| = \sqrt{u_1^2 + u_2^2 + u_3^2}$   
 Unit Vector:  $\hat{u} = \frac{\vec{u}}{||\vec{u}||}$

Dot Product

$\vec{u} \cdot \vec{v}$   
 Produces a Scalar  
 (Geometrically, the dot product is a vector projection)  
 $\vec{u} = \langle u_1, u_2, u_3 \rangle$   
 $\vec{v} = \langle v_1, v_2, v_3 \rangle$   
 $\vec{u} \cdot \vec{v} = 0$  means the two vectors are Perpendicular  $\theta$  is the angle between them  
 $\vec{u} \cdot \vec{v} = ||\vec{u}|| ||\vec{v}|| \cos(\theta)$   
 $\vec{u} \cdot \vec{v} = u_1v_1 + u_2v_2 + u_3v_3$   
 NOTE:  
 $\hat{u} \cdot \hat{v} = \cos(\theta)$   
 $||\vec{u}||^2 = \vec{u} \cdot \vec{u}$   
 $\vec{u} \cdot \vec{v} = 0$  when  $\perp$   
 Angle Between  $\vec{u}$  and  $\vec{v}$ :  
 $\theta = \cos^{-1}(\frac{|\vec{u} \cdot \vec{v}|}{||\vec{u}|| ||\vec{v}||})$

points on the constraint (NOTE: may need to also find internal points):  
 $\nabla f = \lambda \nabla g$   
 $g(x,y) = 0$  (or k i given)

Double Integrals

With respect to the xy-axis, if taking an integral,  $\int f dx dy$  is cutting in vertical rectangles,  $\int f dy dx$  is cutting in horizontal rectangles

Polar Coordinates When using polar coordinates,  $dA = r dr d\theta$

Surface Area of a Curve

let  $z = f(x,y)$  be continuous over S (a closed Region in 2D domain)  
 Then the surface area of  $z = f(x,y)$  over S is:  
 $SA = \int_S \sqrt{f_x^2 + f_y^2 + 1} dA$

Triple Integrals

$\int \int \int f(x,y,z) dv = \int_{x_1}^{x_2} \int_{y_1(x)}^{y_2(x)} \int_{z_1(x,y)}^{z_2(x,y)} f(x,y,z) dz dy dx$   
 Note:  $dv$  can be exchanged for  $dx dy dz$  in any order, but you must then choose your limits of integration according to that order

Jacobian Method

$$\int \int_G f(u,v), h(u,v), v(u,v)) |J(u,v)| du dv = \int \int_R f(x,y) dx dy$$

$$J(u,v) = \begin{vmatrix} \frac{\partial x}{\partial u} & \frac{\partial x}{\partial v} \\ \frac{\partial y}{\partial u} & \frac{\partial y}{\partial v} \end{vmatrix}$$

Common Jacobians:  
 Rect. to Cylindrical:  $r$   
 Rect. to Spherical:  $\rho^2 \sin(\theta)$

Vector Fields

let  $f(x,y,z)$  be a scalar field and  $\vec{F}(x,y,z) = M(x,y,z)\hat{i} + N(x,y,z)\hat{j} + P(x,y,z)\hat{k}$  be a vector field.  
 Gradient of  $\vec{F} = \nabla f = \langle \frac{\partial f}{\partial x}, \frac{\partial f}{\partial y}, \frac{\partial f}{\partial z} \rangle$   
 Divergence of  $\vec{F}$ :  
 $\nabla \cdot \vec{F} = \frac{\partial M}{\partial x} + \frac{\partial N}{\partial y} + \frac{\partial P}{\partial z}$   
 Curl of  $\vec{F}$ :  
 $\nabla \times \vec{F} = \begin{vmatrix} \hat{i} & \hat{j} & \hat{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ M & N & P \end{vmatrix}$

Line Integrals

C given by  $z = f(x(t), y = y(t), t \in [a,b]$   
 $\int_C f(x,y) ds = \int_a^b f(x(t), y(t)) ds$   
 where  $ds = \sqrt{(\frac{dx}{dt})^2 + (\frac{dy}{dt})^2} dt$   
 or  $\sqrt{1 + (\frac{dy}{dx})^2} dy$   
 or  $\sqrt{1 + (\frac{dx}{dy})^2} dy$   
 To evaluate a Line Integral,  
 - get a parametrized version of the line (usually in terms of t, though in exclusive terms of x or y is ok)  
 - evaluate for the derivatives needed (usually dy, dx, and/or dt)  
 - plug in to original equation to get in terms of the independent variable

Projection of  $\vec{u}$  onto  $\vec{v}$ :  
 $proj_{\vec{v}} \vec{u} = (\frac{\vec{u} \cdot \vec{v}}{||\vec{v}||^2}) \vec{v}$

Cross Product

$\vec{u} \times \vec{v}$   
 Produces a Vector  
 (Geometrically, the cross product is the area of a parallelogram with sides  $||\vec{u}||$  and  $||\vec{v}||$ )  
 $\vec{u} = \langle u_1, u_2, u_3 \rangle$   
 $\vec{v} = \langle v_1, v_2, v_3 \rangle$   

$$\vec{u} \times \vec{v} = \begin{vmatrix} \hat{i} & \hat{j} & \hat{k} \\ u_1 & u_2 & u_3 \\ v_1 & v_2 & v_3 \end{vmatrix}$$

$\vec{u} \times \vec{v} = \vec{u}$  means the vectors are parallel  
**Lines and Planes**  
**Equation of a Plane**  
 $(x_0, y_0, z_0)$  is a point on the plane and  $\langle A, B, C \rangle$  is a normal vector

$$A(x - x_0) + B(y - y_0) + C(z - z_0) = 0$$

$$\langle A, B, C \rangle \cdot \langle x - x_0, y - y_0, z - z_0 \rangle = 0$$

$$Ax + By + Cz = D \text{ where } D = Ax_0 + By_0 + Cz_0$$

**Equation of a line**  
 A line requires a Direction Vector  $\vec{u} = \langle u_1, u_2, u_3 \rangle$  and a point  $(x_1, y_1, z_1)$   
 then,  
 a parameterization of a line could be:  
 $x = u_1t + x_1$   
 $y = u_2t + y_1$   
 $z = u_3t + z_1$

**Distance from a Point to a Plane**  
 The distance from a point  $(x_0, y_0, z_0)$  to a plane  $Ax+By+Cz=D$  can be expressed by the formula.

$$d = \frac{|Ax_0 + By_0 + Cz_0 - D|}{\sqrt{A^2 + B^2 + C^2}}$$

Coord Sys Conv

**Cylindrical to Rectangular**  
 $x = r \cos(\theta)$   
 $y = r \sin(\theta)$   
 $z = z$   
**Rectangular to Cylindrical**  
 $r = \sqrt{x^2 + y^2}$   
 $\tan(\theta) = \frac{y}{x}$   
 $z = z$   
**Spherical to Rectangular**  
 $x = \rho \sin(\phi) \cos(\theta)$   
 $y = \rho \sin(\phi) \sin(\theta)$   
 $z = \rho \cos(\phi)$   
**Rectangular to Spherical**  
 $\rho = \sqrt{x^2 + y^2 + z^2}$   
 $\tan(\theta) = \frac{y}{x}$   
 $\cos(\phi) = \frac{z}{\sqrt{x^2 + y^2 + z^2}}$   
**Spherical to Cylindrical**  
 $\rho = \rho \sin(\phi)$   
 $\theta = \theta$   
 $z = \rho \cos(\phi)$   
**Cylindrical to Spherical**  
 $\rho = \sqrt{r^2 + z^2}$   
 $\theta = \theta$   
 $\cos(\phi) = \frac{z}{\sqrt{r^2 + z^2}}$

- solve integral

Work

Let  $\vec{F} = M\hat{i} + \hat{j} + \hat{k}$  (force)  
 $M = M(x,y,z), N = N(x,y,z), P = P(x,y,z)$   
 (Literally)  $d\vec{r} = dx\hat{i} + dy\hat{j} + dz\hat{k}$   
 $Work = \int_C \vec{F} \cdot d\vec{r}$   
 (Work done by moving a particle over curve C with force  $\vec{F}$ )

Independence of Path

**Fund Thm of Line Integrals**  
 C is curve given by  $\vec{r}(t), t \in [a,b]$ ;  
 $\vec{r}'(t)$  exists. If  $f(\vec{r})$  is continuously differentiable on an open set containing C, then  $\int_C \nabla f(\vec{r}) \cdot d\vec{r} = f(b) - f(a)$   
**Equivalent Conditions**  
 $\vec{F}(\vec{r})$  continuous on open connected set D.  
 Then,  
 (a)  $\vec{F} = \nabla f$  for some fn f. (if  $\vec{F}$  is conservative)  
 $\Leftrightarrow$  (b)  $\int_C \vec{F}(\vec{r}) \cdot d\vec{r}$  is indep. of path in D  
 $\Leftrightarrow$  (c)  $\oint_C \vec{F}(\vec{r}) \cdot d\vec{r} = 0$  for all closed paths in D.  
**Conservation Theorem**  
 $\vec{F} = M\hat{i} + N\hat{j} + P\hat{k}$  continuously differentiable on open, simply connected set D.  
 $\vec{F}$  conservative  $\Leftrightarrow \nabla \times \vec{F} = \vec{0}$   
 (in 2D  $\nabla \times \vec{F} = 0$  iff  $M_y = N_x$ )

Green's Theorem

(method of changing line integral for double integral - Use for Flux and Circulation around 2D curve and line integrals over a closed boundary)  
 $\oint_C M dy - N dx = \int \int_R (M_y + N_x) dx dy$   
 $\oint_C M dx + N dy = \int \int_R (N_x - M_y) dx dy$   
 Let:  
 -R be a region in xy-plane  
 -C is simple, closed curve enclosing R  
 (w/ parametrization  $\vec{r}(t)$ )  
 $\vec{F}(x,y) = M(x,y)\hat{i} + N(x,y)\hat{j}$  be continuously differentiable over RUC.  
**Form 1: Flux Across Boundary**  
 $\vec{n}$  = unit normal vector to C  
 $\oint_C \vec{F} \cdot \vec{n} = \int_R \nabla \cdot \vec{F} dA$   
 $\Leftrightarrow \oint_C M dy - N dx = \int \int_R (M_y + N_x) dx dy$   
**Form 2: Circulation Along Boundary**  
 $\oint_C \vec{F} \cdot d\vec{r} = \int \int_R \nabla \times \vec{F} \cdot \hat{u} dA$   
 $\Leftrightarrow \oint_C M dx + N dy = \int \int_R (N_x - M_y) dx dy$   
**Area of R**  
 $A = \oint_C (\frac{x}{2} dy - \frac{y}{2} dx) dx dy$

**Surface Integrals**  
 Let  
 -R be closed, bounded region in xy-plane  
 -f be a fn with first order partial derivatives on R  
 -G be a surface over R given by  $z = f(x,y)$   
 $\cdot g(x,y,z) = g(x,y,f(x,y))$  is cont. on R  
 Then,  
 $\int \int_G g(x,y,z) dS = \int \int_R g(x,y,f(x,y)) dS$   
 where  $dS = \sqrt{f_x^2 + f_y^2 + 1} dy dx$

Surfaces

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



Hyperboloid of One Sheet

$$\frac{x^2}{a^2} + \frac{y^2}{b^2} - \frac{z^2}{c^2} = 1$$
 (Major Axis: z because it follows - )



Hyperboloid of Two Sheets

$$\frac{x^2}{a^2} - \frac{y^2}{b^2} - \frac{z^2}{c^2} = 1$$
 (Major Axis: Z because it is the one not subtracted)



Elliptic Paraboloid

$$z = \frac{x^2}{a^2} + \frac{y^2}{b^2}$$
 (Major Axis: Z because it is the variable NOT squared)



Hyperbolic Paraboloid

(Major Axis: Z axis because it is not squared)  

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



Elliptic Cone

(Major Axis: Z axis because it's the only one being subtracted)  

$$\frac{x^2}{a^2} + \frac{y^2}{b^2} - \frac{z^2}{c^2} = 0$$



Cylinder

1 of the variables is missing  
 OR  
 $(x-a)^2 + (y-b)^2 = c$   
 (Major Axis is missing variable)

Partial Derivatives

Partial Derivatives are simply holding all other variables constant (and act like

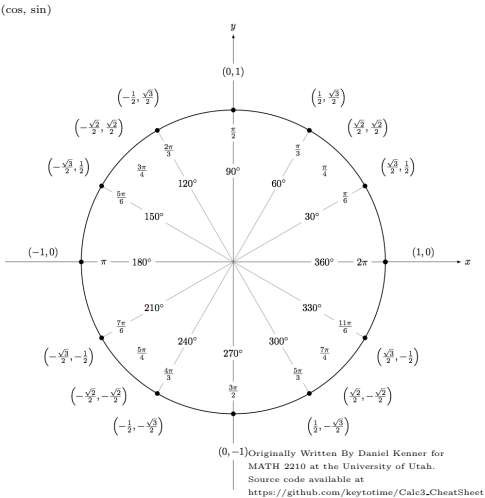
Flux of  $\vec{F}$  across G

$\int \int_G \vec{F} \cdot \vec{n} dS = \int \int_R -M_f_x - N_f_y + P_f_dz dy dx$   
 where:  
 $\vec{F}(x,y,z) =$   
 $M(x,y,z)\hat{i} + N(x,y,z)\hat{j} + P(x,y,z)\hat{k}$   
 -G is surface  $(x,y,z)$  normal  
 $\cdot \vec{n}$  is upward unit normal on G.  
 $f(x,y)$  has continuous 1<sup>st</sup> order partial derivatives

Gauss' Divergence Thm

(3D Analog of Green's Theorem - Use for Flux over a 3D surface) Let:  
 - $\vec{F}(x,y,z)$  be vector field continuously differentiable in solid S  
 -S is a 3D solid - $\partial S$  boundary of S (A Surface)  
 $\cdot \hat{n}$  unit out normal to  $\partial S$   
 Then,  
 $\int \int_{\partial S} \vec{F}(x,y,z) \cdot \hat{n} dS = \int \int \int_S \nabla \cdot \vec{F} dV$   
 ( $dV = dx dy dz$ )

Unit Circle



constants for the derivative) and only taking the derivative with respect to a given variable.

Given  $z=f(x,y)$ , the partial derivative of z with respect to x is:

$$f_x(x,y) = z_x = \frac{\partial z}{\partial x} = \frac{\partial f(x,y)}{\partial x}$$
 likewise for partial with respect to y:  
 $f_y(x,y) = z_y = \frac{\partial z}{\partial y} = \frac{\partial f(x,y)}{\partial y}$

Notation

For  $f_{xy}$ , work "inside to outside"  $f_{xy}$  then  $f_{yxy}$ , work  $f_{yxy}$  then  $f_{xyy}$   
 For  $\frac{\partial^3 f}{\partial x \partial y \partial z}$ , work right to left in the denominator

Gradients

The Gradient of a function in 2 variables is  $\nabla f = \langle f_x, f_y \rangle$   
 The Gradient of a function in 3 variables is  $\nabla f = \langle f_x, f_y, f_z \rangle$

Chain Rule(s)

Take the Partial derivative with respect to the first-order variables of the function times the partial (or normal) derivative of the first-order variable to the ultimate variable you are looking for summed with the same process for other first-order variables this makes sens for. Example: