

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 = 1/sqrt(1-x^2), x in [-1, 1]
D_x cos^-1 = -1/sqrt(1-x^2), x in [-1, 1]
D_x tan^-1 = 1/(1+x^2), -pi/2 <= x <= pi/2
D_x sec^-1 = 1/(|x|sqrt(x^2-1)), |x| > 1
D_x sinh(x) = cosh(x)
D_x cosh(x) = sinh(x)
D_x tanh(x) = sech^2(x)
D_x coth(x) = -csch^2(x)
D_x sech(x) = -sech(x)tanh(x)
D_x csch(x) = -csch(x)coth(x)
D_x sinh^-1 = 1/sqrt(x^2+1)
D_x cosh^-1 = 1/sqrt(x^2-1), x > 1
D_x tanh^-1 = 1/(1-x^2), -1 < x < 1
D_x sech^-1 = 1/(x*sqrt(1-x^2)), 0 < x < 1
D_x ln(x) = 1/x

Integrals

int 1/x dx = ln|x| + c
int e^x dx = e^x + c
int a^x dx = 1/ln(a) a^x + c
int e^ax dx = 1/a e^ax + c
int 1/sqrt(1-x^2) dx = sin^-1(x) + c
int 1/(1+x^2) dx = tan^-1(x) + c
int 1/(x*sqrt(x^2-1)) 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)sech(x) dx = -sech(x) + c
int sech^2(x) dx = tanh(x) + c
int csch(x) coth(x) dx = -csch(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 1/sqrt(a^2-u^2) dx = sin^-1(u/a) + c
int 1/(a^2+u^2) dx = 1/a tan^-1(u/a) + c
int ln(x) dx = (xln(x)) - x + c

U-Substitution

Let u = f(x) (can be more than one variable).
Determine: du = f'(x) 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)

sec(tan^-1(x)) = sqrt(1+x^2)
tan(sec^-1(x)) = sqrt(x^2-1) if x >= 1
= (-sqrt(x^2-1) if x <= -1)
sinh^-1(x) = ln(x + sqrt(x^2+1))
sinh^-1(x) = ln(x + sqrt(x^2-1)), x >= 1
tanh^-1(x) = 1/2 ln(x + 1/(1-x)), 1 < x < -1
sech^-1(x) = ln[1+sqrt(1-x^2)/x], 0 < x <= 1
sinh(x) = (e^x - e^-x)/2
cosh(x) = (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 +/- y) = sin(x)cos(y) +/- cos(x)sin(y)
cos(x +/- y) = cos(x)cos(y) +/- sin(x)sin(y)
tan(x +/- y) = (tan(x) +/- tan(y))/(1 +/- tan(x)tan(y))
sin(2x) = 2sin(x)cos(x)
cos(2x) = cos^2(x) - sin^2(x)
cosh^2(x) - sinh^2(x) = 1
1 + tan^2(x) = sec^2(x)
1 + cot^2(x) = csc^2(x)
sin^2(x) = (1-cos(2x))/2
cos^2(x) = (1+cos(2x))/2
tan^2(x) = (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:
(x1, y1, z1) and (x2, y2, z2),
Distance between them:
sqrt((x1-x2)^2 + (y1-y2)^2 + (z1-z2)^2)
Midpoint:
((x1+x2)/2, (y1+y2)/2, (z1+z2)/2)
Sphere with center (h,k,l) and radius r:
(x-h)^2 + (y-k)^2 + (z-l)^2 = r^2

Vectors

Vector: u
Unit Vector: u-hat
Magnitude: ||u|| = sqrt(u1^2 + u2^2 + u3^2)
Unit Vector: u-hat = u/||u||

Dot Product

u . v
Produces a Scalar
(Geometrically, the dot product is a vector projection)
u = < u1, u2, u3 >
v = < v1, v2, v3 >
u . v = 0 means the two vectors are Perpendicular
theta is the angle between them.
u . v = ||u|| ||v|| cos(theta)
u . v = u1v1 + u2v2 + u3v3
NOTE:
u . v = cos(theta)
||u||^2 = u . u
u . v = 0 when u perp v
Angle Between u and v:
theta = cos^-1((u . v) / (||u|| ||v||))

Projection of u onto v:
pr_v u = (u . v / ||v||^2) v

Cross Product

u x v
Produces a Vector
(Geometrically, the cross product is the area of a parallelogram with sides ||u|| and ||v||)
u = < u1, u2, u3 >
v = < v1, v2, v3 >

u x v = | i j k |
 | u1 u2 u3 |
 | v1 v2 v3 |

u x v = 0 means the vectors are parallell

Lines and Planes

Equation of a Plane
(x0, y0, z0) is a point on the plane and
< A, B, C > is a normal vector

A(x-x0) + B(y-y0) + C(z-z0) = 0
< A, B, C > . < x-x0, y-y0, z-z0 > = 0
Ax + By + Cz = D where
D = Ax0 + By0 + Cz0

Equation of a line

A line requires a Direction Vector
u = < u1, u2, u3 > and a point
(x1, y1, z1)
then,
a parameterization of a line could be:
x = u1t + x1
y = u2t + y1
z = u3t + z1

Distance from a Point to a Plane

The distance from a point (x0, y0, z0) to a plane Ax+By+Cz=D can be expressed by the formula:
d = |Ax0+By0+Cz0-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) = 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) = y/x
cos(phi) = z / sqrt(x^2+y^2+z^2)

Spherical to Cylindrical

r = rho sin(phi)
theta = theta

z = rho cos(phi)

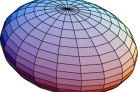
Cylindrical to Spherical

rho = sqrt(r^2 + z^2)
theta = theta
cos(phi) = z / sqrt(r^2 + z^2)

Surfaces

Ellipsoid

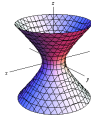
x^2/a^2 + y^2/b^2 + z^2/c^2 = 1



Hyperboloid of One Sheet

x^2/a^2 + y^2/b^2 - z^2/c^2 = 1

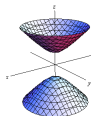
(Major Axis: z because it follows -)



Hyperboloid of Two Sheets

z^2/a^2 - x^2/b^2 - y^2/c^2 = 1

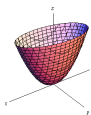
(Major Axis: Z because it is the one not subtracted)



Elliptic Paraboloid

z = x^2/a^2 + y^2/b^2

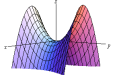
(Major Axis: z because it is the variable NOT squared)



Hyperbolic Paraboloid

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

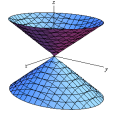
z = y^2/b^2 - x^2/a^2



Elliptic Cone

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

x^2/a^2 + y^2/b^2 - 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)

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

f_x(x,y) = z_x = partial z / partial x = partial f(x,y) / partial x

likewise for partial with respect to y:

f_y(x,y) = z_y = partial z / partial y = partial f(x,y) / partial y

Notation

For f_xyy, work "inside to outside" f_x then f_xy, then f_xyy

f_xyy = partial^3 f / partial x partial^2 y,

For partial^3 f / partial x partial^2 y, work right to left in the denominator

Gradients

The Gradient of a function in 2 variables is nabla f = < f_x, f_y >

The Gradient of a function in 3 variables is nabla f = < f_x, f_y, f_z >

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 sense for. Example:

let x = x(s,t), y = y(t) and z = z(x,y).
z then has first partial derivative:

partial z / partial x and partial z / partial y

x has the partial derivatives:

partial x / partial s and partial x / partial t

and y has the derivative:

dy/dt

In this case (with z containing x and y as well as x and y both containing s and t), the chain rule for partial z / partial s is partial z / partial s = partial z / partial x * partial x / partial s

The chain rule for partial z / partial t is

partial z / partial t = partial z / partial x * partial x / partial t + partial z / partial y * dy/dt

Note: the use of "d" instead of "partial" with the function of only one independent variable

Limits and Continuity

Limits in 2 or more variables

Limits taken over a vectorized limit just evaluate separately for each component of the limit.

Strategies to show limit exists

1. Plug in Numbers, Everything is Fine
2. Algebraic Manipulation

-factoring/dividing out

-use trig identities

3. Change to polar coords

if(x,y) -> (0,0) <=> r -> 0

Strategies to show limit DNE

1. Show limit is different if approached from different paths (x=y, x=y^2, etc.)
2. Switch to Polar coords and show the limit DNE.

Continuity

A fn, z = f(x,y), is continuous at (a,b) if

f(a,b) = lim(x,y) -> (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 fuction, (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 = (x0,y0,z0) 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 (a) D > 0 AND $f_{xx} < 0$, f(x,y) is local max value
(b) D > 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 ≤ x ≤ 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 points on the constraint (NOTE: may need to also find internal points.):
 $\nabla f = \lambda \nabla g$
 $g(x,y) = 0(\text{orkif given})$

Double Integrals

With Respect to the xy-axis, if taking an integral,
 $\int \int dydx$ is cutting in vertical rectangles,
 $\int \int dx dy$ 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:
 $SA = \int \int_S \sqrt{f_x^2 + f_y^2 + 1} dA$

Triple Integrals

$\int \int \int_S f(x,y,z) dv = \int_{a_1}^{a_2} \int_{\phi_1(x)}^{\phi_2(x)} \int_{\psi_1(x,y)}^{\psi_2(x,y)} f(x,y,z) dz dy dx$
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

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

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

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

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 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 $x = x(t), y = y(t), t \in [a,b]$
 $\int_C f(x,y) ds = \int_a^b f(x(t), y(t)) dt$
where $ds = \sqrt{(\frac{dx}{dt})^2 + (\frac{dy}{dt})^2} dt$
or $\sqrt{1 + (\frac{dy}{dx})^2} dx$
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 independant variable
· 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 $w = \int_C \vec{F} \cdot d\vec{r}$
(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 $\int_C \nabla f(\vec{r}) \cdot d\vec{r} = f(\vec{b}) - f(\vec{a})$
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) $\int_C \vec{F}(\vec{r}) \cdot d\vec{r} = 0$ 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 $\nabla \times \vec{F} = \vec{0}$ iff $M_y = N_x$)

Green's Theorem

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

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 · ∂S boundary of S (A Surface)
· \hat{n} unit outer normal to ∂S
Then,
 $\int \int \int_S \vec{F}(x,y,z) \cdot \hat{n} dS = \int \int \int_S \nabla \cdot \vec{F} dV$
($dV = dx dy dz$)

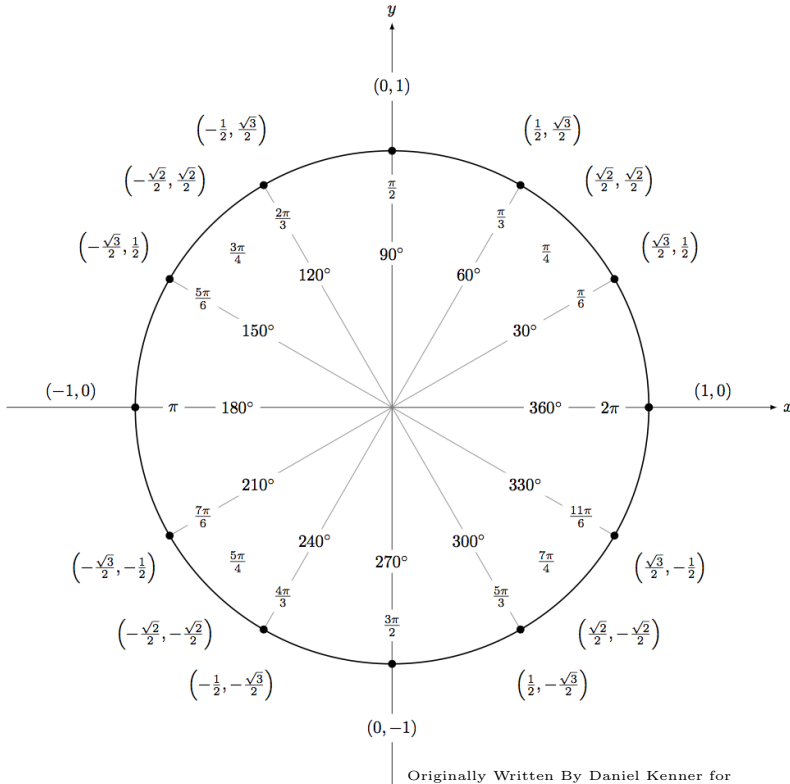
Surface Integrals

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 $z = f(x,y)$
· $g(x,y,z) = g(x,y,f(x,y))$ is cont. on R
Then,
 $\int \int_G g(x,y,z) dS = \int \int_R g(x,y,f(x,y)) dS$
where $dS = \sqrt{f_x^2 + f_y^2 + 1} dy dx$

Flux of \vec{F} across G
 $\int \int_G \vec{F} \cdot \hat{n} dS = \int \int_R [-M f_x - N f_y + P] dx dy$
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 f(x,y)=z
· \vec{n} is upward unit normal on G.
· f(x,y) has continuous 1st order partial derivatives

Unit Circle

(cos, sin)



Other Information

$\frac{\sqrt{a}}{\sqrt{b}} = \sqrt{\frac{a}{b}}$
Where a Cone is defined as $z = \sqrt{a(x^2 + y^2)}$,
In Spherical Coordinates,
 $\phi = \cos^{-1}(\sqrt{\frac{a}{1+a}})$
Right Circular Cylinder:
 $V = \pi r^2 h, SA = \pi r^2 + 2\pi r h$
 $\lim_{n \rightarrow \infty} (1 + \frac{m}{n})^{pn} = e^{mp}$
Law of Cosines:
 $a^2 = b^2 + c^2 - 2bc \cos(\theta)$
Stokes Theorem
Let:
· S be a 3D surface
· $\vec{F}(x,y,z) = M(x,y,z)\hat{i} + N(x,y,z)\hat{j} + P(x,y,z)\hat{k}$
· M,N,P have continuous 1st order partial derivatives
· C is piece-wise smooth, simple, closed, curve, positively oriented
· \vec{T} is unit tangent vector to C.
Then,
 $\oint \vec{F} \cdot \vec{T} dS = \int \int_S (\nabla \times \vec{F}) \cdot \hat{n} dS = \int \int_R (\nabla \times \vec{F}) \cdot \vec{n} dx dy$
Remember:
 $\oint \vec{F} \cdot \vec{T} ds = \int_C (M dx + N dy + P dz)$