

MA2104 Multivariable Calculus

Angle: Let a and b be two non-zero vectors. Let the angle θ between a and b . Then,

- $|a||b|\cos\theta = a \cdot b$
- $|a \times b| = |a||b|\sin\theta$

Let P_1 and P_2 be two planes with normals n_1 and n_2 respectively, and θ the angle between them.

$\theta = \text{angle between } n_1 \text{ and } n_2 = \cos^{-1} \frac{n_1 \cdot n_2}{|n_1||n_2|}$

- Angle between P_1 and line $= 90^\circ - \theta$ (angle between line and n_1)

This also implies that $|a \cdot b| \leq |a||b|$

Projection: projection of a onto b is defined as $proj_b a = \frac{a \cdot b}{|b|^2} b$ and

$\|proj_b a\| = \frac{(a \cdot b)}{|a|} = |b| \cos \theta$

Cross Product: defined as $a \times b = \det([i, j, k], a, b)$

- $a \times a = 0$, and $a \times b = 0$ implies b is parallel to a
- $a \times b$ is a vector perpendicular to both a and b . Meaning, $a \cdot (a \times b) = 0$ and $b \cdot (a \times b) = 0$
- $|a \times b|$ is the area of parallelogram formed by a and b
- $|a \cdot (b \times c)|$ = volume of parallelopiped formed by vectors a, b and c

- $a \times b = -b \times a$ by property of determinant
- $a \cdot (b \times c) = (a \times b) \cdot c$
- $a \times (b \times c) = (a \cdot c) b - (a \cdot b) c$ which is a vector in the plane generated by b and c

Lines: A line in R^3 can be determined by 2 points, p_0 and p_1 , or a point p_0 and direction $v = p_1 - p_0$

$r = p_0 + t \vec{v}$ for some scalar parameter $t \in R$

Letting $r = \langle x, y, z \rangle, p_0 = \langle x_0, y_0, z_0 \rangle, v = \langle a, b, c \rangle$ the parametric equations for r is:

$$\begin{aligned} x &= x_0 + ta, y = y_0 + tb, z = z_0 + tc \\ \rightarrow \frac{x - x_0}{a} &= \frac{y - y_0}{b} = \frac{z - z_0}{c} \text{ for } c \neq 0 \end{aligned}$$

Planes: A plane in R^3 is defined by 3 collinear points on a plane, or a point $p_0 = \langle x_0, y_0, z_0 \rangle$ in the plane and a normal vector $\vec{n} = \langle a, b, c \rangle$

$$r \rightarrow a(x - x_0) + b(y - y_0) + c(z - z_0) = 0$$

Curves: Let the curve $r(t)$ be parameterised by

$r(t) = \langle x = f(t), y = g(t), z = h(t) \rangle$

- $\lim_{t \rightarrow a} r(t) = \langle \lim_{t \rightarrow a} f(t), \lim_{t \rightarrow a} g(t), \lim_{t \rightarrow a} h(t) \rangle$
- If the limits of $f(t), g(t), h(t)$ exist at a , then $r(t)$ is continuous at a
- A curve $r(t)$ is differentiable at t if the limit $\frac{dr}{dt} = r'(t) = \lim_{h \rightarrow 0} \frac{r(t+h) - r(t)}{h}$ exists

Unit Tangent: $T(t) = \frac{r'(t)}{|r'(t)|}$ is tangent to $r(t)$

Unit Normal: $N(t) = \frac{T'(t)}{|T'(t)|}$ is orthogonal to $T(t)$

Binormal Vector: $B(t) = T(t) \times N(t)$ is orthogonal to both $T(t)$ and $N(t)$

For a differentiable vectors $u(t), v(t)$ and real-valued function $f(t)$:

$\frac{d}{dt}[f(t)u(t)] = f'(t)u(t) + f(t)u'(t)$

$$\begin{aligned} \bullet \frac{d}{dt}[u(t) \cdot v(t)] &= u'(t) \cdot v(t) + u(t) \cdot v'(t) \\ \bullet \frac{d}{dt}[u(t) \times v(t)] &= u'(t) \times v(t) + u(t) \times v'(t) \\ \bullet \frac{d}{dt}[u(f(t))] &= f'(t)u'(f(t)) \end{aligned}$$

Arc Length: The approximation of the arc length of a curve $r(t)$ is given as:

$$s(t) = \sum_{k=1}^n |r(t_{k+1}) - r(t_k)| \approx \sum_{k=1}^n |r'(t_{k+1})|(t_{k+1} - t_k) = \int_a^b |r'(t)| dt$$

Note that $s'(t) = |r'(t)| \rightarrow$ the greater $r(t)$ changes, the larger arc length

Curvature: $\kappa(t) = \left| \frac{dT}{ds} \right| = \left| \frac{dT/dt}{ds/dt} \right| = \frac{|T'(t)|}{|r'(t)|} = \frac{|r'(t) \times r''(t)|}{|r'(t)|^3}$

shows the ratio of change in the gradient over change in the arc length

\bullet For circles with radius r , curvature $\kappa = \frac{1}{r}$

Osculating Circle: circle that comes close to approximating curve at t . For a given point $r(a)$, osculating circle has radius $r = \frac{1}{\kappa}$ and centre $r(a) + \frac{N}{\kappa}$

Parametric Form: $(r(a) + \frac{N}{\kappa}) + r \cos(t)T + r \sin(t)N$

Continuity: a function f is continuous if $\lim_{x \rightarrow a} f(x) = f(a)$, meaning that

- the value of the function f at a agrees with the limit as f approaches a
- Clairaut's Theorem: if f_{xy} and f_{yx} are continuous on domain D , then $f_{xy} = f_{yx}$

Limits: Let the function f be defined on domain D . Then, $\lim_{x \rightarrow a} f(x) = L$ if for every number $\epsilon > 0$, there exists a $\delta > 0$ such that

for $(x, y) \in D$ and $0 < \sqrt{(x - a)^2 + (y - a)^2} < \delta$, then $|f(x, y) - L| < \epsilon$

- This means for every point x that is within δ of a , the value of $f(x)$ should not be ϵ away from L . \rightarrow Must choose arbitrary δ to fulfil this condition
- Limit exists only if (x, y) approaches (a, b) from every direction \rightarrow if limit L is different when (a, b) is approached in two different directions, then f has no limit at (a, b)

Differentiability: partial derivatives at point does not determine continuity, but differentiability \rightarrow continuity. Function f is defined to be differentiable at (a, b) if there exists a vector $\nabla f(a, b)$ such that

$$\lim_{a,b \rightarrow 0} \frac{f(x+a, y+b) - f(x, y) - \nabla f(x, y) \cdot \langle a, b \rangle}{|\langle a, b \rangle|} = 0.$$

$\nabla f(x, y)$ is the gradient vector of f where $\nabla f(x, y) = \langle \frac{\delta f}{\delta x}, \frac{\delta f}{\delta y} \rangle$

- Alternatively, if f_x and f_y exist near (a, b) and are continuous on (a, b) , then the function f is differentiable at (a, b)

Directional Directives: Let $u = \langle a, b \rangle$ be a unit vector. The directional directive of f at point (x_0, y_0) in the direction of u is defined as

$$D_u f(x_0, y_0) = \lim_{h \rightarrow 0} \frac{f(x_0 + ha, y_0 + hb) - f(x_0, y_0)}{h} = \nabla f(x_0, y_0) \cdot u$$

\bullet Direction of steepest ascent at (x_0, y_0) is $\frac{\nabla f(x_0, y_0)}{|\nabla f(x_0, y_0)|}$

Particle Motion: if $r(t)$ is the position of a particle at time t , then:

- $r'(t) = v(t)$ represents the velocity of the particle
- $r''(t) = a(t) = a_T T + a_N N$ represents the acceleration

- Acceleration can be expressed over the tangential and normal components of $r(t)$ where:

$$\bullet a_T = v'(t) = \frac{r'(t) \cdot r''(t)}{|r'(t)|}, a_N = \kappa v^2 = \frac{|r'(t) \times r''(t)|}{|r'(t)|}$$

Tangent Plane: Suppose a function f is differentiable at (a, b) . Let C_1 be the curve of the intersection of surface f with plane $y = b$. Then:

$r_1(t) = \langle t, b, f(t, b) \rangle$ represents value of $r(t)$ at $y = b$ as x shifts and $r_1'(t) = \langle 1, 0, f_x(t, b) \rangle$ is the direction vector in the x direction of f at $y = b$ since $z = f(x, y)$ only affected by change in x

Similarly, letting C_2 be the curve intersecting with f with plane $x = a$ $r_2(t) = \langle a, t, f(a, t) \rangle$ represents value of $r(t)$ at $x = a$ as y shifts and $r_2'(t) = \langle 0, 1, f_y(a, t) \rangle$ is the direction vector in the y direction of f at $x = a$ since $z = f(x, y)$ only affected by change in y

Tangent plane normal $\vec{n} = r'(a) \times r'(b) = \langle -f_x(a, b), -f_y(a, b), 1 \rangle$

Tangent Plane Eqn: $-f_x(a, b)(x - a) - f_y(a, b)(y - b) + z - f(a, b) = 0$

- $\rightarrow z = f(a, b) + f_x(a, b)(x - a) + f_y(a, b)(y - b)$
- For any curve $r(t)$ that passes through (a, b) at $t = t_0$, then the tangent vector $r'(t_0)$ at (a, b) is perpendicular to the normal above \vec{n}
- The gradient vector $\nabla f(a, b)$ is perpendicular to the tangent line $f(a, b) = k$ to the level curve $f(x, y) = k$ at the point $(a, b) \rightarrow$ value of f does not change along the surface $f(a, b) = k$
- If a curve lies in the intersection of 2 level surfaces f and g , it's tangent line lies in the tangent planes to both f and $g \rightarrow$ tangent line is perpendicular to both ∇f and ∇g

Second Derivative Test: $D(a, b) = f_{xx}(a, b)f_{yy}(a, b) - f_{xy}(a, b)^2$

- $D > 0, f_{xx} > 0 \rightarrow f(a, b)$ is local minima
- $D > 0, f_{xx} < 0 \rightarrow f(a, b)$ is local maxima
- $D < 0 \rightarrow f(a, b)$ is a saddle point

Lagrange Multipliers: Given objective function f , maximization/minimization of f subject to constraints $g = k$ and $h = j$ occurs when $\nabla f = \lambda \nabla g + \mu \nabla h \rightarrow$ gradient of f proportional to gradient of g & h . If the constraints are subject to $g \leq k$ and $h \leq j$, then

- Find critical points of f that lie within the given inequality constraints
- Find boundary values: $\nabla f = \lambda \nabla g + \mu \nabla h$ for $g \leq k$ and $h \leq j$

Multiple Integral: A double integral can be formulated as an iterated integral by integrating with respect to either variable first.

$$\begin{aligned} \iint_R f(x, y) dA &= \lim_{\Delta x_{ij} \rightarrow 0} \sum_{i=1}^m \sum_{j=1}^n f(x_{ij}, y_{ij}) \Delta A_{ij} = \lim_{\Delta x_{ij} \rightarrow 0, \Delta y_{ij} \rightarrow 0} \sum_{i=1}^m \sum_{j=1}^n f(x_{ij}, y_{ij}) \Delta x_{ij} \Delta y_{ij} \\ &= \lim_{\Delta x_{ij} \rightarrow 0} \sum_{i=1}^m \left[\lim_{\Delta y_{ij} \rightarrow 0} \sum_{j=1}^n f(x_{ij}, y_{ij}) \Delta y_{ij} \right] \Delta x_{ij} = \int_a^b \left[\int_c^d f(x, y) dy \right] dx = \int_c^d \left[\int_a^b f(x, y) dx \right] dy \end{aligned}$$

\bullet If $f(x, y) > g(x, y)$ for all $(x, y) \in R, \iint_R f(x, y) dA > \iint_R g(x, y) dA$

Some integrals are impossible to integrate as it is \rightarrow Need to change the order of integration: $\int_a^b \int_c^d f(x, y) dy dx \rightarrow \int_c^d \int_a^b f(x, y) dx dy$

Polar Coordinates: Let $x = r \cos \theta, y = r \sin \theta$. Then we can express the polar coordinates of our function as such: $r = \sqrt{x^2 + y^2}, \theta = \tan^{-1} \frac{y}{x}$.

The area element $dA = (r d\theta)(dr)$ as change in the angle θ depends on r .

$$\iint_R f(x, y) dA = \int_a^\beta \int_{h_1(\theta)}^{h_2(\theta)} f(r \cos \theta, r \sin \theta) r dr d\theta; \{ \alpha \leq \theta \leq \beta, h_1(\theta) \leq r \leq h_2(\theta) \}$$

- Some integrals in x and y are better formulated as integral over polar coordinates for ease of integration

Triple Integrals: The bounded volume of $f(x, y, z)$ is
$$\iiint_E f(x, y, z) dV = \int_c^d \int_a^b \int_{u_1(x, y)}^{u_2(x, y)} f(x, y, z) dz] dA = \int_a^\beta \int_{h_1(\theta)}^{h_2(\theta)} \int_{u_1(x, y)}^{u_2(x, y)} f(r \cos \theta, r \sin \theta, z) dz] r dr d\theta$$

Spherical Coordinates: *Spherical coordinates* of a point P is (ρ, θ, ϕ) where $0 \leq \phi \leq \pi$ is the angle between x -axis and y -axis, $\phi \geq 0$ the angle between x y -plane and the z -axis. $\rho =$ the radial distance from origin.

- $\rho = \rho \sin \phi \cos \theta, y = \rho \sin \phi \sin \theta, z = \rho \cos \phi$
- $\rho = \sqrt{x^2 + y^2 + z^2}, \theta = \tan^{-1} \frac{y}{x}, \phi = \cos^{-1} \frac{z}{\sqrt{x^2 + y^2 + z^2}}$

$$\iiint_E f(x, y, z) dV = \int_c^d \int_\alpha^\beta \int_{g_1(\theta)}^{g_2(\theta)} f \rho^2 \sin \phi d\rho d\theta d\phi$$

- Here, $\frac{\delta(x, y, z)}{\delta(\rho, \theta, \phi)} = \rho^2 \sin \phi$ is the Jacobian matrix from rectangular to spherical coordinates

Change of Variables: Given a transformation $T(u, v) = x(u, v), y(u, v)$, the approximation to the area $R = \vec{a} \times \vec{b}$ bounded under the x y -plane by the area S under the u v -plane can be modelled as follows using the curve $r(u, v) = \langle x(u, v), y(u, v) \rangle :$

- $\vec{a} = r(u_0 + \Delta u, v_0) - r(u_0, v_0) = \frac{r(u_0 + \Delta u, v_0) - r(u_0, v_0)}{\Delta u} \Delta u = \frac{\delta r}{\delta u}(u_0, v_0) \Delta u = \langle \frac{\delta x}{\delta u}, \frac{\delta y}{\delta u} \rangle \Delta u >$
- Similarly, $\vec{b} = r(u_0, v_0 + \Delta v) - r(u_0, v_0) = \frac{\delta r}{\delta v}(u_0, v_0) \Delta v = \langle \frac{\delta x}{\delta v}, \frac{\delta y}{\delta v} \rangle \Delta v$
- Then, the area of R is the area of the parallelogram bounded by \vec{a} and \vec{b}
$$R = |\vec{a} \times \vec{b}| = | \langle \frac{\delta x}{\delta u}, \frac{\delta y}{\delta u} \rangle \Delta u \times \langle \frac{\delta x}{\delta v}, \frac{\delta y}{\delta v} \rangle \Delta v | = | \frac{\delta(x, y)}{\delta(u, v)} | \Delta u \Delta v$$

where the Jacobian of the transformation T is
$$\frac{\partial(x, y)}{\partial(u, v)} \stackrel{\text{def}}{=} \det \begin{pmatrix} \frac{\partial x}{\partial u} & \frac{\partial x}{\partial v} \\ \frac{\partial y}{\partial u} & \frac{\partial y}{\partial v} \end{pmatrix} \neq 0$$

- Then, the double integral over the area R can be derived as:
$$\iint_R f(x, y) dA = \sum_{i=1}^m \sum_{j=1}^n f(x_{ij}, y_{ij}) R_{ij} = \sum_{i=1}^m \sum_{j=1}^n f(x_{ij}, y_{ij}) | \frac{\delta(x, y)}{\delta(u, v)} | \Delta u \Delta v = \iint_S f(x(u, v), y(u, v)) | \frac{\delta(x, y)}{\delta(u, v)} | du dv$$
- The Jacobian matrix of the inverse transformation $T^{-1} = (\frac{\delta(x, y)}{\delta(u, v)})^{-1} = \frac{\delta(u, v)}{\delta(x, y)}$

Then the change of variable from $f(u, v)$ to $f(x, y)$ is as such:
$$\iint_S f(u, v) dA = \iint_R f(u(x, y), v(x, y)) | \frac{\delta(u, v)}{\delta(x, y)} | dx dy$$

And the Jacobian of $T = \frac{\delta(x, y)}{\delta(u, v)} = \frac{1}{\frac{\delta(u, v)}{\delta(x, y)}}$

Integrals over Curves:

Integral of scalar functions over a path: Given a curve $C = r(t)$ parametrised by t , and s the arc length of the curve $C = r(t), a \leq t \leq b$:

$$\int_C f(x, y) ds = \int_a^b f(x(t), y(t)) s'(t) dt = \int_a^b f(x(t), y(t)) |r'(t)| dt$$

Integral of vector functions over a path: Given a curve $C = r(t)$ parametrised by t , for $a \leq t \leq b$, the line integral of F along C is:

$$\int_C F dr = \int_C F(r(t)) dr = \int_a^b \langle P(x, y), Q(x, y) \rangle \cdot r'(t) dt = \int_a^b F(r(t)) \cdot \langle x'(t), y'(t) \rangle dt$$

$$= \int_a^b P(x(t), y(t)) \cdot x'(t) dt + \int_a^b Q(x(t), y(t)) \cdot y'(t) dt = \int_C P dx + \int_C Q dy$$

Fundamental Theorem of Calculus for Line Integrals:

If F is a *conservative* vector field, which implies that there exists a potential scalar function f defined on the set D such that $F = \nabla f$, then

$$\int_C F dr = \int_C \nabla f dr = \int_a^b \nabla f(r(t)) \cdot r'(t) dr = f(r(b)) - f(r(a))$$

Path Independence: Let F is a conservative vector field. If 2 smooth curves C_1 and C_2 in D with the same initial and end points, $t = a, t = b$, then

$$\int_{C_1} F dr = \int_{C_2} F dr \rightarrow \text{Path integral does not depend on exact path}$$

- If $\nabla \times F = 0$, then F is a conservative vector field $\rightarrow F$ is path independent

Theorem 26: Let $F = \langle P(x, y), Q(x, y) \rangle$ be a conservative vector field such that $F = \nabla f$ for some potential function f which is continuous on D .

Then, $f_{xy} = f_{yx} \rightarrow (f_x)_y = (f_y)_x \rightarrow P_y = Q_x$

- Conversely, if both Theorem 26 and Path Independence does not hold, F is not a conservative vector field*

- Sufficient condition for converse: If region D is simply connected such that for any simple closed curve $C \in D, \int_C F dr = \iint_D (Q_x - P_y) dA = 0 \rightarrow$ inside of C is also contained in D , then F is conservative if $P_x = Q_y$

Green's Theorem: Let C be a simple closed curve in the region D , and let P and Q have continuous first order partials. Then,

$$\int_C F dr = \int_C P dx + Q dy = (\int_{C_1} + \int_{C_2} + \int_{-C_3} + \int_{-C_4}) P dx + Q dy$$

$$= \int_a^b P(t, g_1(t)) dt + \int_a^b -P(t, g_2(t)) dt + \int_{g_1(t)}^{g_2(t)} Q(b, t) dt + \int_{g_1(t)}^{g_2(t)} -Q(a, t) dt$$

$$= - \int_a^b \int_{g_1(t)}^{g_2(t)} P(t, y) dy dt + \int_{g_1(t)}^{g_2(t)} \int_a^b Q(x, t) dx dt$$

$$= - \iint_D \frac{\delta P}{\delta y} + \iint_D \frac{\delta Q}{\delta x} = \iint_D (Q_x - P_y) dA$$

- First Vector Form(curl): $\int_C F \cdot dr = \iint_D (\nabla \times F) \cdot k dA$

- Second Vector Form(Divergence): $\int_C f \cdot ds = \int_C F \cdot n ds = \iint_D (\nabla \cdot F) dA$ where n is the normal to the parametrized curve $C = r(t) = \langle x(t), y(t), z(t) \rangle$
- The first and second vector forms of Green's Theorem allows us to perform integration in the original coordinates (x, y, z) instead of the parameter t

Curl: The *curl* of F is the vector field is given as

$$\nabla \times \mathbf{F} = \det \begin{pmatrix} \mathbf{i} & \mathbf{j} & \mathbf{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ P & Q & R \end{pmatrix}$$

Divergence: The *divergence* of F is the scalar

$$\text{function } \nabla \cdot F = (\frac{\delta}{\delta x} i + \frac{\delta}{\delta y} j + \frac{\delta}{\delta z} k) \cdot F = \frac{\delta P}{\delta x} + \frac{\delta Q}{\delta y} + \frac{\delta R}{\delta z}$$

- Suppose that f has continuous second order partials. Then $\nabla \times (\nabla \cdot f) = 0 = \nabla \times F$ if F is conservative \rightarrow can be used to prove conservative and path independence
- Suppose that $F = P i + Q j + R k$ where P, Q, R are continuous with second order partials. Then, $\nabla \cdot (\nabla \times F) = 0$

Integral over Surfaces: Let $r(u, v) = \langle x, y, z \rangle$ be the parameterized curve mapping from $r : D \rightarrow R^3$. Then, the tangent plane to the surface at point (u_0, v_0) is: $\vec{n} = \frac{\delta r}{\delta u}(u_0, v_0) \times \frac{\delta r}{\delta v}(u_0, v_0) = r_u(u_0, v_0) \times r_v(u_0, v_0)$

- Area of parametrised surface:

$$\lim_{u \rightarrow 0, v \rightarrow 0} \sum |r_u \times r_v| \Delta u \Delta v = \iint_D |r_u \times r_v| dA$$

- Surface Integral of a scalar function: Given a scalar function f and a surface S parametrised by $r : D \rightarrow R^3$, then:

$$\iint_S f(x, y, z) dS = \iint_D f(r) |r_u \times r_v| du dv$$

- Surface Integral of vector field: Given a continuous vector field F on an orientable surface S parametrised by $r : D \rightarrow R^3$, the flux of F is:

$$\iint_S F \cdot dS = \iint_S F \cdot n dS = \iint_S F \cdot \frac{r_u \times r_v}{|r_u \times r_v|} dS = \iint_D F \cdot (r_u \times r_v) dA$$

where the outward pointing normal $\vec{n} = \frac{\langle x(t), -y(t) \rangle}{|r'(t)|}$

Stokes Theorem: Let S be a surface bounded by a simple closed positively oriented curve C . Let F be a vector field with continuous partial derivatives.

$$\int_C F \cdot dr = \iint_D (\nabla \times F) \cdot \vec{k} dA = \iint_S (\nabla \times F) \cdot \vec{n} dS = \iint_S (\nabla \times F) \cdot dS$$

Divergence Theorem: Let E be a simple solid region, and S be the bounding surface of E with positive outward orientations. Let F be a vector field with continuous partial derivatives.

$$\iint_S F \cdot dS = \iint_S F \cdot \vec{n} dS = \iiint_E (\nabla \cdot F) dV$$

- Given a closed region that comprises of 2 surfaces S & S' , then by the Divergence Theorem $\iint_S F \cdot dS + \iint_{S'} F \cdot dS' = \iiint_E (\nabla \cdot F) dV$

- Given a vector field $F = \langle x, y \rangle$, we can split the vector field into 2 parts: $F = \langle x, y \rangle = \langle x_1 + x_2, y_1 + y_2 \rangle = \langle x_1, y_1 \rangle + \langle x_2, y_2 \rangle = F_1 + F_2$
 - This can be useful for when we already have the result for one part(e.g F_1), or separation may produce conservative fields.