

Contents

I	Multivariable Calculus	1
11	Parametric Equations and Polar Coordinates	2
11.1	Curves Defined by Parametric Equations	2
11.2	Calculus with Parametric Curves	3
11.3	Polar Coordinates	9
11.4	Areas and Lengths in Polar Coordinates	11
11.5	Conic Sections	13
11.6	Conic Sections in Polar Coordinates	17
12	Infinite Sequences and Series	20
12.1	Sequences	21
12.2	Series	21
12.3	The Integral Test and Estimates of Sums	21
12.4	The Comparison Tests	21
12.5	Alternating Series	21
12.6	Absolute Convergence and the Ratio and Root Tests	21
12.7	Strategy for Testing Series	21
12.8	Power Series	21
12.9	Representation of Functions as Power Series	21
12.10	Taylor and Maclaurin Series	21
12.11	The Binomial Series	21
12.12	Applications of Taylor Polynomials	21
13	Vectors and the Geometry of Space	22
13.1	Three-Dimensional Coordinate Systems	22
13.2	Vectors	22
13.3	The Dot Product	22
13.4	The Cross Product	22
13.5	Equations of Lines and Planes	22
13.6	Cylinders and Quadric Surfaces	22
13.7	Cylindrical and Spherical Coordinates	22
14	Vector Functions	23
14.1	Vector Functions and Space Curves	23
14.2	Derivatives and Integrals of Vector Functions	23

14.3	Arc Length and Curvature	23
14.4	Motion in Space: Velocity and Acceleration	23
15	Partial Derivatives	24
15.1	Functions of Several Variables	24
15.2	Limits and Continuity	24
15.3	Partial Derivatives	24
15.4	Tangent Planes and Linear Approximations	24
15.5	The Chain Rule	24
15.6	Directional Derivatives and the Gradient Vector	24
15.7	Maximum and Minimum Values	24
15.8	Lagrange Multipliers	24
16	Multiple Integrals	25
16.1	Double Integrals over Rectangles	25
16.2	Iterated Integrals	25
16.3	Double Integrals over General Regions	25
16.4	Double Integrals in Polar Coordinates	25
16.5	Applications of Double Integrals	25
16.6	Surface Area	25
16.7	Triple Integrals	25
16.8	Triple Integrals in Cylindrical and Spherical Coordinates	25
16.9	Change of Variables in Multiple Integrals	25
17	Vector Calculus	26
17.1	Vector Fields	26
17.2	Line Integrals	26
17.3	The Fundamental Theorem for Line Integrals	26
17.4	Green's Theorem	26
17.5	Curl and Divergence	26
17.6	Parametric Surfaces and Their Areas	26
17.7	Surface Integrals	26
17.8	Stokes' Theorem	26
17.9	The Divergence Theorem	26
17.10	Summary	26
18	Second-Order Differential Equations	27
18.1	Second-Order Linear Equations	27
18.2	Nonhomogenous Linear Equations	27
18.3	Applications of Second-Order Differential Equations	27
18.4	Series Solutions	27

Part I

Multivariable Calculus

Chapter 11

Parametric Equations and Polar Coordinates

11.1 Curves Defined by Parametric Equations

Suppose that x and y are both given as functions of a third variable t (called a **parameter** by the equations)

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

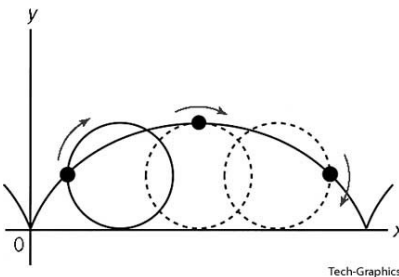
(called **parametric equations**). Each value of t determines a point (x,y) . As t changes, $(x,y) = (f(t), g(t))$ changes and traces out a curve C , which is called a **parametric curve**. The direction of the arrows on curve C show the change in the position of the equation as t increases.

We can also restrict t to a finite interval. In general, the curve with parametric equations

$$x = f(t) \quad y = g(t) \quad a \leq t \leq b$$

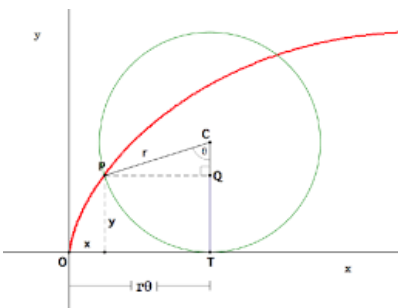
has **initial point** $(f(a), g(a))$ and **terminal point** $(f(b), g(b))$.

The Cycloid



Example 11.1.1. A circle with radius r rolls along the x -axis. The curve traced out by a point P on the circumference of the circle is called a **cycloid**. Find parametric equations for the cycloid.

Solution. We will use the angle of rotation θ as the parameter ($\theta = 0$ when P is at the origin).



Suppose the circle has rotated θ radians. Using the figure, the distance it has rolled from the origin is

$$|OT| = \text{arc } PT = r\theta$$

because P starts at the origin. Therefore, the center of the circle is $C(r\theta, r)$. Let the coordinates of P be (x, y) . Then from the figure,

$$x = |OT| - |PQ| = r\theta - r\sin\theta = r(\theta - \sin\theta)$$

$$y = |TC| - |QC| = r - r\cos\theta = r(1 - \cos\theta)$$

Definition 11.1.1. Parametric equations of the cycloid are

$$x = r(\theta - \sin\theta) \quad y = r(1 - \cos\theta)$$

11.2 Calculus with Parametric Curves

We will mainly solve problems involving tangents, area, arc length, and surface area.

Tangents

In the previous section, we saw that some curves defined by parametric equations $x = f(t)$ and $y = g(t)$ can also be expressed, by eliminating the parameter, in the form $y = F(x)$. If we substitute $x = f(t)$ and $y = g(t)$ in the equation $y = F(x)$, we get

$$g(t) = F(f(t))$$

If g , f , and F are differentiable, the Chain Rule gives

$$g'(t) = F'(f(t))f'(t) = F'(x)f'(t)$$

If $f'(t) \neq 0$, we can solve for $F'(x)$:

Definition 11.2.1. The slope of the tangent to the parametric curve $y = F(x)$ is $F'(x)$.

$$F'(x) = \frac{g'(t)}{f'(t)}$$

This enables us to find tangents to parametric curves without having to eliminate the parameter. We can rewrite the previous equation in an easily remembered form.

Definition 11.2.2. We can use this to find tangents to parametric curves without having to eliminate the parameter.

$$\frac{dy}{dx} = \frac{\frac{dy}{dt}}{\frac{dx}{dt}} \quad \text{if} \quad \frac{dx}{dt} \neq 0$$

The curve has a

- horizontal tangent when $\frac{dy}{dt} = 0$ (provided that $\frac{dx}{dt} \neq 0$)
- vertical tangent when $\frac{dx}{dt} = 0$ (provided that $\frac{dy}{dt} \neq 0$)

This is useful when sketching parametric curves.

Definition 11.2.3. We can also find $\frac{d^2y}{dx^2}$ by replacing y with $\frac{dy}{dx}$

$$\frac{d^2y}{dx^2} = \frac{d}{dx} \left(\frac{dy}{dx} \right) = \frac{\frac{d}{dt} \left(\frac{dy}{dx} \right)}{\frac{dx}{dt}}$$

Proof. Find $\frac{dy}{dx}$ and $\frac{d^2y}{dx^2}$ considering $y(t)$ and $g(t)$.

1.

$$\text{Chain rule: } \frac{dy}{dt} = \frac{dy}{dx} \frac{dx}{dt} \implies \frac{dy}{dx} = \frac{\frac{dy}{dt}}{\frac{dx}{dt}} \quad (\implies \text{ means "implies" })$$

2.

$$\text{Chain rule: } \frac{d}{dt} \left(\frac{dy}{dx} \right) = \left(\frac{d}{dx} \frac{dy}{dx} \right) \frac{dx}{dt} = \frac{d^2y}{dx^2} \frac{dx}{dt}$$

$$\text{Substitute: } \frac{d}{dt} \left(\frac{dy}{dx} \right) = \frac{d}{dt} \left(\frac{\frac{dy}{dt}}{\frac{dx}{dt}} \right)$$

$$\text{Quotient rule: } = \frac{\frac{d^2y}{dt^2} \frac{dx}{dt} - \frac{dy}{dt} \frac{d^2x}{dt^2}}{\left(\frac{dx}{dt} \right)^2}$$

Set equation from line 1 and line 3 equal and divide both sides by $\frac{dx}{dt}$

$$\begin{aligned} \frac{d^2y}{dx^2} &= \frac{\frac{d^2y}{dt^2} \frac{dx}{dt} - \frac{dy}{dt} \frac{d^2x}{dt^2}}{\left(\frac{dx}{dt} \right)^2 \left(\frac{dx}{dt} \right)} \\ &= \frac{\frac{d^2y}{dt^2} \frac{dx}{dt} - \frac{dy}{dt} \frac{d^2x}{dt^2}}{\left(\frac{dx}{dt} \right)^3} \end{aligned}$$

Example 11.2.1. A curve C is defined by the parametric equations $x = t^2$, $y = t^3 - 3t$.

1. Show that C has two tangents at the point $(3,0)$ and find their equations.
2. Find the points on C where the tangent is horizontal or vertical.
3. Determine where the curve is concave upward or downward.

Solution. A curve C is defined by the parametric equations $x = t^2$, $y = t^3 - 3t$.

1. Rewrite $y = t^3 - 3t = t(t^2 - 3) = 0$ when $t = 0$ or $t = \pm\sqrt{3}$. This indicates that C intersects itself at $(3,0)$.

$$\frac{dy}{dx} = \frac{dy/dt}{dx/dt} = \frac{3t^2 - 3}{2t} = \frac{3}{2} \left(t - \frac{1}{t} \right)$$

$$t = \pm\sqrt{3} \rightarrow dy/dx = \pm 6/(2\sqrt{3})$$

so the equations of the tangents at $(3,0)$ are

$$y = \sqrt{3}(x - 3) \quad \text{and} \quad y = -\sqrt{3}(x - 3)$$

2. C has a horizontal tangent when $dy/dx = 0$. In other words, when $dy/dt = 0$ and $dx/dt \neq 0$. $dy/dt = 3t^2 - 3 = 0$ when $t^2 = 1$ so $t = \pm 1$. This means there are horizontal tangents on C at (1,-2) and (-1,2). C has a vertical tangent when $dx/dt = 2t = 0$, so $t = 0$. This means C has a vertical tangent at (0,0).
3. To determine concavity we calculate the second derivative:

$$\frac{d^2y}{dx^2} = \frac{\frac{d}{dt}\left(\frac{dy}{dx}\right)}{\frac{dx}{dt}} = \frac{\frac{3}{2}\left(1 + \frac{1}{t^2}\right)}{2t} = \frac{3(t^2 + 1)}{4t^3}$$

The curve is concave upward when $t > 0$ and concave downward when $t < 0$.

Area

We already know that area under a curve $y = F(x)$ from a to b is $A = \int_a^b F(x)dx$. We can apply this to parametric equations using the Substitution Rule for Definite Integrals.

Definition 11.2.4. If the curve C is given by parametric equations $x = f(t)$ and $y = g(t)$ and t increases from α to β ,

$$A = \int_a^b ydx = \int_{\alpha}^{\beta} g(t)f'(t)dt$$

(Switch α to β if the point on C at β is more left than α .)

Example 11.2.2. Find the area under one arch of the cycloid $x = r(\theta - \sin \theta)$, $y = r(1 - \cos \theta)$.

Solution. One arch of the cycloid is given by $0 \leq \theta \leq 2\pi$. Using the Substitution Rule with $y = r(1 - \cos \theta)$ and $dx = r(1 - \cos \theta)d\theta$, we have

$$\begin{aligned} A &= \int_0^{2\pi} ydx = \int_0^{2\pi} r(1 - \cos \theta)r(1 - \cos \theta)d\theta \\ &= r^2 \int_0^{2\pi} (1 - \cos \theta)^2 d\theta = r^2 \int_0^{2\pi} (1 - 2\cos \theta + \cos^2 \theta) d\theta \\ &= r^2 \int_0^{2\pi} \left[1 - 2\cos \theta + \frac{1}{2}(1 + \cos 2\theta) \right] d\theta \\ &= r^2 \left[\frac{3}{2}\theta - 2\sin \theta + \frac{1}{4}\sin 2\theta \right]_0^{2\pi} \\ &= r^2 \left(\frac{3}{2} \cdot 2\pi \right) = 3\pi r^2 \end{aligned}$$

Arc Length

We already know how to find length L of a curve C given in the form $y = F(x)$, $a \leq x \leq b$.

Definition 11.2.5. If F' is continuous, then

$$L = \int_a^b \sqrt{1 + \left(\frac{dy}{dx}\right)^2} dx$$

If C can describe the parametric equations $x = f(t)$ and $y = g(t)$, $\alpha \leq t \leq \beta$, where $dx/dt = f'(t) > 0$. Using the substitution rule, we obtain

$$L = \int_a^b \sqrt{1 + \left(\frac{dy}{dx}\right)^2} dx = \int_\alpha^\beta \sqrt{1 + \left(\frac{dy/dt}{dx/dt}\right)^2} \frac{dx}{dt} dt$$

Since $dx/dt > 0$, we have

Theorem 11.2.1. If a curve C is described by the parametric equations $x = f(t)$, $y = g(t)$, $\alpha \leq t \leq \beta$, where f' and g' are continuous on $[\alpha, \beta]$ and C is traversed exactly once as t increases from α to β , then the length of C is

$$L = \int_\alpha^\beta \sqrt{\left(\frac{dx}{dt}\right)^2 + \left(\frac{dy}{dt}\right)^2} dt$$

This is consistent with the general formula $L = \int ds$ and $(ds^2) = (dx^2) + (dy^2)$.

Proof. Prove the length formula of a parametric curve

$$\vec{ds} = \vec{i} dx + \vec{j} dy$$

$$ds^2 = \vec{ds} \cdot \vec{ds} = \left(\vec{i} dx + \vec{j} dy\right) \cdot \left(\vec{i} dx + \vec{j} dy\right) = dx^2 + dy^2$$

$$ds = \sqrt{dx^2 + dy^2} = \sqrt{\left(\frac{dx}{dt}\right)^2 + \left(\frac{dy}{dt}\right)^2} dt$$

$$L = \int_\alpha^\beta ds = \int_\alpha^\beta \sqrt{\left(\frac{dx}{dt}\right)^2 + \left(\frac{dy}{dt}\right)^2} dt$$

Example 11.2.3. Find the length of the unit circle as (x, y) moves both once and twice around the circle.

Solution. For one traversal around the unit circle,

$$x = \cos t \quad y = \sin t \quad 0 \leq t \leq 2\pi$$

so $dx/dt = -\sin t$ and $dy/dt = \cos t$

$$\begin{aligned} L &= \int_0^{2\pi} \sqrt{\left(\frac{dx}{dt}\right)^2 + \left(\frac{dy}{dt}\right)^2} dt = \int_0^{2\pi} \sqrt{\sin^2 t + \cos^2 t} dt \\ &= \int_0^{2\pi} dt = 2\pi \end{aligned}$$

For two traversals around the unit circle,

$$x = \sin 2t \quad y = \cos 2t \quad 0 \leq t \leq 2\pi$$

so $dx/dt = 2 \cos 2t$ and $dy/dt = -2 \sin 2t$

$$L = \int_0^{2\pi} \sqrt{\left(\frac{dx}{dt}\right)^2 + \left(\frac{dy}{dt}\right)^2} dt = \int_0^{2\pi} \sqrt{4 \cos^2 2t + 4 \sin^2 2t} dt = \int_0^{2\pi} 2 dt = 4\pi$$

Surface Area

We can also adapt the surface area formula to a parametric curve.

Definition 11.2.6. If a curve C is described by the parametric equations $x = f(t)$, $y = g(t)$, $\alpha \leq t \leq \beta$, is rotated about the **x-axis**, where f', g' are continuous and $g(t) \geq 0$, the surface area is

$$S = \int_{\alpha}^{\beta} 2\pi y \sqrt{\left(\frac{dx}{dt}\right)^2 + \left(\frac{dy}{dt}\right)^2} dt$$

If the curve C is rotated about the **y-axis**, the surface area is

$$S = \int_{\alpha}^{\beta} 2\pi x \sqrt{\left(\frac{dx}{dt}\right)^2 + \left(\frac{dy}{dt}\right)^2} dt$$

The generic formulas $S = \int 2\pi y ds$ for rotation about the x-axis and $S = \int 2\pi x ds$ for rotation about the y-axis are still valid, but for parametric curves we use

$$ds = \sqrt{\left(\frac{dx}{dt}\right)^2 + \left(\frac{dy}{dt}\right)^2} dt$$

Example 11.2.4. Show that the surface area of a sphere of radius r is $4\pi r^2$

Solution. The sphere is obtained by rotating the semicircle

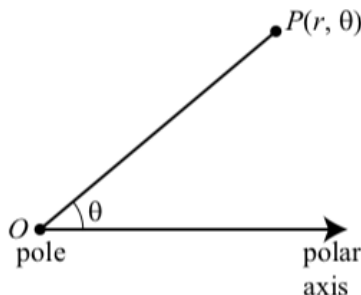
$$x = r \cos t \quad y = r \sin t \quad 0 \leq t \leq \pi$$

about the x-axis.

$$\begin{aligned} S &= \int_0^{\pi} 2\pi r \sin t \sqrt{(-r \sin t)^2 + (r \cos t)^2} dt \\ &= 2\pi \int_0^{\pi} r \sin t \sqrt{r^2(\sin^2 t + \cos^2 t)} dt \\ &= 2\pi \int_0^{\pi} r \sin t \cdot r dt = 2\pi r^2 \int_0^{\pi} \sin t dt \\ &= 2\pi r^2 (-\cos t) \Big|_0^{\pi} = 4\pi r^2 \end{aligned}$$

11.3 Polar Coordinates

In addition to Cartesian coordinates, we can also use a **polar coordinate system**.



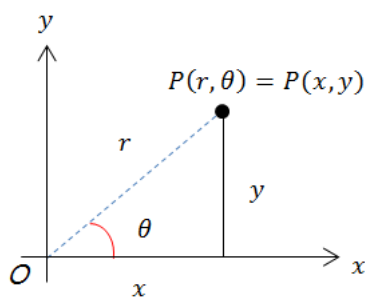
Point P is represented by the ordered pair (r, θ) , where r is the distance to the point from the center and θ is the angle from the polar axis to the point.

The points (r, θ) and $(-r, \theta)$ are on the same line and have the same distance $|r|$ from the center but are on opposite sides of the center. Additionally, $(-r, \theta)$ and $(r, \theta + \pi)$ are also on the same line.

This means a complete counterclockwise rotation is given by an angle 2π , so (r, θ) is also represented by

$$(r, \theta + 2n\pi) \text{ and } (-r, \theta + (2n + 1)\pi)$$

Relationship Between Cartesian and Polar Coordinates



$$\cos \theta = \frac{x}{r} \quad \sin \theta = \frac{y}{r}$$

$$x = r \cos \theta \quad y = r \sin \theta$$

$$r^2 = x^2 + y^2 \quad \tan \theta = \frac{y}{x}$$

Example 11.3.1. Convert the point $(2, \pi/3)$ from polar to Cartesian coordinates.

Solution.

$$r = 2, \theta = \pi/3$$

$$x = r \cos \theta = 2 \cos \frac{\pi}{3} = 2 \cdot \frac{1}{2} = 1$$

$$y = r \sin \theta = 2 \sin \frac{\pi}{3} = 2 \cdot \frac{\sqrt{3}}{2} = \sqrt{3}$$

So the point is $(1, \sqrt{3})$ in Cartesian coordinates.

Example 11.3.2. Represent the Cartesian coordinates $(1, -1)$ in polar coordinates.

Solution.

$$r = \sqrt{x^2 + y^2} = \sqrt{1^2 + (-1)^2} = \sqrt{2}$$

$$\tan \theta = \frac{y}{x} = -1$$

Since the point $(1, -1)$ lies in the fourth quadrant, we can choose $\theta = -\pi/4$ or $\theta = 7\pi/4$. So the possible answers are either $(\sqrt{2}, -\pi/4)$ or $(\sqrt{2}, 7\pi/4)$.

Polar Curves

The **graph of a polar equation** $r = f(\theta)$, or $F(r, \theta) = 0$, consists of all of the points where (r, θ) satisfies the equation.

Tangents to Polar Curves

To find a tangent line to a polar curve $r = f(\theta)$, we regard θ as a parameter and write the parametric equations as

$$x = r \cos \theta = f(\theta) \cos \theta \quad y = r \sin \theta = f(\theta) \sin \theta$$

So

Definition 11.3.1.

$$\frac{dy}{dx} = \frac{\frac{dy}{d\theta}}{\frac{dx}{d\theta}} = \frac{\frac{dy}{d\theta} \sin \theta + r \cos \theta}{\frac{dr}{d\theta} \cos \theta - r \sin \theta}$$

- horizontal tangent when $\frac{dy}{d\theta} = 0$ (provided that $\frac{dx}{d\theta} \neq 0$)
- vertical tangent when $\frac{dx}{d\theta} = 0$ (provided that $\frac{dy}{d\theta} \neq 0$)

NOTE tangent lines at the pole have $r=0$ and the slope of the tangent simplifies to

$$\frac{dy}{dx} = \tan \theta \text{ if } \frac{dr}{d\theta} \neq 0$$

Example 11.3.3. For the cardioid $r = 1 + \sin \theta$, find the slope of the tangent line when $r=3$

Solution.

$$\begin{aligned} r &= 1 + \sin \theta \\ \frac{dy}{dx} &= \frac{\frac{dy}{d\theta} \sin \theta + r \cos \theta}{\frac{dr}{d\theta} \cos \theta - r \sin \theta} = \frac{\cos \theta \sin \theta + (1 + \sin \theta) \cos \theta}{\cos \theta \cos \theta - (1 + \sin \theta) \sin \theta} \\ &= \frac{\cos \theta (1 + 2 \sin \theta)}{1 - 2 \sin^2 \theta - \sin \theta} = \frac{\cos \theta (1 + 2 \sin \theta)}{(1 + \sin \theta)(1 - \sin \theta)} \end{aligned}$$

The slope of the tangent where $\theta = \pi/3$ is

$$\begin{aligned} \left. \frac{dy}{dx} \right|_{\theta=\pi/3} &= \frac{\cos(\pi/3)(1 + 2 \sin(\pi/3))}{(1 + \sin(\pi/3))(1 - \sin(\pi/3))} \\ &= \frac{\frac{1}{2}(1 + \sqrt{3})}{(1 + \sqrt{3}/2)(1 - \sqrt{3})} = \frac{1 + \sqrt{3}}{(2 + \sqrt{3})(1 - \sqrt{3})} \\ &= \frac{1 + \sqrt{3}}{-1 - \sqrt{3}} = -1 \end{aligned}$$

NOTE Instead of memorizing the equation, we can instead use the same method we used to derive it.

$$\begin{aligned} x &= r \cos \theta = (1 + \sin \theta) \cos \theta = \cos \theta + \frac{1}{2} \sin 2\theta \\ y &= r \sin \theta = (1 + \sin \theta) \sin \theta = \sin \theta + \sin^2 \theta \\ \frac{dy}{dx} &= \frac{dy/d\theta}{dx/d\theta} = \frac{\cos \theta + 2 \sin \theta \cos \theta}{-\sin \theta + \cos 2\theta} = \frac{\cos \theta + \sin 2\theta}{-\sin \theta + \cos 2\theta} \end{aligned}$$

This is equivalent to the previous equation.

11.4 Areas and Lengths in Polar Coordinates

Area

We can determine the formula for the area of a region whose boundary is given by a polar equation by taking the limit of a Riemann Sum starting with the formula for the area of a sector of a circle $A = \frac{1}{2}r^2\theta$.

Definition 11.4.1. The formula for the area A of the polar region \mathcal{R} is

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

with the understanding that $r = f(\theta)$.

Example 11.4.1. Find the area enclosed by one loop of the four-leaved rose $r = 2 \cos 2\theta$.

Solution. The right loop rotates from $\theta = -\pi/4$ to $\theta = \pi/4$.

$$\begin{aligned} A &= \int_{-\pi/4}^{\pi/4} \frac{1}{2} r^2 d\theta = \frac{1}{2} \int_{-\pi/4}^{\pi/4} \cos^2 2\theta d\theta \\ &= \int_0^{\pi/4} \cos^2 2\theta d\theta = \int_0^{\pi/4} \frac{1}{2} (1 + \cos 4\theta) d\theta \\ &= \frac{1}{2} \left[\theta + \frac{1}{4} \sin 4\theta \right] = \pi/8 \end{aligned}$$

We can also adapt the formula to find the area of a region bounded by two polar curves.

Definition 11.4.2. Let \mathcal{R} be a region that is bounded by curves with polar equations $r = f(\theta)$, $r = g(\theta)$, $\theta = a$, and $\theta = b$, where $f(\theta) \geq g(\theta) \geq 0$ and $0 < b - a \leq 2\pi$. The area A of \mathcal{R} is found by subtracting the area inside $r = g(\theta)$ from the area inside $r = f(\theta)$, so

$$\begin{aligned} A &= \int_a^b \frac{1}{2} [f(\theta)]^2 d\theta - \int_a^b \frac{1}{2} [g(\theta)]^2 d\theta \\ &= \int_a^b \frac{1}{2} ([f(\theta)]^2 - [g(\theta)]^2) d\theta \end{aligned}$$

Arc Length

To find the length of a polar curve $r = f(\theta)$, $a \leq \theta \leq b$, we regard θ as a parameter and write the parametric equations of the curve as

$$x = r \cos \theta = f(\theta) \cos \theta \quad y = r \sin \theta = f(\theta) \sin \theta$$

Using the project Rule and differentiating with respect to θ , we obtain

$$\frac{dx}{d\theta} = \frac{dr}{d\theta} \cos \theta - r \sin \theta \quad \frac{dy}{d\theta} = \frac{dr}{d\theta} \sin \theta + r \cos \theta$$

so, using $\cos^2 \theta + \sin^2 \theta = 1$, we have

$$\begin{aligned} \left(\frac{dx}{d\theta} \right)^2 + \left(\frac{dy}{d\theta} \right)^2 &= \left(\frac{dr}{d\theta} \right)^2 \cos^2 \theta - 2r \frac{dr}{d\theta} \cos \theta \sin \theta + r^2 \sin^2 \theta \\ &\quad + \left(\frac{dr}{d\theta} \right)^2 \sin^2 \theta + 2r \frac{dr}{d\theta} \sin \theta \cos \theta + r^2 \cos^2 \theta \\ &= \left(\frac{dr}{d\theta} \right)^2 + r^2 \end{aligned}$$

Assuming that f' is continuous, we can use the theorem from 11.2 about the arc length of a curve defined by parametric equations to write the arc length as

$$L = \int_a^b \sqrt{\left(\frac{dx}{d\theta}\right)^2 + \left(\frac{dy}{d\theta}\right)^2} d\theta$$

Definition 11.4.3. The length of a curve with polar equation $r = f(\theta)$, $a \leq \theta \leq b$, is

$$L = \int_a^b \sqrt{r^2 + \left(\frac{dr}{d\theta}\right)^2} d\theta$$

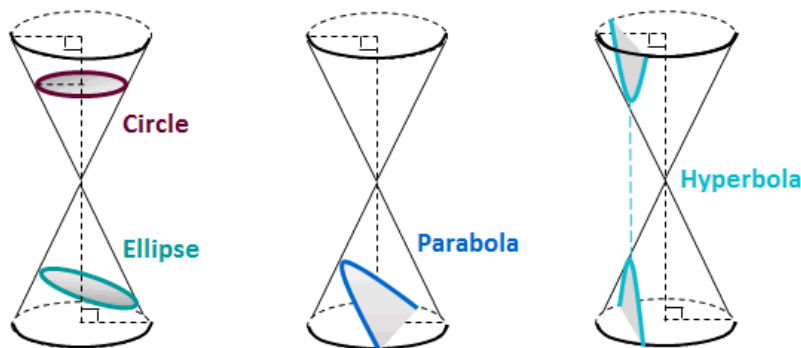
Example 11.4.2. Find the arc length of the cardioid $r = 1 + \sin \theta$.

Solution. The full length of the cardioid is given by the parameter interval $0 \leq \theta \leq 2\pi$.

$$\begin{aligned} L &= \int_0^{2\pi} \sqrt{r^2 + \left(\frac{dr}{d\theta}\right)^2} d\theta = \int_0^{2\pi} \sqrt{(1 + \sin \theta)^2 + \cos^2 \theta} d\theta \\ &= \int_0^{2\pi} \sqrt{2 + 2 \sin \theta} d\theta = 8 \text{ (by rationalizing the integrand by } \sqrt{2 - 2 \sin \theta} \text{)} \end{aligned}$$

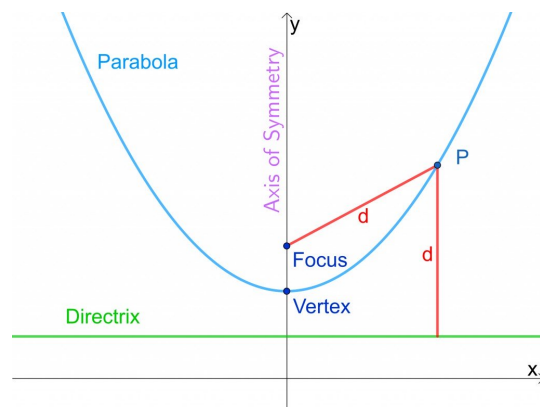
11.5 Conic Sections

Parabolas, ellipses, and hyperbolas are called **conic sections**, or **conics**, because they result from intersecting a cone with a plane.



Parabolas

A **parabola** is the set of points in a plane that are equidistant from a fixed point F (called the **focus**) and a fixed line (called the **directrix**). The halfway point between the focus and directrix is on the parabola and is called the **vertex**. The line through the focus and the vertex and perpendicular to the directrix is the **axis** of the parabola.



As seen in the figure, the focus is always inside the region of the parabola and the directrix is the same distance away on the opposite side.

Definition 11.5.1. An equation of the parabola with focus $(0, p)$ and directrix $y = -p$ is

$$x^2 = 4py$$

. If we set $a = \frac{1}{4p}$, then the standard equation of a parabola is $y = ax^2$. This opens upward if $p > 0$ and downward if $p < 0$, and is symmetric with respect to the y-axis.

Definition 11.5.2. If we switch x and y , we get

$$y^2 = 4px$$

(reflection about the diagonal line $y=x$). This parabola opens to the right if $p > 0$ and to the left if $p < 0$.

Definition 11.5.3. The vertex form of a parabola is

$$y = a(x - h)^2 + k$$

where (h, k) is the vertex of the parabola and $x = h$ is the axis of symmetry. We can also switch x and y to get the vertex form of the rotated parabola.

Example 11.5.1. Find the focus and directrix of the parabola $y^2 + 10x = 0$.

Solution. We rewrite the equation as $y^2 = -10x$. We know $y^2 = 4px$, so $4px = -10x$ and $p = -\frac{5}{2}$. Thus, the focus is $(p, 0) = (-\frac{5}{2}, 0)$ and the directrix is $x = \frac{5}{2}$.

Ellipses

An **ellipse** is the set of points in a plane surrounding two fixed focal points F_1 and F_2 such that the sum of the two distances to the focal points is a constant. Imagine tracing a line along the furthest path of a string stretched across two different points.

Definition 11.5.4. The ellipse

$$\frac{x^2}{a^2} + \frac{y^2}{b^2} = 1 \quad a \geq b \geq 0$$

has foci $(\pm c, 0)$, where $c^2 = a^2 - b^2$, and vertices $(\pm a, 0)$ (**lies on x-axis**).

The **vertices** are on the **major axis**, where a is the distance to the center of the ellipse from each vertex. This distance is greater than the distance from a **co-vertex** to the center of the ellipse, b . The co-vertices lie on the **minor axis**. Because the sum of the two distances from a point on the ellipse to the foci is a constant, the distance from a co-vertex to a focal point is also a . If the foci coincide, then $c = 0$, so $a = b$ and the ellipse becomes a circle with radius $r = a = b$.

Definition 11.5.5. The ellipse

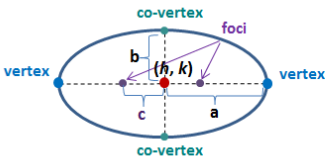
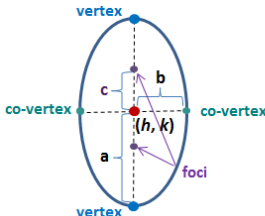
$$\frac{x^2}{b^2} + \frac{y^2}{a^2} = 1 \quad a \geq b \geq 0$$

has foci $(0, \pm c)$, where $c^2 = a^2 - b^2$, and vertices $(0, \pm a)$ (**lies on y-axis**).

Definition 11.5.6. The general form of a horizontal ellipse is

$$\frac{(x-h)^2}{b^2} + \frac{(y-k)^2}{a^2} = 1$$

where (h, k) is the center of the ellipse. The same transformation can be done to the standard form of a vertical ellipse.

Horizontal Ellipse	Vertical Ellipse
At $(0, 0)$: $\frac{x^2}{a^2} + \frac{y^2}{b^2} = 1$	At $(0, 0)$: $\frac{x^2}{b^2} + \frac{y^2}{a^2} = 1$
General: $\frac{(x-h)^2}{a^2} + \frac{(y-k)^2}{b^2} = 1$	General: $\frac{(x-h)^2}{b^2} + \frac{(y-k)^2}{a^2} = 1$
$a^2 - b^2 = c^2$	$a^2 - b^2 = c^2$
Center: (h, k) Foci: $(h \pm c, k)$	Center: (h, k) Foci: $(h, k \pm c)$
Vertices: $(h \pm a, k)$ Co-Vertices: $(h, k \pm b)$	Vertices: $(h, k \pm a)$ Co-Vertices: $(h \pm b, k)$
	

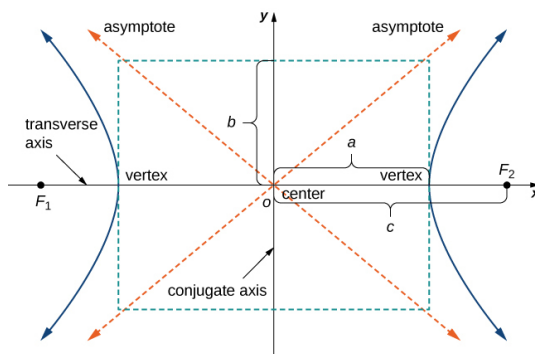
Example 11.5.2. Find an equation of the ellipse with foci $(0, \pm 2)$ and vertices $(0, \pm 3)$.

Solution. This equation represents a vertical ellipse because the foci and vertices lie on the y -axis. The distance from a focal point to the center is $c = 2$ and the distance from a vertex to the center is $a = 3$. Then we obtain $b^2 = a^2 + c^2 = 9 - 4 = 5$, so the equation of the ellipse is

$$\frac{x^2}{b^2} + \frac{y^2}{a^2} = \frac{x^2}{5} + \frac{y^2}{9} = 1$$

Hyperbolas

An **ellipse** is the set of points in a plane surrounding two fixed focal points F_1 and F_2 such that the difference of the two distances to the focal points is a constant. The **transverse axis** is the axis of a hyperbola that passes through the two foci. The **conjugate axis** is perpendicular to the transverse axis and passes through the center of the hyperbola.



Definition 11.5.7. The hyperbola along a horizontal transverse axis

$$\frac{x^2}{a^2} - \frac{y^2}{b^2} = 1$$

has foci $(\pm c, 0)$, where $c^2 = a^2 + b^2$, vertices $(\pm a, 0)$ (**lies on x-axis**), and asymptotes $y = \pm \frac{b}{a}x$.

Definition 11.5.8. The hyperbola along a vertical transverse axis

$$\frac{y^2}{a^2} - \frac{x^2}{b^2} = 1$$

has foci $(0, \pm c)$, where $c^2 = a^2 + b^2$, vertices $(0, \pm a)$ (**lies on y-axis**), and asymptotes $y = \pm \frac{a}{b}x$.

Definition 11.5.9. The general form of a hyperbola along a horizontal transverse axis is

$$\frac{(x - h)^2}{b^2} - \frac{(y - k)^2}{a^2} = 1$$

where (h, k) is the center of the ellipse. The same transformation can be done to the standard form a hyperbola along a vertical transverse axis.

Example 11.5.3. Find the foci and asymptotes of the hyperbola $9x^2 - 16y^2 = 144$.

Solution. If we divide both sides of the equation by 144, it becomes

$$\frac{x^2}{16} - \frac{y^2}{9} = 1$$

which is a hyperbola along a horizontal transverse axis. Therefore, we get $a = 4$ and $b = 3$. Since $c^2 = a^2 + b^2 = 16 + 9 = 25$, $c = 5$. The foci are $(\pm 5, 0)$, and the asymptotes are $y = \pm \frac{3}{4}x$.

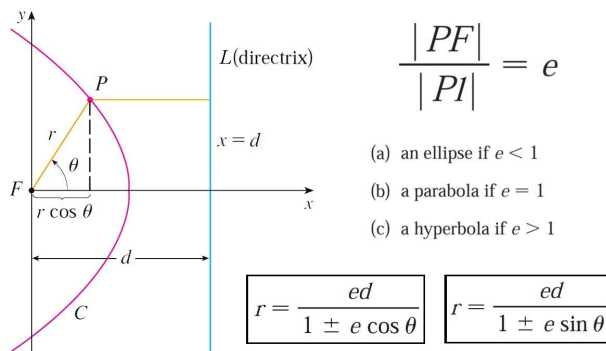
11.6 Conic Sections in Polar Coordinates

Theorem 11.6.1. Let F be a fixed point (called the **focus**) and l be a fixed line (called the **directrix**). Let e be a fixed positive number (called the **eccentricity**). The set of all points P in the plane such that

$$\frac{|PF|}{|Pl|} = e \quad (\text{the ratio of the distance from } F \text{ to the distance from } l \text{ is the constant } e)$$

is a conic section. The conic is

1. an ellipse if $e < 1$
2. a parabola if $e = 1$
3. a hyperbola if $e > 1$

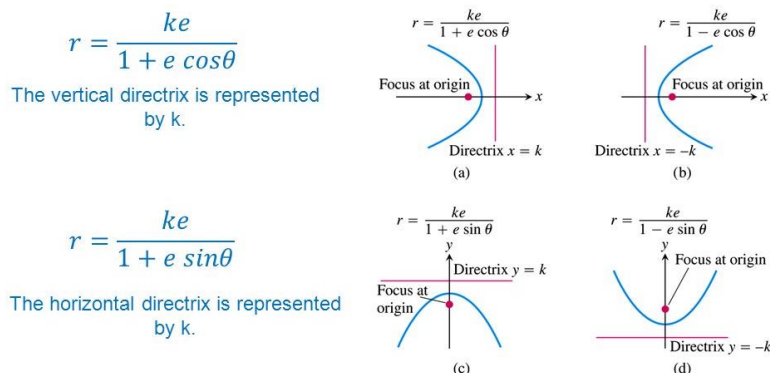


Theorem 11.6.2. A polar equation of the form

$$r = \frac{ed}{1 \pm e \cos \theta} \quad \text{or} \quad r = \frac{ed}{1 \pm e \sin \theta}$$

represents a conic section with eccentricity e and distance d from the center to the directrix, with the focus at the origin. The conic is an ellipse if $e < 1$, a parabola if $e = 1$, or a hyperbola if $e > 1$.

Polar Equation for a Conic with Eccentricity e



To use these polar equations, a focus is located at the origin.

Use “ $\cos \theta$ ” when the conic section opens rightward or leftward, and use “ $\sin \theta$ ” when the conic section opens upward or downward. Use “+” if the conic section opens leftward or downward, and use “−” if the conic section opens rightward or upward.

Example 11.6.1. Find a polar equation for a parabola that has its focus at the origin and whose directrix is the line $y = -6$.

Solution. The eccentricity $e = 1$ because the conic section is a parabola, and the distance from the center to the directrix is $d = 6$. The directrix is on the y -axis and is underneath the center, so the parabola opens upward. Therefore, we use the “ $\sin \theta$ ” equation and use “−” in the denominator. The polar equation of the parabola is

$$r = \frac{6}{1 - \sin \theta}$$

Example 11.6.2. A conic is given by the polar equation

$$r = \frac{10}{3 - 2 \cos \theta}$$

Find the eccentricity, identify the conic, and locate the directrix.

Solution. Divide the numerator and denominator by 3 to get

$$r = \frac{\frac{10}{3}}{1 - \frac{2}{3} \cos \theta}$$

This represents an ellipses with eccentricity $e = \frac{2}{3}$. Since $ed = \frac{10}{3}$,

$$d = \frac{\frac{10}{3}}{\frac{2}{3}} = \frac{10}{2} = 5$$

so the directrix has Cartesian equation $x = -5$. When $\theta = 0$, $r = 10$; when $\theta = \pi$, $r = 2$, so the vertices have polar coordinates $(10, 0)$, and $(2, \pi)$.

Chapter 12

Infinite Sequences and Series

12.1 Sequences

12.2 Series

12.3 The Integral Test and Estimates of Sums

12.4 The Comparison Tests

12.5 Alternating Series

12.6 Absolute Convergence and the Ratio and Root Tests

12.7 Strategy for Testing Series

12.8 Power Series

12.9 Representation of Functions as Power Series

12.10 Taylor and Maclaurin Series

12.11 The Binomial Series

12.12 Applications of Taylor Polynomials

Chapter 13

Vectors and the Geometry of Space

13.1 Three-Dimensional Coordinate Systems

13.2 Vectors

13.3 The Dot Product

13.4 The Cross Product

13.5 Equations of Lines and Planes

13.6 Cylinders and Quadric Surfaces

13.7 Cylindrical and Spherical Coordinates

Chapter 14

Vector Functions

14.1 Vector Functions and Space Curves

14.2 Derivatives and Integrals of Vector Functions

14.3 Arc Length and Curvature

14.4 Motion in Space: Velocity and Acceleration

Chapter 15

Partial Derivatives

15.1 Functions of Several Variables

15.2 Limits and Continuity

15.3 Partial Derivatives

15.4 Tangent Planes and Linear Approximations

15.5 The Chain Rule

15.6 Directional Derivatives and the Gradient
Vector

15.7 Maximum and Minimum Values

15.8 Lagrange Multipliers

Chapter 16

Multiple Integrals

16.1 Double Integrals over Rectangles

16.2 Iterated Integrals

16.3 Double Integrals over General Regions

16.4 Double Integrals in Polar Coordinates

16.5 Applications of Double Integrals

16.6 Surface Area

16.7 Triple Integrals

16.8 Triple Integrals in Cylindrical and Spherical Coordinates

16.9 Change of Variables in Multiple Integrals

Chapter 17

Vector Calculus

17.1 Vector Fields

17.2 Line Integrals

17.3 THE Fundamental Theorem for Line Integrals

17.4 Green's Theorem

17.5 Curl and Divergence

17.6 Parametric Surfaces and Their Areas

17.7 Surface Integrals

17.8 Stokes' Theorem

17.9 The Divergence Theorem

17.10 Summary

Chapter 18

Second-Order Differential Equations

18.1 Second-Order Linear Equations

18.2 Nonhomogenous Linear Equations

18.3 Applications of Second-Order Differential Equations

18.4 Series Solutions