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Part I Multivariable Calculus

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)

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

(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

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

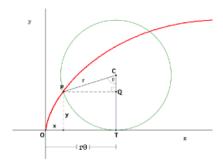
has initial point (f(a), g(a)) and terminal point (f(b), g(b)).

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

$$|OT| = arc \ PT = r\theta$$

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. Paremetric equations of the cycloid are

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

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.

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

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.

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.

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

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

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 $\frac{dx}{dt}$

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

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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

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

- 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 ,

$$A = \int_{a}^{b} y dx = \int_{\alpha}^{\beta} g(t) f'(t) dt$$

(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 $0 \le \theta \le 2\pi$. Using the Substitution Rule with $y = r(1 - \cos \theta)$ and $dx = r(1 - \cos \theta)d\theta$, we have

$$A = \int_0^{2\pi} y dx = A = \int_0^{2\pi} r(1 - \cos \theta) r(1 - \cos \theta) d\theta$$

$$= r^2 \int_0^{2\pi} (1 - \cos \theta)^2 d\theta = r^2 \int_0^{2\pi} (1 - 2\cos \theta + \cos^2 \theta) d\theta$$

$$= r^2 \int_0^{2\pi} \left[1 - 2\cos \theta + \frac{1}{2} (1 + \cos 2\theta) \right] d\theta$$

$$= r^2 \left[\frac{3}{2} \theta - 2\sin \theta + \frac{1}{4} \sin 2\theta \right]_0^{2\pi}$$

$$= r^2 \left(\frac{3}{2} \cdot 2\pi \right) = 3\pi r^2$$

Arc Length

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

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), $\alpha \le t \le \beta$, 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 11.1. If a curve C is described by the parametric equations x = f(t), y = g(t), $\alpha \le t \le \beta$, 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

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

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

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

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

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,

$$x = \cos t$$
 $y = \sin t$ $0 \le t \le 2\pi$

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

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

For two traversals around the unit circle,

$$x = \sin 2t$$
 $y = \cos 2t$ $0 \le t \le 2\pi$

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), $\alpha \le t \le \beta$, is rotated about the **x-axis**, where f', g' are continuous and $g(t) \ge 0$, 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

$$x = r \cos t$$
 $y = r \sin t$ $0 \le t \le \pi$

about the x-axis.

$$S = \int_0^{\pi} 2\pi r \sin t \sqrt{(-r \sin t)^2 + (r \cos t)^2} dt$$

$$= 2\pi \int_0^{\pi} r \sin t \sqrt{r^2 (\sin^2 t + \cos^2 t)} dt$$

$$= 2\pi \int_0^{\pi} r \sin t \cdot r dt = 2\pi r^2 \int_0^{\pi} \sin t dt$$

$$= 2\pi r^2 (-\cos t) \Big|_0^{\pi} = 4\pi r^2$$

- 11.3 Polar Coordinates
- 11.4 Areas and Lengths in Polar Coordinates
- 11.5 Conic Sections
- 11.6 Conic Sections in Polar Coordinates

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

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
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- 13.6 Cylinders and Quadric Surfaces
- 13.7 Cylindrical and Spherical Coordinates

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

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

Multiple Integrals

16.1	Double Integrals over Rectangles
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16.6	Surface Area
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16.9	Change of Variables in Multiple Integrals

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**

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