Multivariable Calculus and Linear Algebra

Sarang Mohaniraj

Contents

Ι	Mult	tivariable Calculus	1
11	Paran	netric 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	9
	11.5	Conic Sections	9
	11.6	Conic Sections in Polar Coordinates	9
12	Infinit	te Sequences and Series	10
	12.1	Sequences	11
	12.2	Series	11
	12.3	The Integral Test and Estimates of Sums	11
	12.4	The Comparison Tests	11
	12.5	Alternating Series	11
	12.6	Absolute Convergence and the Ratio and Root Tests	11
	12.7	Strategy for Testing Series	11
	12.8	Power Series	11
	12.9	Representation of Functions as Power Series	11
	12.10	Taylor and Maclaurin Series	11
	12.11	The Binomial Series	11
	12.12	Applications of Taylor Polynomials	11
13	Vecto	rs and the Geometry of Space	12
	13.1	Three-Dimensional Coordinate Systems	12
	13.2	Vectors	12
	13.3	The Dot Product	12
	13.4	The Cross Product	12
	13.5	Equations of Lines and Planes	12
	13.6	Cylinders and Quadric Surfaces	12
	13.7	Cylindrical and Spherical Coordinates	12
14	Vector	r Functions	13
	14.1	Vector Functions and Space Curves	13
	14.2	Derivatives and Integrals of Vector Functions	13

CONTENTS	ii
ONTENIS	11

	14.3 14.4	Arc Length and Curvature	13 13
15	Partia	l Derivatives	14
	15.1	Functions of Several Variables	14
	15.2	Limits and Continuity	14
	15.3	Partial Derivatives	14
	15.4	Tangent Planes and Linear Approximations	14
	15.5	The Chain Rule	14
	15.6	Directional Derivatives and the Gradient Vector	14
	15.7	Maximum and Minimum Values	14
	15.8	Lagrange Multipliers	14
16	Multip	ole Integrals	15
	16.1	Double Integrals over Rectangles	15
	16.2	Iterated Integrals	15
	16.3	Double Integrals over General Regions	15
	16.4	Double Integrals in Polar Coordinates	15
	16.5	Applications of Double Integrals	15
	16.6	Surface Area	15
	16.7	Triple Integrals	15
	16.8	Triple Integrals in Cylindrical and Spherical Coordinates	15
	16.9	Change of Variables in Multiple Integrals	15
17	Vector	· Calculus	16
	17.1	Vector Fields	16
	17.2	Line Integrals	16
	17.3	THe Fundamental Theorem for Line Integrals	16
	17.4	Green's Theorem	16
	17.5	Curl and Divergence	16
	17.6	Parametric Surfaces and Their Areas	16
	17.7	Surface Integrals	16
	17.8	Stokes' Theorem	16
	17.9	The Divergence Theorem	16
	17.10	Summary	16
18		d-Order Differential Equations	17
	18.1	Second-Order Linear Equations	17
	18.2	Nonhomogenous Linear Equations	17
	18.3	Applications of Second-Order Differential Equations	17
	18.4	Series Solutions	17
II	Line	ear Algebra	18
1	Vector	rs	19

CONTENTS	iii
----------	-----

	1.1 1.2 1.3 1.4	The Geometry and Algebra of Vectors	19 19 19 19
2	System 2.1 2.2 2.3 2.4 2.5	Introduction to Systems of Linear Equations Direct Methods for Solving Linear Systems	20 20 20 20 20 20
3	Matrice 3.1 3.2 3.3 3.4 3.5 3.6 3.7	Matrix Operations	21 21 21 21 21 21 21 21
4	4.1 4.2 4.3 4.4 4.5 4.6	Values and Eigenvectors Introduction to Eigenvalues and Eigenvectors Determinants Eigenvalues and Eigenvectors of $n \times n$ Matrices Similarity and Diagonalization Iterative Methods for Computing Eigenvalues Applications and the Perron-Frobenius Theorem	22 22 22 22 22 22 22 22
5	Orthog 5.1 5.2 5.3 5.4 5.5	Gonality Orthogonality in \mathbb{R}^n Orthogonal Complements and Orthogonal Projections The Gram-Schmidt Process and the QR Factorization Orthogonal Diagonalization of Symmetric Matrices Applications	23 23 23 23 23 23
6	6.1 6.2 6.3 6.4 6.5 6.6 6.7	Vector Spaces and Subspaces	24 24 24 24 24 24 24 24
7	Distan	ce and Approximation	${\bf 25}$

CONTEN	TS	iv
7.1	Inner Product Spaces	25
7.2	Norms and Distance Function	25
7.3	Least Squares Approximation	25
7.4	The Singular Value Decomposition	25
7.5	Applications	25

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

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

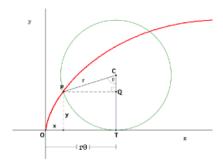
has initial point (f(a), g(a)) and terminal point (f(b), g(b)).

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 $\frac{dx}{dt}$

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

г

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
- 13.5 Equations of Lines and Planes
- 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
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

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

Part II Linear Algebra

Vectors

- 1.1 The Geometry and Algebra of Vectors
- 1.2 Length and Angle: The Dot Product
- 1.3 Lines and Planes
- 1.4 Code Vectors and Modular Systems

Systems of Linear Equations

- 2.1 Introduction to Systems of Linear Equations
- 2.2 Direct Methods for Solving Linear Systems
- 2.3 Spanning Sets and Linear Independence
- 2.4 Applications
- 2.5 Iterative Method for Solving Linear Systems

Matrices

- 3.1 Matrix Operations
- 3.2 Matrix Algebra
- 3.3 The Inverse of a Matrix
- 3.4 The LU Factorization
- 3.5 Subspaces, Basis, Dimension, and Rank
- 3.6 Introduction to Linear Transformations
- 3.7 Applications

Eigenvalues and Eigenvectors

- 4.1 Introduction to Eigenvalues and Eigenvectors
- 4.2 Determinants
- 4.3 Eigenvalues and Eigenvectors of $n \times n$ Matrices
- 4.4 Similarity and Diagonalization
- 4.5 Iterative Methods for Computing Eigenvalues
- 4.6 Applications and the Perron-Frobenius Theorem

Orthogonality

- 5.1 Orthogonality in \mathbb{R}^n
- 5.2 Orthogonal Complements and Orthogonal Projections
- 5.3 The Gram-Schmidt Process and the QR Factorization
- 5.4 Orthogonal Diagonalization of Symmetric Matrices
- 5.5 Applications

Vector Spaces

- 6.1 Vector Spaces and Subspaces
- 6.2 Linear Independence, Basis, and Dimension
- 6.3 Change of Basis
- 6.4 Linear Transformation
- 6.5 The Kernel and Range of a Linear Transformation
- 6.6 The Matrix of a Linear Transformation
- 6.7 Applications

Distance and Approximation

- 7.1 Inner Product Spaces
- 7.2 Norms and Distance Function
- 7.3 Least Squares Approximation
- 7.4 The Singular Value Decomposition
- 7.5 Applications