#### Sections 10.1 - 10.2 Overview

- Three-Dimensional Coordinates (10.1)
  - Distance between points in 3D space

$$D = \sqrt{(x_2 - x_1)^2 + (y_2 - y_1)^2 + (z_2 - z_1)^2}$$

Simple planes in 3D Space

$$x = a, y = b, z = c$$

- Spheres in 3D Space

$$(x - x_0)^2 + (y - y_0)^2 + (z - z_0)^2 = a^2$$

- Vectors (10.2)
  - Definition of a Vector
    - \* A vector  $\mathbf{v} = \overrightarrow{v}$  is a mathematical object which stores length (magnitude) and direction, and can be thought of as a directed line segment.
    - \* Two vectors with the same length and direction are considered equal, even if they aren't in the same position.
    - \* We often (but not always) assume the initial point (the one without an arrow) lays at the origin.
  - Component Form  $\langle v_x, v_y, v_z \rangle$  is equal to the vector with initial point at (0, 0, 0) and terminal point at  $(v_x, v_y, v_z)$ .
  - 2D vs 3D Vectors

$$\langle a, b \rangle = \langle a, b, 0 \rangle$$

- Position Vector

If P = (a, b, c) is a point, then  $\mathbf{P} = \langle a, b, c \rangle$  is its **position vector**.

We assume  $(a, b, c) = \langle a, b, c \rangle$ .

- Vector Between Points

The vector from  $P_1 = (x_1, y_1, z_1)$  to  $P_2 = (x_2, y_2, z_2)$  is

$$\mathbf{P_1P_2} = \overrightarrow{P_1P_2} = \langle x_2 - x_1, y_2 - y_1, z_2 - z_1 \rangle$$

- Length of a Vector

$$|\mathbf{v}| = |\langle v_1, v_2, v_3 \rangle| = \sqrt{v_1^2 + v_2^2 + v_3^2}$$

- The Zero Vector

$$\mathbf{0} = \overrightarrow{0} = \langle 0, 0, 0 \rangle$$

- Vector Operations
  - \* Addition

$$\langle v_1, v_2, v_3 \rangle + \langle u_1, u_2, u_3 \rangle = \langle v_1 + u_1, v_2 + u_2, v_3 + u_3 \rangle$$

\* Scalar Multiplication

$$k \langle v_1, v_2, v_3 \rangle = \langle kv_1, kv_2, kv_3 \rangle$$

- Vector Operation Properties
  - 1.  $\mathbf{u} + \mathbf{v} = \mathbf{v} + \mathbf{u}$
  - 2.  $(\mathbf{u} + \mathbf{v}) + \mathbf{w} = \mathbf{u} + (\mathbf{v} + \mathbf{w})$
  - 3. u + 0 = u
  - 4.  $\mathbf{u} + (-\mathbf{u}) = \mathbf{0}$
  - 5.  $0\mathbf{u} = \mathbf{0}$
  - 6. 1**u**=**u**
  - 7.  $a(b\mathbf{u}) = (ab)\mathbf{u}$
  - 8.  $a(\mathbf{u} + \mathbf{v}) = a\mathbf{u} + a\mathbf{v}$
  - 9.  $(a+b)\mathbf{u} = a\mathbf{u} + b\mathbf{u}$
- Unit Vectors
  - \* A unit vector or direction is any vector whose length is 1.
  - \* Standard unit vectors
    - $\cdot$  **i** =  $\langle 1, 0, 0 \rangle$
    - $\cdot$  **j** =  $\langle 0, 1, 0 \rangle$
    - $\cdot \mathbf{k} = \langle 0, 0, 1 \rangle$
  - \* Standard Unit Vector Form:

$$\langle v_x, v_y, v_z \rangle = v_x \mathbf{i} + v_y \mathbf{j} + v_z \mathbf{k}$$

\* Length-Direction Form:

$$\mathbf{v} = |\mathbf{v}| \frac{\mathbf{v}}{|\mathbf{v}|}$$

#### 10.3 The Dot Product

• Dot Product

$$\mathbf{u} \cdot \mathbf{v} = \langle u_1, u_2, u_3 \rangle \cdot \langle v_1, v_2, v_3 \rangle = u_1 v_1 + u_2 v_2 + u_3 v_3$$

• Angle between vectors

$$\cos \theta = \frac{\mathbf{u} \cdot \mathbf{v}}{|\mathbf{u}||\mathbf{v}|}$$

• Alternate Dot Product formula

$$\mathbf{u} \cdot \mathbf{v} = |\mathbf{u}||\mathbf{v}|\cos\theta$$

- Orthogonal Vectors
  - $-\mathbf{u}, \mathbf{v}$  are orthogonal if  $\mathbf{u} \cdot \mathbf{v} = 0$
  - $\mathbf{u},\mathbf{v}$  are orthogonal if the angle between them is  $\frac{\pi}{2}=90^{\circ}$
  - **0** is orthogonal to every vector
- Dot Product Properties
  - 1.  $\mathbf{u} \cdot \mathbf{v} = \mathbf{v} \cdot \mathbf{u}$
  - 2.  $(c\mathbf{u}) \cdot \mathbf{v} = \mathbf{u} \cdot (c\mathbf{v}) = c(\mathbf{u} \cdot \mathbf{v})$
  - 3.  $\mathbf{u} \cdot (\mathbf{v} + \mathbf{w}) = \mathbf{u} \cdot \mathbf{v} + \mathbf{u} \cdot \mathbf{w}$
  - 4.  $\mathbf{u} \cdot \mathbf{u} = |\mathbf{u}|^2$
  - 5.  $\mathbf{0} \cdot \mathbf{u} = 0$
- Projection Vector

$$\operatorname{proj}_{\mathbf{v}}(\mathbf{u}) = \left(\frac{\mathbf{u} \cdot \mathbf{v}}{|\mathbf{v}|}\right) \frac{\mathbf{v}}{|\mathbf{v}|} = \left(\frac{\mathbf{u} \cdot \mathbf{v}}{|\mathbf{v}|^2}\right) \mathbf{v}$$

• Work

$$W = \mathbf{F} \cdot \mathbf{D} = |\mathbf{F}||\mathbf{D}|\cos\theta$$

- Suggested Exercises for 10.3
  - Finding and applying dot products: 1-8
  - Work done by a constant vector force: 39-40

#### 10.4 The Cross Product

• Right-hand rule

Any method for determining a special orthogonal direction used throughout mathematics and physics, with respect to an ordered pair of vectors  $\mathbf{u}, \mathbf{v}$ 

• Unit Normal Vector

The vector  $\mathbf{n}$  orthogonal to an ordered pair of vectors  $\mathbf{u}, \mathbf{v}$  following the right-hand rule

• Cross Product

$$\mathbf{u} \times \mathbf{v} = (|\mathbf{u}||\mathbf{v}|\sin\theta)\mathbf{n}$$

- Parallel Vectors
  - $-\mathbf{u}, \mathbf{v}$  are parallel if  $\mathbf{u} \times \mathbf{v} = 0$
  - **u**, **v** are parallel if the angle between them is  $0=0^{\circ}$  or  $\pi=180^{\circ}$
  - **0** is parallel to every vector
- Cross Product Properties

1. 
$$(r\mathbf{u}) \times (s\mathbf{v}) = (rs)(\mathbf{u} \times \mathbf{v})$$

2. 
$$\mathbf{u} \times (\mathbf{v} + \mathbf{w}) = \mathbf{u} \times \mathbf{v} + \mathbf{u} \times \mathbf{w}$$

3. 
$$(\mathbf{v} + \mathbf{w}) \times \mathbf{u} = \mathbf{v} \times \mathbf{u} + \mathbf{w} \times \mathbf{u}$$

4. 
$$\mathbf{v} \times \mathbf{u} = -(\mathbf{u} \times \mathbf{v})$$

5. 
$$\mathbf{0} \times \mathbf{u} = \mathbf{0}$$

6. 
$$\mathbf{u} \times \mathbf{u} = \mathbf{0}$$

• Standard Unit Vector Cross Products

1. 
$$\mathbf{i} \times \mathbf{j} = \mathbf{k}$$

2. 
$$\mathbf{j} \times \mathbf{k} = \mathbf{i}$$

3. 
$$\mathbf{k} \times \mathbf{i} = \mathbf{j}$$

 $\bullet$  Parallelogram Area The area of a parallelogram determined by  $\mathbf{u}, \mathbf{v}$  is

$$|\mathbf{u} \times \mathbf{v}| = |\mathbf{u}||\mathbf{v}|\sin\theta$$

- Determinants
  - 2x2 Determinant

$$\begin{vmatrix} a & b \\ c & d \end{vmatrix} = ad - bc$$

- 3x3 Determinant

$$\begin{vmatrix} a_1 & a_2 & a_3 \\ b_1 & b_2 & b_3 \\ c_1 & c_2 & c_3 \end{vmatrix} = a_1 \begin{vmatrix} b_2 & b_3 \\ c_2 & c_3 \end{vmatrix} - a_2 \begin{vmatrix} b_1 & b_3 \\ c_1 & c_3 \end{vmatrix} + a_3 \begin{vmatrix} b_1 & b_2 \\ c_1 & c_2 \end{vmatrix}$$

$$= a_1 \begin{vmatrix} b_2 & b_3 \\ c_2 & c_3 \end{vmatrix} + a_2 \begin{vmatrix} b_3 & b_1 \\ c_3 & c_1 \end{vmatrix} + a_3 \begin{vmatrix} b_1 & b_2 \\ c_1 & c_2 \end{vmatrix}$$

$$= (a_1b_2c_3 + a_2b_3c_1 + a_3b_1c_2) - (a_3b_2c_1 + a_1b_3c_2 + a_2b_1c_3)$$

• Computing Cross Products

$$\mathbf{u} \times \mathbf{v} = \begin{vmatrix} \mathbf{i} & \mathbf{j} & \mathbf{k} \\ u_1 & u_2 & u_3 \\ v_1 & v_2 & v_3 \end{vmatrix} = \left\langle \begin{vmatrix} u_2 & u_3 \\ v_2 & v_3 \end{vmatrix}, \begin{vmatrix} u_3 & u_1 \\ v_3 & v_1 \end{vmatrix}, \begin{vmatrix} u_1 & u_2 \\ v_1 & v_2 \end{vmatrix} \right\rangle$$
$$= \left\langle u_2 v_3 - u_3 v_2, u_3 v_1 - u_1 v_3, u_1 v_2 - u_2 v_1 \right\rangle$$

Shortcut "long multiplication" method:

• Torque

$$\overrightarrow{\tau} = \mathbf{r} \times \mathbf{F} = (|\mathbf{r}||\mathbf{F}|\sin\theta)\mathbf{n}$$

• Triple Scalar (or "Box") Product

$$(\mathbf{u} \times \mathbf{v}) \cdot \mathbf{w} = \begin{vmatrix} u_1 & u_2 & u_3 \\ v_1 & v_2 & v_3 \\ w_1 & w_2 & w_3 \end{vmatrix}$$

Its absolute value  $|(\mathbf{u} \times \mathbf{v}) \cdot \mathbf{w}|$  gives the volume of a parallelpiped determined by the three vectors.

# • Suggested Exercises for 10.4

- Finding cross products: 1-14

- Finding areas and unit normal vectors using cross products: 15-18

- Finding volumes using cross products: 19-22

- Computing torque: 25-26

# 10.5 Lines and Planes in Space

• Vector Equation for a Line

$$\mathbf{r}(t) = \mathbf{P_0} + t\mathbf{v}$$

for 
$$-\infty < t < \infty$$

• Parametric Equations for a Line

$$x = x_0 + tv_1, y = y_0 + tv_2, z = z_0 + tv_3$$

for 
$$-\infty < t < \infty$$

• Line Passing through a pair of points

$$\mathbf{r}(t) = \mathbf{P_0} + t(\mathbf{P_0P_1}) = (1-t)\mathbf{P_0} + t\mathbf{P_1}$$

for 
$$-\infty < t < \infty$$

• Line Segment joining a pair of points

$$\mathbf{r}(t) = \mathbf{P_0} + t(\mathbf{P_0P_1}) = (1-t)\mathbf{P_0} + t\mathbf{P_1}$$

for 
$$0 \le t \le 1$$

• Distance from a Point to a Line

$$d = \frac{|\mathbf{PS} \times \mathbf{v}|}{|\mathbf{v}|}$$

• Equation for a Plane

$$\mathbf{n} \cdot (\mathbf{P_0}\mathbf{P}) = 0$$

$$A(x - x_0) + B(y - y_0) + C(z - z_0) = 0$$

• Line of Intersection of Two Planes

$$\mathbf{r}(t) = \mathbf{P} + t(\mathbf{n_1} \times \mathbf{n_2})$$

• Distance from a Point to a Plane

$$d = \frac{|\mathbf{PS} \cdot \mathbf{n}|}{|\mathbf{n}|}$$

# $\bullet$ Suggested Exercises for 10.5

- Finding parametric equations for lines: 1-12
- Finding parametrizations for line segments: 13-20
- Finding equations for planes: 21-26
- Distance from a point to a line: 33-38
- Distance from a point to a plane: 39-44

# 10.6 Cylinders and Quadratic Surfaces

- Sketching surfaces
  - To sketch a 3D surface, sketch planar cross-sections
    - \* z = c is parallel to xy plane
    - \* y = b is parallel to xz plane
    - \* x = a is parallel to yz plane
- Cylinders
  - A cylinder is any surface generated by moving a planar along a line normal to that plane.
  - A 3D surface defined by a function of only two variables results in a cylinder.
- Quadric Surfaces
  - A **quadric surface** is any surface defined by a second degree equation of x, y, z:

$$Ax^2 + Bx + Cy^2 + Dy + Ez^2 + Fz = G$$

- Most helpful to consider the cross-sections in each of the coordinate planes.
- $\bullet$  Ellipsoids
  - Cross-sections in the coordinate planes include
    - \* Three ellipses
- Elliptical Cone
  - Cross-sections in the coordinate planes include
    - \* Two double-lines
    - \* One point (with parallel ellipses)
  - Cross-sections parallel to the point cross-section are ellipses.

- Elliptical Paraboloid
  - Cross-sections in the coordinate planes include
    - \* Two parabolas
    - \* One point (with parallel ellipses)
  - Cross-sections parallel to the point cross-section are ellipses.
- Hyperbolic Paraboloid
  - Cross-sections in the coordinate planes include
    - \* Two parabolas (with parallel parabolas)
    - \* One double line (with parallel hyperbolas)
- Hyperboloid of One Sheet
  - Cross-sections in the coordinate planes include
    - \* Two hyperbolas
    - \* One ellipsis (with parallel hyperbolas)
- Hyperboloid of Two Sheets
  - Cross-sections in the coordinate planes include
    - \* Two hyperbola
    - \* One empty cross-section (with parallel hyperbolas)
  - Cross-sections parallel to the empty cross-section are ellipses.
- Suggested Exercises for 10.6
  - Identify surfaces from equations: 1-12
  - Sketching surfaces: 13-44

#### 11.1 Vector Functions and their Derivatives

- Curves, Paths, and Vector Functions
  - A position function maps a moment in time to a position on a path. It can be defined with parametric equations

$$x = x(t)$$

$$y = y(t)$$

$$z = z(t)$$

or with a **vector function** 

$$\mathbf{r}(t) = \langle x(t), y(t), z(t) \rangle = x(t)\mathbf{i} + y(t)\mathbf{j} + z(t)\mathbf{k}$$

- -x(t),y(t),z(t) are called **component functions**
- Vector Function Limits
  - If the value of the vector function  $\mathbf{r}(t)$  becomes arbitrarily close to the vector  $\mathbf{L}$  as values of t close to  $t_0$  are plugged into the function, then the **limit of**  $\mathbf{r}(t)$  **as** t **approaches**  $t_0$  is  $\mathbf{L}$ , or

$$\lim_{t \to t_0} \mathbf{r}(t) = \mathbf{L}$$

- \* (Precise definition:) Suppose there exists a function  $\delta(\epsilon)$  so that for all positive numbers  $\epsilon > 0$  and all numbers t where  $|\mathbf{r}(t) \mathbf{L}| < \epsilon$ , it follows that  $|t t_0| < \delta(\epsilon)$ . Then we say that  $\lim_{t \to t_0} \mathbf{r}(t) = \mathbf{L}$ .
- Note that

$$\lim_{t \to t_0} \mathbf{r}(t) = \left\langle \lim_{t \to t_0} f(t), \lim_{t \to t_0} g(t), \lim_{t \to t_0} h(t) \right\rangle$$

- Continuity of Vector Functions
  - The function  $\mathbf{r}(t)$  is **continuous at a point**  $t_0$  if

$$\lim_{t \to t_0} \mathbf{r}(t) = \mathbf{r}(t_0)$$

- The function  $\mathbf{r}(t)$  is **continuous** if

$$\lim_{t \to t_0} \mathbf{r}(t) = \mathbf{r}(t_0)$$

for all  $t_0$  in its domain.

- $-\mathbf{r}(t)$  is continuous exactly when f(t),g(t),h(t) are all continuous.
- Derivatives of Vector Functions

$$-\frac{d\mathbf{r}}{dt} = \mathbf{r}'(t) = \lim_{\Delta t \to 0} \frac{\mathbf{r}(t + \Delta t) - \mathbf{r}(t)}{\Delta t}$$

$$- \mathbf{r}'(t) = \langle f'(t), g'(t), h'(t) \rangle$$

- $\mathbf{r}(t)$  is **differentiable** if  $\mathbf{r}'(t)$  is defined for every value of t is in its domain.
- $\mathbf{r}(t)$  is **smooth** if  $\mathbf{r}(t)$  is differentiable,  $\mathbf{r}'(t)$  is continuous, and  $\mathbf{r}'(t) \neq 0$
- $\mathbf{r}'(t_0)$  is a **tangent vector** to the curve where  $t = t_0$
- The **tangent line** to a curve given by the vector function:

$$\mathbf{l}(t) = \mathbf{r}(t_0) + t\mathbf{r}'(t_0)$$

- Vectors and Physics
  - Position:  $\mathbf{r}(t)$
  - Velocity:  $\mathbf{v}(t) = \mathbf{r}'(t) = \frac{d\mathbf{r}}{dt}$
  - Speed:  $|\mathbf{v}(t)|$
  - Direction:  $\frac{\mathbf{v}(t)}{|\mathbf{v}(t)|}$ 
    - \* (Remember that  $\mathbf{v} = |\mathbf{v}| \frac{\mathbf{v}}{|\mathbf{v}|}$ )
  - Acceleration:  $\mathbf{a}(t) = \mathbf{v}'(t) = \mathbf{r}''(t)$
- Differentiation Rules for Vector Functions
  - 1. Constant Function Rule

$$\frac{d}{dt}[\mathbf{C}] = \mathbf{0}$$

2. Constant Multiple Rules

$$\frac{d}{dt}[c\mathbf{u}(t)] = c\mathbf{u}'(t)$$

$$\frac{d}{dt}[f(t)\mathbf{C}] = f'(t)\mathbf{C}$$

3. Sum and Difference Rules

$$\frac{d}{dt}[\mathbf{u}(t) \pm \mathbf{v}(t)] = \mathbf{u}'(t) \pm \mathbf{v}'(t)$$

4. Scalar Product Rule

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

5. Dot Product Rule

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

6. Cross Product Rule

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

7. Chain Rule

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

- Derivative of a Constant Length Vector Function
  - If  $|\mathbf{r}(t)| = c$  always, then

$$\mathbf{r}(t) \cdot \mathbf{r}'(t) = 0$$

- Thus the derivative of a constant length vector function is perpindicular to the original.
- Suggested Exercises for 11.1
  - Position/Velocity/Acceleration Vectors: 1-14

# 11.2 Integrals of Vector Functions

- Antiderivatives of Vector Functions
  - If  $\mathbf{R}'(t) = \mathbf{r}(t)$ , then  $\mathbf{R}(t)$  is an **antiderivative** of  $\mathbf{r}(t)$ .
  - The **indefinite integral**  $\int \mathbf{r}(t) dt$  is the collection of all the antiderivatives of  $\mathbf{r}(t)$ .

$$\int \mathbf{r}(t) dt = \mathbf{R}(t) + \mathbf{C}$$

$$\int \mathbf{r}(t) dt = \left\langle \int x(t) dt, \int y(t) dt, \int z(t) dt \right\rangle$$

• Definite Integrals

$$\int_{a}^{b} \mathbf{r}(t) dt = \left\langle \int_{a}^{b} x(t) dt, \int_{a}^{b} y(t) dt, \int_{a}^{b} z(t) dt \right\rangle$$
$$\int_{a}^{b} \mathbf{r}(t) dt = \left[ \mathbf{R}(t) \right]_{a}^{b} = \mathbf{R}(b) - \mathbf{R}(a)$$

- Initial Value Problems
  - If we know  $\mathbf{r}'(t)$  and  $\mathbf{r}(t_0)$ , then

$$\mathbf{r}(t) = \mathbf{R}'(t) + \mathbf{r}(t_0) - \mathbf{R}'(t_0)$$

- Ideal Projectile Motion
  - Assume the following:
    - \* The acceleration acting on a projectile is  $\langle 0, -g \rangle$
    - \* The launch position is the origin  $\langle 0, 0 \rangle = \mathbf{0}$
    - \* The launch angle is  $\alpha$
    - \* The initial velocity is  $\mathbf{v_0}$ , and initial speed is  $v_0 = |\mathbf{v_0}|$
  - This results in the initial value problem:

$$\mathbf{a}(t) = \langle 0, -g \rangle$$
$$\mathbf{v}(0) = \langle v_0 \cos \alpha, v_0 \sin \alpha \rangle$$
$$\mathbf{r}(0) = \langle 0, 0 \rangle$$

- The velocity function solves to

$$\mathbf{v}(t) = \langle v_0 \cos \alpha, -gt + v_0 \sin \alpha \rangle$$

- The position function solves to

$$\mathbf{r}(t) = \left\langle (v_0 \cos \alpha)t, -\frac{1}{2}gt^2 + (v_0 \sin \alpha)t \right\rangle$$

with parametric equations

$$x = (v_0 \cos \alpha)t$$

$$y = -\frac{1}{2}gt^2 + (v_0 \sin \alpha)t$$

- The parabolic position curve can be expressed as

$$y = -\left(\frac{g}{2v_0^2\cos^2\alpha}\right)x^2 + (\tan\alpha)x$$

- Properties of ideal projectile motion beginning at origin:

$$y_{max} = \frac{(v_0 \sin \alpha)^2}{2g}$$

$$t_{tot} = \frac{2v_0 \sin \alpha}{g}$$

$$R = \frac{v_0^2}{q} \sin 2\alpha$$

– If we assume the initial position is instead  $\mathbf{r}(0) = \langle x_0, y_0 \rangle$ , then the position function changes to

$$\mathbf{r}(t) = \left\langle (v_0 \cos \alpha)t + x_0, -\frac{1}{2}gt^2 + (v_0 \sin \alpha)t + y_0 \right\rangle$$

### • Suggested Exercises for 11.2

- Vector function integrals: 1-6

- Vector function initial value problems: 7-12

- Ideal projectile motion: 15-21

# 11.3 Arc Length in Space

- Arc Length along a Space Curve
  - Approximation

$$L \approx \sum_{i=0}^{n} |\mathbf{r}(t_i + \Delta t) - \mathbf{r}(t_i)| = \sum_{i=1}^{n} \left| \frac{\mathbf{r}(t_i + \Delta t) - \mathbf{r}(t_i)}{\Delta t} \right| \Delta t$$

- Definition

$$L = \int_{a}^{b} \left| \lim_{\Delta t \to 0} \frac{\mathbf{r}(t + \Delta t) - \mathbf{r}(t)}{\Delta t} \right| dt = \int_{a}^{b} |\mathbf{v}(t)| dt$$

- Arclength Parameter

$$s(t) = \int_0^t |\mathbf{v}(\tau)| d\tau$$

$$\frac{ds}{dt} = |\mathbf{v}(t)| = \text{speed}$$

• Unit Tangent Vector

$$\mathbf{T} = \frac{d\mathbf{r}}{ds} = \frac{\mathbf{v}}{|\mathbf{v}|}$$

- ullet Suggested Exercises for 11.3
  - $-\,$  Unit tangent vectors and arc length: 1-8
  - Arc length parameter: 11-14

#### 11.4 Curvature of a Curve

• Curvature

$$\kappa = \left| \frac{d\mathbf{T}}{ds} \right| = \frac{1}{|\mathbf{v}|} \left| \frac{d\mathbf{T}}{dt} \right| = \frac{|\mathbf{v} \times \mathbf{a}|}{|\mathbf{v}|^3}$$

- Curvature of a Circle
  - The curvature of a circle with radius a is constantly

$$\kappa = \frac{1}{a}$$

• Principal Unit Normal Vector

$$\mathbf{N} = \frac{d\mathbf{T}/ds}{|d\mathbf{T}/ds|} = \frac{d\mathbf{T}/dt}{|d\mathbf{T}/dt|} = \frac{1}{\kappa} \frac{d\mathbf{T}}{ds}$$

- Circles of Curvature
  - The circle which:
    - 1. is tangent to a curve at a point
    - 2. has the same curvature as the curve at that point
    - 3. lies on the concave side of the curve, in the direction of  ${\bf N}$
  - Radius:  $a = \frac{1}{\kappa}$ .
  - Center:  $\langle x_0, y_0 \rangle = \mathbf{r}(t_0) + a\mathbf{N}$ .
  - Equations:

$$(x - x_0)^2 + (y - y_0)^2 = a^2$$
$$\mathbf{c}(t) = \langle a \sin t + x_0, a \cos t + y_0 \rangle, 0 \le t \le 2\pi$$

- Suggested Exercises for 11.4:
  - Find  $T, N, \kappa$ : 1-4, 9-16
  - Circles of Curvature: 21-22

# 11.5 Tangental and Normal Components of Acceleration

• Binormal Unit Vector

$$\mathbf{B} = \mathbf{T} \times \mathbf{N}$$

- Right-handed vector frames
  - -i, j, k
  - $-\mathbf{T}, \mathbf{N}, \mathbf{B}$
- Tangental and Normal Components of Acceleration

$$\mathbf{a} = \left(\frac{d^2s}{dt^2}\right)\mathbf{T} + \kappa \left(\frac{ds}{dt}\right)^2 \mathbf{N} + 0\mathbf{B}$$

- Tangental component

$$a_T = \frac{d^2s}{dt^2} = \frac{d}{dt}|\mathbf{v}|$$

- Normal component

$$a_N = \kappa \left(\frac{ds}{dt}\right)^2 = \kappa |\mathbf{v}|^2 = \sqrt{|\mathbf{a}|^2 - a_T^2}$$

- Torsion
  - Magnitude of torsion

$$|\tau| = \left| \frac{d\mathbf{B}}{ds} \right|$$

- Signed torsion

$$\frac{d\mathbf{B}}{ds} = (-\tau)\mathbf{N}$$

$$\tau = -\frac{d\mathbf{B}}{ds} \cdot \mathbf{N} = -\frac{1}{|\mathbf{v}|} \left( \frac{d\mathbf{B}}{dt} \cdot \mathbf{N} \right)$$

$$\frac{\begin{vmatrix} \dot{x} & \dot{y} & \dot{z} \\ \ddot{x} & \ddot{y} & \ddot{z} \\ \ddot{x} & \ddot{y} & \ddot{z} \end{vmatrix}}{|\mathbf{v} \times \mathbf{a}|^2}$$

- Suggested Exercises for 11.5:
  - Finding tangental and normal components of acceleration: 1-6
  - Finding **B** and  $\tau$ : 9-16

# 11.6 Velocity and Acceleration in Polar Coordinates

- Polar Coordinates  $(r, \theta)$ 
  - Cartesian to Polar

$$r = x^2 + y^2, \theta = \operatorname{Arctan}\left(\frac{y}{x}\right)$$

- Polar to Cartesian

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

- Cylindrical Coordinates  $(r, \theta, z)$ 
  - Cartesian to Cylindrical

$$r = x^2 + y^2, \theta = Arctan\left(\frac{y}{x}\right), z = z$$

- Cylindrical to Cartesian

$$x = r \cos \theta, y = r \sin \theta, z = z$$

• Polar/Cylindrical Unit Vectors

$$\mathbf{u}_r = \langle \cos \theta, \sin \theta \rangle, \mathbf{u}_\theta = \langle -\sin \theta, \cos \theta \rangle$$

- Cylindrical Right-handed frame

$$\mathbf{u}_r, \mathbf{u}_\theta, \mathbf{k}$$

- Derivatives

$$\frac{d}{dt}\left[\mathbf{u}_r\right] = \dot{\mathbf{u}}_r = \dot{\theta}\mathbf{u}_{\theta}$$

$$\frac{d}{dt} \left[ \mathbf{u}_{\theta} \right] = \dot{\mathbf{u}}_{\theta} = -\dot{\theta} \mathbf{u}_r$$

- Polar Position/Velocity/Acceleration

$$\mathbf{r} = r\mathbf{u}_r$$

$$\mathbf{v} = \dot{r}\mathbf{u}_r + r\dot{\theta}\mathbf{u}_\theta$$

$$\mathbf{a} = (\ddot{r} - r\dot{\theta}^2)\mathbf{u}_r + (r\ddot{\theta} + 2\dot{r}\dot{\theta})\mathbf{u}_{\theta}$$

- Cylindrical Position/Velocity/Acceleration

$$\mathbf{r} = r\mathbf{u}_r + z\mathbf{k}$$

$$\mathbf{v} = \dot{r}\mathbf{u}_r + r\dot{\theta}\mathbf{u}_{\theta} + \dot{z}\mathbf{k}$$

$$\mathbf{a} = (\ddot{r} - r\dot{\theta}^2)\mathbf{u}_r + (r\ddot{\theta} + 2\dot{r}\dot{\theta})\mathbf{u}_{\theta} + \ddot{z}\mathbf{k}$$

- Suggested Exercises for 11.6:
  - Expressing v and a in terms of  $\mathbf{u}_r$  and  $\mathbf{u}_{\theta}$ : 1-5

#### 12.1 Functions of Several Variables

- Real-Valued Functions
  - A real-valued function f on with domain  $D \subset \mathbb{R}^n$  is a rule that assigns a real number

$$f(x_1, x_2, \dots, x_n) \in \mathbb{R}$$

- to each  $(x_1, x_2, ..., x_n) \in D$ .
- The domain of a function is assumed to be all of  $\mathbb{R}^n$  except where the function is not well-defined.
- The **range** of the function is

$$R = \{ f(x_1, x_2, \dots, x_n) : (x_1, x_2, \dots, x_n) \in D \}$$

- Regions
  - A subset of the xy-plane  $(\mathbb{R}^2)$  or xyz-space  $(\mathbb{R}^3)$  is known as a **region**.
  - The **ball**  $B(p,\epsilon)$  is the set of points

$$B(p,\epsilon) = \{q \in \mathbb{R}^2 : \text{the distance between } p \text{ and } q \text{ is less than } \epsilon\}$$

Its **center** is the point p and its **radius** is  $\epsilon$ .

- A point  $p \in \mathbb{R}^2$  is known as an **interior point** of a region R if there exists some ball containing p that lies inside R.
- A point  $p \in \mathbb{R}^2$  is known as a **boundary point** of a region R if every ball containing p contains some points in R and some points not in R.
- A point  $p \in \mathbb{R}^2$  is known as an **exterior point** of a region R if there exists some ball containing p that lies outside R.
- The **interior** of R is the set

$$int(R) = \{p : p \text{ is an interior point of } R\}$$

- The **boundary** of R is the set

$$bd(R) = \{p : p \text{ is a boundary point of } R\}$$

- The **exterior** of R is the set

$$ext(R) = \{p : p \text{ is an exterior point of } R\}$$

- A region R is **open** if it doesn't contain any of its boundary.
- A region R is **closed** if it contains all of its boundary.
- A region R is **bounded** if it can be contained within a ball.
- A region R is **unbounded** if it cannot be contained within a ball.

# • Sketching Functions

- Level curve

$$\{(x,y): f(x,y) = c\}$$

- Surface z = f(x, y)

$$\{(x, y, f(x, y)) : (x, y) \in Dom(f)\}$$

Contour curve

$$\{(x, y, c) : f(x, y) = c\}$$

- Level surface

$$\{(x, y, z) : f(x, y, z) = c\}$$

### • Suggested Exercises for 12.1:

- Identifying and describing domains, ranges, level curves, boundaries: 1-12
- Relating level curves to graphs: 13-18
- Sketching surfaces and level curves: 19-28
- Finding level curves through a point: 29-32
- Sketching level surfaces: 33-40
- Finding level surfaces through a point: 41-44

# 12.2 Limits and Continuity in Higher Dimensions

#### • Limits

- If the value of the vector function f(P) becomes arbitrarily close to the number L as points P close to  $P_0$  are plugged into the function, then the **limit of** f(P) **as** P **approaches**  $P_0$  is L:

$$\lim_{P \to P_0} f(P) = L$$

\* Precise definition:

Suppose there exists a function  $\delta(\epsilon)$  so that for all positive numbers  $\epsilon > 0$  and all numbers P where  $|f(P)-L| < \epsilon$ , it follows that  $|\mathbf{P}-\mathbf{P_0}| < \delta(\epsilon)$ . Then we say that  $\lim_{P\to P_0} f(P) = L$ .

- Note that values of f must approach L no matter which direction we approach  $p_0$ .

### • Limit Laws

1. Sum/Difference Law

$$\lim_{p \to p_0} (f(p) \pm g(p)) = \lim_{p \to p_0} f(p) \pm \lim_{p \to p_0} g(p)$$

2. Product Law

$$\lim_{p \to p_0} (f(p) \cdot g(p)) = \lim_{p \to p_0} f(p) \cdot \lim_{p \to p_0} g(p)$$

3. Constant Multiple Law

$$\lim_{p \to p_0} (kf(p)) = k \lim_{p \to p_0} f(p)$$

4. Quotient Law

$$\lim_{p \to p_0} \frac{f(p)}{g(p)} = \frac{\lim_{p \to p_0} f(p)}{\lim_{p \to p_0} g(p)}$$

5. Power Law (for  $r, s \in \mathbb{Z}$ )

$$\lim_{p \to p_0} (f(p))^{r/s} = \left(\lim_{p \to p_0} f(p)\right)^{r/s}$$

# • Computing Limits

$$-\lim_{P\to P_0} f(x) = \lim_{x\to x_0} f(x)$$

- Factoring and cancelling is a useful strategy.
- L'Hopital's Rule does not apply for multiple variable limits.

## • Showing a Limit DNE

- If

$$\lim_{x \to x_0} h(x, f(x)) \neq \lim_{x \to x_0} h(x, g(x))$$

then  $\lim_{P\to P_0} h(x,y)$  DNE.

# • Continuity

- A function f(p) is **continuous** if  $\lim_{p\to p_0} f(p) = f(p_0)$  for all points  $p_0$  in its domain.
- If a multi-variable function is composed of continuous single-variable functions, then it is also continuous.

## • Suggested Exercises for 12.2:

- Computing limits: 1-26

- Showing limits don't exist: 35-42

#### 12.3 Partial Derivatives

- Partial Derivatives
  - The partial derivative of f with respect to  $x_i$  is the limit

$$\frac{\partial f}{\partial x_i} = f_{x_i} = \lim_{h \to 0} \frac{f(x_1, \dots, x_i + h, \dots, x_n) - f(x_1, \dots, x_n)}{h}$$

- By the definition, we can see that to compute partial derivatives with respect to a variable, we can treat all other variables as constants and differentiate as normal.
- Higher Order Partial Derivatives

$$\frac{\partial^2 f}{\partial x \partial y} = \frac{\partial}{\partial x} \left[ \frac{\partial f}{\partial y} \right] = (f_y)_x = f_{yx}$$
$$\frac{\partial^2 g}{\partial z \partial z} = \frac{\partial^2 g}{\partial z^2} = g_{zz}$$

- Mixed Derivative Theorem:

$$f_{xy} = f_{yx}$$

- Suggested Exercises for 12.3:
  - Finding first-order partial derivatives: 1-38
  - Finding second-order partial derivatives: 41-50
  - Finding partial derivatives from the limit definition: 53-56

#### 12.4 The Chain Rule

• Gradient Vector Function

$$\nabla f = \langle f_{x_1}, \dots, f_{x_n} \rangle = \left\langle \frac{\partial f}{\partial x_1}, \dots, \frac{\partial f}{\partial x_n} \right\rangle$$

- Chain Rule
  - For single variable functions:

$$\frac{df}{dt} = \nabla f \cdot \frac{d\mathbf{r}}{dt} = \frac{\partial f}{\partial x_1} \frac{dx_1}{dt} + \frac{\partial f}{\partial x_2} \frac{dx_2}{dt} + \dots$$

- For multi-variable functions:

$$\frac{\partial f}{\partial t_i} = \nabla f \cdot \frac{\partial \mathbf{r}}{\partial t_i} = \frac{\partial f}{\partial x_1} \frac{\partial x_1}{\partial t_i} + \frac{\partial f}{\partial x_2} \frac{\partial x_2}{\partial t_i} + \dots$$

- Differentiation by Substitution
  - The Chain Rule can be avoided by "plugging in" functions and using single-variable calculus.
- Total Derivative
  - If the variables x, y, z of a function f are dependent on each other, then

$$\frac{df}{dx} = \nabla f \cdot \frac{d\mathbf{r}}{dx} = \frac{\partial f}{\partial x} \frac{dx}{dx} + \frac{\partial f}{\partial y} \frac{dy}{dx} + \frac{\partial f}{\partial z} \frac{dz}{dx}$$

- Implicit Differentiation
  - If f(x,y) = c defines y as a function of x, then

$$\frac{dy}{dx} = -\frac{f_x}{f_y}$$

- Suggested Exercises for 12.4:
  - Finding  $\frac{dw}{dt}$  for w = f(x(t), y(t), z(t)): 1-6
  - Finding partial derivatives for compositions of multi-variable functions:
     7-12, 33-38
  - Using partial derivatives for implicit differentiation: 25-28

#### 12.5 Directional Derivatives and Gradient Vectors

- Directional Derivative
  - The directional derivative of f in the direction of  $\mathbf{u}$  is

$$\frac{df}{ds_{\mathbf{u}}} = \left(\frac{df}{ds}\right)_{\mathbf{u}} = D_{\mathbf{u}}f = \nabla f \cdot \mathbf{u}$$

- If  $\theta$  is the angle between  $\nabla f$  and  $\mathbf{u}$ , then

$$\frac{df}{ds_{\mathbf{u}}} = \nabla f \cdot \mathbf{u} = |\nabla f||\mathbf{u}|\cos\theta = |\nabla f|\cos\theta$$

- The angle  $\theta$  between  $\nabla f$  and  $\mathbf{u}$  determines the value of the directional derivative at a fixed point  $p_0$ :
  - \* Max:  $|\nabla f_{p_0}|$  at  $\theta = 0$
  - \* Zero: 0 at  $\theta = \frac{\pi}{2}$
  - \* Min:  $-|\nabla f_{p_0}|$  at  $\theta = \pi$
- Normal Vector to a Level Curve
  - $-\nabla f$  is normal to the level curve f(x,y)=c for every point (x,y) in the domain of f.
- Gradient Rules
  - 1. Constant Multiple Rule

$$\nabla(kf) = k\nabla f$$

2. Sum Rule

$$\nabla(f+g) = \nabla f + \nabla g$$

3. Difference Rule

$$\nabla (f - g) = \nabla f - \nabla g$$

4. Product Rule

$$\nabla(fg) = g(\nabla f) + f(\nabla g)$$

5. Quotient Rule

$$\nabla \left( \frac{f}{q} \right) = \frac{g(\nabla f) - f(\nabla g)}{q^2}$$

# • Suggested Exercises for 12.5:

- Finding  $\nabla f$  at a point: 1-8
- Finding directional derivatives: 9-16
- Finding the direction of maximal/minimal rate of change: 17-22
- Finding the direction of no instantaneous change: 27-28

### 12.6 Tangent Planes and Differentials

- Normal Vector to a Level Surface
  - $-\nabla f$  is normal to the level surface f(x,y,z)=c for every point (x,y,z) in the domain of f.
- Normal Vector to the Surface z = f(x, y)
  - If g(x, y, z) = f(x, y) z, then

$$\nabla g = \langle f_x, f_y, -1 \rangle$$

is normal to the surface z = f(x, y) for every point (x, y) in the domain of f.

- Tangent Line to Curve of Intersection of Two Surfaces
  - If  $P_0$  is a point on two surfaces with normal vectors  $\mathbf{n_1}$ ,  $\mathbf{n_2}$ , then the tangent line to the curve of intersection is given by

$$\mathbf{r}(t) = \mathbf{P_0} + t(\mathbf{n_1} \times \mathbf{n_2})$$

- Suggested Exercises for 12.6:
  - Finding tangent planes & normal lines to surfaces of the form f(x, y, z) = c:
    1-8
  - Finding tangent planes & normal lines to surfaces of the form z=f(x,y): 9-12
  - Finding tangent lines to curves of intersection: 13-18

#### 12.7 Extreme Values and Saddle Points

#### • Local Extreme Values

- Let f be a function of many variables defined on a region containing the point  $P_0$ .
  - \*  $f(P_0)$  is a **local maximum** if it is the largest nearby value (there exists an open region around  $P_0$  over which no greater value of f exists)
  - \*  $f(P_0)$  is a **local minimum** if it is the smallest nearby value (there exists an open region around  $P_0$  over which no lesser value of f exists)
- Local max/mins are also known as local extrema.

#### • Critical Points

- The **critical points** for a function f of many variables are the points in the domain where

$$\nabla f = 0 \text{ or } \nabla f \text{ DNE}$$

- Critical points occur when there is a horizontal tangent plane or no tangent plane.
- First Derivative Test for Local Extreme Values
  - The local extreme values of a function always occur at critical points.

#### • Saddle Points

- Not every critical point gives a local extreme value.
- The **saddle points** of f are the critical points which don't yield local extreme values.

### • Discriminant Function

- The **discriminant** (sometimes called "Hessian") of f(x, y) is the function

$$f_D = \left| \begin{array}{cc} f_{xx} & f_{xy} \\ f_{yx} & f_{yy} \end{array} \right| = f_{xx} f_{yy} - f_{xy}^2$$

- Second Derivative Test for Local Extreme Values of f(x,y)
  - If  $f_D(a,b) > 0$  and  $f_{xx}(a,b) < 0$ , then f(a,b) is a local maximum.
  - If  $f_D(a,b) > 0$  and  $f_{xx}(a,b) > 0$ , then f(a,b) is a local minimum.
  - If  $f_D(a, b) < 0$ , then f has a saddle point at (a, b).
  - If  $f_D(a,b) = 0$ , then the test is inconclusive.
- Absolute Extrema on Closed and Bounded Regions
  - Let f be a function of many variables defined on a region containing the point  $P_0$ .
    - \*  $f(P_0)$  is the **absolute maximum** of f if it is the largest value in the range of f
    - \*  $f(P_0)$  is the **absolute minimum** of f if it is the smallest value in the range of f
  - Absolute max/mins are also known as **absolute extrema**.
  - Every continuous function of many variables with a closed and bounded domain has absolute extrema.
- Finding Absolute Extrema of f(x,y) on a Closed and Bounded Region D
  - The following points are candidates for giving the absolute extrema:
    - \* Critical points within D.
    - \* Critical points on any of D's boundary curves. (Find a relation of x and y and use that to make f a function of a single variable.)
    - \* Corners of D.
  - Plug each of these into f(x, y). The largest of these is the absolute maximum, and the smallest of these is the absolute minimum.
- Suggested Exercises for 12.7:
  - Finding local max/min and saddle points: 1-30
  - Finding absolute max/min: 31-36

### 12.8 Lagrange Multipliers

- The Method of Lagrange Multipliers
  - The Method of Lagrange Multipliers says that if f(P) is a function of many variables which has an absolute extreme value on the restricted domain  $\{P: g(P) = c\}$ , and f, g are differentiable functions such that  $\nabla g \neq \mathbf{0}$ , then the absolute extreme value occurs satisfies

$$\nabla f = \lambda \nabla g$$
 and  $g = c$ 

for some real number  $\lambda$ .

- Suggested Exercises for 12.8:
  - Finding absolute extrema using the Method of Lagrange Multipliers: 1-30

### 13.1 Double and Iterated Integrals over Rectangles

- Volume as Integral of Area
  - If A(x) is the area of a solid's cross-section, then its volume is

$$V = \int_{a}^{b} A(x) \, dx$$

- Double Integrals over Rectangles
  - For a solid bounded above by  $z = f(x, y) \ge 0$  over the rectangle

$$R: a \le x \le b, c \le y \le d$$

its cross-sectional area at x is given by:

$$A(x) = \int_{c}^{d} f(x, y) \, dy$$

- Thus its volume is the **iterated integral**:

$$V = \int_a^b A(x) dx = \int_a^b \int_c^d f(x, y) dy dx$$

- Similarly, its cross-sectional area at y and volume may be given by:

$$A(y) = \int_{a}^{b} f(x, y) \, dx$$

$$V = \int_{a}^{d} A(y) dy = \int_{a}^{d} \int_{a}^{b} f(x, y) dx dy$$

- We also represent its volume as a **double integral**:

$$V = \iint\limits_R f(x, y) \, dA$$

- If  $f(x,y) \geq 0$ , then the double integral represents **net volume**: volume above the xy-plane minus volume below the xy-plane.
- Suggested Exercises for 13.1:
  - Evaluating iterated integrals with constant bounds: 1-12
  - Evaluating double integrals over rectangles: 13-28

### 13.2 Double Integrals over General Regions

- Double Integrals over Nonrectangular Regions
  - For a solid bounded above by  $z = f(x, y) \ge 0$  over the region

$$R: a \le x \le b, q_1(x) \le y \le q_2(x)$$

its cross-sectional area at x is given by:

$$A(x) = \int_{q_1(x)}^{g_2(x)} f(x, y) \, dy$$

- Thus its volume is the **iterated integral**:

$$V = \int_{a}^{b} A(x) dx = \int_{a}^{b} \int_{g_{1}(x)}^{g_{2}(x)} f(x, y) dy dx$$

- Similarly, for a solid bounded above by  $z = f(x, y) \ge 0$  over the region

$$R: h_1(y) < x < h_2(y), a < y < b$$

its cross-sectional area at x is given by:

$$A(y) = \int_{h_1(y)}^{h_2(y)} f(x, y) \, dx$$

$$V = \int_{a}^{b} A(y) \, dy = \int_{a}^{b} \int_{h_{1}(y)}^{h_{2}(y)} f(x, y) \, dx \, dy$$

- We also represent its volume as a **double integral**:

$$V = \iint\limits_R f(x, y) \, dA$$

- If  $f(x,y) \geq 0$ , then the double integral represents **net volume**: volume above the xy-plane minus volume below the xy-plane.

- Finding Limits of Integration
  - 1. Sketch the region and label bounding curves
  - 2. Determine if it is easier to describe bottom/top bounds

$$g_1(x) \le y \le g_2(x)$$

or left/right bounds

$$h_1(y) \le x \le h_2(y)$$

For  $g_1(x) \leq y \leq g_2(x)$ :

3. Find the x-limits of integration a, b by finding the leftmost, rightmost x-values in the region:

$$\iint_{R} f(x,y) dA = \int_{a}^{b} \int_{g_{1}(x)}^{g_{2}(x)} f(x,y) dy dx$$

For  $h_1(y) \leq x \leq h_2(y)$ :

3. Find the y-limits of integration c, d by finding the bottommost, topmost y-values in the region:

$$\iint_{R} f(x,y) \, dA = \int_{c}^{d} \int_{h_{1}(y)}^{h_{2}(y)} f(x,y) \, dx \, dy$$

- Swapping Variables of Integration
  - You can only swap the order of integration of an iterated integral by first converting to a double-integral, and using the above steps.
- Properties of Double Integrals
  - 1. Zero Integral

$$\iint\limits_{R} 0 \, dA = 0$$

2. Constant Multiple

$$\iint\limits_R cf(x,y) \, dA = c \iint\limits_R f(x,y) \, dA$$

# 3. Sum/Difference

$$\iint\limits_R f(x,y) \pm g(x,y) \, dA = \iint\limits_R f(x,y) \, dA \pm \iint\limits_R g(x,y) \, dA$$

### 4. Domination

If  $f(x,y) \leq g(x,y)$  for all  $(x,y) \in R$ , then

$$\iint\limits_R f(x,y) \, dA \le \iint\limits_R g(x,y) \, dA$$

# 5. Additivity

If R can be split into two regions  $R_1, R_2$ , then

$$\iint_{R} f(x,y) \, dA = \iint_{R_{1}} f(x,y) \, dA + \iint_{R_{2}} f(x,y) \, dA$$

# • Suggested Exercises for 13.2:

- Evaluating nonrectangular double integrals: 1-6, 11-14
- Finding limits of integration: 7-10, 33-44
- Swapping order of integration: 25-32

# 13.3 Area by Double Integration

- Areas of Regions in the Plane
  - The area of a region R in the plane is

$$A = \iint\limits_R \, dA = \iint\limits_R 1 \, dA$$

- Average Value of a Function of Two Variables
  - The average value of f(x,y) over the region R is defined to be

Avg Val = 
$$\frac{1}{\text{area of } R} \iint_{R} f(x, y) dA$$

- Suggested Exercises for 13.3:
  - Finding areas of regions: 1-8
  - Finding average values of functions: 15-18

# 13.5 Triple Integrals in Rectangular Coordinates

- Hypervolume as Integral of Volume
  - A hypersolid is a region of  $\mathbb{R}^4$ , that is, a set of ordered 4-tuples (x, y, z, w).
  - If V(x) is the volume of a four-dimensional hypersolid's cross-section, then its hypervolume is

$$HV = \int_{a}^{b} V(x) \, dx$$

- Applications include modeling density within 3D space:  $(x, y, z, \delta)$ .
- Hypervolume in  $xyz\delta$ -space represents mass.
- Triple Integrals over Rectangular Boxes
  - For a hypersolid bounded above by  $w = f(x, y, z) \ge 0$  over the rectangular box

$$D: a_1 \le x \le b_1, a_2 \le y \le b_2, a_3 \le z \le b_3$$

its cross-sectional volume at x is given by:

$$V(x) = \int_{a_2}^{b_2} \int_{a_2}^{b_3} f(x, y, z) \, dz \, dy$$

- Thus its hypervolume is the iterated integral:

$$HV = \int_{a_1}^{b_1} V(x) dx = \int_{a_1}^{b_1} \int_{a_2}^{b_2} \int_{a_3}^{b_3} f(x, y, z) dz dy dx$$

- The constant bounds of this iterated integral and differentials may be swapped around.
- We also represent its hypervolume as the **triple integral**

$$HV = \iiint\limits_D f(x, y, z) \, dV$$

- If  $w = f(x, y, z) \ge 0$ , then the triple integral represents net hypervolume.

- Triple Integrals over Other Solids
  - For a general solid with bottom/top surface

$$h_1(x,y) \le z \le h_2(x,y)$$

and shadow in the xy plane bounded by

$$a \le x \le b, g_1(x) \le y \le g_2(x)$$

the triple integral over the solid may be expressed by the iterated integral:

$$\iiint\limits_D f(x,y,z) \, dV = \int_a^b \int_{g_1(x)}^{g_2(x)} \int_{h_1(x,y)}^{h_2(x,y)} f(x,y,z) \, dz \, dy \, dx$$

- Other orders of integration can be attained by using shadows in other coordinate planes and/or swapping order of integration for the shadow.
- Volumes of Regions in Space
  - The volume of a solid D in space is

$$V = \iiint\limits_D dV = \iiint\limits_D 1 \, dV$$

- Average Value of a Function of Three Variables
  - The average value of f(x, y, z) over the solid D is defined to be

Avg Val = 
$$\frac{1}{\text{volume of }D} \iiint_D f(x, y, z) dV$$

- Triple Integral Properties
  - The properties for double integrals in Section 13.2 similarly hold for triple integrals.
- Suggested Exercises for 13.5:
  - Evaluating triple integrals: 7-20
  - Finding volumes of solids: 23-36
  - Finding the average value of functions: 37-40

# 13.8 Substitution in Multiple Integrals

#### • Transformations

 Two similar regions in 2D space can be transformed by a "nice" pair of functions

$$\mathbf{r}(u, v) = \mathbf{r}(\mathbf{s}) = \langle x(\mathbf{s}), y(\mathbf{s}) \rangle = \langle x(u, v), y(u, v) \rangle$$

that map points in a uv plane to the xy plane.

- Two similar solids in 3D space can be transformed by a "nice" triple of functions

$$\mathbf{r}(u, v, w) = \mathbf{r}(\mathbf{s}) = \langle x(\mathbf{s}), y(\mathbf{s}), z(\mathbf{s}) \rangle = \langle x(u, v, w), y(u, v, w), z(u, v, w) \rangle$$

that map points in a uvw space to the xyz space.

#### • The Jacobian

- The Jacobian of a 2D transformation given by  $\mathbf{r}(u,v)$  is the determinant

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

- The Jacobian of a 3D transformation given by  $\mathbf{r}(u, v, w)$  is the determinant

$$\mathbf{r}_{J}(u,v,w) = \frac{\partial(x,y,z)}{\partial(u,v,w)} = \frac{\partial\mathbf{r}}{\partial\mathbf{s}} = \begin{vmatrix} \frac{\partial\mathbf{r}}{\partial\mathbf{u}} & \frac{\partial\mathbf{r}}{\partial\mathbf{v}} & \frac{\partial\mathbf{r}}{\partial\mathbf{v}} & \frac{\partial\mathbf{r}}{\partial\mathbf{v}} \\ \frac{\partial\mathbf{r}}{\partial\mathbf{u}} & \frac{\partial\mathbf{r}}{\partial\mathbf{v}} & \frac{\partial\mathbf{r}}{\partial\mathbf{v}} & \frac{\partial\mathbf{r}}{\partial\mathbf{v}} \\ \frac{\partial\mathbf{r}}{\partial\mathbf{u}} & \frac{\partial\mathbf{r}}{\partial\mathbf{v}} & \frac{\partial\mathbf{r}}{\partial\mathbf{v}} & \frac{\partial\mathbf{r}}{\partial\mathbf{v}} \end{vmatrix}$$

#### • 2D Substitution

- Suppose that the region R in the xy-plane is the result of applying the transformation  $\mathbf{r}(u, v)$  to the region G in the uv-plane.
- Then it follows that

$$\iint\limits_R f(x,y) \, dx \, dy = \iint\limits_G f(x(u,v),y(u,v)) |\mathbf{r}_J(u,v)| \, du \, dv$$

## • 3D Substitution

- Suppose that the solid D in xyz space is the result of applying the transformation  $\mathbf{r}(u, v, w)$  to the region H in uvw space.
- Then it follows that

$$\iiint\limits_D f(x,y,z)\,dx\,dy\,dz$$

It follows that 
$$\iiint_D f(x,y,z) \, dx \, dy \, dz$$

$$= \iiint_H f(x(u,v,w),y(u,v,w),z(u,v,w)) |\mathbf{r}_J(u,v,w)| \, du \, dv \, dw$$

# • Suggested Exercises for 13.8:

- 2D Jacobians, Transformations, and substitutions: 1-10

# 13.4 Double Integrals in Polar Form

- Integrating over Regions expressed using Polar Coordinates
  - The polar coordinate transformation

$$\mathbf{r}(r,\theta) = \langle r\cos\theta, r\sin\theta\rangle$$

from polar G into Cartesian R yields

$$\iint\limits_R f(x,y) dA = \iint\limits_G f(r\cos\theta, r\sin\theta) r dr d\theta$$

- Suggested Exercises for 13.4:
  - Changing Cartesian integrals to polar integrals: 1-16
  - Finding integrals over polar regions: 17-22

# 13.7 Triple Integrals in Cylindrical and Spherical Coordinates

- Cylindrical Coordinates
  - The cylindrical coordinate transformation

$$\mathbf{r}(r, \theta, z) = \langle r \cos \theta, r \sin \theta, z \rangle$$

from cylindrical H into Cartesian D yields

$$\iiint\limits_{D} f(x, y, z) dV = \iiint\limits_{H} f(r \cos \theta, r \sin \theta, z) r dr d\theta dz$$

- Spherical Coordinates
  - The spherical coordinate transformation

$$\mathbf{r}(\rho, \phi, \theta) = \langle \rho \sin \phi \cos \theta, \rho \sin \phi \sin \theta, \rho \cos \phi \rangle$$

from spherical H into Cartesian D yields

$$\iiint\limits_{D} f(x, y, z) dV = \iiint\limits_{H} f(\rho \sin \phi \cos \theta, \rho \sin \phi \sin \theta, \rho \cos \phi) \rho^{2} \sin \phi d\rho d\phi d\theta$$

- Suggested Exercises for 13.7:
  - Cylindrical coordinate integrals: 1-20
  - Finding integrals over polar regions: 21-38

## 14.1 Line Integrals

- Line Integrals with Respect to Arclength
  - The area of the ribbon with base along the curve C in xyz space and height given by f(x, y, z) is given by the line integral of f(x, y, z) over C with respect to arclength s:

$$\int_{C} f(x, y, z) \, ds$$

- Arclength line integrals can be evaluated by finding a smooth parametrization  $\mathbf{r}(s)$  of the curve C with respect to arclength s for  $a \leq s \leq b$ :

$$\int_{C} f(x, y, z) \, ds = \int_{s=a}^{s=b} f(x(s), y(s), z(s)) \, ds$$

- If  $\mathbf{r}(t)$  is an arbitrary parametrization of C for  $a \leq t \leq b$ , then

$$\int_{C} f(x, y, z) ds = \int_{t=a}^{t=b} f(x(t), y(t), z(t)) |\mathbf{v}(t)| dt$$

Additivity

$$\int_{C_1 + C_2} f \, ds = \int_{C_1} f \, ds + \int_{C_2} f \, ds$$

• Reversing Arclength Line Integrals

$$\int_{C} f \, ds = \int_{-C} f \, ds$$

- Suggested Exercises for 14.1:
  - Identifying vector equations for graphs: 1-8
  - Evaluating line integrals: 9-22

## 14.2 Vector Fields, Work, Circulation, and Flux

- Line Integrals with Respect to Variables
  - The net projected area of the ribbon with base curve C and height f(x, y, z) with respect to the x-axis is given by the **line integral of** f(x, y, z) **over** C with respect to x:

$$\int_C f(x, y, z) \, dx$$

(similar for y, z)

- Line integrals with respect to variables can be evaluated by finding a parametrization  $\mathbf{r}(t)$  for the curve C:

$$\int_{C} f(x, y, z) dx = \int_{a}^{b} f(x(t), y(t), z(t)) \frac{dx}{dt} dt$$

- Such integrals have the property

$$\int_{C} f \, dx = -\int_{C} f \, dx$$

- Vector Fields
  - A **vector field** is a function

$$\mathbf{F}(x, y, z) = \langle M(x, y, z), N(x, y, z), P(x, y, z) \rangle$$

 $(\mathbf{F} = \langle M, N, P \rangle$  for short) which assigns a vector to each point in its domain.

- Gradient functions  $\nabla f = \langle f_x(x, y, z), f_y(x, y, z), f_z(x, y, z) \rangle$  and transformations  $\langle x(u, v, w), y(u, v, w), z(u, v, w) \rangle$  are examples of vector fields.
- Line Integrals of Vector Fields
  - The line integral of  $\mathbf{F} = \langle M, N, P \rangle$  over C is given by

$$\int_{C} \mathbf{F} \cdot d\mathbf{r} = \int_{C} M \, dx + N \, dx + P \, dz$$

gives the sum of the line integrals of each component of  $\mathbf{F}$  with respect to each variable x, y, z.

- These line integrals can be calculated by using parametrizations of C:

$$\int_{C} \mathbf{F} \cdot d\mathbf{r} = \int_{C} M \, dx + N \, dx + P \, dz = \int_{a}^{b} \left( M \frac{dx}{dt} + N \frac{dx}{dt} + P \frac{dz}{dt} \right) \, dt$$
$$= \int_{a}^{b} \mathbf{F} \cdot \mathbf{v} \, dt = \int_{a}^{b} \mathbf{F} \cdot \mathbf{T} \, ds$$

- It follows that

$$\int_{-C} \mathbf{F} \cdot d\mathbf{r} = -\int_{C} \mathbf{F} \cdot d\mathbf{r}$$

- Work over a Smooth Curve
  - Work is given by the product of force and displacement:

$$W = \mathbf{F} \cdot \mathbf{D}$$

- So work over a smooth curve can be approximated by the Riemann sum:

$$W \approx \sum_{i=1}^{n} \mathbf{F}(x_i, y_i, z_i) \cdot \Delta \mathbf{r_i}$$

- We limit this sum to infinity to define work over a smooth curve:

$$W = \int\limits_{C} \mathbf{F} \cdot d\mathbf{r}$$

- Flow
  - The flow of a fluid along a curve C is defined to be the line integral

$$Flow = \int_C \mathbf{F} \cdot d\mathbf{r}$$

- If C is closed (its starting point and ending point are the same), then the flow is also known as the **circulation**.

- Flux
  - If  $\mathbf{n}(x,y)$  is the outward unit vector normal to a closed plane curve C at (x,y) and  $\mathbf{F}(x,y)$  is a planar vector field, the **flux** of  $\mathbf{F}$  across C is

$$\int_{C} \mathbf{F} \cdot \mathbf{n} \, ds$$

– If  $\mathbf{F}(x,y) = \langle M,N \rangle$  and the direction traveled around C is counterclockwise, then

$$\int_{C} \mathbf{F} \cdot \mathbf{n} \, ds = \int_{C} \mathbf{F} \cdot (\mathbf{k} \times \mathbf{T}) \, ds$$

$$= \int_{C} \langle M, N \rangle \cdot \left\langle \frac{dy}{ds}, -\frac{dx}{ds} \right\rangle \, ds = \int_{C} M \, dy - N \, dx$$

- Suggested Exercises for 14.2:
  - Work over a curve: 7-22
  - Circulation, flow, and flux: 23-28, 37-40

## 14.3 Path Independence, Potential Functions, and Conservative Fields

- Technical Assumptions on Curves and Regions for this section
  - We make certain assumptions on curves, fields, and regions in this section, which are required for the results to hold.
    - \* All curves are **piecewise smooth**: they are composed of finite smooth pieces joined end-to-end.
    - \* All vector fields have components with continuous first partial derivatives.
    - \* Regions D are **simply connected**: a simply connected region is a single piece with no holes.
- Several Equivalencies for Conservative Fields
  - The following are all equivalent:
    - \*  $\mathbf{F} = \langle M, N, P \rangle$  is a **conservative field** on D.
    - \*  $\int \mathbf{F} \cdot d\mathbf{r}$  is path independent in D.
      - · This means that the value of  $\int_C \mathbf{F} \cdot d\mathbf{r}$  only depends on the endpoints of the curve C.
    - \* There exists a **potential function** f for  $\mathbf{F}$ .
      - · This means that  $\nabla f = \mathbf{F}$ .
    - \* (Closed Loop Property of Conservative Fields)  $\int_{C} \mathbf{F} \cdot d\mathbf{r} = 0 \text{ for every closed loop } C \text{ in } D.$
    - $* \ ( {\tt Fundamental \ Theorem \ of \ Line \ Integrals} )$

$$\int_C \mathbf{F} \cdot d\mathbf{r} = f(B) - f(A) \text{ for every path } C \text{ in } D \text{ connecting } A \text{ to } B.$$

- \* M dx + N dy + P dz is **exact**.
  - · This means that there exists a function f such that  $M dx + N dy + P dz = f_x dx + f_y dy + f_z dz$ .
- \* (Component Test for Conservative Fields)  $\frac{\partial P}{\partial y} = \frac{\partial N}{\partial z}, \frac{\partial M}{\partial z} = \frac{\partial P}{\partial x}, \text{ and } \frac{\partial N}{\partial x} = \frac{\partial N}{\partial y}.$

# • Suggested Exercises for 14.3:

- Determining if a field is conservative: 1-6
- Finding potential functions: 7-12
- Evaluating integrals of differential forms: 13-22

#### 14.4 Green's Theorem in the Plane

- Gradient Operator
  - Recall that the gradient vector is defined to be

$$\nabla f = \left\langle \frac{\partial f}{\partial x}, \frac{\partial f}{\partial y}, \frac{\partial f}{\partial z} \right\rangle$$

 We may also think of it as the scalar multiplication of f with the gradient operator

$$\nabla = \left\langle \frac{\partial}{\partial x}, \frac{\partial}{\partial y}, \frac{\partial}{\partial z} \right\rangle$$

- Divergence
  - The **divergence** of a planar vector field  $\mathbf{F} = \langle M, N \rangle$  is given by

$$\operatorname{div} \mathbf{F} = \frac{\partial M}{\partial x} + \frac{\partial N}{\partial y} = \nabla \cdot \mathbf{F}$$

- Intuitively, divergence measures the tendency of "nearby" vectors in the field pointing away from the point.
- In physics, divergence is often called the **flux density**.
- Spin
  - The **spin** of a planar vector field  $\mathbf{F} = \langle M, N \rangle$  is given by

$$\mathrm{spin}\,\mathbf{F} = \frac{\partial N}{\partial x} - \frac{\partial M}{\partial y}$$

- Intuitively, spin measures the tendency of "nearby" vectors in the field to turn counter-clockwise around the point.
- In physics, spin is often called the **circulation density**.
- Spin is also the **k-component of curl**, defined in a later section.
- Simple Curves
  - A curve which does not cross itself is said to be **simple**.

#### • Green's Theorem in the Plane

- There are two forms of Green's Theorem. They both start the same way:
- Let C be a piecewise smooth, simple closed curve enclosing the region R and oriented counter-clockwise. Let  $\mathbf{F} = \langle M, N \rangle$  be a vector field for which M, N have continuous first partial derivatives in an open region containing R.

## Flux-Divergence Form

\* The flux across C equals the double integral of the divergence of  $\mathbf{F}$  over R. That is,

$$\int_{C} \mathbf{F} \cdot \mathbf{n} \, ds = \iint_{R} \operatorname{div} \mathbf{F} \, dA$$

\* Intuitively, this is true because the total flux measuring how vectors leave the curve is related to the total divergence of vectors within the curve.

## - Circulation-Spin or Circulation-Curl Form

\* The counter-clockwise circulation around C equals the double integral of the spin of  $\mathbf{F}$  over R. That is,

$$\int\limits_{C} \mathbf{F} \cdot \mathbf{T} \, ds = \iint\limits_{R} \operatorname{spin} \mathbf{F} \, dA$$

\* Intuitively, this is true because the total circulation measuring how vectors traverse the curve counter-clockwise is related to the total counter-clockwise spin of vectors within the curve.

#### • Suggested Exercises for 14.4:

- Using Green's Theorem to find circulation and flux: 5-14
- Using Green's Theorem to evaluate line integrals: 17-20

#### 14.5 Surfaces and Area

- Parametrization of Surfaces
  - Just as we can define a vector function

$$\mathbf{r}(t) = \langle x(t), y(t), z(t) \rangle$$

to describe a curve in space, we may define a vector function

$$\mathbf{r}(u,v) = \langle x(u,v), y(u,v), z(u,v) \rangle$$

to describe a surface in space.

- The functions x(u, v), y(u, v), z(u, v) are said to **parametrize** the surface.
- Vector Function Partial Derivatives and Smooth Vector Functions
  - The partial derivative  $\mathbf{r}_u = \frac{\partial \mathbf{r}}{\partial u}$  of the vector function  $\mathbf{r}(u, v)$  is given by

$$\mathbf{r}_u = \langle x_u, y_u, z_u \rangle$$

- Similarly,

$$\mathbf{r}_v = \langle x_v, y_v, z_v \rangle$$

- A surface parametrized by  $\mathbf{r}(u, v)$  is called **smooth** if  $\mathbf{r}_u$ ,  $\mathbf{r}_v$  are continuous and  $\mathbf{r}_u \times \mathbf{r}_v \neq \mathbf{0}$  on the interior of the surface.
- Surface Area of a Parametrized Surface
  - The area of a smooth surface with parametrizing vector function  $\mathbf{r}(u, v)$  for a region R in the uv plane is given by

$$A = \iint\limits_R |\mathbf{r}_u \times \mathbf{r}_v| \, dA$$

- Implicit Surface
  - Level surfaces F(x, y, z) = c are sometimes called **implicit surfaces** because they don't always have a nice parametrization.

– It can be found that, if **p** is a unit vector normal a coordinate plane, then the surface area defined by F(x, y, z) bounded by the cylinder given by a region R in that coordinate plane is

$$\iint\limits_{R} \frac{|\nabla F|}{|\nabla F \cdot \mathbf{p}|} \, dA$$

- Surface Area Differential
  - The integral  $\iint_S d\sigma$  is used to represent surface area, and  $d\sigma$  is known as the surface area differential.
  - Thus we have, for parametrized surfaces given by  $\mathbf{r}(u, v)$ :

$$d\sigma = |\mathbf{r}_u \times \mathbf{r}_v| \, dA$$

and for implicit surfaces given by a level surface F(x, y, z) = c:

$$d\sigma = \frac{|\nabla F|}{|\nabla F \cdot \mathbf{p}|} \, dA$$

- Suggested Exercises for 14.5:
  - Finding parametrizations of surfaces: 1-16
  - Finding surface area: 17-26

# 14.6 Surface Integrals and Flux

- Surface Integrals
  - The surface integral of a function G(x, y, z) over a surface S is given by

$$\iint\limits_{S} G(x,y,z) \, d\sigma$$

- This integral may be computed by parametrizing S with

$$\mathbf{r}(u,v) = \langle x(u,v), y(u,v), z(u,v) \rangle$$

for  $(u, v) \in R$  and evaluating

$$\iint_{S} G(x, y, z) d\sigma = \iint_{R} G(x(u, v), y(u, v), z(u, v)) |\mathbf{r}_{u} \times \mathbf{r}_{v}| dA$$

- Or, if S is given by F(x, y, z) = c with a shadow R in a coordinate plane normal to the unit vector  $\mathbf{p}$ , the surface integral can be evaluated using

$$\iint_{S} G(x, y, z) d\sigma = \iint_{R} G(x, y, z) \frac{|\nabla F|}{|\nabla F \cdot \mathbf{p}|} dA$$

- Orientable Surfaces
  - A surface is said to be **orientable** if it is "two-sided". More technically, it
    is orientable if there exists a continuous normal unit vector field **n** to the
    surface.
  - An real-life example of a non-orientable surface is the Mobius strip formed by twisting a strip of paper together once and taping its ends together.
- Flux in Three Dimensions
  - The flux of a three dimensional vector field  $\mathbf{F}$  across an oriented surface S in the direction of  $\mathbf{n}$  is given by the surface integral

$$\iint\limits_{S} \mathbf{F} \cdot \mathbf{n} \, d\sigma$$

- Suggested Exercises for 14.6:
  - Evaluating surface integrals: 1-14
  - Three-dimensional flux: 15-24

#### 14.7 Stokes' Theorem

- Curl
  - The **curl** of a vector field **F** is defined as

$$\operatorname{curl} \mathbf{F} = \nabla \times \mathbf{F}$$

- Expanding this cross product, we see

$$\operatorname{curl} \mathbf{F} = \left\langle \frac{\partial P}{\partial y} - \frac{\partial N}{\partial z}, \frac{\partial M}{\partial z} - \frac{\partial P}{\partial x}, \frac{\partial N}{\partial x} - \frac{\partial M}{\partial y} \right\rangle$$

- Recalling that, for a vector field in the xy plane (z=0),

$$\mathrm{spin}\,\mathbf{F} = \frac{\partial N}{\partial x} - \frac{\partial M}{\partial y}$$

we see that the curl vector measures the vector field's spin about that point on the planes parallel to x = 0, y = 0, and z = 0 respectively.

- Stokes' Theorem
  - Recall that the counter-clockwise circulation about a curve C in the plane bounding the region R can be computed by

$$\int_{C} \mathbf{F} \cdot \mathbf{T} \, ds = \iint_{R} \operatorname{spin} \mathbf{F} \, dA$$

– Noting that in  $\mathbb{R}^2$ 

$$\mathrm{spin}\,\mathbf{F} = \mathrm{curl}\,\mathbf{F} \cdot \mathbf{k} = \nabla \times \mathbf{F} \cdot \mathbf{k}$$

in  $\mathbb{R}^3$  we may define the counterclockwise spin with respect to the vector  $\mathbf{v}$  to be

$$\operatorname{spin}_{\mathbf{v}} \mathbf{F} = \operatorname{curl} \mathbf{F} \cdot \mathbf{v} = \nabla \times \mathbf{F} \cdot \mathbf{v}$$

– If a curve C in  $\mathbb{R}^3$  is the boundary of a surface S, and we want to compute the counter-clockwise circulation with respect to unit normal vectors  $\mathbf{n}$  on the surface, we may use

$$\int_{C} \mathbf{F} \cdot \mathbf{T} \, ds = \iint_{S} \operatorname{spin}_{\mathbf{n}} \mathbf{F} \, d\sigma = \iint_{S} (\operatorname{curl} \mathbf{F} \cdot \mathbf{n}) \, d\sigma = \iint_{S} \nabla \times \mathbf{F} \cdot \mathbf{n} \, d\sigma$$

- Identities and Properties
  - Due to the Mixed Derivative Theorem,

$$\operatorname{curl} \nabla f = \nabla \times \nabla f = \mathbf{0}$$

– If  $\nabla \times \mathbf{F} = \mathbf{0}$  for every point in a region D, then

$$\int_{C} \mathbf{F} \cdot d\mathbf{r} = \iint_{S} \nabla \times \mathbf{F} \cdot \mathbf{n} \, d\sigma = 0$$

for every curve C and surface S within D.

- Suggested Exercises for 14.7:
  - Using Stokes' Theorem: 1-10

# 14.8 Divergence Theorem and a Unified Theory

- Divergence Theorem
  - Divergence in  $\mathbb{R}^2$  was defined as

$$\operatorname{div} \mathbf{F} = \frac{\partial M}{\partial x} + \frac{\partial N}{\partial y} = \nabla \cdot \mathbf{F}$$

and is defined in  $\mathbb{R}^3$  as

$$\operatorname{div} \mathbf{F} = \frac{\partial M}{\partial x} + \frac{\partial N}{\partial y} + \frac{\partial P}{\partial z} = \nabla \cdot \mathbf{F}$$

- In both cases it measures the tendency of the vector field to point outward from a point.
- The Divergence Theorem lets us measure the flux on a closed surface S by integrating over the divergence within its bounded region D:

Flux = 
$$\iint_{S} \mathbf{F} \cdot \mathbf{n} d\sigma = \iiint_{D} \operatorname{div} \mathbf{F} dV = \iiint_{D} \nabla \cdot \mathbf{F} dV$$

- The Unified Theory
  - The unified theory notes that in order to compute circulation and flux over a closed curve or surface, we may consider the spin/curl and divergence over the region bounded by that curve or surface.
  - Let C be a counter-clockwise closed curve in  $\mathbb{R}^2$  bounding the region R.

Circulation of **F** around 
$$C = \iint_R \operatorname{spin} \mathbf{F} \, dA = \iint_R \operatorname{curl} \mathbf{F} \cdot \mathbf{k} \, dA$$

Flux of **F** across 
$$C = \iint_{\mathcal{D}} \operatorname{div} \mathbf{F} dA$$

– Let C be a closed curve in  $\mathbb{R}^3$  counter-clockwise to  $\mathbf{n}$  bounding the surface S.

Circulation of **F** around 
$$C = \iint_S \mathrm{spin}_{\mathbf{n}} \mathbf{F} \, d\sigma = \iint_R \mathrm{curl} \, \mathbf{F} \cdot \mathbf{n} \, d\sigma$$

– Let S be a closed surface in  $\mathbb{R}^3$  bounding the solid D.

Flux of **F** across 
$$S = \iiint_D \operatorname{div} \mathbf{F} \, dV$$

- Suggested Exercises for 14.8:
  - Using the Divergence Theorem: 5-16