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 α
 - * 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

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

- \bullet 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 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, κ : 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 τ : 9-16

11.6 Velocity and Acceleration in Polar Coordinates

- Polar Coordinates (r, θ)
 - 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, θ, 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}_{θ} : 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 ϵ .

- 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 θ is the angle between ∇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 θ between ∇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 ∇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 λ .

- 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

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

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

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

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 $f(x,y) \not\geq 0$, 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, δ) .
- Hypervolume in $xyz\delta$ -space represents mass.
- Triple Integrals over Rectangular Boxes
 - For a hypersolid bounded above by $w=f(x,y,z)\geq 0$ 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
 - The flux of \mathbf{F} across C is

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

where $\mathbf{n}(x,y)$ is the outward unit normal vector to C.

- If C is oriented counter-clockwise, 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

• Several Equivalencies for Conservative Fields

The following are all equivalent for piecewise smooth curves and vector fields with continuous first derivatives:

- $-\mathbf{F} = \langle M, N, P \rangle$ is a conservative field.
- $-\mathbf{F} \cdot d\mathbf{r} = M dx + N dy + P dz$ is **exact**.
- $-\int \mathbf{F} \cdot d\mathbf{r}$ is **path independent**: 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 such that $\nabla f = \mathbf{F}$.
- (Closed Loop Property of Conservative Fields) $\int_C \mathbf{F} \cdot d\mathbf{r} = 0 \text{ for every closed loop } C \text{ in } D.$
- (Fundamental Theorem of Line Integrals) $\int_C \mathbf{F} \cdot d\mathbf{r} = f(B) f(A) \text{ for every path } C \text{ connecting } A \text{ to } B.$
- (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

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

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

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

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

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

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
 - 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. Then:

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

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

- 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
 - Vector functions of two variables

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

may be used to parametrize surfaces in xyz space.

- Smooth Vector Functions
 - A surface parametrized by $\mathbf{r}(u, v)$ is called **smooth** if

$$\mathbf{r}_{u} = \left\langle \frac{\partial x}{\partial u}, \frac{\partial y}{\partial u}, \frac{\partial z}{\partial u} \right\rangle, \ \mathbf{r}_{v} = \left\langle \frac{\partial x}{\partial v}, \frac{\partial y}{\partial v}, \frac{\partial z}{\partial v} \right\rangle$$

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

$$A = \iint\limits_{\mathcal{B}} |\mathbf{r}_u \times \mathbf{r}_v| \, dA$$

- Implicit Surface
 - Level surfaces F(x, y, z) = c are sometimes called **implicit surfaces**.
 - 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.

$$d\sigma = |\mathbf{r}_u \times \mathbf{r}_v| dA = \frac{|\nabla F|}{|\nabla F \cdot \mathbf{p}|} dA$$

• 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

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

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
$$C = \iint_{\mathcal{B}} \operatorname{div} \mathbf{F} dA$$

– 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