

MATH 2242 (Calculus IV) Course Outline — Vector Calculus (Marsden)

1.5 n -Dimensional Euclidean Space

- $\mathbb{R}, \mathbb{R}^2, \mathbb{R}^3, \mathbb{R}^n$
- Addition
 - $(x_1, x_2, \dots, x_n) + (y_1, y_2, \dots, y_n) = (x_1 + y_1, x_2 + y_2, \dots, x_n + y_n)$
- Scalar multiplication
 - $\alpha(x_1, x_2, \dots, x_n) = (\alpha x_1, \alpha x_2, \dots, \alpha x_n)$
- Inner/Dot Product
 - $(x_1, x_2, \dots, x_n) \cdot (y_1, y_2, \dots, y_n) = \sum_{i=1}^n x_i y_i$
- Norm/Length/Magnitude
 - $\|\mathbf{x}\| = (\mathbf{x} \cdot \mathbf{x})^{1/2}$
- Standard basis vectors
 - $\mathbf{e}_1 = (1, 0, \dots, 0), \mathbf{e}_2 = (0, 1, \dots, 0), \dots, \mathbf{e}_n = (0, 0, \dots, 1)$
- Theorems
 - $(\alpha \mathbf{x} + \beta \mathbf{y}) \cdot \mathbf{z} = \alpha(\mathbf{x} \cdot \mathbf{z}) + \beta(\mathbf{y} \cdot \mathbf{z})$
 - Prove the above theorem.
 - $\mathbf{x} \cdot \mathbf{y} = \mathbf{y} \cdot \mathbf{x}$
 - $\mathbf{x} \cdot \mathbf{x} \geq 0$
 - $\mathbf{x} \cdot \mathbf{x} = 0$ if and only if $\mathbf{x} = \mathbf{0}$
 - $|\mathbf{x} \cdot \mathbf{y}| \leq \|\mathbf{x}\| \|\mathbf{y}\|$ (the Cauchy-Schwarz inequality)
 - (Example) Prove the Cauchy-Schwarz inequality.
 - $\|\mathbf{x} + \mathbf{y}\| \leq \|\mathbf{x}\| + \|\mathbf{y}\|$ (the triangle inequality)
 - (Example) Prove the triangle inequality.
- Matrices
 - $A = \begin{bmatrix} a_{11} & a_{12} & \dots & a_{1n} \\ a_{21} & a_{22} & \dots & a_{2n} \\ \vdots & \vdots & \ddots & \vdots \\ a_{m1} & a_{m2} & \dots & a_{mn} \end{bmatrix}$

- Addition $A + B$
- Scalar Multiplication αA
- Transposition A^T

• Vectors as Matrices

- $\mathbf{a} = (a_1, a_2, \dots, a_n) = \begin{bmatrix} a_1 \\ a_2 \\ \vdots \\ a_n \end{bmatrix}$
- $\mathbf{a}^T = [a_1 \ a_2 \ \cdots \ a_n]$

• Matrix Multiplication

- If A has m rows and B has n columns, then $M = AB$ is an $m \times n$ matrix.
- Coordinate ij of $M = AB$ is given by $m_{ij} = \mathbf{a}_i \cdot \mathbf{b}_j$ where \mathbf{a}_i^T is the i th row of A and \mathbf{b}_j is the j th column of B .
- (Example 4) Compute AB and BA for

$$A = \begin{bmatrix} 1 & 0 & 3 \\ 2 & 1 & 0 \\ 1 & 0 & 0 \end{bmatrix}$$

$$B = \begin{bmatrix} 0 & 1 & 0 \\ 1 & 0 & 0 \\ 0 & 1 & 1 \end{bmatrix}$$

- (Example 5) Compute AB for

$$A = \begin{bmatrix} 2 & 0 & 1 \\ 1 & 1 & 2 \end{bmatrix}$$

$$B = \begin{bmatrix} 1 & 0 & 2 \\ 0 & 2 & 1 \\ 1 & 1 & 1 \end{bmatrix}$$

• Matrices as Linear Transformations

- An $m \times n$ matrix A gives a function from \mathbb{R}^n to \mathbb{R}^m : $\mathbf{x} \mapsto A\mathbf{x}$
- This linear transformation satisfies $A(\alpha\mathbf{x} + \beta\mathbf{y}) = \alpha A\mathbf{x} + \beta A\mathbf{y}$

- (Example 7) Express $A\mathbf{x}$ where $x = (x_1, x_2, x_3)$ and $A = \begin{bmatrix} 1 & 0 & 3 \\ -1 & 0 & 1 \\ 2 & 1 & 2 \\ -1 & 2 & 2 \end{bmatrix}$.

- (Example) Compute where the points $(-1, -1, 0)$, $(0, 1, 0)$, $(1, -1, 1)$, and $(2, 1, 1)$ in \mathbb{R}^3 get mapped to in \mathbb{R}^4 by $A\mathbf{x}$ from the previous example. Then plot the projections of the original points in \mathbb{R}^3 onto their first two coordinates in \mathbb{R}^2 , and compare this with the projection plot of their images in \mathbb{R}^4 onto their first two coordinates in \mathbb{R}^2 .
- Identity and Inverse
 - The $n \times n$ identity matrix I satisfies $i_{jj} = 1$ and $i_{jk} = 0$ when $j \neq k$. That is:

$$I = \begin{bmatrix} 1 & 0 & \cdots & 0 \\ 0 & 1 & \cdots & 0 \\ \vdots & \vdots & \ddots & \vdots \\ 0 & 0 & \cdots & 1 \end{bmatrix}$$
 - If $AA^{-1} = A^{-1}A = I$, then A is invertible and A^{-1} is its inverse.
- Determinant
 - Let A_i be the submatrix of A with the first column and i th row removed. Then $\det(A) = \sum_{i=1}^n (-1)^{i+1} a_{1i} \det(A_i)$
 - (Example) Prove that

$$\det \begin{bmatrix} a_1 & a_2 \\ b_1 & b_2 \end{bmatrix} = a_1 b_2 - a_2 b_1$$
 and

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

$$= (a_1 b_2 c_3 + a_2 b_3 c_1 + a_3 b_1 c_2) - (a_1 b_3 c_2 + a_2 b_1 c_3 + a_3 b_2 c_1)$$
 - (Example) Prove that the inverse of the matrix $A = \begin{bmatrix} a_1 & a_2 \\ b_1 & b_2 \end{bmatrix}$ is $\frac{1}{\det A} \begin{bmatrix} b_2 & -a_2 \\ -b_1 & a_1 \end{bmatrix}$.
 - An $n \times n$ matrix is invertible if and only if its determinant is nonzero.
- HW: 1-18, 21-24

2.3 Differentiation

- Functions $\mathbb{R}^n \rightarrow \mathbb{R}^m$
 - $\mathbf{f} : \mathbb{R}^n \rightarrow \mathbb{R}^m$
 - $\mathbf{f}(\mathbf{x}) = (f_1(\mathbf{x}), \dots, f_m(\mathbf{x}))$ where $f_i : \mathbb{R}^n \rightarrow \mathbb{R}$

- Partial Derivative Matrix

- $\mathbf{Df}(\mathbf{x}) = \begin{bmatrix} \frac{\partial f_1}{\partial x_1}(\mathbf{x}) & \cdots & \frac{\partial f_1}{\partial x_n}(\mathbf{x}) \\ \vdots & \ddots & \vdots \\ \frac{\partial f_m}{\partial x_1}(\mathbf{x}) & \cdots & \frac{\partial f_m}{\partial x_n}(\mathbf{x}) \end{bmatrix}$

- We say \mathbf{f} is differentiable at \mathbf{x}_0 if $\mathbf{f}(\mathbf{x}_0 + \mathbf{h}) \approx \mathbf{f}(\mathbf{x}_0) + [\mathbf{Df}(\mathbf{x}_0)]\mathbf{h}$ whenever $\mathbf{h} \approx \mathbf{0}$.
 - (Example) Prove that this is equivalent to saying $\mathbf{f}(\mathbf{x}) \approx \mathbf{f}(\mathbf{x}_0) + [\mathbf{Df}(\mathbf{x}_0)](\mathbf{x} - \mathbf{x}_0)$ whenever $\mathbf{x} \approx \mathbf{x}_0$.
 - (Example) Let $\mathbf{f} : \mathbb{R}^2 \rightarrow \mathbb{R}^2$ be defined by $\mathbf{f}(x, y) = (x^2 + y^2, xy)$, and let $\mathbf{T} = \mathbf{Df}(1, 0)$. Compute $\mathbf{f}(1.1, -0.1)$ and $\mathbf{f}(1, 0) + \mathbf{T}(0.1, -0.1)$.
 - If each $\frac{\partial f_i}{\partial x_j} : \mathbb{R}^n \rightarrow \mathbb{R}$ is a continuous function near \mathbf{x}_0 , then we say \mathbf{f} is strongly differentiable or class C^1 at \mathbf{x}_0 . All C^1 functions are differentiable.

- Gradient

- If $f : \mathbb{R}^n \rightarrow \mathbb{R}$, then the gradient vector function $\nabla f : \mathbb{R}^n \rightarrow \mathbb{R}^n$ is defined by $\nabla f(\mathbf{x}) = (\mathbf{Df}(\mathbf{x}))^T = \left(\frac{\partial f}{\partial x_1}(\mathbf{x}), \dots, \frac{\partial f}{\partial x_n}(\mathbf{x}) \right)$
 - $[\mathbf{Df}(\mathbf{x})]\mathbf{h} = \nabla f(\mathbf{x}) \cdot \mathbf{h}$

- Linearizations and Tangent Hyperplanes

- For $\mathbf{f} : \mathbb{R}^n \rightarrow \mathbb{R}^m$ and a point $\mathbf{x}_0 \in \mathbb{R}^n$, let the linearization of \mathbf{f} at \mathbf{x}_0 be $\mathbf{L}(\mathbf{x}) = \mathbf{f}(\mathbf{x}_0) + [\mathbf{Df}(\mathbf{x}_0)](\mathbf{x} - \mathbf{x}_0)$. Note $\mathbf{f}(\mathbf{x}) \approx \mathbf{L}(\mathbf{x})$ whenever $\mathbf{x} \approx \mathbf{x}_0$.
 - (Example 5) Recall that the tangent plane to a surface $z = f(x, y)$ given by $f : \mathbb{R}^2 \rightarrow \mathbb{R}$ passing through $\mathbf{x}_0 \in \mathbb{R}^3$ is given by the normal vector ∇f . Show that $z = L(x, y)$ gives an equation for the tangent plane to the surface $z = x^2 + y^4 + e^{xy}$ at the point $(1, 0, 2)$.

- HW: 1-3, 5-21

2.5 Properties of the Derivative

- Sum/Product/Quotient Rules

- $\mathbf{D}[\alpha \mathbf{f}] = \alpha \mathbf{Df}$
 - $\mathbf{D}[\mathbf{f} + \mathbf{g}] = \mathbf{Df} + \mathbf{Dg}$
 - $\mathbf{D}[fg] = g\mathbf{Df} + f\mathbf{Dg}$
 - $\mathbf{D}\left[\frac{f}{g}\right] = \frac{g\mathbf{Df} - f\mathbf{Dg}}{g^2}$
 - (Example) Prove the sum rule above.

- Chain Rule
 - $\mathbf{D}[\mathbf{f} \circ \mathbf{g}] = \mathbf{D}\mathbf{f}(\mathbf{g})\mathbf{D}\mathbf{g}$
 - (Example) Find the rate of change of $f(x, y) = x^2 + y^2$ along the path $\mathbf{c}(t) = (t^2, t)$ when $t = 1$.
 - (Example 2) Verify the Chain Rule for $f(u, v, w) = u^2 + v^2 - w$ and $\mathbf{g}(x, y, z) = (x^2y, y^2, e^{-xz})$.
 - (Example 3) Compute $\mathbf{D}[\mathbf{f} \circ \mathbf{g}](1, 1)$ where $\mathbf{f}(u, v) = (u + v, u, v^2)$ and $\mathbf{g}(x, y) = (x^2 + 1, y^2)$.
- HW: 6-13, 15-16

3.2 Taylor's Theorem

- Single-variable Taylor Series
 - $$f(x) = \sum_{n=0}^{\infty} \frac{f^{(n)}(x_0)}{n!} (x - x_0)^n$$

$$= f(x_0) + f'(x_0)(x - x_0) + \frac{1}{2}f''(x_0)(x - x_0)^2 + \frac{1}{6}f'''(x_0)(x - x_0)^3 + \dots$$
 - $$f(x) \approx \sum_{n=0}^m \frac{f^{(n)}(x_0)}{n!} (x - x_0)^n$$
- First-Order Taylor Formula
 - $f(\mathbf{x}) \approx L(\mathbf{x}) = f(\mathbf{x}_0) + [\mathbf{D}f(\mathbf{x}_0)](\mathbf{x} - \mathbf{x}_0) = f(\mathbf{x}_0) + \sum_{i=1}^n \frac{\partial f}{\partial x_i}(\mathbf{x}_0)(x_i - x_{0i})$
- Second-Order Taylor Formula
 - $f(\mathbf{x}) \approx f(\mathbf{x}_0) + \sum_{i=1}^n \frac{\partial f}{\partial x_i}(\mathbf{x}_0)(x_i - x_{0i}) + \frac{1}{2} \sum_{i,j=1}^n \frac{\partial^2 f}{\partial x_i \partial x_j}(\mathbf{x}_0)(x_i - x_{0i})(x_j - x_{0j})$
 - (Example) Use the second-order Taylor formula for $f(x, y) = \sqrt{x + 2y}$ near the point $(2, 1)$ to approximate $\sqrt{4.05}$.
 - (Example 3) Find linear and quadratic functions of x, y which approximate $f(x, y) = \sin(xy)$ near the point $(1, \pi/2)$.
- HW: 3-7, 12

4.3 Vector Fields

- Vector Fields

- A vector field is a map $f : \mathbb{R}^n \rightarrow \mathbb{R}^n$ assigning an n -dimensional vector to each point in \mathbb{R}^n
- (Example 1) The velocity field of a fluid may be modeled as a vector field.
- (Example 2) Sketch the rotary motion given by the vector field $\mathbf{V}(x, y) = (-y, x)$.
- Gradient Vector Fields
 - $\nabla f = \left(\frac{\partial f}{\partial x_1}, \dots, \frac{\partial f}{\partial x_n} \right)$
 - (Example) The derivative of a scalar function $f : \mathbb{R}^n \rightarrow \mathbb{R}$ in the direction given by a unit vector \mathbf{v} is given by $\nabla f \cdot \mathbf{v}$. Show that the maximum value of a directional derivative for a fixed point is given by $\|\nabla f\|$ and attained by the direction $\frac{1}{\|\nabla f\|} \nabla f$.
 - (Example 4) If temperature is given by $T(x, y, z)$, then the energy or heat flux field is given by $\mathbf{J} = -k \nabla T$ where k is the conductivity of the body. Level sets are called isotherms.
 - (Example 5) The gravitational potential of bodies with mass m, M is given by $V = -\frac{mMG}{r}$ where G is the gravitational constant and r is the distance between the bodies, and the gravitational force field is given by $\mathbf{F} = -\nabla V$. Show that $\mathbf{F} = -\frac{mMG}{r^3} \mathbf{r}$, where \mathbf{r} is the vector pointing from the center of mass M to the center of mass m .
 - A vector field $\mathbf{F} : \mathbb{R}^n \rightarrow \mathbb{R}^n$ is conservative iff there exists a potential function $f : \mathbb{R}^n \rightarrow \mathbb{R}$ such that $\mathbf{F} = \nabla f$.
 - (Example) Show that $\mathbf{W} = (2y + 1, 2x)$ is conservative.
 - (Example 7) Show that $\mathbf{V} = (y, -x)$ is not conservative.
- Flow Lines
 - A flow line for a vector field $\mathbf{F} : \mathbb{R}^n \rightarrow \mathbb{R}^n$ is a path $\mathbf{c} : \mathbb{R} \rightarrow \mathbb{R}^n$ satisfying $\mathbf{c}'(t) = \mathbf{F}(\mathbf{c}(t))$.
 - (Example 8) Show that $\mathbf{c}(t) = (\cos t, \sin t)$ is a flow line for $\mathbf{F} = (-y, x)$, and find some other flow lines.
- HW: 1-12, 17-21

4.4 Divergence and Curl

- Divergence
 - The divergence of a vector field $\mathbf{F} : \mathbb{R}^n \rightarrow \mathbb{R}^n$ is denoted by $\operatorname{div} \mathbf{F} : \mathbb{R}^n \rightarrow \mathbb{R}$ and defined by $\operatorname{div} \mathbf{F} = \nabla \cdot \mathbf{F} = \sum_{i=1}^n \frac{\partial F_i}{\partial x_i}$

- (Examples 3-5) Compute the divergences of $\mathbf{F} = (x, y)$, $\mathbf{G} = (-x, -y)$ and $\mathbf{H} = (-y, x)$ at any point on \mathbb{R}^2 . How does divergence correspond with the motion described by the vector field plots?
- (Example) Compute the divergence of $\mathbf{F} = (x^2, y)$ various points and interpret those values against a plot of the vector field.
- Curl
 - The curl of a three-dimensional vector field $\mathbf{F} : \mathbb{R}^3 \rightarrow \mathbb{R}^3$ is denoted by $\text{curl } \mathbf{F} : \mathbb{R}^3 \rightarrow \mathbb{R}^3$ and defined by $\text{curl } \mathbf{F} = \nabla \times \mathbf{F} = \left(\frac{\partial F_3}{\partial y} - \frac{\partial F_2}{\partial z}, \frac{\partial F_1}{\partial z} - \frac{\partial F_3}{\partial x}, \frac{\partial F_2}{\partial x} - \frac{\partial F_1}{\partial y} \right)$
 - The scalar curl of a two-dimensional vector field $\mathbf{F} : \mathbb{R}^2 \rightarrow \mathbb{R}^2$ is denoted by $\text{scurl } \mathbf{F} : \mathbb{R}^2 \rightarrow \mathbb{R}$ and defined by $\text{scurl } \mathbf{F} = \text{curl } \mathbf{F} \cdot \mathbf{k} = \frac{\partial F_2}{\partial x} - \frac{\partial F_1}{\partial y}$
 - (Example) Compute the scalar curl of $\mathbf{F} = (x, y)$, $\mathbf{G} = (-x, -y)$ and $\mathbf{H} = (-y, x)$ at every point in \mathbb{R}^2 . How does this scalar curl correspond with the motion described by the vector field plots?
 - (Example) Compute the curl of $\mathbf{F} = (y, -x, z)$ at every point in \mathbb{R}^3 . How does curl correspond with the motion described by the vector field plot?
- Facts about ∇f , $\text{div } \mathbf{F}$, $\text{curl } \mathbf{F}$
 - The curl of a conservative field is zero: $\text{curl } \nabla f = \nabla \times (\nabla f) = \mathbf{0}$.
 - (Example) Prove the above theorem.
 - (Example) Prove that $\mathbf{F} = (x^2 + z, y - z, z^3 + 3xy)$ is not a conservative field.
 - The divergence of a curl field is zero: $\text{div } \text{curl } \mathbf{F} = \nabla \cdot (\nabla \times \mathbf{F}) = 0$
 - Many identities on pg. 255 of Marsden text.
 - (Example) Sketch proof of identity #8: $\text{div } (\mathbf{F} \times \mathbf{G}) = \mathbf{G} \cdot \text{curl } \mathbf{F} - \mathbf{F} \cdot \text{curl } \mathbf{G}$.
- HW: 1-4, 9-17, 22-25, 29-30

5.3 The Double Integral Over More General Regions

- Hypervolume
 - The hypervolume $HV_1(D)$ of an interval $D = [a, b]$ in \mathbb{R} is just its length $b - a$.
 - The hypervolume of a well-behaved bounded subset $D \subseteq \mathbb{R}^{n+1}$ is defined for each $n \in \{1, 2, \dots\}$ by

$$HV_{n+1}(D) = \int_{x_i \in I} HV(D_i) dx_i = \int_{x_i=a}^{x_i=b} HV_n(D_i) dx_i$$

where $I = [a, b]$ is an interval containing all values x_i included in the i th coordinate of D , and D_i is the projection of all points in D onto \mathbb{R}^n by removing the i th coordinate.

- (Example) For $n = 1$ and $D = \{(x, y) \in \mathbb{R}^2 : a \leq x \leq b, f(x) \leq y \leq g(x)\}$, we have that

$$HV_2 = A = \int_{x \in [a, b]} g(x) - f(x) dx = \int_a^b g(x) - f(x) dx.$$

- (Example) For $n = 2$ and $D \subseteq \mathbb{R}^3$ including values of x between a and b , we have that

$$HV_3 = V = \int_{x=a}^{x=b} A(x) dx$$

where $A(x)$ is the area of the cross-section of D taken by fixing each value of x (or similar for y).

- Double Integrals

- For a bounded region $D \subseteq \mathbb{R}^2$ and continuous nonnegative $f : D \rightarrow \mathbb{R}$, the double integral

$$\iint_D f dA$$

is defined to be the volume of $\{(x, y, z) \in \mathbb{R}^3 : (x, y) \in D, 0 \leq z \leq f(x, y)\}$.

- We may apply the definition of volume above to get

$$\iint_D F dA = \int_{x=a}^{x=b} A(x) dx$$

where D lies between the lines $x = a$ and $x = b$.

- If D is described by $a \leq x \leq b$ and $\phi_1(x) \leq y \leq \phi_2(x)$, then

$$\iint_D F dA = \int_{x=a}^{x=b} A(x) dx = \int_{x=a}^{x=b} \left[\int_{y=\phi_1(x)}^{y=\phi_2(x)} f(x, y) dy \right] dx$$

- Similarly, if D is described by $c \leq y \leq d$ and $\psi_1(y) \leq x \leq \psi_2(y)$, then

$$\iint_D F dA = \int_{y=c}^{y=d} \left[\int_{x=\psi_1(y)}^{x=\psi_2(y)} f(x, y) dx \right] dy$$

- If f is sometimes negative on the domain D , then $\iint_D f dA$ is the net volume between $z = f(x, y)$ and D (volume above the xy plane minus volume below) and the above formulas still hold.

- Iterated integrals

- An iterated integral is a shorthand for the expansion of two or more nested integrals, that is:

$$\int_a^b \int_{\phi_1(x)}^{\phi_2(x)} f(x, y) dy dx = \int_{x=a}^{x=b} \left[\int_{y=\phi_1(x)}^{y=\phi_2(x)} f(x, y) dy \right] dx$$

- (Example) Sketch the region of integration for $\int_0^\pi \int_{-x}^x \cos(y) dy dx$, evaluate it, and interpret it as the signed volume of a region in \mathbb{R}^3 .
- (Example) Express $\iint_R (12x^3y - 1) dA$ where R is the rectangle with vertices $(0, 0), (3, 0), (3, 2), (0, 2)$ as an iterated integral, then evaluate it.
- (Example) Express $\iint_T (12x^3y - 1) dA$ where T is the triangle with vertices $(0, 0), (1, 0), (1, 1)$ as an iterated integral, then evaluate it.

- Applications

- $\iint_D 1 dA$ is the area of D
- $\frac{1}{A(D)} \iint_D f(x, y) dA$ is the average value of the function f restricted to D

- HW: 1-9