

$$\nabla f = (f_x, f_y)$$

$$D_u f|_P = \nabla f \cdot \vec{u}$$

$$\text{eq. of Normal plane: } \frac{y-y_0}{x-x_0} = \frac{f_y}{f_x}$$

$$\text{eq. of Tangent plane: } \frac{y-y_0}{x-x_0} = -\frac{f_x}{f_y}$$

$$df = (\nabla f)_P \cdot \vec{u} \, ds$$

distance

* Local max if $f_{xx} < 0, f_{xx}f_{yy} - f_{xy}^2 > 0$
 Local min if $f_{xx} > 0, f_{xx}f_{yy} - f_{xy}^2 > 0$
 Saddle if $f_{xx}f_{yy} - f_{xy}^2 < 0$
 $f_{xx}f_{yy} - f_{xy}^2 = 0$ at $(a,b) \Rightarrow$ Inconclusive

* $\nabla f = \lambda \nabla g$. Find λ then (x,y) corresponding to λ and find f and check for max./min.

* $\nabla f = \lambda \nabla g_1 + \mu \nabla g_2$. Same procedure
 $\frac{\partial w}{\partial x} \rightarrow$ dep. variable $W = x^2 + y^2$
 $\frac{\partial W}{\partial x} = 2x + 2y \frac{\partial y}{\partial x}$
 $y =$ dep. var.

$$f(x,y) \approx f(x_0, y_0) + f_x(x_0, y_0)(x-x_0) + f_y(x_0, y_0)(y-y_0) + \frac{1}{2} (f_{xx}(x_0, y_0)(x-x_0)^2 + f_{yy}(x_0, y_0)(y-y_0)^2 + 2f_{xy}(x_0, y_0)(x-x_0)(y-y_0)) + \frac{1}{6} (f_{xxx}(x_0, y_0)(x-x_0)^3 + f_{yyy}(x_0, y_0)(y-y_0)^3 + 3f_{xxy}(x_0, y_0)(x-x_0)^2(y-y_0) + 3f_{xyy}(x_0, y_0)(x-x_0)(y-y_0)^2)$$

* Error in Lin. approx:
 $|E(x,y)| \leq \frac{1}{2} M (|x-x_0| + |y-y_0|)^2$
 $M = \max \{ |f_{xx}|, |f_{yy}|, |f_{xy}| \}_{(x,y)}$

* $\int u \cdot v = u \int v - \int u' v$
 * Avg. value of F over $D = \frac{1}{\text{Vol. of } D} \iiint_D F \, dv$

$$M = \iiint_D \delta(x,y,z) \, dv$$

Curve $\rightarrow ds$

$$M_{yz} = \iiint_D x \delta \, dv \text{ (first moments)}$$

$$\bar{x} = M_{yz} / M \text{ (COM)}$$

$$I_L = \iiint_D x^2 \delta \, dv \text{ (MOI)}$$

$$L = x\text{-axis}$$

$$I_x = \iiint_D (y^2 + z^2) \delta \, dv$$

$$R_L = \sqrt{\frac{I_L}{M}} \text{ (Radius of Gyration)}$$

$$dA = r \, dr \, d\theta$$

$$dv = (r \, dr \, d\theta) \, dz$$

* Spherical coordinates

$$r = \rho \sin \phi, \quad x = \rho \cos \phi$$

$$y = \rho \sin \phi \cos \theta$$

$$z = \rho \cos \phi, \quad y = \rho \sin \phi$$

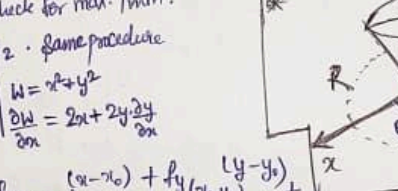
$$\rho = \sqrt{x^2 + y^2 + z^2} = \sqrt{r^2 + z^2}$$

$$\rightarrow \text{dist. of } P \text{ from origin}$$

* $\phi \rightarrow$ Angle \vec{OP} makes with +ve Z-axis ($0 \leq \phi \leq \pi$)

* $\theta \rightarrow$ Angle from cylindrical coordinates

$$dv = \rho^2 \sin \phi \, d\rho \, d\phi \, d\theta$$



$$dv = \int_0^{2\pi} \int_0^{\pi/3} \int_0^1 \rho^2 \sin \phi \, d\rho \, d\phi \, d\theta$$

* Jacobian

$$\iint_D f(x,y) \, dA = \iint_R f(g(u,v), h(u,v)) |J| \, du \, dv$$

$$|J \cdot J'| = 1$$

Steps

- (i) Sketch region in $x-y$ plane.
- (ii) choose substitution (may be given).
- (iii) find x and y in terms of u & v .
- (iv) find $J = \det(x,y)/\det(u,v)$
- (v) find the eqn. in terms of u, v so as to draw a region in $u-v$ plane with help of step-(i) & (ii).
- (vi) sketch region in $u-v$ plane.
- (vii) find limits for u, v then apply formula & solve.

$$dv = \int_0^{2\pi} \int_0^{\pi/3} \int_0^1 \rho^2 \sin \phi \, d\rho \, d\phi \, d\theta$$

Vectors & Geometry

$$\vec{u} \cdot \vec{v} = u_1 v_1 + u_2 v_2$$

$$\text{Angle} = \cos \theta = \frac{\vec{u} \cdot \vec{v}}{|\vec{u}| |\vec{v}|}$$

$$\rightarrow 0 \text{ when } \vec{u} \perp \vec{v}$$

$$|\text{Proj}_{\vec{v}} \vec{u}| = |\vec{u}| \cos \theta$$

$$= |\vec{u}| \cdot \frac{\vec{u} \cdot \vec{v}}{|\vec{u}| |\vec{v}|} = \frac{\vec{u} \cdot \vec{v}}{|\vec{v}|}$$

$$= \frac{(\vec{u} \cdot \vec{v})}{|\vec{v}|} \cdot \frac{\vec{v}}{|\vec{v}|} = \left(\frac{\vec{u} \cdot \vec{v}}{|\vec{v}|^2} \right) \vec{v}$$

scalar \leftarrow vector

$$\vec{u} = \text{Proj}_{\vec{v}} \vec{u} + (\vec{u} - \text{Proj}_{\vec{v}} \vec{u})$$

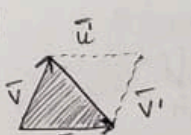
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$$\text{Area of } \Delta \text{ with sides } \vec{u}, \vec{v} = \frac{|\vec{u} \times \vec{v}|}{2}$$

$$\text{Area of } \Delta \text{ with sides } \vec{u}, \vec{v} = \frac{|\vec{u} \times \vec{v}|}{2}$$

$$\text{Scalar/Triple Box Product} = (\vec{u} \times \vec{v}) \cdot \vec{w} = (\vec{v} \times \vec{w}) \cdot \vec{u}$$

$$\text{Vol. of box (parallelepiped)} = \begin{vmatrix} u_1 & u_2 & u_3 \\ v_1 & v_2 & v_3 \\ w_1 & w_2 & w_3 \end{vmatrix}$$



* Eq. of line L passing thru $P_0(x_0, y_0, z_0)$ and $\parallel \vec{r}$ to \vec{v} .


$$(x, y, z) = \vec{r}(t) = \vec{r}_0 + t\vec{v}$$

$$(x_0, y_0, z_0) \quad (v_1, v_2, v_3)$$

$$\left. \begin{aligned} x &= x_0 + tv_1 \\ y &= y_0 + tv_2 \\ z &= z_0 + tv_3 \end{aligned} \right\} \Rightarrow \frac{x-x_0}{v_1} = \frac{y-y_0}{v_2} = \frac{z-z_0}{v_3}$$

* Dist. of point to line in space

$$d = |\vec{PS}| \sin \theta$$

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


dist. from a point S to a line thru P parallel to \vec{v} .

* Vector $\parallel \vec{r}$ to line of int. of 2 planes

$$\vec{v} = \vec{n}_1 \times \vec{n}_2$$

LOI

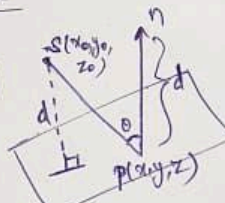
$$P = (x, y, z) \quad \vec{v} =$$

→ solve the two planes (at $z=0$).

* Eqn. of plane passing thru $P_0(x_0, y_0, z_0)$ and normal \vec{n}

$$\vec{n} \cdot \vec{PP}_0 = 0$$

* Dist. of Pt. S to a plane

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


* Angle b/w 2 planes = Angle b/w 2 normals

$$\cos \theta = \frac{|\vec{n}_1 \cdot \vec{n}_2|}{|\vec{n}_1| |\vec{n}_2|}$$

Line Integrals

$$\int_C f(x, y, z) ds = \int_C f(x(t), y(t), z(t)) \left(\frac{ds}{dt} \right) dt$$

$$= \int_C f(x(t), y(t), z(t)) |\vec{v}| dt$$

curve "C" = $C_1 \cup C_2 \cup \dots \cup C_n$

$$\int_C f ds = \int_{C_1} f ds + \int_{C_2} f ds + \dots + \int_{C_n} f ds$$

$$\text{Area of } R = \frac{1}{2} \oint_C x dy - y dx$$

* Work done by force \vec{F} over a curve

$$W = \int_C \vec{F}(x, y, z) \cdot d\vec{r} = \int_C \vec{F} \left(\frac{d\vec{r}}{ds} \right) ds$$

$$W = \int_{t=a}^{t=b} \vec{F} \cdot \vec{T} ds \rightarrow \text{unit tang. vector } \left(\frac{\vec{v}}{|\vec{v}|} \right)$$

$$W = \int M dx + \int N dy + \int P dz \quad \vec{F} = (M, N, P)$$

* Flow, circulation

$$\text{Flow} = \int_a^b \vec{F} \cdot \vec{T} ds = \int_a^b \vec{F} \cdot \frac{d\vec{r}}{dt} dt$$

$$\vec{v} = v_x \hat{i} + v_y \hat{j} \Rightarrow \vec{n} = \frac{+v_y \hat{i} - v_x \hat{j}}{|\vec{v}|}$$

* Flux

$$\vec{j} = \int_C \vec{F} \cdot \vec{n} ds \quad \left(\begin{aligned} \vec{n} &= \vec{k} \times \vec{T} \text{ (clockwise)} \\ \vec{n} &= \vec{T} \times \vec{k} \text{ (A.C.W.)} \end{aligned} \right)$$

→ true, net flow across the curve is outward.

* $W = \int_A^B \vec{F} \cdot d\vec{r}$ | If the integral is path independent from A to B, its value is

$$\int_A^B \vec{F} \cdot d\vec{r} = f(B) - f(A)$$

① is path indep $\Leftrightarrow \vec{F}$ is conservative field.

$$\vec{F} = \vec{\nabla} f \rightarrow \text{potential fn. of } \vec{F}.$$

* \vec{F} is conservative iff $\vec{F} = (M, N, P)$

$$\frac{\partial P}{\partial y} = \frac{\partial N}{\partial z}, \quad \frac{\partial M}{\partial z} = \frac{\partial P}{\partial x}, \quad \frac{\partial N}{\partial x} = \frac{\partial M}{\partial y}$$

Exactness

* Green's Theorem \rightarrow Area $\int_C x dy - y dx = 2 \times \text{Area}$

Form-1: Flux divergence or Normal Thm.

$$\oint_C \vec{F} \cdot \vec{n} ds = \iint_R (\vec{\nabla} \cdot \vec{F}) dA = \iint_R (M_x + N_y) dx dy$$

outward flux \rightarrow Divergence Integral

Form-2: circulation curl or Tangential form

$$\oint_C \vec{F} \cdot d\vec{r} = \iint_R (\text{curl } \vec{F}) \cdot \vec{k} dA = \iint_R (N_x - M_y) dx dy$$

counter-clockwise circulation \rightarrow curl Integral

$$\text{Surface Area} = \iint_R \frac{|\vec{r}_x \times \vec{r}_y|}{|\vec{r}_x \times \vec{r}_y|} dA$$

* $A = \iint_{R_{xy}} \sqrt{f_x^2 + f_y^2 + 1} dx dy \rightarrow$ unit vector normal to R
area of smooth surface $z = f(x, y)$ over region R_{xy} in xy -plane.

* Length of a smooth curve

$$r(t) = x(t)\hat{i} + y(t)\hat{j} + z(t)\hat{k}$$

$$L = \int_a^b \sqrt{\left(\frac{dx}{dt}\right)^2 + \left(\frac{dy}{dt}\right)^2 + \left(\frac{dz}{dt}\right)^2} dt$$

* Arc length: $L = \int_a^b |v| dt$

* Arc length parameter with base point $P(t_0)$

$$s(t) = \int_{t_0}^t \sqrt{[x'(\tau)]^2 + [y'(\tau)]^2 + [z'(\tau)]^2} d\tau$$

$$= \int_{t_0}^t |v(\tau)| d\tau$$

* Speed on a smooth curve

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

* Unit Tangent vector T

$$T = \frac{dr}{ds} = \frac{dr/dt}{ds/dt} = \frac{v}{|v|}$$

* Curvature

$$k = \left| \frac{dT}{ds} \right| = \frac{1}{|v|} \left| \frac{dT}{dt} \right|$$

curvature of str. line = 0

curvature of circle of rad. $a = \frac{1}{a}$

* Principal unit Normal

$$N = \frac{1}{k} \frac{dT}{ds} = \frac{dT/ds}{|dT/ds|}$$

$$N = \frac{dT/dt}{|dT/dt|}$$

* Circle of curvature / osculating circle

at a point P on a curve where $k \neq 0$ is

- (i) Tangent to the curve at P .
- (ii) has the same curvature that the curve has at P .
- (iii) lies towards the concave / inner side of curve.

$$\text{Rad. of curvature} = \rho = 1/k$$

$$k(t) = \frac{|v \times a|}{|v|^3}$$

* $B = T \times N$. The torsion func. of smooth curve is $\tau = -\frac{dB}{ds} \cdot N$

* Tangential & Normal comp. of Accⁿ.

$$a = a_T T + a_N N$$

$$a_T = \frac{d^2s}{dt^2} = \frac{d|v|}{dt} \quad \& \quad a_N = k \left(\frac{ds}{dt} \right)^2$$

$$a_N = k|v|^2$$

$$a_N = \sqrt{|a|^2 - a_T^2}$$

* Vector formula for curvature

$$k = \frac{|v \times a|}{|v|^3}$$

$$T = \frac{1}{|v \times a|^2} \begin{vmatrix} x' & y' & z' \\ x'' & y'' & z'' \\ x''' & y''' & z''' \end{vmatrix} \quad (\text{if } v \times a \neq 0)$$

* $r(t_0)$ lies at any pt. P which lies on the oscillating plane. \rightarrow (Multiply with B)

T is normal to the normal plane.

N is normal to the rectifying plane.

$$* y = f(x) \Rightarrow k = \frac{|f''(x)|}{[1 + (f'(x))^2]^{3/2}}$$

$$* \left(\frac{\partial x}{\partial y} \right)_z = - \frac{\partial f / \partial y}{\partial f / \partial z}$$

$$* \text{Integral of } g \text{ over } S = \iint_R g(x, y, z) \frac{|\nabla f|}{|\nabla f \cdot p|} dA$$

$$* \iint_S g \cdot dr, dr = \frac{|\nabla f|}{|\nabla f \cdot p|} dA$$

* Surface integral for Flux = $\iint_S F \cdot n dr$

If S is a part of a level surface $g(x, y, z) = c$, then n may be taken as:

$$n = \pm \frac{\nabla g}{|\nabla g|}$$

$$* r(u, v) = f(u, v)\hat{i} + g(u, v)\hat{j} + h(u, v)\hat{k}$$

$$r_u = \frac{\partial r}{\partial u} = \frac{\partial f}{\partial u}\hat{i} + \frac{\partial g}{\partial u}\hat{j} + \frac{\partial h}{\partial u}\hat{k}$$

$$r_v = \frac{\partial r}{\partial v} = \frac{\partial f}{\partial v}\hat{i} + \frac{\partial g}{\partial v}\hat{j} + \frac{\partial h}{\partial v}\hat{k}$$

Smooth parametrized surface: $r(u, v)$ is smooth if r_u and r_v are continuous and $r_u \times r_v$ is never zero.

* Area of smooth surface

$$A = \int_a^b \int_c^d |r_u \times r_v| du dv$$

* Surface Area diff.

$$d\sigma = |\mathbf{r}_u \times \mathbf{r}_v| du dv$$

Diff. formula for S.A. : $\iint_S d\sigma$

* Integral of \mathbf{r} over S ;

$$\iint_S \mathbf{r}(u,v,z) d\sigma = \int_a^b \int_c^d \mathbf{r}(f(u,v), g(u,v), h(u,v)) |\mathbf{r}_u \times \mathbf{r}_v| du dv$$

$$= \iint_S \mathbf{r} d\sigma$$

$$\mathbf{n} = \frac{\mathbf{r}_u \times \mathbf{r}_v}{|\mathbf{r}_u \times \mathbf{r}_v|}$$

* Stokes's Theorem

$$\oint_C \mathbf{F} \cdot d\mathbf{r} = \iint_S (\nabla \times \mathbf{F}) \cdot \mathbf{n} d\sigma$$

counter clockwise curl integral

$$\mathbf{n} = \frac{\nabla f}{|\nabla f|}$$

* curl grad $\mathbf{f} = \mathbf{0}$ or $\nabla \times \nabla f = \mathbf{0}$ holds for any fn. $f(x,y,z)$ whose 2nd partial derivatives are continuous.

* Divergence Thm.

$$\iint_S \mathbf{F} \cdot \mathbf{n} d\sigma = \iiint_D (\nabla \cdot \mathbf{F}) dV$$

outward flux

Divergence Integral

* Parametrization of Sphere

$$x^2 + y^2 + z^2 = a^2$$

$$x = a \sin \phi \cos \theta$$

$$y = a \sin \phi \sin \theta$$

$$z = a \cos \phi$$

$$0 \leq \phi, \theta \leq 2\pi$$

* For cone

$$z = \sqrt{x^2 + y^2}$$

$$x = r \cos \theta$$

$$y = r \sin \theta$$

$$z = r$$

* From (0,1) to (1,0)

$$\mathbf{r}(t) = (0,1) + ((1-0), (0-1))t$$

$$= (t, 1-t)$$

* If $\nabla \times \mathbf{F} = \mathbf{0}$, then the circⁿ. of \mathbf{F} around boundary C of any oriented surface S in the domain of \mathbf{F} is zero. By Stokes: $\oint_C \mathbf{F} \cdot d\mathbf{r} = \iint_S \nabla \times \mathbf{F} \cdot \mathbf{n} d\sigma = 0$.

$$|Z| = \sqrt{x^2 + y^2} = \sqrt{Z\bar{Z}} \quad (Z = r(\cos \theta + i \sin \theta))$$

$$\theta = \arg Z = \tan^{-1}(y/x)$$

general arg. $\Rightarrow (\theta + 2n\pi)$

$$-\pi < \text{Arg} Z \leq \pi$$

capital A (principal value of argument)

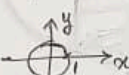
$$|Z_1 + Z_2| \leq |Z_1| + |Z_2|$$

$$\text{Re}(Z) = \frac{1}{2}(Z + \bar{Z}) = x, \quad \text{Im}(Z) = \frac{1}{2i}(Z - \bar{Z}) = y$$

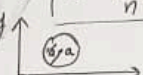
$$Z_1 Z_2 = r_1 r_2 [\cos(\theta_1 + \theta_2) + i \sin(\theta_1 + \theta_2)]$$

$$Z^n = r^n (\cos n\theta + i \sin n\theta), \quad (\cos \theta + i \sin \theta)^n = \cos n\theta + i \sin n\theta$$

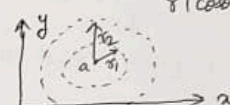
$$Z = W^n \Rightarrow W = \sqrt[n]{Z} \Rightarrow W^n = R^n (\cos n\phi + i \sin n\phi) = Z = r(\cos \theta + i \sin \theta)$$



unit circle



Circle in complex plane



Annulus

$|z-a| = r$: circle of rad= r , centre= a , $r_1 < |z-a| < r_2$: open Annulus
 $|z-a| \leq r$: disk
 $r_1 \leq |z-a| \leq r_2$: closed Annulus

* A fn. is said to be analytic at a pt. if it is diff. in some neighbourhood which is centered around a.

$$f'(z_0) = \lim_{z \rightarrow z_0} \frac{f(z) - f(z_0)}{z - z_0} \quad \rightarrow z = z_0 + \Delta z$$

* Cauchy-Riemann

$$u_x = v_y, \quad u_y = -v_x$$

$$Z = r \cos \theta + i \sin \theta$$

$$f(z) = u(r, \theta) + i v(r, \theta)$$

$$u_r = \frac{1}{r} v_\theta$$

$$v_r = -\frac{1}{r} u_\theta$$

polar form

$$f(z) = u(x,y) + i v(x,y)$$

$$\nabla^2 u = u_{xx} + u_{yy} = 0$$

$$\nabla^2 v = v_{xx} + v_{yy} = 0$$

Satisfies Harmonic

$$e^z: \text{Analytic} = u + i v$$

$$e^x \cos y$$

$$e^x \sin y$$

$$= e^x e^{iy}$$

$$Z = re^{i\theta}$$

$$e^z = e^{(x+iy)}$$

$$|e^z| = e^x, \quad \arg(e^z) = y + 2n\pi \quad (n=0,1,2,\dots)$$

$$\text{Arg}(z) = -\pi < y \leq \pi$$

* Entire fn.: Analytic $\forall Z$.

$$\sin z = \sin x \cosh y + i \cos x \sinh y$$

$$\cos z = \cos x \cosh y - i \sin x \sinh y$$

$$|\sin z|^2 = \sin^2 x + \sinh^2 y, \quad |\cos z|^2 = \cos^2 x + \sinh^2 y$$

$$\cos(z_1 \pm z_2) = \cos z_1 \cos z_2 \mp \sin z_1 \sin z_2$$

$$\sin(z_1 \pm z_2) = \sin z_1 \cos z_2 \pm \sin z_2 \cos z_1$$

$$\cosh z = (e^z + e^{-z})/2, \quad \sinh z = (e^z - e^{-z})/2$$

$$\cosh(iz) = \cos z, \quad \sinh(iz) = i \sin z$$

$$\cos(iz) = \cosh z, \quad \sin(iz) = i \sinh z$$

$\pi - \alpha$	α
$-(\pi - \alpha)$	$-\alpha$