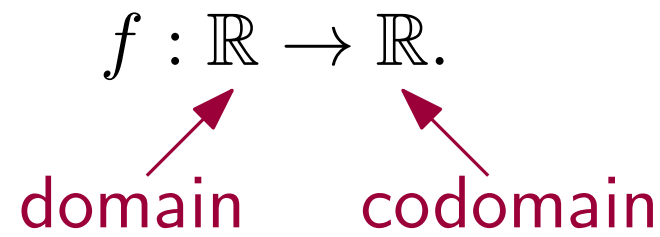


# What is Multivariate Calculus?

Single-variate calculus is the study of functions with one input variable and one output variable:

$$f : \mathbb{R} \rightarrow \mathbb{R}.$$


A diagram illustrating the mapping of a single-variate function. The expression  $f : \mathbb{R} \rightarrow \mathbb{R}$  is shown. Below the first  $\mathbb{R}$  is the word "domain" in red, with a red arrow pointing up to it. Below the second  $\mathbb{R}$  is the word "codomain" in red, with a red arrow pointing up to it.

**Example:**  $f(x) = x^2$ .

Multivariate calculus is the study of functions with  $n$  input variables and  $m$  output variables:

$$f : \mathbb{R}^n \rightarrow \mathbb{R}^m,$$

where  $\mathbb{R}^n$  is  $n$ -dimensional space:  $\mathbb{R}^n = \{(x_1, \dots, x_n)\}$ .

**Example:**  $f : \mathbb{R}^2 \rightarrow \mathbb{R}^3$  given by  $f(x, y) = (x + y, y, x^2 + 2y^2)$ .

As in the single-variate case, we will approximate functions by their derivatives, which are linear functions: this is why we will need tools from **linear algebra**.

Multivariate calculus is the study of functions with  $n$  input variables and  $m$  output variables:

$$f : \mathbb{R}^n \rightarrow \mathbb{R}^m.$$

In this class:

§5,6: Integration for functions  $\mathbb{R} \rightarrow \mathbb{R}$

What is the area under the curve  $y = x^2$  for  $0 < x < 1$ ?

§14: Integration for functions  $\mathbb{R}^n \rightarrow \mathbb{R}$

What is the volume under the surface  $z = 1 - x^2 - y^2$  over the unit disc  $x^2 + y^2 \leq 1$ ?

§12: Differentiation for functions  $\mathbb{R}^n \rightarrow \mathbb{R}^m$

What is the tangent plane at  $(4, 1/2, 1)$  to the surface  $2x + 2 \ln y = 9 - z^2$ ?

§13: Stationary points and extrema for functions  $\mathbb{R}^n \rightarrow \mathbb{R}$

What is the largest value of  $x^2 + xy - 2y$  on the triangle  $0 \leq x \leq y \leq 1$ ?

Our domains will mostly be  $\mathbb{R}^2$  or  $\mathbb{R}^3$  (i.e.  $n = 2, 3$  usually).

In Math3415 Vector Calculus ( $m, n$  are usually 2 or 3):

§11 Curves, i.e. functions  $\mathbb{R} \rightarrow \mathbb{R}^m$  - e.g. finding tangential acceleration of particles

§15 Integration along curves and surfaces - e.g. finding areas of surfaces in  $\mathbb{R}^3$

§16 Relating differentiation and integration for functions  $\mathbb{R}^n \rightarrow \mathbb{R}^n$ .

In addition to computation, a very important skill in this class is **visualisation in two and three dimensions**. From the official syllabus:

**Course Intended Learning Outcomes (CILOs):**

Upon successful completion of this course, students should be able to:

No.	Course Intended Learning Outcomes (CILOs)
1	Visualize and sketch geometrical objects in 2- and 3-dimension, to manipulate the related issues of the chosen topics as outlined in “course content.”
	Describe the basic applications of the chosen topics and their importance in the

On homeworks and exams, you will be asked to draw, and also to describe your drawings mathematically (e.g. triangle, disk, sphere, ...)

Before we start analysing functions, we will spend 1-2 weeks on some geometry in  $\mathbb{R}^n$ .

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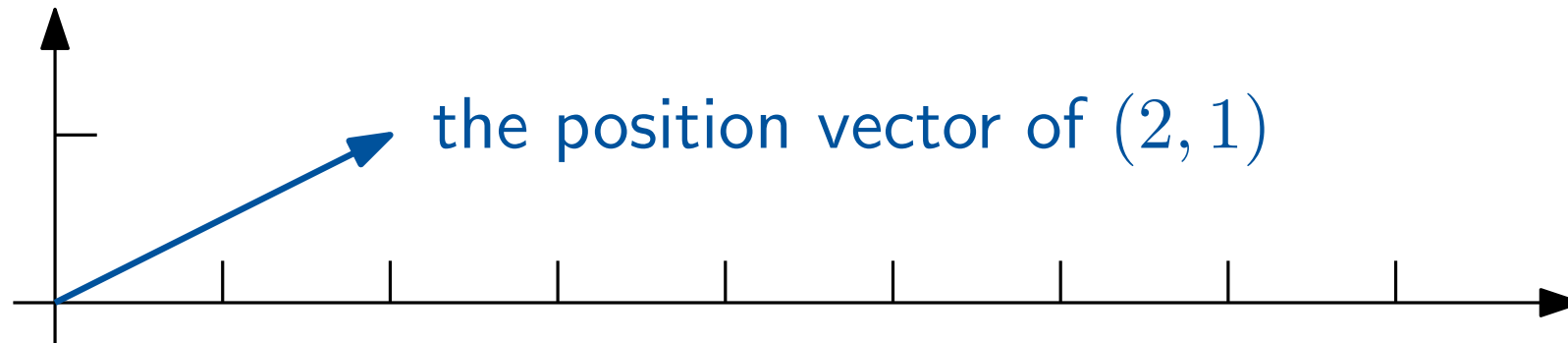
**One more warning:** The course is full of material. Because I don't think it's useful to show examples quickly, I will show very few examples, and you will do important examples in the in-class exercises and homeworks.

## §10.2-10.4: Vectors, Lines and Planes

A *vector* is a quantity with a *length* and a *direction* (in  $n$ -dimensional space  $\mathbb{R}^n$ ). Vectors are usually represented by arrows.

To distinguish between a number (a *scalar*) and a vector, we type vectors in bold ( $\mathbf{v}$ ) and hand-write vectors with an arrow on top ( $\vec{v}$ ).

Each point  $(x_1, x_2, \dots, x_n)$  in  $\mathbb{R}^n$  is associated with a *position vector*, whose arrow goes from  $(0, 0, \dots, 0)$  to  $(x_1, x_2, \dots, x_n)$ .

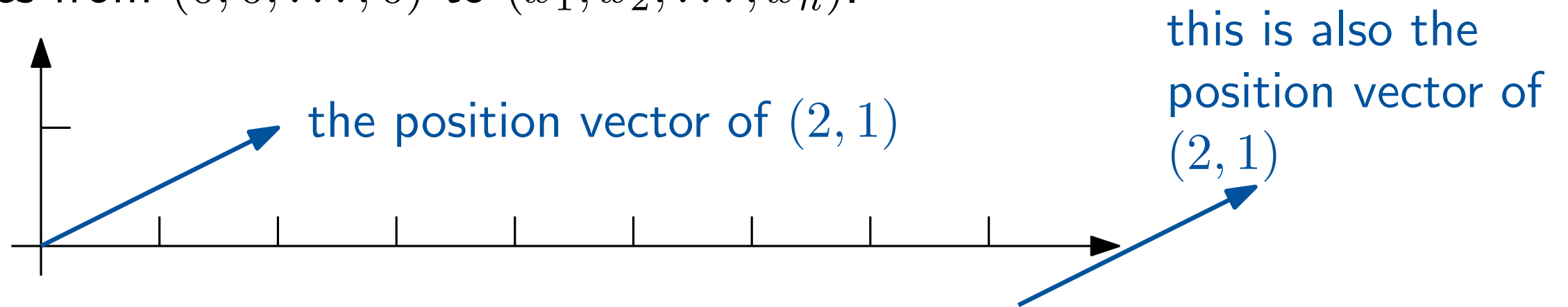


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Vectors do not generally have a position - that is, two arrows represent the same vector if they are parallel and have the same length, even if they are in different places.

We will meet 4 operations on vectors:

- i. Vector addition  $\mathbf{u} + \mathbf{v}$  (p6, §10.2 definition 1 in textbook);
- ii. Scalar multiplication  $t\mathbf{u}$  (p7, §10.2 definition 2 in textbook);
- iii. Dot product  $\mathbf{u} \bullet \mathbf{v}$  and length  $|\mathbf{v}| = \sqrt{\mathbf{v} \bullet \mathbf{v}}$  (p13-15, §10.2 definition 3 in textbook).

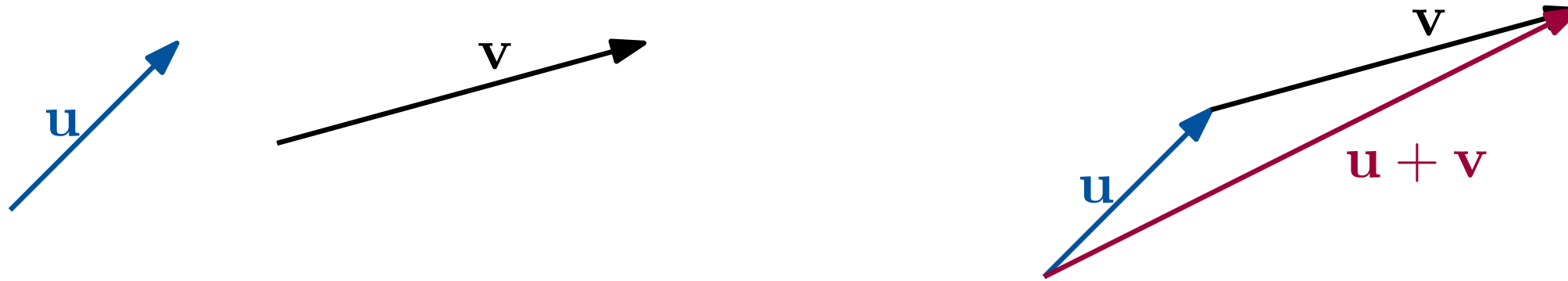
Using these operations, we can describe some simple geometric objects:

- a. Vector parametric equation and scalar parametric equation of a line (p10-12, §10.4 p590 (8E) p588 (7E) in textbook);
- b. Standard form of a plane (p16-18, §10.4 p588 (8E) p586 (7E) in textbook);
- c. Spheres, cylinders, etc. (p19-35, §10.1 examples 2-5, 10.5 in textbook).

(There are many many other concepts in these sections of the textbook, which we will not need.)

### i. Vector addition

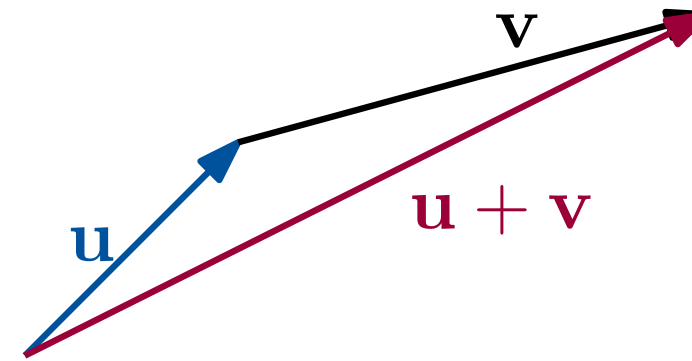
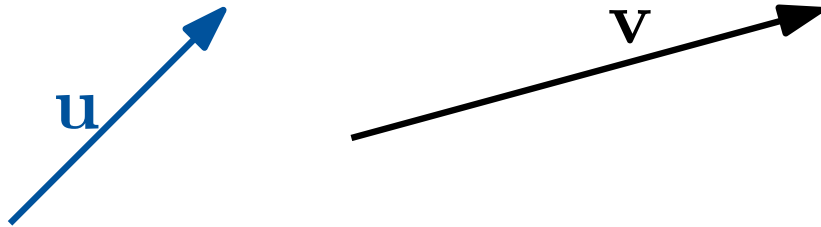
Let  $\mathbf{u}$  and  $\mathbf{v}$  be vectors in  $\mathbb{R}^n$ . To calculate  $\mathbf{u} + \mathbf{v}$ , put the tail of  $\mathbf{v}$  at the head of  $\mathbf{u}$ . Then  $\mathbf{u} + \mathbf{v}$  is the vector going from the tail of  $\mathbf{u}$  to the head of  $\mathbf{v}$ .



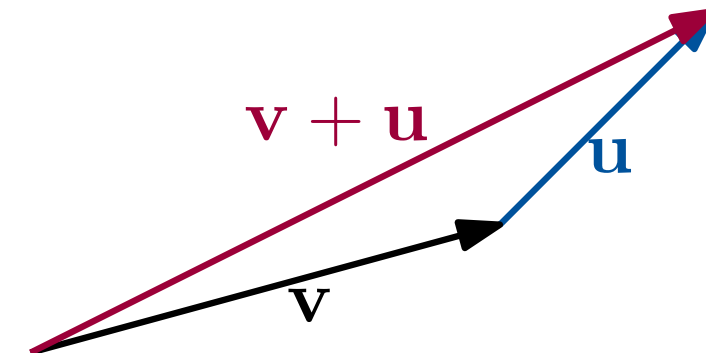


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It is easy to check that  $\mathbf{u} + \mathbf{v} = \mathbf{v} + \mathbf{u}$   
and  $(\mathbf{u} + \mathbf{v}) + \mathbf{w} = \mathbf{u} + (\mathbf{v} + \mathbf{w})$ .

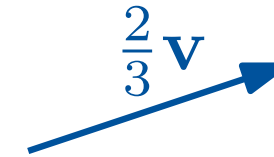
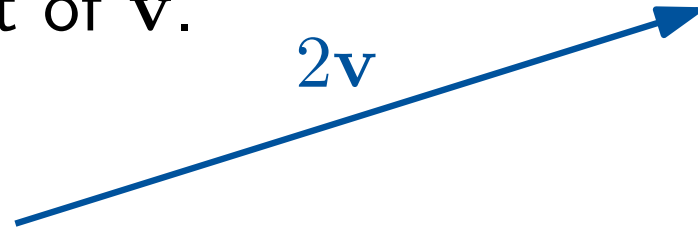


## ii. Scalar multiplication

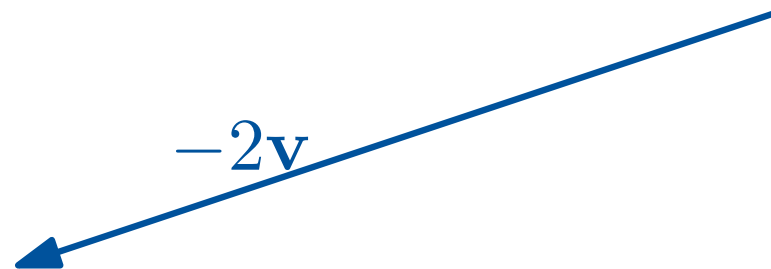
Let  $\mathbf{v}$  be a vector and  $t$  be a scalar (i.e. a number).



- If  $t > 0$ , then  $t\mathbf{v}$  is the vector in the same direction as  $\mathbf{v}$  whose length is  $t$  times that of  $\mathbf{v}$ .



- If  $t < 0$ , then  $t\mathbf{v}$  is the vector in the opposite direction as  $\mathbf{v}$  whose length is  $|t|$  times that of  $\mathbf{v}$ .



- If  $t = 0$ , then  $t\mathbf{v} = 0\mathbf{v} = \mathbf{0}$ , the zero vector, which has length 0 and therefore no particular direction.

•  $0\mathbf{v}$

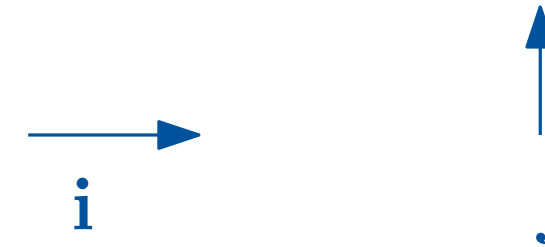
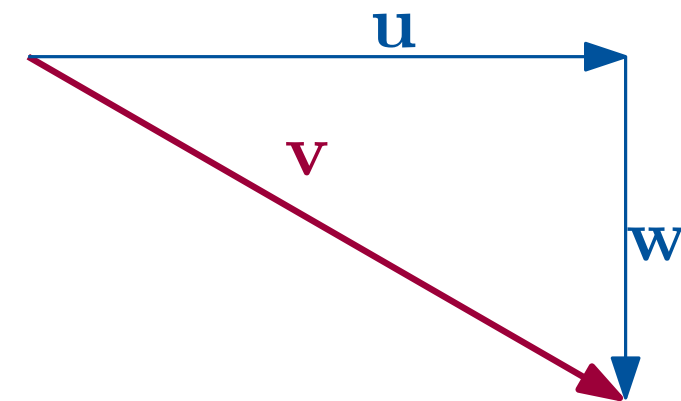
It is easy to check that  $\mathbf{v} + (-1)\mathbf{v} = \mathbf{0}$  and  $t(\mathbf{u} + \mathbf{v}) = t\mathbf{u} + t\mathbf{v}$ .

These two operations allow us to describe all vectors in  $\mathbb{R}^2$  in the following way:

Every vector in  $\mathbb{R}^2$  can be written as the sum of a “horizontal” vector and a “vertical” vector.

Let  $\mathbf{i}$  denote the position vector of  $(1, 0)$ , and  $\mathbf{j}$  denote the position vector of  $(0, 1)$ . These vectors are called the *standard basis vectors*.

Every “horizontal” vector is a scalar multiple of  $\mathbf{i}$ , and every “vertical” vector is a scalar multiple of  $\mathbf{j}$ , so every vector in  $\mathbb{R}^2$  can be written as  $x\mathbf{i} + y\mathbf{j}$  for some scalars  $x, y$ . Such an expression is called a *linear combination of  $\mathbf{i}$  and  $\mathbf{j}$* .



$$\begin{aligned}\mathbf{v} &= \mathbf{u} + \mathbf{w} \\ &= \frac{7}{2}\mathbf{i} - 2\mathbf{j}\end{aligned}$$

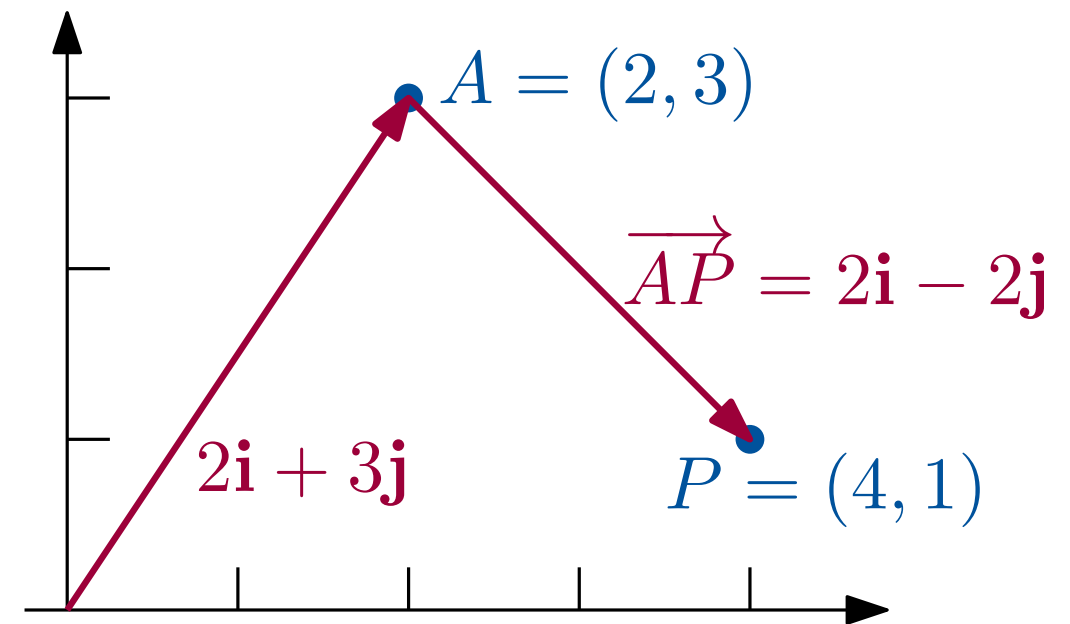
**Example:** The position vector of a point  $(a, b)$  is  $a\mathbf{i} + b\mathbf{j}$ .

**Example:** The vector going from  $A = (a, b)$  to  $P = (p, q)$  is  $\overrightarrow{AP} = (p - a)\mathbf{i} + (q - b)\mathbf{j}$  (difference of position vectors).

Addition and scalar multiplication are easy when vectors are written as linear combinations of  $\mathbf{i}$  and  $\mathbf{j}$ :

$$(u_1\mathbf{i} + u_2\mathbf{j}) + (v_1\mathbf{i} + v_2\mathbf{j}) = (u_1 + v_1)\mathbf{i} + (u_2 + v_2)\mathbf{j};$$

$$t(u_1\mathbf{i} + u_2\mathbf{j}) = (tu_1)\mathbf{i} + (tu_2)\mathbf{j}.$$



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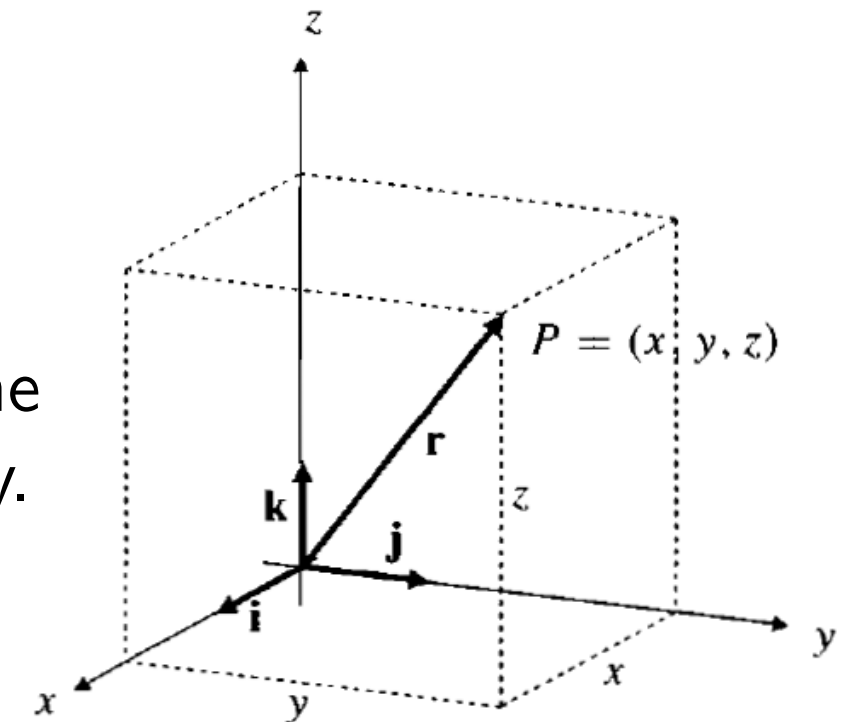
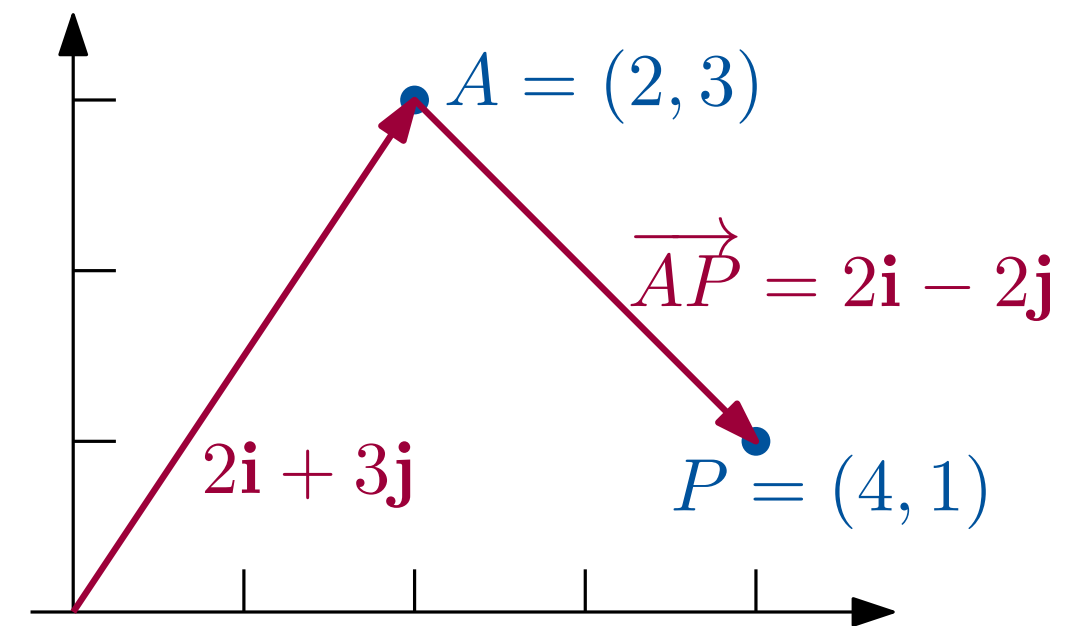
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$$t(u_1\mathbf{i} + u_2\mathbf{j}) = (tu_1)\mathbf{i} + (tu_2)\mathbf{j}.$$

Similarly, in  $\mathbb{R}^3$ , the *standard basis vectors* are  $\mathbf{i}, \mathbf{j}, \mathbf{k}$ , the *position vectors* of  $(1, 0, 0), (0, 1, 0), (0, 0, 1)$  respectively.

The standard basis vectors in  $\mathbb{R}^n$  are usually called  $\mathbf{e}_1, \mathbf{e}_2, \dots, \mathbf{e}_n$ , and these are the position vectors of  $(1, 0, \dots, 0), (0, 1, 0, \dots, 0), \dots, (0, \dots, 0, 1)$ .



### a. Parametric equation of a line

Let  $\mathbf{r}_0 = x_0\mathbf{i} + y_0\mathbf{j} + z_0\mathbf{k}$  be the position vector of a point  $P_0$  in  $\mathbb{R}^3$ , and  $\mathbf{v} = a\mathbf{i} + b\mathbf{j} + c\mathbf{k}$  a vector in  $\mathbb{R}^3$ . There is a unique line passing through  $P_0$  parallel to  $\mathbf{v}$ .

To find a description for this line: if  $P$  is any other point on this line, with position vector  $\mathbf{r} = x\mathbf{i} + y\mathbf{j} + z\mathbf{k}$ , then  $\overrightarrow{P_0P} = \mathbf{r} - \mathbf{r}_0$  is parallel to  $\mathbf{v}$ , i.e. is a multiple of  $\mathbf{v}$ . So  $\mathbf{r} - \mathbf{r}_0 = t\mathbf{v}$ , i.e.

$$\mathbf{r} = \mathbf{r}_0 + t\mathbf{v}.$$

This is the *vector parametric equation* of the line.

As linear combinations of the standard basis vectors, the vector parametric equation says

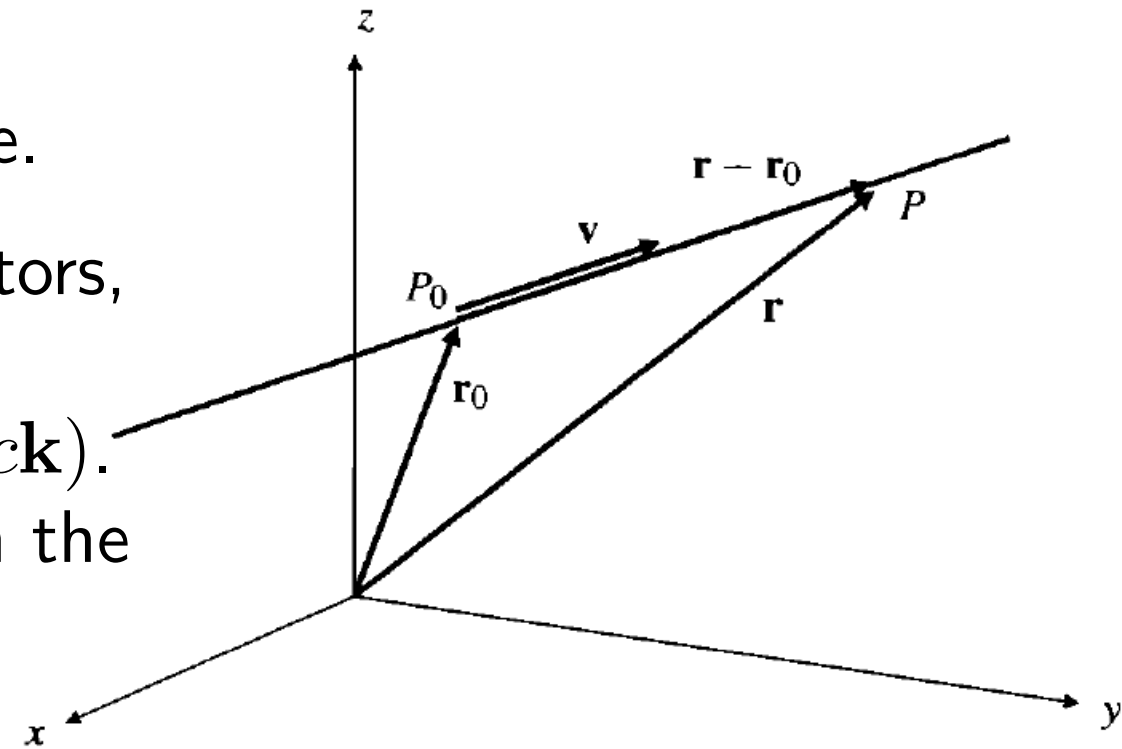
$$x\mathbf{i} + y\mathbf{j} + z\mathbf{k} = (x_0\mathbf{i} + y_0\mathbf{j} + z_0\mathbf{k}) + t(a\mathbf{i} + b\mathbf{j} + c\mathbf{k}).$$

Equating the coefficients of  $\mathbf{i}$ ,  $\mathbf{j}$  and  $\mathbf{k}$ , we obtain the

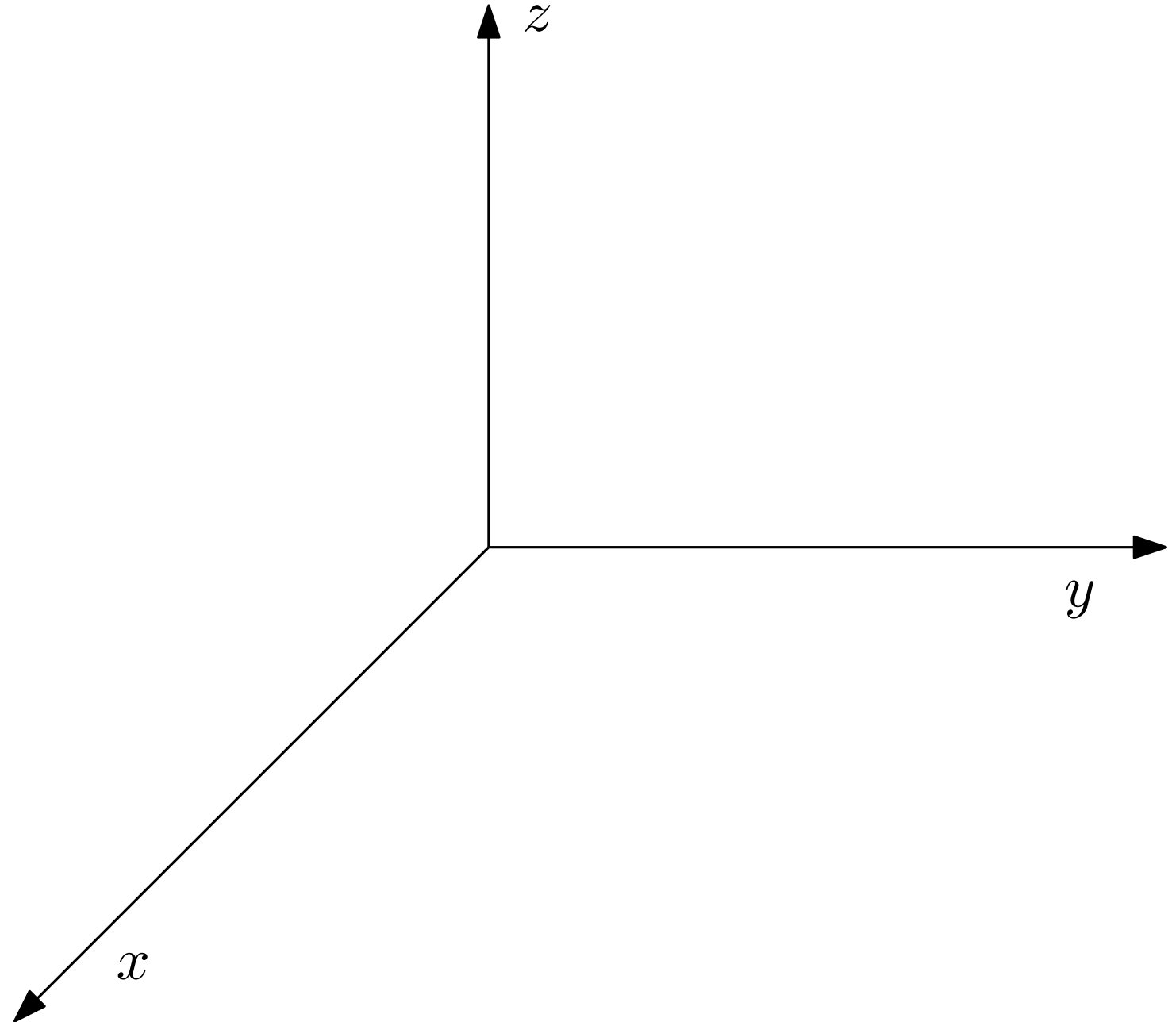
*scalar parametric equations:*  $x = x_0 + at,$

$$y = y_0 + bt,$$

$$z = z_0 + ct.$$



**Example:** Find the vector and scalar parametric equations for the line through  $(1, 0, -1)$  parallel to  $-\mathbf{i} - \mathbf{j} + 3\mathbf{k}$ , and sketch this line.



Vector parametric equation:  $\mathbf{r} = \mathbf{r}_0 + t\mathbf{v}$

Scalar parametric equations:  $x = x_0 + at,$

$$y = y_0 + bt,$$

$$z = z_0 + ct.$$

These are called **parametric** or **explicit** equations because they give the coordinates of each point on the line as a function of the **parameter**  $t$ . Each value of  $t$  in  $\mathbb{R}$  corresponds to one point on the line. We can think of  $t$  as time.



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The same construction works in  $\mathbb{R}^n$ : if  $\mathbf{r}_0$  is the position vector of a point  $P_0$  in  $\mathbb{R}^n$  and  $\mathbf{v}$  is a vector in  $\mathbb{R}^n$ , then  $\mathbf{r} = \mathbf{r}_0 + t\mathbf{v}$  describes the “line” in  $\mathbb{R}^n$  through  $P_0$  parallel to  $\mathbf{v}$ .

We can similarly obtain parametric equations for a plane in  $\mathbb{R}^3$ : if  $\mathbf{r}_0$  is the position vector of a point  $P_0$  in  $\mathbb{R}^3$  and  $\mathbf{v}, \mathbf{w}$  are two vectors in  $\mathbb{R}^3$ , then  $\mathbf{r} = \mathbf{r}_0 + t\mathbf{v} + s\mathbf{w}$  describes the plane through  $P_0$  parallel to  $\mathbf{v}$  and  $\mathbf{w}$ .

But because a plane is 2-dimensional in 3-dimensional space, and  $2 + 1 = 3$ , it is easier to work with implicit equations for a plane.

To obtain an implicit equation for a plane in  $\mathbb{R}^3$ , we first need to consider:

### iii. Dot product

Given vectors  $\mathbf{u} = u_1\mathbf{i} + u_2\mathbf{j}$  and  $\mathbf{v} = v_1\mathbf{i} + v_2\mathbf{j}$  in  $\mathbb{R}^2$ , their *dot product* (or scalar product) is the *scalar*

$$\mathbf{u} \bullet \mathbf{v} = u_1v_1 + u_2v_2.$$

Given vectors  $\mathbf{u} = u_1\mathbf{i} + u_2\mathbf{j} + u_3\mathbf{k}$  and  $\mathbf{v} = v_1\mathbf{i} + v_2\mathbf{j} + v_3\mathbf{k}$  in  $\mathbb{R}^3$ , their *dot product* is the *scalar*

$$\mathbf{u} \bullet \mathbf{v} = u_1v_1 + u_2v_2 + u_3v_3.$$

(The definition is similar for other  $\mathbb{R}^n$ .)

**Example:** If  $\mathbf{u} = 3\mathbf{i} + 4\mathbf{j} - 5\mathbf{k}$  and  $\mathbf{v} = 2\mathbf{i} - \mathbf{j} + 2\mathbf{k}$ , then  
 $\mathbf{u} \bullet \mathbf{v} = 3 \cdot 2 + 4 \cdot (-1) - 5 \cdot 2 = -8.$

It is easy to check that:

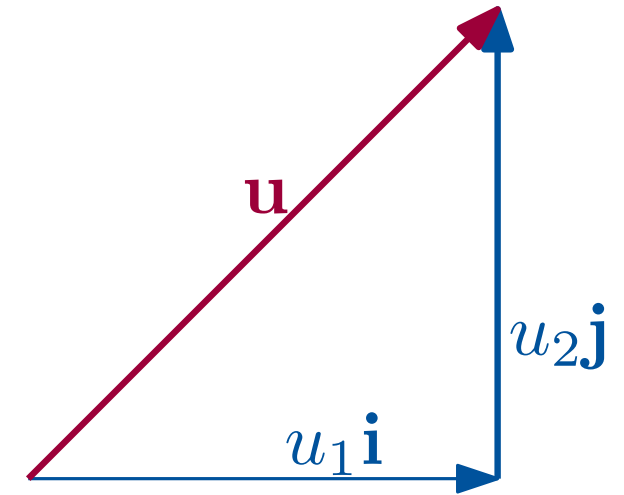
$$\mathbf{u} \bullet \mathbf{v} = \mathbf{v} \bullet \mathbf{u};$$

$$\mathbf{u} \bullet (\mathbf{v} + \mathbf{w}) = \mathbf{u} \bullet \mathbf{v} + \mathbf{u} \bullet \mathbf{w};$$

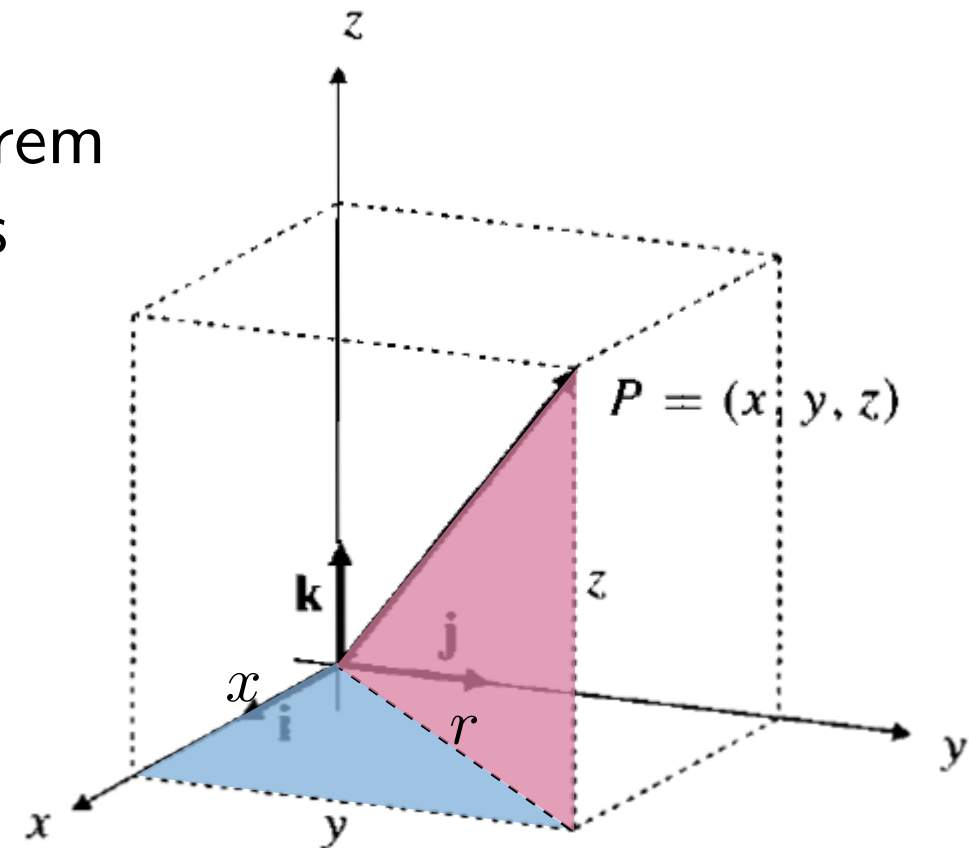
$$(t\mathbf{u}) \bullet \mathbf{v} = \mathbf{u} \bullet (t\mathbf{v}) = t(\mathbf{u} \bullet \mathbf{v}).$$

By Pythagoras's Theorem, the *length* of a vector  $\mathbf{u} = u_1\mathbf{i} + u_2\mathbf{j}$  is  $\sqrt{u_1^2 + u_2^2}$ , i.e.

$$|\mathbf{u}| = \sqrt{\mathbf{u} \bullet \mathbf{u}}.$$



The same formula works also in  $\mathbb{R}^3$ :  
in the diagrammed example, Pythagoras's theorem for the blue “horizontal” triangle shows that its hypotenuse has length  $r = \sqrt{u_1^2 + u_2^2}$ ;  
then Pythagoras's theorem for the red triangle shows that its hypotenuse has length  $\sqrt{r^2 + u_3^2} = \sqrt{u_1^2 + u_2^2 + u_3^2}$ .



For many applications, we will be interested in vectors of length 1.

**Definition:** A *unit vector* is a vector whose length is 1.

Given  $\mathbf{v}$ , to create a unit vector in the direction of  $\mathbf{v}$ , we divide  $\mathbf{v}$  by its length  $|\mathbf{v}|$ .

This process is called *normalising*.

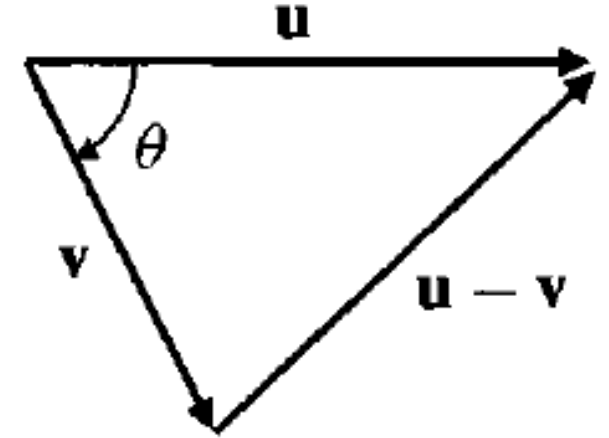
**Example:** If  $\mathbf{v} = 2\mathbf{i} - \mathbf{j} + 2\mathbf{k}$ , then  $|\mathbf{v}| = \sqrt{\mathbf{v} \bullet \mathbf{v}} = \sqrt{2 \cdot 2 - 1 \cdot -1 + 2 \cdot 2} = 3$ , so a unit vector in the same direction as  $\mathbf{v}$  is  $\frac{\mathbf{v}}{|\mathbf{v}|} = \frac{2}{3}\mathbf{i} - \frac{1}{3}\mathbf{j} + \frac{2}{3}\mathbf{k}$ .

To see why the dot product is important, recall the cosine law:

$$|\mathbf{u} - \mathbf{v}|^2 = |\mathbf{u}|^2 + |\mathbf{v}|^2 - 2|\mathbf{u}||\mathbf{v}|\cos\theta.$$

We can “expand” the left hand side using dot products:

$$\begin{aligned} |\mathbf{u} - \mathbf{v}|^2 &= (\mathbf{u} - \mathbf{v}) \bullet (\mathbf{u} - \mathbf{v}) \\ &= \mathbf{u} \bullet \mathbf{u} - \mathbf{u} \bullet \mathbf{v} - \mathbf{v} \bullet \mathbf{u} + \mathbf{v} \bullet \mathbf{v} \\ &= |\mathbf{u}|^2 - 2\mathbf{u} \bullet \mathbf{v} + |\mathbf{v}|^2. \end{aligned}$$



Comparing with the cosine law, we see  $\mathbf{u} \bullet \mathbf{v} = |\mathbf{u}||\mathbf{v}|\cos\theta$ .

In particular, two vectors  $\mathbf{u}$  and  $\mathbf{v}$  are **perpendicular** if and only if  $\theta = \frac{\pi}{2}$ , i.e. when  $\cos\theta = 0$ . This is equivalent to  **$\mathbf{u} \cdot \mathbf{v} = 0$** .

b. Standard form of a plane

**Definition:** A *normal* vector to a plane is a vector *perpendicular* to it.

Let  $\mathbf{r}_0 = x_0\mathbf{i} + y_0\mathbf{j} + z_0\mathbf{k}$  be the position vector of a point  $P_0$  in  $\mathbb{R}^3$ , and  $\mathbf{n} = A\mathbf{i} + B\mathbf{j} + C\mathbf{k}$  a vector in  $\mathbb{R}^3$ . There is a unique plane passing through  $P_0$  perpendicular to  $\mathbf{n}$ .

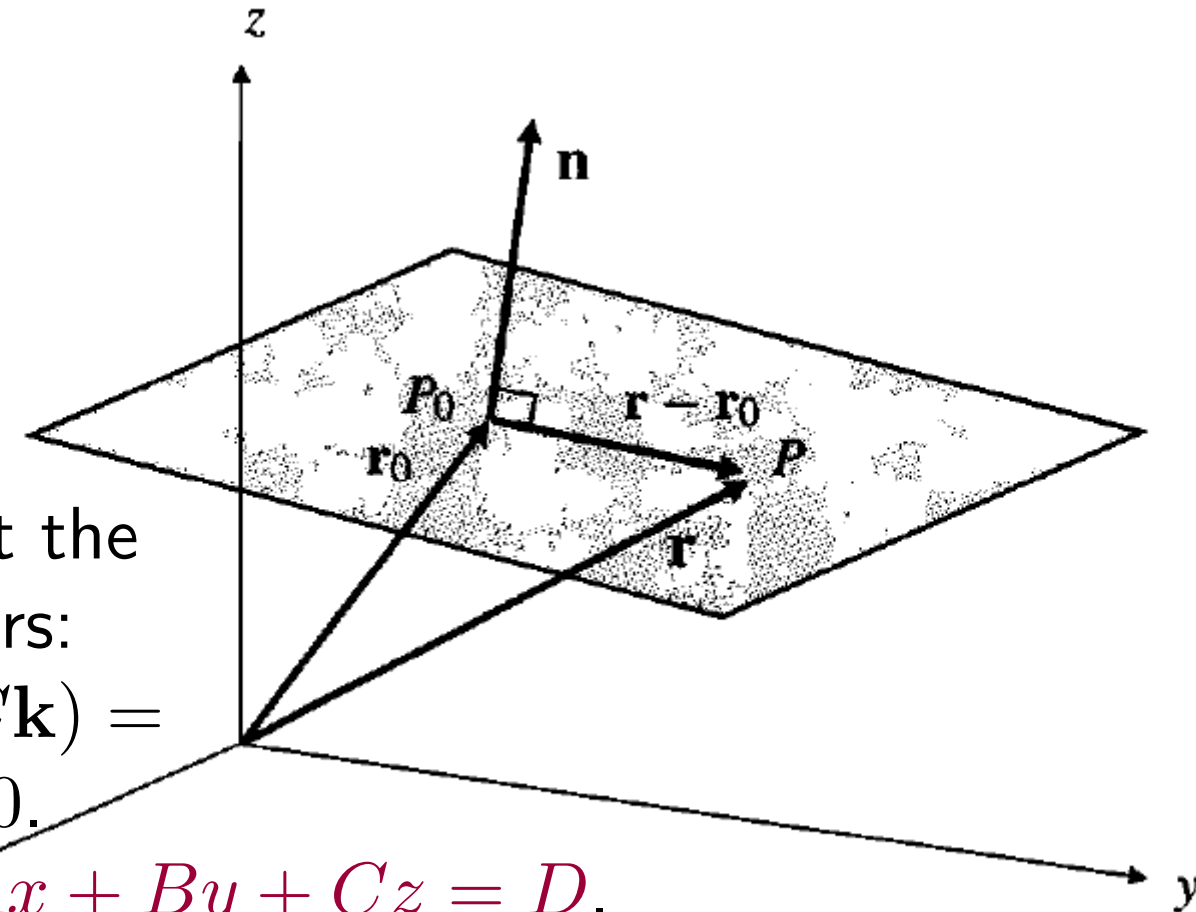
To find a description for this plane: if  $P$  is any other point on this plane, with position vector  $\mathbf{r} = x\mathbf{i} + y\mathbf{j} + z\mathbf{k}$ , then  $\overrightarrow{P_0P} = \mathbf{r} - \mathbf{r}_0$  is perpendicular to  $\mathbf{n}$ . So

$$(\mathbf{r} - \mathbf{r}_0) \bullet \mathbf{n} = 0.$$

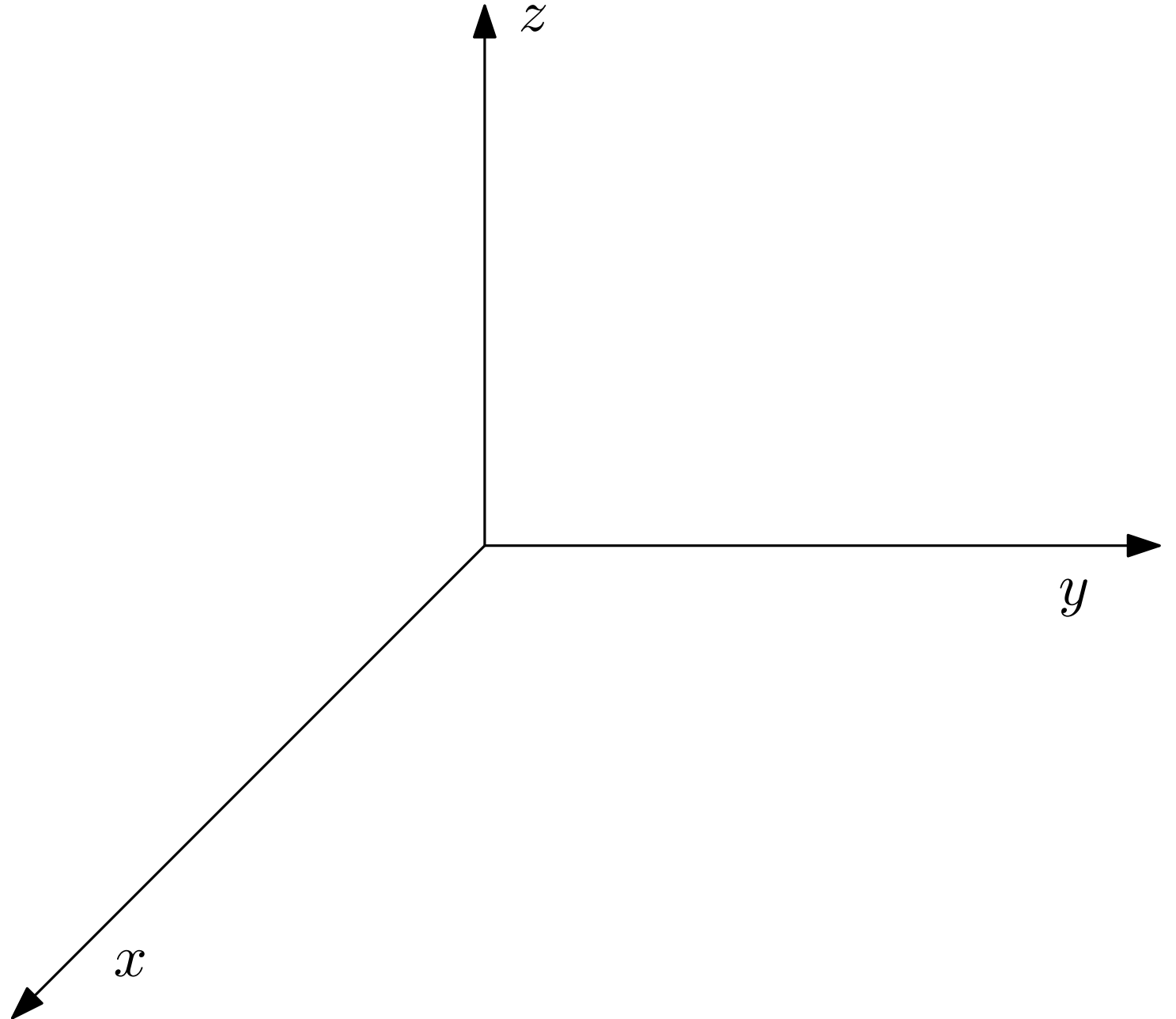
To obtain a scalar equation, we again write out the linear combinations of the standard basis vectors:

$$((x\mathbf{i} + y\mathbf{j} + z\mathbf{k}) - (x_0\mathbf{i} + y_0\mathbf{j} + z_0\mathbf{k})) \bullet (A\mathbf{i} + B\mathbf{j} + C\mathbf{k}) = 0, \text{ i.e. } A(x - x_0) + B(y - y_0) + C(z - z_0) = 0.$$

We can rearrange this into *standard form*  $Ax + By + Cz = D$ .



**Example:** Find the standard form of the plane through  $(0, 0, 1)$  with normal vector  $\mathbf{i} + 3\mathbf{j} - 2\mathbf{k}$ , and sketch this plane.



The standard form  $Ax + By + Cz = D$  is an **implicit** description of the plane - it is an equation that all points on the plane must satisfy.

To obtain an explicit description (i.e. write  $x, y, z$  each as a function of parameters), we can solve for one of the variables in terms of the others: e.g. a parametrisation of  $x + 3y - 2z = -2$  is  $x = x$ ,

$$y = y,$$

$$z = \frac{1}{2}(x + 3y + 2).$$



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(Hint: how is the set satisfying  $z < 0$  related to the set satisfying  $z = 0$ ?)

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**Question:** What is the set satisfying the inequality  $x + 3y - 2z < -2$ ?  
(Hint: how is the set satisfying  $z < 0$  related to the set satisfying  $z = 0$ ?)

**Answer:** The inequalities  $x + 3y - 2z < -2$  and  $x + 3y - 2z > -2$  describe the two sides of the plane  $x + 3y - 2z = -2$ . To find out which inequality describes which side: given a point on the plane, in order to achieve  $x + 3y - 2z < -2$ , I can fix  $x, y$  and **increase**  $z$  (because the coefficient of  $z$  is negative). So the inequality is the region **above** the plane. (See **p35** for another method.)

## §10.5: Quadric Surfaces

In general, the set of points in  $\mathbb{R}^n$  satisfying a single equation is an  $n - 1$  dimensional object, a “hypersurface”.

Here, we identify and sketch some sets defined by simple cases of a quadratic equation in  $\mathbb{R}^3$ :

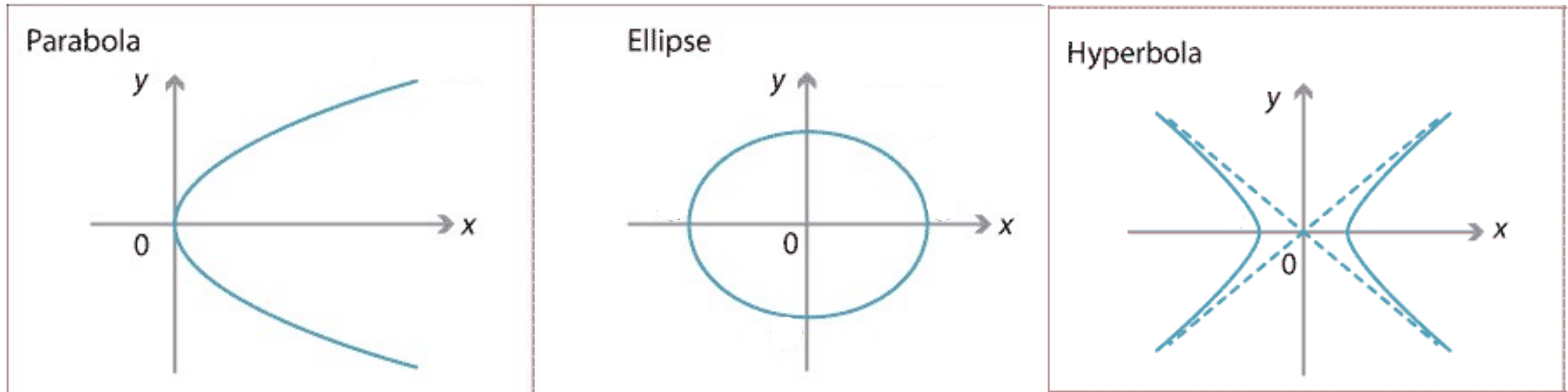
$$Ax^2 + By^2 + Cz^2 + Dxy + Exz + Fyz + Gx + Hy + Iz = J.$$

These usually (but not always, see 37-38) describe a 2-dimensional surface. We will also consider when the equals sign in the above equation is replaced by an inequality ( $<$  or  $>$ ), which will usually describe one side of these surfaces.

Let's begin with the simplest case, where one of the variables (e.g.  $z$ ) does not appear in the equation, e.g.

$$Ax^2 + By^2 + Dxy + Gx + Hy = J.$$

In  $\mathbb{R}^2$ , we know what these equations describe (at least when  $D = 0$ ):



$$A = 0$$

e.g.  $x = y^2$

$$A, B > 0$$

e.g.  $x^2 + y^2 = 1$

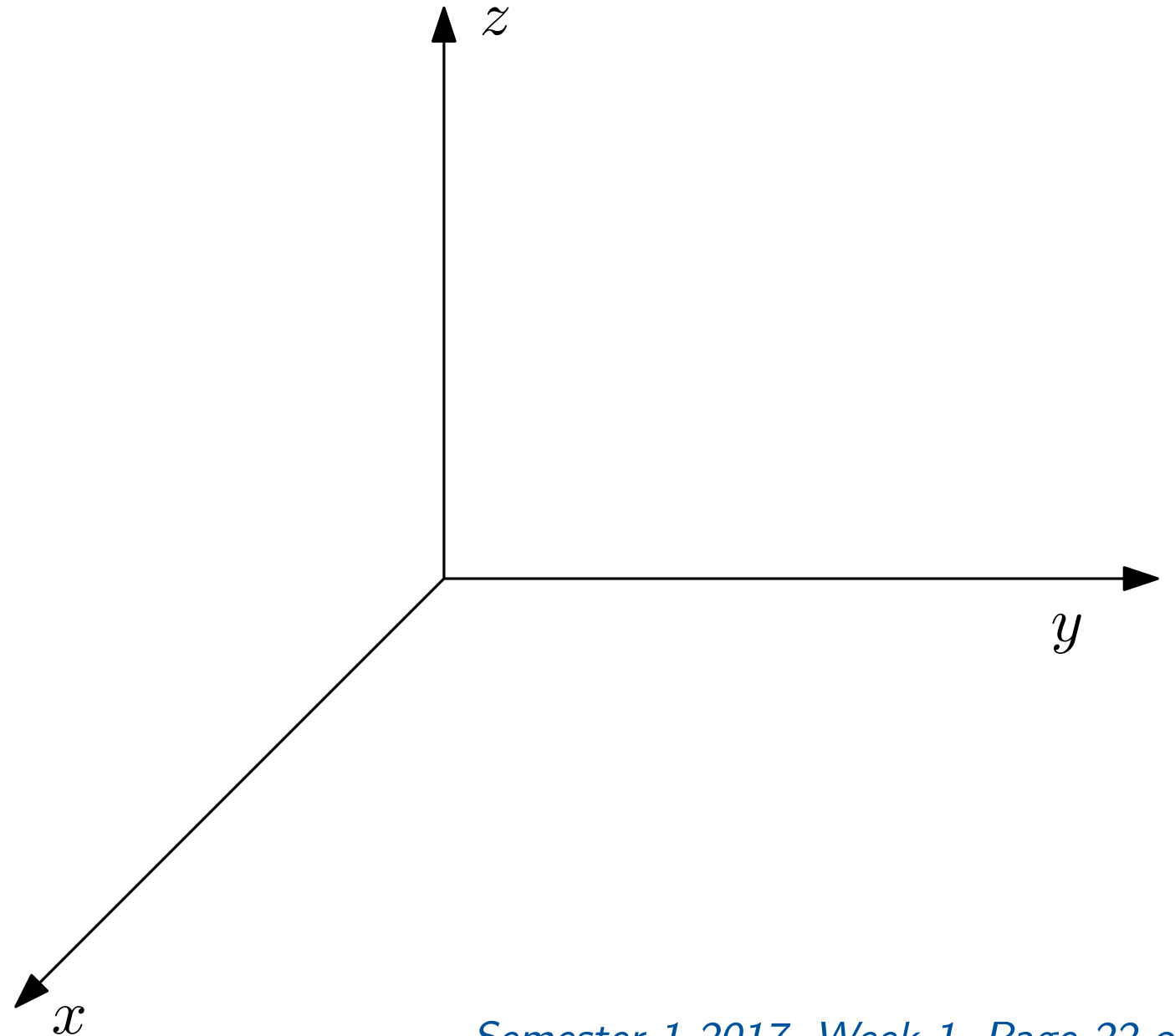
$$A > 0, B < 0$$

e.g.  $x^2 - y^2 = 1$

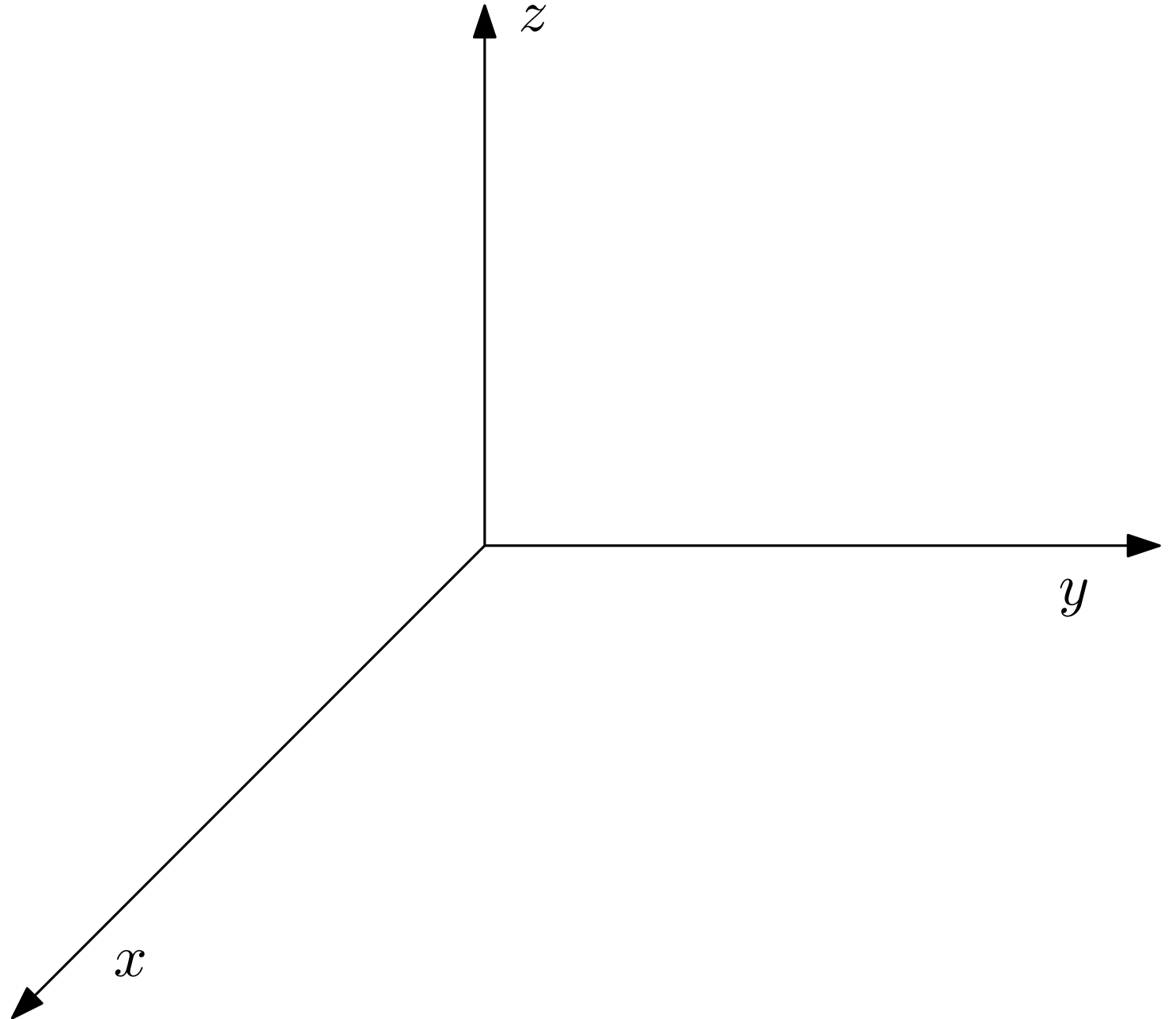
(pictures from [amsi.org.au](http://amsi.org.au))

Now let's look at what these equations define in  $\mathbb{R}^3$ .

**Example:** Describe and sketch the set in  $\mathbb{R}^3$  satisfying  $x^2 + y^2 = 1$ .

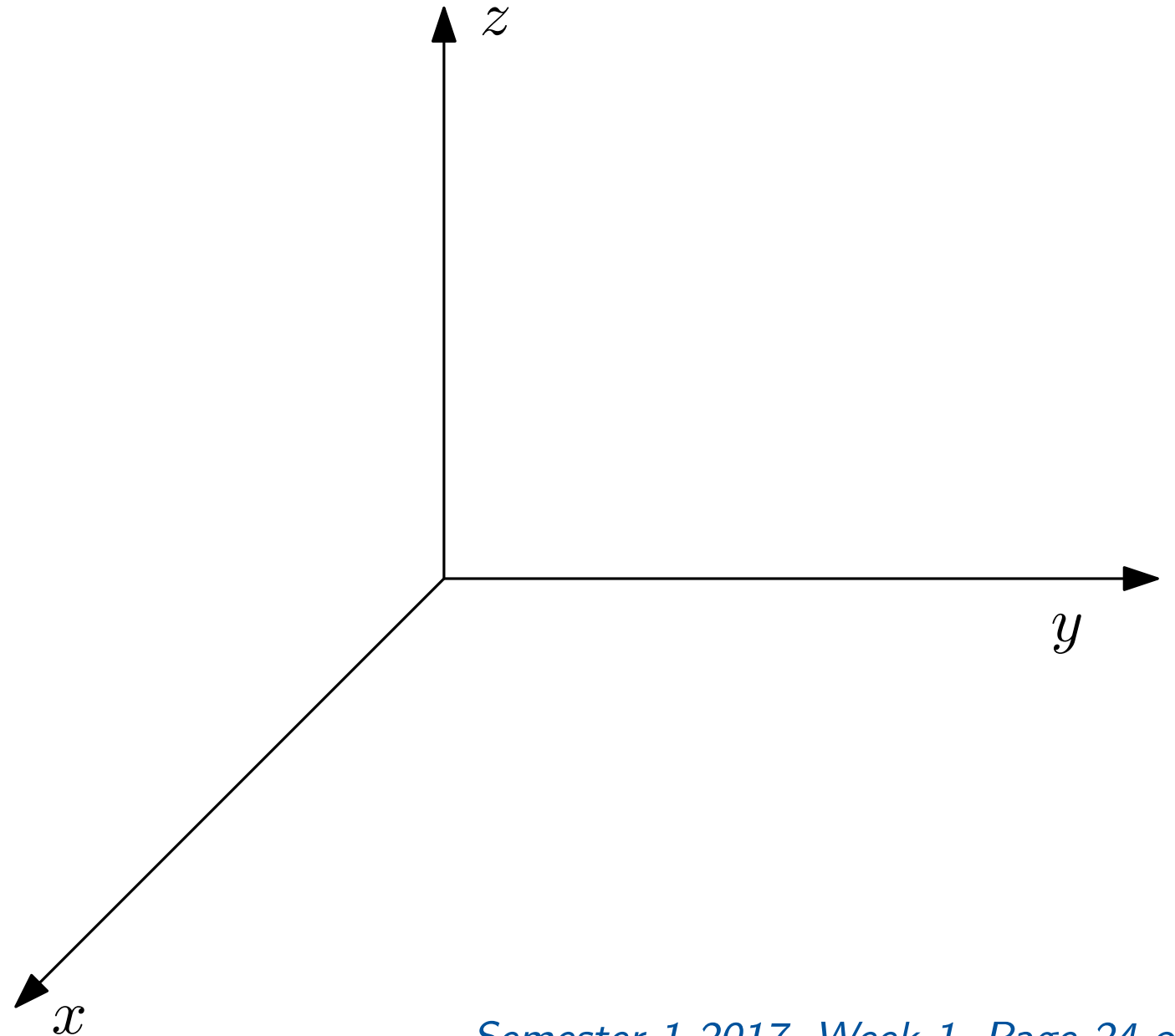


**Example:** Describe and sketch the set in  $\mathbb{R}^3$  satisfying  $y^2 + 4z^2 = 4$ .



The next simplest quadric surface is when one of the variables only has degree 1.

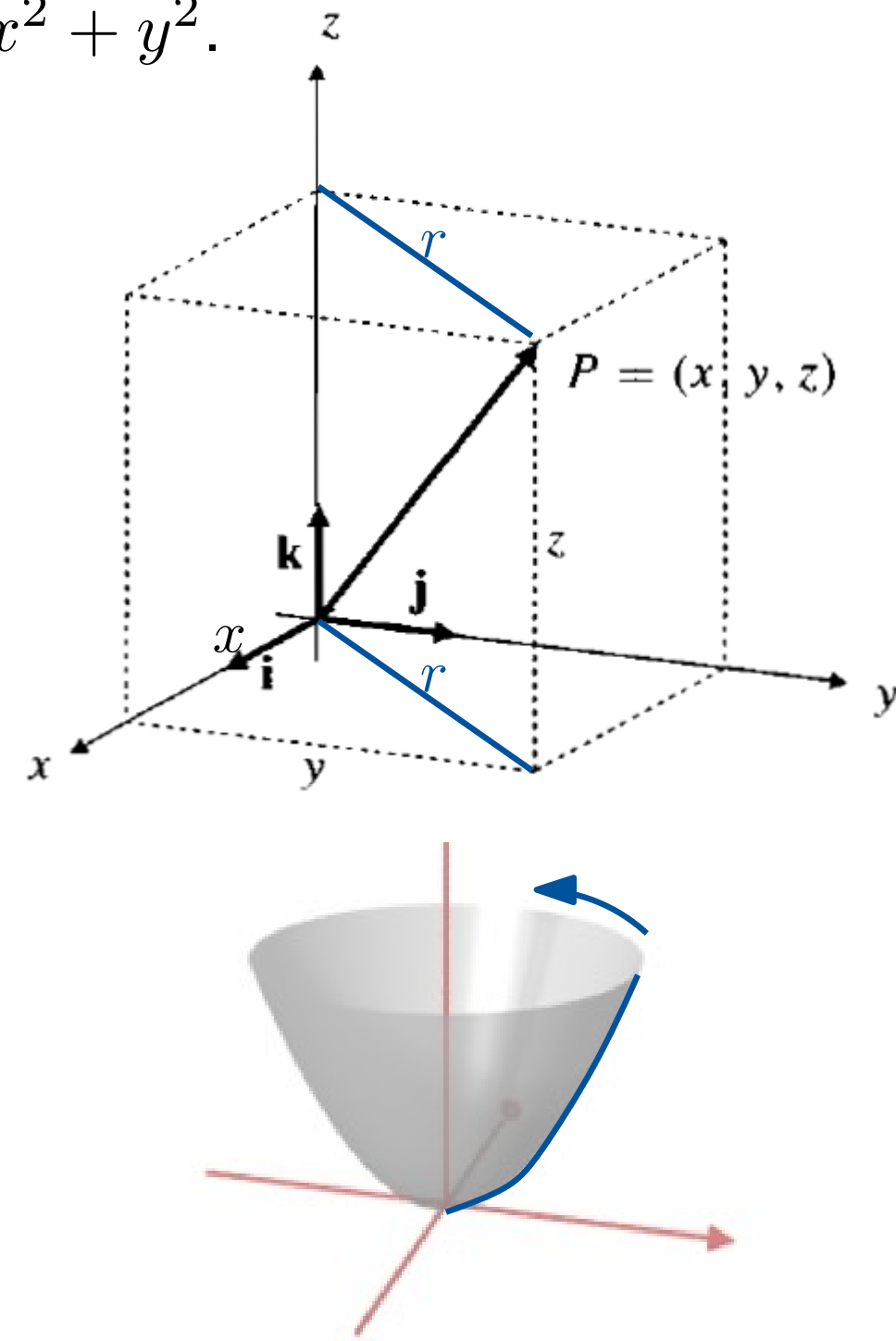
**Example:** Describe and sketch the set satisfying  $z = x^2 + y^2$ .



**Example:** Describe and sketch the set satisfying  $z = x^2 + y^2$ .

In this special case, there's a different way to solve this problem: consider  $r = \sqrt{x^2 + y^2}$ . Then  $r$  is the horizontal distance from  $(x, y, z)$  to the  $z$ -axis. So  $z = x^2 + y^2$  is  $z = r^2$ , and you can draw this surface by rotating the curve  $z = y^2$  about the  $z$ -axis.

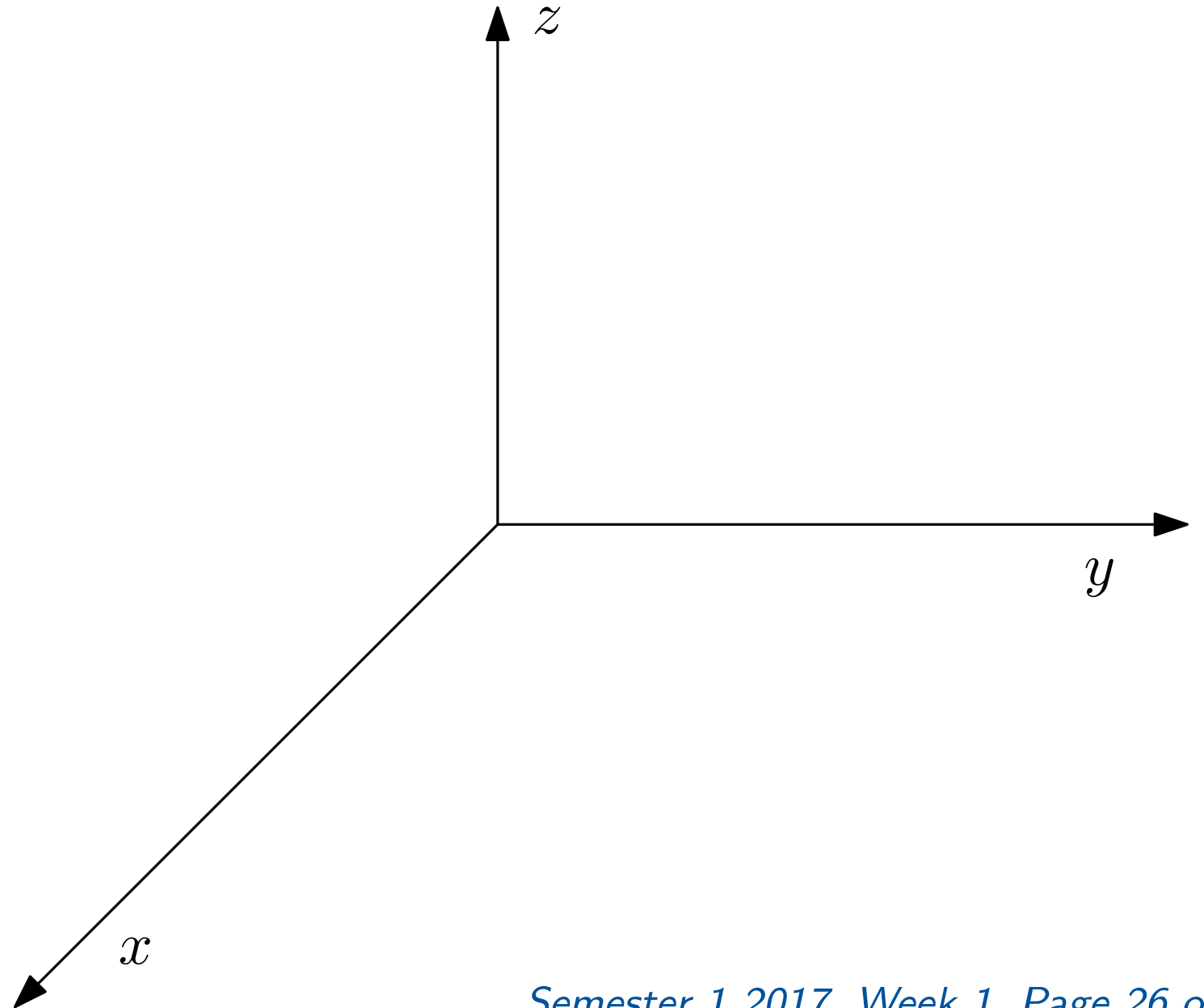
This works for any surface of the form  $z = f(\sqrt{x^2 + y^2})$  (i.e. in the equation, you never see  $x$  or  $y$  separately, only together as  $x^2 + y^2$ ) - draw the graph of  $f$  and rotate it about the  $z$ -axis. The surface you get is called a **surface of revolution**.



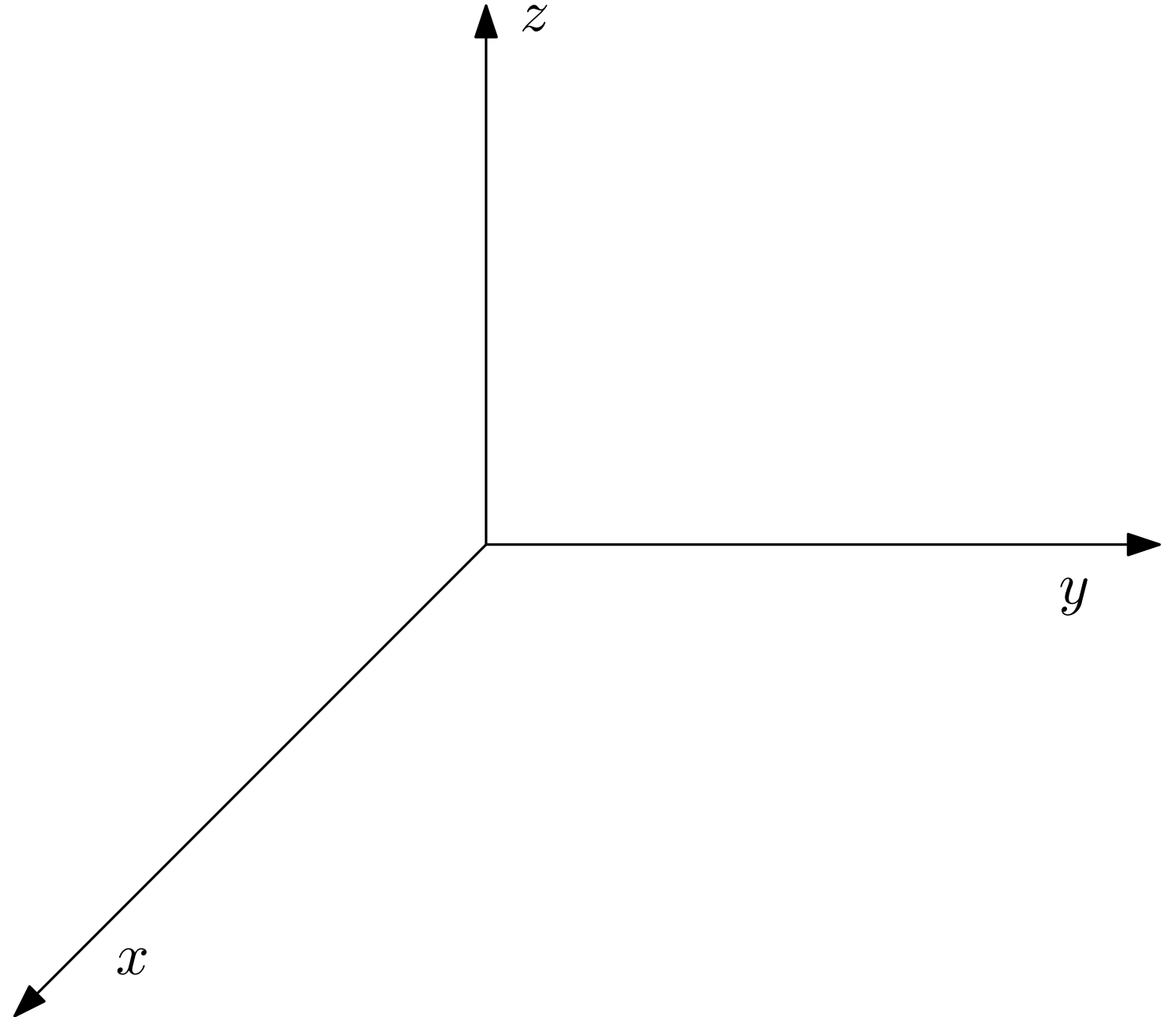


Back to quadric surfaces:

**Example:** Describe and sketch the set satisfying  $y = x^2 - 2x + z^2$ .



**Example:** Describe and sketch the set satisfying  $z = x^2 - y^2$ .



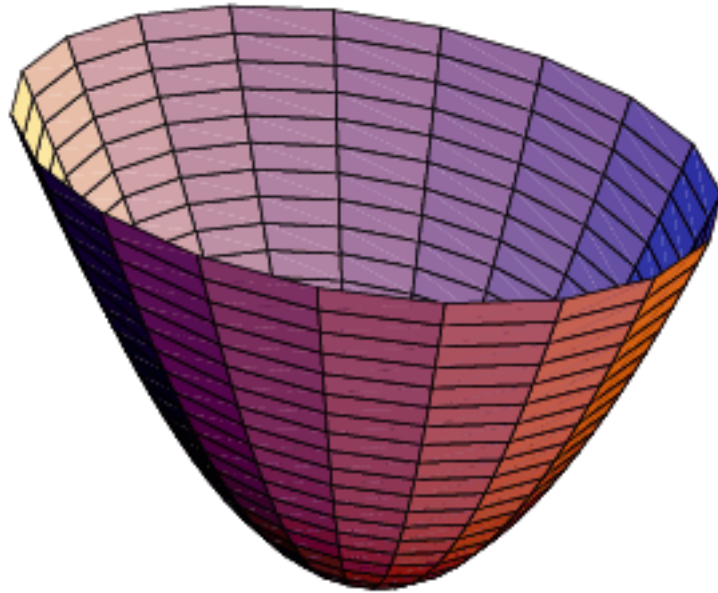
To summarise p24, 26, 27: an equation of the form

$$z = Ax^2 + By^2 + Dxy + Gx + Hy - J$$

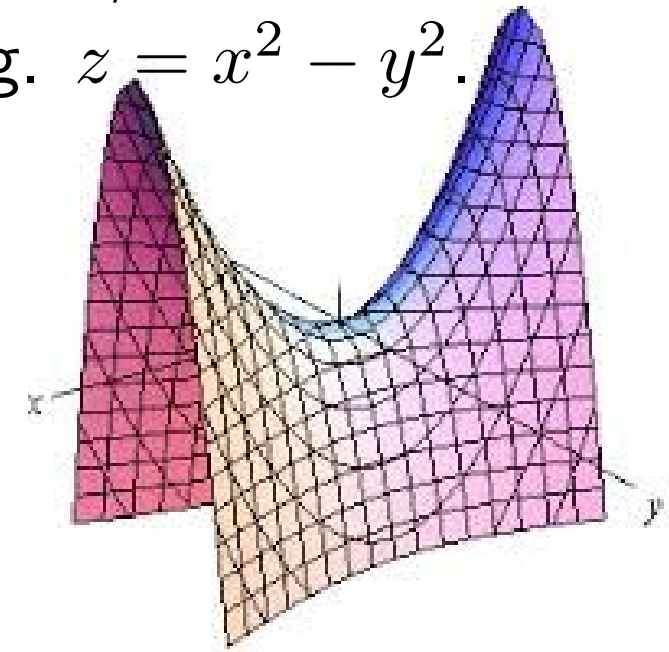
describes either:

an **elliptic paraboloid**, if the right hand side is the equation of an ellipse, i.e. sum of two squares, e.g.

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



a **hyperbolic paraboloid** (or a **saddle**), if the right hand side is the equation of a hyperbola, i.e. difference of two squares, e.g.  $z = x^2 - y^2$ .



The case is similar if  $y$  is a quadratic function of  $x$  and  $z$ , or  $x$  is a quadratic function of  $y$  and  $z$ .

(pictures from Wolfram MathWorld, Paul's online math notes)

Now we consider the most general case, where (after completing the square to remove cross terms and linear terms) we have  $Ax^2 + By^2 + Cz^2 = J$  and  $A, B, C \neq 0$ .

First consider the case where  $A, B, C$  have the same sign:

**Example:** Describe and sketch the set satisfying  $x^2 + y^2 + z^2 = 1$ .

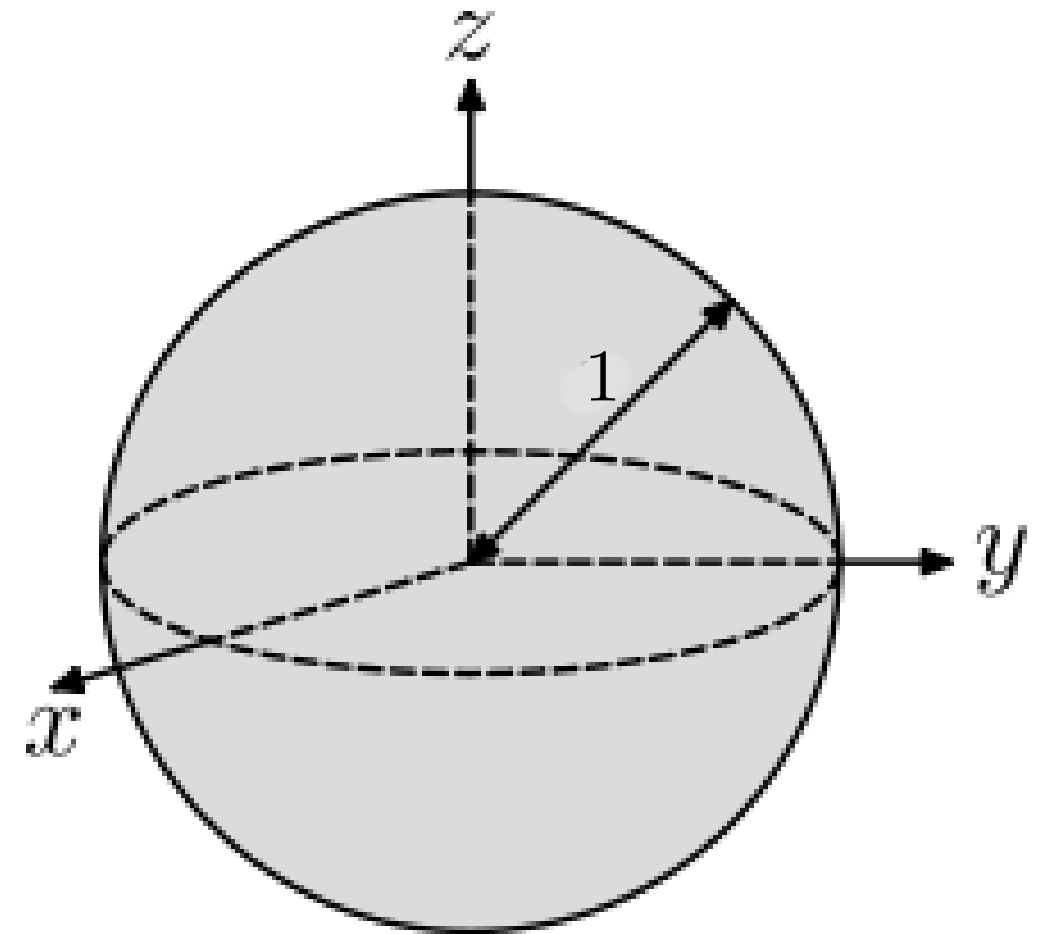
Now we consider the most general case, where (after completing the square to remove cross terms and linear terms) we have  $Ax^2 + By^2 + Cz^2 = J$  and  $A, B, C \neq 0$ .

First consider the case where  $A, B, C$  have the same sign:

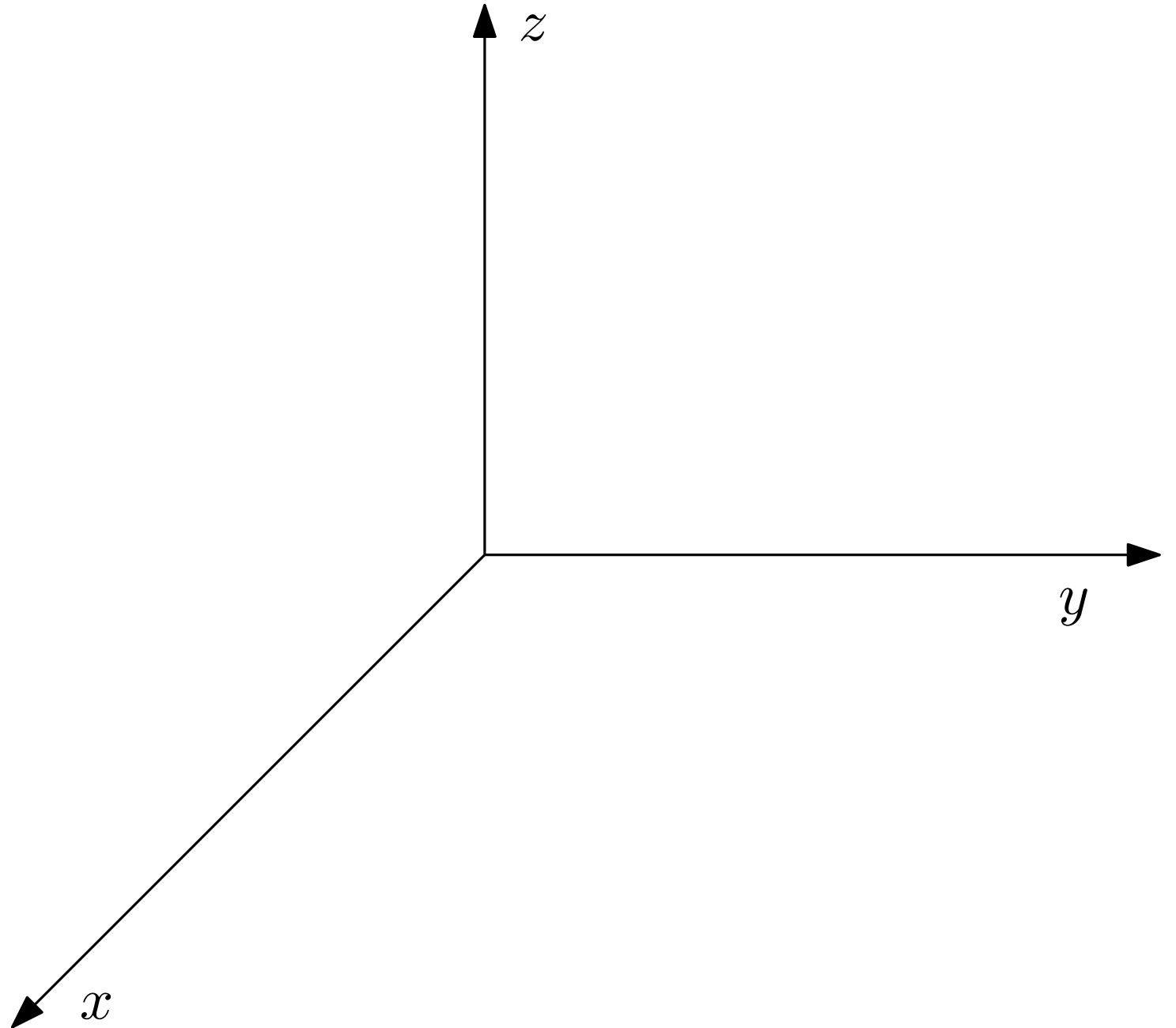
**Example:** Describe and sketch the set satisfying  $x^2 + y^2 + z^2 = 1$ .

$x^2 + y^2 + z^2$  is the square of the length of the position vector, i.e. the distance from the origin. So  $x^2 + y^2 + z^2 = 1$  is the set of points of distance 1 from the origin.

**Answer:** This is the **unit sphere**, i.e. the sphere of radius 1, centred at the origin.



**Example:** Describe and sketch the set satisfying  $x^2 + y^2 + 4z^2 = 4$ .

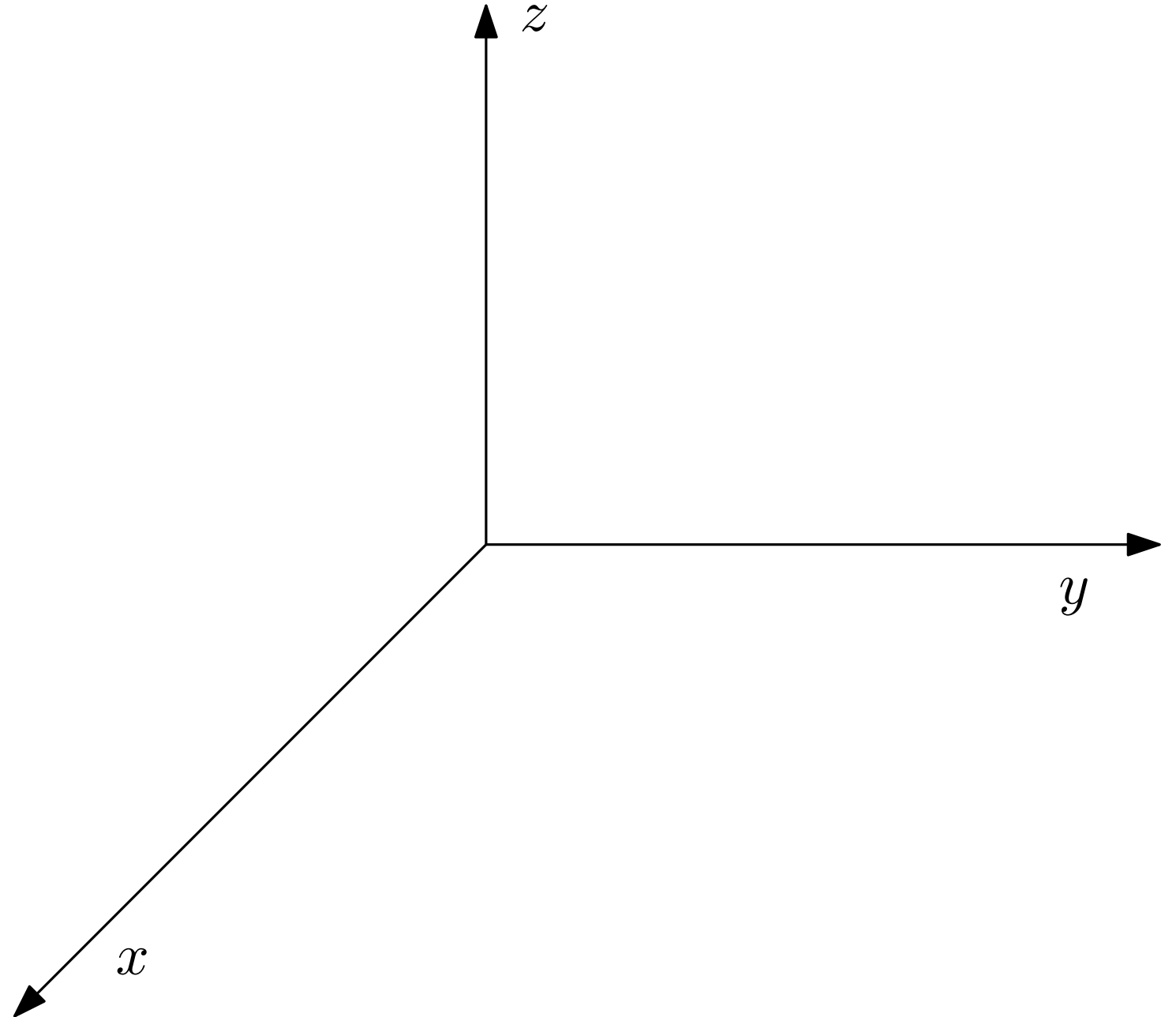


Now suppose  $Ax^2 + By^2 + Cz^2 = J$  and  $A, B, C$  don't all have the same sign, e.g.  $Ax^2 + By^2 - z^2 = J$  with  $A, B > 0$ , which we can rearrange as

$$z^2 = Ax^2 + By^2 - J, \quad A, B > 0.$$

Now there are three possibilities depending on the sign of  $J$  (zero, positive, negative).

**Example:** Describe and sketch the set satisfying  $z^2 = x^2 + y^2$  (i.e.  $J = 0$ ).





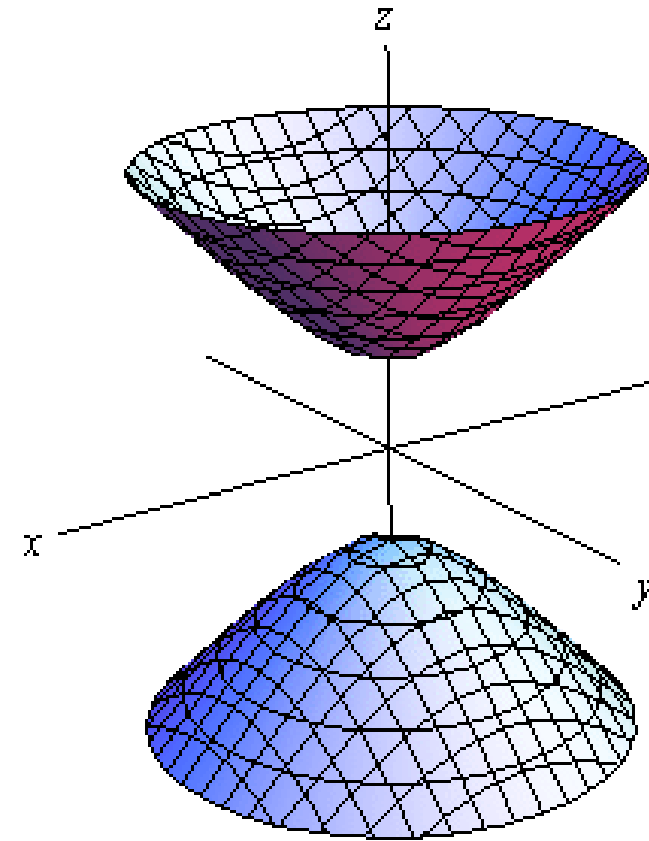
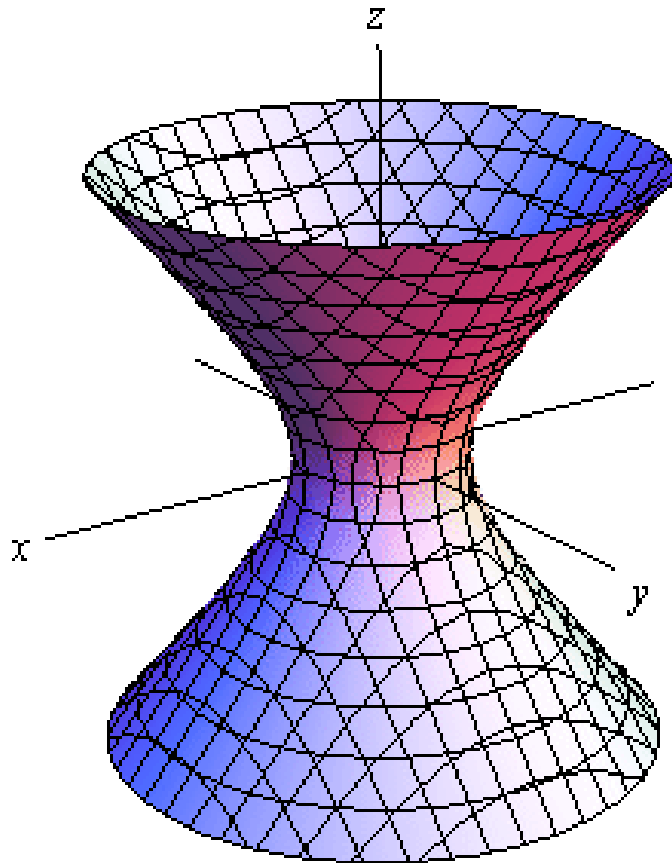
If

$$z^2 = Ax^2 + By^2 - J, \quad A, B > 0, J \neq 0,$$

then the equation describes a hyperboloid - drawing these is NOT examinable.

$J > 0$ , e.g.  $z^2 = x^2 + y^2 - 1$ :  
hyperboloid of one sheet;

$J < 0$ , e.g.  $z^2 = x^2 + y^2 + 1$ :  
hyperboloid of two sheets.



(pictures from Paul's online math notes)

## Summary:

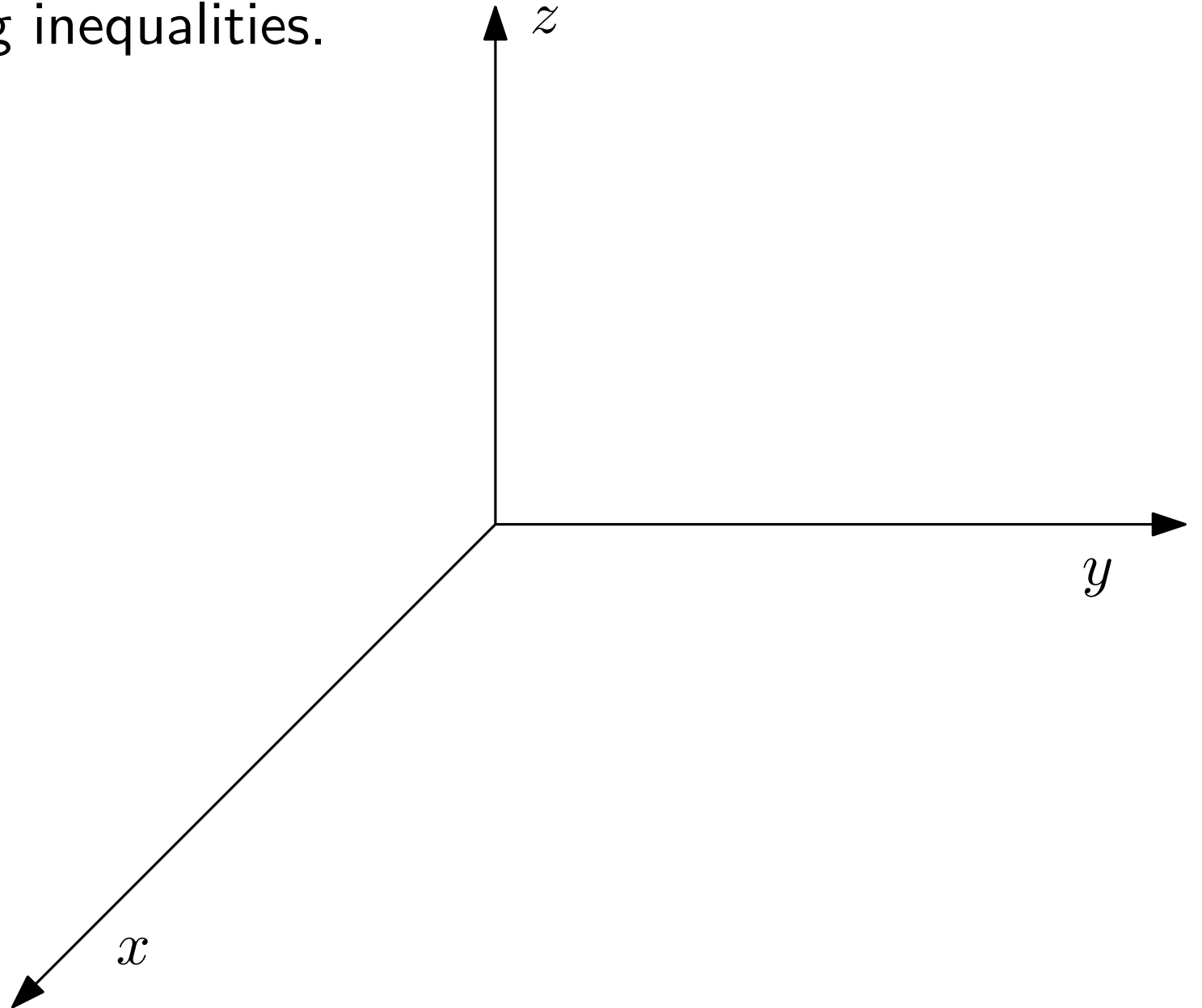
To describe and sketch the quadric defined by

$$Ax^2 + By^2 + Cz^2 + Dxy + Exz + Fyz + Gx + Hy + Iz = J :$$

- First, complete the square to remove the cross terms  $Dxy + Exz + Fyz$  (see week 2 p10).
- If **one variable does not appear** in the equation, then the set is a **cylinder** (see p22-23, ex. sheet #2 q2).  
 $x^2 + y^2 = 1$
- If **one variable only has degree one**, then the set is a **paraboloid**: the paraboloid is elliptic if the two quadratic variables have the same sign, and hyperbolic if they have different signs (see p27).  
 $z = x^2 + y^2; z = x^2 - y^2$
- If **all three variables have degree two** (see p29-32):
  - If the **coefficients of  $x^2, y^2, z^2$  have the same sign**, then the set is an **ellipsoid**.  
 $x^2 + y^2 + z^2 = 1$
  - If the **coefficients of  $x^2, y^2, z^2$  have different signs**, then it is a **cone** (if there is no constant term), or a **hyperboloid**.  
 $z^2 = x^2 + y^2; z^2 = x^2 + y^2 - 1; z^2 = x^2 + y^2 + 1$

## Regions bounded by surfaces and inequalities

**Example:** Describe and sketch the larger region bounded by  $\frac{1}{4}x^2 + y^2 + z^2 = 1$  and  $z = -\frac{1}{5}$ , and describe it using inequalities.

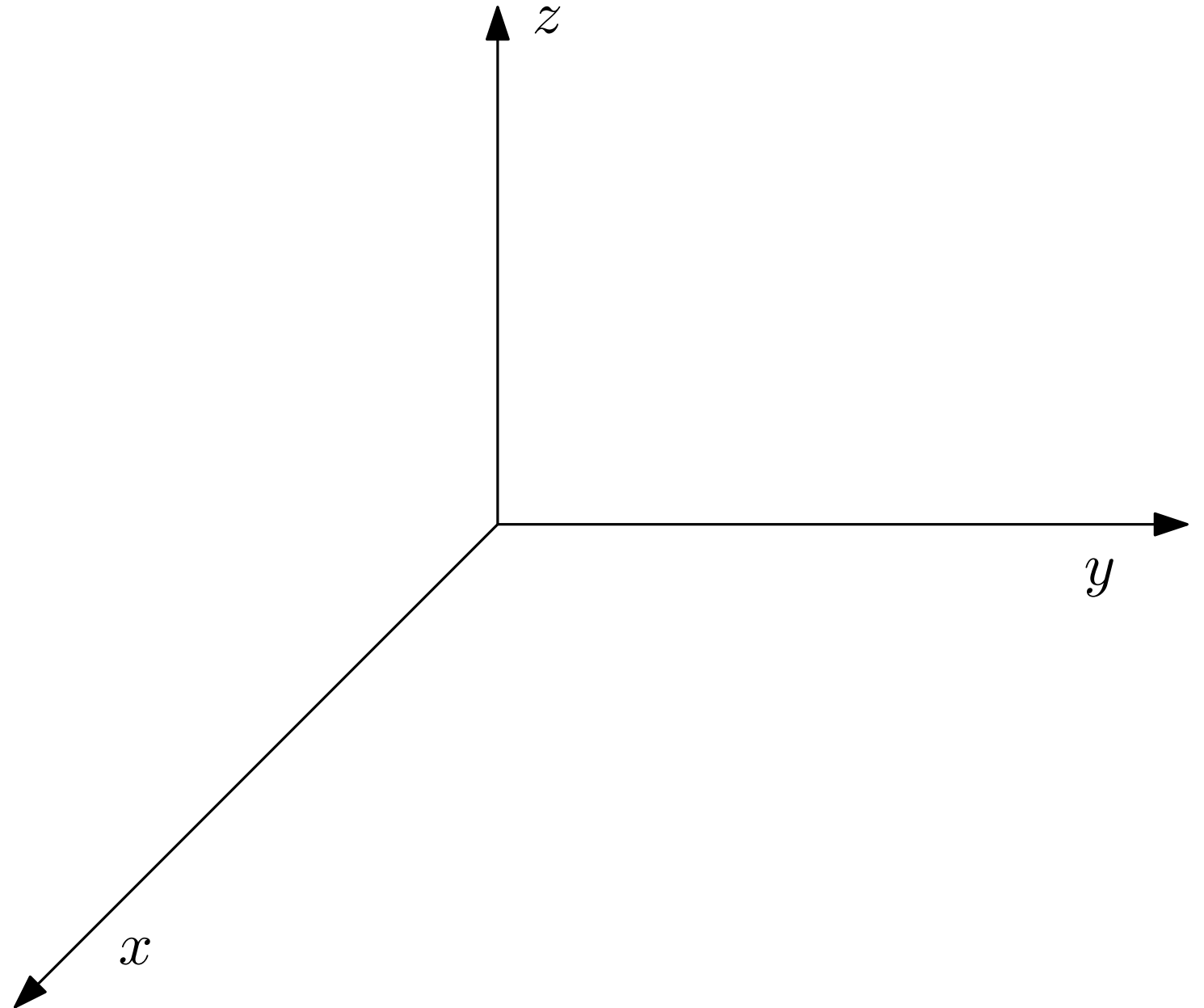


Tips for drawing regions:

- Make sure you draw the edges of the region, i.e. the intersection of the surfaces;
- If you are drawing parts of the surface that lie outside the region, you should shade the region.

## Degenerate cases

**Example:** Describe and sketch the set satisfying  $x^2 + y^2 + z^2 + 1 = 0$ .



**Example:** Describe and sketch the set in  $\mathbb{R}^3$  satisfying  $x^2 - y^2 = 0$ .

