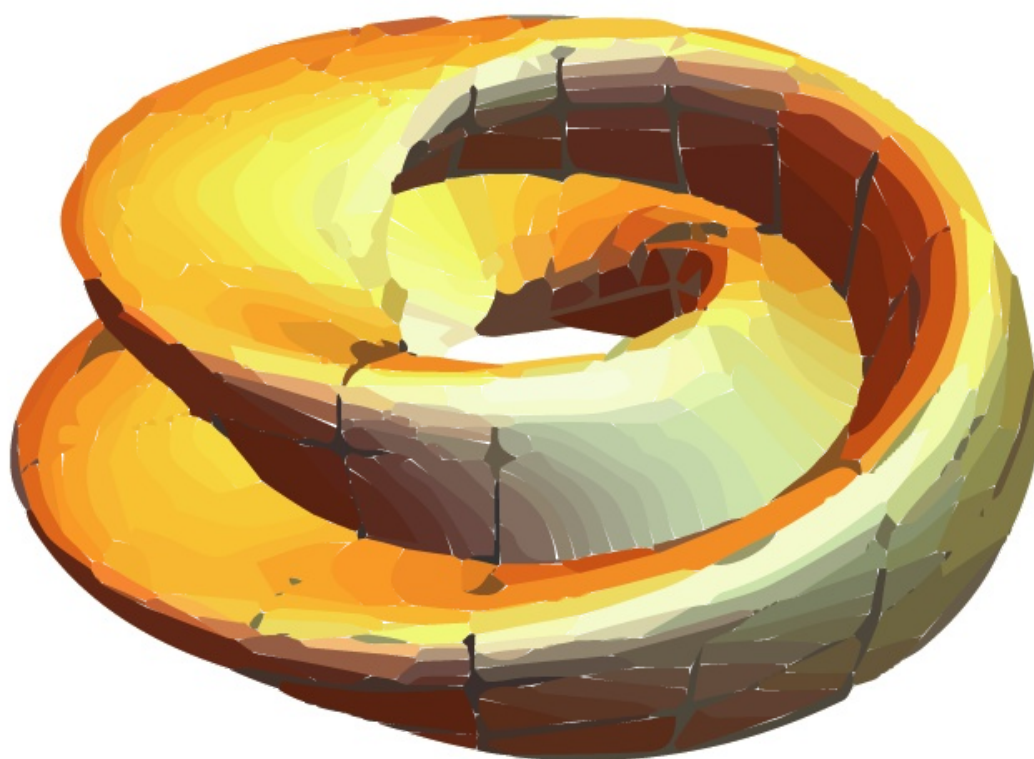


CONNER GRIFFIN

MULTIVARIABLE CALCULUS



Contents

| | | |
|----------|--|-----------|
| 1 | Euclidean Space | 5 |
| 1.1 | The Cartesian Product | 5 |
| 1.2 | Algebra and Geometry of Euclidean Space | 6 |
| 1.2.1 | Vector Addition and Scalar Multiplication in \mathbb{R}^n | 6 |
| 1.2.2 | The Dot Product | 7 |
| 1.2.3 | Algebra and Geometry of \mathbb{R}^3 | 7 |
| 2 | Functions from \mathbb{R} to \mathbb{R}^2 | 9 |
| 2.1 | Limits and Continuity | 9 |
| 2.2 | Differentiation | 9 |
| 2.3 | Integration | 10 |
| 2.4 | Differentiable, Continuous, and Integrable Functions from \mathbb{R} to \mathbb{R}^3 | 10 |
| 2.5 | Arclength and Curvature | 10 |
| 3 | Functions from \mathbb{R}^2 to \mathbb{R} | 11 |
| 3.1 | Limits and Continuity | 11 |
| 3.2 | Partial Differentiation | 11 |
| 3.3 | Tangent Planes | 11 |
| 3.4 | Functions from \mathbb{R}^3 to \mathbb{R} | 11 |
| 3.5 | Chain Rule | 11 |
| 3.6 | Directional Derivative | 11 |
| 3.7 | The Gradient | 11 |
| 3.8 | Iterated Integrals | 11 |
| 3.9 | Spherical and Cylindrical Coordinates | 11 |
| 3.10 | Surface Area and Volume | 11 |
| 3.11 | Change of Variables | 11 |

| | | |
|----------|---|-----------|
| 4 | Functions from \mathbb{R}^2 to \mathbb{R}^2 | 13 |
| 4.1 | Line Integrals | 13 |
| 4.2 | The Fundamental Theorem of Line Integrals | 13 |
| 4.3 | Green's Theorem | 13 |
| 4.4 | Functions from \mathbb{R}^3 to \mathbb{R}^3 and from \mathbb{R}^2 to \mathbb{R}^3 | 13 |
| 4.5 | Curl and Divergence | 13 |
| 4.6 | Surface Integrals | 13 |
| 4.7 | Stokes' Theorem | 13 |
| 4.8 | Divergence Theorem | 13 |

Euclidean Space

1.1 The Cartesian Product

Euclidean space is very important to the study of multivariable calculus. Understanding the algebra and geometry of the space and of the various maps we have between euclidean spaces of different dimensions is the key unlocking the material in these notes. To understand euclidean space we first need to make some notes about the cartesian product. The cartesian product should be something you are fairly familiar with already, even if you do not know it by name. It is the product which gives us the euclidean plane, that is the set of all ordered pairs of real numbers. This is where we visualize the graphs of the functions you know and love from single variable calculus. More generally when we say cartesian product this is what we mean:

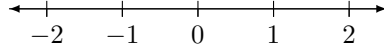
Definition 1.1.1 (Cartesian Product). *The cartesian product of two sets, A and B , is the set of all ordered pairs with elements (a, b) where a is in A and b is in B . We denote the cartesian product as $A \times B$.^a*

^aNote that $A \times B = B \times A$ only when $A = B$.

This definition is for sets in general. In our case, the graphs of our single variable functions are in the euclidean plane, $\mathbb{R} \times \mathbb{R} = \mathbb{R}^2$.¹ Points on our graph look like $(x, f(x))$ which is indeed an ordered pair of real numbers. In fact, for a given function f , which has domain some set A and range some set B , the graph of f is a function from A to $A \times B$.

Example 1.1.1. Consider the function $f(x) = x^2$. The domain of the function is \mathbb{R} , the range is $[0, \infty)$, but the graph of f , which is all of the points $(x, f(x))$, is contained in \mathbb{R}^2 .

¹We use \mathbb{R} to denote the real line.



It is important to note that the cartesian product is in some sense associative. By this we mean that

$$(A \times B) \times C = A \times (B \times C)$$

where A , B , and C are non empty sets and the parentheses indicate that that is the product you take first. So, elements of $(A \times B) \times C$ look like $((a, b), c)$ and elements of $A \times (B \times C)$ look like $(a, (b, c))$. We equate these two products by the following identification $((x, y), z) = (x, (y, z))$. This is not equality in the sense of two real numbers being equal. This is an invertible assignment that preserves the algebraic structure of our two products. This is a type of equality in its own way. Associativity is an important quality of our operation because it allows us to take multiple products without specifying the order. As such, we may express both $(A \times B) \times C$ and $A \times (B \times C)$ as $A \times B \times C$.

Definition 1.1.2 (Multiple Cartesian Products). *The cartesian product of n sets^a, A_1, A_2, \dots, A_n , is the set of all ordered n -tuples (a_1, a_2, \dots, a_n) , where a_1 is an element of A_1 , a_2 is an element of A_2 et cetera. We denote the cartesian product in three main ways, $\prod_{i=1}^n A_i = \times_{i=1}^n A_i = A_1 \times A_2 \times \dots \times A_n$.^b*

^aHere, n is a positive integer and represents the total number of sets of which we will be taking the cartesian product

^bThink of the first two as mirroring summation notation as in $\sum_{i=1}^n a_n$.

For multivariable calculus, euclidean space is the place where everything lives. It will contain the domain, range and graphs of the functions we will be considering.

Example 1.1.2. Consider the function $f(x) = (x, x^2)$. The domain of f is \mathbb{R} , the range is $\mathbb{R} \times [0, \infty)$, and the graph of the function is all of the points $(x, (x, x^2))$. We equate this point, which is in $\mathbb{R} \times (\mathbb{R} \times [0, \infty))$, with the point (x, x, x^2) in $\mathbb{R} \times \mathbb{R} \times [0, \infty)$.

Example 1.1.3. Another familiar example of a function from \mathbb{R} to \mathbb{R}^2 is the unite circle: $f(\theta) = (\cos(\theta), \sin(\theta))$.

1.2 Algebra and Geometry of Euclidean Space

It is because of the algebra of the space that we give the elements of \mathbb{R}^n a special name, *vectors*. For the entirety of this course when I say *vector* I mean an ordered n -tuple of real numbers.

1.2.1 Vector Addition and Scalar Multiplication in \mathbb{R}^n .

$$(a, b) + (x, y)$$

1.2.2 The Dot Product

1.2.3 Algebra and Geometry of \mathbb{R}^3

Functions from \mathbb{R} to \mathbb{R}^2

2.1 Limits and Continuity

2.2 Differentiation

2.3 Integration**2.4 Differentiable, Continuous, and Integrable
Functions from \mathbb{R} to \mathbb{R}^3** **2.5 Arclength and Curvature**

Functions from \mathbb{R}^2 to \mathbb{R}

- 3.1 Limits and Continuity
- 3.2 Partial Differentiation
- 3.3 Tangent Planes
- 3.4 Functions from \mathbb{R}^3 to \mathbb{R}
- 3.5 Chain Rule
- 3.6 Directional Derivative
- 3.7 The Gradient
- 3.8 Iterated Integrals
- 3.9 Spherical and Cylindrical Coordinates
- 3.10 Surface Area and Volume
- 3.11 Change of Variables

Functions from \mathbb{R}^2 to \mathbb{R}^2

- 4.1 Line Integrals
- 4.2 The Fundamental Theorem of Line Integrals
- 4.3 Green's Theorem
- 4.4 Functions from \mathbb{R}^3 to \mathbb{R}^3 and from \mathbb{R}^2 to \mathbb{R}^3
- 4.5 Curl and Divergence
- 4.6 Surface Integrals
- 4.7 Stokes' Theorem
- 4.8 Divergence Theorem