11 Vectors and the Geometry of Space

Vector Operations

DEFINITIONS OF VECTOR ADDITION AND SCALAR MULTIPLICATION

Let $\mathbf{u} = \langle u_1, u_2 \rangle$ and $\mathbf{v} = \langle v_1, v_2 \rangle$ be vectors and let c be a scalar.

1. The **vector sum** of $\mathbf{u}$ and $\mathbf{v}$ is the vector $\mathbf{u} + \mathbf{v} = \langle u_1 + v_1, u_2 + v_2 \rangle$.
2. The **scalar multiple** of c and $\mathbf{u}$ is the vector $c\mathbf{u} = \langle cu_1, cu_2 \rangle$.
3. The **negative** of $\mathbf{v}$ is the vector

$$-\mathbf{v} = (-1)\mathbf{v} = \langle -v_1, -v_2 \rangle.$$

4. The **difference** of $\mathbf{u}$ and $\mathbf{v}$ is

$$\mathbf{u} - \mathbf{v} = \mathbf{u} + (-\mathbf{v}) = \langle u_1 - v_1, u_2 - v_2 \rangle.$$

Vector Operations

THEOREM 11.1 PROPERTIES OF VECTOR OPERATIONS

Let $\mathbf{u}$, $\mathbf{v}$, and $\mathbf{w}$ be vectors in the plane, and let c and d be scalars.

1. $\mathbf{u} + \mathbf{v} = \mathbf{v} + \mathbf{u}$ — Commutative Property
2. $(\mathbf{u} + \mathbf{v}) + \mathbf{w} = \mathbf{u} + (\mathbf{v} + \mathbf{w})$ — Associative Property
3. $\mathbf{u} + \mathbf{0} = \mathbf{u}$ — Additive Identity Property
4. $\mathbf{u} + (-\mathbf{u}) = \mathbf{0}$ — Additive Inverse Property
5. $c(d\mathbf{u}) = (cd)\mathbf{u}$
6. $(c + d)\mathbf{u} = c\mathbf{u} + d\mathbf{u}$ — Distributive Property
7. $c(\mathbf{u} + \mathbf{v}) = c\mathbf{u} + c\mathbf{v}$ — Distributive Property
8. $1(\mathbf{u}) = \mathbf{u}$, $0(\mathbf{u}) = \mathbf{0}$

Vector Operations

THEOREM 11.3 UNIT VECTOR IN THE DIRECTION OF v

If $\mathbf{v}$ is a nonzero vector in the plane, then the vector

$$\mathbf{u} = \frac{\mathbf{v}}{\|\mathbf{v}\|} = \frac{1}{\|\mathbf{v}\|}\mathbf{v}$$

has length 1 and the same direction as $\mathbf{v}$.

In Theorem 11.3, **u** is called a **unit vector in the direction of v.** The process of multiplying **v** by $1/\|\mathbf{v}\|$ to get a unit vector is called **normalization of v.**

The Dot Product

You have studied two operations with vectors—vector addition and multiplication by a scalar—each of which yields another vector. In this section you will study a third vector operation, called the **dot product.** This product yields a scalar, rather than a vector.

DEFINITION OF DOT PRODUCT

The **dot product** of $\mathbf{u} = \langle u_1, u_2 \rangle$ and $\mathbf{v} = \langle v_1, v_2 \rangle$ is

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

The **dot product** of $\mathbf{u} = \langle u_1, u_2, u_3 \rangle$ and $\mathbf{v} = \langle v_1, v_2, v_3 \rangle$ is

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

The Dot Product

THEOREM 11.4 PROPERTIES OF THE DOT PRODUCT

Let $\mathbf{u}$, $\mathbf{v}$, and $\mathbf{w}$ be vectors in the plane or in space and let c be a scalar.

1. $\mathbf{u} \cdot \mathbf{v} = \mathbf{v} \cdot \mathbf{u}$ — Commutative Property
2. $\mathbf{u} \cdot (\mathbf{v} + \mathbf{w}) = \mathbf{u} \cdot \mathbf{v} + \mathbf{u} \cdot \mathbf{w}$ — Distributive Property
3. $c(\mathbf{u} \cdot \mathbf{v}) = c\mathbf{u} \cdot \mathbf{v} = \mathbf{u} \cdot c\mathbf{v}$
4. $\mathbf{0} \cdot \mathbf{v} = 0$
5. $\mathbf{v} \cdot \mathbf{v} = \|\mathbf{v}\|^2$

Projections and Vector Components

THEOREM 11.6 PROJECTION USING THE DOT PRODUCT

If $\mathbf{u}$ and $\mathbf{v}$ are nonzero vectors, then the projection of $\mathbf{u}$ onto $\mathbf{v}$ is given by

$$\text{proj}_{\mathbf{v}}\mathbf{u} = \left(\frac{\mathbf{u}\cdot\mathbf{v}}{\|\mathbf{v}\|^2}\right)\mathbf{v}.$$

The projection of **u** onto **v** can be written as a scalar multiple of a unit vector in the direction of **v** .That is,

$$\left(\frac{\mathbf{u}\cdot\mathbf{v}}{\|\mathbf{v}\|^2}\right)\mathbf{v} = \left(\frac{\mathbf{u}\cdot\mathbf{v}}{\|\mathbf{v}\|}\right)\frac{\mathbf{v}}{\|\mathbf{v}\|} = (k)\frac{\mathbf{v}}{\|\mathbf{v}\|} \Rightarrow k = \frac{\mathbf{u}\cdot\mathbf{v}}{\|\mathbf{v}\|} = \|\mathbf{u}\|\cos\theta.$$

The scalar k is called the **component of u in the direction of v.**

The Cross Product

DEFINITION OF CROSS PRODUCT OF TWO VECTORS IN SPACE

Let

$$\mathbf{u} = u_1\mathbf{i} + u_2\mathbf{j} + u_3\mathbf{k} \quad \text{and} \quad \mathbf{v} = v_1\mathbf{i} + v_2\mathbf{j} + v_3\mathbf{k}$$

be vectors in space. The **cross product** of **u** and **v** is the vector

$$\mathbf{u}\times\mathbf{v} = (u_2v_3 - u_3v_2)\mathbf{i} - (u_1v_3 - u_3v_1)\mathbf{j} + (u_1v_2 - u_2v_1)\mathbf{k}.$$

The Cross Product

A convenient way to calculate **u × v** is to use the following *determinant form* with cofactor expansion.

$$\mathbf{u}\times\mathbf{v} = \begin{vmatrix} \mathbf{i} & \mathbf{j} & \mathbf{k} \\ u_1 & u_2 & u_3 \\ v_1 & v_2 & v_3 \end{vmatrix} \begin{array}{l} \\ \leftarrow \text{Put "}\mathbf{u}\text{" in Row 2.} \\ \leftarrow \text{Put "}\mathbf{v}\text{" in Row 3.} \end{array}$$

$$= \begin{vmatrix} \mathbf{i} & \mathbf{j} & \mathbf{k} \\ u_1 & u_2 & u_3 \\ v_1 & v_2 & v_3 \end{vmatrix}\mathbf{i} - \begin{vmatrix} \mathbf{i} & \mathbf{j} & \mathbf{k} \\ u_1 & u_2 & u_3 \\ v_1 & v_2 & v_3 \end{vmatrix}\mathbf{j} + \begin{vmatrix} \mathbf{i} & \mathbf{j} & \mathbf{k} \\ u_1 & u_2 & u_3 \\ v_1 & v_2 & v_3 \end{vmatrix}\mathbf{k}$$

$$= \begin{vmatrix} u_2 & u_3 \\ v_2 & v_3 \end{vmatrix}\mathbf{i} - \begin{vmatrix} u_1 & u_3 \\ v_1 & v_3 \end{vmatrix}\mathbf{j} + \begin{vmatrix} u_1 & u_2 \\ v_1 & v_2 \end{vmatrix}\mathbf{k}$$

$$= (u_2v_3 - u_3v_2)\mathbf{i} - (u_1v_3 - u_3v_1)\mathbf{j} + (u_1v_2 - u_2v_1)\mathbf{k}$$

The Cross Product

THEOREM 11.7 ALGEBRAIC PROPERTIES OF THE CROSS PRODUCT

Let **u**, **v**, and **w** be vectors in space, and let c be a scalar.

1. $\mathbf{u}\times\mathbf{v} = -(\mathbf{v}\times\mathbf{u})$
2. $\mathbf{u}\times(\mathbf{v}+\mathbf{w}) = (\mathbf{u}\times\mathbf{v}) + (\mathbf{u}\times\mathbf{w})$
3. $c(\mathbf{u}\times\mathbf{v}) = (c\mathbf{u})\times\mathbf{v} = \mathbf{u}\times(c\mathbf{v})$
4. $\mathbf{u}\times\mathbf{0} = \mathbf{0}\times\mathbf{u} = \mathbf{0}$
5. $\mathbf{u}\times\mathbf{u} = \mathbf{0}$
6. $\mathbf{u}\cdot(\mathbf{v}\times\mathbf{w}) = (\mathbf{u}\times\mathbf{v})\cdot\mathbf{w}$

The Cross Product

THEOREM 11.8 GEOMETRIC PROPERTIES OF THE CROSS PRODUCT

Let **u** and **v** be nonzero vectors in space, and let θ be the angle between **u** and **v**.

1. $\mathbf{u}\times\mathbf{v}$ is orthogonal to both **u** and **v**.
2. $\|\mathbf{u}\times\mathbf{v}\| = \|\mathbf{u}\|\,\|\mathbf{v}\|\sin\theta$
3. $\mathbf{u}\times\mathbf{v} = \mathbf{0}$ if and only if **u** and **v** are scalar multiples of each other.
4. $\|\mathbf{u}\times\mathbf{v}\| =$ area of parallelogram having **u** and **v** as adjacent sides.

The Triple Scalar Product

For vectors **u**, **v**, and **w** in space, the dot product of **u** and **v × w**

$$\mathbf{u}\cdot(\mathbf{v}\times\mathbf{w})$$

is called the **triple scalar product,** as defined in Theorem 11.9.

THEOREM 11.9 THE TRIPLE SCALAR PRODUCT

For $\mathbf{u} = u_1\mathbf{i} + u_2\mathbf{j} + u_3\mathbf{k}$, $\mathbf{v} = v_1\mathbf{i} + v_2\mathbf{j} + v_3\mathbf{k}$, and $\mathbf{w} = w_1\mathbf{i} + w_2\mathbf{j} + w_3\mathbf{k}$, the triple scalar product is given by

$$\mathbf{u}\cdot(\mathbf{v}\times\mathbf{w}) = \begin{vmatrix} u_1 & u_2 & u_3 \\ v_1 & v_2 & v_3 \\ w_1 & w_2 & w_3 \end{vmatrix}.$$

The Triple Scalar Product

If the vectors **u**, **v**, and **w** do not lie in the same plane, the triple scalar product **u** · (**v** × **w**) can be used to determine the volume of the parallelepiped (a polyhedron, all of whose faces are parallelograms) with **u**, **v**, and **w** as adjacent edges, as shown in Figure 11.41.

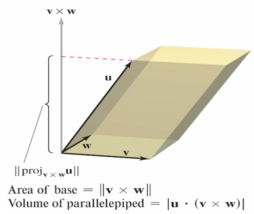


Figure 11.41

Planes in Space

THEOREM 11.12 STANDARD EQUATION OF A PLANE IN SPACE

The plane containing the point (x_1, y_1, z_1) and having normal vector $\mathbf{n} = \langle a, b, c\rangle$ can be represented by the **standard form** of the equation of a plane

$$a(x - x_1) + b(y - y_1) + c(z - z_1) = 0.$$

By regrouping terms, you obtain the **general form** of the equation of a plane in space.

$$ax + by + cz + d = 0$$

General form of equation

Given the general form of the equation of a plane, it is easy to find a normal vector to the plane. Simply use the coefficients of *x*, *y*, and *z* and write $\mathbf{n} = \langle a, b, c\rangle$.

Distances Between Points, Planes, and Lines

If *P* is *any* point in the plane, you can find this distance by projecting the vector $\overrightarrow{PQ}$ onto the normal vector **n**. The length of this projection is the desired distance.

THEOREM 11.13 DISTANCE BETWEEN A POINT AND A PLANE

The distance between a plane and a point *Q* (not in the plane) is

$$D = \|\text{proj}_{\mathbf{n}}\overrightarrow{PQ}\| = \frac{|\overrightarrow{PQ} \cdot \mathbf{n}|}{\|\mathbf{n}\|}$$

where *P* is a point in the plane and **n** is normal to the plane.

Distances Between Points, Planes, and Lines

THEOREM 11.14 DISTANCE BETWEEN A POINT AND A LINE IN SPACE

The distance between a point *Q* and a line in space is given by

$$D = \frac{\|\overrightarrow{PQ} \times \mathbf{u}\|}{\|\mathbf{u}\|}$$

where **u** is a direction vector for the line and *P* is a point on the line.

Cylindrical Surfaces

This circle is called a **generating curve** for the cylinder, as indicated in the following definition.

DEFINITION OF A CYLINDER

Let *C* be a curve in a plane and let *L* be a line not in a parallel plane. The set of all lines parallel to *L* and intersecting *C* is called a **cylinder.** *C* is called the **generating curve** (or **directrix**) of the cylinder, and the parallel lines are called **rulings.**

Quadric Surfaces

The fourth basic type of surface in space is a **quadric surface.** Quadric surfaces are the three-dimensional analogs of conic sections.

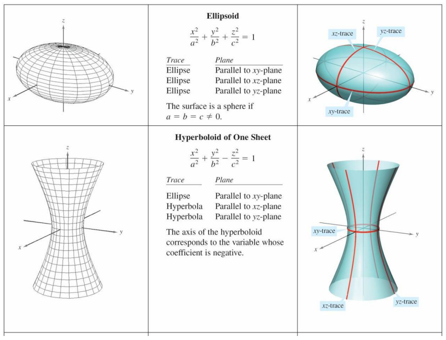
QUADRIC SURFACE

The equation of a **quadric surface** in space is a second-degree equation in three variables. The **general form** of the equation is

$$Ax^2 + By^2 + Cz^2 + Dxy + Exz + Fyz + Gx + Hy + Iz + J = 0.$$

There are six basic types of quadric surfaces: **ellipsoid, hyperboloid of one sheet, hyperboloid of two sheets, elliptic cone, elliptic paraboloid, and hyperbolic paraboloid.**

Quadric Surfaces



Ellipsoid

$$\frac{x^2}{a^2} + \frac{y^2}{b^2} + \frac{z^2}{c^2} = 1$$

Trace	*Plane*
Ellipse	Parallel to xy-plane
Ellipse	Parallel to xz-plane
Ellipse	Parallel to yz-plane

The surface is a sphere if $a = b = c \neq 0$.

Hyperboloid of One Sheet

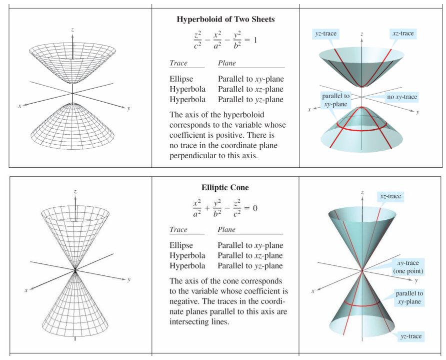
$$\frac{x^2}{a^2} + \frac{y^2}{b^2} - \frac{z^2}{c^2} = 1$$

Trace	*Plane*
Ellipse	Parallel to xy-plane
Hyperbola	Parallel to xz-plane
Hyperbola	Parallel to yz-plane

The axis of the hyperboloid corresponds to the variable whose coefficient is negative.

Quadric Surfaces

cont'd



Hyperboloid of Two Sheets

$$\frac{z^2}{c^2} - \frac{x^2}{a^2} - \frac{y^2}{b^2} = 1$$

Trace	*Plane*
Ellipse	Parallel to xy-plane
Hyperbola	Parallel to xz-plane
Hyperbola	Parallel to yz-plane

The axis of the hyperboloid corresponds to the variable whose coefficient is positive. There is no trace in the coordinate plane perpendicular to this axis.

Elliptic Cone

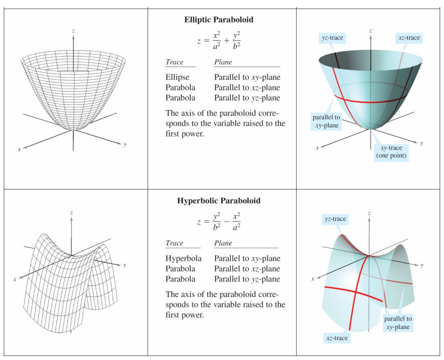
$$\frac{x^2}{a^2} + \frac{y^2}{b^2} - \frac{z^2}{c^2} = 0$$

Trace	*Plane*
Ellipse	Parallel to xy-plane
Hyperbola	Parallel to xz-plane
Hyperbola	Parallel to yz-plane

The axis of the cone corresponds to the variable whose coefficient is negative. The traces in the coordinate planes parallel to this axis are intersecting lines.

Quadric Surfaces

cont'd



Elliptic Paraboloid

$$z = \frac{x^2}{a^2} + \frac{y^2}{b^2}$$

Trace	*Plane*
Ellipse	Parallel to xy-plane
Parabola	Parallel to xz-plane
Parabola	Parallel to yz-plane

The axis of the paraboloid corresponds to the variable raised to the first power.

Hyperbolic Paraboloid

$$z = \frac{y^2}{b^2} - \frac{x^2}{a^2}$$

Trace	*Plane*
Hyperbola	Parallel to xy-plane
Parabola	Parallel to xz-plane
Parabola	Parallel to yz-plane

The axis of the paraboloid corresponds to the variable raised to the first power.

Surfaces of Revolution

In a similar manner, you can obtain equations for surfaces of revolution for the other two axes, and the results are summarized as follows.

SURFACE OF REVOLUTION

If the graph of a radius function r is revolved about one of the coordinate axes, the equation of the resulting surface of revolution has one of the following forms.

1. Revolved about the x-axis: $y^2 + z^2 = [r(x)]^2$
2. Revolved about the y-axis: $x^2 + z^2 = [r(y)]^2$
3. Revolved about the z-axis: $x^2 + y^2 = [r(z)]^2$

Cylindrical Coordinates

The **cylindrical coordinate system,** is an extension of polar coordinates in the plane to three-dimensional space.

THE CYLINDRICAL COORDINATE SYSTEM

In a **cylindrical coordinate system,** a point P in space is represented by an ordered triple (r, θ, z).

1. (r, θ) is a polar representation of the projection of P in the xy-plane.
2. z is the directed distance from (r, θ) to P.

Cylindrical Coordinates

Cylindrical to rectangular:

$$x = r\cos\theta, \qquad y = r\sin\theta, \qquad z = z$$

Rectangular to cylindrical:

$$r^2 = x^2 + y^2, \qquad \tan\theta = \frac{y}{x}, \qquad z = z$$

The point (0, 0, 0) is called the **pole.** Moreover, because the representation of a point in the polar coordinate system is not unique, it follows that the representation in the cylindrical coordinate system is also not unique.

Spherical Coordinates

THE SPHERICAL COORDINATE SYSTEM

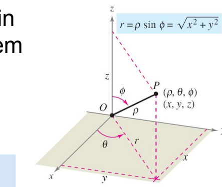
In a **spherical coordinate system,** a point P in space is represented by an ordered triple (ρ, θ, ϕ).

1. ρ is the distance between P and the origin, $\rho \geq 0$.
2. θ is the same angle used in cylindrical coordinates for $r \geq 0$.
3. ϕ is the angle *between* the positive z-axis and the line segment $\overrightarrow{OP}$, $0 \leq \phi \leq \pi$.

Note that the first and third coordinates, ρ and ϕ, are nonnegative. ρ is the lowercase Greek letter *rho*, and ϕ is the lowercase Greek letter *phi*.

Spherical Coordinates

The relationship between rectangular and spherical coordinates is illustrated in Figure 11.75. To convert from one system to the other, use the following.



Spherical coordinates

Figure 11.75

Spherical to rectangular:

$$x = \rho \sin \phi \cos \theta, \qquad y = \rho \sin \phi \sin \theta, \qquad z = \rho \cos \phi$$

Rectangular to spherical:

$$\rho^2 = x^2 + y^2 + z^2, \qquad \tan \theta = \frac{y}{x}, \qquad \phi = \arccos\left(\frac{z}{\sqrt{x^2 + y^2 + z^2}}\right)$$

Spherical Coordinates

To change coordinates between the cylindrical and spherical systems, use the following.

Spherical to cylindrical* (*r* ≥ 0)*:

$$r^2 = \rho^2 \sin^2 \phi, \qquad \theta = \theta, \qquad z = \rho \cos \phi$$

Cylindrical to spherical* (*r* ≥ 0)*:

$$\rho = \sqrt{r^2 + z^2}, \qquad \theta = \theta, \qquad \phi = \arccos\left(\frac{z}{\sqrt{r^2 + z^2}}\right)$$

12 Vector-Valued Functions

Space Curves and Vector-Valued Functions

DEFINITION OF VECTOR-VALUED FUNCTION

A function of the form

$$\mathbf{r}(t) = f(t)\mathbf{i} + g(t)\mathbf{j} \qquad \text{Plane}$$

or

$$\mathbf{r}(t) = f(t)\mathbf{i} + g(t)\mathbf{j} + h(t)\mathbf{k} \qquad \text{Space}$$

is a **vector-valued function,** where the **component functions** f, g, and h are real-valued functions of the parameter t. Vector-valued functions are sometimes denoted as $\mathbf{r}(t) = \langle f(t), g(t)\rangle$ or $\mathbf{r}(t) = \langle f(t), g(t), h(t)\rangle$.

Limits and Continuity

DEFINITION OF CONTINUITY OF A VECTOR-VALUED FUNCTION

A vector-valued function $\mathbf{r}$ is **continuous at the point** given by $t = a$ if the limit of $\mathbf{r}(t)$ exists as $t \to a$ and

$$\lim_{t \to a} \mathbf{r}(t) = \mathbf{r}(a).$$

A vector-valued function $\mathbf{r}$ is **continuous on an interval** I if it is continuous at every point in the interval.

Differentiation of Vector-Valued Functions

The definition of the derivative of a vector-valued function parallels the definition given for real-valued functions.

DEFINITION OF THE DERIVATIVE OF A VECTOR-VALUED FUNCTION

The **derivative of a vector-valued function r** is defined by

$$\mathbf{r}'(t) = \lim_{\Delta t \to 0} \frac{\mathbf{r}(t + \Delta t) - \mathbf{r}(t)}{\Delta t}$$

for all t for which the limit exists. If $\mathbf{r}'(t)$ exists, then $\mathbf{r}$ is **differentiable at *t*.** If $\mathbf{r}'(t)$ exists for all t in an open interval I, then $\mathbf{r}$ is **differentiable on the interval *I*.** Differentiability of vector-valued functions can be extended to closed intervals by considering one-sided limits.

Differentiation of Vector-Valued Functions

THEOREM 12.1 DIFFERENTIATION OF VECTOR-VALUED FUNCTIONS

1. If $\mathbf{r}(t) = f(t)\mathbf{i} + g(t)\mathbf{j}$, where f and g are differentiable functions of t, then

$$\mathbf{r}'(t) = f'(t)\mathbf{i} + g'(t)\mathbf{j}. \qquad \text{Plane}$$

2. If $\mathbf{r}(t) = f(t)\mathbf{i} + g(t)\mathbf{j} + h(t)\mathbf{k}$, where f, g, and h are differentiable functions of t, then

$$\mathbf{r}'(t) = f'(t)\mathbf{i} + g'(t)\mathbf{j} + h'(t)\mathbf{k}. \qquad \text{Space}$$

Differentiation of Vector-Valued Functions

THEOREM 12.2 PROPERTIES OF THE DERIVATIVE

Let $\mathbf{r}$ and $\mathbf{u}$ be differentiable vector-valued functions of t, let w be a differentiable real-valued function of t, and let c be a scalar.

1. $D_t[c\mathbf{r}(t)] = c\mathbf{r}'(t)$
2. $D_t[\mathbf{r}(t) \pm \mathbf{u}(t)] = \mathbf{r}'(t) \pm \mathbf{u}'(t)$
3. $D_t[w(t)\mathbf{r}(t)] = w(t)\mathbf{r}'(t) + w'(t)\mathbf{r}(t)$
4. $D_t[\mathbf{r}(t) \cdot \mathbf{u}(t)] = \mathbf{r}(t) \cdot \mathbf{u}'(t) + \mathbf{r}'(t) \cdot \mathbf{u}(t)$
5. $D_t[\mathbf{r}(t) \times \mathbf{u}(t)] = \mathbf{r}(t) \times \mathbf{u}'(t) + \mathbf{r}'(t) \times \mathbf{u}(t)$
6. $D_t[\mathbf{r}(w(t))] = \mathbf{r}'(w(t))w'(t)$
7. If $\mathbf{r}(t) \cdot \mathbf{r}(t) = c$, then $\mathbf{r}(t) \cdot \mathbf{r}'(t) = 0$.

Integration of Vector-Valued Functions

The following definition is a rational consequence of the definition of the derivative of a vector-valued function.

DEFINITION OF INTEGRATION OF VECTOR-VALUED FUNCTIONS

1. If $\mathbf{r}(t) = f(t)\mathbf{i} + g(t)\mathbf{j}$, where f and g are continuous on $[a, b]$, then the **indefinite integral (antiderivative)** of $\mathbf{r}$ is

$$\int \mathbf{r}(t)\,dt = \left[\int f(t)\,dt\right]\mathbf{i} + \left[\int g(t)\,dt\right]\mathbf{j} \qquad \text{Plane}$$

and its **definite integral** over the interval $a \le t \le b$ is

$$\int_a^b \mathbf{r}(t)\,dt = \left[\int_a^b f(t)\,dt\right]\mathbf{i} + \left[\int_a^b g(t)\,dt\right]\mathbf{j}.$$

2. If $\mathbf{r}(t) = f(t)\mathbf{i} + g(t)\mathbf{j} + h(t)\mathbf{k}$, where f, g, and h are continuous on $[a, b]$, then the **indefinite integral (antiderivative)** of $\mathbf{r}$ is

$$\int \mathbf{r}(t)\,dt = \left[\int f(t)\,dt\right]\mathbf{i} + \left[\int g(t)\,dt\right]\mathbf{j} + \left[\int h(t)\,dt\right]\mathbf{k} \qquad \text{Space}$$

and its **definite integral** over the interval $a \le t \le b$ is

$$\int_a^b \mathbf{r}(t)\,dt = \left[\int_a^b f(t)\,dt\right]\mathbf{i} + \left[\int_a^b g(t)\,dt\right]\mathbf{j} + \left[\int_a^b h(t)\,dt\right]\mathbf{k}.$$

Velocity and Acceleration

DEFINITIONS OF VELOCITY AND ACCELERATION

If x and y are twice-differentiable functions of t, and $\mathbf{r}$ is a vector-valued function given by $\mathbf{r}(t) = x(t)\mathbf{i} + y(t)\mathbf{j}$, then the velocity vector, acceleration vector, and speed at time t are as follows.

$$\begin{aligned} \textbf{Velocity} &= \mathbf{v}(t) = \mathbf{r}'(t) = x'(t)\mathbf{i} + y'(t)\mathbf{j} \\ \textbf{Acceleration} &= \mathbf{a}(t) = \mathbf{r}''(t) = x''(t)\mathbf{i} + y''(t)\mathbf{j} \\ \textbf{Speed} &= \|\mathbf{v}(t)\| = \|\mathbf{r}'(t)\| = \sqrt{[x'(t)]^2 + [y'(t)]^2} \end{aligned}$$

Tangent Vectors and Normal Vectors

DEFINITION OF UNIT TANGENT VECTOR

Let C be a smooth curve represented by $\mathbf{r}$ on an open interval I. The **unit tangent vector T**(t) at t is defined as

$$\mathbf{T}(t) = \frac{\mathbf{r}'(t)}{\|\mathbf{r}'(t)\|}, \quad \mathbf{r}'(t) \neq \mathbf{0}.$$

Tangent Vectors and Normal Vectors

In Example 2, there are infinitely many vectors that are orthogonal to the tangent vector $\mathbf{T}(t)$. One of these is the vector $\mathbf{T}'(t)$. This follows the property

$\mathbf{T}(t) \cdot \mathbf{T}(t) = \|\mathbf{T}(t)\|^2 = 1 \Rightarrow \mathbf{T}(t) \cdot \mathbf{T}'(t) = 0$

By normalizing the vector $\mathbf{T}'(t)$, you obtain a special vector called the **principal unit normal vector,** as indicated in the following definition.

DEFINITION OF PRINCIPAL UNIT NORMAL VECTOR

Let C be a smooth curve represented by $\mathbf{r}$ on an open interval I. If $\mathbf{T}'(t) \neq \mathbf{0}$, then the **principal unit normal vector** at t is defined as

$$\mathbf{N}(t) = \frac{\mathbf{T}'(t)}{\|\mathbf{T}'(t)\|}.$$

Tangential and Normal Components of Acceleration

THEOREM 12.4 ACCELERATION VECTOR

If $\mathbf{r}(t)$ is the position vector for a smooth curve C and $\mathbf{N}(t)$ exists, then the acceleration vector $\mathbf{a}(t)$ lies in the plane determined by $\mathbf{T}(t)$ and $\mathbf{N}(t)$.

The coefficients of $\mathbf{T}$ and $\mathbf{N}$ in the proof of Theorem 12.4 are called the **tangential and normal components of acceleration** and are denoted by $a_{\mathbf{T}} = D_t[\|\mathbf{v}\|]$ and $a_{\mathbf{N}} = \|\mathbf{v}\| \ \|\mathbf{T}'\|$.

So, you can write

$$\mathbf{a}(t) = a_{\mathbf{T}}\mathbf{T}(t) + a_{\mathbf{N}}\mathbf{N}(t).$$

Tangential and Normal Components of Acceleration

The following theorem gives some convenient formulas for $a_{\mathbf{N}}$ and $a_{\mathbf{T}}$.

THEOREM 12.5 TANGENTIAL AND NORMAL COMPONENTS OF ACCELERATION

If $\mathbf{r}(t)$ is the position vector for a smooth curve C [for which $\mathbf{N}(t)$ exists], then the tangential and normal components of acceleration are as follows.

$$a_{\mathbf{T}} = D_t[\|\mathbf{v}\|] = \mathbf{a} \cdot \mathbf{T} = \frac{\mathbf{v} \cdot \mathbf{a}}{\|\mathbf{v}\|}$$

$$a_{\mathbf{N}} = \|\mathbf{v}\| \, \|\mathbf{T}'\| = \mathbf{a} \cdot \mathbf{N} = \frac{\|\mathbf{v} \times \mathbf{a}\|}{\|\mathbf{v}\|} = \sqrt{\|\mathbf{a}\|^2 - a_{\mathbf{T}}^2}$$

Note that $a_{\mathbf{N}} \geq 0$. The normal component of acceleration is also called the **centripetal component of acceleration.**

Arc Length

THEOREM 12.6 ARC LENGTH OF A SPACE CURVE

If C is a smooth curve given by $\mathbf{r}(t) = x(t)\mathbf{i} + y(t)\mathbf{j} + z(t)\mathbf{k}$, on an interval $[a, b]$, then the arc length of C on the interval is

$$s = \int_a^b \sqrt{[x'(t)]^2 + [y'(t)]^2 + [z'(t)]^2} \, dt = \int_a^b \|\mathbf{r}'(t)\| \, dt.$$

Arc Length Parameter

DEFINITION OF ARC LENGTH FUNCTION

Let C be a smooth curve given by $\mathbf{r}(t)$ defined on the closed interval $[a, b]$. For $a \leq t \leq b$, the **arc length function** is given by

$$s(t) = \int_a^t \|\mathbf{r}'(u)\| \, du = \int_a^t \sqrt{[x'(u)]^2 + [y'(u)]^2 + [z'(u)]^2} \, du.$$

The arc length s is called the **arc length parameter.** (See Figure 12.30.)

$s(t) = \int_a^t \sqrt{[x'(u)]^2 + [y'(u)]^2 + [z'(u)]^2} \, du$

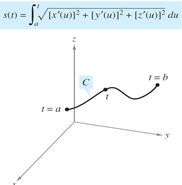


Figure 12.30

Arc Length Parameter

THEOREM 12.7 ARC LENGTH PARAMETER

If C is a smooth curve given by

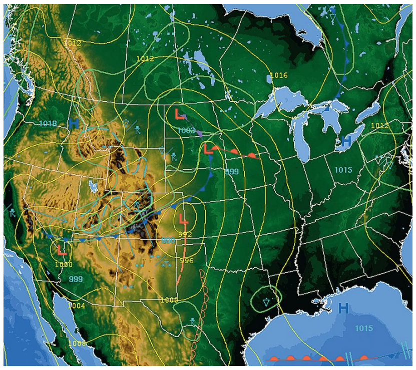
$\mathbf{r}(s) = x(s)\mathbf{i} + y(s)\mathbf{j}$ or $\mathbf{r}(s) = x(s)\mathbf{i} + y(s)\mathbf{j} + z(s)\mathbf{k}$

where s is the arc length parameter, then

$\|\mathbf{r}'(s)\| = 1.$

Moreover, if t is *any* parameter for the vector-valued function $\mathbf{r}$ such that $\|\mathbf{r}'(t)\| = 1$, then t must be the arc length parameter.

13 Functions of Several Variables



Functions of Several Variables

DEFINITION OF A FUNCTION OF TWO VARIABLES

Let D be a set of ordered pairs of real numbers. If to each ordered pair (x, y) in D there corresponds a unique real number $f(x, y)$, then f is called a **function of x and y.** The set D is the **domain** of f, and the corresponding set of values for $f(x, y)$ is the **range** of f.

For the function given by $z = f(x, y)$, x and y are called the **independent variables** and z is called the **dependent variable.**

Limit of a Function of Two Variables

DEFINITION OF THE LIMIT OF A FUNCTION OF TWO VARIABLES

Let f be a function of two variables defined, except possibly at (x_0, y_0), on an open disk centered at (x_0, y_0), and let L be a real number. Then

$$\lim_{(x, y)\to(x_0, y_0)} f(x, y) = L$$

if for each $\varepsilon > 0$ there corresponds a $\delta > 0$ such that

$$|f(x, y) - L| < \varepsilon \quad \text{whenever} \quad 0 < \sqrt{(x - x_0)^2 + (y - y_0)^2} < \delta.$$

Continuity of a Function of Two Variables

DEFINITION OF CONTINUITY OF A FUNCTION OF TWO VARIABLES

A function f of two variables is **continuous at a point (x_0, y_0)** in an open region R if $f(x_0, y_0)$ is equal to the limit of $f(x, y)$ as (x, y) approaches (x_0, y_0). That is,

$$\lim_{(x, y)\to(x_0, y_0)} f(x, y) = f(x_0, y_0).$$

The function f is **continuous in the open region R** if it is continuous at every point in R.

Continuity of a Function of Three Variables

A point (x_0, y_0, z_0) in a region R in space is an **interior point** of R if there exists a δ-sphere about (x_0, y_0, z_0) that lies entirely in R. If every point in R is an interior point, then R is called **open.**

DEFINITION OF CONTINUITY OF A FUNCTION OF THREE VARIABLES

A function f of three variables is **continuous at a point (x_0, y_0, z_0)** in an open region R if $f(x_0, y_0, z_0)$ is defined and is equal to the limit of $f(x, y, z)$ as (x, y, z) approaches (x_0, y_0, z_0). That is,

$$\lim_{(x, y, z)\to(x_0, y_0, z_0)} f(x, y, z) = f(x_0, y_0, z_0).$$

The function f is **continuous in the open region R** if it is continuous at every point in R.

Partial Derivatives of a Function of Two Variables

DEFINITION OF PARTIAL DERIVATIVES OF A FUNCTION OF TWO VARIABLES

If $z = f(x, y)$, then the **first partial derivatives** of f with respect to x and y are the functions f_x and f_y defined by

$$f_x(x, y) = \lim_{\Delta x\to 0} \frac{f(x + \Delta x, y) - f(x, y)}{\Delta x}$$

$$f_y(x, y) = \lim_{\Delta y\to 0} \frac{f(x, y + \Delta y) - f(x, y)}{\Delta y}$$

provided the limits exist.

This definition indicates that if $z = f(x, y)$, then to find f_x you *consider y constant* and differentiate with respect to x.

Similarly, to find f_y, you *consider x constant* and differentiate with respect to y.

Partial Derivatives of a Function of Two Variables

NOTATION FOR FIRST PARTIAL DERIVATIVES

For $z = f(x, y)$, the partial derivatives f_x and f_y are denoted by

$$\frac{\partial}{\partial x} f(x, y) = f_x(x, y) = z_x = \frac{\partial z}{\partial x}$$

and

$$\frac{\partial}{\partial y} f(x, y) = f_y(x, y) = z_y = \frac{\partial z}{\partial y}.$$

The first partials evaluated at the point (a, b) are denoted by

$$\left.\frac{\partial z}{\partial x}\right|_{(a, b)} = f_x(a, b) \qquad \text{and} \qquad \left.\frac{\partial z}{\partial y}\right|_{(a, b)} = f_y(a, b).$$

Higher-Order Partial Derivatives

THEOREM 13.3 EQUALITY OF MIXED PARTIAL DERIVATIVES

If f is a function of x and y such that f_{xy} and f_{yx} are continuous on an open disk R, then, for every (x, y) in R,

$$f_{xy}(x, y) = f_{yx}(x, y).$$

Increments and Differentials

DEFINITION OF TOTAL DIFFERENTIAL

If $z = f(x, y)$ and Δx and Δy are increments of x and y, then the **differentials** of the independent variables x and y are

$$dx = \Delta x \qquad \text{and} \qquad dy = \Delta y$$

and the **total differential** of the dependent variable z is

$$dz = \frac{\partial z}{\partial x} dx + \frac{\partial z}{\partial y} dy = f_x(x, y)\, dx + f_y(x, y)\, dy.$$

Differentiability

This is stated explicitly in the following definition.

DEFINITION OF DIFFERENTIABILITY

A function f given by $z = f(x, y)$ is **differentiable** at (x_0, y_0) if Δz can be written in the form

$$\Delta z = f_x(x_0, y_0)\,\Delta x + f_y(x_0, y_0)\,\Delta y + \varepsilon_1 \Delta x + \varepsilon_2 \Delta y$$

where both ε_1 and $\varepsilon_2 \to 0$ as $(\Delta x, \Delta y) \to (0, 0)$. The function f is **differentiable in a region R** if it is differentiable at each point in R.

Differentiability

THEOREM 13.4 SUFFICIENT CONDITION FOR DIFFERENTIABILITY

If f is a function of x and y, where f_x and f_y are continuous in an open region R, then f is differentiable on R.

Approximation by Differentials

THEOREM 13.5 DIFFERENTIABILITY IMPLIES CONTINUITY

If a function of x and y is differentiable at (x_0, y_0), then it is continuous at (x_0, y_0).

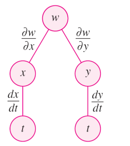
Chain Rules for Functions of Several Variables

THEOREM 13.6 CHAIN RULE: ONE INDEPENDENT VARIABLE

Let $w = f(x, y)$, where f is a differentiable function of x and y. If $x = g(t)$ and $y = h(t)$, where g and h are differentiable functions of t, then w is a differentiable function of t, and

$$\frac{dw}{dt} = \frac{\partial w}{\partial x}\frac{dx}{dt} + \frac{\partial w}{\partial y}\frac{dy}{dt}.$$

See Figure 13.39.



Chain Rule: one independent variable w is a function of x and y, which are each functions of t. This diagram represents the derivative of w with respect to t.

Figure 13.39

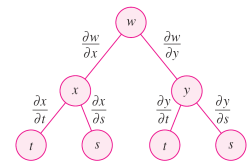
Chain Rules for Functions of Several Variables

THEOREM 13.7 CHAIN RULE: TWO INDEPENDENT VARIABLES

Let $w = f(x, y)$, where f is a differentiable function of x and y. If $x = g(s, t)$ and $y = h(s, t)$ such that the first partials $\partial x/\partial s$, $\partial x/\partial t$, $\partial y/\partial s$, and $\partial y/\partial t$ all exist, then $\partial w/\partial s$ and $\partial w/\partial t$ exist and are given by

$$\frac{\partial w}{\partial s} = \frac{\partial w}{\partial x}\frac{\partial x}{\partial s} + \frac{\partial w}{\partial y}\frac{\partial y}{\partial s} \quad \text{and} \quad \frac{\partial w}{\partial t} = \frac{\partial w}{\partial x}\frac{\partial x}{\partial t} + \frac{\partial w}{\partial y}\frac{\partial y}{\partial t}.$$

The Chain Rule in Theorem 13.7 is shown schematically in Figure 13.41.



Chain Rule: two independent variables

Figure 13.41

Implicit Partial Differentiation

THEOREM 13.8 CHAIN RULE: IMPLICIT DIFFERENTIATION

If the equation $F(x, y) = 0$ defines y implicitly as a differentiable function of x, then

$$\frac{dy}{dx} = -\frac{F_x(x, y)}{F_y(x, y)}, \qquad F_y(x, y) \neq 0.$$

If the equation $F(x, y, z) = 0$ defines z implicitly as a differentiable function of x and y, then

$$\frac{\partial z}{\partial x} = -\frac{F_x(x, y, z)}{F_z(x, y, z)} \quad \text{and} \quad \frac{\partial z}{\partial y} = -\frac{F_y(x, y, z)}{F_z(x, y, z)}, \qquad F_z(x, y, z) \neq 0.$$

Directional Derivative

DEFINITION OF DIRECTIONAL DERIVATIVE

Let f be a function of two variables x and y and let $\mathbf{u} = \cos\theta\,\mathbf{i} + \sin\theta\,\mathbf{j}$ be a unit vector. Then the **directional derivative of f in the direction of u,** denoted by $D_{\mathbf{u}}f$, is

$$D_{\mathbf{u}}f(x, y) = \lim_{t \to 0} \frac{f(x + t\cos\theta, y + t\sin\theta) - f(x, y)}{t}$$

provided this limit exists.

THEOREM 13.9 DIRECTIONAL DERIVATIVE

If f is a differentiable function of x and y, then the directional derivative of f in the direction of the unit vector $\mathbf{u} = \cos\theta\,\mathbf{i} + \sin\theta\,\mathbf{j}$ is

$$D_{\mathbf{u}}f(x, y) = f_x(x, y)\cos\theta + f_y(x, y)\sin\theta.$$

The Gradient of a Function of Two Variables

The **gradient** of a function of two variables is a vector-valued function of two variables.

DEFINITION OF GRADIENT OF A FUNCTION OF TWO VARIABLES

Let $z = f(x, y)$ be a function of x and y such that f_x and f_y exist. Then the **gradient of f,** denoted by $\nabla f(x, y)$, is the vector

$$\nabla f(x, y) = f_x(x, y)\mathbf{i} + f_y(x, y)\mathbf{j}.$$

∇f is read as "del f." Another notation for the gradient is **grad** $f(x, y)$. In Figure 13.48, note that for each (x, y), the gradient $\nabla f(x, y)$ is a vector in the plane (not a vector in space).

The Gradient of a Function of Two Variables

THEOREM 13.10 ALTERNATIVE FORM OF THE DIRECTIONAL DERIVATIVE

If f is a differentiable function of x and y, then the directional derivative of f in the direction of the unit vector $\mathbf{u}$ is

$$D_{\mathbf{u}}f(x, y) = \nabla f(x, y) \cdot \mathbf{u}.$$

Applications of the Gradient

THEOREM 13.11 PROPERTIES OF THE GRADIENT

Let f be differentiable at the point (x, y).

1. If $\nabla f(x, y) = \mathbf{0}$, then $D_{\mathbf{u}} f(x, y) = 0$ for all $\mathbf{u}$.
2. The direction of *maximum* increase of f is given by $\nabla f(x, y)$. The maximum value of $D_{\mathbf{u}} f(x, y)$ is $\|\nabla f(x, y)\|$.
3. The direction of *minimum* increase of f is given by $-\nabla f(x, y)$. The minimum value of $D_{\mathbf{u}} f(x, y)$ is $-\|\nabla f(x, y)\|$.

Applications of the Gradient

THEOREM 13.12 GRADIENT IS NORMAL TO LEVEL CURVES

If f is differentiable at (x_0, y_0) and $\nabla f(x_0, y_0) \neq \mathbf{0}$, then $\nabla f(x_0, y_0)$ is normal to the level curve through (x_0, y_0).

Functions of Three Variables

DIRECTIONAL DERIVATIVE AND GRADIENT FOR THREE VARIABLES

Let f be a function of x, y, and z, with continuous first partial derivatives. The **directional derivative of f** in the direction of a unit vector $\mathbf{u} = a\mathbf{i} + b\mathbf{j} + c\mathbf{k}$ is given by

$$D_{\mathbf{u}} f(x, y, z) = af_x(x, y, z) + bf_y(x, y, z) + cf_z(x, y, z).$$

The **gradient of f** is defined as

$$\nabla f(x, y, z) = f_x(x, y, z)\mathbf{i} + f_y(x, y, z)\mathbf{j} + f_z(x, y, z)\mathbf{k}.$$

Properties of the gradient are as follows.

1. $D_{\mathbf{u}} f(x, y, z) = \nabla f(x, y, z) \cdot \mathbf{u}$
2. If $\nabla f(x, y, z) = \mathbf{0}$, then $D_{\mathbf{u}} f(x, y, z) = 0$ for all $\mathbf{u}$.
3. The direction of *maximum* increase of f is given by $\nabla f(x, y, z)$. The maximum value of $D_{\mathbf{u}} f(x, y, z)$ is

   $\|\nabla f(x, y, z)\|$. Maximum value of $D_{\mathbf{u}} f(x, y, z)$
4. The direction of *minimum* increase of f is given by $-\nabla f(x, y, z)$. The minimum value of $D_{\mathbf{u}} f(x, y, z)$ is

   $-\|\nabla f(x, y, z)\|$. Minimum value of $D_{\mathbf{u}} f(x, y, z)$

Tangent Plane and Normal Line to a Surface

DEFINITIONS OF TANGENT PLANE AND NORMAL LINE

Let F be differentiable at the point $P(x_0, y_0, z_0)$ on the surface S given by $F(x, y, z) = 0$ such that $\nabla F(x_0, y_0, z_0) \neq \mathbf{0}$.

1. The plane through P that is normal to $\nabla F(x_0, y_0, z_0)$ is called the **tangent plane to S at P.**
2. The line through P having the direction of $\nabla F(x_0, y_0, z_0)$ is called the **normal line to S at P.**

THEOREM 13.13 EQUATION OF TANGENT PLANE

If F is differentiable at (x_0, y_0, z_0), then an equation of the tangent plane to the surface given by $F(x, y, z) = 0$ at (x_0, y_0, z_0) is

$$F_x(x_0, y_0, z_0)(x - x_0) + F_y(x_0, y_0, z_0)(y - y_0) + F_z(x_0, y_0, z_0)(z - z_0) = 0.$$

A Comparison of the Gradients $\nabla f(x, y)$ and $\nabla F(x, y, z)$

THEOREM 13.14 GRADIENT IS NORMAL TO LEVEL SURFACES

If F is differentiable at (x_0, y_0, z_0) and $\nabla F(x_0, y_0, z_0) \neq \mathbf{0}$, then $\nabla F(x_0, y_0, z_0)$ is normal to the level surface through (x_0, y_0, z_0).

Absolute Extrema and Relative Extrema

THEOREM 13.15 EXTREME VALUE THEOREM

Let f be a continuous function of two variables x and y defined on a closed bounded region R in the xy-plane.

1. There is at least one point in R at which f takes on a minimum value.
2. There is at least one point in R at which f takes on a maximum value.

Absolute Extrema and Relative Extrema

A minimum is also called an **absolute minimum** and a maximum is also called an **absolute maximum.** As in single-variable calculus, there is a distinction made between absolute extrema and **relative extrema.**

DEFINITION OF RELATIVE EXTREMA

Let f be a function defined on a region R containing (x_0, y_0).

1. The function f has a **relative minimum** at (x_0, y_0) if

$$f(x, y) \geq f(x_0, y_0)$$

for all (x, y) in an *open* disk containing (x_0, y_0).

2. The function f has a **relative maximum** at (x_0, y_0) if

$$f(x, y) \leq f(x_0, y_0)$$

for all (x, y) in an *open* disk containing (x_0, y_0).

Absolute Extrema and Relative Extrema

To locate relative extrema of *f*, you can investigate the points at which the gradient of *f* is **0** or the points at which one of the partial derivatives does not exist. Such points are called **critical points** of *f.*

DEFINITION OF CRITICAL POINT

Let f be defined on an open region R containing (x_0, y_0). The point (x_0, y_0) is a **critical point** of f if one of the following is true.

1. $f_x(x_0, y_0) = 0$ and $f_y(x_0, y_0) = 0$
2. $f_x(x_0, y_0)$ or $f_y(x_0, y_0)$ does not exist.

Absolute Extrema and Relative Extrema

It appears that such a point is a likely location of a relative extremum.

This is confirmed by Theorem 13.16.

THEOREM 13.16 RELATIVE EXTREMA OCCUR ONLY AT CRITICAL POINTS

If f has a relative extremum at (x_0, y_0) on an open region R, then (x_0, y_0) is a critical point of f.

The Second Partials Test

THEOREM 13.17 SECOND PARTIALS TEST

Let f have continuous second partial derivatives on an open region containing a point (a, b) for which

$$f_x(a, b) = 0 \quad \text{and} \quad f_y(a, b) = 0.$$

To test for relative extrema of f, consider the quantity

$$d = f_{xx}(a, b)f_{yy}(a, b) - [f_{xy}(a, b)]^2.$$

1. If $d > 0$ and $f_{xx}(a, b) > 0$, then f has a **relative minimum** at (a, b).
2. If $d > 0$ and $f_{xx}(a, b) < 0$, then f has a **relative maximum** at (a, b).
3. If $d < 0$, then $(a, b, f(a, b))$ is a **saddle point.**
4. The test is inconclusive if $d = 0$.

The Method of Least Squares

THEOREM 13.18 LEAST SQUARES REGRESSION LINE

The **least squares regression line** for $\{(x_1, y_1), (x_2, y_2), \ldots, (x_n, y_n)\}$ is given by $f(x) = ax + b$, where

$$a = \frac{n\sum_{i=1}^{n} x_i y_i - \sum_{i=1}^{n} x_i \sum_{i=1}^{n} y_i}{n\sum_{i=1}^{n} x_i^2 - \left(\sum_{i=1}^{n} x_i\right)^2} \quad \text{and} \quad b = \frac{1}{n}\left(\sum_{i=1}^{n} y_i - a\sum_{i=1}^{n} x_i\right).$$

Lagrange Multipliers

If $\nabla f(x, y) = \lambda \nabla g(x, y)$ then scalar λ is called **Lagrange multiplier.**

THEOREM 13.19 LAGRANGE'S THEOREM

Let f and g have continuous first partial derivatives such that f has an extremum at a point (x_0, y_0) on the smooth constraint curve $g(x, y) = c$. If $\nabla g(x_0, y_0) \neq \mathbf{0}$, then there is a real number λ such that

$$\nabla f(x_0, y_0) = \lambda \nabla g(x_0, y_0).$$

Lagrange Multipliers

METHOD OF LAGRANGE MULTIPLIERS

Let f and g satisfy the hypothesis of Lagrange's Theorem, and let f have a minimum or maximum subject to the constraint $g(x, y) = c$. To find the minimum or maximum of f, use the following steps.

1. Simultaneously solve the equations $\nabla f(x, y) = \lambda \nabla g(x, y)$ and $g(x, y) = c$ by solving the following system of equations.

$$f_x(x, y) = \lambda g_x(x, y)$$
$$f_y(x, y) = \lambda g_y(x, y)$$
$$g(x, y) = c$$

2. Evaluate f at each solution point obtained in the first step. The largest value yields the maximum of f subject to the constraint $g(x, y) = c$, and the smallest value yields the minimum of f subject to the constraint $g(x, y) = c$.

14 Multiple Integration

Area of a Plane Region

AREA OF A REGION IN THE PLANE

1. If R is defined by $a \le x \le b$ and $g_1(x) \le y \le g_2(x)$, where g_1 and g_2 are continuous on $[a, b]$, then the area of R is given by

$$A = \int_a^b \int_{g_1(x)}^{g_2(x)} dy\, dx. \qquad \text{Figure 14.2 (vertically simple)}$$

2. If R is defined by $c \le y \le d$ and $h_1(y) \le x \le h_2(y)$, where h_1 and h_2 are continuous on $[c, d]$, then the area of R is given by

$$A = \int_c^d \int_{h_1(y)}^{h_2(y)} dx\, dy. \qquad \text{Figure 14.3 (horizontally simple)}$$

Double Integrals and Volume of a Solid Region

Using the limit of a Riemann sum to define volume is a special case of using the limit to define a **double integral.**

The general case, however, does not require that the function be positive or continuous.

DEFINITION OF DOUBLE INTEGRAL

If f is defined on a closed, bounded region R in the xy-plane, then the **double integral of f over R** is given by

$$\int_R \int f(x, y)\, dA = \lim_{\|\Delta\| \to 0} \sum_{i=1}^{n} f(x_i, y_i)\, \Delta A_i$$

provided the limit exists. If the limit exists, then f is **integrable** over R.

Having defined a double integral, you will see that a definite integral is occasionally referred to as a **single integral.**

Double Integrals and Volume of a Solid Region

A double integral can be used to find the volume of a solid region that lies between the xy-plane and the surface given by $z = f(x, y)$.

VOLUME OF A SOLID REGION

If f is integrable over a plane region R and $f(x, y) \ge 0$ for all (x, y) in R, then the volume of the solid region that lies above R and below the graph of f is defined as

$$V = \int_R \int f(x, y)\, dA.$$

Properties of Double Integrals

Double integrals share many properties of single integrals.

THEOREM 14.1 PROPERTIES OF DOUBLE INTEGRALS

Let f and g be continuous over a closed, bounded plane region R, and let c be a constant.

1. $\int_R \int cf(x, y)\, dA = c \int_R \int f(x, y)\, dA$
2. $\int_R \int [f(x, y) \pm g(x, y)]\, dA = \int_R \int f(x, y)\, dA \pm \int_R \int g(x, y)\, dA$
3. $\int_R \int f(x, y)\, dA \ge 0, \quad$ if $f(x, y) \ge 0$
4. $\int_R \int f(x, y)\, dA \ge \int_R \int g(x, y)\, dA, \quad$ if $f(x, y) \ge g(x, y)$
5. $\int_R \int f(x, y)\, dA = \int_{R_1} \int f(x, y)\, dA + \int_{R_2} \int f(x, y)\, dA$, where R is the union of two nonoverlapping subregions R_1 and R_2.

Evaluation of Double Integrals

THEOREM 14.2 FUBINI'S THEOREM

Let f be continuous on a plane region R.

1. If R is defined by $a \le x \le b$ and $g_1(x) \le y \le g_2(x)$, where g_1 and g_2 are continuous on $[a, b]$, then

$$\int_R\int f(x, y)\,dA = \int_a^b\int_{g_1(x)}^{g_2(x)} f(x, y)\,dy\,dx.$$

2. If R is defined by $c \le y \le d$ and $h_1(y) \le x \le h_2(y)$, where h_1 and h_2 are continuous on $[c, d]$, then

$$\int_R\int f(x, y)\,dA = \int_c^d\int_{h_1(y)}^{h_2(y)} f(x, y)\,dx\,dy.$$

Average Value of a Function

For a function f in one variable, the average value of f on $[a, b]$ is

$$\frac{1}{b-a}\int_a^b f(x)\,dx.$$

Given a function f in two variables, you can find the average value of f over the region R as shown in the following definition.

DEFINITION OF THE AVERAGE VALUE OF A FUNCTION OVER A REGION

If f is integrable over the plane region R, then the **average value** of f over R is

$$\frac{1}{A}\int_R\int f(x, y)\,dA$$

where A is the area of R.

Double Integrals in Polar Coordinates

This suggests the following theorem 14.3

THEOREM 14.3 CHANGE OF VARIABLES TO POLAR FORM

Let R be a plane region consisting of all points $(x, y) = (r\cos\theta, r\sin\theta)$ satisfying the conditions $0 \le g_1(\theta) \le r \le g_2(\theta)$, $\alpha \le \theta \le \beta$, where $0 \le (\beta - \alpha) \le 2\pi$. If g_1 and g_2 are continuous on $[\alpha, \beta]$ and f is continuous on R, then

$$\int_R\int f(x, y)\,dA = \int_\alpha^\beta\int_{g_1(\theta)}^{g_2(\theta)} f(r\cos\theta, r\sin\theta)r\,dr\,d\theta.$$

Mass

A *lamina* is assumed to have a constant density. But now you will extend the definition of the term *lamina* to include thin plates of *variable* density.

Double integrals can be used to find the mass of a lamina of variable density, where the density at (x, y) is given by the **density function** ρ.

DEFINITION OF MASS OF A PLANAR LAMINA OF VARIABLE DENSITY

If ρ is a continuous density function on the lamina corresponding to a plane region R, then the mass m of the lamina is given by

$$m = \int_R\int \rho(x, y)\,dA.$$

Variable density

14.5 Surface Area

Moments and Center of Mass

By forming the Riemann sum of all such products and taking the limits as the norm of Δ approaches 0, you obtain the following definitions of moments of mass with respect to the x- and y-axes.

MOMENTS AND CENTER OF MASS OF A VARIABLE DENSITY PLANAR LAMINA

Let ρ be a continuous density function on the planar lamina R. The **moments of mass** with respect to the x- and y-axes are

$$M_x = \int_R\int y\rho(x, y)\,dA \quad \text{and} \quad M_y = \int_R\int x\rho(x, y)\,dA.$$

If m is the mass of the lamina, then the **center of mass** is

$$(\bar{x}, \bar{y}) = \left(\frac{M_y}{m}, \frac{M_x}{m}\right).$$

If R represents a simple plane region rather than a lamina, the point $(\bar{x}, \bar{y})$ is called the **centroid** of the region.

Surface Area

DEFINITION OF SURFACE AREA

If f and its first partial derivatives are continuous on the closed region R in the xy-plane, then the **area of the surface S** given by $z = f(x, y)$ over R is defined as

$$\text{Surface area} = \int\!\!\int_R dS = \int\!\!\int_R \sqrt{1 + [f_x(x, y)]^2 + [f_y(x, y)]^2}\, dA.$$

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Triple Integrals

Taking the limit as $\|\Delta\| \to 0$ leads to the following definition.

DEFINITION OF TRIPLE INTEGRAL

If f is continuous over a bounded solid region Q, then the **triple integral of f over Q** is defined as

$$\int\!\!\int\!\!\int_Q f(x, y, z)\, dV = \lim_{\|\Delta\| \to 0} \sum_{i=1}^{n} f(x_i, y_i, z_i)\, \Delta V_i$$

provided the limit exists. The **volume** of the solid region Q is given by

$$\text{Volume of } Q = \int\!\!\int\!\!\int_Q dV.$$

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Triple Integrals

THEOREM 14.4 EVALUATION BY ITERATED INTEGRALS

Let f be continuous on a solid region Q defined by

$$a \le x \le b, \quad h_1(x) \le y \le h_2(x), \quad g_1(x, y) \le z \le g_2(x, y)$$

where h_1, h_2, g_1, and g_2 are continuous functions. Then,

$$\int\!\!\int\!\!\int_Q f(x, y, z)\, dV = \int_a^b \int_{h_1(x)}^{h_2(x)} \int_{g_1(x, y)}^{g_2(x, y)} f(x, y, z)\, dz\, dy\, dx.$$

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Triple Integrals in Cylindrical Coordinates

If f is a continuous function on the solid Q, you can write the triple integral of f over Q as

$$\int\!\!\int\!\!\int_Q f(x, y, z)\, dV = \int\!\!\int_R \left[\int_{h_1(x, y)}^{h_2(x, y)} f(x, y, z)\, dz\right] dA$$

where the double integral over R is evaluated in polar coordinates. That is, R is a plane region that is either r-simple or θ-simple. If R is r-simple, the iterated form of the triple integral in cylindrical form is

$$\int\!\!\int\!\!\int_Q f(x, y, z)\, dV = \int_{\theta_1}^{\theta_2} \int_{g_1(\theta)}^{g_2(\theta)} \int_{h_1(r\cos\theta,\, r\sin\theta)}^{h_2(r\cos\theta,\, r\sin\theta)} f(r\cos\theta, r\sin\theta, z) r\, dz\, dr\, d\theta.$$

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Triple Integrals in Spherical Coordinates

If (ρ, θ, ϕ) is a point in the interior of such a block, then the volume of the block can be approximated by
$\Delta V \approx \rho^2 \sin\phi\, \Delta\rho\, \Delta\phi\, \Delta\theta$

Using the usual process involving an inner partition, summation, and a limit, you can develop the following version of a triple integral in spherical coordinates for a continuous function f defined on the solid region Q.

$$\int\!\!\int\!\!\int_Q f(x, y, z)\, dV = \int_{\theta_1}^{\theta_2} \int_{\phi_1}^{\phi_2} \int_{\rho_1}^{\rho_2} f(\rho\sin\phi\cos\theta, \rho\sin\phi\sin\theta, \rho\cos\phi)\rho^2 \sin\phi\, d\rho\, d\phi\, d\theta$$

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Jacobians

In defining the Jacobian, it is convenient to use the following determinant notation.

DEFINITION OF THE JACOBIAN

If $x = g(u, v)$ and $y = h(u, v)$, then the **Jacobian** of x and y with respect to u and v, denoted by $\partial(x, y)/\partial(u, v)$, is

$$\frac{\partial(x, y)}{\partial(u, v)} = \begin{vmatrix} \dfrac{\partial x}{\partial u} & \dfrac{\partial x}{\partial v} \\ \dfrac{\partial y}{\partial u} & \dfrac{\partial y}{\partial v} \end{vmatrix} = \frac{\partial x}{\partial u}\frac{\partial y}{\partial v} - \frac{\partial y}{\partial u}\frac{\partial x}{\partial v}.$$

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Change of Variables for Double Integrals

THEOREM 14.5 CHANGE OF VARIABLES FOR DOUBLE INTEGRALS

Let R be a vertically or horizontally simple region in the xy-plane, and let S be a vertically or horizontally simple region in the uv-plane. Let T from S to R be given by $T(u, v) = (x, y) = (g(u, v), h(u, v))$, where g and h have continuous first partial derivatives. Assume that T is one-to-one except possibly on the boundary of S. If f is continuous on R, and $\partial(x, y)/\partial(u, v)$ is nonzero on S, then

$$\int_R\int f(x, y)\,dx\,dy = \int_S\int f(g(u, v), h(u, v))\left|\frac{\partial(x, y)}{\partial(u, v)}\right| du\,dv.$$

15 Vector Analysis

Vector Fields

Functions that assign a vector to a *point in the plane* or a *point in space* are called **vector fields,** and they are useful in representing various types of **force fields** and **velocity fields**.

DEFINITION OF VECTOR FIELD

A **vector field over a plane region R** is a function $\mathbf{F}$ that assigns a vector $\mathbf{F}(x, y)$ to each point in R.

A **vector field over a solid region Q in space** is a function $\mathbf{F}$ that assigns a vector $\mathbf{F}(x, y, z)$ to each point in Q.

Vector Fields

Note that an electric force field has the same form as a gravitational field. That is,

$$\mathbf{F}(x, y, z) = \frac{k}{\|\mathbf{r}\|^2}\mathbf{u}.$$

Such a force field is called an **inverse square field.**

DEFINITION OF INVERSE SQUARE FIELD

Let $\mathbf{r}(t) = x(t)\mathbf{i} + y(t)\mathbf{j} + z(t)\mathbf{k}$ be a position vector. The vector field $\mathbf{F}$ is an **inverse square field** if

$$\mathbf{F}(x, y, z) = \frac{k}{\|\mathbf{r}\|^2}\mathbf{u}$$

where k is a real number and $\mathbf{u} = \mathbf{r}/\|\mathbf{r}\|$ is a unit vector in the direction of $\mathbf{r}$.

Conservative Vector Fields

Some vector fields can be represented as the gradients of differentiable functions and some cannot—those that can are called **conservative** vector fields.

DEFINITION OF CONSERVATIVE VECTOR FIELD

A vector field $\mathbf{F}$ is called **conservative** if there exists a differentiable function f such that $\mathbf{F} = \nabla f$. The function f is called the **potential function** for $\mathbf{F}$.

Conservative Vector Fields

The following important theorem gives a necessary and sufficient condition for a vector field *in the plane* to be conservative.

THEOREM 15.1 TEST FOR CONSERVATIVE VECTOR FIELD IN THE PLANE

Let M and N have continuous first partial derivatives on an open disk R. The vector field given by $\mathbf{F}(x, y) = M\mathbf{i} + N\mathbf{j}$ is conservative if and only if

$$\frac{\partial N}{\partial x} = \frac{\partial M}{\partial y}.$$

Curl of a Vector Field

The definition of the **curl of a vector field** in space is given below.

DEFINITION OF CURL OF A VECTOR FIELD

The curl of $\mathbf{F}(x, y, z) = M\mathbf{i} + N\mathbf{j} + P\mathbf{k}$ is

$$\text{curl } \mathbf{F}(x, y, z) = \nabla \times \mathbf{F}(x, y, z)$$
$$= \left(\frac{\partial P}{\partial y} - \frac{\partial N}{\partial z}\right)\mathbf{i} - \left(\frac{\partial P}{\partial x} - \frac{\partial M}{\partial z}\right)\mathbf{j} + \left(\frac{\partial N}{\partial x} - \frac{\partial M}{\partial y}\right)\mathbf{k}.$$

Curl of a Vector Field

THEOREM 15.2 TEST FOR CONSERVATIVE VECTOR FIELD IN SPACE

Suppose that M, N, and P have continuous first partial derivatives in an open sphere Q in space. The vector field given by $\mathbf{F}(x, y, z) = M\mathbf{i} + N\mathbf{j} + P\mathbf{k}$ is conservative if and only if

$$\text{curl } \mathbf{F}(x, y, z) = \mathbf{0}.$$

That is, $\mathbf{F}$ is conservative if and only if

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

Divergence of a Vector Field

You have seen that the curl of a vector field **F** is itself a vector field. Another important function defined on a vector field is **divergence,** which is a scalar function.

DEFINITION OF DIVERGENCE OF A VECTOR FIELD

The **divergence** of $\mathbf{F}(x, y) = M\mathbf{i} + N\mathbf{j}$ is

$$\text{div } \mathbf{F}(x, y) = \nabla \cdot \mathbf{F}(x, y) = \frac{\partial M}{\partial x} + \frac{\partial N}{\partial y}. \qquad \text{Plane}$$

The **divergence** of $\mathbf{F}(x, y, z) = M\mathbf{i} + N\mathbf{j} + P\mathbf{k}$ is

$$\text{div } \mathbf{F}(x, y, z) = \nabla \cdot \mathbf{F}(x, y, z) = \frac{\partial M}{\partial x} + \frac{\partial N}{\partial y} + \frac{\partial P}{\partial z}. \qquad \text{Space}$$

If $\text{div } \mathbf{F} = 0$, then $\mathbf{F}$ is said to be **divergence free.**

Divergence of a Vector Field

THEOREM 15.3 DIVERGENCE AND CURL

If $\mathbf{F}(x, y, z) = M\mathbf{i} + N\mathbf{j} + P\mathbf{k}$ is a vector field and M, N, and P have continuous second partial derivatives, then

$$\text{div}(\text{curl } \mathbf{F}) = 0.$$

15.2 Line Integrals

Objectives

- Understand and use the concept of a piecewise smooth curve.
- Write and evaluate a line integral.
- Write and evaluate a line integral of a vector field.
- Write and evaluate a line integral in differential form.

Line Integrals

DEFINITION OF LINE INTEGRAL

If f is defined in a region containing a smooth curve C of finite length, then the **line integral of f along C** is given by

$$\int_C f(x, y)\, ds = \lim_{\|\Delta\|\to 0} \sum_{i=1}^{n} f(x_i, y_i)\, \Delta s_i \qquad \text{Plane}$$

or

$$\int_C f(x, y, z)\, ds = \lim_{\|\Delta\|\to 0} \sum_{i=1}^{n} f(x_i, y_i, z_i)\, \Delta s_i \qquad \text{Space}$$

provided this limit exists.

Line Integrals

THEOREM 15.4 EVALUATION OF A LINE INTEGRAL AS A DEFINITE INTEGRAL

Let f be continuous in a region containing a smooth curve C. If C is given by $\mathbf{r}(t) = x(t)\mathbf{i} + y(t)\mathbf{j}$, where $a \le t \le b$, then

$$\int_C f(x, y)\, ds = \int_a^b f(x(t), y(t))\sqrt{[x'(t)]^2 + [y'(t)]^2}\, dt.$$

If C is given by $\mathbf{r}(t) = x(t)\mathbf{i} + y(t)\mathbf{j} + z(t)\mathbf{k}$, where $a \le t \le b$, then

$$\int_C f(x, y, z)\, ds = \int_a^b f(x(t), y(t), z(t))\sqrt{[x'(t)]^2 + [y'(t)]^2 + [z'(t)]^2}\, dt.$$

Note that if $f(x, y, z) = 1$, the line integral gives the arc length of the curve C. That is,

$$\int_C 1\, ds = \int_a^b \|\mathbf{r}'(t)\|\, dt = \text{length of curve } C.$$

Line Integrals of Vector Fields

DEFINITION OF THE LINE INTEGRAL OF A VECTOR FIELD

Let $\mathbf{F}$ be a continuous vector field defined on a smooth curve C given by $\mathbf{r}(t)$, $a \le t \le b$. The **line integral** of $\mathbf{F}$ on C is given by

$$\int_C \mathbf{F} \cdot d\mathbf{r} = \int_C \mathbf{F} \cdot \mathbf{T}\, ds = \int_a^b \mathbf{F}(x(t),\ y(t), z(t)) \cdot \mathbf{r}'(t)\, dt.$$

Fundamental Theorem of Line Integrals

THEOREM 15.5 FUNDAMENTAL THEOREM OF LINE INTEGRALS

Let C be a piecewise smooth curve lying in an open region R and given by

$$\mathbf{r}(t) = x(t)\mathbf{i} + y(t)\mathbf{j}, \quad a \le t \le b.$$

If $\mathbf{F}(x, y) = M\mathbf{i} + N\mathbf{j}$ is conservative in R, and M and N are continuous in R, then

$$\int_C \mathbf{F} \cdot d\mathbf{r} = \int_C \nabla f \cdot d\mathbf{r} = f(x(b), y(b)) - f(x(a), y(a))$$

where f is a potential function of $\mathbf{F}$. That is, $\mathbf{F}(x, y) = \nabla f(x, y)$.

Independence of Path

THEOREM 15.6 INDEPENDENCE OF PATH AND CONSERVATIVE VECTOR FIELDS

If $\mathbf{F}$ is continuous on an open connected region, then the line integral

$$\int_C \mathbf{F} \cdot d\mathbf{r}$$

is independent of path if and only if $\mathbf{F}$ is conservative.

Independence of Path

A curve C given by $\mathbf{r}(t)$ for $a \le t \le b$ is **closed** if $\mathbf{r}(a) = \mathbf{r}(b)$.

By the Fundamental Theorem of Line Integrals, you can conclude that if $\mathbf{F}$ is continuous and conservative on an open region R, then the line integral over every closed curve C is 0.

THEOREM 15.7 EQUIVALENT CONDITIONS

Let $\mathbf{F}(x, y, z) = M\mathbf{i} + N\mathbf{j} + P\mathbf{k}$ have continuous first partial derivatives in an open connected region R, and let C be a piecewise smooth curve in R. The following conditions are equivalent.

1. $\mathbf{F}$ is conservative. That is, $\mathbf{F} = \nabla f$ for some function f.
2. $\int_C \mathbf{F} \cdot d\mathbf{r}$ is independent of path.
3. $\int_C \mathbf{F} \cdot d\mathbf{r} = 0$ for every *closed* curve C in R.

Green's Theorem

THEOREM 15.8 GREEN'S THEOREM

Let R be a simply connected region with a piecewise smooth boundary C, oriented counterclockwise (that is, C is traversed *once* so that the region R always lies to the *left*). If M and N have continuous first partial derivatives in an open region containing R, then

$$\int_C M\,dx + N\,dy = \int\int_R \left(\frac{\partial N}{\partial x} - \frac{\partial M}{\partial y}\right) dA.$$

Green's Theorem

Among the many choices for M and N satisfying the stated condition, the choice of $M = -y/2$ and $N = x/2$ produces the following line integral for the area of region R.

THEOREM 15.9 LINE INTEGRAL FOR AREA

If R is a plane region bounded by a piecewise smooth simple closed curve C, oriented counterclockwise, then the area of R is given by

$$A = \frac{1}{2}\int_C x\,dy - y\,dx.$$

Parametric Surfaces

DEFINITION OF PARAMETRIC SURFACE

Let x, y, and z be functions of u and v that are continuous on a domain D in the uv-plane. The set of points (x, y, z) given by

$$\mathbf{r}(u, v) = x(u, v)\mathbf{i} + y(u, v)\mathbf{j} + z(u, v)\mathbf{k}$$ Parametric surface

is called a **parametric surface.** The equations

$$x = x(u, v),\quad y = y(u, v),\quad \text{and} \quad z = z(u, v)$$ Parametric equations

are the **parametric equations** for the surface.

Normal Vectors and Tangent Planes

NORMAL VECTOR TO A SMOOTH PARAMETRIC SURFACE

Let S be a smooth parametric surface

$$\mathbf{r}(u, v) = x(u, v)\mathbf{i} + y(u, v)\mathbf{j} + z(u, v)\mathbf{k}$$

defined over an open region D in the uv-plane. Let (u_0, v_0) be a point in D. A normal vector at the point

$$(x_0, y_0, z_0) = (x(u_0, v_0), y(u_0, v_0), z(u_0, v_0))$$

is given by

$$\mathbf{N} = \mathbf{r}_u(u_0, v_0) \times \mathbf{r}_v(u_0, v_0) = \begin{vmatrix} \mathbf{i} & \mathbf{j} & \mathbf{k} \\ \frac{\partial x}{\partial u} & \frac{\partial y}{\partial u} & \frac{\partial z}{\partial u} \\ \frac{\partial x}{\partial v} & \frac{\partial y}{\partial v} & \frac{\partial z}{\partial v} \end{vmatrix}.$$

Area of a Parametric Surface

The area of the parallelogram in the tangent plane is

$$\|\Delta u_i \mathbf{r}_u \times \Delta v_i \mathbf{r}_v\| = \|\mathbf{r}_u \times \mathbf{r}_v\|\,\Delta u_i \Delta v_i$$

which leads to the following definition.

AREA OF A PARAMETRIC SURFACE

Let S be a smooth parametric surface

$$\mathbf{r}(u, v) = x(u, v)\mathbf{i} + y(u, v)\mathbf{j} + z(u, v)\mathbf{k}$$

defined over an open region D in the uv-plane. If each point on the surface S corresponds to exactly one point in the domain D, then the **surface area** of S is given by

$$\text{Surface area} = \int\int_S dS = \int\int_D \|\mathbf{r}_u \times \mathbf{r}_v\|\,dA$$

where $\mathbf{r}_u = \frac{\partial x}{\partial u}\mathbf{i} + \frac{\partial y}{\partial u}\mathbf{j} + \frac{\partial z}{\partial u}\mathbf{k}$ and $\mathbf{r}_v = \frac{\partial x}{\partial v}\mathbf{i} + \frac{\partial y}{\partial v}\mathbf{j} + \frac{\partial z}{\partial v}\mathbf{k}$.

Surface Integrals

THEOREM 15.10 EVALUATING A SURFACE INTEGRAL

Let S be a surface with equation $z = g(x, y)$ and let R be its projection onto the xy-plane. If g, g_x, and g_y are continuous on R and f is continuous on S, then the surface integral of f over S is

$$\int\int_S f(x, y, z)\,dS = \int\int_R f(x, y, g(x, y))\sqrt{1 + [g_x(x, y)]^2 + [g_y(x, y)]^2}\,dA.$$

Flux Integrals

THEOREM 15.11 EVALUATING A FLUX INTEGRAL

Let S be an oriented surface given by $z = g(x, y)$ and let R be its projection onto the xy-plane.

$$\int_S\int \mathbf{F} \cdot \mathbf{N}\, dS = \int_R\int \mathbf{F} \cdot [-g_x(x, y)\mathbf{i} - g_y(x, y)\mathbf{j} + \mathbf{k}]\, dA \quad \text{Oriented upward}$$

$$\int_S\int \mathbf{F} \cdot \mathbf{N}\, dS = \int_R\int \mathbf{F} \cdot [g_x(x, y)\mathbf{i} + g_y(x, y)\mathbf{j} - \mathbf{k}]\, dA \quad \text{Oriented downward}$$

For the first integral, the surface is oriented upward, and for the second integral, the surface is oriented downward.

Divergence Theorem

With these restrictions on S and Q, the Divergence Theorem is as follows.

THEOREM 15.12 THE DIVERGENCE THEOREM

Let Q be a solid region bounded by a closed surface S oriented by a unit normal vector directed outward from Q. If $\mathbf{F}$ is a vector field whose component functions have continuous first partial derivatives in Q, then

$$\int_S\int \mathbf{F} \cdot \mathbf{N}\, dS = \iiint_Q \operatorname{div} \mathbf{F}\, dV.$$

Stokes's Theorem

THEOREM 15.13 STOKES'S THEOREM

Let S be an oriented surface with unit normal vector $\mathbf{N}$, bounded by a piecewise smooth simple closed curve C with a positive orientation. If $\mathbf{F}$ is a vector field whose component functions have continuous first partial derivatives on an open region containing S and C, then

$$\int_C \mathbf{F} \cdot d\mathbf{r} = \int_S\int (\operatorname{curl} \mathbf{F}) \cdot \mathbf{N}\, dS.$$