

LIMITS & CONTINUITY

Definition: $\lim_{x \rightarrow c} f(x) = L$ if $\forall \epsilon > 0, \exists \delta > 0 : |x - c| < \delta \Rightarrow |f(x) - L| < \epsilon$

One-sided: $\lim_{x \rightarrow c^-} f(x)$ (left), $\lim_{x \rightarrow c^+} f(x)$ (right)

$\lim_{x \rightarrow c} f(x)$ exists \Leftrightarrow both one-sided limits exist and are equal

LIMIT LAWS:

- $\lim[f \pm g] = \lim f \pm \lim g$
- $\lim[cf] = c \lim f$
- $\lim[fg] = (\lim f)(\lim g)$
- $\lim[\frac{f}{g}] = \frac{\lim f}{\lim g}$ if $\lim g \neq 0$
- If f continuous at b , $\lim_{x \rightarrow c} f(x) = b$, then $\lim_{x \rightarrow c} g(f(x)) = g(b)$

Indeterminate Forms: $\frac{0}{0}, \frac{\infty}{\infty}, 0 \cdot \infty, \infty - \infty, 0^0, 1^\infty, \infty^0$

Key Limits:

- $\lim_{x \rightarrow 0} \frac{\sin x}{x} = 1$
- $\lim_{x \rightarrow 0} \frac{\tan x}{x} = 1$
- $\lim_{x \rightarrow 0} \frac{1 - \cos x}{x} = 0$
- $\lim_{x \rightarrow 0} (1 + x)^{1/x} = e$
- $\lim_{n \rightarrow \infty} (1 + \frac{1}{n})^n = e$
- $\lim_{x \rightarrow \pm\infty} \frac{1}{x^n} = 0$ for $n > 0$

For $\frac{P(x)}{Q(x)}$ as $x \rightarrow \pm\infty$: Compare leading terms

Squeeze Theorem: If $g(x) \leq f(x) \leq h(x)$ near c and $\lim_{x \rightarrow c} g(x) = \lim_{x \rightarrow c} h(x) = L$, then $\lim_{x \rightarrow c} f(x) = L$

L'Hôpital's Rule: If $\lim \frac{f}{g} = \frac{0}{0}$ or $\frac{\infty}{\infty}$, then $\lim \frac{f}{g} = \lim \frac{f'}{g'}$ (if RHS exists)

For $0 \cdot \infty$: rewrite as $\frac{0}{0}$ or $\frac{\infty}{\infty}$

For $\infty - \infty$: combine fractions

For $0^0, 1^\infty, \infty^0$: take ln, use L'H, then exponentiate

Continuity: f continuous at c if:

- $f(c)$ is defined
- $\lim_{x \rightarrow c} f(x)$ exists
- $\lim_{x \rightarrow c} f(x) = f(c)$

At endpoints: use one-sided limits

Continuous Functions: polynomials, rational (where defined), trig, exp, log, combinations

IVT: If f continuous on $[a, b]$ and k between $f(a)$ and $f(b)$, then $\exists c \in [a, b] : f(c) = k$

Infinite Limits: $\lim_{x \rightarrow c} \frac{1}{(x-c)^2} = \infty$

$\lim_{x \rightarrow c^+} \frac{1}{x-c} = \infty, \lim_{x \rightarrow c^-} \frac{1}{x-c} = -\infty$

Horizontal Asymptote: $y = L$ if $\lim_{x \rightarrow \pm\infty} f(x) = L$

Vertical Asymptote: $x = c$ if $\lim_{x \rightarrow c^\pm} f(x) = \pm\infty$

DERIVATIVES

Definition: $f'(x_0) = \lim_{h \rightarrow 0} \frac{f(x_0+h) - f(x_0)}{h}$

Alternative: $f'(x_0) = \lim_{x \rightarrow x_0} \frac{f(x) - f(x_0)}{x - x_0}$

Notations: $f'(x) = \frac{df}{dx} = \frac{dy}{dx} = Df(x) = y'$

Differentiability \Rightarrow Continuity (converse false)

Basic Rules:

- Constant: $(c)' = 0$
- Power: $(x^n)' = nx^{n-1}$
- Constant Multiple: $(cf)' = cf'$
- Sum/Difference: $(f \pm g)' = f' \pm g'$

Product Rule: $(uv)' = u'v + uv'$

Quotient Rule: $(\frac{u}{v})' = \frac{u'v - uv'}{v^2}$

Chain Rule: $(f(g(x)))' = f'(g(x))g'(x)$

Notation: $\frac{dy}{dx} = \frac{dy}{du} \cdot \frac{du}{dx}$

Implicit Differentiation: Differentiate both sides w.r.t. x , treat y as function of x , solve for $\frac{dy}{dx}$

Example: $x^2 + y^2 = 25 \Rightarrow 2x + 2y \frac{dy}{dx} = 0 \Rightarrow \frac{dy}{dx} = -\frac{x}{y}$

Inverse Function: $(f^{-1})'(a) = \frac{1}{f'(f^{-1}(a))}$

Or: $\frac{dx}{dy} = \frac{1}{dy/dx}$

Logarithmic Differentiation: For $y = f(x)^{g(x)}$ or products/quotients:

- Take ln of both sides
- Differentiate implicitly
- Solve for $\frac{dy}{dx}$
- Substitute y back

Parametric Equations: $x = f(t), y = g(t)$

$\frac{dy}{dx} = \frac{dy/dt}{dx/dt} = \frac{g'(t)}{f'(t)}$

$\frac{d^2y}{dx^2} = \frac{d}{dt}(\frac{dy}{dx}) \cdot \frac{1}{dx/dt} = \frac{g''f' - g'f''}{(f')^3}$

Higher Order: $f''(x) = \frac{d^2f}{dx^2}, f'''(x) = \frac{d^3f}{dx^3}$, etc.

$\frac{d^n}{dx^n}(x^n) = n!$

APPLICATIONS OF DERIVATIVES

Tangent Line at $(a, f(a))$: $y - f(a) = f'(a)(x - a)$

Normal Line at $(a, f(a))$: $y - f(a) = -\frac{1}{f'(a)}(x - a)$ (if $f'(a) \neq 0$)

Linear Approximation: $f(x) \approx f(a) + f'(a)(x - a)$ near $x = a$

Increasing/Decreasing:

- $f' > 0$ on $(a, b) \Rightarrow f$ increasing on $[a, b]$
- $f' < 0$ on $(a, b) \Rightarrow f$ decreasing on $[a, b]$

Concavity:

- $f'' > 0 \Rightarrow$ concave up
- $f'' < 0 \Rightarrow$ concave down

Inflection Point: Concavity changes; $f'' = 0$ or f'' DNE

Critical Point: c is critical if:

- c is interior point AND
- $f'(c) = 0$ or $f'(c)$ DNE

Local Extrema: Can only occur at critical points or endpoints

First Derivative Test: At critical point c :

- f' changes $+ \rightarrow -$: local max
- f' changes $- \rightarrow +$: local min
- f' doesn't change sign: neither
- $f''(c) > 0$: local min
- $f''(c) < 0$: local max
- $f''(c) = 0$: inconclusive

Absolute Extrema on $[a, b]$:

- Find critical points in (a, b)
- Evaluate f at critical points and endpoints
- Largest value is absolute max, smallest is absolute min

Extreme Value Theorem: If f continuous on $[a, b]$, then f has absolute max and min on $[a, b]$

Rolle's Theorem: If f continuous on $[a, b]$, differentiable on (a, b) , and $f(a) = f(b)$, then $\exists c \in (a, b) : f'(c) = 0$

Mean Value Theorem: If f continuous on $[a, b]$, differentiable on (a, b) , then $\exists c \in (a, b) : f'(c) = \frac{f(b) - f(a)}{b - a}$

Related Rates:

- Draw diagram, label variables
- Write equation relating variables
- Differentiate w.r.t. time t
- Substitute known values
- Solve for unknown rate

Optimization:

- Identify quantity to optimize
- Write as function of one variable
- Find domain
- Find critical points
- Use First Deriv Test or evaluate at critical pts and endpoints

INTEGRATION

Antiderivative: $F'(x) = f(x) \Rightarrow F$ is antiderivative of f

Indefinite Integral: $\int f(x)dx = F(x) + C$ where $F' = f$

Properties:

- $\int [f \pm g]dx = \int f dx \pm \int g dx$
- $\int c f dx = c \int f dx$

Riemann Sum: $\sum_{i=1}^n f(x_i^*)\Delta x$ where $\Delta x = \frac{b-a}{n}$

Definite Integral: $\int_a^b f(x)dx = \lim_{n \rightarrow \infty} \sum_{i=1}^n f(x_i^*)\Delta x$

FTC Part 1: $\int_a^b f(x)dx = F(b) - F(a)$ where $F' = f$

Notation: $[F(x)]_a^b = F(b) - F(a)$

FTC Part 2: $\frac{d}{dx} \int_a^x f(t)dt = f(x)$

More generally: $\frac{d}{dx} \int_a^x f(t)dt = f(g(x))g'(x)$

Properties of Definite Integrals:

- $\int_a^a f = 0$
- $\int_a^b f = - \int_b^a f$
- $\int_a^b (f \pm g) = \int_a^b f \pm \int_a^b g$
- $\int_a^b cf = c \int_a^b f$
- $\int_a^b f = \int_a^c f + \int_c^b f$
- If $f \geq 0$ on $[a, b]$: $\int_a^b f \geq 0$
- If $f \geq g$ on $[a, b]$: $\int_a^b f \geq \int_a^b g$
- If $m \leq f \leq M$ on $[a, b]$: $m(b-a) \leq \int_a^b f \leq M(b-a)$
- Even function: $\int_{-a}^a f = 2 \int_0^a f$
- Odd function: $\int_{-a}^a f = 0$

Substitution (Indefinite): $\int f(g(x))g'(x)dx = \int f(u)du$ where $u = g(x)$, $du = g'(x)dx$

Substitution (Definite): $\int_a^b f(g(x))g'(x)dx = \int_{g(a)}^{g(b)} f(u)du$

Integration by Parts: $\int u dv = uv - \int v du$ Choose u by LIATE: Logarithmic, Inverse trig, Algebraic, Trig, Exponential

Partial Fractions: Decompose $\frac{P(x)}{Q(x)}$:

- If $\deg(P) \geq \deg(Q)$: long division first

- $(ax+b)$ factor: $\frac{A}{ax+b}$

- $(ax+b)^2$ factor: $\frac{A}{ax+b} + \frac{B}{(ax+b)^2}$

- $(ax^2 + bx + c)$ irreducible: $\frac{Ax+B}{ax^2 + bx + c}$

Trigonometric Substitution:

- $\sqrt{a^2 - x^2}$: use $x = a \sin \theta$, $dx = a \cos \theta d\theta$

- $\sqrt{a^2 + x^2}$: use $x = a \tan \theta$, $dx = a \sec^2 \theta d\theta$

- $\sqrt{x^2 - a^2}$: use $x = a \sec \theta$, $dx = a \sec \theta \tan \theta d\theta$

Trig Integrals:

- $\int \sin^m x \cos^n x dx$: if m or n odd, use substitution

- If both even: use power-reducing formulas

- $\int \tan^m x \sec^n x dx$: if n even, factor $\sec^2 x$; if m odd, factor $\sec x \tan x$

Improper Integrals:

Type I: $\int_a^\infty f(x)dx = \lim_{b \rightarrow \infty} \int_a^b f(x)dx$

Type II (discontinuity at c): $\int_a^b f = \lim_{\epsilon \rightarrow 0^+} [\int_a^{c-\epsilon} f + \int_{c+\epsilon}^b f]$

Converges if limit is finite; diverges otherwise

Comparison Test: If $0 \leq f \leq g$:

- $\int f$ converges $\Rightarrow \int g$ converges

- $\int f$ diverges $\Rightarrow \int g$ diverges

APPLICATIONS OF INTEGRATION

Area Between Curves:

Vertical strips: $A = \int_a^b [f(x) - g(x)]dx$ where $f(x) \geq g(x)$

Horizontal strips: $A = \int_c^d [h(y) - k(y)]dy$ where $h(y) \geq k(y)$

General: $A = \int |f - g|$ (split where functions cross)

Volume by Slicing: $V = \int_a^b A(x)dx$ where $A(x)$ is cross-sectional area

Disk Method: Revolve around x -axis: $V = \pi \int_a^b [f(x)]^2 dx$

Revolve around y -axis: $V = \pi \int_c^d [g(y)]^2 dy$

Washer Method: $V = \pi \int_a^b [(R(x))^2 - (r(x))^2]dx$ where $R(x)$ = outer radius, $r(x)$ = inner radius

Shell Method: Revolve around y -axis: $V = 2\pi \int_a^b x \cdot f(x)dx$

Revolve around x -axis: $V = 2\pi \int_c^d y \cdot g(y)dy$

General: $V = 2\pi \int f(\text{radius})(\text{height})$

Arc Length:

For $y = f(x)$, $a \leq x \leq b$: $L = \int_a^b \sqrt{1 + [f'(x)]^2} dx$

For $x = g(y)$, $c \leq y \leq d$: $L = \int_c^d \sqrt{1 + [g'(y)]^2} dy$

Parametric: $(x(t), y(t))$, $\alpha \leq t \leq \beta$: $L = \int_\alpha^\beta \sqrt{[x'(t)]^2 + [y'(t)]^2} dt$

Surface Area of Revolution:

Around x -axis: $S = 2\pi \int_a^b f(x) \sqrt{1 + [f'(x)]^2} dx$

Around y -axis: $S = 2\pi \int_c^d x \sqrt{1 + [f'(x)]^2} dx$

SEQUENCES & SERIES

Sequence: $\{a_n\}_{n=1}^\infty = a_1, a_2, a_3, \dots$

Limit: $\lim_{n \rightarrow \infty} a_n = L$ (converges) or DNE (diverges)

Monotonic: Increasing: $a_n \leq a_{n+1}$; Decreasing: $a_n \geq a_{n+1}$

Bounded: $\exists M : |a_n| \leq M$ for all n

Monotone Convergence: If $\{a_n\}$ monotonic and bounded, then converges

Squeeze Theorem: If $a_n \leq b_n \leq c_n$ and $\lim a_n = \lim c_n = L$, then $\lim b_n = L$

Important Limits:

- $\lim_{n \rightarrow \infty} \frac{1}{n^p} = 0$ if $p > 0$

- $\lim_{n \rightarrow \infty} \frac{1}{\sqrt[n]{n}} = 1$

- $\lim_{n \rightarrow \infty} \frac{\sqrt[n]{a}}{n} = 1$ if $a > 0$

- $\lim_{n \rightarrow \infty} \frac{x^n}{n} = 0$ if $|x| < 1$

- $\lim_{n \rightarrow \infty} \frac{x^n}{(1+\frac{x}{n})^n} = e^x$

- $\lim_{n \rightarrow \infty} \frac{x^n}{n!} = 0$ for any x

Series: $\sum_{n=1}^\infty a_n = a_1 + a_2 + a_3 + \dots$

Partial Sum: $S_n = \sum_{k=1}^n a_k$

Series converges if $\lim_{n \rightarrow \infty} S_n$ exists (finite); otherwise diverges

Geometric Series: $\sum_{n=0}^\infty ar^n = \frac{a}{1-r}$ if $|r| < 1$; diverges if $|r| \geq 1$

Telescoping Series: $\sum (b_n - b_{n+1}) = b_1 - \lim b_n$

Properties: If $\sum a_n, \sum b_n$ converge:

$\sum (a_n \pm b_n) = \sum a_n \pm \sum b_n$

$\sum ca_n = c \sum a_n$

Changing first few terms doesn't affect convergence

n-th Term (Divergence) Test: If $\lim_{n \rightarrow \infty} a_n \neq 0$ or DNE, then $\sum a_n$ diverges

Caution: $\lim a_n = 0$ does NOT imply $\sum a_n$ converges

Integral Test: If f positive, continuous, decreasing on $[1, \infty)$ with $f(n) = a_n$, then $\sum_{n=1}^\infty a_n$ and $\int_1^\infty f(x)dx$ both converge or both diverge

p-Series: $\sum_{n=1}^\infty \frac{1}{n^p}$ converges iff $p > 1$

Comparison Test: Suppose $0 \leq a_n \leq b_n$ for all n :

- If $\sum b_n$ converges, then $\sum a_n$ converges

- If $\sum a_n$ diverges, then $\sum b_n$ diverges

Limit Comparison Test: If $a_n, b_n > 0$ and $\lim_{n \rightarrow \infty} \frac{a_n}{b_n} = c$ where

Taylor Polynomial: $T_n(x) = \sum_{k=0}^n \frac{f^{(k)}(a)}{k!}(x-a)^k$

Taylor's Remainder: $R_n(x) = f(x) - T_n(x)$

If $|f^{(n+1)}(x)| \leq M$ for $|x-a| \leq d$, then $|R_n(x)| \leq \frac{M|x-a|^{n+1}}{(n+1)!}$

VECTORS IN SPACE

Vector: $\vec{v} = (v_1, v_2, v_3) = v_1\vec{i} + v_2\vec{j} + v_3\vec{k}$

Magnitude: $|\vec{v}| = \sqrt{v_1^2 + v_2^2 + v_3^2}$

Unit Vector: $\hat{v} = \frac{\vec{v}}{|\vec{v}|}$ (has magnitude 1)

Standard Basis: $\vec{i} = (1, 0, 0)$, $\vec{j} = (0, 1, 0)$, $\vec{k} = (0, 0, 1)$

Vector from P_1 to P_2 : $\vec{P_1P_2} = (x_2 - x_1, y_2 - y_1, z_2 - z_1)$

Operations:

- Addition: $\vec{a} + \vec{b} = \langle a_1 + b_1, a_2 + b_2, a_3 + b_3 \rangle$

- Scalar mult: $c\vec{a} = \langle ca_1, ca_2, ca_3 \rangle$

- $\vec{a} = \vec{b}$ iff all components equal

Parallel: $\vec{a} \parallel \vec{b}$ iff $\vec{a} = c\vec{b}$ for some scalar c

Dot Product: $\vec{a} \cdot \vec{b} = a_1b_1 + a_2b_2 + a_3b_3$

$\vec{a} \cdot \vec{b} = |\vec{a}||\vec{b}| \cos \theta$ where θ is angle between vectors

Properties of Dot Product:

- $\vec{a} \cdot \vec{b} = \vec{b} \cdot \vec{a}$

- $\vec{a} \cdot (\vec{b} + \vec{c}) = \vec{a} \cdot \vec{b} + \vec{a} \cdot \vec{c}$

- $(c\vec{a}) \cdot \vec{b} = c(\vec{a} \cdot \vec{b})$

- $\vec{a} \cdot \vec{a} = |\vec{a}|^2$

Angle: $\cos \theta = \frac{\vec{a} \cdot \vec{b}}{|\vec{a}||\vec{b}|}$

Orthogonal (Perpendicular): $\vec{a} \perp \vec{b}$ iff $\vec{a} \cdot \vec{b} = 0$

Projection: $\text{proj}_{\vec{a}} \vec{b} = \frac{\vec{a} \cdot \vec{b}}{|\vec{a}|^2} \vec{a} = \frac{\vec{a} \cdot \vec{b}}{\vec{a} \cdot \vec{a}} \vec{a}$

Scalar Component: $\text{comp}_{\vec{a}} \vec{b} = \frac{\vec{a} \cdot \vec{b}}{|\vec{a}|}$

Cross Product: $\vec{a} \times \vec{b} = \begin{vmatrix} \vec{i} & \vec{j} & \vec{k} \\ a_1 & a_2 & a_3 \\ b_1 & b_2 & b_3 \end{vmatrix}$

$= (a_2b_3 - a_3b_2, a_3b_1 - a_1b_3, a_1b_2 - a_2b_1)$

Properties of Cross Product:

- $\vec{a} \times \vec{b} = -\vec{b} \times \vec{a}$ (anti-commutative)

- $\vec{a} \times (\vec{b} + \vec{c}) = \vec{a} \times \vec{b} + \vec{a} \times \vec{c}$

- $(c\vec{a}) \times \vec{b} = c(\vec{a} \times \vec{b}) = \vec{a} \times (c\vec{b})$

- $\vec{a} \times \vec{a} = \vec{0}$

$\vec{a} \times \vec{b}$ is orthogonal to both \vec{a} and \vec{b}

Magnitude: $|\vec{a} \times \vec{b}| = |\vec{a}||\vec{b}| \sin \theta$

Parallel: $\vec{a} \parallel \vec{b}$ iff $\vec{a} \times \vec{b} = \vec{0}$

Area of Parallelogram: $|\vec{a} \times \vec{b}|$

Area of Triangle: $\frac{1}{2}|\vec{a} \times \vec{b}|$

Direction: Right-hand rule

Dist. Formula: $d = \sqrt{(x_2 - x_1)^2 + (y_2 - y_1)^2 + (z_2 - z_1)^2}$

Midpoint: $M = \left(\frac{x_1+x_2}{2}, \frac{y_1+y_2}{2}, \frac{z_1+z_2}{2}\right)$

Sphere: $(x-h)^2 + (y-k)^2 + (z-l)^2 = r^2$

Center: (h, k, l) , Radius: r

LINES & PLANES

Line (Vector Eq): $\vec{r}(t) = \vec{r}_0 + t\vec{v}$

where \vec{r}_0 is position vector of point on line, \vec{v} is direction vector

Line (Parametric): $x = x_0 + at$, $y = y_0 + bt$, $z = z_0 + ct$

Direction numbers: a, b, c

Line through P_1, P_2 : Use $\vec{v} = \vec{P_1P_2}$ as direction vector

Parallel Lines: Direction vectors are parallel

Skew Lines: Neither parallel nor intersecting

Angle between Lines: Angle between direction vectors

Distance from Point to Line: $d = \frac{|\vec{PQ} \times \vec{v}|}{|\vec{v}|}$

where Q is point on line, \vec{v} is direction vector

Plane (Vector Eq): $\vec{r} \cdot (\vec{r} - \vec{r}_0) = 0$ or $\vec{n} \cdot \vec{r} = \vec{n} \cdot \vec{r}_0$

where \vec{n} is normal vector, \vec{r}_0 is position vector of point on plane

Plane (Scalar Eq): $ax + by + cz = d$ or $a(x-x_0) + b(y-y_0) + c(z-z_0) = 0$

Normal vector: $\vec{n} = (a, b, c)$

Plane through 3 Points: Use $\vec{n} = \vec{P_1P_2} \times \vec{P_1P_3}$

Parallel Planes: Normal vectors are parallel

Angle between Planes: Angle between normal vectors:

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

Distance (Point to Plane): $d = \frac{|ax_0 + by_0 + cz_0 - d|}{\sqrt{a^2 + b^2 + c^2}}$

Distance (Parallel Planes): Use distance from point on one plane to other plane

Line of Intersection: Solve plane equations simultaneously

VECTOR FUNCTIONS

Vector Function: $\vec{r}(t) = \langle f(t), g(t), h(t) \rangle = f(t)\vec{i} + g(t)\vec{j} + h(t)\vec{k}$

Limit: $\lim_{t \rightarrow a} \vec{r}(t) = \langle \lim_{t \rightarrow a} f(t), \lim_{t \rightarrow a} g(t), \lim_{t \rightarrow a} h(t) \rangle$

Continuity: \vec{r} continuous at a if $\lim_{t \rightarrow a} \vec{r}(t) = \vec{r}(a)$

Derivative: $\vec{r}'(t) = \langle f'(t), g'(t), h'(t) \rangle$

$$\vec{r}'(t) = \lim_{h \rightarrow 0} \frac{\vec{r}(t+h) - \vec{r}(t)}{h}$$

Tangent Vector: $\vec{r}'(t)$ is tangent to curve at $\vec{r}(t)$

Tangent Line: $\vec{L}(s) = \vec{r}(t_0) + s\vec{r}'(t_0)$

Differentiation Rules:

- $[\vec{u} + \vec{v}]' = \vec{u}' + \vec{v}'$

- $[c\vec{u}]' = c\vec{u}'$

- $[f(t)\vec{u}(t)]' = f'(t)\vec{u}(t) + f(t)\vec{u}'(t)$

- $[\vec{u} \cdot \vec{v}]' = \vec{u}' \cdot \vec{v} + \vec{u} \cdot \vec{v}'$

- $[\vec{u} \times \vec{v}]' = \vec{u}' \times \vec{v} + \vec{u} \times \vec{v}'$

Integration: $\int \vec{r}(t) dt = \langle \int f(t) dt, \int g(t) dt, \int h(t) dt \rangle$

Definite Integral: $\int_a^b \vec{r}(t) dt = \langle \int_a^b f(t) dt, \int_a^b g(t) dt, \int_a^b h(t) dt \rangle$

Arc Length: $L = \int_a^b |\vec{r}'(t)| dt$

f, g, h are continuous functions

Domain $D \subseteq \mathbb{R}^2$, Range $\subseteq \mathbb{R}$

Graph: Surface $z = f(x, y)$ in \mathbb{R}^3

Level Curve: $f(x, y) = k$ (in \mathbb{R}^2)

Contour Plot: Multiple level curves for various k

Function of 3 Variables: $w = f(x, y, z)$

Level Surface: $f(x, y, z) = k$ (in \mathbb{R}^3)

Partial Derivatives:

$$f_x(x, y) = \frac{\partial f}{\partial x} = \lim_{h \rightarrow 0} \frac{f(x+h, y) - f(x, y)}{h}$$

$$f_y(x, y) = \frac{\partial f}{\partial y} = \lim_{h \rightarrow 0} \frac{f(x, y+h) - f(x, y)}{h}$$

Hold other variable constant, differentiate

Higher Order: $f_{xx} = \frac{\partial^2 f}{\partial x^2}$, $f_{xy} = \frac{\partial^2 f}{\partial y \partial x}$, $f_{yy} = \frac{\partial^2 f}{\partial x \partial y}$

$f_{xy} = f_{yx}$ (if f is sufficiently smooth)

Clairaut's Theorem: If f_{xy} and f_{yx} continuous, then $f_{xy} = f_{yx}$

Chain Rule (1 param): $\frac{dz}{dt} = \frac{\partial z}{\partial x} \frac{dx}{dt} + \frac{\partial z}{\partial y} \frac{dy}{dt}$

Chain Rule (2 param):

$$\frac{\partial z}{\partial s} = \frac{\partial z}{\partial x} \frac{\partial x}{\partial s} + \frac{\partial z}{\partial y} \frac{\partial y}{\partial s}$$

$$\frac{\partial z}{\partial t} = \frac{\partial z}{\partial x} \frac{\partial x}{\partial t} + \frac{\partial z}{\partial y} \frac{\partial y}{\partial t}$$

Implicit Differentiation: For $F(x, y, z) = 0$:

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

Tangent Plane to $z = f(x, y)$ at $(a, b, f(a, b))$:

$$z = f(a, b) + f_x(a, b)(x-a) + f_y(a, b)(y-b)$$

Normal vector: $\langle f_x(a, b), f_y(a, b), -1 \rangle$

Tangent Plane to Level Surface $F(x, y, z) = k$ at (x_0, y_0, z_0) :

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

Normal vector: $\nabla F(x_0, y_0, z_0)$

Linear Approximation: $f(x, y) \approx f(a, b) + f_x(a, b)(x-a) + f_y(a, b)(y-b)$

$$\Delta z \approx dz \text{ for small } \Delta x, \Delta y$$

$$\text{Gradient: } \nabla f = \langle f_x, f_y, f_z \rangle \quad (2D) \text{ or } \nabla f = \langle f_x, f_y, f_z \rangle \quad (3D)$$

$$\text{Directional Derivative: } D_{\vec{u}} f = \nabla f \cdot \vec{u} \text{ where } |\vec{u}| = 1$$

Rate of change of f in direction \vec{u}

Maximum Rate of Increase: $|\nabla f|$ in direction of ∇f

Maximum Rate of Decrease: $-|\nabla f|$ in direction of $-\nabla f$

Gradient Perpendicular to Level Curves/Surfaces: $\nabla f \perp$ level curve/surface

Critical Point: (a, b) where $f_x(a, b) = 0$ and $f_y(a, b) = 0$, or one doesn't exist

Second Derivative Test: At critical point (a, b) :

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

- $D > 0$ and $f_{xx}(a, b) > 0$: local minimum

- $D > 0$ and $f_{xx}(a, b) < 0$: local maximum

- $D < 0$: saddle point

- $D = 0$: inconclusive

Absolute Extrema on Closed Bounded Domain:

1. Find critical points in interior

2. Find extreme values on boundary

DOUBLE INTEGRALS

Riemann Sum: $\sum_{i=1}^m \sum_{j=1}^n f(x_{ij}^*, y_{ij}^*) \Delta A$ where $\Delta A = \Delta x \Delta y$

Double Integral: $\iint_R f(x, y) dA$

$$\lim_{m, n \rightarrow \infty} \sum_{i=1}^m \sum_{j=1}^n f(x_{ij}^*, y_{ij}^*) \Delta A$$

Volume: If $f(x, y) \geq 0$, then $V = \iint_R f(x, y) dA$

Fubini's Theorem: For rectangle $R = [a, b] \times [c, d]$:

$$\iint_R f(x, y) dA = \int_a^b \int_c^d f(x, y) dy dx$$

Type I R.: $D = \{(x, y) : a \leq x \leq b, g_1(x) \leq y \leq g_2(x)\}$

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

Type II R.: $D = \{(x, y) : c \leq y \leq d, h_1(y) \leq x \leq h_2(y)\}$

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

Properties:

- $\iint_D [f \pm g] dA = \iint_D f dA \pm \iint_D g dA$

- $\iint_D cf dA = c \iint_D f dA$

- If $f \geq g$: $\iint_D f dA \geq \iint_D g dA$

- If $D = D_1 \cup D_2$: $\iint_D f = \iint_{D_1} f + \iint_{D_2} f$

Area: $A(D) = \iint_D 1 dA$

Average Value: $f_{avg} = \frac{1}{A(D)} \iint_D f(x, y) dA$

Polar Coordinates: $x = r \cos \theta, y = r \sin \theta$

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

$$dA = r dr d\theta \text{ (don't forget the } r!$$

Polar Rectangle: $R = \{(r, \theta) : a \leq r \leq b, \alpha \leq \theta \leq \beta\}$

$$\iint_R f(x, y) dA = \int_a^b \int_{\alpha}^{\beta} f(r \cos \theta, r \sin \theta) r dr d\theta$$

When to Use Polar:

- Region involves circles, sectors

- Integrand contains $x^2 + y^2$

- Simplifies the integral

Surface Area: For $z = f(x, y)$ over region D :

$$S = \iint_D \sqrt{1 + [f_x]^2 + [f_y]^2} dA$$

DIFFERENTIAL EQUATIONS

Separable: $\frac{dy}{dx} = f(x)g(y)$

Separate: $\frac{dy}{g(y)} = f(x)dx$, then integrate both sides

First Order Linear: $\frac{dy}{dx} + P(x)y = Q(x)$

Integrating factor: $I(x) = e^{\int P(x)dx}$

Multiply by $I(x)$: $\frac{d}{dx}[y \cdot I(x)] = Q(x) \cdot I(x)$

Solution: $y \cdot I(x) = \int Q(x)I(x)dx$

Bernoulli Equation: $y' + p(x)y = q(x)y^n$ where $n \neq 0, 1$

Substitute $u = y^{1-n}$: $u' + (1-n)p(x)u = (1-n)q(x)$ (linear in u)

If $n > 0$: $y = 0$ is also a solution

Homogeneous: $y' = g(\frac{y}{x})$

Substitute $v = \frac{y}{x}$, so $y = xv$, $y' = v + xv'$

Get: $v + xv' = g(v)$ or $xv' = g(v) - v$ (separable in v)

Exact Form $y' = f(ax + by)$: Substitute <math