

# Exam Notes for Analysis II

Fabian Bösiger

## Contents

<b>Lookup Table</b>	<b>2</b>
Differentiation and Integration . . . . .	2
Trigonometric Functions . . . . .	2
Other Formulas . . . . .	4
<b>Ordinary Differential Equations</b>	<b>4</b>
Reducing an ODE to an Equation of Order 1 . . . . .	4
Linear Differential Equations . . . . .	4
Solving Linear Differential Equations of Order 1 . . . . .	5
Solving Linear Differential Equations with Constant Coefficients . . . . .	6
Other Methods . . . . .	8
<b>Differential Calculus in <math>\mathbb{R}^n</math></b>	<b>8</b>
Continuity in $\mathbb{R}^n$ . . . . .	8
Partial Derivatives . . . . .	9
The Differential . . . . .	10
Higher Derivatives . . . . .	10
Change of Variable . . . . .	10
Taylor Polynomials . . . . .	11
Critical Points . . . . .	11
<b>Integration in <math>\mathbb{R}^n</math></b>	<b>11</b>
Line Integrals . . . . .	11
The Riemann Integral in $\mathbb{R}^n$ . . . . .	12
Improper Integrals . . . . .	12
The Change of Variable Formula . . . . .	12
Geometric Applications of Integrals . . . . .	13
The Green Formula . . . . .	13

## Lookup Table

### Differentiation and Integration

#### Differentiation Rules

$$y = \frac{u}{v} \Rightarrow y' = \frac{u'v - v'u}{v^2}$$

#### Integration Rules

$$\int_a^b f(x)g(x)dx = \left[ F(x)g(x) \right]_a^b - \int_a^b F(x)g'(x)dx$$

#### Common Derivatives

Function	Derivative
$\sin(x)$	$\cos(x)$
$\cos(x)$	$-\sin(x)$
$\tan(x)$	$\frac{1}{\cos^2(x)}$
$\arcsin(x)$	$\frac{1}{\sqrt{1-x^2}}$
$\arccos(x)$	$-\frac{1}{\sqrt{1-x^2}}$
$\arctan(x)$	$\frac{1}{1+x^2}$

#### Common Antiderivatives

Function	Antiderivative
$\sin(x)$	$-\cos(x) + C$
$\cos(x)$	$\sin(x) + C$
$\arcsin(x)$	$x \arcsin(x) + \sqrt{1-x^2} + C$
$\arccos(x)$	$x \arccos(x) - \sqrt{1-x^2} + C$
$\frac{1}{x}$	$\log( x ) + C$

## Trigonometric Functions

### Trigonometric Values

	0	$\frac{\pi}{6}$	$\frac{\pi}{4}$	$\frac{\pi}{3}$	$\frac{\pi}{2}$
$\sin$	0	$\frac{1}{2}$	$\frac{\sqrt{2}}{2}$	$\frac{\sqrt{3}}{2}$	1
$\cos$	1	$\frac{\sqrt{3}}{2}$	$\frac{\sqrt{2}}{2}$	$\frac{1}{2}$	0
$\tan$	0	$\frac{1}{\sqrt{3}}$	1	$\sqrt{3}$	undefined

## Taylor Series of Trigonometric Functions

$$\sin(x) = \sum_{n=0}^{\infty} (-1)^n \frac{x^{2n+1}}{(2n+1)!}$$

$$\cos(x) = \sum_{n=0}^{\infty} (-1)^n \frac{x^{2n}}{(2n)!}$$

## Euler Formulas

$$\sin(x) = \frac{e^{ix} - e^{-ix}}{2i}$$

$$\cos(x) = \frac{e^{ix} + e^{-ix}}{2}$$

## Trigonometric Equations

$$\sin^2(x) = \frac{1}{2}(1 - \cos(2x))$$

$$\sin^3(x) = \frac{1}{4}(3\sin(x) - \sin(3x))$$

$$\cos^2(x) = \frac{1}{2}(1 + \cos(2x))$$

$$\cos^3(x) = \frac{1}{4}(3\cos(x) + \cos(3x))$$

$$\sin(2x) = 2\sin(x)\cos(x)$$

$$\cos(2x) = \cos^2(x) - \sin^2(x) = 2\cos^2(x) - 1 = 1 - 2\sin^2(x)$$

$$\sin(3x) = 3\sin(x) - 4\sin^3(x)$$

$$\cos(3x) = 4\cos^3(x) - 3\cos(x)$$

## Derivatives and Antiderivatives of Squared Trigonometric Functions

$$(\sin^2(x))' = 2\cos(x)\sin(x)$$

$$(\cos^2(x))' = -2\cos(x)\sin(x)$$

$$(\sin(x)\cos(x))' = \cos^2(x) - \sin^2(x)$$

$$\int \sin^2(x) dx = \frac{2x - \sin(2x)}{4} + C$$

$$\int \cos^2(x) dx = \frac{\sin(2x) + 2x}{4} + C$$

$$\int \sin(x)\cos(x) dx = \frac{\sin^2(x)}{2} + C = -\frac{\cos^2(x)}{2}$$

## Other Formulas

### Solution Formula for Quadratic Equations

To solve  $ax^2 + bx + c = 0$ :

$$x_1, x_2 = \frac{-b \pm \sqrt{b^2 - 4ac}}{2a}$$

## Ordinary Differential Equations

Differential equations are called *ordinary*, if the unknown function and its derivatives are evaluated at the same point.

### Reducing an ODE to an Equation of Order 1

An *ODE*  $y^{(k)} + a_{(k-1)}y^{(k-1)} + \dots + a_1y' + a_0y = b$  can be rewritten into a ODE of order 1. We first introduce  $y_0 = y, y_1 = y', \dots, y_{k-1} = y^{(k-1)} = y'_{k-2}, y'_{k-1} = y^{(k)}$ , furthermore let  $Y = (y_0, \dots, y_{k-1})^T$ . We now can write:

$$Y' = \begin{pmatrix} 0 & 1 & 0 & \dots & 0 \\ 0 & 0 & 1 & \dots & 0 \\ \vdots & & & \ddots & \vdots \\ 0 & 0 & 0 & \dots & 1 \\ -a_0 & -a_1 & -a_2 & \dots & -a_{k-1} \end{pmatrix} Y + \begin{pmatrix} 0 \\ 0 \\ \vdots \\ 0 \\ b \end{pmatrix}$$

## Linear Differential Equations

### Homogeneous and Inhomogeneous Linear Differential Equations

*Inhomogeneous linear differential equations* are of the form  $y^{(k)} + a_{(k-1)}y^{(k-1)} + \dots + a_1y' + a_0y = b$ . If  $b = 0$ , we call the equation *homogeneous*. Examples:

Equation	Ordinary	Linear	Linear Homogeneous
$f'(x) = f(x+1)$	No, because $f$ and $f'$ are evaluated at different points.	No, because not ordinary.	No, because not linear.
$y^2 = y'y''$	Yes	No, because $y^2$ is not linear.	No, because not linear.
$y'' + 2y = -e^{x^2}$	Yes	Yes	No, because $-e^{x^2}$ is in the equation.
$y^{(3)} + 6y' + y = 0$	Yes	Yes	Yes

If we can find any solution  $f_0$ , then all the other solutions are of the form  $f + f_0$ .

## Solving Linear Differential Equations of Order 1

A linear differential equation of order 1 has the form  $y' + ay = b$ . Because all solutions are of the form  $f + f_0$ , we first find  $f$  by solving the homogeneous equation  $y' + ay = 0$ , then find a solution  $f_0$  of the inhomogeneous equation.

### Solving the Homogeneous Equation

$$y' + a(x)y = 0$$

$$y' = -a(x)y$$

$$\frac{y'}{y} = -a(x)$$

$$(\log(|y|))' = -a(x)$$

$$\log(|y|) = -\int a(x)dx$$

$$\log(|y|) = -A(x) + c$$

$$y = ze^{-A(x)}$$

The so the solution is  $f = ze^{-A(x)}$ , for some  $z$ .

### Solving the Inhomogeneous Equation

To solve the inhomogeneous equation, we use the method *variation of constants*, where we assume that  $z$  is a function  $z(x)$ . We insert the solution of the homogeneous equation for  $y$ .

$$y' + a(x)y = b(x)$$

$$(z(x)e^{-A(x)})' + a(x)(z(x)e^{-A(x)}) = b(x)$$

$$(z(x)'e^{-A(x)} + z(x)(-a(x))e^{-A(x)}) + a(x)(z(x)e^{-A(x)}) = b(x)$$

$$z(x)'e^{-A(x)} - a(x)z(x)e^{-A(x)} + a(x)z(x)e^{-A(x)} = b(x)$$

$$z(x)'e^{-A(x)} = b(x)$$

$$z(x)' = b(x)e^{A(x)}$$

$$z(x) = \int b(x)e^{A(x)}dx$$

This gives us the result:

$$f_0 = \left( \int b(x)e^{A(x)}dx \right) e^{-A(x)}$$

## The Final Result

The full solution space is now  $f + f_0 = ze^{-A(x)} + \left( \int b(x)e^{A(x)}dx \right) e^{-A(x)} = e^{-A(x)}(z + \int b(x)e^{A(x)}dx)$  for some  $z$ . If we have some initial condition given for  $f$ , we can now simply insert it and solve for  $z$ .

Theoretically, we can now compute all ODEs using the solution above and the reduction of ODEs to ODEs of Order 1 as seen previously. But for calculation by hand, this is mostly too complicated.

## Solving Linear Differential Equations with Constant Coefficients

Linear ODEs with constant coefficients are of the form  $y^{(k)} + a_{(k-1)}y^{(k-1)} + \dots + a_1y' + a_0y = b(x)$ .

### Solving the Homogeneous Equation

We first solve the homogeneous equation  $y^{(k)} + a_{(k-1)}y^{(k-1)} + \dots + a_1y' + a_0y = 0$ . Because we know that the coefficients are constants, we know that the solutions are of the form  $f = e^{\alpha x}$ . because of this,  $fy^{(k)} + a_{(k-1)}f^{(k-1)} + \dots + a_1f' + a_0f = e^{\alpha x}(\alpha^k + a_{k-1}\alpha^{k-1} + \dots + a_1\alpha + a_0) = 0$ .

**Solving the Characteristic Polynomial** The *characteristic polynomial* has the form  $P(X) = X^k + a_{k-1}X^{k-1} + \dots + a_1X + a_0$ . From the assumption above, we know that  $f$  is a solution of the ODE if and only if  $P(\alpha) = 0$ .

From the *fundamental theorem of Algebra*, we know that this polynomial of degree  $k$  has  $k$  complex roots  $\alpha_1, \dots, \alpha_k$  such that  $P(X) = (X - \alpha_1) \dots (X - \alpha_k)$ .

Suppose that a root  $\alpha = \beta + i\gamma$  is not in the real space, so that  $\gamma$  is non-zero. In this case, the conjugate  $\bar{\alpha} = \beta - i\gamma$  is also a root of  $P$ . We can replace the two solutions  $f_1 = e^{\alpha x}, f_2 = e^{\bar{\alpha}x}$  with the real-valued functions  $\tilde{f}_1 = e^{\beta x} \cos(\gamma x), f_2 = e^{\beta x} \sin(\gamma x)$ .

**Case 1: No Multiple Roots** If  $\alpha_i \neq \alpha_j$  for all  $i \neq j$ , the homogeneous solution is  $f = z_1f_1 + \dots + z_kf_k = z_1e^{\alpha_1x} + \dots + z_ke^{\alpha_kx}$ , such that  $f$  spans the full space of solutions for the homogeneous ODE.

**Case 2: Multiple Roots** Suppose that  $\alpha$  is a multiple root of order  $j$ . Then the  $j$  functions  $f_{a,0} = e^{\alpha x}, f_{a,1} = xe^{\alpha x}, f_{a,j-1} = x^{j-1}e^{\alpha x}$  give a basis of the space of solutions.

### Solving the Inhomogeneous Equation

#### Special Tricks to Avoid Variation of Constants

1. If  $b(x) = x^d e^{\beta x}$  for some integer  $d \geq 0$  and some number  $\beta$  which is not a root of  $P$ , then we look for a solution of the form  $f(x) = Q(x)e^{\beta x}$  where  $Q$  is a polynomial of degree  $d$ .
2. If  $b(x) = x^d \cos(\beta x)$  or  $b(x) = x^d \sin(\beta x)$  for some integer  $d \geq 0$  and some number  $\beta$  which is not a root of  $P$ , then we look for a solution of the form  $f(x) = Q_1(x) \cos(\beta x) + Q_2(x) \sin(\beta x)$  where  $Q_1$  and  $Q_2$  are polynomials of degree  $d$ .
3. If 1. or 2. apply with  $\beta$  is a root of  $P$ , then we look for an analogue solution but with  $Q$  being a polynomial of degree  $d + 1$ .
4. If  $\beta = 0$  and 0 is a root of  $P$ , we look for a  $Q$  of degree  $d + j$ , where  $j$  is the multiplicity of 0 as a root of  $P$ .

**Variation of Constants** Given the equation  $y^{(k)} + a_{(k-1)}y^{(k-1)} + \dots + a_1y' + a_0y = b(x)$ . We search for a solution of the form  $f = z_1(x)f_1(x) + \dots + z_k(x)f_k(x)$ , where  $z_i$  are now functions instead of variables, and the solutions to the homogeneous equation  $f_i$  are known. We know that:

$$\begin{pmatrix} f_1 & \dots & f_k \\ \vdots & & \vdots \\ f_1^{(k-2)} & \dots & f_k^{(k-2)} \end{pmatrix} \begin{pmatrix} z_1' \\ \vdots \\ z_k' \end{pmatrix} = 0$$

This gives us  $k - 1$  equations, plus the original  $f = z_1f_1 + \dots + z_kf_k$ , so in total  $k$  equations for  $k$  unknowns.

Without loss of generalization, let's consider the case  $k = 2$ . We have:

$$\begin{aligned} y'' + a_1y' + a_0y &= b \\ f &= z_1f_1 + z_2f_2 \\ z_1'f_1 + z_2'f_2 &= 0 \end{aligned}$$

By differentiation, we get:

$$\begin{aligned} f' &= z_1'f_1 + z_2'f_2 + z_1f_1' + z_2f_2' = z_1f_2' + z_2f_1' \\ f'' &= z_1'f_1' + z_2'f_2' + z_1f_1'' + z_2f_2'' \end{aligned}$$

We now insert:

$$\begin{aligned} y'' + a_1y' + a_0y &= (z_1'f_1' + z_2'f_2' + z_1f_1'' + z_2f_2'') + a_1(z_1f_2' + z_2f_1') + a_0(z_1f_1 + z_2f_2) \\ y'' + a_1y' + a_0y &= z_1(f_1'' + a_1f_1' + a_0f_1) + z_2(f_2'' + a_1f_2' + a_0f_2) + z_1'f_1' + z_2'f_2' \end{aligned}$$

Because  $f_1$  and  $f_2$  solve the homogeneous equation, we get:

$$y'' + a_1y' + a_0y = z_1'f_1' + z_2'f_2' = b$$

Finally we get:

$$\begin{pmatrix} f_1 & f_2 \\ f_1' & f_2' \end{pmatrix} \begin{pmatrix} z_1' \\ z_2' \end{pmatrix} = \begin{pmatrix} 0 \\ b \end{pmatrix}$$

$$\begin{pmatrix} z_1' \\ z_2' \end{pmatrix} = \frac{1}{f_1f_2' - f_2f_1'} \begin{pmatrix} f_2' & -f_2 \\ -f_1' & f_1 \end{pmatrix} \begin{pmatrix} 0 \\ b \end{pmatrix}$$

Now, we just have to insert  $f_0 = \int_0^x z_1(t)dt f_1 + \int_0^x z_2(t)dt f_2$ .

## The Final Result

The full solution space is again  $f + f_0$ . If we have some initial conditions given, we can insert them and solve for the unknowns.

## Other Methods

### Change of Variable

If we replace  $f(x)$  with  $h(x) = f(g(x))$  and we can find a result for  $h(x)$ , then  $f(x) = h(g^{-1}(x))$ .

### Separation of Variable

If a differential equation of order 1 can be written as  $(g(y))' = g(y)'y' = b$ , this can be solved by writing  $g(f(x)) = B(x)$  and then  $f(x) = g^{-1}(B(x))$ .

## Differential Calculus in $\mathbb{R}^n$

### Continuity in $\mathbb{R}^n$

#### Continuity of Functions

A sequence  $(x_k)$  converges to  $y$  as  $k \rightarrow \infty$  if for all  $\epsilon > 0$ , there exists  $N \geq 1$  such that for all  $n \geq N$ , we have  $\|x_k - y\| \leq \epsilon$ .

$f$  is *continuous* at  $x_0$  if for all  $\epsilon > 0$ , there exists  $\delta > 0$  such that, if  $\|x - x_0\| < \delta$ , then  $\|f(x) - f(x_0)\| < \epsilon$ .

$f$  is *continuous* on  $X$ , if it is continuous for all  $x \in X$ .

The composite of continuous functions is continuous.

## Limit

$f$  has the *limit*  $\lim_{x \rightarrow x_0} (f(x))y$ , if for every  $\epsilon > 0$ , there exists  $\delta > 0$ , such that for all  $x \neq x_0$ ,  $\|x - x_0\| < \delta$ , we have  $\|f(x) - y\| < \epsilon$ .

We have  $\lim_{x \rightarrow x_0} (f(x))y$  if and only if for every sequence  $(x_k)$  that converges to  $x$ , the sequence  $(f(x_k))$  converges to  $y$ .

## Bounded, Closed and Compact Sets

A subset  $X \subset \mathbb{R}^n$  is *bounded* if the set of  $\|x\|$  for  $x \in X$  is bounded in  $\mathbb{R}$ .

A subset  $X \subset \mathbb{R}^n$  is *closed* if for every sequence  $(x_k)$  in  $X$  that converges in  $\mathbb{R}^n$  to some vector  $y$ , we have  $y \in X$ .

A subset  $X$  is *compact* if it is bounded and closed.

If  $f$  is continuous and  $Y$  is closed, then  $f^{-1}(Y)$  is closed.

## Partial Derivatives

### Open Sets

A subset  $X \subset \mathbb{R}^n$  is *open* if, for any  $x = (x_1, \dots, x_n) \in X$ , there exists  $\delta > 0$  such that the set  $\{y = (x_1, \dots, x_n) \in \mathbb{R}^n : |x_i - y_i| < \delta \text{ for all } i\}$  is contained in  $X$ .

A set  $X \subset \mathbb{R}^n$  is open if and only if the complement  $Y = \{x \in \mathbb{R}^n : x \notin X\}$  is closed.

If  $f$  is continuous and  $Y$  is open, then  $f^{-1}(Y)$  is open.

### Derivatives

$\frac{\partial f}{\partial x_i}(x) = \partial_{x_i} f(x) = \partial_i f(x)$  is the derivative of  $f$  in respect to the  $i$ -th variable.

### Jacobi Matrix

For  $f(x) = (f_1(x), \dots, f_m(x))$ , the Jacobi matrix is defined as  $J_f(x) = (\partial_{x_j} f_i(x))_{1 \leq i \leq m, 1 \leq j \leq n}$ . An example:

$$f(x, y) = \begin{pmatrix} \cos(x^2 + y) \\ e^{\sin(\pi xy)} - 1 \\ y + \frac{1}{x^2 + 1} \end{pmatrix}, J_f(x, y) = \begin{pmatrix} -2x \sin(x^2 + y) & -\sin(x^2 + y) \\ \pi y \cos(\pi xy) e^{\sin(\pi xy)} & \pi x \cos(\pi xy) e^{\sin(\pi xy)} \\ \frac{-2x}{(1+x^2)^2} & 1 \end{pmatrix}$$

### Gradient

$$\nabla f(x_0) = \begin{pmatrix} \partial_{x_1} f(x_0) \\ \vdots \\ \partial_{x_n} f(x_0) \end{pmatrix}$$

## The Differential

$f$  is *differentiable* at  $x_0$  with the differential  $u$  if  $\lim_{x \rightarrow x_0} \frac{1}{\|x - x_0\|} (f(x) - f(x_0) - u(x - x_0)) = 0$ . We denote  $df(x_0) = u$ .

$f$  is *differentiable* on  $X$  if  $f$  is differentiable for all  $x \in X$ .

If  $X$  is open and  $f : X \rightarrow \mathbb{R}^m$  a function that is differentiable on  $X$ , then  $f$  is continuous on  $X$  and admits derivatives with respect to each variable.

### Directional Derivative

$w = \lim_{t \rightarrow 0} \frac{f(x_0 + tv) - f(x_0)}{t}$  is the directional derivative in the direction  $v$ , where  $g(t) = f(x_0 + tv)$ .

This means the directional derivative is  $D_u f(a) = \frac{d}{dt} f(a + tu)$  with  $t = 0$ .

We can simply compute it using the gradient  $D_u f(a) = \nabla f(a) \cdot u$ .

## Higher Derivatives

For higher derivatives, we have commutativity,  $\partial_{x,y} f = \partial_{y,x} f$ ,  $\partial_{x,y,z} f = \partial_{y,x,z} f = \partial_{z,x,y} f = \dots$  and so on.

### Hessian Matrix

The Hessian Matrix is defined as  $H_f(x) = (\partial_{x_i, x_j} f)_{1 \leq i, j \leq n}$ . An example:

$$f(x, y, z) = x^2 y - \cos(xz^3) \\ \partial_x f = 2xy + z^3 \sin(xz^3), \partial_y f = x^2, \partial_z f = 3xz^2 \sin(xz^3) \\ H_f(x, y, z) = \begin{pmatrix} 2y + z^6 \sin(xz^3) & 2x & 3z^2 \sin(xz^3) + xz^6 \cos(xz^3) \\ 2x & 0 & 0 \\ 3z^2 \sin(xz^3) + xz^6 \cos(xz^3) & 0 & 6xz \sin(xz^3) + 9x^2 z^6 \cos(xz^3) \end{pmatrix}$$

## Change of Variable

The derivative of  $h = f \circ g$  is given by:

$$\partial_{y_1} h = \frac{\partial f}{\partial x_1} \frac{\partial g_1}{\partial y_1} + \dots + \frac{\partial f}{\partial x_n} \frac{\partial g_n}{\partial y_1}$$

Or often written as:

$$\partial_{y_1} f = \frac{\partial f}{\partial x_1} \frac{\partial x_1}{\partial y_1} + \dots + \frac{\partial f}{\partial x_n} \frac{\partial x_n}{\partial y_1}$$

## Taylor Polynomials

Let  $m! = m_1! \cdots m_n!$ ,  $|m| = m_1 + \cdots + m_n$ ,  $y^m = y_1^{m_1} \cdots y_n^{m_n}$  ( $y = x - x_0$  for approximations of  $f$  at point  $x$ ):

$$T_k f(y; x_0) = \sum_{|m| \leq k} \frac{1}{m!} \partial_x^m f(x_0) y^m$$

$$T_2 f(y; x_0) = f(x_0) + \nabla f(x_0) y + \frac{1}{2} y^t H_f(x_0) y$$

## Critical Points

The point  $x$  is a *critical point*, if  $\nabla f(x) = 0$ .

Let  $p$  and  $q$  be the number of positive and negative eigenvalues of  $H_f(x)$ :

1. If  $p = n$ ,  $f$  has a local minimum at  $x$ .
2. If  $q = n$ ,  $f$  has a local maximum at  $x$ .
3. If  $pq \neq 0$ ,  $f$  has a saddle point at  $x$ .

Or in other words:

1.  $\det(H_f(x)) > 0$  and  $f_{xx}(x) > 0$ , then  $x$  is a local minimum of  $f$ .
2.  $\det(H_f(x)) > 0$  and  $f_{xx}(x) < 0$ , then  $x$  is a local maximum of  $f$ .
3.  $\det(H_f(x)) < 0$ , then  $x$  is a saddle point of  $f$ .
4.  $\det(H_f(x)) = 0$ , then the test is inconclusive.

## Integration in $\mathbb{R}^n$

### Line Integrals

The *line integral* of  $f$ , where  $f$  is often called a *vector field*, along  $\gamma : [a, b] \rightarrow \mathbb{R}^n$  is denoted:

$$\int_{\gamma} f(s) ds = \int_a^b f(\gamma(t)) \gamma'(t) dt$$

### Conservative Vector Fields

A vector field  $f$  is *conservative*, if for any  $x_1, x_2$ , the line integral from  $x_1$  to  $x_2$  is independent from the choice of  $\gamma$ . Equivalently,  $f$  is conservative if and only if the line integral over  $\gamma$  is zero if  $\gamma(a) = \gamma(b)$ .

If  $f$  is conservative, then there exists a  $C^1$  function  $g$  such that  $f = \nabla g$ .

Further, if  $f$  is conservative, then we have  $\frac{\partial f_i}{\partial x_j} = \frac{\partial f_j}{\partial x_i}$  for all  $i \neq j$ .

A subset  $X \subset \mathbb{R}^n$  is *star-shaped* around  $x_0$  if there exists an  $x_0 \in X$  such that, for all  $x \in X$ , the line segment joining  $x_0$  to  $x$  is contained in  $X$ .

If  $\frac{\partial f_i}{\partial x_j} = \frac{\partial f_j}{\partial x_i}$  for all  $i \neq j$  on a star-shaped open subset of  $\mathbb{R}^n$ , then  $f$  is conservative.

The *potential*  $\omega(x, y)$  is the scalar field whose gradient is the given vector field  $f = \nabla \omega(x, y)$ .

### Curl

$$\text{curl}(f) = \nabla \times f = \begin{pmatrix} \partial_y f_3 - \partial_z f_2 \\ \partial_z f_1 - \partial_x f_3 \\ \partial_x f_2 - \partial_y f_1 \end{pmatrix} = \det \begin{pmatrix} e_1 & e_2 & e_3 \\ \partial_x & \partial_y & \partial_z \\ f_1 & f_2 & f_3 \end{pmatrix}$$

$f$  is conservative if and only if  $\text{curl}(f) = 0$ .

## The Riemann Integral in $\mathbb{R}^n$

### Improper Integrals

$$\lim_{x \rightarrow \infty} \int_{[a, x] \times I} f(x, y) dx dy = \lim_{x \rightarrow \infty} \int_a^x \left( \int_I f(x, y) dy \right) dx = \lim_{x \rightarrow \infty} \int_I \left( \int_a^x f(x, y) dx \right) dy$$

## The Change of Variable Formula

Let  $\varphi : X \rightarrow Y$ ,  $f$  a continuous function. We have:

$$\int_X f(\varphi(x)) |\det(J_\varphi(x))| dx = \int_Y f(y) dy$$

From this follows:

$$\text{Vol}(AX) = |\det(A)| \text{Vol}(X)$$

We have:

$$\gamma = \begin{pmatrix} r \cos(\varphi) \\ r \sin(\varphi) \end{pmatrix}, |\det(J_\gamma)| = r$$

$$\gamma = \begin{pmatrix} r \cos(\theta) \sin(\varphi) \\ r \sin(\theta) \sin(\varphi) \\ r \cos(\varphi) \end{pmatrix}, |\det(J_\gamma)| = r^2 \sin(\varphi)$$

## Geometric Applications of Integrals

### Center of Mass

Let  $\bar{x} = (\bar{x}_1, \dots, \bar{x}_n)$  be the *center of mass* of  $X$ .

$$\bar{x}_i = \frac{1}{\text{Vol}(X)} \int_X x_i dx$$

### Surface Area

The *surface area* of the set  $\Gamma = \{(x, y, z) \in \mathbb{R}^3 : (x, y) \in [a, b] \times [c, d], z = f(x, y)\}$  where  $f : [a, b] \times [c, d] \rightarrow \mathbb{R}$  is given by:

$$\int_a^b \int_c^d \sqrt{1 + (\partial_x f(x, y))^2 + (\partial_y f(x, y))^2} dx dy$$

### The Green Formula

$$\int_X \left( \frac{\partial f_2}{\partial x} - \frac{\partial f_1}{\partial y} \right) dx dy = \sum_{i=1}^k \int_{\gamma_i} f \cdot ds = \sum_{i=1}^k \int_{a_i}^{b_i} f(\gamma_i(t)) \cdot \gamma'_i(t) dt$$

If we want to compute the area,  $\left( \frac{\partial f_2}{\partial x} - \frac{\partial f_1}{\partial y} \right) = 1$  and thus  $f = (0, x)$ ,  $f = (0, -y)$ , and infinitely others.

From this, we get:

$$\text{Vol}(X) = \sum_{i=1}^k \int_{a_i}^{b_i} \gamma_{i,1}(t) \gamma'_{i,2}(t) dt$$