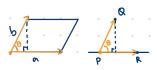
## MA2104

AY23/24 Sem 2

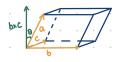
github.com/jasonqiu212

## 01. Vectors, Lines, Planes

- **Dot Product**  $a \cdot b = ||a|| ||b|| \cos \theta$
- $a \cdot b \equiv b \cdot a$   $a \cdot (b+c) \equiv a \cdot b + a \cdot c$
- $a \cdot b = 0 \leftrightarrow a \perp b$
- Projection  $\operatorname{proj}_a b = \frac{a \cdot b}{a \cdot a} a$
- ullet comp $_ab=||\mathrm{proj}_ab||=rac{a\cdot b}{||a||}$
- Cross Product  $a \times b = \begin{vmatrix} i & j & k \\ a_1 & a_2 & a_3 \\ b_1 & b_2 & b_3 \end{vmatrix} = \langle a_2b_3 a_3b_2, -(a_1b_3 b_1a_3), a_1b_2 a_2b_1 \rangle$
- $ullet a imes b \perp a ext{ and } \perp b \qquad a imes b = -b imes a$
- $||a \times b|| = ||a|| ||b|| \sin \theta$  Direction: Right hand rule
- $\bullet \ A = ||a \times b|| \qquad ||PQ|| \sin \theta = \frac{||PQ \times PR||}{||PR||}$



- Scalar Triple Product  $a \cdot (b \times c) = \begin{vmatrix} a_1 & a_2 & a_3 \\ b_1 & b_2 & b_3 \\ c_1 & c_2 & c_3 \end{vmatrix}$
- Result is a scalar value
- $A_{\mathsf{Base}} = ||b \times c|| \qquad V = Ah = a \cdot (b \times c)$



- Line  $\langle x, y, z \rangle = \langle x_0, y_0, z_0 \rangle + \langle a, b, c \rangle t$
- 2D: Either parallel or intersecting
- 3D: Either parallel, intersecting, or skew
- $\bullet \begin{array}{l} \bullet \quad \text{Plane} \\ \langle a,b,c \rangle \cdot \langle x,y,z \rangle = \langle a,b,c \rangle \cdot \langle x_0,y_0,z_0 \rangle \text{ where } \\ \langle a,b,c \rangle \text{ is perpendicular to plane} \end{array}$
- Tangent Vector Given  $r(t) = \langle f(t), g(t), h(t) \rangle$ :

$$r'(a) = \lim_{\Delta t \to 0} \frac{r(a + \Delta t) - r(a)}{\Delta t} = \langle f'(a), g'(a), h'(a) \rangle$$

- $\frac{d}{dt}(r(t) + s(t)) = r'(t) + s'(t)$
- $\frac{d}{dt}(r(t)s(t)) = r'(t)s(t) + r(t)s'(t)$
- $\frac{d}{dt}(r(t) \cdot s(t)) = r'(t) \cdot s(t) + r(t) \cdot s'(t)$
- $\frac{d}{dt}(r(t) \times s(t)) = r'(t) \times s(t) + r(t) \times s'(t)$
- Arc Length Given smooth  $r(t) = \langle f(t), g(t), h(t) \rangle$ :

$$S = \int_{a}^{b} ||r'(t)|| dt$$

#### 02. Functions of 2 Variables

- Surface z = f(x, y)
- Horizontal Trace (Level curve) Intersects with horizontal plane (i.e. f(x,y)=k)
- Level Surface f(x, y, z) = k
- Vertical Trace Intersections with vertical plane
- ullet Contour Plot f(x,y)=k with lots of k's
- Quadric Surfaces  $Ax^2 + By^2 + Cz^2 + J = 0$  or  $Ax^2 + By^2 + Iz = 0$
- Cylinder There exists plane such that all planes parallel to plane intersect surface in some curve

Equation	Standard form (symmetric about z-axis)
$\frac{x^2}{a^2} + \frac{y^2}{b^2} = \frac{z}{c}$	Elliptic paraboloid —>
$\frac{x^2}{a^2} - \frac{y^2}{b^2} = \frac{z}{c}$	Hyperbolic paraboloid
$\frac{x^2}{a^2} + \frac{y^2}{b^2} + \frac{z^2}{c^2} = 1$	Ellipsoid
$\frac{x^2}{a^2} + \frac{y^2}{b^2} - \frac{z^2}{c^2} = 0$	(Elliptic) cone
$\frac{x^2}{a^2} + \frac{y^2}{b^2} - \frac{z^2}{c^2} = 1$	Hyperboloid of one sheet
$\frac{x^2}{a^2} + \frac{y^2}{b^2} - \frac{z^2}{c^2} = -1$	Hyperboloid of two sheets
, xx	y x y y y y

- Limit  $\lim_{(x,y)\to(a,b)} f(x,y) = L$
- To show limit DNE: Show 2 paths with different limits
- To show limit exists:
  - \* Deduce from properties of limits or continuity
    - $\cdot \, \lim (\ldots \pm \ldots) = \lim \ldots \pm \lim \ldots$
    - $\cdot \, \lim (\ldots) (\ldots) = \lim (\ldots) \lim (\ldots)$
    - $\cdot \lim \frac{(...)}{(...)} = \frac{\lim (...)}{\lim (...)}$  where denom.  $\neq 0$
  - \* Squeeze Theorem  $|f(x,y) L| \le g(x,y)$  and  $\lim_{(x,y)\to(a,b)} g(x,y) = 0 \to \lim_{(x,y)\to(a,b)} f(x,y) = L$
- Continuity  $\lim_{(x,y)\to(a,b)} f(x,y) = f(a,b)$
- If f and g are cont., then  $f\pm g$ , fg,  $\frac{f}{g}$ ,  $f\circ g$  are cont.
- Polynomial, trigonometry, exponential, rational functions are all continuous, but not necessarily defined

## 03. Derivative

- Partial Derivative Treat other variables as constants
- $f_x(x,y) = \lim_{h \to 0} \frac{f(x+h,y) f(x,y)}{h}$
- $f_x = \frac{\partial f}{\partial x}$   $f_{xy} = \frac{\partial^2 f}{\partial y \partial x}$
- Intuition: Slope in direction of x, y, ...
- Tangent Plane Given surface z = f(x, y):  $\mathbf{n} = \langle 0, 1, f_y \rangle \times \langle 1, 0, f_x \rangle = \langle f_x(a, b), f_y(a, b), -1 \rangle$   $z = f(a, b) + f_x(a, b)(x - a) + f_y(a, b)(y - b)$

- Clairaut's Theorem  $f_{xy} = f_{yx}$
- $\bullet$  **Differentiability** f can be approx. by a tangent plane
- ullet  $f_x$  and  $f_y$  are continuous o f is differentiable
- ullet f is differentiable  $o f_x$  and  $f_y$  exists
- f is differentiable  $\rightarrow f$  is continuous
- Increment of z = f(x,y) at (a,b)  $\triangle z = f(a+\triangle x,b+\triangle y) f(a,b)$
- Formal definition: Can write  $\triangle z = f_x(a,b) \triangle x + f_y(a,b) \triangle y + \epsilon_1 \triangle x + \epsilon_2 \triangle y$  where  $\epsilon_1$  and  $\epsilon_2$  are functions of  $\triangle x$  and  $\triangle y$  respectively that both approach 0 as  $(\triangle x, \triangle y) \rightarrow (0,0)$ 
  - \*  $f_x \triangle x + f_y \triangle y$ : Change in tangent plane
- Linear Approximation Given z=f(x,y) is differentiable at (a,b):
- Let  $\triangle x$ ,  $\triangle y$  be small increments in x,y from (a,b)
- $\triangle z \approx f_x(a,b) \triangle x + f_y(a,b) \triangle y$

 $f(a + \triangle x, b + \triangle y) \approx f(a, b) + f_x(a, b) \triangle x + f_y(a, b) \triangle y$ 

• Chain Rule -  $\frac{\partial z}{\partial t_i} = \sum_{j=1}^n \frac{\partial z}{\partial x_j} \frac{\partial x_j}{\partial t_i}$ 

Dep. variable Z

Intermediate var. X1,...,Xn

Incl. var. ti,...,tm

• Implicit Differentiation - Given F(x,y,z)=0, z is implicitly defined by x and y

$$z_x = -\frac{F_x}{F_z} \quad z_y = -\frac{F_y}{F_z}$$

- Directional Derivative  $D_u f(x,y) = \langle f_x, f_y \rangle \cdot u$  where u is a unit vector
- Which direction yields min/max. directional derivative? Min:  $-\nabla f$ , Max:  $\nabla f$

#### 04. Gradient Vector

- Gradient Vector  $\nabla f(x,y) = \langle f_x, f_y \rangle$
- $\bullet \; \nabla f(x_0,y_0)$  is normal to level curve f(x,y)=k at  $(x_0,y_0)$
- •  $\nabla f(x_0,y_0,z_0)$  is normal to level surface f(x,y,z)=k at  $(x_0,y_0,z_0)$
- • Tangent plane to level surface:  $\nabla f(x_0,y_0,z_0)\cdot\langle x-x_0,y-y_0,z-z_0\rangle=0$
- Extrema Point larger/smaller than surrounding points
- f has local min/max. at (a,b) and  $f_x(a,b)$ ,  $f_y(a,b)$  exist  $\to f_x(a,b) = f_y(a,b) = 0$ 
  - \* Converse: Not necessarily true (Saddle point)
- Critical Point (a,b) where  $f_x(a,b) = f_y(a,b) = 0$
- Extreme Value Theorem f(x,y) is continuous on closed and bounded set  $D\subseteq \mathbb{R}^2 \to$  There exists absolute min/max.

- To find absolute min/max.:
  - 1. Find values of f at critical points of D
  - 2. Find extreme values of f on boundary of D
- Lagrange Multiplier Find extrema of f with constraint g(x,y)=k
- Suppose min/max. of f with constraint g(x,y)=k occurs at  $(x_0,y_0)$ :

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

• Suppose min/max. of f with constraint g(x,y,z)=k occurs at  $(x_0,y_0,z_0)$ :

$$\nabla f(x_0, y_0, z_0) = \lambda \nabla g(x_0, y_0, z_0)$$

• If there are 2 constraints  $g(x,y,z)=c_1$  and  $h(x,y,z)=c_2$  (i.e. Curve), then  $\nabla f=\lambda \nabla g + \mu \nabla h$ 

## 05. Double Integral

- Fubini's Theorem  $\int_a^b \int_c^d f dy dx = \int_c^d \int_a^b f dx dy$
- Type I: If  $D=\{(x,y): a\leq x\leq b, g_1(x)\leq y\leq g_2(x)\}$ , then  $\iint_D f dA=\int_a^b \int_{g_1(x)}^{g_2(x)} f dy dx$
- Type II: If  $D=\{(x,y):c\leq y\leq d,h_1(y)\leq x\leq h_2(y)\}$ , then  $\iint_D fdA=\int_c^d\int_{h_1(y)}^{h_2(y)}fdxdy$
- Draw vertical/hor. arrows. Bounded area cannot split.
- $\iint_D f dA = \iint_{D_1} f dA + \dots + \iint_{D_n} f dA$
- Area of plane region:  $A(D) = \iint_D 1 dA$
- ullet Polar Coordinates  $(r, \theta)$  where r is distance from origin to point and  $\theta$  is angle from positive x-axis
- $x = r \cos \theta$   $y = r \sin \theta$   $r = \sqrt{x^2 + y^2}$
- $\theta = \tan^{-1} \frac{y}{x}$

$$\iint_{R} f(x,y)dA = \int_{\alpha}^{\beta} \int_{a}^{b} f(r\cos\theta, r\sin\theta)(r)drd\theta$$

## 06. Triple Integral

- Type I: If  $E = \{(x,y,z) : (x,y \in D, u_1(x,y) \le z \le u_2(x,y))\}$  where D is projection of E onto xy-plane, then  $\iint_E f dV = \iint_D (\int_{u_1(x,y)}^{u_2(x,y)} f dz) dA$
- Type II: If  $E=\{(x,y,z): (y,z\in D,u_1(y,z)\leq x\leq u_2(y,z))\}$  where D is projection of E onto yz-plane, then  $\iint_E f dV=\iint_D (\int_{u_1(y,z)}^{u_2(y,z)} f dx) dA$
- Type III: If  $E = \{(x,y,z) : (x,z \in D, u_1(x,z) \le y \le u_2(x,z))\}$  where D is projection of E onto xz-plane, then  $\iint_E f dV = \iint_D (\int_{u_1(x,z)}^{u_2(x,z)} f dy) dA$
- $\bullet$  Volume of solid:  $V=\iiint_E 1 dV$
- $\bullet$  Cylindrical Coordinates  $(r,\theta,z)$  where z is distance from xy-plane to P

$$\iiint_{E} f(x, y, z)dV = \int_{\alpha}^{\beta} \int_{h_{1}(\theta)}^{h_{2}(\theta)} \int_{u_{1}(r\cos\theta, r\sin\theta)}^{u_{2}(r\cos\theta, r\sin\theta)} f(r\cos\theta, r\sin\theta, z) \frac{1}{(r\cos\theta, r\sin\theta)}$$

- Spherical Coordinates  $(\rho, \theta, \phi)$  where  $\rho$  is distance from origin to P and  $\phi$  is angle from positive z-axis
- $\rho > 0$   $0 < \theta < 2\pi$   $0 < \phi < \pi$
- $\rho^2 = x^2 + y^2 + z^2$   $x = \rho \sin \phi \cos \theta$
- $y = \rho \sin \phi \sin \theta$   $z = \rho \cos \phi$
- Good for spheres and cones

$$\iiint_E f(x, y, z)dV = \int_c^d \int_\alpha^\beta \int_a^b$$

 $f(\rho \sin \phi \cos \theta, \rho \sin \phi \sin \theta, \rho \cos \phi)(\rho^2 \sin \phi)d\rho d\theta d\phi$ 

## 07. Change of Variables

- Plane Transformation  $T:(u,v)\mapsto (x,y)$  given by x = x(u, v) and y = y(u, v)
- To get image R under T, apply T to boundary
- **Jacobian** of transformation T given by x = x(u, v) and y = y(u, v):

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

• Change of Variable in Double Integral:

$$\iint_R f(x,y) dA = \iint_S f(x(u,v),y(u,v)) \left| \frac{\partial(x,y)}{\partial(u,v)} \right| du dv$$

- dA is image of rectangle dudv under T
- 3D:

$$\frac{\partial(x,y,z)}{\partial(u,v,w)} = \begin{vmatrix} \frac{\partial x}{\partial u} & \frac{\partial x}{\partial v} & \frac{\partial x}{\partial w} \\ \frac{\partial y}{\partial u} & \frac{\partial y}{\partial v} & \frac{\partial y}{\partial w} \\ \frac{\partial w}{\partial u} & \frac{\partial w}{\partial v} & \frac{\partial z}{\partial w} \end{vmatrix}$$

$$\iiint_{R} f(x,y,z)dA = \iiint_{S} f(x(u,v,w), y(u,v,w), z(u,v,w)) \begin{vmatrix} \frac{\partial (x,y,z)}{\partial (v,v,w)} \end{vmatrix} dudvdw$$

- Tips:
- Choice of T important! See from graph or integral
  - \* Circle:  $x = r \cos \theta$  and  $y = r \sin \theta$
  - \* Ellipse:  $x = ar \cos \theta$  and  $y = br \sin \theta$
- $\bullet$  Find new bounds after T and get Jacobian
- When finding Jacobian, if expressing x, y with u, v is difficult, can use  $\frac{\partial(x,y)}{\partial(u,v)} \frac{\partial(u,v)}{\partial(x,y)} = 1$

## 08. Line Integral

- Scalar Field Scalar function f(x, y) or f(x, y, z)
- Vector Field Vector function  $\mathbf{F}(x,y)$  or  $\mathbf{F}(x,y,z)$
- $\mathbf{F}(x, y, z) = \langle P(x, y, z), Q(x, y, z), R(x, y, z) \rangle$
- Line Integral over Scalar Field Suppose C is parameterized by  $\mathbf{r}(t) = \langle x(t), y(t) \rangle$  where a < t < b:

$$\int_C f(x,y)ds = \int_a^b f(x(t),y(t))||\mathbf{r}'(t)||dt$$

• Intuition: Area of curtain above C and under f(x,y)

- Independent of orientation
- Parameterization of line segment from  $\mathbf{r}_0$  to  $\mathbf{r}_1$ :  $\mathbf{r}(t) = \mathbf{r}_0 + (\mathbf{r}_1 - \mathbf{r}_0)t$  where  $0 \le t \le 1$
- $\int_C f ds = \int_{C_1} f ds + \cdots + \int_{C_n} f ds$
- 3D: If C is parameterized by  $\mathbf{r}(t) = \langle x(t), y(t), z(t) \rangle$ where  $a \leq t \leq b$ , then  $\int_C f(x,y,z)ds =$  $\int_{-}^{b} f(x(t), y(t), z(t)) ||\mathbf{r}'(t)|| dt$
- Line Integral of Vector Field Let F be continuous vector field defined on smooth curve C parameterized by  $\mathbf{r}(t) = \langle x(t), y(t), z(t) \rangle$  where  $a \leq t \leq b$ :

$$\int_{C} \mathbf{F} \cdot d\mathbf{r} = \int_{C} \mathbf{F} \cdot \mathbf{T} ds = \int_{a}^{b} \mathbf{F}(x(t), y(t), z(t)) \cdot \mathbf{r}'(t) dt$$

- Depends on orientation:  $\int_{C} \mathbf{F} \cdot d\mathbf{r} = -\int_{C} \mathbf{F} \cdot d\mathbf{r}$
- Check if parameterization has same orientation!
- Notation:  $\int_C \mathbf{F} \cdot d\mathbf{r} = \int_a^b Px'(t)dt + \int_a^b Qy'(t)dt +$  $\int_a^b Rz'(t)dt = \int_a^b Pdx + \int_a^b Qdy + \int_a^b Rdz$
- Conservative Vector Field Vector field F that can be written as  $\mathbf{F} = \nabla f$  for some scalar function f
- Potential Function of  $\mathbf{F}$  f
- Test for Conservative Field in 2D Plane: Suppose  $\mathbf{F}(x,y) = \langle P,Q \rangle$  is a vector field in an **open and** simply-connected (i.e. No holes) region D and both P and Q have continuous partial derivatives on D:

$$\frac{\partial Q}{\partial x} = \frac{\partial P}{\partial y} \leftrightarrow \mathbf{F}$$
 is conservative on  $D$ 

 Test for Conservative Field in 3D Space: Suppose  $\mathbf{F}(x,y,z) = \langle P,Q,R \rangle$  is a vector field in an **open** and simply-connected region D and both P, Q, and R have continuous partial derivatives on D:

$$\frac{\partial Q}{\partial x} = \frac{\partial P}{\partial y}, \frac{\partial R}{\partial x} = \frac{\partial P}{\partial z}, \frac{\partial R}{\partial y} = \frac{\partial Q}{\partial z}$$

- $\leftrightarrow$  **F** is conservative on D
- Fundamental Theorem for Line Integral Suppose F is a conservative vector field with potential function f and C is smooth curve from point A to B:

If assumptions not met, cannot use these tests

$$\int_{C} \mathbf{F} \cdot d\mathbf{r} = \int_{C} \nabla f \cdot d\mathbf{r} = f(B) - f(A)$$

- ∃ 2 paths with same initial and terminal points with diff. line integrals  $\rightarrow$  Vector field is not conservative
- Green's Theorem Let C be positively oriented, piecewise-smooth, simple closed (i.e. No intersection with itself, except at start and end) and let D be region bounded by C. Let  $\mathbf{F}(x,y) = \langle P,Q \rangle$ . If P and Q have continuous partial derivatives on open region with D:

$$\int_{C} \mathbf{F} \cdot d\mathbf{r} = \int_{C} P dx + Q dy = \iint_{D} \left( \frac{\partial Q}{\partial x} - \frac{\partial P}{\partial y} \right) dA$$

- Positive orientation: Counterclockwise
- $\partial D$ : Positively oriented boundary of region D
- Area of Plane Region: Let C be positively oriented, piecewise-smooth, simple closed curve in the plane and let D be region bounded by C:

$$A = \int_C x dy = -\int_C y dx = \frac{1}{2} (\int_C x dy - y dx)$$

# 09. Surface Integral

- Parametric Surface Vector function  $\mathbf{r}(u, v) =$  $\langle x(u,v),y(u,v),z(u,v)\rangle$  parametrizes surface S in
  - How? z = f(x, y), Cylindrical, Spherical Coord.
- $\bullet$  Surface Integral of Scalar Field Let S be parameterized by  $\mathbf{r}(u,v) = \langle x(u,v), y(u,v), z(u,v) \rangle, (u,v) \in D$ :

$$\iint_{S} f(x, y, z) dS$$

$$= \iint_D f(x(u,v),y(u,v),z(u,v))||\mathbf{r}_u \times \mathbf{r}_v||dA$$

- Tangent Plane of Surface:  $\mathbf{r}_u(a,b) \times \mathbf{r}_v(a,b) \perp S$  at point (x(a,b),y(a,b),z(a,b))
- Special case: If S is surface z = q(x, y), then  $\mathbf{r}_x \times \mathbf{r}_y = \langle -g_x, -g_y, 1 \rangle$  and:

$$\iint_{S} f(x, y, z)dS$$

$$= \iint_{S} f(x, y, g(x, y))(\sqrt{g_x^2 + g_y^2 + 1})dA$$

- Surface Area:  $A(S) = \iint_S 1 dS = \iint_D ||\mathbf{r}_u \times \mathbf{r}_v|| dA$
- Oriented Surface Possible to define unit normal vector **n** at each point (x, y, z) not on boundary such that **n** is continuous function of (x, y, z)
- All orientable surfaces have 2 orientations
- Open Surface
- Closed Surface No boundary (e.g. Sphere, Donut)
  - \* Pos. orientation: Outward, Neg. orien.: Inward
- $\mathbf{n} = \frac{\mathbf{r}_u \times \mathbf{r}_v}{\|\mathbf{r}_v \times \mathbf{r}_v\|}$  (Unit vec.) Opposite orientation:  $-\mathbf{n}$
- Surface Integral of Vector Field (aka Flux of F across S) Given 3D vector field  $\mathbf{F}(x,y,z) = \langle P,Q,R \rangle$  and surface S with given orientation  $\mathbf{n}$ :

$$\iint_{S} \mathbf{F} \cdot d\mathbf{S} = \iint_{S} \mathbf{F} \cdot \mathbf{n} dS = \iint_{D} \mathbf{F} \cdot (\mathbf{r}_{u} \times \mathbf{r}_{v}) dA$$

- Check orientation  $\mathbf n$  of S in qn. is given by  $\frac{\mathbf r_u \times \mathbf r_v}{||\mathbf r_u \times \mathbf r_v||}$
- Special case: If S is surface z = g(x, y), then flux across S in upward orientation:

$$\iint_{S} \mathbf{F} \cdot d\mathbf{S} = \iint_{D} (-Pg_{x} - Qg_{y} + R)dA$$

• Special case: Downward orientation

$$\iint_{S} \mathbf{F} \cdot d\mathbf{S} = \iint_{D} (Pg_x + Qg_y - R) dA$$

- Tips: Flat surfaces have constant n. Not all components of n need to be computed. Plug in constraints when parameterizing F to simplify problem
  - \* If using spherical coordinates  $(r(\theta,\phi))$  to  $|\bullet|(\log_a x)' = \frac{1}{x \ln a}$   $(\frac{f}{a})' = \frac{f'g fg'}{a^2}$ parametrize sphere of radius  $\phi$ :  $r_{\phi} \times r_{\theta} =$  $\langle \phi^2 \sin^2 \phi \cos \theta, \phi^2 \sin^2 \phi \sin \theta, \phi^2 \sin \phi \cos \phi \rangle$ (Outwards)

#### 10. Divergence and Curl

- Divergence Scalar measure of net outflow of vector
- $\nabla = \langle \frac{\partial}{\partial x}, \frac{\partial}{\partial y}, \frac{\partial}{\partial z} \rangle$
- 3D:  $\operatorname{div} F = \frac{\partial P}{\partial x} + \frac{\partial Q}{\partial x} + \frac{\partial R}{\partial x} = \nabla \cdot F$
- 2D:  $\operatorname{div} F = \frac{\partial P}{\partial x} + \frac{\partial Q}{\partial x}$
- Gauss' Theorem Let E be solid region where boundary surface S is piecewise smooth with **positive** orientation. Let F(x, y, z) be vector field whose component functions have continuous partial derivatives on an open **region** with E:

$$\iint_{S} \mathbf{F} \cdot d\mathbf{S} = \iiint_{E} \operatorname{div} \mathbf{F} dV$$

- Curl Vector field measuring curling effect/circulation of underlying vector field
- curl  $F = \langle \frac{\partial R}{\partial u} \frac{\partial Q}{\partial z}, \frac{\partial P}{\partial z} \frac{\partial R}{\partial x}, \frac{\partial Q}{\partial x} \frac{\partial P}{\partial u} \rangle = \nabla \times F$
- **F** is conservative  $\rightarrow \text{curl} \mathbf{F} = \text{curl} \nabla f = 0$
- $\operatorname{div}(\operatorname{curl}(\mathbf{F})) = 0$
- Stokes' Theorem Let C be simple closed boundary curve of surface S with unit normals n. Suppose that C is positively oriented with respect to  $\mathbf{n}$ . Let F be vector field whose components have continuous partial derivatives on open region that contains S:

$$\int_C \mathbf{F} \cdot d\mathbf{r} = \iint_S \operatorname{curl} \mathbf{F} \cdot d\mathbf{S}$$

- Positively oriented with respect to n: Right hand rule (Thumb follows **n**)
- Stokes' Theorem is 3D version of Green's Theorem. Suppose S is flat and lies in xy-plane with upward

$$\int_{C}\mathbf{F}\cdot d\mathbf{r}=\iint_{S}\mathrm{curl}\mathbf{F}\cdot\mathbf{k}dA=\iint_{S}\frac{\partial Q}{\partial x}-\frac{\partial P}{\partial y}dA$$

• If  $S_1$  and  $S_2$  are oriented surfaces with same oriented boundary curve C and both satisfy assumptions of Stokes' Theorem:

$$\iint_{S_1} \operatorname{curl} \mathbf{F} \cdot d\mathbf{S} = \int_{C} \mathbf{F} \cdot dr = \iint_{S_2} \operatorname{curl} \mathbf{F} \cdot d\mathbf{S}$$

Flux of curlF over closed surface is 0

## 11. Others

- $\sin^2 \theta = \frac{1-\cos 2\theta}{2}$   $\cos^2 \theta = \frac{1+\cos 2\theta}{2}$
- $(\sin x)' = \cos x$   $(\csc x)' = -\csc x \cot x$
- $(\cos x)' = -\sin x$   $(\sec x)' = \sec x \tan x$
- $\bullet (\tan x)' = \sec^2 x \qquad (\cot x)' = -\csc^2 x$
- $\bullet (e^x)' = e^x \qquad (a^x)' = a^x \ln x \qquad (\ln x)' = \frac{1}{x}$
- (fq)' = f'g + fg'  $\int udv = uv \int vdu$
- $|a \cdot b| \le ||a|| ||b||$   $||a + b|| \le ||a|| + ||b||$