21-259: Calculus in Three Dimensions Review Sheet

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1 Derivatives and Integrals

1.1 Trigonometric Identities

 \bullet Inverses:

$$\csc x = \frac{1}{\sin x}$$
$$\sec x = \frac{1}{\cos x}$$
$$\cot x = \frac{1}{\tan x}$$

- Pythagorean: $\sin^2 x + \cos^2 x = 1$
- Quotient: $\tan x = \frac{\sin x}{\cos x}$

• Double angle:

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

All the useful identities can be derived easily from these. See Full Table of Trig Identities.

1.2 Derivatives

You should have this Table of Derivatives memorized, except hyperbolics.

- Product rule: $\frac{d}{dx}f(x)g(x) = f'(x)g(x) + g'(x)f(x)$
- Quotient rule: $\frac{d}{dx} \frac{f(x)}{g(x)} = \frac{f'(x)g(x) g'(x)f(x)}{(g(x))^2}$
- Chain rule: $\frac{d}{dx}f(g(x)) = f'(g(x))g'(x)$
- Implicit differentiation

1.3 Integrals

See Irina's Integration Practice and Solutions (Andrew login required).

- *u*-substitution (problem 1 above)
- Trig identity substitution (problem 3)
- Integration by parts (problems 2, 4)

 Can be applied multiple times. Note the "two-sided" technique in 4.
- Integration by partial fractions (problems 5, 6)
- Trig substitution (rare, but good to know)

2 Vectors and the Geometry of Space (Stewart's Chapter 12)

2.1 Vectors

- Unit vector in the direction of \vec{v} is $\vec{u} = \frac{\vec{v}}{|\vec{v}|}$
- Orthogonal means perpendicular

2.1.1 Dot Product

- $\vec{a} \cdot \vec{b} = |\vec{a}||\vec{b}|\cos\theta$
- Scalar projection of \vec{b} onto \vec{a} : $comp_{\vec{a}}(b) = \frac{\vec{a} \cdot \vec{b}}{|\vec{a}|}$

2.1.2 Cross Product

- $|\vec{a} \times \vec{b}| = |\vec{a}||\vec{b}|\sin\theta$
- \vec{a} and \vec{b} are parallel iff $\vec{a} \times \vec{b} = \vec{0}$
- \bullet The area of the parallelogram determined by \vec{a} and \vec{b} is $A=|\vec{a}\times\vec{b}|$

2.1.3 Triple Product

• The volume of the parallelepiped determined by \vec{a} , \vec{b} , and \vec{c} is $V = \vec{a} \cdot (\vec{b} \times \vec{c}) = (\vec{a} \times \vec{b}) \cdot \vec{c}$

2.2 Lines

- Parallel lines have proportional direction vectors
- Skew lines neither intersect nor are parallel

Check for intersection by setting the parametric equations equal and solving the system

2.2.1 Equations of Lines

- Vector equation: $\vec{r} = \vec{r_0} + t\vec{v}$, where r_0 is the vector from the origin to any point on the line, and v is the direction vector of the line
- Parametric equations: $x = x_0 + at$, $y = y_0 + bt$, $z = z_0 + ct$

a, b, c are the direction numbers of the line; i.e. $\vec{v} = \langle a, b, c \rangle$

- Symmetric equations: $\frac{x-x_0}{a} = \frac{y-y_0}{b} = \frac{z-z_0}{c}$
- Line segment from $\vec{r_0}$ to $\vec{r_1}$: $\vec{r}(t) = (1-t)\vec{r_0} + t\vec{r_1}$, $0 \le t \le 1$

2.3 Planes

- A plane is defined by a point $P(x_0, y_0, z_0)$ and a normal vector $\vec{n} = \langle a, b, c \rangle$
- Parallel planes have parallel (proportional) normal vectors

2.3.1 Equations of Planes

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

2.3.2 Distance between a Point and a Plane

This distance is equal to the scalar projection of a vector \vec{b} from a point P_0 on the plane to the given point $P_1(x_1, y_1, z_1)$ onto the plane's normal vector $\vec{n} = \langle a, b, c \rangle$. So

•
$$D = |comp_{\vec{n}}\vec{b}| = \frac{|ax_1 + by_1 + cz_1 + d|}{\sqrt{a^2 + b^2 + c^2}}$$

2.4 Quadric Surfaces

2.4.1 Equations of Quadric Surfaces

Note: Everywhere we have x, y, z in these formulae we can replace with x - h, y - k, z - p to shift the center of the surface from the origin to (h, k, p). Of course, we can also permute x, y, z to get orientations around different axes.

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See Stewart's 7E page 830 for a chart with pictures.

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

- Elliptic Paraboloid: $\frac{z}{c} = \frac{x^2}{a^2} + \frac{y^2}{b^2}$
- Hyperboloid of One Sheet: $\frac{x^2}{a^2} + \frac{y^2}{b^2} \frac{z^2}{c^2} = 1$
- Hyperbolic Paraboloid: $\frac{z}{c} = \frac{x^2}{a^2} \frac{y^2}{b^2}$

3 Vector Functions (Stewart's Chapter 13)

3.1 Vector Functions and Space Curves

• A vector function $\vec{r}(t) = \langle f(t), g(t), h(t) \rangle$ is **continuous at** a if

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

• The set of points (f(t), g(t), h(t)) on an interval of the **parameter** t is a **space curve** x = f(t), y = g(t), z = h(t) are the **parametric equations** of this space curve

3.2 Derivatives of Vector Functions

Let C be the curve defined by \vec{r} . Then

- $\vec{r'}(t)$ is the **tangent vector** to C
- The tangent line to C at a point P is the line through P and parallel to $\vec{r'}(t)$
- The unit tangent vector is $\vec{T}(t) = \frac{\vec{r'}(t)}{|\vec{r'}(t)|}$
- The unit normal vector is $\vec{N}(t) = \frac{\vec{T'}(t)}{|\vec{T'}(t)|}$
- The **binormal vector** is $\vec{B}(t) = \vec{T}(t) \times \vec{N}(t)$

3.3 Arc Length

• The length of the space curve defined by $\vec{r}(t) = \langle x(t), y(t), z(t) \rangle$ on the interval $a \leq t \leq b$ is

$$L = \int_{a}^{b} |\vec{r'}(t)| dt = \int_{a}^{b} \sqrt{\left(\frac{dx}{dt}\right)^{2} + \left(\frac{dy}{dt}\right)^{2} + \left(\frac{dz}{dt}\right)^{2}} dt$$

3.3.1 The Arc Length Function

• The arc length function of $\vec{r}(t)$ on the interval $a \leq t \leq b$ is

$$s(t) = \int_a^t |\vec{r'}(u)| \, du = \int_a^t \sqrt{\left(\frac{dx}{du}\right)^2 + \left(\frac{dy}{du}\right)^2 + \left(\frac{dz}{du}\right)^2} \, du$$

• Differentiating gives $\frac{ds}{dt} = |\vec{r'}(t)|$

3.3.2 Reparametrizing wrt Arc Length

• Use the arc length function to solve for t in terms of s. Then substitute t(s) in for t in $\vec{r}(t)$.

3.4 Curvature

- A parametrization of a curve $\vec{r}(t)$ on an interval I is **smooth** if $\vec{r'}$ is continuous and $\vec{r'}(t) \neq 0$ on I.
- The **curvature** of a curve is

$$\kappa(t) = \left| \frac{d\vec{T}}{ds} \right| = \frac{|\vec{T}'(t)|}{|\vec{r}'(t)|} = \frac{|\vec{r}'(t) \times \vec{r}''(t)|}{|\vec{r}'(t)|^3}$$

• For a plane curve y=f(x), $\kappa(x)=\frac{|f''(x)|}{[1+(f'(x))^2]^{3/2}}$

4 Multivariable Functions (Stewart's Chapter 14)

4.1 Level Curves and Surfaces

- The **level curves** of a function f(x,y) are the curves f(x,y) = k for all constant k in the image of f (think contour map)
- The level surfaces of a function f(x, y, z) are the curves f(x, y, z) = k for all constant k in the image of f

4.2 Limits and Continuity

• Technical definition: Let D be the domain of a function f which includes points arbitrarily close to (a,b). Then

$$\lim_{(x,y)\to(a,b)} f(x,y) = L$$

iff

$$\forall (\epsilon > 0). \exists (\delta > 0). ((x, y) \in D \land 0 < \sqrt{(x - a)^2 + (y - b)^2} < \delta) \implies |f(x, y) - L| < \epsilon$$

• A function is **continuous at** (a, b) if

$$\lim_{(x,y)\to(a,b)} f(x,y) = f(a,b)$$

4.2.1 Techniques for Finding and Proving Limits

See Irina's Limits Handout for examples of using these techniques (requires Andrew login).

- Direct substitution (when f is a rational function)
- Fancy algebra (factoring, cancelling, etc.)
- L'Hopital's rule (when direct substitution yields $\frac{0}{0}$ or $\pm \frac{\infty}{\infty}$)
- Squeeze theorem (bound the function on both sides, and show that the limits of these bounds are equal)
- Apply the definition

4.2.2 The Limit Does Not Exist!

Show that approaching from two different paths gives different limits.

4.3 Partial Derivatives

- f is differentiable at (a,b) if f_x and f_y exist and are continuous near (a,b)
- Clairaut's theorem: if f is defined on a disk D containing (a,b) and f_{xy} and f_{yx} are continuous on D, $f_{xy}(a,b) = f_{yx}(a,b)$

4.4 Tangent Planes

4.4.1 Finding an Equation of a Tangent Plane

• If f has continuous partial derivatives, then an equation of the **tangent plane** to the surface z = f(x, y) at $P(x_0, y_0, z_0)$ is $z - z_0 = f_x(x_0, y_0)(x - x_0) + f_y(x_0, y_0)(y - y_0)$

4.4.2 Linear Approximations

- The linearization of f at (a,b) is $L(x,y) = f(a,b) + f_x(a,b)(x-a) + f_y(a,b)(y-b)$
- A linear approximation of f near (a,b) is $f(x,y) \approx L(x,y)$
- The differential dz is $dz = f_x(x, y) dx + f_y(x, y) dy$ (think error in z given error in x and y)

4.5 Chain Rule

- If z = f(x(t), y(t)), then $\frac{dz}{dt} = \frac{\partial z}{\partial x} \frac{dx}{dt} + \frac{\partial z}{\partial u} \frac{dy}{dt}$
- Implicit Function Theorem: under the logical conditions, when we have an equation F(x,y) = 0,

$$\frac{dy}{dx} = -\frac{F_x}{F_y}$$

• Or if F(x, y, z) = 0, then

$$\frac{\partial z}{\partial x} = -\frac{F_x}{F_z}$$

$$\frac{\partial z}{\partial y} = -\frac{F_y}{F_z}$$

4.6 Directional Derivatives

• If f(x,y) is differentiable, then the **directional derivative** of f in the direction of a unit vector $\vec{u} = \langle a,b \rangle$ is $D_u f(x,y) = f_x(x,y) a + f_y(x,y) b = \nabla f \cdot \vec{u}$

4.7 The Gradient Vector

- The gradient of f(x, y, (z)) is $\nabla f = \langle f_x, f_y, (f_z) \rangle$
- The direction of ∇f is the direction of fastest change in f

4.8 Local and Absolute Extrema

- A point (a,b) is a **critical point** of f if $f_x(a,b)=0$ and $f_y(a,b)=0$
- A local extremum must be a critical point, but not all critical points are extrema

4.8.1 The Second Derivatives Test

This test determines whether a critical point is a local extremum. If f has continuous second partial derivatives and (a,b) is a critical point of f, let

$$D = f_{xx}f_{yy} - f_{xy}^2$$

- If D(a,b) > 0 and $f_{xx}(a,b) > 0$, then (a,b) is a **local minimum** point
- If D(a,b) > 0 and $f_{xx}(a,b) < 0$, then (a,b) is a **local maximum** point
- If D(a,b) < 0, then (a,b) is a saddle point
- When D(a, b) = 0, the test is inconclusive

4.8.2 Absolute Extrema

To find the absolute extrema of f on a closed set D, calculate the values of f at its critical points and along the boundaries of D (use the derivative and number line technique for finding extrema along boundary curves).

- The absolute maximum is the largest of these values
- The absolute minimum is the smallest of these values

4.9 Lagrange Multipliers

The Lagrange method maximizes a function f(x, y, z) subject to one or two constraints g(x, y, z) = k and h(x, y, z) = c.

1. Set $\nabla f = \lambda \nabla g + \mu \nabla h$, yielding the system of equations:

$$f_x = \lambda g_x(+\mu h_x)$$

$$f_y = \lambda g_y(+\mu h_y)$$

$$f_z = \lambda g_z(+\mu h_z)$$

$$g(x, y, z) = k$$

$$(h(x, y, z) = c)$$

- 2. Find the values of f at all points (x, y, z) which satisfy this system
- 3. The maximum of these is the absolute maximum value and the minimum of these is the absolute minimum value of f subject to the constraint(s)

5 Multiple Integrals (Stewart's Chapter 15)

Note: Remember that axes can be permuted, and the best order of integrals to take may change.

5.1 Double Integrals

Procedure:

- 1. Choose the most convenient coordinate system for the bounds
 - Rectangular (normal)

• Polar:

$$x = r\cos\theta$$
$$y = r\sin\theta$$

2. Evaluate the iterated integral $\iint_D f(x,y) dA$

• Rectangular: $\int_a^b \int_{g_1(x)}^{g_2(x)} f(x,y) \, dy \, dx$

• Polar: $\int_{\alpha}^{\beta} \int_{h_1(\theta)}^{h_2(\theta)} f(r\cos\theta, r\sin\theta) \, r \, dr \, d\theta$

5.1.1Surface Area

The area of the surface $z = f(x, y), (x, y) \in D$, where f_x and f_y are continuous, is

$$A = \iint_D \sqrt{1 + \left(\frac{\partial z}{\partial x}\right)^2 + \left(\frac{\partial z}{\partial y}\right)^2} \, dA$$

Triple Integrals 5.2

Procedure:

1. Choose the most convenient coordinate system for the bounds

• Rectangular

• Cylindrical: as polar above, plus z = z

• Spherical:

$$z = \rho \cos \phi$$

$$r = \rho \sin \phi$$

$$\rho^2 = x^2 + y^2 + z^2$$

2. Evaluate the iterated integral $\iiint_E f(x,y,z)\,dV$

• Rectangular: $\int_a^b \int_{g_1(x)}^{g_2(x)} \int_{u_1(x,y)}^{u_2(x,y)} f(x,y,z) \, dz \, dy \, dx$ • Cylindrical: $\int_\alpha^\beta \int_{h_1(\theta)}^{h_2(\theta)} \int_{u_1(r\cos\theta,r\sin\theta)}^{u_2(r\cos\theta,r\sin\theta)} f(r\cos\theta,r\sin\theta,z) \, r \, dz \, dr \, d\theta$

• Spherical: $\int_c^d \int_\alpha^\beta \int_a^b f(x,y,z) \, \rho^2 \sin \phi \, d\rho \, d\theta \, d\phi$

Vector Calculus (Stewart's Chapter 16) 6

See Stewart's 7E page 1135 for a one page chart (with pictures) summary of how the main theorems of this chapter relate.

6.1 **Vector Fields**

• A vector field is a function \vec{F} that assigns to each point (x, y, z) a vector $\vec{F}(x, y, z)$

• We can write a vector field in terms of its **component scalar functions**: $\vec{F}(x,y,z) = P(x,y,z)\vec{i}$ + $Q(x,y,z)\vec{j} + R(x,y,z)\vec{k}$

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6.2 Conservative Fields

• A vector field \vec{F} is **conservative** if it is the gradient of some scalar function f; i.e. $\vec{F} = \nabla f$ f is called the **potential function** for \vec{F}

6.2.1 The Fundamental Theorem for Line Integrals

Let C be a smooth curve defined by $\vec{r}(t)$ on the interval $a \leq t \leq b$. If f is a differentiable function with a continuous gradient vector on C, then

$$\int_{C} \nabla f \cdot d\vec{r} = f(\vec{r}(b)) - f(\vec{r}(a))$$

So the line integral of a conservative vector field over a curve C is simply the net change in the potential function between the endpoints of C; i.e. the integral is **independent of path**.

6.2.2 Determining Conservatism

• Suppose $\vec{F} = P\vec{i} + Q\vec{j}$ is a vector field on an open, simply-connected region D, and P and Q have continuous first-order derivatives. If

$$\frac{\partial P}{\partial y} = \frac{\partial Q}{\partial x}$$

throughout D, then \vec{F} is conservative

• If \vec{F} is conservative, then curl $\vec{F} = \vec{0}$. Further, if \vec{F} is defined on all of \mathbb{R}^3 and its component functions have continuous partial derivatives, then the converse is true

6.2.3 Finding the Potential Function

Because $\vec{F} = \nabla f$, we have $f_x = P$, $f_y = Q$, and $f_z = R$. We use partial integration and differentiation, comparing with P, Q, and R, to solve for the function f(x, y, z).

6.3 Line Integrals

6.3.1 Evaluating Line Integrals over Plane Curves

• For continuous f, the line integral (wrt arc length) over the curve C on the interval $a \le t \le b$ is

$$\int_{C} f(x,y) ds = \int_{a}^{b} f(x(t), y(t)) \sqrt{\left(\frac{dx}{dt}\right)^{2} + \left(\frac{dy}{dt}\right)^{2}} dt$$

- With respect to x, $\int_C f(x,y) dx = \int_a^b f(x(t),y(t)) x'(t) dt$
- With respect to y, $\int_C f(x,y) dy = \int_a^b f(x(t),y(t)) y'(t) dt$

6.3.2 Evaluating Line Integrals over Space Curves

• For continuous f, the line integral (wrt arc length) over the curve C on the interval $a \le t \le b$ is

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$$\int_C f(x,y,z) \, ds = \int_a^b f(x(t),y(t),z(t)) \sqrt{\left(\frac{dx}{dt}\right)^2 + \left(\frac{dy}{dt}\right)^2 + \left(\frac{dz}{dt}\right)^2} \, dt$$

• With respect to $x, \int_C f(x,y,z) \, dx = \int_a^b f(x(t),y(t),z(t)) \, x'(t) \, dt$

- With respect to y, $\int_C f(x,y,z) dy = \int_a^b f(x(t),y(t),z(t)) y'(t) dt$
- With respect to z, $\int_C f(x,y,z) \, dz = \int_a^b f(x(t),y(t),z(t)) \, z'(t) \, dt$

6.3.3 Line Integrals of Vector Fields

If $\vec{F} = P\vec{i} + Q\vec{j} + R\vec{k}$ is a continuous vector field on the curve C defined by the vector $\vec{r}(t)$ on the interval $a \le t \le b$, the line integral of \vec{F} along C is

$$\int_{C} \vec{F} \cdot d\vec{r} = \int_{C} P \, dx + Q \, dy + R \, dz$$

6.4 Green's Theorem

- The **positive orientation** of a simple, closed curve is a single *counterclockwise* traversal of the curve
- Let C be a positively-oriented, piecewise-smooth, simple closed curve in the plane and let D be the region bounded by C. If P and Q have continuous partial derivatives on D, then

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

6.4.1 Vector Forms of Green's Theorem

- $\int_C \vec{F} \cdot d\vec{r} = \iint_D (\text{curl } \vec{F}) \cdot \vec{k} \, dA$
- $\int_C \vec{F} \cdot \vec{n} \, ds = \iint_D \text{div } \vec{F} \, dA$ where \vec{n} is the outward unit normal vector to C

6.5 Curl

Recall the definition $\nabla = \vec{i} \frac{\partial}{\partial x} + \vec{j} \frac{\partial}{\partial y} + \vec{k} \frac{\partial}{\partial z}$. Then the curl of a vector field \vec{F} is

$$\operatorname{curl} \vec{F} = \nabla \times \vec{F} = \begin{vmatrix} \vec{i} & \vec{j} & \vec{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ P & Q & R \end{vmatrix}$$

6.6 Divergence

The divergence of a vector field \vec{F} is

$$\operatorname{div} \vec{F} = \nabla \cdot \vec{F} = \frac{\partial P}{\partial x} + \frac{\partial Q}{\partial y} + \frac{\partial R}{\partial z}$$

assuming these partial derivatives exist. Note that div \vec{F} is a scalar field.

• If P, Q, and R have continuous second-order partial derivatives, then div curl $\vec{F} = 0$ It follows that if div $\vec{F} \neq 0$, \vec{F} cannot be written as the curl of another vector field

6.7 Parametric Surfaces

- The set of points (x, y, z) traced out by $\vec{r}(u, v) = x(u, v)\vec{i} + y(u, v)\vec{j} + z(u, v)\vec{k}$ as (u, v) varies throughout a region D is a **parametric surface**
- Holding u or v constant gives the **grid curves** of $\vec{r}(u,v)$

6.7.1 Finding Equations of Parametric Surfaces

1. Choose a coordinate system where one of the variables is constant or can be written as a function of the other two

Rectangular: e.g. when given z = f(x, y)

Polar: e.g. when z can be written $z = f(r, \theta)$

Spherical: e.g. when constant radius $\rho = a$

2. Write the vector function $\vec{r}(u,v)$ in terms of the two variables

6.7.2 Surfaces of Revolution

Example: given a function of the form y = f(x), find parametric equations for the surface generated by rotating y = f(x) about the x-axis. Take θ as the second parameter, and write x = x, $y = f(x)\cos\theta$, $z = f(x)\sin\theta$.

6.7.3 Tangent Planes to Parametric Surfaces

To find the tangent plane to a surface $\vec{r}(u, v)$ at P(x, y, z),

- 1. Find the tangent vectors $\vec{r_u}$ and $\vec{r_v}$
- 2. Compute the normal vector $\vec{r_u} \times \vec{r_v}$
- 3. Find the point (u_0, v_0) which corresponds to (x, y, z)
- 4. Plug and chug into the scalar plane equation

6.7.4 Surface Area

If S is a **smooth** parametric surface $(\vec{r_u} \times \vec{r_v} \neq \vec{0})$ and is covered only once as (u, v) ranges throughout D, then the **surface area** of S is

$$A = \iint_D |\vec{r_u} \times \vec{r_v}| \, dA$$

6.8 Surface Integrals

The surface integral of f over a parametric surface S is

$$\iint_D f(\vec{r}(u,v)) |\vec{r_u} \times \vec{r_v}| dA$$

where D is the region over which (u, v) ranges. Note: we DON'T need to add the r or $\rho^2 \sin \phi$ when using polar or spherical coordinates in this case!

For graphs, i.e. functions of the form f(x, y, g(x, y)) modulo axis permutation, this becomes

$$\iint_D f(x, y, g(x, y)) \sqrt{\left(\frac{\partial z}{\partial x}\right)^2 + \left(\frac{\partial z}{\partial y}\right)^2 + 1} \ dA$$

6.8.1 Surface Integrals of Vector Fields

If \vec{F} is a continuous vector field defined on an oriented surface S with unit normal vector \vec{n} , then the surface integral of \vec{F} over S (the flux of \vec{F} across S) is

$$\iint_{S} \vec{F} \cdot d\vec{S} = \iint_{S} \vec{F} \cdot \vec{n} \ dS = \iint_{D} \vec{F} \cdot (\vec{r_{u}} \times \vec{r_{v}}) \, dA$$

6.9 Stokes' Theorem

Let S be an oriented, piecewise-smooth surface bounded by a simple, closed, piecewise-smooth curve C with positive orientation. Let \vec{F} be a vector whose components have continuous partial derivatives on S. Then

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

6.10 Divergence Theorem

Let E be a simple solid region and let S be the boundary surface of E with outward orientation. Let \vec{F} be a vector field whose components have continuous partial derivatives on E. Then

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

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