

Solutions Notebook for
Advanced Calculus
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Chapter 1

Starting Points

1.1 Substitution

1.2 Work and path integrals

Definition 1.1. The **work** done by the constant force $\mathbf{F} = (P, Q)$ in displacing an object along the segment $\Delta x = (\Delta x, \Delta y)$ is

$$W = \mathbf{F} \cdot \Delta x = P\Delta x + Q\Delta y = W_x + W_y.$$

Definition 1.2. A **smooth, simple, oriented curve** \vec{C} in \mathbb{R}^n is the image of a smooth 1-1 map,

$$\mathbf{x} : [a, b] \rightarrow \mathbb{R}^n : t \mapsto \mathbf{x}(t),$$

where $\mathbf{x}'(t) \neq 0$ for all $a < t < b$. The point $\mathbf{x}(a)$ is the **start** of \vec{C} and $\mathbf{x}(b)$ is its **end**.

Definition 1.3 (Smooth path integral).

$$\int_{\vec{C}} \mathbf{F} \cdot d\mathbf{x} = \lim_{\substack{k \rightarrow \infty \\ \text{mesh} \rightarrow 0}} \sum_{i=1}^k \mathbf{F}(\mathbf{x}_i) \cdot \Delta \mathbf{x}_i,$$

if the limit exists when taken over all ordered partitions $\mathbf{x}_1, \mathbf{x}_2, \dots, \mathbf{x}_{k+1}$ of \vec{C} with **mesh** = $\max_i \|\Delta \mathbf{x}_i\|$ and $\Delta \mathbf{x}_i = \mathbf{x}_{i+1} - \mathbf{x}_i$, $i = 1, \dots, k$.

Definition 1.4. The **work** done by the force \mathbf{F} along the smooth oriented path \vec{C} is

$$W = \int_{\vec{C}} \mathbf{F} \cdot \Delta \mathbf{x}. \quad (1.1)$$

Theorem 1.1. Suppose \vec{C} is a smooth, simple, oriented curve in \mathbb{R}^n that is parametrized by $\mathbf{x}(t)$, $a \leq t \leq b$. If $\mathbf{F}(\mathbf{x})$ is a continuous vector function defined on \vec{C} , then the integral of \mathbf{F} over the path \vec{C} exists, and

$$\int_{\vec{C}} \mathbf{F} \cdot \Delta \mathbf{x} = \int_a^b \mathbf{F}(\mathbf{x}(t)) \cdot \mathbf{x}'(t) dt. \quad (1.2)$$

1.3 Polar coordinates

1.4 Exercises

Exercise 1.1. Evaluate $\int_0^\infty \frac{dx}{1+x^2}$ and $\int_{-\infty}^1 \frac{dx}{1+x^2}$.

Solution (1). Let $x = \tan u$.

$$\begin{aligned} x &= \tan u \\ &= \frac{\sin u}{\cos u} \end{aligned}$$

We differentiate x to find the trigonometric substitution factor.

$$\begin{aligned} \frac{d}{du}(x) &= \frac{f'(u)g(u) - g'(u)f(u)}{[g(u)]^2} \\ \frac{dx}{du} &= \frac{[(\sin(u))' \cdot (\cos u)] - [(\cos(u))' \cdot (\sin u)]}{[\cos(u)]^2} \\ &= [\cos u \cdot \cos u] - [-\sin u \cdot \sin u] \end{aligned}$$