

# Multivariable Calculus

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# 1 Vectors

## 1.1 Definition

Vectors are defined as mathematical quantities with both direction and magnitude.

## 1.2 Notation

$\vec{v}$ :	A vector
$\hat{u}$ :	Unit vector (length 1)
$\hat{i}, \hat{j}, \hat{k}$ :	Unit vectors in $x, y, z$ directions, respectively
$(a_1, a_2)$ :	Point with coordinates $(a_1, a_2)$
$\langle a_1, a_2 \rangle$ :	Vector given by $a_1\hat{i} + a_2\hat{j}$
$\overrightarrow{PQ}$ :	Vector between points P and Q
$\vec{P} = \overrightarrow{OP} = \mathbf{P}$ :	Origin vector (origin as tail)
$ \vec{A}  = \sqrt{a_1^2 + a_2^2}$ :	Magnitude or length of $\vec{A}$

## 1.3 Basic Operations

Let  $\vec{A} = \langle a_1, a_2 \rangle$ ,  $\vec{B} = \langle b_1, b_2 \rangle$ ,  $c = \text{constant}$ . Then:

$$\begin{aligned}c\vec{A} &= \langle ca_1, ca_2 \rangle \\ \vec{A} + \vec{B} &= \langle a_1 + b_1, a_2 + b_2 \rangle \\ \vec{A} - \vec{B} &= \vec{A} + (-\vec{B}) = \langle a_1 - b_1, a_2 - b_2 \rangle\end{aligned}$$

## 1.4 Dot Product

Let  $\vec{A} = \langle a_1, a_2, a_3 \rangle$ ,  $\vec{B} = \langle b_1, b_2, b_3 \rangle$ . Then

$$\begin{aligned}\vec{A} \cdot \vec{B} &= a_1b_1 + a_2b_2 + a_3b_3 & \vec{A} \cdot \vec{B} &= |\vec{A}||\vec{B}|\cos\theta \\ \vec{A} \cdot \vec{B} &= \sum_{i=1}^n a_ib_i & \vec{A} \cdot \vec{A} &= |\vec{A}|^2 \\ & & \vec{A} \perp \vec{B} &\iff \vec{A} \cdot \vec{B} = 0\end{aligned}$$

## 1.5 Cross Product

Let  $\vec{A} = \langle a_1, a_2, a_3 \rangle$ ,  $\vec{B} = \langle b_1, b_2, b_3 \rangle$ . Then

$$\begin{aligned}\vec{A} \times \vec{B} &= \begin{vmatrix} \hat{i} & \hat{j} & \hat{k} \\ a_1 & a_2 & a_3 \\ b_1 & b_2 & b_3 \end{vmatrix} = \begin{vmatrix} a_2 & a_3 \\ b_2 & b_3 \end{vmatrix} \hat{i} + \begin{vmatrix} a_1 & a_3 \\ b_1 & b_3 \end{vmatrix} \hat{j} + \begin{vmatrix} a_1 & a_2 \\ b_1 & b_2 \end{vmatrix} \hat{k} \\ \vec{A} \perp (\vec{A} \times \vec{B}) \perp \vec{B} & \text{ (direction given by right hand rule)} \\ |\vec{A} \times \vec{B}| &= |\vec{A}||\vec{B}|\sin\theta & \vec{A} \times \vec{A} &= \vec{0} \\ \vec{A} \times \vec{B} &= -\vec{B} \times \vec{A} & \vec{A} \times (\vec{B} \times \vec{C}) &\neq (\vec{A} \times \vec{B}) \times \vec{C}\end{aligned}$$

## 1.6 Equation of Planes

$$\left. \begin{array}{l} \vec{N} = \langle a, b, c \rangle \\ \vec{P}_1 = \langle x_0, y_0, z_0 \rangle \\ \vec{P} = \langle x, y, z \rangle \end{array} \right\} \implies \begin{cases} \vec{P}_1 \cdot \vec{N} = 0 \\ \vec{P} \cdot \vec{N} = \vec{P}_1 \cdot \vec{N} \\ a(x - x_0) + b(y - y_0) + c(z - z_0) = 0 \end{cases}$$

$$P_1, P_2, P_3 \text{ in plane} \implies \vec{N} = \overrightarrow{P_1 P_2} \times \overrightarrow{P_1 P_3}$$

$$\text{intercepts } (a, 0, 0), (0, b, 0), (0, 0, c) \implies \frac{x}{a} + \frac{y}{b} + \frac{z}{c} = 1$$

$$ax + by + cz = d \implies \vec{N} = \langle a, b, c \rangle$$

## 1.7 Applications

Component of  $\vec{A}$  in direction of  $\hat{u}$  :  $\vec{A}_{\hat{u}} = \vec{A} \cdot \hat{u}$

Area of parallelogram with sides  $\vec{A}$  and  $\vec{B}$  :  $A = \det(\vec{A}, \vec{B}) = |\vec{A} \times \vec{B}|$

Volume of parallelepiped with sides  $\vec{A}, \vec{B}, \vec{C}$  :  $V = \det(\vec{A}, \vec{B}, \vec{C}) = \vec{A} \cdot (\vec{B} \times \vec{C})$

Distance from point P to plane :  $d = \frac{|\overrightarrow{PQ} \cdot \vec{N}|}{|\vec{N}|}$

## 2 Matrices

### 2.1 Definition

An  $m \times n$  matrix has  $m$  rows and  $n$  columns.

$$\begin{bmatrix} \cdot & \cdot & \cdot & \cdot \\ \cdot & \cdot & \cdot & \cdot \\ \cdot & \cdot & \cdot & \cdot \end{bmatrix} = 3 \times 4 \text{ matrix}$$

### 2.2 Notation

Given matrix  $A$ ,

$a_{ij}$  = entry at row  $i$ , column  $j$

$(a_{ij})$  = matrix composed of  $a_{ij}$  at each entry

$A = B \iff$  corresponding entries equal

$A^T$  = transpose of  $A$

$A^{-1}$  = inverse of  $A$

$\det(A) = |A|$

$$I_n = \begin{bmatrix} 1 & & & \\ & 1 & & \\ & & \ddots & \\ & & & 1 \end{bmatrix} = n \times n \text{ identity matrix}$$

## 2.3 Basic Operations

$$\begin{aligned}
 cA &= (ca_{ij}) \\
 A + B &= (a_{ij} + b_{ij}) \\
 A - B &= (a_{ij} - b_{ij}) \\
 A^T &= (a_{ji}) \\
 &= \text{switch rows and columns}
 \end{aligned}$$

## 2.4 Properties

$$\begin{aligned}
 A(B + C) &= AB + AC, (A + B)C = AC + BC \\
 (AB)C &= A(BC) \\
 AB &\neq BA \text{ (generally, if defined)} \\
 \det(AB) &= \det(A) \det(B) \\
 I_m A &= AI_n = A \text{ (for } m \times n \text{ } A) \\
 AA^{-1} &= A^{-1}A = I
 \end{aligned}$$

## 2.5 Matrix Multiplication

$$\begin{aligned}
 \underset{m \times n}{A} \cdot \underset{n \times p}{B} &= \underset{m \times p}{C} \\
 C_{ij} &= \sum_{k=1}^n a_{ik} b_{kj} \\
 C_{ij} &= \text{dot product of } i\text{-th row, } j\text{-th column}
 \end{aligned}$$

## 2.6 Determinant

Laplace expansion along first row:

$$\begin{vmatrix} a & b & c \\ d & e & f \\ g & h & i \end{vmatrix} = a \begin{vmatrix} e & f \\ h & i \end{vmatrix} - b \begin{vmatrix} d & f \\ g & i \end{vmatrix} + c \begin{vmatrix} d & e \\ g & h \end{vmatrix}$$

$\det(A) = \text{dot product of entries and cofactors along row}$

## 2.7 Inverse Matrices

For  $2 \times 2$   $A$ ,

$$A = \begin{bmatrix} a & b \\ c & d \end{bmatrix} \Rightarrow A^{-1} = \frac{1}{ad - bc} \begin{bmatrix} d & -b \\ -c & a \end{bmatrix}$$

For square  $A$ ,  $\det(A) \neq 0$ :

$$\begin{array}{c} \begin{bmatrix} a & b & c \\ d & e & f \\ g & h & i \end{bmatrix} \\ \text{Matrix} \end{array} \Rightarrow \begin{array}{c} \begin{bmatrix} a_{1,1} & a_{1,2} & a_{1,3} \\ a_{2,1} & a_{2,2} & a_{2,3} \\ a_{3,1} & a_{3,2} & a_{3,3} \end{bmatrix} \\ \text{Minors} \end{array} \Rightarrow \begin{array}{c} \begin{bmatrix} C_{1,1} & C_{1,2} & C_{1,3} \\ C_{2,1} & C_{2,2} & C_{2,3} \\ C_{3,1} & C_{3,2} & C_{3,3} \end{bmatrix} \\ \text{Cofactors} \end{array} \Rightarrow A^{-1} = \frac{1}{\det(A)} \underset{\text{Transpose of Cofactors}}{C^T}$$

Where  $a_{i,j}$  = determinant of matrix with  $i$ -th row,  $j$ -th column deleted and  $C_{i,j} = \pm a_{i,j}$  according to checkerboard pattern:

$$\text{Sign of cofactor} = \begin{bmatrix} + & - & + \\ - & + & - \\ + & - & + \end{bmatrix}$$

## 2.8 Linear Systems

Let  $A = n \times n$  square matrix,  $X = n \times 1$  column matrix,  $B = n \times 1$  column matrix.  $AX = B$  is a linear system of equations.

	$\det(A) \neq 0$	$\det(A) = 0$
$AX = 0$ (homogeneous)	$X = 0$ is only solution	line through origin perpendicular to each row of A
$AX = B$ (nonhomogeneous)	$X = A^{-1}B$ is only solution	either 0 or infinitely many solutions

## 3 Parametric Curves

### 3.1 Definition

A parametric curve  $C = \vec{r}(t)$  is the set of values of  $\vec{r}(t)$  within a given interval of  $t$  (trajectory of moving point).

### 3.2 Equation of a Line

Line containing  $\begin{bmatrix} x_0 \\ y_0 \\ z_0 \end{bmatrix}$  parallel to  $\begin{bmatrix} a \\ b \\ c \end{bmatrix} \implies \vec{r}(t) = \begin{bmatrix} x_0 + at \\ y_0 + bt \\ z_0 + ct \end{bmatrix} = \langle x_0, y_0, z_0 \rangle + t\langle a, b, c \rangle$

### 3.3 Derived Quantities

$$\begin{aligned} \vec{r}(t) &= \langle x(t), y(t), z(t) \rangle & \text{Speed} &= |\vec{v}| = \left| \frac{d\vec{s}}{dt} \right| = \left| \frac{d\vec{r}}{dt} \right| \\ \vec{v}(t) &= \frac{d}{dt} \vec{r} = \langle x'(t), y'(t), z'(t) \rangle & \hat{T} &= \frac{\vec{v}}{|\vec{v}|} = \text{dir}(\vec{v}) \\ \vec{a}(t) &= \frac{d^2}{dt^2} \vec{r} = \langle x''(t), y''(t), z''(t) \rangle & \frac{d\vec{r}}{dt} &= \vec{v} = \hat{T} \frac{ds}{dt} \end{aligned}$$

### 3.4 Parametric Vector Differentiation

$$\begin{aligned} \frac{d}{dt}(\vec{u} \cdot \vec{v}) &= \frac{d\vec{u}}{dt} \cdot \vec{v} + \vec{u} \cdot \frac{d\vec{v}}{dt} \\ \frac{d}{dt}(\vec{u} \times \vec{v}) &= \frac{d\vec{u}}{dt} \times \vec{v} + \vec{u} \times \frac{d\vec{v}}{dt} \end{aligned}$$

## 4 Partial Derivatives

### 4.1 Definition

Given a function  $f(x, y)$ ,

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

### 4.2 Approximation Formulae

$$\begin{aligned} \Delta f &\approx f_x \Delta x + f_y \Delta y: \text{tangent plane approximation} \\ z - z_0 &= f_x(x - x_0) + f_y(y - y_0): \text{tangent plane} \end{aligned}$$

### 4.3 Gradient

$$\begin{aligned}\nabla f &= \langle f_x, f_y \rangle \\ \nabla f &\perp (S := f(x, y) = c) \\ \text{dir}(\nabla f) &= \text{dir}(\text{steepest increase}) \\ \left. \frac{df}{ds} \right|_{\hat{u}} &= \nabla f \cdot \hat{u}\end{aligned}$$

### 4.4 Optimization

Critical points of  $f$  occur when  $\nabla f = \vec{0}$ , extrema lie at either critical points or along boundary.

### 4.5 Second Derivative Test

Let  $A = f_{xx}, B = f_{xy} = f_{yx}, C = f_{yy}$ . Then

$$AC - B^2 \implies \begin{cases} > 0 & : \begin{cases} A < 0 & : \text{local max} \\ A > 0 & : \text{local min} \end{cases} \\ = 0 & : \text{inconclusive} \\ < 0 & : \text{saddle point} \end{cases}$$

### 4.6 Total Differentials, Chain Rule

$$\begin{aligned}df &= f_x dx + f_y dy \\ \frac{\partial f}{\partial u} &= f_x \frac{\partial x}{\partial u} + f_y \frac{\partial y}{\partial u}\end{aligned}$$

### 4.7 Lagrange Multipliers

To optimize  $f(x, y, z)$  given a constraint  $g(x, y, z) = c$ , solve the system of equations

$$\nabla f = \lambda \nabla g \implies \begin{cases} f_x = \lambda g_x \\ f_y = \lambda g_y \\ f_z = \lambda g_z \\ g(x, y, z) = c \end{cases}$$

### 4.8 Constrained Partial Derivatives

When  $f(x, y, z)$  is subject to the constraint  $g(x, y, z) = c$ ,

$$\begin{aligned}f_x &= \text{formal partial (all treated independent)} \\ \left( \frac{\partial f}{\partial x} \right)_y &= f_x + f_z \frac{\partial z}{\partial x} = \text{partial with } y \text{ independent, } z \text{ dependent}\end{aligned}$$

## 5 Vector Fields

### 5.1 Definition

A vector field  $\vec{F}$  is associated with a vector valued function  $\vec{F}(x, y, z)$ .

## 5.2 Conservative Fields

$$\vec{F} \text{ is conservative} \iff \begin{cases} \vec{F} = \nabla f \text{ for some function } f(x, y, z) \\ \oint_C \vec{F} \cdot d\vec{r} = 0 \text{ for all closed curves } C \\ \int_C \vec{F} \cdot d\vec{r} = 0 \text{ is path independent} \\ \text{curl}(\vec{F}) = 0 \text{ on a simply connected region} \end{cases}$$

## 5.3 Potential Functions

If  $\vec{F}$  is conservative, then to find a function  $f$  representing its potential, use:

Method 1:

$$f(x_1, y_1, z_1) = \int_{(a,b,c)}^{(x_1,y_1,z_1)} \vec{F} \cdot d\vec{r} = \int_0^{x_1} P dx \Big|_{y=0, z=0} + \int_0^{y_1} Q dy \Big|_{x=x_1, z=0} + \int_0^{z_1} R dz \Big|_{x=x_1, y=y_1}$$

Method 2:

$$f_x = P \implies f = \int P dx + g(y, z) \implies f_y = \frac{\partial}{\partial x} \int P dx + \frac{\partial}{\partial y} g(y, z) = Q \dots$$

## 5.4 Curl

2D Curl (scalar valued):

$$\text{curl}(\vec{F}) = \nabla \times \vec{F} = N_x - M_y$$

3D Curl (vector valued):

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

$$\text{dir}(\nabla \times \vec{F}) = \text{main axis of rotation}$$

$$|\nabla \times \vec{F}| = \text{magnitude of rotation about axis}$$

$$\omega(\hat{n}) = \frac{1}{2} |\nabla \times \vec{F}| \cdot \hat{n}$$

## 5.5 Divergence

$$\text{div}(\vec{F}) = \nabla \cdot \vec{F} = P_x + Q_y + R_z$$

## 5.6 Del Notation

$$\begin{aligned} \nabla &= \left\langle \frac{\partial}{\partial x}, \frac{\partial}{\partial y}, \frac{\partial}{\partial z} \right\rangle & \text{div}(\vec{F}) &= \nabla \cdot \vec{F} = \frac{\partial}{\partial x} P + \frac{\partial}{\partial y} Q + \frac{\partial}{\partial z} R \\ \text{grad}(f) &= \nabla f = \left\langle \frac{\partial}{\partial x} f, \frac{\partial}{\partial y} f, \frac{\partial}{\partial z} f \right\rangle & \text{curl}(\vec{F}) &= \nabla \times \vec{F} = \begin{vmatrix} \hat{i} & \hat{j} & \hat{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ P & Q & R \end{vmatrix} \end{aligned}$$

# 6 Line Integrals

## 6.1 Definition

$$\int_C f(x, y, z) ds = \text{integral over curve } C$$

## 6.2 Scalar Line Integrals

$$\begin{aligned}\int_C f(x, y, z) ds &= \int_C f(x(t), y(t), z(t)) \sqrt{\left(\frac{dx}{dt}\right)^2 + \left(\frac{dy}{dt}\right)^2 + \left(\frac{dz}{dt}\right)^2} dt \\ \int_C f(x, y, z) dx &= \int_C f(x(t), y(t), z(t)) x'(t) dt\end{aligned}$$

## 6.3 Vector Line Integrals

$$\begin{aligned}\text{Work} &= \int_C \vec{F} \cdot d\vec{r} = \int_C \vec{F} \cdot \hat{T} ds = \int_C P dx + Q dy + R dz \\ \text{Flux} &= \int_C \vec{F} \cdot \hat{n} ds = \int_C -N dx + M dy \quad (\text{in 2D, } \hat{n} = -\langle dy, -dx \rangle)\end{aligned}$$

## 6.4 Fundamental Theorem of Line Integrals

$$\vec{F} = \nabla f \implies \int_{P_0}^{P_1} \nabla f \cdot d\vec{r} = f(P_1) - f(P_0) \iff \oint_C \nabla f \cdot d\vec{r} = 0$$

# 7 Double Integrals, Triple Integrals

## 7.1 Definition

$$\begin{aligned}\iint_R f(x, y) dA &= \text{integral over planar region } R \\ \iiint_D f(x, y, z) dV &= \text{integral over domain in space } D\end{aligned}$$

## 7.2 Iterated Integrals

$$\begin{aligned}\iint_R f(x, y) dA &= \iint_R f dx dy = \int_{y_0}^{y_1} \int_{x_0(y)}^{x_1(y)} f dx dy \\ &= \iint_R f dy dx = \int_{x_0}^{x_1} \int_{y_0(x)}^{y_1(x)} f dy dx\end{aligned}$$

## 7.3 Polar, Cylindrical, Spherical Coordinates

Polar:

$$\begin{aligned}x &= r \cos \theta & r &= \sqrt{x^2 + y^2} \\ y &= r \sin \theta & \theta &= \tan^{-1} \left( \frac{y}{x} \right) & dA &= r dr d\theta\end{aligned}$$

Cylindrical:

$$\begin{aligned}x &= r \cos \theta & r &= \sqrt{x^2 + y^2} \\ y &= r \sin \theta & \theta &= \tan^{-1} \left( \frac{y}{x} \right) & dV &= dz r dr d\theta \\ z &= z & z &= z\end{aligned}$$

Spherical:

$$\begin{aligned}x &= \rho \sin \phi \cos \theta & \rho &= \sqrt{x^2 + y^2 + z^2} \\ y &= \rho \sin \phi \sin \theta & \theta &= \tan^{-1} \left( \frac{y}{x} \right) & dV &= \rho^2 \sin \phi d\rho d\phi d\theta \\ z &= \rho \cos \phi & \phi &= \tan^{-1} \left( \frac{r}{z} \right)\end{aligned}$$



## 7.4 Change of Variables, Jacobian

$$\begin{cases} x \\ y \\ z \end{cases} \rightarrow \begin{cases} u(x, y, z) \\ v(x, y, z) \\ w(x, y, z) \end{cases} \implies dx dy dz = \left| \frac{\partial(x, y, z)}{\partial(u, v, w)} \right| du dv dw$$

$$\frac{\partial(x, y, z)}{\partial(u, v, w)} = \begin{vmatrix} x_u & y_u & z_u \\ x_v & y_v & z_v \\ x_w & y_w & z_w \end{vmatrix}, \quad \frac{\partial(u, v, w)}{\partial(x, y, z)} = \begin{vmatrix} u_x & v_x & w_x \\ u_y & v_y & w_y \\ u_z & v_z & w_z \end{vmatrix}$$

## 7.5 Applications

$$\begin{aligned} \text{Area} &= \iint_R dA & \text{Weighted Average} &= \frac{1}{M} \iint_R f \delta dA = \frac{1}{M} \iiint_V f \delta dV \\ \text{Volume} &= \iiint_V dV & x_{CM} &= \frac{1}{M} \iiint_V x \delta dV = \frac{1}{V} \iiint_V x dV \\ \text{Mass} &= \iint_R \delta dA = \iiint_V \delta dV & F_{gz} &= Gm \iiint_M \sin \phi \cos \phi \delta \rho d\phi d\theta \\ \text{Average} &= \frac{1}{A} \iint_R f dA = \frac{1}{V} \iiint_V f dV & I &= \iint_R r^2 \delta dA = \iiint_V r^2 \delta dV \end{aligned}$$

## 8 Surface Integrals

### 8.1 Definition

$$\iint_S f(x, y, z) = \lim_{\Delta S \rightarrow 0} \sum_i f(x_i^*, y_i^*, z_i^*) \Delta S$$

### 8.2 Scalar Surface Integrals

Suppose  $z = g(x, y)$ . Then

$$\iint_S f(x, y, z) dS = \iint_R f(x, y, g(x, y)) \sqrt{\left(\frac{\partial g}{\partial x}\right)^2 + \left(\frac{\partial g}{\partial y}\right)^2 + 1} dx dy$$

If  $S$  is parameterized by  $\vec{r}(u, v)$ , then

$$\iint_S f(x, y, z) dS = \iint_{S'} f(\vec{r}(u, v)) |\vec{r}_u \times \vec{r}_v| du dv$$

### 8.3 Surface Flux

$$\text{Flux} = \iint_S \vec{F} \cdot \hat{n} dS = \iint_S \vec{F} \cdot d\vec{S}$$

Evaluating flux requires an orientation (choice of set of  $\hat{n}$ ). For closed  $S$ ,  $\hat{n}$  conventionally points outward.

## 8.4 Calculating $dS$

$$\begin{aligned}
 x^2 + y^2 + z^2 = a^2 &\implies \begin{cases} \hat{n} &= \pm \frac{\langle x, y, z \rangle}{a} \\ dS &= a^2 \sin \phi d\phi d\theta \end{cases} & z = z(x, y) &\implies \hat{n} dS = \pm \langle -z_x, -z_y, 1 \rangle dx dy \\
 x^2 + y^2 = a^2 &\implies \begin{cases} \hat{n} &= \pm \frac{\langle x, y, 0 \rangle}{a} \\ dS &= a d\theta dz \end{cases} & \left. \begin{array}{l} F(x, y, z) = c \\ z = z(x, y) \end{array} \right\} &\implies \hat{n} dS = \pm \frac{\nabla F}{F_z} dx dy \\
 z = a &\implies \begin{cases} \hat{n} &= \pm \hat{k} \\ dS &= dx dy \end{cases} & \langle x, y, z \rangle = \vec{r}(u, v) &\implies \hat{n} dS = \pm \left( \frac{\partial \vec{r}}{\partial u} \times \frac{\partial \vec{r}}{\partial v} \right) du dv \\
 & & \vec{N} = \vec{N}(x, y, z) &\implies \hat{n} dS = \frac{\vec{N}}{\vec{N} \cdot \hat{k}} dx dy
 \end{aligned}$$

## 9 Integral Theorems

### 9.1 Theorem Relationships

	1D	2D	3D
Work	Fund. Theorem for Line Integrals	Green's Theorem (tangential form)	Stokes' Theorem
Flux		Green's Theorem (normal form)	Divergence Theorem

### 9.2 Green's Theorem

**Statement (Tangential Form):** If  $C$  is a positively oriented (counterclockwise) simple, closed, piecewise smooth curve in  $\mathbb{R}^2$  enclosing a region  $R$ , and  $\vec{F}$  is defined and differentiable on  $C$  and  $R$ , then

$$\oint_C \vec{F} \cdot d\vec{r} = \iint_R (N_x - M_y) dA = \iint_R \text{curl}(\vec{F}) \cdot \hat{k} dA$$

**Statement (Normal Form):** If  $C$  is a positively oriented (counterclockwise) simple, closed, piecewise smooth curve in  $\mathbb{R}^2$  enclosing a region  $R$ , and  $\vec{F}$  is defined and differentiable on  $C$  and  $R$ , then

$$\oint_C \vec{F} \cdot \hat{n} ds = \iint_R (M_x + N_y) dA = \iint_R \text{div}(\vec{F}) dA$$

**Converse:** If  $\vec{F}$  is defined and differentiable on a simply connected region  $R \subseteq \mathbb{R}^2$ , then

$$\text{curl}(\vec{F}) = 0 \implies \vec{F} \text{ is conservative}$$

### 9.3 Stokes' Theorem

**Statement:** If  $C$  is a simple, closed, piecewise smooth curve in  $\mathbb{R}^3$ , and  $S$  is any surface with boundary  $C$ , and  $\vec{F}$  is defined and differentiable on  $C$  and  $S$ , then

$$\oint_C \vec{F} \cdot d\vec{r} = \iint_S (\nabla \times \vec{F}) \cdot \hat{n} dS = \iint_S \text{curl}(\vec{F}) \cdot \hat{n} dS$$

**Converse:** If  $\vec{F}$  is defined and differentiable on a simply connected region  $R \subseteq \mathbb{R}^3$ , then

$$\text{curl}(\vec{F}) = \vec{0} \implies \vec{F} \text{ is conservative}$$

**Note:** To choose a compatible orientation for  $C$  and  $S$ , use the right hand rule on  $C$ : the thumb points in the positive direction on  $C$ , index points into  $S$ , and middle finger points in the direction of  $\hat{n}$ .

### 9.4 Divergence Theorem

**Statement:** If  $S$  is a closed surface, oriented with  $\hat{n}$  outward,  $S$  encloses a region  $D$ , and  $\vec{F}$  is defined and differentiable everywhere in  $S$  and  $D$ , then

$$\oint_S \vec{F} \cdot \hat{n} dS = \iiint_D (P_x + Q_y + R_z) dV = \iiint_D \text{div}(\vec{F}) dV$$