Basics

- dot product: $\underline{a} \cdot \underline{b} = a_1 b_1 + a_2 b_2 + ... = |\underline{a}||\underline{b}| \cos\theta$, $W = \underline{F} \cdot \underline{d}$ where F is force and d is distance
- Cross Product: $\underline{v} \times \underline{w} = \begin{vmatrix} i & -j & k \\ v_1 & v_2 & v_3 \\ w_1 & w_2 & W_3 \end{vmatrix}$
- The area of the quadrilateral which the vectors are enclosing is the determinant of the cross product
- Vector equation of line : $(x, y, z) = (x_0, y_0, z_0) + t(a, b, c)$; where (a, b, c) is a vector parallel to the line and (x_0, y_0, z_0) is a point on the line
- Standard equation of line/plane: $\underline{n} \cdot ((x, y, z) - (x_0, y_0, z_0)) = 0$, where $\underline{n}$ is a vector normal to the line/plane
- **projection a onto b**: $Proj_{\underline{b}}(\underline{a}) = \underline{a}_{\underline{b}} = (\underline{a} \cdot \frac{a}{|\underline{b}|}) \frac{b}{|\underline{b}|})$

Parametrization and Tangents to planes ...

- **Curve**: $R^2 : \underline{r} = (x(t), y(t))$; $R^3 : \underline{r} = (x(t), y(t), z(t))$
- **Tangent line at** $t = t_0$: $L(s) = \underline{r}(t_0) + s\underline{r}^{\text{'}}(t_0)$
- **Tangent plane of graph at** $(a, b, f(a, b))$: $z = f(a, b) + f_x(a, b)(x - a) + f_x(a, b)(y - b)$

Parametrized Surface ($\underline{r}(u, v)$) and Curve and regular parametrization

- $\underline{r_u}(u_0, v_0)$ and $\underline{r_v}(u_0, v_0)$ are two vectors parallel to the plane tangent to the surface at $\underline{r}(u_0, v_0)$
- $\underline{n} = \underline{r_u}(u_0, v_0) \times \underline{r_v}(u_0, v_0)$ is a vector normal to the above tangent plane, if $\underline{n} \neq \underline{0}$ then the parametrization is regular at $\underline{r}(u_0, v_0)$
- Tangent plane can be written in two ways:
  - As a parametrization: $(x, y, z) = \underline{r}(u_0, v_0) + a\underline{r_u}(u_0, v_0) + b\underline{r_v}(u_0, v_0)$
  - As a level set (Standard equation): $\underline{n} \cdot ((x, y, z) - \underline{r}(u_0, v_0)) = 0$
- **Parametrization of special surfaces**
  - **cylinder**: $\underline{r}(\theta, z) = (R\cos(\theta), R\sin(\theta), z)$
  - **sphere**: $\underline{r}(\theta, \phi) = (R\sin(\phi)\cos(\theta), R\sin(\phi)\sin(\theta), R\cos(\phi))$
  - **graph** $y = f(x)$: $\underline{r}(x) = (x, f(x))$
- **Parametrization of curves**
  - **line segment**: $\underline{r}(t) = \underline{a} + t(\underline{b} - \underline{b})$
  - **circle in** R^2: $\underline{r}(t) = (R\cos(t), R\sin(t))$
  - **graph** $z = f(x, y)$: $\underline{r}(x, y) = (x, y, f(x, y))$

Surfaces and Gradient vectors

- **Common surfaces**:
  - **Bowl/cup**: $z = x^2 + y^2$
  - **Saddle**: $z = x^2 - y^2$
  - **Sphere**: $x^2 + y^2 + z^2 = R^2$
  - **Cone**: $z = \underline{+}c\sqrt{x^2 + y^2}$
  - **Cylinder**: $x^2 + y^2 = R^2$
  - **Plane**: $ax + by + cz = d$

Level sets

- **level set of** $f(x, y)$ **is a curve in the xy-plane:** $f(x, y) = const$
- **level set of** $f(x, y, z)$ **is a graph in the xyz-plane:** $f(x, y, z) = const$

Gradient Vector $\nabla f = (f_{x_1}, f_{x_2}, ..., f_{x_n})$

- Maximum increase: the direction: direction of ∇f ; the rate: $|\nabla f|$
- Minimum increase: opposite direction of ∇f ; the rate: $-|\nabla f|$
- No change: the normal to ∇f
- Rate of change in direction $\hat{u}$: **directional derivative** $D_{\hat{u}} f(\underline{p}) = \nabla f(\underline{p}) \cdot \hat{u}$
- ∇f is normal to level sets
- Tangent set to level set at p : $\nabla f(\underline{p}) \cdot (\underline{x} - \underline{p}) = 0$

Linear approximation, tangent plane, Local minimum and Maximum (optimization)

- **Linearization**: $L(\underline{x}) = f(\underline{p}) + \nabla f(\underline{p}) \cdot (\underline{x} - \underline{p})$
- **Linear Approximation** : $f(\underline{x}) = L(\underline{x})$
- **Critical Points**: $\nabla f(\underline{p}) = \underline{0}$
- **Second derivative test**: $D = f_{xx} f_{yy} - (f_{xy})^2$ at point p
  - If $D > 0$ and ($f_{xx} > 0$ or $f_{yy} > 0$), then p is a local min
  - If $D > 0$ and ($f_{xx} < 0$ or $f_{yy} < 0$), then p is a local max
  - If $D < 0$ then p is a saddle point
- **chain rule**: $f = f(\underline{x}), x_i = x_i(\underline{t})$ then $\frac{\partial f}{\partial t_i} = \nabla f(\underline{x}) \cdot \frac{\partial \underline{x}}{\partial t_i}$