

Mathematics 3A

HSLU, Semester 3

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Contents

I	Planes and surfaces in space	3
1	Plane π in space	3
2	Functions in two variables x and y	4
2.1	Spheres	4
3	Linear functions of two variables	4
4	Contour lines	5
5	Cylinders	5
5.1	Property	5
II	Partial derivatives	6
6	Local linearization	6
6.1	Tangent plane of a function at point P	6
7	Gradient	6
7.1	Geometrical properties of the gradient vector ∇ in the plane	7
7.2	Gradient of a function of three variables	7
7.3	Second-order partial derivatives of $z = f(x, y)$	7
7.4	Equality of mixed partial derivatives (Schwarz's Theorem)	7
8	Directional derivatives in the plane	8
8.1	Directional derivative of f at $P(a,b)$ in the direction of u	8
8.2	Gradient and directional derivative	8
9	Critical points	8
9.1	Discriminant	8
10	Constraints and Lagrange Multipliers	8
10.1	Graphical representation	8
10.2	Lagrange multiplier λ	8
10.3	Lagrange function \mathcal{L}	8
III	Integration of functions with multiple variables	9
11	Domain of integration Ω	9
12	Double integrals as iterated integrals	9
12.1	Double integral over rectangles	9
12.2	Triangular regions	9

12.3	Double integral over general regions	10
12.3.1	x -simple region	10
12.3.2	y -simple region	10
12.4	Double integrals in Polar coordinates	10
12.4.1	Polar coordinates	10
12.4.2	Integration formula	10
13	Triple integrals as iterated integrals	10
13.1	Triple integrals in Cylindrical coordinates	11
13.1.1	Cylindrical coordinates	11

Part I

Planes and surfaces in space

1 Plane π in space

Let π denote the plane:

$$s_x \in \pi, s_y \in \pi, s_z \in \pi$$

$$\pi : ax + by + cz + d = 0$$

For $S_x \in \pi \implies 1a + 0b + 0c + d = 0$, hence
 $a + d = 0$

For $S_y \in \pi \implies 0a + 2b + 0c + d = 0$, hence
 $2b + d = 0$

for $S_z \in \pi \implies 0a + 0b + 3c + d = 0$, hence
 $3c + d = 0$

$$\begin{cases} a + d = 0 \\ 2b + d = 0 \\ 3c + d = 0 \end{cases} \implies \begin{cases} a = -d \\ 2b = -d \\ 3c = -d \end{cases}$$

Case 1:

$$d = 0 \implies a = 0, b = 0, c = 0 \implies \pi : 0 = 0 \implies \text{NOT a plane!}$$

Case 2:

$$d \neq 0 \implies \pi : \frac{ax + by + cz + d}{d} = 0 \implies \frac{a}{d}x + \frac{b}{d}y + \frac{c}{d}z + 1 = 0$$

Hence:

$$\begin{cases} a = -d \\ 2b = -d \\ 3c = -d \end{cases} \implies \begin{cases} \frac{a}{d} = -1 \\ \frac{b}{d} = -\frac{1}{2} \\ \frac{c}{d} = -\frac{1}{3} \end{cases}$$

Which leads to:

$$\pi : -x - \frac{1}{2}y - \frac{1}{3}z + 1 = 0$$

Remark: the equation of a plane is defined up to a multiplication by a real number different from 0

e.g.: the same planed is shared between those 3 equations
ex 1)

$$z = 0 \iff 5z = 0 \iff -10z = 0$$

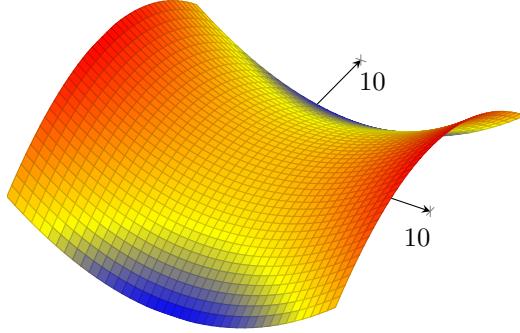
ex 2)

$$-x - \frac{1}{2}y - \frac{1}{3}z + 1 = 0 \iff 6x + 3y + 2z + 6 = 0$$

2 Functions in two variables x and y

Let us take $\pi : x^2 - y^2 = 0$ as example.

The plot would look like this:



2.1 Spheres

3 Linear functions of two variables

We say that z is a *linear function* of x and y , if there are constant a, b and d such that:

$$z = ax + by + d$$

holds. Alternatively: if there are constant A, B, C, D , with $C \neq 0$, such that:

$$Ax + By + Cz + D = 0$$

holds. Since $C \neq 0$, we can rearrange this equation into:

$$z = -\frac{Ax}{C} - \frac{By}{C} - \frac{D}{C}$$

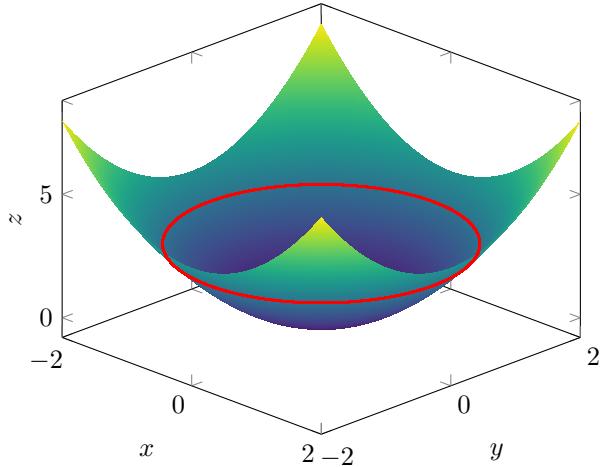
4 Contour lines

$$\begin{cases} z = f(x, y) \\ z = k \quad k \in \mathbb{R} \end{cases}$$

$z = k$ represents all the possible horizontal planes

Ex:

$$\begin{cases} z = x^2 - y^2 \\ z = k \end{cases} \implies \begin{cases} k = x^2 - y^2 \\ z = k \end{cases}$$



All the planes with equation $z = k$ are parallel to the coordinate planes $z = 0$.

When $z = k = 0$, the circle is reduced to a point, the origin.

When $k < 0$, the equation $x^2 + y^2 = k$ has no solution in \mathbb{R} .

When $k > 0$, the equation $x^2 + y^2 = k$ represents a circle with radius \sqrt{k} centered at the origin.

5 Cylinders

A cylinder is a surface generated by all the lines parallel to a given line d and passing through a given curve \mathcal{C} .

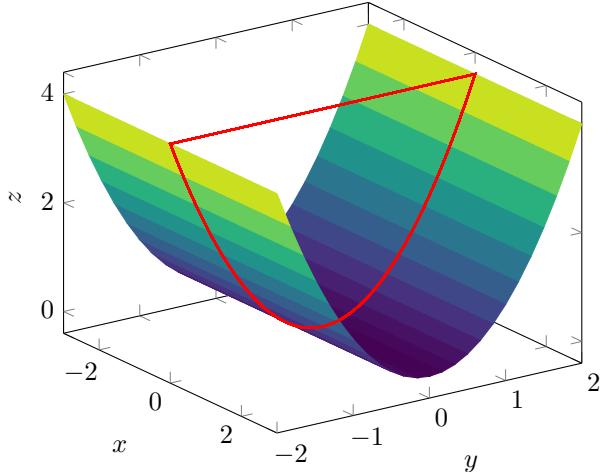
5.1 Property

Whenever you have a polynomial equation of degree at least 2 with a missing variable, then you have a cylinder (up to few exceptions).

Ex:

$$z = y^2 \implies y^2 - z = 0$$

This is a cylinder with generatrix parallel to the x axis and directrix the parabola $y^2 - z = 0$ in the yz plane.



Part II

Partial derivatives

For a multivariable function $f(x, y, \dots)$, the partial derivative to one variable measures the instantaneous rate of change of f when that variable changes and the others are held constant:

$$\boxed{\frac{\partial z}{\partial x} = f_x(x, y)}$$

If z is a function of x and y , we define:

The rate of change of z with respect to x , with y fixed, at the point $(x, y) = (a, b)$ as

$$\boxed{\frac{\partial z}{\partial x}|_{(x,y)=(a,b)} = \lim_{h \rightarrow 0} \frac{Z|_{(x,y)=(a+h,b)} - Z|_{(x,y)=(a,b)}}{h}}$$

The rate of change of z with respect to y , with x fixed, at the point $(x, y) = (a, b)$ as

$$\boxed{\frac{\partial z}{\partial y}|_{(x,y)=(a,b)} = \lim_{h \rightarrow 0} \frac{Z|_{(x,y)=(a,b+h)} - Z|_{(x,y)=(a,b)}}{h}}$$

For the lectures, we will be using the formula with 2-steps difference ($\Delta z_a = (a + h, b) - (a - h, b)$):

$$\boxed{\begin{aligned}\frac{\partial z}{\partial x}|_{(x,y)=(a,b)} &= \frac{Z|_{(x,y)=(a+h,b)} - Z|_{(x,y)=(a-h,b)}}{2h} \\ \frac{\partial z}{\partial y}|_{(x,y)=(a,b)} &= \frac{Z|_{(x,y)=(a,b+h)} - Z|_{(x,y)=(a,b-h)}}{2h}\end{aligned}}$$

6 Local linearization

6.1 Tangent plane of a function at point P

Let $f(x, y)$ be our function and $P(a, b)$ a point, $P \in f$:

$$\boxed{f(x, y) \approx f(a, b) + \frac{\partial}{\partial x} f(a, b)(x - a) + \frac{\partial}{\partial y} f(a, b)(y - b)}$$

7 Gradient

The gradient of a function $z = f(x, y)$ is defined by:

$$\boxed{\begin{aligned}\text{grad } f = \nabla f &= f_x \vec{e}_x + f_y \vec{e}_y = \begin{pmatrix} f_x \\ f_y \end{pmatrix} \\ \text{where } f_x &= \frac{\partial f}{\partial x} \text{ and } f_y = \frac{\partial f}{\partial y}\end{aligned}}$$

7.1 Geometrical properties of the gradient vector ∇ in the plane

If f is differentiable at the point (a, b) and $\nabla f \neq \vec{0}$, then the following holds:

$\nabla f(\mathbf{a}, \mathbf{b})$:

- is perpendicular to the contour line of f through (a, b)
- points in the direction of the maximum rate of change f

The length $\|\nabla f(\mathbf{a}, \mathbf{b})\|$ of the gradient vector is:

- the maximum rate of change f at this point
- large when the contour lines are close together
- small when the contour lines are far apart

7.2 Gradient of a function of three variables

The gradient of a function $w = f(x, y, z)$ is defined by:

$$\text{grad } f = \nabla f = f_x \vec{e}_x + f_y \vec{e}_y + f_z \vec{e}_z = \begin{pmatrix} f_x \\ f_y \\ f_z \end{pmatrix}$$

where $f_x = \frac{\partial f}{\partial x}$, $f_y = \frac{\partial f}{\partial y}$, and $f_z = \frac{\partial f}{\partial z}$

7.3 Second-order partial derivatives of $z = f(x, y)$

A function $z = f(x, y)$ has two first-order partial derivatives, f_x and f_y , and four second-order partial derivatives:

1. $\frac{\partial^2 z}{\partial x^2} = f_{xx}(x, y) = (f_x)_x(x, y),$
2. $\frac{\partial^2 z}{\partial x \partial y} = f_{yx}(x, y) = (f_y)_x(x, y),$
3. $\frac{\partial^2 z}{\partial y \partial x} = f_{xy}(x, y) = (f_x)_y(x, y),$
4. $\frac{\partial^2 z}{\partial y^2} = f_{yy}(x, y) = (f_y)_y(x, y)$

Usually, parenthesis are omitted, writing directly f_{xy} instead of $(f_x)_y$, and $\frac{\partial^2 z}{\partial y \partial x}$ instead of $\frac{\partial}{\partial y} \left(\frac{\partial z}{\partial x} \right)$.

7.4 Equality of mixed partial derivatives (Schwarz's Theorem)

If f_{xy} and f_{yx} are continuous at a point (a, b) inside the domain, then:

$$f_{xy}(a, b) = f_{yx}(a, b)$$

8 Directional derivatives in the plane

8.1 Directional derivative of f at $P(a, b)$ in the direction of \vec{u}

If $\vec{e}_u = \vec{u} = u_1 \vec{e}_x + u_2 \vec{e}_y$ is a unit vector $\|u\| = 1$, we define the directional derivative $\frac{\partial f}{\partial \vec{u}} = f_{\vec{u}}$ by

$$\boxed{\frac{\partial f}{\partial \vec{u}}(a, b) = f_{\vec{u}}(a, b) = \lim_{h \rightarrow 0} \frac{f(a + hu_1, b + hu_2) - f(a, b)}{h}}$$

8.2 Gradient and directional derivative

If f is differentiable and $\vec{e}_u = u_1 \vec{e}_x + u_2 \vec{e}_y$ is the unit vector in the direction of \vec{u} , then:

$$\boxed{\frac{\partial f}{\partial \vec{u}}(a, b) = f_{\vec{u}}(a, b) = f_x(a, b)u_1 + f_y(a, b)u_2 = \nabla f(a, b) \cdot \vec{e}_u}$$

9 Critical points

9.1 Discriminant

Let (x_0, y_0) be a critical point. Furthermore, let

$$\boxed{D(x_0, y_0) = f_{xx}(x_0, y_0)f_{yy}(x_0, y_0) - (f_{xy}(x_0, y_0))^2}$$

Then the following holds:

- If $D > 0$ and $f_{xx} > 0$, then f has a local minimum at (x_0, y_0)
- If $D > 0$ and $f_{xx} < 0$, then f has a local maximum at (x_0, y_0)
- If $D < 0$, then f has a saddle point at (x_0, y_0)
- If $D = 0$, no conclusion can be made

10 Constraints and Lagrange Multipliers

10.1 Graphical representation

10.2 Lagrange multiplier λ

10.3 Lagrange function \mathcal{L}

When optimizing $f(x, y)$ under the constraint $g(x, y) = c$, the Lagrange function is used:

$$\boxed{\mathcal{L}(x, y, \lambda) = f(x, y) - \lambda(g(x, y) - c)}$$

The partial derivatives must be calculated:

$$\boxed{\begin{aligned}\frac{\partial \mathcal{L}}{\partial x} &= \frac{\partial f}{\partial x} - \lambda \frac{\partial g}{\partial x} \\ \frac{\partial \mathcal{L}}{\partial y} &= \frac{\partial f}{\partial y} - \lambda \frac{\partial g}{\partial y} \\ \frac{\partial \mathcal{L}}{\partial \lambda} &= -(g(x, y) - c)\end{aligned}}$$

Part III

Integration of functions with multiple variables

11 Domain of integration Ω

Let $f : \Omega \subset \mathbb{R}^2 \rightarrow R$. The set Ω is a region in the xy -plane over which the double integral

$$\iint_{\Omega} f(x, y) dx dy$$

is taken.

12 Double integrals as iterated integrals

If the region R is a rectangle with $a \leq x \leq b$ and $c \leq y \leq d$ and if f is continuous in the region R , then the integral of f over R is equal to the iterated integral

$$\int_R f dA = \int_{y=c}^d \int_{x=a}^b f(x, y) dx dy$$

The iterated integrals can also be written as

$$\int_c^d \int_a^b f(x, y) dx dy$$

12.1 Double integral over rectangles

$$\int_R f(x, y) dA = \int_c^d \int_a^b f(x, y) dx dy = \int_a^b \int_c^d f(x, y) dy dx$$

12.2 Triangular regions

For the triangle with vertices $(0, 0)$, $(1, 0)$, $(0, 1)$ $\Rightarrow 0 \leq y \leq 1$, $0 \leq x \leq 1 - y$:

$$\int_{y=0}^1 \int_{x=0}^{1-y} f(x, y) dx dy$$

Equivalently $0 \leq x \leq 1$, $0 \leq y \leq 1 - x$:

$$\int_{x=0}^1 \int_{y=0}^{1-x} f(x, y) dy dx$$

12.3 Double integral over general regions

If the region Ω is not a rectangle, one must describe it using variable limits that follow the boundary of Ω

12.3.1 x -simple region

If the region $\Omega = \{(x, y) \mid a \leq x \leq b, \varphi_1(x) \leq y \leq \varphi_2(x)\}$, then

$$\int_a^b \int_{\varphi_1(x)}^{\varphi_2(x)} f(x, y) dy dx$$

12.3.2 y -simple region

If the region $\Omega = \{(x, y) \mid c \leq y \leq d, \psi_1(y) \leq x \leq \psi_2(y)\}$, then

$$\int_c^d \int_{\psi_1(y)}^{\psi_2(y)} f(x, y) dx dy$$

12.4 Double integrals in Polar coordinates

12.4.1 Polar coordinates

Polar coordinates are defined as the coordinate change

$$f : (0, +\infty) \times (-\pi, \pi) \rightarrow \mathbb{R}^2 \setminus \{(x, 0) \in \mathbb{R}^2 \mid x \leq 0\}$$

given by

$$f(r, \varphi) = (r \cos \varphi, r \sin \varphi)$$

12.4.2 Integration formula

To compute an integral in polar coordinates:

$$\begin{aligned} x &= r \cos \varphi, \\ y &= r \sin \varphi, \\ x^2 + y^2 &= r^2 \end{aligned}$$

and

$$dA = r \, d\varphi \, dr \quad \text{and} \quad dA = r \, dr \, d\varphi$$

13 Triple integrals as iterated integrals

If the region V is a box with $a \leq x \leq b, c \leq y \leq d$, and $p \leq z \leq q$ and if f is continuous in the region V , then the integral of f over V is equal to the iterated integral

$$\int_W f \, dV = \int_p^q \int_c^d \int_a^b f(x, y, z) \, dx \, dy \, dz$$

13.1 Triple integrals in Cylindrical coordinates

13.1.1 Cylindrical coordinates

Each point (x, y, z) in a 3D space is represented by $0 \leq r < \infty$, $0 \leq \varphi \leq 2\pi$, and $-\infty < z < \infty$. The following relations hold:

$$\begin{aligned} x &= r \cos \varphi \\ y &= r \sin \varphi \\ z &= z \end{aligned}$$

As with polar coordinates in the plane:

$$x^2 + y^2 = r^2$$

and

$$dV = r dr d\varphi dz$$