

Derivatives

D_x e^x = e^x
D_x sin(x) = cos(x)
D_x cos(x) = -sin(x)
D_x tan(x) = sec^2(x)
D_x cot(x) = -csc^2(x)
D_x sec(x) = sec(x)tan(x)
D_x csc(x) = -csc(x)cot(x)
D_x sin^-1 = 1/sqrt(1-x^2), x in [-1, 1]
D_x cos^-1 = -1/sqrt(1-x^2), x in [-1, 1]
D_x tan^-1 = 1/(1+x^2), -pi/2 <= x <= pi/2
D_x sec^-1 = 1/|x|sqrt(x^2-1), |x| > 1
D_x sinh(x) = cosh(x)
D_x cosh(x) = sinh(x)
D_x tanh(x) = sech^2(x)
D_x coth(x) = -csch^2(x)
D_x sech(x) = -sech(x)tanh(x)
D_x csch(x) = -csch(x)coth(x)
D_x sinh^-1 = 1/sqrt(x^2+1)
D_x cosh^-1 = 1/sqrt(x^2-1), x > 1
D_x tanh^-1 = 1/(1-x^2), -1 < x < 1
D_x sech^-1 = 1/(x*sqrt(1-x^2)), 0 < x < 1
D_x ln(x) = 1/x

Integrals

int 1/x dx = ln|x| + c
int e^x dx = e^x + c
int a^x dx = 1/ln(a) a^x + c
int e^ax dx = 1/a e^ax + c
int 1/sqrt(1-x^2) dx = sin^-1(x) + c
int 1/(1+x^2) dx = tan^-1(x) + c
int 1/x*sqrt(x^2-1) dx = sec^-1(x) + c
int sinh(x) dx = cosh(x) + c
int cosh(x) dx = sinh(x) + c
int tanh(x) dx = ln|cosh(x)| + c
int tanh(x)sech(x) dx = -sech(x) + c
int sech^2(x) dx = tanh(x) + c
int csch(x) coth(x) dx = -csch(x) + c
int tan(x) dx = -ln|cos(x)| + c
int cot(x) dx = ln|sin(x)| + c
int cos(x) dx = sin(x) + c
int sin(x) dx = -cos(x) + c
int 1/sqrt(a^2-u^2) dx = sin^-1(u/a) + c
int 1/(a^2+u^2) dx = 1/a tan^-1(u/a) + c
int ln(x) dx = xln(x) - x + c

U-Substitution

Let u = f(x) (can be more than one variable).
Determine: du = f'(x) dx and solve for dx.
Then, if a definite integral, substitute the bounds for u = f(x) at each bound
Solve the integral using u.

Integration by Parts

int u dv = uv - int v du

Fns and Identities

sin(cos^-1(x)) = sqrt(1-x^2)
cos(sin^-1(x)) = sqrt(1-x^2)

sec(tan^-1(x)) = sqrt(1+x^2)
tan(sec^-1(x)) = sqrt(x^2-1) if x >= 1
= (-sqrt(x^2-1) if x <= -1)
sinh^-1(x) = ln x + sqrt(x^2+1)
sinh^-1(x) = ln x + sqrt(x^2-1), x >= 1
tanh^-1(x) = 1/2 ln x + 1/(1-x), 1 < x < -1
sech^-1(x) = ln[1+sqrt(1-x^2)/x], 0 < x <= 1
sinh(x) = (e^x - e^-x)/2
cosh(x) = (e^x + e^-x)/2

Trig Identities

sin^2(x) + cos^2(x) = 1
1 + tan^2(x) = sec^2(x)
1 + cot^2(x) = csc^2(x)
sin(x +/- y) = sin(x)cos(y) +/- cos(x)sin(y)
cos(x +/- y) = cos(x)cos(y) +/- sin(x)sin(y)
tan(x +/- y) = (tan(x) +/- tan(y))/(1 +/- tan(x)tan(y))
sin(2x) = 2sin(x)cos(x)
cos(2x) = cos^2(x) - sin^2(x)
cosh(n^2x) - sinh^2x = 1
1 + tan^2(x) = sec^2(x)
1 + cot^2(x) = csc^2(x)
sin^2(x) = (1-cos(2x))/2
cos^2(x) = (1+cos(2x))/2
tan^2(x) = (1-cos(2x))/(1+cos(2x))
sin(-x) = -sin(x)
cos(-x) = cos(x)
tan(-x) = -tan(x)

Calculus 3 Concepts

Cartesian coords in 3D

given two points:
(x1, y1, z1) and (x2, y2, z2),
Distance between them:
sqrt((x1-x2)^2 + (y1-y2)^2 + (z1-z2)^2)
Midpoint:
((x1+x2)/2, (y1+y2)/2, (z1+z2)/2)
Sphere with center (h,k,l) and radius r:
(x-h)^2 + (y-k)^2 + (z-l)^2 = r^2

Vectors

Vector: u
Unit Vector: u-hat
Magnitude: ||u|| = sqrt(u1^2 + u2^2 + u3^2)
Unit Vector: u-hat = u/||u||

Dot Product

u . v
Produces a Scalar
(Geometrically, the dot product is a vector projection)
u = < u1, u2, u3 >
v = < v1, v2, v3 >
u . v = 0 means the two vectors are Perpendicular
theta is the angle between them.
u . v = ||u|| ||v|| cos(theta)
u . v = u1v1 + u2v2 + u3v3
NOTE:
u . v-hat = cos(theta)
||u||^2 = u . u
u . v = 0 when u perp v
Angle Between u and v:
theta = cos^-1((u . v) / (||u|| ||v||))

Projection of u onto v:
pr_v u = (u . v / ||v||^2) v

Cross Product

u x v
Produces a Vector
(Geometrically, the cross product is the area of a parallelogram with sides ||u|| and ||v||)
u = < u1, u2, u3 >
v = < v1, v2, v3 >

u x v = | i j k |
 | u1 u2 u3 |
 | v1 v2 v3 |

u x v = 0 means the vectors are parallell

Lines and Planes

Equation of a Plane
(x0, y0, z0) is a point on the plane and
< A, B, C > is a normal vector

A(x-x0) + B(y-y0) + C(z-z0) = 0
< A, B, C > . < x-x0, y-y0, z-z0 > = 0
Ax + By + Cz = D where
D = Ax0 + By0 + Cz0

Equation of a line

A line requires a Direction Vector
u = < u1, u2, u3 > and a point
(x1, y1, z1)
then,
a parameterization of a line could be:
x = u1t + x1
y = u2t + y1
z = u3t + z1

Distance from a Point to a Plane

The distance from a point (x0, y0, z0) to a plane Ax+By+Cz=D can be expressed by the formula:
d = |Ax0+By0+Cz0-D| / sqrt(A^2+B^2+C^2)

Coord Sys Conv

Cylindrical to Rectangular

x = r cos(theta)
y = r sin(theta)
z = z

Rectangular to Cylindrical

r = sqrt(x^2 + y^2)
tan(theta) = y/x
z = z

Spherical to Rectangular

x = rho sin(phi) cos(theta)
y = rho sin(phi) sin(theta)
z = rho cos(phi)

Rectangular to Spherical

rho = sqrt(x^2 + y^2 + z^2)
tan(phi) = y/x
cos(phi) = z / sqrt(x^2+y^2+z^2)

Spherical to Cylindrical

r = rho sin(phi)
theta = theta

z = rho cos(phi)

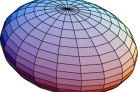
Cylindrical to Spherical

rho = sqrt(r^2 + z^2)
theta = theta
cos(phi) = z / sqrt(r^2 + z^2)

Surfaces

Ellipsoid

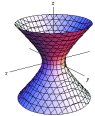
x^2/a^2 + y^2/b^2 + z^2/c^2 = 1



Hyperboloid of One Sheet

x^2/a^2 + y^2/b^2 - z^2/c^2 = 1

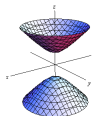
(Major Axis: z because it follows -)



Hyperboloid of Two Sheets

z^2/a^2 - x^2/b^2 - y^2/c^2 = 1

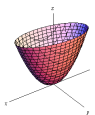
(Major Axis: Z because it is the one not subtracted)



Elliptic Paraboloid

z = x^2/a^2 + y^2/b^2

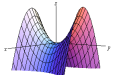
(Major Axis: z because it is the variable NOT squared)



Hyperbolic Paraboloid

(Major Axis: Z axis because it is not squared)

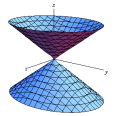
z = y^2/b^2 - x^2/a^2



Elliptic Cone

(Major Axis: Z axis because it's the only one being subtracted)

x^2/a^2 + y^2/b^2 - z^2/c^2 = 0



Cylinder

1 of the variables is missing
OR

(x-a)^2 + (y-b^2) = c
(Major Axis is missing variable)

Partial Derivatives

Partial Derivatives are simply holding all other variables constant (and act like constants for the derivative) and only taking the derivative with respect to a given variable.

Given z=f(x,y), the partial derivative of z with respect to x is:

f_x(x,y) = z_x = partial z / partial x = partial f(x,y) / partial x

likewise for partial with respect to y:

f_y(x,y) = z_y = partial z / partial y = partial f(x,y) / partial y

Notation

For f_xyy, work "inside to outside" f_x then f_xy, then f_xyy

f_xyy = partial^3 f / partial x partial^2 y,

For partial^3 f / partial x partial^2 y, work right to left in the denominator

Gradients

The Gradient of a function in 2 variables is nabla f = < f_x, f_y >

The Gradient of a function in 3 variables is nabla f = < f_x, f_y, f_z >

Chain Rule(s)

Take the Partial derivative with respect to the first-order variables of the function times the partial (or normal) derivative of the first-order variable to the ultimate variable you are looking for summed with the same process for other first-order variables this makes sense for. Example:

let x = x(s,t), y = y(t) and z = z(x,y).
z then has first partial derivative:

partial z / partial s and partial z / partial t

x has the partial derivatives:

partial x / partial s and partial x / partial t

and y has the derivative:

dy/dt

In this case (with z containing x and y as well as x and y both containing s and t), the chain rule for partial z / partial s is partial z / partial s = partial z / partial x * partial x / partial s

The chain rule for partial z / partial t is

partial z / partial t = partial z / partial x * partial x / partial t + partial z / partial y * dy/dt

Note: the use of "d" instead of "partial" with the function of only one independent variable

Limits and Continuity

Limits in 2 or more variables

Limits taken over a vectorized limit just evaluate separately for each component of the limit.

Strategies to show limit exists

1. Plug in Numbers, Everything is Fine
2. Algebraic Manipulation

-factoring/dividing out

-use trig identities

3. Change to polar coords

if(x,y) -> (0,0) <=> r -> 0

Strategies to show limit DNE

1. Show limit is different if approached from different paths (x=y, x=y^2, etc.)

2. Switch to Polar coords and show the limit DNE.

Continuity

A fn, z = f(x,y), is continuous at (a,b) if

f(a,b) = lim(x,y) -> (a,b) f(x,y)

Which means:

1. The limit exists
2. The fn value is defined
3. They are the same value

Directional Derivatives

Let $z=f(x,y)$ be a fuction, (a,b) ap point in the domain (a valid input point) and \hat{u} a unit vector (2D).
The Directional Derivative is then the derivative at the point (a,b) in the direction of \hat{u} or:
 $D_{\hat{u}}f(a,b) = \hat{u} \cdot \nabla f(a,b)$
This will return a *scalar*. 4-D version:
 $D_{\hat{u}}f(a,b,c) = \hat{u} \cdot \nabla f(a,b,c)$

Tangent Planes

let $F(x,y,z) = k$ be a surface and $P = (x_0, y_0, z_0)$ be a point on that surface.
Equation of a Tangent Plane:
 $\nabla F(x_0, y_0, z_0) \cdot \langle x - x_0, y - y_0, z - z_0 \rangle = 0$

Approximations

let $z = f(x,y)$ be a differentiable function total differential of $f = dz$
 $dz = \nabla f \cdot \langle dx, dy \rangle$
This is the *approximate* change in z
The actual change in z is the difference in z values:
 $\Delta z = z - z_1$

Maxima and Minima

Internal Points
1. Take the Partial Derivatives with respect to X and Y (f_x and f_y) (Can use gradient)
2. Set derivatives equal to 0 and use to solve system of equations for x and y
3. Plug back into original equation for z.
Use Second Derivative Test for whether points are local max, min, or saddle

Second Partial Derivative Test

- 1. Find all (x,y) points such that $\nabla f(x,y) = \vec{0}$
- 2. Let $D = f_{xx}(x,y)f_{yy}(x,y) - f_{xy}^2(x,y)$
IF (a) $D > 0$ AND $f_{xx} < 0$, $f(x,y)$ is local max value
(b) $D > 0$ AND $f_{xx}(x,y) > 0$ $f(x,y)$ is local min value
(c) $D < 0$, $(x,y,f(x,y))$ is a saddle point
(d) $D = 0$, test is inconclusive
- 3. Determine if any boundary point gives min or max. Typically, we have to parametrize boundary and then reduce to a Calc 1 type of min/max problem to solve.

The following only apply only if a boundary is given
1. check the corner points
2. Check each line ($0 \leq x \leq 5$ would give $x=0$ and $x=5$)
On Bounded Equations, this is the global min and max...second derivative test is not needed.

Lagrange Multipliers

Given a function $f(x,y)$ with a constraint $g(x,y)$, solve the following system of equations to find the max and min points on the constraint (NOTE: may need to also find internal points.):
 $\nabla f = \lambda \nabla g$
 $g(x,y) = 0$ (or k if given)

Double Integrals

With Respect to the xy-axis, if taking an integral,
 $\iint dydx$ is cutting in vertical rectangles,
 $\iint dx dy$ is cutting in horizontal rectangles

Polar Coordinates

When using polar coordinates,
 $dA = r dr d\theta$

Surface Area of a Curve

let $z = f(x,y)$ be continuous over S (a closed Region in 2D domain)
Then the surface area of $z = f(x,y)$ over S is:
 $SA = \iint_S \sqrt{f_x^2 + f_y^2 + 1} dA$

Triple Integrals

$\iiint_S f(x,y,z) dv = \int_{a_1}^{a_2} \int_{\phi_1(x)}^{\phi_2(x)} \int_{\psi_1(x,y)}^{\psi_2(x,y)} f(x,y,z) dz dy dx$
Note: dv can be exchanged for $dx dy dz$ in any order, but you must then choose your limits of integration according to that order

Jacobian Method

$\iint_G f(g(u,v), h(u,v)) |J(u,v)| du dv = \iint_R f(x,y) dx dy$
 $J(u,v) = \begin{vmatrix} \frac{\partial x}{\partial u} & \frac{\partial x}{\partial v} \\ \frac{\partial y}{\partial u} & \frac{\partial y}{\partial v} \end{vmatrix}$

Common Jacobians:
Rect. to Cylindrical: $dV = r \, d\theta \, dr \, dz$
Rect. to Spherical: $dV = \rho^2 \sin(\phi) \, d\theta \, d\phi \, d\rho$

Vector Fields

Let $f(x,y,z)$ be a scalar field and $\vec{F}(x,y,z) = M(x,y,z)\hat{i} + N(x,y,z)\hat{j} + P(x,y,z)\hat{k}$ be a vector field,
Gradient of $f = \nabla f = \langle \frac{\partial f}{\partial x}, \frac{\partial f}{\partial y}, \frac{\partial f}{\partial z} \rangle$
Divergence of \vec{F} :
 $\nabla \cdot \vec{F} = \frac{\partial M}{\partial x} + \frac{\partial N}{\partial y} + \frac{\partial P}{\partial z}$
Curl of \vec{F} :
 $\nabla \times \vec{F} = \begin{vmatrix} \hat{i} & \hat{j} & \hat{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ M & N & P \end{vmatrix}$

Line Integrals

C given by $x = x(t), y = y(t), t \in [a,b]$
 $\int_C f(x,y) ds = \int_a^b f(x(t), y(t)) ds$
where $ds = \sqrt{(\frac{dx}{dt})^2 + (\frac{dy}{dt})^2} dt$
or $\sqrt{1 + (\frac{dy}{dx})^2} dx$
or $\sqrt{1 + (\frac{dx}{dy})^2} dy$
To evaluate a Line Integral,
· get a paramaterized version of the line (usually in terms of t, though in exclusive terms of x or y is ok)
· evaluate for the derivatives needed (usually dy, dx, and/or dt)
· plug in to original equation to get in terms of the independant variable
· solve integral

Work

Let $\vec{F} = M\hat{i} + N\hat{j} + P\hat{k}$ (force)
 $M = M(x,y,z), N = N(x,y,z), P = P(x,y,z)$
(Literally) $d\vec{r} = dx\hat{i} + dy\hat{j} + dz\hat{k}$
Work $w = \int_C \vec{F} \cdot d\vec{r}$
(Work done by moving a particle over curve C with force \vec{F})

Independence of Path

Fund Thm of Line Integrals

Let: C a curve given by $\vec{r}(t), t \in [a,b]$; $\vec{r}'(t)$ exists; $f(\vec{r})$ is continuously differentiable on an open set containing C. Then $\int_C \nabla f(\vec{r}) \cdot d\vec{r} = f(\vec{b}) - f(\vec{a})$.
Equivalent Conditions
 $\vec{F}(\vec{r})$ continuous on open connected set D. Then,
(a) $\vec{F} = \nabla f$ for some fn. f (a.k.a. \vec{F} is conservative)
 \Leftrightarrow (b) $\int_C \vec{F}(\vec{r}) \cdot d\vec{r}$ is indep. of path in D
 \Leftrightarrow (c) $\int_C \vec{F}(\vec{r}) \cdot d\vec{r} = 0$ for all closed paths in D.
Conservation Theorem
 $\vec{F} = M\hat{i} + N\hat{j} + P\hat{k}$ continuously differentiable on open, simply connected set D.
 \vec{F} conservative $\Leftrightarrow \nabla \times \vec{F} = \vec{0}$
(in 2D $\nabla \times \vec{F} = \vec{0}$ iff $M_y = N_x$)

Green’s Theorem

(method of changing line integral for double integral - Use for Flux and Circulation across 2D curve and line integrals over a closed boundary)
 $\oint M dy - N dx = \iint_R (M_x + N_y) dx dy$
 $\oint M dx + N dy = \iint_R (N_x - M_y) dx dy$
Let:
· R be a region in xy-plane
· C is simple, closed curve enclosing R (w/ parameterization $\vec{r}(t)$)
· $\vec{F}(x,y) = M(x,y)\hat{i} + N(x,y)\hat{j}$ be continuously differentiable over RUC.
Form 1: Flux Across Boundary
 \vec{n} = unit normal vector to C
 $\oint_C \vec{F} \cdot \vec{n} = \iint_R \nabla \cdot \vec{F} dA$
 $\Leftrightarrow \oint M dy - N dx = \iint_R (M_x + N_y) dx dy$
Form 2: Circulation Along Boundary
 $\oint_C \vec{F} \cdot d\vec{r} = \iint_R \nabla \times \vec{F} \cdot \hat{u} dA$
 $\Leftrightarrow \oint M dx + N dy = \iint_R (N_x - M_y) dx dy$
Area of R
 $A = \oint (\frac{-1}{2} y dx + \frac{1}{2} x dy)$

Gauss’ Divergence Thm

(3D Analog of Green’s Theorem—Use for Flux over a 3D surface) Let:
· $\vec{F}(x,y,z)$ be vector field continuously differentiable in solid S
· S is a 3D solid
· ∂S boundary of S (a Surface)
· \hat{n} unit outer normal to ∂S
Then,
 $\iint_{\partial S} \vec{F}(x,y,z) \cdot \hat{n} dS = \iiint_S \nabla \cdot \vec{F} dV$
($dV = dx dy dz$)

Surface Integrals

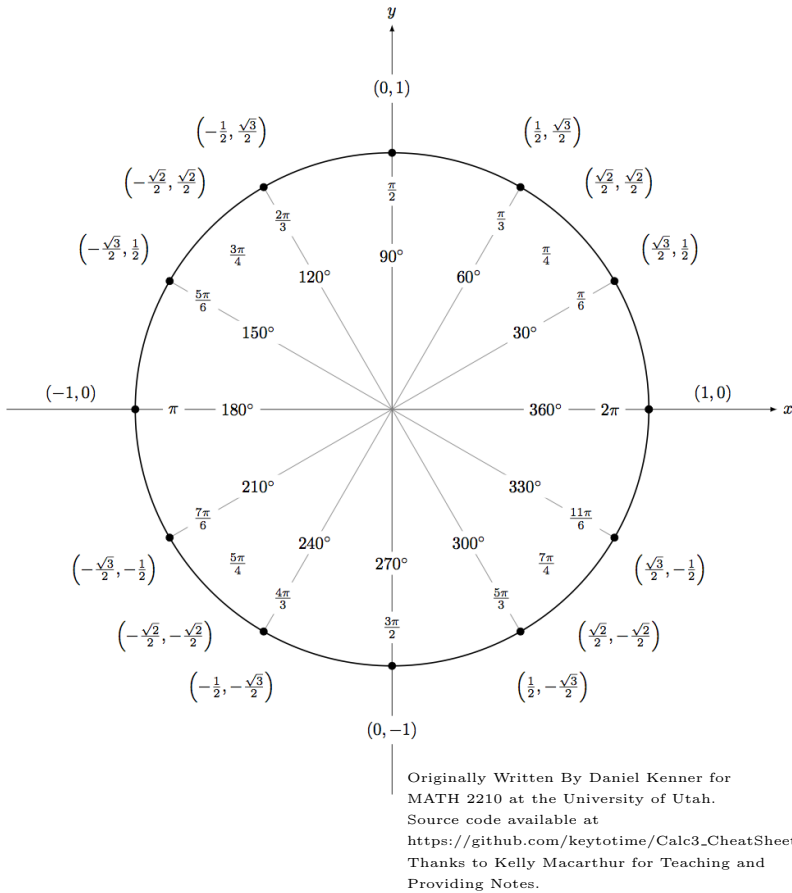
Let
· R be closed, bounded region in xy-plane
· f be a fn with first order partial derivatives on R
· G be a surface over R given by $z = f(x,y)$
· $g(x,y,z) = g(x,y,f(x,y))$ is cont. on R
Then,
 $\iint_G g(x,y,z) dS = \iint_R g(x,y,f(x,y)) dS$
where $dS = \sqrt{f_x^2 + f_y^2 + 1} dy dx$

Flux of \vec{F} across G

$\iint_G \vec{F} \cdot \hat{n} dS = \iint_R [-M f_x - N f_y + P] dx dy$
where:
· $\vec{F}(x,y,z) = M(x,y,z)\hat{i} + N(x,y,z)\hat{j} + P(x,y,z)\hat{k}$
· G is surface $f(x,y)=z$
· \vec{n} is upward unit normal on G.
· $f(x,y)$ has continuous 1st order partial derivatives

Unit Circle

(cos, sin)



Other Information

$\frac{\sqrt{a}}{\sqrt{b}} = \sqrt{\frac{a}{b}}$
Where a Cone is defined as $z = \sqrt{a(x^2 + y^2)}$,
In Spherical Coordinates,
 $\phi = \cos^{-1}(\frac{a}{\sqrt{1+a}})$
Right Circular Cylinder:
 $V = \pi r^2 h, SA = \pi r^2 + 2\pi r h$
 $\lim_{n \rightarrow \infty} (1 + \frac{m}{n})^{pn} = e^{mp}$
Law of Cosines:
 $a^2 = b^2 + c^2 - 2bc(\cos(\theta))$

Stokes Theorem

Let:
· S be a 3D surface
· $\vec{F}(x,y,z) = M(x,y,z)\hat{i} + N(x,y,z)\hat{j} + P(x,y,z)\hat{k}$
· M,N,P have continuous 1st order partial derivatives
· C is piece-wise smooth, simple, closed, curve, positively oriented
· \vec{T} is unit tangent vector to C.
Then,
 $\oint_C \vec{F} \cdot \vec{T} dS = \iint_S (\nabla \times \vec{F}) \cdot \hat{n} dS = \iint_R (\nabla \times \vec{F}) \cdot \vec{n} dx dy$
Remember:
 $\oint \vec{F} \cdot \vec{T} ds = \int_C (M dx + N dy + P dz)$