

MATH 253 Formula Sheet

Vectors

Lines and Planes

Limits

Limit $\lim_{\mathbf{x} \rightarrow \mathbf{a}} f(\mathbf{x}) = L$
Continuity $\lim_{\mathbf{x} \rightarrow \mathbf{a}} f(\mathbf{x}) = f(\mathbf{a})$ where $\mathbf{x} \rightarrow \mathbf{a}$ in any way.

Showing limit DNE

- Find one way to approach \mathbf{a} such that the limit DNE.
- If $\mathbf{a} = (0, 0)$, we could test $\lim_{t \rightarrow 0} f(t, 0)$, $\lim_{t \rightarrow 0} f(0, t)$, $\lim_{t \rightarrow 0} f(t, t)$, etc.

Showing limit exists

- Use polar coordinates, then take $r \rightarrow 0$. θ does not matter.
- i.e. Set $x = r \cos \theta$, $y = r \sin \theta$, then $x^2 + y^2 = r^2$.

Partial Derivatives

First order

$$f_x = f_1 = \frac{\partial f}{\partial x} = \partial_x f = \lim_{h \rightarrow 0} \frac{f(x+h, y) - f(x, y)}{h}$$

$$f_y = f_2 = \frac{\partial f}{\partial y} = \partial_y f = \lim_{h \rightarrow 0} \frac{f(x, y+h) - f(x, y)}{h}$$

Higher order

$$f_{xx} = f_{11} = \frac{\partial^2 f}{\partial x^2}$$

$$f_{yy} = f_{22} = \frac{\partial^2 f}{\partial y^2}$$

$$f_{xy} = f_{12} = \frac{\partial f}{\partial y} \left(\frac{\partial f}{\partial x} \right)$$

$$f_{yx} = f_{21} = \frac{\partial f}{\partial x} \left(\frac{\partial f}{\partial y} \right)$$

If f_{xy} and f_{yx} both exist and are continuous, then $f_{xy} = f_{yx}$.

Chain Rule

Consider $f(x, y)$ with $x(t)$ and $y(t)$.

$$\frac{df}{dt} = \frac{\partial f}{\partial x} \frac{dx}{dt} + \frac{\partial f}{\partial y} \frac{dy}{dt}$$

Consider $f(x, y)$ with $x(s, t)$ and $y(s, t)$.

$$\frac{\partial f}{\partial t} = \frac{\partial f}{\partial x} \frac{\partial x}{\partial t} + \frac{\partial f}{\partial y} \frac{\partial y}{\partial t}$$

Consider $f(x_1, x_2, \dots, x_n)$ with $x_i(t_1, t_2, \dots, t_k)$.

$$\frac{\partial f}{\partial t_i} = \frac{\partial f}{\partial x_1} \frac{\partial x_1}{\partial t_i} + \frac{\partial f}{\partial x_2} \frac{\partial x_2}{\partial t_i} + \dots + \frac{\partial f}{\partial x_n} \frac{\partial x_n}{\partial t_i}$$

Tangent Planes

Tangent plane at $f(a, b)$:

$$-f_x(a, b)(x - a) - f_y(a, b)(y - b) + (z - f(a, b)) = 0$$

Gradient

Consider $f(x, y, z)$.

$$\nabla f = \left\langle \frac{\partial f}{\partial x}, \frac{\partial f}{\partial y}, \frac{\partial f}{\partial z} \right\rangle$$

- $\nabla f(a, b, c)$ is the direction of normal vector at (a, b, c)
- Point-normal tangent plane:

$$\nabla f(a, b, c) \cdot \langle x - a, y - b, z - c \rangle = 0$$

- Normal line:

$$\langle x, y, z \rangle = \langle a, b, c \rangle + t \cdot \nabla f(a, b, c)$$

Linear Approximation

$$f(x, y) \approx f(a, b) + f_x(a, b)(x - a) + f_y(a, b)(y - b)$$

$$f(x + \Delta x, y + \Delta y) \approx f(a, b) + f_x(a, b)\Delta x + f_y(a, b)\Delta y$$

$$\Delta f \approx f_x(a, b)\Delta x + f_y(a, b)\Delta y$$

$$df = f_x(a, b)dx + f_y(a, b)dy$$