

Vectors and Projection

In \mathbb{R}^2 , $\mathbf{v} = \langle x, y \rangle = x\mathbf{i} + y\mathbf{j}$ with $\mathbf{i} = \langle 1, 0 \rangle$ and $\mathbf{j} = \langle 0, 1 \rangle$.

In \mathbb{R}^3 , $\mathbf{v} = \langle x, y, z \rangle = x\mathbf{i} + y\mathbf{j} + z\mathbf{k}$ with $\mathbf{i} = \langle 1, 0, 0 \rangle$, $\mathbf{j} = \langle 0, 1, 0 \rangle$ and $\mathbf{k} = \langle 0, 0, 1 \rangle$.

Displacement vector: $\overrightarrow{PQ} = Q - P$, Position vector: $\overrightarrow{OQ} = Q$.

Dot Product: $\mathbf{a} \cdot \mathbf{b} = a_x b_x + a_y b_y + a_z b_z$

Length: $|\mathbf{v}| = \sqrt{\mathbf{v} \cdot \mathbf{v}}$, $|\mathbf{v}|^2 = \mathbf{v} \cdot \mathbf{v}$. Distance: $d(P, Q) = |\overrightarrow{PQ}| = |Q - P|$.

In \mathbb{R}^2 , $|\langle x, y \rangle| = \sqrt{x^2 + y^2}$. In \mathbb{R}^3 , $|\langle x, y, z \rangle| = \sqrt{x^2 + y^2 + z^2}$.

Cross Product: $\mathbf{a} \times \mathbf{b} = \det \begin{bmatrix} \mathbf{i} & \mathbf{j} & \mathbf{k} \\ a_x & a_y & a_z \\ b_x & b_y & b_z \end{bmatrix} = \langle a_y b_z - b_y a_z, b_x a_z - a_x b_z, a_x b_y - b_x a_y \rangle$.

Cross Product in \mathbb{R}^2 : $\mathbf{a} \times \mathbf{b} = a_x b_y - b_x a_y$. (I.e., take $\langle a_x, a_y, 0 \rangle \times \langle b_x, b_y, 0 \rangle$ in \mathbb{R}^3).

Area of parallelogram: $|\mathbf{a} \times \mathbf{b}|$. Area of triangle: $|\mathbf{a} \times \mathbf{b}|/2$.

Volume of parallelepiped: $|(\mathbf{a} \times \mathbf{b}) \cdot \mathbf{c}| = \det \begin{bmatrix} a_x & a_y & a_z \\ b_x & b_y & b_z \\ c_x & c_y & c_z \end{bmatrix}$. Tetrahedron: $|(\mathbf{a} \times \mathbf{b}) \cdot \mathbf{c}|/6$.

Angle between vectors \mathbf{a} and \mathbf{b} : $\cos(\theta) = \mathbf{a} \cdot \mathbf{b} / |\mathbf{a}| |\mathbf{b}|$, $\sin(\theta) = |\mathbf{a} \times \mathbf{b}| / |\mathbf{a}| |\mathbf{b}|$.

Projection Theorem: $\mathbf{a} = \mathbf{a}_{\parallel} + \mathbf{a}_{\perp}$, $\mathbf{a}_{\parallel} = \frac{\mathbf{a} \cdot \mathbf{b}}{|\mathbf{b}|^2} \mathbf{b}$, $\mathbf{a}_{\perp} = \mathbf{a} - \mathbf{a}_{\parallel}$.

Length of projection: $|\mathbf{a}_{\parallel}|^2 + |\mathbf{a}_{\perp}|^2 = |\mathbf{a}|^2$, $|\mathbf{a}_{\parallel}| = |\mathbf{a} \cdot \mathbf{b}| / |\mathbf{b}|$, $|\mathbf{a}_{\perp}| = |\mathbf{a} \times \mathbf{b}| / |\mathbf{b}|$.

Parametrized line from point Q in direction \mathbf{b} : $\mathbf{r}(t) = Q + t\mathbf{b}$.

Distance from a point P to this line is $|\mathbf{a}_{\perp}|$ using $\mathbf{a} = \overrightarrow{QP}$.

The point $S = Q + \mathbf{a}_{\parallel}$ is nearest to P from the line $\mathbf{r}(t)$.

Distance between skew lines $P_1 + t\mathbf{a}$ and $P_2 + s\mathbf{b}$ is $|\overrightarrow{P_1 P_2} \cdot \mathbf{n}| / |\mathbf{n}|$ with $\mathbf{n} = \mathbf{a} \times \mathbf{b}$.

Distance from a point P to the plane through Q with normal \mathbf{n} is $|\overrightarrow{QP} \cdot \mathbf{n}| / |\mathbf{n}|$.

Normal form of a plane through \mathbf{x}_0 with normal \mathbf{n} : $(\mathbf{x} - \mathbf{x}_0) \cdot \mathbf{n} = 0$ or $\mathbf{x} \cdot \mathbf{n} = \mathbf{x}_0 \cdot \mathbf{n}$.

This reduces to $ax + by + cz = d$ when $\mathbf{n} = \langle a, b, c \rangle$, $\mathbf{x} = \langle x, y, z \rangle$ and $d = \langle x_0, y_0, z_0 \rangle \cdot \mathbf{n}$.

Parametrized plane: $\mathbf{r}(u, v) = \mathbf{r}_0 + u\mathbf{a} + v\mathbf{b}$. The normal vector is $\mathbf{n} = \mathbf{a} \times \mathbf{b}$.

Parametric Curves

$\mathbf{r}(t) = \langle x(t), y(t) \rangle$ or $\mathbf{r}(t) = \langle x(t), y(t), z(t) \rangle$. Let $\mathbf{r}' := d\mathbf{r}/dt$ and $\dot{\mathbf{r}} := d\mathbf{r}/ds$.

Differentiable if $\mathbf{r}'(t)$ exists. Regular if also $|\mathbf{r}'(t)| \neq 0$ for all t in $[a, b]$.

Position: $\mathbf{r}(t)$, Velocity: $\mathbf{v}(t) = \mathbf{r}'(t)$, Speed $v(t) = |\mathbf{v}(t)|$, Acceleration: $\mathbf{a} = \mathbf{r}''(t)$.

Arc length: $s = s(t) = \int_a^t v(t) dt$, $ds/dt = v(t)$, $dt/ds = 1/v(t)$.

Arc length parametrized curves have unit speed, i.e., $|\dot{\mathbf{r}}(s)| = 1$ for all $s \in [0, L]$.

Unit Tangent: $\mathbf{T} = \dot{\mathbf{r}}(s) = \mathbf{r}'(t)/|\mathbf{r}'(t)|$. Note: $\mathbf{T} \cdot \mathbf{T} = 1 \Rightarrow \mathbf{T}' \cdot \mathbf{T} = \dot{\mathbf{T}} \cdot \mathbf{T} = 0$.

Unit Normal Vector: $\mathbf{N} = \mathbf{T}'/|\mathbf{T}'| = \dot{\mathbf{T}}/|\dot{\mathbf{T}}| = \mathbf{B} \times \mathbf{T} = (\mathbf{a} - a_T \mathbf{T})/a_N$. In \mathbb{R}^2 take $\mathbf{N} \cdot \mathbf{r}'' > 0$.

Unit Binormal Vector: $\mathbf{B} = \mathbf{T} \times \mathbf{N} = \mathbf{r}' \times \mathbf{r}'' / |\mathbf{r}' \times \mathbf{r}''|$.

Acceleration: $\mathbf{a} = a_T \mathbf{T} + a_N \mathbf{N}$ with $a_T = v' = \mathbf{r}' \cdot \mathbf{r}'' / |\mathbf{r}'|$ and $a_N = \kappa v^2 = |\mathbf{r}' \times \mathbf{r}''| / |\mathbf{r}'|$.

Curvature: $\kappa = |\dot{\mathbf{T}}| = |\mathbf{T}'|/v = |\mathbf{r}' \times \mathbf{r}''| / |\mathbf{r}'|^3$. Torsion: $\tau = (\mathbf{r}' \times \mathbf{r}'') \cdot \mathbf{r}''' / |\mathbf{r}' \times \mathbf{r}''|^2$, $|\tau| = |\dot{\mathbf{B}}|$.

Signed curvature of planar curves $\mathbf{r}(t) = \langle x(t), y(t) \rangle$ is $\kappa = \dot{\phi} = (x'y'' - x''y') / |\mathbf{r}'|^3$.

Signed curvature of functions $y = f(x)$ is $\kappa = y'' / (1 + (y')^2)^{3/2}$.

Osculating circle: Radius $\rho = 1/\kappa$, Center $\mathbf{c} = \mathbf{r} + \rho \mathbf{N}$.

Conic Sections

$$f(x, y) = ax^2 + 2bxy + cy^2 + 2dx + 2ey + f = \mathbf{x}^T Q \mathbf{x} = \begin{bmatrix} x & y & 1 \end{bmatrix} \begin{bmatrix} a & b & d \\ b & c & e \\ d & e & f \end{bmatrix} \begin{bmatrix} x \\ y \\ 1 \end{bmatrix} = 0$$

Nondegenerate if $D := \det(Q) \neq 0$. Let $\Delta = ac - b^2$.

Ellipse: $D \neq 0$ and $\Delta > 0$; Parabola: $D \neq 0$ and $\Delta = 0$; Hyperbola: $D \neq 0$ and $\Delta < 0$.

Quadratic Surfaces

Plane: $ax + by + cz = d$. Sphere: $x^2 + y^2 + z^2 = \rho^2$. Cylinder: $f(x, y) = 0$ in \mathbb{R}^3 .

Ellipsoid: $\frac{x^2}{a^2} + \frac{y^2}{b^2} + \frac{z^2}{c^2} = 1$. Elliptic Paraboloid: $z = \frac{x^2}{a^2} + \frac{y^2}{b^2}$. Hyperbolic Paraboloid: $z = \frac{x^2}{a^2} - \frac{y^2}{b^2}$.

Elliptic Cone: $\frac{z^2}{c^2} = \frac{x^2}{a^2} - \frac{y^2}{b^2}$. Hyperboloid of one sheet: $\frac{x^2}{a^2} + \frac{y^2}{b^2} - \frac{z^2}{c^2} = 1$. Two sheets: $\frac{x^2}{a^2} - \frac{y^2}{b^2} - \frac{z^2}{c^2} = 1$.

Gradient, Directional Derivative

Normal Vector to the surface $F(x, y, z) = 0$ is the gradient $\nabla F = \langle f_x, f_y, f_z \rangle$.

The vector \mathbf{u} is a "direction" if $|\mathbf{u}| = 1$.

Directional Derivative of $F(\mathbf{x})$ at \mathbf{x}_0 in the direction \mathbf{u} : $D_{\mathbf{u}}F(\mathbf{x}_0) = \nabla F(\mathbf{x}_0) \cdot \mathbf{u}$.

$D_{\mathbf{u}}F(\mathbf{x})$ is maximized when $\mathbf{u} = \nabla F(\mathbf{x})/|\nabla F(\mathbf{x})|$, which is the direction of greatest increase (steepest ascent) and perp to the contours $F(\mathbf{x}) = c$ (i.e., normal to the curve or surface $F(\mathbf{x}) = c$).

Chain Rule for $w = f(\mathbf{r}(t))$ with $\mathbf{r}(t) = \langle x(t), y(t), z(t) \rangle$:

$$\frac{dw}{dt} = \frac{\partial w}{\partial x} \frac{dx}{dt} + \frac{\partial w}{\partial y} \frac{dy}{dt} + \frac{\partial w}{\partial z} \frac{dz}{dt} = \nabla F(\mathbf{r}(t)) \cdot \mathbf{r}'(t)$$

Chain Rule for $w = f(x(s, t), y(s, t), z(s, t))$:

$$\frac{\partial w}{\partial s} = \frac{\partial w}{\partial x} \frac{\partial x}{\partial s} + \frac{\partial w}{\partial y} \frac{\partial y}{\partial s} + \frac{\partial w}{\partial z} \frac{\partial z}{\partial s} \quad \text{and} \quad \frac{\partial w}{\partial t} = \frac{\partial w}{\partial x} \frac{\partial x}{\partial t} + \frac{\partial w}{\partial y} \frac{\partial y}{\partial t} + \frac{\partial w}{\partial z} \frac{\partial z}{\partial t}$$

Tangent Planes

TP to $z = f(x, y)$ at (a, b) : $z = f(a, b) + f_x(a, b)(x - a) + f_y(a, b)(y - b)$.

TP to $F(x, y, z) = 0$ at \mathbf{x}_0 : $\nabla F(\mathbf{x}_0) \cdot (\mathbf{x} - \mathbf{x}_0) = 0$.

TP to $\mathbf{r}(u, v) = \langle x(u, v), y(u, v), z(u, v) \rangle$ at (a, b) :

$$TP(u, v) = \mathbf{r}(a, b) + (u - a)\mathbf{r}_u(a, b) + (v - b)\mathbf{r}_v(a, b)$$

Linear and Quadratic Approximations to $z = f(x, y)$ at (a, b)

$$\begin{aligned} \text{Linear:} \quad L(x, y) &= f(a, b) + f_x(a, b)(x - a) + f_y(a, b)(y - b) \\ &= f(a, b) + \nabla f(a, b) \cdot (x - a, y - b) \end{aligned}$$

$$\begin{aligned} \text{Quadratic:} \quad Q(x, y) &= L(x, y) + \frac{1}{2} \left(f_{xx}(a, b)(x - a)^2 + 2f_{xy}(a, b)(x - a)(y - b) + f_{yy}(a, b)(y - b)^2 \right) \\ &= L(x, y) + \frac{1}{2} [x - a, y - b] \begin{bmatrix} f_{xx}(a, b) & f_{xy}(a, b) \\ f_{xy}(a, b) & f_{yy}(a, b) \end{bmatrix} \begin{bmatrix} x - a \\ y - b \end{bmatrix} \end{aligned}$$

Local Max/Min/Saddle for $z = f(x, y)$

Critical points: (a, b) such that $f_x(a, b) = f_y(a, b) = 0$.

$$\text{Let } \Delta(a, b) := \det \begin{bmatrix} f_{xx}(a, b) & f_{xy}(a, b) \\ f_{xy}(a, b) & f_{yy}(a, b) \end{bmatrix} = f_{xx}(a, b)f_{yy}(a, b) - (f_{xy}(a, b))^2.$$

If $\Delta > 0$ and $f_{xx}(a, b) > 0$ then (a, b) is a local minimizer and $Q(x, y)$ is an elliptic paraboloid opening up.

If $\Delta > 0$ and $f_{xx}(a, b) < 0$ then (a, b) is a local maximizer and $Q(x, y)$ is an elliptic paraboloid down.

If $\Delta < 0$ then (a, b) is a saddle point and $Q(x, y)$ is a hyperbolic paraboloid.

Constrained Max/Min

Extremize $f(\mathbf{x})$ subject to the constraint $g(\mathbf{x}) = 0$,

Lagrange Multipliers: Solve $\nabla f = \lambda \nabla g$ and $g = 0$ simultaneously.

Vector Fields

Vector Fields: $\mathbf{F}(\mathbf{x}) = \langle P(x, y), Q(x, y) \rangle$ or $\mathbf{F}(\mathbf{x}) = \langle P(x, y, z), Q(x, y, z), R(x, y, z) \rangle$

Del Operator: $\nabla := \langle \frac{\partial}{\partial x}, \frac{\partial}{\partial y} \rangle$ or $\nabla := \langle \frac{\partial}{\partial x}, \frac{\partial}{\partial y}, \frac{\partial}{\partial z} \rangle$

Gradient of $f(x, y, z)$: $\text{grad}(f) := \langle \frac{\partial f}{\partial x}, \frac{\partial f}{\partial y}, \frac{\partial f}{\partial z} \rangle$

Divergence: $\text{div}(\mathbf{F}) = \nabla \cdot \mathbf{F} = \frac{\partial P}{\partial x} + \frac{\partial Q}{\partial y} + \frac{\partial R}{\partial z}$

Curl: $\text{curl}(\mathbf{F}) = \nabla \times \mathbf{F} = \begin{vmatrix} \mathbf{i} & \mathbf{j} & \mathbf{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ P & Q & R \end{vmatrix} = \langle \frac{\partial R}{\partial y} - \frac{\partial Q}{\partial z}, \frac{\partial P}{\partial z} - \frac{\partial R}{\partial x}, \frac{\partial Q}{\partial x} - \frac{\partial P}{\partial y} \rangle$

Identity: $\text{div}(\text{curl}(\mathbf{F})) = \nabla \cdot (\nabla \times \mathbf{F}) = 0$

Identity: $\text{curl}(\nabla f) = 0$ (i.e., gradient vector fields are conservative)

Conservative Vector Fields

Definition: The vector field \mathbf{F} is *conservative* if $\mathbf{F} = \nabla f$ for some (potential) function f

Corollary: \mathbf{F} is conservative iff $\nabla \times \mathbf{F} = 0$

Irrotational Vector Field: $\nabla \times \mathbf{F} = 0$

Conservation of Mass: $\nabla \cdot \mathbf{F} = 0$

Source: $\nabla \cdot \mathbf{F} > 0$; Sink: $\nabla \cdot \mathbf{F} < 0$

Path Independence: The value of $\int_C \mathbf{F} \cdot d\mathbf{r}$ is independent of the path C

Fundamental Theorem of line integrals: $\int_C \nabla f \cdot d\mathbf{r} = \int_a^b \nabla f(\mathbf{r}(t)) \cdot \mathbf{r}'(t) dt = f(\mathbf{r}(b)) - f(\mathbf{r}(a))$

Corollary: \mathbf{F} is conservative $\implies \int_C \mathbf{F} \cdot d\mathbf{r} = \int_C \nabla f \cdot d\mathbf{r} = f(\mathbf{r}(b)) - f(\mathbf{r}(a))$ and $\oint_C \mathbf{F} \cdot d\mathbf{r} = 0$

Theorem: \mathbf{F} conservative iff path independent iff circulation = 0 iff $\text{curl } \mathbf{F} = 0$ (irrotational)

Line Integrals of curves $\mathbf{r}(t) = \langle \mathbf{x}(t), \mathbf{y}(t), \mathbf{z}(t) \rangle$

Unit Tangent: $\mathbf{T} = \mathbf{r}'/|\mathbf{r}'|$; Unit Normal: \mathbf{N}

Scalar line integral: $\int_C f(x, y) ds = \int_a^b f(\mathbf{r}(t)) |\mathbf{r}'(t)| dt$ (Arc length when $f \equiv 1$)

Differentials: $d\mathbf{r} = \langle dx, dy \rangle$ or $d\mathbf{r} = \langle dx, dy, dz \rangle$

Vector line integrals: $W = \int_C \mathbf{F} \cdot \mathbf{T} ds = \int_a^b \mathbf{F}(\mathbf{r}(t)) \cdot \mathbf{r}'(t) dt = \int_C \mathbf{F} \cdot d\mathbf{r}$

Green's Theorem (circulation): $\oint_C \mathbf{F} \cdot \mathbf{T} ds = \int_{\partial R} P dx + Q dy = \int \int_R (Q_x - P_y) dA = \int \int_R \nabla \times \mathbf{F} dA$

Green's Theorem (flux): $\oint_C \mathbf{F} \cdot \mathbf{N} ds = \int_{\partial R} P dy - Q dx = \int \int_R (P_x + Q_y) dA = \int \int_R \nabla \cdot \mathbf{F} dA$

Stoke's Theorem: $\oint_{\partial S} \mathbf{F} \cdot \mathbf{T} ds = \int \int_S \text{curl}(\mathbf{F}) \cdot \mathbf{N} dS$

Surface Integrals of $\mathbf{r}(u, v) = \langle x(u, v), y(u, v), z(u, v) \rangle$

Unit Normal Vector (outward): $\mathbf{N} = \mathbf{r}_u \times \mathbf{r}_v / |\mathbf{r}_u \times \mathbf{r}_v|$

Scalar Surface integrals: $\int \int_S f(\mathbf{r}(u, v)) dS = \int \int_D f(\mathbf{r}(u, v)) |\mathbf{r}_u \times \mathbf{r}_v| du dv$

Surface area when $f \equiv 1$

Rectangular: $\int \int_S f(x, y) \sqrt{1 + z_x^2 + z_y^2} dx dy$

Cylindrical: $\int \int_S f(r, \theta) \sqrt{r^2 + r^2 z_r^2 + z_\theta^2} dr d\theta$

Vector Surface integrals (Flux):

$$\int \int_S \mathbf{F} \cdot \mathbf{N} dS = \int \int_D \mathbf{F}(\mathbf{r}(u, v)) \cdot (\mathbf{r}_u \times \mathbf{r}_v) du dv = \int \int_S P dy dz + Q dz dx + R dx dy$$

Divergence (Gauss') Theorem (for closed surfaces): $\int \int_{\partial V} \mathbf{F} \cdot \mathbf{N} dS = \int \int \int_V \nabla \cdot \mathbf{F} dV$

Coordinate Transformations

	From Cartesian	From Cylindrical	From Spherical
To Cartesian (x, y, z)		$x = r \cos(\theta)$ $y = r \sin(\theta)$ $z = z$	$x = \rho \sin(\varphi) \cos(\theta)$ $y = \rho \sin(\varphi) \sin(\theta)$ $z = \rho \cos(\varphi)$
To Cylindrical (r, θ, z)	$r^2 = x^2 + y^2$ $\tan(\theta) = y/x$ $z = z$		$r = \rho \sin(\varphi)$ $\theta = \theta$ $z = \rho \cos(\varphi)$
To Spherical (ρ, θ, φ)	$\rho^2 = x^2 + y^2 + z^2$ $\tan(\varphi) = \sqrt{x^2 + y^2}/z$ $\tan(\theta) = y/x$	$\rho^2 = r^2 + z^2$ $\tan(\varphi) = r/z$ $\theta = \theta$	

Mass

Density function in units mass per arc length, area, volume: $\delta(s)$, $\delta(x, y)$, $\delta(x, y, z)$.

When $\delta \equiv 1$, mass = length, area or volume.

	Curves	Areas	Volumes
Mass $m =$	$\int \delta(s) ds$	$\iint \delta(x, y) dA$	$\iiint \delta(x, y, z) dV$

First Moments

Center of mass: (\bar{x}, \bar{y}) or $(\bar{x}, \bar{y}, \bar{z})$.

When density is constant, center of mass = centroid.

	Curves	Areas	Volumes
$m\bar{x} =$	$\int x \delta(s) ds$	$\iint x \delta(x, y) dA$	$\iiint x \delta(x, y, z) dV$
$m\bar{y} =$	$\int y \delta(s) ds$	$\iint y \delta(x, y) dA$	$\iiint y \delta(x, y, z) dV$
$m\bar{z} =$	$\int z \delta(s) ds$		$\iiint z \delta(x, y, z) dV$

Second Moments (Moments of Inertia)

Moments of Inertia about axes: I_L , I_x , I_y , I_z .

Polar moment of inertia of plane lamina: $I_o = I_x + I_y$.

Radius of Gyration: R , R_x , R_y , R_z . ($R = \sqrt{I_L/m}$)

	Curves	Areas	Volumes
$I_L = m R^2 =$	$\int r^2 \delta(s) ds$	$\iint r^2 \delta(x, y) dA$	$\iiint r^2 \delta(x, y, z) dV$
$I_x = m R_x^2 =$	$\int (y^2 + z^2) \delta(s) ds$	$\iint y^2 \delta(x, y) dA$	$\iiint (y^2 + z^2) \delta(x, y, z) dV$
$I_y = m R_y^2 =$	$\int (x^2 + z^2) \delta(s) ds$	$\iint x^2 \delta(x, y) dA$	$\iiint (x^2 + z^2) \delta(x, y, z) dV$
$I_z = m R_z^2 =$	$\int (x^2 + y^2) \delta(s) ds$		$\iiint (x^2 + y^2) \delta(x, y, z) dV$