

M311 Calculus III Recitation

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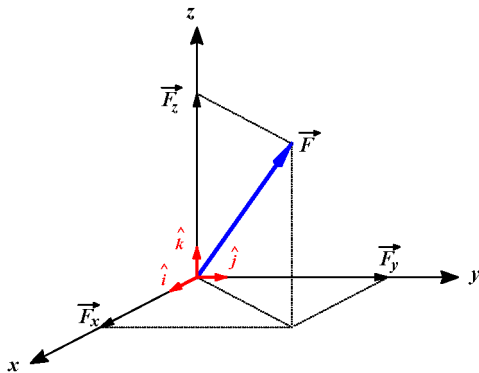
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Projections

Section 12.1

$$\vec{F} = \vec{F}_x + \vec{F}_y + \vec{F}_z$$



Vector Operations

Section 12.2

Suppose $a = \langle 2, 3, 0 \rangle$ and $b = \langle -1, 0, 1 \rangle$. Then

$$\begin{aligned}|a + 2b| &= |\langle 2, 3, 0 \rangle + 2\langle -1, 0, 1 \rangle| \\&= |\langle 2, 3, 0 \rangle + \langle -2, 0, 2 \rangle| \\&= |\langle 0, 3, 2 \rangle| \\&= \sqrt{0^2 + 3^2 + 2^2} \\&= \sqrt{13}\end{aligned}$$

Dot Product

Section 12.3

Dot products are a special case of matrix multiplication.

Suppose $a = \langle 2, 3, 0 \rangle$ and $b = \langle -1, 0, 1 \rangle$. Then

$$a \cdot b = 2(-1) + 3(0) + 0(1) = -2$$

Compare to $(2, 3, 0)(-1, 0, 1)^T$ where these are now thought of as matrices and T denotes transpose.

Dot Product

Important properties and uses

- Dot product gives a computationally conducive way to get a handle on angles between vectors.
- $a \cdot b = |a||b| \cos \theta$ where θ is the angle between the two vectors.
- In particular, since $\cos \theta = 0$ if and only if $\theta = \pi/2 + k\pi$, we can conclude that $a \perp b \Leftrightarrow a \cdot b = 0$.
- Note: dot product takes two vectors and gives a number.
- In the previous example, since the dot product was nonzero, we can conclusively say that the vectors were not orthogonal.

Cross Product

Problem 20

Computing unit vectors perpendicular to $j - k$ and $i + j$:

$$(j - k) \times (i + j) = i - j - k$$

However, this vector is not a unit vector! We must normalize by dividing by the magnitude, in this case, $1/\sqrt{3}$.

Cross Product

Problem 27

Finding the area of a parallelogram given the corner points.

- 1 Plot the vectors and draw in the parallelogram
- 2 Identify two vectors that determine the parallelogram
- 3 Compute the magnitude of the cross product.

Cross Product

Problem 29

Finding a vector orthogonal to the plane given three points on the plane.

- 1 The plane through P, Q, R must contain the vectors formed by the points, such as PQ and PR .
- 2 Find a vector orthogonal to both of these vectors with the cross product.
- 3 This vector must then be orthogonal to the plane itself.

Lines and Planes

Problem 10

Find equation of line containing $P_0 = (2, 1, 0)$ and direction perpendicular to $i + j$ and $j + k$.

- 1 Compute a vector orthogonal to both
- 2 Say the vector is (a, b, c) . Then the parametric equation is $x = 2 + at, y = 1 + bt, z = ct$.

Lines and Planes

Problem 17

Line segment from $r_0 = \langle 6, -1, 9 \rangle$ to $r_1 = \langle 7, 6, 0 \rangle$:

$$\begin{aligned} r(t) &= (1-t)r_0 + tr_1 \\ &= (1-t)\langle 6, -1, 9 \rangle + t\langle 7, 6, 0 \rangle \\ &= \langle 6, -1, 9 \rangle - t\langle 6, -1, 9 \rangle + t\langle 7, 6, 0 \rangle \\ &= \langle 6, -1, 9 \rangle + t\langle 1, 7, -9 \rangle \end{aligned}$$

Lines and Planes

Parallel (Problem 20)

How do you determine whether two lines are parallel given their direction vectors?

- 1 Say we have two lines with direction vectors v_1 and v_2 .
- 2 Determine whether there exists a constant such that $v_1 = cv_2$.
- 3 If there is, then the two lines are parallel. If not, it may be possible that the lines intersect or are skew.

Lines and Planes

Finding equations of planes

- The equation of a plane depends heavily on the normal vector.
- Main goal: find the normal vector
- Our strategy to doing so involves taking two cross products of vectors.
- Therefore, in all problems, get such vectors, either on the plane, parallel to the plane, etc.

Vector Functions

Problems 12, 21, and 27

- Note that both problems have one coordinate equal to $\cos t$ and another coordinate has $\sin t$.
- Use $\sin^2 t + \cos^2 t = 1$
- Incorporate the third coordinate

Exam 1

Remarks

- Statistics on Exam 1
- The cumulative grades on Canvas are not correct.
- As a result, if you want to know your current grade in the class, you'll need to compute it.

Applications

Mass-to-charge ratio

- Mass to charge ratio is a quantity in electrodynamics with wide applications
- Upshot: Ions' motions are completely determined by the ratio and the electromagnetic forces
- $F = q(E + v \times B)$ the force on an ion in electromagnetic fields
- Combined with Newton's Law $F = ma$ gives $(m/q)a = E + v \times B$
- q is the charge of the ion, v the velocity, E, B are the electric and magnetic fields resp.

Partial Derivatives

Notation and setup

Suppose that $f : \mathbf{R}^n \rightarrow \mathbf{R}$. For example, say f is a function of two variables x, y . Then we can talk about the (partial) derivatives wrt x or y .

- Partial derivative wrt x is denoted as f_x
- It is defined as the change in f when all other variables, which in this case is just y , is treated as a constant.
- To compute it, we should think of all other variables as a constant then take the derivative as we would in single variable calculus.

Partial Derivatives

Preliminary example: 14.3.18

Given $f(x, y) = \sqrt{3x + 4y}$, compute all first order partials.

Solution:

$$f_x = (3x + 4y)^{1/2}_x = \frac{1}{2}(3x + 4y)^{-1/2} \cdot (3x + 4y)_x = \frac{3}{2}(3x + 4y)^{-1/2}$$

All the variables are being square rooted, so we first apply the Chain Rule, which then focuses the derivative on the variables themselves. Remember, in this case, y is treated as a constant, so $4y$ is also a constant and therefore, zeros out.

Partial Derivatives

14.3.20

Compute first order partials of $f(x, y) = x \sin(xy)$

$$f_y = x(\sin(xy))_y = x \cos(xy) \cdot (xy)_y = x^2 \cos(xy)$$

In this case x is treated as a constant, so we focus on the \sin term and Chain Rule as before.

$$f_x = xy \cos(xy) + \sin(xy)$$

Now, x is a variable so it appears in both the first factor and also the \sin term! This means we must use the Product Rule.

Higher Order Derivatives

Setup

- As in single variable calculus, we will have reason to take second and higher order partials (actually in this class, usually just second).
- The idea is the same as in one variable: we take one derivative at a time and keep track of each derivative.
- The twist is that there are multiple variables.
- Notation: f_{xy} means take the derivative wrt x first and then take derivative wrt y .
- Most of the time, $f_{xy} = f_{yx}$.
- Start memorizing this formula now: $f_{xx}f_{yy} - f_{xy}^2$

Higher Order Derivatives

14.3.62

Compute second mixed partials of

$$f(x, y) = \log(x + 2y)$$

We need both first order partials: $f_x = (x + 2y)^{-1}$ and $f_y = 2(x + 2y)^{-1}$. Now,

$$f_{xy} = ((x + 2y)^{-1})_y = -\frac{(x + 2y)_y}{(x + 2y)^2} = -\frac{2}{(x + 2y)^2}$$

and

$$f_{yx} = (2(x + 2y)^{-1})_x = -\frac{2(x + 2y)_x}{(x + 2y)^2} = -\frac{2}{(x + 2y)^2}$$

Gradient

Definition

- Derivative of one variable function gives numbers corresponding to slopes of tangent lines.
- Gradient generalizes this idea.
- ∇f is a vector whose components are the partial derivatives
- It gives the direction and magnitude of the fastest increase of the function.
- Note: the gradient is the one-dimensional (but still vector) version of the Jacobian.
- Gradient satisfies all the properties of a derivative: linearity, product and chain rule

Gradients

Related concepts

- Equivalent definition of gradient: given any vector v , it is the unique vector field such that $D_v f = \nabla f \cdot v$
- $f(x) = f(a) + \nabla f(a)(x - a) + O(x^2)$
- The gradient is orthogonal to the level sets.
- Appears in formulations of Maxwell's equations (Laws of Electrodynamics)

Vector Fields

Definition and Examples

Vector field is an assignment of a vector to each point in space. Contrast with functions we've been studying, which could be considered scalar fields, where for each point in space, we assign a scalar instead of a vector.

Examples:

- A weather chart displaying the strength and direction of winds superimposed on a map.
- Maxwell's equations tell us the force as a vector experienced by an ion at any point. This gives a vector field which is the electromagnetic field.
- Gravitational fields caused by celestial objects: each point gives the gravitational force as a vector. A spherical object would have all vectors pointing towards center.

Conservative Fields

Application of gradient

- Can construct vector fields from our functions using ∇f
- This would then be a vector field where each point gives the tangent vector to f .
- Such vector fields are extremely important and called "conservative".
- The work done in a conservative force field depends only on the start and end points.
- Conservative fields are irrotational (zero curl).

Conservative Fields

Example

Draw the gradient field of $f(x, y) = x^2 + y^2$ superimposed on its contour graph.

Gradient Optimization

Application of gradient

- Recall that gradient points in direction of maximal increase.
- We can use this idea to iteratively find local min/max.
- Why use iterative methods at all? Why not set derivatives equal to zero and find all critical points right away!
- This can be inefficient or not computationally feasible in the presence of large datasets
- We may not always have explicit equations for our optimization problem but can computationally and locally get the gradients.

Multiple Integrals

Setup

- In one dimension (one integral), we have length. We can multiply this length by number(s) to get area, but this is effectively increasing the dimension by adding a second integral.
- Two integrals give area. Three gives volume, etc.
- Similarly, we can compute volume with two integrals with an integrand other than 1.
- Area can be thought of as a special case of volume.
- For example, a square has area x^2 while a rectangular box with a square base has volume x^2h . However, if you let the latter have height 1, which incidentally, is the integrand in these computations, then you recover x^2 .

Triple Integrals

General strategy

- The hardest part about triple integrals is determining the limits of the integrals.
- For this discussion, we stick with Cartesian coordinates.
- In which order should we integrate?
- If you pick z first, can you easily parameterize the other variables in terms of z ?
- For example, if the shape is sitting on the xy -plane and its height is determined completely by $z = f(x, y)$ then great! Notice I've basically cheated here.
- A negative example could be a pyramid sitting on the xy -plane: its height could be bounded by multiple planes so trying to parameterize in terms of z would require you to partition.

Triple Integrals

Setting up limits

- At this step, we've determined which variable goes inside our innermost integral, say z .
- For the next two variables, we project onto the appropriate plane, in this case, xy -plane.
- At this point, it becomes a double integral problem.
- Set up the double integral as you would have last week.
- Wrap this double integral outside the innermost integral from the first step.

Multiple Integrals

Change of variables

- When performing a change of variables, there are several components to consider.
- First, you should obviously decide what your change of variables will be.
- Afterwards, you must determine what the new limits are.
- Because we have multiple integrals, we cannot take antiderivatives and undo the substitution at the end.
- Remember when we did u -subs in single variable, we needed a du .
- The analogue of that in multiple variables is the Jacobian.

Jacobian

Changing to polar coordinates

$$\iint dxdy = \iint r \, drd\theta$$

We convert to polar coordinates from Cartesian using $x = r \cos \theta$ and $y = r \sin \theta$. Then, $dxdy = |J| \, drd\theta$ where

$$J = \begin{pmatrix} x_r & x_\theta \\ y_r & y_\theta \end{pmatrix} = \begin{pmatrix} \cos \theta & -r \sin \theta \\ \sin \theta & r \cos \theta \end{pmatrix}$$

and so

$$\det J = r \cos^2 \theta + r \sin^2 \theta = r$$