

"Shark-A"

Lecture 1

Jan 18, 2023

Sarka Petrickova

petrickv@illinois.edu

OH: Monday, 3-4pm & Friday 2-3pm in Computing Applications Bldg.

Again

Tests: Feb 17

Mar 10

Apr 7

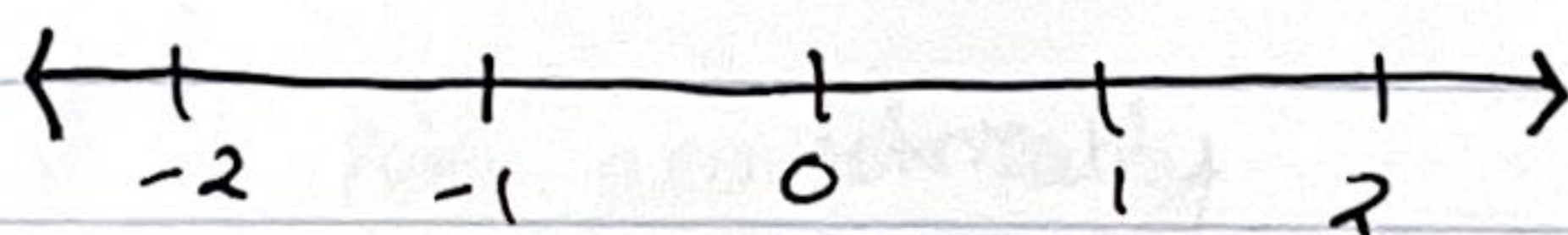
Apr 28

During
lecture
time

If you are unconfident in
any way, shape, or form PLEASE
do yourself a favor, Jack, and
go to office hours.

12.1 Three Dimensional Coordinate systems

$\mathbb{R}$ = real numbers

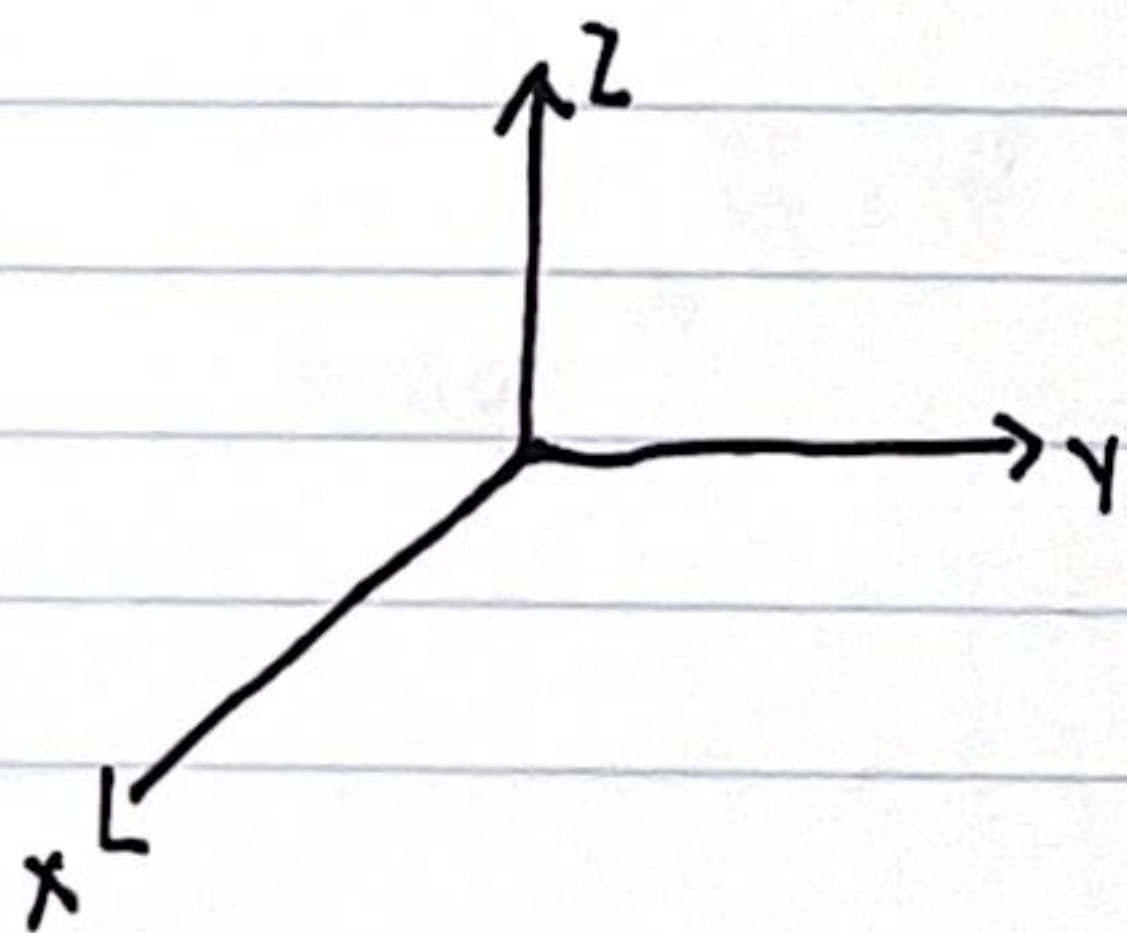
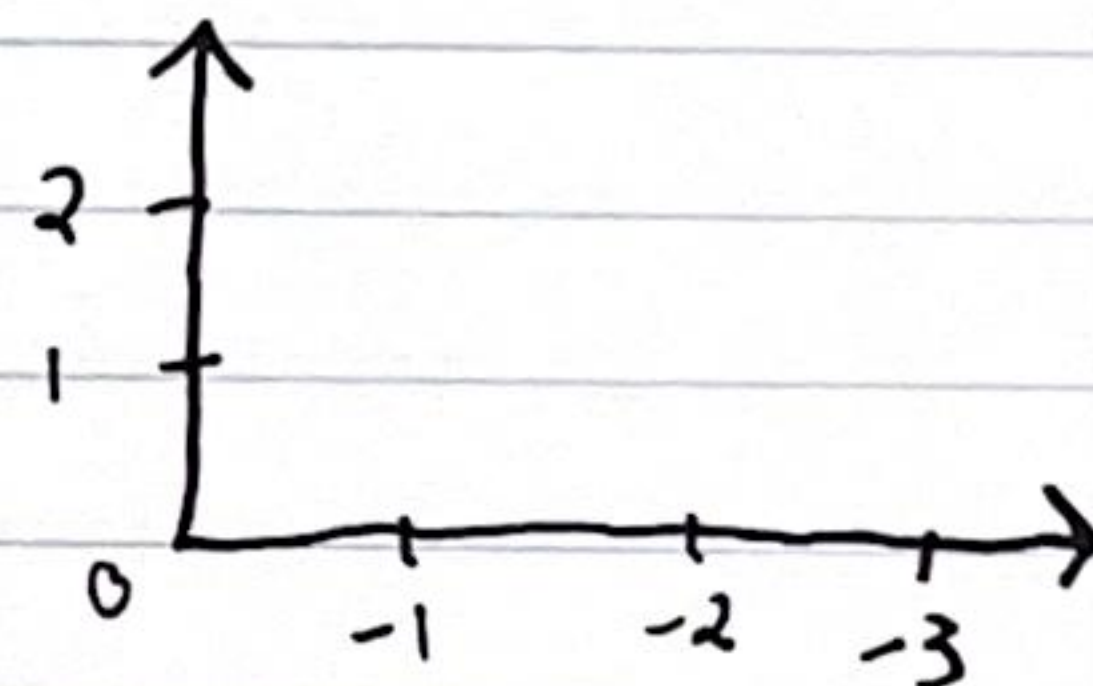


$\mathbb{R}^2$ = ordered pairs of
real numbers =

$$\mathbb{R} \times \mathbb{R} = \{(x, y) | x, y \in \mathbb{R}\}$$

$\mathbb{R}^3$ = ordered triples (x, y, z) of
real numbers =

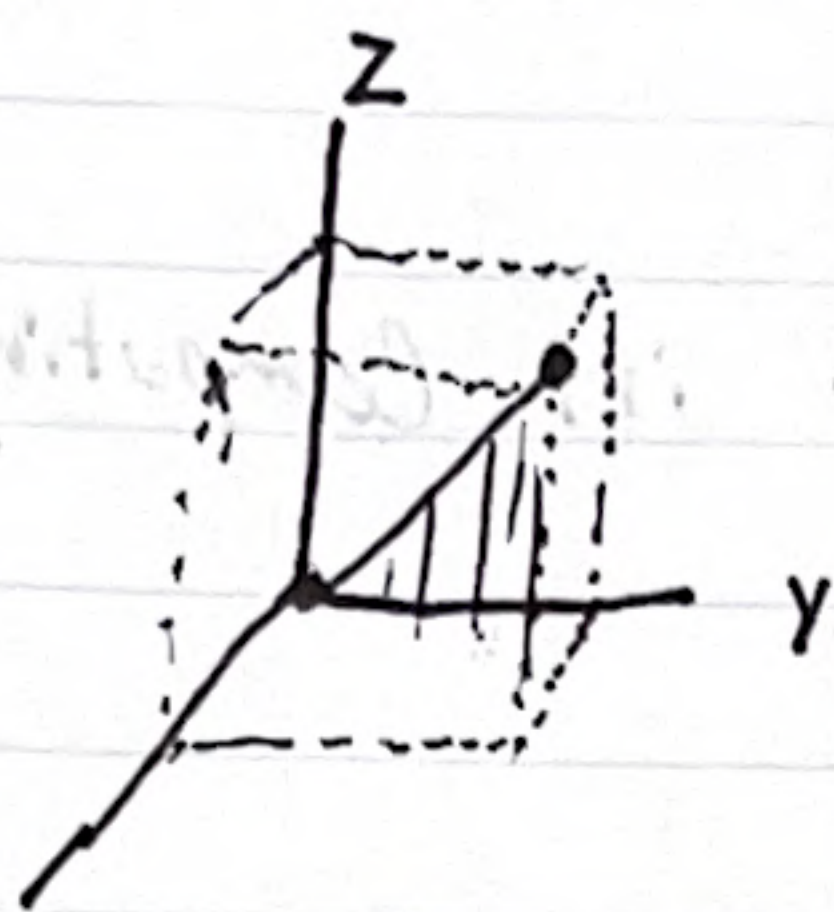
$$\mathbb{R} \times \mathbb{R} \times \mathbb{R} = \{(x, y, z) | x, y, z \in \mathbb{R}\}$$



(must be like this)

xy plane, yz plane, xz plane

Distance in $\mathbb{R}^3$:



$$\sqrt{x^2 + y^2 + z^2}$$

13.1 Three Dimensional Coordinate Systems

$\mathbb{R} =$ real numbers

$\mathbb{R}^2 =$ ordered pairs

$\mathbb{R} \times \mathbb{R} = \{(x, y) | x, y \in \mathbb{R}\}$

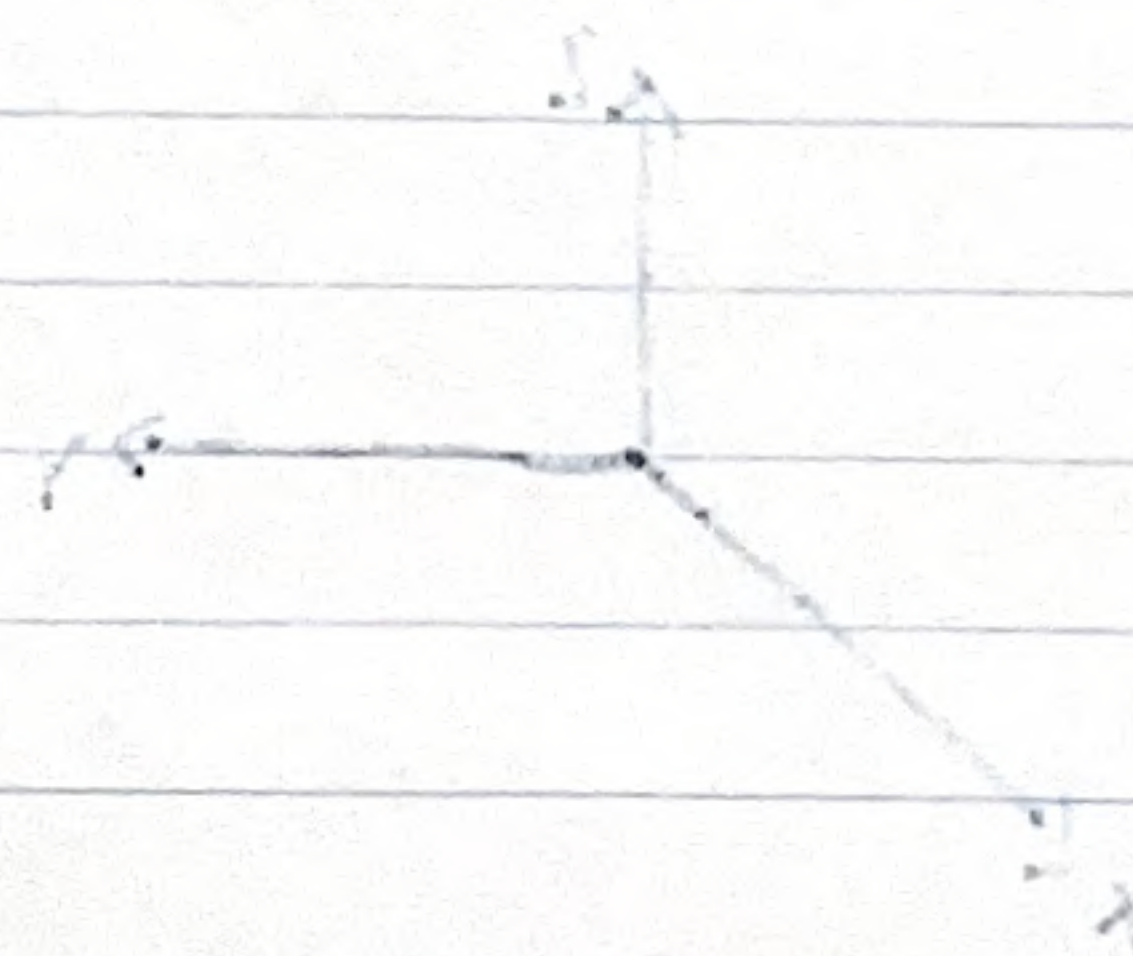


$\mathbb{R}^3 =$ ordered triples (x, y, z) of

real numbers

$\mathbb{R} \times \mathbb{R} \times \mathbb{R} = \{(x, y, z) | x, y, z \in \mathbb{R}\}$

(must be like this)



xx plane is plane xz plane

Lecture 2

Jan 20, 2023

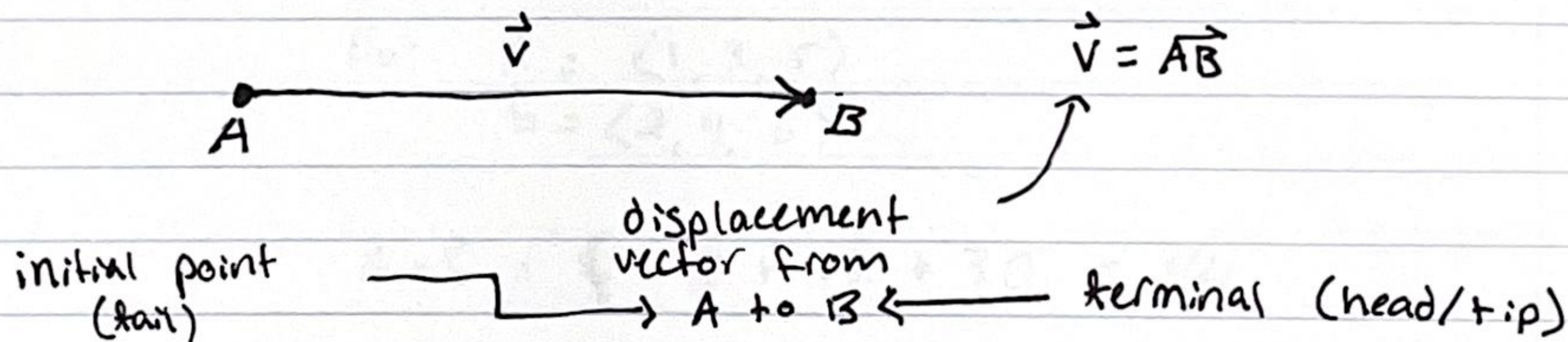
~~max~~ sphere: Set of all points (x, y, z) of distance r from $C(h, k, l)$

$$(x-h)^2 + (y-k)^2 + (z-l)^2 = r^2$$

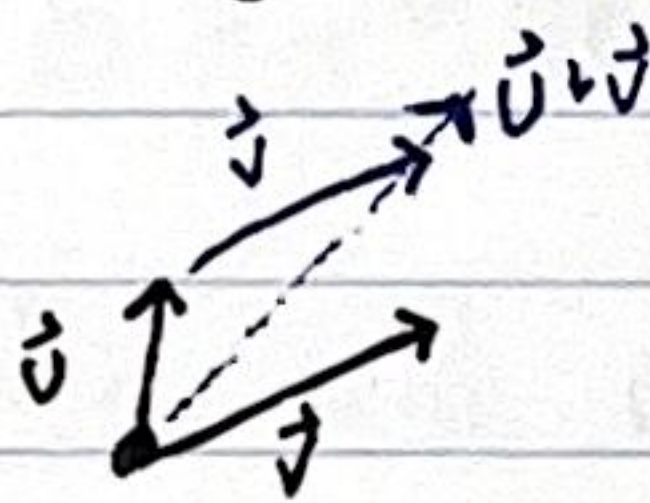
12.2 Vectors

scalar: magnitude

vector: magnitude + direction

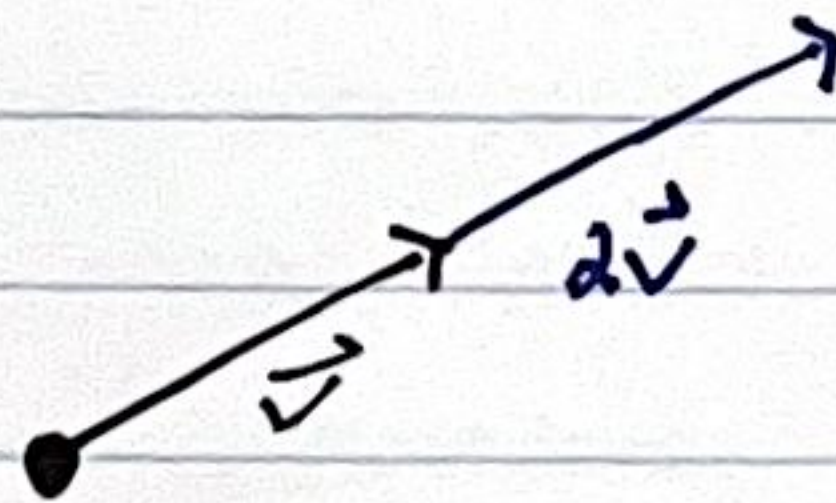


$\vec{u} + \vec{v}$: Add geometrically

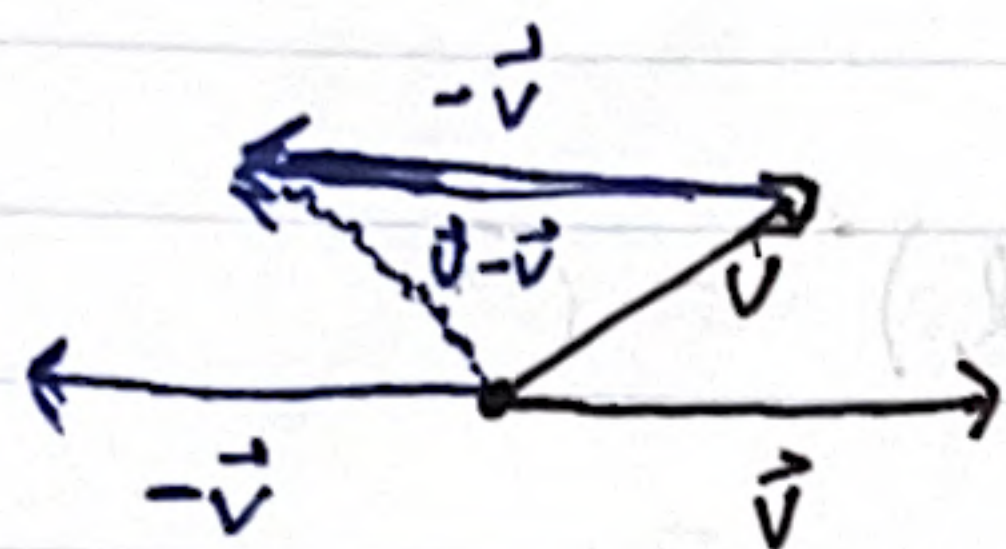


vector
~~scalar~~ multiple

scalar $\rightarrow K \cdot \vec{v}$



$$\vec{u} - \vec{v} = \vec{u} + (-1)\vec{v} = \vec{u} + (-\vec{v})$$



Do they lay on the same line?

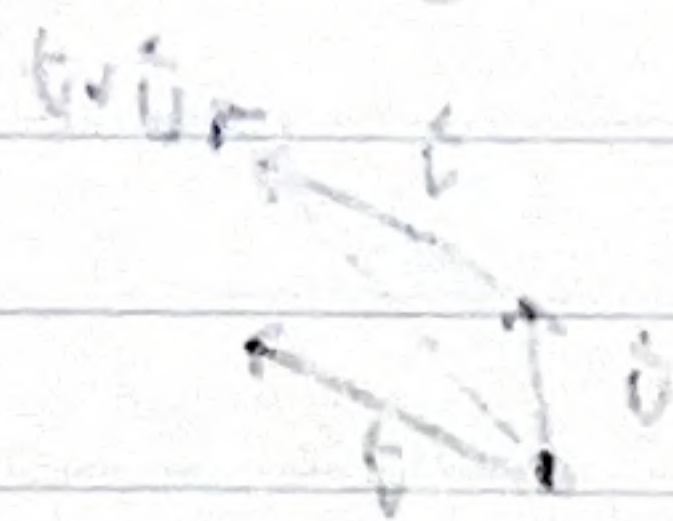
$$\vec{BA} = \vec{v}$$



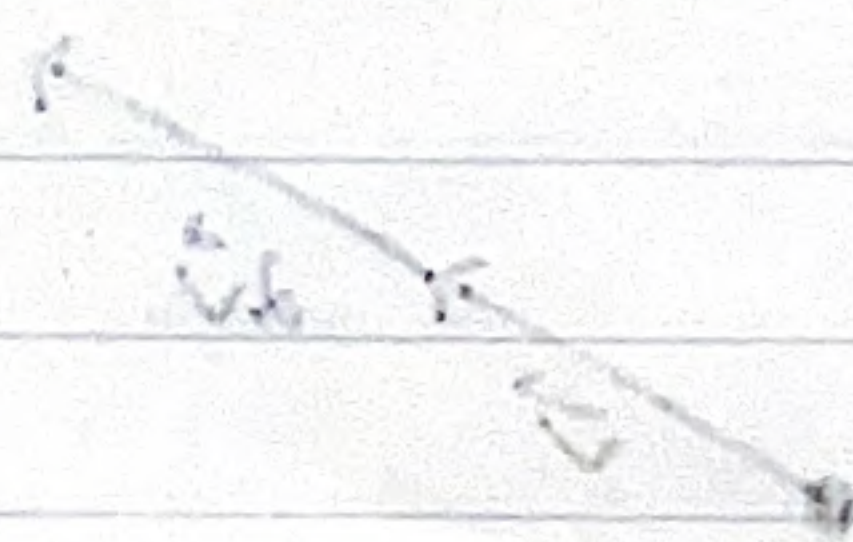
displacement
vector from
A to B

initial point
(A)

$$\vec{u} + \vec{v} = \vec{w}$$



vector
multiplication



scalar
multiplication

Lecture 3

Jan, 2023

Multiply vectors:

Dot Product -

$$\vec{a} = \langle a_1, a_2, a_3 \rangle$$

$$\vec{b} = \langle b_1, b_2, b_3 \rangle$$

$$\vec{a} \cdot \vec{b} = \underbrace{a_1 b_1 + a_2 b_2 + a_3 b_3}_{\text{number}}$$

Ex: $\vec{a} = \langle 1, 3, 5 \rangle$
 $\vec{b} = \langle 2, 4, 6 \rangle$

$$\vec{a} \cdot \vec{b} = 2 + 12 + 30 = 44$$

Angle between two vectors $\vec{a}$ and $\vec{b}$ lengths of $\vec{a}$ or $\vec{b}$

$$\vec{a} \cdot \vec{b} = |\vec{a}| |\vec{b}| \cos \theta$$

Theta will always be $[0 \leq \theta \leq \pi]$

Lecture 4

Jan 25, 2023

Dot Product •

- Valid in any dimension
- Result = scalar
- Application: Work = $\vec{F} \cdot \vec{d}$

$$\langle 1, -1, 2 \rangle \cdot \langle 0, 3, -4 \rangle = 0 \cdot 1 + -1(3) + 2(-4) = -11$$

Cross Product $\times$

- Valid only in $\mathbb{R}^3$
- Result = vector
- Application: torque

$$\langle 1, -1, 2 \rangle \times \langle 0, 3, -4 \rangle = \langle ?, ?, ? \rangle$$

Determinate

~~Determinant~~

of order 3

$$\begin{bmatrix} a_1 & a_2 & a_3 \\ b_1 & b_2 & b_3 \\ c_1 & c_2 & c_3 \end{bmatrix} = a_1 \begin{vmatrix} b_2 & b_3 \\ c_2 & c_3 \end{vmatrix} - a_2 \begin{vmatrix} b_1 & b_3 \\ c_1 & c_3 \end{vmatrix} + a_3 \begin{vmatrix} b_1 & b_2 \\ c_1 & c_2 \end{vmatrix}$$

Determinate of order 2:

$$\begin{vmatrix} a & b \\ c & d \end{vmatrix} = ad - bc$$

$$\vec{a} = \langle a_1, a_2, a_3 \rangle, \vec{b} = \langle b_1, b_2, b_3 \rangle$$

Def: $\vec{a} \times \vec{b} =$

$$\begin{vmatrix} \hat{i} & \hat{j} & \hat{k} \\ a_1 & a_2 & a_3 \\ b_1 & b_2 & b_3 \end{vmatrix} = \hat{i} \begin{vmatrix} a_2 & a_3 \\ b_2 & b_3 \end{vmatrix} - \hat{j} \begin{vmatrix} a_1 & a_3 \\ b_1 & b_3 \end{vmatrix} + \hat{k} \begin{vmatrix} a_1 & a_2 \\ b_1 & b_2 \end{vmatrix}$$

$$= \hat{i}(a_2 b_3 - b_2 a_3) - \hat{j}(a_1 b_3 - b_1 a_3) + \hat{k}(a_1 b_2 - b_1 a_2) =$$

$$\langle a_2 b_3 - b_2 a_3, a_1 b_3 - b_1 a_3, a_1 b_2 - b_1 a_2 \rangle$$

Properties of $\times$:

- $\vec{a} \times \vec{b}$ is a vector
- $\vec{a} \times \vec{b}$ is orthogonal to both $\vec{a}$ and $\vec{b}$
- $(\vec{a} \times \vec{b}) \cdot \vec{a} = 0$
- $(\vec{a} \times \vec{b}) \cdot \vec{b} = 0$
- $\vec{b} \times \vec{a}$ is also orthogonal to both $\vec{b}$ and $\vec{a}$ but in the opposite direction
- $\vec{a} \times \vec{a} = \vec{0}$
- $\vec{a} \times \vec{b} = -\vec{b} \times \vec{a}$
- $(K\vec{a}) \times \vec{b} = K(\vec{a} \times \vec{b})$

Proof

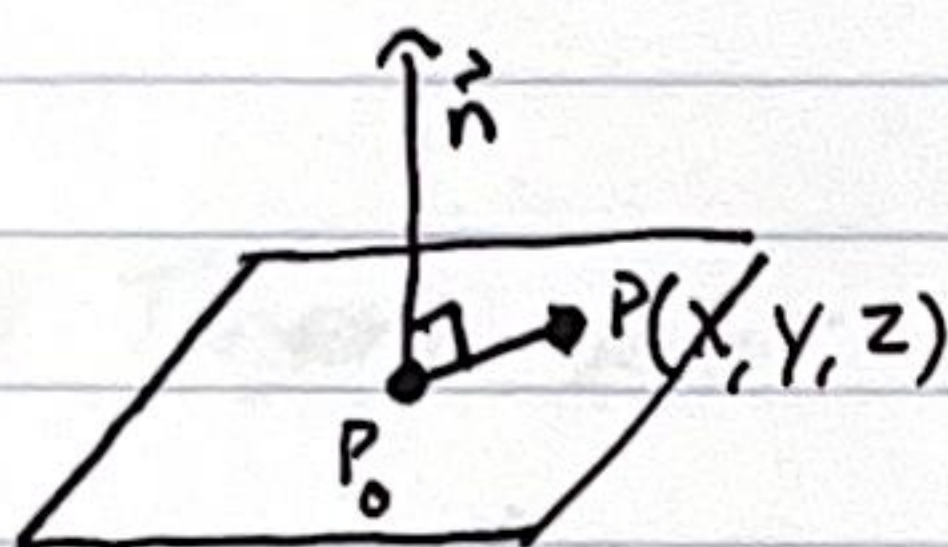
Theorem: $|\vec{a} \times \vec{b}| = |\vec{a}||\vec{b}|\sin\theta$

Lecture 6

Planes in $\mathbb{R}^3$

How to specify a plane?

- point $P_0(x_0, y_0, z_0)$
- normal vector $\vec{n} = \langle a, b, c \rangle$ (perpendicular to plane)



$P(x, y, z)$ is in the plane $\Leftrightarrow$

$$\Leftrightarrow \vec{n} \perp \vec{P_0P}$$

$$\Leftrightarrow \vec{n} \cdot \vec{P_0P} = 0$$

$$\Leftrightarrow a(x - x_0) + b(y - y_0) + c(z - z_0) = 0$$

Angle between two planes = angle between their normal vectors. $\vec{n}_1, \vec{n}_2$

$$\cos \theta = \frac{\vec{n}_1 \cdot \vec{n}_2}{|\vec{n}_1| |\vec{n}_2|}$$

Ex: Find an equation of a plane that is parallel to the plane $8x - y - 3z + 3 = 0$ and goes through $(5, 6, 7)$

$$8(x - 5) + (-1)(y - 6) - 3(z - 7) = 0$$

Two planes are either parallel or intersecting

Find the line in which two planes intersect:

Plane 1: $8x - y - 3z + 3 = 0$

Plane 2: $-4x + y + 2z + 5 = 0$

• Find one point on both planes

• $z = 0$

$A(-2, -13, 0)$

$$\begin{array}{r} 8x - y + 3 = 0 \\ -4x + y + 5 = 0 \end{array} \quad \left. \begin{array}{l} \\ \end{array} \right\} \begin{array}{l} \text{add} \\ \text{together} \end{array}$$

$4x + 8 = 0$

$x = -2 \quad y = -13$

• Find another point

$x = 0$

$-y - 3z + 3 = 0$

$B(0, -21, 8)$

$y + 2z + 5 = 0$

$-2z + 8 = 0$

$z = 8$

$y = -21$

Line:

$\vec{AB} = \langle 2, -8, 8 \rangle$

$\Rightarrow x = -2 + 2t$

$y = -13 - 8t$

$z = 8t$

lecture 8

$$L = \int_a^b |\dot{\mathbf{r}}(t)| dt$$

Arc length Function

$$s(t) = \int_a^t |\dot{\mathbf{r}}(u)| du$$

Unit Tangent vector

$$\hat{\mathbf{T}}(t) = \frac{\dot{\mathbf{r}}(t)}{|\dot{\mathbf{r}}(t)|}$$

Curvature = measure the rate of change of $\hat{\mathbf{T}}(t)$ with respect to arclength

$$\text{Kappa} \rightarrow \kappa(s) = \left| \frac{d\hat{\mathbf{T}}}{ds} \right|$$

if $|\dot{\mathbf{r}}(s)| = 1$, then

$$\kappa(s) = \left| \frac{d\hat{\mathbf{T}}(s)}{ds} \right| = |\ddot{\mathbf{r}}(s)|$$

$$\kappa(t) = \frac{|\dot{\mathbf{r}}'(t) \times \ddot{\mathbf{r}}(t)|}{|\dot{\mathbf{r}}'(t)|^3}$$

Example: Helix

$$\vec{r}(t) = \langle \cos(t), \sin(t), t \rangle$$

$$\vec{r}'(t) = \langle -\sin(t), \cos(t), 1 \rangle \Rightarrow |\vec{r}'(t)| = \sqrt{2}$$

$$\vec{T}(t) = \frac{1}{\sqrt{2}} \langle -\sin(t), \cos(t), 1 \rangle$$

$$\vec{T}'(t) = \frac{1}{\sqrt{2}} \langle -\cos(t), -\sin(t), 0 \rangle \Rightarrow |\vec{T}'(t)| = \frac{1}{\sqrt{2}}$$

$$K(t) = \frac{|\vec{T}'|}{|\vec{r}'(t)|} = \frac{\frac{1}{\sqrt{2}}}{\sqrt{2}} = \frac{1}{2}$$

Velocity and Acceleration

$$\vec{r}(t) = \text{position} = \vec{r}(t)$$

$$\vec{r}'(t) = \text{velocity} = \vec{v}(t)$$

$$\vec{r}''(t) = \text{acceleration} = \vec{a}(t)$$

$$\text{Ex: } \vec{a}(t) = \langle t, 0, e^{-t} \rangle$$

$$\vec{r}(0) = \langle 0, 0, 1 \rangle$$

$$\vec{v}(0) = \langle 0, 1, 1 \rangle$$

Find $\vec{r}(t)$

$$\vec{a}(t) = \vec{v}'(t) \Rightarrow \int \vec{a}(t) dt = \vec{v}(t) + c$$

$$\int_0^t \vec{a}(u) du = \vec{v}(t) - \vec{v}(0)$$

$$\vec{v}(t) = \vec{v}(0) + \int_0^t \vec{a}(u) du$$

$$\int_0^t \vec{a}(u) du = \int_0^t \langle u, 0, e^{-u} \rangle du = \left[\langle \frac{u^2}{2}, 0, -e^{-u} \rangle \right]_0^t =$$

$$\vec{v}(t) = \langle 0, 1, 1 \rangle + \langle t^2/2, 0, 1 - e^{-t} \rangle =$$

$$\langle \frac{t^2}{2}, 1, 2 - e^{-t} \rangle$$

Lecture

Find critical points of:

$$f(x,y) = y - xy$$

① Find critical values in D

$$\left. \begin{array}{l} f_x = -y \\ f_y = 1-x \end{array} \right\} \begin{array}{l} -y=0 \\ 1-x=0 \end{array} \right\} = (1,0)$$

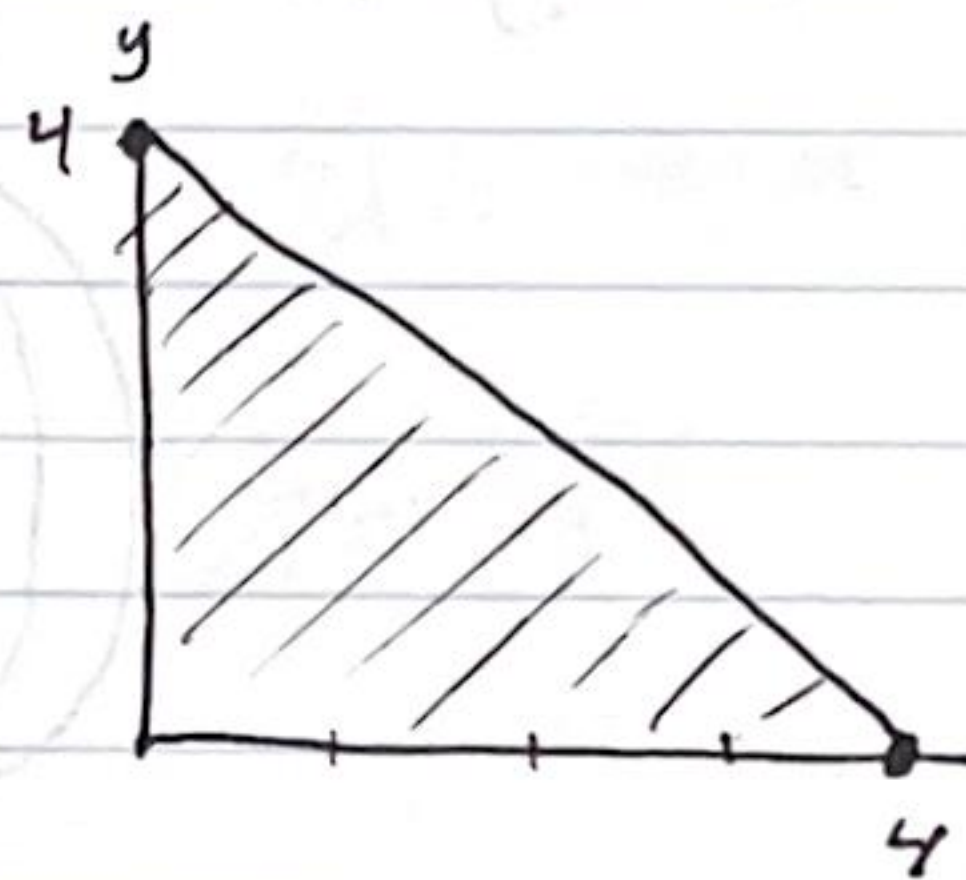
↑
critical point (saddle point)

@ along $y=0$, $0 \leq x \leq 4$

$$f(x,0) = 0$$

along $x=0$, $0 \leq y \leq 4$

$$f(0,y) = y$$



Minimum when $y=0$ and max when $y=4$

along

$$y = -x + 4$$

$$x = -y + 4$$

$$\begin{aligned} h(y) &= f(4-y, y) = y - (4-y)y \\ &= y - 4y + y^2 \\ &= y^2 - 3y \end{aligned}$$

$$h'(y) = 2y - 3$$

$$y = \frac{3}{2} \quad \leftarrow \text{plug into } h(y)$$

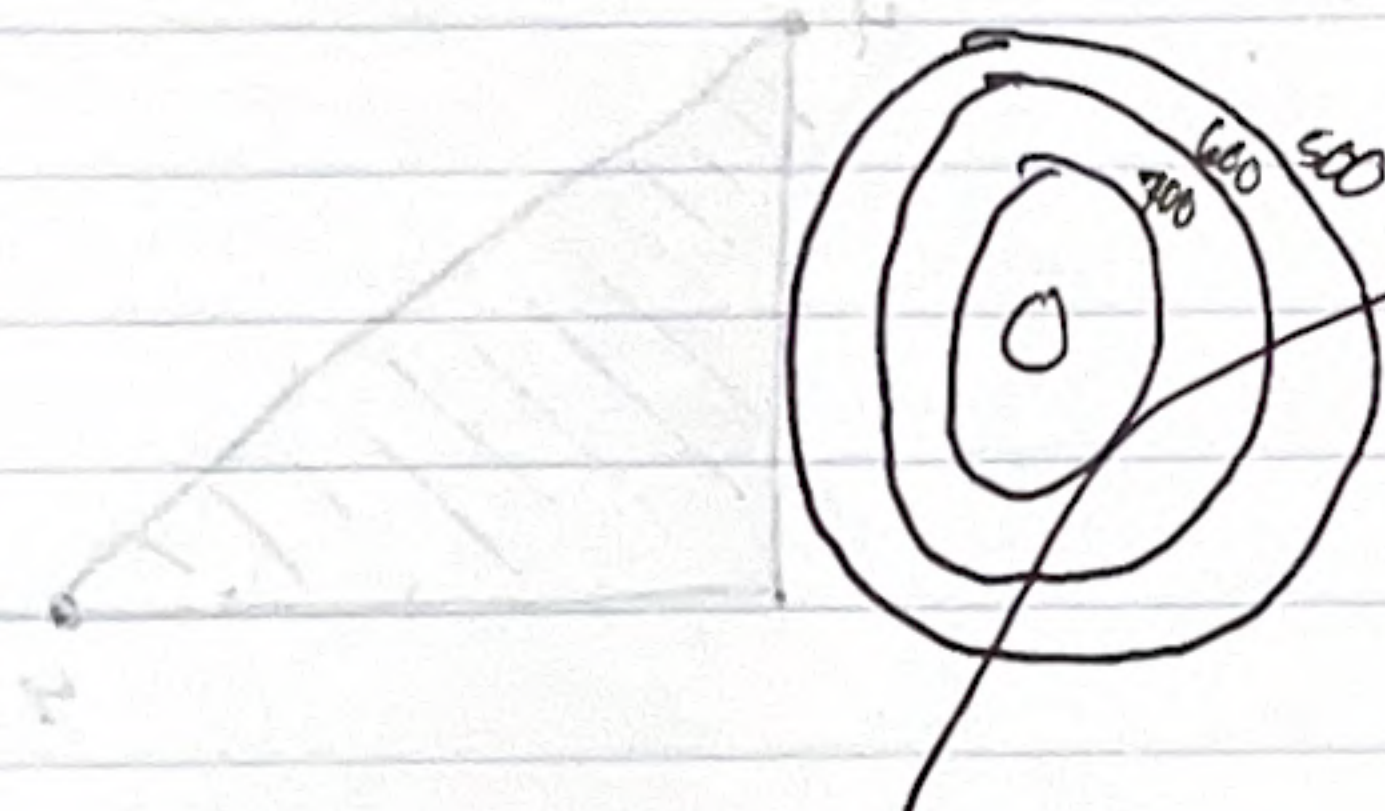
Lagrange Multipliers

Goal: Maximize (or minimize) $f(x, y)$ subject to a constraint $g(x, y) = k$

Ex: $f(x, y)$ represents trail
 $g(x, y) = k$ represents trail

What is the max height along the trail

I.e. Find the largest c such that the curves $g(x, y) = k$ and $f(x, y) = c$ intersect



So $f(x, y) = c$ and $g(x, y) = k$ have a common tangent line at the point (x, y) where c is the maximum

$\vec{\nabla} f$ is orthogonal to level curve $f(x, y) = c$
 $\vec{\nabla} g$ is orthogonal to

Lecture

Mar 1, 2023

Ex: maximize/minimize $f(x, y, z) = z$

subject to constraints $g(x, y, z) = 4x - 3y + 8z = 5$

$$h(x, y, z) = x^2 + y^2 - z^2 = 0$$

Lagrange eqn:

$$\vec{\nabla} f = \lambda \vec{\nabla} g + \mu \vec{\nabla} h$$

$$\langle 0, 0, 1 \rangle = \lambda \langle 4, -3, 8 \rangle + \mu \langle 2x, 2y, -2z \rangle$$

$$\textcircled{1} \quad 0 = 4\lambda + 2x\mu \Rightarrow 4\lambda = -2x\mu \Rightarrow \lambda = \frac{-x\mu}{2}$$

$$\textcircled{2} \quad 0 = -3\lambda + 2y\mu = \lambda = \frac{\mu 2y}{3}$$

$$\textcircled{3} \quad 1 = 8\lambda + -2z\mu$$

cancel its not 0 long as

$$\textcircled{1} + \textcircled{2} \quad \frac{2y\mu}{3} = \frac{-x\mu}{2} \Rightarrow \frac{2}{3} \cdot \frac{2y}{3} = \frac{-x}{2} \cdot \frac{3}{2} \Rightarrow y = \frac{-3x}{4} \Rightarrow x = \frac{-4}{3}y$$

$$\textcircled{4} \quad z^2 = x^2 + y^2 = \left(\frac{-4}{3}y\right)^2 + y^2 = \frac{16}{9}y^2 + \frac{9}{9}y^2 = \frac{25}{9}y^2 \Rightarrow z = \pm \frac{5}{3}y$$

$$\textcircled{5} \quad 4x - 3y + 8z = 5$$

Case 1: $x = \frac{-4}{3}y, z = \frac{5}{3}y$

$$4\left(\frac{-4}{3}y\right) - 3y + 8\left(\frac{5}{3}y\right) = 5 \Rightarrow$$

$$y = 1$$

Case 2: $x = -\frac{4}{3}y, z = -\frac{5}{3}y$

$$4(-\frac{4}{3}y) - 3y + 8(-\frac{5}{3}y) = -5$$

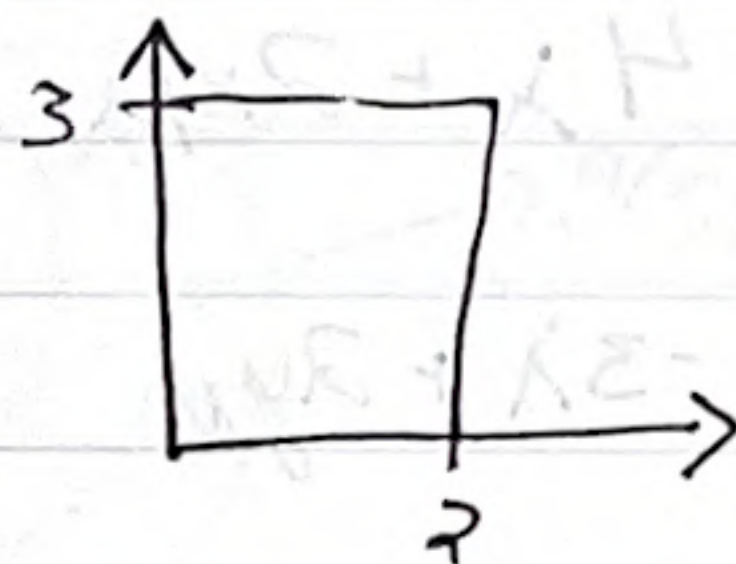
$$y = \frac{-3}{13}$$

$$\text{MAX: } (x, y, z) = (-\frac{4}{3}, 1, \frac{5}{3})$$

$$\text{MIN: } (x, y, z) = (\frac{4}{13}, -\frac{3}{13}, \frac{5}{13})$$

15.1 Double integral

$$\iint_R 5 \, dA$$



$$R = [0, 2] \times [0, 3]$$

$$\iint_R 5 \, dA = 5 \cdot 2 \cdot 3 = 30$$

Definitions:

$$R_{ij} =$$

$$\Delta A = \Delta x \Delta y$$

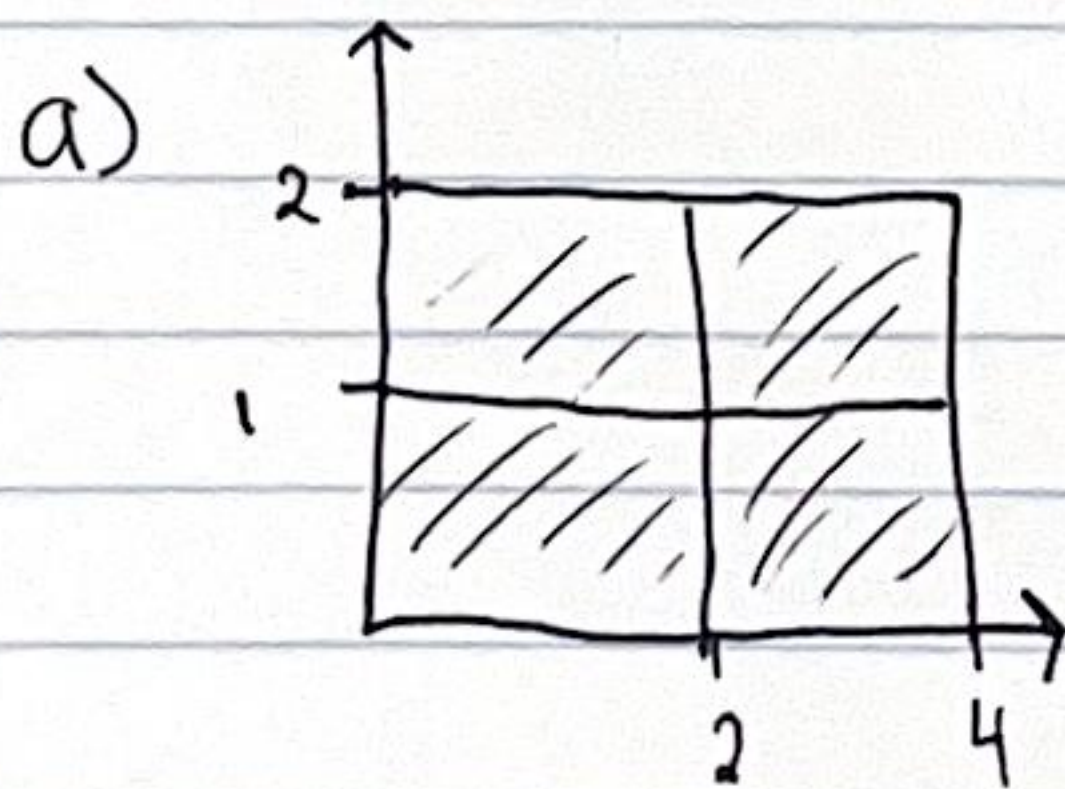
~~Volume of prism =~~

Riemann Sum:

$$\sum_{i=1}^m \sum_{j=1}^n f(x_{ij}^*, y_{ij}^*) \Delta A$$

$$\iint_R f(x, y) dA = \lim_{m, n \rightarrow \infty} \sum_{i=1}^m \sum_{j=1}^n f(x_{ij}^*, y_{ij}^*) \Delta A$$

Ex Estimate volume of the solid that lies below $f(x, y) = x^2 y + x$ and above $R = [0, 4] \times [0, 2]$
Use $m=2$ and $n=2$



$$\iint_R (x^2 y + x) dA \approx f(2,0) \cdot \Delta A + f(4,0) \Delta A + f(2,1) \Delta A + f(4,1) \Delta A$$

$$\approx \Delta A (f(2,0) + f(4,0) + f(2,1) + f(4,1))$$

$$\approx 2(2 + 4 + 6 + 20)$$

$$\approx 64$$

Fubini's Theorem

If f is continuous on $R = \{(x, y) \mid a \leq x \leq b, c \leq y \leq d\}$

Then:

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

double integral

iterated single
integral

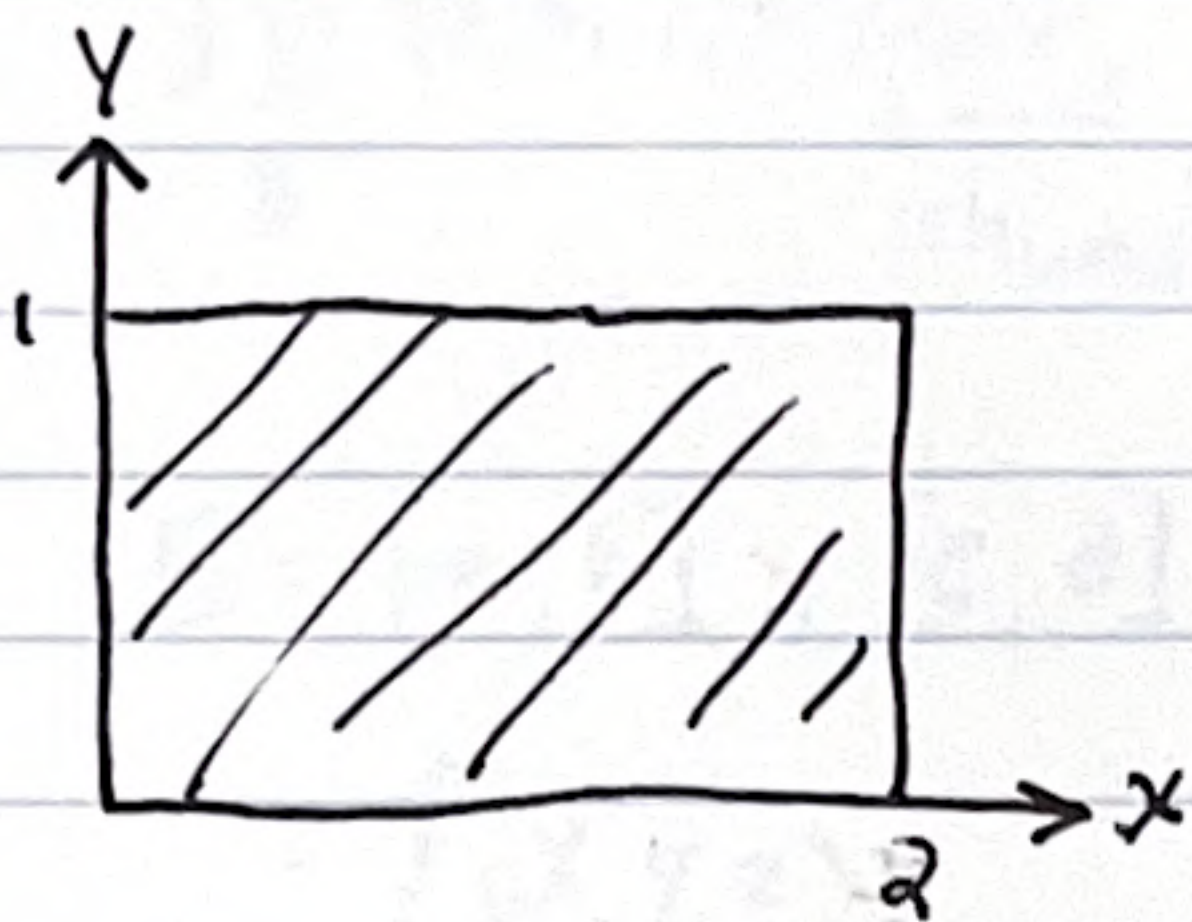


Lecture

Mar 8, 2023

Applications of Double Integrals

Mass: If $P(x,y)$ is the (Area) density of a
then the total mass = $\iint P(x,y) dx dy$



$$\int_0^1 \int_0^2 (4-x-y) dx dy =$$

$$\int_0^1 \left[4x - \frac{x^2}{2} - xy \right]_0^2 dy =$$

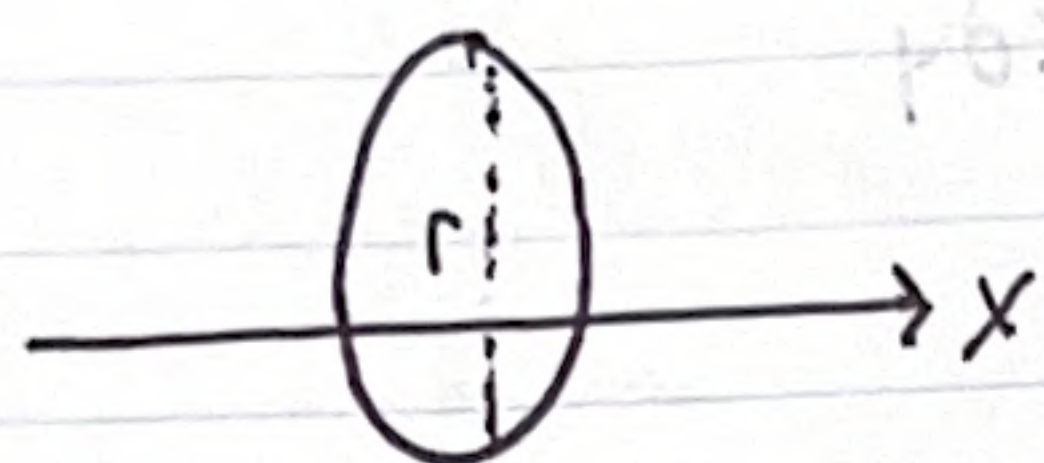
$$\int_0^1 [8 - 2 - 2y] dy =$$

$$[8y - 2y - y^2]_0^1 =$$

$$8 - 2 - 1 = \boxed{5}$$

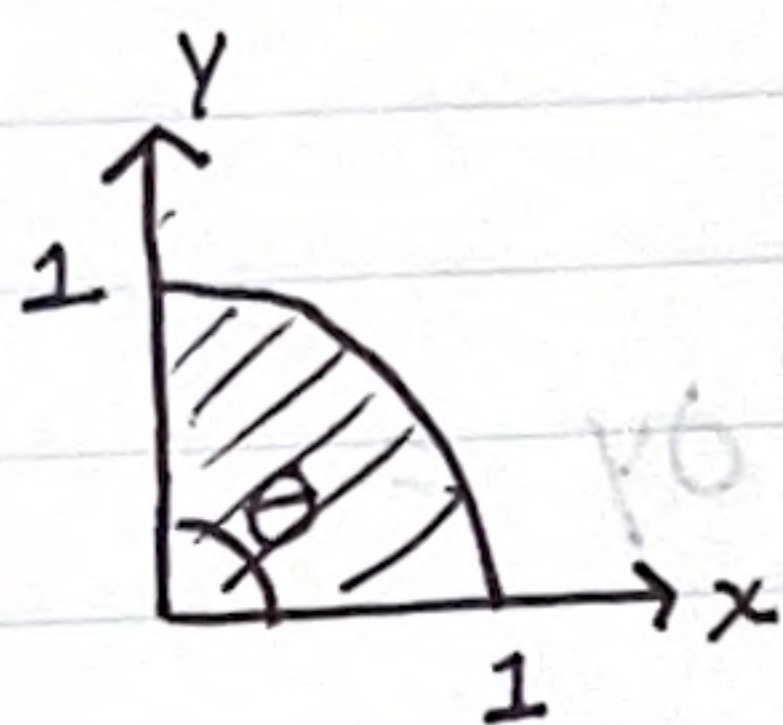
Moment of Inertia around x-axis: $I_x = \iint y^2 \cdot \rho dA$

around y-axis: $I_y = \iint x^2 \rho dA$



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

$$I = I_x + I_y$$



$$I_x = \iint y^2 \rho dA = \int_0^{\pi/2} \int_0^1 r^2 \sin^2 \theta (1-r^2) r dr d\theta$$

$$dA = r dr d\theta$$

~~Avg area (of a rectangle)~~

Avg ~~area~~ ^{value} of a function

$$f_{avg} = \frac{1}{A(R)} \iint_R f(x, y) dA$$

Lecture

Tripple Integrals:

$$f: \mathbb{R}^3 \rightarrow \mathbb{R}$$

$$\iiint_B f(x, y, z) \underbrace{dv}_{\text{chunk of space}}$$

$$B = [a, b] \times [c, d] \times [r, s]$$

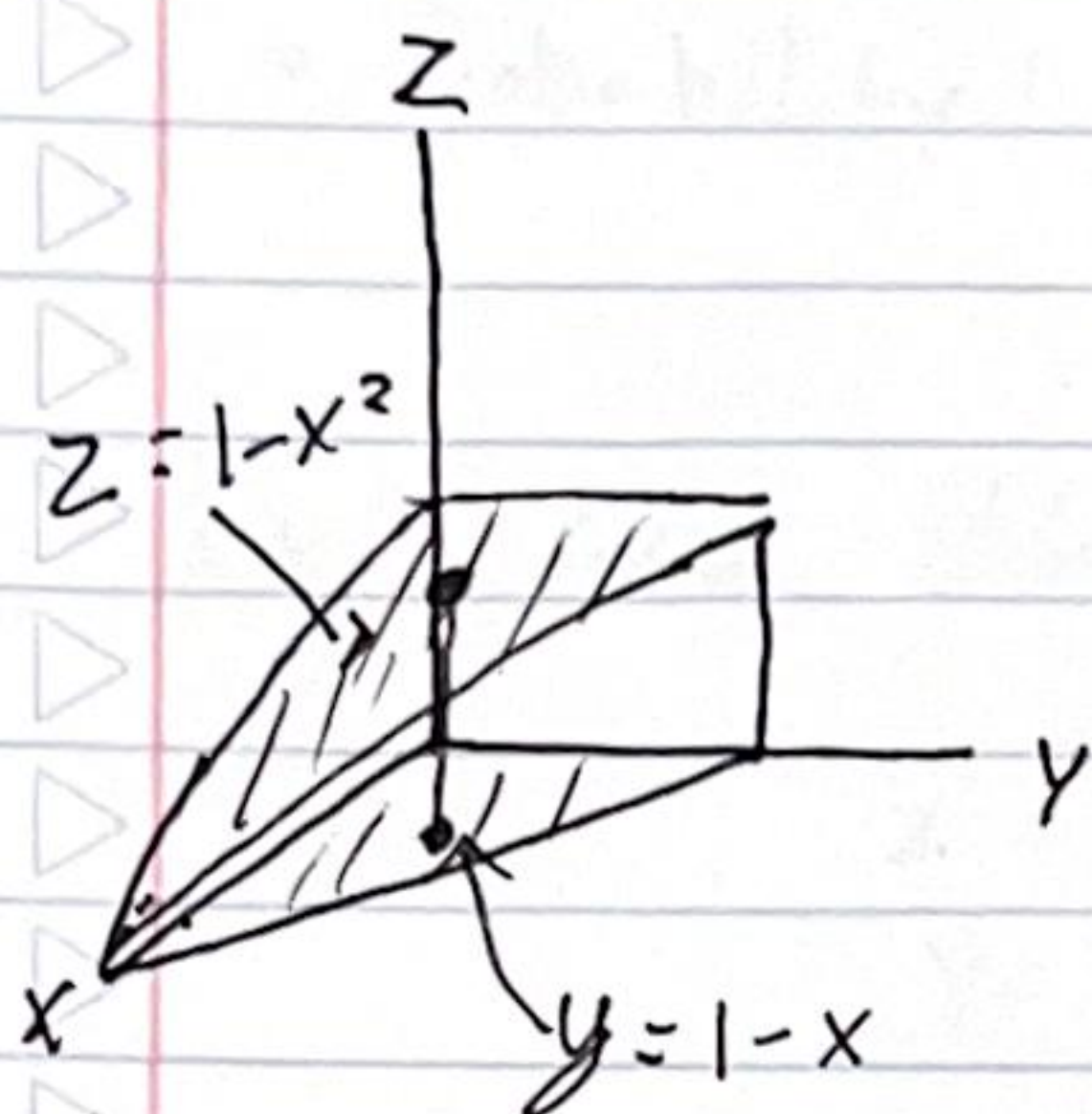
$$= \{(x, y, z)\}$$

If your function f is continuous, you are guaranteed a tripple integral.

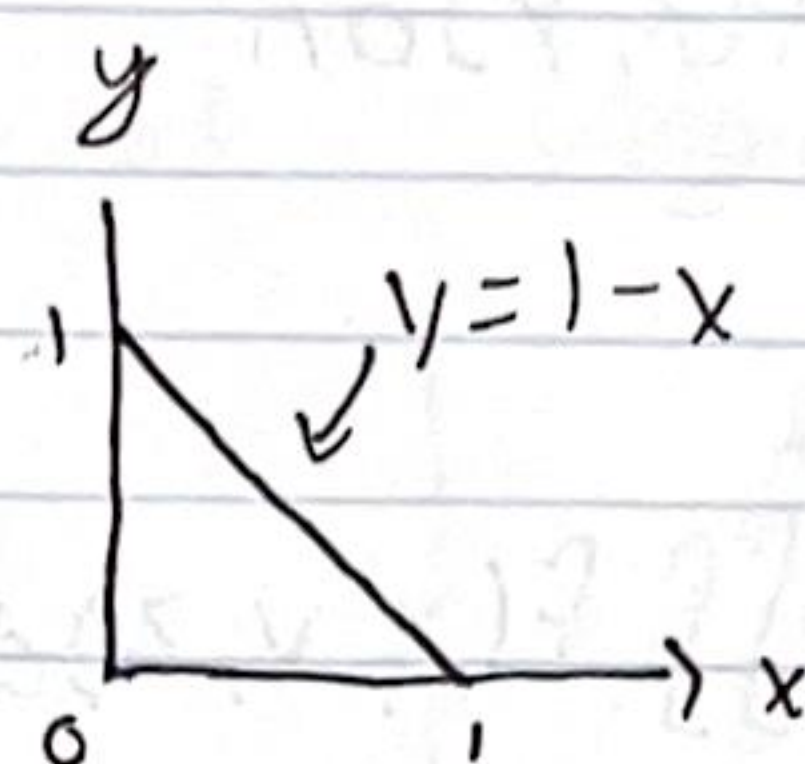
$$\int_r^s \int_c^d \int_a^b f(x, y, z) dx dy dz$$

Ex: $\int_0^1 \int_0^3 \int_0^1 (xy + z) dz dx dy$ (slicing by y , then x , then z)

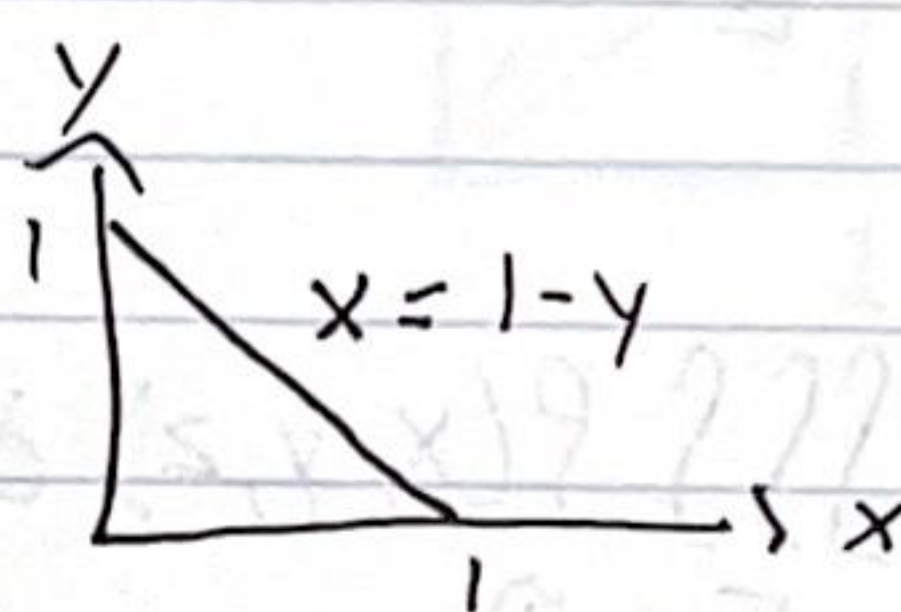
$$= \int_0^1 \int_0^3 \left[xyz + \frac{z^2}{2} \right]_{z=0}^{z=1} dx dy = \int_0^1 \int_0^3 xy + 1 dx dy$$



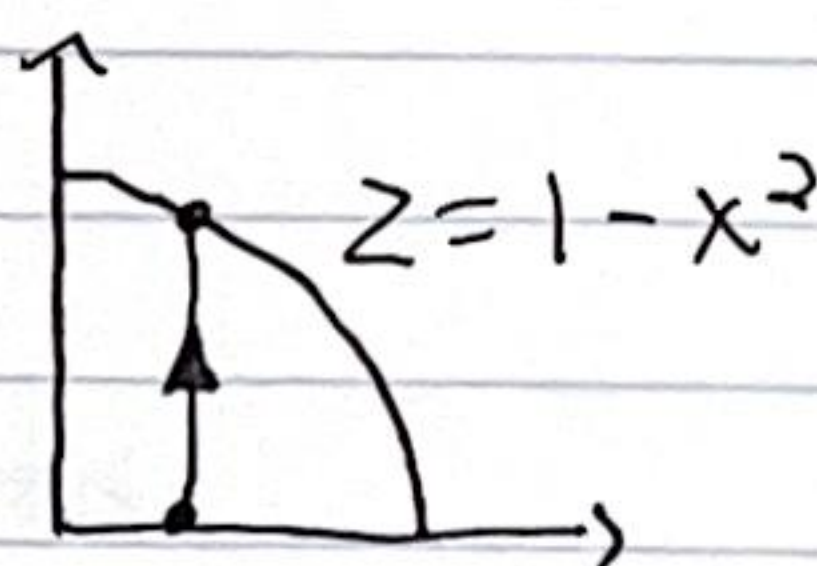
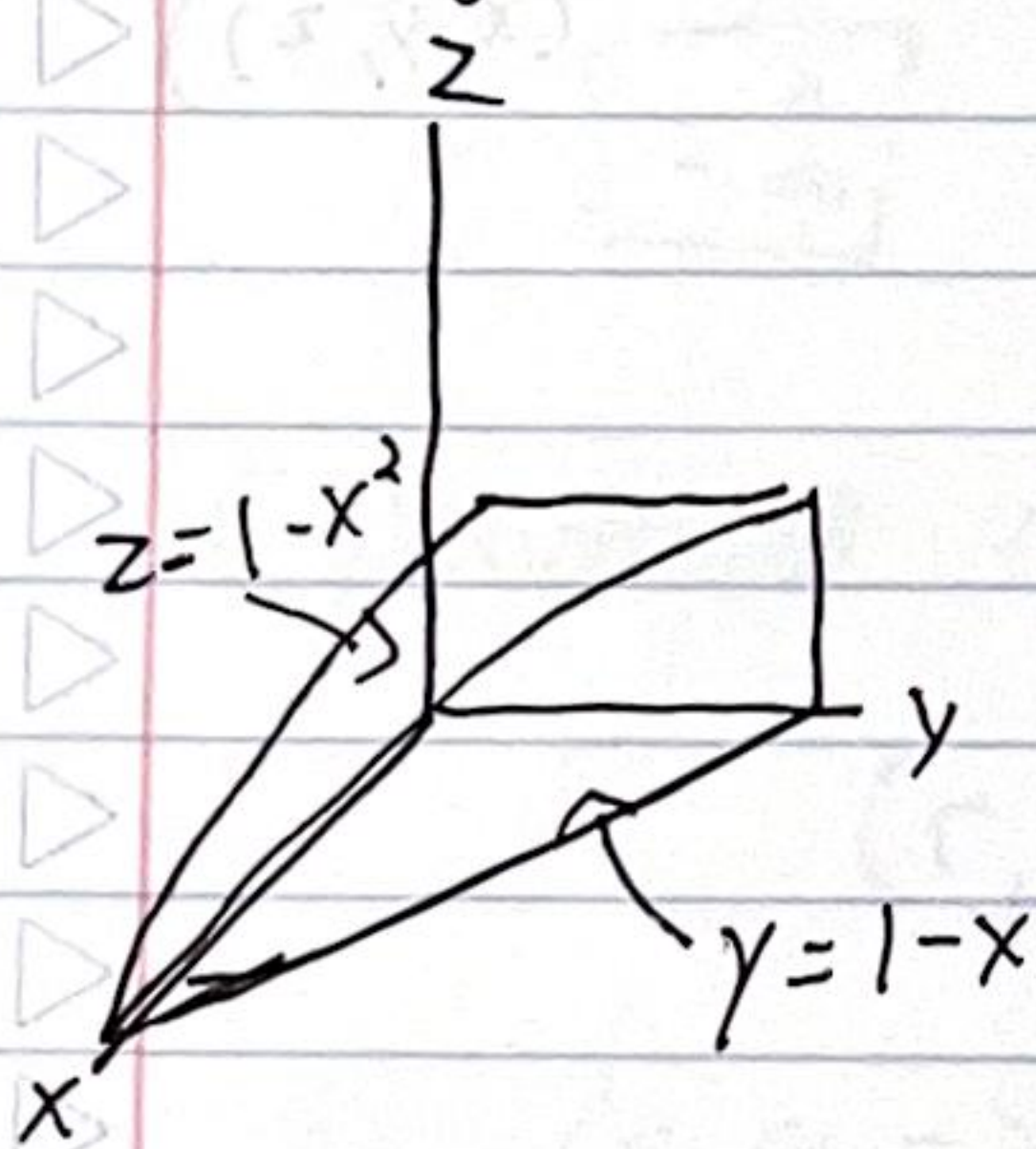
Project onto xy plane



$$\int_0^1 \int_0^{1-x} \int_0^{1-x^2} f(x,y,z) dz dy dx$$



Project onto xz-plane



• Applications

- Volume: $V(E) = \iiint_E 1 dV = \iint_D \left[\int_{u_1(x,y)}^{u_2(x,y)} 1 dz \right] dA$

↑
given this is a
type 1

• Average Value:

Two variables!

$$\frac{1}{A(D)} \iint_D f(x, y) dA$$

Three variables!

$$\frac{1}{V(E)} \iiint_E f(x, y, z) dV$$

• mass:

$$m = \iiint_E \rho(x, y, z) dV$$

density function

where $\rho(x, y, z)$ = density function $\left(\frac{\text{mass}}{\text{volume}}\right)$ at each point (x, y, z)

• moments:

$$M_{yz} = \iiint_E x \cdot \rho(x, y, z) dV$$

$$M_{xz} = \iiint_E y \cdot \rho(x, y, z) dV$$

$$M_{xy} = \iiint_E z \cdot \rho(x, y, z) dV$$

• Center of Mass: $\bar{x} = \frac{M_{yz}}{\text{mass}}$, $\bar{y} = \frac{M_{xz}}{\text{mass}}$, $\bar{z} = \frac{M_{xy}}{\text{mass}}$

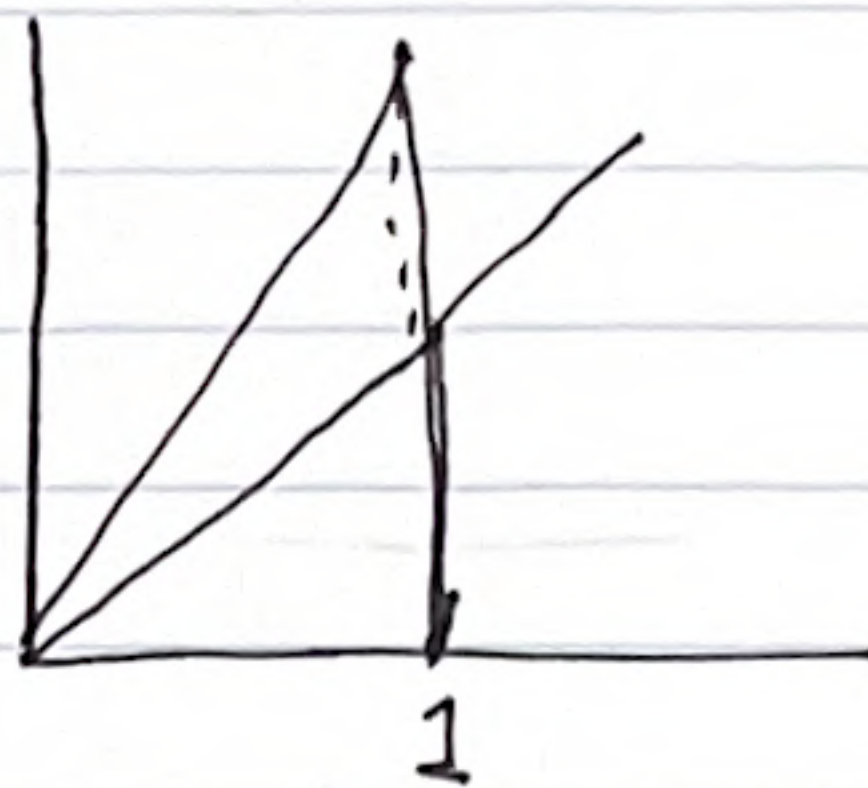
- Probability: x, y, z continuous random variables

Ex: Find total mass of wedge given:

$$z = x + y$$

$$y = 2x$$

$$x = 1$$



$$\text{mass} = \iiint_E \rho(x, y, z) dV$$

$$= \int_{x=0}^1 \int_{y=0}^{2x} \int_{z=0}^{x+y} x dz dy dx$$

$$\boxed{= 1}$$

Cylindrical Coordinates:

$$(r, \theta, z)$$

$$\text{Ex: } (r, \theta, z) = (4, -\frac{\pi}{4}, 8)$$

$$x = 4 \cos(-\frac{\pi}{4})$$

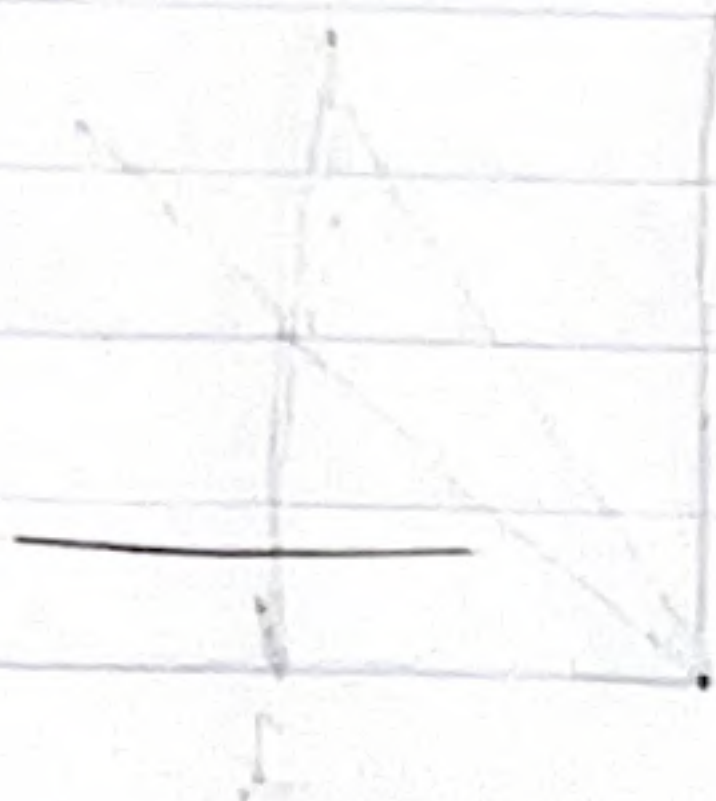
$$y = 4 \sin(-\frac{\pi}{4})$$

$$z = 8$$

$$\Rightarrow (x, y, z) = (2\sqrt{2}, -2\sqrt{2}, 8)$$

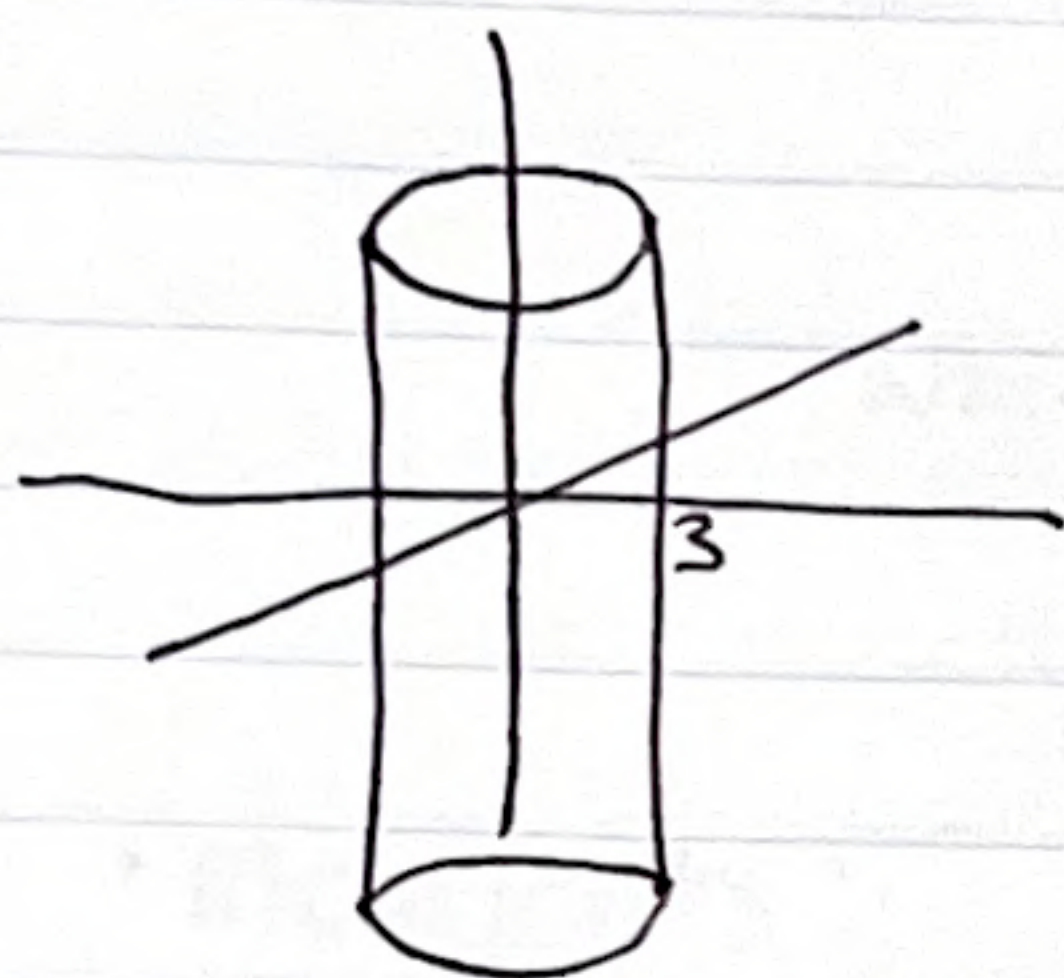
Ex: $(x, y, z) = (-2, 2\sqrt{3}, 3)$

$r^2 = (-2)^2 =$

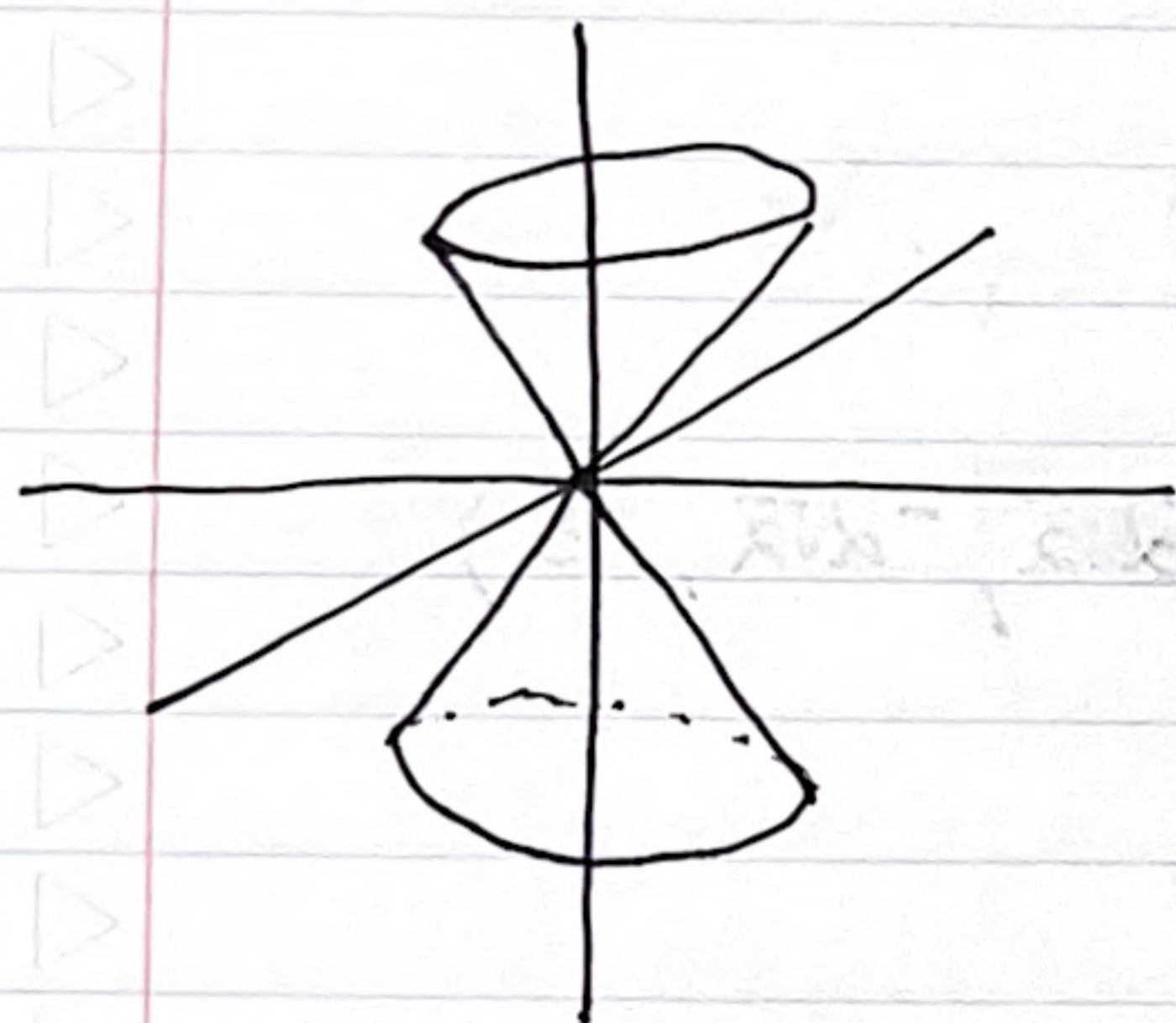


$x = 1$
 $y = 2$
 $z = 1$

Sketch: $r = 3$



$z = 2r$



(r, θ, z)

$(2, \frac{\pi}{2}, 4) = (r, \theta, z)$

$x = r \cos(\theta)$

$y = r \sin(\theta)$

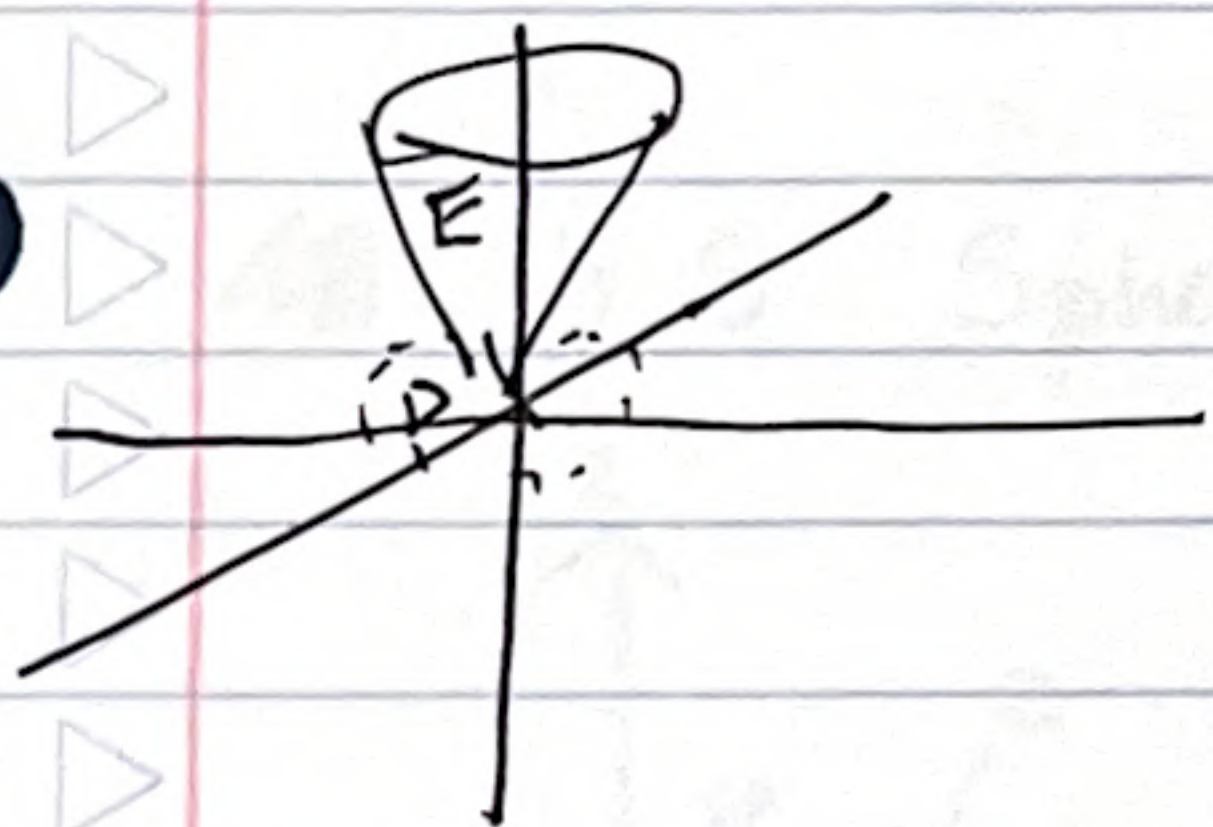
$z = 2r$

Triple Integrals in cylindrical coordinates

$$E = \{(x, y, z) \mid (x, y) \in D, z_1(x, y) \leq z \leq z_2(x, y)\}$$

$$D = \{$$

Example: Find mass of cone $x^2 + y^2 = \frac{z^2}{4}$ between $z=0$ and $z=8$ w/ density $\rho(x, y, z) = 10 - z$



$$r^2 = \frac{z^2}{4} \Rightarrow r = \frac{z}{2}$$
$$z = 2r$$

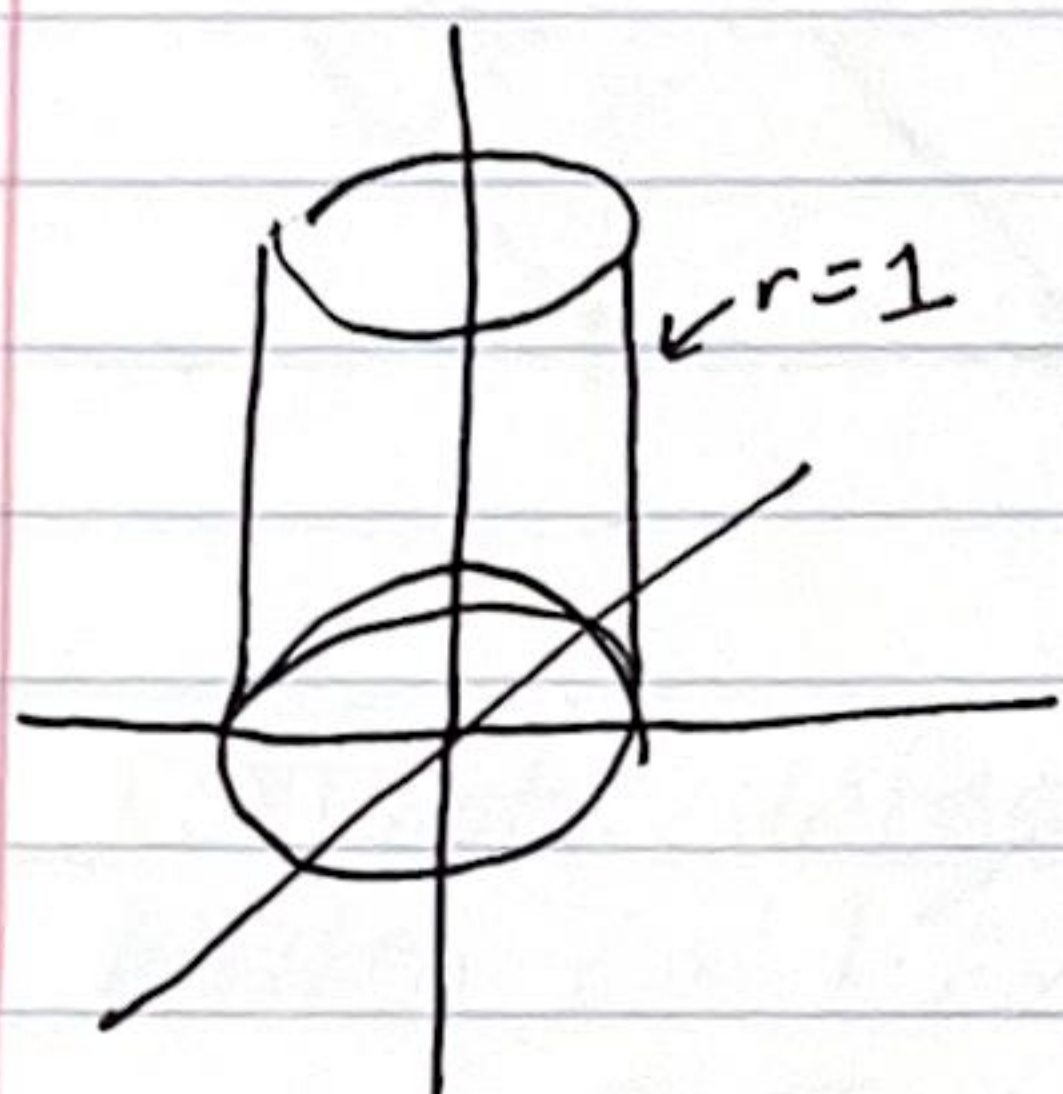
$$\text{mass} = \iiint_E \rho(x, y, z) dV$$

$$= \int_{\theta=0}^{2\pi} \int_{r=0}^4 \int_{z=2r}^8 (10-z) r dz dr d\theta$$

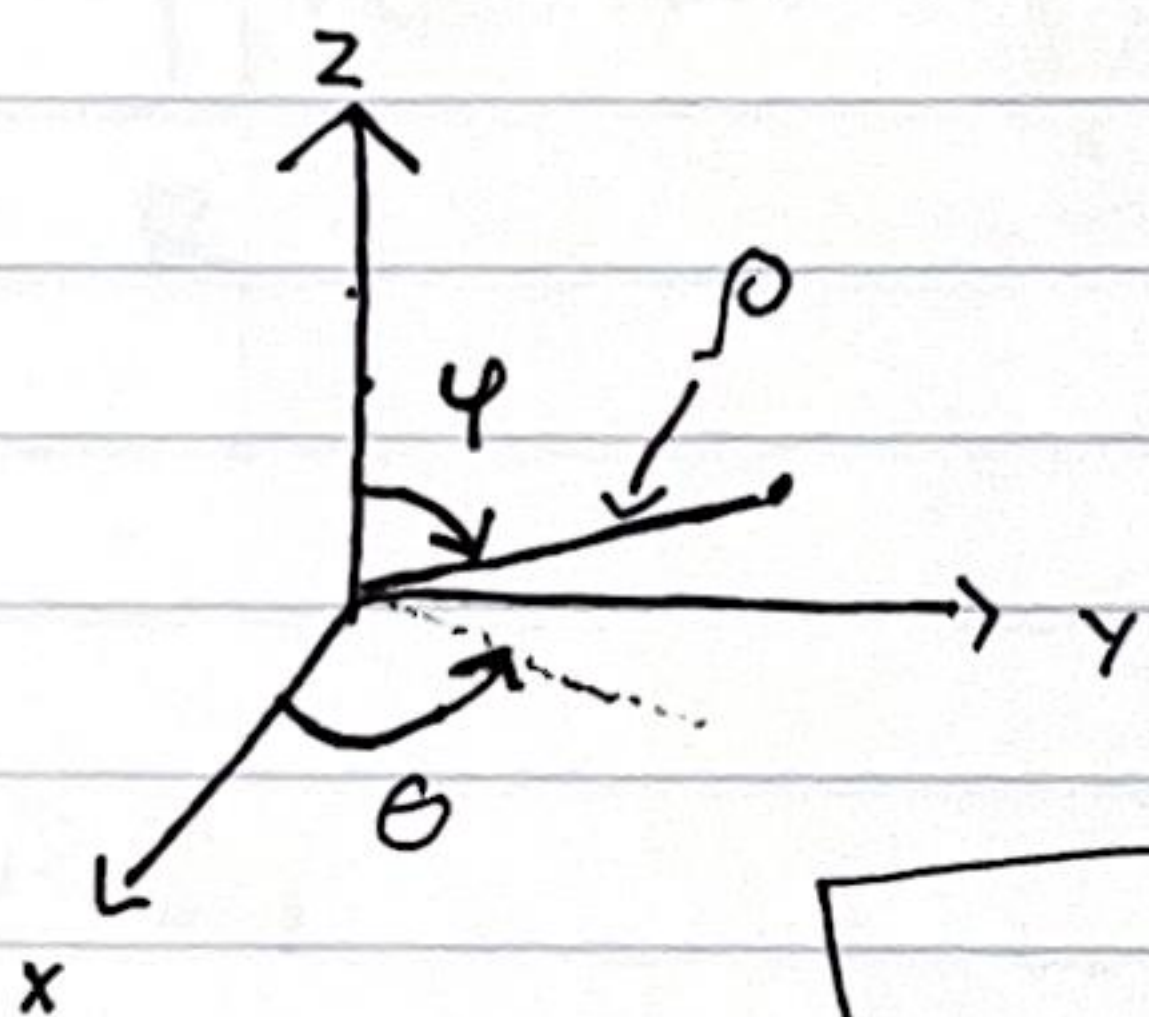
Lecture

Ex: Let E be bounded by $x^2 + y^2 = z$, $z=4$, $z=0$, and $z=1-x^2-y^2$

Two parts: bot and top



15.8 Spherical coordinates



(ρ, θ, ϕ)
 $\uparrow \quad \uparrow \quad \uparrow$
 rho theta phi
 length angle =
 of segment between =
 x-axis and proj of segment on x-y
 z-axis and the segment

$$dV = \rho^2 \sin \phi \, d\rho \, d\phi \, d\theta$$

Spherical $\rightarrow$ rectangular

$$x = (\rho \sin \phi) \cos \theta$$

$$y = (\rho \sin \phi) \sin \theta$$

$$z = \rho \cos \phi$$

$$\rho \geq 0$$

$$0 \leq \theta \leq 2\pi$$

$$0 \leq \phi \leq \pi$$

Rectangular $\rightarrow$ spherical

$$\rho^2 = x^2 + y^2 + z^2$$

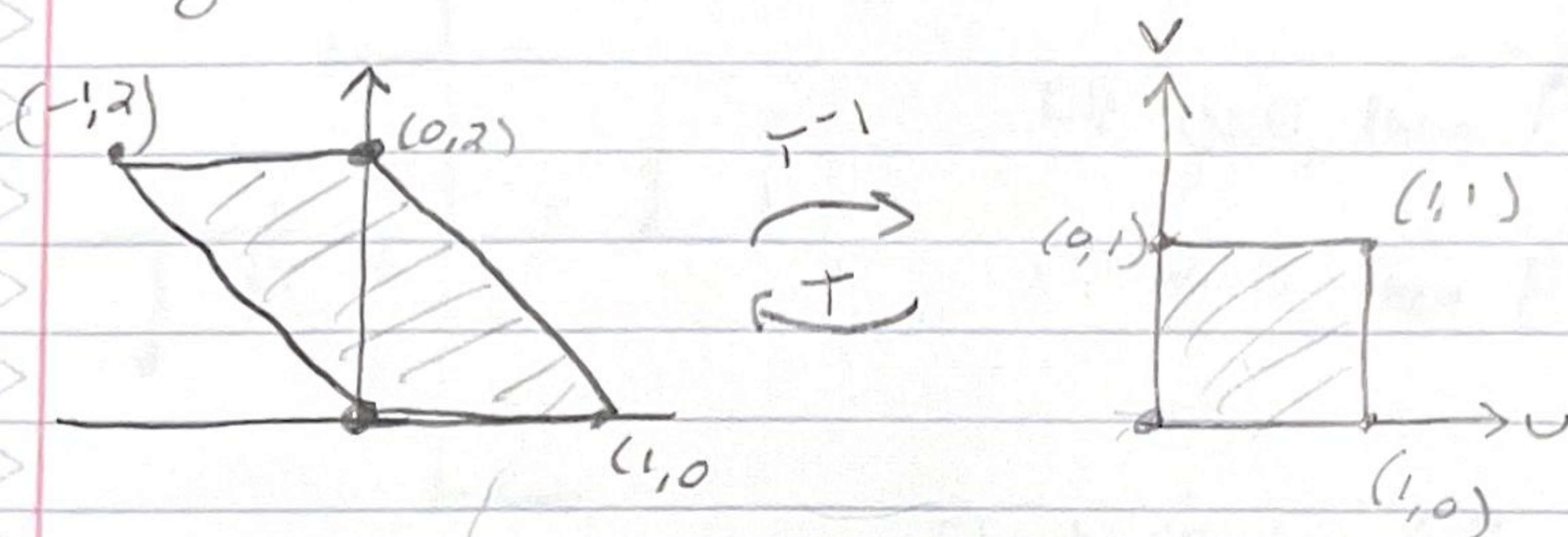
$$\tan \theta = \frac{y}{x}$$

$$\cos \phi = \frac{z}{\rho}$$

Lecture

15.9 Change of variables in multiple integrals

Big Picture:



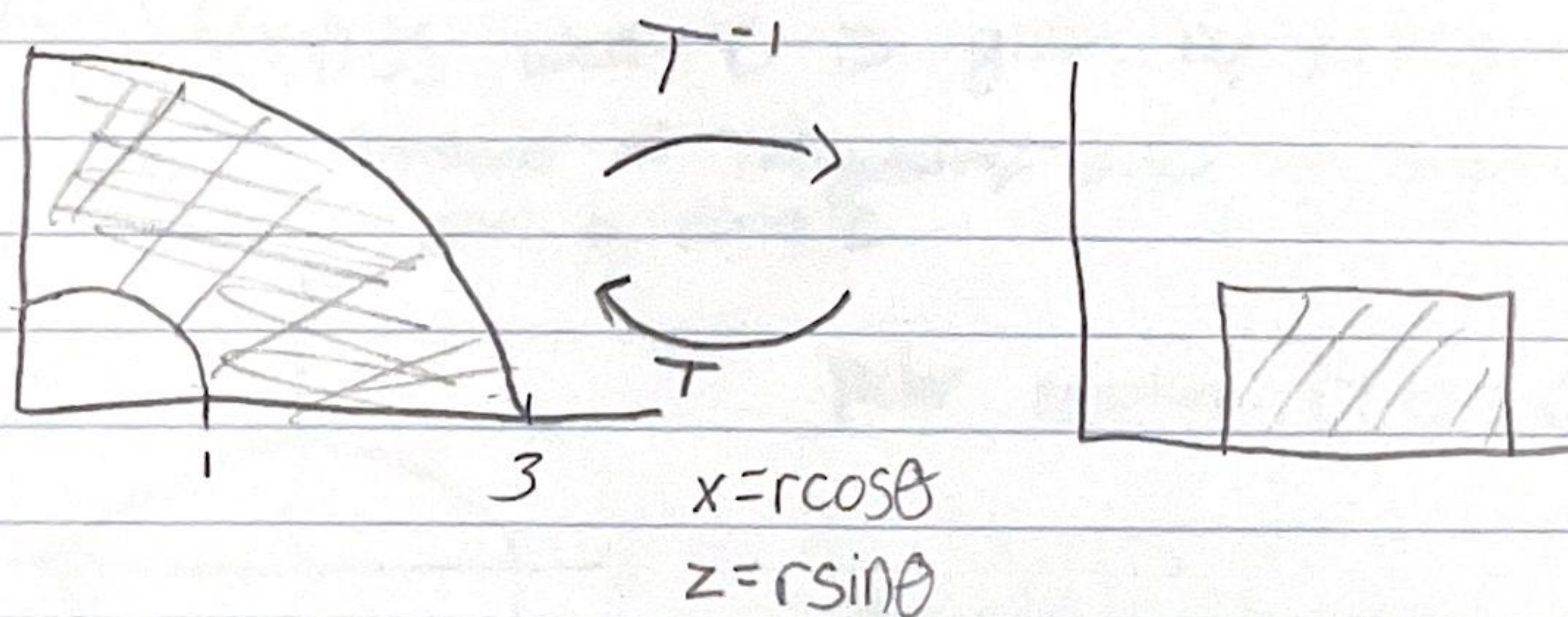
compute integral over nicer region S of f_n
 written in terms of u and v

BUT: transformation distorted area

$$\iint_R f(x, y) dA = \iint_S f(u, v) \cdot |J(u, v)| du dv$$

$$\text{Jacobian} = \frac{\partial(x, y)}{\partial(u, v)} = \begin{vmatrix} \frac{\partial x}{\partial u} & \frac{\partial x}{\partial v} \\ \frac{\partial y}{\partial u} & \frac{\partial y}{\partial v} \end{vmatrix}$$

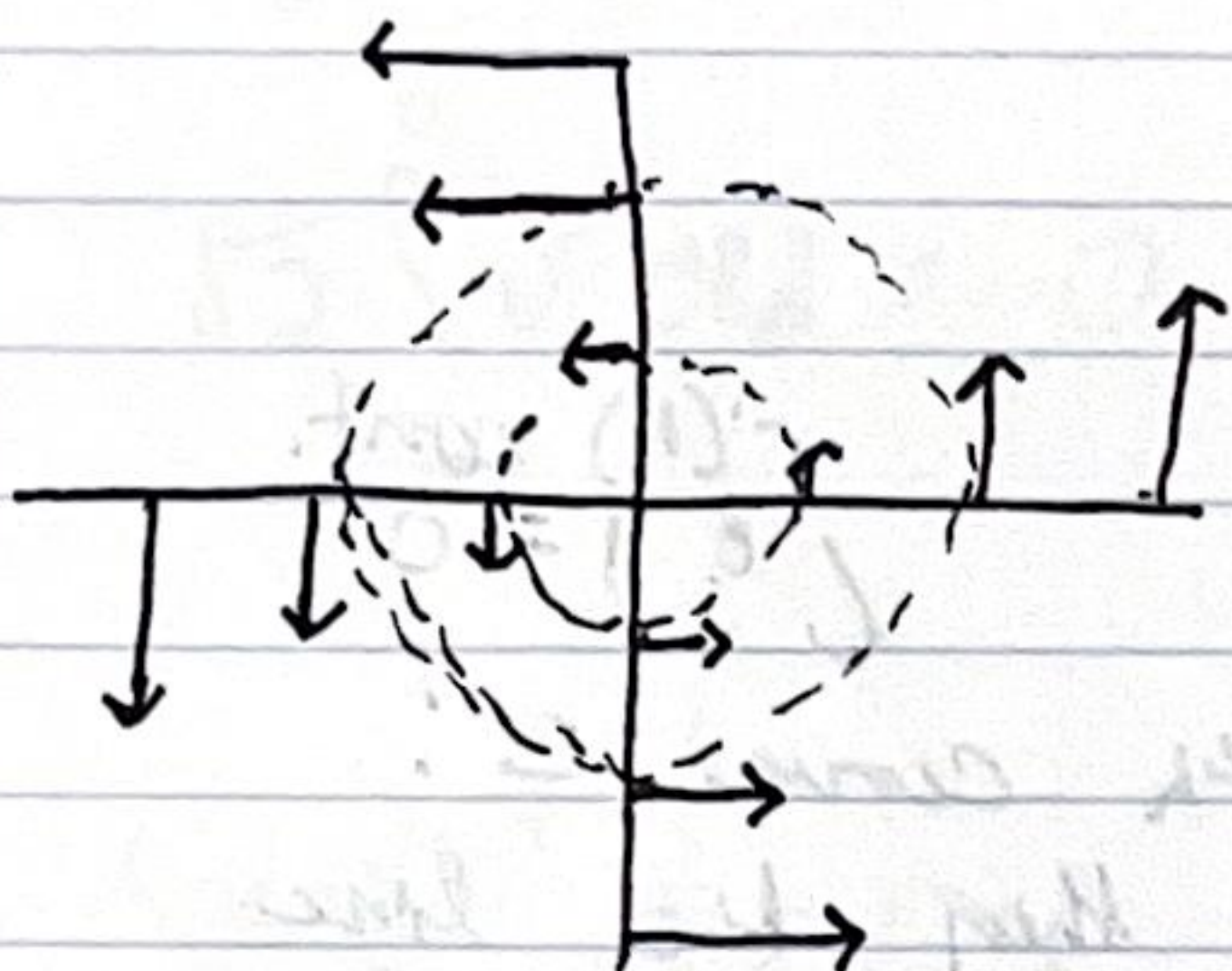
Ex: Polar



$$\iint_R f(x, y) dA = \iint_S f(r \cos \theta, r \sin \theta) r dr d\theta$$

Lecture

Is $\vec{F}(x, y) = \langle -\frac{y}{2}, \frac{x}{2} \rangle$ conservative? (Non-conservative = cannot find function)



If $y=0$, then $\vec{F} = \frac{x}{2} \hat{j}$

If $x=0$, then $\vec{F} = -\frac{y}{2} \hat{i}$

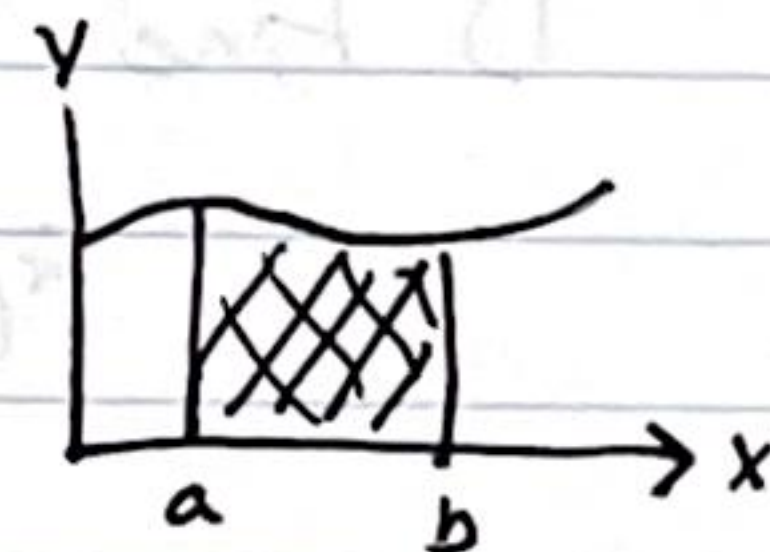
$$\text{Check } \langle x, y \rangle = \langle -\frac{y}{2}, \frac{x}{2} \rangle = \frac{-xy}{2} + \frac{xy}{2} = 0$$

Suppose that $\vec{F} = \nabla f$.

Since ∇f points in the direction of greatest increase

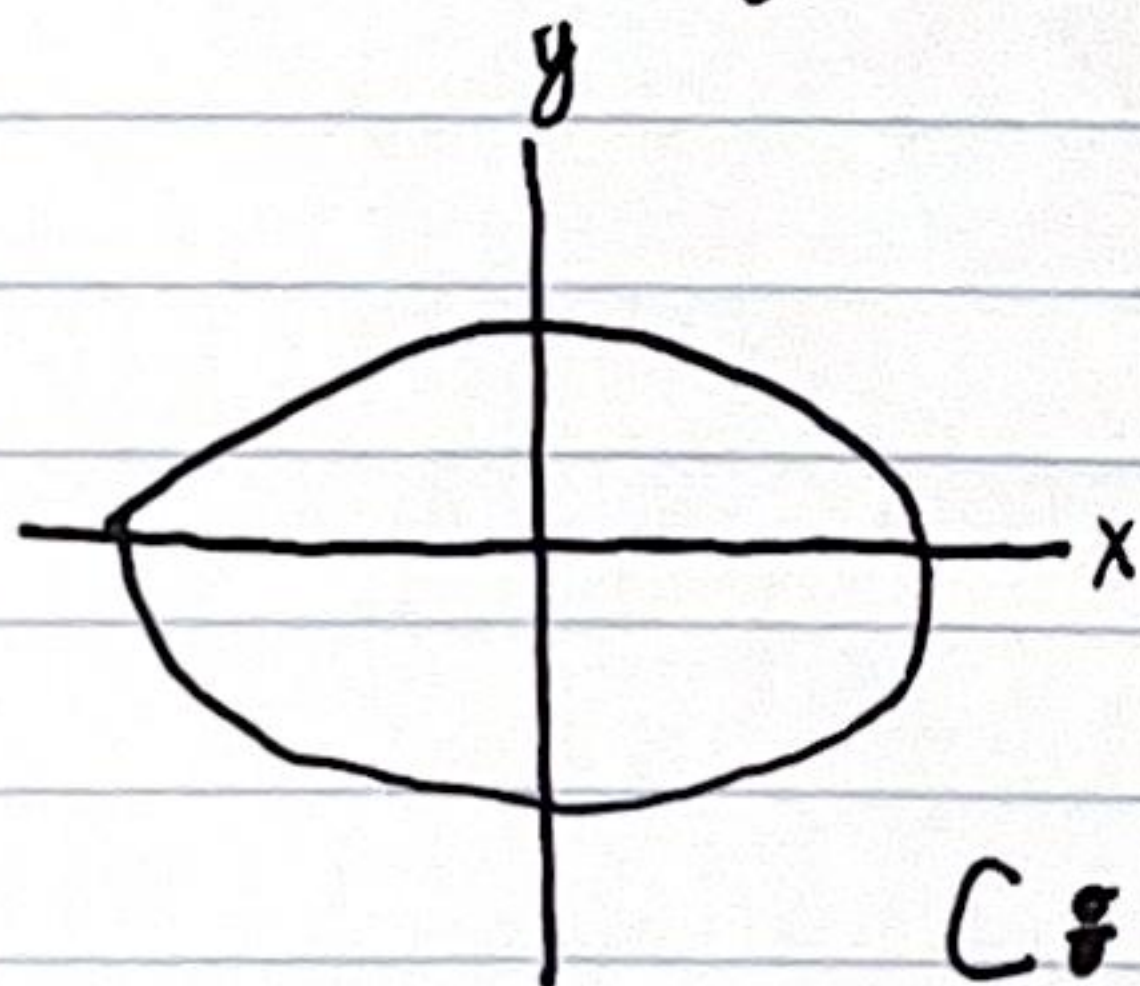
16.2 Line Integrals

Calc I: $\int_a^b f(x) dx$ integrate over an interval $[a, b]$



Now: $\int_C f(x, y) ds$ where C is given by $x=x(t)$, $y=y(t)$
Instead of integrating over an interval $[a, b]$, integrate over a curve C .

Ex:



Vector equation: $\vec{r}(t) = \langle x(t), y(t) \rangle$ $a \leq t \leq b$

$$C: x=3\cos(t)$$

$$y=2\sin(t)$$

$$0 \leq t \leq 2\pi$$

split the ~~interval~~ interval into n equal sub intervals
 $\Rightarrow$ this splits C into n arcs



$r'(t)$ cont.
 $\nmid \neq 0$

Def: If f is defined on a smooth curve C :
 $\vec{r}(t) = \langle x(t), y(t) \rangle$, $a \leq t \leq b$, then the line
 integral of f along C is:

$$\int_C f(x, y) ds = \lim_{n \rightarrow \infty} \sum_{i=1}^n f(x_i, y_i) \Delta s_i \quad \text{provided lim exists}$$

How to integrate f over C

1) Find a smooth parametrization of C

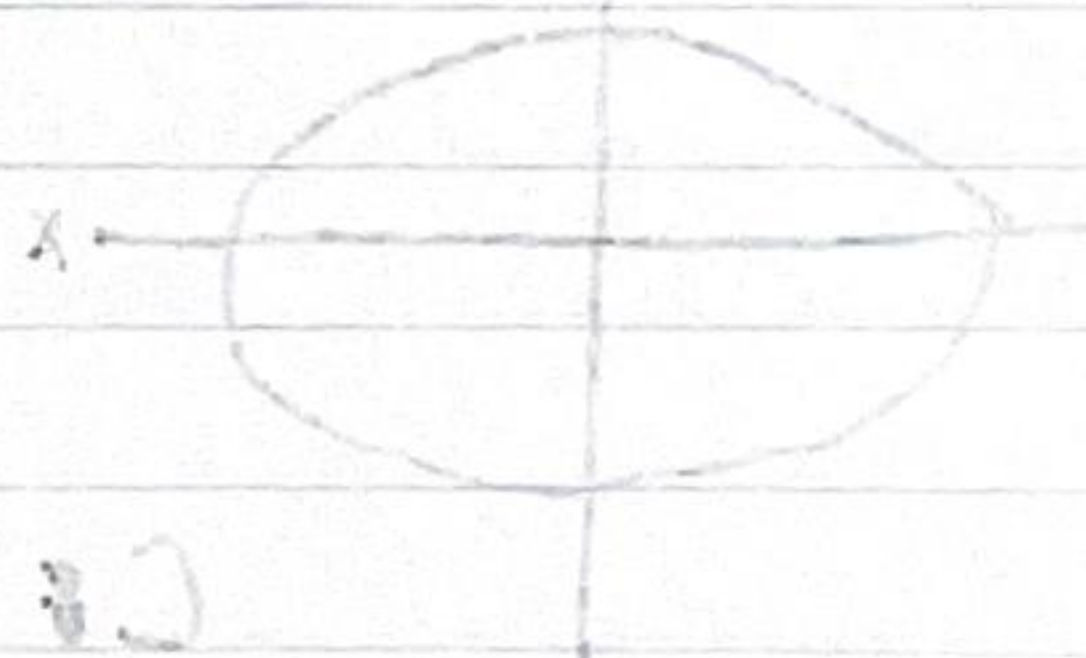
$$\vec{r}(t) = \langle x(t), y(t) \rangle \quad a \leq t \leq b$$

2) Evaluate the integral

$$\int_C f(x, y) ds = \int_a^b f(x(t), y(t)) \sqrt{\left(\frac{dx}{dt}\right)^2 + \left(\frac{dy}{dt}\right)^2} dt$$

$$\int_C f ds = \int_a^b f(\vec{r}(t)) \cdot |\vec{r}'(t)| dt$$

$$ds = \sqrt{\left(\frac{dx}{dt}\right)^2 + \left(\frac{dy}{dt}\right)^2} dt$$

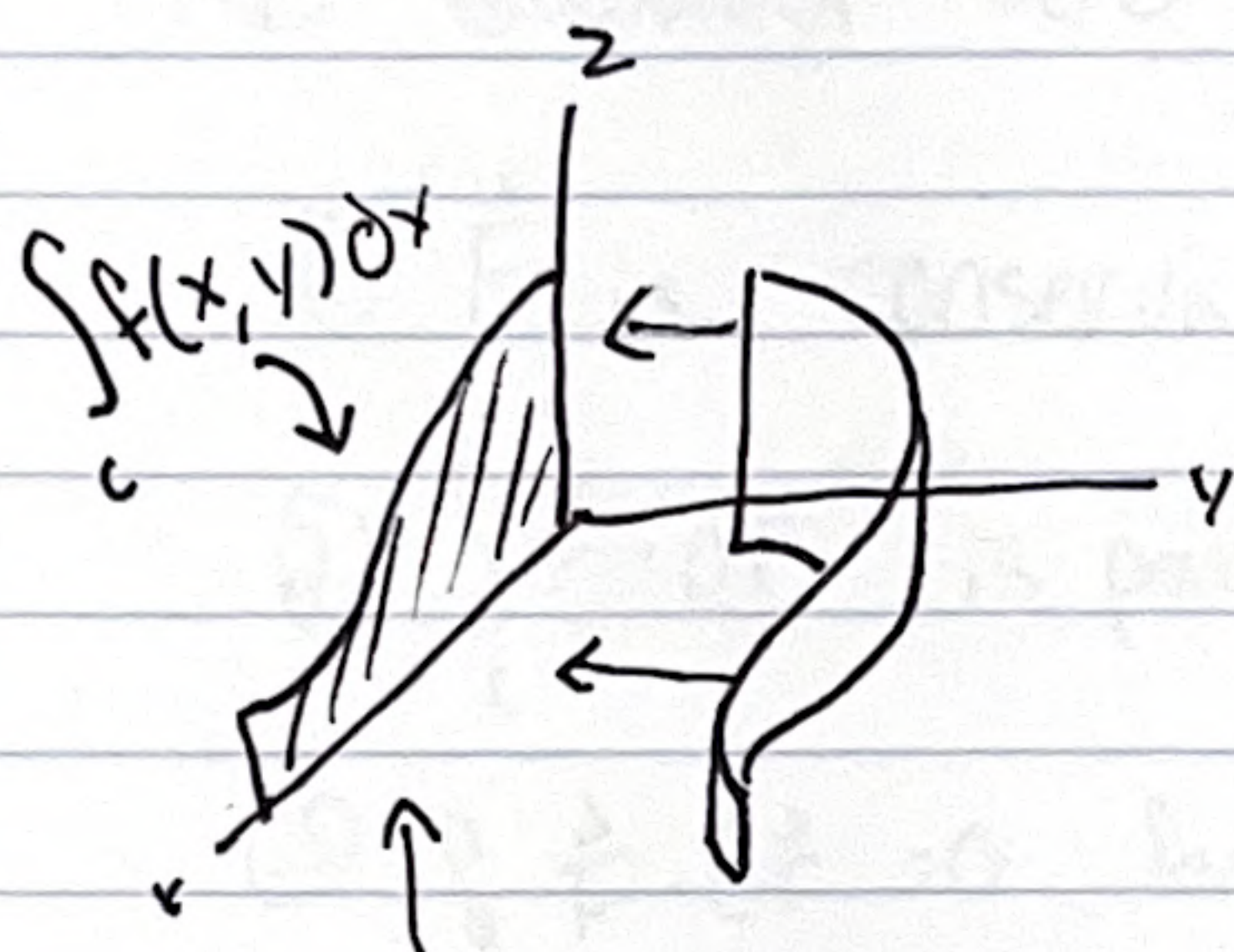


$$\int_0^{5\pi} (\cos(t)) (\sin(t))^2 \cdot \sqrt{2} dt$$

$$\begin{aligned} \text{let } u &= \sin(t) \\ du &= \cos(t) dt \end{aligned}$$

$$u = \sin(5\pi)$$

$$\sqrt{2} \int_0^0 u^2 dt = 0$$



$$\int_C f dx = \int_a^b f(x(t), y(t)) \cdot \underset{\substack{\uparrow \\ \text{dot product}}}{x'(t)} dt$$

projection of $\int_C f(x,y) dx$ onto xz-plane

Lecture

Theorem:

Suppose $\vec{F}$ is continuous on an open connected region D .

The following are equivalent:

- ① $\vec{F}$ is conservative
- ② $\int_C \vec{F} \cdot d\vec{r}$ is path independent in D " $\vec{F}$ has path independence"
- ③ $\oint_C \vec{F} \cdot d\vec{r} = 0$ for any closed curve in D " $\vec{F}$ has 0 circulation"

How to determine if $\vec{F}$ is conservative:

Suppose $\vec{F} = P\hat{i} + Q\hat{j} = \langle P, Q \rangle$ is conservative

then $\exists f(x, y)$ s.t. $\nabla f = \vec{F}$ and so

$$\frac{\partial f}{\partial x} = P \quad \text{and} \quad \frac{\partial f}{\partial y} = Q$$

If $\vec{F}$ is conservative: $\frac{\partial P}{\partial y} = \frac{\partial Q}{\partial x}$

$$\text{Ex: } \vec{F} = xy\hat{i} + x^2\hat{j}$$

$$\nabla f = \langle y, 2x \rangle$$

$$y \neq 2x$$

not conservative

16.4 Greene's Theorem:

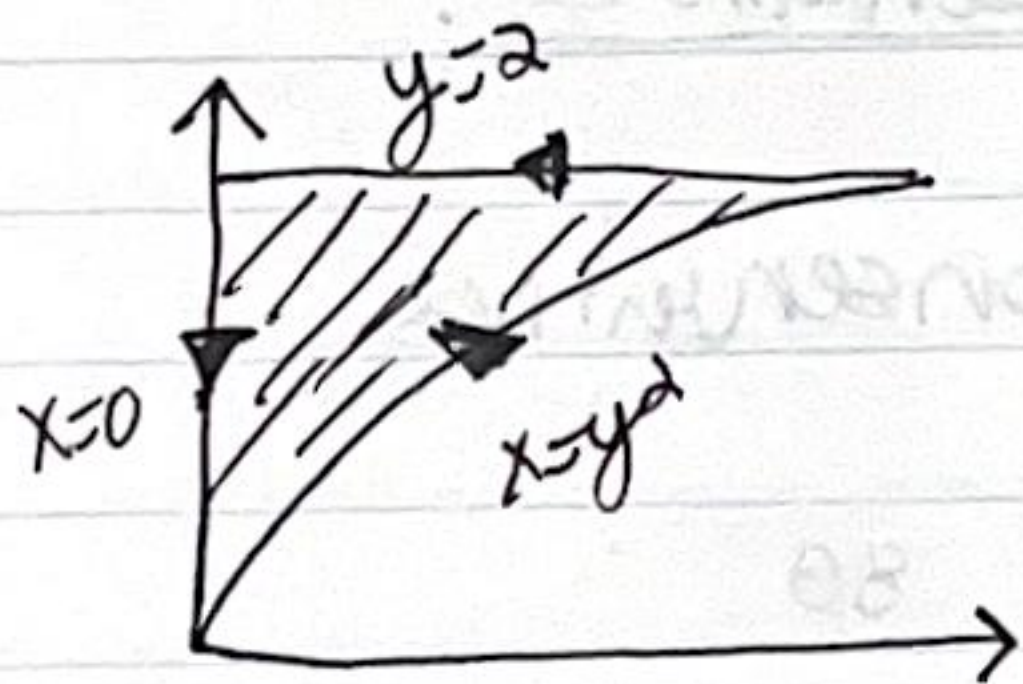
- C positively oriented, piecewise-smooth, simple, closed
- D ... region bounded by C (includes C)
- P & Q have cont. partial derivatives on D



$$\Rightarrow \oint_C P dx + Q dy = \iint_D \left(\frac{\partial Q}{\partial x} - \frac{\partial P}{\partial y} \right) dA$$

$$\vec{F} = \langle P, Q \rangle \Rightarrow \oint_C \vec{F} \cdot d\vec{r}$$

Ex:



$$\oint_C 4xy dx + 3xy^2 dy \stackrel{\text{greene}}{=} \iint_D (3y^2 - 4x) dx dy =$$

$$\int_0^2 \int_0^{y^2} (3y^2 - 4x) dx dy = \left. \frac{y^5}{5} \right|_0^2 = \boxed{\frac{32}{5}}$$

~~32/5~~

$$f(x) = x^2 + y^2 - y$$

$$g(x) = x^2 + y^2$$

$$f'(x) = 0$$

$$g'(x) = 2x$$

$$\frac{2x(-y)}{(x^2 + y^2)^2}$$

$$2x$$

$$-y$$

Lecture 16.5

Curl and Divergence (3D)

Given $\vec{F} = \langle P, Q, R \rangle$

define $\text{curl } \vec{F} = \vec{\nabla} \times \vec{F}$

$$\nabla \times \vec{F} = \begin{vmatrix} \hat{i} & \hat{j} & \hat{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ P & Q & R \end{vmatrix}$$

Thm Theorem: If $f(x, y, z)$ has continuous second order partial derivatives, then

$$\text{curl}(\vec{\nabla} f) = \vec{0}$$

Verify

$$\text{curl } \vec{\nabla} f = \begin{vmatrix} \hat{i} & \hat{j} & \hat{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ \frac{\partial f}{\partial x} & \frac{\partial f}{\partial y} & \frac{\partial f}{\partial z} \end{vmatrix} = \langle f_{zy} - f_{yz}, -f_{zx} + f_{xz}, f_{yx} - f_{xy} \rangle$$

$\langle 0, 0, 0 \rangle$ by Clairaut's Theorem

If $\text{curl } \vec{F} = \vec{0} \Rightarrow \vec{F}$ is conservative

Ex: Is $\vec{F} = y^2 \hat{i} + (2xy + z) \hat{j} + y \hat{k}$ conservative?

$$\text{curl } \vec{F} = \begin{vmatrix} \hat{i} & \hat{j} & \hat{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ y^2 & 2xy + z & y \end{vmatrix} = \left\langle \frac{\partial y}{\partial y} - \frac{\partial(2xy + z)}{\partial z}, \frac{\partial y}{\partial x} - \frac{\partial(2xy + z)}{\partial x}, \frac{\partial y}{\partial y} - \frac{\partial(2xy + z)}{\partial y} \right\rangle$$

Cannot take divergence of a divergent

But we can take the curl of a curl

Divergence: of the gradient of $f(x, y, z)$

$$\text{div}(\vec{\nabla} f) = \vec{\nabla} \cdot (\vec{\nabla} f)$$

Laplace Operator

$$\nabla^2 = \nabla \cdot \nabla$$

16.8 Lecture

If $\vec{F} = \langle P, Q, R \rangle$ and P and Q only depend on x & y ,
then:

$$\text{curl}(\vec{F}) = \begin{vmatrix} i & j & k \\ \partial/\partial x & \partial/\partial y & \partial/\partial z \\ P & Q & R \end{vmatrix}$$

Stoke's Theorem:

$$\iint_D (\text{curl}(\vec{F})) \cdot \vec{n} \, dS$$

16.9 Divergence Theorem:

Given: Solid E & its boundary surface S with outward orientation
vector field $\vec{F}$ (whose component have continuous
partial derivatives)

then:

$$\underbrace{\iint_S (\vec{F} \cdot \vec{n}) \, dS}_{\text{Flux } \Phi} = \iiint_E \underbrace{(\text{div}(\vec{F}))}_{\vec{\nabla} \cdot \vec{F}} \, dV$$