

# MATH 2551 GT-E w/ Dr. Sal Barone

- Dr. Barone, Prof. Sal, or just Sal, as you prefer

## Daily Announcements & Reminders:

### Goals for Today:

Sections 12.1, 12.4, 12.5

- Set classroom norms
- Describe the big-picture goals of the class
- Review  $\mathbb{R}^3$  and the dot product
- Introduce the cross product and its properties

### Class Values/Norms:

- Mistakes are a learning opportunity
- Mathematics is collaborative
- Make sure everyone is included
- Criticize ideas, not people
- Be respectful of everyone
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**Big Idea:** Extend differential & integral calculus.

What are some key ideas from these two courses?

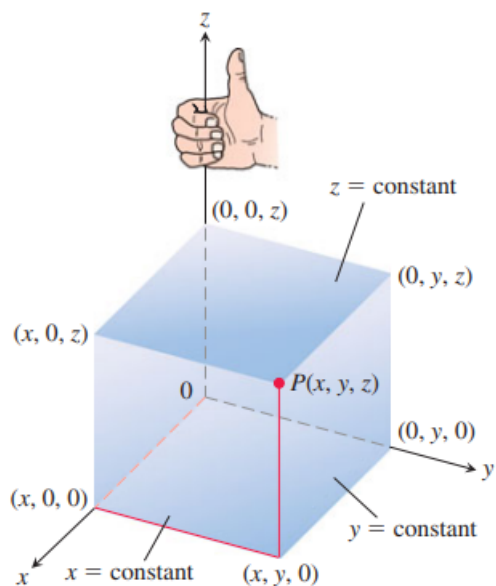
Differential Calculus

Integral Calculus

Before: we studied **single-variable functions**  $f : \mathbb{R} \rightarrow \mathbb{R}$  like  $f(x) = 2x^2 - 6$ .

Now: we will study **multi-variable functions**  $f : \mathbb{R}^n \rightarrow \mathbb{R}^m$ : each of these functions is a rule that assigns one output vector with  $m$  entries to each input vector with  $n$  entries.

## §12.1: Three-Dimensional Coordinate Systems



**Question:** What shape is the set of solutions  $(x, y, z) \in \mathbb{R}^3$  to the equation  $x^2 + y^2 = 1$ ?



**Goal:** Given two vectors, produce a vector orthogonal to both of them in a “nice” way.

1.

2.

**Definition 3.** The **cross product** of two vectors  $\mathbf{u} = \langle u_1, u_2, u_3 \rangle$  and  $\mathbf{v} = \langle v_1, v_2, v_3 \rangle$  in  $\mathbb{R}^3$  is

$$\mathbf{u} \times \mathbf{v} = \underline{\hspace{10cm}}$$

**Example 4.** Find  $\langle 1, 2, 0 \rangle \times \langle 3, -1, 0 \rangle$ .

## A Geometric Interpretation of $\mathbf{u} \times \mathbf{v}$

The cross product  $\mathbf{u} \times \mathbf{v}$  is the vector

$$\mathbf{u} \times \mathbf{v} = (|\mathbf{u}||\mathbf{v}| \sin \theta) \mathbf{n}$$

where  $\mathbf{n}$  is a unit vector which is normal to the plane spanned by  $\mathbf{u}$  and  $\mathbf{v}$ .

Since  $\mathbf{n}$  is a unit vector, the magnitude of  $\mathbf{u} \times \mathbf{v}$  is the area of the parallelogram spanned by  $\mathbf{u}$  and  $\mathbf{v}$ .

$$|\mathbf{u} \times \mathbf{v}| = |\mathbf{u}||\mathbf{v}| \sin \theta$$

**Example 5.** Find the area of the parallelogram determined by the points  $P$ ,  $Q$ , and  $R$ .

$$P(1, 1, 1), \quad Q(2, 1, 3), \quad R(3, -1, 1)$$

## §12.5 Lines & Planes

Lines in  $\mathbb{R}^2$ , a new perspective:

**Example 6.** Find a vector equation for the line that goes through the points  $P = (1, 0, 2)$  and  $Q = (-2, 1, 1)$ .



## Planes in $\mathbb{R}^3$

**Conceptually:** A plane is determined by either three points in  $\mathbb{R}^3$  or by a single point and a direction  $\mathbf{n}$ , called the *normal vector*.

**Algebraically:** A plane in  $\mathbb{R}^3$  has a *linear* equation (back to Linear Algebra! imposing a single restriction on a 3D space leaves a 2D linear space, i.e. a plane)

**Example 7.** Consider the planes  $y - z = -2$  and  $x - y = 0$ . Show that the planes intersect and find an equation for the line passing through the point  $P = (-8, 0, 2)$  which is parallel to the line of intersection of the planes.

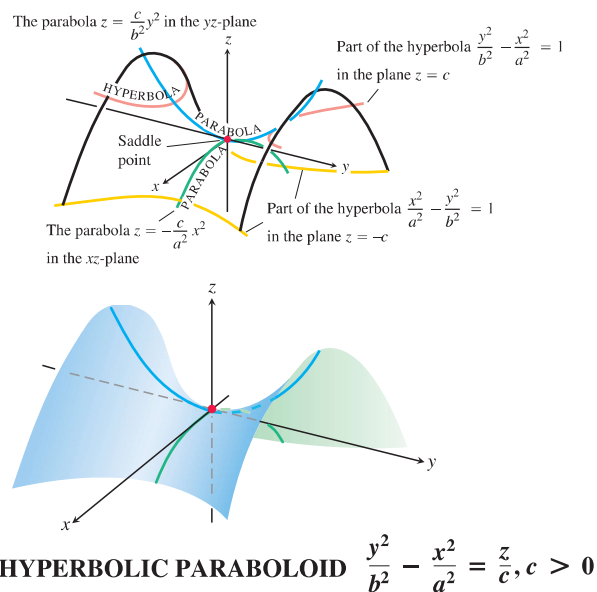
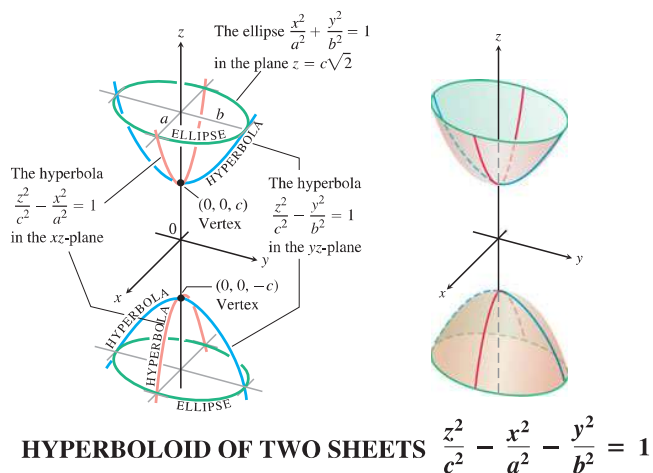
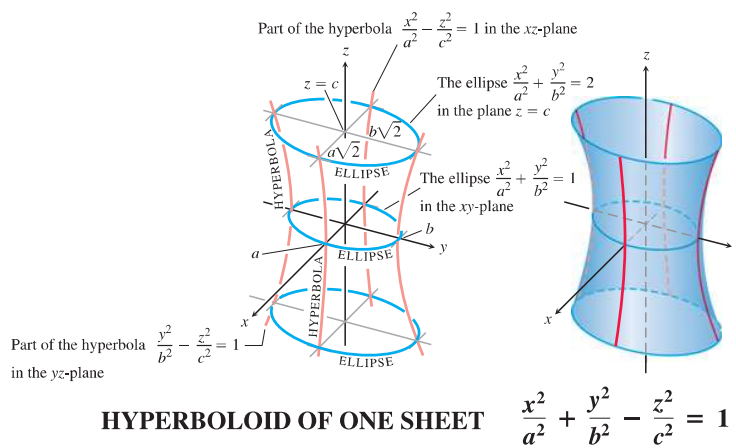
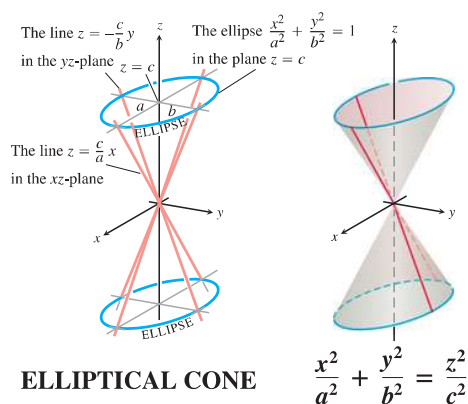
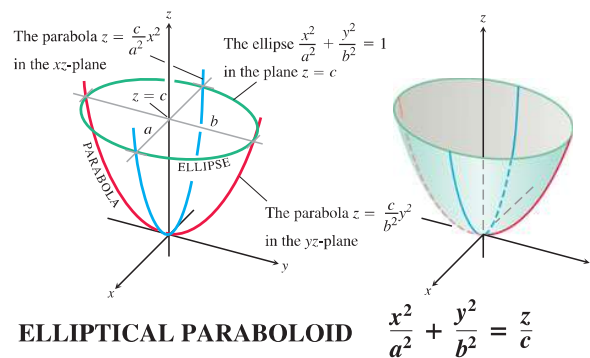
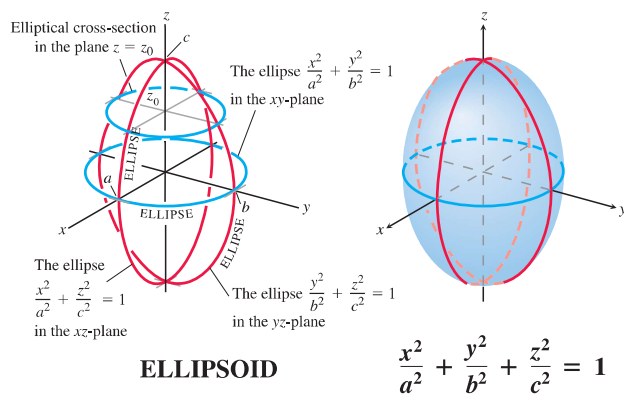
## §12.6 Quadric Surfaces

**Definition 8.** A **quadric surface** in  $\mathbb{R}^3$  is the set of points that solve a quadratic equation in  $x$ ,  $y$ , and  $z$ .

You know several examples already:

The most useful technique for recognizing and working with quadric surfaces is to examine their cross-sections.

**Example 9.** Use cross-sections to sketch and identify the quadric surface  $x = z^2 + y^2$ .

**TABLE 12.1** Graphs of Quadric Surfaces

## §13.1 Curves in Space & Their Tangents

The description we gave of a line last week generalizes to produce other one-dimensional graphs in  $\mathbb{R}^2$  and  $\mathbb{R}^3$  as well. We said that a function  $\mathbf{r} : \mathbb{R} \rightarrow \mathbb{R}^3$  with  $\mathbf{r}(t) = \mathbf{v}t + \mathbf{r}_0$  produces a straight line when graphed.

This is an example of a **vector-valued function**: its input is a real number  $t$  and its output is a vector. We graph a vector-valued function by plotting all of the terminal points of its output vectors, placing their initial points at the origin.

You have seen several examples already:

Given a fixed curve  $C$  in space, producing a vector-valued function  $\mathbf{r}$  whose graph is  $C$  is called \_\_\_\_\_ the curve  $C$ , and  $\mathbf{r}$  is called a \_\_\_\_\_ of  $C$ .

**Example 10.** Consider  $\mathbf{r}_1(t) = \langle \cos(t), \sin(t), t \rangle$  and  $\mathbf{r}_2(t) = \langle \cos(2t), \sin(2t), 2t \rangle$ , each with domain  $[0, 2\pi]$ . What do you think the graph of each looks like? How are they similar and how are they different?

Check your intuition

## §13.2: Calculus of vector-valued functions

**Unifying theme:** Do what you already know, componentwise.

This works with limits:

**Example 11.** Compute  $\lim_{t \rightarrow e} \langle t^2, 2, \ln(t) \rangle$ .

And with continuity:

**Example 12.** Determine where the function  $\mathbf{r}(t) = t\mathbf{i} - \frac{1}{t^2 - 4}\mathbf{j} + \sin(t)\mathbf{k}$  is continuous.

And with derivatives:

**Example 13.** If  $\mathbf{r}(t) = \langle 2t - \frac{1}{2}t^2 + 1, t - 1 \rangle$ , find  $\mathbf{r}'(t)$ .

**Interpretation:** If  $\mathbf{r}(t)$  gives the position of an object at time  $t$ , then

- $\mathbf{r}'(t)$  gives \_\_\_\_\_
- $|\mathbf{r}'(t)|$  gives \_\_\_\_\_
- $\mathbf{r}''(t)$  gives \_\_\_\_\_

Let's see this graphically

**Example 14.** Find an equation of the tangent line to  $\mathbf{r}(t) = \langle 2t - \frac{1}{2}t^2 + 1, t - 1 \rangle$  at time  $t = 2$ .



And with integrals:

**Example 15.** Find  $\int_0^1 \langle t, e^{2t}, \sec^2(t) \rangle dt$ .

At this point we can solve initial-value problems like those we did in single-variable calculus:

**Example 16.** Wallace is testing a rocket to fly to the moon, but he forgot to include instruments to record his position during the flight. He knows that his velocity during the flight was given by

$$\mathbf{v}(t) = \left\langle -200 \sin(2t), 200 \cos(t), 400 - \frac{400}{1+t} \right\rangle m/s.$$

If he also knows that he started at the point  $\mathbf{r}(0) = \langle 0, 0, 0 \rangle$ , use calculus to reconstruct his flight path.



## §13.3 Arc length of curves

We have discussed motion in space using by equations like  $\mathbf{r}(t) = \langle x(t), y(t), z(t) \rangle$ .

Our next goal is to be able to measure distance traveled or arc length.

**Motivating problem:** Suppose the position of a fly at time  $t$  is

$$\mathbf{r}(t) = \langle 2 \cos(t), 2 \sin(t) \rangle,$$

where  $0 \leq t \leq 2\pi$ .

a) Sketch the graph of  $\mathbf{r}(t)$ . What shape is this?

b) How far does the fly travel between  $t = 0$  and  $t = \pi$ ?

c) What is the speed  $\|\mathbf{v}(t)\|$  of the fly at time  $t$ ?

d) Compute the integral  $\int_0^\pi \|\mathbf{v}(t)\| dt$ . What do you notice?

**Definition 17.** We say that the **arc length** of a smooth curve

$\mathbf{r}(t) = \langle x(t), y(t), z(t) \rangle$  from \_\_\_\_\_ to \_\_\_\_\_ that is traced out exactly once is

$$L = \underline{\hspace{4cm}}$$

**Example 18.** Set up an integral for the arc length of the curve  $\mathbf{r}(t) = t\mathbf{i} + t^2\mathbf{j} + t^3\mathbf{k}$  from the point  $(1, 1, 1)$  to the point  $(2, 4, 8)$ .

**Example 19.** *You try it!* Find the length of the portion of the curve in  $\mathbb{R}^3$  given by the parametrization  $\mathbf{r}(t) = \langle 6 \sin(2t), 6 \cos(2t), 5t \rangle$ ,  $0 \leq t \leq 2\pi$ .

**Example 20.** *You try it!* Find the length of the portion of the curve in  $\mathbb{R}^3$  given by the parametrization  $\mathbf{r}(t) = t\mathbf{i} + \frac{2}{3}t^{3/2}\mathbf{k}$ ,  $0 \leq t \leq 8$ .

## Arc length parametrization

Sometimes, we care about the distance traveled from a fixed starting time  $t_0$  to an arbitrary time  $t$ , which is given by the **arc length function**.

$$s(t) = \underline{\hspace{10cm}}$$

We can use this function to produce parameterizations of curves where the parameter  $s$  measures distance along the curve: the points where  $s = 0$  and  $s = 1$  would be exactly 1 unit of distance apart.

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**Example 21.** Find an arc length parameterization of the circle of radius 4 about the origin in  $\mathbb{R}^2$ ,  $\mathbf{r}(t) = \langle 4 \cos(t), 4 \sin(t) \rangle, 0 \leq t \leq 2\pi$ .

**Example 22.** *You try it!* Find (a) an arc length parameterization  $s(t)$  of the curve  $\mathcal{C}$ , the portion of the helix of radius 4 in  $\mathbb{R}^3$  parameterized by  $\mathbf{r}(t) = \langle 4 \cos(t), 4 \sin(t), 3t \rangle, 0 \leq t \leq \pi/2$ , and (b) use  $s(t)$  to find  $L$  the length of  $\mathcal{C}$



## §13.3 & 13.4 - Curvature, Tangents, Normals

The next idea we are going to explore is the curvature of a curve in space along with two vectors that orient the curve.

First, we need the **unit tangent vector**, denoted **T**:

- In terms of an arc-length parameter  $s$ : \_\_\_\_\_
- In terms of any parameter  $t$ : \_\_\_\_\_

This lets us define the **curvature**,  $\kappa(s) =$  \_\_\_\_\_

**Example 23.** In Example 21 we found an arc length parameterization of the circle of radius 4 centered at  $(0, 0)$  in  $\mathbb{R}^2$ :

$$\mathbf{r}(s) = \left\langle 4 \cos \left( \frac{s}{4} \right), 4 \sin \left( \frac{s}{4} \right) \right\rangle, \quad 0 \leq s \leq 8\pi.$$

Use this to find  $\mathbf{T}(s)$  and  $\kappa(s)$ .

**Question:** In which direction is  $\mathbf{T}$  changing?

This is the direction of the **principal unit normal**,  $\mathbf{N}(s) =$ \_\_\_\_\_

We said last time that it is often hard to find arc length parameterizations, so what do we do if we have a generic parameterization  $\mathbf{r}(t)$ ?

•  $\mathbf{T}(t) =$  \_\_\_\_\_

•  $\mathbf{N}(t) =$  \_\_\_\_\_

•  $\kappa(t) =$  \_\_\_\_\_ or \_\_\_\_\_

**Example 24.** Find  $\mathbf{T}, \mathbf{N}, \kappa$  for the helix  $\mathbf{r}(t) = \langle 2 \cos(t), 2 \sin(t), t - 1 \rangle$ ,  $t \in \mathbb{R}$ .

**Example 25.** *You try it!* Find  $\mathbf{T}, \mathbf{N}, \kappa$  for the curve parametrized by

$$\mathbf{r}(t) = (\cos t + t \sin t)\mathbf{i} + (\sin t - t \cos t)\mathbf{j} + 3\mathbf{k}, \quad t \in \mathbb{R}.$$

## §14.1 Functions of Multiple Variables

**Definition 26.** A \_\_\_\_\_ is a rule that assigns to each \_\_\_\_\_ of real numbers  $(x, y)$  in a set  $D$  a \_\_\_\_\_ denoted by  $f(x, y)$ .

$$f : D \rightarrow \mathbb{R}, \text{ where } D \subseteq \mathbb{R}^2$$

**Example 27.** Three examples are

$$f(x, y) = x^2 + y^2, \quad g(x, y) = \ln(x + y), \quad h(x, y) = \frac{1}{\sqrt{x + y}}.$$

**Example 28.** Find the largest possible domains of  $f, g$ , and  $h$ .

**Definition 29.** If  $f$  is a function of two variables with domain  $D$ , then the graph of  $f$  is the set of all points  $(x, y, z)$  in  $\mathbb{R}^3$  such that  $z = f(x, y)$  and  $(x, y)$  is in  $D$ .

Here are the graphs of the three functions above.

**Example 30.** Suppose a small hill has height  $h(x, y) = 4 - \frac{1}{4}x^2 - \frac{1}{4}y^2$  m at each point  $(x, y)$ . How could we draw a picture that represents the hill in 2D?

In 3D, it looks like this.

**Definition 31.** The \_\_\_\_\_ (also called \_\_\_\_\_) of a function  $f$  of two variables are the curves with equations \_\_\_\_\_, where  $k$  is a constant (in the range of  $f$ ). A plot of \_\_\_\_\_ for various values of  $z$  is a \_\_\_\_\_ (or \_\_\_\_\_).

Some common examples of these are:

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- 
- 

**Example 32.** Create a contour diagram of  $f(x, y) = x^2 - y^2$

**Definition 33.** The \_\_\_\_\_ of a surface are the curves of \_\_\_\_\_ of the surface with planes parallel to the \_\_\_\_\_.

**Example 34.** Use the traces and contours of  $z = f(x, y) = 4 - 2x - y^2$  to sketch the portion of its graph in the first octant.



**Definition 35.** A \_\_\_\_\_ is a rule that assigns to each \_\_\_\_\_ of real numbers  $(x, y, z)$  in a set  $D$  a \_\_\_\_\_ denoted by  $f(x, y, z)$ .

$$f : D \rightarrow \mathbb{R}, \text{ where } D \subseteq \mathbb{R}^3$$

We can still think about the domain and range of these functions. Instead of level curves, we get level surfaces.

**Example 36.** Describe the largest possible domain of the function

$$f(x, y, z) = \frac{1}{4 - x^2 - y^2 - z^2}.$$

**Example 37.** Describe the level surfaces of the function  $g(x, y, z) = 2x^2 + y^2 + z^2$ .

## §14.2 Limits & Continuity

**Definition 38.** What is a limit of a function of two variables?

**DEFINITION** We say that a function  $f(x, y)$  approaches the **limit**  $L$  as  $(x, y)$  approaches  $(x_0, y_0)$ , and write

$$\lim_{(x, y) \rightarrow (x_0, y_0)} f(x, y) = L$$

if, for every number  $\epsilon > 0$ , there exists a corresponding number  $\delta > 0$  such that for all  $(x, y)$  in the domain of  $f$ ,

$$|f(x, y) - L| < \epsilon \quad \text{whenever} \quad 0 < \sqrt{(x - x_0)^2 + (y - y_0)^2} < \delta.$$

We won't use this definition much: the big idea is that  $\lim_{(x, y) \rightarrow (x_0, y_0)} f(x, y) = L$  if and only if  $f(x, y)$  \_\_\_\_\_ regardless of how we approach the point  $(x_0, y_0)$ .

**Definition 39.** A function  $f(x, y)$  is **continuous** at  $(x_0, y_0)$  if

1. \_\_\_\_\_
2. \_\_\_\_\_
3. \_\_\_\_\_

**Key Fact:** Adding, subtracting, multiplying, dividing, or composing two continuous functions results in another continuous function.

**Example 40.** Evaluate  $\lim_{(x,y) \rightarrow (2,0)} \frac{\sqrt{2x-y}-2}{2x-y-4}$ , if it exists.

**Example 41.** *You try it!* Evaluate  $\lim_{(x,y) \rightarrow (\frac{\pi}{2}, 0)} \frac{\cos y + 1}{y - \sin x}$ , if it exists.

Sometimes, life is harder in  $\mathbb{R}^2$  and limits can fail to exist in ways that are very different from what we've seen before.

**Big Idea:** Limits can behave differently along different paths of approach

**Example 42.** Evaluate  $\lim_{(x,y) \rightarrow (0,0)} \frac{x^2}{x^2 + y^2}$ , if it exists. Here is its graph.

This idea is called the **two-path test**:

If we can find \_\_\_\_\_ to  $(x_0, y_0)$  along which \_\_\_\_\_ takes on two different values, then \_\_\_\_\_.

**Example 43.** Show that the limit

$$\lim_{(x,y) \rightarrow (0,0)} \frac{x^2 y}{x^4 + y^2}$$

does not exist.

**Example 44.** *You try it!* Show that the limit  $\lim_{(x,y) \rightarrow (0,0)} \frac{x^4}{x^4 + y^2}$  is DNE by using the two-path test.

**Example 45.** [Challenge:] Show that the limit

$$\lim_{(x,y) \rightarrow (0,0)} \frac{x^4 y}{x^4 + y^2}$$

does exist using the Squeeze Theorem.

**Theorem 46** (Squeeze Theorem). *If  $f(x, y) = g(x, y)h(x, y)$ , where  $\lim_{(x,y) \rightarrow (a,b)} g(x, y) = 0$  and  $|h(x, y)| \leq C$  for some constant  $C$  near  $(a, b)$ , then  $\lim_{(x,y) \rightarrow (a,b)} f(x, y) = 0$ .*



## §14.3: Partial Derivatives

**Goal:** Describe how a function of two (or three, later) variables is changing at a point  $(a, b)$ .

**Example 47.** Let's go back to our example of the small hill that has height

$$h(x, y) = 4 - \frac{1}{4}x^2 - \frac{1}{4}y^2$$

meters at each point  $(x, y)$ . If we are standing on the hill at the point with  $(2, 1, 11/4)$ , and walk due north (the positive  $y$ -direction), at what rate will our height change? What if we walk due east (the positive  $x$ -direction)?

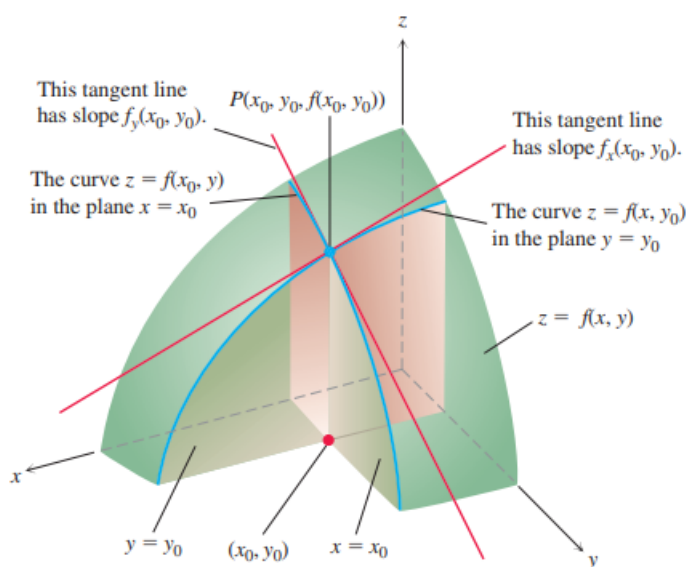
Let's investigate graphically.

**Definition 48.** If  $f$  is a function of two variables  $x$  and  $y$ , its \_\_\_\_\_  
 are the functions  $f_x$  and  $f_y$  defined by

$$f_x(x, y) = \lim_{h \rightarrow 0} \frac{f(x+h, y) - f(x, y)}{h} \qquad f_y(x, y) = \lim_{h \rightarrow 0} \frac{f(x, y+h) - f(x, y)}{h}$$

Notations:

Interpretations:



**Example 49.** Find  $f_x(1, 2)$  and  $f_y(1, 2)$  of the functions below.

a)  $f(x, y) = \sqrt{5x - y}$

b)  $f(x, y) = \tan(xy)$

**Question:** How would you define the second partial derivatives?

**Example 50.** Find  $f_{xx}$ ,  $f_{xy}$ ,  $f_{yx}$ , and  $f_{yy}$  of the function below.

$$f(x, y) = \sqrt{5x - y}$$

What do you notice about  $f_{xy}$  and  $f_{yx}$  in the previous example?

**Theorem 51** (Clairaut's Theorem). *Suppose  $f$  is defined on a disk  $D$  that contains the point  $(a, b)$ . If the functions  $f, f_x, f_y, f_{xy}, f_{yx}$  are all continuous on  $D$ , then*

**Example 52.** *You try it!* What about functions of three variables? How many partial derivatives should  $f(x, y, z) = 2xyz - z^2y$  have? Compute them.

**Example 53.** How many rates of change should the function  $f(s, t) = \begin{bmatrix} s^2 + t \\ 2s - t \\ st \end{bmatrix}$  have? Compute them.

So, we computed partial derivatives. How might we **organize** this information?

For any function  $f : \mathbb{R}^n \rightarrow \mathbb{R}^m$  having the form  $f(x_1, \dots, x_n) = \begin{bmatrix} f_1(x_1, \dots, x_n) \\ \vdots \\ f_m(x_1, \dots, x_n) \end{bmatrix}$ ,

we have \_\_\_\_\_ inputs, \_\_\_\_\_ output, and \_\_\_\_\_ partial derivatives, which we can use to form the **total derivative**.

This is a \_\_\_\_\_ map from  $\mathbb{R}^n \rightarrow \mathbb{R}^m$ , denoted  $Df$ , and we can represent it with an \_\_\_\_\_, with one column per input and one row per output.

It has the formula  $Df_{ij} =$

**Example 54.** *You try it!* Find the total derivatives of each function:

a)  $f(x) = x^2 + 1$

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

c)  $f(x, y) = \sqrt{5x - y}$

d)  $f(x, y, z) = 2xyz - z^2y$

e)  $\mathbf{f}(s, t) = \langle s^2 + t, 2s - t, st \rangle$

**What does it mean?** In differential calculus, you learned that one interpretation of the derivative is as a slope. Another interpretation is that the derivative measures how a function transforms a neighborhood around a given point.

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Check it out for yourself. (credit to samuel.gagnon.nepton, who was inspired by 3Blue1Brown.)

In particular, the (total) derivative of **any** function  $f : \mathbb{R}^n \rightarrow \mathbb{R}^m$ , evaluated at  $\mathbf{a} = (a_1, \dots, a_n)$ , is the linear function that best approximates  $f(\mathbf{x}) - f(\mathbf{a})$  at  $\mathbf{a}$ .

This leads to the familiar linear approximation formula for functions of one variable:  
 $L(x) = f(a) + f'(a)(x - a) \approx f(x)$ , near  $x = a$ .

**Definition 55.** The **linearization** or **linear approximation** of a differentiable function  $f : \mathbb{R}^n \rightarrow \mathbb{R}^m$  at the point  $\mathbf{a} = (a_1, \dots, a_n)$  is

$$L(\mathbf{x}) =$$

**Example 56.** Find the linearization of the function  $f(x, y) = \sqrt{5x - y}$  at the point  $(1, 1)$ . Use it to approximate  $f(1.1, 1.1)$ .

**Question:** What do you notice about the equation of the linearization?



We say  $f : \mathbb{R}^n \rightarrow \mathbb{R}$  is **differentiable** at  $\mathbf{a}$  if its linearization is a good approximation of  $f$  near  $\mathbf{a}$ .

$$\lim_{(x,y) \rightarrow (a,b)} \frac{f(x,y) - L(x,y)}{\|(x,y) - (a,b)\|} = 0.$$

In particular, if  $f$  is a function  $f(x,y)$  of two variables, it is differentiable at  $(a,b)$  its graph has a unique tangent plane at  $(a,b, f(a,b))$ .

**Example 57.** Determine if  $f(x,y) = \begin{cases} 1 & xy = 0 \\ 0 & xy \neq 0 \end{cases}$  is differentiable at  $(0,0)$ .

## §14.4 The Chain Rule

Recall the Chain Rule from single variable calculus:

Similarly, the **Chain Rule** for functions of multiple variables says that if  $f : \mathbb{R}^p \rightarrow \mathbb{R}^m$  and  $g : \mathbb{R}^n \rightarrow \mathbb{R}^p$  are both differentiable functions then

$$D(f(g(\mathbf{x}))) = Df(g(\mathbf{x}))Dg(\mathbf{x}).$$

**Example 58.** Suppose we are walking on our hill with height  $h(x, y) = 4 - \frac{1}{4}x^2 - \frac{1}{4}y^2$  along the curve  $\mathbf{r}(t) = \langle t + 1, 2 - t^2 \rangle$  in the plane. How fast is our height changing at time  $t = 1$  if the positions are measured in meters and time is measured in minutes?

**Example 59.** Suppose that  $W(s, t) = F(u(s, t), v(s, t))$ , where  $F, u, v$  are differentiable functions and we know the following information.

$$u(1, 0) = 2$$

$$v(1, 0) = 3$$

$$u_s(1, 0) = -2$$

$$v_s(1, 0) = 5$$

$$u_t(1, 0) = 6$$

$$v_t(1, 0) = 4$$

$$F_u(2, 3) = -1$$

$$F_v(2, 3) = 10$$

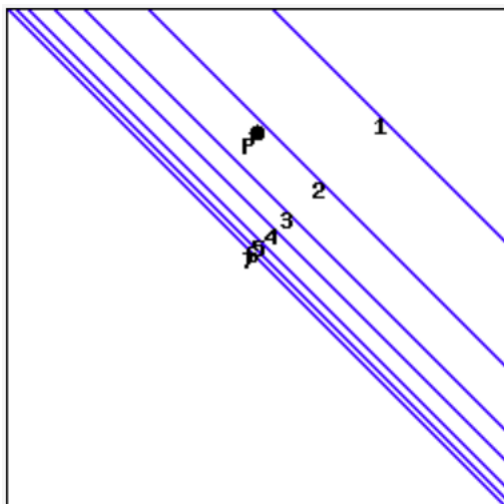
Find  $W_s(1, 0)$  and  $W_t(1, 0)$ .

**Application to Implicit Differentiation:** If  $F(x, y, z) = c$  is used to *implicitly* define  $z$  as a function of  $x$  and  $y$ , then the chain rule says:

**Example 60.** Compute  $\frac{\partial z}{\partial x}$  and  $\frac{\partial z}{\partial y}$  for the sphere  $x^2 + y^2 + z^2 = 4$ .

## §14.5 Directional Derivatives & Gradient Vectors

**Example 61.** Recall that if  $z = f(x, y)$ , then  $f_x$  represents the rate of change of  $z$  in the  $x$ -direction and  $f_y$  represents the rate of change of  $z$  in the  $y$ -direction. What about other directions?



Let's go back to our hill example again,  $h(x, y) = 4 - \frac{1}{4}x^2 - \frac{1}{4}y^2$ . How could we figure out the rate of change of our height from the point  $(2, 1)$  if we move in the direction  $\langle -1, 1 \rangle$ ?

**Definition 62.** The \_\_\_\_\_ of  $f : \mathbb{R}^n \rightarrow \mathbb{R}$  at the point  $\mathbf{p}$  in the direction of a unit vector  $\mathbf{u}$  is

$$D_{\mathbf{u}}f(\mathbf{p}) =$$

if this limit exists.

E.g. for our hill example above we have:

Note that  $D_{\mathbf{i}}f =$   $D_{\mathbf{j}}f =$   $D_{\mathbf{k}}f =$

**Definition 63.** If  $f : \mathbb{R}^n \rightarrow \mathbb{R}$ , then the \_\_\_\_\_ of  $f$  at  $\mathbf{p} \in \mathbb{R}^n$  is the vector function \_\_\_\_\_ (or \_\_\_\_\_) defined by

$$\nabla f(\mathbf{p}) =$$

**Note:** If  $f : \mathbb{R}^n \rightarrow \mathbb{R}$  is differentiable at a point  $\mathbf{p}$ , then  $f$  has a directional derivative at  $\mathbf{p}$  in the direction of any unit vector  $\mathbf{u}$  and

$$D_{\mathbf{u}}f(\mathbf{p}) =$$

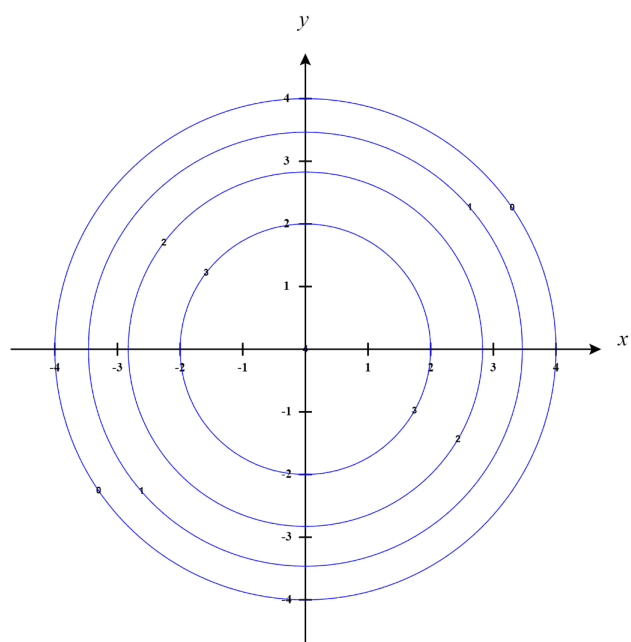
**Example 64.** *You try it!* Find the gradient vector and the directional derivative of each function at the given point  $\mathbf{p}$  in the direction of the given vector  $\mathbf{u}$ .

a)  $f(x, y) = \ln(x^2 + y^2)$ ,  $\mathbf{p} = (-1, 1)$ ,  $\mathbf{u} = \left\langle \frac{1}{\sqrt{5}}, \frac{-2}{\sqrt{5}} \right\rangle$

b)  $g(x, y, z) = x^2 + 4xy^2 + z^2$ ,  $\mathbf{p} = (1, 2, 1)$ ,  $\mathbf{u}$  the unit vector in the direction of  $\mathbf{i} + 2\mathbf{j} - \mathbf{k}$



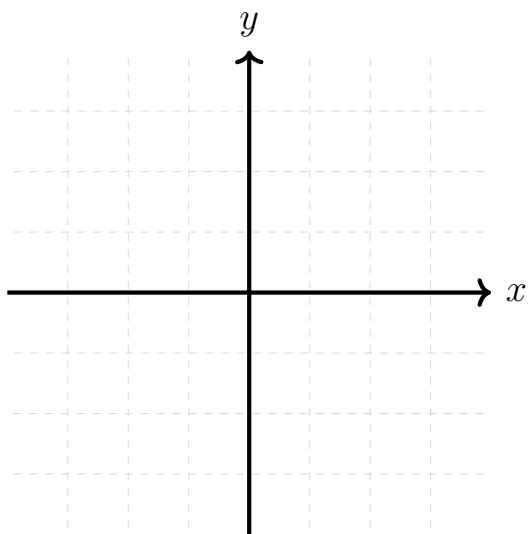
**Example 65.** If  $h(x, y) = 4 - \frac{1}{4}x^2 - \frac{1}{4}y^2$ , the contour map is given below. Find and draw  $\nabla h$  on the diagram at the points  $(2, 0)$ ,  $(0, 4)$ , and  $(-\sqrt{2}, -\sqrt{2})$ . At the point  $(2, 0)$ , compute  $D_{\mathbf{u}}h$  for the vectors  $\mathbf{u}_1 = \mathbf{i}$ ,  $\mathbf{u}_2 = \mathbf{j}$ ,  $\mathbf{u}_3 = \langle \frac{1}{\sqrt{2}}, \frac{1}{\sqrt{2}} \rangle$ .



Note that the gradient vector  $\nabla f$  is \_\_\_\_\_ to the level curves of the function \_\_\_\_\_.

Similarly, for  $f(x, y, z)$ ,  $\nabla f(a, b, c)$  is \_\_\_\_\_

**Example 66.** *You try it!* Sketch the curve  $x^2 + y^2 = 4$  together with (a) the vector  $\nabla f|_P$  and (b) the tangent line at  $P(\sqrt{2}, \sqrt{2})$ . Be sure to label the tangent line with the equation which defines it.



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what's the latex symbol \nabla

The LaTeX symbol `\nabla` renders as:

$$\nabla$$

It is called "**nabla**" or the **del operator**, and it is used primarily in vector calculus. It represents the vector differential operator:

$$\nabla = \left[ \frac{\partial}{\partial x_1}, \frac{\partial}{\partial x_2}, \dots, \frac{\partial}{\partial x_n} \right]$$

### Common Uses:

- **Gradient** of a scalar function  $f$ :

$$\nabla f = \left[ \frac{\partial f}{\partial x_1}, \frac{\partial f}{\partial x_2}, \dots \right]$$

- **Divergence** of a vector field  $\vec{F}$ :

$$\nabla \cdot \vec{F}$$

- **Curl** of a vector field  $\vec{F}$ :

$$\nabla \times \vec{F}$$

- **Laplacian** of a scalar field  $f$ :

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

So in summary, `\nabla` is a compact and powerful symbol in multivariable calculus, especially when working with fields and differential operators.

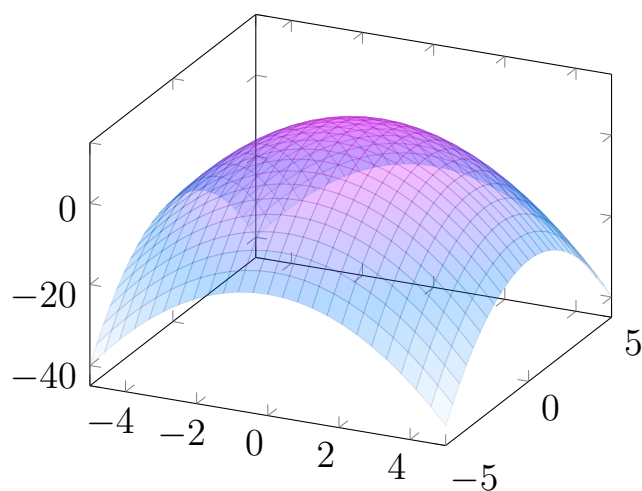
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## §14.6 Tangent Planes to Level Surfaces

Suppose  $S$  is a surface with equation  $F(x, y, z) = k$ . How can we find an equation of the tangent plane of  $S$  at  $P(x_0, y_0, z_0)$ ?



$$x^2 + y^2 + z = 10, P = (-1, 3, 0)$$

**Example 67.** Find the equation of the tangent plane at the point  $(-2, 1, -1)$  to the surface given by

$$z = 4 - x^2 - y$$

**Special case:** if we have  $z = f(x, y)$  and a point  $(a, b, f(a, b))$ , the equation of the tangent plane is

This should look familiar: it's \_\_\_\_\_

**Example 68.** *You try it!* Consider the surface in  $\mathbb{R}^3$  containing the point  $P$  and defined by

$$x^2 + 2xy - y^2 + z^2 = 7, \quad P(1, -1, 3).$$

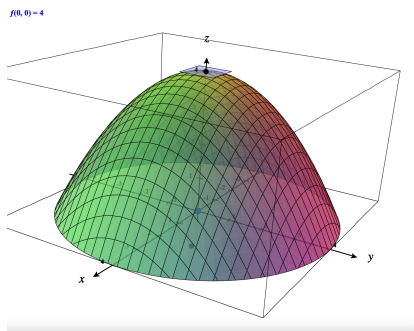
Identify the function  $F(x, y, z)$  such that the surface is a level set of  $F$ . Then, find  $\nabla F$  and an equation for the plane tangent to the surface at  $P$ . Finally, find a parametric equation for the line normal to the surface at  $P$ .

## §14.7 Optimization: Local & Global

**Gradient:** If  $f(x, y)$  is a function of two variables, we said  $\nabla f(a, b)$  points in the direction of greatest change of  $f$ .

Back to the hill  $h(x, y) = 4 - \frac{1}{4}x^2 - \frac{1}{4}y^2$ .

What should we expect to get if we compute  $\nabla h(0, 0)$ ? Why? What does the tangent plane to  $z = h(x, y)$  at  $(0, 0, 4)$  look like?



**Definition 69.** Let  $f(x, y)$  be defined on a region containing the point  $(a, b)$ . We say

- $f(a, b)$  is a \_\_\_\_\_ value of  $f$  if  $f(a, b)$  \_\_\_\_\_  $f(x, y)$  for all domain points  $(x, y)$  in a disk centered at  $(a, b)$
- $f(a, b)$  is a \_\_\_\_\_ value of  $f$  if  $f(a, b)$  \_\_\_\_\_  $f(x, y)$  for all domain points  $(x, y)$  in a disk centered at  $(a, b)$

In  $\mathbb{R}^3$ , another interesting thing can happen. Let's look at  $z = x^2 - y^2$  (a hyperbolic paraboloid!) near  $(0, 0)$ .

This is called a \_\_\_\_\_

Notice that in all of these examples, we have a horizontal tangent plane at the point in question, i.e.

**Definition 70.** If  $f(x, y)$  is a function of two variables, a point  $(a, b)$  in the domain of  $f$  with  $Df(a, b) =$  \_\_\_\_\_ or where  $Df(a, b)$  \_\_\_\_\_ is called a \_\_\_\_\_ of  $f$ .



**Example 71.** Find the critical points of the function

$$f(x, y) = x^3 + y^3 - 3xy.$$

**Example 72.** *You try it!* Determine which of the functions below have a critical point at  $(0, 0)$  .

a)  $f(x, y) = 3x + y^3 + 2y^2$

b)  $g(x, y) = \cos(x) + \sin(x)$

c)  $h(x, y) = \frac{4}{x^2 + y^2}$

d)  $k(x, y) = x^2 + y^2$

To classify critical points, we turn to the **second derivative test** and the **Hessian matrix**. The **Hessian matrix** of  $f(x, y)$  at  $(a, b)$  is

$$Hf(a, b) =$$

**Theorem 73** (2nd Derivative Test). *Suppose  $(a, b)$  is a critical point of  $f(x, y)$  and  $f$  has continuous second partial derivatives. Then we have:*

- *If  $\det(Hf(a, b)) > 0$  and  $f_{xx}(a, b) > 0$ ,  $f(a, b)$  is a local minimum*
- *If  $\det(Hf(a, b)) > 0$  and  $f_{xx}(a, b) < 0$ ,  $f(a, b)$  is a local maximum*
- *If  $\det(Hf(a, b)) < 0$ ,  $f$  has a saddle point at  $(a, b)$*
- *If  $\det(Hf(a, b)) = 0$ , the test is inconclusive.*

More generally, if  $f : \mathbb{R}^n \rightarrow \mathbb{R}$  has a critical point at  $\mathbf{p}$  then

- If all eigenvalues of  $Hf(\mathbf{p})$  are positive,  $f$  is concave up in every direction from  $\mathbf{p}$  and so has a local minimum at  $\mathbf{p}$ .
- If all eigenvalues of  $Hf(\mathbf{p})$  are negative,  $f$  is concave down in every direction from  $\mathbf{p}$  and so has a local maximum at  $\mathbf{p}$ .
- If some eigenvalues of  $Hf(\mathbf{p})$  are positive and some are negative,  $f$  is concave up in some directions from  $\mathbf{p}$  and concave down in others, so has neither a local minimum or maximum at  $\mathbf{p}$ .
- If all eigenvalues of  $Hf(\mathbf{p})$  are positive or zero,  $f$  may have either a local minimum or neither at  $\mathbf{p}$ .
- If all eigenvalues of  $Hf(\mathbf{p})$  are negative or zero,  $f$  may have either a local maximum or neither at  $\mathbf{p}$ .

---

**Example 74.** Classify the critical points of  $f(x, y) = x^3 + y^3 - 3xy$  from Example 71.

**Two Local Maxima, No Local Minimum:** The function  $g(x, y) = -(x^2 - 1)^2 - (x^2y - x - 1)^2 + 2$  has two critical points, at  $(-1, 0)$  and  $(1, 2)$ . Both are local maxima, and the function never has a local minimum!

A global maximum of  $f(x, y)$  is like a local maximum, except we must have  $f(a, b) \geq f(x, y)$  for **all**  $(x, y)$  in the domain of  $f$ . A global minimum is defined similarly.

**Theorem 75.** *On a closed & bounded domain, any continuous function  $f(x, y)$  attains a global minimum & maximum.*

**Closed:**

**Bounded:**

**Strategy for finding global min/max of  $f(x, y)$  on a closed & bounded domain  $R$** 

1. Find all critical points of  $f$  inside  $R$ .
2. Find all critical points of  $f$  on the boundary of  $R$
3. Evaluate  $f$  at each critical point as well as at any endpoints on the boundary.
4. The smallest value found is the global minimum; the largest value found is the global maximum.

**Example 76.** Find the global minimum and maximum of  $f(x, y) = 4x^2 - 4xy + 2y$  on the closed region  $R$  bounded by  $y = x^2$  and  $y = 4$ .

**Example 76.** Find the global minimum and maximum of  $f(x, y) = 4x^2 - 4xy + 2y$  on the closed region  $R$  bounded by  $y = x^2$  and  $y = 4$ .

*(Cont.)*

## §14.8 Constrained Optimization, Lagrange Multipliers

**Goal:** Maximize or minimize  $f(x, y)$  or  $f(x, y, z)$  subject to a *constraint*,  $g(x, y) = c$ .

**Example 77.** A new hiking trail has been constructed on the hill with height  $h(x, y) = 4 - \frac{1}{4}x^2 - \frac{1}{4}y^2$ , above the points  $y = -0.5x^2 + 3$  in the  $xy$ -plane. What is the highest point on the hill on this path?

**Objective function:**

**Constraint equation:**



**Example 77.** A new hiking trail has been constructed on the hill with height  $h(x, y) = 4 - \frac{1}{4}x^2 - \frac{1}{4}y^2$ , above the points  $y = -0.5x^2 + 3$  in the  $xy$ -plane. What is the highest point on the hill on this path?

*(Cont.)*

**Method of Lagrange Multipliers:** To find the maximum and minimum values attained by a function  $f(x, y, z)$  subject to a constraint  $g(x, y, z) = c$ , find all points where  $\nabla f(x, y, z) = \lambda \nabla g(x, y, z)$  and  $g(x, y, z) = c$  and compute the value of  $f$  at these points.

If we have more than one constraint  $g(x, y, z) = c_1, h(x, y, z) = c_2$ , then find all points where  $\nabla f(x, y, z) = \lambda \nabla g(x, y, z) + \mu \nabla h(x, y, z)$  and  $g(x, y, z) = c_1, h(x, y, z) = c_2$ .

**Example 78.** Find the points on the surface  $z^2 = xy + 4$  that are closest to the origin.

**Example 78.** Find the points on the surface  $z^2 = xy + 4$  that are closest to the origin.

*(Cont.)*

## §15.1 Double Integrals, Iterated Integrals, Change of Order

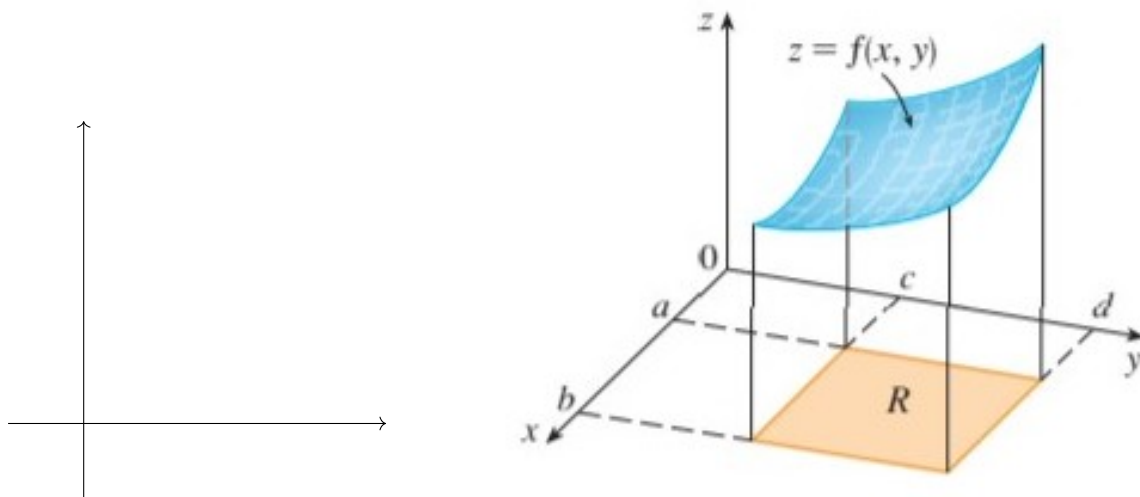
**Recall:** Riemann sum and the definite integral from single-variable calculus.

## Double Integrals

**Volumes and Double integrals** Let  $R$  be the closed rectangle defined below:

$$R = [a, b] \times [c, d] = \{(x, y) \in \mathbb{R}^2 | a \leq x \leq b, c \leq y \leq d\}$$

Let  $f(x, y)$  be a function defined on  $R$  such that  $f(x, y) \geq 0$ . Let  $S$  be the solid that lies above  $R$  and under the graph  $f$ .



**Question:** How can we estimate the volume of  $S$ ?

**Definition 79.** The \_\_\_\_\_ of  $f(x, y)$  over a rectangle  $R$  is

$$\iint_R f(x, y) \, dA = \lim_{|P| \rightarrow 0} \sum_{k=1}^n f(x_k, y_k) \Delta A_k$$

if this limit exists.

•

•

**Question:** How can we compute a double integral?

**Answer:**

Let  $f(x, y) = 2xy$  and let's integrate over the rectangle  $R = [1, 3] \times [0, 4]$ .

We want to compute  $\int_1^3 \int_0^4 f(x, y) \, dy \, dx$ , but let's consider the slice at  $x = 2$ .

What does  $\int_0^4 f(2, y) \, dy$  represent here?

In general, if  $f(x, y)$  is integrable over  $R = [a, b] \times [c, d]$ , then  $\int_c^d f(x, y) dy$  represents:

What about  $\int_c^d f(x, y) dy$ ?

Let  $A(x) = \int_c^d f(x, y) dy$ . Then,

$$= \int_a^b A(x) dx =$$

This is called an \_\_\_\_\_.

**Example 80.** Evaluate  $\int_1^2 \int_3^4 6x^2y dy dx$ .

**Theorem 81** (Fubini's Theorem). *If  $f$  is continuous on the rectangle  $R = [a, b] \times [c, d]$ , then*

*More generally, this is true if we assume that  $f$  is bounded on  $R$ ,  $f$  is discontinuous only on a finite number of smooth curves, and the iterated integrals exist.*



**Example 82.** *You try it!* Integrate:

a)  $\int_0^2 \int_{-1}^1 x - y \, dy \, dx$  **easy**

b)  $\int_0^1 \int_0^1 \frac{y}{1 + xy} \, dx \, dy$  **medium**

c)  $\int_1^4 \int_1^e \frac{\ln x}{xy} \, dx \, dy$  **HARD!**

**Example 83.** Compute  $\iint_R x e^{e^y} dA$ , where  $R$  is the rectangle  $[-1, 1] \times [0, 4]$ .

*Hint: Fubini's Theorem.*

## §15.2 Double Integrals on General Regions

**Question:** What if the region  $R$  we wish to integrate over is not a rectangle?

**Answer:** Repeat same procedure - it will work if the boundary of  $R$  is smooth and  $f$  is continuous.

**Example 84.** Compute the volume of the solid whose base is the triangle with vertices  $(0, 0)$ ,  $(0, 1)$ ,  $(1, 0)$  in the  $xy$ -plane and whose top is  $z = 2 - x - y$ .

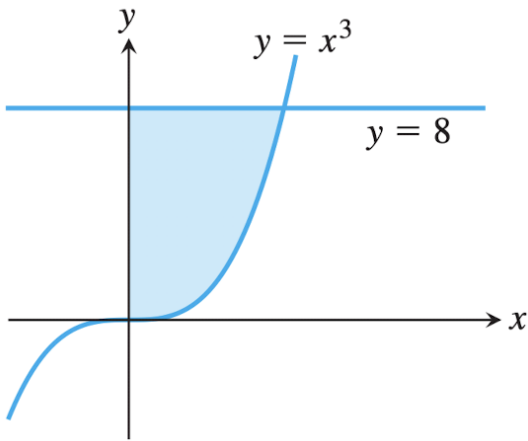
**Vertically simple:**

**Horizontally simple:**

**Example 85.** Write the two iterated integrals for  $\iint_R 1 \, dA$  for the region  $R$  which is bounded by  $y = \sqrt{x}$ ,  $y = 0$ , and  $x = 9$ .

**Example 86.** Set up an iterated integral to evaluate the double integral  $\iint_R 6x^2y \, dA$ , where  $R$  is the region bounded by  $x = 0$ ,  $x = 1$ ,  $y = 2$ , and  $y = x$ .

**Example 87.** *You try it!* Write the two iterated integrals for  $\iint_R 1 \, dA$  for the region  $R$  which is bounded by  $x = 0$ ,  $y = 8$ , and  $y = x^3$ .



**Example 88.** Sketch the region of integration for the integral

$$\int_0^1 \int_{4x}^4 f(x, y) \, dy \, dx.$$

Then write an equivalent iterated integral in the order  $dx \, dy$ .

## §15.3 Area & Average Value

Two other applications of double integrals are computing the area of a region in the plane and finding the average value of a function over some domain.

**Area:** If  $R$  is a region bounded by smooth curves, then

$$\text{Area}(R) = \underline{\hspace{2cm}}$$

**Example 89.** Find the area of the region  $R$  bounded by  $y = \sqrt{x}$ ,  $y = 0$ , and  $x = 9$ .

**Average Value:** The average value of  $f(x, y)$  on a region  $R$  contained in  $\mathbb{R}^2$  is

$$f_{avg} = \underline{\hspace{2cm}}$$



---

**Example 90.** Find the average temperature on the region  $R$  in the previous example if the temperature at each point is given by  $T(x, y) = 4xy^2$ .

**Example 91.** *You try it!* Find the average value of the function  $f(x, y) = x^2 + y^2$  on the region  $R = [0, 2] \times [0, 2]$ .

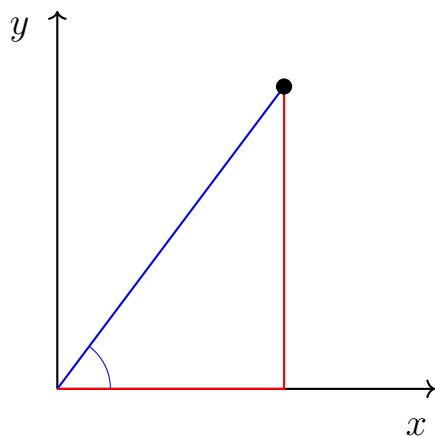
**Example 92.** Find the average value of the function  $f(x, y) = \sin(x + y)$  on (a) the region  $R_1 = [0, \pi] \times [0, \pi]$ , and (b) the region  $R_2 = [0, \pi] \times [0, \pi/2]$ .

*Hint: choose your order of integration carefully!*

**Example 93.** *You try it!* Which value is larger for the function  $f(x, y) = xy$ : the average value of  $f$  over the square  $R_1 = [0, 1] \times [0, 1]$ , or the average value of  $f$  over  $R_2$  the quarter circle  $x^2 + y^2 \leq 1$  in Quadrant I? Verify your guess with calculations.

## §15.4 Double Integrals in Polar Coordinates

### Review of Polar Coordinates



**Cartesian coordinates:** Give the distances in \_\_\_\_\_ and \_\_\_\_\_ directions from \_\_\_\_\_

**Polar coordinates:**

- $r$  = distance from \_\_\_\_\_ to \_\_\_\_\_
- $\theta$  = angle between the ray \_\_\_\_\_ and the positive \_\_\_\_\_

We can use trigonometry to go back and forth.

**Polar to Cartesian:**

$$x = r \cos(\theta) \quad y = r \sin(\theta)$$

**Cartesian to Polar:**

$$r^2 = x^2 + y^2 \quad \tan(\theta) = \frac{y}{x}$$

**Example 94.** a) Find a set of polar coordinates for the point  $(x, y) = (1, 1)$ .

b) Graph the set of points  $(x, y)$  that satisfy the equation  $r = 2$  and the set of points that satisfy the equation  $\theta = \pi/4$  **in the  $xy$ -plane.**

c) Write the function  $f(x, y) = \sqrt{x^2 + y^2}$  in polar coordinates.

d) *You try it!* Write a Cartesian equation describing the points that satisfy  $r = 2 \sin(\theta)$ .

**Goal:** Given a region  $R$  in the  $xy$ -plane described in polar coordinates and a function  $f(r, \theta)$  on  $R$ , compute  $\iint_R f(r, \theta) \, dA$ .

**Example 95.** Compute the area of the disk of radius 5 centered at  $(0, 0)$ .

**Remember:** In polar coordinates, the area form  $dA =$ \_\_\_\_\_

**Goal:** Given a region  $R$  in the  $xy$ -plane described in polar coordinates and a function  $f(r, \theta)$  on  $R$ , compute  $\iint_R f(r, \theta) \, dA$ .

**Example 96.** Compute the area of the disk of radius 5 centered at  $(0, 0)$ .

*Cont.*

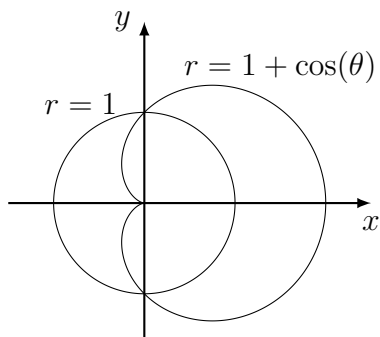
**Remember:** In polar coordinates, the area form  $dA =$ \_\_\_\_\_

**Example 97.** Compute  $\iint_D e^{-(x^2+y^2)} dA$  on the washer-shaped region  $1 \leq x^2 + y^2 \leq 4$ .

**Example 98.** Compute the area of the smaller region bounded by the circle  $x^2 + (y - 1)^2 = 1$  and the line  $y = x$ .



**Example 99.** *You try it!* Write an integral for the volume under  $z = x$  on the region between the cardioid  $r = 1 + \cos(\theta)$  and the circle  $r = 1$ , where  $x \geq 0$ .



**Example 100.** Convert the integral in polar coordinates to an equivalent integral in cartesian coordinates, but do not evaluate. Then, evaluate the original integral to find the value of  $\iint_R f(x, y) \, dA$ .

$$\int_{\pi/6}^{\pi/2} \int_1^{\csc \theta} r^2 \cos \theta \, dr \, d\theta$$

## Tips and tricks

For horizontal lines such as  $x = 2$ :

For vertical lines such as  $y = 1$  (e.g., Example 100):

For off-set circles such as  $x^2 + (y - 1)^2 = 1$  (e.g., Example 98):

**Example 101.** *You try it!* Find the area of the region  $R$  which is the smaller part bounded between the circle  $x^2 + y^2 = 4$  and the line  $x = 1$ .

## §15.5-15.6 Triple Integrals & Applications

**Idea:** Suppose  $D$  is a solid region in  $\mathbb{R}^3$ . If  $f(x, y, z)$  is a function on  $D$ , e.g. mass density, electric charge density, temperature, etc., we can approximate the total value of  $f$  on  $D$  with a Riemann sum.

$$\sum_{k=1}^n f(x_k, y_k, z_k) \Delta V_k,$$

by breaking  $D$  into small rectangular prisms  $\Delta V_k$ .

Taking the limit gives a

$$: \iiint_D f(x,y,z) \, dV$$

Important special case:

$$\iiint_D 1 \, dV =$$

Again, we have Fubini’s theorem to evaluate these triple integrals as iterated integrals.

Other important spatial applications:

**TABLE 15.1** Mass and first moment formulas

**THREE-DIMENSIONAL SOLID**

**Mass:**  $M = \iiint_D \delta \, dV$        $\delta = \delta(x,y,z)$  is the density at  $(x,y,z)$ .

**First moments about the coordinate planes:**

$$M_{yz} = \iiint_D x \, \delta \, dV, \quad M_{xz} = \iiint_D y \, \delta \, dV, \quad M_{xy} = \iiint_D z \, \delta \, dV$$

**Center of mass:**

$$\bar{x} = \frac{M_{yz}}{M}, \quad \bar{y} = \frac{M_{xz}}{M}, \quad \bar{z} = \frac{M_{xy}}{M}$$

**TWO-DIMENSIONAL PLATE**

**Mass:**  $M = \iint_R \delta \, dA$        $\delta = \delta(x,y)$  is the density at  $(x,y)$ .

**First moments:**  $M_y = \iint_R x \, \delta \, dA, \quad M_x = \iint_R y \, \delta \, dA$

**Center of mass:**  $\bar{x} = \frac{M_y}{M}, \quad \bar{y} = \frac{M_x}{M}$

**Example 102.** 1. **How to do the computation:**

Compute  $\int_0^1 \int_0^{2-x} \int_0^{2-x-y} dz \, dy \, dx$ .

2. **What does it mean:** What shape is this the volume of?

3. **How to reorder the differentials:** Write an equivalent iterated integral in the order  $dy \, dz \, dx$ .

**Example 103.** *You try it!* Evaluate the triple integrals. What is the shape of the region of integration  $D$  in each case?

(a) 
$$\int_1^e \int_1^{e^2} \int_1^{e^3} \frac{1}{xyz} \, dx \, dy \, dz$$

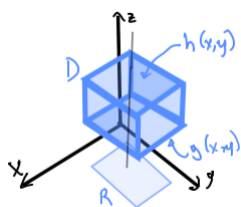
(b) 
$$\int_0^{\pi/3} \int_0^1 \int_{-2}^3 y \sin z \, dx \, dy \, dz$$



We will think about converting triple integrals to iterated integrals in terms of the \_\_\_\_\_ of  $D$  on one of the coordinate planes.

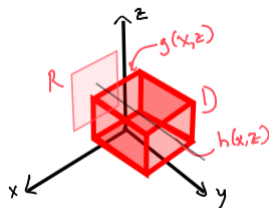
Case 1:  **$z$ -simple**) region. If  $R$  is the projection of  $D$  on the  $xy$ -plane and  $D$  is bounded above and below by the surfaces  $z = h(x, y)$  and  $z = g(x, y)$ , then

$$\iiint_D f(x, y, z) \, dV = \iint_R \left( \int_{g(x,y)}^{h(x,y)} f(x, y, z) \, dz \right) dy \, dx$$



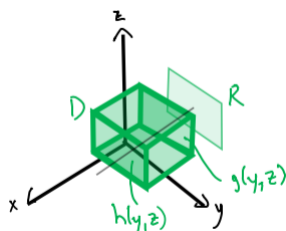
Case 2:  **$y$ -simple**) region. If  $R$  is the projection of  $D$  on the  $xz$ -plane and  $D$  is bounded right and left by the surfaces  $y = h(x, z)$  and  $y = g(x, z)$ , then

$$\iiint_D f(x, y, z) \, dV = \iint_R \left( \int_{g(x,z)}^{h(x,z)} f(x, y, z) \, dy \right) dz \, dx$$



Case 3:  **$x$ -simple**) region. If  $R$  is the projection of  $D$  on the  $yz$ -plane and  $D$  is bounded front and back by the surfaces  $x = h(y, z)$  and  $x = g(y, z)$ , then

$$\iiint_D f(x, y, z) \, dV = \iint_R \left( \int_{g(y,z)}^{h(y,z)} f(x, y, z) \, dx \right) dz \, dy$$



**Example 104.** Write an integral for the mass of the solid  $D$  in the first octant with  $2y \leq z \leq 3 - x^2 - y^2$  with density  $\delta(x, y, z) = x^2y + 0.1$  by treating the solid as a)  $z$ -simple and b)  $x$ -simple. Is the solid also  $y$ -simple?

**Example 104 (cont.)**

**Rules for Triple Integrals for the Sketching Impaired** (credit to Wm. Douglas Withers)

**Rule 1:** Choose a variable appearing exactly twice for the next integral.

**Rule 2:** After setting up an integral, cross out any constraints involving the variable just used.

**Rule 3:** Create a new constraint by setting the lower limit of the preceding integral less than the upper limit.

---

**Rule 4:** A square variable counts twice.

**Rule 5:** The region of integration of the next step must lie within the domain of any function used in previous limits.

**Rule 6:** If you do not know which is the upper limit and which is the lower, take a guess - but be prepared to backtrack.

---

**Rule 7:** When forced to use a variable appearing more than twice, choose the most restrictive pair of constraints.

**Rule 8:** When unable to determine the most restrictive pair of constraints, set up the integral using each possible most restrictive pair and add the results.

**Example 105.** *You try it!* Find the volume of the region in the first quadrant bounded by the coordinate planes and the planes  $x + z = 1$ ,  $y + 2z = 2$ .

**Example 105.** *You try it!* Find the volume of the region in the first quadrant bounded by the coordinate planes and the planes  $x + z = 1$ ,  $y + 2z = 2$ .

**Example 106.** Set up an integral for the volume of the region  $D$  defined by

$$x + y^2 \leq 8, \quad y^2 + 2z^2 \leq x, \quad y \geq 0$$

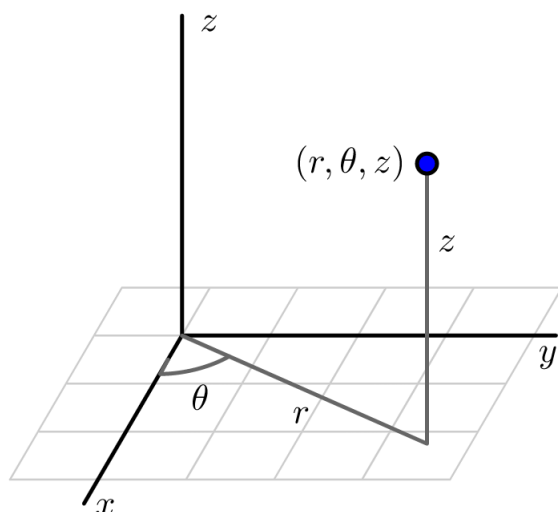
**Example 107.** Set up a triple iterated integral for the triple integral of  $f(x, y, z) = x^3y$  over the region  $D$  bounded by

$$x^2 + y^2 = 1, \quad z = 0, \quad x + y + z = 2.$$

## §15.7 Triple Integrals in Cylindrical & Spherical Coordinates

Conventions:

### Cylindrical Coordinate System



**Example 108.** a) Find cylindrical coordinates for the point with Cartesian coordinates  $(-1, \sqrt{3}, 3)$ .

### Cylindrical to Cartesian:

$$x = r \cos(\theta), \quad y = r \sin(\theta), \quad z = z$$

### Cartesian to Cylindrical:

$$r^2 = x^2 + y^2, \quad \tan(\theta) = \frac{y}{x}, \quad z = z$$

b) Find Cartesian coordinates for the point with cylindrical coordinates  $(2, 5\pi/4, 1)$ .



**Example 109.** In  $xyz$ -space sketch the *cylindrical box*

$$B = \{(r, \theta, z) \mid 1 \leq r \leq 2, \pi/6 \leq \theta \leq \pi/3, 0 \leq z \leq 2\}.$$

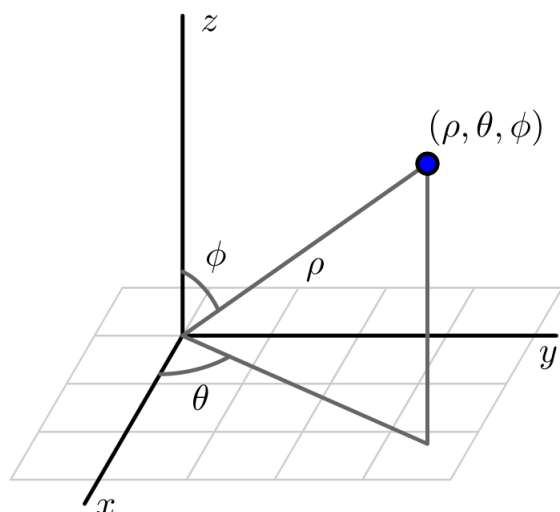
## Triple Integrals in Cylindrical Coordinates

We have  $dV =$  \_\_\_\_\_

**Example 110.** Set up a iterated integral in cylindrical coordinates for the volume of the region  $D$  lying below  $z = x + 2$ , above the  $xy$ -plane, and between the cylinders  $x^2 + y^2 = 1$  and  $x^2 + y^2 = 4$ .

**Example 111.** *You try it!* Suppose the density of the cone defined by  $r = 1 - z$  with  $z \geq 0$  is given by  $\delta(r, \theta, z) = z$ . Set up an iterated integral in cylindrical coordinates that gives the mass of the cone.

## Spherical Coordinate System



Conventions:

**Example 112.** a) Find spherical coordinates for the point with Cartesian coordinates  $(-2, 2, \sqrt{8})$ .

**Spherical to Cartesian:**

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

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

$$z = \rho \cos(\varphi)$$

**Cartesian to Spherical:**

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

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

$$\tan(\varphi) = \frac{\sqrt{x^2 + y^2}}{z}$$

b) Find Cartesian coordinates for the point with spherical coordinates  $(2, \pi/2, \pi/3)$ .

**Example 113.** In  $xyz$ -space sketch the *spherical box*

$$B = \{(\rho, \varphi, \theta) \mid 1 \leq \rho \leq 2, 0 \leq \varphi \leq \pi/4, \pi/6 \leq \theta \leq \pi/3\}.$$

## Triple Integrals in Spherical Coordinates

We have  $dV =$  \_\_\_\_\_

**Example 114.** Write an iterated integral for the volume of the “ice cream cone”  $D$  bounded above by the sphere  $x^2 + y^2 + z^2 = 1$  and below by the cone  $z = \sqrt{3}\sqrt{x^2 + y^2}$ .

**Example 115.** *You try it!* Write an iterated integral for the volume of the region that lies inside the sphere  $x^2 + y^2 + z^2 = 2$  and outside the cylinder  $x^2 + y^2 = 1$ .

## §15.8 Change of Variables in Multiple Integrals

**Thinking about single variable calculus:** Compute  $\int_1^{\sqrt{3}} \frac{1}{\sqrt{4-x^2}} dx$

**Theorem 116** (Substitution Theorem). *Suppose  $\mathbf{T}(u, v)$  is a one-to-one, differentiable transformation that maps the region  $G$  in the  $uv$ -plane to the region  $R$  in the  $xy$ -plane. Then*

$$\iint_R f(x, y) \, dx \, dy = \iint_G f(\mathbf{T}(u, v)) |\det(D\mathbf{T}(u, v))| \, du \, dv.$$

**Example 117.** Evaluate  $\int_0^4 \int_{y/2}^{y/2+1} \frac{2x-y}{2} \, dx \, dy$  via the transformation  $x = u + v$ ,  $y = 2v$ .

1. Find  $\mathbf{T}$ :



2. Find  $G$  and sketch:

3. Find Jacobian:

4. Convert and use theorem:

**Example 118.** a) *You try it!* Find the Jacobian of the transformation

$$x = u + (1/2)v, \quad y = v.$$

b) *You try it!* Which transformation(s) seem suitable for the integral

$$\int_0^2 \int_{y/2}^{(y+4)/2} y^3(2x-y)e^{(2x-y)^2} dx dy?$$

i)  $u = x, v = y$

iv)  $u = y, v = 2x - y$

ii)  $u = \sqrt{x^2 + y^2}, v = \arctan(y/x)$

v)  $u = 2x - y, v = y$

iii)  $u = 2x - y, v = y^3$

vi)  $u = e^{(2x-y)^2}, v = y^3$

**Theorem 119** (Derivative of Inverse Coordinate Transformation). *If  $\mathbf{T}(u, v)$  is a one-to-one differentiable transformation that maps a region  $G$  in the  $uv$ -plane to a region  $R$  in the  $xy$ -plane and  $T(u_0, v_0) = (x_0, y_0)$ , then we have*

$$|\det(D\mathbf{T}(u_0, v_0))| = \frac{1}{|\det(D\mathbf{T}^{-1}(x_0, y_0))|}$$

**Example 120.** Let's evaluate  $\iint_R \frac{y(x+y)}{x^3}$  where  $R$  is the region in the  $xy$ -plane bounded by  $y = x$ ,  $y = 3x$ ,  $y = 1 - x$ , and  $y = 2 - x$ . Consider the coordinate transformation  $u = x + y$ ,  $v = y/x$ .

1. Find the rectangle  $G$  in the  $uv$  plane that is mapped to  $R$
2. Evaluate  $f(\mathbf{T}(u, v))|\det(D\mathbf{T}(u, v))|$  in terms of  $u$  and  $v$  without directly solving for  $\mathbf{T}$  using the theorem above

3. Use the Substitution Theorem to compute the integral.

## §16.1 Line Integrals of Scalar Functions

### Chapter 16: Vector Calculus



Goals:

- Extend \_\_\_\_\_ integrals to \_\_\_\_\_ objects living in higher-dimensional space
- Extend the \_\_\_\_\_ in new ways

We will use tools from everything we have covered so far to do this: parameterizations, derivatives and gradients, and multiple integrals.

**Example 121.** Suppose we build a wall whose base is the straight line from  $(0, 0)$  to  $(1, 1)$  in the  $xy$ -plane and whose height at each point is given by  $h(x, y) = 2x + y^2$  meters. What is the area of this wall?

**Definition 122.** The **line integral** of a scalar function  $f(x, y)$  over a curve  $C$  in  $\mathbb{R}^2$  is

$$\int_C f(x, y) \, ds =$$

What things can we compute with this?

- If  $f = 1$ :
- If  $f = \delta$  is a density function:
- If  $f$  is a height:

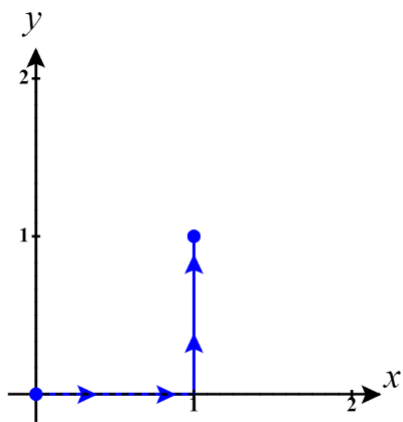


**Strategy for computing line integrals:**

1. Parameterize the curve  $C$  with some  $\mathbf{r}(t)$  for  $a \leq t \leq b$
2. Compute  $ds = \|\mathbf{r}'(t)\| dt$
3. Substitute:  $\int_C f(x, y, z) ds = \int_a^b f(\mathbf{r}(t))\|\mathbf{r}'(t)\| dt$
4. Integrate

**Example 123.** *You try it!* Compute  $\int_C 2x + y^2 ds$  along the curve  $C$  given by  $\mathbf{r}(t) = 10t\mathbf{i} + 10t\mathbf{j}$  for  $0 \leq t \leq \frac{1}{10}$ .

**Example 124.** Compute  $\int_C 2x + y^2 \, ds$  along the curve  $C$  pictured below.



**Example 125.** *You try it!* Let  $C$  be a curve parameterized by  $\mathbf{r}(t)$  from  $a \leq t \leq b$ . Select all of the true statements below.

a)  $\mathbf{r}(t + 4)$  for  $a \leq t \leq b$  is also a parameterization of  $C$  with the same orientation

b)  $\mathbf{r}(2t)$  for  $a/2 \leq t \leq b/2$  is also a parameterization of  $C$  with the same orientation

c)  $\mathbf{r}(-t)$  for  $a \leq t \leq b$  is also a parameterization of  $C$  with the opposite orientation

d)  $\mathbf{r}(-t)$  for  $-b \leq t \leq -a$  is also a parameterization of  $C$  with the opposite orientation

e)  $\mathbf{r}(b - t)$  for  $0 \leq t \leq b - a$  is also a parameterization of  $C$  with the opposite orientation

**Example 126.** Find a parameterization of the curve  $C$  that consists of the portion of the curve  $y = x^2 + 1$  from  $(2, 5)$  to  $(-1, 2)$  and use it to write the integral  $\int_C x^2 + y^2 \, ds$  as an integral with respect to your parameter.

## §16.2 Vector Fields & Vector Line Integrals

### Vector Fields:

**Definition 127.** A vector field is a function  $\mathbf{F} : \mathbb{R}^n \rightarrow \mathbb{R}^n$  which associates a vector to every point in its domain.

Examples:

- 
- 
- 
- 
- 

Graphically: For each point  $(a, b)$  in the domain of  $\mathbf{F}$ , draw the vector  $\mathbf{F}(a, b)$  with its base at  $(a, b)$ .

Tools: CalcPlot3d  
Field Play

**Idea:** In many physical processes, we care about the total sum of the strength of that part of a field that lies either in the direction of a curve or perpendicular to that curve.

1. The \_\_\_\_\_ by a field  $\mathbf{F}$  on an object moving along a curve  $C$  is given by

**Example 128. Work Done by a Field.** Suppose we have a force field  $\mathbf{F}(x, y) = \langle x, y \rangle$  N. Find the work done by  $\mathbf{F}$  on a moving object from  $(0, 3)$  to  $(3, 0)$  in a straight line, where  $x, y$  are measured in meters.

1. The \_\_\_\_\_ along a curve  $C$  of a velocity field  $\mathbf{F}$  for a fluid in motion is given by

When  $C$  is \_\_\_\_\_, this is called \_\_\_\_\_.  $C$  is called \_\_\_\_\_ if it does not intersect itself.

**Example 129. Flow of a Velocity Field.** Find the circulation of the velocity field  $\mathbf{F}(x, y) = \langle -y, x \rangle$  cm/s around the unit circle, parameterized counterclockwise.

**Example 130.** *You try it!* What is the circulation of  $\mathbf{F}(x, y) = \langle x, y \rangle$  around the unit circle, parameterized counterclockwise?

**Strategy for computing tangential component line integrals**

*e.g. work, flow, circulation integrals*

1. Find a parameterization  $\mathbf{r}(t)$ ,  $a \leq t \leq b$  for the curve  $C$ .
2. Compute  $\mathbf{r}'(t)$ .
3. Substitute:  $\int_C \mathbf{F} \cdot \mathbf{T} \, ds = \int_C \mathbf{F} \cdot d\mathbf{r} = \int_a^b \mathbf{F}(\mathbf{r}(t)) \cdot \mathbf{r}'(t) \, dt$
4. Integrate



**Idea:** \_\_\_\_\_ across a plane curve of a 2D-vector field measures the flow of the field across that curve (instead of along it).

We compute this with the integral

$$\int_C \mathbf{F} \cdot \mathbf{n} \, ds.$$

The sign of the flux integral tells us whether the net flow of the field across the curve is in the direction of \_\_\_\_\_ or in the opposite direction.

We can choose  $\mathbf{n}$  to be either of

### Strategy for computing normal component line integrals

*e.g. flux integrals*

1. Find a parameterization  $\mathbf{r}(t)$ ,  $a \leq t \leq b$  for the curve  $C$ .
2. Compute  $x'(t)$  and  $y'(t)$  and determine which normal to work with.
3. Substitute:  $\int_C \mathbf{F} \cdot \mathbf{n} \, ds = \pm \int_a^b \mathbf{F}(\mathbf{r}(t)) \cdot \langle y'(t), -x'(t) \rangle \, dt$  (sign based on choice of normal)
4. Integrate

**Example 131. Flux of a Velocity Field.** Compute the flux of the velocity field  $\mathbf{v} = \langle 3 + 2y - y^2/3, 0 \rangle$  cm/s across the quarter of the ellipse  $\frac{x^2}{9} + \frac{y^2}{36} = 1$  in the first quadrant, oriented away from the origin.

## §16.3 Conservative Vector Fields & Fundamental Theorem

**Definition 132.** A vector field  $\mathbf{F}$  is **path independent** on an open region  $D$  if \_\_\_\_\_ for all paths  $C$  in the region that have the same endpoints.

When  $\mathbf{F}$  is path independent, we can use the simplest path from point  $A$  to point  $B$  to compute a line integral, and will often denote the line integral with points as bounds, e.g.

$$\int_{(0,1,2)}^{(3,1,1)} \mathbf{F} \cdot \mathbf{T} \, ds \quad \text{or} \quad \int_{(a,b)}^{(c,d)} \mathbf{F} \cdot d\mathbf{r}.$$

**Example 133.** If  $C$  is any closed path and  $\mathbf{F}$  is path independent on a region containing  $C$ , then

$$\int_C \mathbf{F} \cdot d\mathbf{r} =$$

**Question:** Given  $\mathbf{F}$ , how do we tell if it is path independent on a particular region?

For example, is  $\mathbf{F}(x, y) = \langle x, y \rangle$  a path independent vector field on its domain?

**Example 134.** *You try it!* Last time, we saw that if  $C$  is the unit circle about the origin, oriented counterclockwise, then  $\int_C \langle -y, x \rangle \cdot d\mathbf{r} = 2\pi$ . From this, we can conclude:

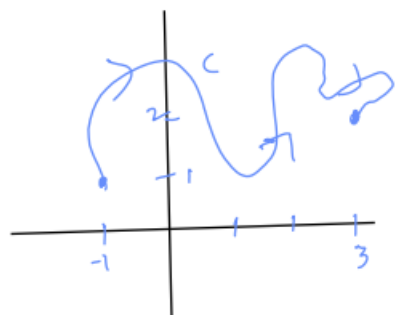
**A different idea:** Suppose  $\mathbf{F}$  is a gradient vector field, i.e.  $\mathbf{F} = \nabla f$  for some function of multiple variables  $f$ .  $f$  is called a \_\_\_\_\_ for  $\mathbf{F}$ . In this case we also say that  $\mathbf{F}$  is **conservative**.

Is  $\mathbf{F}(x, y) = \langle x, y \rangle$  conservative?

**Theorem 135** (Fundamental Theorem of Line Integrals). *If  $C$  is a smooth curve from the point  $A$  to the point  $B$  in the domain of a function  $f$  with continuous gradient on  $C$ , then*

$$\int_C \nabla f \cdot \mathbf{T} \, ds = f(B) - f(A)$$

**Example 136.** Compute  $\int_C \langle x, y \rangle \cdot d\mathbf{r}$  for the curve  $C$  shown below from  $(-1, 1)$  to  $(3, 2)$ .



It follows that **every conservative field is path independent**.

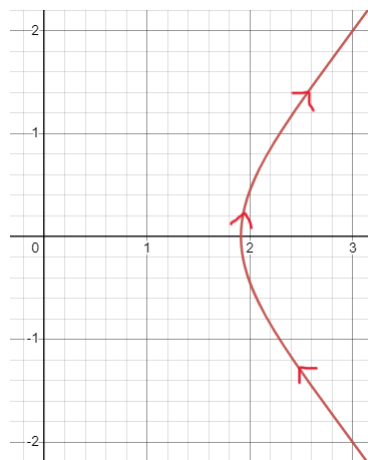
In fact, by carefully constructing a potential function, we can show the converse is also true: \_\_\_\_\_

This leads to a better way to test for path-independence and a way to apply the FToLI.

**Curl Test for Conservative Fields:** Let  $\mathbf{F} = P\mathbf{i} + Q\mathbf{j} + R\mathbf{k}$  be a vector field defined on a **simply-connected** region. If  $\text{curl } \mathbf{F} = \langle R_y - Q_z, P_z - R_x, Q_x - P_y \rangle = \langle 0, 0, 0 \rangle$ , then  $\mathbf{F}$  is conservative.

- If  $\mathbf{F}$  is a 2-d vector field,  $\text{curl } \mathbf{F} =$
- This is also called the **mixed-partials test**, because

**Example 137.** Evaluate  $\int_C (10x^4 - 2xy^3) dx - 3x^2y^2 dy$  where  $C$  is the part of the curve  $x^5 - 5x^2y^2 - 7x^2 = 0$  from  $(3, -2)$  to  $(3, 2)$ .





## §16.4 Divergence, Curl, Green's Theorem

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

So if  $f(x, y, z)$  is a function of three variables,  $\nabla f = \left\langle \frac{\partial}{\partial x}(f), \frac{\partial}{\partial y}(f), \frac{\partial}{\partial z}(f) \right\rangle$

If  $\mathbf{F}(x, y, z) = P(x, y, z)\mathbf{i} + Q(x, y, z)\mathbf{j} + R(x, y, z)\mathbf{k}$  is a vector field:

- $\nabla \cdot \mathbf{F} =$

- $\nabla \times \mathbf{F} =$

## How do we measure the change of a vector field?

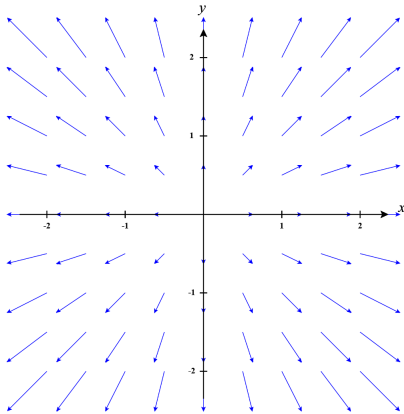
### 1. Curl (in $\mathbb{R}^3$ )

- Tells us \_\_\_\_\_
- Measures \_\_\_\_\_
- Is a \_\_\_\_\_
- Direction gives \_\_\_\_\_
- Magnitude gives \_\_\_\_\_
- $\text{curl } \mathbf{F} =$
- If  $\mathbf{F} = P\mathbf{i} + Q\mathbf{j}$ : we use  $\nabla \times \mathbf{F} = \nabla \times \langle P, Q, 0 \rangle$

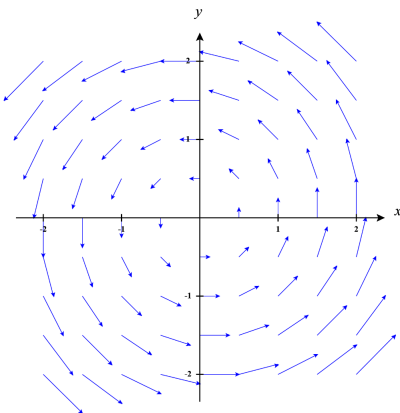
### 2. Divergence (in any $\mathbb{R}^n$ )

- Tells us \_\_\_\_\_
- Measures \_\_\_\_\_
- Is a \_\_\_\_\_
- $\text{div } \mathbf{F} =$

**Example 138.** Let  $\mathbf{F}(x, y) = \langle x, y \rangle$ . Based on the visualization of this vector field below, what can we say about the sign (+, -, 0) of the divergence and scalar curl of this vector field? Verify by computing the divergence and scalar curl.



**Example 139.** *You try it!* Let  $\mathbf{F}(x, y) = \langle -y, x \rangle$ . Based on the visualization of this vector field below, what can we say about the sign (+, -, 0) of the divergence and scalar curl of this vector field? Verify by computing the divergence and scalar curl.



**Question:** How is this useful?

**Answer:** We can relate \_\_\_\_\_ inside a region to the behavior of the vector field on the boundary of the region.

**Theorem 140** (Green's Theorem). *Suppose  $C$  is a piecewise smooth, simple, closed curve enclosing on its left a region  $R$  in the plane with outward oriented unit normal  $\mathbf{n}$ . If  $\mathbf{F} = \langle P, Q \rangle$  has continuous partial derivatives around  $R$ , then*

*a) Circulation form:*

$$\int_C \mathbf{F} \cdot \mathbf{T} \, ds = \int_C P \, dx + Q \, dy = \iint_R (\nabla \times \mathbf{F}) \cdot \mathbf{k} \, dA = \iint_R Q_x - P_y \, dA$$

*b) Flux form:*

$$\int_C \mathbf{F} \cdot \mathbf{n} \, ds = \int_C P \, dy - Q \, dx = \iint_R (\nabla \cdot \mathbf{F}) \, dA = \iint_R P_x + Q_y \, dA$$

**Example 141.** Evaluate the line integral  $\int_C \mathbf{F} \cdot \mathbf{T} \, ds$  for the vector field  $\mathbf{F} = \langle -y^2, xy \rangle$  where  $C$  is the boundary of the square bounded by  $x = 0, x = 1, y = 0$ , and  $y = 1$  oriented counterclockwise.

**Example 142.** Compute the flux out of the region  $R$  which is the portion of the annulus between the circles of radius 1 and 3 in the first octant for the vector field  $\mathbf{F} = \langle \frac{1}{3}x^3, \frac{1}{3}y^3 \rangle$ .

**Example 143.** Let  $R$  be the region bounded by the curve  $\mathbf{r}(t) = \langle \sin(2t), \sin(t) \rangle$  for  $0 \leq t \leq \pi$ . Find the area of  $R$ , using Green's Theorem applied to the vector field  $\mathbf{F} = \frac{1}{2}\langle x, y \rangle$ .

*Note: This is the idea behind the operation of the measuring instrument known as a planimeter.*

## §16.5, 16.6 Surfaces & Surface Integrals

Different ways to think about curves and surfaces:

	Curves	Surfaces
Explicit:	$y = f(x)$	$z = f(x, y)$
Implicit:	$F(x, y) = 0$	$F(x, y, z) = 0$
Parametric Form:	$\mathbf{r}(t) = \langle x(t), y(t) \rangle$	

**Example 144.** Give parametric representations for the surfaces below.

a)  $x = y^2 + \frac{1}{2}z^2 - 2$

b) The portion of the surface  $x = y^2 + \frac{1}{2}z^2 - 2$  which lies behind the  $yz$ -plane.

c)  $x^2 + y^2 + z^2 = 9$

d)  $x^2 + y^2 = 25$



**What can we do with this?**

If our parameterization is **smooth** ( $\mathbf{r}_u, \mathbf{r}_v$  not parallel in the domain), then:

- $\mathbf{r}_u \times \mathbf{r}_v$  is \_\_\_\_\_
- A rectangle of size  $\Delta u \times \Delta v$  in the  $uv$ -domain is mapped to a rectangle of size \_\_\_\_\_ on the surface in  $\mathbb{R}^3$ .
- Thus,  $\text{Area}(S) =$

**Example 145.** *You try it!* Find the area of the portion of the cylinder  $x^2 + y^2 = 25$  between  $z = 0$  and  $z = 1$ .

**Example 146.** Suppose the density of a thin plate  $S$  in the shape of the portion of the plane  $x + y + z = 1$  in the first octant is  $\delta(x, y, z) = 6xy$ . Find the mass of the plate.

## §16.6, 16.7 Flux Surface Integrals, Stokes' Theorem

**Goal:** If  $\mathbf{F}$  is a vector field in  $\mathbb{R}^3$ , find the total flux of  $\mathbf{F}$  through a surface  $S$ .

Note: If the flux is positive, that means the net movement of the field through  $S$  is in the direction of \_\_\_\_\_

If  $\mathbf{r}(u, v)$  is a smooth parameterization of  $S$  with domain  $R$ , we have

$$\text{flux of } \mathbf{F} \text{ through } S = \iint_S (\mathbf{F} \cdot \mathbf{n}) \, d\sigma = \iint_R \mathbf{F}(\mathbf{r}(u, v)) \cdot (\mathbf{r}_u \times \mathbf{r}_v) \, dA.$$

**Example 147.** Find  $\mathbf{r}_u \times \mathbf{r}_v$  and  $\|\mathbf{r}_u \times \mathbf{r}_v\|$  when  $z = f(x, y)$  so that  $S$  is the graph of a scalar function with domain in  $\mathbb{R}^2$ .

**Example 148.** Find  $\mathbf{r}_u \times \mathbf{r}_v$  and  $\|\mathbf{r}_u \times \mathbf{r}_v\|$  when  $S$  is a portion of a sphere of radius  $\rho = a$ , for some fixed constant  $a$ , using the standard spherical coordinates for your parametrization.

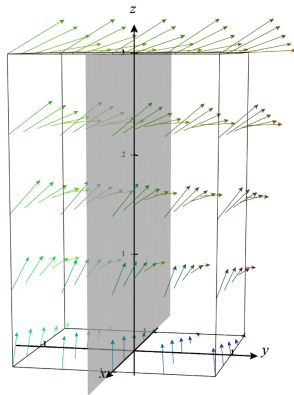
**Example 149.** Find the flux of  $\mathbf{F} = \langle x, -y, z \rangle$  through the upper hemisphere of  $x^2 + y^2 + z^2 = 4$ , oriented away from the origin.

**Example 150.** *You try it!* Compute  $\iint_S G \cdot \mathbf{n} \, d\sigma$  the flux of  $G$  across the surface  $S$ .

$$G(x, y, z) = x^2, \quad S : x^2 + y^2 + z^2 = 1$$

**Example 151.** *You try it!* Suppose  $S$  is a smooth surface in  $\mathbb{R}^3$  and  $\mathbf{F}$  is a vector field in  $\mathbb{R}^3$ . **True or False:** If  $\iint_S \mathbf{F} \cdot \mathbf{n} \, d\sigma > 0$ , then the angle between  $\mathbf{F}$  and  $\mathbf{n}$  is acute at all points on  $S$ .

**Example 152.** *You try it!* Based on the plot of the vector field  $\mathbf{F}$  and the surface  $S$  below, oriented in the positive  $y$ -direction, is the flux integral  $\iint_S \mathbf{F} \cdot \mathbf{n} \, d\sigma$  positive, negative, or zero?



**Recall:** If  $\mathbf{F} = P\mathbf{i} + Q\mathbf{j} + R\mathbf{k}$  is a vector field, we defined its:

1. *divergence:*  $\nabla \cdot \mathbf{F} = P_x + Q_y + R_z$

2. *curl:*  $\nabla \times \mathbf{F} = \begin{vmatrix} \mathbf{i} & \mathbf{j} & \mathbf{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ P & Q & R \end{vmatrix} = \langle R_y - Q_z, P_z - R_x, Q_x - P_y \rangle$

**Example 153.** *You try it!* Suppose  $\mathbf{F} = P\mathbf{i} + Q\mathbf{j} + R\mathbf{k}$  is a vector field in  $\mathbb{R}^3$  with continuous partial derivatives. Compute the divergence of the curl of  $\mathbf{F}$ , i.e.  $\nabla \cdot (\nabla \times \mathbf{F})$ .

**Theorem 154** (Stokes' Theorem). *Let  $S$  be a smooth oriented surface and  $C$  be its compatibly oriented boundary. Let  $\mathbf{F}$  be a vector field with continuous partial derivatives. Then*

$$\iint_S (\nabla \times \mathbf{F}) \cdot \mathbf{n} \, d\sigma = \int_C \mathbf{F} \cdot \mathbf{T} \, ds.$$

- If  $S$  is a region  $R$  in the  $xy$ -plane, then we get:
- An **oriented surface** is one where \_\_\_\_\_
- $S$  and  $C$  are oriented compatibly if:



**Example 155.** Use Stokes' Theorem to evaluate  $\int_C \mathbf{F} \cdot d\mathbf{r}$  by calculating the flux across the interior of  $C$ .

$$\mathbf{F} = \langle y, xz, x^2 \rangle$$

$C$  : boundary of  $x + y + z + 1$  in first octant,  
oriented counter-clockwise from above.

**Example 156.** *You try it!* Use Stokes' Theorem to evaluate  $\iint_S \mathbf{F} \cdot \mathbf{n} \, d\sigma$  the flux of  $\mathbf{F}$  across  $S$  by calculating the circulation line integral around the boundary curve  $C$  of  $S$ .

$$\mathbf{F} = \langle 2z, 3x, 5y \rangle$$

$$S : \mathbf{r}(r, \theta) = \langle r \cos \theta, r \sin \theta, (4 - r^2) \rangle$$

$$R : r \in [0, 2], \theta \in [0, 2\pi]$$

## §16.7 Stokes' Theorem

**Theorem 157** (Stokes' Theorem). *Let  $S$  be a smooth oriented surface and  $C$  be its compatibly oriented boundary. Let  $\mathbf{F}$  be a vector field with continuous partial derivatives. Then*

$$\iint_S (\nabla \times \mathbf{F}) \cdot \mathbf{n} \, d\sigma = \int_C \mathbf{F} \cdot \mathbf{T} \, ds.$$

**Example 158** (DD). Let  $\mathbf{F} = \langle -y, x + (z-1)x^{x \sin(x)}, x^2 + y^2 \rangle$ . Find  $\iint_S (\nabla \times \mathbf{F}) \cdot \mathbf{n} \, d\sigma$  over the surface  $S$  which is the part of the sphere  $x^2 + y^2 + z^2 = 2$  above  $z = 1$ , oriented away from the origin.

**Question:** What can we say if two different surfaces  $S_1$  and  $S_2$  have the same oriented boundary  $C$ ?

**Example 159.** Suppose  $\text{curl } \mathbf{F} = \langle y^{y^y} \sin(z^2), (y-1)e^{x^x} + 2, -ze^{x^x} \rangle$ . Compute the net flux of the curl of  $\mathbf{F}$  over the surface pictured below, which is oriented outward and whose boundary curve is a unit circle centered on the  $y$ -axis in the plane  $y = 1$ .

## §16.8 Divergence Theorem

**Theorem 160** (Divergence Theorem). *Let  $S$  be a closed surface oriented outward,  $D$  be the volume inside  $S$ , and  $\mathbf{F}$  be a vector field with continuous partial derivatives. Then*

$$\iint_S \mathbf{F} \cdot \mathbf{n} \, d\sigma = \iiint_D \nabla \cdot \mathbf{F} \, dV.$$

**Example 161.** Let  $\mathbf{F} = \langle y^{1234}e^{\sin(yz)}, y - x^{z^x}, z^2 - z \rangle$  and  $S$  be the surface consisting of the portion of cylinder of radius 1 centered on the  $z$ -axis between  $z = 0$  and  $z = 3$ , together with top and bottom disks, oriented outward. Find the flux of  $\mathbf{F}$  through  $S$ .

# Final Exam Review

**Questions/Topics?**

**Example 162.** Evaluate the integral  $\int_C y^2 dx + x^2 dy$  where  $C$  is the circle  $x^2 + y^2 = 4$ .



**Example 163.** Find the outward flux of  $\mathbf{F} = 2xy\mathbf{i} + 2yz\mathbf{j} + 2xz\mathbf{k}$  across the boundary of the cube cut from the first octant by the planes  $x = 1, y = 1, z = 1$ .

**Example 164.** Find the work done by  $\mathbf{F} = \frac{x\mathbf{i} + y\mathbf{j}}{(x^2 + y^2)^{3/2}}$  on an object moving along the plane curve  $\mathbf{r}(t) = \langle e^t \cos(t), e^t \sin(t) \rangle$  from the point  $(1, 0)$  to the point  $(e^{2\pi}, 0)$ .

**Example 165.** Find the flux of the field  $\mathbf{F} = \langle 2xy + x, xy - y \rangle$  outward across the boundary of the square bounded by  $x = 0, x = 1, y = 0, y = 1$ .

**Example 166.** Find the flux of  $\mathbf{F} = xz\mathbf{i} + yz\mathbf{j} + \mathbf{k}$  across the upper cap cut from the sphere  $x^2 + y^2 + z^2 = 25$  by the plane  $z = 3$ , oriented away from the  $xy$ -plane.