

# Parametric:

Slope 'm':  $\frac{dy}{dx} = \frac{\frac{dy}{dt}}{\frac{dx}{dt}}$  if  $\frac{dx}{dt} \neq 0$   
Tangent Line at  $(x_0, y_0)$ :  $(y - y_1) = m(x - x_1)$

$$\frac{dy}{dx} = \frac{\frac{dy}{dt}}{\frac{dx}{dt}} \text{ if } \frac{dx}{dt} \neq 0$$

Area (integral): Arc Length:

$$A = \int_a^b y \, dx \quad L = \int_a^b \sqrt{\left(\frac{dx}{dt}\right)^2 + \left(\frac{dy}{dt}\right)^2} dt$$

Surface Area:

$$S = \int 2\pi y \, ds \text{ and } S = \int 2\pi x \, ds$$

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

**Polar:**  $x = r \cos \theta$   
 $y = r \sin \theta$

To find  $r$  and  $\theta$  from  $x$  and  $y$ :

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

Tangent line:

$$\frac{dy}{dx} = \frac{\frac{dy}{d\theta}}{\frac{dx}{d\theta}} = \frac{\frac{dr}{d\theta} \sin \theta + r \cos \theta}{\frac{dr}{d\theta} \cos \theta - r \sin \theta}$$

Area (integral): Arc Length:

$$A = \int_a^b \frac{1}{2} r^2 \, d\theta \quad L = \int_a^b \sqrt{r^2 + \left(\frac{dr}{d\theta}\right)^2} d\theta$$

# 3D Coordinates:

Distance  $|P_1 P_2|$  between  $P_1(x_1, y_1, z_1)$  and  $P_2(x_2, y_2, z_2)$ :

$$|P_1 P_2| = \sqrt{(x_2 - x_1)^2 + (y_2 - y_1)^2 + (z_2 - z_1)^2}$$

An equation of a sphere with center  $C(h, k, l)$  and radius  $r$ :

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

# Vectors:

**Dot Product:**

If  $\mathbf{a} = \langle a_1, a_2, a_3 \rangle$  and  $\mathbf{b} = \langle b_1, b_2, b_3 \rangle$ , the dot product is:

$$\mathbf{a} \cdot \mathbf{b} = a_1 b_1 + a_2 b_2 + a_3 b_3 = |\mathbf{a}| |\mathbf{b}| \cos \theta$$

Two vectors  $\mathbf{a}$  and  $\mathbf{b}$  are orthogonal if and only if  $\mathbf{a} \cdot \mathbf{b} = 0$ .

**Direction Angles:**

The **direction angles** of a nonzero vector  $\mathbf{a}$  are the angles  $\alpha, \beta,$  and  $\gamma$  that  $\mathbf{a}$  makes with the positive  $x-, y-,$  and  $z-$ axes.

$$\cos \alpha = \frac{a_1}{|\mathbf{a}|} \quad \cos \beta = \frac{a_2}{|\mathbf{a}|} \quad \cos \gamma = \frac{a_3}{|\mathbf{a}|}$$

$$\mathbf{a} = \langle a_1, a_2, a_3 \rangle = (|\mathbf{a}| \cos \alpha, |\mathbf{a}| \cos \beta, |\mathbf{a}| \cos \gamma) \quad \cos^2 \alpha + \cos^2 \beta + \cos^2 \gamma = 1$$

**2 Properties of the Dot Product** If  $\mathbf{a}, \mathbf{b},$  and  $\mathbf{c}$  are vectors in  $V_3$  and  $c$  is a scalar, then

- $\mathbf{a} \cdot \mathbf{a} = |\mathbf{a}|^2$
- $\mathbf{a} \cdot \mathbf{b} = \mathbf{b} \cdot \mathbf{a}$
- $\mathbf{a} \cdot (\mathbf{b} + \mathbf{c}) = \mathbf{a} \cdot \mathbf{b} + \mathbf{a} \cdot \mathbf{c}$
- $(c\mathbf{a}) \cdot \mathbf{b} = c(\mathbf{a} \cdot \mathbf{b}) = \mathbf{a} \cdot (c\mathbf{b})$
- $\mathbf{0} \cdot \mathbf{a} = 0$

$$\frac{d}{dt} \|\mathbf{r}(t)\| = \frac{\mathbf{r}(t) \cdot \mathbf{r}'(t)}{\|\mathbf{r}(t)\|}$$

**Cross Product:**

If  $\mathbf{a} = \langle a_1, a_2, a_3 \rangle$  and  $\mathbf{b} = \langle b_1, b_2, b_3 \rangle$ , the **cross product** is:

$$\mathbf{a} \times \mathbf{b} = \begin{vmatrix} a_2 & a_3 \\ b_2 & b_3 \end{vmatrix} \mathbf{i} - \begin{vmatrix} a_1 & a_3 \\ b_1 & b_3 \end{vmatrix} \mathbf{j} + \begin{vmatrix} a_1 & a_2 \\ b_1 & b_2 \end{vmatrix} \mathbf{k} \quad (\text{area of a parallelogram})$$

If  $\theta$  is the angle between  $\mathbf{a}$  and  $\mathbf{b}$ :  $|\mathbf{a} \times \mathbf{b}| = |\mathbf{a}| |\mathbf{b}| \sin \theta$

The vector  $\mathbf{a} \times \mathbf{b}$  is orthogonal to both  $\mathbf{a}$  and  $\mathbf{b}$

and

Two nonzero vectors  $\mathbf{a}$  and  $\mathbf{b}$  are parallel if and **only if**

$$\mathbf{a} \times \mathbf{b} = \mathbf{0}$$

**11 Theorem** If  $\mathbf{a}, \mathbf{b},$  and  $\mathbf{c}$  are vectors and  $c$  is a scalar, then

- $\mathbf{a} \times \mathbf{b} = -\mathbf{b} \times \mathbf{a}$
- $(c\mathbf{a}) \times \mathbf{b} = c(\mathbf{a} \times \mathbf{b}) = \mathbf{a} \times (c\mathbf{b})$
- $\mathbf{a} \times (\mathbf{b} + \mathbf{c}) = \mathbf{a} \times \mathbf{b} + \mathbf{a} \times \mathbf{c}$
- $(\mathbf{a} + \mathbf{b}) \times \mathbf{c} = \mathbf{a} \times \mathbf{c} + \mathbf{b} \times \mathbf{c}$
- $\mathbf{a} \cdot (\mathbf{b} \times \mathbf{c}) = (\mathbf{a} \times \mathbf{b}) \cdot \mathbf{c}$
- $\mathbf{a} \times (\mathbf{b} \times \mathbf{c}) = (\mathbf{a} \cdot \mathbf{c})\mathbf{b} - (\mathbf{a} \cdot \mathbf{b})\mathbf{c}$

The volume of the parallelepiped determined by the vectors  $\mathbf{a}, \mathbf{b},$  and  $\mathbf{c}$  is the magnitude of their scalar triple product:  $V = |\mathbf{a} \cdot (\mathbf{b} \times \mathbf{c})|$

# Equations of lines and planes:

Vector equation of a line:

$$\mathbf{r} = \mathbf{r}_0 + t\mathbf{v}$$

Parametric Equations:

$$\langle x, y, z \rangle = \langle x_0 + ta, y_0 + tb, z_0 + tc \rangle$$

Eliminate 't' to get:  $\frac{x - x_0}{a} = \frac{y - y_0}{b} = \frac{z - z_0}{c}$

Distance 'D' between  $P_1(x_1, y_1, z_1)$  and plane  $ax + by + cz + d = 0$ :

$$D = \frac{|ax_1 + by_1 + cz_1 + d|}{\sqrt{a^2 + b^2 + c^2}}$$

Line segment from  $\mathbf{r}_0$  to  $\mathbf{r}_1$ :

$$\mathbf{r}(t) = (1 - t)\mathbf{r}_0 + t\mathbf{r}_1 \quad 0 \leq t \leq 1$$

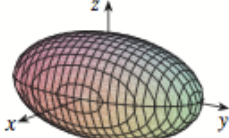
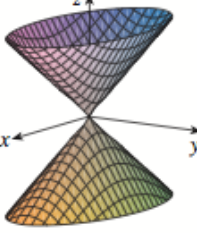
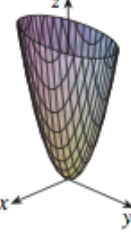
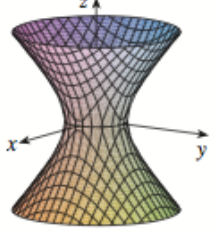
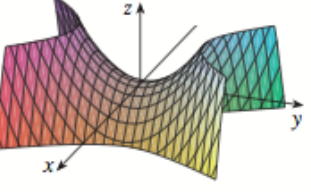
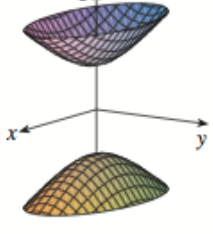
Linear equation of a plane:

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

Normal vectors of two points in a plane:

If both  $\mathbf{a}$  and  $\mathbf{b}$  lie in the plane, their cross product  $\mathbf{a} \times \mathbf{b}$  is orthogonal to the plane and can be taken as the normal vector.

## Quadric Surfaces:

Surface	Equation	Surface	Equation
<p>Ellipsoid</p> 	$\frac{x^2}{a^2} + \frac{y^2}{b^2} + \frac{z^2}{c^2} = 1$ <p>All traces are ellipses. If <math>a = b = c</math>, the ellipsoid is a sphere.</p>	<p>Cone</p> 	$\frac{z^2}{c^2} = \frac{x^2}{a^2} + \frac{y^2}{b^2}$ <p>Horizontal traces are ellipses. Vertical traces in the planes <math>x = k</math> and <math>y = k</math> are hyperbolas if <math>k \neq 0</math> but are pairs of lines if <math>k = 0</math>.</p>
<p>Elliptic Paraboloid</p> 	$\frac{z}{c} = \frac{x^2}{a^2} + \frac{y^2}{b^2}$ <p>Horizontal traces are ellipses. Vertical traces are parabolas. The variable raised to the first power indicates the axis of the paraboloid.</p>	<p>Hyperboloid of One Sheet</p> 	$\frac{x^2}{a^2} + \frac{y^2}{b^2} - \frac{z^2}{c^2} = 1$ <p>Horizontal traces are ellipses. Vertical traces are hyperbolas. The axis of symmetry corresponds to the variable whose coefficient is negative.</p>
<p>Hyperbolic Paraboloid</p> 	$\frac{z}{c} = \frac{x^2}{a^2} - \frac{y^2}{b^2}$ <p>Horizontal traces are hyperbolas. Vertical traces are parabolas. The case where <math>c &lt; 0</math> is illustrated.</p>	<p>Hyperboloid of Two Sheets</p> 	$-\frac{x^2}{a^2} - \frac{y^2}{b^2} + \frac{z^2}{c^2} = 1$ <p>Horizontal traces in <math>z = k</math> are ellipses if <math>k &gt; c</math> or <math>k &lt; -c</math>. Vertical traces are hyperbolas. The two minus signs indicate two sheets.</p>

# Vector-valued functions:

## Component functions:

$$\mathbf{r}(t) = \langle f(t), g(t), h(t) \rangle = f(t)\mathbf{i} + g(t)\mathbf{j} + h(t)\mathbf{k}$$

## Derivative (derivative of components):

$$\mathbf{r}'(t) = \langle f'(t), g'(t), h'(t) \rangle = f'(t)\mathbf{i} + g'(t)\mathbf{j} + h'(t)\mathbf{k}$$

Suppose  $\mathbf{u}$  and  $\mathbf{v}$  are differentiable vector functions,  $c$  is a scalar, and  $f$  is a real-valued function.

Then...

1.  $\frac{d}{dt}[\mathbf{u}(t) + \mathbf{v}(t)] = \mathbf{u}'(t) + \mathbf{v}'(t)$
2.  $\frac{d}{dt}[c\mathbf{u}(t)] = c\mathbf{u}'(t)$
3.  $\frac{d}{dt}[f(t)\mathbf{u}(t)] = f'(t)\mathbf{u}(t) + f(t)\mathbf{u}'(t)$
4.  $\frac{d}{dt}[\mathbf{u}(t) \cdot \mathbf{v}(t)] = \mathbf{u}'(t) \cdot \mathbf{v}(t) + \mathbf{u}(t) \cdot \mathbf{v}'(t)$
5.  $\frac{d}{dt}[\mathbf{u}(t) \times \mathbf{v}(t)] = \mathbf{u}'(t) \times \mathbf{v}(t) + \mathbf{u}(t) \times \mathbf{v}'(t)$
6.  $\frac{d}{dt}[\mathbf{u}(f(t))] = f'(t)\mathbf{u}'(f(t))$  (Chain Rule)

## Limit (limit of components):

$$\lim_{t \rightarrow a} \mathbf{r}(t) = \left\langle \lim_{t \rightarrow a} f(t), \lim_{t \rightarrow a} g(t), \lim_{t \rightarrow a} h(t) \right\rangle$$

## Integral (integral of components):

$$\int_a^b \mathbf{r}(t) dt = \left( \int_a^b f(t) dt \right) \mathbf{i} + \left( \int_a^b g(t) dt \right) \mathbf{j} + \left( \int_a^b h(t) dt \right) \mathbf{k}$$

## Arc length: If $\mathbf{r}(t) = \langle f(t), g(t), h(t) \rangle$ :

$$L = \int_a^b \sqrt{[f'(t)]^2 + [g'(t)]^2 + [h'(t)]^2} dt$$

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

# Functions of several variables:

## Function of $n$ variables:

$$C = f(x_1, x_2, \dots, x_n) = c_1x_1 + c_2x_2 + \dots + c_nx_n$$

The level curves of a function  $f$  of two variables are the curves with equations  $f(x, y) = k$ , where  $k$  is a constant (in the range of  $f$ ).

## Level curves:

# Limits and continuity:

## Showing a limit does not exist:

If  $f(x, y) \rightarrow L_1$  as  $(x, y) \rightarrow (a, b)$  along a path  $C_1$  and  $f(x, y) \rightarrow L_2$  as  $(x, y) \rightarrow (a, b)$  along a path  $C_2$ , where  $L_1 \neq L_2$ , then  $\lim_{(x, y) \rightarrow (a, b)} f(x, y)$  does not exist.

## Continuity:

A function  $f$  of is called continuous at  $(a, b)$  if:

$$\lim_{(x, y) \rightarrow (a, b)} f(x, y) = f(a, b)$$

## The limit for functions of two or three variables:

**5** If  $f$  is defined on a subset  $D$  of  $\mathbb{R}^n$ , then  $\lim_{\mathbf{x} \rightarrow \mathbf{a}} f(\mathbf{x}) = L$  means that for every number  $\varepsilon > 0$  there is a corresponding number  $\delta > 0$  such that

$$\text{if } \mathbf{x} \in D \text{ and } 0 < |\mathbf{x} - \mathbf{a}| < \delta \text{ then } |f(\mathbf{x}) - L| < \varepsilon$$

## Long, tedious definition:

**1 Definition** Let  $f$  be a function of two variables whose domain  $D$  includes points arbitrarily close to  $(a, b)$ . Then we say that the **limit of  $f(x, y)$  as  $(x, y)$  approaches  $(a, b)$**  is  $L$  and we write

$$\lim_{(x, y) \rightarrow (a, b)} f(x, y) = L$$

if for every number  $\varepsilon > 0$  there is a corresponding number  $\delta > 0$  such that

$$\text{if } (x, y) \in D \text{ and } 0 < \sqrt{(x - a)^2 + (y - b)^2} < \delta \text{ then } |f(x, y) - L| < \varepsilon$$

# Partial derivatives:

1. To find  $f_x$ , regard  $y$  as a constant and differentiate  $f(x, y)$  with respect to  $x$ .
2. To find  $f_y$ , regard  $x$  as a constant and differentiate  $f(x, y)$  with respect to  $y$ .

## Tangent Planes:

An equation of the tangent plane to the surface  $z = f(x, y)$  at the point  $P(x_0, y_0, z_0)$  is:

$$z - z_0 = f_x(x_0, y_0)(x - x_0) + f_y(x_0, y_0)(y - y_0)$$

## Linear approximation:

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

## Chain rule (case 2):

Suppose that  $z = f(x, y)$  is a differentiable function of  $x$  and  $y$ , where  $x = g(s, t)$  and  $y = h(s, t)$  are both differentiable functions of  $s$  and  $t$ .

$$\frac{\partial z}{\partial s} = \frac{\partial z}{\partial x} \frac{\partial x}{\partial s} + \frac{\partial z}{\partial y} \frac{\partial y}{\partial s}$$

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

## Clairaut's Theorem:

If the functions  $f_{xy}$  and  $f_{yx}$  are both continuous on  $D$ , then  $f_{xy} = f_{yx}$ .

## Differential of $f(x, y, z)$ :

$$dw = \frac{\partial w}{\partial x} dx + \frac{\partial w}{\partial y} dy + \frac{\partial w}{\partial z} dz$$

## Chain rule (case 1):

Suppose that  $z = f(x, y)$  is a differentiable function of  $x$  and  $y$ , where  $x = g(t)$  and  $y = h(t)$  are both differentiable functions of  $t$ .

$$\frac{dz}{dt} = \frac{\partial z}{\partial x} \frac{dx}{dt} + \frac{\partial z}{\partial y} \frac{dy}{dt}$$

**4 The Chain Rule (General Version)** Suppose that  $u$  is a differentiable function of the  $n$  variables  $x_1, x_2, \dots, x_n$  and each  $x_j$  is a differentiable function of the  $m$  variables  $t_1, t_2, \dots, t_m$ . Then  $u$  is a function of  $t_1, t_2, \dots, t_m$  and

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

for each  $i = 1, 2, \dots, m$ .

**Implicit chain rule if  $z = f(x, y) = 0$ :**

**Implicit chain rule if  $f(x, y, z) = 0$ :**

$$\frac{dy}{dx} = - \frac{\frac{\partial F}{\partial x}}{\frac{\partial F}{\partial y}} = - \frac{F_x}{F_y}$$

$$\frac{\partial z}{\partial x} = - \frac{\frac{\partial F}{\partial x}}{\frac{\partial F}{\partial z}} \quad \frac{\partial z}{\partial y} = - \frac{\frac{\partial F}{\partial y}}{\frac{\partial F}{\partial z}}$$

# Directional derivatives/gradient:

## Directional Derivative:

If  $f$  is a differentiable function of  $x$  and  $y$  and  $z$ , then  $f$  has a directional derivative in the direction of any unit vector  $\mathbf{u} = \langle a, b, c \rangle$ :

$$D_{\mathbf{u}} f(x, y, z) = f_x(x, y, z)a + f_y(x, y, z)b + f_z(x, y, z)c,$$

also defined as

$$D_{\mathbf{u}} f(x, y, z) = \nabla f(x, y, z) \cdot \mathbf{u}$$

## Maximizing Directional Derivative:

Suppose  $f$  is a differentiable function of two or three variables. The maximum value of the directional derivative  $D_{\mathbf{u}} f(x)$  is  $|\Delta f(x)|$  and it occurs when  $\mathbf{u}$  has the same direction as the gradient vector  $\Delta f(x)$ .

## Gradient:

If  $f$  is a function of  $x$  and  $y$  and  $z$ , then the gradient of  $f$  is the vector function  $\Delta f$  defined by:

$$\nabla f = \langle f_x, f_y, f_z \rangle = \frac{\partial f}{\partial x} \mathbf{i} + \frac{\partial f}{\partial y} \mathbf{j} + \frac{\partial f}{\partial z} \mathbf{k}$$

## Tangent Plane to a Level Surface $F$ at $P$ :

$$F_x(x_0, y_0, z_0)(x - x_0) + F_y(x_0, y_0, z_0)(y - y_0) + F_z(x_0, y_0, z_0)(z - z_0) = 0$$

## Normal Line:

The normal line to  $S$  at  $P$  is the line passing through  $P$  and perpendicular to the tangent plane.

$$\frac{x - x_0}{F_x(x_0, y_0, z_0)} = \frac{y - y_0}{F_y(x_0, y_0, z_0)} = \frac{z - z_0}{F_z(x_0, y_0, z_0)}$$

## Unit Tangent Vector:

$$\mathbf{t} = \pm \frac{\nabla f \times \nabla g}{|\nabla f \times \nabla g|}$$

# Maxima and Minima:

## Second Derivative Test (to find local minima/maxima):

**3 Second Derivatives Test** Suppose the second partial derivatives of  $f$  are continuous on a disk with center  $(a, b)$ , and suppose that  $f_x(a, b) = 0$  and  $f_y(a, b) = 0$  [that is,  $(a, b)$  is a critical point of  $f$ ]. Let

$$D = D(a, b) = f_{xx}(a, b)f_{yy}(a, b) - [f_{xy}(a, b)]^2$$

- (a) If  $D > 0$  and  $f_{xx}(a, b) > 0$ , then  $f(a, b)$  is a local minimum.
- (b) If  $D > 0$  and  $f_{xx}(a, b) < 0$ , then  $f(a, b)$  is a local maximum.
- (c) If  $D < 0$ , then  $f(a, b)$  is not a local maximum or minimum.

## Absolute Minima/Maxima:

**9** To find the absolute maximum and minimum values of a continuous function  $f$  on a closed, bounded set  $D$ :

1. Find the values of  $f$  at the critical points of  $f$  in  $D$ .
2. Find the extreme values of  $f$  on the boundary of  $D$ .
3. The largest of the values from steps 1 and 2 is the absolute maximum value; the smallest of these values is the absolute minimum value.

---

# Lagrange Multipliers:

For two gradients, there is a number  $\lambda$  such that:

$$\nabla f(x_0, y_0, z_0) = \lambda \nabla g(x_0, y_0, z_0)$$

**Method of Lagrange Multipliers** To find the maximum and minimum values of  $f(x, y, z)$  subject to the constraint  $g(x, y, z) = k$  [assuming that these extreme values exist and  $\nabla g \neq \mathbf{0}$  on the surface  $g(x, y, z) = k$ ]:

- (a) Find all values of  $x, y, z$ , and  $\lambda$  such that

$$\nabla f(x, y, z) = \lambda \nabla g(x, y, z)$$

and 
$$g(x, y, z) = k$$

- (b) Evaluate  $f$  at all the points  $(x, y, z)$  that result from step (a). The largest of these values is the maximum value of  $f$ ; the smallest is the minimum value of  $f$ .