

Multivariable Calculus Cheat Sheet

Calculus III Running Notes

<p>Points of Interest in Multivariable Functions</p> <p>Finding PDE(s): Put in when (x_0, y_0)</p> <p>Find $D = f_{xx} \cdot f_{yy} - (f_{xy})^2$</p> <p>Case 1: $D > 0, f_{xx} > 0, f(x, y) \rightarrow$ local min</p> <p>Case 2: $D > 0, f_{xx} < 0, f(x, y) \rightarrow$ local max</p> <p>Case 3: $D < 0, f(x, y) \rightarrow$ Neither, PDE is saddle point, "if D is negative" and the graph crosses the tangent plane at (x, y)</p> <p>Case 4: if $D = 0$, no information is given. The point (x, y) can be a local min, local max or a saddle point</p>	<p>Lagrange Multipliers</p> <p>$\nabla f(x, y, z) = \lambda \nabla g(x, y, z)$ $g(x, y, z) = h$</p> <p>$f_x = \lambda g_x, f_y = \lambda g_y, f_z = \lambda g_z$</p> <p>Find the extrema and values of f at (x, y, z) subject to $g(x, y, z) = h$</p> <p>Example: $f(x, y, z) = x^2 + y^2 + z^2$ subject to $g(x, y, z) = x^2 + y^2 + z^2 = 1$</p>	<p>Triple Integrals</p> <p>if f is continuous for the rectangular box $B = [a, b] \times [c, d] \times [e, f]$, then</p> <p>$\iiint_B f(x, y, z) dV = \int_a^b \int_c^d \int_e^f f(x, y, z) dz dy dx$</p> <p>Type I plane region:</p> <p>$\iiint_B f(x, y, z) dV = \int_a^b \int_{c_1(x)}^{c_2(x)} \int_{d_1(x, y)}^{d_2(x, y)} f(x, y, z) dz dy dx$</p> <p>Type II region:</p> <p>$\iiint_B f(x, y, z) dV = \int_c^d \int_{a_1(y)}^{a_2(y)} \int_{b_1(y, z)}^{b_2(y, z)} f(x, y, z) dx dy dz$</p>
<p>Double Integrals Over Rectangles</p> <p>$R = [a, b] \times [c, d] = \{(x, y) \in \mathbb{R}^2 \mid a \leq x \leq b, c \leq y \leq d\}$</p> <p>$S = \{(x, y, z) \in \mathbb{R}^3 \mid 0 \leq z \leq f(x, y), (x, y) \in R\}$</p> <p>Definition:</p> <p>$\iint_R f(x, y) dA = \lim_{n \rightarrow \infty} \sum_{i=1}^n \sum_{j=1}^m f(x_i^*, y_j^*) \Delta A$</p> <p>Iterated Integrals</p> <p>$\iint_R f(x, y) dA = \int_a^b \int_c^d f(x, y) dy dx$</p> <p>Fubini's Theorem:</p> <p>if $R = \{(x, y) \mid a \leq x \leq b, c \leq y \leq d\}$ — must be continuous though!</p> <p>then:</p> <p>$\iint_R f(x, y) dA = \int_a^b \int_c^d f(x, y) dy dx = \int_c^d \int_a^b f(x, y) dx dy$</p> <p>Special Case:</p> <p>$\iint_R g(x) h(y) dA = \int_a^b g(x) dx \int_c^d h(y) dy$ where $R = [a, b] \times [c, d]$</p> <p>Average value:</p> <p>$f_{avg} = \frac{1}{\text{Area}} \iint_R f(x, y) dA$</p>	<p>Double Integrals over General Region</p> <p>Case I:</p> <p>$D = \{(x, y) \mid a \leq x \leq b, g_1(x) \leq y \leq g_2(x)\}$</p> <p>$\iint_D f(x, y) dA = \int_a^b \int_{g_1(x)}^{g_2(x)} f(x, y) dy dx$</p> <p>Case II:</p> <p>$D = \{(x, y) \mid c \leq y \leq d, h_1(y) \leq x \leq h_2(y)\}$</p> <p>$\iint_D f(x, y) dA = \int_c^d \int_{h_1(y)}^{h_2(y)} f(x, y) dx dy$</p>	<p>Triple Integrals in Cylindrical Co-ordinates</p> <p>Cylindrical coordinate system:</p> <p>$x = r \cos \theta, y = r \sin \theta, z = z$</p> <p>Rectangular to cylindrical coordinates:</p> <p>$r = \sqrt{x^2 + y^2}, \theta = \tan^{-1} \frac{y}{x}, z = z$</p> <p>Combining with Triple Integral Equations:</p> <p>$\iiint_E f(x, y, z) dV = \int_a^b \int_{c_1(r)}^{c_2(r)} \int_{d_1(r, \theta)}^{d_2(r, \theta)} f(r \cos \theta, r \sin \theta, z) r dz dr d\theta$</p>
<p>Surface Area:</p> <p>$A(S) = \iint_R \sqrt{1 + f_x^2 + f_y^2} dA$</p> <p>Line Integrals:</p> <p>If f is defined on a smooth curve C given by $\mathbf{r}(t) = (x(t), y(t), z(t))$, $a \leq t \leq b$ then the line integral along C is:</p> <p>$\int_C f(x, y, z) ds = \int_a^b f(x(t), y(t), z(t)) \sqrt{x'(t)^2 + y'(t)^2 + z'(t)^2} dt$</p> <p>Line integral with respect to Arc Length:</p> <p>$\int_C f(x, y, z) ds = \int_a^b f(x(t), y(t), z(t)) \sqrt{x'(t)^2 + y'(t)^2 + z'(t)^2} dt$</p> <p>Vector representation of a line segment that starts at s and ends at t, is given by:</p> <p>$\mathbf{r}(t) = (1-t)\mathbf{r}(s) + t\mathbf{r}(t)$ $0 \leq t \leq 1$</p> <p>$\int_C f(x, y, z) ds = \int_a^b f(x(t), y(t), z(t)) \sqrt{x'(t)^2 + y'(t)^2 + z'(t)^2} dt$</p>	<p>Line Integrals (Cont.)</p> <p>With respect to Arc Length:</p> <p>$\int_C f(x, y, z) ds = \int_a^b f(x(t), y(t), z(t)) \sqrt{x'(t)^2 + y'(t)^2 + z'(t)^2} dt$</p> <p>$\int_C f(x, y, z) ds = \int_a^b f(x(t), y(t), z(t)) \sqrt{x'(t)^2 + y'(t)^2 + z'(t)^2} dt$</p> <p>$\int_C f(x, y, z) ds = \int_a^b f(x(t), y(t), z(t)) \sqrt{x'(t)^2 + y'(t)^2 + z'(t)^2} dt$</p>	<p>Triple Integrals in Spherical Co-ordinates</p> <p>$x = \rho \sin \phi \cos \theta, y = \rho \sin \phi \sin \theta, z = \rho \cos \phi$</p> <p>Distance formula:</p> <p>$\rho^2 = x^2 + y^2 + z^2$</p> <p>In Triple Integral formula:</p> <p>$\iiint_E f(x, y, z) dV = \int_a^b \int_{c_1(\rho)}^{c_2(\rho)} \int_{d_1(\rho, \theta)}^{d_2(\rho, \theta)} f(\rho \sin \phi \cos \theta, \rho \sin \phi \sin \theta, \rho \cos \phi) \rho^2 \sin \phi d\phi d\theta d\rho$</p> <p>Vector Fields</p> <p>A vector field is a function that maps points to vectors</p> <p>In \mathbb{R}^2 (plane):</p> <p>$\mathbf{F}(x, y) = P(x, y)\mathbf{i} + Q(x, y)\mathbf{j}, 0 \leq t \leq 2\pi$</p> <p>In \mathbb{R}^3 (space):</p> <p>$\mathbf{F}(x, y, z) = P(x, y, z)\mathbf{i} + Q(x, y, z)\mathbf{j} + R(x, y, z)\mathbf{k}$</p> <p>$\mathbf{F} = \langle P, Q, R \rangle$</p> <p>Curl and Divergence</p> <p>For $\mathbf{F} = P\mathbf{i} + Q\mathbf{j} + R\mathbf{k}$:</p> <p>$\text{Curl } \mathbf{F} = \left(\frac{\partial R}{\partial y} - \frac{\partial Q}{\partial z} \right) \mathbf{i} + \left(\frac{\partial P}{\partial z} - \frac{\partial R}{\partial x} \right) \mathbf{j} + \left(\frac{\partial Q}{\partial x} - \frac{\partial P}{\partial y} \right) \mathbf{k}$</p> <p>$\nabla \cdot \mathbf{F} = \frac{\partial P}{\partial x} + \frac{\partial Q}{\partial y} + \frac{\partial R}{\partial z}$</p> <p>$\therefore \nabla \cdot \mathbf{F} = \frac{\partial}{\partial x} P + \frac{\partial}{\partial y} Q + \frac{\partial}{\partial z} R$</p> <p>and $\text{Curl } \mathbf{F} = \nabla \times \mathbf{F}$</p> <p>If \mathbf{F} is a function of 3 variables that has continuous second-order partial derivatives then:</p> <p>$\text{Curl}(\nabla \mathbf{F}) = \mathbf{0}$</p> <p>$\text{Curl}(\nabla \times \mathbf{F}) = \nabla(\nabla \cdot \mathbf{F}) - \nabla^2 \mathbf{F}$</p>
<p>Green's Theorem:</p> <p>Let C be a positively oriented, piecewise-smooth, simple closed curve in the plane D bounded by C. If P and Q have continuous partial derivatives on an open region that contains D, then:</p> <p>$\oint_C P dx + Q dy = \iint_D \left(\frac{\partial Q}{\partial x} - \frac{\partial P}{\partial y} \right) dA$</p> <p>In a simple region:</p> <p>$\oint_C P dx + Q dy = \iint_D \left(\frac{\partial Q}{\partial x} - \frac{\partial P}{\partial y} \right) dA$</p> <p>$\oint_C P dx + Q dy = \iint_D \left(\frac{\partial Q}{\partial x} - \frac{\partial P}{\partial y} \right) dA$</p> <p>$\oint_C P dx + Q dy = \iint_D \left(\frac{\partial Q}{\partial x} - \frac{\partial P}{\partial y} \right) dA$</p>	<p>Fundamental Theorem of Line Integrals</p> <p>$\int_C \nabla f \cdot d\mathbf{r} = f(\mathbf{r}(b)) - f(\mathbf{r}(a))$</p> <p>if $P(x, y) = \frac{\partial f}{\partial x}$ and $Q(x, y) = \frac{\partial f}{\partial y}$ is a conservative vector field:</p> <p>$\frac{\partial Q}{\partial x} = \frac{\partial P}{\partial y}$</p> <p>Extended:</p> <p>$\oint_C P dx + Q dy = \iint_D \left(\frac{\partial Q}{\partial x} - \frac{\partial P}{\partial y} \right) dA$</p>	<p>Curl and Divergence</p> <p>For $\mathbf{F} = P\mathbf{i} + Q\mathbf{j} + R\mathbf{k}$:</p> <p>$\text{Curl } \mathbf{F} = \left(\frac{\partial R}{\partial y} - \frac{\partial Q}{\partial z} \right) \mathbf{i} + \left(\frac{\partial P}{\partial z} - \frac{\partial R}{\partial x} \right) \mathbf{j} + \left(\frac{\partial Q}{\partial x} - \frac{\partial P}{\partial y} \right) \mathbf{k}$</p> <p>$\nabla \cdot \mathbf{F} = \frac{\partial P}{\partial x} + \frac{\partial Q}{\partial y} + \frac{\partial R}{\partial z}$</p> <p>$\therefore \nabla \cdot \mathbf{F} = \frac{\partial}{\partial x} P + \frac{\partial}{\partial y} Q + \frac{\partial}{\partial z} R$</p> <p>and $\text{Curl } \mathbf{F} = \nabla \times \mathbf{F}$</p> <p>If \mathbf{F} is a function of 3 variables that has continuous second-order partial derivatives then:</p> <p>$\text{Curl}(\nabla \mathbf{F}) = \mathbf{0}$</p> <p>$\text{Curl}(\nabla \times \mathbf{F}) = \nabla(\nabla \cdot \mathbf{F}) - \nabla^2 \mathbf{F}$</p>

Multivariable calculus cheat sheet is an essential tool for students and professionals navigating the complexities of functions with multiple variables. This branch of calculus extends the principles of single-variable calculus to functions that depend on two or more independent variables. Understanding multivariable calculus is crucial in various fields including physics, engineering, economics, and data science. This article will provide a comprehensive overview of key concepts, formulas, and techniques in multivariable calculus, serving as a valuable reference for students and practitioners alike.

Basics of Multivariable Functions

In multivariable calculus, we deal with functions of several variables. A function f of two variables x and y can be expressed as:

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\[
f(x, y) = z
\]
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where z is the output of the function for given inputs x and y . The domain of f is the set of all possible input pairs (x, y) .

Types of Multivariable Functions

1. **Scalar Functions:** Functions that return a single scalar value, e.g., $f(x, y) = x^2 + y^2$.
2. **Vector Functions:** Functions that return a vector, e.g., $\mathbf{F}(x, y) = \langle P(x, y), Q(x, y) \rangle$.

Graphical Representation

The graph of a function of two variables $z = f(x, y)$ can be visualized in three-dimensional space, with the x and y axes representing the input variables and the z axis representing the output.

Partial Derivatives

Partial derivatives are a fundamental concept in multivariable calculus, allowing us to understand how a function changes as we vary one variable while keeping others constant.

Notation

The partial derivative of a function f with respect to x is denoted as:

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\[
\frac{\partial f}{\partial x} \quad \text{or} \quad f_x
\]
```

Similarly, the partial derivative with respect to y is expressed as:

```
\[
\frac{\partial f}{\partial y} \quad \text{or} \quad f_y
\]
```

Calculating Partial Derivatives

To calculate the partial derivative of a function $f(x, y)$:

1. Treat all other variables as constants.
2. Differentiate with respect to the variable of interest.

Example: For $f(x, y) = x^2y + y^3$:

- $f_x = \frac{\partial f}{\partial x} = 2xy$
- $f_y = \frac{\partial f}{\partial y} = x^2 + 3y^2$

Gradient Vector

The gradient vector is a crucial concept in multivariable calculus, representing the direction and rate of the fastest increase of a function.

Definition

For a function $f(x, y)$, the gradient ∇f is defined as:

$$\nabla f = \left(\frac{\partial f}{\partial x}, \frac{\partial f}{\partial y} \right)$$

Properties of the Gradient

1. Direction: The gradient points in the direction of the steepest ascent.
2. Magnitude: The magnitude of the gradient vector indicates how steep the slope is.

Multiple Integrals

Multiple integrals extend the concept of integration to functions of several variables.

Double Integrals

A double integral allows us to compute the volume under a surface defined by a function $f(x, y)$ over a region R .

$$\iint_R f(x, y) \, dA$$

Where dA is the area element in the xy -plane. The limits of integration will depend on the region of integration.

Iterated Integrals

Double integrals can often be computed as iterated integrals:

$$\int \int$$

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

Triple Integrals

Triple integrals extend this idea to three dimensions:

$$\iiint_V f(x, y, z) \, dV$$

Where dV is the volume element in three-dimensional space.

Chain Rule

The chain rule in multivariable calculus allows us to differentiate composite functions.

General Form

If $z = f(x, y)$ and $x = g(t)$, $y = h(t)$, then:

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

Optimization

Finding maxima and minima of multivariable functions is a key application of multivariable calculus.

Critical Points

To find critical points of $f(x, y)$:

- Set the partial derivatives equal to zero:
 - $\frac{\partial f}{\partial x} = 0$
 - $\frac{\partial f}{\partial y} = 0$
- Solve the resulting system of equations.

Second Derivative Test

To determine the nature of critical points, we can use the second derivative test. Define the Hessian determinant D :

$$D = f_{xx} f_{yy} - (f_{xy})^2$$

- If $(D > 0)$ and $(f_{xx} > 0)$, (f) has a local minimum.
- If $(D > 0)$ and $(f_{xx} < 0)$, (f) has a local maximum.
- If $(D < 0)$, (f) has a saddle point.

Applications of Multivariable Calculus

Multivariable calculus is not just theoretical; it has practical applications across various fields. Here are some key areas:

1. Physics: Used in mechanics, electromagnetism, and fluid dynamics to model physical systems.
2. Engineering: Essential in optimization problems, structural analysis, and control systems.
3. Economics: Tools like Cobb-Douglas functions and utility maximization rely on concepts from multivariable calculus.
4. Data Science: Multivariable calculus is used in machine learning for optimization algorithms such as gradient descent.

Conclusion

The multivariable calculus cheat sheet serves as a quick reference to the essential concepts, formulas, and techniques required to understand and apply this branch of mathematics effectively. From partial derivatives and gradients to multiple integrals and optimization techniques, mastering these components is vital for tackling complex problems in various scientific and engineering disciplines. As you delve deeper into multivariable calculus, this cheat sheet can provide a helpful overview, ensuring you have the key tools at your fingertips to excel in your studies and professional applications.

Frequently Asked Questions

What is a multivariable calculus cheat sheet?

A multivariable calculus cheat sheet is a concise reference guide that summarizes key concepts, formulas, and techniques used in multivariable calculus, such as partial derivatives, multiple integrals, and vector calculus.

What topics are typically included in a multivariable calculus cheat sheet?

Common topics include partial derivatives, gradients, divergence, curl, double and triple integrals, change of variables, and theorems like Green's, Stokes', and the Divergence Theorem.

How can a multivariable calculus cheat sheet help students?

It helps students by providing quick access to important formulas and concepts, making it easier to study and solve complex problems efficiently, especially during exams.

Where can I find a good multivariable calculus cheat sheet?

Good cheat sheets can often be found in textbooks, online educational resources, or websites dedicated to math tutoring and study aids, such as Khan Academy or Paul's Online Math Notes.

Are there specific formulas I should memorize from a multivariable calculus cheat sheet?

Key formulas to memorize include the chain rule for multivariable functions, the formula for the gradient, and the equations for calculating double and triple integrals.

Can I create my own multivariable calculus cheat sheet?

Yes, creating your own cheat sheet can be very beneficial, as it allows you to tailor the content to your specific needs and learning style, reinforcing your understanding of the material.

Is using a multivariable calculus cheat sheet allowed during exams?

It depends on the exam's rules. Some instructors may allow a one-page cheat sheet while others may not. Always check with your instructor for their specific policy.

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