

Study Guide # 2

1. Constrained extreme values via **Lagrange Multipliers:** Max/min value $f(\mathbf{v})$ subject to constraint $g(\mathbf{v}) = C$, solve the system $\nabla f = \lambda \nabla g$ and $g(\mathbf{v}) = C$.

2. Double integrals; Double Riemann sums: $\iint_R f(x, y) dA \approx \sum_{i=1}^m \sum_{j=1}^n f(x_i^*, y_j^*) \Delta A$;

3. Type I region $R : \begin{cases} g_1(x) \leq y \leq g_2(x) \\ a \leq x \leq b \end{cases}$; Type II region $R : \begin{cases} h_1(y) \leq x \leq h_2(y) \\ c \leq y \leq d \end{cases}$;

iterated integrals over Type I and II regions: $\iint_R f(x, y) dA = \int_a^b \int_{g_1(x)}^{g_2(x)} f(x, y) dy dx$ and

$\iint_R f(x, y) dA = \int_c^d \int_{h_1(y)}^{h_2(y)} f(x, y) dx dy$, respectively; Reversing Order of Integration (regions that are both Type I and Type II); properties of double integrals.

4. Polar: $r^2 = x^2 + y^2$, $x = r \cos \theta$, $y = r \sin \theta$, $\tan \theta = \frac{y}{x}$ (make sure θ in correct quadrant).

Change of Variables Formula in Polar Coordinates: if $R : \begin{cases} h_1(\theta) \leq r \leq h_2(\theta) \\ \alpha \leq \theta \leq \beta \end{cases}$, then

$$\iint_R f(x, y) dA = \int_{\alpha}^{\beta} \int_{h_1(\theta)}^{h_2(\theta)} f(r \cos \theta, r \sin \theta) r dr d\theta.$$

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5. Applications of double integrals:

(a) Area of region R is $A(R) = \iint_R dA$

(b) Volume of solid under graph of $z = f(x, y)$, where $f(x, y) \geq 0$, is $V = \iint_R f(x, y) dA$

(c) Mass of R is $m = \iint_R \rho(x, y) dA$, where $\rho(x, y) =$ density (per unit area).

(d) Moment about the x -axis $M_x = \iint_R y \rho(x, y) dA$; moment about the y -axis $M_y = \iint_R x \rho(x, y) dA$.

(e) Center of mass (\bar{x}, \bar{y}) , where $\bar{x} = \frac{M_y}{m} = \frac{\iint_R x \rho(x, y) dA}{\iint_R \rho(x, y) dA}$, $\bar{y} = \frac{M_x}{m} = \frac{\iint_R y \rho(x, y) dA}{\iint_R \rho(x, y) dA}$

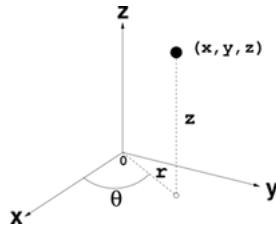
6. Elementary solids $D \subset \mathbb{R}^3$ of Type 1, Type 2, Type 3; triple integrals over solids D :

$$\iiint_D f(x, y, z) dV = \iint_R \int_{u(x,y)}^{v(x,y)} f(x, y, z) dz dA \text{ for } D = \{(x, y) \in R, u(x, y) \leq z \leq v(x, y)\};$$

volume of solid D is $V(D) = \iiint_D dV$; applications of triple integrals, mass of a solid, moments about the coordinate planes M_{xy} , M_{xz} , M_{yz} , center of mass of a solid $(\bar{x}, \bar{y}, \bar{z})$.

7. Cylindrical Coordinates (r, θ, z) :

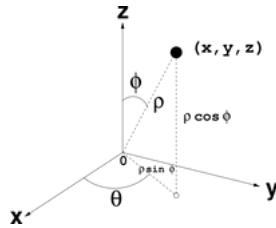
From CC to RC :
$$\begin{cases} x = r \cos \theta \\ y = r \sin \theta \\ z = z \end{cases}$$



Going from RC to CC use $x^2 + y^2 = r^2$ and $\tan \theta = \frac{y}{x}$ (make sure θ is in correct quadrant).

8. Spherical Coordinates (ρ, θ, ϕ) , where $0 \leq \phi \leq \pi$:

From SC to RC :
$$\begin{cases} x = (\rho \sin \phi) \cos \theta \\ y = (\rho \sin \phi) \sin \theta \\ z = \rho \cos \phi \end{cases}$$



Going from RC to SC use $x^2 + y^2 + z^2 = \rho^2$, $\tan \theta = \frac{y}{x}$ and $\cos \phi = \frac{z}{\rho}$.

9. Triple integrals in Cylindrical Coordinates:
$$\begin{cases} x = r \cos \theta \\ y = r \sin \theta \\ z = z \end{cases}, \quad dV = r dz dr d\theta$$

$$\iiint_D f(x, y, z) dV = \iiint_D f(r \cos \theta, r \sin \theta, z) r dz dr d\theta$$



10. Triple integrals in Spherical Coordinates:
$$\begin{cases} x = (\rho \sin \phi) \cos \theta \\ y = (\rho \sin \phi) \sin \theta \\ z = \rho \cos \phi \end{cases}, \quad dV = \rho^2 \sin \phi \, d\rho \, d\phi \, d\theta$$

$$\iiint_D f(x, y, z) \, dV = \iiint_D f(\rho \sin \phi \cos \theta, \rho \sin \phi \sin \theta, \rho \cos \phi) \rho^2 \sin \phi \, d\rho \, d\phi \, d\theta$$

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- 11.** Vector fields on \mathbb{R}^2 and \mathbb{R}^3 : $\mathbf{F}(x, y) = \langle P(x, y), Q(x, y) \rangle$ and $\mathbf{F}(x, y, z) = \langle P(x, y, z), Q(x, y, z), R(x, y, z) \rangle$;
 \mathbf{F} is a conservative vector field if $\mathbf{F} = \nabla f$, for some real-valued function f (potential).

- 12.** Line integral of a function $f(x, y)$ along C , parameterized by $x = x(t)$, $y = y(t)$ and $a \leq t \leq b$, is

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

(independent of orientation of C , other properties and applications of line integrals of f)

Remarks:

- (a) $\int_C f(x, y) \, ds$ is sometimes called the “line integral of f with respect to arc length”
- (b) $\int_C f(x, y) \, dx = \int_a^b f(x(t), y(t)) x'(t) \, dt$
- (c) $\int_C f(x, y) \, dy = \int_a^b f(x(t), y(t)) y'(t) \, dt$