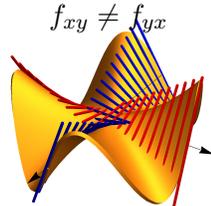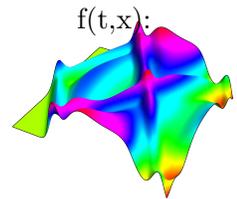## Partial Derivatives

- partial derivatives $f_x, f_y, f_{xx}, f_{yy}, f_{xy}$.
- tangent line: $ax + by = d$ with $a = f_x(x_0, y_0), b = f_y(x_0, y_0), d = ax_0 + by_0$
- tangent plane: $ax + by + cz = d$ with $a = f_x, b = f_y, c = f_z, d = ax_0 + by_0 + cz_0$
- $f_x(x,y) = \frac{\partial}{\partial x} f(x,y)$ $f_{xy}(x,y) = \frac{\partial}{\partial y}\frac{\partial}{\partial x} f(x,y)$ notation
- $L(x,y) = f(x_0, y_0) + a(x - x_0) + b(y - y_0)$ linear approximation
- $L(x,y)$ estimates $f(x,y)$ near $f(x_0, y_0)$.
- $L(x,y,z)$ estimates $f(x,y,z)$ near (x_0, y_0, z_0).
- $f_{xy} = f_{yx}$ Clairaut's theorem, if f_{xy} and f_{yx} are continuous.
- $\vec{r}_u(u,v), \vec{r}_v(u,v)$ tangent to surface parameterized by $\vec{r}(u,v)$

$f_{xy} \neq f_{yx}$

Partial Differential Equations

- ODE for an unknown $f(t)$: equation where derivatives for one variable appears.
- PDE for an unknown $f(t,x)$: equation where derivatives for both variables appear.
- $f_t = f_{xx}$ heat equation
- $f_{tt} - f_{xx} = 0$ wave equation
- $f_x - f_t = 0$ transport equation
- $f_{xx} + f_{yy} = 0$ Laplace equation
- $f_t + f f_x = f_{xx}$ Burgers equation

f(t,x):

Gradient

Relief:

- $\nabla f(x,y) = [f_x, f_y]$, $\nabla f(x,y,z) = [f_x, f_y, f_z]$, gradient
- a vector of length 1 is a **direction** = unit vector
- $D_{\vec{v}} f = \nabla f \cdot \vec{v}$ directional derivative, $\vec{v}$ is direction
- $\frac{d}{dt} f(\vec{r}(t)) = \nabla f(\vec{r}(t)) \cdot \vec{r}\,'(t)$ chain rule
- $\nabla f(x_0, y_0)$ is orthogonal to the level curve $f(x,y) = c$ containing (x_0, y_0)
- $\nabla f(x_0, y_0, z_0)$ is orthogonal to the level surface $f(x,y,z) = c$ containing $(x_0, y_0,$
- $\frac{d}{dt} f(\vec{x} + t\vec{v}) = D_{\vec{v}} f$ by chain rule
- $(x - x_0) f_x(x_0, y_0) + (y - y_0) f_y(x_0, y_0) = 0$ tangent line
- $(x - x_0) f_x(x_0, y_0, z_0) + (y - y_0) f_y(x_0, y_0, z_0) + (z - z_0) f_z(x_0, y_0, z_0) = 0$ tangent plane
- directional derivative at (x_0, y_0) maximal in the $\vec{v} = \nabla f(x_0, y_0)/|\nabla f(x_0, y_0)|$ direction
- angels dance upwards: $f(x,y)$ increases in the $\nabla f/|\nabla f|$ direction if $|\nabla f| \neq 0$
- partial derivatives are special directional derivatives: $D_{\vec{i}} f = f_x$
- if $D_{\vec{v}} f(\vec{x}) = 0$ for all $\vec{v}$, then $\nabla f(\vec{x}) = \vec{0}$
- $f(x,y,z) = c$ defines $z = g(x,y)$, and $g_x(x,y) = -f_x(x,y,z)/f_z(x,y,z)$ implicit diff
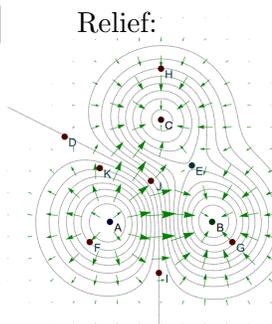
Extrema

Chain rule:

- $\nabla f(x,y) = [0,0]$, critical point
- $D = f_{xx} f_{yy} - f_{xy}^2$ discriminant as used in second derivative test
- $f(x_0, y_0) \geq f(x,y)$ in a neighborhood of (x_0, y_0) local maximum
- $f(x_0, y_0) \leq f(x,y)$ in a neighborhood of (x_0, y_0) local minimum
- $\nabla f(x,y) = \lambda \nabla g(x,y), g(x,y) = c, \lambda$ Lagrange equations
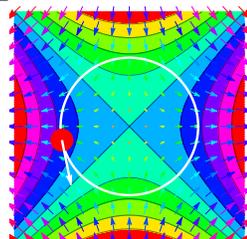
□ $\nabla f(x, y, z) = \lambda \nabla g(x, y, z), g(x, y, z) = c$, λ Lagrange equations
□ 2. deriv. test: $\nabla f = (0, 0), D > 0, f_{xx} < 0$ **local max**
□ 2. deriv. test: $\nabla f = (0, 0), D > 0, f_{xx} > 0$ **local min**
□ 2. deriv. test: $\nabla f = (0, 0), D < 0$ **saddle point**
□ $f(x_0, y_0) \geq f(x, y)$ everywhere, global maximum
□ $f(x_0, y_0) \leq f(x, y)$ everywhere, global minimum

Lagrange   Bottom to top   Left to right
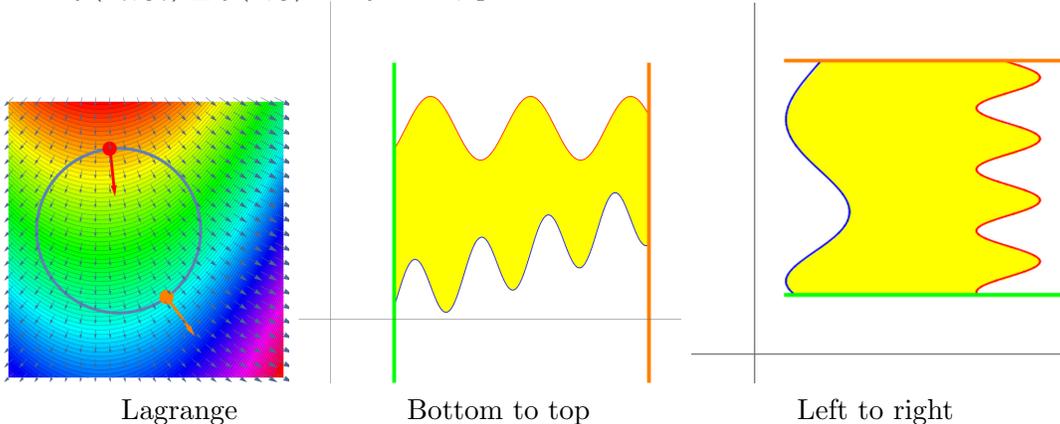
Double Integrals

□ $\iint_R f(x, y) \, dydx$ double integral
□ $\int_a^b \int_c^d f(x, y) \, dydx$ integral over rectangle
□ $\int_a^b \int_{c(x)}^{d(x)} f(x, y) \, dydx$ bottom-to-top region
□ $\int_c^d \int_{a(y)}^{b(y)} f(x, y) \, dxdy$ left-to-right region
□ $\iint_R f(r, \theta) \boxed{r} \, drd\theta$ polar coordinates
□ $\int_a^b \int_c^d f(x, y) \, dydx = \int_c^d \int_a^b f(x, y) \, dxdy$ Fubini
□ $\iint_R \boxed{1} \, dxdy$ area of region R
□ $\iint_R f(x, y) \, dxdy$ signed volume of solid bound by graph of f and xy-plane

Surface Area

□ $\iint_R |\vec{r}_u \times \vec{r}_v| \, dudv$ surface area
□ $\iint_R \sqrt{1 + f_x^2 + f_y^2} \, dudv$ surface area of graph $z = f(x, y)$.
□ $2\pi \int_a^b g(z) \sqrt{1 + g'(z)^2} \, dz$ surface area of $z = g(z), a \leq z \leq b$.
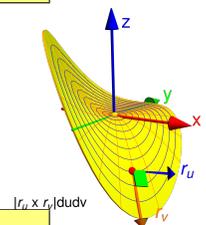
General advise

□ Draw the region when integrating in in higher dimensions.
□ Consider other coordinate systems if the integral does not work.
□ Consider changing the order of integration if the integral does not work.
□ If an integral gets too complex, track back your steps to spot errors.
□ For tangent planes, compute the gradient $[a, b, c]$ first then worry about the constant.
□ When looking at relief problems, mind the gradient. It is the key!