

14.7 Extreme values and Saddle points

Local Extrema 2nd derivative test.

- $f_{xx} < 0$ and $f_{xx}f_{yy} - f_{xy}^2 > 0$ then $F(a,b) \rightarrow$ local max
- $f_{xx} > 0$ and $f_{xx}f_{yy} - f_{xy}^2 > 0$ then $F(a,b) \rightarrow$ local min
- $f_{xx}f_{yy} - f_{xy}^2 < 0$ then $F(a,b) \rightarrow$ saddle point
- $f_{xx}f_{yy} - f_{xy}^2 = 0$ then $F(a,b) \rightarrow$ inconclusive

1. Find F_x and F_y

2. Find point of critical point when $x=0$ and $y=0$. (solve y , substitute in x)

3. find F_{xx} , F_{yy} , F_{xy}

4. find D (discriminant)

5. Evaluate critical point of $F(x,y)$ to find value.

Absolute Extrema

1. Find F_x and F_y

2. Find point of critical point when $x=0$ and $y=0$. (solve y , substitute in x)

3. sketch and mark segments with endpoints ($L_1(0,2), L_2(0,0)$)

4. table $X|Y|F$ to record values and find abs. max and abs. min.

$x^2 - 6x + 12$ quadratic expression! find min value

take derivative, set to zero, solve for x .

evaluate at found point.

5. Evaluate critical point plug into original expression.

14.8 Lagrange Multipliers

Finding Extrema subject to a constraint

1. Find $F_x = \lambda g_x$ $F_y = \lambda g_y$ $F_z = \lambda g_z$ simultaneously!

2. Plug x,y,z values into constraint function $g(x,y,z)$.

3. Solve for λ .

4. Plug λ into x,y,z results from step 1 to get points.

5. Evaluate $F(x,y,z)$ at given points from step 4.

15.1 Double and iterated integrals over rectangles.

Fubini's Theorem for integral over region R.

$$\int \int_R f(x,y) dA = \int_a^b \int_c^d f(x,y) dx dy = \int_a^b f(x,y) dy dx$$

$$\int_0^1 \int_0^{10} \frac{y^4}{y^2+1} dx dy \quad R: 0 \leq x \leq 10, 0 \leq y \leq 1$$

treat y as a constant

$$\int_0^1 \int_0^{10} x^4 dx \quad \text{let } u = y^2 + 1 \quad \text{du} = 2ydy \quad dy = \frac{1}{2y} du$$

$$\frac{y}{y^2+1} \cdot \frac{x^5}{5} \Big|_0^{10} = 2000 \int_0^1 \frac{1}{u^2+1} du \quad \text{Adjust integral boundaries}$$

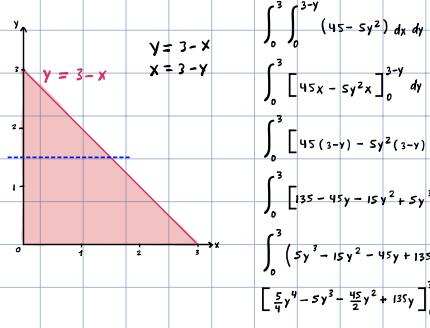
$$y=0 \rightarrow u=1 \quad y=1 \rightarrow u=2$$

$$\frac{y}{y^2+1} \left(\frac{10^5}{5} - \frac{0^5}{5} \right) = 2000 \int_1^2 \frac{1}{u^2+1} du = 2000 \cdot \frac{1}{2} \int_1^2 \frac{1}{u} du = 1000 (\ln 2 - \ln 1) \quad \text{Integrate}$$

$$\frac{2000y}{y^2+1} \Big|_0^1 = 1000 \ln 2$$

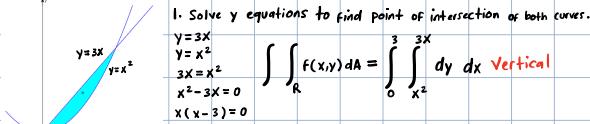
Double Integrals as Volumes

$$V = \int_R \int f(x,y) dA$$



15.2 Double integrals over general regions of R^2

$$R = \{x \leq x \leq b, g(x) \leq y \leq h(x)\} \quad \int \int_R f(x,y) dA = \int_a^b \int_{g(x)}^{h(x)} f(x,y) dy dx$$



$$R = \{x \leq y \leq d, g(y) \leq x \leq h(y)\} \quad \int \int_R f(x,y) dA = \int_c^d \int_{g(y)}^{h(y)} f(x,y) dx dy$$

$$y=3x \quad y=x^2 \quad y=3(3) \quad y=9 \quad x=\frac{y}{3} \quad x=\sqrt{y}$$

$$x=\frac{y}{3} \quad x=\sqrt{y} \quad y=3(\sqrt{y}) \quad y=9 \quad y=(\sqrt{y})^2 = y$$

$$\frac{y}{3} \leq x \leq \sqrt{y}$$

Reverse the order of integration

Imagine a vertical line passing through the graph from bottom to top. Identify the first y value it encounters and then the last. These are the new y -limits of integration.

Next identify the limits on x . Identify the lowest and then the highest value x can take. These are the new x -limits of integration.

$$\int_0^1 \int_0^x \cos(\pi x^4) dy dx \quad \int_0^1 \cos(u) du \quad u = \pi x^4$$

$$\int_0^{\frac{1}{2}} \left[y \cos(\pi x^4) \right]_0^x dx \quad \int_0^{\frac{1}{2}} [\sin(u)]^{\frac{1}{2}} du \quad du = \frac{1}{32\pi} x^3 dx$$

$$\int_0^{\frac{1}{2}} \left[x^3 \cos(\pi x^4) \right] dx \quad \int_0^{\frac{1}{2}} (\sin(\frac{\pi}{2}) - \sin(0)) du \quad \text{Adjust boundaries}$$

$$\frac{1}{32\pi} \left(1 - 0 \right) = \frac{1}{32\pi} \quad (1 - 0) = \frac{1}{32\pi}$$

$$\int_0^{\frac{1}{2}} x^3 \cos(u) du \quad \int_0^{\frac{1}{2}} \cos(u) du = \frac{1}{32\pi}$$

15.3 Area by Double Integration

Given a curve and a line. Sketch. Use vertical/horizontal line test to find lower/upper x - and y -limits. Setup integral.

$$A = \int_R f dA$$

15.3 Average Value

Find the area of the region R .

$$A(R) = \frac{\pi}{2} \cdot \frac{\pi}{6} = \frac{\pi^2}{12}$$

$$\frac{1}{A(R)} \int_R f dA$$

$$f_{\text{avg}} = \frac{1}{\text{area of } R} \int_R f dA$$

$$f_{\text{avg}} = \frac{1}{\frac{\pi^2}{12}} \int_R f dA$$

$$f_{\text{avg}} = \frac{12}{\pi^2} \int_R f dA$$

$$f_{\text{avg}} = \frac{12}{\pi^2} \int_0^{\frac{\pi}{2}} \int_0^{\frac{\pi}{6}} \sin(xy) dy dx$$

$$f_{\text{avg}} = \frac{12}{\pi^2} \left[-\cos(xy) \right]_0^{\frac{\pi}{6}} dx$$

$$f_{\text{avg}} = \frac{12}{\pi^2} \left[-\cos(x\frac{\pi}{6}) - (-\cos(0)) \right] dx$$

$$f_{\text{avg}} = \frac{12}{\pi^2} \left[\cos(0) - \cos(x\frac{\pi}{6}) \right] dx$$

$$f_{\text{avg}} = \frac{12}{\pi^2} \left[\sin(\frac{\pi}{6}) - \sin(0) \right] - \left[\sin(\frac{\pi}{3}) - \sin(0) \right]$$

$$f_{\text{avg}} = \frac{12}{\pi^2} \left[\frac{1}{2} - \frac{\sqrt{3}}{2} \right] = \frac{6(1-\sqrt{3})}{\pi^2}$$

15.4 Double Integrals in Polar Form

Change a Cartesian integral into an equivalent polar integral.

$$\int_R \int f(x,y) dx dy = \int_R \int f(r \cos \theta, r \sin \theta) r dr d\theta$$

$$x = r \cos \theta, y = r \sin \theta, r^2 = x^2 + y^2, \tan \theta = \frac{y}{x}, dx dy = r dr d\theta$$

$$\int_0^{\ln 3} \int_0^{\sqrt{(ln3)^2-y^2}} e^{x^2+y^2} dx dy = \int_0^{\ln 3} \int_0^{\sqrt{(ln3)^2-r^2}} e^{r^2} r dr d\theta$$

$$\text{use polar coordinates: } x = r \cos \theta, y = r \sin \theta, r^2 = x^2 + y^2$$

$$\text{so, } x^2 + y^2 = r^2 \text{ and } dx dy = r dr d\theta$$

$$x^2 + y^2 = (ln3)^2$$

$$D = 0 \leq r \leq ln3, 0 \leq \theta \leq \frac{\pi}{2}$$

$$\int_0^{\ln 3} \int_0^{\sqrt{(ln3)^2-y^2}} e^{x^2+y^2} dx dy = \int_0^{\ln 3} \int_0^{\sqrt{(ln3)^2-r^2}} e^{r^2} r dr d\theta$$

$$\text{this is a circle of radius ln3.}$$

$$\int_0^{\ln 3} \int_0^{\sqrt{(ln3)^2-r^2}} e^{r^2} r dr d\theta$$

$$\int_0^{\ln 3} \left[\frac{e^{r^2}}{2} \right]_0^{\sqrt{(ln3)^2-r^2}} dr = \int_0^{\ln 3} \frac{e^{(ln3)^2-r^2}}{2} dr$$

$$\int_0^{\ln 3} \left[\frac{e^{(ln3)^2-r^2}}{2} - \left(e^{0} - e^{0} \right) \right] dr = \int_0^{\ln 3} \frac{e^{(ln3)^2-r^2}}{2} dr$$

$$\int_0^{\ln 3} \left[\frac{e^{(ln3)^2-r^2}}{2} \right] dr = \int_0^{\ln 3} \frac{e^{(ln3)^2}}{2} dr = \frac{e^{(ln3)^2}}{2} \int_0^{\ln 3} 1 dr$$

$$\int_0^{\ln 3} \left[\frac{e^{(ln3)^2}}{2} r \right] dr = \frac{e^{(ln3)^2}}{2} \left[\frac{r^2}{2} \right]_0^{\ln 3} = \frac{e^{(ln3)^2}}{4} \ln^2 3$$

$$\int_0^{\ln 3} \left[\frac{e^{(ln3)^2}}{4} \ln^2 3 \right] dr = \frac{e^{(ln3)^2}}{4} \ln^2 3$$

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Therefore,

$$\int_R \int (4x+3y)(x+3y) dx dy = \int_R \int uv |\mathbf{r}(u,v)| du dv = \frac{1}{9} \int_0^6 \int_0^6 uv du dv$$

transform the equation $y = -\frac{4}{3}x + 1$

$$\frac{4v-u}{9} = -\frac{4}{3}\left(\frac{u-v}{3}\right) + 1$$

$$9 \cdot \frac{4v-u}{9} = -\frac{4u+v}{9} + 1 \cdot 9$$

$$4v-u = -4u+v + 9$$

$$-9 = -4u+v$$

$$-9 = -3u$$

$$u = 3$$

transform the equation $y = -\frac{4}{3}x + 4$

$$\frac{4v-u}{9} = -\frac{4}{3}\left(\frac{u-v}{3}\right) + 4$$

$$9 \cdot \frac{4v-u}{9} = -\frac{4u+v}{9} + 4 \cdot 9$$

$$4v-u = -4u+v + 36$$

$$-36 = -4u+v$$

$$-36 = -3u$$

$$u = 12$$

transform the equation $y = -\frac{1}{3}x + 2$

$$\frac{4v-u}{9} = -\frac{1}{3}\left(\frac{u-v}{3}\right) + 2$$

$$9 \cdot \frac{4v-u}{9} = -\frac{u+v}{9} + 2 \cdot 9$$

$$4v-u = -u+v + 18$$

$$3v = 18$$

$$v = 6$$

Hence,

$$\frac{1}{9} \int_0^6 \int_0^6 uv du dv = \frac{1}{9} \int_0^6 \left[\frac{u^2}{2} \right]_3^{12} v dv = \frac{15}{2} \left[\frac{v^2}{2} \right]_0^6$$

$$\frac{1}{9} \int_0^6 \int_0^6 uv du dv = \frac{1}{9} \int_0^6 \left(\frac{135}{2} \right) v dv = \frac{15}{2} (18) = 135$$

16.1 Line Integrals of Scalar Functions

Over the straight-line segment $x=3t, y=(6-3t), z=0$ from $(0,6,0)$ to $(6,0,0)$

when $x=3t=0 \Rightarrow t=0$
 $x=3t=6 \Rightarrow t=2$
 $0 \leq t \leq 2$

$\mathbf{r}(t) \rightarrow 3t\mathbf{i} + (6-3t)\mathbf{j} + 0\mathbf{k}$
 $\mathbf{r}'(t) \rightarrow 3\mathbf{i} + 3\mathbf{j}$
 $|\mathbf{r}'(t)| = \sqrt{9+9} = 3\sqrt{2} \Rightarrow |\mathbf{v}(t)| = ds$

$\int_C (x+y) ds = \int_0^2 (x+y) |\mathbf{v}(t)| dt = \int_0^2 (3t+6-3t) 3\sqrt{2} dt = 18\sqrt{2} [t]_0^2 = 18\sqrt{2} (2-0) = 36\sqrt{2}$

Integrating over a curve

$\int_C (xy+x+z) ds$ along the curve $\mathbf{r}(t) = 2t\mathbf{i} + t\mathbf{j} + (8-2t)\mathbf{k}, 0 \leq t \leq 1$.

$\mathbf{r}'(t) \rightarrow 2\mathbf{i} + \mathbf{j} - 2\mathbf{k}$
 $|\mathbf{r}'(t)| = \sqrt{4+1+4} = 3dt \Rightarrow |\mathbf{v}(t)| = ds$

$\int_C f(x,y,z) ds = \int_0^1 f(g(t), h(t), k(t)) |v(t)| dt$

$\int_C (xy+x+z) ds = \int_0^1 (2t \cdot t + 2t + (8-2t)) 3dt = \int_0^1 3(2t^2 + 8) dt$

$3 \left[\frac{2}{3}t^3 + 8t \right]_0^1 = 26$

Integrate $f(x,y,z) = x + \sqrt{y} - z^4$ over the path from $(0,0,0)$ to $(1,1,1)$ given by

C₁: $\mathbf{r}(t) = t\mathbf{i} + t^2\mathbf{j}, 0 \leq t \leq 1$
C₂: $\mathbf{r}(t) = \mathbf{i} + \mathbf{j} + t\mathbf{k}, 0 \leq t \leq 1$.

use the equation

$$\int_C (x+\sqrt{y}-z^4) ds = \int_{C_1} f ds + \int_{C_2} f ds$$

for C₁: $\mathbf{r}(t) = t\mathbf{i} + t^2\mathbf{j}, 0 \leq t \leq 1$

$x(t) = t, y(t) = t^2, z(t) = 0$
 $x'(t) = 1, y'(t) = 2t, z'(t) = 0$

$ds = |\mathbf{v}'(t)| dt = \sqrt{1+t^2} dt$

$\int_C (x+\sqrt{y}-z^4) ds = \int_0^1 (t + t + 0^4) \sqrt{1+4t^2} dt$

$\int_0^1 2t \sqrt{1+4t^2} dt$

$u = 1+4t^2 \quad \therefore \int t \frac{\sqrt{u}}{8} du = \int \frac{\sqrt{u}}{8} du = \frac{u^{\frac{1}{2}+1}}{8 \cdot \frac{1}{2}} = \frac{u^{\frac{3}{2}}}{12}$

$2 \left[\frac{(1+4t^2)^{\frac{3}{2}}}{12} \right]_0^1 = \frac{1}{6} (5\sqrt{5}-1) \quad \text{①}$

for C₂: $\mathbf{r}(t) = \mathbf{i} + \mathbf{j} + t\mathbf{k}, 0 \leq t \leq 1$

$x(t) = 1, y(t) = 1, z(t) = t$
 $x'(t) = 0, y'(t) = 0, z'(t) = 1$

$ds = |\mathbf{v}'(t)| dt = \sqrt{1} dt = 1 dt$

$\int_C (x+\sqrt{y}-z^4) ds = \int_0^1 (1+1-t^4) dt = \int_0^1 (z-t^4) dt$

$(z-t^4) dt = \left[zt - \frac{t^5}{5} \right]_0^1 = \frac{9}{5} \quad \text{②}$

thus, $\int_C (x+\sqrt{y}-z^4) ds$

$= \frac{1}{6} (5\sqrt{5}-1) + \frac{9}{5} = \frac{5\sqrt{5}}{6} - \frac{1}{6} + \frac{9}{5} = \frac{5\sqrt{5} + 49}{30} \quad \text{ANS.}$

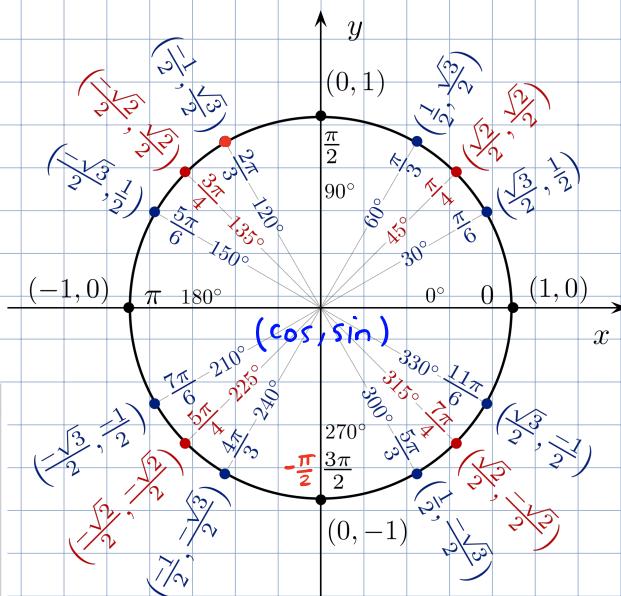
Reference
 $v = 3y$ Adjust integral boundaries
 $dv = 3 dy$ $y = \ln s \rightarrow v = 3 \ln s$
 $dy = \frac{1}{3} dv$

$\int e^v dy = e^v$ $e^1 = e$
 $\int \frac{1}{u} du = \ln(u)$ $e^{x+y} = e^x \cdot e^y$
 $a^{\log_a(b)} = b$

$\frac{d}{dx}(\sqrt{x}) = \frac{1}{2\sqrt{x}}$
 $(a-b)^3 = a^3 - 3a^2b + 3ab^2 - b^3$

COMMON FACTORING EXAMPLES

$x^2 - a^2 = (x+a)(x-a)$
 $x^2 + 2ax + a^2 = (x+a)^2$
 $x^2 - 2ax + a^2 = (x-a)^2$
 $x^2 + (a+b)x + ab = (x+a)(x+b)$
 $x^3 + 3ax^2 + 3a^2x + a^3 = (x+a)^3$
 $x^3 + a^3 = (x+a)(x^2 - ax + a^2)$
 $x^3 - a^3 = (x-a)(x^2 + ax + a^2)$
 $x^{2n} - a^{2n} = (x^n - a^n)(x^n + a^n)$



Degree	Radians	$\sin \theta$	$\cos \theta$	$\tan \theta$	$\csc \theta$	$\sec \theta$	$\cot \theta$
0°	0	0	1	0	-	1	-
30°	$\frac{\pi}{6}$	$\frac{1}{2}$	$\frac{\sqrt{3}}{2}$	$\frac{\sqrt{3}}{3}$	2	$\frac{2\sqrt{3}}{2}$	$\sqrt{3}$
45°	$\frac{\pi}{4}$	$\frac{\sqrt{2}}{2}$	$\frac{\sqrt{2}}{2}$	1	$\sqrt{2}$	$\sqrt{2}$	1
60°	$\frac{\pi}{3}$	$\frac{\sqrt{3}}{2}$	$\frac{1}{2}$	$\sqrt{3}$	$\frac{2\sqrt{3}}{2}$	2	$\frac{\sqrt{3}}{3}$
90°	$\frac{\pi}{2}$	1	0	-	1	-	0
120°	$\frac{2\pi}{3}$	$-\frac{1}{2}$	$-\frac{\sqrt{3}}{2}$	$\frac{\sqrt{3}}{3}$	-2	$\frac{2\sqrt{3}}{3}$	$-\frac{\sqrt{3}}{3}$
135°	$\frac{3\pi}{4}$	$-\frac{\sqrt{2}}{2}$	$-\frac{\sqrt{2}}{2}$	-1	$\sqrt{2}$	$-\sqrt{2}$	-1
150°	$\frac{5\pi}{6}$	$-\frac{1}{2}$	$-\frac{\sqrt{3}}{2}$	$-\frac{\sqrt{3}}{3}$	2	$-\frac{2\sqrt{3}}{3}$	$-\sqrt{3}$
180°	π	0	-1	0	-	-1	-
270°	$\frac{3\pi}{2}$	-1	0	-	-1	-	0
360°	2π	0	1	0	-	1	-

FUNDAMENTAL IDENTITIES

$\csc \theta = \frac{1}{\sin \theta}$

$\tan \theta = \frac{\sin \theta}{\cos \theta}$

$\cot \theta = \frac{1}{\tan \theta}$

$\sec \theta = \frac{1}{\cos \theta}$

$\csc \theta = \frac{1}{\sin \theta}$

$\cot \theta = \frac{\cos \theta}{\sin \theta}$

$\sec \theta = \frac{1}{\cos \theta}$

$\cot \theta = \frac{\cos \theta}{\sin \theta}$

$\sin^2 \theta + \cos^2 \theta = 1$

$\tan \theta = \frac{\sin \theta}{\cos \theta}$

$\cot \theta = \frac{\cos \theta}{\sin \theta}$

$1 + \tan^2 \theta = \sec^2 \theta$

$\sin(-\theta) = -\sin \theta$

$\tan(-\theta) = -\tan \theta$

$\sin^2 \theta + \cos^2 \theta = 1$

$1 + \cot^2 \theta = \csc^2 \theta$

$\cos(-\theta) = \cos \theta$

$\sin^2 \theta + \cos^2 \theta = 1$

$\sin 2x = 2 \sin x + \cos x$

$\cos 2x = \cos^2 x - \sin^2 x = 2 \cos^2 x - 1 = 1 - 2 \sin^2 x$

$\tan 2x = \frac{2 \tan x}{1 - \tan^2 x}$

Differentiation Rules

Constant Rule	$\frac{d}{dx}[c] = 0$
Power Rule	$\frac{d}{dx} x^n = nx^{n-1}$
Product Rule	$\frac{d}{dx}[f(x)g(x)] = f'(x)g(x) + f(x)g'(x)$
Quotient Rule	$\frac{d}{dx}\left[\frac{f(x)}{g(x)}\right] = \frac{g(x)f'(x) - f(x)g'(x)}{[g(x)]^2}$
Chain Rule	$\frac{d}{dx}[f(g(x))] = f'(g(x))g'(x)$

Derivative

$\frac{d}{dx} n = 0$

$\int 0 dx = C$

$\frac{d}{dx} x = 1$

$\int 1 dx = x + C$

$\frac{d}{dx} x^n = nx^{n-1}$

$\int x^n dx = \frac{x^{n+1}}{n+1} + C$

$\frac{d}{dx} e^x = e^x \quad \frac{d}{dx} e^u = e^u \cdot u'$

$\int e^x dx = e^x + C$

$\frac{d}{dx} \ln x = \frac{1}{x} \quad \frac{d}{dx} \ln u = \frac{u'}{u}$

$\int \frac{1}{x} dx = \ln x + C$

$\frac{d}{dx} n^x = n^x \ln x$

$\int n^x dx = \frac{n^x}{\ln n} + C$

$\frac{d}{dx} \sin x = \cos x$

$\int \cos x dx = \sin x + C$

$\frac{d}{dx} \cos x = -\sin x$

$\int \sin x dx = -\cos x + C$

$\frac{d}{dx} \tan x = \sec^2 x$

$\int \sec^2 x dx = \tan x + C$

$\frac{d}{dx} \cot x = -\operatorname{csc}^2 x$

$\int \operatorname{csc}^2 x dx = -\cot x + C$

$\frac{d}{dx} \sec x = \sec x \tan x$

$\int \tan x \sec x dx = \sec x + C$

$\frac{d}{dx} \csc x = -\csc x \cot x$

$\int \cot x \csc x dx = -\csc x + C$

$\frac{d}{dx} \arcsin x = \frac{1}{\sqrt{1-x^2}}$

$\int \frac{1}{\sqrt{1-x^2}} dx = \arcsin x + C$

$\frac{d}{dx} \arccos x = -\frac{1}{\sqrt{1-x^2}}$

$\int -\frac{1}{\sqrt{1-x^2}} dx = \arccos x + C$

$\frac{d}{dx} \arctan x = \frac{1}{1+x^2}$

$\int \frac{1}{1+x^2} dx = \arctan x + C$

$\frac{d}{dx} \operatorname{arccot} x = -\frac{1}{1+x^2}$

$\int -\frac{1}{1+x^2} dx = \operatorname{arccot} x + C$

$\frac{d}{dx} \operatorname{arcsec} x = \frac{1}{x\sqrt{x^2-1}}$

$\int \frac{1}{x\sqrt{x^2-1}} dx = \operatorname{arcsec} x + C$

$\frac{d}{dx} \operatorname{arccsc} x = -\frac{1}{x\sqrt{x^2-1}}$

$\int -\frac{1}{x\sqrt{x^2-1}} dx = \operatorname{arccsc} x + C$