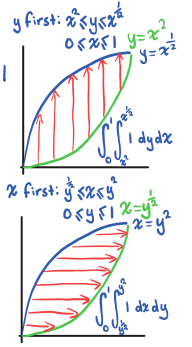


$\sin(a+b) = \sin a \cos b + \cos a \sin b$
 $\cos(a+b) = \cos a \cos b - \sin a \sin b$
 $\sin 2\theta = 2 \sin \theta \cos \theta = (\sin \theta + \cos \theta)^2 - 1$
 $\cos 2\theta = \cos^2 \theta - \sin^2 \theta = 2 \cos^2 \theta - 1 = 1 - 2 \sin^2 \theta$
 $\sin^2 \theta = \frac{1 - \cos 2\theta}{2}$ $\cos^2 \theta = \frac{1 + \cos 2\theta}{2}$
 $\frac{1}{\sin \theta} = \csc \theta$ $\frac{1}{\cos \theta} = \sec \theta$ $\frac{\cos \theta}{\sin \theta} = \cot \theta$

$\sinh(a+b) = \sinh a \cosh b + \cosh a \sinh b$
 $\cosh(a+b) = \cosh a \cosh b + \sinh a \sinh b$
 $\sinh 2\theta = 2 \sinh \theta \cosh \theta$
 $\cosh 2\theta = \cosh^2 \theta + \sinh^2 \theta$
 $\sinh^2 \theta = \frac{\cosh 2\theta - 1}{2}$ $\cosh^2 \theta = \frac{\cosh 2\theta + 1}{2}$
 $\cosh^2 \theta - \sinh^2 \theta = 1$

$f(x)$	$f'(x)$	$F(x)$
x^n	$n x^{n-1}$	$\frac{1}{n} x^n, n \neq -1$
x^a	$a x^{a-1}$	$\ln x $
$a e^{ax+b}$	$a e^{ax+b}$	$\frac{1}{a} e^{ax+b}$
e^x	e^x	e^x
$x e^x$	$e^x + x e^x$	$(x-1)e^x$
$\sin x$	$\cos x$	$-\cos x$
$-\sin x$	$-\cos x$	$\cos x$
$\tan x$	$\sec^2 x$	$-\ln \cos x $
$\sinh x$	$\cosh x$	$\cosh x$
$\cosh x$	$\sinh x$	$\sinh x$
$\tanh x$	$\text{sech}^2 x$	$\ln \cosh x $
$\frac{1}{1+x^2}$	$\frac{2x}{1+x^2}$	$\arctan x$
$\frac{1}{1-x^2}$	$\frac{2x}{1-x^2}$	$\frac{1}{2} \ln \left \frac{1-x}{1+x} \right $
$\frac{1}{\sqrt{1-x^2}}$	$\frac{x}{\sqrt{1-x^2}}$	$\arcsin x$
$\frac{1}{\sqrt{x^2-1}}$	$\frac{x}{\sqrt{x^2-1}}$	$\ln x + \sqrt{x^2-1} $



$\int u(x) v'(x) dx = u(x)v(x) - \int v(x)u'(x) dx$

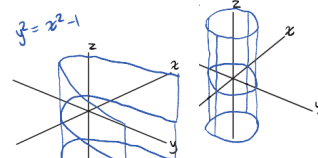
$\iint f(x) \cdot g(y) dx dy = \int f(x) dx \cdot \int g(y) dy$

for a coordinate system change
 $x = x(u,v), y = y(u,v)$

$J(u,v) = \det \begin{bmatrix} \frac{\partial x}{\partial u} & \frac{\partial x}{\partial v} \\ \frac{\partial y}{\partial u} & \frac{\partial y}{\partial v} \end{bmatrix} = \frac{\partial(x,y)}{\partial(u,v)}$

So $dx dy = |J(u,v)| du dv$

if one variable does not appear - generalised cylinder

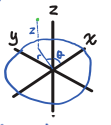


Polar

$x = r \cos \theta, y = r \sin \theta : J(r,\theta) = r$

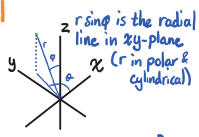
Cylindrical

$r = \sqrt{x^2 + y^2}, z = z$
 $\theta = \arctan(\frac{y}{x}), x > 0$
 $x = r \cos \theta, y = r \sin \theta, z = z : J(r,\theta,z) = r$



Spherical

$r = \sqrt{x^2 + y^2 + z^2}$
 $\phi = \arccos(\frac{z}{r})$
 $\theta = \arctan(\frac{y}{x}), x > 0$
 $x = r \sin \phi \cos \theta, y = r \sin \phi \sin \theta, z = r \cos \phi : J(r,\phi,\theta) = r^2 \sin \phi$



for a solid V with density given by $\rho(x,y,z)$, the mass is given by $m = \iiint_V \rho(x,y,z) dx dy dz$

the moment of inertia about a given axis (eg. x) is given by

$I_x = \iiint_V (y^2 + z^2) \rho(x,y,z) dx dy dz$

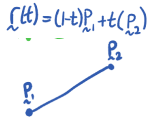
the Centre of mass $(\bar{x}, \bar{y}, \bar{z})$ is given by

$\bar{x} = \frac{1}{m} \iiint_V x \rho(x,y,z) dx dy dz$

$\bar{y} = \frac{1}{m} \iiint_V y \rho(x,y,z) dx dy dz$

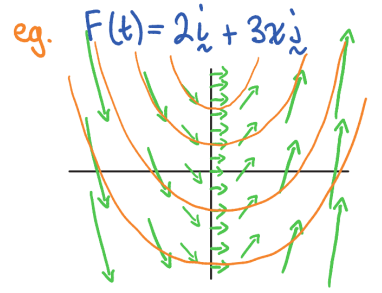
$\bar{z} = \frac{1}{m} \iiint_V z \rho(x,y,z) dx dy dz$

Potential Energy in a conservative vector field \vec{F}
 $PE = -f$



tangent vector $\vec{c}(t)$ is by definition

$\frac{d\vec{c}}{dt} = 2\vec{i} + 3x\vec{j}$
 $\Rightarrow \frac{dx}{dt}\vec{i} + \frac{dy}{dt}\vec{j} = 2\vec{i} + 3x\vec{j}$
 $\Rightarrow \frac{dx}{dt} = 2, \frac{dy}{dt} = 3x$
 $\Rightarrow x(t) = 2t + x_0, \frac{dy}{dt} = 3(2t + x_0)$
 $\Rightarrow y(t) = 3t^2 + 3x_0 t + y_0$
 thus $\vec{c}(t)$ is the family of curves given by $x(t)\vec{i} + y(t)\vec{j}$



The del Operator

$\nabla = \vec{i} \frac{\partial}{\partial x} + \vec{j} \frac{\partial}{\partial y} + \vec{k} \frac{\partial}{\partial z}$

Polar

$\nabla f = \frac{\partial f}{\partial r} \vec{e}_r + \frac{\partial f}{\partial \theta} \frac{1}{r} \vec{e}_\theta$

\vec{e}_r and \vec{e}_θ are analogous to $\vec{i}, \vec{j}, \vec{k}$ etc.

Cylindrical

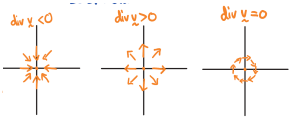
$\nabla f = \frac{\partial f}{\partial r} \vec{e}_r + \frac{\partial f}{\partial \theta} \frac{1}{r} \vec{e}_\theta + \frac{\partial f}{\partial z} \vec{e}_z$

Spherical

$\nabla f = \frac{\partial f}{\partial r} \vec{e}_r + \frac{\partial f}{\partial \theta} \frac{1}{r} \vec{e}_\theta + \frac{\partial f}{\partial \phi} \frac{1}{r \sin \phi} \vec{e}_\phi$

Divergence

$\nabla \cdot \vec{F} = \frac{\partial F_1}{\partial x} + \frac{\partial F_2}{\partial y} + \frac{\partial F_3}{\partial z}$
 $= (\frac{\partial}{\partial x} \vec{i} + \frac{\partial}{\partial y} \vec{j} + \frac{\partial}{\partial z} \vec{k}) \cdot (F_1 \vec{i} + F_2 \vec{j} + F_3 \vec{k})$



behaviour around 'sink' points

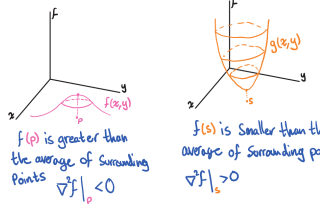
Cylindrical
 For $\vec{F}(r,\theta,z) = F_r \vec{e}_r + F_\theta \vec{e}_\theta + F_z \vec{e}_z$
 $\nabla \cdot \vec{F} = \frac{1}{r} \frac{\partial}{\partial r}(r F_r) + \frac{1}{r} \frac{\partial F_\theta}{\partial \theta} + \frac{\partial F_z}{\partial z}$

Spherical

$\nabla \cdot \vec{F} = \frac{1}{r^2} \frac{\partial}{\partial r}(r^2 F_r) + \frac{1}{r \sin \phi} \frac{\partial F_\theta}{\partial \theta} + \frac{1}{r \sin \phi} \frac{\partial}{\partial \phi}(\sin \phi F_\phi)$

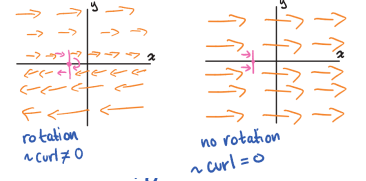
Laplacian

$\nabla^2 f = \frac{\partial^2 f}{\partial x^2} + \frac{\partial^2 f}{\partial y^2} + \frac{\partial^2 f}{\partial z^2} = \Delta f$
 $\nabla^2 f = \nabla \cdot (\nabla f)$ (divergence of the gradient)



Curl

$\nabla \times \vec{F} = \det \begin{bmatrix} \vec{i} & \vec{j} & \vec{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ F_1 & F_2 & F_3 \end{bmatrix}$



Cylindrical

$\nabla \times \vec{F} = (\frac{1}{r} \frac{\partial F_z}{\partial \theta} - \frac{\partial F_\theta}{\partial z}) \vec{e}_r - (\frac{\partial F_z}{\partial r} - \frac{\partial F_r}{\partial z}) \vec{e}_\theta + (\frac{1}{r} \frac{\partial}{\partial r}(r F_\theta) - \frac{1}{r} \frac{\partial F_r}{\partial \theta}) \vec{e}_z$

Spherical

$\nabla \times \vec{F} = (\frac{1}{r \sin \phi} \frac{\partial}{\partial \phi}(\sin \phi F_\theta) - \frac{1}{r \sin \phi} \frac{\partial F_\phi}{\partial \theta}) \vec{e}_r - (\frac{1}{r} \frac{\partial}{\partial r}(r F_\phi) - \frac{1}{r \sin \phi} \frac{\partial F_r}{\partial \theta}) \vec{e}_\theta + (\frac{1}{r} \frac{\partial}{\partial r}(r F_\theta) - \frac{1}{r} \frac{\partial F_r}{\partial \phi}) \vec{e}_\phi$

Arc Length $s = \int_a^b \sqrt{\frac{dx}{dt} \cdot \frac{dx}{dt}} dt$

or $\int_a^b \left| \frac{d\vec{c}}{dt} \right| dt$

the line integral of a scalar field $f(x,y,z)$ along a curve C is given by

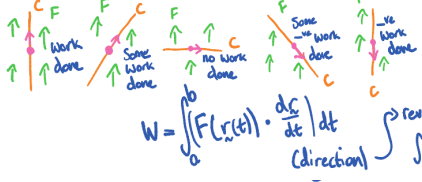
$\int_C f(x,y,z) ds = \int_a^b f(\vec{c}(t)) \left| \frac{d\vec{c}}{dt} \right| dt$

the line integral does not depend on parametrisation or orientation

Sometimes written $\int_C \vec{F} \cdot d\vec{c}$

Line Integral of Vector Fields

think of the amount of work done on a particle moving along a curve C through a vector field F by the force represented by F



$$W = \int_a^b (F \cdot r'(t)) \cdot \frac{dx}{dt} dt$$

(direction)

reverse direction:

$$\int_C F \cdot dx = - \int_{-C} F \cdot dx$$

$$W = \int_C P dx + Q dy + R dz$$

if C is a closed curve

$$W = \oint_C F \cdot dx$$

also

$$W = \int_C P dx + Q dy + R dz$$

a vector field F is conservative if the line integral between any two points is path independent within a connected region D where F is continuous thus:

$$\int_{C_1} F \cdot dx = \int_{C_2} F \cdot dx \quad \text{and} \quad \oint_C F \cdot dx = 0$$

if $F = \nabla f$ for some scalar function f , then F is conservative

$$\int_C F \cdot dx = \int_C \nabla f \cdot dx = \int_{t=0}^{t=T} \frac{df}{dt} dt = f(x(T), y(T), z(T)) - f(x(0), y(0), z(0))$$

Equivalent Statements

- F is a conservative vector field
- $\int_C F \cdot dx$ is independent of path C in D
- $\nabla \times F = 0$ at all points within D
- there exists a scalar field $f(x,y,z)$ such that $\nabla f = F$ for all x,y,z within D
- $\oint_C F \cdot dx = 0$ for any smooth closed curve C in D

$$\nabla f = \frac{\partial f}{\partial x} i + \frac{\partial f}{\partial y} j + \frac{\partial f}{\partial z} k$$

$$\text{So } \nabla f \cdot dx = \frac{\partial f}{\partial x} dx + \frac{\partial f}{\partial y} dy + \frac{\partial f}{\partial z} dz = \frac{df}{dt}$$

for $F = a_i + b_j + c_k$ where a,b,c are functions of x,y,z
 $f = A' + B' + C' + D$ where A', B', C' are functions found by integrating the partial derivatives $\frac{\partial f}{\partial x}, \frac{\partial f}{\partial y}, \frac{\partial f}{\partial z}$ by considering partial functions
 eg. $F = 2xz i + 2yz j + (x^2 + y^2) k$
 $\frac{\partial f}{\partial x} = 2xz \Rightarrow f = z^2 x^2 + g(y,z)$
 $\frac{\partial f}{\partial y} = 2yz \Rightarrow g = z^2 y^2 + g_2(z)$
 $\frac{\partial f}{\partial z} = 2xz + 2yz \Rightarrow g_2 = z^3 + g_3(z)$
 $\Rightarrow f = z^2 x^2 + z^2 y^2 + z^3 + g_3(z)$
 but also: $\frac{\partial f}{\partial z} = x^2 + y^2 \Rightarrow x^2 + y^2 = z^2 + g_3'(z)$
 $\Rightarrow g_3'(z) = 0 \Rightarrow g_3(z) = C_1$ (any constant)
 $\Rightarrow f = z^2 x^2 + z^2 y^2 + z^3 + C_1$ (let $C_1 = 0$)
 then $\int_C F \cdot dx = f(P_2) - f(P_1)$ where P_2 and P_1 are the start & end points of C

in this case f is called the potential

if F is conservative, there exists a potential (that is, $F = \nabla f$ for some scalar function f)

if $\nabla \times F = 0$, F is conservative
 if $F = \nabla f \Rightarrow \nabla \times F = 0$

$$\nabla \times (\nabla f) = \det \begin{bmatrix} i & j & k \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ \frac{\partial f}{\partial x} & \frac{\partial f}{\partial y} & \frac{\partial f}{\partial z} \end{bmatrix} = i \left(\frac{\partial}{\partial y} \frac{\partial f}{\partial z} - \frac{\partial}{\partial z} \frac{\partial f}{\partial y} \right) - j \left(\frac{\partial}{\partial x} \frac{\partial f}{\partial z} - \frac{\partial}{\partial z} \frac{\partial f}{\partial x} \right) + k \left(\frac{\partial}{\partial x} \frac{\partial f}{\partial y} - \frac{\partial}{\partial y} \frac{\partial f}{\partial x} \right)$$

if f is smooth, $\frac{\partial}{\partial x} \frac{\partial f}{\partial y} = \frac{\partial}{\partial y} \frac{\partial f}{\partial x}$ etc., so $\nabla \times F = 0$

Parametric Surfaces

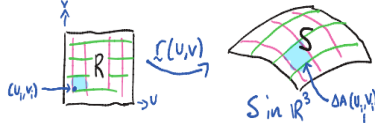
surfaces can be represented as:

a graph $S = f$
 $z = f(x,y)$

a level surface $S = \{(x,y,z) : g(x,y,z) = 0\}$

Parametrically $r(u,v) = x(u,v)i + y(u,v)j + z(u,v)k$
 $u,v \in \mathbb{R} \subseteq \mathbb{R}^2$

Area of Curved Surface



$$r(u,v) = x(u,v)i + y(u,v)j + z(u,v)k$$

take (u_i, v_i) points in the lattice
 total area of $S \approx \sum \Delta A(u_i, v_i)$
 $\approx \sum \left| \frac{\partial r}{\partial u} \times \frac{\partial r}{\partial v} \right| \Delta u \Delta v$

let $\Delta u, \Delta v \rightarrow 0$
 $\iint_{R(u,v)} \left| \frac{\partial r}{\partial u} \times \frac{\partial r}{\partial v} \right| du dv$

Area of S
 $= \iint_{R(u,v)} \left| \frac{\partial r}{\partial u} \times \frac{\partial r}{\partial v} \right| du dv$

$\left| \frac{\partial r}{\partial u} \times \frac{\partial r}{\partial v} \right|$ is the jacobian
 $\approx \left| \frac{\partial x}{\partial u} \frac{\partial y}{\partial v} - \frac{\partial x}{\partial v} \frac{\partial y}{\partial u} \right| \Delta u \Delta v$

Surface Integral of Scalar Fields

the surface integral of a scalar field $f(x,y,z)$ across a curved surface S is given by

$$\iint_S f(x,y,z) dS \quad \text{where } dS \text{ is the scalar surface element}$$

for $S = r(u,v), u,v \in \mathbb{R}$

$$\iint_R f |J(u,v)| du dv \quad \text{where } J(u,v) \text{ is the jacobian}$$

and R is the surface in \mathbb{R}^2 mapped to S by $r(u,v)$ bounded by values for u & v

ie. $\iint_R = \int_{v_1}^{v_2} \int_{u_1}^{u_2}$ and f is $f(x,y,z)$ in terms of u & v

tangent plane

the tangent plane at any point is the linear span of the tangent vectors $\frac{dr}{du}$ and $\frac{dr}{dv}$ at that point

$$\frac{dr}{du} = \frac{\partial x}{\partial u} i + \frac{\partial y}{\partial u} j + \frac{\partial z}{\partial u} k$$

$$\frac{dr}{dv} = \frac{\partial x}{\partial v} i + \frac{\partial y}{\partial v} j + \frac{\partial z}{\partial v} k$$

these depend on parametrisation, tangent plane does not! linear combination of all tangent vectors

normal vector

vector orthogonal to the tangent plane

\Rightarrow cross product of tangent vectors

unit normal $n = \frac{N}{|N|}$
 N depends on Parametrisation
 n is independent (sign is dependent)

Flux through an open Surface Flux through a closed Surface

flux integral of F through S with unit normal n

$$\text{total flux} = \iint_S F \cdot n \, dS$$

for $S = r(u,v), (u,v) \in R \subseteq \mathbb{R}^2$
 $\text{total flux} = \iint_R (F \cdot n) |J(u,v)| du dv$

then same as any surface integral of scalar field

however: $J(u,v) = |N|$
 So $|J(u,v)| = |N|$

$$\text{So flux} = \iint_R (F \cdot n) |J(u,v)| du dv = \iint_R \frac{(F \cdot N)}{|N|} |N| du dv$$

$$= \iint_R F \cdot N \, du dv \quad (\text{get } F \text{ in terms of } u,v \text{ according to parametrisation})$$

So we don't even need to calculate Jacobian where n is an outward unit normal to S

- Conditions: S is a closed piecewise-smooth orientable surface
- F has components with continuous first order partial derivatives
- all partial derivatives of all may smooth surfaces (knots)
- orientable: Möbius strip, Klein bottle
- non orientable: Möbius strip, Klein bottle
- We can choose a continuous unit normal (always the for us)

Stoke's Theorem

for a surface S bounded by a curve C in a vector field F

$$\iint_S (\nabla \times F) \cdot n \, dS = \oint_C F \cdot dx$$

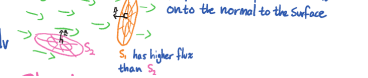
C must be a closed loop to be a boundary

integral of curl of F over S

orientation matters!
 we use outward normal vector

ie. if we get $\frac{\partial F}{\partial u} \times \frac{\partial F}{\partial v} = N(u,v)$ that points inside, instead say $\frac{\partial F}{\partial u} \times \frac{\partial F}{\partial v} = -N(u,v)$
 We can split closed surfaces into smooth open surfaces and parametrize separately \rightarrow find sum of flux

the amount of vector field that passes through a surface



Proportional to projection of F onto the normal to the surface
 S has higher flux than S'

The Divergence Theorem

for a closed surface S enclosing a volume V , if F is a 3D vector field

$$\iint_S (F \cdot n) dS = \iiint_V \nabla \cdot F \, dV$$

Flux = $\iint_S (F \cdot n) dS$
 Divergence = $\iiint_V \nabla \cdot F \, dV$

$$\oint_C (P dx + Q dy + R dz) dt = \iint_R \left(\frac{\partial Q}{\partial x} - \frac{\partial P}{\partial y} \right) dA$$

Area integral over R

line integral over curve C

we must choose n and tangents in a compatible way called a positive orientation on C

- if you walk around C with your head pointing towards the normal, then your left hand touches S when you are going in the correct direction
- RHR - thumb to n , rotational path along curve of fingers
- RHR - thumb along tangent direction, fingers curl towards normal