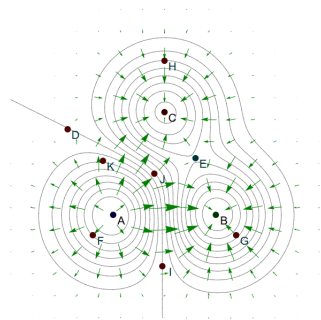


Partial Derivatives

- ☐ 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 $a = f_x$, $b = f_y$, $c = f_z$, $d = ax_0 + by_0 + cz_0$
- ☐ $f_x(x, y) = \frac{\partial}{\partial x} f(x, y)$ partial derivative
- ☐ $L(x, y) = f(x_0, y_0) + a(x - x_0) + b(y - y_0)$ linear approximation
- ☐ $L(x, y)$ estimates $f(x, y)$ near $f(x_0, y_0)$. The result is $f(x_0, y_0) + a(x - x_0) + b(y - y_0)$
- ☐ estimate $f(x, y, z)$ by $L(x, y, z)$ 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 $\vec{r}(u, v)$

Partial Differential Equations

- ☐ $f_t = f_{xx}$ heat equation
- ☐ $f_{tt} - f_{xx} = 0$ wave equation
- ☐ $f_x - f_t = 0$ transport equation
- ☐ $f_{xx} + f_{yy} = 0$ Laplace equation
- ☐ $f_t + ff_x = f_{xx}$ Burgers equation
- ☐ $f_x^2 + f_y^2 = 1$ Eiconal equation
- ☐ $f_t = f - xf_x - x^2 f_{xx}$ Black Scholes



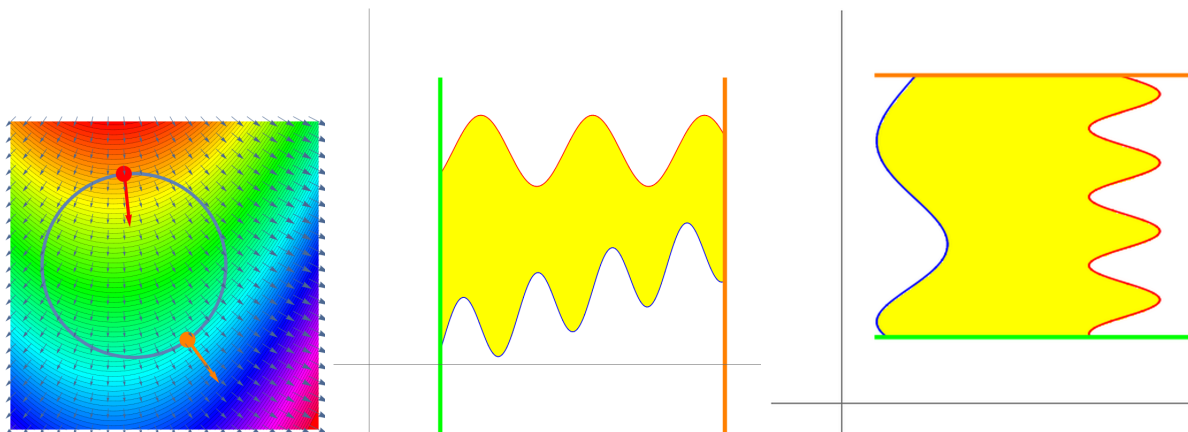
Gradient

- ☐ $\nabla f(x, y) = [f_x, f_y]$, $\nabla f(x, y, z) = [f_x, f_y, f_z]$, gradient
- ☐ a vector of length 1 is a **direction** also called 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, z_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

- ☐ $\nabla f(x, y) = [0, 0]$, 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
- ☐ $\nabla f(x, y) = \lambda \nabla g(x, y)$, $g(x, y) = c$, λ 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



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
- ☐ $\int_c^d \int_{a(y)}^{b(y)} f(x, y) \, dx dy$ left-to-right region
- ☐ $\iint_R f(r, \theta) \, r \, dr d\theta$ polar coordinates
- ☐ $\int_a^b \int_c^d f(x, y) \, dydx = \int_c^d \int_a^b f(x, y) \, dx dy$ Fubini
- ☐ $\iint_R 1 \, dx dy$ area of region R
- ☐ $\iint_R f(x, y) \, dx dy$ signed volume of solid bound by graph of f and xy -plane

Surface Area

- ☐ $\iint_R |\vec{r}_u \times \vec{r}_v| \, du dv$ surface area
- ☐ $\iint_R \sqrt{1 + f_x^2 + f_y^2} \, du dv$ 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!