

Study guide for the second exam

Math 2374, Fall 2006

1. Higher order partial derivative (section 3.1)
 - (a) Be able to compute all second-order partial derivatives
 - (b) Clairaut's Theorem: mixed partials are equal for twice continuously differentiable functions
 - (c) Sample book problems: 3.1 #2, #15(a)
2. Parametrized curves, length, and vector fields (Chapter 4)
 - (a) Paths (parametrized curves)
 - i. Key idea: A vector-valued function of one variable (e.g., $\mathbf{c}(t)$) parametrizes a path.
 - ii. Find parametrizations of curves such as lines, circles, ellipses, and segments of these (needed especially to compute path and line integrals over curves)
 - iii. A parametrization needs both a function $\mathbf{c}(t)$ and a range $a \leq t \leq b$.
 - iv. Can parametrize in two directions (orientations). (Could think of unit tangent vector $\mathbf{T} = \mathbf{c}'(t)/\|\mathbf{c}'(t)\|$ as specifying direction.)
 - (b) Path length
 - i. Key idea: path length element of $\mathbf{c}(t)$ is $ds = \|\mathbf{c}'(t)\|dt$.
 - ii. The length of a curve C parametrized by $\mathbf{c}(t)$ for $a \leq t \leq b$ is
$$L(C) = \int_C ds = \int_a^b \|\mathbf{c}'(t)\| dt.$$
 - iii. Can parametrize a curve in multiple ways, but path length is independent of parametrization.
 - (c) Vector fields
 - i. For this class, our main use of vector fields is when we compute line integrals (and later surface integrals) of vector-valued functions (vector fields).
 - ii. It's good to know how to sketch vector fields. In particular, it will allow you to estimate values of line integrals to double-check your answers.
 - (d) Divergence and curl
 - i. Key idea for divergence: measures outflow per unit volume of fluid flow
 - ii. Key idea for curl: measures rotation of fluid flow
 - iii. $\operatorname{div} \mathbf{F} = \nabla \cdot \mathbf{F}$
 - iv. $\operatorname{curl} \mathbf{F} = \nabla \times \mathbf{F}$
 - (e) Sample book problems: 4.2 #6, #9, 4.3 #5, 4.4 #11, #14

3. Double integrals (sections 5.1 – 5.4)

- (a) Key idea: although defined by Riemann sums over rectangles, these integrals can be computed through iterated integrals.
- (b) Be able to compute bounds for iterated integrals, especially for the different orders of integration.
- (c) Remember: outer limits must be constant; inner limits can depend only on variables from the outside integral.
- (d) Finding limits and changing order of integration are easiest if you draw pictures. Inequalities are helpful, too.
- (e) Sample book problems: 5.1 #8, 5.2 #2(b), #7, 5.3 #2(e), #4, 5.4 #2(c), 10, 13

4. Triple integrals (section 5.5)

- (a) Key idea: although defined by Riemann sums over boxes, these integrals can be computed through iterated integrals.
- (b) One trick: computing bounds for iterated integrals, especially for the different orders of integration.
- (c) Remember: outer limits must be constant; inner limits can depend only on variables from the outside integral(s).
- (d) Finding limits and changing order of integration are easiest if you draw pictures. Inequalities are helpful, too.
- (e) Sample book problems: 5.5 #6, #9, #21, #22

5. Path integrals of scalar functions (Section 7.1)

- (a) Key idea: Integrate scalar function $f(\mathbf{x})$ along curve (i.e., $f(\mathbf{c}(t))$) using the ds from path length.
- (b) Formula: $\int_C f ds = \int_a^b f(\mathbf{c}(t))\|\mathbf{c}'(t)\|dt$
- (c) If $f(\mathbf{c})$ is density of wire, then $\int_C f ds$ is mass of wire.
- (d) If $f(\mathbf{c}) = 1$, then $\int_C f ds = \int_C ds$ is length of C .
- (e) $\int_C f ds$ is independent of parametrization of C .
- (f) Sample book problems: 7.1 #3(b), #7(a), #10

6. Line integrals of vector-valued functions (Section 7.2)

- (a) Key idea: Integrate tangent component of $\mathbf{F}(\mathbf{x})$ along curve (i.e. $\mathbf{F}(\mathbf{c}(t)) \cdot \mathbf{T}$) using above ds .
- (b) Formula: $\int_C \mathbf{F} \cdot d\mathbf{s} = \int_C \mathbf{F} \cdot \mathbf{T} ds = \int_a^b \mathbf{F}(\mathbf{c}(t)) \cdot \mathbf{c}'(t)dt$.
- (c) If \mathbf{F} is a force field, then $\int_C \mathbf{F} \cdot d\mathbf{s}$ is the work done by the force field on a particle moving along C .

(d) $\int_C \mathbf{F} \cdot d\mathbf{s}$ is independent of parametrization of C , but depends on the direction of C , as $\int_{C^-} \mathbf{F} \cdot d\mathbf{s} = -\int_C \mathbf{F} \cdot d\mathbf{s}$

(e) Sample book problems: 7.2 #2(c), #7, #14

7. Green's Theorem (section 8.1)

(a) Key idea: If computing a line integral of a vector field \mathbf{F} over a closed curve in 2D, you can convert it to a double integral (if \mathbf{F} is defined in the whole interior of the curve).

(b) Formula:
$$\int_{\partial D} \mathbf{F} \cdot d\mathbf{s} = \iint_D \left(\frac{\partial F_2}{\partial x} - \frac{\partial F_1}{\partial y} \right) dA.$$

(c) Sometimes, we write $\mathbf{F} = (P, Q)$, in which case Green's theorem is written
$$\int_{\partial D} Pdx + Qdy = \iint_D \left(\frac{\partial Q}{\partial x} - \frac{\partial P}{\partial y} \right) dA.$$

(d) Important: you need a "positively oriented" boundary $C = \partial D$ correctly. The region D must be on your left as you move along C . (This means inner boundaries will go the opposite direction of outer boundaries.)

(e) Other application: you can use Green's theorem to calculate the area of the region D , which is $\iint_D dA$, by letting, for example, $\mathbf{F} = \frac{1}{2}(-y, x)$ so that $\frac{\partial F_2}{\partial x} - \frac{\partial F_1}{\partial y} = 1$.

(f) Sample book Problems: 8.1 #2, #3(b), #5