Contents

Foreword to the first edition ---- VII

Foreword to the second edition —— IX

Notes to the reader ---- XI

| 1 | Introduction/background —— 1 |
|-------|--|
| 1.1 | What is multivariable and vector calculus? —— 1 |
| 1.2 | Vectors, lines, and planes in \mathbb{R}^3 — 2 |
| 1.2.1 | Vectors —— 2 |
| 1.2.2 | Planes in ℝ ³ —— 8 |
| 1.2.3 | Lines in \mathbb{R}^3 —— 9 |
| 1.2.4 | Projections —— 11 |
| 1.3 | Basic surfaces in \mathbb{R}^3 — 13 |
| 1.3.1 | Quadratic surfaces —— 14 |
| 1.4 | Polar, cylindrical, and spherical coordinates —— 15 |
| 1.4.1 | Polar coordinates in \mathbb{R}^2 —— 16 |
| 1.4.2 | Cylindrical and spherical coordinates in \mathbb{R}^3 —— 18 |
| 2 | Vector functions —— 25 |
| 2.1 | Limits, derivatives, and integrals for vector functions —— 25 |
| 2.2 | Parametric curves in \mathbb{R}^2 and \mathbb{R}^3 —— 28 |
| 2.3 | Particle motion in \mathbb{R}^2 and \mathbb{R}^3 —— 33 |
| 2.3.1 | Tangent vectors —— 34 |
| 2.3.2 | Normal vectors —— 35 |
| 2.3.3 | Acceleration —— 37 |
| 2.4 | Arc length —— 38 |
| 2.4.1 | Arc length between fixed points α and ω —— 38 |
| 2.4.2 | Arc length as a function of time: $s(t)$ —— 41 |
| 2.4.3 | When it all goes wrong: a nonrectifiable curve —— 42 |
| 2.5 | Acceleration decomposition —— 44 |
| 2.6 | A twist: motion in \mathbb{R}^3 and the binormal vector —— 47 |
| 3 | Multivariable derivatives—differentiation in \mathbb{R}^n —— 53 |
| 3.1 | Limits in \mathbb{R}^n —— 53 |
| 3.1.1 | Definitions and the basics —— 53 |
| 3.1.2 | 0/0 indeterminate form —— 57 |
| 3.1.3 | Something that does not work —— 62 |
| 3.2 | Continuity in \mathbb{R}^n — 63 |
| 3.2.1 | Definition and examples —— 63 |



| 3.2.2 | Types of discontinuities —— 66 |
|-------|--|
| 3.2.3 | Piecewise continuity —— 67 |
| 3.3 | The derivative in \mathbb{R}^n —— 67 |
| 3.3.1 | Partial derivatives —— 69 |
| 3.3.2 | Higher-order partial derivatives —— 70 |
| 3.3.3 | Tangent planes and <i>unique</i> tangent planes —— 71 |
| 3.3.4 | Existence of the tangent plane —— 74 |
| 3.3.5 | Multivariable derivatives —— 76 |
| 3.3.6 | Linear approximations —— 76 |
| 3.4 | The chain rule in \mathbb{R}^n —— 79 |
| 3.4.1 | The basic chain rule —— 79 |
| 3.4.2 | Several interesting extensions —— 81 |
| 3.4.3 | Implicit partial differentiation —— 83 |
| 3.5 | Directional derivatives —— 84 |
| 4 | Implications of multivariable derivatives —— 94 |
| 4.1 | Level curves, level surfaces —— 94 |
| 4.2 | The gradient ∇F for the surface $F(x, y, z) = 0$ — 95 |
| 4.3 | Maximums and minimums for continuous functions on closed and bounded |
| | domains —— 97 |
| 4.4 | Local extrema —— 100 |
| 4.5 | Lagrange multipliers —— 104 |
| 5 | Multiple integrals-integration in \mathbb{R}^n —— 109 |
| 5.1 | Riemann integration versus iterated integrals —— 109 |
| 5.1.1 | Single-variable Riemann integration —— 109 |
| 5.1.2 | Multivariable Riemann integration —— 111 |
| 5.1.3 | Iterated integrals —— 113 |
| 5.1.4 | The Fubini theorem and the relationship between Riemann and iterated |
| | integrals —— 113 |
| 5.1.5 | When it all goes wrong: functions that are not Riemann integrable —— 115 |
| 5.2 | Double integrals: integration over domains in \mathbb{R}^2 —— 116 |
| 5.2.1 | Integration using rectangular coordinates —— 117 |
| 5.2.2 | Polar integration —— 120 |
| 5.2.3 | What does dA or dx dy become? —— 122 |
| 5.2.4 | What does it all mean? What do double integrals represent? —— 124 |
| 5.3 | Triple integrals: integration over domains in \mathbb{R}^3 —— 125 |
| 5.3.1 | Integration using rectangular coordinates —— 126 |
| 5.3.2 | Integration using cylindrical and spherical coordinates —— 130 |
| 6 | Vector fields and vector calculus —— 143 |
| 6.1 | Line integrals: integration along curves in \mathbb{R}^2 or \mathbb{R}^3 — 143 |

| 6.1.1 | Direct evaluation of line integrals —— 145 |
|-------|---|
| 6.1.2 | Path dependence; path independence —— 146 |
| 6.1.3 | Flow crossing a curve —— 150 |
| 6.2 | Surface integrals: integration over surfaces in \mathbb{R}^3 — 151 |
| 6.3 | Differential operators — 154 |
| 6.3.1 | Definitions —— 154 |
| 6.3.2 | Why is div(<i>u</i>) actually divergence? —— 155 |
| 6.4 | The theorems of Gauss, Green, and Stokes —— 157 |
| 6.4.1 | The divergence theorem —— 157 |
| 6.4.2 | Green's identities —— 161 |
| 6.4.3 | Stokes' theorem —— 161 |
| 6.5 | The power of the divergence theorem: the Laplace and Poisson equations, |
| | and the Neumann problem —— 165 |
| 6.6 | All together now: a unified theorem —— 167 |

Bibliography —— 175

Index ---- 177