

## Final Exam Outline

1. Vectors.
  - a. The magnitude and direction of a vector. Parallel vectors. Unit vectors.
  - b. Vector algebra. The zero vector.
  - c. The dot product. The angle between two vectors. Orthogonal vectors.
  - d. The cross product of two vectors. The magnitude and direction of the cross product. The area of a parallelogram. The volume of a parallelepiped.
2. Planes in  $\mathbf{R}^3$ .
  - a. The equation of the plane through a given point normal to a given vector.
  - b. The equation of the plane through three (non-colinear) points.
  - c. The equation of the plane, parallel to another, through a given point.
3. Functions of several variables.\*
  - a. Functions taking  $\mathbf{R}^2$  or  $\mathbf{R}^3$  to  $\mathbf{R}$ . Their domains and ranges.
  - b. Graphs, contours, density plots and traces of functions of two variables.
  - c. Level surfaces of functions of three variables.
4. Partial derivatives.
  - a. Calculation of partial derivatives.
  - b. Higher-order partial derivatives.
  - c. Equality of certain mixed partial derivatives.
5. Linear approximation.
  - a. The tangent plane to the graph of a function of two variables.
  - b. Differentials. The principle of (local) linear approximation, versions I and II.
6. The chain rule.
  - a. The chain rule for various compositions:  $z(t) = f(x(t), y(t))$ ,  $u(x, t) = f(\theta(x, t))$ ,  $w(p, q) = f(x(p, q), y(p, q))$ , etc. Tree diagrams. Computation of second derivatives using the chain rule.
  - b. Implicitly defined functions. Partial derivatives of implicit functions.
7. Gradients and directional derivatives.
  - a. The gradient of a function of several variables.
  - b. The derivative of a function at a point  $p$  in a unit direction  $\vec{u}$ .
  - c. Properties of the gradient. Direction and rate of most rapid increase. The orthogonality of  $\nabla g$  to the contour surfaces (or curves) of  $g$ .
8. Extrema of functions of several variables.
  - a. Relative (or local) extrema and saddle points.
  - b. Critical points.
  - c. The second derivative test for functions of two variables.
9. Constrained optimization.
  - a. The Lagrange multiplier method for identifying constrained extrema.

10. Double integrals.
  - a. The double integral over a rectangular and nonrectangular regions.
  - b. Iterated integrals over rectangles and regions bounded by curves. Fubini's theorem. Changing the order of integration.
  - c. Applications of the double integral: Area, volume, moments, mass.
11. Triple integrals.
  - a. Triple integrals over boxes and more general regions.
  - b. Iterated integrals over boxes. Iterated integrals over regions bounded by surfaces. with  $dV = dx\,dA$ ,  $dV = dy\,dA$  or  $dV = dz\,dA$ . Fubini's theorem. Changing the order of integration.
  - c. Applications of the triple integral: Volume, moments, mass.
12. Change of variable in double and triple integrals.
  - b. Integrals in polar, cylindrical and spherical coordinates.
13. Vector fields.
  - a. Conservative, or gradient fields. Potential functions. Inverse square vector fields.
  - b. The curl of a vector field. The curl test for conservative fields.
  - c. Finding the the potential of a conservative field.
14. Line integrals.
  - a. Line integrals of functions.
  - b. Line integrals of vector fields over oriented curves. The line integral as work done in traversing a path in a force field. Circulation.
  - c. Evaluation of line integrals.
15. Path independent line integrals.
  - a. Path independent line integrals and conservative vector fields.
  - b. The fundamental theorem of line integration.
  - c. Line integrals over closed paths.
16. Surface integrals.
  - a. The areas of surfaces given parametrically or explicitly.
  - b. Integrals of functions over surfaces.
  - c. Integrals of vector fields over surfaces (flux integrals).
  - d. Calculation of flux integrals.
17. The divergence theorem.
  - a. The divergence of a vector field.
  - b. Applications of the divergence theorem: Computing flux integrals over closed surfaces.
18. Stokes' theorem and Green's theorem.
  - a. Stokes' theorem. Using Stokes' theorem to compute line and surface integrals.
  - b. Green's theorem as the two-dimensional version of Stokes' theorem. Using Green's theorem to compute line and double integrals on the  $xy$ -plane.