MATH 2023: Multivariable Calculus (Summary)

HU-HTAKM

Website: https://htakm.github.io/htakm_test/

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Three-Dimensional Space

Definition 1.1. (Vector Additions and Scalar Multiplications) Let $\mathbf{a} = \langle a_1, a_2, a_3 \rangle$ and $\mathbf{b} = \langle b_1, b_2, b_3 \rangle$ be two vectors in \mathbb{R}^3 , and c be a scalar. Then

$$\mathbf{a} + \mathbf{b} = \langle a_1 + b_1, a_2 + b_2, a_3 + b_3 \rangle$$

$$c\mathbf{a} = \langle ca_1, ca_2, ca_3 \rangle$$
(Scalar multiplication)

Negative of a vector is $-\mathbf{a} = (-1)\mathbf{a}$.

Difference between vectors is $\mathbf{a} - \mathbf{b} = \mathbf{a} + (-\mathbf{b})$.

Lemma 1.2. The following properties hold:

- 1. Commutative rule: $\mathbf{a} + \mathbf{b} = \mathbf{b} + \mathbf{a}$
- 2. Associative rule: $(\mathbf{a} + \mathbf{b}) + \mathbf{c} = \mathbf{a} + (\mathbf{b} + \mathbf{c})$
- 3. Distributive rule: $(\lambda + \mu)\mathbf{a} = \lambda \mathbf{a} + \mu \mathbf{a}$ and $\lambda(\mathbf{a} + \mathbf{b}) = \lambda \mathbf{a} + \lambda \mathbf{b}$

Definition 1.3. (**Dot product**) Let $\mathbf{a} = \langle a_1, a_2, a_3 \rangle$ and $\mathbf{b} = \langle b_1, b_2, b_3 \rangle$. The dot product between vectors \mathbf{a} and \mathbf{b} is defined as:

$$\mathbf{a} \cdot \mathbf{b} = a_1 b_1 + a_2 b_2 + a_3 b_3$$

Definition 1.4. (Length) Let $\mathbf{a} = \langle a_1, a_2, a_3 \rangle$. The length of vector \mathbf{a} is given by:

$$|\mathbf{a}| = \sqrt{\mathbf{a} \cdot \mathbf{a}} = \sqrt{a_1^2 + a_2^2 + a_3^2}$$

Lemma 1.5. The following properties hold:

- 1. $\mathbf{a} \cdot \mathbf{b} = \mathbf{b} \cdot \mathbf{a}$
- 2. $(\mathbf{a} + \mathbf{b}) \cdot \mathbf{c} = \mathbf{a} \cdot \mathbf{c} + \mathbf{b} \cdot \mathbf{c}$
- 3. $(\lambda \mathbf{a}) \cdot \mathbf{b} = \lambda (\mathbf{a} \cdot \mathbf{b})$
- $4. \ \mathbf{0} \cdot \mathbf{a} = \mathbf{a} \cdot \mathbf{0} = 0$

Theorem 1.6. Let $\mathbf{a} = \langle a_1, a_2, a_3 \rangle$ and $\mathbf{b} = \langle b_1, b_2, b_3 \rangle$ be two vectors in \mathbb{R}^3 , and θ be the angle between them. Then:

$$\mathbf{a} \cdot \mathbf{b} = |\mathbf{a}| |\mathbf{b}| \cos \theta$$

Corollary 1.7. Two non-zero vectors **a** and **b** are orthogonal if and only if $\mathbf{a} \cdot \mathbf{b} = 0$.

Definition 1.8. (Projection) Let \mathbf{a} and \mathbf{b} be two vectors in \mathbf{R}^3 . The scalar projection of \mathbf{b} onto \mathbf{a} is the signed length:

$$comp_{\mathbf{a}}(\mathbf{b}) = \frac{\mathbf{a} \cdot \mathbf{b}}{|\mathbf{a}|}$$

The **vector projection** of **b** onto **a** is a vector:

$$\operatorname{proj}_{\mathbf{a}}(\mathbf{b}) = \operatorname{comp}_{\mathbf{a}}(\mathbf{b}) \frac{\mathbf{a}}{|\mathbf{a}|} = \frac{\mathbf{a} \cdot \mathbf{b}}{|\mathbf{a}|^2} \mathbf{a}$$

Definition 1.9. (Cross product) Let $\mathbf{a} = a_1 \mathbf{i} + a_2 \mathbf{j} + a_3 \mathbf{k}$ and $\mathbf{b} = b_1 \mathbf{i} + b_2 \mathbf{j} + b_3 \mathbf{k}$ be vectors in \mathbb{R}^3 with angle θ between them. The cross product $\mathbf{a} \times \mathbf{b}$ between \mathbf{a} and \mathbf{b} is defined as a vector such that

- 1. Length $|\mathbf{a} \times \mathbf{b}| = |\mathbf{a}| |\mathbf{b}| \sin \theta$
- 2. The cross product $\mathbf{a} \times \mathbf{b}$ is orthogonal to both \mathbf{a} and \mathbf{b}
- 3. Direction is determined by the right-hand grab rule

Lemma 1.10. The following properties hold:

- 1. $\mathbf{a} \times \mathbf{b} = -\mathbf{b} \times \mathbf{a}$
- 2. $(\mathbf{a} + \mathbf{b}) \times \mathbf{c} = \mathbf{a} \times \mathbf{c} + \mathbf{b} \times \mathbf{c}$
- 3. $\mathbf{a} \times \mathbf{0} = \mathbf{0}$
- 4. $\mathbf{a} \times \mathbf{a} = \mathbf{0}$

Theorem 1.11. (Determinant Formula of cross product) Let $\mathbf{a} = a_1 \mathbf{i} + a_2 \mathbf{j} + a_3 \mathbf{k}$ and $\mathbf{b} = b_1 \mathbf{i} + b_2 \mathbf{j} + b_3 \mathbf{k}$. Their cross product is given by

$$\mathbf{a} \times \mathbf{b} = \begin{vmatrix} \mathbf{i} & \mathbf{j} & \mathbf{k} \\ a_1 & a_2 & a_3 \\ b_1 & b_2 & b_3 \end{vmatrix} = (a_2b_3 - a_3b_2)\mathbf{i} - (a_1b_3 - a_3b_1)\mathbf{j} + (a_1b_2 - a_2b_1)\mathbf{k}$$

Lemma 1.12. The following properties hold:

- 1. Area of the parallelogram formed by \mathbf{a} and \mathbf{b} is $|\mathbf{a} \times \mathbf{b}|$.
- 2. Area of the triangle formed by **a** and **b** is $\frac{1}{2} |\mathbf{a} \times \mathbf{b}|$
- 3. $\mathbf{a} \times \mathbf{b} = \mathbf{0}$ if and only if \mathbf{a} and \mathbf{b} are parallel.
- 4. Volume of the parallelepiped spanned by \mathbf{a} , \mathbf{b} , and \mathbf{c} is $|\mathbf{a} \cdot (\mathbf{b} \times \mathbf{c})|$.

Definition 1.13. (Parametric equation of a line) Suppose a line L passes through the point $P_0(x_0, y_0, z_0)$ and is parallel to a vector $\mathbf{v} = \langle v_1, v_2, v_3 \rangle$. The parametric equation is given by

$$\begin{cases} x = x_0 + tv_1 \\ y = y_0 + tv_2 \\ z = z_0 + tv_3 \end{cases}$$

In vector form, it is given by

$$\mathbf{r}(t) = \langle x_0 + tv_1, y_0 + tv_2, z_0 + tv_3 \rangle$$

Theorem 1.14. Given two lines in \mathbb{R}^3 . There are 4 possible relative positions.

- 1. Same (Same direction and have common points)
- 2. Parallel (Same direction but no common points)
- 3. Skew (Different direction and no common points)
- 4. Intersect (Different direction but have common point)

Definition 1.15. Given a plane P with a normal vector $\mathbf{n} = \langle a, b, c \rangle$. Assume that it passes through $P_0(x_0, y_0, z_0)$. Then the equation of the plane is given by

$$ax + by + cz = ax_0 + by_0 + cz_0$$

Theorem 1.16. Given two planes in \mathbb{R}^3 . There are 3 possible relative positions.

- 1. Same (Same normal vector and have common points)
- 2. Parallel (Same normal vector but no common points)
- 3. Intersect (Different normal vector)

Definition 1.17. (Parametric equation of a curve) A parametric equation of a curve is of the form

$$\begin{cases} x = f(t) \\ y = g(t) \\ z = h(t) \end{cases} \mathbf{r}(t) = f(t)\mathbf{i} + g(t)\mathbf{j} + h(t)\mathbf{k}$$

Definition 1.18. (Derivatives of parametric curves) The derivative of a parametric curve is given by

$$\mathbf{r}'(t) = f'(t)\mathbf{i} + g'(t)\mathbf{j} + h'(t)\mathbf{k}$$

Lemma 1.19. The following properties hold:

1.
$$\frac{\mathrm{d}}{\mathrm{d}t}(f(t)\mathbf{u}(t)) = f'(t)\mathbf{u}(t) + f(t)\mathbf{u}'(t)$$

2.
$$\frac{\mathrm{d}}{\mathrm{d}t}(\mathbf{u}(t)\cdot\mathbf{v}(t)) = \mathbf{u}'(t)\cdot\mathbf{v}(t) + \mathbf{u}(t)\cdot\mathbf{v}'(t)$$

3.
$$\frac{d}{dt}(\mathbf{u}(t) \times \mathbf{v}(t)) = \mathbf{u}'(t) \times \mathbf{v}(t) + \mathbf{u}(t) \times \mathbf{v}'(t)$$

Partial Differentiations

Definition 2.1. (Limit) Given a function f(x,y) and a point $P_0(x_0,y_0)$. We say that $\lim_{(x,y)\to(x_0,y_0)} f(x,y) = L$ of for all $\varepsilon > 0$, there exists $\delta > 0$ such that

$$|f(x,y) - f(x_0,y_0)| < \varepsilon$$

for all P(x,y) such that

$$\sqrt{(x-x_0)^2 + (y-y_0)^2} < \delta$$

Theorem 2.2. (Squeeze Theorem) Given functions f, g, h. If $f(x, y, z) \le g(x, y, z) \le h(x, y, z)$ and suppose that

$$\lim_{(x,y,z) \to (a,b,c)} f(x,y,z) = \lim_{(x,y,z) \to (a,b,c)} h(x,y,z) = L$$

Then

$$\lim_{(x,y,z)\to(a,b,c)} g(x,y,z) = L$$

Definition 2.3. (Continuity) Given a function f(x,y). A function f is continuous at (x_0,y_0) if

$$\lim_{(x,y)\to(x_0,y_0)} f(x,y) = f(x_0,y_0)$$

Function f is continuous if it is continuous at all points in the domain.

Definition 2.4. (Level curve) Given a function f(x,y). Fix $h \in \mathbb{R}$. The level curve of f at h is given by f(x,y) = h. Combining multiple level curves give us a **contour map**.

Definition 2.5. (Partial derivatives) Given a function f(x,y). The partial derivatives of f(x,y) with respect to x and y are:

$$f_x(x,y) = \frac{\partial}{\partial x} f(x,y) = \lim_{h \to 0} \frac{f(x+h,y) - f(x,y)}{h}$$

$$f_x(x,y) = \frac{\partial}{\partial x} f(x,y) = \lim_{h \to 0} \frac{f(x+h,y) - f(x,y)}{h}$$

$$f_y(x,y) = \frac{\partial}{\partial y} f(x,y) = \lim_{h \to 0} \frac{f(x,y+h) - f(x,y)}{h}$$

Definition 2.6. (Second partial derivatives) The second partial derivatives are defined as follows:

$$f_{xx} = \frac{\partial^2 f}{\partial x^2} = \frac{\partial}{\partial x} \frac{\partial f}{\partial x}$$

$$f_{xy} = \frac{\partial^2 f}{\partial u \, \partial x} = \frac{\partial}{\partial u} \frac{\partial f}{\partial x}$$

$$f_{xx} = \frac{\partial^2 f}{\partial x^2} = \frac{\partial}{\partial x} \frac{\partial f}{\partial x} \qquad \qquad f_{xy} = \frac{\partial^2 f}{\partial y \partial x} = \frac{\partial}{\partial y} \frac{\partial f}{\partial x} \qquad \qquad f_{yx} = \frac{\partial^2 f}{\partial x \partial y} = \frac{\partial}{\partial x} \frac{\partial f}{\partial y} \qquad \qquad f_{yy} = \frac{\partial^2 f}{\partial y^2} = \frac{\partial}{\partial y} \frac{\partial f}{\partial y}$$

$$f_{yy} = \frac{\partial^2 f}{\partial y^2} = \frac{\partial}{\partial y} \frac{\partial f}{\partial y}$$

Theorem 2.7. (Mixed Partial Theorem) Given a function f(x,y). If at least one of the second partials f_{xy} and f_{yx} exists and is continuous, then $f_{xy} = f_{yx}$.

Lemma 2.8. (Chain rule) Given a function f(x, y, z), where x, y, z are functions of t. Then we have

$$\frac{\mathrm{d}f}{\mathrm{d}t} = \frac{\partial f}{\partial x} \frac{\mathrm{d}x}{\mathrm{d}t} + \frac{\partial f}{\partial y} \frac{\mathrm{d}y}{\mathrm{d}t} + \frac{\partial f}{\partial z} \frac{\mathrm{d}z}{\mathrm{d}t}$$

Definition 2.9. (Tangent plane) Given a differentiable function f(x, y, z). Assume that the function passes through $P_0(x_0, y_0, z_0)$ Let $\nabla f = f_x \mathbf{i} + f_y \mathbf{j} + f_z \mathbf{k}$. The tangent plane of f at P_0 is given by

$$f_x(x_0, y_0, z_0)(x - x_0) + f_y(x_0, y_0, z_0)(y - y_0) + f_z(x_0, y_0, z_0)(z - z_0) = 0$$

Definition 2.10. (Linear approximation) Given a function f. The linear approximation of f at (x_0, y_0) is

$$L(x,y) = f(x_0, y_0) + f_x(x_0, y_0)(x - x_0) + f_y(x_0, y_0)(y - y_0)$$

Definition 2.11. (Directional derivative) Given a unit direction $\mathbf{u} - u_1 \mathbf{i} + u_2 \mathbf{j}$ and a function f(x, y). The directional derivative of f in the direction of \mathbf{u} at point (x, y) is

$$D_{\mathbf{u}}f(x,y) = \frac{\mathrm{d}}{\mathrm{d}t}f(x+tu_1,y+tu_2)\bigg|_{t=0}$$

Definition 2.12. (Gradient vector) Given a differentiable function f(x,y). The gradient vector of f at (x,y) is

$$\nabla f(x,y) = \frac{\partial}{\partial x} f(x,y) \mathbf{i} + \frac{\partial}{\partial y} f(x,y) \mathbf{j}$$

Theorem 2.13. Given a differentiable function f(x,y). The directional derivative of f at (x,y) in the unit direction \mathbf{u} is given by

$$D_{\mathbf{u}}f(x,y) = \nabla f(x,y) \cdot \mathbf{u}$$

Theorem 2.14. Given a differentiable function f(x,y). Let (a,b) be a point on the level curve f(x,y) = c. The gradient vector $\nabla f(a,b)$ is orthogonal to the level curve f(x,y) = c at the point (a,b).

Theorem 2.15. Given a differentiable function f(x,y). The equation of the tangent plane for the graph z = f(x,y) at the point $(x_0, y_0, f(x_0, y_0))$ is given by

$$z = f(x_0 + y_0) + f_x(x_0, y_0)(x - x_0) + f_y(x_0, y_0)(y - y_0)$$

Definition 2.16. (Critical point) Given a differentiable function f(x,y). A point (a,b) is a critical point if the tangent plane at (a,b) to the graph z=f(x,y) is horizontal. This means that $f_x(a,b)=f_y(a,b)=0$ ($\nabla f(a,b)=\mathbf{0}$)

Theorem 2.17. (Second derivative test) Let f(x,y) be a differentiable function and (x_0,y_0) be a critical point of f. Suppose that

$$D(x,y) = \begin{vmatrix} f_{xx}(x,y) & f_{xy}(x,y) \\ f_{yx}(x,y) & f_{yy}(x,y) \end{vmatrix}$$

If D(a,b) > 0 and $f_{xx}(a,b) > 0$, then (a,b) is a local minimum.

If D(a,b) > 0 and $f_{xx}(a,b) < 0$, then (a,b) is a local maximum.

If D(a, b) < 0, then (a, b) is a saddle point.

Otherwise, it is inconclusive.

Multiple Integrations

Theorem 3.1. (Fubini's Theorem for rectangular regions) Let f(x,y) be a continuous function over a rectangle region $x \in [a,b]$ and $y \in [c,d]$. Then

 $\int_c^d \int_a^b f(x,y) \, dx \, dy = \int_a^b \int_c^d f(x,y) \, dy \, dx$

Theorem 3.2. (Fubini's Theorem for general regions) Let R be a region on the xy-plane and f(x,y) be a continuous function on R. Then

 $\iint_R f(x,y) \, dx \, dy = \iint_R f(x,y) \, dy \, dx$

Theorem 3.3. Let f be a continuous function. We change the coordinate system from (x, y, z) to (u, v, w). We have

 $dx dy dz = \left| \frac{\partial(x, y, z)}{\partial(u, v, w)} \right| du dv dw$

where $\left|\frac{\partial(x,y,z)}{\partial(u,v,w)}\right|$ is the Jacobian determinant

 $\left|\frac{\partial(x,y,z)}{\partial(u,v,w)}\right| = \begin{vmatrix} \frac{\partial x}{\partial u} & \frac{\partial x}{\partial v} & \frac{\partial x}{\partial w} \\ \frac{\partial y}{\partial u} & \frac{\partial y}{\partial v} & \frac{\partial y}{\partial w} \\ \frac{\partial z}{\partial u} & \frac{\partial z}{\partial v} & \frac{\partial z}{\partial w} \end{vmatrix}$

Theorem 3.4. Let $x = r \cos \theta$ and $y = r \sin \theta$. Under polar coordinates (r, θ) , we have

$$\iint_{R} f(x, y) dA = \iint_{R} f(r \cos \theta, r \sin \theta) r dr d\theta$$

Theorem 3.5. Given a function f(x,y). The surface area with equation z=f(x,y) in region D is given by

$$\iint_D \sqrt{(f_x(x,y))^2 + (f_y(x,y))^2 + 1} \, dA$$

Theorem 3.6. Let $x = r \cos \theta$, $y = r \sin \theta$. Under cylindrical coordinates (r, θ, z) , we have

$$\iiint_D f(x, y, z) dV = \iiint_D f(r \cos \theta, r \sin \theta, z) r dr d\theta dz$$

Theorem 3.7. Let $x = \rho \sin \phi \cos \theta$, $y = \rho \sin \phi \sin \theta$, $z = \rho \cos \phi$. Under spherical coordinates (ρ, θ, ϕ) , we have

$$\iiint_D f(x,y,z)\,dV = \iiint_D f(\rho\sin\phi\cos\theta,\rho\sin\phi\sin\theta,\rho\cos\phi)\rho^2\sin\phi\,d\rho\,d\theta\,d\phi$$

Vector calculus

Definition 4.1. (Line integral of vector fields) Given a continuous vector field $\mathbf{F}(x, y, z)$ and a path C which is parametrized by $\mathbf{r}(t)$ and $t \in [a, b]$. The line integral of \mathbf{F} over C is

$$\int_{C} \mathbf{F} \cdot d\mathbf{r} = \int_{a}^{b} \mathbf{F} \cdot \mathbf{r}'(t) dt$$

Definition 4.2. (Conservative vector field) A vector field \mathbf{F} is conservative if and only if it is in the form of $\mathbf{F} = \nabla f$ where f is a scalar function. The function f is the **potential function** of the vector field \mathbf{F} .

Theorem 4.3. Given a conservative vector field $\mathbf{F} = \nabla f$, where f is a potential function. Along any path C connecting from point $P_0(x_0, y_0, z_0)$ to point $P_1(x_1, y_1, z_1)$, the line integral is given by

$$\int_C \mathbf{F} \cdot d\mathbf{r} = f(x_1, y_1, z_1) - f(x_0, y_0, z_0)$$

Definition 4.4. (Closed path integral) Given a continuous vector field \mathbf{F} and a path C which is parametrized by \mathbf{r} . If C is a closed path, the line integral of \mathbf{F} over C is

$$\oint_C \mathbf{F} \cdot d\mathbf{r}$$

Corollary 4.5. For a conservative vector field \mathbf{F} , if C_1 and C_2 are two paths with the same initial and final positions, then

$$\int_{C_1} \mathbf{F} \cdot d\mathbf{r} = \int_{C_2} \mathbf{F} \cdot d\mathbf{r}$$

Moreover, if C is a closed path, then

$$\oint_C \mathbf{F} \cdot d\mathbf{r} = 0$$

Definition 4.6. (Curl) Given a vector field $\mathbf{F} = F_x \mathbf{i} + F_y \mathbf{j} + F_z \mathbf{k}$. The curl of the vector field \mathbf{F} is given by

$$\begin{split} \nabla \times \mathbf{F} &= \left(\frac{\partial}{\partial x} \mathbf{i} + \frac{\partial}{\partial y} \mathbf{j} + \frac{\partial}{\partial z} \mathbf{k} \right) \times \left(F_x \mathbf{i} + F_y \mathbf{j} + F_z \mathbf{k} \right) \\ &= \begin{vmatrix} \mathbf{i} & \mathbf{j} & \mathbf{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ F_x & F_y & F_z \end{vmatrix} \\ &= \left(\frac{\partial F_z}{\partial y} - \frac{\partial F_y}{\partial z} \right) \mathbf{i} + \left(\frac{\partial F_x}{\partial z} - \frac{\partial F_z}{\partial x} \right) \mathbf{j} + \left(\frac{\partial F_y}{\partial x} - \frac{\partial F_x}{\partial y} \right) \mathbf{k} \end{split}$$

Definition 4.7. (Simply-connected regions) A region Ω is simply-connected if Ω is connected and every closed loop in Ω can be contracted to a point continuously without leaving the region Ω .

Theorem 4.8. (Curl test) Given a vector field \mathbf{F} is defined and differentiable on a region Ω .

- 1. If $\mathbf{F} = \nabla f$ for some scalar function f defined on Ω , then $\nabla \times \mathbf{F} = \mathbf{0}$ on Ω .
- 2. If $\nabla \times \mathbf{F} = \mathbf{0}$ and Ω is simply-connected, then $\mathbf{F} = \nabla f$ for some scalar function f defined on Ω .

Definition 4.9. (Simple closed curves) A curve C is a simple closed curve if the two endpoints coincide and it does not intersect itself at any point other than the endpoints.

Theorem 4.10. (Green's Theorem) Let C be a simple closed curve in \mathbb{R}^2 which is counter-clockwise oriented. Suppose the curve C encloses region R. Let $\mathbf{F}(x,y)$ be a vector field which is defined and differentiable at every point in R. Then

$$\oint_C \mathbf{F} \cdot d\mathbf{r} = \iint_R (\nabla \times \mathbf{F}) \cdot \mathbf{k} \, dA$$

Definition 4.11. (Surface integrals) Given a surface S parametrized by $\mathbf{r}(u,v)$ with $u \in [a,b]$ and $v \in [c,d]$, and a continuous, scaled-valued function f(x,y,z). The surface integral of f over the surface S is

$$\iint_{S} f \, dS = \int_{c}^{d} \int_{a}^{b} f(\mathbf{r}(u, v)) \left| \frac{\partial \mathbf{r}}{\partial u} \times \frac{\partial \mathbf{r}}{\partial v} \right| \, du \, dv$$

Definition 4.12. (Surface flux) Given a vector field \mathbf{F} and a surface S. The surface flux of \mathbf{F} through S is

$$\iint_{S} \mathbf{F} \cdot \hat{\mathbf{n}} \, dS$$

where $\hat{\mathbf{n}}$ is the unit normal vector to S at each point.

Theorem 4.13. Let $\mathbf{r}(u, v)$, with $u \in [a, b]$ and $v \in [c, d]$, be a parametrization of a surface S. The surface flux of a vector field \mathbf{F} through S can be computed by

$$\iint_{S} \mathbf{F} \cdot \hat{\mathbf{n}} \, dS = \pm \int_{c}^{d} \int_{a}^{b} \mathbf{F} \cdot \left(\frac{\partial \mathbf{r}}{\partial u} \times \frac{\partial \mathbf{r}}{\partial v} \right) \, du \, dv$$

where the sign depends on the chosen convention of $\hat{\mathbf{n}}$.

Definition 4.14. (Divergence) Given a differentiable vector field $\mathbf{F} = F_x \mathbf{i} + F_y \mathbf{j} + F_z \mathbf{k}$ in \mathbb{R}^3 . The divergence of \mathbf{F} is given by

$$\nabla \cdot \mathbf{F} = \frac{\partial F_x}{\partial x} + \frac{\partial F_y}{\partial y} + \frac{\partial F_z}{\partial z}$$

Theorem 4.15. Let F be a vector field. Then

$$\nabla \cdot (\nabla \times F) = 0$$

We can use this to detect whether a vector field is not a curl of another vector field.

Theorem 4.16. (Stokes' Theorem) Let S be an orientable, simply-connected surface in \mathbb{R}^3 , and C be the boundary curve of the surface S. Suppose \mathbf{F} is a vector field which is defined and differentiable on the surface S, then

$$\oint_C \mathbf{F} \cdot d\mathbf{r} = \iint_S (\nabla \times \mathbf{F}) \cdot \hat{\mathbf{n}} \, dS$$

where $\hat{\mathbf{n}}$ is the unit normal vector to S, with direction determined by the right-hand rule.