Multivariable Differentiation

LESSONS 0: THE LEAST-SQUARES PROBLEM

 \Box Discuss the major themes of part 1 of Math 1C:

- \Box State the limit definition of the ordinary derivative from Math 1A.
- \Box State the second derivative test from Math 1A.
- □ Given a single variable function, find the maximum and minimum values of this function using the second derivative test from Math 1A.
- □ Describe the forward and backward problems of single-variable differentiation. Make explicit connections to the work you did in Math 1AB.
- □ Describe the forward and backward problems of multivariable-variable differentiation. Make explicit connections to the work you will do in Math 1CD.
- \Box Compare and contrast single-variable differentiation with multivariable differentiation.
- \Box Construct a linear least-squares problem using a given data set. Make sure you can
 - Set up a model for the error e_i between the *i*th data point (x_i, y_i) and any associated linear model y = f(x) = mx + b.
 - Using the model for the errors, set up the least-squares problem for this input data. In particular, create a two variable function $E_2(b, m)$ that you can use to solve create the ``best-fit'' model for this data. Explain in detail the choices that you made to construct your error function E_2 . Why do you use the total squared error (and not the sum of the individual errors e_i or the sum of the absolute value of the individual errors $|e_i|$)?
 - Explain how we will use multivariable calculus to find the line of best fit. Make explicit connections with the second derivative test you learned in Math 1A.

LESSONS 1: VECTORS IN \mathbb{R}^2

 \Box State the definition of the points in \mathbb{R}^2 \square Properly use point notation P(x, y) for points in \mathbb{R}^2 \Box Identify first and second coordinates of a point P(x, y) in \mathbb{R}^3 □ Graph points on the 2D Cartesian plane \Box State the definition of vectors in \mathbb{R}^2 \Box Properly use vector notation $\vec{x} = \langle x, y \rangle$ for vectors in \mathbb{R}^2 \Box Identify initial point (tail) and terminal point (head) of vector $\vec{x} = \overline{P_1 P_2}$ in \mathbb{R}^2 Graph vectors on the 2D Cartesian plane \Box Derive formula for the two-norm (magnitude) of a vector $\vec{x} = \overline{P_1 P_2}$ in \mathbb{R}^2 \Box For the 2-norm, explain the function map notation: $\|\cdot\|_2$: $\mathbb{R}^2 \to \mathbb{R}$ \Box Properly use two-norm notation $\|\vec{x}\|_2$ for vectors in \mathbb{R}^2 □ Explain how the formula for the two-norm relates to the Pythagorean theorem \Box Calculate the two norm of a given vector in \mathbb{R}^2 \Box Show that for any $c \in \mathbb{R}$ and $\vec{x} \in \mathbb{R}^2$, we have $\|c \cdot \vec{x}\|_2 = \|c\| \cdot \|\vec{x}\|_2$ \Box State and apply the definition of vector-vector addition in \mathbb{R}^2 \Box For vector-vector addition, explain the function map notation: $+ : \mathbb{R}^2 \times \mathbb{R}^2 \longrightarrow \mathbb{R}^2$ \Box Add two given vectors together in \mathbb{R}^2 □ Interpret vector-vector addition geometrically via the triangle and parallelogram laws \Box State and apply the definition of scalar-vector multiplication in \mathbb{R}^2 \Box For scalar-vector multiplication, explain the function map notation: $\cdot : \mathbb{R} \times \mathbb{R}^2 \to \mathbb{R}^2$ □ Interpret scalar-vector multiplication geometrically

□ Identify what it means for two vectors to be in the "same direction"

 \square Calculate a scalar-vector product in \mathbb{R}^2

 \Box Given a vector \vec{x} in \mathbb{R}^2 , use scalar-vector product to create a unit vector in the direction of \vec{x}

LESSONS 2: VECTORS IN \mathbb{R}^3
\Box State the definition of the points in \mathbb{R}^3
\Box Properly use point notation $P(x, y, z)$ for points in \mathbb{R}^3
\Box Identify first, second, and third coordinates of a point $P(x, y, z)$ in \mathbb{R}^3
□ Graph points on the 3D Cartesian plane (hard to do by hand, better in Mathematica)
\Box State the equations for the Coordinate Planes in \mathbb{R}^3
\Box State the equation for the xy-plane
\Box State the equation for the xz-plane
□ State the equation for the yz-plane
□ Explain why each of these equations correspond to each plane (in terms of ordered triplets)
\Box State the definition of vectors in \mathbb{R}^3
\Box Properly use vector notation $\vec{x} = \langle x, y, z \rangle$ for vectors in \mathbb{R}^3
\Box Identify initial point (tail) and terminal point (head) of vector $\vec{x} = \overline{P_1 P_2}$ in \mathbb{R}^3
\Box Graph vectors on the 3D Cartesian plane (hard to do by hand, better in Mathematica)
\Box Derive formula for the two-norm (magnitude) of a vector $\vec{x} = P_1 P_2$ in \mathbb{R}^3
\Box For the 2-norm, explain the function map notation: $\ \cdot\ _2$: $\mathbb{R}^3 \to \mathbb{R}$
\Box Properly use two-norm notation $\ \vec{x}\ _2$ for vectors in \mathbb{R}^3
\Box Explain how the formula for the two-norm relates to the Pythagorean theorem
\Box Calculate the two norm of a given vector in \mathbb{R}^3
\Box Show that for any $c \in \mathbb{R}$ and $\vec{x} \in \mathbb{R}^3$, we have $\ c \cdot \vec{x}\ _2 = \ c\ \cdot \ \vec{x}\ _2$
\Box State and apply the definition of vector-vector addition in \mathbb{R}^3
\Box For vector-vector addition, explain the function map notation: $+ : \mathbb{R}^3 \times \mathbb{R}^3 \longrightarrow \mathbb{R}^3$
\Box Add two given vectors together in \mathbb{R}^3
\Box State and apply the definition of scalar-vector multiplication in \mathbb{R}^3
\Box For scalar-vector multiplication, explain the function map notation: $\cdot : \mathbb{R} \times \mathbb{R}^3 \to \mathbb{R}^3$
□ Interpret scalar-vector multiplication geometrically
\Box Identify what it means for two vectors to be in the "same direction"
\Box Calculate a scalar-vector product in \mathbb{R}^3
\Box Given a vector \vec{x} in \mathbb{R}^3 , use scalar-vector product to create a unit vector in the direction of \vec{x}
\Box State the equation for a sphere in \mathbb{R}^3

 \Box State the equation for a sphere in \mathbb{R}^3

□ Given an equation for a sphere, complete the square to find the center and radius of sphere

LESSONS 4: THE CROSS PRODUCT IN R³

 \Box For the cross product in \mathbb{R}^3 , explain the function map notation: $\times : \mathbb{R}^3 \times \mathbb{R}^3 \longrightarrow \mathbb{R}^3$

 \Box Given two vectors $\vec{x} = \langle x_1, y_1 \rangle$ and $\vec{y} = \langle x_2, y_2 \rangle$, explain how to find the area of the parallelogram formed by the vectors \vec{x} and \vec{y}

 \Box Derive the component form of the area: $x_1 y_2 - x_2 y_1$

 \Box Derive the sine form of the area: $\|\vec{x}\|_2 \|\vec{y}\|_2 \sin(\theta)$ where θ is the angle between \vec{x} and \vec{y}

 \Box Explain how the component form for the area of a parallelogram is a proxy measurement for perpendicularity (how is $x_1 y_2 - x_2 y_1$ related to angle θ between \vec{x} and \vec{y})

 \Box Explain how to use the right-hand rule to find each of the following cross products:

- $\Box \vec{\imath} \times \vec{j}$ and $\vec{\jmath} \times \vec{\imath}$
- $\Box \, \vec{\imath} \times \vec{k}$ and $\vec{k} \times \vec{\imath}$
- $\Box \vec{i} \times \vec{k}$ and $\vec{k} \times \vec{i}$

Explain why we use the right-hand rule to define the direction of a cross product

 \Box Explain where the component form of the cross product between vectors in \mathbb{R}^3 comes from

 \Box State and apply the component form of the cross product between vectors in \mathbb{R}^3

 \Box Given two vectors, calculate their cross product using the component form

□ State, prove and apply the algebraic properties of the dot product

 \Box Anti-commutativity of cross product: $\vec{x} \times \vec{y} = -\vec{y} \times \vec{x}$

□ Bi-linearity of the Cross Product

- \Box Linearity in Left Argument: $(\vec{x} + \vec{y}) \times \vec{z} = \vec{x} \times \vec{z} + \vec{y} \times \vec{z}$
- \Box Linearity in Right Argument: $\vec{x} \times (\vec{y} + \vec{z}) = \vec{x} \times \vec{y} + \vec{x} \times \vec{z}$
- \Box Homogeneity of the Cross Product: $(\alpha \vec{x}) \times \vec{y} = \vec{x} \times (\alpha \vec{y}) = \alpha (\vec{x} \times \vec{y})$

 \Box State, prove and apply parallelity theorem for cross product: $\vec{x} \parallel \vec{y} \iff \vec{x} \times \vec{y} = 0$

 \Box State, prove and apply orthogonality theorem for cross product: $\vec{x} \perp (\vec{x} \times \vec{y}) \Leftrightarrow \vec{x} \cdot (\vec{x} \times \vec{y}) = 0$

 \Box State, prove and apply the Sine theorem for cross product: $\|\vec{x} \times \vec{y}\|_2 = \|\vec{x}\|_2 \|\vec{y}\|_2 \sin(\theta)$

 \Box Discuss the two important utilities of the cross product

 \Box Explain how the cross product is used to produce an output that is orthogonal to the two inputs \Box Explain how the cross product is used as a measurement of perpendicularity

LESSONS 5: LINES AND CURVES IN \mathbb{R}^n

- \Box If f is a single-variable, real-valued function, explain the notation: $f : D \to \mathbb{R}$ where $D \subseteq \mathbb{R}$
- \Box If f is a multivariable, real-valued function, explain the notation: $f : D \to \mathbb{R}$ where $D \subseteq \mathbb{R}^n$
- \Box If \vec{r} is a single-variable, vector-valued function, explain the notation: $\vec{r} : D \to \mathbb{R}^n$ with $D \subseteq \mathbb{R}$
- □ State and apply the description of a vector-valued function using parametric equations
- \Box Transform point-slope form of an equation for a line in \mathbb{R}^2 into a vector-valued function $\vec{r}(t)$

 \Box Use slope $m = \frac{b}{a}$ to create a direction vector \vec{v} for the line

- \Box Derive general vector-valued equation for line in \mathbb{R}^2 : $\vec{r}(t) = \vec{r}_0 + t \cdot \vec{v}$
- □ Transform vector-valued equation for line into parametric form

$$\vec{r}(t) = \vec{r}_0 + t \cdot \vec{v} = \langle x(t), y(t) \rangle$$

 \Box Demonstrate how the Pythagorean theorem is used to general the implicit equation for a circle with center at point (h, k) and radius r given by

$$\frac{(x-h)^2}{r^2} + \frac{(y-k)^2}{r^2} = 1$$

 \Box Transform the implicit equation for a circle with center at point (h, k) and radius r into a vectorvalued function $\vec{r}(t) = \langle x(t), y(t) \rangle$

Use a diagram of circle and your algebra/trig skills to demonstrate that

 $x(t) = h + r * \cos(t)$ and $y(t) = k + r * \sin(t)$

 \Box Generalize the implicit equation for a circle with center at point (*h*, *k*) and radius *r* to get the implicit equation for an ellipse given by

$$\frac{(x-h)^2}{a^2} + \frac{(y-k)^2}{b^2} = 1$$

 \Box Given values of *h*, *k*, *a*, *b*, graph an ellipse

 \Box State the vector-valued function $\vec{r}(t) = \langle x(t), y(t) \rangle$ for an ellipse

 \Box State and apply the general vector-valued equation for line in \mathbb{R}^3 : $\vec{r}(t) = \vec{r}_0 + t \cdot \vec{v}$

□ Transform vector-valued equation for line into parametric form

$$\vec{r}(t) = \vec{r}_0 + t \cdot \vec{v} = \langle x(t), y(t), z(t) \rangle$$

 \Box Transform vector-valued equation for line in \mathbb{R}^3 into symmetric equation for a line in \mathbb{R}^3

$$\frac{x - x_0}{a} = \frac{y - y_0}{b} = \frac{z - z_0}{c}$$

 \Box Change the domain of vector-valued equation for line in \mathbb{R}^3 : $\vec{r}(t) = \vec{r}_0 + t \cdot \vec{v}$ to create a line segment connecting two points in \mathbb{R}^3

LESSONS 6: PLANES AND SURFACES IN \mathbb{R}^3

□ Define an explicit (function) equation

 \Box Identify the general form of an explicit function equation for a curve in \mathbb{R}^2 : y = f(x)

 \Box Identify the general form of an explicit function equation for a surface in \mathbb{R}^3 : z = f(x, y)

□ Define an implicit (relation) equation

 \Box Identify the general form of an implicit (relation) equation for a curve in \mathbb{R}^2 : F(x, y) = 0

 \Box Identify the general form of an implicit (relation) equation for a surface in \mathbb{R}^3 : F(x, y, z) = 0

□ Explain the similarities and differences between explicit and implicit equations

 \Box Derive an implicit equation for a line in \mathbb{R}^2 using a specific point on the line, the dot product and a normal vector to the line

 \Box Demonstrate how this equation leads to the standard (implicit) equation for a line in the form

$$Ax + By + C = 0$$

 \Box Derive an implicit equation for a plane in \mathbb{R}^3 using a specific point on the plane, the dot product and a normal vector to the plane

 \Box Demonstrate how this equation leads to the standard (implicit) equation for a plane in the form ax + by + cz = d

□ Apply equation of plane to solve problems involving planes including (but not limited to):

 \Box Find the equation of a plane passing through given points in a stated direction

□ Find when planes are parallel or orthogonal

□ Find the distance from a point to a plane

□ Find the parametric equation for a line in the intersection of two planes

 \Box State the definition of a quadratic surface in \mathbb{R}^3 and the general form for the implicit equation that defines such a surface

 \square State the definition of the graph of a surface in \mathbb{R}^3

 \Box Discuss three main tools we use to begin graphing surfaces in \mathbb{R}^3

 \Box Use input/output analysis to find valid values of *x*, *y*, *z*

 \Box Find intercepts with coordinate axis

□ Find traces of surface intersected with specific planes

 \Box State and apply the general implicit equation for an ellipsoid in \mathbb{R}^3

 \Box Given values of *h*, *k*, *m*, *a*, *b*, *c*, graph an ellipsoid

□ Find the valid input/outputs, intercepts and traces of an ellipsoid

 \Box State and apply the general explicit equation for an elliptic paraboloid in \mathbb{R}^3

 \Box Given values of *h*, *k*, *a*, *b*, graph an elliptic paraboloid in \mathbb{R}^3

 \Box Find the valid input/outputs, intercepts and traces of an elliptic paraboloid in \mathbb{R}^3

LESSONS 7: GRAPHS AND LEVEL CURVES

 \Box State the definition of a two-variable function z = f(x, y) where $f: D \subseteq \mathbb{R}^2 \to \mathbb{R}$

 \Box State the definition of the domain $D \subseteq \mathbb{R}^2$ of a two-variable function z = f(x, y)

 \Box State the definition of the range $\operatorname{Rng}(f) \subseteq \mathbb{R}$ of a two-variable function z = f(x, y)

 \square Recall the definition of the graph of a surface in \mathbb{R}^3 as a set of ordered triplets

 \Box Apply the definition two-variable function z = f(x, y) where $f: D \subseteq \mathbb{R}^2 \to \mathbb{R}$

 \Box Given an explicit equation z = f(x, y), find the domain of the function $D \subseteq \mathbb{R}^2$

□ Given an explicit equation z = f(x, y), find the range of this function $\operatorname{Rng}(f) \subseteq \mathbb{R}$ □ Let z = f(x, y) and constant $z_0 \in \operatorname{Rng}(f)$. Then, state the definition of a contour curve $C_{z_0}(f)$

 \Box Apply the definition of contour curve $C_{z_0}(f)$:

 \Box Given function z = f(x, y) and constant, find and graph contour curve $C_{z_0}(f) \subseteq \mathbb{R}^3$

 \Box Write contour curve contour $C_{z_0}(f)$ as a vector-valued function $\vec{r}(t) = \langle x(t), y(t), z_0 \rangle$

□ Let z = f(x, y) and constant $z_0 \in \text{Rng}(f)$. Then, state the definition of a level curve $L_{z_0}(f)$ □ Apply the definition of contour curve contour $L_{z_0}(f)$:

 \Box Given function z = f(x, y) and constant, find and graph level curve $L_{z_0}(f) \subseteq \mathbb{R}^2$

 \Box Write level curve $L_{z_0}(f)$ as a vector-valued function $\vec{r}(t) = \langle x(t), y(t) \rangle$

 \Box Use implicit differentiation to find vector-valued equation for tangent line to $L_{z_0}(f)$

LESSONS 8: LIMITS AND CONTINUITY

 \Box State the definition of the limit of a function of two variables:

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

□ State and apply the theorem for limits of constant and linear two-variable functions

 \Box State and apply the limit laws for two-variable functions

□ State and apply the two-path test for nonexistence of the limit of a two-variable function:

 \Box Focus on the five paths discussed in class including:

- \Box Path 1: Along the line y = b in domain with $(x, b) \rightarrow (a, b)$
- \Box Path 2: Along the line x = a in domain with $(a, y) \rightarrow (a, b)$
- \Box Path 3: Along the line y = m(x a) + b in domain with $(x, y) \rightarrow (a, b)$
- \Box Path 4: Along the curve $y = (x a)^2 + b$ in domain with $(x, y) \rightarrow (a, b)$
- \Box Path 5: Along the curve $x = (y b)^2 + a$ in domain with $(x, y) \rightarrow (a, b)$

□ State and apply the guidelines for finding non-obvious limits for two-variable functions

 \Box State and apply the definition for continuity of a two-variable function at a point (a, b)

LESSONS 9: PARTIAL DERIVATIVES

 \Box Discuss the five-step process for constructing derivatives

 \Box Explain each of the five-step used to construct partial derivatives at a point (*a*, *b*)

 \Box Derive the limit definition of the partial derivative in slope notation given by $f(a, b) = \lim_{h \to \infty} f(x, b) - f(a, b)$

$$f_x(a,b) = \lim_{x \to a} \frac{f(x,b) - f(u,b)}{x - a}$$

 \Box Discuss how the limit definition of $f_x(a, b)$ relates to Path 1 from Lesson 8

□ Create the limit definitions of the partial derivatives in derivative notation given by

$$f_x(a,b) = \lim_{h \to 0} \frac{f(a+h,b) - f(a,b)}{h}$$

Derive the limit definition of the partial derivative in slope notation given by

$$f_y(a,b) = \lim_{y \to b} \frac{f(a,y) - f(a,b)}{y - b}$$

 \Box Discuss how the limit definition of $f_y(a, b)$ relates to Path 1 from Lesson 8 \Box Create the limit definitions of the partial derivatives in derivative potation given h

 \Box Create the limit definitions of the partial derivatives in derivative notation given by

$$f_x(a,b) = \lim_{h \to 0} \frac{f(a,b+h) - f(a,b)}{h}$$

□ State and apply the definition of the partial derivative functions $f_x(x, y)$ and $f_y(x, y)$ □ Use limit definition of partial derivatives to find $f_x(a, b)$ and $f_y(a, b)$ for given function z = f(x, y)□ Use the rules for partial derivatives to find $f_x(a, b)$ and $f_y(a, b)$ for given function z = f(x, y)

 \Box State and apply the definitions of second-order partial derivative functions

$$\Box f_{xx}(x,y) = (f_x)_x(x,y) = \frac{\partial}{\partial x} \left[\frac{\partial}{\partial x} f(x,y) \right] = \frac{\partial^2}{\partial x^2} f(x,y)$$
$$\Box f_{xy}(x,y) = (f_x)_y(x,y) = \frac{\partial}{\partial y} \left[\frac{\partial}{\partial x} f(x,y) \right]$$
$$\Box f_{yx}(x,y) = (f_y)_x(x,y) = \frac{\partial}{\partial x} \left[\frac{\partial}{\partial y} f(x,y) \right]$$
$$\Box f_{yy}(x,y) = (f_y)_y(x,y) = \frac{\partial}{\partial y} \left[\frac{\partial}{\partial y} f(x,y) \right] = \frac{\partial^2}{\partial y^2} f(x,y)$$

 \Box State and apply Clairaut's Theorem that with certain assumptions, we know: $f_{xy}(x, y) = f_{yx}(x, y)$

LESSONS 10: THE CHAIN RULE

- $\hfill\square$ State the chain rule from Math 1A for ordinary derivatives
- □ Properly apply chain rule from Math 1A to differentiate a single-variable composite function
- □ State the chain rule for a multivariable function with two intermediate variables and one independent variable.
- □ Explain why the chain rule for a multivariable function with two intermediate variables and one independent variable results in an ordinary derivative (not a partial derivative)
- Given a multivariable composite function z = f(x(t), y(t)) with two intermediate variables x = x(t), y = y(t) and one independent variable *t*, properly apply chain rule to find the ordinary derivative: $\frac{dz}{dt} = \frac{d}{dt} [f(x, y)]$

LESSON 11: DIRECTIONAL DERIVATIVES AND THE GRADIENT

 \Box Let y = f(x) is a single-variable function and support (a, f(a)) is a point on the graph of this function. Using this information, derive the limit definition of the ordinary derivative in slope notation, given by

$$f'(a) = \lim_{x \to a} \frac{f(x) - f(a)}{x - a}$$

- □ Provide a detailed the graphical interpretation of the limit definition of the ordinary derivative in slope notation. In particular, identify the two main components of the ordinary derivative:
 - Which part of this definition measures the slope of a secant line?
 - How is the limiting process used to transform a secant line into a tangent line?
 - What does the scalar f'(a) measure?
- \Box Let y = f(x) is a single-variable function and support (a, f(a)) is a point on the graph of this function. Using this information, derive the limit definition of the ordinary derivative in derivative notation, given by

$$f'(a) = \lim_{h \to 0} \frac{f(a+h) - f(a)}{h}$$

- □ Make an explicit connection between the two equivalent definitions of the ordinary derivatives
- \Box Given a multivariable function f(x, y) and a parameterized line $\vec{\ell}(h) = t \cdot \vec{u} + \vec{p}_0$, derive the limit definition of the directional derivative of f in the direction of unit vector \vec{u} .
- □ Make sure that you can explicitly explain how this directional derivative uses the same two main components as the definition of the ordinary derivative: namely the slope of a secant line and the limiting process.
- \Box Derive the dot product formula for the directional derivative, given as

$$D_u f(x, y) = \nabla f(x, y) \cdot \vec{u}$$

by applying the appropriate multivariable chain rule.

- Given a two- or three-variable function f, find the directional derivative of that function in the direction of a vector \vec{v} (not necessarily a unit vector).
- \Box State the definition of the gradient of a two- or three-variable function
- \Box Given a two- or three-variable function *f*, find the gradient of this function, denoted as $\nabla f(x, y)$.
- □ Show that since we assume that \vec{u} is a unit vector and we have $D_u f(x, y) = \nabla f(x, y) \cdot \vec{u}$, we know by the cosine for the dot product that

$$D_u f(x, y) = \|\nabla f(x, y)\| \cdot \cos(\theta)$$

where θ is the angle between the vectors $\nabla f(x, y)$ and \vec{u} .

- \Box Use the fact that $D_u f(x, y) = \|\nabla f(x, y)\| \cdot \cos(\theta)$ to explain which unit direction vectors \vec{u} produce the steepest ascent, steepest decent and no change along the surface.
- \square Explain how the steepest ascent, decent, and no change directions are related to the level curves of a surface in \mathbb{R}^2 .

LESSON 12: TANGENT PLANES

- \Box Properly state equation for tangent plane to surface F(x, y, z) = 0.
- \Box Properly state equation for tangent plane to surface z = f(x, y).
- \Box Given the equation for a surface and a point on that surface, find the equation for a tangent plane on that surface. z = f(x, y).
- \Box Given the equation for a surface, find all point(s) on the surface whose tangent planes point in the direction of a given vector $\vec{v} \in \mathbb{R}^3$

LESSON 13: MAXIMUM AND MINIMUM VALUES

- □ Given a multivariable function, properly state the definitions of a local minimum value and a local minimizer.
- □ Given a multivariable function, properly state the definitions of a local maximum value and a local maximum.
- □ Properly state the definition of a critical point for a two-variable function.
- □ Properly state and apply the second partial derivative test for finding the local maximum and minimum values of a two variable function.
- \Box Use the second partial derivative test to find the point(s) on a given surface that are closest to some given point in \mathbb{R}^3

LESSON 14: LAGRANGE MULTIPLIERS

- \Box State the definition of a two- or three-variable constrained optimization problem.
- \Box State the parallel gradients theorem 12.15.
- □ State the method of Lagrange Multipliers in Two Variables
- □ Apply the method of Lagrange Multipliers in two variables to solve a two-variable constrained optimization problem.
- □ Properly state the method of Lagrange Multipliers in three variables
- □ Apply the method of Lagrange Multipliers in three variables to solve a two-variable constrained optimization problem.

Introduction to Numerical Analysis (INA)

INA LESSON 1: SEQUENCES

- □ Explain why we are studying sequences and series in Part II of this class:
 - What, specifically, will we use this theory to do?
 - What type of problems will we solve using this theory?
- \Box State the definition of a sequence
- □ State the three different representations of a sequence
- □ Given one representation of a sequence, produce the other two representations
- □ Use the limit laws for sequences to find the limit of a sequence
- □ State the definition of a geometric sequence
- \Box State the limit of a geometric sequence depending on the value of the ratio r

INA LESSON 2: INFINITE SERIES

- \Box State the definition of a sequence of partial sums
- \Box State the definition of an infinite series
- \Box State the definition of a convergent series
- \Box State the definition of a divergent series
- \Box Derive the geometric sum formula
- \Box Use the geometric sum formula to derive the Geometric Series test
- □ Apply Geometric Series test to determine the convergence behavior of a given geometric series.
- □ Make sure you know how to recognize a telescoping series
- □ Properly apply Telescoping Series technique to determine the convergence behavior of a given telescoping series

INA LESSON 3: DIVERGENCE AND INTEGRAL TESTS

- □ State the Divergence test
- \Box Apply the divergence test to determine the convergence behavior of a given series
- \square Prove that the harmonic series, given by $\sum_{n=1}^{\infty} \frac{1}{n}$ diverges
- \Box State the Integral test
- □ Apply the integral test to determine the convergence behavior of a given series
- □ Use the integral test to derive the p-series test
- \Box State the estimating series with positive terms theorem
- □ Apply the estimating series with positive terms theorem to estimate the limit of a series
- \Box State the properties of convergent series
- \Box Apply the properties of convergent series to find the limit of a series

INA LESSON 4: RATIO, ROOT AND COMPARISON TESTS

- \Box State the ratio test
- □ Apply the ratio test to determine the convergence behavior of a given series
- \Box State the root test
- □ Apply the root test to determine the convergence behavior of a given series
- □ State the direct comparison test
- □ Apply the direct comparison test to determine the convergence behavior of a given series
- \Box State the limit comparison test
- □ Apply the limit comparison test to determine the convergence behavior of a given series
- \Box State the guidelines for choosing a test for series containing positive terms
- □ Use the guidelines for choosing a test for series containing positive terms to determine the convergence behavior of a given series (make sure you understand when to apply each test and which the types of series that test is designed to analyze)

INA LESSONS 5: ALTERNATING SERIES TEST

- \Box State the alternating series test.
- □ Apply the alternating series test to determine the convergence behavior of a given series.
- \Box State the Remainder theorem in alternating series theorem
- □ Apply the Remainder theorem in alternating series to estimate the limit of a series
- □ State the definition of absolute convergence of an alternating series.
- \Box State the definition of conditional convergence of an alternating series.
- □ Give an example of a conditionally convergent series that is not absolutely convergent.
- □ State the Absolute convergence implied conditional convergence theorem
- □ Use the appropriate series test to test if an alternating series is absolutely convergent.
- □ State, in your own words, the conclusions of the Special Series and Convergence Tests.

 \Box Given any series, figure out which test to use and then properly apply that test to discuss the convergence behavior of that series.

INA LESSONS 6: APPROXIMATING FUNCTIONS WITH POLYNOMIALS

- \Box State the definition of a power series
- \Box State the definition of the nth degree Taylor series polynomial $T_n(x)$.
- \Box State the definition of the remainder of nth degree Taylor series remainder $R_n(x)$.

 \Box Explain the connections between the Taylor series remainder $R_n(x)$, the convergence tests for series, and the implications of what this means for approximating continuous functions using polynomials.

INA LESSONS 7: PROPERTIES OF POWER SEIRES

- \Box State the definition of a power series centered at a
- □ State the definition of a the interval of convergence of a power series
- □ State the definition of the radius of convergence of a power series
- \Box Given a power series, find the radius of convergence.
- □ State the Convergence of a Power Series Theorem 9.3 p. 678
- □ Use tests for convergence to find the radius and interval of convergence of a given power series
- □ State the Combining power series theorem 9.4 p. 679
- □ Apply the Combining power series theorem 9.4 p. 679
- □ State the Differentiating and Integrating power series theorem 9.5 p. 680
- □ Apply the Differentiating and Integrating power series theorem 9.5 p. 680

INA LESSONS 8: TAYLOR SERIES

□ State the definition of a Taylor series for a function

 \Box State the definition of a MacClaurin series for a function

 \Box Prove the Convergence of Taylor Series theorem from first principles

 \Box State the binomial coefficient definition s

□ Prove Binomial series theorem from first principles

 \Box Derive, from first principles, the Taylor series for each of the function below and provide the appropriate radius of convergence for each one:

$$\Box f(x) = \sin(x)$$

$$\Box f(x) = \cos(x)$$

$$\Box f(x) = \tan^{-1}(x)$$

$$\Box f(x) = e^{x}$$

$$\Box f(x) = \ln(x)$$

$$\Box f(x) = \frac{1}{1+x}$$

$$\Box f(x) = \frac{1}{1-x}$$

$$\Box f(x) = \sqrt[n]{x} \text{ for } n = 2, 3, 4, 5, 6$$

INA LESSONS 9: WORKING WITH TAYLOR SERIES

 \Box Discuss what happens when you the derivative of the Taylor series for each of the following functions:

 $\Box f(x) = \sin(x)$ $\Box f(x) = \cos(x)$

 \Box Use Taylor series to approximate the integral $\int_0^1 e^{-x^2} dx$

 \Box Use Taylor series to approximate the value of a function at a given point.

□ Apply Taylor series to analyze and model the behavior of real-world phenomenon like:

 \Box Small-angle motion of a pendulum

□ Bessel Functions to study wave propagation in circular geometries

 \Box Error functions for the study of the normal distribution in statistics

□ Find your own applications of Taylor series and report back

INA LESSONS 10: INTRODUCTION TO FOURIER SERIES

 \Box TBD