

Tgt space: (1)  $\Gamma = \text{Graph of a fn} = \{ (x, y) \mid x \in \mathbb{R}^d, y \in \mathbb{R}^n, y = f(x) \}$

$(f: \mathbb{R}^d \rightarrow \mathbb{R}^n, C')$   
 Tgt space at  $\underline{a} = (b, f(b)) = \{ (u, v) \mid u \in \mathbb{R}^d, v \in \mathbb{R}^n, v = Df|_b u \}$

(2)  $g: \mathbb{R}^{m+d} \rightarrow \mathbb{R}^n, C', c \in \mathbb{R}^n, M = \{g=c\} = \{z \in \mathbb{R}^{m+d} \mid g(z) = c\}$

$a \in M (g(a) = c)$ . Tgt space at  $a = \ker(Dg_a)$

Consistency check: (2)  $\Rightarrow$  (1).

Let  $g(x, y) = y - f(x)$ .  $\Gamma = \text{Graph of } f$

$$(1) \Rightarrow \text{Tgt space of } \Gamma \text{ at } a = (b, f(b)) = \left\{ \begin{array}{l} M = \{g=0\} \\ (u, v) \mid v = Df_b u \end{array} \right\}$$

$$(2) \Rightarrow \text{Tgt space of } \frac{M}{\Gamma} \text{ at } a = (b, f(b)) = \ker(Dg_{(b, f(b))})$$

$$= \ker \left( \begin{array}{|c|c|} \hline -Df_b & I \\ \hline \end{array} \right) u$$

$n \times d$        $n+d$        $n \times n$   
 $(u \in \mathbb{R}^d, v \in \mathbb{R}^n)$

Note  $Dg_{(b, f(b))} \begin{pmatrix} u \\ v \end{pmatrix} = -Df_b u + v$

$$\begin{pmatrix} u \\ v \end{pmatrix} \in \ker \left( Dg_{(b, f(b))} \right) \Leftrightarrow -Df_b u + v = 0 \Leftrightarrow \boxed{v = Df_b u}$$

Same as (1)

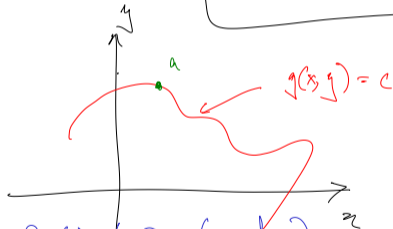
How do we check (1)  $\Rightarrow$  (2):

$$g(x, y) = c$$

Near  $a$ , solve  $g(x, y) = c$  for  $y$   
 & write  $y = h(x)$

Impl for this: This is possible if  
 the sub matrix of  $Dg_a$  w/h

$\frac{\partial g}{\partial y}(a) \neq 0$  ( $n=d=1$ )  
 all rows & last  $n$  columns is inv



$M$  near  $a$  is the graph of the fn  $h$   
 $\Rightarrow$  Tgt space of  $M = \{(u, v) \mid v = Dh_b u\}$

Write  $Dh$  in terms of  $Dg$  & verify  
 $v = Dh_b u \iff \begin{pmatrix} u \\ v \end{pmatrix} \in \ker(Dg)$

(check this by using  $g(x, h(x)) = c$   
& diff both sides)

Dim count  
 $J: \mathbb{R}^{n+d} \rightarrow \mathbb{R}^n$   
 $J(z) = c \in \mathbb{R}^n$   
 $\begin{cases} g_1(z) = c_1 \\ g_2(z) = c_2 \\ \vdots \\ g_n(z) = c_n \end{cases} \left. \begin{array}{l} \nearrow n+d \text{ vars} \\ \searrow n \text{ eqns.} \\ \downarrow \\ \text{solve for } \boxed{n} \text{ vars} \end{array} \right\}$

Impl then (1)  $g: \mathbb{R}^{d+1} \rightarrow \mathbb{R}$ ,  $\frac{\partial g}{\partial y}(a) \neq 0$   $g(x, y) = c$

(2)  $g: \mathbb{R}^{d+n} \rightarrow \mathbb{R}^n$  sub matrix of  $Dg$  with all rows & last  $n$  cols is inv  $g(x, y) = c$

(3)  $g: \mathbb{R}^{d+n} \rightarrow \mathbb{R}^n$

&  $\text{Rank } Dg_a = n$

( $\Leftrightarrow \exists n$  columns + sub matrix of  $Dg$  with these  $n$  cols & all rows is inv)

& can solve for the  $n$  coordinates corr to those cols.

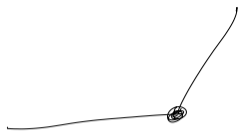
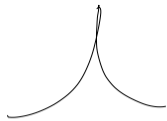
$$\int_{\mathbb{R}^2} f \, dV = \lim_{R \rightarrow \infty} \int_{B(0, R)} f \, dV$$

$$\int_{-\infty}^{\infty} \frac{\sin x}{x} \, dx$$

$$\lim_{R \rightarrow \infty} \int_{-R}^R f(x) \, dx$$

$$\lim_{R \rightarrow \infty} \int_{-R}^{2R} f(x) \, dx$$

- (1)  $f$  etc ~~hold~~ on  $C$  closed bal  $\Rightarrow$  ~~int~~  $f$  is int over  $C$   
 (2) disc of  $f$  are "small"  $\rightarrow$   $\rightarrow$

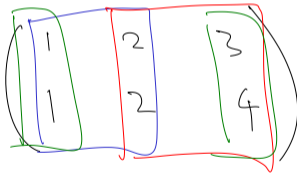


$$g: \mathbb{R}^{2+1} \longrightarrow \mathbb{R}^2$$



Eg 1

$Dg =$



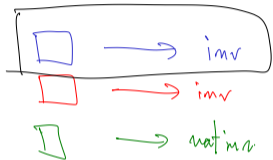
$\square \rightarrow$  not inv.

$\square \rightarrow$  inv

$\square \rightarrow$  inv.

Impl for thm  $\Rightarrow x_1$  &  $x_3$  can be solved for & expressed as  $C^1$  fns of  $x_2$

Fig 2:  $g: \mathbb{R}^{2+1} \rightarrow \mathbb{R}$



$$Dg = \left( \begin{array}{|c|} \hline 1 \\ \hline \end{array} \quad \begin{array}{|c|} \hline 0 \\ \hline \end{array} \quad \begin{array}{|c|} \hline 3 \\ \hline \end{array} \right)$$

impl for then  $\Rightarrow x_1$  can be expressed as a  
 $C^1$  fn of  $x_2$  &  $x_3$

①

$T: \mathbb{R} \rightarrow \mathbb{R}^3$   
 Solve  $Tx = y_0$  for some given  $y_0$   
 (most of the times  $\rightarrow$  impossible)

Expect image of  $T$   
 is a 1D subspace



(2)  $T: \mathbb{R}^3 \rightarrow \mathbb{R}^3$  |  $\text{Im}(T) = \mathbb{R}^3$

Solve  $Tx = y_0$  for some given  $y_0$   $\downarrow$

(most of the time possible)

(3)  $T: \mathbb{R}^4 \rightarrow \mathbb{R}^3$

Solve  $Tx = y_0$   $\leftarrow$  1d subspace of solutions

Change variables (Polar)  $\xrightarrow{\text{use } dx dy}$   $\xrightarrow{\text{order } d\theta}$   $\xrightarrow{\text{eval}}$

$$\int_{x,y} f(x,y) \frac{dx dy}{dA}$$

Polar  $\rightarrow$

$$\int_{r,\theta} f(r,\theta) r \frac{dr d\theta}{dA}$$

region in  $(0,\infty) \times (0,2\pi)$

$$\int_{\mathbb{R}^3} f(x,y,z) dV = \int_{z=0}^1 \left( \int_{xy} dA \right)$$

x-y coord change.

$$\int_{z=0}^1 \left( \int_{r,\theta} \dots r dA \right)$$

Fubini to evaluate

$$F = \begin{pmatrix} -y/2 \\ x/2 \end{pmatrix}$$

$$\partial_1 F_2 - \partial_2 F_1 = 1$$

$$F = \begin{pmatrix} -y \\ 0 \end{pmatrix}$$

$$\partial_1 F_2 - \partial_2 F_1 = 1$$

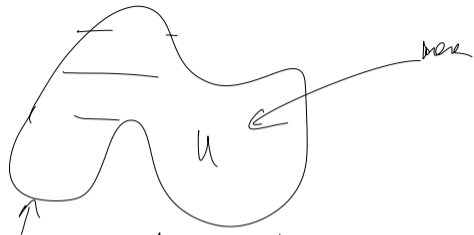
$$F = \begin{pmatrix} 0 \\ x \end{pmatrix}$$

$$\text{"} = 1$$

$$\boxed{\partial_1 \varphi \times \partial_2 \varphi}$$

Rank  $D\varphi = 2 \Leftrightarrow \partial_1 \varphi \times \partial_2 \varphi \neq 0$

$$D\varphi = \begin{pmatrix} \uparrow \partial_1 \varphi \\ \downarrow \partial_2 \varphi \end{pmatrix}$$



$\Gamma \rightarrow$  Given a curve  $\Gamma$   
 Find area enclosed by  $\Gamma$

$$A = \int_U 1 \, dA$$

$$= \int (\partial_1 F_2 - \partial_2 F_1) \, dA$$

where  $F = \begin{pmatrix} -y \\ 0 \\ 1 \end{pmatrix}$

Green's theorem:  $\int_{\Gamma} \mathbf{F} \cdot d\mathbf{l} = \oint_{\Gamma} -y \, dx + \oint_{\Gamma} 1 \, dx$

$$G = \begin{pmatrix} -y/2 \\ x/2 \end{pmatrix} = \begin{pmatrix} -y \\ 0 \end{pmatrix} + \begin{pmatrix} y/2 \\ x/2 \end{pmatrix}$$

$\partial_1(\ )_2 - \partial_2(\ )_1 = \partial_1(x/2) - \partial_2(y/2) = 0$   
 $\psi = \frac{x^2 + y^2}{2}$

$$\begin{pmatrix} y/2 \\ x/2 \end{pmatrix} = \begin{pmatrix} \partial_x \varphi \\ \partial_y \varphi \end{pmatrix} = \begin{pmatrix} \partial_x \left( \frac{xy}{2} \right) \\ \partial_y \left( \frac{xy}{2} \right) \end{pmatrix}$$

Problem:

$$F = \begin{pmatrix} -y \\ 0 \end{pmatrix}$$

$$\partial_1 F_2 - \partial_2 F_1 = 1$$

Suppose

$$G \text{ is some fn } \rightarrow \partial_1 G_2 - \partial_2 G_1 = 1$$

Q: Must  $F - G$  be a potential force?  
 A: Yes:  $\partial_1 (F_2 - G_2) - \partial_2 (F_1 - G_1) = 1 - 1 = 0 \Rightarrow F - G$  is a ~~pot~~!!

If  $F : \mathbb{R}^2 \rightarrow \mathbb{R}^2$ , then  $\text{curl}(F) = \partial_1 F_2 - \partial_2 F_1$

Reason: let  $\tilde{F} : \mathbb{R}^3 \rightarrow \mathbb{R}^3$  be defined by

$$\tilde{F}(x_1, x_2, x_3) = \begin{pmatrix} F_1(x_1, x_2) \\ F_2(x_1, x_2) \\ 0 \end{pmatrix}$$

$$\nabla_x \tilde{F} = \begin{pmatrix} \partial_2 \tilde{F}_3 - \partial_3 \tilde{F}_2 \\ \partial_3 \tilde{F}_1 - \partial_1 \tilde{F}_3 \\ \partial_1 \tilde{F}_2 - \partial_2 \tilde{F}_1 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ \partial_1 F_2 - \partial_2 F_1 \end{pmatrix}$$



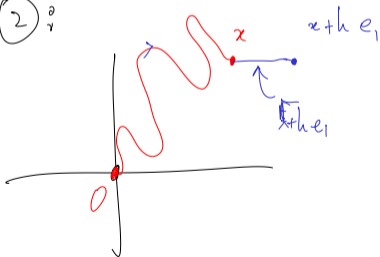


(2)  $\Rightarrow$  (1) :  $\mathbb{F}$  knows  $\exists \varphi$  s.t.  $F = \nabla \varphi$

$$\Rightarrow \oint_{\Gamma} F \cdot dl = \oint_{\Gamma} \nabla \varphi \cdot dl = \varphi(\text{end pt}) - \varphi(\text{start pt})$$

equal on a loop  
0

(1)  $\Rightarrow$  (2) :



Define  $\varphi(x) = \int_{\Gamma_x} F \cdot dl$

$\Gamma_x =$  any path joining  $0$  &  $x$

NIS  $\nabla\varphi = F.$

① Show  $\partial_1\varphi = F_1$

$$\partial_1\varphi(x) = \lim_{h \rightarrow 0} \frac{\varphi(x + h e_1) - \varphi(x)}{h} = \lim_{h \rightarrow 0} \frac{1}{h} \left( \int_{x+h e_1} F \cdot dl - \int_x F \cdot dl \right)$$

$$= \lim_{h \rightarrow 0} \frac{1}{h} \int_{\text{blue piece}} F \cdot dl = \lim_{h \rightarrow 0} \frac{1}{h} \int_0^h F(x + t e_1) \cdot e_1 dt$$

$$= \lim_{h \rightarrow 0} \frac{1}{h} \int_0^h F_1(x + t e_1) dt$$

Param blue piece:  $\gamma(t) = x + t e_1$

$\Leftrightarrow s(t) = x + t e_1$

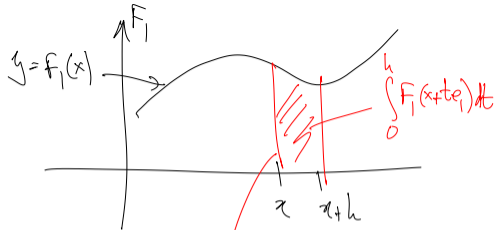
$(t \in (0, 1))$

$(t \in (0, h))$

$= F_1(x)$

(FTC)

Q.E.D.



$$\approx f_1(x) \cdot h$$