

### 3.5 GRAD, DIV & CURL OF PRODUCTS.

First we need to define the various sorts of product.

Suppose we are given

two scalar fields  $U, V$   
and two vector fields  $\underline{F}, \underline{G}$ .

and the operations

ordinary multiplication

dot-product (of two vectors)

cross-product (of two vectors)

{ two scalar fields  
one scalar & one vector f.

We can get **four** types of product:

- 1) Multiply  $U$  and  $V$  :  
get scalar field  $UV \equiv U(\underline{r})V(\underline{r})$
- 2) Multiply  $U$  and  $\underline{F}$   
get vector field  $U\underline{F} \equiv U(\underline{r})\underline{F}(\underline{r})$
- 3) Dot-product of  $\underline{F}, \underline{G}$  :  
get scalar field  $\underline{F} \cdot \underline{G} \equiv \underline{F}(\underline{r}) \cdot \underline{G}(\underline{r})$

4) Cross-product of  $\underline{\underline{F}}$  and  $\underline{\underline{G}}$  :

get vector field

$$\underline{\underline{F}} \times \underline{\underline{G}} = (\underline{\underline{F}}(\underline{r})) \times (\underline{\underline{G}}(\underline{r})) .$$

[Note:  $\nabla \underline{\underline{F}}$ ,  $\nabla \underline{\underline{G}}$  etc are same 'type'  
as  $\nabla \underline{\underline{F}}$ , so don't count separately.]

Of the above :

$UV$ ,  $\underline{\underline{F}} \cdot \underline{\underline{G}}$  are scalar fields  
- can take grad.

$\nabla \underline{\underline{F}}$ ,  $\underline{\underline{F}} \times \underline{\underline{G}}$  are vector fields  
- can take div or curl.

This gives us six cases.

Also, remember the simple case

$$\frac{d}{dx}(fg) = f \frac{dg}{dx} + \frac{df}{dx} g .$$

For grad of products we have:

$$\nabla(UV) = U(\nabla V) + V(\nabla U) \quad \bullet \quad (3.4)$$

or  $\text{grad}(UV) = U\text{grad}V + V\text{grad}U$

$$\nabla(\mathbf{F} \cdot \mathbf{G}) = \mathbf{F} \times (\nabla \times \mathbf{G}) + \mathbf{G} \times (\nabla \times \mathbf{F}) + (\mathbf{F} \cdot \nabla)\mathbf{G} + (\mathbf{G} \cdot \nabla)\mathbf{F} \quad \bullet \quad (3.5)$$

For div of products we have:

$$\nabla \cdot (U\mathbf{F}) = U(\nabla \cdot \mathbf{F}) + (\nabla U) \cdot \mathbf{F} \quad \bullet \quad (3.6)$$

$$\nabla \cdot (\mathbf{F} \times \mathbf{G}) = \mathbf{G} \cdot (\nabla \times \mathbf{F}) - \mathbf{F} \cdot (\nabla \times \mathbf{G}) \quad \bullet \quad (3.7)$$

and for curl of products, we have:

$$\nabla \times (U\mathbf{F}) = U(\nabla \times \mathbf{F}) + (\nabla U) \times \mathbf{F} \quad \bullet \quad (3.8)$$

$$= U(\nabla \times \mathbf{F}) - \mathbf{F} \times (\nabla U)$$

$$\nabla \times (\mathbf{F} \times \mathbf{G}) = \mathbf{F}(\nabla \cdot \mathbf{G}) + (\mathbf{G} \cdot \nabla)\mathbf{F} - \mathbf{G}(\nabla \cdot \mathbf{F}) - (\mathbf{F} \cdot \nabla)\mathbf{G} \quad \bullet \quad (3.9)$$

We see above that equations 3.4, 3.6, 3.7 and 3.8 look quite similar to 3.3, except for the minus sign in 3.7 and the possible minus sign in 3.8.

Take care what's a scalar and what's a vector.

You cannot add scalar + vector,  
so any equation like

$$\begin{aligned} (\text{Expression 1}) &= (\text{Expression 2}) \\ &\quad + (\text{Expression 3}) \\ &\quad \quad \quad + \dots \end{aligned}$$

Expression 1, 2, 3 ...

must be the same type  
(all scalars or all vectors).

Remember :

grad :  $U$  is a scalar,  $\nabla U$  is a vector

div :  $\vec{F}$  is a vector,  $\nabla \cdot \vec{F}$  is a scalar

curl :  $\vec{F}$  is a vector,  $\nabla \times \vec{F}$  is a vector.

$$\text{Eq. 3.6 : } \operatorname{div}(\underline{U}\underline{F}) = U(\operatorname{div}\underline{F}) + (\operatorname{grad}U) \cdot \underline{F}$$

$$\underbrace{\underline{\nabla} \cdot (\underline{U}\underline{F})}_{\substack{\text{vector} \\ \text{div (vector)} \\ = \text{scalar}}} = \underbrace{U}_{\substack{\uparrow \\ \text{scalar}}} \underbrace{(\underline{\nabla} \cdot \underline{F})}_{\substack{\uparrow \\ \text{scalar}}} + \underbrace{(\underline{\nabla}U)}_{\substack{\uparrow \\ \text{vector}}} \cdot \underbrace{\underline{F}}_{\substack{\uparrow \\ \text{vector}}} \\ \text{dot product} \\ \text{is scalar.}$$

$$\text{scalar field} = \text{scalar field} + \text{scalar field.}$$

Eq. 3.8

$$\underbrace{\underline{\nabla} \times (\underline{U}\underline{F})}_{\substack{\text{vector} \\ \text{curl (vector)} \\ = \text{vector}}} = \underbrace{U}_{\substack{\uparrow \\ \text{scalar}}} \underbrace{(\underline{\nabla} \times \underline{F})}_{\substack{\uparrow \\ \text{vector}}} + \underbrace{(\underline{\nabla}U)}_{\substack{\uparrow \\ \text{vector}}} \times \underbrace{\underline{F}}_{\substack{\uparrow \\ \text{vector}}} \\ \text{cross product} \\ \text{is vector.}$$

### Proof 3.4 :

For a couple of examples: firstly for Eq. 3.4 it is simple, we have

$$\begin{aligned}\nabla(UV) &= \mathbf{i} \frac{\partial}{\partial x}(UV) + \mathbf{j} \frac{\partial}{\partial y}(UV) + \mathbf{k} \frac{\partial}{\partial z}(UV) \\ &= \mathbf{i} \left( U \frac{\partial V}{\partial x} + V \frac{\partial U}{\partial x} \right) + \mathbf{j} \left( U \frac{\partial V}{\partial y} + V \frac{\partial U}{\partial y} \right) + \mathbf{k} \left( U \frac{\partial V}{\partial z} + V \frac{\partial U}{\partial z} \right) \\ &= U \left( \mathbf{i} \frac{\partial V}{\partial x} + \mathbf{j} \frac{\partial V}{\partial y} + \mathbf{k} \frac{\partial V}{\partial z} \right) + V \left( \mathbf{i} \frac{\partial U}{\partial x} + \mathbf{j} \frac{\partial U}{\partial y} + \mathbf{k} \frac{\partial U}{\partial z} \right) \\ &= U(\nabla V) + V(\nabla U) \quad \text{QED.}\end{aligned}$$

*Product rule*  
*Rearrange.*

Next we'll prove Eq.3.8: the product  $U\mathbf{F}$  is a vector field with components  $(UF_1, UF_2, UF_3)$ ; inserting those into the definition of curl,

$$\begin{aligned}\nabla \times (U\mathbf{F}) &= \mathbf{i} \left( \frac{\partial}{\partial y}(UF_3) - \frac{\partial}{\partial z}(UF_2) \right) + \mathbf{j} \left( \frac{\partial}{\partial z}(UF_1) - \frac{\partial}{\partial x}(UF_3) \right) + \mathbf{k} \left( \frac{\partial}{\partial x}(UF_2) - \frac{\partial}{\partial y}(UF_1) \right) \\ &= \mathbf{i} \left( U \frac{\partial F_3}{\partial y} + F_3 \frac{\partial U}{\partial y} - U \frac{\partial F_2}{\partial z} - F_2 \frac{\partial U}{\partial z} \right) + \mathbf{j} \left( U \frac{\partial F_1}{\partial z} + F_1 \frac{\partial U}{\partial z} - U \frac{\partial F_3}{\partial x} - F_3 \frac{\partial U}{\partial x} \right) \\ &\quad + \mathbf{k} \left( U \frac{\partial F_2}{\partial x} + F_2 \frac{\partial U}{\partial x} - U \frac{\partial F_1}{\partial y} - F_1 \frac{\partial U}{\partial y} \right)\end{aligned}$$

Next we'll prove Eq.3.8: the product  $UF$  is a vector field with components  $(UF_1, UF_2, UF_3)$ ; inserting those into the definition of curl,

$$\begin{aligned}
 \nabla \times (UF) &= \mathbf{i} \left( \frac{\partial}{\partial y}(UF_3) - \frac{\partial}{\partial z}(UF_2) \right) + \mathbf{j} \left( \frac{\partial}{\partial z}(UF_1) - \frac{\partial}{\partial x}(UF_3) \right) + \mathbf{k} \left( \frac{\partial}{\partial x}(UF_2) - \frac{\partial}{\partial y}(UF_1) \right) \\
 &= \mathbf{i} \left( U \frac{\partial F_3}{\partial y} + F_3 \frac{\partial U}{\partial y} - U \frac{\partial F_2}{\partial z} - F_2 \frac{\partial U}{\partial z} \right) + \mathbf{j} \left( U \frac{\partial F_1}{\partial z} + F_1 \frac{\partial U}{\partial z} - U \frac{\partial F_3}{\partial x} - F_3 \frac{\partial U}{\partial x} \right) \\
 &\quad + \mathbf{k} \left( U \frac{\partial F_2}{\partial x} + F_2 \frac{\partial U}{\partial x} - U \frac{\partial F_1}{\partial y} - F_1 \frac{\partial U}{\partial y} \right) \\
 &= U \left[ \mathbf{i} \left( \frac{\partial F_3}{\partial y} - \frac{\partial F_2}{\partial z} \right) + \mathbf{j} \left( \frac{\partial F_1}{\partial z} - \frac{\partial F_3}{\partial x} \right) + \mathbf{k} \left( \frac{\partial F_2}{\partial x} - \frac{\partial F_1}{\partial y} \right) \right] \\
 &\quad + \left[ \mathbf{i} \left( F_3 \frac{\partial U}{\partial y} - F_2 \frac{\partial U}{\partial z} \right) + \mathbf{j} \left( F_1 \frac{\partial U}{\partial z} - F_3 \frac{\partial U}{\partial x} \right) + \mathbf{k} \left( F_2 \frac{\partial U}{\partial x} - F_1 \frac{\partial U}{\partial y} \right) \right] \\
 &= U [\text{curl } \vec{F}] + \begin{vmatrix} \mathbf{i} & \mathbf{j} & \mathbf{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ F_1 & F_2 & F_3 \end{vmatrix}
 \end{aligned}$$

Product rule

Re-order

$$\nabla \times (\vec{U}F) = ?$$

$$\vec{U}F \equiv U_{F_1} \hat{i} + U_{F_2} \hat{j} + U_{F_3} \hat{k}$$

$$\nabla \times \vec{U}F = \begin{vmatrix} \hat{i} & \hat{j} & \hat{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ U_{F_1} & U_{F_2} & U_{F_3} \end{vmatrix}$$

$(\underline{G} \cdot \underline{\nabla})$  is a new operator :

$$\text{from } \underline{G} = (G_1, G_2, G_3)$$

$$\text{and } \underline{\nabla} = \left( \frac{\partial}{\partial x}, \frac{\partial}{\partial y}, \frac{\partial}{\partial z} \right)$$

$$\text{get } (\underline{G} \cdot \underline{\nabla}) = G_1 \frac{\partial}{\partial x} + G_2 \frac{\partial}{\partial y} + G_3 \frac{\partial}{\partial z}$$

$$\begin{aligned} \text{so } (\underline{G} \cdot \underline{\nabla}) \underline{F} &= \hat{i} \left( G_1 \frac{\partial F_1}{\partial x} + G_2 \frac{\partial F_1}{\partial y} + G_3 \frac{\partial F_1}{\partial z} \right) \\ &+ \hat{j} \left( G_1 \frac{\partial F_2}{\partial x} + \dots \right) \\ &+ \hat{k} \left( \dots \right) . \end{aligned}$$

This is geometrically  
 $|\underline{G}|$  times the directional  
derivative of  $\underline{F}$  along a unit vector  
parallel to  $\underline{G}$ .

### Example 3.5:

Let  $\underline{a}$  be a constant vector, and  
 $r = |\underline{r}|$  as usual.

What is  $\text{curl}(r\underline{a})$ ?

$r$  is scalar;  $\underline{a}$  is vector  
so need Eq. 3.8:

$$\begin{aligned}\underline{\nabla} \times (r\underline{a}) &= r(\underline{\nabla} \times \underline{a}) - \underline{a} \times (\underline{\nabla} r) \\ &= r\underline{0} - \underline{a} \times \frac{1}{r}\underline{r} \\ &\quad \text{using Coursework 2.}\end{aligned}$$

### Example 3.6:

Let  $\underline{a}$  be a constant vector; ~~and~~  
evaluate  $\underline{\nabla} \times (\underline{a} \times \underline{r})$ .

Eq. 3.9:

$$\begin{aligned}\underline{\nabla} \times (\underline{a} \times \underline{r}) &= \underline{a}(\underline{\nabla} \cdot \underline{r}) + (\underline{r} \cdot \underline{\nabla})\underline{a} \\ &\quad - \underline{r}(\underline{\nabla} \cdot \underline{a}) - (\underline{a} \cdot \underline{\nabla})\underline{r}\end{aligned}$$

$$\text{Now } \underline{\nabla} \cdot \underline{r} = 3$$

$$\underline{a} \text{ const} \Rightarrow (\underline{r} \cdot \underline{\nabla})\underline{a} = 0, (\underline{\nabla} \cdot \underline{a}) = 0.$$

$$\vec{r} = (x, y, z)$$

$$\text{So } (\vec{a} \cdot \nabla) \vec{r} = \hat{i} \left( a_1 \frac{\partial x}{\partial x} + a_2 \frac{\partial x}{\partial y} + a_3 \frac{\partial x}{\partial z} \right) + \hat{j} \left( a_1 \frac{\partial x}{\partial y} + \dots \right)$$

$$= \hat{i} a_1 + \hat{j} a_2 + \hat{k} a_3$$

$$= \vec{a}$$

$$\text{So } \nabla \times (\vec{a} \times \vec{r}) = 3\vec{a} - \vec{a} \\ = 2\vec{a}$$

$$\text{CWK 2: } \nabla(r^n) = n r^{n-2} \vec{r} \\ = n r^{n-1} \hat{r}.$$

$$n=1:$$

$$\nabla(r) = 1 r^{-1} \vec{r} \\ = \frac{1}{r} \vec{r} = \hat{r}.$$

### 3.6 VECTOR SECOND DERIVATIVES.

There are another set of formulae arising from applying **TWO** of grad, div, or curl in succession.

If we start with scalar field  $U$  and vector field  $\underline{F}$ , the allowed first derivatives are

$$\text{grad } U \equiv \underline{\nabla} U \quad : \text{ vector field}$$

$$\text{div } \underline{F} \equiv \underline{\nabla} \cdot \underline{F} \quad : \text{ scalar field}$$

$$\text{curl } \underline{F} \equiv \underline{\nabla} \times \underline{F} \quad : \text{ vector field.}$$

Now  $\text{grad } U$ ,  $\text{curl } \underline{F}$  are vector fields  
 $\Rightarrow$  can apply div or curl.

$\text{div } \underline{F}$  is a scalar field  $\Rightarrow$  can apply grad.

This gives us  $2 + 2 + 1 = 5$  cases,  
which are **3.10 - 3.14**.

grad() or curl() give a vector result); while they are scalars for 3.6 and 3.7 because div gives a scalar

### 3.6 Vector second derivatives: applying $\nabla$ twice

We also have a second set of identities arising from applying **two** of grad, div or curl in succession.  $U$  and  $\text{curl } \mathbf{F}$  produce vector fields, to which either div or curl can be applied; while  $\text{div } \mathbf{F}$  produces a scalar field, and then we can apply grad to that. This gives a total of five allowed cases, which are as follows:

$$\text{div}(\text{grad } U) = \nabla \cdot (\nabla U) \equiv \nabla^2 U \quad (3.10)$$

$$\text{curl}(\text{grad } U) = \nabla \times (\nabla U) = \mathbf{0} \quad (3.11)$$

$$\text{div}(\text{curl } \mathbf{F}) = \nabla \cdot (\nabla \times \mathbf{F}) = 0 \quad (3.12)$$

$$\text{curl}(\text{curl } \mathbf{F}) = \nabla \times (\nabla \times \mathbf{F}) = \nabla(\nabla \cdot \mathbf{F}) - \nabla^2 \mathbf{F} \quad (3.13)$$

$$\text{grad}(\text{div } \mathbf{F}) = \nabla(\nabla \cdot \mathbf{F}) = \nabla \times (\nabla \times \mathbf{F}) + \nabla^2 \mathbf{F} \quad (3.14)$$

We see here that two of these cases ( $\text{curl grad } U$ , and  $\text{div curl } \mathbf{F}$ ) are identically zero; this is true for vector fields, as long as they are sufficiently well behaved that the partial derivatives commute, see below

$$3.10 : \quad \nabla \cdot (\nabla U) \equiv \operatorname{div} (\operatorname{grad} U) \\ \equiv \nabla^2 U \\ \uparrow \\ \text{LAPLACIAN.}$$

In components,

$$\operatorname{grad} U = \frac{\partial U}{\partial x} \hat{i} + \frac{\partial U}{\partial y} \hat{j} + \frac{\partial U}{\partial z} \hat{k}$$

$$\nabla^2 U \equiv \operatorname{div} (\operatorname{grad} U) = \frac{\partial^2 U}{\partial x^2} + \frac{\partial^2 U}{\partial y^2} + \frac{\partial^2 U}{\partial z^2}.$$

$$\Rightarrow \nabla^2 \equiv \left( \frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial y^2} + \frac{\partial^2}{\partial z^2} \right)$$

Above,  $U$  is a scalar field,

$\nabla U$  is a vector field,

$\nabla^2 U \equiv \operatorname{div} (\operatorname{grad} U)$  is a scalar field.

In (3.13), (3.14), we can also apply  $\nabla^2$  to a vector field and get another vector field:

$$\text{if } \underline{F} = F_1 \hat{i} + F_2 \hat{j} + F_3 \hat{k},$$

$$\nabla^2 \underline{F} \equiv \nabla^2 F_1 \hat{i} + \nabla^2 F_2 \hat{j} + \nabla^2 F_3 \hat{k}.$$

$$\sum_i \left( \frac{\partial}{\partial y} \left( \frac{\partial U}{\partial z} \right) - \frac{\partial}{\partial z} \left( \frac{\partial U}{\partial y} \right) \right) + \dots$$

$$\rightarrow \sum_i \left( \frac{\partial^2 U}{\partial y \partial z} - \frac{\partial^2 U}{\partial z \partial y} \right) + \dots$$

$\approx 0$  as long as partial second derivatives 'commute'.

$$\frac{\partial^2 U}{\partial y \partial z} = \frac{\partial^2 U}{\partial z \partial y}.$$

$$3.11 \quad \text{curl}(\text{grad } U) = \underline{0}$$

$$\underline{\nabla} \times (\underline{\nabla} U) = \underline{0}$$

$$\underline{\nabla} U = \frac{\partial U}{\partial x} \underline{i} + \frac{\partial U}{\partial y} \underline{j} + \frac{\partial U}{\partial z} \underline{k}$$

All of the relations above can be proved by direct substitution, e.g.:

**Proof of 3.11:**

$$\begin{aligned} \text{curl}(\underline{\nabla} U) &= \begin{vmatrix} \underline{i} & \underline{j} & \underline{k} \\ \partial/\partial x & \partial/\partial y & \partial/\partial z \\ \partial U/\partial x & \partial U/\partial y & \partial U/\partial z \end{vmatrix} \\ &= \left( \frac{\partial^2 U}{\partial y \partial z} - \frac{\partial^2 U}{\partial z \partial y}, \frac{\partial^2 U}{\partial z \partial x} - \frac{\partial^2 U}{\partial x \partial z}, \frac{\partial^2 U}{\partial x \partial y} - \frac{\partial^2 U}{\partial y \partial x} \right) = \underline{0} \end{aligned}$$

[Note, we assume that the function  $U$  is sufficiently well-behaved for its partial second derivatives to commute.]

$$3.12 \quad \operatorname{div}(\operatorname{curl} \underline{F}) = 0$$

Proof:

$$\operatorname{curl} \underline{F} = \begin{vmatrix} \underline{i} & \underline{j} & \underline{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ F_1 & F_2 & F_3 \end{vmatrix}$$

$$= \underline{i} \left( \frac{\partial F_3}{\partial y} - \frac{\partial F_2}{\partial z} \right) + \underline{j} \left( \frac{\partial F_1}{\partial z} - \frac{\partial F_3}{\partial x} \right)$$

$$+ \underline{k} \left( \frac{\partial F_2}{\partial x} - \frac{\partial F_1}{\partial y} \right)$$

$$\text{so } \operatorname{div}(\operatorname{curl} \underline{F}) = \frac{\partial}{\partial x} \left( \frac{\partial F_3}{\partial y} - \frac{\partial F_2}{\partial z} \right)$$

$$+ \frac{\partial}{\partial y} \left( \frac{\partial F_1}{\partial z} - \frac{\partial F_3}{\partial x} \right)$$

$$+ \frac{\partial}{\partial z} \left( \frac{\partial F_2}{\partial x} - \frac{\partial F_1}{\partial y} \right)$$

$$= \frac{\partial^2 F_3}{\partial x \partial y} - \frac{\partial^2 F_2}{\partial x \partial z} + \frac{\partial^2 F_1}{\partial y \partial z} - \frac{\partial^2 F_3}{\partial y \partial x}$$

$$+ \frac{\partial^2 F_2}{\partial z \partial x} - \frac{\partial^2 F_1}{\partial z \partial y}$$

$$= 0 \quad \left( \text{assuming } \frac{\partial^2 F_3}{\partial x \partial y} = \frac{\partial^2 F_3}{\partial y \partial x} \right)$$

$$3.13 \quad \underline{\nabla} \times (\underline{\nabla} \times \underline{F}) = \underline{\nabla} (\underline{\nabla} \cdot \underline{F}) - \nabla^2 \underline{F}$$

$$\text{or } \text{curl} (\text{curl } \underline{F}) = \text{grad} (\text{div } \underline{F}) - \nabla^2 \underline{F}.$$

$$3.14 \quad \underline{\nabla} (\underline{\nabla} \cdot \underline{F}) = \underline{\nabla} \times (\underline{\nabla} \times \underline{F}) + \nabla^2 \underline{F}$$

$$\text{grad} (\text{div } \underline{F}) = \text{curl} (\text{curl } \underline{F}) + \nabla^2 \underline{F}.$$

These are just a rearrangement of each other, and involve the Laplacian of the vector field  $\underline{F}$ ,  $\nabla^2 \underline{F}$  which we met above.

$$\nabla^2 \underline{F} = \text{grad} (\text{div } \underline{F}) - \text{curl} (\text{curl } \underline{F})$$

Of the above 3.10 - 3.14 ,

3.10 and 3.11 are especially important for the rest of the course.

3.10 defines the Laplacian,  $\nabla^2$ .

The equation  $\nabla^2 U = 0$  is called LAPLACE'S EQUATION, and we will solve some simple cases in Chapter 7.

3.11 is  $\text{curl}(\text{grad } U) = \underline{0}$ .

It is interesting to ask, given a vector field  $\underline{F}$ , can we find a scalar field  $U$  such that  $\text{grad } U = \underline{F}$  ?

If  $\text{curl } \underline{F} \neq \underline{0}$ , this is not possible:

define  $\underline{H} \equiv \text{grad } U$ , 3.11  $\Rightarrow \text{curl } \underline{H} = \underline{0}$

$\Rightarrow \underline{H} \neq \underline{F}$  for any  $U$ .

In Chapter 4, we will show the converse: if  $\text{curl } \underline{F} = \underline{0}$ , then ~~there is~~ there is a  $U$  such that  $\underline{F} = \text{grad } U$ .