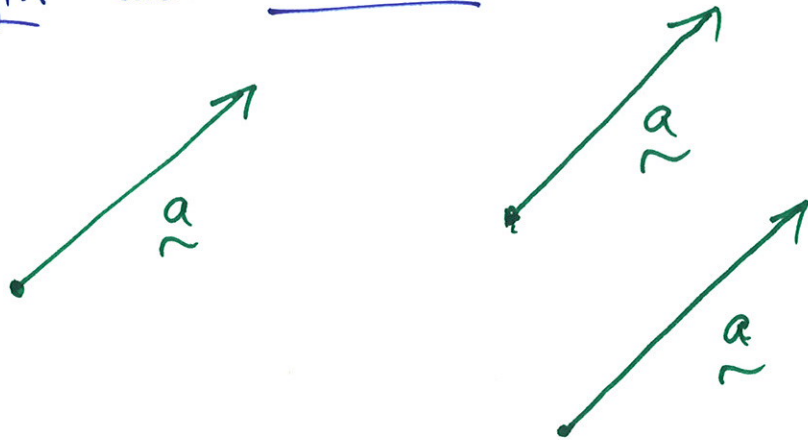


1.6 VECTORS .

A vector is a quantity with length and direction .



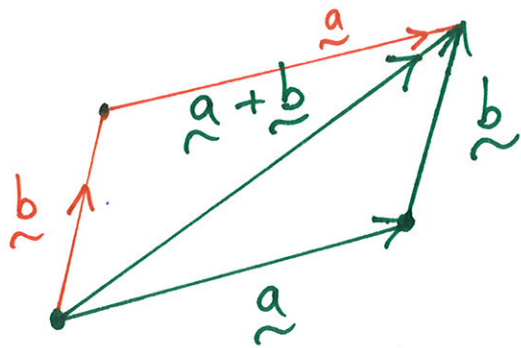
(Row) Vector $\underline{v} = (v_1, v_2, v_3)$

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

\underline{r} always means this,
i.e. vector from origin to (x, y, z) .

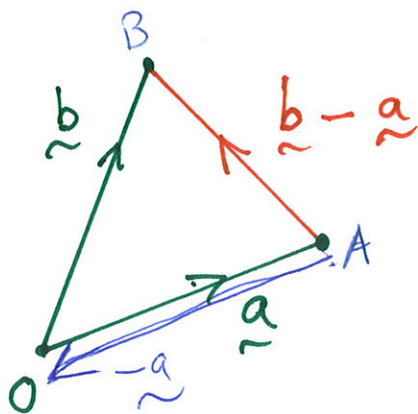
$$\text{Length } |\underline{v}| = \sqrt{v_1^2 + v_2^2 + v_3^2}$$

Addition of Vectors :



$$\vec{a} + \vec{b} = \vec{b} + \vec{a}$$

$$\vec{a} + \vec{b} = (a_1 + b_1, a_2 + b_2, a_3 + b_3).$$

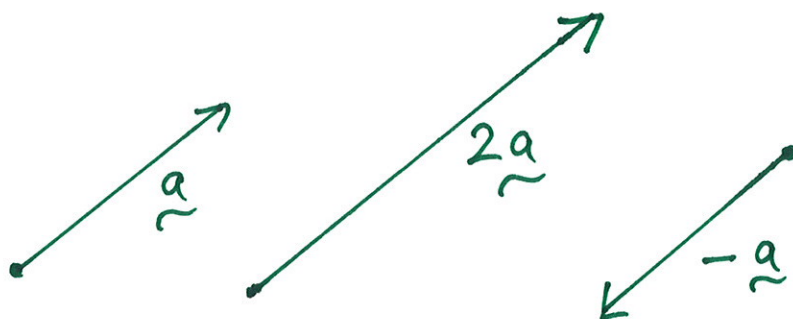


VECTOR FROM

$$\vec{a} \text{ to } \vec{b} = \vec{b} - \vec{a}$$

Multiplication (by a scalar) :

$$\lambda \vec{v} = (\lambda v_1, \lambda v_2, \lambda v_3).$$



Define

$\hat{i} = (1, 0, 0)$ = unit vector parallel to +x axis

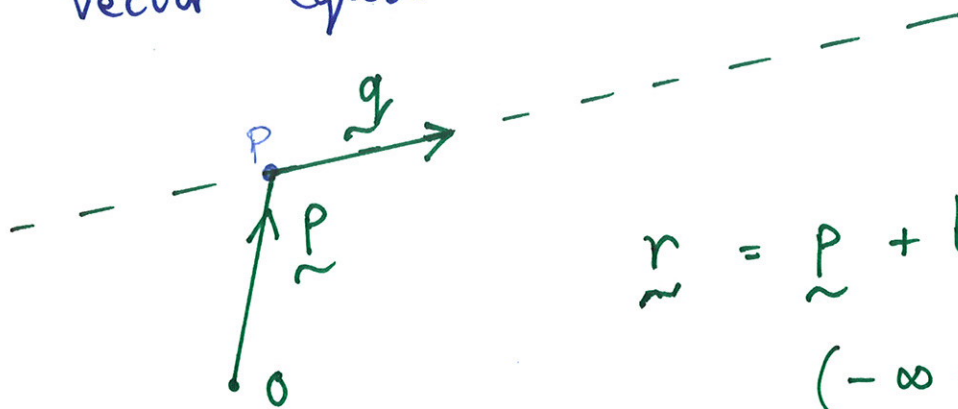
$\hat{j} = (0, 1, 0)$ = " " " + y axis

$\hat{k} = (0, 0, 1)$ = " " " + z axis.

so e.g. $\vec{r} = x\hat{i} + y\hat{j} + z\hat{k}$

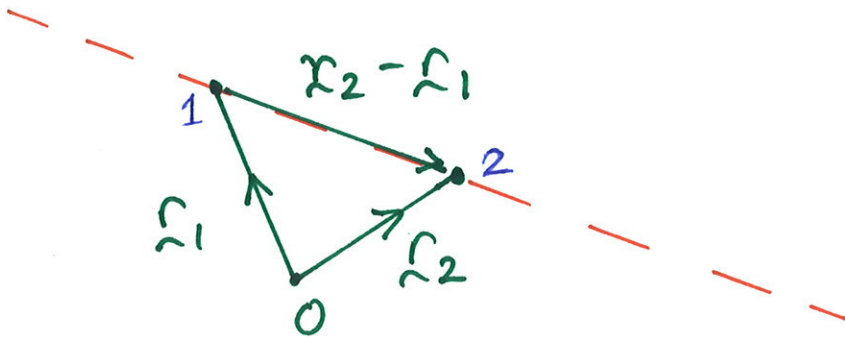
$\vec{v} = v_1\hat{i} + v_2\hat{j} + v_3\hat{k}$
or (v_1, v_2, v_3) .

Vector equation of a line:



is straight line through point \vec{p} parallel to \vec{q} .

Line through two given points :



$$\vec{r} = \vec{r}_1 + t(\vec{r}_2 - \vec{r}_1)$$

$-\infty < t < \infty$: infinite line

$0 < t < 1$: line segment
from \vec{r}_1 to \vec{r}_2 .

1.7 SCALAR & VECTOR PRODUCTS.

Scalar (or dot) product

$$\begin{array}{c} \vec{a} \cdot \vec{b} = \underbrace{|\vec{a}| |\vec{b}| \cos \theta}_{\text{Scalar.}} \\ \uparrow \quad \uparrow \\ \text{Vector} \quad \text{Vector} \end{array}$$

In components,

$$\begin{aligned} \vec{a} \cdot \vec{b} &= a_1 b_1 + a_2 b_2 + a_3 b_3 \\ &= \sum_{i=1}^3 a_i b_i \end{aligned}$$

In particular,

$$\vec{a} \cdot \vec{a} = |\vec{a}|^2$$

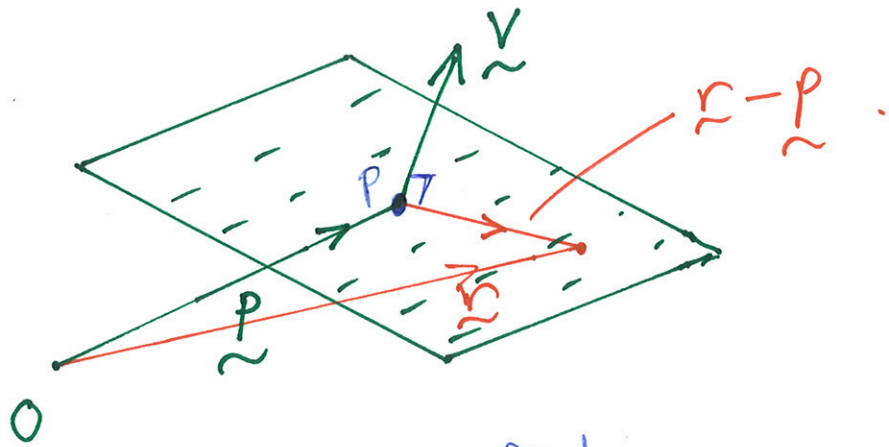
$$\vec{a} \cdot \vec{b} = 0 \iff \begin{array}{l} \vec{a} = \vec{0}, \vec{b} = \vec{0} \\ \text{or } \vec{a} \perp \vec{b} \end{array}$$

'Obvious' rules

$$\text{eg } \vec{a} \cdot (\vec{b} + \vec{c}) = \vec{a} \cdot \vec{b} + \vec{a} \cdot \vec{c}$$

$$(\lambda \vec{a}) \cdot (\mu \vec{b}) = \lambda \mu \vec{a} \cdot \vec{b}$$

Vector Equation of a Plane:



Consider plane containing ^{fixed} point \vec{p} and \perp to vector \vec{v} .

A general point \vec{r} is in this plane

iff

$$\vec{r} - \vec{p} \perp \vec{v}$$

$$\left(\text{or } \vec{r} - \vec{p} = \vec{0} \right)$$

$$\Leftrightarrow (\vec{r} - \vec{p}) \cdot \vec{v} = 0$$

$$\vec{r} \cdot \vec{v} - \vec{p} \cdot \vec{v} = 0$$

$$\vec{r} \cdot \vec{v} = \underbrace{\vec{p} \cdot \vec{v}}_{\text{constant}}$$

for given \vec{p}, \vec{v} .

$$v_1 x + v_2 y + v_3 z = \vec{p} \cdot \vec{v} = d$$

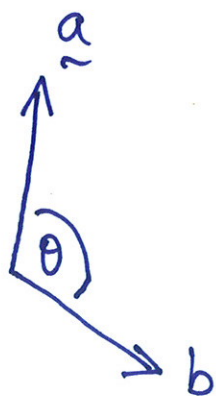
VECTOR PRODUCT :

The vector product of two vectors is a third vector :

$$\vec{a} \times \vec{b} = |\vec{a}| |\vec{b}| \sin \theta \hat{n}$$

Unit vector \perp to \vec{a}, \vec{b} .

$$|\vec{a} \times \vec{b}| = \text{Area of parallelogram with sides } \vec{a}, \vec{b}.$$



\hat{n} points 'into the paper'.

Rules: $\vec{v} \times \vec{w} = -\vec{w} \times \vec{v}$ ← Note this minus!

$$(\lambda \vec{v}) \times \vec{w} = \lambda (\vec{v} \times \vec{w}) = \vec{v} \times (\lambda \vec{w})$$

$$\vec{u} \times (\vec{v} + \vec{w}) = \vec{u} \times \vec{v} + \vec{u} \times \vec{w}$$

$$\vec{v} \times \vec{v} = \vec{0} \quad \text{For any } \vec{v}.$$

$$\vec{v} \times \vec{w} = \vec{0}$$

$\iff \vec{v}$ or $\vec{w} = \vec{0}$, or \vec{v}, \vec{w} parallel.
(or antiparallel)

In components :

$$\underline{v} \times \underline{w} = (v_1 \underline{i} + v_2 \underline{j} + v_3 \underline{k}) \times (w_1 \underline{i} + w_2 \underline{j} + w_3 \underline{k})$$

$$= (v_2 w_3 - v_3 w_2) \underline{i} + (v_3 w_1 - v_1 w_3) \underline{j} + (v_1 w_2 - v_2 w_1) \underline{k}$$

$$= \begin{vmatrix} \underline{i} & \underline{j} & \underline{k} \\ v_1 & v_2 & v_3 \\ w_1 & w_2 & w_3 \end{vmatrix}$$

Products of $\hat{i}, \hat{j}, \hat{k}$:

$\hat{i}, \hat{j}, \hat{k}$ are mutually perpendicular unit vectors

$$\Rightarrow \hat{i} \cdot \hat{i} = \hat{j} \cdot \hat{j} = \hat{k} \cdot \hat{k} = 1$$

$$\hat{i} \cdot \hat{j} = \hat{i} \cdot \hat{k} = \hat{j} \cdot \hat{k} = 0.$$

$$\hat{i} \times \hat{i} = \hat{j} \times \hat{j} = \hat{k} \times \hat{k} = \hat{0}.$$

What about $\hat{i} \times \hat{j}$ etc?

$$\hat{i} \times \hat{j} = |\hat{i}| |\hat{j}| \sin \theta \hat{n}$$

$\uparrow \quad \uparrow \quad \uparrow \quad \uparrow$
 $1 \quad 1 \quad 1$

Vector \perp to both \hat{i}, \hat{j} .

$$\Rightarrow \hat{i} \times \hat{j} = \pm \hat{k} \text{ and likewise.}$$

It turns out

$$\hat{i} \times \hat{j} = +\hat{k}, \quad \hat{j} \times \hat{k} = +\hat{i},$$

$$\hat{k} \times \hat{i} = +\hat{j}$$

$$\hat{j} \times \hat{i} = -\hat{k} \text{ etc.}$$

(To memorise: $\hat{i}, \hat{j}, \hat{k}, \hat{i}, \hat{j}, \hat{k} \dots$)

SCALAR TRIPLE PRODUCT

Given three vectors \underline{u} , \underline{v} , \underline{w} ,
the scalar triple product is

$$\underbrace{(\underbrace{\underline{u} \times \underline{v}}_{\text{Vector}})}_{\text{Scalar}} \cdot \underbrace{\underline{w}}_{\text{Vector}}$$

In components,

$$\underline{u} \times \underline{v} = (u_2 v_3 - u_3 v_2) \underline{i} \\ + (u_3 v_1 - u_1 v_3) \underline{j} \\ + (u_1 v_2 - u_2 v_1) \underline{k}$$

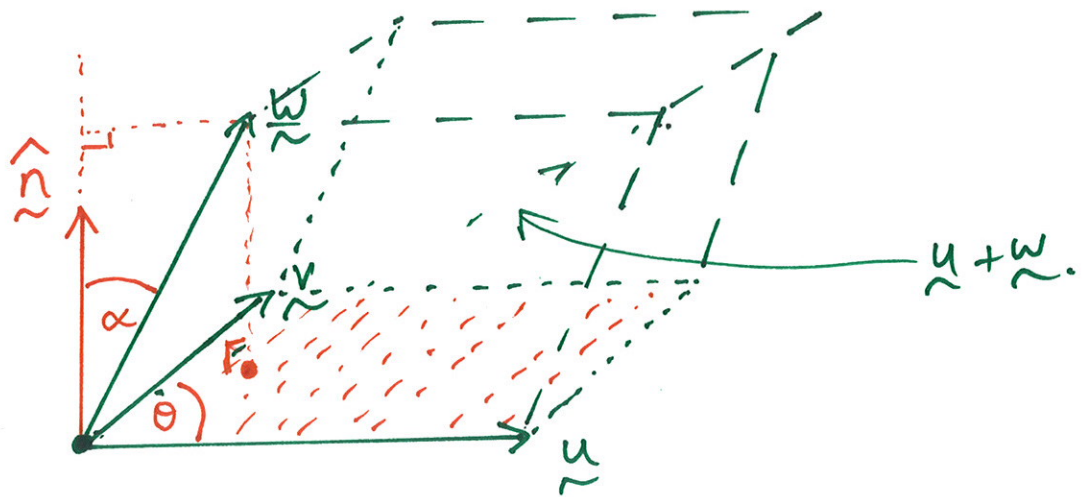
$$\underline{w} = w_1 \underline{i} + w_2 \underline{j} + w_3 \underline{k}$$

$$\Rightarrow (\underline{u} \times \underline{v}) \cdot \underline{w} = w_1 u_2 v_3 - w_1 u_3 v_2 \\ + w_2 u_3 v_1 - w_2 u_1 v_3 \\ + w_3 u_1 v_2 - w_3 u_2 v_1$$

$$= \begin{vmatrix} u_1 & u_2 & u_3 \\ v_1 & v_2 & v_3 \\ w_1 & w_2 & w_3 \end{vmatrix}$$

$$\begin{aligned}
 \text{So } (\underline{u} \times \underline{v}) \cdot \underline{w} &= (\underline{v} \times \underline{w}) \cdot \underline{u} \\
 &= (\underline{w} \times \underline{u}) \cdot \underline{v} \\
 &= -(\underline{v} \times \underline{u}) \cdot \underline{w} \\
 &\text{etc.}
 \end{aligned}$$

Geometrical picture :



$$\underline{u} \times \underline{v} = \underbrace{|\underline{u}| |\underline{v}| \sin \theta}_{\text{Area of 'base'}} \hat{n}$$

$$\begin{aligned}
 \hat{n} \cdot \underline{w} &= |\hat{n}| |\underline{w}| \cos \alpha \\
 &= 1 |\underline{w}| \cos \alpha \\
 &= \text{Height of } w \text{ above } uv \text{ plane.}
 \end{aligned}$$

$$\Rightarrow (\underline{u} \times \underline{v}) \cdot \underline{w} = \boxed{\pm} \text{ Volume of parallelepiped}$$

Depends if $\underline{u}, \underline{v}, \underline{w}$ are 'right handed' or 'left handed' triple

Example of sign-flip:

Suppose we reflect $\underline{u}, \underline{v}, \underline{w}$ in a mirror in the xy plane, to get $\underline{u}', \underline{v}', \underline{w}'$

$$\rightarrow \underline{u}' = (u_1, u_2, -u_3) \quad \text{etc.}$$

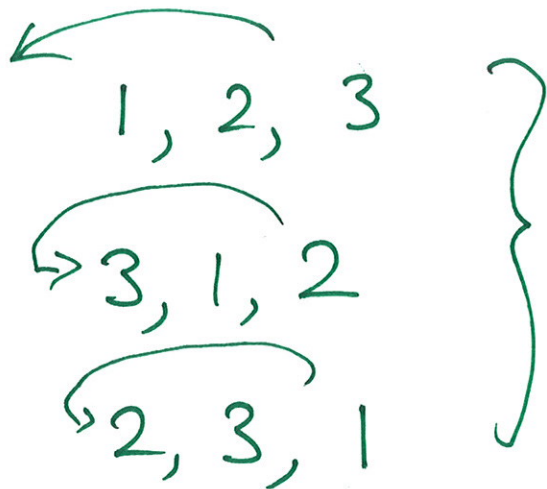
$$\begin{aligned} \text{Then } (\underline{u}' \times \underline{v}') \cdot \underline{w}' &= \begin{vmatrix} u_1 & u_2 & -u_3 \\ v_1 & v_2 & -v_3 \\ w_1 & w_2 & -w_3 \end{vmatrix} \\ &= - \begin{vmatrix} u_1 & u_2 & u_3 \\ v_1 & v_2 & v_3 \\ w_1 & w_2 & w_3 \end{vmatrix} \end{aligned}$$

VECTOR TRIPLE PRODUCT:

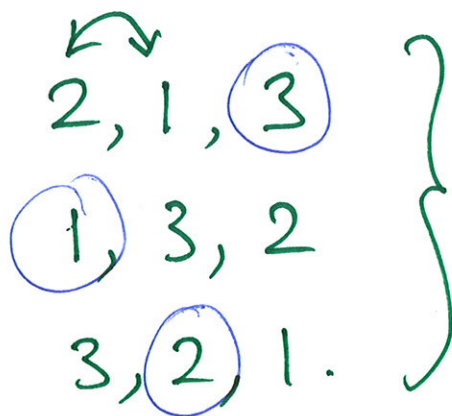
$$\begin{aligned} \underline{u} \times (\underline{v} \times \underline{w}) &= (\underline{u} \cdot \underline{w}) \underline{v} - (\underline{u} \cdot \underline{v}) \underline{w} \\ &= - \underline{u} \times (\underline{w} \times \underline{v}) \\ &= - (\underline{v} \times \underline{w}) \times \underline{u} \\ &\neq (\underline{u} \times \underline{v}) \times \underline{w} \end{aligned}$$

Proof: write out components,
Ex. 1.3.

PERMUTATIONS :



Even :
+



Odd.
-

$$\underline{u} \times (\underline{v} \times \underline{w}) = ?$$

$$\underline{v} \times \underline{w} = \begin{vmatrix} \hat{i} & \hat{j} & \hat{k} \\ v_1 & v_2 & v_3 \\ w_1 & w_2 & w_3 \end{vmatrix}$$

$$= (v_2 w_3 - v_3 w_2) \hat{i} + \dots$$

$$\underline{u} \times (\underline{v} \times \underline{w}) = \begin{vmatrix} \hat{i} & \hat{j} & \hat{k} \\ u_1 & u_2 & u_3 \\ v_2 w_3 - v_3 w_2 & \dots & \dots \end{vmatrix}$$

1.8 GRADIENTS & DIRECTIONAL DERIVATIVES.

In Calculus II, you met functions of more than one variable e.g. $f(x, y)$ or $f(x, y, z)$.

Here f is a pure number \rightarrow "scalar"
 x, y, z is position in space

$\rightarrow f(x, y, z) \equiv f(\underline{r})$ is called
a **SCALAR FIELD**.

Given $f(\underline{r})$, we can define a
vector field, the **GRADIENT** of f ,

by

$$\begin{aligned}\underline{\nabla} f &= \frac{\partial f}{\partial x} \underline{i} + \frac{\partial f}{\partial y} \underline{j} + \frac{\partial f}{\partial z} \underline{k} \\ &= \left(\frac{\partial f}{\partial x}, \frac{\partial f}{\partial y}, \frac{\partial f}{\partial z} \right) \quad \text{as a row vector.}\end{aligned}$$

Suppose we start at $\underline{r} = (x, y, z)$,
then move a small distance $d\underline{r} = (dx, dy, dz)$
to $\underline{r} + d\underline{r} = (x+dx, y+dy, z+dz)$.

Consider what happens to f :
get a small change df ,

$$df \equiv f(x+dx, y+dy, z+dz) - f(x, y, z).$$

Now use Taylor series in 3 variables,
and throw away 2nd and higher derivatives.

$$\text{Result : } df = \frac{\partial f}{\partial x} dx + \frac{\partial f}{\partial y} dy + \frac{\partial f}{\partial z} dz$$

$$= \left(\frac{\partial f}{\partial x}, \frac{\partial f}{\partial y}, \frac{\partial f}{\partial z} \right) \cdot (dx, dy, dz)$$

$$df = (\underline{\nabla} f) \cdot d\underline{r}$$

Taylor series in 3 variables

You should remember the formula for a Taylor series in 1 variable, e.g.

$$f(x) = f(a) + \frac{df}{dx}(x-a) + \frac{1}{2!} \frac{d^2f}{dx^2}(x-a)^2 + \dots$$

where the derivatives are evaluated at $x = a$.

Letting $x_0 = a$, $x = x_0 + \delta x$, we have the same thing as

$$f(x_0 + \delta x) = f(x_0) + \frac{df}{dx}(\delta x) + \frac{1}{2!} \frac{d^2f}{dx^2}(\delta x)^2 + \dots$$

There is a similar version of Taylor's theorem if f takes more than one variable; specifically for 3 variables $f(x, y, z)$ we get

$$\begin{aligned} & f(x_0 + \delta x, y_0 + \delta y, z_0 + \delta z) \\ = & f(x_0, y_0, z_0) + \frac{\partial f}{\partial x} \delta x + \frac{\partial f}{\partial y} \delta y + \frac{\partial f}{\partial z} \delta z \\ & + \frac{1}{2} \frac{\partial^2 f}{\partial x^2} (\delta x)^2 + \frac{1}{2} \frac{\partial^2 f}{\partial y^2} (\delta y)^2 + \frac{1}{2} \frac{\partial^2 f}{\partial z^2} (\delta z)^2 \\ & + \frac{\partial^2 f}{\partial x \partial y} (\delta x)(\delta y) + \frac{\partial^2 f}{\partial y \partial z} (\delta y)(\delta z) + \frac{\partial^2 f}{\partial x \partial z} (\delta x)(\delta z) + \dots \end{aligned}$$

Note that there are "mixed derivatives" at second and higher orders, like $\partial^2 f / \partial x \partial y$, etc.

But, if we take $\delta x, \delta y, \delta z$ all small enough that only first-order terms contribute, then we simply get

$$f(x_0 + \delta x, y_0 + \delta y, z_0 + \delta z) \approx f(x_0, y_0, z_0) + \frac{\partial f}{\partial x} \delta x + \frac{\partial f}{\partial y} \delta y + \frac{\partial f}{\partial z} \delta z$$

or, defining δf in the obvious way as

$$\begin{aligned} \delta f &= f(x_0 + \delta x, y_0 + \delta y, z_0 + \delta z) - f(x_0, y_0, z_0) \\ \delta f &\approx \frac{\partial f}{\partial x} \delta x + \frac{\partial f}{\partial y} \delta y + \frac{\partial f}{\partial z} \delta z \end{aligned}$$

Example 1.7 :

$$\text{If } f(x, y, z) = x^2 \sin z, \\ \text{calculate } \nabla f$$

Take
~~Find~~ partial derivatives :

$$\frac{\partial f}{\partial x} = 2x \sin z$$

$$\frac{\partial f}{\partial y} = 0$$

$$\frac{\partial f}{\partial z} = x^2 \cos z$$

$$\text{so } \nabla f = (2x \sin z) \hat{i} + 0 \hat{j} \\ + (x^2 \cos z) \hat{k} .$$

What does ∇f tell us?

∇f depends on \underline{r} .

(It is a vector field, see later).

∇f at \underline{r} tells us how f is
changing 'near' point \underline{r} .

TANGENT PLANE & NORMAL LINE.

Last time we saw

$$\nabla f \equiv \frac{\partial f}{\partial x} \underline{i} + \frac{\partial f}{\partial y} \underline{j} + \frac{\partial f}{\partial z} \underline{k}$$

and we showed

$$df = (\nabla f) \cdot d\mathbf{r}$$

for any small displacement $d\mathbf{r}$.

Now, consider a surface

$$f(\mathbf{r}) = c \quad \text{for constant } c.$$

Let \mathbf{r}_1 be any point on the surface,

$$\text{so } f(\mathbf{r}_1) = c$$

Let $d\mathbf{r}$ be a small displacement on
the surface, so

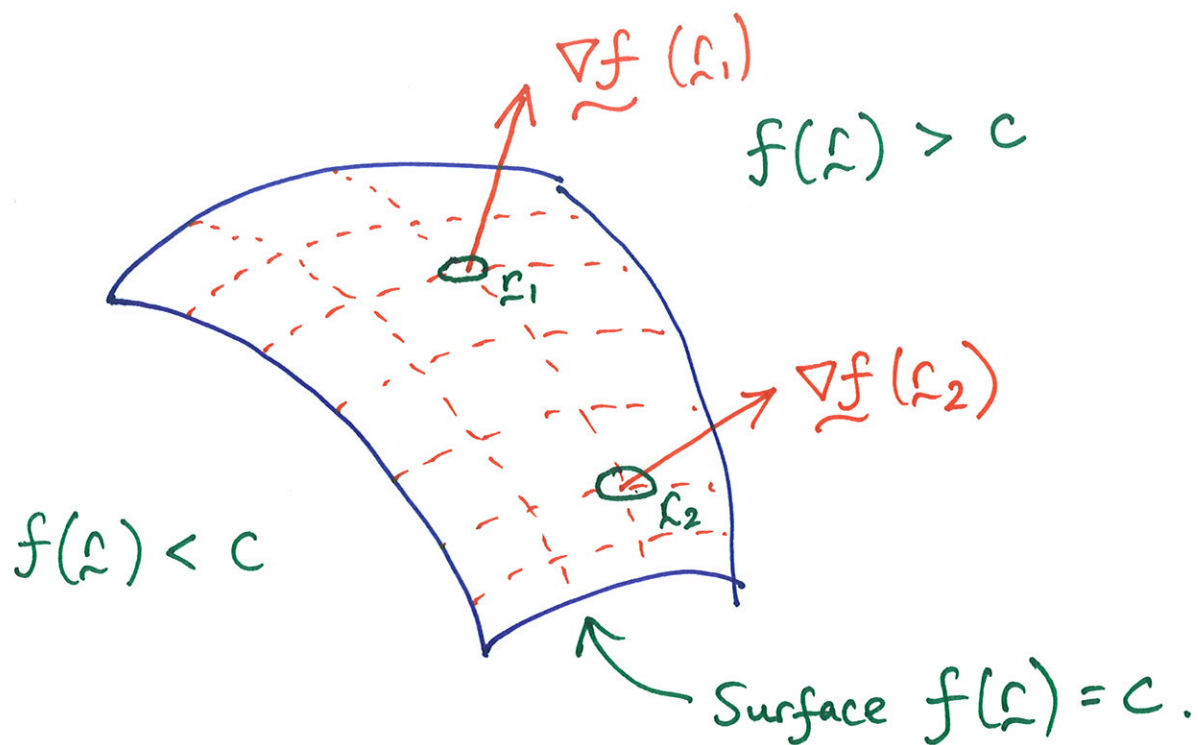
$$f(\mathbf{r}_1 + d\mathbf{r}) = c \quad \text{also.}$$

$$\text{Now } df = f(\mathbf{r}_1 + d\mathbf{r}) - f(\mathbf{r}_1) = 0$$

$$\text{and } df = (\nabla f) \cdot d\mathbf{r}$$

$$\text{so } (\nabla f) \cdot d\mathbf{r} = 0$$

$\Rightarrow \nabla f$ and $d\mathbf{r}$ are perpendicular.



∇f is ~~not~~ perpendicular to local ~~surface~~ surface $f(\underline{r}) = \text{const}$

Tangent plane :

Suppose we are given a surface $f(\underline{r}) = c$ and a point \underline{p} on the surface.

$\nabla f|_{\underline{p}}$ is normal to surface, at \underline{p}

\Rightarrow tangent plane \perp is ^{through \underline{p}} $(\underline{r} - \underline{p}) \cdot \nabla f|_{\underline{p}} = 0$.

Normal line through \underline{p}

is $\underline{r} = \underline{p} + t \nabla f|_{\underline{p}}$
↑
 Parameter.

Exercise 1.5

Find equations for the tangent plane
& normal line to the surface

$$x^2 + 3yz + 4xy = 27$$

at the point $P_0 = (3, 1, 2)$:

$$f(\underline{r}) = x^2 + 3yz + 4xy$$

any $\underline{r} \rightarrow$

$$\underline{\nabla} f = (2x + 4y) \underline{i} + (3z + 4x) \underline{j} + (3y) \underline{k}.$$

at P_0 :

$$\underline{\nabla} f|_{P_0} = 10 \underline{i} + 18 \underline{j} + 3 \underline{k}$$

Tan. plane $(\underline{r} - P_0) \cdot (\underline{\nabla} f|_{P_0}) = 0$

$$(x-3, y-1, z-2) \cdot (10, 18, 3) = 0$$

$$10(x-3) + 18(y-1) + 3(z-2) = 0$$

$$10x + 18y + 3z = 54.$$

Normal line : $\underline{r} = P_0 + t (\underline{\nabla} f|_{P_0})$

$$= (3, 1, 2) + t (10, 18, 3)$$

$$= (3+10t) \underline{i} + (1+18t) \underline{j} + (2+3t) \underline{k}.$$

$$x = 3 + 10t$$

$$y = 1 + 18t$$

$$z = 2 + 3t$$

$$t = \frac{x-3}{10}$$

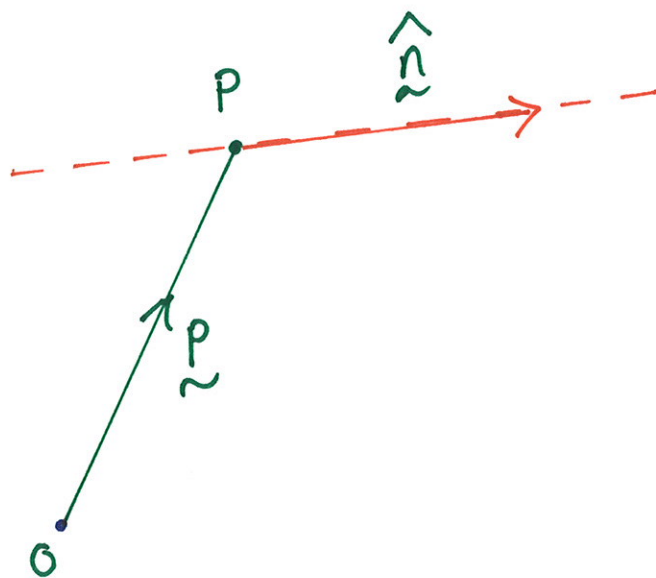
$$y = 1 + 18 \left(\frac{x-3}{10} \right)$$

$$z = 2 + 3 \left(\frac{x-3}{10} \right)$$

DIRECTIONAL DERIVATIVE :

Suppose we want to calculate the rate of change of $f(\underline{r})$ in a specific direction.

A direction is specified by a unit vector \hat{n} .



Line through P in direction \hat{n} is

$$\underline{r} = \underline{p} + s \hat{n}, \quad -\infty < s < \infty.$$

Distance from P along line.

Consider a small change ds

Get
$$d\underline{r} = ds \hat{n}$$

$$df = (\nabla_{\underline{r}} f) \cdot d\underline{r}$$

$$= (\nabla_{\underline{r}} f) \cdot \hat{n} ds$$

$$\text{so } \frac{df}{ds} = \underbrace{(\underline{\nabla} f) \cdot \hat{n}}_{\text{Directional derivative of } f \text{ along } \hat{n}}.$$

$$= |\underline{\nabla} f| \cdot 1 \cdot \cos \theta$$

$$= |\underline{\nabla} f| \cos \theta.$$

At fixed point

↘ \underline{r} . (θ is angle between $\underline{\nabla} f$ and \hat{n})

$\frac{df}{ds}$ is Max. when $\cos \theta = +1$, $\Rightarrow \hat{n} \parallel \underline{\nabla} f$.

$\frac{df}{ds}$ is min. when $\cos \theta = -1$, $\hat{n} \parallel -\underline{\nabla} f$.

$\frac{df}{ds}$ is zero when $\cos \theta = 0$, $\hat{n} \perp \underline{\nabla} f$.

(so \hat{n} lies in tangent plane
to ~~surface~~ $f(\underline{r}) = c$)

Example 1.8 :

Find the directions in which

$$f(x, y, z) = \frac{x}{y} - yz$$

increases and decreases most rapidly
at the point $P = (4, 1, 1)$.

At Any \underline{r} : $\underline{\nabla} f = \frac{1}{y} \underline{i} + \left(\frac{-x}{y^2} - z \right) \underline{j} - y \underline{k}$.

At P : $\underline{\nabla} f = 1 \underline{i} - 5 \underline{j} - \underline{k}$.

$$|\underline{\nabla} f| = \sqrt{27}$$

Unit vector $\underline{\hat{n}}$ // to $\underline{\nabla} f$ is

$$\underline{\hat{n}} = \frac{1}{\sqrt{27}} (1, -5, -1)$$

so f increases most rapidly along $\underline{\hat{n}}$
($\frac{df}{ds} = \sqrt{27}$) and decreases most
rapidly along $-\underline{\hat{n}}$, $\frac{df}{ds} = -\sqrt{27}$.