

Chapter 2

Vector Calculus

2.1 Directional Derivatives and Gradients

[Bourne, pp. 97–104] & [Anton, pp. 974–991]

Definition 2.1. Let $f : \Omega \rightarrow \mathbb{R}$ be a continuously differentiable scalar field on a region $\Omega \subset \mathbb{R}^3$. Then

$$\text{grad } f \equiv \nabla f := \frac{\partial f}{\partial x} \mathbf{i} + \frac{\partial f}{\partial y} \mathbf{j} + \frac{\partial f}{\partial z} \mathbf{k} \quad (2.1)$$

is the gradient of f on Ω , which is itself a vector field on Ω .

Definition 2.2. Let $f : \Omega \rightarrow \mathbb{R}$ be a continuously differentiable scalar field on $\Omega \subset \mathbb{R}^3$ and let $\hat{\mathbf{a}}$ be a unit vector in \mathbb{R}^3 . Then

$$D_{\hat{\mathbf{a}}} f(\mathbf{x}_0) := \lim_{h \rightarrow 0} \frac{f(\mathbf{x}_0 + h\hat{\mathbf{a}}) - f(\mathbf{x}_0)}{h} \quad (2.2)$$

is the directional derivative of f in the direction $\hat{\mathbf{a}}$ at $\mathbf{x}_0 \in \Omega$, i.e. the rate of change of f in the direction of $\hat{\mathbf{a}}$. Moreover, for any $\mathbf{a} \in \mathbb{R}^3$ we define $D_{\mathbf{a}} f := D_{\hat{\mathbf{a}}} f$ where $\hat{\mathbf{a}} = \mathbf{a}/|\mathbf{a}|$.

Proposition 2.3. Let $\mathbf{a} \in \mathbb{R}^3$. Then

$$D_{\mathbf{a}} f = \nabla f \cdot \frac{\mathbf{a}}{|\mathbf{a}|}. \quad (2.3)$$

Proof.

(2.4)

(2.5)

□

Example 2.4. Find $D_{\mathbf{a}}f(\mathbf{x}_0)$ for $f(\mathbf{x}) := 2x^2 + 3y^2 + z^2$, $\mathbf{a} := (1, 0, -2)^T$, and $\mathbf{x}_0 := (2, 1, 3)^T$.

Step 1: Find ∇f :

Step 2: Normalise \mathbf{a} :

Step 3: Evaluate (2.3) at \mathbf{x}_0 :

Proposition 2.5.

$$\max_{\mathbf{a} \in \mathbb{R}^3} |D_{\mathbf{a}}f| = |\nabla f| \quad (2.6)$$

and it is attained in the direction $\mathbf{a} = \nabla f$.

Proof.

□

Remark 2.6. (geometric interpretation of grad).

- (a) Proposition 2.5 shows that $\nabla f(\mathbf{x}_0)$ gives the **direction** and **magnitude** of the largest directional derivative of f at \mathbf{x}_0 , i.e. the largest rate of change of f . For a picture illustrating this in 2D see [Anton, Figure 14.6.5, p. 978].
- (b) A point $\mathbf{x}_0 \in \Omega$ where $\nabla f(\mathbf{x}_0) = \mathbf{0}$ is called a **stationary point** (since Proposition 2.5 shows that $D_{\mathbf{a}}f(\mathbf{x}_0) = 0$ for all $\mathbf{a} \in \mathbb{R}^3$).

For work integrals the **Fundamental Theorem of Calculus** takes the following form.

Theorem 2.7. Let $\phi : \Omega \rightarrow \mathbb{R}$ be a continuously differentiable scalar field, and let \mathcal{C} be a curve in Ω from \mathbf{x}_0 to \mathbf{x}_e . Then

$$\int_{\mathcal{C}} \nabla \phi \cdot d\mathbf{r} = \phi(\mathbf{x}_e) - \phi(\mathbf{x}_0) . \quad (2.7)$$

Proof. [Problem Sheet 2, Question 5].

□

2.1.1 Application: Level Surfaces and Grad

DIY Revise until next week *Level Surfaces* from MA10005 (needed on Problem Sheet 4). See also [Anton, pp. 987–989].

Note. Please do not confuse the definition of a **level surface** (as done in MA10005 or [Anton]) with our definition of a (parametric) surface in Equation (1.13).

2.2 Divergence and Curl; the ∇ -Operator

[Bourne, pp. 104–118] & [Anton, pp. 1095–1100]

Let us consider ∇f again, but now think as ∇ as an **operator** acting on a scalar field f . Formally we could write

$$\nabla = \mathbf{i} \frac{\partial}{\partial x} + \mathbf{j} \frac{\partial}{\partial y} + \mathbf{k} \frac{\partial}{\partial z} = \begin{pmatrix} \partial/\partial x \\ \partial/\partial y \\ \partial/\partial z \end{pmatrix}. \quad (2.8)$$

This is called the **del-operator** or **nabla**, and applying it to a scalar field f we get

$$\nabla f = \mathbf{i} \frac{\partial f}{\partial x} + \mathbf{j} \frac{\partial f}{\partial y} + \mathbf{k} \frac{\partial f}{\partial z} = \text{grad } f.$$

Now let us apply ∇ to vector fields. Let $\mathbf{F} : \Omega \rightarrow \mathbb{R}^3$ be a vector field on a region $\Omega \subset \mathbb{R}^3$, where $\mathbf{F} = F_1 \mathbf{i} + F_2 \mathbf{j} + F_3 \mathbf{k}$. (As for ordinary vectors $\mathbf{a}\mathbf{b}$ does not make sense, but we can form the dot and the cross product, i.e. $\mathbf{a} \cdot \mathbf{b}$ and $\mathbf{a} \wedge \mathbf{b}$.)

Definition 2.8. We define the **divergence of \mathbf{F}** to be the scalar field

$$\text{div } \mathbf{F} := \nabla \cdot \mathbf{F} = \frac{\partial F_1}{\partial x} + \frac{\partial F_2}{\partial y} + \frac{\partial F_3}{\partial z} \quad (2.9)$$

and the **curl of \mathbf{F}** to be the vector field

$$\text{curl } \mathbf{F} := \nabla \wedge \mathbf{F} = \left(\frac{\partial F_3}{\partial y} - \frac{\partial F_2}{\partial z} \right) \mathbf{i} + \left(\frac{\partial F_1}{\partial z} - \frac{\partial F_3}{\partial x} \right) \mathbf{j} + \left(\frac{\partial F_2}{\partial x} - \frac{\partial F_1}{\partial y} \right) \mathbf{k}. \quad (2.10)$$

Example 2.9. Find div and curl of $\mathbf{F}(\mathbf{x}) = (-y, x, z)^T$.

Remark 2.10. In manipulating with the ∇ -operator many rules from ordinary vector algebra apply, **but not all** (don't use vector algebra to prove them!). In particular, the order is very important, i.e. in general

$$\nabla \cdot (g\mathbf{F}) \neq g\nabla \cdot \mathbf{F} \neq \mathbf{F} \cdot \nabla g.$$

Applications. In many fields of mathematical physics, e.g. fluid flow, electromagnetic field propagation, etc...

2.2.1 Second order derivatives – the Laplace Operator

Applying the ∇ -operator twice gives five possible second derivatives:

$$\boxed{\text{A}} \quad \operatorname{div}(\operatorname{grad} f) = \nabla \cdot (\nabla f) = \nabla^2 f \quad (2.11)$$

$$\boxed{\text{B}} \quad \operatorname{curl}(\operatorname{grad} f) = \nabla \wedge (\nabla f)$$

$$\boxed{\text{C}} \quad \operatorname{div}(\operatorname{curl} \mathbf{F}) = \nabla \cdot (\nabla \wedge \mathbf{F})$$

$$\boxed{\text{D}} \quad \operatorname{curl}(\operatorname{curl} \mathbf{F}) = \nabla \wedge (\nabla \wedge \mathbf{F})$$

$$\boxed{\text{E}} \quad \operatorname{grad}(\operatorname{div} \mathbf{F}) = \nabla(\nabla \cdot \mathbf{F})$$

Note. Quantities such as $\operatorname{grad}(\operatorname{curl} \mathbf{F})$ or $\operatorname{curl}(\operatorname{div} \mathbf{F})$ are meaningless.

Proposition 2.11.

$$(a) \quad \boxed{\text{B}}: \quad \operatorname{curl}(\operatorname{grad} f) = \mathbf{0}, \quad (2.12)$$

$$(b) \quad \boxed{\text{C}}: \quad \operatorname{div}(\operatorname{curl} \mathbf{F}) = 0, \quad (2.13)$$

$$(c) \quad \boxed{\text{E}} - \boxed{\text{D}}: \quad \operatorname{grad}(\operatorname{div} \mathbf{F}) - \operatorname{curl}(\operatorname{curl} \mathbf{F}) = \nabla^2 \mathbf{F}. \quad (2.14)$$

Proof. (a)

(b)

(c) [Problem Sheet 5, Question 1(vi)].

□

The operator

$$\nabla^2 = \nabla \cdot \nabla = \frac{\partial^2}{\partial x^2} + \frac{\partial^2}{\partial y^2} + \frac{\partial^2}{\partial z^2} \quad (2.15)$$

in (2.11) and (2.14) is called the Laplace operator (also denoted Δ). It is very important in mathematical physics. Many of the basic partial differential equations (PDEs) of mathematical physics involve it, e.g. the Laplace Equation

$$\nabla^2 \phi = \frac{\partial^2 \phi}{\partial x^2} + \frac{\partial^2 \phi}{\partial y^2} + \frac{\partial^2 \phi}{\partial z^2} = 0. \quad (2.16)$$

We will come back to this equation in the second part of this course.

2.2.2 Application: Potential Theory [Bourne, pp. 225–243]

Definition 2.12. A vector field $\mathbf{F} : \Omega \rightarrow \mathbb{R}^3$ is called irrotational, if

$$\operatorname{curl} \mathbf{F} = \mathbf{0}.$$

In view of Equation (2.12) we can state the following

Proposition 2.13. Let $\mathbf{F} : \Omega \rightarrow \mathbb{R}^3$ be a vector field. The following three statements are equivalent:

- (a) \mathbf{F} is irrotational.
- (b) There exists a scalar field $\phi : \Omega \rightarrow \mathbb{R}$ such that $\mathbf{F} = \nabla \phi$. ϕ is called the scalar potential of \mathbf{F} .
- (c) \mathbf{F} is conservative (i.e. work integral independent of path).

Proof. [Problem Sheets 2,4 & 8]. □

Remark 2.14. (Calculating scalar potentials). Let $\mathbf{F} : \Omega \rightarrow \mathbb{R}^3$ be a conservative vector field and let \mathcal{C} be an arbitrary curve from \mathbf{a} to \mathbf{x} . Then

$$\phi(\mathbf{x}) = \int_{\mathcal{C}} \mathbf{F} \cdot d\mathbf{r} \tag{2.17}$$

is a scalar potential for \mathbf{F} , if \mathbf{a} is **not** a pole of ϕ . See [Problem Sheet 4, Question 4].

Definition 2.15. A vector field $\mathbf{F} : \Omega \rightarrow \mathbb{R}^3$ is called solenoidal (or divergence-free) if

$$\operatorname{div} \mathbf{F} = 0.$$

Example 2.16. (Application in Electrostatics). Given an electric field \mathbf{E} and no sources, the Maxwell's Equations state:

Remark 2.17. Let Ω be bounded and simply connected [Bourne, pp. 225-226]. As a consequence of Equation (2.13) we have also (**without proof**):

- (a) A vector field $\mathbf{F} : \Omega \rightarrow \mathbb{R}^3$ is solenoidal iff there exists a vector field Ψ such that $\mathbf{F} = \operatorname{curl} \Psi$. Ψ is called a vector potential of \mathbf{F} [Bourne, pp. 230–232].
- (b) For every vector field $\mathbf{F} : \Omega \rightarrow \mathbb{R}^3$ there exist a scalar field ϕ and a vector field Ψ such that

$$\mathbf{F} = \operatorname{grad} \phi + \operatorname{curl} \Psi, \tag{2.18}$$

i.e. any vector field can be resolved into the sum of an irrotational and a solenoidal part. This is the famous **Helmholtz Theorem** [Bourne, pp. 238–239].

2.3 Differentiation in Curvilinear Coordinates

[Bourne, pp. 118–136]

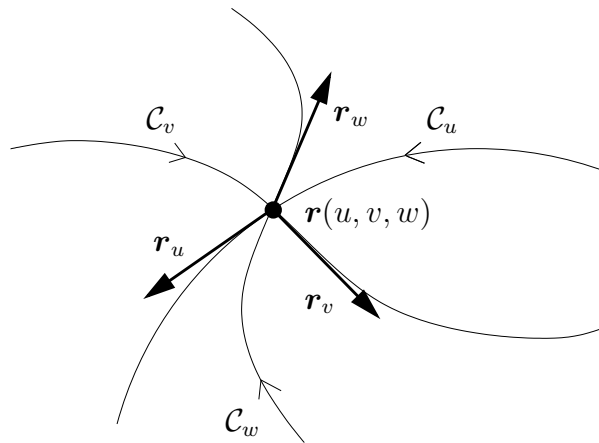
Motivation. So far, in this chapter, we have only looked at scalar fields and vector fields in Cartesian coordinates (x, y, z) . What if we have curvilinear coordinates (u, v, w) defined by

$$\mathbf{r}(u, v, w) = x(u, v, w) \mathbf{i} + y(u, v, w) \mathbf{j} + z(u, v, w) \mathbf{k}, \quad (2.19)$$

e.g. spherical polar coordinates, etc. ?

Note. In this section we will always use the notation $x\mathbf{i} + y\mathbf{j} + z\mathbf{k}$ for vectors in Cartesian coordinates rather than $(x, y, z)^T$. I will mention later on why.

We have already seen in Chapter 1 that varying u with v and w fixed creates a curve \mathcal{C}_u in \mathbb{R}^3 with tangent vector $\mathbf{r}_u := \partial\mathbf{r}/\partial u$. Similarly, varying v creates a curve \mathcal{C}_v with tangent vector $\mathbf{r}_v := \partial\mathbf{r}/\partial v$, and varying w creates a curve \mathcal{C}_w with tangent vector $\mathbf{r}_w := \partial\mathbf{r}/\partial w$:



2.3.1 Orthogonal Curvilinear Coordinates

Definition 2.18. A triple $(u, v, w) \in D$ together with a Cartesian map $\mathbf{r} : D \rightarrow \Omega \subset \mathbb{R}^3$ as defined in (2.19) is called a set of orthogonal curvilinear coordinates (OCCs) on Ω , if

- (a) \mathbf{r} is a continuously differentiable bijection with continuously differentiable inverse \mathbf{r}^{-1} almost everywhere.

(b) The vectors $\mathbf{r}_u, \mathbf{r}_v, \mathbf{r}_w$ are mutually orthogonal, i.e.

$$\mathbf{r}_u \cdot \mathbf{r}_v = \mathbf{r}_u \cdot \mathbf{r}_w = \mathbf{r}_v \cdot \mathbf{r}_w = 0.$$

Remark 2.19. Definition 2.18 is quite restrictive. In fact, a hard theorem in Topological Group Theory shows that there are only 11 OCC systems (ignoring translations, reflections, rotations and stretches).

Example 2.20. Spherical polar coordinates (ρ, θ, ϕ) :

$$x(\rho, \theta, \phi) = \rho \sin \theta \cos \phi, \quad y(\rho, \theta, \phi) = \rho \sin \theta \sin \phi, \quad z(\rho, \theta, \phi) = \rho \cos \theta .$$

(a)

Note.

$$\arg(x, y) := \begin{cases} \tan^{-1}(y/x) & \text{for } x > 0, y \geq 0 \\ \pi/2 & \text{for } x = 0, y > 0 \\ \tan^{-1}(y/x) + \pi & \text{for } x < 0 \\ 3\pi/2 & \text{for } x = 0, y < 0 \\ \tan^{-1}(y/x) + 2\pi & \text{for } x > 0, y < 0 \end{cases}$$

(b)

$$\begin{aligned} \mathbf{r}_\rho &= \sin \theta \cos \phi \mathbf{i} + \sin \theta \sin \phi \mathbf{j} + \cos \theta \mathbf{k} \\ \mathbf{r}_\theta &= \rho \cos \theta \cos \phi \mathbf{i} + \rho \cos \theta \sin \phi \mathbf{j} - \rho \sin \theta \mathbf{k} \\ \mathbf{r}_\phi &= -\rho \sin \theta \sin \phi \mathbf{i} + \rho \sin \theta \cos \phi \mathbf{j} \end{aligned}$$

DIY

$$\mathbf{r}_\rho \cdot \mathbf{r}_\theta =$$

$$\mathbf{r}_\rho \cdot \mathbf{r}_\phi =$$

$$\mathbf{r}_\theta \cdot \mathbf{r}_\phi =$$

It is useful to introduce unit vectors

$$\mathbf{e}_u := \frac{\mathbf{r}_u}{|\mathbf{r}_u|}, \quad \mathbf{e}_v := \frac{\mathbf{r}_v}{|\mathbf{r}_v|}, \quad \mathbf{e}_w := \frac{\mathbf{r}_w}{|\mathbf{r}_w|}. \quad (2.20)$$

Let $\mathbf{F} : \Omega \rightarrow \mathbb{R}^3$ be a vector field on Ω . Since $\mathbf{e}_u, \mathbf{e}_v, \mathbf{e}_w$ are orthonormal, we can use them as a **basis** for representing \mathbf{F} , i.e.

$$\mathbf{F} = F_u \mathbf{e}_u + F_v \mathbf{e}_v + F_w \mathbf{e}_w \quad (2.21)$$

where F_u, F_v, F_w are the **components of \mathbf{F}** along the coordinate lines $\mathcal{C}_u, \mathcal{C}_v$ and \mathcal{C}_w .

Addition to previous note. This is why we do not use the notation $\mathbf{F} = (F_1, F_2, F_3)^T$ here. It does not carry any information on the coordinate system we work in.

How do we find F_u, F_v and F_w ? Note that since $\mathbf{e}_u, \mathbf{e}_v$ and \mathbf{e}_w are orthonormal,

$$\mathbf{F} \cdot \mathbf{e}_u = F_u \mathbf{e}_u \cdot \mathbf{e}_u + F_v \mathbf{e}_v \cdot \mathbf{e}_u + F_w \mathbf{e}_w \cdot \mathbf{e}_u = F_u. \quad (2.22)$$

Similarly, $\mathbf{F} \cdot \mathbf{e}_v = F_v$ and $\mathbf{F} \cdot \mathbf{e}_w = F_w$.

Example 2.21. Express the vector field $\mathbf{F} = z \mathbf{i}$ in spherical polar coordinate form.

$$\left. \begin{aligned} |\mathbf{r}_\rho| &= \sqrt{\sin^2 \theta (\cos^2 \phi + \sin^2 \phi) + \cos^2 \theta} &= 1 \\ |\mathbf{r}_\theta| &= \sqrt{\rho^2 \{ \cos^2 \theta (\cos^2 \phi + \sin^2 \phi) + \sin^2 \theta \}} &= \rho \\ |\mathbf{r}_\phi| &= \sqrt{\rho^2 \sin^2 \theta (\sin^2 \phi + \cos^2 \phi)} &= \rho \sin \theta \end{aligned} \right\} \implies$$

$$\implies \left\{ \begin{aligned} \mathbf{e}_\rho &= \\ \mathbf{e}_\theta &= \\ \mathbf{e}_\phi &= \end{aligned} \right.$$

Thus

$$F_\rho = \mathbf{F} \cdot \mathbf{e}_\rho =$$

$$F_\theta = \mathbf{F} \cdot \mathbf{e}_\theta =$$

$$F_\phi = \mathbf{F} \cdot \mathbf{e}_\phi =$$

and

$$\mathbf{F} =$$

2.3.2 Grad, div, curl, ∇^2 in Orthogonal Curvilinear Coordinates

Proposition 2.22. (a)
$$\text{grad } f = \frac{1}{|\mathbf{r}_u|} \frac{\partial f}{\partial u} \mathbf{e}_u + \frac{1}{|\mathbf{r}_v|} \frac{\partial f}{\partial v} \mathbf{e}_v + \frac{1}{|\mathbf{r}_w|} \frac{\partial f}{\partial w} \mathbf{e}_w \quad (2.23)$$

(b)
$$\text{div } \mathbf{F} = \frac{1}{|\mathbf{r}_u||\mathbf{r}_v||\mathbf{r}_w|} \left\{ \frac{\partial}{\partial u} (|\mathbf{r}_v||\mathbf{r}_w|F_u) + \frac{\partial}{\partial v} (|\mathbf{r}_u||\mathbf{r}_w|F_v) + \frac{\partial}{\partial w} (|\mathbf{r}_u||\mathbf{r}_v|F_w) \right\} \quad (2.24)$$

(c)
$$\text{curl } \mathbf{F} = \frac{1}{|\mathbf{r}_u||\mathbf{r}_v||\mathbf{r}_w|} \begin{vmatrix} |\mathbf{r}_u|\mathbf{e}_u & |\mathbf{r}_v|\mathbf{e}_v & |\mathbf{r}_w|\mathbf{e}_w \\ \partial/\partial u & \partial/\partial v & \partial/\partial w \\ |\mathbf{r}_u|F_u & |\mathbf{r}_v|F_v & |\mathbf{r}_w|F_w \end{vmatrix} \quad (2.25)$$

(d)
$$\nabla^2 f = \frac{1}{|\mathbf{r}_u||\mathbf{r}_v||\mathbf{r}_w|} \left\{ \frac{\partial}{\partial u} \left(\frac{|\mathbf{r}_v||\mathbf{r}_w|}{|\mathbf{r}_u|} \frac{\partial f}{\partial u} \right) + \frac{\partial}{\partial v} \left(\frac{|\mathbf{r}_u||\mathbf{r}_w|}{|\mathbf{r}_v|} \frac{\partial f}{\partial v} \right) + \frac{\partial}{\partial w} \left(\frac{|\mathbf{r}_u||\mathbf{r}_v|}{|\mathbf{r}_w|} \frac{\partial f}{\partial w} \right) \right\} \quad (2.26)$$

Proof. (a)

(b) [Problem Sheet 6, Question 1].

(c) See [Bourne, pp. 131–132].

(d)

□

Example 2.23. For a scalar field $f : \Omega \rightarrow \mathbb{R}$ find ∇f and $\nabla^2 f$ in spherical polar coordinates.

Recall Example 2.21: $|\mathbf{r}_\rho| = 1$, $|\mathbf{r}_\theta| = \rho$, $|\mathbf{r}_\phi| = \rho \sin \theta$.

Therefore

DIY Exercise. Use spherical polar coordinates to show that $f(\mathbf{x}) = |\mathbf{x}|^{-1}$ satisfies the Laplace Equation $\nabla^2 f = 0$.

Example 2.24. Let $\mathbf{F} := \rho^2 \cos \theta \mathbf{e}_\rho + \frac{1}{\rho} \mathbf{e}_\theta + \frac{1}{\rho \sin \theta} \mathbf{e}_\phi$ in spherical polar coordinates. Find $\text{curl} \mathbf{F}$.

$$\begin{aligned} \text{curl} \mathbf{F} &= \frac{1}{\rho^2 \sin \theta} \begin{vmatrix} \mathbf{e}_\rho & \rho \mathbf{e}_\theta & \rho \sin \theta \mathbf{e}_\phi \\ \partial/\partial\rho & \partial/\partial\theta & \partial/\partial\phi \\ F_\rho & \rho F_\theta & \rho \sin \theta F_\phi \end{vmatrix} \\ &= \frac{1}{\rho^2 \sin \theta} \left\{ \left(\frac{\partial(1)}{\partial\theta} - \frac{\partial(1)}{\partial\phi} \right) \mathbf{e}_\rho + \left(\frac{\partial(1)}{\partial\rho} - \frac{\partial(\rho \sin \theta)}{\partial\phi} \right) \rho \mathbf{e}_\theta + \left(\frac{\partial(1)}{\partial\rho} - \frac{\partial(\rho^2 \cos \theta)}{\partial\theta} \right) \rho \sin \theta \mathbf{e}_\phi \right\} \\ &= \rho \sin \theta \mathbf{e}_\phi \end{aligned}$$