

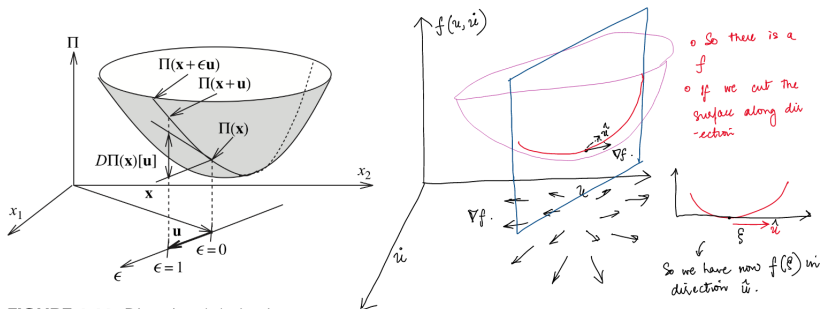


## DIRECTIONAL DERIVATIVE : FEBRUARY 18, 2021

- The directional derivative basically states how a function changes along a certain direction
- We can use it to linearise a nonlinear function , which gives us our Newton Rhapson method
- Finding the changes of a functional <sup>1</sup> with respect to its corresponding functions. This is akin to the variational or virtual work theorems
- The directional derivative gives the linear change!!! So at a point in the domain, it gives the linear change (Gradients) in a certain direction

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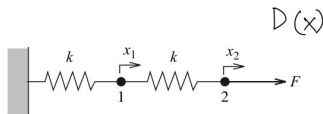
<sup>1</sup>Function of functions



**FIGURE 1.11** Directional derivative.

- So we have a functional which depends on different functions or  $\mathbf{x}$
- We cut the function with a plane (Blue) which gives us a curve how the function changes along that direction
- Finding that linear change along the direction  $u^2$  gives the directional derivative. See that the curve is now dependant on  $\epsilon$
- It is denoted as  $\nabla_u$  or  $Df(\mathbf{x})[u]$

<sup>2</sup>Remember that  $u$  is a unit vector



- Potential energy of the structure is

$$f(\mathbf{x}) = \frac{1}{2}kx_1^2 + \frac{1}{2}k(x_2 - x_1)^2 - Fx_2$$

$$f(\mathbf{x} + \mathbf{u}) = \frac{1}{2}k(x_1 + u_1)^2 + \frac{1}{2}k(x_2 + u_2 - x_1 - u_1)^2 - F(x_2 + u_2)$$

$$Df(\mathbf{x})[\mathbf{u}] \approx f(\mathbf{x} + \mathbf{u}) - f(\mathbf{x})$$

- Its approx  $\approx$  as we want only the linear change, this is also what we mean when we write  $\delta f$  in variational calculus

- How do we get the linear function? Taylor series!

$$f(\mathbf{x} + \epsilon \mathbf{u}) = \frac{1}{2}k(x_1 + \epsilon u_1)^2 + \frac{1}{2}k(x_2 + \epsilon u_2 - x_1 - \epsilon u_1)^2 - F(x_2 + \epsilon u_2)$$

$$Df(\mathbf{x})[\mathbf{u}] \approx f(\mathbf{x} + \mathbf{u}) - f(\mathbf{x}) \text{ (Approx as only the linear change)}$$

- This is the function on the plane that cuts the surface given in terms of  $\epsilon$
- Linearise it about the point we get (And ignoring higher order terms)

$$f(\mathbf{x} + \epsilon \mathbf{u}) = f(\mathbf{x}) + \left( \frac{d}{d\epsilon} \Big|_{\epsilon=0} f(\mathbf{x} + \epsilon \mathbf{u}) \right) \epsilon + O(\epsilon^2)$$

- So our potential energy becomes , Take  $\epsilon = 1$  for unit direction

$$\begin{aligned} Df(\mathbf{x})[\mathbf{u}] &= \left( \frac{d}{d\epsilon} \Big|_{\epsilon=0} f(\mathbf{x} + \epsilon \mathbf{u}) \right) \\ &= \frac{d}{d\epsilon} \Big|_{\epsilon=0} \left( \frac{1}{2}k(x_1 + \epsilon u_1)^2 + \frac{1}{2}k(x_2 + \epsilon u_2 - x_1 - \epsilon u_1)^2 - F(x_2 + \epsilon u_2) \right) \\ &= k_1 x_1 u_1 + k(x_2 - x_1)(u_2 - u_1) - F u_2 \\ &= \mathbf{u}^T (\mathbf{K} \mathbf{x} - \mathbf{F}) \end{aligned}$$

- So we get the form  $\mathbf{u}^T(\mathbf{K}\mathbf{x} - \mathbf{F})$  for some direction  $\vec{u}$
- Equilibrium is satisfied when the potential is minimum for any  $\vec{u}$  So  $Df(\mathbf{x})[u] = 0$
- This is exactly like the variational principle where we get something like  $Df(\mathbf{x})[\delta u] = 0$
- Where the Equilibrium has to be zero ( $\mathbf{K}\mathbf{x} - \mathbf{F}$ ) and therefore any work done on it by any displacement is zero ("Virtual displacement theory")
- At equilibrium the work done by the external and internal loads is equal to zero
- The functional may be still nonlinear with respect to  $\mathbf{x}$  but we are linearising the function with respect to the change or direction  $\mathbf{u}$

We can find the directional derivative of different things like the determinant of a matrix etc. Check Bonet Page 16