Advanced Engineering Mathematics Vector Differential Calculus

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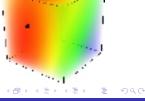
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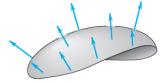
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Field of tangents



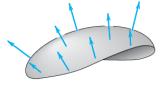
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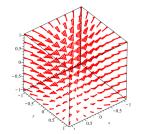
Field of normals

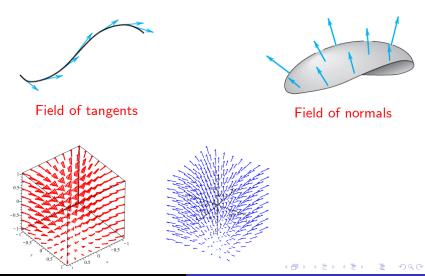


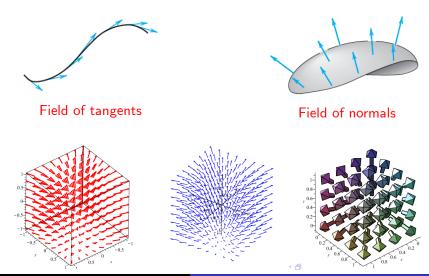
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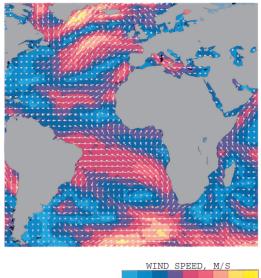


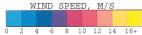
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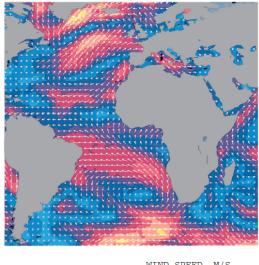






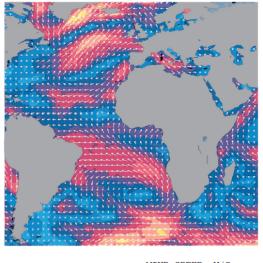






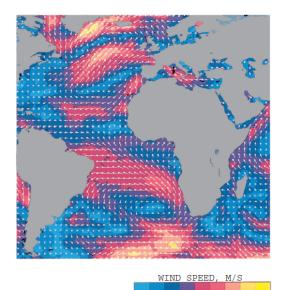
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The derivative of a vector function $\mathbf{v}\left(t\right)=\left[v_{1}\left(t\right),v_{2}\left(t\right),v_{3}\left(t\right)\right]$ is given as $\mathbf{v}'\left(t\right)=\left[v_{1}'\left(t\right),v_{2}'\left(t\right),v_{3}'\left(t\right)\right]$.

Question: (10ed-9.4-5) Let the temperature T in a body be independent of z so that it is given by a scalar function T = T(x, t). Identify the isotherms T(x, y) = const for

 $T(x,y) = \frac{y}{x^2 + y^2}$. Also sketch some of them. **Solution:** For isotherms put $T(x,y) = \frac{y}{2x-2} = 0$

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Completeing square

$$x^{2} + y^{2} - \frac{y}{c} + \left(\frac{1}{2c}\right)^{2} - \left(\frac{1}{2c}\right)^{2} = 0$$
$$x^{2} + \left(y - \frac{1}{2c}\right)^{2} = \frac{1}{4c^{2}}$$

Hence the isotherms for this scalar field are circles with centre $(0, \frac{1}{2c})$ and radius $\frac{1}{2c}$.



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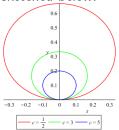
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Isotherms for $c = \frac{1}{2}$, 3 and 5 are sketched below:



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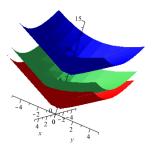
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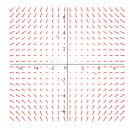
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 and $|\mathbf{v}| = \sqrt{5} = 2.2$ at point (7, 4), $\mathbf{v} = 7\mathbf{i} - 4\mathbf{j}$ and $|\mathbf{v}| = \sqrt{65} = 8.1$ at point (2, 6), $\mathbf{v} = 2\mathbf{i} - 6\mathbf{j}$ and $|\mathbf{v}| = \sqrt{40} = 6.3$

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Doing the same for enough points and then on each point draw an arrow in the direction of \mathbf{v} with length $|\mathbf{v}|$ we get



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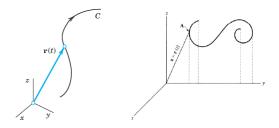
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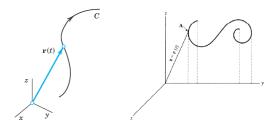
For \mathbf{v}_2 ,

$$\frac{\partial \mathbf{v}_2}{\partial x} = \left[\frac{\partial}{\partial x} \left(\cos x \cosh y \right), \frac{\partial}{\partial x} \left(-\sin x \sinh y \right) \right] \\
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A parametric representation of a space curve is given as $\mathbf{r}(t) = [x(t), y(t), z(t)] = x(t)\mathbf{i} + y(t)\mathbf{j} + z(t)\mathbf{k}$.

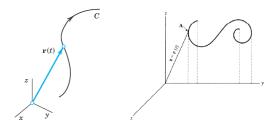


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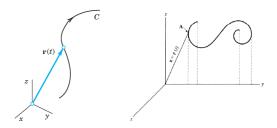
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- the coordinates x, y, z play an equal role, i.e. all three are dependent variables,
- 2 this representation induces an orientation, i.e. a beginning and an end equivalently a sense of direction, of the curve.



$$\mathbf{r}(t) = [h + a\cos t, k + a\sin t, 0] = (h + a\cos(t))\mathbf{i} + (k + a\sin(t))\mathbf{j}; \text{ radius} = a, \text{ centre} = (h, k)$$



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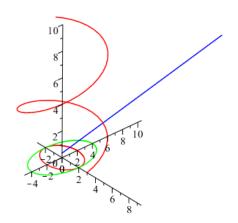
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We have:

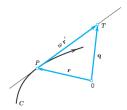
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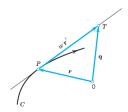
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• Length of the curve $\mathbf{r}(t)$ from t=a to an arbitrary point in t is given as $\mathbf{s}(t) = \int_a^t \sqrt{\mathbf{r}' \cdot \mathbf{r}'} d\tau$, where $\mathbf{r}' = \frac{d\mathbf{r}}{d\tau}$.

• If a curve is representing the path of a moving body, as usually is the case in Mechanics, then velocity and acceleration of the body are given as $\mathbf{v}(t) = \mathbf{r}'(t)$ and $\mathbf{a}(t) = \mathbf{v}'(t) = \mathbf{r}''(t)$.

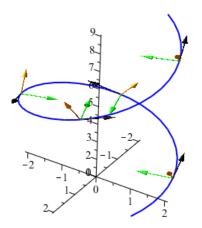
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- Acceleration vector has its tangential and normal components i.e. $\mathbf{a} = \mathbf{a}_{\mathsf{tan}} + \mathbf{a}_{norm}$, which are obtained as $\mathbf{a}_{\mathsf{tan}} = \frac{\mathbf{a} \cdot \mathbf{v}}{\mathbf{v} \cdot \mathbf{v}} \mathbf{v}$ and $\mathbf{a}_{norm} = \mathbf{a} \mathbf{a}_{\mathsf{tan}}$.

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 - a **unit normal** which is perpendicular to unit tangent but lies in the same plane as that of tangent, and
 - a unit binormal, which is perpendicular to both i.e. unit tangent and unit normal vectors.





Question: (10ed-9.5-4,10) Sketch the curves $[-2, 2+5\cos t, -1+5\sin t]$ and $[t, 2, \frac{1}{t}]$?

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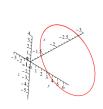
Solution: We compute the table as

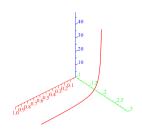
t	x-coord= -2	y-coord=2 + 5 cos t	z -coord= $-1+5\sin t$
0	-2	7	-1
2	-2	-0.008	3.5
3	-2	-2.9	-0.29
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Carefully plotting yields and by a similar computation for $[t, 2, \frac{1}{t}]$, we have:





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Question: (10ed-9.5-11) Find parametric representation of a circle in the plane z=2 with centre (1,-1) and passing through origin. **Solution:** Equation of a circle with centre (1,-1) is given as $(x-1)^2+(y+1)^2=r^2$. As (0,0) is on the circle so we have

$$(0-1)^2 + (0+1)^2 = r^2 \Rightarrow r = \sqrt{2}$$

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Parametric equation of circle with centre (h,k) and radius r is given as $[h+r\cos t,k+r\sin t]$. Hence the required parametric equation is $\left[1+\sqrt{2}\cos t,-1+\sqrt{2}\sin t\right]$. Sketch:



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Solution: Equation of the cylinder is $x^2 + y^2 = 1$ and it calls for puting $x = \cos t$ and $y = \sin t$. This gives the equation of plane as $z = \sin t$. Hence the parametric equation of the circle of intersection is given as

 $[\cos t, \sin t, \sin t]$

Sketches are given as





Question: (10ed-9.5-18) Helix: $x^2 + y^2 = 25$, $z = 2 \arctan\left(\frac{y}{x}\right)$. Write its parametric equation.

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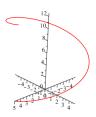
Solution: Put $x = 5 \cos t$ and

 $y = 5 \sin t \Rightarrow z = 2 \arctan\left(\frac{5 \sin t}{5 \cos t}\right) = 2 \arctan\left(\tan t\right) = 2t$ Hence the parametric equation of the helix is given as

 $[5\cos t, 5\sin t, 2t]$

Sketch:

[5 cos(t), 5 sin(t), 2t]



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$$\frac{1}{\sqrt{\frac{16}{t^4}+1}}\left[1,-\frac{4}{t^2},0\right] = \left[\frac{1}{\sqrt{\frac{16}{t^4}+1}},-\frac{4}{t^2\sqrt{\frac{16}{t^4}+1}},0\right]$$

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Tangent line from P: q(w) = [4 + w,]

Question: (10ed-9.5-30) Find the length and sketch the curve given by $\mathbf{r}(t) = [4\cos t, 4\sin t, 5t]$ from (4, 0, 0) to $(4, 0, 10\pi)$? **Solution:** We have the formula $\mathbf{s}(t) = \int_{0}^{t} \sqrt{\mathbf{r}' \cdot \mathbf{r}'} d\tau$.

Question: (10ed-9.5-30) Find the length and sketch the curve given by $\mathbf{r}(t) = [4\cos t, 4\sin t, 5t]$ from (4, 0, 0) to $(4, 0, 10\pi)$? **Solution:** We have the formula $s(t) = \int_{0}^{t} \sqrt{\mathbf{r}' \cdot \mathbf{r}'} d\tau$. $\mathbf{r}'(t) = \left[\frac{d}{dt}(4\cos t), \frac{d}{dt}(4\sin t), \frac{d}{dt}(5t)\right] =$ $[-4 \sin t, 4 \cos t, 5] \Rightarrow \mathbf{r}' \cdot \mathbf{r}' = 16 \cos^2 t + 16 \sin^2 t + 25$ As the point (4,0,0) is on the curve, hence for some t, $\mathbf{r}(t) = (4\cos t, 4\sin t, 5t) = (4, 0, 0) \Rightarrow 5t = 0 \Rightarrow t = 0$. Also the second point $(4, 0, 10\pi)$ is on the curve, hence for some $t, \mathbf{r}(t) = (4\cos t, 4\sin t, 5t) = (4, 0, 10\pi) \Rightarrow 5t = 10\pi \Rightarrow t = 10\pi$ 2π .

Hence puting values in the formula

$$s = \int_0^{2\pi} \sqrt{16\cos^2 t + 16\sin^2 t + 25} d\tau = 2\sqrt{41}\pi$$



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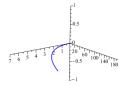
Solution:
$$\mathbf{v} = \mathbf{r}'(t) = [1, 8t, 0]$$

$$\mathbf{a} = \mathbf{v}' = \mathbf{r}''(t) = [0, 8, 0]$$

$$\mathbf{a}_{tan} = \frac{\mathbf{a} \cdot \mathbf{v}}{\mathbf{v} \cdot \mathbf{v}} \mathbf{v} = \frac{[0.8, 0] \cdot [1.8t, 0]}{[1.8t, 0] \cdot [1.8t, 0]} [1, 8t, 0] = \frac{64t}{64t^2 + 1} [1, 8t, 0]$$

$$\mathbf{a}_{norm} = \mathbf{a} - \mathbf{a}_{tan} = [0, 8, 0] - \frac{64t}{64t^2 + 1} [1, 8t, 0] = \begin{bmatrix} \frac{-64t}{64t^2 + 1}, 8 - \frac{512t^2}{64t^2 + 1}, 0 \end{bmatrix}$$

Šketch:



[t,4*t^2,0]

Question: (10ed-9.5-46) A satellite in a circular orbit 450 miles above Earth's surface and completes 1 revolution in 100 min. Find the acceleration of gravity at the orbit from these data and from the radius of Earth (3960 miles)?

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Solution:
$$R = 3960 + 450 = 4410 \text{ mi.}$$
 $2\pi R = 100 |\mathbf{v}| \text{ and } \mathbf{v} = 277.1 \text{ mi/min}$ $g = |\mathbf{a}| = \omega^2 R = \frac{|\mathbf{v}|^2}{R} = 17.41 \text{ mi/min}^2 = 25.53 \text{ ft/sec}^2 = 7.78 \text{ m/sec}^2$

Gradient of a Scalar Field

Definition

Gradient of a scalar function f(x, y, z) is denoted as $\operatorname{grad} f$ or ∇f (read as **nabla** f) and is defined as

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We also write the **differential operator** as $\nabla = \frac{\partial}{\partial x}\mathbf{i} + \frac{\partial}{\partial y}\mathbf{j} + \frac{\partial}{\partial z}\mathbf{k}$.

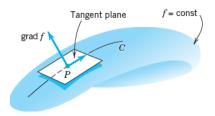
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Definition

The potential f(x, y, z) of a conservative vector field satisfies the Laplace's equation, given as

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It is universally agreed that Laplace equation is The Most Important partial differential equation in today's Physics and its numerous applications. **Question:** (10ed-9.7-4) Find grad f where $f = (x-2)^2 + (2y+4)^2$. Graph some level curves f = const Indicate ∇f by arrows at some points of these curves?

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$$\operatorname{grad}\left((x-2)^{2} + (2y+4)^{2}\right)$$

$$= \left[\frac{\partial f}{\partial x}, \frac{\partial f}{\partial y}, \frac{\partial f}{\partial z}\right] \left((x-2)^{2} + (2y+4)^{2}\right)$$

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$$= \left[2x-4, 8y+16, 0\right]$$

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Gradient Vectors



For the function $f(x, y) = (x - 2)^2 + (2y + 4)^2$, level curves their projections to the xy-plane, and gradient vectors at the point(s) [(-1, 2), (2, 1), (5, -5)].



Question: (10ed-9.7-10) Prove that $\nabla^2 (fg) = g \nabla^2 f + 2 \nabla f \cdot \nabla g + f \nabla^2 g?$

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$$abla^2 \left(\mathit{fg} \right) = \dot{g} \nabla^2 f + 2 \nabla f \cdot \nabla g + f \nabla^2 g$$
?

Proof:

$$abla^2\left(\mathit{fg}
ight) = rac{\partial^2}{\partial x^2}\left(\mathit{fg}
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 and $\frac{\partial^2}{\partial z^2}(fg)$ yield

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

$$= \left(\frac{\partial^{2}f}{\partial x^{2}}g + \frac{\partial f}{\partial x}\frac{\partial g}{\partial x}\right) + \left(\frac{\partial f}{\partial x}\frac{\partial g}{\partial x} + f\frac{\partial^{2}g}{\partial x^{2}}\right) + \left(\frac{\partial^{2}f}{\partial y^{2}}g + \frac{\partial f}{\partial y}\frac{\partial g}{\partial y}\right) + \left(\frac{\partial f}{\partial y}\frac{\partial g}{\partial y} + f\frac{\partial^{2}g}{\partial y^{2}}\right) + \left(\frac{\partial^{2}f}{\partial z^{2}}g + \frac{\partial f}{\partial z}\frac{\partial g}{\partial z}\right) + \left(\frac{\partial f}{\partial z}\frac{\partial g}{\partial z} + f\frac{\partial^{2}g}{\partial z^{2}}\right)$$

$$= \left(\frac{\partial^{2} f}{\partial x^{2}} g + \frac{\partial f}{\partial x} \frac{\partial g}{\partial x}\right) + \left(\frac{\partial^{2} f}{\partial y^{2}} g + \frac{\partial f}{\partial y} \frac{\partial g}{\partial y}\right) + \left(\frac{\partial^{2} f}{\partial z^{2}} g + \frac{\partial f}{\partial z} \frac{\partial g}{\partial z}\right) + \left(\frac{\partial f}{\partial x} \frac{\partial g}{\partial x} + f \frac{\partial^{2} g}{\partial y^{2}}\right) + \left(\frac{\partial f}{\partial y} \frac{\partial g}{\partial y} + f \frac{\partial^{2} g}{\partial y^{2}}\right) + \left(\frac{\partial f}{\partial z} \frac{\partial g}{\partial z} + f \frac{\partial^{2} g}{\partial z^{2}}\right)$$



$$= \left(\frac{\partial^{2} f}{\partial x^{2}} g + \frac{\partial^{2} f}{\partial y^{2}} g + \frac{\partial^{2} f}{\partial z^{2}} g\right) + \left(\frac{\partial f}{\partial x} \frac{\partial g}{\partial x} + \frac{\partial f}{\partial y} \frac{\partial g}{\partial y} + \frac{\partial f}{\partial z} \frac{\partial g}{\partial z}\right) + \left(\frac{\partial f}{\partial x} \frac{\partial g}{\partial x} + \frac{\partial f}{\partial y} \frac{\partial g}{\partial y} + \frac{\partial f}{\partial z} \frac{\partial g}{\partial z}\right) + \left(f \frac{\partial^{2} g}{\partial x^{2}} + f \frac{\partial^{2} g}{\partial y^{2}} + f \frac{\partial^{2} g}{\partial z^{2}}\right)$$

$$\begin{split} &= \left(\frac{\partial^2 f}{\partial x^2} g + \frac{\partial^2 f}{\partial y^2} g + \frac{\partial^2 f}{\partial z^2} g\right) + \left(\frac{\partial f}{\partial x} \frac{\partial g}{\partial x} + \frac{\partial f}{\partial y} \frac{\partial g}{\partial y} + \frac{\partial f}{\partial z} \frac{\partial g}{\partial z}\right) + \\ &\left(\frac{\partial f}{\partial x} \frac{\partial g}{\partial x} + \frac{\partial f}{\partial y} \frac{\partial g}{\partial y} + \frac{\partial f}{\partial z} \frac{\partial g}{\partial z}\right) + \left(f \frac{\partial^2 g}{\partial x^2} + f \frac{\partial^2 g}{\partial y^2} + f \frac{\partial^2 g}{\partial z^2}\right) \\ &= g \left(\frac{\partial^2 f}{\partial x^2} + \frac{\partial^2 f}{\partial y^2} + \frac{\partial^2 f}{\partial z^2}\right) + 2 \left(\frac{\partial f}{\partial x} \frac{\partial g}{\partial x} + \frac{\partial f}{\partial y} \frac{\partial g}{\partial y} + \frac{\partial f}{\partial z} \frac{\partial g}{\partial z}\right) + \\ &f \left(\frac{\partial^2 g}{\partial x^2} + \frac{\partial^2 g}{\partial y^2} + \frac{\partial^2 g}{\partial z^2}\right) \\ &= g \left(\frac{\partial^2 f}{\partial x^2} + \frac{\partial^2 f}{\partial y^2} + \frac{\partial^2 f}{\partial z^2}\right) + 2 \left[\frac{\partial f}{\partial x}, \frac{\partial f}{\partial y}, \frac{\partial f}{\partial z}\right] \cdot \left[\frac{\partial g}{\partial x}, \frac{\partial g}{\partial y}, \frac{\partial g}{\partial z}\right] + \\ &f \left(\frac{\partial^2 g}{\partial x^2} + \frac{\partial^2 g}{\partial y^2} + \frac{\partial^2 g}{\partial z^2}\right) \end{split}$$

$$= \left(\frac{\partial^2 f}{\partial x^2} g + \frac{\partial^2 f}{\partial y^2} g + \frac{\partial^2 f}{\partial z^2} g \right) + \left(\frac{\partial f}{\partial x} \frac{\partial g}{\partial x} + \frac{\partial f}{\partial y} \frac{\partial g}{\partial y} + \frac{\partial f}{\partial z} \frac{\partial g}{\partial z} \right) + \left(\frac{\partial f}{\partial x} \frac{\partial g}{\partial x} + \frac{\partial f}{\partial y} \frac{\partial g}{\partial y} + \frac{\partial f}{\partial z} \frac{\partial g}{\partial z} \right) + \left(f \frac{\partial^2 g}{\partial x^2} + f \frac{\partial^2 g}{\partial y^2} + f \frac{\partial^2 g}{\partial z^2} \right)$$

$$= g \left(\frac{\partial^2 f}{\partial x^2} + \frac{\partial^2 f}{\partial y^2} + \frac{\partial^2 f}{\partial z^2} \right) + 2 \left(\frac{\partial f}{\partial x} \frac{\partial g}{\partial x} + \frac{\partial f}{\partial y} \frac{\partial g}{\partial y} + \frac{\partial f}{\partial z} \frac{\partial g}{\partial z} \right) + f \left(\frac{\partial^2 g}{\partial x^2} + \frac{\partial^2 g}{\partial y^2} + \frac{\partial^2 g}{\partial z^2} \right)$$

$$= g \left(\frac{\partial^2 f}{\partial x^2} + \frac{\partial^2 f}{\partial y^2} + \frac{\partial^2 f}{\partial z^2} \right) + 2 \left[\frac{\partial f}{\partial x}, \frac{\partial f}{\partial y}, \frac{\partial f}{\partial z} \right] \cdot \left[\frac{\partial g}{\partial x}, \frac{\partial g}{\partial y}, \frac{\partial g}{\partial z} \right] + f \left(\frac{\partial^2 g}{\partial x^2} + \frac{\partial^2 g}{\partial y^2} + \frac{\partial^2 g}{\partial z^2} \right)$$

$$= g \nabla^2 f + 2 \nabla f \cdot \nabla g + f \nabla^2 g$$

Question: (10ed-9.7-14) The force in an electric field given by $f(x, y, z) = (x^2 + y^2 + z^2)^{-\frac{1}{2}}$ has the direction of the gradient. Find ∇f and its value at P(12, 0, 16)?

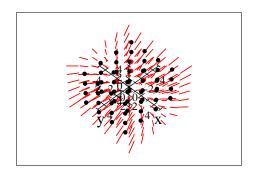
Question: (10ed-9.7-14) The force in an electric field given by $f(x, y, z) = (x^2 + y^2 + z^2)^{-\frac{1}{2}}$ has the direction of the gradient. Find ∇f and its value at P(12, 0, 16)?

Solution:
$$\nabla f = \nabla \left(\left(x^2 + y^2 + z^2 \right)^{-\frac{1}{2}} \right) = \left[\frac{\partial}{\partial x}, \frac{\partial}{\partial y}, \frac{\partial}{\partial z} \right] \left(\left(x^2 + y^2 + z^2 \right)^{-\frac{1}{2}} \right) = \frac{-1}{\left(x^2 + y^2 + z^2 \right)^{\frac{3}{2}}} \left[x, y, z \right]$$

$$\nabla f|_P = \left(\frac{-1}{\left(x^2 + y^2 + z^2 \right)^{\frac{3}{2}}} \left[x, y, z \right] \right)_{x=12, y=0, z=16} = \frac{1}{500} \left[\frac{-3}{4}, 0, -1 \right] = \frac{-3}{2000} \mathbf{i} - \frac{1}{500} \mathbf{k}$$

Question: (10ed-9.7-16) For what points P(x.y.z) does ∇f with $f = 25x^2 + 9y^2 + 16z^2$ have the direction from P to the origin?

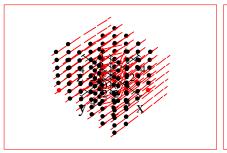
Question: (10ed-9.7-16) For what points P(x.y.z) does ∇f with $f = 25x^2 + 9y^2 + 16z^2$ have the direction from P to the origin? **Solution:** $\nabla (25x^2 + 9y^2 + 16z^2) = [50x, 18y, 32z]$. Presence of integer multiples of x, y and z only in the gradient indicates that all points on any of the three axes would have direction from P to origin. Sketch of gradient vector field is given as

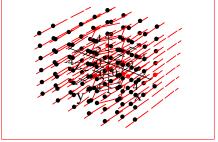


Question: (10ed-9.7-20) Given the velocity potential $f = x \left(1 + \left(x^2 + y^2 \right)^{-1} \right)$, find the velocity $\mathbf{v} = \nabla f$ of the field and its value $\mathbf{v} \left(P \right)$ at P. Sketch $\mathbf{v} \left(P \right)$ and the curve f = const passing through $P \left(1, 1 \right)$?

Question: (10ed-9.7-20) Given the velocity potential $f = x \left(1 + \left(x^2 + y^2\right)^{-1}\right)$, find the velocity $\mathbf{v} = \nabla f$ of the field and its value $\mathbf{v}(P)$ at P. Sketch $\mathbf{v}(P)$ and the curve f = const passing through P(1,1)?

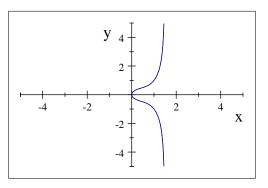
Solution:
$$\mathbf{v} = \nabla f = \nabla \left(x \left(1 + \left(x^2 + y^2 \right)^{-1} \right) \right) = \left[\frac{1}{x^2 + y^2} - \frac{2x^2}{\left(x^2 + y^2 \right)^2} + 1, -2x \frac{y}{\left(x^2 + y^2 \right)^2}, 0 \right]$$
 and this velocity field is sketched below (two different views) as follows:





Equation of curve is of the form $x\left(1+\left(x^2+y^2\right)^{-1}\right)=c$, since the curve has to pass through $P\left(1,1\right)$, hence to find c put x=1,y=1 in f i.e. $x\left(1+\left(x^2+y^2\right)^{-1}\right)|_{(1,1)}=\frac{3}{2}=c$. Equation of curve passing through $P\left(1,1\right)$ is $x\left(1+\left(x^2+y^2\right)^{-1}\right)=\frac{3}{2}$.

Equation of curve is of the form $x\left(1+\left(x^2+y^2\right)^{-1}\right)=c$, since the curve has to pass through $P\left(1,1\right)$, hence to find c put x=1,y=1 in f i.e. $x\left(1+\left(x^2+y^2\right)^{-1}\right)|_{(1,1)}=\frac{3}{2}=c$. Equation of curve passing through $P\left(1,1\right)$ is $x\left(1+\left(x^2+y^2\right)^{-1}\right)=\frac{3}{2}$. Sketch of the required curve is an implicit graph and is given as:



Question: (10ed-9.7-25) Experiments show that in a temperature field, heat flows in the direction of maximum decrease of temperature $T = \frac{z}{(x^2+y^2)}$. Find this direction in general and at the given point P(0,1,2). Sketch that direction at P as an arrow.

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Direction of maximum

decrease =
$$-\nabla T = -\nabla \left(\frac{z}{(x^2+y^2)}\right) = \left[\frac{2xz}{(x^2+y^2)^2}, \frac{2yz}{(x^2+y^2)^2}, -\frac{1}{x^2+y^2}\right]$$

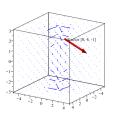
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Direction of maximum decrease =
$$-\nabla T = -\nabla \left(\frac{z}{(x^2+y^2)}\right) = \left[\frac{2xz}{(x^2+y^2)^2}, \frac{2yz}{(x^2+y^2)^2}, -\frac{1}{x^2+y^2}\right]$$

Direction of maximum decrease at

$$P = \left[\frac{2xz}{(x^2+y^2)^2}, \frac{2yz}{(x^2+y^2)^2}, -\frac{1}{x^2+y^2} \right]_{x=0, y=1, z=2} = [0, 4, -1]$$

Sketch of general direction of the field and at point P are given as





Question: (10ed-9.7-33) Find the normal vector of the surface $6x^2 + 2y^2 + z^2 = 225$ at the point P(5,5,5)?

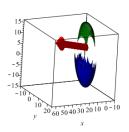
Question: (10ed-9.7-33) Find the normal vector of the surface $6x^2 + 2y^2 + z^2 = 225$ at the point P(5, 5, 5)?

Solution: Since on a surface f(x, y, z) = const normal vector is given by ∇f , hence we compute $\nabla (6x^2 + 2y^2 + z^2) = [12x, 4y, 2z]$ and the normal at the given point= $[12x, 4y, 2z]_{x=5}$ = [60, 20, 10].

Question: (10ed-9.7-33) Find the normal vector of the surface $6x^2 + 2y^2 + z^2 = 225$ at the point P(5, 5, 5)?

Solution: Since on a surface f(x, y, z) = const normal vector is given by ∇f , hence we compute

 $\nabla \left(6x^2+2y^2+z^2\right)=[12x,4y,2z]$ and the normal at the given point= $\left[12x,4y,2z\right]_{x=5,y=5,z=5}=\left[60,20,10\right]$. We sketch the surface and the normal as



Question: (10ed-9.7-39) Find directional derivative of $f(x, y, z) = \frac{1}{\sqrt{x^2+y^2+z^2}}$ at P(3, 0, 4) in the direction of $\mathbf{a} = [1, 1, 1]$. Also sketch it.

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Solution: We have $D_{\mathbf{a}}f = \frac{1}{|\mathbf{a}|}\mathbf{a} \cdot \operatorname{grad} f$.

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Solution: We have $D_{\mathbf{a}}f = \frac{1}{|\mathbf{a}|}\mathbf{a} \cdot \operatorname{grad} f$. So we compute

$$\operatorname{grad} f = \nabla \left(\frac{1}{\sqrt{x^2 + y^2 + z^2}} \right) =$$

$$\begin{bmatrix} -\frac{x}{(x^2+y^2+z^2)^{\frac{3}{2}}}, -\frac{y}{(x^2+y^2+z^2)^{\frac{3}{2}}}, -\frac{z}{(x^2+y^2+z^2)^{\frac{3}{2}}} \end{bmatrix}$$

$$\bar{D}_{\mathbf{a}}f =$$

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$$\left[\frac{1}{\sqrt{3}}, \frac{1}{\sqrt{3}}, \frac{1}{\sqrt{3}}\right] \cdot \left[-\frac{x}{(x^2 + y^2 + z^2)^{\frac{3}{2}}}, -\frac{y}{(x^2 + y^2 + z^2)^{\frac{3}{2}}}, -\frac{z}{(x^2 + y^2 + z^2)^{\frac{3}{2}}}\right]$$

$$D_{\mathbf{a}}f|_{(3,0,4)}=$$

$$\begin{bmatrix}
\frac{1}{\sqrt{3}}, \frac{1}{\sqrt{3}}, \frac{1}{\sqrt{3}}
\end{bmatrix} \cdot \begin{bmatrix}
-\frac{x}{(x^2+y^2+z^2)^{\frac{3}{2}}}, -\frac{y}{(x^2+y^2+z^2)^{\frac{3}{2}}}, -\frac{z}{(x^2+y^2+z^2)^{\frac{3}{2}}}
\end{bmatrix}_{(3,0,4)}$$

$$= \begin{bmatrix}
\frac{1}{\sqrt{3}}, \frac{1}{\sqrt{3}}, \frac{1}{\sqrt{3}}
\end{bmatrix} \cdot \begin{bmatrix}
-\frac{3}{125}, 0, -\frac{4}{125}
\end{bmatrix}$$

$$= -\frac{7}{375}\sqrt{3} = -.032$$

Question: (10ed-9.7-39) Find directional derivative of $f(x, y, z) = \frac{1}{\sqrt{x^2+y^2+z^2}}$ at P(3, 0, 4) in the direction of $\mathbf{a} = [1, 1, 1]$. Also sketch it.

Solution: We have $D_{\mathbf{a}}f = \frac{1}{|\mathbf{a}|}\mathbf{a} \cdot \operatorname{grad} f$. So we compute

$$\operatorname{grad} f = \nabla \left(\frac{1}{\sqrt{x^2 + y^2 + z^2}} \right) =$$

$$\begin{bmatrix} -\frac{x}{(x^2+y^2+z^2)^{\frac{3}{2}}}, -\frac{y}{(x^2+y^2+z^2)^{\frac{3}{2}}}, -\frac{z}{(x^2+y^2+z^2)^{\frac{3}{2}}} \end{bmatrix}$$

 $\bar{D}_{\mathbf{a}}f =$

$$D_{\mathbf{a}}t = \begin{bmatrix} 1 & 1 & 1 \end{bmatrix}$$

$$\left[\frac{1}{\sqrt{3}}, \frac{1}{\sqrt{3}}, \frac{1}{\sqrt{3}}\right] \cdot \left[-\frac{x}{(x^2 + y^2 + z^2)^{\frac{3}{2}}}, -\frac{y}{(x^2 + y^2 + z^2)^{\frac{3}{2}}}, -\frac{z}{(x^2 + y^2 + z^2)^{\frac{3}{2}}}\right]$$

$$D_{a}f|_{(3,0,4)} =$$

$$\left[\frac{1}{\sqrt{3}}, \frac{1}{\sqrt{3}}, \frac{1}{\sqrt{3}}\right] \cdot \left[-\frac{x}{\left(x^2 + y^2 + z^2\right)^{\frac{3}{2}}}, -\frac{y}{\left(x^2 + y^2 + z^2\right)^{\frac{3}{2}}}, -\frac{z}{\left(x^2 + y^2 + z^2\right)^{\frac{3}{2}}}\right]_{(3,0,4)}$$

$$= \left[\frac{1}{\sqrt{3}}, \frac{1}{\sqrt{3}}, \frac{1}{\sqrt{3}}\right] \cdot \left[-\frac{3}{125}, 0, -\frac{4}{125}\right]$$

$$= -\frac{7}{375}\sqrt{3} = -.032$$

Hence the required vector is

$$\left[-\frac{3}{100}, 0, -\frac{4}{100}\right]$$
 at the point $P(3, 0, 4)$







Question: Find a potential $f = \operatorname{grad} f$ for the given $\mathbf{v}(x, y, z) = [ye^x, e^x, z^2]$?

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Question: Find a potential $f = \operatorname{grad} f$ for the given

$$\mathbf{v}(x,y,z) = [ye^x, e^x, z^2]?$$

Solution: By examining $\mathbf{v} = [ye^x, e^x, z^2]$, we conclude that $f(x, y, z) = ye^x + \frac{1}{2}z^3$, because

grad
$$f = \left(\frac{\partial}{\partial x} + \frac{\partial}{\partial y} + \frac{\partial}{\partial z}\right) f(x, y, z)$$

$$= \left(\frac{\partial}{\partial x} + \frac{\partial}{\partial y} + \frac{\partial}{\partial z}\right) \left(ye^{x} + \frac{1}{3}z^{3}\right)$$

$$= \left[ye^{x}, e^{x}, z^{2}\right]$$

Question: Find a unit normal vector \mathbf{n} of the cone of revolution $\mathbf{z}^2 = 4(\mathbf{x}^2 + \mathbf{y}^2)$ at the point P: (1,0,2)?

Question: Find a unit normal vector **n** of the cone of revolution $z^2 = 4(x^2 + y^2)$ at the point P: (1,0,2)?

Solution: The cone is the level surface f = 0 of $f(x, y, z) = 4(x^2 + y^2) - z^2$. Thus

$$\nabla f = [8x, 8y, -2z], \quad \nabla f(P) = [8, 0, -4]$$

$$\mathbf{n} = \frac{1}{|\nabla f(P)|} \nabla f(P) = \left[\frac{2}{\sqrt{5}}, 0, \frac{-1}{\sqrt{5}}\right]$$

n points downward since it has a negative z-component. The other unit normal vector of the cone at P is $-\mathbf{n}$.

For a differentiable vector function

$$\mathbf{v}\left(x,y,z\right)=\left[v_{1}\left(x,y,z\right),v_{2}\left(x,y,z\right),v_{3}\left(x,y,z\right)\right]$$
, the divergence is denoted and defined as $\operatorname{div}\mathbf{v}=\frac{\partial v_{1}}{\partial x}+\frac{\partial v_{2}}{\partial y}+\frac{\partial v_{3}}{\partial z}$.

For a differentiable vector function

$$\begin{array}{l} \textbf{v}\left(x,y,z\right) = \left[v_1\left(x,y,z\right),v_2\left(x,y,z\right),v_3\left(x,y,z\right)\right], \text{ the divergence} \\ \text{is denoted and defined as } \operatorname{div}\textbf{v} = \frac{\partial v_1}{\partial x} + \frac{\partial v_2}{\partial y} + \frac{\partial v_3}{\partial z}. \\ \operatorname{div}\textbf{v} \text{ is also denoted as } \nabla \cdot \textbf{v} \text{ because } \operatorname{div}\textbf{v} = \frac{\partial v_1}{\partial x} + \frac{\partial v_2}{\partial y} + \frac{\partial v_3}{\partial z} = \\ \left[\frac{\partial}{\partial x}\textbf{i} + \frac{\partial}{\partial y}\textbf{j} + \frac{\partial}{\partial z}\textbf{k}\right] \cdot \left[v_1\textbf{i} + v_2\textbf{j} + v_3\textbf{k}\right] = \nabla \cdot \textbf{v} \end{aligned}$$

For a differentiable vector function

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div **v** is also denoted as
$$\nabla \cdot \mathbf{v}$$
 because div $\mathbf{v} = \frac{\partial v_1}{\partial x} + \frac{\partial v_2}{\partial y} + \frac{\partial v_3}{\partial z} =$

$$\left[\frac{\partial}{\partial x}\mathbf{i} + \frac{\partial}{\partial y}\mathbf{j} + \frac{\partial}{\partial z}\mathbf{k}\right] \cdot \left[v_1\mathbf{i} + v_2\mathbf{j} + v_3\mathbf{k}\right] = \nabla \cdot \mathbf{v}$$

If $\mathbf{v} = \operatorname{grad}(f)$ and f is twice differentiable scalar function

$$f(x, y, z)$$
, we have

$$\operatorname{div} \mathbf{v} = \operatorname{div} \left(\operatorname{grad} f \right) = \frac{\partial^2 f}{\partial x^2} + \frac{\partial^2 f}{\partial y^2} + \frac{\partial^2 f}{\partial z^2} = \nabla^2 f.$$

For a differentiable vector function

$$\mathbf{v}(x,y,z) = [v_1(x,y,z), v_2(x,y,z), v_3(x,y,z)],$$
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Usage of Divergence

From a scalar field we can obtain a vector field by the gradient.

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From a scalar field we can obtain a vector field by the gradient. Conversely, from a vector field we can obtain a scalar field by the divergence.

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Vector Field

We now intend to present a physical interpretation of the notion of divergence.

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Compressible fluid is the fluid whose density ρ (mass per unit volume) depends upon coordinates x, y, z (and possibly on time t). Examples are gases and vapors. Water is an incompressible fluid.

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Flux is the total loss of mass leaving an object per unit of time.

Definition

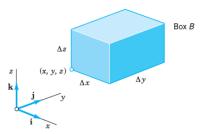
Compressible fluid is the fluid whose density ρ (mass per unit volume) depends upon coordinates x, y, z (and possibly on time t). Examples are gases and vapors. Water is an incompressible fluid.

Definition

If density ρ is independent of time t, the flow is said to be **steady**.

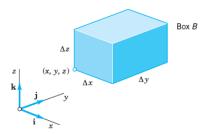
Derivation: Consider motion of a compressible fluid in region R with no source or sink in R. Consider flow of the fluid through the box B with volume $\Delta V = \Delta x \Delta y \Delta z$ (here Δ is denoting a small quantity and not the Laplacian).

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Physical interpretation of the divergence

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Physical interpretation of the divergence

Let $\mathbf{v} = [v_1, v_2, v_3] = v_1 \mathbf{i} + v_2 \mathbf{j} + v_3 \mathbf{k}$ be the velocity vector of the motion. We set

$$\mathbf{u} = \rho \mathbf{v} = [u_1, u_2, u_3] = u_1 \mathbf{i} + u_2 \mathbf{j} + u_3 \mathbf{k}$$

Consider the flow through the xz face whose area is $\Delta x \Delta z$. Since the vectors $v_1 \mathbf{i}$ and $v_3 \mathbf{k}$ are parallel to xz face, the components v_1 and v_3 contribute nothing to this flow.

Consider the flow through the xz face whose area is $\Delta x \Delta z$. Since the vectors $v_1 \mathbf{i}$ and $v_3 \mathbf{k}$ are parallel to xz face, the components v_1 and v_3 contribute nothing to this flow. Hence the mass of fluid entering through xz face during a short time interval Δt is

$$(\rho v_2) \Delta x \Delta z \Delta t = (u_2)_y \Delta x \Delta z \Delta t$$

and the mass leaving from opposite face is $(u_2)_{y+\Delta y} \Delta x \Delta z \Delta t$. Hence the difference

$$\Delta u_2 \Delta x \Delta y \Delta z = \frac{\Delta u_2}{\Delta y} \Delta y \Delta t$$
 where $\Delta u_2 = (u_2)_{y+\Delta y} - (u_2)_y$

is the approximate loss of mass. Other two faces also give similar expressions and the total loss of mass in B during the time interval Δt is approximately

$$\left(\frac{\Delta u_1}{\Delta x} + \frac{\Delta u_2}{\Delta y} + \frac{\Delta u_3}{\Delta z}\right) \Delta V \Delta t \tag{1}$$

where
$$\Delta u_1=(u_1)_{x+\Delta x}-(u_1)_x$$
 and $\Delta u_3=(u_3)_{z+\Delta z}-(u_3)_z$.

This loss of mass in B is caused by the time rate of change of the density and is thus equals to

$$-\frac{\partial \rho}{\partial t} \Delta V \Delta t \tag{2}$$

Equating (1) and (2) and letting small changes approach to zero we get

$$\operatorname{div} \mathbf{u} = \operatorname{div} (\rho \mathbf{v}) = -\frac{\partial \rho}{\partial t}$$
$$\frac{\partial \rho}{\partial t} + \operatorname{div} (\rho \mathbf{v}) = 0$$

is the 'equation of continuity of a compressible fluid flow' also called 'condition for the coservation of mass'.

If the flow is steady then $\frac{\partial \rho}{\partial t} = 0$ and the equation becomes $\operatorname{div}(\rho \mathbf{v}) = 0$ and if the density is constant i.e. the fluid is incompressible then $\operatorname{div} \mathbf{v} = 0$.

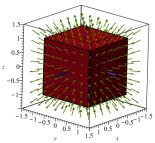
Question: (10ed-9.8-5) Find div **v** at P(-1, 3, -2) where $\mathbf{v} = [x^2yz, xy^2z, xyz^2]$?

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$$\mathbf{v} = [x^2yz, xy^2z, xyz^2]?$$

Solution: div $\mathbf{v} = \text{div}\left(\left[x^2yz, xy^2z, xyz^2\right]\right) = 6xyz \Rightarrow \text{div } \mathbf{v}|_{P(-1,3,-2)} = 6\left(-1 \times 3 \times -2\right) = 36$

The vector field $\mathbf{v} = [x^2yz, xy^2z, xyz^2]$ around a box is sketched below:



The vector field arrows, the surface through which the field passes, and vectors normal to the surface. **Question:** (10ed-9.8-17) Find $\nabla^2 f$ by the formula $\nabla^2 f = \operatorname{div} (\operatorname{grad} f)$, where $f = \ln (x^2 + y^2)$?

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Curl of a vector function

$$\mathbf{v}\left(x,y,z\right)=\left[v_{1}\left(x,y,z\right),v_{2}\left(x,y,z\right),v_{3}\left(x,y,z\right)\right]$$
 is defined as

$$\operatorname{curl} \mathbf{v} = \nabla \times \mathbf{v} = \left| \begin{array}{ccc} \mathbf{i} & \mathbf{j} & \mathbf{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ v_1 & v_2 & v_3 \end{array} \right|$$

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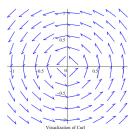
$$\operatorname{curl} \mathbf{v} = \nabla \times \mathbf{v} = \begin{vmatrix} \mathbf{i} & \mathbf{j} & \mathbf{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ v_1 & v_2 & v_3 \end{vmatrix}$$



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From a scalar field we can obtain a vector field by the gradient.

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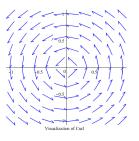


From a scalar field we can obtain a vector field by the gradient. Conversely, from a vector field we can obtain a scalar field by the divergence

Curl of a vector function

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From a scalar field we can obtain a vector field by the gradient. Conversely, from a vector field we can obtain a scalar field by the divergence or yet another vector field by the curl.

Scalar Field



Vector Field



Curl of a vector function

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From a scalar field we can obtain a vector field by the gradient. Conversely, from a vector field we can obtain a scalar field by the divergence or yet another vector field by the curl.

Scalar Field



Vector Field



Another Vector Field

Curl (cont'd)

We also have:

• Gradient fields are irrotational. That is, if a continuously differentiable vector function is the gradient of a scalar function, then its curl is the zero vector,

$$\operatorname{curl}\left(\operatorname{grad}f\right)=\mathbf{0}$$

Curl (cont'd)

We also have:

• Gradient fields are irrotational. That is, if a continuously differentiable vector function is the gradient of a scalar function, then its curl is the zero vector,

$$\operatorname{curl}\left(\operatorname{grad}f\right)=\mathbf{0}$$

 Divergence of the curl of a twice continuously differentiable vector function v is zero,

$$\operatorname{div}\left(\operatorname{curl} f\right)=0.$$

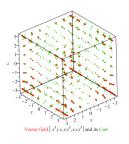


Question: (10ed-9.9-5) Find curl v for $\mathbf{v} = xyz \left[x^2, y^2, z^2 \right]$?

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$$\mathbf{v}$$
 for $\mathbf{v} = xyz \left[x^2, y^2, z^2 \right]$? **Solution:** curl $\mathbf{v} = \text{curl} \left(xyz \left[x^2, y^2, z^2 \right] \right)$

$$=\operatorname{curl}\left(\left[x^{3}yz,xy^{3}z,xyz^{3}\right]\right) = \begin{vmatrix} \mathbf{i} & \mathbf{j} & \mathbf{k} \\ \frac{\partial}{\partial x} & \frac{\partial}{\partial y} & \frac{\partial}{\partial z} \\ x^{3}yz & xy^{3}z & xyz^{3} \end{vmatrix} = \\ \left(xz^{3} - xy^{3}\right)\mathbf{i} + \left(x^{3}y - yz^{3}\right)\mathbf{j} + \left(y^{3}z - x^{3}z\right)\mathbf{k}$$

The vector field and its curl are sketched below:



Question: (10ed-9.9-10) Let $\mathbf{v} = [\sec x, \csc x, 0]$ be the velocity vector of a steady fluid flow. Is the flow irrotational? Incompressible? Find the streamlines (the paths of the particles).

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Question: (10ed-9.9-10) Let $\mathbf{v} = [\sec x, \csc x, 0]$ be the velocity vector of a steady fluid flow. Is the flow irrotational? Incompressible? Find the streamlines (the paths of the particles). **Solution:** $\operatorname{curl}([\sec x, \csc x, 0]) = -\frac{\cos x}{\sin^2 x}\mathbf{k} \neq \mathbf{0} \Rightarrow \operatorname{Not}$ irrotational. $\operatorname{div}([\sec x, \csc x, 0]) = \frac{1}{\cos^2 x}\sin x \neq 0 \Rightarrow \operatorname{Compressible}$.

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Question: (10ed-9.9-11) Let $\mathbf{v} = [y, -2x, 0]$ be the velocity vector of a steady fluid flow. Is the flow irrotational? Incompressible? Find the streamlines (the paths of the particles)?

Question: (10ed-9.9-10) Let $\mathbf{v} = [\sec x, \csc x, 0]$ be the velocity vector of a steady fluid flow. Is the flow irrotational? Incompressible? Find the streamlines (the paths of the particles). **Solution:** $\operatorname{curl}([\sec x, \csc x, 0]) = -\frac{\cos x}{\sin^2 x}\mathbf{k} \neq \mathbf{0} \Rightarrow \operatorname{Not}$ irrotational.

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Question: (10ed-9.9-11) Let $\mathbf{v} = [y, -2x, 0]$ be the velocity vector of a steady fluid flow. Is the flow irrotational? Incompressible? Find the streamlines (the paths of the particles)?

Solution: $\operatorname{curl}(\mathbf{v}) = \operatorname{curl}([y, -2x, 0]) = -3\mathbf{k} \neq \mathbf{0} \Rightarrow \operatorname{Not}$ irrotational.

$$\operatorname{div}([y, -2x, 0]) = 0 \Rightarrow \text{incompressible.}$$