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vector-valued function

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Let n be a positive integer greater than 1. A function F from a subset T of \mathbb{R} to the Cartesian product \mathbb{R}^n is called a *vector-valued function* of one real variable. Such a function to any real number t of T a coordinate vector

$$F(t) = (f_1(t), \dots, f_n(t)).$$

Hence one may say that the vector-valued function F is composed of n real functions $t \mapsto f_i(t)$, the values of which at t are the components of $F(t)$. Therefore the function F itself may be written in the component form

$$F = (f_1, \dots, f_n). \quad (1)$$

Example. The ellipse

$$\{(a \cos t, b \sin t) : t \in \mathbb{R}\}$$

is the value set of a vector-valued function $\mathbb{R} \rightarrow \mathbb{R}^2$ (t is the eccentric anomaly).

Limit, derivative and integral of the function (1) are defined component-wise through the equations

- $\lim_{t \rightarrow t_0} F(t) := \left(\lim_{t \rightarrow t_0} f_1(t), \dots, \lim_{t \rightarrow t_0} f_n(t) \right)$
- $F'(t) := (f'_1(t), \dots, f'_n(t))$
- $\int_a^b F(t) dt := \left(\int_a^b f_1(t) dt, \dots, \int_a^b f_n(t) dt \right)$

The function F is said to be *continuous, differentiable or integrable* on an interval $[a, b]$ if every component of F has such a property.

Example. If F is continuous on $[a, b]$, the set

$$\gamma := \{F(t) : t \in [a, b]\} \quad (2)$$

is a (continuous) curve in \mathbb{R}^n . It follows from the above definition of the derivative $F'(t)$ that $F'(t)$ is the limit of the expression

$$\frac{1}{h}[F(t+h) - F(t)] \quad (3)$$

as $h \rightarrow 0$. Geometrically, the vector (3) is parallel to the line segment connecting (the end points of the position vectors of) the points $F(t+h)$ and $F(t)$. If F is differentiable in t , the direction of this line segment then tends infinitely the direction of the tangent line of γ in the point $F(t)$. Accordingly, the direction of the tangent line is determined by the derivative vector $F'(t)$.