## SE102:Multivariable Calculus

Hyosang Kang<sup>1</sup>

 $^{1}$ Division of Mathematics School of Interdisciplinary Studies DGIST

Week 01

A (n-dimensional) **vector** is a n-tuple of real numbers

$$\mathbf{a}=(a_1,a_2,\cdots,a_n)$$

with two operations.

• (vector sum) For a vector  $\mathbf{b} = (b_1, b_2, \dots, b_n)$ ,

$$\mathbf{a} + \mathbf{b} = (a_1 + b_1, a_2 + b_2, \cdots, a_n + b_n).$$

 $\blacktriangleright$  (scalar multiplication) For  $k \in \mathbf{R}$ , we define a vector  $k\mathbf{a}$  as

$$k\mathbf{a} = (ka_1, ka_2, \cdots, ka_n).$$

The (n-dimensional) vector space is the set of all (n-dimensional) vectors, and we denote it as  $\mathbf{R}^n$ .

Let O = (0,0,0) be the origin and  $P = (a_1, a_2, a_3)$  a point in 3-dimensional space. A **position vector** from O to P is a vector

$$\overrightarrow{OP} = (a_1, a_2, a_3).$$

The scalar multiplication of a position vector is a dilation. The vector sum of two position vectors is a superposition.

Let  $Q = (b_1, b_2, b_3)$  and  $R = (a_1 + b_1, a_2 + b_2, a_3 + b_3)$ . the vector  $\overrightarrow{PR}$  is the same as  $\overrightarrow{OQ}$ . We have the following additive operation.

$$\overrightarrow{OP} + \overrightarrow{OQ} = \overrightarrow{OP} + \overrightarrow{PR} = \overrightarrow{OR}$$

A parametrization of a curve is a set of functions defined on a common interval, each indicates a coordinate of a point on the curve. Let  $c: (-\varepsilon, \varepsilon) \to \mathbf{R}^2$  be a parametrization of a curve on a plane.

$$c(t) = (x(t), y(t))$$

The differntial c'(t) = (x'(t), y'(t)) is a vector which represents the **velocity** of the parametrization at t. The x, y-components of the vector c'(t) represent the projection of the speed of c(t)in x, y-directions respectively. We can decompose the velocity vector into the sum of horizontal and vertical velocity of c(t).

$$c'(t) = (x'(t), 0) + (0, y'(t))$$

Let  $\mathbb{R}^n$  be the set of all *n*-dimensional space. Let  $f: \mathbb{R}^2 \to \mathbb{R}^3$  be a function:

$$f(u,v) = (x(u,v), y(u,v), z(u,v))$$
 (1)

The variables x, y, z are dependent to the variables u, v. The functions f (and also x, y, z as functions) is called a **multivariable function** since it contains two or more independent or dependent variables. If we write  $\mathbf{a} = (u, v)$  and  $\mathbf{b} = (x, y, z)$ , the equation (1) can be written as  $f(\mathbf{a}) = \mathbf{b}$ .

Let  $\mathbf{a} = (a_1, a_2, \dots, a_n)$  be a (*n*-dimensional) vector. The **norm** of  $\mathbf{a}$  is the value

$$\|\mathbf{a}\| = \sqrt{a_1^2 + a_2^2 + \dots + a_n^2}.$$

We call a vector **a** a unit vector if ||a|| = 1. The **zero vector 0** is the vector satisfying

$$0 + a = a + 0 = a$$
.

for any vector **a**. Note that  $\|\mathbf{a}\| = 0$  if and only if  $\mathbf{a} = \mathbf{0}$ . The **normalization** of **a** is the vector

$$\mathbf{u} = \mathbf{a}/\|\mathbf{a}\|$$



For each  $i = 1, \dots, n$ , the vector

$$\mathbf{e}_i = (0, \cdots, 1, \cdots, 0)$$

with 1 at *i*th place is called a (unit) **basis vector**. Especially, 3-dimensional basis vectors are denoted by

$$\mathbf{i} = (1, 0, 0), \quad \mathbf{j} = (0, 1, 0), \quad \mathbf{k} = (0, 0, 1)$$

A vector  $\mathbf{a} = (a_1, a_2, \dots, a_n)$  can be decomposed as a linear sum of basis vectors.

$$\mathbf{a} = a_1 \mathbf{e}_1 + a_2 \mathbf{e}_2 + \dots + a_n \mathbf{e}_n$$

Thus the set

$$\{\mathbf{e}_1,\mathbf{e}_2,\cdots,\mathbf{e}_n\}$$

is called the **basis**, and generates all *n*-dimensional vectors.



The inner product (also called **dot product**) of two vectors **a**, **b** is an operation defined by

$$\mathbf{a} \cdot \mathbf{b} = a_1 b_1 + a_2 b_2 + \dots + a_n b_n$$

If  $\mathbf{a} \cdot \mathbf{b} = 0$ , then we say  $\mathbf{a}$ ,  $\mathbf{b}$  are **orthogonal**.

## Proposition

The inner product satisfies the following.

- 1.  $\mathbf{a} \cdot (\mathbf{b} + \mathbf{c}) = \mathbf{a} \cdot \mathbf{b} + \mathbf{a} \cdot \mathbf{c}$
- 2.  $\mathbf{a} \cdot (k\mathbf{b}) = k(\mathbf{a} \cdot \mathbf{b})$
- 3.  $\mathbf{a} \cdot \mathbf{a} = \|\mathbf{a}\|^2$

Let us parametrize a line l in  $\mathbb{R}^3$ .

1. Suppose that l passes through  $P = (x_0, y_0, z_0)$  and parallel to  $\mathbf{a} = (a_1, a_2, a_3)$ . Then the parametric equations of l is

$$l(t) = P + t\mathbf{a} \tag{2}$$

Equivalently, equation (2) can be written as a *symmetric* form as follows.

$$\frac{x - x_0}{a_1} = \frac{y - y_0}{a_2} = \frac{z - z_0}{a_3} \tag{3}$$

2. Suppose that l passes through two points P, Q. By substitute  $\mathbf{a} = \overrightarrow{OP} - \overrightarrow{OQ}$  to (2) or (3), we get a parametric equation of l.

### Theorem

Let  $\mathbf{a}$ ,  $\mathbf{b}$  be nonzero 2-dimensional vectors. If  $\theta$  is the angle between  $\mathbf{a}$  and  $\mathbf{b}$ , then

$$\mathbf{a} \cdot \mathbf{b} = \|\mathbf{a}\| \cdot \|\mathbf{b}\| \cdot \cos \theta$$

#### Definition

For nonzero vectors **a** and **b** with the same dimension, the vector defined by

$$\operatorname{proj}_{\mathbf{b}}\mathbf{a} = \left(\frac{\mathbf{a} \cdot \mathbf{b}}{\|\mathbf{b}\|^2}\right)\mathbf{b}$$

is called the **projection of a onto b**.

#### Remark

As norm measures the *size* of a vector, the inner product measure the *direction*. For example, the direction of a 2-dimensional vector **a** is determined by  $0 \le \theta_1, \theta_2 \le \pi$  satisfying

$$\mathbf{a} \cdot \mathbf{e}_1 = \|\mathbf{a}\| \cos \theta_1$$
  
 $\mathbf{a} \cdot \mathbf{e}_2 = \|\mathbf{a}\| \cos \theta_2$ 

In order to determine the direction of a 3-dimensional vector, say **a**, we need three angles  $0 \le \alpha, \beta, \gamma \le \pi$  satisfying

$$\cos \alpha = \frac{\mathbf{a} \cdot \mathbf{i}}{\|\mathbf{a}\|}, \quad \cos \beta = \frac{\mathbf{a} \cdot \mathbf{j}}{\|\mathbf{a}\|}, \quad \cos \gamma = \frac{\mathbf{a} \cdot \mathbf{k}}{\|\mathbf{a}\|}$$
 (4)

Such quantities are called the **direction cosines**.



A  $n \times m$  (n-by-m) **matrix** is a collection of nm numbers (or functions) arranged in the following way.

$$A = (a_{ij})_{n \times m} = \begin{pmatrix} a_{11} & a_{12} & \cdots & a_{1m} \\ a_{21} & a_{22} & \cdots & a_{2m} \\ \vdots & \vdots & & \vdots \\ a_{n1} & a_{n2} & \cdots & a_{nm} \end{pmatrix}$$

The indices i, j of an entry  $a_{ij}$  represents the row and column indices respectively.

- 1. A  $n \times m$  matrix is called **square** matrix if n = m.
- 2. If A is a square matrix and  $a_{ij} = 0$  for all  $i \neq j$ , then A is called **diagonal**.

$$A = \begin{pmatrix} a_{11} & \mathbf{0} \\ & \ddots & \\ \mathbf{0} & & a_{nn} \end{pmatrix}$$

3. If the diagonal entries of a diagonal matrix are all 1, then it is called the **identity matrix**, and denoted by  $I_n$ .

$$I_n = \begin{pmatrix} 1 & & \mathbf{0} \\ & \ddots & \\ \mathbf{0} & & 1 \end{pmatrix}$$

4. If A is a square matrix and  $a_{ij} = 0$  for all i < j (i < j, respectively), then A is called **lower triangle** (**upper**)

Let  $A = (a_{ij})$  and  $B = (b_{ij})$  be  $n \times m$  matrix. Then we define

$$A + B = (a_{ij} + b_{ij})$$
$$k \cdot A = (ka_{ij})$$

Let C be a  $m \times l$  matrices, then  $A \cdot C$  is a  $n \times l$  matrix whose entries are

$$A \cdot B = (a_{i1}b_{1j} + a_{i2}b_{2j} + \dots + a_{im}b_{mj})_{1 \le i \le n, 1 \le j \le l}$$

$$= \begin{pmatrix} a_{11} & a_{12} & \cdots & a_{1m} \\ \vdots & \vdots & & \vdots \\ a_{i1} & a_{i2} & \cdots & a_{im} \\ \vdots & \vdots & & \vdots \\ a_{n1} & a_{n2} & \cdots & a_{nm} \end{pmatrix} \begin{pmatrix} c_{11} & \cdots & c_{1j} & \cdots & c_{1l} \\ c_{21} & \cdots & c_{2j} & \cdots & c_{2l} \\ \vdots & \vdots & & \vdots \\ c_{m1} & \cdots & c_{mj} & \cdots & c_{ml} \end{pmatrix}$$

Suppose Bob, Larry, and Joanna worked in a fruits store for three days. Table 1 shows  $how \ many$  fruits each sold in total represented by the matrix A, and Table 2 shows  $how \ much$  was the fruits on each day represented by the matrix B.

	Apple	Orange	Banana
Bob	38	25	10
Larry	15	22	15
Joanna	8	70	27

Table: The volumn of sales of each person per items

	Day1	Day2	Day3
Apple	\$1.19	\$1.45	\$.99
Orange	\$1.70	\$0.99	\$2.1
Banana	\$2.19	\$3.5	\$1.29

Table: The prices of items per day



The i, j-entries of the  $A \cdot B$  represents the total revenue sold by the person i at the day j.

$$\begin{pmatrix} 38 & 25 & 10 \\ 15 & 22 & 15 \\ 8 & 70 & 27 \end{pmatrix} \begin{pmatrix} 1.19 & 1.45 & 0.99 \\ 1.70 & 0.99 & 2.1 \\ 2.19 & 3.5 & 1.29 \end{pmatrix}$$

A deeper, and more mathematical, thus important meaning of matrix multiplication will be discovered when we visit in the *chain rule* in later sections.

## Proposition

Let A, B, C be matrices. Whenever the operations are valid, the following holds.

- 1.  $(A \cdot B) \cdot C = A \cdot (B \cdot C)$
- 2.  $A \cdot (B+C) = A \cdot B + A \cdot C$
- 3.  $(B+C) \cdot A = B \cdot A + C \cdot A$
- 4.  $k \cdot (A \cdot B) = (k \cdot A) \cdot B = A \cdot (k \cdot B)$

# Proposition

The transpose of a matrix  $A = (a_{ij})$  defined by

$$A^T = (a_{ji})$$

and it satisfies the following.

- 5.  $(A^T)^T = A$
- 6.  $k \cdot A^T = (k \cdot A)^T$
- 7.  $(A+B)^T = A^T + B^T$
- 8.  $(AB)^T = B^T A^T$

The **determinant** of  $2 \times 2$  matrix A is defined as follows.

$$\det A = \left| \begin{array}{cc} a_{11} & a_{12} \\ a_{21} & a_{22} \end{array} \right| = a_{11}a_{22} - a_{12}a_{21}$$

The **determinant** of  $3 \times 3$  matrix B is defined as follows.

$$\det B = \begin{vmatrix} b_{11} & b_{12} & b_{13} \\ b_{21} & b_{22} & b_{23} \\ b_{31} & b_{32} & b_{33} \end{vmatrix} = b_{11}b_{22}b_{33} + b_{12}b_{23}b_{31} + b_{13}b_{21}b_{32} - b_{13}b_{22}b_{31} - b_{11}b_{23}b_{32} - b_{12}b_{21}b_{33}$$

Let  $\mathbf{a} = (a_1, a_2, a_3)$ ,  $\mathbf{b} = (b_1, b_2, b_3)$  be two 3-dimensional vectors. The **cross-product** of  $\mathbf{a}$ ,  $\mathbf{b}$  is a vector defined by

$$\mathbf{a} \times \mathbf{b} = (a_2b_3 - a_3b_2, a_3b_1 - a_1b_3, a_1b_2 - a_2b_1)$$

An easy way to remember the formula is the following.

$$\mathbf{a} \times \mathbf{b} = \left| \begin{array}{ccc} \mathbf{i} & \mathbf{j} & \mathbf{k} \\ a_1 & a_2 & a_3 \\ b_1 & b_2 & b_3 \end{array} \right|$$

# Proposition

Let  $\mathbf{a}, \mathbf{b}, \mathbf{c}$  be 3-dimensional vectors and k a constant. The following identity holds.

- 1.  $\mathbf{a} \times \mathbf{0} = \mathbf{0} \times \mathbf{a} = \mathbf{0}$
- 2.  $\mathbf{a} \times \mathbf{a} = \mathbf{0}$
- 3.  $\mathbf{a} \times \mathbf{b} = -\mathbf{b} \times \mathbf{a}$
- 4.  $\mathbf{a} \times (k\mathbf{b}) = (k\mathbf{a}) \times \mathbf{b} = k(\mathbf{a} \times \mathbf{b})$
- 5.  $\mathbf{a} \times (\mathbf{b} + \mathbf{c}) = \mathbf{a} \times \mathbf{b} + \mathbf{a} \times \mathbf{c}$
- 6.  $\mathbf{a} \cdot (\mathbf{a} \times \mathbf{b}) = \mathbf{b} \cdot (\mathbf{a} \times \mathbf{b}) = 0$  (This shows that the cross product  $\mathbf{a} \times \mathbf{b}$  is normal to the plane spanned by  $\mathbf{a}$  and  $\mathbf{b}$ .)
- 7.  $(\mathbf{a} \times \mathbf{b}) \times \mathbf{c} = (\mathbf{a} \cdot \mathbf{c})\mathbf{b} (\mathbf{b} \cdot \mathbf{c})\mathbf{a}$

## Theorem

Let a, b be two 3-dimensional vectors. Then

$$\|\mathbf{a} \times \mathbf{b}\| = \|\mathbf{a}\| \cdot \|\mathbf{b}\| \cdot |\sin \theta|$$

where  $\theta$  is the angle between **a** and **b**.

# Proposition

Let us denote |A| by the determinant of a matrix A. Then the following holds

- 1. If A has a row (or a column) whose entries are all zero, then |A| = 0.
- 2. Let B be the matrix obtained by interchanging two rows (or columns) of A. Then |B| = -|A|.
- 3. Let B be a matrix obtained by multiply c on a row (or column) followed by adding it to another row (or column). Then |B| = |A|.

Let A be a  $n \times n$  matrix. A matrix B satisfying

$$A \cdot B = B \cdot A = I_n$$

is called the **inverse of** A, denoted by  $B = A^{-1}$ . If an inverse matrix  $A^{-1}$  exists, then A is said to be **non-singular**. Otherwise, it is called **singular**.

### Theorem

A matrix A is singular if and only if  $\det A = 0$ .

## Proposition

If A is a  $2 \times 2$  matrix, then  $A^{-1}$  is

$$A^{-1} = \frac{1}{\det A} \begin{pmatrix} a_{22} & -a_{21} \\ -a_{12} & a_{11} \end{pmatrix}$$

For a  $3 \times 3$ -matrix B, the inverse is given by

$$B^{-1} = \frac{1}{\det B} \begin{pmatrix} c_{11} & -c_{21} & c_{31} \\ -c_{12} & c_{22} & -c_{32} \\ c_{13} & -c_{23} & c_{33} \end{pmatrix}$$
 (5)

where each  $c_{ij}$ , called the **cofactor**, is the determinant of  $2 \times 2$ -matrix obtained by deleting ith row and jth column. For example,

$$c_{21} = \begin{vmatrix} b_{11} & b_{12} & b_{13} \\ b_{21} & b_{22} & b_{23} \\ b_{31} & b_{32} & b_{33} \end{vmatrix} = \begin{vmatrix} b_{12} & b_{13} \\ b_{32} & b_{33} \end{vmatrix}$$

Notice that the row and column indices are switched in (5).



A **vector space** V is a set of element called **vectors** satisfying the following properties:

- 1. (Zero vector) V contains the **zero vector 0**, which is a unique vector satisfying  $\mathbf{0} + \mathbf{v} = \mathbf{v} + \mathbf{0} = \mathbf{v}$  for all  $\mathbf{v} \in V$ .
- 2. (Vector sum) For any two vectors  $\mathbf{v}$ ,  $\mathbf{w} \in V$ , the vector  $\mathbf{v} + \mathbf{w}$  lies in V.
- 3. (Scalar multiplication) For any  $k \in \mathbf{R}$  and  $v \in V$ , the vector  $k\mathbf{v}$  lies in V.

A subset  $V \subset \mathbf{R}^n$  is called a **vector subspace** if it is a vector space itself.

Let  $C^1(\mathbf{R})$  be the set of all differentiable functions on  $\mathbf{R}$  whose derivatives are continuous on  $\mathbf{R}$ . Since f, g are such functions so is the function h = f + g. Also for any  $k \in \mathbf{R}$ , the function kf is differentiable and its derivative is continuous. Thus  $C^1(\mathbf{R})$  is a vector space. Likewise, we can define vectors spaces  $C^n(\mathbf{R})$ ,  $C^{\infty}(\mathbf{R})$ 

For each constant  $k \in \mathbf{R}$ , let  $V_k$  be the set of all points on the line y = kx in  $\mathbf{R}^2$ :

$$V_k = \{(x, y) | y = kx\}$$

Then  $V_k$  is a vector subspace of  $\mathbf{R}^2$ . Let  $V_{\infty}$  be the vertical line  $V_{\infty} = \{(0, y) \mid y \in \mathbf{R}\}$ . Then  $V_{\infty}$  is also a vector subspace of  $\mathbf{R}^2$ 

Let P be the set of all point on the plane

$$P = \{(x, y, z) \mid ax + by + cz = 0\}$$

in  $\mathbf{R}^3$ . By identifying points in P as position vectors, we can say P is a vector subspace of  $\mathbf{R}^3$ , orthogonal to  $\mathbf{n}=(a,b,c)$  In particular, let V,W be vector subspace of  $\mathbf{R}^n$ . Then so is  $V\cap W$ . For example, let V,W be vector subspace for two planes in  $\mathbf{R}^3$  passing through the origin  $\mathbf{0}$ . Then  $V\cap W$  is either a line (if V,W are transversal) or a plane (if V=W).

Let V a vector space and  $\mathbf{v}_1, \dots, \mathbf{v}_m \in V$ . We say the vector space subspace

$$W = \{a_1\mathbf{v}_1 + \dots + a_m\mathbf{v}_m \mid a_1, \dots, a_m \in \mathbf{R}\}\$$

is **spanned** by  $\mathbf{v}_1, \dots, \mathbf{v}_m$ , and denote by  $W = \operatorname{span}\langle \mathbf{v}_1, \dots, \mathbf{v}_m \rangle$ .

We say a vector space V is **spanned by** the set of vectors  $\{\mathbf{v}_1, \dots, \mathbf{v}_n\}$ , if every  $v \in V$  can be expressed a linear combination of  $v_i$ 's:

$$v = a_1 \mathbf{v}_1 + \cdots + a_n \mathbf{v}_n$$

The set  $\{\mathbf{v}_1, \dots, \mathbf{v}_n\}$  is said to be **linearly independent** if the coefficients satisfying

$$a_1\mathbf{v}_1 + \cdots + a_n\mathbf{v}_n = \mathbf{0}$$

is the trivial ones, namely  $a_1 = \cdots = a_n = 0$ .

### Definition

Let  $\{\mathbf{v}_1, \dots, \mathbf{v}_n\}$  be the set of linear independent vectors which spans the vector space V. Such set is called the **basis** of V, and its element is called the **basis vector**. The **dimension** of V is the number of basis vectors which spans V.



- 1. Show that the vectors  $\|\mathbf{b}\|\mathbf{a} + \|\mathbf{a}\|\mathbf{b}$  and  $\|\mathbf{b}\|\mathbf{a} \|\mathbf{a}\|\mathbf{b}$  are orthogonal.
- 2. Show that  $\|\mathbf{b}\|\mathbf{a} + \|\mathbf{a}\|\mathbf{b}$  bisects the angle between  $\mathbf{a}$  and  $\mathbf{b}$ .

1. Let  $\mathbf{a} = (1, 2, 1)$ ,  $\mathbf{b} = (2, 1, 2)$ , and  $\mathbf{u} = (0, 1, -1)$ . Suppose that the vector  $\mathbf{u}$  can be decomposed by

$$\mathbf{u} = \mathbf{u}_1 + \mathbf{u}_2 + \mathbf{u}_3$$

where  $\mathbf{u}_1$  is parallel to  $\mathbf{a}$ ,  $\mathbf{u}_2$  is parallel to  $\mathbf{b}$ , and  $\mathbf{u}_3$  is orthogonal to both  $\mathbf{a}$  and  $\mathbf{b}$ . Find the vector  $\mathbf{u}_1$ ,  $\mathbf{u}_2$ ,  $\mathbf{u}_3$  explicitly.

- 1. Find the distance between P = (2, 1, 3) and the line l(t) = (2, 3, -2) + t(-1, 1, -2).
- 2. Find the distance between two parallel planes

$$2x - 2y + z = 5$$
,  $2x - 2y + z = 20$ 

3. Find the distance between two skew lines

$$l_1(t) = (0, 5, -1) + t(2, 1, 3)$$

$$l_2(t) = (-1, 2, 0) + t(1, -1, 0)$$

Let 
$$\mathbf{a} = (a_1, a_2, a_3)$$
,  $\mathbf{b} = (b_1, b_2, b_3)$ ,  $\mathbf{c} = (c_1, c_2, c_3)$ . Verify that

$$(\mathbf{a} \times \mathbf{b}) \cdot \mathbf{c} = \begin{vmatrix} a_1 & a_2 & a_3 \\ b_1 & b_2 & b_3 \\ c_1 & c_2 & c_3 \end{vmatrix}$$

Imagine two concentric circles with radius  $a, b \ (b < a)$  which rolls on flat line with the same angular velocity. A curtate cycloid is a trajectory of a point on the circle of radius b. Find a set of parametric equation for the curtate cycloid with a=3, b=2.