

# VECTOR CALCULUS

Many physical quantities are **vectors**, which change with time or with position. How do we describe this mathematically?

In this part of the unit, we will deal with differentiation & integration first in Cartesian coordinates  $(x, y, z)$ , then in other “coordinate systems”.

## Contents:

1. Differentiation of vectors & space curves
2. Differentiation of scalar and vector fields
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6. Differentiation in non-Cartesian coordinates
7. Vector integral theorems

Sections are not equal in length.  
Each has a “Problem Sheet” and an “Extra Sheet”.

# 1. Differentiation of vectors & space curves

Consider a vector quantity **a** which changes according to a scalar  $t$ .

i.e. **a** is really **a**( $t$ )

[eg: If the position of a particle **r** moves with time  $\Rightarrow \mathbf{r} = \mathbf{r}(t)$ ].

The **components** of **a** also change with  $t$  so write

$$\mathbf{a}(t) = a_x(t)\mathbf{i} + a_y(t)\mathbf{j} + a_z(t)\mathbf{k}$$

Note that the Cartesian basis vectors **i**, **j** and **k** are **FIXED**.

The derivative of **a** with respect to  $t$  is defined by

$$\frac{d\mathbf{a}}{dt} = \lim_{\delta t \rightarrow 0} \left[ \frac{\mathbf{a}(t + \delta t) - \mathbf{a}(t)}{\delta t} \right] = \lim_{\delta t \rightarrow 0} \left[ \frac{\delta \mathbf{a}}{\delta t} \right],$$

or

$$\boxed{\frac{d\mathbf{a}}{dt} = \frac{da_x}{dt}\mathbf{i} + \frac{da_y}{dt}\mathbf{j} + \frac{da_z}{dt}\mathbf{k}} \quad (1)$$

A good example to keep in mind is

**position, velocity, acceleration.**

Position:  $\mathbf{r}(t)$

**NB:  $\mathbf{r}$  is ALWAYS position vector on this course.**

Velocity:  $\mathbf{v}(t) = \frac{d\mathbf{r}}{dt}$

Acceleration:  $\mathbf{a}(t) = \frac{d\mathbf{v}}{dt} = \frac{d^2\mathbf{r}}{dt^2}$

**If  $\mathbf{r}(t) = x(t)\mathbf{i} + y(t)\mathbf{j} + z(t)\mathbf{k}$  then**

$$\mathbf{v}(t) = v_x(t)\mathbf{i} + v_y(t)\mathbf{j} + v_z(t)\mathbf{k},$$

with

$$v_x(t) = \frac{dx(t)}{dt} \quad v_y(t) = \frac{dy(t)}{dt} \quad v_z(t) = \frac{dz(t)}{dt}$$

etc

## Example

Let

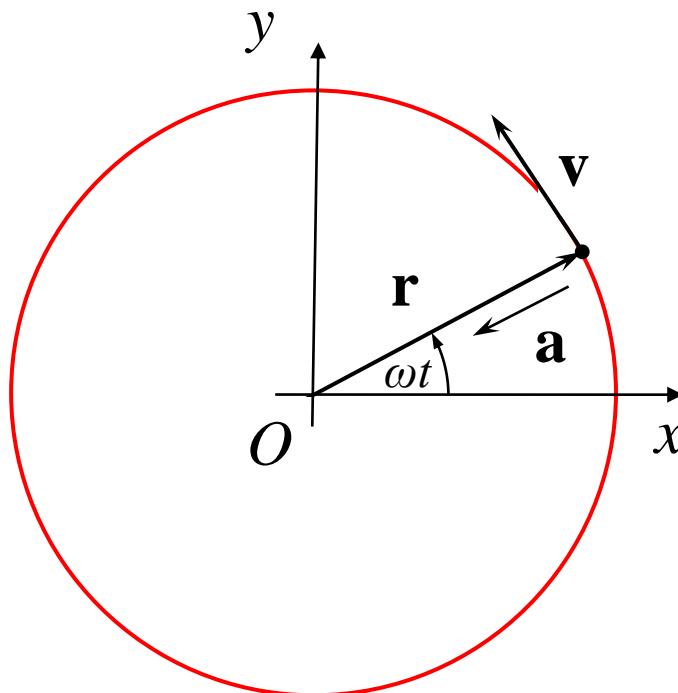
$$\mathbf{r} = \underbrace{\cos(\omega t)}_{x(t)} \mathbf{i} + \underbrace{\sin(\omega t)}_{y(t)} \mathbf{j}.$$

$$\mathbf{v} = \frac{d\mathbf{r}}{dt} = \underbrace{-\omega \sin(\omega t)}_{v_x(t)} \mathbf{i} + \underbrace{\omega \cos(\omega t)}_{v_y(t)} \mathbf{j}$$

$$\mathbf{a} = \frac{d\mathbf{v}}{dt} = \underbrace{-\omega^2 \cos(\omega t)}_{a_x(t)} \mathbf{i} - \underbrace{\omega^2 \sin(\omega t)}_{a_y(t)} \mathbf{j}.$$

So  $\mathbf{a}(t) = -\omega^2 \mathbf{r}(t)$

This is just a description of **circular motion** with angular frequency  $\omega$ .



## 1.1 Rules for differentiation of vectors

$$(i) \quad \frac{d}{dt}(c\mathbf{a}) = c \frac{d\mathbf{a}}{dt} \quad (c \text{ is a constant})$$

$$(ii) \quad \frac{d}{dt}(\mathbf{a} + \mathbf{b}) = \frac{d\mathbf{a}}{dt} + \frac{d\mathbf{b}}{dt}$$

$$(iii) \quad \frac{d}{dt}(\phi(t)\mathbf{a}(t)) = \phi \frac{d\mathbf{a}}{dt} + \frac{d\phi}{dt}\mathbf{a} \quad (\phi \text{ is a scalar fn of } t)$$

$$(iv) \quad \frac{d}{dt}(\mathbf{a} \cdot \mathbf{b}) = \mathbf{a} \cdot \frac{d\mathbf{b}}{dt} + \frac{d\mathbf{a}}{dt} \cdot \mathbf{b}$$

$$(v) \quad \frac{d}{dt}(\mathbf{a} \times \mathbf{b}) = \mathbf{a} \times \frac{d\mathbf{b}}{dt} + \frac{d\mathbf{a}}{dt} \times \mathbf{b} \quad (\text{care with order})$$

$$(vi) \quad \frac{d}{dt}\mathbf{a}(s) = \frac{d\mathbf{a}}{ds} \frac{ds}{dt} \quad (\mathbf{a} \text{ is a function of } s, \text{ which} \\ \text{is a scalar function of } t)$$

All these can be proved by looking at components

*Example of the use of these rules:*

Consider a vector  $\mathbf{a}(t)$  with constant **magnitude**  $a$ .

$$\text{ie } \mathbf{a}(t) \cdot \mathbf{a}(t) = a^2.$$

Though the magnitude is constant, the direction need not be, so the derivative of  $\mathbf{a}(t)$  need not be zero.

Differentiating,

$$\text{LHS: } \frac{d}{dt}[\mathbf{a}(t) \cdot \mathbf{a}(t)] = \mathbf{a} \cdot \frac{d\mathbf{a}}{dt} + \frac{d\mathbf{a}}{dt} \cdot \mathbf{a} = 2\mathbf{a} \cdot \frac{d\mathbf{a}}{dt} \quad (\text{iv})$$

$$\text{RHS: } \frac{d}{dt}(a^2) = 0, \text{ as } a^2 \text{ is a **constant**.}$$

$$\therefore \mathbf{a} \cdot \frac{d\mathbf{a}}{dt} = 0$$

So either  $\frac{d\mathbf{a}}{dt} = 0$  [so  $\mathbf{a}$  **is** a constant vector],

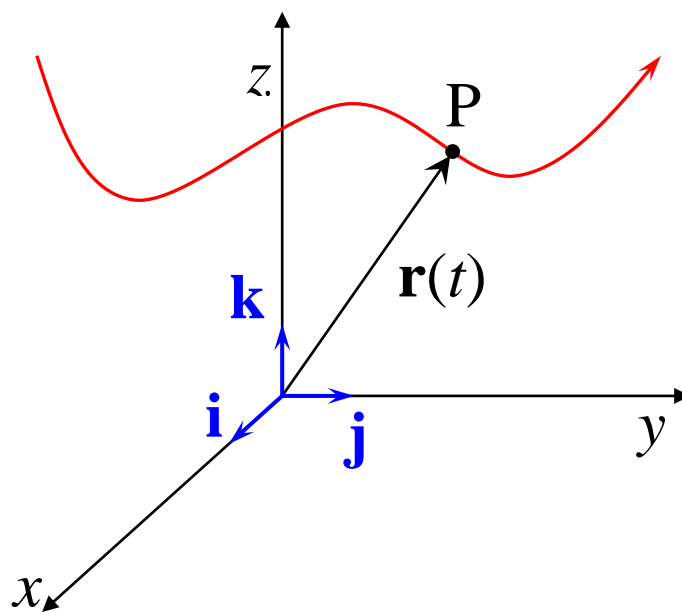
or  $\frac{d\mathbf{a}}{dt}$  is perpendicular to  $\mathbf{a}$

The latter case is what we have for circular motion, where the position vector  $\mathbf{r}$  is a vector of constant magnitude; we found that the velocity vector  $\mathbf{v}$  is always perpendicular to  $\mathbf{r}$ .

## 1.2 Space Curves

How do we describe *trajectories* of particles moving through space?

Think about point **P** whose coordinates  $x(t)$ ,  $y(t)$ , and  $z(t)$  are continuous functions of time  $t$ . As  $t$  increases, **P** traces out a **curve in space**.



eg  $\mathbf{P} \equiv \mathbf{r}(t) = \underbrace{\cos(\omega t)}_{x(t)} \mathbf{i} + \underbrace{\sin(\omega t)}_{y(t)} \mathbf{j} + \underbrace{\alpha t}_{z(t)} \mathbf{k}$

This is a space curve with circular motion in 2d (the  $xy$  plane in this case), with angular frequency  $\omega$ , and constant motion, with speed  $\alpha$ , in  $z$ . This is a HELIX.

Q: How do we write a known trajectory or curve in the form  $\mathbf{r}(t) = x(t)\mathbf{i} + y(t)\mathbf{j} + z(t)\mathbf{k}$ ?

## 1.3 Parameterisation of curves

This is a very useful technique.

Key point is that all lines (curves) are 1-dimensional.

We can  $\therefore$  follow any line by increasing or decreasing a parameter that takes us along the line.

Let such a parameter be  $u$

We parameterise a curve by finding expressions for  $x(u)$ ,  $y(u)$ , and  $z(u)$  for that curve.

Eg (2d): take the straight line  $y = 3x + 4$ .

Let  $u = x$ . Then the line is followed as  $u$  is varied, provided we set  $y = 3u + 4$  and  $z = 0$ .

The position vector varies with parameter  $u$  as

$$\begin{aligned}\mathbf{r}(u) &= x(u)\mathbf{i} + y(u)\mathbf{j} + z(u)\mathbf{k} \\ &= u\mathbf{i} + (3u + 4)\mathbf{j}\end{aligned}$$

Note that any curve can be parameterised an infinite number of ways – pick the one that suits you best!



Eg let  $v = 3x$ . Then the same line  $y = 3x + 4$  can be written

$$\mathbf{r}(v) = \frac{v}{3}\mathbf{i} + (v + 4)\mathbf{j}.$$

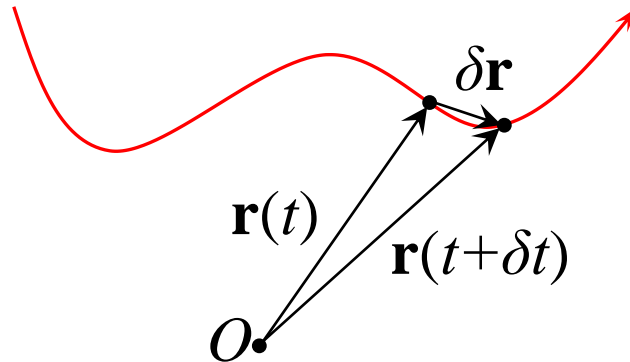
For space curves, two useful parameters are time  $t$  and distance along the curve  $s$ .

*More 2d examples of parameterisation*

- Express  $y = 3x^2$  as  $\mathbf{r}(t)$ .
- Express  $x^2 + y^2 = 9$  as  $\mathbf{r}(u)$ .
- Express  $\mathbf{r}(u) = e^u\mathbf{i} + e^{-u}\mathbf{j}$  as  $y(x)$ .

## 1.4 Tangent to a space curve

Consider 2 adjacent points  $\mathbf{r}(t)$  and  $\mathbf{r}(t + \delta t)$  on a space curve.



The separation of the 2 points is

$$\delta \mathbf{r} = \mathbf{r}(t + \delta t) - \mathbf{r}(t) \approx \frac{d\mathbf{r}}{dt} \delta t \quad \text{[from defn of } \frac{d\mathbf{r}}{dt}]$$

In the limit that  $\delta t \rightarrow 0$  this approximation becomes exact – then  $\delta \mathbf{r}$  becomes **parallel to the local direction of the curve**, which is the **tangent direction** at that point.

$\therefore$  tangent is in direction of  $d\mathbf{r} = \lim_{\delta t \rightarrow 0} \delta \mathbf{r}$

$\therefore$  tangent is in direction of  $\frac{d\mathbf{r}}{dt}$  [from above]

So **UNIT TANGENT VECTOR**  $\hat{\mathbf{T}} = \frac{\frac{d\mathbf{r}}{dt}}{\left| \frac{d\mathbf{r}}{dt} \right|}$ .

Also,  $\frac{d\mathbf{r}}{dt} = \mathbf{v}$  (velocity), and  $\left| \frac{d\mathbf{r}}{dt} \right| = |\mathbf{v}|$  (speed).

$\therefore$  tangent is in direction of velocity, with

$$\hat{\mathbf{T}} = \frac{\mathbf{v}}{|\mathbf{v}|} = \hat{\mathbf{v}}.$$

Space curves can also be expressed in terms of a position vector as a function of **distance travelled along the curve**,  $s$ .

**ie consider  $\mathbf{r}(s)$  instead of  $\mathbf{r}(t)$**

From above, tangent vector is in direction of  $d\mathbf{r}$ , and the magnitude of  $d\mathbf{r}$  must be  $ds$ , the distance travelled in  $dt$ .

$$\therefore \hat{\mathbf{T}} = \frac{d\mathbf{r}}{ds}$$

But  $\frac{d\mathbf{r}(s)}{dt} = \frac{d\mathbf{r}(s)}{ds} \frac{ds}{dt} = \hat{\mathbf{T}} \frac{ds}{dt}$  which means we

**have 3 useful ways of writing the speed of a particle:**

$$\text{Speed} = |\mathbf{v}| = \left| \frac{d\mathbf{r}}{dt} \right| = \frac{ds}{dt}$$

NOTE: if we know  $\mathbf{r}$  as a function of  $t$ , then use

$\left| \frac{d\mathbf{r}}{dt} \right| = \frac{ds}{dt}$  to find the distance travelled as a function

of  $t$ ,  $s(t)$ . Simply differentiate  $\mathbf{r}$  with respect to  $t$ , find the magnitude of the resulting vector, then integrate with respect to  $t$ .

### Example

Consider circular motion again...

If  $\mathbf{r}(t) = a \cos(\omega t)\mathbf{i} + a \sin(\omega t)\mathbf{j}$  [ $a$  is the radius]

then  $\mathbf{v}(t) = \frac{d\mathbf{r}}{dt} = -a\omega \sin(\omega t)\mathbf{i} + a\omega \cos(\omega t)\mathbf{j}$ ,

$$\left| \frac{d\mathbf{r}}{dt} \right| = [a^2 \omega^2 \sin^2(\omega t) + a^2 \omega^2 \cos^2(\omega t)]^{\frac{1}{2}} = a\omega$$

so  $\hat{\mathbf{T}} = \frac{\frac{d\mathbf{r}}{dt}}{\left| \frac{d\mathbf{r}}{dt} \right|} = -\sin(\omega t)\mathbf{i} + \cos(\omega t)\mathbf{j}$  for any  $t$ .

For example, to find  $\hat{\mathbf{T}}$  at the point  $(0, a)$  on the curve,

(i) find  $t$ . Here  $x(t) = 0 = a \cos(\omega t)$  and

$y(t) = a = a \sin(\omega t)$ . This is true for  $\omega t = \frac{\pi}{2}$   
(and other values...)

(ii) find  $\hat{\mathbf{T}}$ . Here  $\hat{\mathbf{T}} = -\sin(\frac{\pi}{2})\mathbf{i} + \cos(\frac{\pi}{2})\mathbf{j} = -\mathbf{i}$ .

Also,  $\left| \frac{d\mathbf{r}}{dt} \right| = \frac{ds}{dt} = a\omega$ , so  $s = a\omega t + c$

[ $c$  is integration constant]

## 1.5 Newton's Law in vector form

Newton's Law "Force = mass x acceleration" is really a vector differential equation

$$\mathbf{F} = m \frac{d^2 \mathbf{r}}{dt^2}.$$

So, to find the trajectory  $\mathbf{r}(t)$  of an object subjected to a force  $\mathbf{F}$  we solve equations like this one.

For example, the electromagnetic force on a particle of charge  $q$  in electric and magnetic fields  $\mathbf{E}$  and  $\mathbf{B}$  is

$$\mathbf{F} = q(\mathbf{E} + \mathbf{v} \times \mathbf{B})$$

so the full "equations of motion" for the particle are

$$m \frac{d^2 \mathbf{r}}{dt^2} = q\mathbf{E} + q \frac{d\mathbf{r}}{dt} \times \mathbf{B}.$$

In 3d, we solve 3 ODEs, one for each component:

$$F_x = m \frac{d^2 x}{dt^2} \quad F_y = m \frac{d^2 y}{dt^2} \quad F_z = m \frac{d^2 z}{dt^2}$$