

Vector Fields and Numerical Integration

1. Gradient

Suppose we have a 3D scalar field defined by $f(x, y, z) = x^2 + y^2 + z^2 - 1$
What is the ∇f ?

$$\left\langle \frac{\partial f}{\partial x}, \frac{\partial f}{\partial y}, \frac{\partial f}{\partial z} \right\rangle = \langle 2x, 2y, 2z \rangle$$

2. Divergence

Suppose we have a 3D vector field defined by
 $v = \langle x^2 y z^2, e^{2xy}, xy \rangle$
What is $\nabla \cdot v$?

$$\frac{\partial v_x}{\partial x} + \frac{\partial v_y}{\partial y} + \frac{\partial v_z}{\partial z} = 2xy z^2 + 2x e^{2xy} + 0$$

3. Curl

Suppose we have a 3D vector field defined by
 $v = \langle x^2 y z^2, x^2 y z^2, xyz \rangle$
What is $\nabla \times v$?

$$\left\langle \frac{\partial v_z}{\partial y} - \frac{\partial v_y}{\partial z}, \frac{\partial v_x}{\partial z} - \frac{\partial v_z}{\partial x}, \frac{\partial v_y}{\partial x} - \frac{\partial v_x}{\partial y} \right\rangle = \langle xz - 2x^2 y z, 2x^2 y z - yz, 2xy z^2 - x^2 z^2 \rangle$$

4. Laplacian

What is $\nabla^2 f$ using the function from question 1?

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5. Euler Integration

A vector field in which describes a velocity can be thought of as an Ordinary Differential Equation (ODE). If we pick a seed point p , we can integrate numerically to recover a function that describes a position at any point in time. Since we are working numerically, the recovered function will be a piece-wise linear approximation of the actual function.

Euler integration is the simplest method for solving an ODE. Starting at some point p , We simply step using some step-size h in the direction of the velocity vector...and then repeat: $p_{i+1} = p_i + h v(p_i)$

Perform 2 steps of Euler integration on starting from $(1,1)$ using the vector function $v = \langle 2x, 2y \rangle$ and a step-size of $h = \frac{1}{2}$

$$p_0 = (1, 1)$$

$$p_1 = (1, 1) + \frac{1}{2} (2, 2) = (2, 2)$$

$$p_2 = (2, 2) + \frac{1}{2} (4, 4) = (4, 4)$$

6. Runge-Kutta Integration

RK integration uses a predictor-corrector formulation in which several Euler steps are averaged to find the actual step. Heun's method is the name for the RK method using 2 Euler steps (RK2):

$$p_{i+1} = p_i + \frac{h}{2} v(p_i) + \frac{h}{2} v(p_i + h v(p_i))$$

This significantly reduces error in the integration.

Perform one step of Heun's method with the same vector-field, starting point and step-size as in question 5.

$$p_0 = (1, 1)$$

$$p_1 = (1, 1) + \frac{1}{4} (2, 2) + \frac{1}{4} (4, 4)$$

$$= (2\frac{1}{2}, 2\frac{1}{2})$$