

Příklad (1.)

Let $\mathbb{A} \in \mathbb{R}^{3 \times 3}$ be an invertible matrix and let \mathbf{u} and \mathbf{v} be arbitrary fixed vectors in \mathbb{R}^3 such that $\mathbf{v} \cdot \mathbb{A}^{-1}\mathbf{u} \neq -1$. Show that

$$(\mathbb{A} + \mathbf{u} \otimes \mathbf{v})^{-1} = \mathbb{A}^{-1} - \frac{1}{1 + \mathbf{v} \cdot \mathbb{A}^{-1}\mathbf{u}} (\mathbb{A}^{-1}\mathbf{u}) \otimes (\mathbb{A}^{-T}\mathbf{v}).$$

┌

Důkaz

Z předpokladů máme, že obě strany existují, tedy nám stačí ukázat, že $(\mathbb{A} + \mathbf{u} \otimes \mathbf{v})$ krát pravá strana je \mathbb{I} .

$$\begin{aligned} & (\mathbb{A} + \mathbf{u} \otimes \mathbf{v}) \cdot \left(\mathbb{A}^{-1} - \frac{1}{1 + \mathbf{v} \cdot \mathbb{A}^{-1}\mathbf{u}} (\mathbb{A}^{-1}\mathbf{u}) \otimes (\mathbb{A}^{-T}\mathbf{v}) \right) = \\ & = \mathbb{I} + \mathbf{u} \otimes \mathbf{v} \cdot \mathbb{A}^{-1} - \frac{\mathbb{A} \cdot (\mathbb{A}^{-1}\mathbf{u}) \otimes (\mathbb{A}^{-T}\mathbf{v})}{1 + \mathbf{v} \cdot \mathbb{A}^{-1}\mathbf{u}} - \frac{(\mathbf{u} \otimes \mathbf{v}) \cdot (\mathbb{A}^{-1}\mathbf{u}) \otimes (\mathbb{A}^{-T}\mathbf{v})}{1 + \mathbf{v} \cdot \mathbb{A}^{-1}\mathbf{u}} \end{aligned}$$

Nyní

$$\begin{aligned} \forall \mathbf{a} : \mathbb{A} \cdot ((\mathbb{A}^{-1}\mathbf{u}) \otimes (\mathbb{A}^{-T}\mathbf{v})) \mathbf{a} &= \mathbb{A} \cdot \mathbb{A}^{-1}\mathbf{u} (\mathbb{A}^{-T}\mathbf{v} \cdot \mathbf{a}) = \mathbf{u} (\mathbb{A}^{-T}\mathbf{v} \cdot \mathbf{a}) = \mathbf{u} (\mathbf{v} \cdot \mathbb{A}^{-1}\mathbf{a}) = \\ &= (\mathbf{u} \otimes (\mathbf{v})) \cdot \mathbb{A}^{-1}\mathbf{a}, \end{aligned}$$

tedy

$$\mathbb{A} \cdot (\mathbb{A}^{-1}\mathbf{u}) \otimes (\mathbb{A}^{-T}\mathbf{v}) = \mathbf{u} \otimes \mathbf{v} \cdot \mathbb{A}^{-1}.$$

A

$$\begin{aligned} \forall \mathbf{a} : (\mathbf{u} \otimes \mathbf{v}) ((\mathbb{A}^{-1}\mathbf{u}) \otimes (\mathbb{A}^{-T}\mathbf{v})) \mathbf{a} &= (\mathbf{u} \otimes \mathbf{v}) \mathbb{A}^{-1}\mathbf{u} (\mathbb{A}^{-T}\mathbf{v} \cdot \mathbf{a}) = \mathbf{u} (\mathbf{v} \cdot \mathbb{A}^{-1}\mathbf{u}) (\mathbf{v} \cdot \mathbb{A}^{-1}\mathbf{a}) = \\ &= (\mathbf{v} \cdot \mathbb{A}^{-1}\mathbf{u}) \cdot \mathbf{u} (\mathbf{v} \cdot \mathbb{A}^{-1}\mathbf{a}) = (\mathbf{v} \cdot \mathbb{A}^{-1}\mathbf{u}) \cdot (\mathbf{u} \otimes \mathbf{v}) \cdot \mathbb{A}^{-1}\mathbf{a}, \end{aligned}$$

tedy

$$(\mathbf{u} \otimes \mathbf{v}) ((\mathbb{A}^{-1}\mathbf{u}) \otimes (\mathbb{A}^{-T}\mathbf{v})) = (\mathbf{v} \cdot \mathbb{A}^{-1}\mathbf{u}) \cdot (\mathbf{u} \otimes \mathbf{v}) \cdot \mathbb{A}^{-1}.$$

Dosazením do původního součinu dostaneme chtěnou rovnost:

$$\begin{aligned} & (\mathbb{A} + \mathbf{u} \otimes \mathbf{v}) \cdot \left(\mathbb{A}^{-1} - \frac{1}{1 + \mathbf{v} \cdot \mathbb{A}^{-1}\mathbf{u}} (\mathbb{A}^{-1}\mathbf{u}) \otimes (\mathbb{A}^{-T}\mathbf{v}) \right) = \\ & = \mathbb{I} + \mathbf{u} \otimes \mathbf{v} \cdot \mathbb{A}^{-1} - \frac{(\mathbf{u} \otimes \mathbf{v}) \cdot \mathbb{A}^{-1}}{1 + \mathbf{v} \cdot \mathbb{A}^{-1}\mathbf{u}} - \frac{(\mathbf{v} \cdot \mathbb{A}^{-1}\mathbf{u}) \cdot (\mathbf{u} \otimes \mathbf{v}) \cdot \mathbb{A}^{-1}}{1 + \mathbf{v} \cdot \mathbb{A}^{-1}\mathbf{u}} = \\ & = \mathbb{I} + \mathbf{u} \otimes \mathbf{v} \cdot \mathbb{A}^{-1} - \frac{1 + \mathbf{v} \cdot \mathbb{A}^{-1}\mathbf{u}}{1 + \mathbf{v} \cdot \mathbb{A}^{-1}\mathbf{u}} (\mathbf{u} \otimes \mathbf{v} \cdot \mathbb{A}^{-1}) = \mathbb{I} \end{aligned}$$

└

□

Příklad (2.)

Let \mathbf{a} , \mathbf{b} , \mathbf{c} and \mathbf{d} be arbitrary fixed vectors in \mathbb{R}^3 . Show that

$$\text{tr}((\mathbf{a} \otimes \mathbf{b})(\mathbf{c} \otimes \mathbf{d})) = (\mathbf{a} \cdot \mathbf{d})(\mathbf{b} \cdot \mathbf{c}).$$

┌

Důkaz

Z definice tenzoru víme, že

$$\forall \mathbf{v} : (\mathbf{a} \otimes \mathbf{b})(\mathbf{c} \otimes \mathbf{d})\mathbf{v} = (\mathbf{a} \otimes \mathbf{b})\mathbf{c}(\mathbf{d} \cdot \mathbf{v}) = \mathbf{a}(\mathbf{b} \cdot \mathbf{c})(\mathbf{d} \cdot \mathbf{v}) = (\mathbf{b} \cdot \mathbf{c}) \cdot \mathbf{a}(\mathbf{d} \cdot \mathbf{v}) = (\mathbf{b} \cdot \mathbf{c}) \cdot (\mathbf{a} \otimes \mathbf{d}) \cdot \mathbf{v},$$

tedy

$$(\mathbf{a} \otimes \mathbf{b})(\mathbf{c} \otimes \mathbf{d}) = (\mathbf{b} \cdot \mathbf{c}) \cdot (\mathbf{a} \otimes \mathbf{d}).$$

Z přednášky (nebo aplikováním na e_i a skalárním vynásobením s e_i) víme, že $\text{tr}(\mathbf{a} \otimes \mathbf{d}) = \mathbf{a} \cdot \mathbf{d}$. Navíc $\text{tr}(x \cdot \mathbb{A}) = x \cdot \text{tr}(\mathbb{A})$, tedy

$$\text{tr}((\mathbf{a} \otimes \mathbf{b})(\mathbf{c} \otimes \mathbf{d})) = \text{tr}((\mathbf{b} \cdot \mathbf{c}) \cdot (\mathbf{a} \otimes \mathbf{d})) = (\mathbf{b} \cdot \mathbf{c}) \cdot \text{tr}(\mathbf{a} \otimes \mathbf{d}) = (\mathbf{b} \cdot \mathbf{c}) \cdot (\mathbf{a} \cdot \mathbf{d}).$$

└

□

Příklad (3.)

Let φ , ψ , \mathbf{u} , \mathbf{v} and \mathbb{A} be smooth scalar, vector and tensor fields in \mathbb{R}^3 . Show that:

$$\text{div}(\varphi \mathbf{v}) = \mathbf{v} \cdot (\nabla \varphi) + \varphi \text{div} \mathbf{v}$$

┌

Důkaz

Ze vzorce pro (parciální) derivaci součinu (φv_i je skalární funkce):

$$\begin{aligned} \text{div}(\varphi \mathbf{v}) &= \nabla(\varphi \mathbf{v}) = \sum_i \frac{\partial \varphi v_i}{\partial x_i} = \sum_i \left(\frac{\partial \varphi}{\partial x_i} v_i + \varphi \frac{\partial v_i}{\partial x_i} \right) = \sum_i \frac{\partial \varphi}{\partial x_i} v_i + \sum_i \varphi \frac{\partial v_i}{\partial x_i} = \\ &= \mathbf{v} \cdot (\nabla \varphi) + \varphi (\nabla \cdot \mathbf{v}) = \mathbf{v} \cdot (\nabla \varphi) + \varphi \text{div} \mathbf{v} \end{aligned}$$

└

□

$$\text{div}(\mathbf{u} \times \mathbf{v}) = \mathbf{v} \cdot \text{rot} \mathbf{u} - \mathbf{u} \cdot \text{rot} \mathbf{v}$$

┌
Důkaz

Z vzorce pro derivaci součinu a $\varepsilon_{ijk} = \varepsilon_{jki} = \varepsilon_{kij}$:

$$\begin{aligned}\operatorname{div}(u \times v) &= \nabla \cdot (u \times \mathbf{v}) = \sum_k \left(\sum_{i,j} \frac{\partial \varepsilon_{ijk} u_i \cdot v_j}{\partial x_k} \right) = \sum_{i,j,k} \left(\varepsilon_{ijk} \frac{\partial u_i}{\partial x_k} v_j + \varepsilon_{ijk} u_i \frac{\partial v_j}{\partial x_k} \right) = \\ &= \sum_j \left(\sum_{k,i} \varepsilon_{kij} \frac{\partial u_i}{\partial x_k} v_j \right) + \sum_i \left(\sum_{j,k} \varepsilon_{jki} u_i \frac{\partial v_j}{\partial x_k} \right) = (\nabla \times \mathbf{u}) \cdot \mathbf{v} + \mathbf{u} \cdot (\nabla \times \mathbf{v}) = \\ &= \mathbf{v} \cdot (\nabla \times \mathbf{u}) - \mathbf{u} \cdot (\nabla \times \mathbf{v}) = \mathbf{v} \cdot \operatorname{rot} \mathbf{u} - \mathbf{u} \cdot \operatorname{rot} \mathbf{v}\end{aligned}$$

└

□

$$\operatorname{div}(\mathbf{u} \otimes \mathbf{v}) = [\nabla \mathbf{u}] \mathbf{v} + \mathbf{u} \operatorname{div} \mathbf{v}$$

┌
Důkaz

$$\operatorname{div}(\mathbf{u} \otimes \mathbf{v}) = \sum_i \frac{\partial u_j v_i}{\partial x_i} = \sum_i \frac{\partial u_j}{\partial x_i} v_i + \sum_i u_j \frac{\partial v_i}{\partial x_i} = [\nabla \mathbf{u}] \mathbf{v} + \mathbf{u} (\nabla \cdot \mathbf{v}) = [\nabla \mathbf{u}] \mathbf{v} + \mathbf{u} \operatorname{div} \mathbf{v}$$

└

□

$$\operatorname{div}(\varphi \mathbb{A}) = \mathbb{A}(\nabla \varphi) + \varphi \operatorname{div} \mathbb{A}$$

┌
Důkaz

$$\begin{aligned}\operatorname{div}(\varphi \mathbb{A}) &= \sum_k \frac{\partial \varphi A_{ik}}{\partial x_k} = \sum_k \left(\frac{\partial \varphi}{\partial x_k} A_{ik} + \varphi \frac{\partial A_{ik}}{\partial x_k} \right) = \sum_k \frac{\partial \varphi}{\partial x_k} A_{ik} + \sum_k \frac{\partial A_{ik}}{\partial x_k} \varphi = \\ &= \mathbb{A}(\nabla \varphi) + \varphi \operatorname{div} \mathbb{A}\end{aligned}$$

└

□

Further, show that the following identities hold for the gradient of various products:

$$\nabla(\varphi \psi) = \psi \nabla \varphi + \varphi \nabla \psi$$

┌
Důkaz

$$\nabla(\varphi \psi) = \frac{\partial \varphi \psi}{\partial x_i} = \frac{\partial \varphi}{\partial x_i} \psi + \frac{\partial \psi}{\partial x_i} \varphi = \psi \nabla \varphi + \varphi \nabla \psi.$$

└

□

$$\nabla(\varphi \mathbf{v}) = \mathbf{v} \otimes \nabla \varphi + \varphi \nabla \mathbf{v}$$

┌
Důkaz

$$\nabla(\varphi \mathbf{v}) = \left(\frac{\partial \varphi v_i}{\partial x_j} e_i \right) e_j = \left(\frac{\partial \varphi}{\partial x_j} v_i \cdot e_i \right) e_j + \left(\varphi \frac{\partial v_i}{\partial x_j} e_i \right) e_j = \mathbf{v} \otimes \nabla \varphi + \varphi \nabla \mathbf{v}$$

└

□

$$\nabla(\mathbf{u} \cdot \mathbf{v}) = (\nabla \mathbf{u})^T \mathbf{v} + (\nabla \mathbf{v})^T \mathbf{u}$$

┌
Důkaz

$$\begin{aligned} \nabla(\mathbf{u} \cdot \mathbf{v}) &= \frac{\partial \sum_j u_j \cdot v_j}{\partial x_i} = \sum_j \frac{\partial u_j \cdot v_j}{\partial x_i} = \sum_j \left(\frac{\partial u_j}{\partial x_i} v_j + u_j \cdot \frac{\partial v_j}{\partial x_i} \right) = \\ &= \sum_j (\nabla u_j) v_j + \sum_j (\nabla v_j) u_j = (\nabla \mathbf{u})^T \mathbf{v} + (\nabla \mathbf{v})^T \mathbf{u}. \end{aligned}$$

└

□

and, finally, show that the following identities hold for rot operator applied on products of various fields,

$$\text{rot}(\mathbf{u} \times \mathbf{v}) = \text{div}(\mathbf{u} \otimes \mathbf{v} - \mathbf{v} \otimes \mathbf{u})$$

┌
Důkaz

Vyjdeme z $\varepsilon_{ijk} \cdot \varepsilon_{imn} = \delta_{jm} \delta_{kn} - \delta_{jn} \delta_{km}$, což si buď pamatujeme z přednášky, nebo si rozmyslíme, že pro nenulovost musí být $j = m$ a $n = k$, nebo $j = n$ a $k = m$ a pak si uvědomíme, že stejná pořadí se „vykrátí“ a opačná ne:

$$\begin{aligned} \text{rot}(\mathbf{u} \times \mathbf{v}) &= \nabla \times \left(\sum_{i,j} \varepsilon_{ijk} u_i v_j \right) = \sum_{l,k} \varepsilon_{lkm} \frac{\partial}{\partial x_l} \sum_{i,j} u_i v_j = \sum_{i,j,k,l} \varepsilon_{kml} \varepsilon_{kij} \frac{\partial u_i v_j}{\partial x_l} = \\ &= \sum_{i,j,k,l} \left(\delta_{mi} \delta_{lj} \left(\frac{\partial u_i}{\partial x_l} v_j + u_i \frac{\partial v_j}{\partial x_l} \right) - \delta_{mj} \delta_{li} \left(\frac{\partial u_i}{\partial x_l} v_j + u_i \frac{\partial v_j}{\partial x_l} \right) \right) = \\ &= \left(\sum_l \frac{\partial u_m}{\partial x_l} v_l + \sum_l u_m \frac{\partial v_l}{\partial x_l} \right) - \left(\sum_l \frac{\partial u_l}{\partial x_l} v_m + \sum_l u_l \frac{\partial v_m}{\partial x_l} \right) = \\ &= ([\nabla \mathbf{u}] \mathbf{v} + \mathbf{u} \text{div} \mathbf{v}) - (\mathbf{v} \text{div} \mathbf{u} + [\nabla \mathbf{v}] \mathbf{u}) = \text{div}(\mathbf{u} \otimes \mathbf{v}) - \text{div}(\mathbf{v} \otimes \mathbf{u}) = \text{div}(\mathbf{u} \otimes \mathbf{v} - \mathbf{v} \otimes \mathbf{u}) \end{aligned}$$

└

□

$$\text{rot}(\varphi \mathbf{v}) = \varphi \text{rot} \mathbf{v} - \mathbf{v} \times \nabla \varphi$$

┌
Důkaz

$$\begin{aligned}\text{rot}(\varphi \mathbf{v}) &= \nabla \times (\varphi \mathbf{v}) = \sum_{ij} \varepsilon_{ijk} \frac{\partial \varphi v_j}{\partial x_i} = \sum_{ij} \varepsilon_{ijk} \left(\varphi \frac{\partial v_j}{\partial x_i} + \frac{\partial \varphi}{\partial x_i} v_j \right) = \\ &= \sum_{ij} \varepsilon_{ijk} \varphi \frac{\partial v_j}{\partial x_i} - \sum_{ij} \varepsilon_{jik} v_j \frac{\partial \varphi}{\partial x_i} = \varphi (\nabla \times \mathbf{v}) - \mathbf{v} \times \nabla \varphi = \varphi \text{rot } \mathbf{v} - \mathbf{v} \times \nabla \varphi\end{aligned}$$

└

□

Two successive applications of rot operator on vector field \mathbf{v} can be expressed as follows

$$\text{rot}(\text{rot } \mathbf{v}) = \nabla(\text{div } \mathbf{v}) - \Delta \mathbf{v}.$$

┌
Důkaz

$$\begin{aligned}\text{rot}(\text{rot } \mathbf{v}) &= \nabla \times (\nabla \times \mathbf{v}) = \nabla \times \left(\sum_{i,j} \varepsilon_{ijk} \frac{\partial v_j}{\partial x_i} \right) = \sum_{l,k,i,j} \varepsilon_{lkm} \frac{\partial}{\partial x_l} \varepsilon_{ijk} \frac{\partial v_j}{\partial x_i} = \sum_{i,j,k,l} \varepsilon_{kml} \varepsilon_{kij} \frac{\partial^2 v_j}{\partial x_l \partial x_i} = \\ &= \sum_{ijkl} \delta_{mi} \delta_{kj} \frac{\partial^2 v_j}{\partial x_l \partial x_i} - \delta_{mj} \delta_{li} \frac{\partial^2 v_j}{\partial x_l \partial x_i} = \frac{\partial}{\partial x_m} \left(\sum_l \frac{\partial v_l}{\partial x_l} \right) - \sum_l \frac{\partial^2 v_m}{\partial x_l^2} = \nabla(\nabla \cdot \mathbf{v}) - (\nabla \cdot \nabla) \mathbf{v}\end{aligned}$$

└

□