

Limit of a vector-valued function. We say that the limit of a vector-valued function $\mathbf{r}(t)$, as t goes to t_0 , is the vector \mathbf{u} if

$$\lim_{t \rightarrow t_0} \|\mathbf{r}(t) - \mathbf{u}\| = 0.$$

In this case, we write

$$\lim_{t \rightarrow t_0} \mathbf{r}(t) = \mathbf{u}.$$

To compute the limit of a vector-valued function, it is enough to compute the limit of each of its components. If $\mathbf{r}(t) = \langle x(t), y(t), z(t) \rangle$, then

A vector-valued function $\mathbf{r}(t)$ is said to be continuous at t_0 if

$$\lim_{t \rightarrow t_0} \mathbf{r}(t) = \mathbf{r}(t_0).$$

Because we can compute limits using the components of the vector, then the function $\mathbf{r}(t) = \langle x(t), y(t), z(t) \rangle$ is continuous if and only if $x(t)$, $y(t)$ and $z(t)$ are continuous.

Derivative of a vector-valued function. The derivative of $\mathbf{r}(t)$ is

$$\mathbf{r}'(t) = \frac{d}{dt} \mathbf{r}(t) = \lim_{h \rightarrow 0} \frac{1}{h} \left(\mathbf{r}(t+h) - \mathbf{r}(t) \right)$$

We say that \mathbf{r} is differentiable at t if the limit exists, and \mathbf{r} is differentiable if it is differentiable at all t in its domain.

As before, if $\mathbf{r}(t) = \langle x(t), y(t), z(t) \rangle$, then

We define higher order derivatives as expected:

$$\mathbf{r}''(t) = \frac{d}{dt} \mathbf{r}'(t), \quad \mathbf{r}'''(t) = \frac{d}{dt} \mathbf{r}''(t), \quad \text{and so on...}$$

Differentiation rules. Assume that $\mathbf{r}_1(t)$ and $\mathbf{r}_2(t)$ are two differentiable vector-valued function, and $f(t)$ a differentiable scalar-valued function.

- **Sum rule:** $\frac{d}{dt} (\mathbf{r}_1(t) + \mathbf{r}_2(t)) = \mathbf{r}'_1(t) + \mathbf{r}'_2(t)$
- **Constant scalar multiplication rule:** $\frac{d}{dt} (c\mathbf{r}_1(t)) = c\mathbf{r}'_1(t)$
- **Scalar product rule:**
- **Chain rule:**
- **Dot product rule:** $\frac{d}{dt} (\mathbf{r}_1(t) \cdot \mathbf{r}_2(t)) = (\mathbf{r}'_1(t) \cdot \mathbf{r}_2(t)) + (\mathbf{r}_1(t) \cdot \mathbf{r}'_2(t))$
- **Cross product rule:** $\frac{d}{dt} (\mathbf{r}_1(t) \times \mathbf{r}_2(t)) = (\mathbf{r}'_1(t) \times \mathbf{r}_2(t)) + (\mathbf{r}_1(t) \times \mathbf{r}'_2(t))$

Exercise 1. Let $\mathbf{r}(t) = \langle \cos t, \sin t, t \rangle$. Show $\mathbf{r}'(t)$ is orthogonal to $\mathbf{r}''(t)$.

The vector $\mathbf{r}'(t_0)$ corresponds to the tangent vector to the path traced by $\mathbf{r}(t)$ at t_0 . We also refer to $\mathbf{r}'(t_0)$ as the velocity vector at $\mathbf{r}(t_0)$.

If $\mathbf{r}'(t_0)$ exists and it is nonzero, the equation of the tangent line to the path at $\mathbf{r}(t_0)$ is

$$\mathbf{l}(s) = \mathbf{r}(t_0) + s\mathbf{r}'(t_0).$$

Exercise 2. Consider the function $\mathbf{r}(t) = \langle t^2, t^3 \rangle$. Find the values of t where you cannot define the tangent line.

Exercise 3. Suppose that $\mathbf{r}(t)$ is nonzero and assume that $\mathbf{r}(t)$ has constant length. Show that $\mathbf{r}(t)$ is orthogonal to $\mathbf{r}'(t)$ for any t . Use this fact to solve again Exercise 1.

Integral of vector-valued functions. The integral of a vector-valued function can be defined componentwise:

$$\int_a^b \mathbf{r}(t) dt = \left\langle \int_a^b x(t) dt, \int_a^b y(t) dt, \int_a^b z(t) dt \right\rangle$$

We can define the indefinite integral of $\mathbf{r}(t)$ in the same way. From this we get that, if $\mathbf{r}_1(t)$ and $\mathbf{r}_2(t)$ are differentiable, with $\mathbf{r}'_1(t) = \mathbf{r}'_2(t)$, then

$$\mathbf{r}_1(t) = \mathbf{r}_2(t) + \mathbf{c},$$

with \mathbf{c} a constant vector.

Fundamental theorem of calculus for vector-valued functions.

1. Assume that $\mathbf{r}(t)$ is continuous on the interval $[a, b]$, and $\mathbf{R}(t)$ is a function such that $\mathbf{R}'(t) = \mathbf{r}$ on $[a, b]$, then

$$\int_a^b \mathbf{r}(t) dt = \mathbf{R}(b) - \mathbf{R}(a)$$

2. Assume that $\mathbf{r}'(t)$ is continuous on an open interval I , and let a be in I . Then

$$\frac{d}{dt} \int_a^t \mathbf{r}(s) ds = \mathbf{r}(t)$$

Exercise. A particle starts out at the point $(1, 1, 1)$ at time $t = 0$ and travels through the space with velocity vector $\mathbf{r}'(t) = \langle 1 - 4 \sin 2t, 6t^2, 3 \rangle$. Determine the vector-valued function $\mathbf{r}(t)$ corresponding to the position of the particle.